

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

As of February 28, 2018 (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	REP AUSTRIA GOV	0.872%	0.872%
2	EUROPEAN STABIL	0.864%	1.736%
3	FINLAND GOVERNMENT	0.857%	2.593%
4	SWEDISH GOVT 3.	0.820%	3.413%
5	CAISSE D'AMORT	0.762%	4.176%
6	NETHERLANDS GOV	0.699%	4.875%
7	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.693%	5.568%
8	ORACLE CORP SR UNSECURED 09/21 1.9	0.683%	6.251%
9	FRENCH REPUBLIC	0.617%	6.868%
10	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.538%	7.406%
11	KREDIT FUER WIE	0.470%	7.876%
12	BANK OF MONTREAL COMMON STOCK	0.466%	8.342%
13	APPLE INC	0.458%	8.799%
14	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.455%	9.254%
15	CAD - London	0.453%	9.707%
16	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.428%	10.135%
17	AT+T INC COMMON STOCK USD1.0	0.408%	10.543%
18	KOMMUNINVEST I	0.404%	10.947%
19	KOMMUNINVEST I	0.401%	11.347%
20	TORONTO DOMINION BANK COMMON STOCK	0.386%	11.734%
21	BANK OF NOVA SCOTIA COMMON STOCK	0.382%	12.116%
22	SWEDISH EXP CRE	0.376%	12.492%
23	WESTPAC BKG COR	0.371%	12.863%
24	UNEDIC ASSEO 0.	0.361%	13.224%
25	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.357%	13.581%
26	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.353%	13.934%
27	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.344%	14.279%
28	WELLS FARGO + CO COMMON STOCK USD1.666	0.344%	14.623%
29	ROYAL BK OF CAN	0.343%	14.966%
30	SUNCOR ENERGY INC COMMON STOCK	0.334%	15.300%
31	MICROSOFT CORP	0.333%	15.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.326%	15.959%
33	EXXON MOBIL CORP COMMON STOCK	0.324%	16.283%
34	ROYAL BANK OF CANADA COMMON STOCK	0.323%	16.606%
35	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.310%	16.916%
36	CHEVRON CORP 2.	0.310%	17.226%
37	IBM CORP SR UNSECURED 01/22 2.5	0.309%	17.535%
38	STATE OF NORTH	0.305%	17.840%
39	BUNDESOBLIGATIO	0.297%	18.137%
40	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.286%	18.423%
41	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.281%	18.704%
42	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.277%	18.980%
43	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.272%	19.253%
44	NATL AUST BANK	0.270%	19.523%
45	BANK OF AMERICA	0.265%	19.788%
46	EFSF ZC 17NOV22	0.264%	20.052%
47	MICROSOFT CORP COMMON STOCK USD.00000625	0.257%	20.309%
48	CANADA HOUSING	0.256%	20.565%
49	INTEL CORP COMMON STOCK USD.001	0.255%	20.820%
50	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.250%	21.070%
51	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.248%	21.318%
52	TECK RESOURCES LTD CLS B COMMON STOCK	0.247%	21.565%
53	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.244%	21.810%
54	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.242%	22.051%
55	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.241%	22.292%
56	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.236%	22.528%
57	AGENCE FRANCAIS	0.236%	22.764%
58	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.235%	22.999%
59	APPLE INC SR UNSECURED 02/22 2.5	0.231%	23.230%
60	CANADIAN NATURAL RESOURCES COMMON STOCK	0.227%	23.457%
61	UK(GOVT OF) 4.2	0.221%	23.678%
62	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.218%	23.896%
63	PFIZER INC COMMON STOCK USD.05	0.217%	24.113%
64	COMCAST CORP CLASS A COMMON STOCK USD.01	0.217%	24.331%
65	GENERAL ELECTRI	0.217%	24.547%
66	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.216%	24.764%
67	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.216%	24.980%
68	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.216%	25.196%
69	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.215%	25.411%
70	BANK NEDERLANDS	0.214%	25.625%
71	SWEDEN GOVERNME	0.213%	25.839%
72	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.210%	26.048%
73	NRW BANK 0% 08O	0.206%	26.254%
74	KREDITANSTALT F	0.206%	26.459%
75	NETWORK RAIL IN	0.199%	26.659%
76	US TREASURY N/B 05/25 2.125	0.199%	26.858%
77	DEXIA CREDIT LO	0.197%	27.055%
78	CISCO SYSTEMS	0.196%	27.251%
79	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.194%	27.444%
80	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.191%	27.636%
81	FMS WERTMANAGEM	0.191%	27.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	INTL BK RECON &	0.187%	28.014%
83	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.187%	28.201%
84	LANDESKREDITBAN	0.185%	28.386%
85	CHEVRON CORP SR UNSECURED 03/22 2.411	0.185%	28.571%
86	UNEDIC ASSEO 0.	0.183%	28.755%
87	AMAZON.COM INC	0.183%	28.937%
88	FRENCH REP GOVT	0.183%	29.120%
89	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.181%	29.301%
90	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.179%	29.480%
91	BK OF NOVA SCOT	0.178%	29.658%
92	CHEVRON CORP COMMON STOCK USD.75	0.178%	29.836%
93	MANULIFE FINANCIAL CORP COMMON STOCK	0.176%	30.012%
94	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.173%	30.185%
95	KINGDOM BELGIUM	0.170%	30.355%
96	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.168%	30.523%
97	MAGNA INTERNATIONAL INC COMMON STOCK	0.167%	30.690%
98	BK NED GEMEENTE	0.167%	30.857%
99	MERCK + CO INC SR UNSECURED 02/22 2.35	0.166%	31.024%
100	NEDERLANDSE WAT	0.163%	31.187%
101	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.161%	31.348%
102	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.159%	31.508%
103	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.158%	31.666%
104	WESTPAC BKG COR	0.155%	31.821%
105	DEXIA CREDIT LO	0.154%	31.975%
106	PFIZER INC 0.25	0.154%	32.129%
107	IBM CORP SR UNSECURED 02/21 2.25	0.153%	32.282%
108	SUN LIFE FINANCIAL INC COMMON STOCK	0.151%	32.433%
109	3M CO 0.375% 15	0.149%	32.582%
110	WAL-MART STORES	0.148%	32.730%
111	DENMARK GOVT BO	0.144%	32.874%
112	CITIGROUP INC COMMON STOCK USD.01	0.143%	33.017%
113	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.143%	33.160%
114	TOTAL CAPITAL I	0.142%	33.302%
115	EUROPEAN INVEST	0.141%	33.443%
116	SHELL INTERNATI	0.139%	33.582%
117	SINGAPORE GOVT	0.139%	33.720%
118	SAMSUNG ELECTRO	0.138%	33.858%
119	NUTRIEN LTD COMMON STOCK	0.136%	33.994%
120	NESTLE FINANCE	0.136%	34.130%
121	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.135%	34.265%
122	COOPERATIEVE RA	0.135%	34.400%
123	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.134%	34.534%
124	BK NED GEMEENTE	0.133%	34.668%
125	BK NEDERLANDSE	0.129%	34.797%
126	DEUTSCHE BAHN F	0.128%	34.925%
127	ASB FINANCE LTD	0.127%	35.052%
128	TOTAL SA	0.127%	35.179%
129	PFIZER INC	0.127%	35.306%
130	FACEBOOK INC A COMMON STOCK USD.000006	0.126%	35.433%
131	ALPHABET INC CL C COMMON STOCK USD.001	0.124%	35.557%

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132	SVENSKA HANDELS	0.124%	35.680%
133	BP PLC	0.122%	35.803%
134	TEMASEK FINL I	0.122%	35.924%
135	DEXIA CREDIT LO	0.121%	36.045%
136	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.120%	36.165%
137	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.120%	36.285%
138	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.119%	36.404%
139	DOWDUPONT INC COMMON STOCK USD.01	0.119%	36.523%
140	AGENCE FRANCAIS	0.119%	36.642%
141	ORACLE CORP SR UNSECURED 05/22 2.5	0.119%	36.761%
142	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.118%	36.879%
143	DEXIA CREDIT LO	0.118%	36.997%
144	CHEVRON CORP SR UNSECURED 06/23 3.191	0.118%	37.114%
145	ALPHABET INC CL A COMMON STOCK USD.001	0.117%	37.232%
146	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.117%	37.348%
147	BANK OF MONTREA	0.117%	37.465%
148	DAIMLER AG	0.114%	37.579%
149	BARRICK GOLD CORP COMMON STOCK	0.113%	37.692%
150	LANDWIRT RENTEN	0.113%	37.805%
151	UNITEDHEALTH GR	0.111%	37.916%
152	APPLE INC 1.55%	0.110%	38.026%
153	NESTLE SA	0.110%	38.136%
154	WALMART INC SR UNSECURED 04/23 2.55	0.109%	38.245%
155	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.108%	38.353%
156	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.107%	38.460%
157	CHINA CONST BK	0.106%	38.566%
158	TOYOTA MOTOR CO	0.106%	38.672%
159	NATIONAL AUSTRA	0.105%	38.777%
160	SNCF RESEAU 3.1	0.105%	38.882%
161	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.104%	38.986%
162	CANADIAN NATL RAILWAY CO COMMON STOCK	0.104%	39.090%
163	NOVARTIS CAP CO	0.101%	39.191%
164	ANZ (INT'L) LD	0.101%	39.292%
165	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.099%	39.391%
166	ENBRIDGE INC COMMON STOCK	0.099%	39.490%
167	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.096%	39.586%
168	PFIZER INC SR UNSECURED 12/21 2.2	0.095%	39.681%
169	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.095%	39.776%
170	INTERNATIONAL F	0.095%	39.871%
171	EURO STABILITY	0.094%	39.965%
172	PROCTER + GAMBLE CO/THE COMMON STOCK	0.094%	40.059%
173	GENERAL MOTORS CO COMMON STOCK USD.01	0.094%	40.153%
174	BERKSHIRE HATHA	0.094%	40.247%
175	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.093%	40.340%
176	PROVINCE OF QUE	0.093%	40.433%
177	HSBC HOLDINGS PLC SPONS ADR ADR	0.093%	40.525%
178	IRELAND GOVT BO	0.092%	40.618%
179	FINLAND GOVERNM	0.092%	40.710%
180	KREDITANSTALT F	0.092%	40.801%
181	BHP BILLITON LT	0.090%	40.892%

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182	TEMASEK FINANCI	0.090%	40.982%
183	STATE OF NORTH	0.089%	41.071%
184	WALT DISNEY(HLD	0.089%	41.160%
185	ORACLE CORP COMMON STOCK USD.01	0.089%	41.249%
186	MICRON TECHNOLO	0.088%	41.337%
187	AUST & NZ BANKI	0.087%	41.424%
188	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.086%	41.510%
189	CHEVRON CORP SR UNSECURED 03/20 1.961	0.086%	41.596%
190	SVENSKA HANDELS	0.086%	41.682%
191	QUALCOMM INC COMMON STOCK USD.0001	0.085%	41.768%
192	KINGDOM OF BELG	0.085%	41.852%
193	MORGAN STANLEY COMMON STOCK USD.01	0.085%	41.937%
194	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.084%	42.021%
195	VODAFONE GROUP	0.084%	42.105%
196	EXXON MOBIL COR	0.083%	42.188%
197	NEDERLANDSE	0.083%	42.271%
198	NATIONAL BK CDA	0.083%	42.353%
199	APPLE INC SR UNSECURED 05/23 2.4	0.082%	42.436%
200	L-BANK BW FOERD	0.082%	42.518%
201	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.082%	42.599%
202	AMERICAN TOWER CORP REIT USD.01	0.082%	42.681%
203	BANCO SANTANDER	0.081%	42.762%
204	ONTARIO(PROV OF	0.081%	42.844%
205	AIR LIQUIDE FIN	0.079%	42.922%
206	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.078%	43.001%
207	INTL BUSINESS M	0.078%	43.079%
208	BCE INC COMMON STOCK	0.078%	43.156%
209	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.077%	43.234%
210	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.077%	43.310%
211	TRANSCANADA CORP COMMON STOCK	0.077%	43.387%
212	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.076%	43.464%
213	UNION PACIFIC CORP COMMON STOCK USD2.5	0.076%	43.540%
214	EUROPEAN FIN ST	0.076%	43.615%
215	NATIONAL AUSTRA	0.075%	43.690%
216	EUROPEAN INVEST	0.075%	43.765%
217	PROV OF SASK CA	0.075%	43.840%
218	SWEDISH GOVERN	0.075%	43.915%
219	KOMMUNALBANKEN	0.074%	43.989%
220	NRW BANK 0% 11N	0.074%	44.063%
221	ANTHEM INC SR UNSECURED 05/22 3.125	0.074%	44.137%
222	ENCANA CORP COMMON STOCK	0.074%	44.211%
223	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.073%	44.284%
224	PROVINCE OF QUE	0.073%	44.357%
225	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.073%	44.430%
226	TENCENT HLDGS L	0.073%	44.503%
227	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.072%	44.575%
228	LUNDIN MINING C	0.072%	44.647%
229	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.072%	44.719%
230	HONDA MOTOR CO	0.071%	44.790%
231	ABBVIE INC SR UNSECURED 11/22 2.9	0.071%	44.860%

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232	EUROPEAN FIN ST	0.070%	44.931%
233	FIRST QUANTUM M	0.070%	45.001%
234	US BANCORP COMMON STOCK USD.01	0.070%	45.071%
235	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.070%	45.141%
236	PRICELINE GROUP	0.070%	45.211%
237	COCA-COLA CO/TH	0.070%	45.280%
238	KINROSS GOLD CORP COMMON STOCK	0.070%	45.350%
239	CVS HEALTH CORP COMMON STOCK USD.01	0.069%	45.419%
240	COUNCIL OF EURO	0.068%	45.488%
241	AMGEN INC COMMON STOCK USD.0001	0.068%	45.556%
242	BASF SE	0.068%	45.624%
243	SPAIN GOVERNMEN	0.067%	45.691%
244	BRITISH TELECOM	0.067%	45.757%
245	FORD MOTOR CO COMMON STOCK USD.01	0.066%	45.823%
246	TRAVELERS COS	0.065%	45.889%
247	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.065%	45.954%
248	NOVARTIS AG	0.065%	46.019%
249	WEST FRASER TIM	0.065%	46.083%
250	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.065%	46.148%
251	MERCK + CO. INC. COMMON STOCK USD.5	0.064%	46.212%
252	SIMON PROPERTY GROUP INC REIT USD.0001	0.064%	46.276%
253	JPMORGAN CHASE	0.064%	46.340%
254	PROVINCE OF ALB	0.063%	46.403%
255	TIME WARNER INC COMMON STOCK USD.01	0.063%	46.466%
256	ELECTRICITE DE	0.063%	46.529%
257	COCA-COLA CO	0.063%	46.592%
258	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.063%	46.654%
259	CHEVRON CORP SR UNSECURED 11/20 2.419	0.062%	46.717%
260	CROWN CASTLE INTL CORP REIT USD.01	0.062%	46.779%
261	BOEING CO/THE COMMON STOCK USD5.0	0.062%	46.841%
262	WESTPAC BANKING	0.062%	46.903%
263	BNP PARIBAS SA	0.062%	46.965%
264	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.062%	47.027%
265	EUROPEAN INVEST	0.062%	47.088%
266	CHINA NATIONAL	0.062%	47.150%
267	ROYAL DUTCH SHE	0.061%	47.211%
268	PROCTER & GAMBL	0.061%	47.272%
269	HOME DEPOT INC COMMON STOCK USD.05	0.061%	47.333%
270	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.061%	47.394%
271	CANADIAN (GOVT	0.061%	47.455%
272	AGENCE FRANCAIS	0.060%	47.515%
273	E TRADE FINANCI	0.060%	47.575%
274	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.060%	47.635%
275	INDUSTRIAL & CO	0.060%	47.695%
276	GILEAD SCIENCES	0.059%	47.755%
277	VOLKSWAGEN AG	0.059%	47.814%
278	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.059%	47.873%
279	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.059%	47.932%
280	ANHEUSER-BUSCH	0.059%	47.991%
281	TARGET CORPORAT	0.059%	48.049%

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282	FRENCH REPUBLIC	0.058%	48.108%
283	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.058%	48.166%
284	DELTA AIRLINES	0.058%	48.224%
285	TOTAL CAPITAL I	0.058%	48.281%
286	ITALY BUONI POL	0.058%	48.339%
287	ABBOTT LABORATORIES COMMON STOCK	0.057%	48.396%
288	PNC BANK	0.057%	48.453%
289	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.057%	48.510%
290	COUNCIL OF EURO	0.057%	48.567%
291	ROYAL DUTCH SHELL SPON ADR A ADR	0.057%	48.624%
292	TARGET CORP SR UNSECURED 01/22 2.9	0.057%	48.680%
293	CATERPILLAR INC COMMON STOCK USD1.0	0.057%	48.737%
294	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.057%	48.793%
295	MEDTRONIC PLC	0.056%	48.850%
296	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.056%	48.906%
297	UNIBAIL-RODAMCO	0.056%	48.962%
298	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.055%	49.017%
299	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.055%	49.072%
300	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.055%	49.127%
301	STATE OF NORTH	0.055%	49.182%
302	SHELL INTL.FIN.	0.055%	49.237%
303	ROYAL BANK OF C	0.054%	49.291%
304	ABBVIE INC COMMON STOCK USD.01	0.054%	49.346%
305	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.054%	49.400%
306	FEDEX CORPORATI	0.054%	49.454%
307	SANOFI 0.5% 13J	0.054%	49.508%
308	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.054%	49.562%
309	CANADIAN TIRE C	0.054%	49.616%
310	ANGLO AMERICAN	0.054%	49.669%
311	AGENCE FRANCAIS	0.054%	49.723%
312	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.053%	49.777%
313	ANTHEM INC COMMON STOCK USD.01	0.053%	49.830%
314	VALE SA	0.053%	49.883%
315	GOLDCORP INC COMMON STOCK	0.053%	49.937%
316	GERMANY(FED REP	0.053%	49.990%
317	INDUSTRIAL ALLI	0.053%	50.043%
318	TOYOTA MOTOR CR	0.053%	50.096%
319	FINNING INTL LT	0.053%	50.148%
320	BP CAPITAL MARK	0.052%	50.201%
321	CIGNA CORP SR UNSECURED 02/22 4	0.052%	50.253%
322	AMGEN INC 1.25%	0.052%	50.305%
323	ACE LTD	0.052%	50.356%
324	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.051%	50.408%
325	ONTARIO(PROV OF	0.051%	50.459%
326	HITACHI	0.051%	50.510%
327	DAIWA SECS GROU	0.051%	50.561%
328	MUNICIPALITY FI	0.051%	50.612%
329	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.051%	50.662%
330	INTESA SANPAOLO	0.051%	50.713%
331	FORTIS INC COMMON STOCK	0.050%	50.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	LINAMAR CORP	0.050%	50.814%
333	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.050%	50.864%
334	ROYAL DUTCH SH-	0.050%	50.914%
335	BLACKROCK INC COMMON STOCK USD.01	0.050%	50.963%
336	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.049%	51.013%
337	ENERPLUS CORP COMMON STOCK	0.049%	51.062%
338	VALERO ENERGY C	0.049%	51.111%
339	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.049%	51.160%
340	OESTERREIC KONT	0.049%	51.209%
341	BAYERISCHE MOTO	0.049%	51.258%
342	LOBLAW COS LTD	0.048%	51.306%
343	MASTERCARD INC A COMMON STOCK USD.0001	0.048%	51.354%
344	BANK TOKYO-MITS	0.048%	51.401%
345	NATL AUSTRALIA	0.048%	51.449%
346	AIA GROUP LTD	0.048%	51.497%
347	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.048%	51.544%
348	BROADCOM LTD	0.048%	51.592%
349	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.047%	51.639%
350	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.047%	51.687%
351	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.047%	51.734%
352	KREDITANST FUR	0.047%	51.781%
353	APPLE INC SR UNSECURED 05/22 2.3	0.047%	51.829%
354	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.047%	51.876%
355	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.047%	51.923%
356	PROVINCE OF ONT	0.047%	51.969%
357	GENERAL ELECTRI	0.047%	52.016%
358	APPLE INC SR UNSECURED 09/22 2.1	0.047%	52.063%
359	SHAW COMMUNICATIONS INC B COMMON STOCK	0.046%	52.109%
360	GEORGE WESTON L	0.046%	52.155%
361	RIO TINTO PLC SPON ADR ADR	0.046%	52.201%
362	SKANDINAVISKA E	0.046%	52.247%
363	TOTAL CAPITAL C	0.046%	52.293%
364	NORFOLK STHN CO	0.045%	52.339%
365	CAPITAL ONE FIN	0.045%	52.384%
366	SCHLUMBERGER LTD COMMON STOCK USD.01	0.045%	52.429%
367	PROLOGIS INC REIT USD.01	0.045%	52.474%
368	ARC RESOURCES L	0.045%	52.519%
369	PEPSICO INC COMMON STOCK USD.017	0.045%	52.564%
370	CANADIAN WESTER	0.044%	52.609%
371	KREDITANSTALT F	0.044%	52.653%
372	ORANGE SA	0.044%	52.697%
373	DANSKE BANK A/S	0.044%	52.741%
374	CRESCENT POINT ENERGY CORP COMMON STOCK	0.044%	52.785%
375	PING AN INSURAN	0.044%	52.829%
376	SPAIN GOVERNMEN	0.044%	52.873%
377	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.044%	52.917%
378	DEUTSCHE BANK A	0.044%	52.960%
379	NVIDIA CORP	0.044%	53.004%
380	EQUINIX INC REIT USD.001	0.043%	53.047%
381	ONEOK INC COMPANY GUAR 02/22 4.25	0.043%	53.091%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.043%	53.134%
383	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.043%	53.177%
384	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.043%	53.220%
385	STARS GROUP INC/THE COMMON STOCK	0.043%	53.263%
386	TELUS CORPORATI	0.043%	53.306%
387	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.043%	53.349%
388	TAIWAN SEMI-ADR	0.043%	53.391%
389	FREEPORT-MCMORA	0.043%	53.434%
390	GLENORE XSTRA	0.043%	53.477%
391	CENOVUS ENERGY INC COMMON STOCK	0.043%	53.519%
392	BRIT AMER TOBAC	0.042%	53.562%
393	DEUTSCHE TELEKO	0.042%	53.604%
394	AIR CANADA	0.042%	53.646%
395	BANK OF AMERICA	0.042%	53.688%
396	MICHELIN(CGDE)	0.042%	53.730%
397	WESTPAC BANK CO	0.042%	53.772%
398	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.042%	53.813%
399	GOLDCORP INC SR UNSECURED 06/21 3.625	0.042%	53.855%
400	ZURICH FIN SVS	0.042%	53.897%
401	ANGLO AMERICAN	0.042%	53.939%
402	CIGNA CORP	0.042%	53.980%
403	ABB LTD	0.041%	54.022%
404	3M CO COMMON STOCK USD.01	0.041%	54.063%
405	CELGENE CORP SR UNSECURED 08/22 3.55	0.041%	54.105%
406	BNP PARIBAS SA	0.041%	54.146%
407	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.041%	54.187%
408	UNILEVER NV 0.5	0.041%	54.228%
409	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.041%	54.269%
410	PUBLIC STORAGE	0.041%	54.311%
411	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.041%	54.352%
412	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.041%	54.393%
413	WASTE CONNECTIONS INC COMMON STOCK	0.041%	54.433%
414	EUROPEAN FIN ST	0.041%	54.474%
415	ROCHE HOLDING A	0.041%	54.515%
416	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.041%	54.556%
417	CONOCOPHILLIPS COMMON STOCK USD.01	0.041%	54.596%
418	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.041%	54.637%
419	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.040%	54.677%
420	TELEFONICA EMIS	0.040%	54.718%
421	MIZUHO FINANCIA	0.040%	54.758%
422	JOHN DEERE CAP	0.040%	54.798%
423	TEXAS INSTRUMEN	0.040%	54.839%
424	ROCKWELL COLLIN	0.040%	54.879%
425	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.040%	54.919%
426	KOHL S CORPORATION SR UNSECURED 11/21 4	0.040%	54.959%
427	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.040%	54.999%
428	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.040%	55.039%
429	ECOLAB INC 2.37	0.040%	55.079%
430	NEWBELCO SA/NV	0.040%	55.118%
431	DANONE SA	0.040%	55.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	CAMECO CORP COMMON STOCK	0.040%	55.198%
433	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.040%	55.238%
434	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.040%	55.277%
435	AUST & NZ BK GP	0.039%	55.317%
436	MCDONALD S CORP COMMON STOCK USD.01	0.039%	55.356%
437	AFLAC INC COMMON STOCK USD.1	0.039%	55.395%
438	BLACKBERRY LTD COMMON STOCK	0.039%	55.434%
439	MARATHON PETROLEUM CORP COMMON STOCK	0.039%	55.473%
440	IAMGOLD CORP COMMON STOCK	0.039%	55.512%
441	UNEDIC ASSEO 1.	0.039%	55.550%
442	TE CONNECTIVITY	0.039%	55.589%
443	AUST & NZ BANK	0.039%	55.628%
444	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.039%	55.667%
445	NORDEA BANK AB	0.039%	55.705%
446	CONSTELLATION S	0.039%	55.744%
447	BMW US CAPITAL	0.038%	55.782%
448	ALIMENTATION CO	0.038%	55.820%
449	YAMANA GOLD INC COMMON STOCK	0.038%	55.858%
450	HUMANA INC	0.038%	55.896%
451	KREDITANST FUER	0.038%	55.934%
452	MOSAIC CO SR UNSECURED 11/21 3.75	0.038%	55.972%
453	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.038%	56.010%
454	AETNA INC COMMON STOCK USD.01	0.038%	56.048%
455	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.038%	56.086%
456	NISSAN MOTOR CO	0.038%	56.123%
457	STATOIL ASA COMPANY GUAR 01/24 2.65	0.038%	56.161%
458	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.037%	56.198%
459	TFI INTERNATION	0.037%	56.236%
460	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.037%	56.273%
461	BAYER AG	0.037%	56.310%
462	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.037%	56.347%
463	COMMONWEALTH BA	0.037%	56.385%
464	DOVER CORP	0.037%	56.422%
465	LLOYDS BANKING	0.037%	56.459%
466	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.037%	56.496%
467	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.037%	56.533%
468	LIBERTY MUTUAL	0.037%	56.570%
469	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.037%	56.607%
470	ORANGE SA SR UNSECURED 09/21 4.125	0.037%	56.643%
471	WESTJET AIRLINE	0.037%	56.680%
472	WHITECAP RESOUR	0.037%	56.717%
473	STRYKER CORP SR UNSECURED 03/21 2.625	0.036%	56.753%
474	TOTAL CAPITAL I	0.036%	56.790%
475	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.036%	56.826%
476	BEST BUY CO INC	0.036%	56.862%
477	METHANEX CORP COMMON STOCK	0.036%	56.898%
478	ALLERGAN PLC	0.036%	56.935%
479	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.036%	56.971%
480	ITALY BUONI POL	0.036%	57.007%
481	ALLSTATE CORP COMMON STOCK USD.01	0.036%	57.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.036%	57.078%
483	SINGAPORE GOVT	0.036%	57.114%
484	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.036%	57.150%
485	DISCOVER FINL S	0.036%	57.186%
486	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.036%	57.221%
487	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.036%	57.257%
488	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.036%	57.292%
489	ING GROEP NV 0.	0.036%	57.328%
490	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.035%	57.363%
491	CGI GROUP INC CLASS A COMMON STOCK	0.035%	57.399%
492	EMPIRE CO LTD N	0.035%	57.434%
493	ALTRIA GROUP INC COMMON STOCK USD.333	0.035%	57.469%
494	BANK OF NY MELL	0.035%	57.505%
495	JOHNSON CONTROL	0.035%	57.540%
496	PAN AMERICAN SILVER CORP COMMON STOCK	0.035%	57.575%
497	B2GOLD CORP COM	0.035%	57.610%
498	KBC GROEP NV	0.035%	57.645%
499	SEVEN GENERATIO	0.035%	57.680%
500	GLAXOSMITHKLINE	0.035%	57.715%
501	NOVARTIS AG SPONSORED ADR ADR	0.035%	57.750%
502	IBERDROLA SA	0.035%	57.784%
503	KINDER MORGAN INC COMMON STOCK USD.01	0.035%	57.819%
504	OP CORPORATE BA	0.035%	57.854%
505	AGNICO EAGLE MINES LTD COMMON STOCK	0.035%	57.888%
506	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.035%	57.923%
507	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.035%	57.957%
508	UBS GROUP	0.034%	57.992%
509	TOYOTA MOTOR CO	0.034%	58.026%
510	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.034%	58.060%
511	DANAHER CORP COMMON STOCK USD.01	0.034%	58.094%
512	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.034%	58.128%
513	DEXIA CREDIT LO	0.034%	58.161%
514	MOLSONCOORS-B-U	0.034%	58.195%
515	COSTCO WHOLESALE	0.034%	58.229%
516	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.034%	58.262%
517	DOLLARAMA INC	0.033%	58.296%
518	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.033%	58.329%
519	BPCE SA COMPANY GUAR 04/24 4	0.033%	58.363%
520	SONY CORP	0.033%	58.396%
521	ENGIE	0.033%	58.429%
522	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.033%	58.463%
523	SANOFI-AVENTIS	0.033%	58.496%
524	SNC-LAVALIN GRO	0.033%	58.529%
525	COTT CORP	0.033%	58.562%
526	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.033%	58.596%
527	CANADA HOUSING	0.033%	58.629%
528	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.033%	58.662%
529	IMPERIAL OIL LTD COMMON STOCK	0.033%	58.695%
530	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.033%	58.728%
531	SUMITOMO MITSUI	0.033%	58.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	INTL BANK FOR R	0.033%	58.794%
533	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.033%	58.827%
534	AT&T INC 1.45%	0.033%	58.859%
535	NIKE INC CL B COMMON STOCK USD1.0	0.033%	58.892%
536	CAE INC COMMON STOCK	0.032%	58.924%
537	FIAT CHRYSLER A	0.032%	58.956%
538	DIGITAL REALTY	0.032%	58.989%
539	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.032%	59.021%
540	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.032%	59.053%
541	STANDARD BANK G	0.032%	59.085%
542	BB+T CORP COMMON STOCK USD5.0	0.032%	59.117%
543	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.032%	59.149%
544	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.032%	59.180%
545	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.032%	59.212%
546	HUBBAY MINERALS INC COMMON STOCK NPV	0.032%	59.244%
547	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.032%	59.276%
548	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.032%	59.307%
549	INTESA SANPAOLO	0.032%	59.339%
550	METLIFE INC COMMON STOCK USD.01	0.032%	59.370%
551	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.032%	59.402%
552	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.032%	59.434%
553	ABN AMRO BANK N	0.031%	59.465%
554	ENBRIDGE	0.031%	59.496%
555	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.031%	59.528%
556	CMNWLTH BK OF A	0.031%	59.559%
557	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.031%	59.591%
558	EASTMAN CHEMICA	0.031%	59.622%
559	EATON CORP PLC	0.031%	59.653%
560	CME GROUP INC COMMON STOCK USD.01	0.031%	59.685%
561	CORNING INC COMMON STOCK USD.5	0.031%	59.716%
562	SOUTHWEST AIRLI	0.031%	59.747%
563	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.031%	59.779%
564	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.031%	59.810%
565	CSX CORP	0.031%	59.841%
566	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.031%	59.872%
567	PACCAR INC	0.031%	59.903%
568	AMERISOURCEBERG	0.031%	59.934%
569	TESCO PLC	0.031%	59.965%
570	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.031%	59.996%
571	TIME WARNER INC	0.031%	60.027%
572	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.031%	60.058%
573	ANIXTER INC COMPANY GUAR 10/21 5.125	0.031%	60.089%
574	MCKESSON CORP.	0.031%	60.120%
575	AVALONBAY COMMUNITIES INC REIT USD.01	0.031%	60.151%
576	BRITISH SKY BRO	0.031%	60.181%
577	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.031%	60.212%
578	COCA-COLA CO	0.031%	60.243%
579	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.031%	60.273%
580	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.031%	60.304%
581	NOKIA OYJ SR UNSECURED 06/22 3.375	0.031%	60.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	KELLOGG CO 0.8%	0.031%	60.365%
583	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.030%	60.395%
584	REGIONS FINANCI	0.030%	60.426%
585	COMCAST CORP COMPANY GUAR 08/25 3.375	0.030%	60.456%
586	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.030%	60.487%
587	WALGREEN CO COMPANY GUAR 09/22 3.1	0.030%	60.517%
588	UPM-KYMMENE OYJ	0.030%	60.547%
589	PNC BANK NA 2.6	0.030%	60.578%
590	ITAU UNIBANCO S	0.030%	60.608%
591	EATON CORP COMPANY GUAR 11/22 2.75	0.030%	60.638%
592	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.030%	60.668%
593	ALLIANZ SE SPON ADR ADR	0.030%	60.699%
594	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.030%	60.729%
595	BK NED GEMEENTE	0.030%	60.759%
596	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.030%	60.789%
597	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.030%	60.819%
598	THOMSON REUTERS CORP COMMON STOCK	0.030%	60.848%
599	MICROSOFT CORP	0.030%	60.878%
600	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.030%	60.908%
601	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.030%	60.938%
602	TMX GROUP LTD	0.030%	60.968%
603	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.030%	60.998%
604	BOMBARDIER INC	0.030%	61.028%
605	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.030%	61.057%
606	WSP GLOBAL INC	0.030%	61.087%
607	CHINA MOBILE LT	0.030%	61.117%
608	SOFTBANK CORP	0.030%	61.147%
609	EQUITY RESIDENT	0.030%	61.176%
610	EBAY INC	0.030%	61.206%
611	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.030%	61.236%
612	BAXTER INTL INC	0.030%	61.265%
613	ENI S.P.A.	0.029%	61.295%
614	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.029%	61.324%
615	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.029%	61.353%
616	ING BANK	0.029%	61.383%
617	FIFTH THIRD BAN	0.029%	61.412%
618	LVMH MOET HENNE	0.029%	61.441%
619	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.029%	61.471%
620	KOMMUNEKREDIT	0.029%	61.500%
621	OMNICOM GROUP I	0.029%	61.529%
622	KOMMUNINVEST I	0.029%	61.558%
623	WESTERN DIGITAL	0.029%	61.587%
624	PRICELINE GROUP	0.029%	61.616%
625	KROGER CO SR UNSECURED 04/22 3.4	0.029%	61.644%
626	GILDAN ACTIVEWEAR INC COMMON STOCK	0.029%	61.673%
627	HUSKY ENERGY IN	0.029%	61.702%
628	GE CAPITAL EURO	0.029%	61.730%
629	ACCENTURE PLC A	0.029%	61.759%
630	COCA-COLA EUROP	0.028%	61.787%
631	RAYTHEON COMPANY COMMON STOCK USD.01	0.028%	61.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	BEST BUY CO INC	0.028%	61.844%
633	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.028%	61.873%
634	SIEMENS AG	0.028%	61.901%
635	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.028%	61.929%
636	JX HOLDINGS INC	0.028%	61.958%
637	ASSIC GENERALI	0.028%	61.986%
638	KIRKLAND LAKE G	0.028%	62.014%
639	DIAGEO PLC ADR	0.028%	62.042%
640	SEVEN & I HOLDI	0.028%	62.070%
641	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.028%	62.098%
642	BOSTON PROPERTIES INC REIT USD.01	0.028%	62.126%
643	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.028%	62.154%
644	DENMARK GOVERNMENT	0.028%	62.182%
645	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.028%	62.210%
646	ING GROEP NV	0.028%	62.237%
647	EURO FIN STABIL	0.028%	62.265%
648	PROGRESSIVE CORP COMMON STOCK USD1.0	0.028%	62.292%
649	EOG RESOURCES	0.028%	62.320%
650	NORDSTROM INC SR UNSECURED 05/20 4.75	0.028%	62.347%
651	NUCOR CORP	0.028%	62.375%
652	APPLE INC SR UNSECURED 02/27 3.35	0.027%	62.402%
653	WELLTOWER INC REIT USD1.0	0.027%	62.430%
654	LAURENTIAN BANK	0.027%	62.457%
655	PEUGEOT SA	0.027%	62.485%
656	WOODSIDE PETROL	0.027%	62.512%
657	CANFOR CORPORAT	0.027%	62.539%
658	CK HUTCHINSON H	0.027%	62.566%
659	SOC GENERALE	0.027%	62.594%
660	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.027%	62.621%
661	SBA COMMUNICATIONS CORP REIT USD.01	0.027%	62.648%
662	DEXIA CREDIT LO	0.027%	62.675%
663	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.027%	62.702%
664	TOURMALINE OIL	0.027%	62.729%
665	PARKLAND FUEL C	0.027%	62.756%
666	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.027%	62.783%
667	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.027%	62.810%
668	AIR PRODS & CHE	0.027%	62.837%
669	SCHWAB(CHARLES)	0.027%	62.864%
670	ANDEAVOR COMMON STOCK USD.167	0.027%	62.891%
671	LOCKHEED MARTIN	0.027%	62.918%
672	OPEN TEXT CORPO	0.027%	62.944%
673	DAVITA INC COMMON STOCK USD.001	0.027%	62.971%
674	THERMO FISHER S	0.027%	62.998%
675	VOLKSWAGEN LEAS	0.027%	63.025%
676	NOVO-NORDISK AS	0.027%	63.052%
677	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.027%	63.078%
678	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.027%	63.105%
679	RIO TINTO	0.027%	63.131%
680	SUNTRUST BANKS	0.027%	63.158%
681	KONINKLIJKE AHO	0.026%	63.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	HYNIX SEMICONDU	0.026%	63.211%
683	ASTRAZENECA PLC SPONS ADR ADR	0.026%	63.237%
684	APPLIED MATERIALS INC COMMON STOCK USD.01	0.026%	63.264%
685	GEN DYNAMICS CO	0.026%	63.290%
686	AKZO NOBEL NV	0.026%	63.316%
687	ARCONIC INC SR UNSECURED 02/22 5.87	0.026%	63.343%
688	CONTINENTAL AG	0.026%	63.369%
689	MGM MIRAGE INC	0.026%	63.395%
690	H&R REIT UNITS	0.026%	63.421%
691	AXA	0.026%	63.447%
692	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.026%	63.473%
693	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.026%	63.499%
694	UTD TECHNOLOGIE	0.026%	63.525%
695	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.026%	63.551%
696	ENEL FINANCE IN	0.026%	63.576%
697	HON HAI PRECISI	0.026%	63.602%
698	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.026%	63.628%
699	RELIANCE INDS	0.026%	63.654%
700	BANK OF CHINA L	0.026%	63.679%
701	LINK R/EST INVE	0.026%	63.705%
702	BIOGEN IDEC INC	0.026%	63.730%
703	SOUTHERN CO SR UNSECURED 06/20 2.75	0.026%	63.756%
704	BHP BILLITON FI	0.026%	63.782%
705	MIZUHO FINANCIA	0.025%	63.807%
706	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.025%	63.832%
707	BHP BILLITON PL	0.025%	63.858%
708	RIOCAN REAL EST	0.025%	63.883%
709	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.025%	63.909%
710	SVENSKA HANDELS	0.025%	63.934%
711	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.025%	63.959%
712	MITSUBISHI UFJ	0.025%	63.984%
713	VINCI SA	0.025%	64.009%
714	KOHL'S CORPORATI	0.025%	64.034%
715	LENNAR CORP CL	0.025%	64.059%
716	STATOIL ASA	0.025%	64.084%
717	ORIX CORP	0.025%	64.109%
718	KROGER CO	0.025%	64.134%
719	TAIWAN SEMICOND	0.025%	64.159%
720	MYLAN INC/PA	0.025%	64.184%
721	XPO LOGISTICS INC COMMON STOCK USD.001	0.025%	64.209%
722	MACY'S INC COMMON STOCK USD.01	0.025%	64.233%
723	NATIONWIDE BLDG	0.025%	64.258%
724	AMEREN CORP SR UNSECURED 11/20 2.7	0.025%	64.283%
725	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.025%	64.307%
726	UNICREDIT SPA	0.025%	64.332%
727	ROCKWELL COLLIN	0.025%	64.356%
728	CHINA O/SEAS LA	0.024%	64.381%
729	ERICSSON LM SR UNSECURED 05/22 4.125	0.024%	64.405%
730	TRANSALTA CORP COMMON STOCK	0.024%	64.430%
731	CONCHO RESOURCE	0.024%	64.454%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	EASTMAN CHEMICA	0.024%	64.478%
733	VENTAS INC-REIT	0.024%	64.503%
734	CREDIT SUISSE G	0.024%	64.527%
735	INTER PIPELINE	0.024%	64.552%
736	SCHNEIDER SA	0.024%	64.576%
737	VOLKSWAGEN LEAS	0.024%	64.600%
738	RESTAURANT BRANDS INTERN COMMON STOCK	0.024%	64.625%
739	LEGG MASON INC SR UNSECURED 03/26 4.75	0.024%	64.649%
740	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.024%	64.673%
741	T MOBILE US INC COMMON STOCK USD.0001	0.024%	64.698%
742	NORTHROP GRUMMA	0.024%	64.722%
743	LEAR CORP	0.024%	64.746%
744	GREAT WEST LIFE	0.024%	64.770%
745	MINITUBISHI CHEM	0.024%	64.794%
746	CHINA EVERGRAND	0.024%	64.818%
747	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.024%	64.842%
748	MAPLE LEAF FOOD	0.024%	64.866%
749	BRIDGESTONE COR	0.024%	64.890%
750	US BANK NA/CINC	0.024%	64.914%
751	TOKIO MARINE HL	0.024%	64.938%
752	US BANCORP SR UNSECURED 01/24 3.7	0.024%	64.962%
753	TYSON FOODS INC	0.024%	64.985%
754	COMPAGNIE DE SA	0.024%	65.009%
755	CCL INDS INC CL	0.024%	65.033%
756	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.024%	65.056%
757	CA INC SR UNSECURED 03/27 4.7	0.024%	65.080%
758	CHEVRON CORP SR UNSECURED 05/21 2.1	0.024%	65.104%
759	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.024%	65.127%
760	L BRANDS INC COMPANY GUAR 02/22 5.625	0.024%	65.151%
761	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.024%	65.175%
762	ANADARKO PETROL	0.024%	65.198%
763	NATIONWIDE B/S	0.024%	65.222%
764	PETROBRAS PREFE	0.023%	65.245%
765	BPCE	0.023%	65.269%
766	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.023%	65.292%
767	BARCLAYS PLC 1.	0.023%	65.315%
768	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.023%	65.339%
769	ALLIANZ AG	0.023%	65.362%
770	KELLOGG CO 4% 1	0.023%	65.385%
771	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.023%	65.408%
772	E.ON SE	0.023%	65.432%
773	ELECTRICITE DE	0.023%	65.455%
774	CARNIVAL CORP COMMON STOCK USD.01	0.023%	65.478%
775	SUMITOMO MITSUI	0.023%	65.501%
776	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.023%	65.524%
777	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.023%	65.547%
778	OCEANAGOLD CORP	0.023%	65.571%
779	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.023%	65.594%
780	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.023%	65.617%
781	NEW GOLD INC COMMON STOCK	0.023%	65.640%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	DEVON ENERGY CORP COMMON STOCK USD.1	0.023%	65.663%
783	CENTENE CORP COMMON STOCK USD.001	0.023%	65.686%
784	STANTEC INC COMMON STOCK	0.023%	65.709%
785	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.023%	65.732%
786	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.023%	65.755%
787	CA INC 3.6% 01A	0.023%	65.778%
788	KEY BANK NA SR UNSECURED 06/25 3.3	0.023%	65.801%
789	ROLLS ROYCE	0.023%	65.824%
790	STARBUCKS CORP	0.023%	65.847%
791	DEERE + CO COMMON STOCK USD1.0	0.023%	65.870%
792	RENAULT	0.023%	65.892%
793	PTT PUBLIC COMP	0.023%	65.915%
794	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.023%	65.938%
795	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.023%	65.961%
796	TOROMONT INDS L	0.023%	65.983%
797	WESTFIELD CORP	0.023%	66.006%
798	ASAHI KASEI COR	0.023%	66.029%
799	AIR LIQUIDE(L')	0.023%	66.051%
800	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.023%	66.074%
801	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.023%	66.097%
802	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.023%	66.119%
803	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.023%	66.142%
804	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.023%	66.164%
805	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.022%	66.187%
806	AES CORP/VA SR UNSECURED 07/21 7.375	0.022%	66.209%
807	ARCELORMITTAL	0.022%	66.232%
808	STATE STREET CORP COMMON STOCK USD1.0	0.022%	66.254%
809	CI FINANCIAL CO	0.022%	66.277%
810	PANASONIC CORP	0.022%	66.299%
811	AT+T INC SR UNSECURED 05/25 3.4	0.022%	66.321%
812	GENWORTH MI CAN	0.022%	66.344%
813	SCENTRE GROUP	0.022%	66.366%
814	CENTURYLINK INC COMMON STOCK USD1.0	0.022%	66.388%
815	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.022%	66.410%
816	ALAMOS GOLD INC CLASS A COMMON STOCK	0.022%	66.433%
817	ONEX CORP SUB V	0.022%	66.455%
818	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.022%	66.477%
819	VOLVO AB	0.022%	66.499%
820	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.022%	66.521%
821	GEELY AUTOMOBIL	0.022%	66.543%
822	DOLLAR TREE INC	0.022%	66.565%
823	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.022%	66.587%
824	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.022%	66.609%
825	ESSEX PROP TRUS	0.022%	66.631%
826	WILLIAMS COS IN	0.022%	66.652%
827	GAP INC/THE SR UNSECURED 04/21 5.95	0.022%	66.674%
828	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.022%	66.696%
829	ENEL S.p.A.	0.022%	66.718%
830	SOLVAY	0.022%	66.740%
831	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.022%	66.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.022%	66.783%
833	VF CORP SR UNSECURED 09/21 3.5	0.022%	66.805%
834	MTN GROUP LTD	0.022%	66.827%
835	CARDINAL HEALTH	0.022%	66.848%
836	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.022%	66.870%
837	TRANSCONTINENTA	0.022%	66.892%
838	NEXTERA ENERGY INC COMMON STOCK USD.01	0.022%	66.913%
839	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.022%	66.935%
840	SHELL INTERNATI	0.022%	66.956%
841	INTERFOR CORP	0.022%	66.978%
842	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.022%	66.999%
843	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.021%	67.021%
844	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.021%	67.042%
845	T MOBILE USA INC COMPANY GUAR 04/22 4	0.021%	67.064%
846	ELI LILLY + CO COMMON STOCK	0.021%	67.085%
847	BALL CORP COMPANY GUAR 03/22 5	0.021%	67.107%
848	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.021%	67.128%
849	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.021%	67.149%
850	SAPUTO GROUP IN	0.021%	67.171%
851	ROLLS-ROYCE GRO	0.021%	67.192%
852	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.021%	67.214%
853	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.021%	67.235%
854	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.021%	67.256%
855	INGERSOLL-RAND	0.021%	67.278%
856	INTACT FINANCIA	0.021%	67.299%
857	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.021%	67.320%
858	CANADIAN APARTM	0.021%	67.342%
859	ADOBE SYSTEMS I	0.021%	67.363%
860	ALLY FINANCIAL INC COMMON STOCK USD.1	0.021%	67.384%
861	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.021%	67.405%
862	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.021%	67.426%
863	PHILLIPS 66 COMMON STOCK	0.021%	67.448%
864	AETNA INC 4.125	0.021%	67.469%
865	DSV A/S	0.021%	67.490%
866	AMGEN INC SR UNSECURED 11/21 3.875	0.021%	67.511%
867	INFOSYS TECHNOL	0.021%	67.532%
868	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.021%	67.553%
869	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.021%	67.574%
870	EBAY INC SR UNSECURED 03/22 3.8	0.021%	67.595%
871	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.021%	67.616%
872	WR BERKLEY CORP	0.021%	67.637%
873	VIACOM INC SR UNSECURED 12/21 3.875	0.021%	67.658%
874	MACQUARIE GP LT	0.021%	67.679%
875	GEN DYNAMICS CO	0.021%	67.700%
876	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.021%	67.721%
877	RADIAN GROUP INC SR UNSECURED 03/21 7	0.021%	67.742%
878	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.021%	67.762%
879	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.021%	67.783%
880	REALTY INCOME C	0.021%	67.804%
881	NETAPP INC SR UNSECURED 06/21 3.375	0.021%	67.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	AUTODESK INC SR UNSECURED 06/20 3.125	0.021%	67.845%
883	ROPER TECHNOLOG	0.021%	67.866%
884	ALTAGAS LTD	0.021%	67.887%
885	METRO INC	0.021%	67.907%
886	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.021%	67.928%
887	CBS CORP COMPANY GUAR 03/22 3.375	0.021%	67.948%
888	NESTLE FINANCE	0.021%	67.969%
889	LIBERTY MUTUAL	0.021%	67.990%
890	UTD PARCEL SERV	0.021%	68.010%
891	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.021%	68.031%
892	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.021%	68.051%
893	LEGG MASON INC SR UNSECURED 07/19 2.7	0.021%	68.072%
894	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.021%	68.092%
895	BAE SYSTEMS HLD	0.021%	68.113%
896	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.020%	68.133%
897	UNUM GROUP SR UNSECURED 05/21 3	0.020%	68.154%
898	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.020%	68.174%
899	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.020%	68.195%
900	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.020%	68.215%
901	SIKA FINANZ AG	0.020%	68.236%
902	CIT GROUP INC SR UNSECURED 05/20 5.375	0.020%	68.256%
903	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.020%	68.277%
904	SANTANDER HLDG	0.020%	68.297%
905	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.020%	68.317%
906	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.020%	68.338%
907	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.020%	68.358%
908	GAP INC	0.020%	68.379%
909	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.020%	68.399%
910	CITIGROUP INC SR UNSECURED 03/21 2.7	0.020%	68.419%
911	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.020%	68.440%
912	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.020%	68.460%
913	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.020%	68.480%
914	LOWE'S COS INC	0.020%	68.501%
915	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.020%	68.521%
916	TEXTRON INC COMMON STOCK USD.125	0.020%	68.541%
917	SUPERIOR PLUS C	0.020%	68.562%
918	VERIZON COMMUN	0.020%	68.582%
919	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.020%	68.602%
920	US BANCORP SR UNSECURED 01/22 2.625	0.020%	68.623%
921	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.020%	68.643%
922	DETOUR GOLD COR	0.020%	68.663%
923	WHIRLPOOL CORP	0.020%	68.683%
924	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.020%	68.704%
925	GENERAL MOTORS	0.020%	68.724%
926	QUALCOMM INC SR UNSECURED 05/22 3	0.020%	68.744%
927	CONSTELLATION B	0.020%	68.764%
928	STRYKER CORP SR UNSECURED 05/24 3.375	0.020%	68.784%
929	TJX COS INC SR UNSECURED 06/21 2.75	0.020%	68.804%
930	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.020%	68.824%
931	DR HORTON INC COMMON STOCK USD.01	0.020%	68.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.020%	68.864%
933	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.020%	68.884%
934	EMC CORP(MASS)	0.020%	68.904%
935	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.020%	68.924%
936	HARRIS CORP	0.020%	68.944%
937	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.020%	68.964%
938	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.020%	68.984%
939	ENERFLEX LTD	0.020%	69.004%
940	PLAINS ALL AMER	0.020%	69.024%
941	LLOYDS BANKING	0.020%	69.044%
942	ACTIVISION BLIZ	0.020%	69.064%
943	BP CAPITAL MARK	0.020%	69.084%
944	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.020%	69.104%
945	NVIDIA CORP	0.020%	69.124%
946	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.020%	69.144%
947	THERMO FISHER S	0.020%	69.164%
948	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.020%	69.184%
949	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.020%	69.204%
950	BARCLAYS AFRICA	0.020%	69.224%
951	MULLEN GROUP LT	0.020%	69.243%
952	REINSURANCE GRO	0.020%	69.263%
953	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.020%	69.283%
954	RWE AG (NEU)	0.020%	69.303%
955	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.020%	69.322%
956	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.020%	69.342%
957	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.020%	69.362%
958	CUMMINS INC	0.020%	69.382%
959	HOST HOTELS &	0.020%	69.401%
960	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.020%	69.421%
961	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.020%	69.441%
962	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.020%	69.460%
963	MYLAN NV 3.125%	0.020%	69.480%
964	WELLS FARGO & C	0.020%	69.499%
965	BNP PARIBAS	0.020%	69.519%
966	INTL BUSINESS M	0.020%	69.539%
967	GGP INC REIT USD.01	0.020%	69.558%
968	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.020%	69.578%
969	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.019%	69.597%
970	DEUTSCHE LUFTHA	0.019%	69.617%
971	STANDARD CHARTE	0.019%	69.636%
972	DOVER CORP	0.019%	69.656%
973	KDDI CORP	0.019%	69.675%
974	M + T BANK CORP COMMON STOCK USD.5	0.019%	69.694%
975	COOPERATIEVE RA	0.019%	69.714%
976	METLIFE INC SR UNSECURED 04/24 3.6	0.019%	69.733%
977	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.019%	69.753%
978	JPMORGAN CHASE	0.019%	69.772%
979	UNILEVER NV	0.019%	69.791%
980	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.019%	69.811%
981	KOMATSU	0.019%	69.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	BCO BILBAO VIZC	0.019%	69.849%
983	KEYERA CORP	0.019%	69.869%
984	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	69.888%
985	QUEST DIAGNOSTI	0.019%	69.907%
986	NESTE OIL OYJ	0.019%	69.926%
987	NATIONAL AUSTRA	0.019%	69.946%
988	MITSUBISHI UFJ	0.019%	69.965%
989	PETROBRAS COMMO	0.019%	69.984%
990	NORDEA AB	0.019%	70.003%
991	CELESTICA INC COMMON STOCK NPV	0.019%	70.022%
992	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.019%	70.042%
993	NETAPP INC.	0.019%	70.061%
994	MATTEL INC SR UNSECURED 08/21 2.35	0.019%	70.080%
995	SWISS RE AG	0.019%	70.099%
996	LINDE AG	0.019%	70.118%
997	CORNING INC SR UNSECURED 08/20 4.25	0.019%	70.137%
998	CARPENTER TECHN	0.019%	70.156%
999	STORA ENSO OYJ	0.019%	70.175%
1000	COMMONWEALTH BA	0.019%	70.194%
1001	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.019%	70.214%
1002	MITSUBISHI ELEC	0.019%	70.233%
1003	COMMONWEALTH BA	0.019%	70.252%
1004	CNH INDUSTRIAL	0.019%	70.270%
1005	INTL BK RECON &	0.019%	70.289%
1006	VIACOM INC CLASS B COMMON STOCK USD.001	0.019%	70.308%
1007	CELGENE CORP	0.019%	70.327%
1008	VERMILION ENERGY INC COMMON STOCK	0.019%	70.346%
1009	ASIAN DEVELOPME	0.019%	70.365%
1010	CBRE GROUP INC A COMMON STOCK USD.01	0.019%	70.384%
1011	EMERA INC.	0.019%	70.403%
1012	HEWLETT PACKARD	0.019%	70.422%
1013	UTD RENTALS INC	0.019%	70.441%
1014	TAPESTRY INC COMMON STOCK USD.01	0.019%	70.460%
1015	DEUTSCHE BANK A	0.019%	70.478%
1016	CNOOC LTD	0.019%	70.497%
1017	SCOTTISH AND SO	0.019%	70.516%
1018	LLOYDS BANKING	0.019%	70.535%
1019	CHINA PETROLEUM	0.019%	70.553%
1020	SHIN-ETSU CHEM	0.019%	70.572%
1021	COUNTRY GARDEN	0.019%	70.591%
1022	WESTPAC BANKING	0.019%	70.609%
1023	ARCHER DANIELS	0.019%	70.628%
1024	CRH	0.019%	70.646%
1025	CA INC COMMON STOCK USD.1	0.019%	70.665%
1026	MUNCHENER RUCKV	0.019%	70.683%
1027	HYATT HOTELS CO	0.018%	70.702%
1028	IGM FINANCIAL I	0.018%	70.720%
1029	SASOL	0.018%	70.739%
1030	OVERSEA-CHINESE	0.018%	70.757%
1031	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.018%	70.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.018%	70.794%
1033	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.018%	70.812%
1034	LG Electronics	0.018%	70.831%
1035	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	70.849%
1036	PETROCHINA CO	0.018%	70.867%
1037	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.018%	70.886%
1038	IBM CORP	0.018%	70.904%
1039	REPSOL SA	0.018%	70.922%
1040	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.018%	70.941%
1041	MARTINREA INTER	0.018%	70.959%
1042	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.018%	70.977%
1043	ECOLAB INC COMMON STOCK USD1.0	0.018%	70.995%
1044	NOKIA CORP	0.018%	71.014%
1045	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	71.032%
1046	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.018%	71.050%
1047	HORMEL FOODS CORP COMMON STOCK USD.01465	0.018%	71.068%
1048	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.018%	71.086%
1049	AGEAS	0.018%	71.104%
1050	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.018%	71.122%
1051	EUROPEAN INVEST	0.018%	71.141%
1052	HARTFORD FINANC	0.018%	71.159%
1053	STRYKER CORP	0.018%	71.177%
1054	COLGATE-PALMOLI	0.018%	71.195%
1055	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.018%	71.213%
1056	CHINA MOBILE	0.018%	71.231%
1057	OLD MUTUAL PLC	0.018%	71.249%
1058	CENTERRA GOLD INC COMMON STOCK	0.018%	71.267%
1059	STEEL DYNAMICS INC COMMON STOCK USD.005	0.018%	71.285%
1060	AVIVA PLC	0.018%	71.303%
1061	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.018%	71.321%
1062	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.018%	71.339%
1063	NEWMONT MINING CORP COMMON STOCK USD1.6	0.018%	71.357%
1064	PREMIUM BRANDS	0.018%	71.375%
1065	NASDAQ INC SR UNSECURED 06/24 4.25	0.018%	71.393%
1066	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.018%	71.410%
1067	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.018%	71.428%
1068	FIRSTSERVICE CORP COMMON STOCK	0.018%	71.446%
1069	NORWEGIAN CRUIS	0.018%	71.464%
1070	NETFLIX INC COMMON STOCK USD.001	0.018%	71.482%
1071	NETFLIX INC COMMON STOCK USD.001	0.018%	71.499%
1072	NUVISTA ENERGY	0.018%	71.517%
1073	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.018%	71.535%
1074	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.018%	71.553%
1075	DANONE S.A. COM	0.018%	71.570%
1076	MORGAN STANLEY	0.018%	71.588%
1077	RAGING RIVER EX	0.018%	71.606%
1078	AMETEK INC COMMON STOCK USD.01	0.018%	71.623%
1079	GIBSON ENERGY I	0.018%	71.641%
1080	WOLTERS KLUWERS	0.018%	71.659%
1081	ARKEMA	0.018%	71.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.018%	71.694%
1083	COGECO COMMUNIC	0.018%	71.711%
1084	RADIANT OPTO EL	0.017%	71.729%
1085	REPUBLIC SERVIC	0.017%	71.746%
1086	HOUSING DEVEL F	0.017%	71.764%
1087	HUNTSMAN CORP COMMON STOCK USD.01	0.017%	71.781%
1088	VORNADO REALTY TRUST REIT USD.04	0.017%	71.798%
1089	UNILEVER NV	0.017%	71.816%
1090	PERSIMMON PLC	0.017%	71.833%
1091	NORTHERN TRUST	0.017%	71.850%
1092	HSBC HOLDINGS P	0.017%	71.868%
1093	PRAXAIR STK	0.017%	71.885%
1094	GOODYEAR TIRE &	0.017%	71.902%
1095	ALLIED PPTY,REI	0.017%	71.920%
1096	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	71.937%
1097	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	71.954%
1098	ANALOG DEVICES INC COMMON STOCK USD.167	0.017%	71.971%
1099	HUNTINGTON BANC	0.017%	71.988%
1100	KEYCORP	0.017%	72.005%
1101	CANON INC	0.017%	72.023%
1102	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.017%	72.040%
1103	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.017%	72.057%
1104	TELEFONICA SA	0.017%	72.074%
1105	BAT INTL FIN PL	0.017%	72.091%
1106	ASHTREAD GROUP	0.017%	72.108%
1107	SPARK INFRASTRU	0.017%	72.125%
1108	SECURE ENERGY S	0.017%	72.142%
1109	PARAMOUNT RESOU	0.017%	72.159%
1110	BOUYGUES	0.017%	72.176%
1111	BLUESCOPE STEEL	0.017%	72.193%
1112	BORALEX INC CL	0.017%	72.210%
1113	XEROX CORP 2.75	0.017%	72.226%
1114	STMICROELECTRON	0.017%	72.243%
1115	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.017%	72.260%
1116	WESTROCK CO COMMON STOCK	0.017%	72.277%
1117	RUSSEL METALS I	0.017%	72.294%
1118	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.017%	72.311%
1119	SWISSCOM AG	0.017%	72.327%
1120	DUKE ENERGY CORP COMMON STOCK USD.001	0.017%	72.344%
1121	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.017%	72.361%
1122	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.017%	72.377%
1123	PRUDENTIAL ADR	0.017%	72.394%
1124	LEGAL & GENERAL	0.017%	72.411%
1125	NORDEA BANK AB	0.017%	72.427%
1126	TAHOE RESOURCES INC COMMON STOCK	0.017%	72.444%
1127	AUTOLIV INC	0.017%	72.461%
1128	MUNICIPALITY FI	0.017%	72.477%
1129	LYONDELLBASELL	0.017%	72.494%
1130	PAREX RESOURCES	0.017%	72.510%
1131	CALPINE CORP	0.017%	72.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	mitsubishi hvY	0.017%	72.544%
1133	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.017%	72.560%
1134	CNOOC LTD	0.017%	72.577%
1135	DEN DANSKE BANK	0.016%	72.593%
1136	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.016%	72.610%
1137	NEW FLYER COMMO	0.016%	72.626%
1138	BOLIDEN AB	0.016%	72.643%
1139	FLEXTRONICS INT	0.016%	72.659%
1140	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.016%	72.675%
1141	ETRADE FINANCA	0.016%	72.692%
1142	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	72.708%
1143	WESFARMERS LTD	0.016%	72.725%
1144	CANADIAN REAL E	0.016%	72.741%
1145	INVESCO LTD COMMON STOCK USD.2	0.016%	72.757%
1146	MARSH & MCLENNA	0.016%	72.774%
1147	mitsubishi UFJ FINL SPON ADR ADR	0.016%	72.790%
1148	SVENSKA HANDELS	0.016%	72.806%
1149	LKQ CORP COMMON STOCK USD.01	0.016%	72.822%
1150	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	72.839%
1151	BPCE SA SR UNSECURED 02/21 2.65	0.016%	72.855%
1152	JANUS CAPITAL G	0.016%	72.871%
1153	CHINA COMMUNICA	0.016%	72.887%
1154	BEMIS CO INC	0.016%	72.903%
1155	GOODMAN GROUP	0.016%	72.919%
1156	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.016%	72.936%
1157	ZIMMER HLDGS IN	0.016%	72.952%
1158	MID AMERICA APARTMENT COMM REIT USD.01	0.016%	72.968%
1159	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	72.984%
1160	GLAXOSMITHKLINE PLC SPON ADR ADR	0.016%	73.000%
1161	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.016%	73.016%
1162	OWENS CORNING COMMON STOCK USD.001	0.016%	73.032%
1163	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.016%	73.048%
1164	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.016%	73.064%
1165	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.016%	73.080%
1166	ASAHI GLASS CO	0.016%	73.096%
1167	MICROSEMI	0.016%	73.112%
1168	APACHE CORP COMMON STOCK USD.625	0.016%	73.128%
1169	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.016%	73.144%
1170	MOSAIC CO SR UNSECURED 11/23 4.25	0.016%	73.160%
1171	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.016%	73.176%
1172	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.016%	73.192%
1173	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	73.208%
1174	LABRADOR IRON O	0.016%	73.223%
1175	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.016%	73.239%
1176	SANTANDER UK PLC SR UNSECURED 03/24 4	0.016%	73.255%
1177	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	73.271%
1178	A.P. MOLLER-MAE	0.016%	73.286%
1179	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.016%	73.302%
1180	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	73.318%
1181	IBM CORP SR UNSECURED 02/24 3.625	0.016%	73.334%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	73.350%
1183	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.016%	73.365%
1184	MEG ENERGY CORP	0.016%	73.381%
1185	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.016%	73.397%
1186	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.016%	73.412%
1187	LAB CORP OF AME	0.016%	73.428%
1188	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	73.444%
1189	LAM RESEARCH CORP COMMON STOCK USD.001	0.016%	73.460%
1190	US dollar - Lon	0.016%	73.475%
1191	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	73.491%
1192	BECTON DICKINSON	0.016%	73.507%
1193	SMART REAL ESTA	0.016%	73.522%
1194	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	73.538%
1195	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	73.554%
1196	PERRIGO FIN UNL	0.016%	73.569%
1197	ASSURANT INC	0.016%	73.585%
1198	AVNET INC SR UNSECURED 04/26 4.625	0.016%	73.601%
1199	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	73.616%
1200	GRAN TIERRA ENE	0.016%	73.632%
1201	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	73.647%
1202	BAT INTL FINANC	0.016%	73.663%
1203	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	73.679%
1204	mitsubishi UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	73.694%
1205	EXTRA SPACE STO	0.016%	73.710%
1206	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	73.725%
1207	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	73.741%
1208	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	73.756%
1209	WH GROUP LTD	0.016%	73.772%
1210	TELECOM ITALIA	0.016%	73.787%
1211	MASTERCARD INC SR UNSECURED 04/24 3.375	0.016%	73.803%
1212	LANXESS	0.016%	73.818%
1213	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	73.834%
1214	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	73.849%
1215	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.015%	73.865%
1216	TAPESTRY INC SR UNSECURED 04/25 4.25	0.015%	73.880%
1217	MEDTRONIC INC 3	0.015%	73.896%
1218	COMERICA INC	0.015%	73.911%
1219	INGREDION INC COMMON STOCK USD.01	0.015%	73.927%
1220	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	73.942%
1221	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	73.958%
1222	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	73.973%
1223	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	73.989%
1224	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	74.004%
1225	HSBC USA INC SR UNSECURED 06/24 3.5	0.015%	74.019%
1226	CHINA RES BEIJI	0.015%	74.035%
1227	ELEMENT FINANCI	0.015%	74.050%
1228	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	74.066%
1229	UNUM GROUP	0.015%	74.081%
1230	HCP INC.	0.015%	74.097%
1231	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.015%	74.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.015%	74.127%
1233	QUEBECOR INC 'B	0.015%	74.143%
1234	DOMINION RES(VI	0.015%	74.158%
1235	ANTHEM INC	0.015%	74.173%
1236	MANITOBA PROVIN	0.015%	74.189%
1237	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	74.204%
1238	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	74.220%
1239	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	74.235%
1240	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.015%	74.250%
1241	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.015%	74.266%
1242	NIPPON STEEL CO	0.015%	74.281%
1243	GECINA SA	0.015%	74.296%
1244	ARAMARK COMMON STOCK USD.01	0.015%	74.311%
1245	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	74.327%
1246	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	74.342%
1247	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.015%	74.357%
1248	TOTAL SA SPON ADR ADR	0.015%	74.373%
1249	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	74.388%
1250	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	74.403%
1251	BANK TOKYO-MIT	0.015%	74.418%
1252	ASIAN DEVELOPME	0.015%	74.434%
1253	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	74.449%
1254	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.015%	74.464%
1255	AETNA INC SR UNSECURED 11/24 3.5	0.015%	74.479%
1256	WESTERN FOREST	0.015%	74.494%
1257	NETEASE INC ADR ADR USD.0001	0.015%	74.510%
1258	EXCHANGE INCOME	0.015%	74.525%
1259	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	74.540%
1260	TELIASONERA AB	0.015%	74.555%
1261	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	74.570%
1262	VISA INC SR UNSECURED 12/25 3.15	0.015%	74.585%
1263	MTU AERO ENGINE	0.015%	74.601%
1264	DEUTSCHE POST A	0.015%	74.616%
1265	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	74.631%
1266	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	74.646%
1267	NESTLE FINANCE	0.015%	74.661%
1268	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	74.676%
1269	NORDSTROM INC	0.015%	74.691%
1270	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.015%	74.707%
1271	HALLIBURTON CO	0.015%	74.722%
1272	SHOPIFY INC CLASS A COMMON STOCK	0.015%	74.737%
1273	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	74.752%
1274	CME GROUP INC SR UNSECURED 03/25 3	0.015%	74.767%
1275	DEUTSCHE BK AG	0.015%	74.782%
1276	SBERBANK OF RUS	0.015%	74.797%
1277	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.015%	74.812%
1278	CITIGROUP INC SR UNSECURED 04/25 3.3	0.015%	74.827%
1279	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	74.842%
1280	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	74.857%
1281	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.015%	74.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	74.888%
1283	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.015%	74.903%
1284	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.015%	74.918%
1285	STATE STREET CORP SR UNSECURED 05/21 1.95	0.015%	74.933%
1286	QUALCOMM INC SR UNSECURED 05/25 3.45	0.015%	74.948%
1287	STATOIL ASA COMPANY GUAR 01/23 2.45	0.015%	74.963%
1288	PFIZER INC SR UNSECURED 12/26 3	0.015%	74.978%
1289	BAXTER INTL INC	0.015%	74.993%
1290	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.015%	75.008%
1291	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.015%	75.022%
1292	ECN CAPITAL COR	0.015%	75.037%
1293	UBISOFT ENTERTA	0.015%	75.052%
1294	MICHAEL KORS HO	0.015%	75.067%
1295	SL GREEN REALTY	0.015%	75.082%
1296	SANDSTORM GOLD	0.015%	75.097%
1297	JM SMUCKER CO/THE COMMON STOCK	0.015%	75.112%
1298	GENUINE PARTS C	0.015%	75.126%
1299	BORGWARNER INC COMMON STOCK USD.01	0.015%	75.141%
1300	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.015%	75.156%
1301	BOEING CO SR UNSECURED 03/25 2.5	0.015%	75.171%
1302	GKN PLC	0.015%	75.185%
1303	CIE FINANCIERE	0.015%	75.200%
1304	SUZUKI MOTOR CO	0.015%	75.215%
1305	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	75.230%
1306	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.015%	75.244%
1307	TJX COS INC	0.015%	75.259%
1308	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	75.274%
1309	SHOWA DENKO KK	0.015%	75.288%
1310	NORTHLAND POWER	0.015%	75.303%
1311	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.015%	75.318%
1312	HP INC COMMON STOCK USD.01	0.015%	75.332%
1313	SUMITOMO CHEMIC	0.015%	75.347%
1314	SPIRIT AEROSYST	0.015%	75.362%
1315	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.015%	75.376%
1316	BRITISH LAND CO	0.015%	75.391%
1317	ADECCO SA	0.015%	75.406%
1318	TWITTER INC COMMON STOCK USD.000005	0.015%	75.420%
1319	ROYAL MAIL PLC-	0.015%	75.435%
1320	FISCHER(GEORG)A	0.015%	75.449%
1321	HOLOGIC INC COMMON STOCK USD.01	0.015%	75.464%
1322	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.015%	75.478%
1323	KONINKLIJKE DSM	0.015%	75.493%
1324	AEON CO., LTD	0.015%	75.507%
1325	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.014%	75.522%
1326	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.014%	75.536%
1327	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.014%	75.551%
1328	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.014%	75.565%
1329	LAND SECURITIES	0.014%	75.580%
1330	NIELSEN HOLDING	0.014%	75.594%
1331	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	75.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	BRITISH AMERICAN TOB SP ADR ADR	0.014%	75.623%
1333	LAFARGEHOLCIM L	0.014%	75.637%
1334	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.014%	75.652%
1335	SHAWCOR LTD	0.014%	75.666%
1336	PRECISION DRILLING CORP COMMON STOCK	0.014%	75.681%
1337	ENDEAVOUR MININ	0.014%	75.695%
1338	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	75.709%
1339	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.014%	75.724%
1340	FORTESCUE METAL	0.014%	75.738%
1341	FIRSTSTRAND LIMIT	0.014%	75.752%
1342	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.014%	75.767%
1343	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.014%	75.781%
1344	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.014%	75.795%
1345	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	75.809%
1346	CARMAX INC COMMON STOCK USD.5	0.014%	75.824%
1347	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	75.838%
1348	SEMAFO INC COMM	0.014%	75.852%
1349	AIRBUS GROUP NV	0.014%	75.866%
1350	LINCOLN NATL CO	0.014%	75.881%
1351	TAKEDA PHARMACE	0.014%	75.895%
1352	ALCOA CORP COMMON STOCK USD.01	0.014%	75.909%
1353	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	75.923%
1354	UNIVERSAL HLTH	0.014%	75.937%
1355	MERITAGE HOMES	0.014%	75.951%
1356	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.014%	75.965%
1357	CSL LIMITED	0.014%	75.979%
1358	ESSILOR INTERNA	0.014%	75.993%
1359	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.014%	76.008%
1360	ZIMMER HOLDINGS	0.014%	76.022%
1361	KLEPIERRE	0.014%	76.036%
1362	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	76.050%
1363	SEGRO PLC	0.014%	76.063%
1364	FNF GROUP TRACKING STK USD.0001	0.014%	76.077%
1365	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.014%	76.091%
1366	FIRST HORIZON N	0.014%	76.105%
1367	VODAFONE GROUP PLC SP ADR ADR	0.014%	76.119%
1368	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.014%	76.133%
1369	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.014%	76.147%
1370	POST HOLDINGS INC COMMON STOCK USD.01	0.014%	76.161%
1371	ATCO LTD CL I N	0.014%	76.175%
1372	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.014%	76.189%
1373	BANK RAKYAT IND	0.014%	76.202%
1374	SANLAM LIMITED	0.014%	76.216%
1375	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	76.230%
1376	S+P GLOBAL INC COMMON STOCK USD1.0	0.014%	76.244%
1377	XEROX CORP COMMON STOCK USD1.0	0.014%	76.257%
1378	AMP LIMITED	0.014%	76.271%
1379	FRESENIUS MEDIC	0.014%	76.285%
1380	ENERCARE INC	0.014%	76.298%
1381	CHINA MERCHANTS	0.014%	76.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	SSR MINING INC COMMON STOCK	0.014%	76.325%
1383	Cineplex Inc.	0.014%	76.339%
1384	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.014%	76.353%
1385	COTY INC CL A COMMON STOCK USD.01	0.014%	76.366%
1386	SMURFIT KAPPA P	0.014%	76.380%
1387	MKS INSTRUMENTS INC COMMON STOCK	0.014%	76.393%
1388	TAYLOR WIMPEY	0.014%	76.407%
1389	FUJITSU	0.014%	76.420%
1390	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.014%	76.434%
1391	AECON GROUP INC	0.014%	76.447%
1392	CLARIANT AG	0.013%	76.461%
1393	FAURECIA	0.013%	76.474%
1394	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.013%	76.488%
1395	FIRST CAPITAL R	0.013%	76.501%
1396	LOEWS CORP COMMON STOCK USD.01	0.013%	76.515%
1397	AKAMAI TECHNOLO	0.013%	76.528%
1398	TDK CORP	0.013%	76.541%
1399	UNITED OVERSEAS	0.013%	76.555%
1400	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.013%	76.568%
1401	APACHE CORP SR UNSECURED 04/22 3.25	0.013%	76.582%
1402	GENTEX CORP COMMON STOCK USD.06	0.013%	76.595%
1403	BALL CORP	0.013%	76.608%
1404	MAZDA MOTOR COR	0.013%	76.622%
1405	TIFFANY & CO	0.013%	76.635%
1406	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	76.648%
1407	SONY CORP SPONSORED ADR ADR	0.013%	76.662%
1408	AUTONATION INC	0.013%	76.675%
1409	NASDAQ INC COMMON STOCK USD.01	0.013%	76.688%
1410	MITSUBISHI CORP	0.013%	76.702%
1411	CARREFOUR SA	0.013%	76.715%
1412	OP CORPORATE BA	0.013%	76.728%
1413	MCCORMICK & CO	0.013%	76.742%
1414	TDC A/S	0.013%	76.755%
1415	ROSS STORES INC	0.013%	76.768%
1416	GRUPO MEXICO SA	0.013%	76.781%
1417	SOUTHERN CO	0.013%	76.795%
1418	BANK OF IRELAND	0.013%	76.808%
1419	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.013%	76.821%
1420	KELT EXPLORATIO	0.013%	76.834%
1421	BANK OF THE OZARKS COMMON STOCK USD.01	0.013%	76.848%
1422	VIVENDI SA	0.013%	76.861%
1423	TUI AG	0.013%	76.874%
1424	DUKE ENERGY COR	0.013%	76.887%
1425	ORBITAL ATK INC COMMON STOCK USD.01	0.013%	76.900%
1426	LG DISPLAY CO	0.013%	76.913%
1427	UMICORE	0.013%	76.926%
1428	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	76.939%
1429	FRESENIUS SE &	0.013%	76.952%
1430	TRICAN WELL SER	0.013%	76.965%
1431	GIVAUDAN	0.013%	76.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.013%	76.991%
1433	CASCADES INC	0.013%	77.004%
1434	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	77.017%
1435	ITOCHU CORP	0.013%	77.030%
1436	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.013%	77.043%
1437	UDR INC REIT USD.01	0.013%	77.056%
1438	BANCO BBPM SPA	0.013%	77.069%
1439	HP INC SR UNSECURED 12/21 4.65	0.013%	77.082%
1440	BAE SYSTEMS	0.013%	77.095%
1441	NTT DOCOMO INC	0.013%	77.108%
1442	UNILEVER PLC SPONSORED ADR ADR	0.013%	77.120%
1443	IRON MOUNTAIN INC REIT USD.01	0.013%	77.133%
1444	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.013%	77.146%
1445	COMMERZBANK AG	0.013%	77.159%
1446	TELEPERFORMANCE	0.013%	77.172%
1447	CRED SUIS GP FU	0.013%	77.185%
1448	SMITHS GROUP	0.013%	77.198%
1449	CHARTWELL RETIR	0.013%	77.211%
1450	ATOS ORIGIN SA	0.013%	77.223%
1451	FLIR SYSTEMS INC COMMON STOCK USD.01	0.013%	77.236%
1452	PHILIPS ELECTRO	0.013%	77.249%
1453	THOR INDUSTRIES INC COMMON STOCK USD.1	0.013%	77.262%
1454	BOC HONG KONG H	0.013%	77.275%
1455	BANK LEUMI LE-I	0.013%	77.287%
1456	ING GROEP NV	0.013%	77.300%
1457	BCO BRADESCO,AD	0.013%	77.313%
1458	PEYTO EXPLORATI	0.013%	77.326%
1459	LAS VEGAS SANDS	0.013%	77.338%
1460	ELECTR DE FRANC	0.013%	77.351%
1461	MARKEL CORP COMMON STOCK	0.013%	77.364%
1462	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.013%	77.376%
1463	DENSO CORP	0.013%	77.389%
1464	ADIANT PLC	0.013%	77.402%
1465	POSCO	0.013%	77.414%
1466	LEIDOS HOLDINGS	0.013%	77.427%
1467	BP PLC SPONS ADR ADR	0.013%	77.439%
1468	WILLIS TOWERS W	0.013%	77.452%
1469	FRANCO NEVADA CORP COMMON STOCK	0.013%	77.465%
1470	DUKE REALTY CORP REIT USD.01	0.013%	77.477%
1471	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.013%	77.490%
1472	SENSATA TECHNOL	0.013%	77.502%
1473	PADDY POWER PLC	0.013%	77.515%
1474	HOME CAP GRP IN	0.013%	77.527%
1475	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.012%	77.540%
1476	UCB	0.012%	77.552%
1477	UTD THERAPEUTIC	0.012%	77.565%
1478	JABIL CIRCUIT I	0.012%	77.577%
1479	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.012%	77.589%
1480	GREAT CANADIAN	0.012%	77.602%
1481	UNIONE DI BAN.	0.012%	77.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	AFFILIATED MNGR	0.012%	77.627%
1483	JOHNSON MATTHEY	0.012%	77.639%
1484	FERRARI NV	0.012%	77.651%
1485	GENERAL MILLS I	0.012%	77.664%
1486	HUMANA INC SR UNSECURED 10/19 2.625	0.012%	77.676%
1487	KEYCORP	0.012%	77.688%
1488	ARROW ELECTRONI	0.012%	77.701%
1489	NIPPON BUILDING	0.012%	77.713%
1490	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.012%	77.725%
1491	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.012%	77.738%
1492	REGENCY CENTERS CORP REIT USD.01	0.012%	77.750%
1493	WM MORRISON SUP	0.012%	77.762%
1494	TRINITY INDS	0.012%	77.774%
1495	LENNAR CORP COMPANY GUAR 01/22 4.125	0.012%	77.787%
1496	SWEDBANK AB	0.012%	77.799%
1497	AMADEUS IT HLDG	0.012%	77.811%
1498	RHEINMETALL AG	0.012%	77.824%
1499	SUN COMMUNITIES INC REIT USD.01	0.012%	77.836%
1500	PENTAIR PLC	0.012%	77.848%
1501	STOCKLAND TRUST	0.012%	77.860%
1502	REXEL PROMESSES	0.012%	77.873%
1503	ENBRIDGE ENERGY	0.012%	77.885%
1504	JFE HOLDINGS IN	0.012%	77.897%
1505	HESS CORPORATIO	0.012%	77.909%
1506	TREVALI MINING	0.012%	77.921%
1507	EDF	0.012%	77.934%
1508	TORC OIL & GAS	0.012%	77.946%
1509	YAMAHA MOTOR CO	0.012%	77.958%
1510	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.012%	77.970%
1511	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	77.982%
1512	INTERNATIONAL G	0.012%	77.994%
1513	WP CAREY INC REIT USD.001	0.012%	78.006%
1514	ELECTRONIC ARTS	0.012%	78.018%
1515	SESA STERLITE	0.012%	78.031%
1516	LIBERTY BROADBAND C COMMON STOCK USD.01	0.012%	78.043%
1517	MINEBEA CO	0.012%	78.055%
1518	DR PEPPER SNAPP	0.012%	78.067%
1519	CHINA PHARMACEU	0.012%	78.079%
1520	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.012%	78.091%
1521	MARTIN MARIETTA	0.012%	78.103%
1522	HYDRO ONE LTD	0.012%	78.115%
1523	INFINEON TECHNO	0.012%	78.127%
1524	IDEMITSU KOSAN	0.012%	78.139%
1525	ASML HOLDING NV	0.012%	78.150%
1526	CAPITAL POWER C	0.012%	78.162%
1527	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.012%	78.174%
1528	ASML HOLDING NV	0.012%	78.186%
1529	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	78.198%
1530	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	78.210%
1531	MACERICH CO	0.012%	78.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	QUANTA SERVICES	0.012%	78.234%
1533	SUMITOMO RLTY&D	0.012%	78.246%
1534	FORTUNA SILVER MINES INC COMMON STOCK	0.012%	78.258%
1535	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.012%	78.270%
1536	AGRICULTURAL BK	0.012%	78.281%
1537	WEX INC COMMON STOCK USD.01	0.012%	78.293%
1538	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	78.305%
1539	BELLWAY	0.012%	78.317%
1540	YASKAWA ELEC CO	0.012%	78.329%
1541	SVENSKA HANDELS	0.012%	78.341%
1542	HEXCEL CORP COMMON STOCK USD.01	0.012%	78.352%
1543	US FOODS HOLDING CORP COMMON STOCK USD.01	0.012%	78.364%
1544	HYUNDAI MOTOR C	0.012%	78.376%
1545	XYLEM INC COMMON STOCK	0.012%	78.387%
1546	BAT INTL FINANC	0.012%	78.399%
1547	SUMITOMO ELEC I	0.012%	78.411%
1548	DST SYST INC DE	0.012%	78.423%
1549	RYDER SYSTEM IN	0.012%	78.434%
1550	SNAP-ON INC	0.012%	78.446%
1551	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.012%	78.458%
1552	WESTERN POWER W	0.012%	78.469%
1553	AGCO CORP	0.012%	78.481%
1554	ZOETIS INC COMMON STOCK USD.01	0.012%	78.493%
1555	VULCAN MATERIAL	0.012%	78.504%
1556	WELLS FARGO & C	0.012%	78.516%
1557	PVH CORP COMMON STOCK USD1.0	0.012%	78.527%
1558	KINGSPAN GROUP	0.012%	78.539%
1559	BIOVERATIV INC COMMON STOCK USD.001	0.012%	78.551%
1560	SOMPO JAPAN NIP	0.012%	78.562%
1561	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	78.574%
1562	KONINKLIJKE KPN	0.012%	78.585%
1563	LG CHEM LTD	0.012%	78.597%
1564	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.012%	78.608%
1565	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	78.620%
1566	ADIDAS AG	0.012%	78.631%
1567	LENNAR CORP 8.3	0.012%	78.643%
1568	OSHKOSH CORP COMMON STOCK USD.01	0.012%	78.654%
1569	COMINAR REAL ES	0.011%	78.666%
1570	SPARTAN ENERGY	0.011%	78.677%
1571	BROTHERIndustr	0.011%	78.689%
1572	NEC CORP	0.011%	78.700%
1573	NN GROUP NV	0.011%	78.712%
1574	MASTEC INC	0.011%	78.723%
1575	KILROY REALTY C	0.011%	78.735%
1576	COMMERCE BANCSH	0.011%	78.746%
1577	WESTERN GAS PAR	0.011%	78.757%
1578	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.011%	78.769%
1579	LOGAN PROPERTY	0.011%	78.780%
1580	PERRIGO CO PLC	0.011%	78.791%
1581	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.011%	78.803%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	AISIN SEIKI CO	0.011%	78.814%
1583	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.011%	78.825%
1584	SALESFORCE.COM	0.011%	78.837%
1585	NATIONAL OILWEL	0.011%	78.848%
1586	GAMING AND LEISURE PROPERTIE REIT	0.011%	78.859%
1587	MITSUBISHI ESTA	0.011%	78.871%
1588	BAT INTL FINANC	0.011%	78.882%
1589	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	78.893%
1590	HILL ROM HOLDINGS INC COMMON STOCK	0.011%	78.904%
1591	FEDERAL REALTY INVS TRUST REIT USD.01	0.011%	78.915%
1592	SK ENERGY CO LT	0.011%	78.927%
1593	AIR LEASE CORP	0.011%	78.938%
1594	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.011%	78.949%
1595	JONES LANG LASA	0.011%	78.960%
1596	INTUIT INC COMMON STOCK USD.01	0.011%	78.971%
1597	STERLING BANCORP/DE COMMON STOCK USD.01	0.011%	78.982%
1598	K&S AG	0.011%	78.994%
1599	LIBERTY PROPERTY TRUST REIT USD.001	0.011%	79.005%
1600	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.011%	79.016%
1601	ATS AUTOMATION	0.011%	79.027%
1602	CREDIT AGRICOLE	0.011%	79.038%
1603	CANACCORD FINAN	0.011%	79.049%
1604	RANDSTAD HOLDIN	0.011%	79.060%
1605	UNUM GROUP	0.011%	79.071%
1606	NEVSUN RESOURCES LTD COMMON STOCK	0.011%	79.083%
1607	NOBLE ENERGY IN	0.011%	79.094%
1608	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.011%	79.105%
1609	DEXUS PROPERTY	0.011%	79.116%
1610	UTD MICRO ELECT	0.011%	79.127%
1611	AAC TECHNOLOGIE	0.011%	79.138%
1612	TORAY INDS INC	0.011%	79.149%
1613	PROCTER & GAMBL	0.011%	79.160%
1614	CIT GROUP INC COMMON STOCK USD.01	0.011%	79.171%
1615	MANPOWER INC	0.011%	79.182%
1616	CERNER CORP	0.011%	79.193%
1617	DOUGLAS EMMETT INC REIT USD.01	0.011%	79.204%
1618	VIFOR PHARMA AG	0.011%	79.215%
1619	NATIONAL RETAIL PROPERTIES REIT USD.01	0.011%	79.226%
1620	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.011%	79.237%
1621	BERKELEY GROUP	0.011%	79.248%
1622	VOLKSWAGEN AG	0.011%	79.259%
1623	JSW STEEL LTD	0.011%	79.270%
1624	DUFRY AG-REG	0.011%	79.281%
1625	AUTOZONE INC SR UNSECURED 04/22 3.7	0.011%	79.292%
1626	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	79.303%
1627	TECHNIPFMC PLC	0.011%	79.314%
1628	JUNIPER NETWORK	0.011%	79.325%
1629	EIFPAGE SA	0.011%	79.336%
1630	DELL TECHNOLOGIES INC CL V TRACKING STK	0.011%	79.347%
1631	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	79.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	IMPERIAL TOBACC	0.011%	79.369%
1633	OJI PAPER CO	0.011%	79.380%
1634	KIMBERLY-CLARK	0.011%	79.391%
1635	MURATA MFG CO	0.011%	79.401%
1636	EXELON CORP COMMON STOCK	0.011%	79.412%
1637	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.011%	79.423%
1638	ENSIGN ENERGY S	0.011%	79.434%
1639	AON PLC	0.011%	79.445%
1640	SK C&C CO LTD	0.011%	79.456%
1641	L'OREAL	0.011%	79.467%
1642	GARMIN LTD.	0.011%	79.478%
1643	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.011%	79.488%
1644	ELISA OYJ-A	0.011%	79.499%
1645	DELPHI AUTOMOTI	0.011%	79.510%
1646	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.011%	79.521%
1647	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.011%	79.532%
1648	GROWTHPOINT PRO	0.011%	79.543%
1649	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.011%	79.554%
1650	PURE INDUSTRIAL	0.011%	79.564%
1651	VALEO SA	0.011%	79.575%
1652	OLIN CORP	0.011%	79.586%
1653	SYNNEX CORP COMMON STOCK USD.001	0.011%	79.597%
1654	ALARIS ROYALTY	0.011%	79.607%
1655	FUJI HEAVY INDS	0.011%	79.618%
1656	SKAND ENSKILDA	0.011%	79.629%
1657	AECOM COMMON STOCK USD.01	0.011%	79.640%
1658	VOLKSWAGEN LEAS	0.011%	79.650%
1659	MITEL NETWORKS	0.011%	79.661%
1660	STELLA JONES IN	0.011%	79.672%
1661	INNERGEX RENEWA	0.011%	79.682%
1662	BIDVEST GROUP L	0.011%	79.693%
1663	RSP PERMIAN INC COMMON STOCK USD.01	0.011%	79.704%
1664	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	79.714%
1665	WPX ENERGY INC COMMON STOCK	0.011%	79.725%
1666	EXELON GENERATI	0.011%	79.736%
1667	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.011%	79.746%
1668	CIMAREX ENERGY CO COMMON STOCK USD.01	0.011%	79.757%
1669	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.011%	79.768%
1670	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.011%	79.778%
1671	BRUNSWICK CORP	0.011%	79.789%
1672	CHINA UNICOM LT	0.011%	79.799%
1673	HARLEY DAVIDSON	0.011%	79.810%
1674	INTERTEK TESTIN	0.011%	79.820%
1675	EXPEDIA INC COMMON STOCK USD.001	0.011%	79.831%
1676	Banco Sabadell	0.011%	79.842%
1677	SONOCO PRODUCTS	0.011%	79.852%
1678	PULTEGROUP INC.	0.011%	79.863%
1679	MIRVAC GROUP RE	0.011%	79.873%
1680	HALMA	0.011%	79.884%
1681	HEIDELBERGCEMEN	0.011%	79.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.011%	79.905%
1683	ARCONIC INC COMMON STOCK	0.011%	79.915%
1684	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.010%	79.926%
1685	FUJIFILM HLDGS	0.010%	79.936%
1686	APTARGROUP INC COMMON STOCK USD.01	0.010%	79.947%
1687	AMPHENOL CORP	0.010%	79.957%
1688	TOSOH CORP	0.010%	79.968%
1689	CDN UTILS LTD N	0.010%	79.978%
1690	CORUS ENTERTAIN	0.010%	79.989%
1691	FUBON FINANCIAL	0.010%	79.999%
1692	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.010%	80.009%
1693	CATALENT INC COMMON STOCK USD.01	0.010%	80.020%
1694	AMERICAN HOMES 4 RENT A REIT USD.01	0.010%	80.030%
1695	TOYOTA TSUSHO C	0.010%	80.041%
1696	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.010%	80.051%
1697	EQUIFAX INC	0.010%	80.062%
1698	NORDSTROM INC	0.010%	80.072%
1699	TERADYNE INC	0.010%	80.082%
1700	DOREL INDS INC	0.010%	80.093%
1701	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.010%	80.103%
1702	COOPER COS INC	0.010%	80.114%
1703	LAZARD LTD CL A COMMON STOCK USD.01	0.010%	80.124%
1704	CAMDEN PROPERTY	0.010%	80.135%
1705	VALIDUS HOLDING	0.010%	80.145%
1706	PORSCHE AUTOMOB	0.010%	80.155%
1707	CINTAS CORP	0.010%	80.166%
1708	MARKS & SPENCER	0.010%	80.176%
1709	HDFC BANK LTD	0.010%	80.186%
1710	GALAXY ENTERTAI	0.010%	80.197%
1711	VESTAS WIND SYS	0.010%	80.207%
1712	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.010%	80.217%
1713	IVANHOE MINES L	0.010%	80.228%
1714	EXPRESS SCRIPTS	0.010%	80.238%
1715	JAPAN REAL ESTA	0.010%	80.248%
1716	BECTON DICKINSON	0.010%	80.259%
1717	MEDNAX INC	0.010%	80.269%
1718	FREEHOLD ROYALT	0.010%	80.279%
1719	SKECHERS USA INC CL A COMMON STOCK USD.001	0.010%	80.289%
1720	PEABODY ENERGY CORP COMMON STOCK	0.010%	80.300%
1721	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.010%	80.310%
1722	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.010%	80.320%
1723	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.010%	80.330%
1724	AT+T INC SR UNSECURED 02/21 2.8	0.010%	80.340%
1725	ROYAL DUTCH SH-	0.010%	80.351%
1726	KIMCO REALTY	0.010%	80.361%
1727	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.010%	80.371%
1728	GRANITE REAL ES	0.010%	80.381%
1729	SUN HUNG KAI PR	0.010%	80.391%
1730	AMER ELEC POWER	0.010%	80.402%
1731	HOWARD HUGHES CORP/THE COMMON STOCK	0.010%	80.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	PRIMERICA INC COMMON STOCK	0.010%	80.422%
1733	EVERSOURCE ENER	0.010%	80.432%
1734	NOMURA HOLD INC	0.010%	80.442%
1735	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.010%	80.452%
1736	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	80.462%
1737	MEDIOBANCA SPA	0.010%	80.473%
1738	BHP BILLITON PL	0.010%	80.483%
1739	AJINOMOTO CO IN	0.010%	80.493%
1740	CREDIT ACCEPTAN	0.010%	80.503%
1741	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	80.513%
1742	WR BERKLEY CORP COMMON STOCK USD.2	0.010%	80.523%
1743	GALP ENERGIA	0.010%	80.533%
1744	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.010%	80.543%
1745	KEYBANK NA/CLEV	0.010%	80.553%
1746	BUNGE LTD COMMON STOCK USD.01	0.010%	80.563%
1747	UNI-SELECT INC	0.010%	80.573%
1748	ONEOK INC	0.010%	80.584%
1749	RECKITT BENCKIS	0.010%	80.594%
1750	MARVELL TECH GR	0.010%	80.604%
1751	NORDEA BANK AB	0.010%	80.614%
1752	SINOPHARM GROUP	0.010%	80.624%
1753	CARLISLE COS IN	0.010%	80.634%
1754	SWISS LIFE HLDG	0.010%	80.644%
1755	KIRIN HOLDINGS	0.010%	80.654%
1756	PRAIRIESKY ROYA	0.010%	80.664%
1757	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.010%	80.674%
1758	SINO BIOPHAMACE	0.010%	80.684%
1759	SKF AB - B SHAR	0.010%	80.694%
1760	AALBERTS INDUST	0.010%	80.704%
1761	AEGON N.V.	0.010%	80.714%
1762	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	80.723%
1763	EAST WEST BANCORP INC COMMON STOCK USD.001	0.010%	80.733%
1764	WESTSHORE TERMI	0.010%	80.743%
1765	GALAPAGOS NV	0.010%	80.753%
1766	GAS NATURAL SDG	0.010%	80.763%
1767	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	80.773%
1768	DIRECT LINE INS	0.010%	80.783%
1769	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	80.793%
1770	CUBESMART REIT USD.01	0.010%	80.803%
1771	ERICSSON LM-B S	0.010%	80.812%
1772	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.010%	80.822%
1773	SHIRE PLC	0.010%	80.832%
1774	NEWELL BRANDS INC COMMON STOCK USD1.0	0.010%	80.842%
1775	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	80.852%
1776	INPEX CORPORATI	0.010%	80.862%
1777	HONG KONG EXCHA	0.010%	80.871%
1778	DARDEN RESTAURA	0.010%	80.881%
1779	ABN AMRO GROUP	0.010%	80.891%
1780	FOOT LOCKER INC COMMON STOCK USD.01	0.010%	80.901%
1781	FORTIVE CORP COMMON STOCK USD.01	0.010%	80.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	WW GRAINGER INC	0.010%	80.920%
1783	FORTUM OYJ	0.010%	80.930%
1784	SHINHAN FINANCI	0.010%	80.940%
1785	XL GROUP LTD	0.010%	80.949%
1786	MORGAN STANLEY	0.010%	80.959%
1787	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.010%	80.969%
1788	TCF FINL CORP	0.010%	80.979%
1789	UNIPER SE	0.010%	80.988%
1790	AGILENT TECHNOL	0.010%	80.998%
1791	BAYTEX ENERGY CORP COMMON STOCK	0.010%	81.008%
1792	EVEREST RE GROU	0.010%	81.018%
1793	ZIONS BANCORP	0.010%	81.027%
1794	DAIWA HOUSE IND	0.010%	81.037%
1795	SOUTH32 LTD	0.010%	81.047%
1796	JAZZ PHARMACEUT	0.010%	81.056%
1797	WILLIAMS-SONOMA	0.010%	81.066%
1798	REDEFINE PROPER	0.010%	81.076%
1799	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	81.085%
1800	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.010%	81.095%
1801	MORGAN STANLEY	0.010%	81.105%
1802	PTT EXP&PROD-FG	0.010%	81.114%
1803	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	81.124%
1804	VEREIT INC REIT USD.01	0.010%	81.134%
1805	SLM CORP COMMON STOCK USD.2	0.010%	81.143%
1806	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.010%	81.153%
1807	MICROCHIP TECHN	0.010%	81.162%
1808	AVNET INC	0.010%	81.172%
1809	CREE INC COMMON STOCK USD.00125	0.010%	81.182%
1810	VIACOM INC SR UNSECURED 04/24 3.875	0.010%	81.191%
1811	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	81.201%
1812	ARRIS INTERNATI	0.010%	81.210%
1813	CHINA GOLD INTL	0.010%	81.220%
1814	HAMMERSON	0.010%	81.230%
1815	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.010%	81.239%
1816	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.010%	81.249%
1817	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	81.258%
1818	MERLIN PROPERTI	0.010%	81.268%
1819	PROCTER & GAMBL	0.010%	81.277%
1820	RYDER SYSTEM IN	0.010%	81.287%
1821	VICINITY CENTER	0.010%	81.296%
1822	AMDOCS LTD COMMON STOCK GBP.0001	0.010%	81.306%
1823	NAVIENT CORP COMMON STOCK USD.01	0.010%	81.316%
1824	LOCALIZA RENT A	0.010%	81.325%
1825	CATCHER TECHNOL	0.010%	81.335%
1826	VF CORP	0.009%	81.344%
1827	WOLSELEY PLC	0.009%	81.354%
1828	GPT GROUP	0.009%	81.363%
1829	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	81.372%
1830	OMV AG	0.009%	81.382%
1831	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.009%	81.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ESSENT GROUP LT	0.009%	81.401%
1833	GN STORE NORD	0.009%	81.410%
1834	WHIRLPOOL CORP	0.009%	81.420%
1835	CHINA PETROLEUM	0.009%	81.429%
1836	KION GROUP AG	0.009%	81.438%
1837	SPIRAX-SARCO EN	0.009%	81.448%
1838	ISUZU MOTORS	0.009%	81.457%
1839	BEMIS COMPANY COMMON STOCK USD.1	0.009%	81.467%
1840	MEGGITT	0.009%	81.476%
1841	NSK	0.009%	81.486%
1842	RAIFFEISEN BANK	0.009%	81.495%
1843	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.009%	81.504%
1844	FLUOR CORP COMMON STOCK USD.01	0.009%	81.514%
1845	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.009%	81.523%
1846	CYPRESS SEMICON	0.009%	81.532%
1847	MOSAIC CO	0.009%	81.542%
1848	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.009%	81.551%
1849	DCT INDUSTRIAL TRUST INC REIT USD.01	0.009%	81.560%
1850	BARLOWORLD LTD	0.009%	81.570%
1851	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.009%	81.579%
1852	BCO BRADESCO,PR	0.009%	81.588%
1853	MARATHON OIL CO	0.009%	81.598%
1854	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.009%	81.607%
1855	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.009%	81.616%
1856	DEUTSCHE BOERSE	0.009%	81.625%
1857	EPR PROPERTIES REIT USD.01	0.009%	81.635%
1858	HP INC SR UNSECURED 06/21 4.3	0.009%	81.644%
1859	SHERWIN WILLIAM	0.009%	81.653%
1860	CENTENNIAL RESO	0.009%	81.663%
1861	ASTELLAS PHARMA	0.009%	81.672%
1862	SAINSBURY (J) P	0.009%	81.681%
1863	KAPSTONE PAPER	0.009%	81.690%
1864	FLUGHAFEN ZUERI	0.009%	81.700%
1865	MOODY S CORP COMMON STOCK USD.01	0.009%	81.709%
1866	MS&AD INSURANCE	0.009%	81.718%
1867	HANG SENG BANK	0.009%	81.727%
1868	LONGFOR PROPERT	0.009%	81.736%
1869	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.009%	81.746%
1870	AVIGILON CORP C	0.009%	81.755%
1871	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	81.764%
1872	NORTH WEST CO I	0.009%	81.773%
1873	FOREST CITY REALTY TRUST A REIT USD.01	0.009%	81.782%
1874	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.009%	81.791%
1875	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	81.801%
1876	DREAM GLOBAL RE	0.009%	81.810%
1877	NIPPON TEL&TEL	0.009%	81.819%
1878	NORBORD INC COMMON STOCK	0.009%	81.828%
1879	LOGMEIN INC COMMON STOCK USD.01	0.009%	81.837%
1880	THERMO FISHER S	0.009%	81.846%
1881	MORNEAU SHEPELL	0.009%	81.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	PHOENIX GROUP H	0.009%	81.864%
1883	HELVETIA HOLDIN	0.009%	81.873%
1884	KNIGHT THERAPEU	0.009%	81.883%
1885	DYCOM INDUSTRIE	0.009%	81.892%
1886	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.009%	81.901%
1887	JEAN COUTU GRP	0.009%	81.910%
1888	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.009%	81.919%
1889	MURPHY OIL CORP	0.009%	81.928%
1890	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.009%	81.937%
1891	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	81.946%
1892	USG CORP	0.009%	81.955%
1893	BIG LOTS INC COMMON STOCK USD.01	0.009%	81.964%
1894	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.009%	81.973%
1895	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	81.982%
1896	GRUBHUB INC COMMON STOCK USD.0001	0.009%	81.991%
1897	SEKISUI CHEMICA	0.009%	82.000%
1898	DANA HOLDING CO	0.009%	82.009%
1899	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	82.018%
1900	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.027%
1901	NOKIAN RENKAAT	0.009%	82.035%
1902	SINGAPORE AIRLI	0.009%	82.044%
1903	OBAYASHI CORP	0.009%	82.053%
1904	EQUITABLE GROUP	0.009%	82.062%
1905	TRACTOR SUPPLY	0.009%	82.071%
1906	TORCHMARK CORP COMMON STOCK USD1.0	0.009%	82.080%
1907	RENAISSANCE RE	0.009%	82.089%
1908	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.009%	82.098%
1909	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.009%	82.107%
1910	MAXIM INTEGRATE	0.009%	82.116%
1911	HOME BANGSHARES INC COMMON STOCK USD.01	0.009%	82.125%
1912	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.009%	82.134%
1913	CHINA RESOURCES	0.009%	82.142%
1914	TATA MOTORS LTD	0.009%	82.151%
1915	TATA CONSULTANC	0.009%	82.160%
1916	APARTMENT INVT + MGMT CO A REIT USD.01	0.009%	82.169%
1917	PT UNITED TRACT	0.009%	82.178%
1918	CALFRAC WELL SE	0.009%	82.187%
1919	LIBERTY VENTURES SER A TRACKING STK USD.01	0.009%	82.196%
1920	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.009%	82.205%
1921	NORDEA BANK AB	0.009%	82.213%
1922	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.009%	82.222%
1923	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	82.231%
1924	ACKERMANS & VAN	0.009%	82.240%
1925	BANKUNITED INC COMMON STOCK USD.01	0.009%	82.249%
1926	WOOD GROUP (JOH	0.009%	82.258%
1927	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	82.266%
1928	DREAM OFFICE RE	0.009%	82.275%
1929	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.009%	82.284%
1930	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.009%	82.293%
1931	WHITBREAD PLC	0.009%	82.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LENNAR CORP 6.6	0.009%	82.310%
1933	CTBC FINANCIAL	0.009%	82.319%
1934	ECOLAB INC SR UNSECURED 12/21 4.35	0.009%	82.328%
1935	CHINA SHENHUA E	0.009%	82.337%
1936	KAO CORP	0.009%	82.346%
1937	SANDVIK AB	0.009%	82.354%
1938	QORVO INC COMMON STOCK USD.0001	0.009%	82.363%
1939	MITSUI CHEMICAL	0.009%	82.372%
1940	TOKYO ELECTRON	0.009%	82.381%
1941	LAGARDERE S.C.A	0.009%	82.389%
1942	ARTIS REAL ESTA	0.009%	82.398%
1943	COPA HOLDINGS S	0.009%	82.407%
1944	SAFRAN SA	0.009%	82.415%
1945	CYRUSONE INC REIT USD.01	0.009%	82.424%
1946	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	82.433%
1947	CASEYS GEN STOR	0.009%	82.442%
1948	LOJAS RENNER SA	0.009%	82.450%
1949	HUBBELL INC COMMON STOCK USD.01	0.009%	82.459%
1950	EAST JAPAN RAIL	0.009%	82.468%
1951	CBOE GLOBAL MARKETS INC COMMON STOCK	0.009%	82.476%
1952	GENPACT LIMITED	0.009%	82.485%
1953	SNYDERS LANCE INC COMMON STOCK USD.833	0.009%	82.494%
1954	MOL HUNGARIAN O	0.009%	82.502%
1955	MONDI PLC	0.009%	82.511%
1956	VENTURE CORP	0.009%	82.520%
1957	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	82.528%
1958	PARK HOTELS + RESORTS INC REIT USD.01	0.009%	82.537%
1959	Arch Capital Gr	0.009%	82.546%
1960	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.009%	82.554%
1961	COCA COLA HBC A	0.009%	82.563%
1962	FISERV INC COMMON STOCK USD.01	0.009%	82.572%
1963	YY INC ADR ADR USD.00001	0.009%	82.580%
1964	ENAGAS	0.009%	82.589%
1965	INVITATION HOMES INC REIT USD.01	0.009%	82.598%
1966	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	82.606%
1967	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	82.615%
1968	HUDSON'S BAY CO	0.009%	82.623%
1969	FEDERATED INVES	0.009%	82.632%
1970	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.009%	82.641%
1971	KINAXIS INC	0.009%	82.649%
1972	HANCOCK HOLDING	0.009%	82.658%
1973	O'REILLY AUTOMO	0.009%	82.667%
1974	SYSCO CORP COMMON STOCK USD1.0	0.009%	82.675%
1975	IPG PHOTONICS C	0.009%	82.684%
1976	CHRISTIAN HANSE	0.009%	82.692%
1977	UNITED URBAN IN	0.009%	82.701%
1978	ILG INC COMMON STOCK USD.01	0.009%	82.710%
1979	AMKOR TECHNOLOG	0.009%	82.718%
1980	BLUEBIRD BIO IN	0.009%	82.727%
1981	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	82.735%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	82.744%
1983	RIO TINTO PLC	0.009%	82.752%
1984	EXTENDED STAY AMERICA INC UNIT USD.01	0.009%	82.761%
1985	NIKE INC SR UNSECURED 11/26 2.375	0.009%	82.770%
1986	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.009%	82.778%
1987	ISHIKAWAJIMA HA	0.009%	82.787%
1988	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.009%	82.795%
1989	AT+T INC SR UNSECURED 02/21 4.6	0.009%	82.804%
1990	ASSURANT INC COMMON STOCK USD.01	0.009%	82.812%
1991	DISCOVERY HLDGS	0.009%	82.821%
1992	XILINX INC	0.009%	82.829%
1993	ENTEGRIS INC COMMON STOCK USD.01	0.009%	82.838%
1994	ROYAL GOLD INC	0.009%	82.846%
1995	BHARTI AIRTEL L	0.009%	82.855%
1996	PROGRESS ENERGY	0.009%	82.864%
1997	JYSKE BANK A/S	0.009%	82.872%
1998	TECH DATA CORP COMMON STOCK USD.0015	0.009%	82.881%
1999	TELEFLEX INC COMMON STOCK USD1.0	0.009%	82.889%
2000	POSCO	0.009%	82.898%
2001	AGILE PROPERTY	0.008%	82.906%
2002	MARUBENI CORP	0.008%	82.915%
2003	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.923%
2004	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.008%	82.932%
2005	POLSKI KON NAF	0.008%	82.940%
2006	ELDORADO GOLD CORP COMMON STOCK	0.008%	82.948%
2007	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.008%	82.957%
2008	CARTER S INC COMMON STOCK USD.01	0.008%	82.965%
2009	LENNAR CORP 4.7	0.008%	82.974%
2010	ALBEMARLE CORP	0.008%	82.982%
2011	KIRBY CORP	0.008%	82.991%
2012	STORE CAPITAL CORP REIT USD.01	0.008%	82.999%
2013	ORIGIN ENERGY L	0.008%	83.008%
2014	TULLOW OIL PLC	0.008%	83.016%
2015	HUHTAMAKI OY	0.008%	83.024%
2016	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	83.033%
2017	PRUDENTIAL CORP	0.008%	83.041%
2018	NASPERS LIMITED	0.008%	83.050%
2019	ON ASSIGNMENT INC COMMON STOCK USD.01	0.008%	83.058%
2020	SUMITOMO MITSUI	0.008%	83.066%
2021	3I GROUP PLC	0.008%	83.075%
2022	ST JAMES PLACE	0.008%	83.083%
2023	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.008%	83.091%
2024	YUM BRANDS INC COMMON STOCK	0.008%	83.100%
2025	TELEFONICA EMIS	0.008%	83.108%
2026	DONALDSON CO IN	0.008%	83.116%
2027	SES GLOBAL	0.008%	83.125%
2028	ORICA LIMITED	0.008%	83.133%
2029	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.008%	83.141%
2030	CNH INDUSTRIAL	0.008%	83.150%
2031	LAMAR ADVERTISING CO A REIT USD.001	0.008%	83.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	REXNORD CORP COMMON STOCK USD.01	0.008%	83.166%
2033	INCITEC PIVOT	0.008%	83.175%
2034	SVENSKA CELLULO	0.008%	83.183%
2035	HELMERICH & PAY	0.008%	83.191%
2036	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	83.199%
2037	RICHELIEU HARDW	0.008%	83.208%
2038	MURPHY USA INC COMMON STOCK	0.008%	83.216%
2039	NIPPON PROLOGIS	0.008%	83.224%
2040	ORIX JREIT INC	0.008%	83.232%
2041	HIGHWOODS PROPE	0.008%	83.241%
2042	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.008%	83.249%
2043	ITT INC COMMON STOCK USD1.0	0.008%	83.257%
2044	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	83.265%
2045	AMERCO COMMON STOCK USD.25	0.008%	83.274%
2046	YES BANK LTD	0.008%	83.282%
2047	JAPAN TOBACCO I	0.008%	83.290%
2048	PANDORA A/S	0.008%	83.298%
2049	BALOISE- HOLDIN	0.008%	83.307%
2050	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	83.315%
2051	DERWENT LONDON	0.008%	83.323%
2052	LARSEN & TOUBRO	0.008%	83.331%
2053	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.008%	83.340%
2054	VISTEON CORP COMMON STOCK	0.008%	83.348%
2055	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.008%	83.356%
2056	MIDDLEBY CORP COMMON STOCK USD.01	0.008%	83.364%
2057	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.008%	83.372%
2058	NOMURA REAL EST	0.008%	83.381%
2059	VOYA FINANCIAL INC COMMON STOCK USD.01	0.008%	83.389%
2060	HONDA MOTOR CO LTD SPONS ADR ADR	0.008%	83.397%
2061	SPECTRIS PLC	0.008%	83.405%
2062	BOOKER GROUP	0.008%	83.413%
2063	CRANE CO	0.008%	83.421%
2064	INTL CONS AIRLI	0.008%	83.430%
2065	COPART INC	0.008%	83.438%
2066	HILLENBRAND INC COMMON STOCK	0.008%	83.446%
2067	GS HOLDINGS COR	0.008%	83.454%
2068	AARON S INC COMMON STOCK USD.5	0.008%	83.462%
2069	FNB CORP COMMON STOCK USD.01	0.008%	83.470%
2070	FURUKAWA ELECTR	0.008%	83.478%
2071	ASSA ABLOY AB	0.008%	83.487%
2072	THE FOSCHINI GR	0.008%	83.495%
2073	IMPERIAL HOLDIN	0.008%	83.503%
2074	TOKYU FUDOSAN H	0.008%	83.511%
2075	WINPAK LTD	0.008%	83.519%
2076	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.008%	83.527%
2077	SAP AG	0.008%	83.535%
2078	SHIMAO PROPERTY	0.008%	83.543%
2079	ALACER GOLD COR	0.008%	83.551%
2080	GENTING BHD	0.008%	83.559%
2081	PREMIER GOLD MI	0.008%	83.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	SYNEOS HEALTH INC COMMON STOCK USD.01	0.008%	83.575%
2083	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.008%	83.584%
2084	SBI HOLDINGS IN	0.008%	83.592%
2085	ANGLOGOLD ASHANTI SPON ADR ADR	0.008%	83.600%
2086	SHOPRITE HLDGS	0.008%	83.608%
2087	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.008%	83.616%
2088	SANDERSON FARMS INC COMMON STOCK USD1.0	0.008%	83.624%
2089	ANSYS INC COMMON STOCK USD.01	0.008%	83.632%
2090	FIRST SOLAR INC	0.008%	83.640%
2091	ASSOCD BANC-COR	0.008%	83.648%
2092	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.008%	83.656%
2093	KERRY GROUP PLC	0.008%	83.664%
2094	KINGBOARD CHEMI	0.008%	83.672%
2095	HKT TRUST	0.008%	83.680%
2096	MATADOR RESOURCES CO COMMON STOCK USD.01	0.008%	83.688%
2097	CIRRUS LOGIC IN	0.008%	83.696%
2098	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.008%	83.704%
2099	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	83.712%
2100	LIXIL GROUP COR	0.008%	83.720%
2101	SLEEP COUNTRY C	0.008%	83.728%
2102	GEMALTO NV	0.008%	83.736%
2103	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	83.744%
2104	VOESTALPINE AG	0.008%	83.752%
2105	AMERIPRISE FINA	0.008%	83.760%
2106	PSEG POWER	0.008%	83.768%
2107	LIVANOVA PLC	0.008%	83.776%
2108	ALLEGHANY CORP COMMON STOCK USD1.0	0.008%	83.784%
2109	TRICON CAPITAL	0.008%	83.792%
2110	ASSURED GUARANT	0.008%	83.799%
2111	INCHCAPE PLC	0.008%	83.807%
2112	POLARIS INDUSTR	0.008%	83.815%
2113	CARNIVAL PLC	0.008%	83.823%
2114	TOTAL ENERGY SE	0.008%	83.831%
2115	BARNES GROUP INC COMMON STOCK USD.01	0.008%	83.839%
2116	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	83.847%
2117	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.008%	83.855%
2118	NU SKIN ENTERPR	0.008%	83.863%
2119	CORELOGIC INC COMMON STOCK USD1.0	0.008%	83.871%
2120	COVESTRO AG	0.008%	83.879%
2121	FAMILYMART CO	0.008%	83.887%
2122	FASTENAL	0.008%	83.894%
2123	ENGHOUSE SYSTEM	0.008%	83.902%
2124	DELUXE CORP	0.008%	83.910%
2125	GROUP 4 SECURIC	0.008%	83.918%
2126	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.008%	83.926%
2127	ILLINOIS TOOL W	0.008%	83.934%
2128	BANK HAPOALIM B	0.008%	83.942%
2129	WATSCO INC COMMON STOCK USD.5	0.008%	83.950%
2130	SEMPRA ENERGY COMMON STOCK	0.008%	83.957%
2131	WOOLWORTHS HLDG	0.008%	83.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	IBERIABANK CORP	0.008%	83.973%
2133	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.981%
2134	SUNRISE COMMUNC	0.008%	83.989%
2135	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	83.997%
2136	ANHUI CONCH CEM	0.008%	84.005%
2137	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	84.012%
2138	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.008%	84.020%
2139	JAPAN RETAIL FU	0.008%	84.028%
2140	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	84.036%
2141	BMW FINANCE NV	0.008%	84.044%
2142	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.008%	84.052%
2143	CITIGROUP INC	0.008%	84.059%
2144	CH ROBINSON WOR	0.008%	84.067%
2145	RESONA HOLDINGS	0.008%	84.075%
2146	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	84.083%
2147	FMC CORP	0.008%	84.091%
2148	FRAPORT AG	0.008%	84.098%
2149	INTERDIGITAL IN	0.008%	84.106%
2150	GUYANA GOLDFIEL	0.008%	84.114%
2151	BCA POP EMILIA	0.008%	84.122%
2152	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.008%	84.129%
2153	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	84.137%
2154	OMNICOM GROUP I	0.008%	84.145%
2155	SEB SA	0.008%	84.153%
2156	BOARDWALK REIT	0.008%	84.160%
2157	OTSUKA HLDGS CO	0.008%	84.168%
2158	KLX INC COMMON STOCK USD.01	0.008%	84.176%
2159	DAI-ICHI LIFE	0.008%	84.184%
2160	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	84.191%
2161	CHINA UNICOM	0.008%	84.199%
2162	CHIMEI INNOLUX	0.008%	84.207%
2163	HCL TECHNOLOGIE	0.008%	84.215%
2164	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	84.222%
2165	LIFE STORAGE INC REIT USD.01	0.008%	84.230%
2166	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	84.238%
2167	ENTERPRISE PROD	0.008%	84.246%
2168	OSRAM LICHT AG	0.008%	84.253%
2169	CNX RESOURCES CORP COMMON STOCK USD.01	0.008%	84.261%
2170	BBA AVIATION	0.008%	84.269%
2171	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.008%	84.276%
2172	OC OERLIKON COR	0.008%	84.284%
2173	COMPASS GROUP P	0.008%	84.292%
2174	HENRY SCHEIN CO	0.008%	84.300%
2175	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.008%	84.307%
2176	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	84.315%
2177	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	84.323%
2178	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.008%	84.330%
2179	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	84.338%
2180	TEVA PHARMACEUTICAL SP ADR ADR	0.008%	84.346%
2181	mitsui fudosan	0.008%	84.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	BURBERRY GROUP	0.008%	84.361%
2183	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	84.369%
2184	EBAY INC 3.45%	0.008%	84.376%
2185	TATA STEEL LIM1	0.008%	84.384%
2186	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.008%	84.392%
2187	SPRINT CORP COMMON STOCK USD.01	0.008%	84.399%
2188	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	84.407%
2189	MERCK & CO INC	0.008%	84.415%
2190	ALSTOM	0.008%	84.422%
2191	TRUWORTHS INTER	0.008%	84.430%
2192	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	84.437%
2193	TERADATA CORP COMMON STOCK USD.01	0.008%	84.445%
2194	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.008%	84.453%
2195	ALTUS GROUP LTD	0.008%	84.460%
2196	SUMITOMO HEAVY	0.008%	84.468%
2197	WOODWARD INC COMMON STOCK USD.00292	0.008%	84.476%
2198	DS SMITH PLC	0.008%	84.483%
2199	IG GROUP HLDGS	0.008%	84.491%
2200	CITRIX SYSTEMS	0.008%	84.498%
2201	CHINA COMMUNICA	0.008%	84.506%
2202	FIBRA UNO ADMIN	0.008%	84.513%
2203	WILLIAM HILL PL	0.008%	84.521%
2204	BELDEN INC COMMON STOCK USD.01	0.008%	84.529%
2205	TELE2 AB-B SHS	0.008%	84.536%
2206	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	84.544%
2207	TARGA RESOURCES CORP COMMON STOCK USD.001	0.008%	84.551%
2208	AMERICA MOVIL S	0.008%	84.559%
2209	WILLIAM DEMANT	0.008%	84.566%
2210	POPULAR INC COMMON STOCK USD.01	0.008%	84.574%
2211	ITAU UNIBANCO H SPON PRF ADR	0.008%	84.581%
2212	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.008%	84.589%
2213	CONDUENT INC COMMON STOCK USD.01	0.008%	84.597%
2214	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.008%	84.604%
2215	CANACOL ENERGY	0.008%	84.612%
2216	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	84.619%
2217	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	84.627%
2218	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.008%	84.634%
2219	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	84.642%
2220	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	84.649%
2221	KURARAY CO	0.008%	84.657%
2222	PDC ENERGY INC COMMON STOCK USD.01	0.008%	84.664%
2223	CELLTRION INC K	0.008%	84.672%
2224	CENTRAL JAPAN R	0.008%	84.679%
2225	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	84.687%
2226	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.007%	84.694%
2227	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.007%	84.702%
2228	UBE INDUSTRIES	0.007%	84.709%
2229	CABOT CORP	0.007%	84.717%
2230	SERVICE CORP IN	0.007%	84.724%
2231	TEIJIN	0.007%	84.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	SAPPI	0.007%	84.739%
2233	COMMERCIAL METALS CO COMMON STOCK USD.01	0.007%	84.746%
2234	EMPRESA BRASILE	0.007%	84.754%
2235	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	84.761%
2236	SWATCH GROUP	0.007%	84.769%
2237	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.007%	84.776%
2238	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	84.784%
2239	LEGRAND SA	0.007%	84.791%
2240	KESKO	0.007%	84.799%
2241	TOREX GOLD RESO	0.007%	84.806%
2242	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.007%	84.813%
2243	EQT CORPORATION	0.007%	84.821%
2244	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	84.828%
2245	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.836%
2246	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.007%	84.843%
2247	DAIWA SECURITIE	0.007%	84.851%
2248	TAIHEIYO CEMENT	0.007%	84.858%
2249	BCO BRADESCO SA	0.007%	84.865%
2250	FIRSTCASH INC COMMON STOCK USD.01	0.007%	84.873%
2251	E L FINL CORP L	0.007%	84.880%
2252	BRENNTAG AG	0.007%	84.888%
2253	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.895%
2254	LCI INDUSTRIES COMMON STOCK USD.01	0.007%	84.902%
2255	CHILDRENS PLACE	0.007%	84.910%
2256	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	84.917%
2257	ESTEE LAUDER CO	0.007%	84.925%
2258	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.007%	84.932%
2259	SKYWEST INC COMMON STOCK	0.007%	84.939%
2260	LOTTE CHEMICAL	0.007%	84.947%
2261	VONOVIA SE	0.007%	84.954%
2262	NRG ENERGY	0.007%	84.961%
2263	EAGLE MATERIALS	0.007%	84.969%
2264	FREENET AG	0.007%	84.976%
2265	RITCHIE BROS. A	0.007%	84.983%
2266	NOVOZYMES A/S	0.007%	84.991%
2267	KAWASAKI HEAVY	0.007%	84.998%
2268	GAM HOLDING LTD	0.007%	85.006%
2269	VARIAN MEDICAL	0.007%	85.013%
2270	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	85.020%
2271	SIGNET JEWELERS	0.007%	85.028%
2272	FILA KOREA LTD	0.007%	85.035%
2273	BRP INC/CA- SUB	0.007%	85.042%
2274	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	85.050%
2275	BCO DO BRASIL S	0.007%	85.057%
2276	ADVANCED SEMICO	0.007%	85.064%
2277	BARRY CALLEBAUT	0.007%	85.071%
2278	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.007%	85.079%
2279	LITTELFUSE INC COMMON STOCK USD.01	0.007%	85.086%
2280	PASON SYSTEMS I	0.007%	85.093%
2281	MINTH GROUP LTD	0.007%	85.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	HANKYU CORP	0.007%	85.108%
2283	SONOVA HOLDING	0.007%	85.115%
2284	BYD CO	0.007%	85.122%
2285	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.007%	85.130%
2286	COLFAX CORP	0.007%	85.137%
2287	METRO WHOLESALE	0.007%	85.144%
2288	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.007%	85.151%
2289	INDIABULLS HOUS	0.007%	85.159%
2290	IDEX CORP	0.007%	85.166%
2291	STANDARD LIFE P	0.007%	85.173%
2292	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.180%
2293	CARLSBERG	0.007%	85.187%
2294	ASAHI BREWERIES	0.007%	85.195%
2295	KEMPER CORP COMMON STOCK USD.1	0.007%	85.202%
2296	ROCKWELL AUTO	0.007%	85.209%
2297	ASCENDAS REAL E	0.007%	85.216%
2298	SBM OFFSHORE NV	0.007%	85.223%
2299	ATLAS COPCO AB-	0.007%	85.231%
2300	TATE & LYLE	0.007%	85.238%
2301	DOWNER EDI LTD	0.007%	85.245%
2302	AXIS CAPITAL HO	0.007%	85.252%
2303	SASOL	0.007%	85.259%
2304	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	85.266%
2305	ARCH COAL INC A COMMON STOCK USD.01	0.007%	85.274%
2306	PINNACLE FOODS INC COMMON STOCK USD.01	0.007%	85.281%
2307	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.007%	85.288%
2308	CAP GEMINI	0.007%	85.295%
2309	JBG SMITH PROPERTIES REIT USD.01	0.007%	85.302%
2310	EDENRED	0.007%	85.309%
2311	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	85.317%
2312	SEAGATE TECHNOL	0.007%	85.324%
2313	ESSITY AKTIEBOL	0.007%	85.331%
2314	AMER SPORTS OYJ	0.007%	85.338%
2315	CENTRICA PLC	0.007%	85.345%
2316	KERING	0.007%	85.352%
2317	CLOSE BROS GROU	0.007%	85.359%
2318	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	85.367%
2319	ANGLOVAAL INDS	0.007%	85.374%
2320	NGK INSULATORS	0.007%	85.381%
2321	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.388%
2322	CORESITE REALTY CORP REIT USD.01	0.007%	85.395%
2323	GRAMERCY PROPERTY TRUST REIT USD.01	0.007%	85.402%
2324	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	85.409%
2325	OLD NATIONAL BANCORP COMMON STOCK	0.007%	85.416%
2326	AGF MGMT LTD CL	0.007%	85.423%
2327	MAXIMUS INC COMMON STOCK	0.007%	85.430%
2328	BEAZLEY PLC	0.007%	85.437%
2329	HENGAN INTL	0.007%	85.445%
2330	LEGG MASON INC COMMON STOCK USD.1	0.007%	85.452%
2331	LENOVO GROUP LT	0.007%	85.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	WESCO INTERNATI	0.007%	85.466%
2333	HAEMONETICS COR	0.007%	85.473%
2334	KENNAMETAL INC COMMON STOCK USD1.25	0.007%	85.480%
2335	TRANSOCEAN LTD	0.007%	85.487%
2336	EXPERIAN PLC	0.007%	85.494%
2337	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.007%	85.501%
2338	COGECO INC COMMON STOCK	0.007%	85.508%
2339	SPROTT INC COMM	0.007%	85.515%
2340	AXA-UAP	0.007%	85.522%
2341	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.007%	85.529%
2342	PUBLIC SERVICE	0.007%	85.536%
2343	APPLE HOSPITALITY REIT INC REIT NPV	0.007%	85.543%
2344	TOLL BROTHERS INC COMMON STOCK USD.01	0.007%	85.550%
2345	OBSIDIAN ENERGY LTD COMMON STOCK	0.007%	85.557%
2346	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	85.564%
2347	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.571%
2348	MITSUBISHI GAS	0.007%	85.578%
2349	BENDIGO AND ADE	0.007%	85.585%
2350	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.007%	85.592%
2351	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.007%	85.599%
2352	INVESTORS BANCORP INC COMMON STOCK USD.01	0.007%	85.606%
2353	HAYS	0.007%	85.613%
2354	HEINEKEN NV	0.007%	85.620%
2355	MAPFRE SA	0.007%	85.627%
2356	ALLEGIANT TRAVE	0.007%	85.634%
2357	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.007%	85.641%
2358	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	85.648%
2359	HUSQVARNA AB -	0.007%	85.654%
2360	UNI-PRESIDENT E	0.007%	85.661%
2361	IMI PLC	0.007%	85.668%
2362	EQUITY COMMONWEALTH REIT USD.01	0.007%	85.675%
2363	WALGREEN BOOTS	0.007%	85.682%
2364	INTERMEDIATE CA	0.007%	85.689%
2365	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	85.696%
2366	RELX NV	0.007%	85.703%
2367	WATERS CORP	0.007%	85.710%
2368	BLACK KNIGHT INC COMMON STOCK	0.007%	85.717%
2369	DEUTSCHE WOHNEN	0.007%	85.724%
2370	GEBERIT AG-REG	0.007%	85.731%
2371	HYUNDAI MOBIS	0.007%	85.738%
2372	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.007%	85.745%
2373	KROGER CO SR UNSECURED 01/21 3.3	0.007%	85.751%
2374	DTE ENERGY INC	0.007%	85.758%
2375	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	85.765%
2376	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	85.772%
2377	NITTO DENKO COR	0.007%	85.779%
2378	CLOROX CO	0.007%	85.786%
2379	NATIONAL GRID PLC SP ADR ADR	0.007%	85.793%
2380	CNO FINANCIAL	0.007%	85.800%
2381	KEPPEL CORP	0.007%	85.807%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.007%	85.813%
2383	ICICI BANK LTD	0.007%	85.820%
2384	SERVICEMASTER G	0.007%	85.827%
2385	BUCHER IND-REGD	0.007%	85.834%
2386	ROGERS SUGAR IN	0.007%	85.841%
2387	KLA TENCOR CORP COMMON STOCK USD.001	0.007%	85.848%
2388	MEREDITH CORP	0.007%	85.855%
2389	PERKINELMER INC COMMON STOCK USD1.0	0.007%	85.861%
2390	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.007%	85.868%
2391	NIDEC CORPORATI	0.007%	85.875%
2392	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.882%
2393	DOMTAR CORP USD	0.007%	85.889%
2394	NIPPON EXPRESS	0.007%	85.895%
2395	CRODA INTERNATI	0.007%	85.902%
2396	TEGNA INC COMMON STOCK USD1.0	0.007%	85.909%
2397	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.007%	85.916%
2398	INGENICO	0.007%	85.923%
2399	MITSUBISHI UJF	0.007%	85.930%
2400	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	85.936%
2401	WIENERBERGER AG	0.007%	85.943%
2402	NEDCOR LTD ZAR1	0.007%	85.950%
2403	REGAL BELOIT CORP COMMON STOCK USD.01	0.007%	85.957%
2404	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.007%	85.963%
2405	HANA FINANCIAL	0.007%	85.970%
2406	SENIOR HOUSING PROP TRUST REIT USD.01	0.007%	85.977%
2407	TAUBMAN CENTERS INC REIT USD.01	0.007%	85.984%
2408	WOOLWORTHS LTD	0.007%	85.991%
2409	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.007%	85.997%
2410	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.007%	86.004%
2411	MSC INDUSTRIAL	0.007%	86.011%
2412	BAYER MOTOREN W	0.007%	86.018%
2413	PACWEST BANCORP COMMON STOCK	0.007%	86.024%
2414	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	86.031%
2415	VIASAT INC COMMON STOCK USD.0001	0.007%	86.038%
2416	BARCLAYS ADR-EA	0.007%	86.045%
2417	CAIXABANK	0.007%	86.051%
2418	CONTINENTAL GOL	0.007%	86.058%
2419	LUKOIL PJSC - A	0.007%	86.065%
2420	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.007%	86.071%
2421	TIMKEN CO	0.007%	86.078%
2422	J2 GLOBAL INC COMMON STOCK USD.01	0.007%	86.085%
2423	VISTRA ENERGY CORP COMMON STOCK	0.007%	86.092%
2424	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	86.098%
2425	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	86.105%
2426	EUTELSAT COMMUN	0.007%	86.112%
2427	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.007%	86.119%
2428	BID CORP LTD	0.007%	86.125%
2429	PARTNERS GROUP	0.007%	86.132%
2430	CABOT OIL & GAS	0.007%	86.139%
2431	RLJ LODGING TRUST REIT	0.007%	86.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	86.152%
2433	INVESTEC PLC	0.007%	86.159%
2434	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	86.165%
2435	SEMICONDUCTOR M	0.007%	86.172%
2436	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	86.179%
2437	SYMANTEC CORP	0.007%	86.185%
2438	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	86.192%
2439	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	86.199%
2440	SABRE CORP COMMON STOCK USD.01	0.007%	86.205%
2441	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	86.212%
2442	RECRUIT HOLDING	0.007%	86.218%
2443	AUTOZONE INC COMMON STOCK USD.01	0.007%	86.225%
2444	HINDALCO INDS	0.007%	86.232%
2445	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.007%	86.238%
2446	WORTHINGTON IND	0.007%	86.245%
2447	China Mengniu D	0.007%	86.252%
2448	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.007%	86.258%
2449	HUGO BOSS AG	0.007%	86.265%
2450	STERIS PLC	0.007%	86.271%
2451	ORIX CORP	0.007%	86.278%
2452	LITHIA MOTORS INC CL A COMMON STOCK	0.007%	86.285%
2453	MITSUBISHI MATE	0.007%	86.291%
2454	NEW YORK TIMES	0.007%	86.298%
2455	FLOWERS FOODS INC COMMON STOCK USD.01	0.007%	86.304%
2456	PRA HEALTH SCIE	0.007%	86.311%
2457	EVERCORE PARTNE	0.007%	86.317%
2458	TAIWAN CEMENT	0.007%	86.324%
2459	SUNNY OPTICAL T	0.007%	86.330%
2460	WEC ENERGY GROU	0.007%	86.337%
2461	CHINA CONCH VEN	0.007%	86.344%
2462	NIPPON YUSEN KK	0.007%	86.350%
2463	CARPENTER TECH	0.007%	86.357%
2464	CNPC (HONG KONG	0.007%	86.363%
2465	TRINSEO SA	0.007%	86.370%
2466	COUSINS PROPERTIES INC REIT USD1.0	0.006%	86.376%
2467	LINCOLN ELEC HL	0.006%	86.383%
2468	SHUTTERFLY INC	0.006%	86.389%
2469	PLASTIC OMNIUM	0.006%	86.396%
2470	CIENA CORP COMMON STOCK USD.01	0.006%	86.402%
2471	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	86.409%
2472	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	86.415%
2473	RPC GROUP	0.006%	86.422%
2474	CHURCH & DWIGHT	0.006%	86.428%
2475	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	86.434%
2476	CATTOLICA ASSIC	0.006%	86.441%
2477	DENKI KAGAKU KO	0.006%	86.447%
2478	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	86.454%
2479	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.006%	86.460%
2480	SUNTEC REIT	0.006%	86.467%
2481	RSA INSURANCE G	0.006%	86.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.006%	86.480%
2483	AUTOCANADA INC	0.006%	86.486%
2484	HERMAN MILLER I	0.006%	86.493%
2485	INNOGY SE	0.006%	86.499%
2486	CONVERGYS CORP COMMON STOCK	0.006%	86.505%
2487	TRANSALTA RENEW	0.006%	86.512%
2488	ICADE	0.006%	86.518%
2489	DILLARD DEPT ST	0.006%	86.525%
2490	SUBSEA 7 SA	0.006%	86.531%
2491	ROBERT HALF INT	0.006%	86.538%
2492	HEALTHCARE REALTY TRUST INC REIT USD.01	0.006%	86.544%
2493	BAIDU INC SPON ADR ADR USD.00005	0.006%	86.550%
2494	CANFOR PULP PRO	0.006%	86.557%
2495	SPIRIT REALTY CAPITAL INC REIT USD.01	0.006%	86.563%
2496	CINEWORLD GROUP	0.006%	86.570%
2497	DAIKIN INDUSTRI	0.006%	86.576%
2498	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.006%	86.582%
2499	ALTIUS MINERALS	0.006%	86.589%
2500	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.006%	86.595%
2501	WABTEC CORP COMMON STOCK USD.01	0.006%	86.602%
2502	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.006%	86.608%
2503	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	86.614%
2504	ROYAL BANK OF SCOT SPON ADR ADR	0.006%	86.621%
2505	DAIWAHOUSE RE	0.006%	86.627%
2506	RENTOKIL INITIA	0.006%	86.634%
2507	ENSTAR GROUP LT	0.006%	86.640%
2508	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	86.646%
2509	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.006%	86.653%
2510	INTERTAPE POLYM	0.006%	86.659%
2511	ASPEN PHARMACAR	0.006%	86.666%
2512	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.006%	86.672%
2513	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.006%	86.678%
2514	SAMSUNG FIRE &	0.006%	86.685%
2515	ERSTE GROUP BAN	0.006%	86.691%
2516	AIR FRANCE-KLM	0.006%	86.697%
2517	MAN STRATEGIC H	0.006%	86.704%
2518	J FRONT RETAILI	0.006%	86.710%
2519	PROASSURANCE CORP COMMON STOCK USD.01	0.006%	86.717%
2520	BHP BILLITON FI	0.006%	86.723%
2521	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.006%	86.729%
2522	RELX PLC SPON ADR ADR	0.006%	86.736%
2523	MOMO INC SPON ADR ADR USD.0001	0.006%	86.742%
2524	BED BATH & BEYO	0.006%	86.748%
2525	TEMENOS GROUP A	0.006%	86.755%
2526	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.006%	86.761%
2527	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	86.767%
2528	FONCIERE DES RE	0.006%	86.774%
2529	FIRST INDL REAL	0.006%	86.780%
2530	THYSSEN KRUPP A	0.006%	86.786%
2531	CES ENERGY SOLU	0.006%	86.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	86.799%
2533	MAJOR DRILLING	0.006%	86.805%
2534	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	86.811%
2535	FERROGLOBE PLC	0.006%	86.818%
2536	GLOBUS MEDICAL	0.006%	86.824%
2537	MILLICOM INTL C	0.006%	86.830%
2538	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.006%	86.837%
2539	SYNOPSIS INC	0.006%	86.843%
2540	CRACKER BARREL	0.006%	86.849%
2541	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.006%	86.856%
2542	SUMITOMO RUBBER	0.006%	86.862%
2543	COBHAM PLC	0.006%	86.868%
2544	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	86.874%
2545	MITSUI MINING &	0.006%	86.881%
2546	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.006%	86.887%
2547	CHORUS AVIATION	0.006%	86.893%
2548	BROWN-FORMAN CO	0.006%	86.899%
2549	CHINA STEEL	0.006%	86.906%
2550	DENTSU INC.	0.006%	86.912%
2551	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.918%
2552	L BRANDS INC COMMON STOCK USD.5	0.006%	86.924%
2553	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.006%	86.931%
2554	ANIXTER INTL IN	0.006%	86.937%
2555	TETRA TECH INC COMMON STOCK USD.01	0.006%	86.943%
2556	BANCO COMERCIAL	0.006%	86.949%
2557	ANTOFAGASTA HLD	0.006%	86.956%
2558	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.006%	86.962%
2559	WENDY S CO/THE COMMON STOCK USD.1	0.006%	86.968%
2560	COLRUYT SA	0.006%	86.974%
2561	BANCORPSOUTH BANK COMMON STOCK	0.006%	86.981%
2562	BANK OF HAWAII CORP COMMON STOCK USD.01	0.006%	86.987%
2563	JULIUS BAER GRO	0.006%	86.993%
2564	GOEASY LTD	0.006%	86.999%
2565	EDISON INTERNATIONAL COMMON STOCK	0.006%	87.005%
2566	XCEL ENERGY INC COMMON STOCK USD2.5	0.006%	87.012%
2567	HASBRO INC	0.006%	87.018%
2568	ORPEA	0.006%	87.024%
2569	KONICA MINOLTA	0.006%	87.030%
2570	MSCI INC	0.006%	87.037%
2571	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	87.043%
2572	MICRO FOCUS INT	0.006%	87.049%
2573	KIA MOTORS CORP	0.006%	87.055%
2574	ENERSYS COMMON STOCK USD.01	0.006%	87.061%
2575	LIFE HEALTHCARE	0.006%	87.068%
2576	SHINHAN FIN GRO	0.006%	87.074%
2577	Atlantia SpA	0.006%	87.080%
2578	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.086%
2579	BRINK S CO/THE COMMON STOCK USD1.0	0.006%	87.092%
2580	TRELLEBORG AB	0.006%	87.099%
2581	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.006%	87.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	87.111%
2583	SEMPRA ENERGY	0.006%	87.117%
2584	BABCOCK INTL GR	0.006%	87.123%
2585	SUZANO PAPEL E	0.006%	87.130%
2586	CREDICORP	0.006%	87.136%
2587	ACCIONA SA	0.006%	87.142%
2588	TOPBUILD CORP COMMON STOCK	0.006%	87.148%
2589	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	87.154%
2590	Dongbu Insuranc	0.006%	87.160%
2591	HERBALIFE LTD COMMON STOCK USD.002	0.006%	87.166%
2592	CAPSTONE MINING	0.006%	87.173%
2593	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	87.179%
2594	BM&F BOVESPA SA	0.006%	87.185%
2595	SPAR GROUP LIMI	0.006%	87.191%
2596	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	87.197%
2597	KAZAKHMYS PLC	0.006%	87.203%
2598	SCRIPPS NETWORK	0.006%	87.209%
2599	MEDICAL FACILIT	0.006%	87.216%
2600	YAMATO HOLDINGS	0.006%	87.222%
2601	JUPITER PLC	0.006%	87.228%
2602	CIFI HOLDINGS G	0.006%	87.234%
2603	TARO PHARMACEUT	0.006%	87.240%
2604	DAINIPPON INK&C	0.006%	87.246%
2605	B&M EUROPEAN VA	0.006%	87.252%
2606	ELECTROCOMPONEN	0.006%	87.258%
2607	TEREX CORP	0.006%	87.264%
2608	ACS, ACTIVIDADE	0.006%	87.270%
2609	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.006%	87.276%
2610	VISHAY INTERTEC	0.006%	87.283%
2611	CHINA GAS HOLDI	0.006%	87.289%
2612	HANWHA CHEMICAL	0.006%	87.295%
2613	FANUC	0.006%	87.301%
2614	WOORI BANK	0.006%	87.307%
2615	SIGNATURE BANK COMMON STOCK USD.01	0.006%	87.313%
2616	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	87.319%
2617	WANT WANT CHINA	0.006%	87.325%
2618	MOOG INC CLASS A COMMON STOCK USD1.0	0.006%	87.331%
2619	BIRCHCLIFF ENER	0.006%	87.337%
2620	HEXAGON AB	0.006%	87.343%
2621	INDITEX SA	0.006%	87.349%
2622	JAPAN PRIME REA	0.006%	87.355%
2623	ROYAL UNIBREW A	0.006%	87.361%
2624	LEONI AG	0.006%	87.367%
2625	AAREAL BANK AG	0.006%	87.373%
2626	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.379%
2627	MB FINANCIAL INC COMMON STOCK USD.01	0.006%	87.385%
2628	SEKISUI HOUSE	0.006%	87.391%
2629	SEMBCORP INDUST	0.006%	87.397%
2630	YOKOHAMA RUBBER	0.006%	87.404%
2631	SUMITOMO CORP	0.006%	87.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	INSURANCE AUSTR	0.006%	87.416%
2633	GOLD FIELDS LTD SPONS ADR ADR	0.006%	87.422%
2634	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	87.428%
2635	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	87.434%
2636	GATX CORP	0.006%	87.440%
2637	ADVANCE RESIDEN	0.006%	87.446%
2638	SUNSTONE HOTEL	0.006%	87.452%
2639	NATIONAL GENERA	0.006%	87.458%
2640	NVR INC COMMON STOCK USD.01	0.006%	87.464%
2641	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.470%
2642	TRIPADVISOR INC COMMON STOCK USD.001	0.006%	87.476%
2643	BANCO SANTANDER SA SPON ADR ADR	0.006%	87.482%
2644	BOSKALIS WESTMN	0.006%	87.488%
2645	NEW WORLD DEVEL	0.006%	87.494%
2646	POLYONE CORPORATION COMMON STOCK USD.01	0.006%	87.500%
2647	WPP PLC	0.006%	87.506%
2648	CITIC LTD	0.006%	87.512%
2649	METSO OYJ	0.006%	87.518%
2650	MERCURY GENERAL	0.006%	87.524%
2651	DEUTSCHE TELEKO	0.006%	87.529%
2652	BEIJING ENT WAT	0.006%	87.535%
2653	AXEL SPRINGER A	0.006%	87.541%
2654	MCDERMOTT INTL	0.006%	87.547%
2655	SAIPEM SPA	0.006%	87.553%
2656	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	87.559%
2657	CHINA VANKE CO	0.006%	87.565%
2658	WEINGARTEN REALTY INVESTORS REIT USD.03	0.006%	87.571%
2659	PG&E CORP	0.006%	87.577%
2660	ARISTOCRAT LEIS	0.006%	87.583%
2661	AURUBIS AG	0.006%	87.589%
2662	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	87.595%
2663	SILGAN HLDGS	0.006%	87.601%
2664	NATIXIS	0.006%	87.607%
2665	CEZ AS	0.006%	87.613%
2666	WHITE MOUNTAINS	0.006%	87.619%
2667	MEGA FINANCIAL	0.006%	87.625%
2668	GUANGZHOU R&F P	0.006%	87.631%
2669	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.006%	87.636%
2670	CK ASSET HOLDIN	0.006%	87.642%
2671	SINCLAIR BROADC	0.006%	87.648%
2672	MALAYAN BKG BHD	0.006%	87.654%
2673	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	87.660%
2674	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	87.666%
2675	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.006%	87.672%
2676	LAM RESEARCH CO	0.006%	87.678%
2677	ROTORK PLC	0.006%	87.684%
2678	NOMURA REAL EST	0.006%	87.690%
2679	ALFA SA DE CV	0.006%	87.695%
2680	CAPITACOMMERCIA	0.006%	87.701%
2681	PROXIMUS	0.006%	87.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.006%	87.713%
2683	RESMED INC	0.006%	87.719%
2684	GPE EUROTUNNEL	0.006%	87.725%
2685	HITACHI CONST M	0.006%	87.731%
2686	WAJAX CORP	0.006%	87.737%
2687	DUNDEE PRECIOUS	0.006%	87.742%
2688	CAMBREX CORP COMMON STOCK USD.1	0.006%	87.748%
2689	DONGFENG MOTOR	0.006%	87.754%
2690	PATTERSON COS INC COMMON STOCK USD.01	0.006%	87.760%
2691	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	87.766%
2692	KBR INC COMMON STOCK USD.001	0.006%	87.772%
2693	WPP PLC SPONSORED ADR ADR	0.006%	87.777%
2694	FIRST MERCHANTS CORP COMMON STOCK	0.006%	87.783%
2695	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	87.789%
2696	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	87.795%
2697	NICHIREI CORP	0.006%	87.801%
2698	ENERSIS SA	0.006%	87.807%
2699	CAPITAMALL TRUS	0.006%	87.812%
2700	GRACO INC COMMON STOCK USD1.0	0.006%	87.818%
2701	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	87.824%
2702	LI & FUNG LIMIT	0.006%	87.830%
2703	HAIER ELECTRONI	0.006%	87.836%
2704	SINGAPORE TELEC	0.006%	87.841%
2705	TINGYI(CAYMAN I	0.006%	87.847%
2706	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	87.853%
2707	VOPAK (KON)	0.006%	87.859%
2708	LEG IMMOBILIEN	0.006%	87.865%
2709	PAYCHEX INC	0.006%	87.870%
2710	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.006%	87.876%
2711	EATON VANCE CORP COMMON STOCK USD.00390625	0.006%	87.882%
2712	SAMSONITE INTL	0.006%	87.888%
2713	BRITISH SKY BRO	0.006%	87.893%
2714	INMOBILIARIA CO	0.006%	87.899%
2715	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	87.905%
2716	PRETIUM RESOURC	0.006%	87.911%
2717	TENNECO AUTOMOT	0.006%	87.917%
2718	GREAT WALL AUTO	0.006%	87.922%
2719	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.928%
2720	ASTRA INTERNATI	0.006%	87.934%
2721	BE SEMICONDUCTO	0.006%	87.939%
2722	LANDSTAR SYSTEM	0.006%	87.945%
2723	SYDBANK	0.006%	87.951%
2724	NORSK HYDRO AS	0.006%	87.957%
2725	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	87.962%
2726	CIMB GROUP HOLD	0.006%	87.968%
2727	BT GROUP PLC	0.006%	87.974%
2728	COMPAL ELECTRON	0.006%	87.980%
2729	FERROVIAL SA	0.006%	87.985%
2730	NABORS INDUSTRI	0.006%	87.991%
2731	NINE DRAGONS PA	0.006%	87.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	F5 NETWORKS INC COMMON STOCK	0.006%	88.002%
2733	SURGE ENERGY IN	0.006%	88.008%
2734	SHISEIDO CO	0.006%	88.014%
2735	TIGER BRANDS	0.006%	88.020%
2736	SANTOS LIMITED	0.006%	88.025%
2737	CLEAN HARBOR IN	0.006%	88.031%
2738	RUBIS SCA	0.006%	88.037%
2739	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	88.042%
2740	T GARANTI BANKA	0.006%	88.048%
2741	WARTSILA OYJ AB	0.006%	88.054%
2742	RLI CORP COMMON STOCK USD1.0	0.006%	88.059%
2743	JBS SA	0.006%	88.065%
2744	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	88.071%
2745	JAPAN HOTEL REI	0.006%	88.076%
2746	ALPS ELECTRIC C	0.006%	88.082%
2747	KANEKA CORP	0.006%	88.088%
2748	JANUS HENDERSON	0.006%	88.093%
2749	AG GROWTH INTER	0.006%	88.099%
2750	KILLAM APART RE	0.006%	88.105%
2751	KB HOME COMMON STOCK USD1.0	0.006%	88.110%
2752	CALLON PETROLEUM CO COMMON STOCK USD.01	0.006%	88.116%
2753	FORMOSA CHEMICA	0.006%	88.122%
2754	SCOR	0.006%	88.127%
2755	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	88.133%
2756	ARGONAUT GOLD I	0.006%	88.139%
2757	MARUTI SUZUKI	0.006%	88.144%
2758	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	88.150%
2759	UPL LTD	0.006%	88.155%
2760	PTT GLOBAL CHEM	0.006%	88.161%
2761	TELENOR AS	0.006%	88.167%
2762	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	88.172%
2763	J + J SNACK FOODS CORP COMMON STOCK	0.006%	88.178%
2764	INDOFOODS SUKSE	0.006%	88.184%
2765	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	88.189%
2766	TOPDANMARK A/S	0.006%	88.195%
2767	ABERTIS INFRAES	0.006%	88.200%
2768	SALZGITTER AG	0.006%	88.206%
2769	MEXICHEM SAB DE	0.006%	88.212%
2770	ORORA LTD	0.006%	88.217%
2771	KOBE STEEL	0.006%	88.223%
2772	HEROUX DEVTEK	0.006%	88.228%
2773	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	88.234%
2774	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	88.240%
2775	MEDIATEK INC	0.006%	88.245%
2776	CHEMED CORP COMMON STOCK USD1.0	0.006%	88.251%
2777	TRANSURBAN GROU	0.006%	88.256%
2778	VIA VAREJO SA	0.006%	88.262%
2779	ANTA SPORTS PRO	0.006%	88.267%
2780	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	88.273%
2781	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.006%	88.279%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	88.284%
2783	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	88.290%
2784	LOOMIS AB	0.006%	88.295%
2785	PLAYTECH	0.006%	88.301%
2786	NORMA GROUP AG	0.006%	88.306%
2787	CMS ENERGY CORP	0.006%	88.312%
2788	PEGATRON CORP	0.006%	88.317%
2789	PT BANK CENTRAL	0.006%	88.323%
2790	GREAT PORTLAND	0.006%	88.329%
2791	FIRST FINANCIAL	0.006%	88.334%
2792	XINYI GLASS HOL	0.006%	88.340%
2793	CVB FINANCIAL CORP COMMON STOCK	0.006%	88.345%
2794	SHAFTESBURY	0.006%	88.351%
2795	ECHOSTAR CORP A COMMON STOCK USD.001	0.006%	88.356%
2796	PPL CORPORATION	0.006%	88.362%
2797	CABLE ONE INC COMMON STOCK USD.01	0.006%	88.367%
2798	BERKSHIRE HAT E	0.006%	88.373%
2799	SEALED AIR CORP COMMON STOCK USD.1	0.006%	88.378%
2800	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	88.384%
2801	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	88.389%
2802	CHINA RESOURCES	0.005%	88.395%
2803	HANKOOK TIRE CO	0.005%	88.400%
2804	ZYNGA INC CL A COMMON STOCK USD.00000625	0.005%	88.406%
2805	ACTIVIA PROPERT	0.005%	88.411%
2806	TRITON INTERNAT	0.005%	88.417%
2807	CASINO GUICH-PE	0.005%	88.422%
2808	ROGERS CORP COMMON STOCK USD1.0	0.005%	88.428%
2809	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	88.433%
2810	AGGREKO PLC	0.005%	88.439%
2811	PACIFIC GAS & E	0.005%	88.444%
2812	ITRON INC	0.005%	88.450%
2813	AMBEV SA	0.005%	88.455%
2814	APERAM SA	0.005%	88.461%
2815	CANOPY GROWTH C	0.005%	88.466%
2816	BRUKER CORP COMMON STOCK USD.01	0.005%	88.472%
2817	WACKER CHEMIE A	0.005%	88.477%
2818	RENASANT CORP COMMON STOCK USD5.0	0.005%	88.482%
2819	HYUNDAI ENG & C	0.005%	88.488%
2820	UBS GROUP	0.005%	88.493%
2821	METCASH LTD	0.005%	88.499%
2822	AURORA CANNABIS	0.005%	88.504%
2823	HANG LUNG DEVEL	0.005%	88.510%
2824	PERNOD-RICARD	0.005%	88.515%
2825	HASEKO CORP	0.005%	88.521%
2826	SWIRE PACIFIC	0.005%	88.526%
2827	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.005%	88.531%
2828	II VI INC COMMON STOCK	0.005%	88.537%
2829	PUBLIC BNK-LOCA	0.005%	88.542%
2830	SIENNA SENIOR L	0.005%	88.548%
2831	PARAMOUNT GROUP INC REIT USD.01	0.005%	88.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	TRINIDAD DRILLI	0.005%	88.559%
2833	ASM INTL NV	0.005%	88.564%
2834	NGK SPARK PLUG	0.005%	88.569%
2835	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	88.575%
2836	MYRIAD GENETICS	0.005%	88.580%
2837	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.005%	88.586%
2838	PENGROWTH ENERGY CORP COMMON STOCK	0.005%	88.591%
2839	OMRON CORP	0.005%	88.596%
2840	CARS.COM INC COMMON STOCK USD.01	0.005%	88.602%
2841	NOVO NORDISK A/S SPONS ADR ADR	0.005%	88.607%
2842	CHINA MERCHANT	0.005%	88.613%
2843	RED HAT INC COMMON STOCK USD.0001	0.005%	88.618%
2844	SUNOPTA INC COMMON STOCK	0.005%	88.623%
2845	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.005%	88.629%
2846	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.005%	88.634%
2847	ENTERGY CORP	0.005%	88.640%
2848	SAMSUNG ELEC-ME	0.005%	88.645%
2849	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	88.650%
2850	FUJI ELECTRIC C	0.005%	88.656%
2851	JUNGHEINRICH -	0.005%	88.661%
2852	ATHENAHEALTH IN	0.005%	88.666%
2853	TERNA RETE ELET	0.005%	88.672%
2854	BODYCOTE PLC	0.005%	88.677%
2855	ATHABASCA OIL C	0.005%	88.683%
2856	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.005%	88.688%
2857	ACUITY BRANDS INC COMMON STOCK USD.01	0.005%	88.693%
2858	SINO-OCEAN LAND	0.005%	88.699%
2859	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	88.704%
2860	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.005%	88.709%
2861	BRANDYWINE REAL	0.005%	88.715%
2862	CENTERPOINT ENE	0.005%	88.720%
2863	GLACIER BANCORP INC COMMON STOCK USD.01	0.005%	88.725%
2864	ELECTROLUX AB-S	0.005%	88.731%
2865	ADARO ENERGY TB	0.005%	88.736%
2866	ILLUMINA INC	0.005%	88.742%
2867	DAVE & BUSTER'S	0.005%	88.747%
2868	NETWORK HEALTHC	0.005%	88.752%
2869	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	88.758%
2870	KEYENCE CORP	0.005%	88.763%
2871	SINGAPORE PRESS	0.005%	88.768%
2872	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	88.774%
2873	OWENS-ILLINOIS	0.005%	88.779%
2874	PRICESMART INC	0.005%	88.784%
2875	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.790%
2876	BARCLAYS PLC	0.005%	88.795%
2877	NTN CORPORATION	0.005%	88.800%
2878	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.806%
2879	EBARA CORP	0.005%	88.811%
2880	UNIPOL GRUPPO F	0.005%	88.816%
2881	KB FINANCIAL GR	0.005%	88.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	EVONIK INDUSTRI	0.005%	88.827%
2883	OZ MINERALS LTD	0.005%	88.832%
2884	HYUNDAI MARINE&	0.005%	88.837%
2885	KGHM POLSKA MIE	0.005%	88.843%
2886	DH EUROPE FINAN	0.005%	88.848%
2887	TRIBUNE MEDIA C	0.005%	88.853%
2888	SUN ART RETAIL	0.005%	88.858%
2889	EASTGROUP PROPERTIES INC REIT	0.005%	88.864%
2890	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	88.869%
2891	A P MOLLER - MA	0.005%	88.874%
2892	LASALLE HOTEL PROPERTIES REIT USD.01	0.005%	88.880%
2893	VERINT SYSTEMS	0.005%	88.885%
2894	NATL HEALTH INVESTORS INC REIT USD.01	0.005%	88.890%
2895	RAIA DROGASIL S	0.005%	88.895%
2896	DAICEL CHEM IND	0.005%	88.901%
2897	GREIF INC CL A COMMON STOCK	0.005%	88.906%
2898	HOWDEN JOINERY	0.005%	88.911%
2899	SOPRA	0.005%	88.917%
2900	VALMET CORP	0.005%	88.922%
2901	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	88.927%
2902	ROCKWOOL INTL	0.005%	88.932%
2903	SANMINA CORP COMMON STOCK USD.01	0.005%	88.938%
2904	NAVER CORP	0.005%	88.943%
2905	GLP J-REIT	0.005%	88.948%
2906	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	88.953%
2907	FRANSHION PROPE	0.005%	88.959%
2908	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.964%
2909	MORNINGSTAR INC COMMON STOCK	0.005%	88.969%
2910	KELLOGG CO	0.005%	88.974%
2911	HELLA KGAA HUEC	0.005%	88.979%
2912	MASCO CORP	0.005%	88.985%
2913	CLEANAWAY WASTE	0.005%	88.990%
2914	MONSTER BEVERAGE CORP COMMON STOCK	0.005%	88.995%
2915	DASSAULT SYSTEM	0.005%	89.000%
2916	ASPEN INSURANCE	0.005%	89.006%
2917	NATIONAL EXPRES	0.005%	89.011%
2918	KERRY PROPERTIE	0.005%	89.016%
2919	LONDON STOCK EX	0.005%	89.021%
2920	PHYSICIANS REALTY TRUST REIT USD.01	0.005%	89.026%
2921	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	89.032%
2922	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	89.037%
2923	HYOSUNG CORP	0.005%	89.042%
2924	BADGER DAYLIGHT	0.005%	89.047%
2925	TRUSTMARK CORP COMMON STOCK	0.005%	89.052%
2926	SWISS PRIME SIT	0.005%	89.057%
2927	BUWOG AG	0.005%	89.063%
2928	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	89.068%
2929	TECH MAHINDRA L	0.005%	89.073%
2930	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.005%	89.078%
2931	MDU RES GROUP I	0.005%	89.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	WALKER + DUNLOP INC COMMON STOCK	0.005%	89.088%
2933	A2A SPA	0.005%	89.094%
2934	ASUSTEK COMPUTE	0.005%	89.099%
2935	BANK OF NT BUTT	0.005%	89.104%
2936	GRAHAM HOLDINGS	0.005%	89.109%
2937	AMEREN CORP	0.005%	89.114%
2938	CHALEASE HOLDI	0.005%	89.119%
2939	SYMRISE AG	0.005%	89.124%
2940	UNIPOLSAI SPA	0.005%	89.130%
2941	EDUCATION REALTY TRUST INC REIT USD.01	0.005%	89.135%
2942	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	89.140%
2943	UNIQA INSURANCE	0.005%	89.145%
2944	CARA OPERATIONS	0.005%	89.150%
2945	CORPORATE OFFICE PROPERTIES REIT USD.01	0.005%	89.155%
2946	COSMO ENERGY HO	0.005%	89.160%
2947	HOYA CORP	0.005%	89.165%
2948	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.170%
2949	SEI INVESTMENT	0.005%	89.176%
2950	TGS NOPEC GEOPH	0.005%	89.181%
2951	MASONITE INTERNATIONAL CORP COMMON STOCK	0.005%	89.186%
2952	MINERAL RESOURC	0.005%	89.191%
2953	LITE-ON TECHNOL	0.005%	89.196%
2954	GERRESHEIMER GR	0.005%	89.201%
2955	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.005%	89.206%
2956	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.211%
2957	GCL-POLY ENERGY	0.005%	89.216%
2958	CONCORDIA FINAN	0.005%	89.221%
2959	INTL FLAVORS&FR	0.005%	89.226%
2960	OUTOKUMPU OY	0.005%	89.232%
2961	KONE OYJ	0.005%	89.237%
2962	HORIZON PHARMA	0.005%	89.242%
2963	COCA-COLA EUROP	0.005%	89.247%
2964	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	89.252%
2965	VALVOLINE INC COMMON STOCK USD.01	0.005%	89.257%
2966	E.SUN FINANCIAL	0.005%	89.262%
2967	UNITE GROUP PLC	0.005%	89.267%
2968	ENVISION HEALTHCARE CORP COMMON STOCK	0.005%	89.272%
2969	EBIX INC COMMON STOCK USD.1	0.005%	89.277%
2970	COFINIMMO	0.005%	89.282%
2971	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.005%	89.287%
2972	CEMBRA MONEY BA	0.005%	89.292%
2973	PEARSON STK	0.005%	89.297%
2974	ARMSTRONG WORLD	0.005%	89.302%
2975	PUBLICIS GROUPE	0.005%	89.308%
2976	ALLREAL HOLDING	0.005%	89.313%
2977	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.005%	89.318%
2978	SEABOARD CORP COMMON STOCK USD1.0	0.005%	89.323%
2979	ULTA BEAUTY INC COMMON STOCK USD.01	0.005%	89.328%
2980	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	89.333%
2981	CAMPBELL SOUP C	0.005%	89.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	IT HOLDINGS COR	0.005%	89.343%
2983	MURPHY OIL CORP SR UNSECURED 06/22 4	0.005%	89.348%
2984	ASTRAZENECA	0.005%	89.353%
2985	CATHAY FINANCA	0.005%	89.358%
2986	SANKYU INC	0.005%	89.363%
2987	LEONS FURNITURE	0.005%	89.368%
2988	CARDINAL ENERGY	0.005%	89.373%
2989	MONDI LTD	0.005%	89.378%
2990	LIFEPOINT HOSPI	0.005%	89.383%
2991	GPO TELEVISA	0.005%	89.388%
2992	CENTAMIN PLC	0.005%	89.393%
2993	ACXIOM CORP COMMON STOCK USD.1	0.005%	89.398%
2994	SIERRA WIRELESS INC COMMON STOCK	0.005%	89.403%
2995	OUTFRONT MEDIA INC REIT USD.01	0.005%	89.408%
2996	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.005%	89.413%
2997	ESTACIO PARTICI	0.005%	89.418%
2998	GRUPO AEROPORTU	0.005%	89.423%
2999	TRIMBLE INC COMMON STOCK	0.005%	89.428%
3000	INFOSYS LTD SP ADR ADR	0.005%	89.433%
3001	KENEDIX REALTY	0.005%	89.438%
3002	ARYZTA AG	0.005%	89.443%
3003	Straumann AG	0.005%	89.448%
3004	LG TELECOM LTD	0.005%	89.453%
3005	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	89.458%
3006	KASIKORNBANK PL	0.005%	89.463%
3007	NEXT PLC	0.005%	89.468%
3008	TOWNE BANK COMMON STOCK USD1.667	0.005%	89.473%
3009	TURK HAVA YOLLA	0.005%	89.478%
3010	SANWA SHUTTER C	0.005%	89.483%
3011	DAINIPPON SCREE	0.005%	89.488%
3012	IMERYS SA	0.005%	89.493%
3013	BLOCK(H&R)INC	0.005%	89.498%
3014	OTP BANK PLC	0.005%	89.503%
3015	NORTHVIEW APART	0.005%	89.508%
3016	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.005%	89.513%
3017	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.005%	89.518%
3018	Samsung Life In	0.005%	89.523%
3019	SHIMIZU CORP	0.005%	89.528%
3020	PIEDMONT OFFICE	0.005%	89.533%
3021	CJ CHEILJEDANG	0.005%	89.538%
3022	SPARK NEW ZEA	0.005%	89.543%
3023	AIR WATER INC.	0.005%	89.548%
3024	OAO GAZPROM-SPO	0.005%	89.552%
3025	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.005%	89.557%
3026	TRITAX BIG BOX	0.005%	89.562%
3027	RETAIL PROPERTIES OF AME A REIT USD.001	0.005%	89.567%
3028	WHEELOK & COMP	0.005%	89.572%
3029	FRESH DEL MONTE	0.005%	89.577%
3030	BANNER CORPORATION COMMON STOCK USD.01	0.005%	89.582%
3031	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	YUE YUEN INDUST	0.005%	89.592%
3033	SAP SE SPONSORED ADR ADR	0.005%	89.597%
3034	EASYJET	0.005%	89.602%
3035	B+G FOODS INC COMMON STOCK USD.01	0.005%	89.607%
3036	COVANTA HOLDING CORP COMMON STOCK USD.1	0.005%	89.612%
3037	BHARAT FORGE LT	0.005%	89.616%
3038	SGS SA-REG COMM	0.005%	89.621%
3039	ZIJIN MINING GR	0.005%	89.626%
3040	JTEKT CORP.	0.005%	89.631%
3041	CAPITALAND	0.005%	89.636%
3042	ULVAC INC.	0.005%	89.641%
3043	CDW CORP/DE COMMON STOCK USD.01	0.005%	89.646%
3044	SOTHEBY S COMMON STOCK USD.01	0.005%	89.651%
3045	QUANTA COMPUTER	0.005%	89.655%
3046	VICTREX PLC	0.005%	89.660%
3047	HERMES INTL	0.005%	89.665%
3048	SABINA SILVER C	0.005%	89.670%
3049	MATTEL INC COMMON STOCK USD1.0	0.005%	89.675%
3050	FERRO CORP	0.005%	89.680%
3051	NIPRO CORP	0.005%	89.685%
3052	MR PRICE GROUP	0.005%	89.689%
3053	MEDIASET	0.005%	89.694%
3054	TOKYO TATEMONO	0.005%	89.699%
3055	ENERGEN CORP COMMON STOCK USD.01	0.005%	89.704%
3056	FINECOBANK BANC	0.005%	89.709%
3057	HANWHA CORP	0.005%	89.714%
3058	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	89.718%
3059	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.005%	89.723%
3060	UNIVAR INC COMMON STOCK USD.01	0.005%	89.728%
3061	RICOH CO	0.005%	89.733%
3062	VEOLIA ENVIRONM	0.005%	89.738%
3063	RPC INC COMMON STOCK USD.1	0.005%	89.743%
3064	HELEN OF TROY C	0.005%	89.747%
3065	BEACH PETROLEUM	0.005%	89.752%
3066	YOKOGAWA ELECTR	0.005%	89.757%
3067	NORDSON CORP COMMON STOCK	0.005%	89.762%
3068	LUCARA DIAMOND	0.005%	89.767%
3069	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.005%	89.771%
3070	DCC PLC	0.005%	89.776%
3071	TAISEI CORP	0.005%	89.781%
3072	CROMBIE REAL ES	0.005%	89.786%
3073	SINOPAC HLDG	0.005%	89.791%
3074	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.796%
3075	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.800%
3076	AU OPTRONICS CO	0.005%	89.805%
3077	DKSH HOLDING LT	0.005%	89.810%
3078	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.815%
3079	TECHTRONIC INDU	0.005%	89.820%
3080	SETAN MITSUKOS	0.005%	89.824%
3081	IDEA CELLULAR L	0.005%	89.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	RBC BEARINGS INC COMMON STOCK USD.01	0.005%	89.834%
3083	LG CABLE &MCHY	0.005%	89.839%
3084	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.005%	89.843%
3085	LULULEMON	0.005%	89.848%
3086	NEXANS	0.005%	89.853%
3087	FINISAR CORPORATION COMMON STOCK USD.001	0.005%	89.858%
3088	SECOM CO	0.005%	89.863%
3089	FIERA SCEPTRE I	0.005%	89.867%
3090	AGT FOOD AND IN	0.005%	89.872%
3091	COOPER TIRE&RUB	0.005%	89.877%
3092	ENSCO PLC CLASS	0.005%	89.882%
3093	HYPROP INVESTME	0.005%	89.886%
3094	INTU PROPERTIES	0.005%	89.891%
3095	NIPPON PAPER IN	0.005%	89.896%
3096	ZEON CO	0.005%	89.901%
3097	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	89.905%
3098	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	89.910%
3099	KOREA INVESTMEN	0.005%	89.915%
3100	SPX FLOW INC COMMON STOCK USD.01	0.005%	89.920%
3101	Alten	0.005%	89.924%
3102	WEIGHT WATCHERS INTL INC COMMON STOCK	0.005%	89.929%
3103	RED ELECTRICA C	0.005%	89.934%
3104	LIQUOR STORES N	0.005%	89.939%
3105	SHENZHOU INT GR	0.005%	89.943%
3106	CLICLS GROUP	0.005%	89.948%
3107	NAMCO BANDAI HO	0.005%	89.953%
3108	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.005%	89.957%
3109	MERCK KGAA	0.005%	89.962%
3110	EVOLUTION MININ	0.005%	89.967%
3111	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	89.972%
3112	SHIN KONG FINL	0.005%	89.976%
3113	KUMBA IRON ORE	0.005%	89.981%
3114	TRANSAT AT INC	0.005%	89.986%
3115	CHINA RESOURCES	0.005%	89.990%
3116	STATOIL ASA SPON ADR ADR	0.005%	89.995%
3117	PRYSMIAN SPA CO	0.005%	90.000%
3118	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	90.005%
3119	DUERR AG	0.005%	90.009%
3120	TKH GROUP NV DU	0.005%	90.014%
3121	SEEK LTD.	0.005%	90.019%
3122	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	90.023%
3123	HYUNDAI ROBOTIC	0.005%	90.028%
3124	GRANITE CONST	0.005%	90.033%
3125	SEMGROUP CORP CLASS A COMMON STOCK	0.005%	90.037%
3126	DAIICHI SANKYO	0.005%	90.042%
3127	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	90.047%
3128	COHERENT INC	0.005%	90.051%
3129	MORI SEIKI CO	0.005%	90.056%
3130	KULICKE&SOFFA I	0.005%	90.061%
3131	AVERY DENNISON	0.005%	90.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	SM ENERGY CO COMMON STOCK USD.01	0.005%	90.070%
3133	NHK SPRING CO	0.005%	90.075%
3134	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	90.079%
3135	FINMECCANICA SP	0.005%	90.084%
3136	VONAGE HLDGS CO	0.005%	90.089%
3137	MARUI CO	0.005%	90.093%
3138	NABTESCO CORP	0.005%	90.098%
3139	QBE INSURANCE	0.005%	90.103%
3140	HRG GROUP INC COMMON STOCK USD.01	0.005%	90.107%
3141	HNI CORP	0.005%	90.112%
3142	FIRM CAPITAL MO	0.005%	90.117%
3143	SMITH AND NEPHE	0.005%	90.121%
3144	TRANSUNION COMMON STOCK USD.01	0.005%	90.126%
3145	PLEXUS CORP COMMON STOCK USD.01	0.005%	90.131%
3146	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	90.135%
3147	CLP HOLDINGS	0.005%	90.140%
3148	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.005%	90.144%
3149	LOGITECH INTERN	0.005%	90.149%
3150	BANK OF QUEENSL	0.005%	90.154%
3151	LEOPALACE 21	0.005%	90.158%
3152	CHINA EVERBRIGH	0.005%	90.163%
3153	ARROW ELECTRONI	0.005%	90.168%
3154	GRUPA LOTOS S.A	0.005%	90.172%
3155	HOMESERVE PLC	0.005%	90.177%
3156	PEARSON	0.005%	90.181%
3157	MOBILE MINI INC COMMON STOCK USD.01	0.005%	90.186%
3158	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	90.191%
3159	INDEPENDENCE GR	0.005%	90.195%
3160	FIVE BELOW COMMON STOCK USD.01	0.005%	90.200%
3161	MONRO INC COMMON STOCK USD.01	0.005%	90.204%
3162	CHEMOURS CO/THE COMMON STOCK	0.005%	90.209%
3163	SIMS GROUP LTD	0.005%	90.214%
3164	SEGA SAMMY HOLD	0.005%	90.218%
3165	QUALICORP SA	0.005%	90.223%
3166	STAR ENTERTAINM	0.005%	90.227%
3167	WEICHAJ POWER-H	0.005%	90.232%
3168	CREDIT SAISON C	0.005%	90.237%
3169	BAJAJ FINSERV L	0.005%	90.241%
3170	JSE LTD	0.005%	90.246%
3171	COMPUTER MODELL	0.005%	90.250%
3172	CSRA INC COMMON STOCK USD.001	0.005%	90.255%
3173	SUL AMERICA SA	0.005%	90.260%
3174	SHERRITT INTERN	0.005%	90.264%
3175	DDR CORP REIT USD.1	0.005%	90.269%
3176	AXALTA COATING	0.005%	90.273%
3177	CENTURY TOKYO	0.005%	90.278%
3178	BONTERRA ENERGY	0.005%	90.282%
3179	BNK FINANCIAL G	0.005%	90.287%
3180	BANK OF COMMUNI	0.005%	90.292%
3181	ALTRAN TECHNOLO	0.005%	90.296%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	PRA GROUP INC COMMON STOCK USD.01	0.005%	90.301%
3183	GREENE KING	0.005%	90.305%
3184	NELNET INC CL A COMMON STOCK USD.01	0.005%	90.310%
3185	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	90.314%
3186	THK CO	0.005%	90.319%
3187	GPO FIN BANORTE	0.005%	90.323%
3188	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	90.328%
3189	HUTCHISON PORT	0.005%	90.333%
3190	HERA	0.005%	90.337%
3191	AAR CORP	0.005%	90.342%
3192	HYUNDAI STEEL C	0.005%	90.346%
3193	HINO MOTORS	0.005%	90.351%
3194	GLANBIA PLC	0.005%	90.355%
3195	STAMPS.COM INC COMMON STOCK USD.001	0.005%	90.360%
3196	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.005%	90.364%
3197	AURIZON HOLDING	0.005%	90.369%
3198	NEWMARKET CORP COMMON STOCK	0.005%	90.373%
3199	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	90.378%
3200	PS BUSINESS PARKS INC/CA REIT USD.01	0.005%	90.382%
3201	CHONGQING RURAL	0.005%	90.387%
3202	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.391%
3203	T IS BANKASI	0.005%	90.396%
3204	OCEANEERING INT	0.005%	90.400%
3205	SPIN MASTER COR	0.005%	90.405%
3206	PEBBLEBROOK HOT	0.005%	90.409%
3207	CSR LIMITED	0.004%	90.414%
3208	ENN ENERGY HOLD	0.004%	90.418%
3209	VALIANT HOLDING	0.004%	90.423%
3210	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	90.427%
3211	SSAB SVENSKT ST	0.004%	90.432%
3212	CAPITEC BANK HL	0.004%	90.436%
3213	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	90.441%
3214	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	90.445%
3215	CHINA HUARONG A	0.004%	90.450%
3216	DOWA HOLDING CO	0.004%	90.454%
3217	ORIENTAL LAND C	0.004%	90.459%
3218	WESTERN UNION CO COMMON STOCK USD.01	0.004%	90.463%
3219	SEVERN TRENT	0.004%	90.468%
3220	SEMTECH CORP	0.004%	90.472%
3221	COCHLEAR LTD	0.004%	90.476%
3222	BUNZL PLC	0.004%	90.481%
3223	SHIMAMURA CO	0.004%	90.485%
3224	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.004%	90.490%
3225	BANKIA SA	0.004%	90.494%
3226	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	90.499%
3227	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.004%	90.503%
3228	TOYO SEIKAN KAI	0.004%	90.507%
3229	NORDSTROM INC COMMON STOCK	0.004%	90.512%
3230	NEX GROUP PLC	0.004%	90.516%
3231	FUTURE LAND DEV	0.004%	90.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	WISTRON CORP	0.004%	90.525%
3233	UNITI GROUP INC REIT USD.0001	0.004%	90.530%
3234	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.004%	90.534%
3235	GS YUASA CORP	0.004%	90.538%
3236	CARGOTEC CORP-B	0.004%	90.543%
3237	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.004%	90.547%
3238	GERDAU SA SIDER	0.004%	90.552%
3239	ADANI PORT & SE	0.004%	90.556%
3240	KINGBOARD LAMIN	0.004%	90.560%
3241	TASEKO MINES LT	0.004%	90.565%
3242	HFF INC CLASS A COMMON STOCK USD.01	0.004%	90.569%
3243	BEIJING ENTERPR	0.004%	90.574%
3244	THALES SA	0.004%	90.578%
3245	SAIA INC COMMON STOCK USD.001	0.004%	90.582%
3246	SARTORIUS AG-VO	0.004%	90.587%
3247	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	90.591%
3248	EXTENDICARE INC	0.004%	90.595%
3249	WAL-MART DE MEX	0.004%	90.600%
3250	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	90.604%
3251	WIPRO	0.004%	90.609%
3252	IDACORP INC COMMON STOCK	0.004%	90.613%
3253	VERISIGN	0.004%	90.617%
3254	INTEGRATED DEVI	0.004%	90.622%
3255	BALCHEM CORP COMMON STOCK USD.0667	0.004%	90.626%
3256	SIDERURGICA NAC	0.004%	90.630%
3257	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.004%	90.635%
3258	DINEQUITY INC	0.004%	90.639%
3259	YANZHOU COAL MI	0.004%	90.644%
3260	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	90.648%
3261	VAIL RESORTS	0.004%	90.652%
3262	NIFCO INC	0.004%	90.657%
3263	URBAN EDGE PROPERTIES REIT USD.01	0.004%	90.661%
3264	BILLERUD AB	0.004%	90.665%
3265	T&D HOLDINGS IN	0.004%	90.670%
3266	CEMEX SA	0.004%	90.674%
3267	KEWPIE CORP	0.004%	90.678%
3268	NEWCREST MINING	0.004%	90.683%
3269	H. LUNDBECK A/S	0.004%	90.687%
3270	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	90.691%
3271	GREENBRIER COMPANIES INC COMMON STOCK	0.004%	90.696%
3272	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.004%	90.700%
3273	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.704%
3274	RUMO SA	0.004%	90.709%
3275	SOJITZ CORP COM	0.004%	90.713%
3276	NCR CORP	0.004%	90.717%
3277	LA Z BOY INC COMMON STOCK USD1.0	0.004%	90.722%
3278	EMPIRE STATE RE	0.004%	90.726%
3279	FIRST FINANCIAL BANCORP COMMON STOCK	0.004%	90.730%
3280	CHINA STATE CON	0.004%	90.735%
3281	ASICS CORP	0.004%	90.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	TTEC HOLDINGS INC COMMON STOCK USD.01	0.004%	90.743%
3283	ABERCROMBIE & F	0.004%	90.748%
3284	STEPAN CO COMMON STOCK USD1.0	0.004%	90.752%
3285	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	90.756%
3286	MERITOR INC COMMON STOCK USD1.0	0.004%	90.761%
3287	MERITAGE HOMES CORP COMMON STOCK USD.01	0.004%	90.765%
3288	VONTOBEL HLDGS	0.004%	90.769%
3289	BRADY(WH)	0.004%	90.773%
3290	OPEN HOUSE CO L	0.004%	90.778%
3291	FAST RETAILING	0.004%	90.782%
3292	QISDA CORP	0.004%	90.786%
3293	VALENER INC	0.004%	90.791%
3294	MARINE HARVEST	0.004%	90.795%
3295	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	90.799%
3296	TRONOX LTD-CL A	0.004%	90.804%
3297	NORTHWEST HEALT	0.004%	90.808%
3298	VOLVO AB	0.004%	90.812%
3299	BRAMBLES LIMITE	0.004%	90.816%
3300	NAGACORP LTD	0.004%	90.821%
3301	LG HOUSEHOLD HE	0.004%	90.825%
3302	KURITA WATER IN	0.004%	90.829%
3303	JAMES HARDIE IN	0.004%	90.834%
3304	GETINGE AB, B S	0.004%	90.838%
3305	OIL SEARCH LTD	0.004%	90.842%
3306	KAMIGUMI CO	0.004%	90.846%
3307	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	90.851%
3308	ALLIANT ENERGY	0.004%	90.855%
3309	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	90.859%
3310	SCHRODERS PLC	0.004%	90.864%
3311	SONIC HEALTHCAR	0.004%	90.868%
3312	SRC ENERGY INC COMMON STOCK USD.001	0.004%	90.872%
3313	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.004%	90.876%
3314	MDC HOLDINGS INC COMMON STOCK USD.01	0.004%	90.881%
3315	UTD INTERNET AG	0.004%	90.885%
3316	VECTREN CORP COMMON STOCK	0.004%	90.889%
3317	KINGFISHER PLC	0.004%	90.893%
3318	CHINA MEDICAL S	0.004%	90.898%
3319	CITIZEN WATCH C	0.004%	90.902%
3320	STERICYCLE INC COMMON STOCK USD.01	0.004%	90.906%
3321	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	90.910%
3322	SAPPORO BREWERI	0.004%	90.915%
3323	COMPEQ MFG	0.004%	90.919%
3324	INDUSTRIAL BANK	0.004%	90.923%
3325	PLANTRONICS INC COMMON STOCK USD.01	0.004%	90.927%
3326	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	90.932%
3327	SAAB AB	0.004%	90.936%
3328	FBL FINANCIAL G	0.004%	90.940%
3329	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	90.944%
3330	TRYGVESTA AS	0.004%	90.949%
3331	HARVEY NORMAN H	0.004%	90.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	A2 MILK CO LTD	0.004%	90.957%
3333	ALFA LAVAL AB	0.004%	90.961%
3334	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	90.965%
3335	DOMINO S PIZZA INC COMMON STOCK USD.01	0.004%	90.970%
3336	CIA BRASILEIRA	0.004%	90.974%
3337	MTY FOOD GROUP	0.004%	90.978%
3338	GCI LIBERTY INC COMMON STOCK	0.004%	90.982%
3339	DYNEGY INC COMMON STOCK USD.01	0.004%	90.986%
3340	TOTO	0.004%	90.991%
3341	ARGO GROUP INTE	0.004%	90.995%
3342	ERAMET	0.004%	90.999%
3343	MMI HOLDINGS LT	0.004%	91.003%
3344	TOKUYAMA CORP	0.004%	91.007%
3345	TRAVIS PERKINS	0.004%	91.012%
3346	KINGSOFT CORP L	0.004%	91.016%
3347	MSA SAFETY INC COMMON STOCK	0.004%	91.020%
3348	REALPAGE INC COMMON STOCK USD.001	0.004%	91.024%
3349	ONTEX GROUP NV	0.004%	91.028%
3350	GARTNER GROUP I	0.004%	91.033%
3351	COM HEM HLDG AB	0.004%	91.037%
3352	WESBANCO INC COMMON STOCK USD2.0833	0.004%	91.041%
3353	NIPPON MEAT PAC	0.004%	91.045%
3354	CDK GLOBAL INC COMMON STOCK USD.01	0.004%	91.049%
3355	YAMAZAKI BAKING	0.004%	91.054%
3356	VALLOUREC SA	0.004%	91.058%
3357	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.004%	91.062%
3358	IBIDEN CO	0.004%	91.066%
3359	CHART INDUSTRIE	0.004%	91.070%
3360	NUVASIVE INC COMMON STOCK USD.001	0.004%	91.074%
3361	GROUP 1 AUTO	0.004%	91.079%
3362	ZHONGSHENG GROU	0.004%	91.083%
3363	SAMSUNG SECS CO	0.004%	91.087%
3364	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	91.091%
3365	ASSOCIATED BRIT	0.004%	91.095%
3366	USIMINAS USI SD	0.004%	91.099%
3367	MUELLER WATER P	0.004%	91.104%
3368	SHINSEGAE DEPT	0.004%	91.108%
3369	BT GROUP PLC SPON ADR ADR	0.004%	91.112%
3370	CALERES INC COMMON STOCK USD.01	0.004%	91.116%
3371	TAL EDUCATION GROUP ADR ADR	0.004%	91.120%
3372	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.124%
3373	AVX CORP COMMON STOCK USD.01	0.004%	91.128%
3374	WILMAR INTERL L	0.004%	91.132%
3375	ATLAS COPCO AB	0.004%	91.137%
3376	EXLSERVICE HLDG	0.004%	91.141%
3377	TIETO CORP OYJ	0.004%	91.145%
3378	CUBIC CORP COMMON STOCK	0.004%	91.149%
3379	VAREX IMAGING CORP COMMON STOCK USD.01	0.004%	91.153%
3380	LLOYD THOMPSON	0.004%	91.157%
3381	GRIFOLS SA	0.004%	91.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.004%	91.165%
3383	FUKUOKA FINANCI	0.004%	91.170%
3384	GUESS? INC COMMON STOCK USD.01	0.004%	91.174%
3385	EXXARO	0.004%	91.178%
3386	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.004%	91.182%
3387	BOVIS HOMES GRO	0.004%	91.186%
3388	ALSTRIA OFFICE	0.004%	91.190%
3389	MASIMO CORP COMMON STOCK USD.001	0.004%	91.194%
3390	ATMOS ENERGY CO	0.004%	91.198%
3391	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.004%	91.202%
3392	BOLLORE	0.004%	91.206%
3393	SMC CORP	0.004%	91.211%
3394	AENA SA	0.004%	91.215%
3395	HACHIJUNI BANK	0.004%	91.219%
3396	TESSENDERLO CHE	0.004%	91.223%
3397	K'S HOLDINGS	0.004%	91.227%
3398	SHENZHEN INTERN	0.004%	91.231%
3399	ADELAIDE BRIGHT	0.004%	91.235%
3400	SUMITOMO FOREST	0.004%	91.239%
3401	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.004%	91.243%
3402	PKO BANK POLSKI	0.004%	91.247%
3403	UNITED UTILITIE	0.004%	91.251%
3404	ALLETE INC	0.004%	91.255%
3405	77TH BANK	0.004%	91.259%
3406	KYOCERA CORP SPONS ADR ADR	0.004%	91.264%
3407	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.004%	91.268%
3408	TAMARACK VALLEY	0.004%	91.272%
3409	SILICON LABORAT	0.004%	91.276%
3410	ZILLOW GROUP INC C COMMON STOCK	0.004%	91.280%
3411	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.004%	91.284%
3412	RENGO CO	0.004%	91.288%
3413	HK & CHINA GAS	0.004%	91.292%
3414	NOLATO AB	0.004%	91.296%
3415	DRIL QUIP INC	0.004%	91.300%
3416	DISH NETWORK	0.004%	91.304%
3417	NOVANTA INC COMMON STOCK	0.004%	91.308%
3418	FLS INDUSTRIES	0.004%	91.312%
3419	INMARSAT PLC	0.004%	91.316%
3420	MAPLETREE COMME	0.004%	91.320%
3421	HOPEWELL HLDGS	0.004%	91.324%
3422	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.004%	91.328%
3423	PENTA OCEAN CON	0.004%	91.332%
3424	INTRUM JUSTITIA	0.004%	91.336%
3425	EMPRESAS CMPC S	0.004%	91.340%
3426	SUNCORP GROUP	0.004%	91.344%
3427	ENDESA S.A.	0.004%	91.348%
3428	HITACHI METALS	0.004%	91.352%
3429	TIVO CORP COMMON STOCK USD.001	0.004%	91.356%
3430	HENKEL KGAA-PRE	0.004%	91.360%
3431	HANNOVER RUECKV	0.004%	91.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	QUBE HOLDINGS L	0.004%	91.368%
3433	FUJIKURA	0.004%	91.372%
3434	CHINA LODGING GROUP SPON ADS ADR	0.004%	91.376%
3435	ROWAN COMPANIES	0.004%	91.380%
3436	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	91.384%
3437	ALEXANDER + BALDWIN INC REIT	0.004%	91.388%
3438	PROTO LABS INC COMMON STOCK USD.001	0.004%	91.392%
3439	BEIJING CAPITAL	0.004%	91.396%
3440	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	91.400%
3441	KOITO MFG CO	0.004%	91.404%
3442	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.004%	91.408%
3443	THOMAS COOK GRO	0.004%	91.412%
3444	COGNEX CORP	0.004%	91.416%
3445	TTM TECHNOLOGIES COMMON STOCK USD.001	0.004%	91.420%
3446	KYUDENKO CORP	0.004%	91.424%
3447	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	91.428%
3448	TAIYO YUDEN CO	0.004%	91.432%
3449	POOL CORP COMMON STOCK USD.001	0.004%	91.436%
3450	INTERFACE INC COMMON STOCK USD.1	0.004%	91.440%
3451	EURONEXT NV	0.004%	91.444%
3452	COHEN + STEERS INC COMMON STOCK USD.01	0.004%	91.448%
3453	JAPAN AIRLINES	0.004%	91.452%
3454	TAKASHIMAYA CO	0.004%	91.456%
3455	MORINAGA MILK I	0.004%	91.460%
3456	EUROFINS SCIENT	0.004%	91.464%
3457	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.004%	91.468%
3458	CHINA RAILWAY C	0.004%	91.472%
3459	HENNES & MAURIT	0.004%	91.476%
3460	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.480%
3461	POWER ASSETS HO	0.004%	91.483%
3462	KONECRANES O	0.004%	91.487%
3463	AKBANK TAS	0.004%	91.491%
3464	NETGEAR INC COMMON STOCK USD.001	0.004%	91.495%
3465	RANDGOLD RESOUR	0.004%	91.499%
3466	NIBE INDUSTRIER	0.004%	91.503%
3467	CREST NICHOLSON	0.004%	91.507%
3468	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	91.511%
3469	KRATON CORP COMMON STOCK USD.01	0.004%	91.515%
3470	HERSHEY FOODS C	0.004%	91.519%
3471	NEXITY	0.004%	91.523%
3472	BIOMERIEUX	0.004%	91.527%
3473	SUMITOMO OSAKA	0.004%	91.531%
3474	FISHER & PAYKEL	0.004%	91.535%
3475	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	91.538%
3476	DAIDO STEEL CO	0.004%	91.542%
3477	TANGER FACTORY OUTLET CENTER REIT USD.01	0.004%	91.546%
3478	BENCHMARK ELECT	0.004%	91.550%
3479	HISPANIA ACTIVO	0.004%	91.554%
3480	SHARP CORP	0.004%	91.558%
3481	LEE & MAN PAPER	0.004%	91.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	WPG HOLDINGS	0.004%	91.566%
3483	SECURITAS	0.004%	91.570%
3484	METSA BOARD	0.004%	91.574%
3485	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	91.577%
3486	FAR EAST HORIZO	0.004%	91.581%
3487	RIGHTMOVE GROUP	0.004%	91.585%
3488	REDROW	0.004%	91.589%
3489	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	91.593%
3490	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.004%	91.597%
3491	UGI CORP COMMON STOCK	0.004%	91.601%
3492	TOKYO GAS CO	0.004%	91.605%
3493	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.609%
3494	IWG PLC	0.004%	91.612%
3495	GILDEMEISTER AG	0.004%	91.616%
3496	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.620%
3497	SHIZUOKA BANK	0.004%	91.624%
3498	ENI	0.004%	91.628%
3499	LANCASTER COLON	0.004%	91.632%
3500	CJ CORP.	0.004%	91.636%
3501	HAITIAN INTL HL	0.004%	91.639%
3502	RENISHAW	0.004%	91.643%
3503	TOYOBO CO	0.004%	91.647%
3504	MATSON INC COMMON STOCK	0.004%	91.651%
3505	TRIUMPH GROUP I	0.004%	91.655%
3506	PGE POLSKA GRUP	0.004%	91.659%
3507	NOK CORP	0.004%	91.663%
3508	LOGITECH INTERN	0.004%	91.666%
3509	TOPCON CORPORAT	0.004%	91.670%
3510	CHICO'S FAS INC	0.004%	91.674%
3511	GVC HOLDINGS PL	0.004%	91.678%
3512	PIZZA PIZZA ROY	0.004%	91.682%
3513	UNIBET GROUP PL	0.004%	91.686%
3514	TOYODA GOSEI	0.004%	91.689%
3515	ABIOMED INC COMMON STOCK USD.01	0.004%	91.693%
3516	ULTRAPAR PARTIC	0.004%	91.697%
3517	PCCW LIMITED	0.004%	91.701%
3518	TESLA INC COMMON STOCK USD.001	0.004%	91.705%
3519	SEIKO EPSON COR	0.004%	91.708%
3520	ELEMENTIS (1998	0.004%	91.712%
3521	H&E EQUIPMENT S	0.004%	91.716%
3522	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.004%	91.720%
3523	MUELLER INDS IN	0.004%	91.724%
3524	SYNTHOMER PLC	0.004%	91.727%
3525	KOSMOS ENERGY L	0.004%	91.731%
3526	NAVISTAR INTL C	0.004%	91.735%
3527	DAITO TRUST CON	0.004%	91.739%
3528	TOPPAN PRINTING	0.004%	91.743%
3529	CIELO SA	0.004%	91.746%
3530	EUROCOMMERCIAL	0.004%	91.750%
3531	JAFCO CO LTD	0.004%	91.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	CRH (DUBLIN)	0.004%	91.758%
3533	PETRONET LNG LT	0.004%	91.762%
3534	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.765%
3535	NIPPON ACCOMMOD	0.004%	91.769%
3536	OXFORD INDUSTRI	0.004%	91.773%
3537	MAGELLAN AEROSP	0.004%	91.777%
3538	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.004%	91.780%
3539	CRANSWICK	0.004%	91.784%
3540	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	91.788%
3541	NEENAH INC COMMON STOCK USD.01	0.004%	91.792%
3542	MIRACA HOLDIN	0.004%	91.796%
3543	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.799%
3544	CALLAWAY GOLF C	0.004%	91.803%
3545	COMFORT SYSTEMS	0.004%	91.807%
3546	DIODES INC COMMON STOCK USD.667	0.004%	91.811%
3547	MERITZ SECURITI	0.004%	91.814%
3548	YTL CORP	0.004%	91.818%
3549	NOF CORP	0.004%	91.822%
3550	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.826%
3551	BELIMO HOLDING	0.004%	91.829%
3552	HOKUHOKU FINANC	0.004%	91.833%
3553	FORWARD AIR COR	0.004%	91.837%
3554	TOYO TIRE & RUB	0.004%	91.841%
3555	BYD ELECTRONIC	0.004%	91.844%
3556	CHINA STHN AIRL	0.004%	91.848%
3557	HARSCO CORP	0.004%	91.852%
3558	NEXTEER AUTOMOT	0.004%	91.856%
3559	WADDELL & REED	0.004%	91.859%
3560	AIRCASTLE LTD	0.004%	91.863%
3561	BILFINGER BERGE	0.004%	91.867%
3562	STAG INDUSTRIAL INC REIT USD.01	0.004%	91.871%
3563	PEAB AB	0.004%	91.874%
3564	KAMAN CORP COMMON STOCK USD1.0	0.004%	91.878%
3565	AT HOME GROUP INC COMMON STOCK USD.01	0.004%	91.882%
3566	CHARTER HALL GR	0.004%	91.886%
3567	DAI NIPPON PRIN	0.004%	91.889%
3568	MTR CORP	0.004%	91.893%
3569	BEKAERT SA	0.004%	91.897%
3570	AMBU A/S	0.004%	91.900%
3571	WGL HOLDINGS INC COMMON STOCK	0.004%	91.904%
3572	SYNAPTICS INC COMMON STOCK USD.001	0.004%	91.908%
3573	RADIAN GROUP	0.004%	91.912%
3574	UNILEVER NV	0.004%	91.915%
3575	DGB FINANCIAL G	0.004%	91.919%
3576	BANCA MEDIOLANU	0.004%	91.923%
3577	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.926%
3578	GANNETT CO INC COMMON STOCK USD.01	0.004%	91.930%
3579	SUMCO CORPORATI	0.004%	91.934%
3580	SAGE GROUP PLC/	0.004%	91.938%
3581	INVINCIBLE INVE	0.004%	91.941%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	FORBO HLDG	0.004%	91.945%
3583	TIMBERCREEK FIN	0.004%	91.949%
3584	DA OFFICE INV C	0.004%	91.952%
3585	AIR CHINA LTD	0.004%	91.956%
3586	JOHNSON ELECTRI	0.004%	91.960%
3587	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.004%	91.963%
3588	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	91.967%
3589	WHITEHAVEN COAL	0.004%	91.971%
3590	AMER NATL INS	0.004%	91.975%
3591	WABASH NATIONAL	0.004%	91.978%
3592	ABB LTD SPON ADR ADR	0.004%	91.982%
3593	TATA GLOBAL	0.004%	91.986%
3594	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.004%	91.989%
3595	BUZZI UNICEM SP	0.004%	91.993%
3596	SAWAI PHARM CO	0.004%	91.997%
3597	ASHIKAGA HOLDIN	0.004%	92.000%
3598	AUTO TRADER GRO	0.004%	92.004%
3599	DHX MEDIA LTD	0.004%	92.008%
3600	HORIZON NORTH L	0.004%	92.011%
3601	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.015%
3602	IMCD GROUP NV	0.004%	92.019%
3603	TIME WARNER INC	0.004%	92.022%
3604	BROOKS AUTOMATI	0.004%	92.026%
3605	SPIE SA	0.004%	92.030%
3606	SIMCORP A/S	0.004%	92.033%
3607	JAPAN STEEL WOR	0.004%	92.037%
3608	CAIRN ENERGY PL	0.004%	92.041%
3609	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.004%	92.044%
3610	DSW INC CLASS A COMMON STOCK	0.004%	92.048%
3611	MORI HILLS REIT	0.004%	92.052%
3612	KEMIRA OY	0.004%	92.055%
3613	KEIHAN ELECTRIC	0.004%	92.059%
3614	FAR EAST TEXTIL	0.004%	92.062%
3615	MEDIASET ESPANA	0.004%	92.066%
3616	PARAGON GROUP O	0.004%	92.070%
3617	SFS GROUP AG	0.004%	92.073%
3618	VALE SA SP ADR ADR	0.004%	92.077%
3619	MODERN TIMES GR	0.004%	92.081%
3620	TERANGA GOLD CO	0.004%	92.084%
3621	BAIC MOTOR CORP	0.004%	92.088%
3622	NTHN STAR RES L	0.004%	92.092%
3623	TS TECH CO.LTD	0.004%	92.095%
3624	NIPPON PAINT CO	0.004%	92.099%
3625	OFFICE DEPOT IN	0.004%	92.102%
3626	S-OIL CORPORATI	0.004%	92.106%
3627	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.110%
3628	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.113%
3629	Denison Mines C	0.004%	92.117%
3630	POLARIS INFRAST	0.004%	92.121%
3631	BANK OF GEORGIA	0.004%	92.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	ACERINOX SA	0.004%	92.128%
3633	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	92.131%
3634	MOBIMO HLDG AG	0.004%	92.135%
3635	OCI COMPANY LTD	0.004%	92.139%
3636	YANGARRA RESOUR	0.004%	92.142%
3637	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	92.146%
3638	SNAM SPA	0.004%	92.149%
3639	FIDESA	0.004%	92.153%
3640	SJM HOLDINGS LT	0.004%	92.157%
3641	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.160%
3642	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.004%	92.164%
3643	PRIMARY HEALTH	0.004%	92.167%
3644	BIRD CONSTRUCTI	0.004%	92.171%
3645	NIPPON GAS CO L	0.004%	92.175%
3646	COSCO PACIFIC	0.004%	92.178%
3647	ACADIA REALTY TRUST REIT USD.001	0.004%	92.182%
3648	PROSIEBENSAT.1	0.004%	92.185%
3649	AMCOR LIMITED	0.004%	92.189%
3650	GOLDEN AGRI RES	0.004%	92.192%
3651	GRAFTON GROUP P	0.004%	92.196%
3652	SOUTH32 ADR ADR	0.004%	92.200%
3653	ASIA CEMENT	0.004%	92.203%
3654	NITORI CO LTD	0.004%	92.207%
3655	ARCBEST CORP COMMON STOCK USD.01	0.004%	92.210%
3656	HANG LUNG PROPE	0.004%	92.214%
3657	N B T BANCORP INC COMMON STOCK USD.01	0.004%	92.218%
3658	QUARTERHILL INC	0.004%	92.221%
3659	DORMA+KABA HOLD	0.004%	92.225%
3660	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	92.228%
3661	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.232%
3662	NTT DOCOMO INC SPON ADR ADR	0.004%	92.235%
3663	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.004%	92.239%
3664	MICHAEL PAGE IN	0.004%	92.243%
3665	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.004%	92.246%
3666	ZHUZHOU CSR TIM	0.004%	92.250%
3667	FRONTIER REIT	0.004%	92.253%
3668	REXFORD INDUSTR	0.004%	92.257%
3669	WASHINGTON REIT REIT USD.01	0.004%	92.260%
3670	YUANTA FINL HOL	0.004%	92.264%
3671	WAREHOUSES DE P	0.004%	92.267%
3672	BANCA POPOLARE	0.004%	92.271%
3673	CALGON CARBON C	0.004%	92.275%
3674	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.278%
3675	CYRELA BRAZIL R	0.004%	92.282%
3676	GLUSKIN SHEFF &	0.004%	92.285%
3677	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	92.289%
3678	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	92.292%
3679	NEW ORIENTAL ED	0.004%	92.296%
3680	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.004%	92.299%
3681	METHODE ELEC IN	0.004%	92.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	92.306%
3683	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	92.310%
3684	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.314%
3685	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	92.317%
3686	FACTSET RESEARC	0.004%	92.321%
3687	FIRSTGROUP	0.004%	92.324%
3688	SCIENTIFIC GAME	0.004%	92.328%
3689	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	92.331%
3690	FED SIGNAL CORP	0.004%	92.335%
3691	MAPLETREE INDUS	0.004%	92.338%
3692	HECLA MINING CO	0.004%	92.342%
3693	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.345%
3694	OCADO GROUP PLC	0.004%	92.349%
3695	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	92.352%
3696	KAWASAKI KISEN	0.004%	92.356%
3697	BHP BILLITON LTD SPON ADR ADR	0.004%	92.359%
3698	CHINA PACIFIC I	0.004%	92.363%
3699	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	92.366%
3700	BANCFIRST CORP	0.004%	92.370%
3701	ADEKA CORPORATI	0.004%	92.373%
3702	KUBOTA CORP	0.004%	92.377%
3703	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	92.380%
3704	DELTA ELECTRONI	0.003%	92.384%
3705	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.003%	92.387%
3706	BANREGIO GRUPO	0.003%	92.391%
3707	INDIVIOR PLC	0.003%	92.394%
3708	COMPUTERSHARE L	0.003%	92.398%
3709	SHOWA SHELL SEK	0.003%	92.401%
3710	POU CHEN	0.003%	92.405%
3711	JAPAN LOGISTICS	0.003%	92.408%
3712	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	92.412%
3713	Rural Electrifi	0.003%	92.415%
3714	SENIOR PLC	0.003%	92.419%
3715	NOVATEK MICROEL	0.003%	92.422%
3716	CHINA RESOURCES	0.003%	92.426%
3717	PICC PROPERTY &	0.003%	92.429%
3718	BK OF KYOTO	0.003%	92.433%
3719	HITACHI CAPITAL	0.003%	92.436%
3720	CORE LABORATORI	0.003%	92.440%
3721	LONDOMETRIC PR	0.003%	92.443%
3722	MARUHA NICHIRO	0.003%	92.446%
3723	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	92.450%
3724	ENTEL EMP NAC T	0.003%	92.453%
3725	SULZER AG	0.003%	92.457%
3726	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.003%	92.460%
3727	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	92.464%
3728	HUANENG RENEWAB	0.003%	92.467%
3729	AEON FINANCIAL	0.003%	92.471%
3730	JAPAN EXCHANGE	0.003%	92.474%
3731	CHINA MINSHENG	0.003%	92.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	INGEVITY CORP COMMON STOCK USD.01	0.003%	92.481%
3733	BOYD GAMING COR	0.003%	92.484%
3734	ELIOR	0.003%	92.488%
3735	CHINA HONGQIAO	0.003%	92.491%
3736	KORIAN	0.003%	92.495%
3737	COM2US CORPORAT	0.003%	92.498%
3738	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.003%	92.502%
3739	ADMIRAL GROUP	0.003%	92.505%
3740	SUPER GROUP	0.003%	92.508%
3741	WETHERSPOON (J.	0.003%	92.512%
3742	MASSMART HOLDIN	0.003%	92.515%
3743	CASIO COMPUTER	0.003%	92.519%
3744	NEWS CORP CLASS B COMMON STOCK	0.003%	92.522%
3745	AXIATA GROUP	0.003%	92.525%
3746	ANDREW PELLER-A	0.003%	92.529%
3747	DECHRA PHARMA	0.003%	92.532%
3748	GRAY TELEVISION INC COMMON STOCK	0.003%	92.536%
3749	CHIPOTLE MEXICA	0.003%	92.539%
3750	RANGE RESOURCES CORP COMMON STOCK USD.01	0.003%	92.542%
3751	POWERTECH TECHN	0.003%	92.546%
3752	TERUMO CORP	0.003%	92.549%
3753	JD SPORTS FASHI	0.003%	92.553%
3754	CHINA INSURANCE	0.003%	92.556%
3755	LIC HOUSING FIN	0.003%	92.559%
3756	SAMSUNG HEAVY	0.003%	92.563%
3757	KAJIMA CORP	0.003%	92.566%
3758	JIANGXI COPPER	0.003%	92.570%
3759	INSPERITY INC	0.003%	92.573%
3760	NISHI-NIPPON FI	0.003%	92.576%
3761	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.003%	92.580%
3762	CHIBA BANK	0.003%	92.583%
3763	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.587%
3764	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	92.590%
3765	KYOWA EXEO CORP	0.003%	92.593%
3766	SIXT AG	0.003%	92.597%
3767	INNOSPEC INC COMMON STOCK USD.01	0.003%	92.600%
3768	ISS A/S	0.003%	92.603%
3769	GENTHERM INC COMMON STOCK	0.003%	92.607%
3770	JD.COM INC ADR ADR USD.00002	0.003%	92.610%
3771	LIBERTY HLDGS	0.003%	92.613%
3772	GUANGDONG INVES	0.003%	92.617%
3773	KWG PROPERTY HL	0.003%	92.620%
3774	VODACOM GP-PRPT	0.003%	92.624%
3775	ERG SPA	0.003%	92.627%
3776	TAISHIN FINANCI	0.003%	92.630%
3777	CIPLA LTD	0.003%	92.634%
3778	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	92.637%
3779	NIPPON SUISAN	0.003%	92.640%
3780	PINNACLE WEST CAPITAL COMMON STOCK	0.003%	92.644%
3781	CENCOSUD SA	0.003%	92.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	KROTON EDUCACIO	0.003%	92.650%
3783	MCGRATH RENTCORP COMMON STOCK	0.003%	92.654%
3784	BOSSARD HOLDING	0.003%	92.657%
3785	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.003%	92.660%
3786	SANTEN PHARM CO	0.003%	92.664%
3787	GREGGS PLC	0.003%	92.667%
3788	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.003%	92.671%
3789	CAP SA	0.003%	92.674%
3790	OMNICELL INC COMMON STOCK USD.001	0.003%	92.677%
3791	NTT DATA	0.003%	92.681%
3792	SAVILLS PLC	0.003%	92.684%
3793	TORO CO	0.003%	92.687%
3794	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	92.691%
3795	HULIC REIT INC	0.003%	92.694%
3796	EXPONENT INC COMMON STOCK USD.001	0.003%	92.697%
3797	HAPAG-LLOYD AG	0.003%	92.701%
3798	SKY CITY	0.003%	92.704%
3799	FUCHS PETROLUB	0.003%	92.707%
3800	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.003%	92.711%
3801	THAI OIL PCL-FR	0.003%	92.714%
3802	S + T BANCORP INC COMMON STOCK USD2.5	0.003%	92.717%
3803	HORIBA	0.003%	92.720%
3804	DUZONBIZON CO L	0.003%	92.724%
3805	SAN IN GODO BAN	0.003%	92.727%
3806	DON QUIJOTE	0.003%	92.730%
3807	THIRD POINT REI	0.003%	92.734%
3808	INGERSOLL GLB H	0.003%	92.737%
3809	NISOURCE INC	0.003%	92.740%
3810	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	92.744%
3811	ULTRA ELECTRONI	0.003%	92.747%
3812	KANSAI ELEC POW	0.003%	92.750%
3813	GOME ELECTRICAL	0.003%	92.754%
3814	FORMOSA PLASTIC	0.003%	92.757%
3815	MEDICLINIC INTE	0.003%	92.760%
3816	LEND LEASE CORP	0.003%	92.763%
3817	BLACK HILLS CORP COMMON STOCK USD1.0	0.003%	92.767%
3818	AEROPORTS DE PA	0.003%	92.770%
3819	ANALOGIC CORP	0.003%	92.773%
3820	INVESTA OFFICE	0.003%	92.777%
3821	MINMETALS RES	0.003%	92.780%
3822	WOORI INVESTMEN	0.003%	92.783%
3823	1ST SOURCE CORP COMMON STOCK	0.003%	92.787%
3824	DET N O A	0.003%	92.790%
3825	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	92.793%
3826	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	92.796%
3827	ORSTED A/S	0.003%	92.800%
3828	PSP SWISS PROPE	0.003%	92.803%
3829	BLACKPEARL RESO	0.003%	92.806%
3830	CEMEX SA	0.003%	92.810%
3831	NIPPON LIGHT ME	0.003%	92.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	AIR NEW ZEALAND	0.003%	92.816%
3833	MAEDA CORP	0.003%	92.819%
3834	SINO-AMERICAN S	0.003%	92.823%
3835	WH SMITH PLC	0.003%	92.826%
3836	SUEZ ENVIRONMEN	0.003%	92.829%
3837	MABUCHI MOTOR C	0.003%	92.832%
3838	DEUTSCHE PFANDB	0.003%	92.836%
3839	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	92.839%
3840	ACCTON	0.003%	92.842%
3841	ASHOK LEYLAND	0.003%	92.846%
3842	ASHMORE GROUP	0.003%	92.849%
3843	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	92.852%
3844	RAKUTEN INC	0.003%	92.855%
3845	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.003%	92.859%
3846	SLEEP NUMBER CORP COMMON STOCK USD.01	0.003%	92.862%
3847	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	92.865%
3848	SILTRONIC AG	0.003%	92.868%
3849	NIPPON SHOKUBAI	0.003%	92.872%
3850	AEDIFICA	0.003%	92.875%
3851	JAPAN EXCELLENT	0.003%	92.878%
3852	DAIICHI KOSHO C	0.003%	92.881%
3853	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.003%	92.885%
3854	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.003%	92.888%
3855	KCC CORP	0.003%	92.891%
3856	CANWEL BUILDING	0.003%	92.894%
3857	IYO BANK	0.003%	92.898%
3858	NIPPON KAYAKU C	0.003%	92.901%
3859	ENERGIAS DE POR	0.003%	92.904%
3860	POWER INTEGRATI	0.003%	92.907%
3861	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	92.911%
3862	CAVIUM INC COMMON STOCK USD.001	0.003%	92.914%
3863	TATA MOTORS LTD	0.003%	92.917%
3864	CORBION NV	0.003%	92.920%
3865	INFINERA CORP	0.003%	92.924%
3866	NILFISK HOLDING	0.003%	92.927%
3867	GMS INC COMMON STOCK USD.01	0.003%	92.930%
3868	BONAVISTA ENERG	0.003%	92.933%
3869	OSG CORP	0.003%	92.936%
3870	INTERRENT REAL	0.003%	92.940%
3871	JM AB	0.003%	92.943%
3872	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.003%	92.946%
3873	ANGLOVAAL MININ	0.003%	92.949%
3874	IIDA GROUP HOLD	0.003%	92.952%
3875	KOREA LIFE INSU	0.003%	92.956%
3876	TAIYO NIPPON SA	0.003%	92.959%
3877	HIROSHIMA BANK	0.003%	92.962%
3878	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.003%	92.965%
3879	AKER ASA	0.003%	92.969%
3880	SARAS SPA	0.003%	92.972%
3881	ALSEA SAB DE CV	0.003%	92.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	TAIWAN UNION TE	0.003%	92.978%
3883	CHINA CINDA ASS	0.003%	92.981%
3884	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	92.985%
3885	SIXT SE PFD	0.003%	92.988%
3886	EQUATORIAL ENER	0.003%	92.991%
3887	QINETIQ GROUP P	0.003%	92.994%
3888	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	92.997%
3889	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.003%	93.001%
3890	XPERI CORP COMMON STOCK USD.001	0.003%	93.004%
3891	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.003%	93.007%
3892	UBM PLC	0.003%	93.010%
3893	CIMPRESS NV	0.003%	93.013%
3894	ASTEC INDUSTRIE	0.003%	93.017%
3895	SHANGHAI INDL	0.003%	93.020%
3896	CONMED CORP COMMON STOCK USD.01	0.003%	93.023%
3897	HOME PRODUCT CE	0.003%	93.026%
3898	TELKOM GROUP LT	0.003%	93.029%
3899	BUREAU VERITAS	0.003%	93.032%
3900	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.036%
3901	PT TAMBANG BATU	0.003%	93.039%
3902	CRAY INC COMMON STOCK USD.01	0.003%	93.042%
3903	GRUPO AEROPORTUARIO SUR ADR ADR	0.003%	93.045%
3904	CHIYODA CORP	0.003%	93.048%
3905	AYALA CORP	0.003%	93.052%
3906	HUB GROUP INC CL A COMMON STOCK USD.01	0.003%	93.055%
3907	YUEXIU PROPERTY	0.003%	93.058%
3908	IROBOT CORP	0.003%	93.061%
3909	SSP GROUP PLC	0.003%	93.064%
3910	TSINGTAO BREWER	0.003%	93.067%
3911	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.071%
3912	GLORY	0.003%	93.074%
3913	A.P. MOLLER-MAE	0.003%	93.077%
3914	DRAX GROUP PLC	0.003%	93.080%
3915	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.083%
3916	SYSMEX CORP	0.003%	93.086%
3917	WORLEYPARSONS	0.003%	93.090%
3918	GRASIM INDUSTRI	0.003%	93.093%
3919	ENDO INTERNATIO	0.003%	93.096%
3920	KOREAN AIR LINE	0.003%	93.099%
3921	DREAM UNLIMIITE	0.003%	93.102%
3922	DIPLOMA (NEW)	0.003%	93.105%
3923	IMPALA PLATINUM	0.003%	93.109%
3924	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.112%
3925	AXIS BANK	0.003%	93.115%
3926	USHIO INC	0.003%	93.118%
3927	TOKAI TOKYO SEC	0.003%	93.121%
3928	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.124%
3929	AF AB	0.003%	93.127%
3930	SWEDISH MATCH C	0.003%	93.130%
3931	YAGEO CORP	0.003%	93.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	CHINA AIRLINES	0.003%	93.137%
3933	TOKYU CORP	0.003%	93.140%
3934	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.143%
3935	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	93.146%
3936	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.149%
3937	STANLEY ELECTRI	0.003%	93.152%
3938	VISCOFAN SA	0.003%	93.155%
3939	MINITUBISHI MOTO	0.003%	93.159%
3940	EVERTZ TECHNOLO	0.003%	93.162%
3941	SHENZHEN INVEST	0.003%	93.165%
3942	JUST ENERGY GROUP INC COMMON STOCK	0.003%	93.168%
3943	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.003%	93.171%
3944	MODINE MFG CO	0.003%	93.174%
3945	INNOVIVA INC COMMON STOCK	0.003%	93.177%
3946	AEON REIT INVES	0.003%	93.180%
3947	ISRAEL DISCOUNT	0.003%	93.184%
3948	ACORDA THERAPEU	0.003%	93.187%
3949	COCA-COLA BOTTL	0.003%	93.190%
3950	AES CORP COMMON STOCK USD.01	0.003%	93.193%
3951	ASSURA PLC	0.003%	93.196%
3952	BENESSE CORP	0.003%	93.199%
3953	DFDS A/S	0.003%	93.202%
3954	FOMENTO ECON ME	0.003%	93.205%
3955	INVENTEC CORP	0.003%	93.208%
3956	WEST JAPAN RAIL	0.003%	93.212%
3957	NIPPON KONPO UN	0.003%	93.215%
3958	DBS GROUP HLDGS	0.003%	93.218%
3959	PETROFAC LTD	0.003%	93.221%
3960	CHUBU ELEC POWE	0.003%	93.224%
3961	ANDRITZ AG	0.003%	93.227%
3962	CALTEX AUSTRALI	0.003%	93.230%
3963	KNOWLES CORP COMMON STOCK USD.01	0.003%	93.233%
3964	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.003%	93.236%
3965	ORION CORP	0.003%	93.239%
3966	HYUNDAI DEVELOP	0.003%	93.242%
3967	SCHWEITZER-MAUD	0.003%	93.246%
3968	ST GALLER KTBK	0.003%	93.249%
3969	MEDIBANK PVT LT	0.003%	93.252%
3970	FISSION URANIUM	0.003%	93.255%
3971	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.258%
3972	NUFARM	0.003%	93.261%
3973	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.264%
3974	PARK NATIONAL CORP COMMON STOCK	0.003%	93.267%
3975	NINE ENTERTAINM	0.003%	93.270%
3976	AOYAMA TRADING	0.003%	93.273%
3977	CAPITAL ONE BAN	0.003%	93.276%
3978	CASTELLUM AB NE	0.003%	93.280%
3979	GROUPE FNAC	0.003%	93.283%
3980	LEXINGTON REALTY TRUST REIT USD.0001	0.003%	93.286%
3981	K-REIT ASIA	0.003%	93.289%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	NCC AB-B	0.003%	93.292%
3983	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.295%
3984	JOY CITY PROPER	0.003%	93.298%
3985	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.003%	93.301%
3986	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.304%
3987	OUTOTEC OYJ	0.003%	93.307%
3988	FIRST BANCORP/NC COMMON STOCK	0.003%	93.310%
3989	ST MODWEN PROPS	0.003%	93.313%
3990	CTS EVENTIM	0.003%	93.316%
3991	ABAXIS INC COMMON STOCK	0.003%	93.319%
3992	BREWIN DOLPHIN	0.003%	93.322%
3993	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.326%
3994	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.329%
3995	TURKIYE VAKIFLA	0.003%	93.332%
3996	GUARDIAN CAP GR	0.003%	93.335%
3997	AAON INC COMMON STOCK USD.004	0.003%	93.338%
3998	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.341%
3999	FLIGHT CENTRE L	0.003%	93.344%
4000	MACRONIX INTERN	0.003%	93.347%
4001	CHINA CITIC BK	0.003%	93.350%
4002	BANCOLOMBIA SA	0.003%	93.353%
4003	AMMB HOLDINGS B	0.003%	93.356%
4004	NISSAN CHEMICAL	0.003%	93.359%
4005	SOFTWARE AG	0.003%	93.362%
4006	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.003%	93.365%
4007	FERREXPO PLC	0.003%	93.368%
4008	AMC NETWORKS INC A COMMON STOCK	0.003%	93.371%
4009	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.374%
4010	AMANO CORPORATI	0.003%	93.377%
4011	WINBOND ELECTRO	0.003%	93.380%
4012	TATUNG	0.003%	93.383%
4013	BIG YELLOW GROU	0.003%	93.386%
4014	CHINA DEVELOPME	0.003%	93.389%
4015	RITE AID CORP	0.003%	93.393%
4016	TERRENO REALTY CORP REIT USD.01	0.003%	93.396%
4017	INDUS HOLDING A	0.003%	93.399%
4018	HUA NAN FINANCI	0.003%	93.402%
4019	FREEMAN FINANCI	0.003%	93.405%
4020	BRIGGS & STRATT	0.003%	93.408%
4021	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	93.411%
4022	NOS SGPS	0.003%	93.414%
4023	CHUGOKU BANK	0.003%	93.417%
4024	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.420%
4025	WIRECARD AG	0.003%	93.423%
4026	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.426%
4027	SHIONOGI & CO	0.003%	93.429%
4028	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.432%
4029	SIHUAN PHARMACE	0.003%	93.435%
4030	UNIVERSAL CORP	0.003%	93.438%
4031	TUTOR PERINI CORP COMMON STOCK USD1.0	0.003%	93.441%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	YIT OYJ	0.003%	93.444%
4033	HEICO CORP	0.003%	93.447%
4034	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.003%	93.450%
4035	ORKLA ASA	0.003%	93.453%
4036	WEATHERFORD INT	0.003%	93.456%
4037	INDO TAMBANGRAY	0.003%	93.459%
4038	QANTAS AIRWAYS	0.003%	93.462%
4039	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.465%
4040	ICA GRUPPEN AB	0.003%	93.468%
4041	INTERPUMP GROUP	0.003%	93.471%
4042	NIHON M&A CENTE	0.003%	93.474%
4043	AEROVIRONMENT I	0.003%	93.477%
4044	COSAN SA INDUST	0.003%	93.480%
4045	GENTING MALAYSI	0.003%	93.483%
4046	RESILIENT REIT	0.003%	93.486%
4047	WORKSPACE GROUP	0.003%	93.489%
4048	STEELCASE INC	0.003%	93.492%
4049	AARHUSKARLSHAMN	0.003%	93.495%
4050	KYUSHU FINANCIA	0.003%	93.498%
4051	ACTUANT CORP A COMMON STOCK USD.2	0.003%	93.501%
4052	GPO FIN INBURSA	0.003%	93.503%
4053	BANK MILLENIUM	0.003%	93.506%
4054	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.509%
4055	BADGER METER INC COMMON STOCK USD1.0	0.003%	93.512%
4056	OKUMA CORP	0.003%	93.515%
4057	IWATANI INTL CO	0.003%	93.518%
4058	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.521%
4059	FIRST NATIONAL	0.003%	93.524%
4060	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.527%
4061	LUZERNER KTBK	0.003%	93.530%
4062	HITACHI HIGH-TE	0.003%	93.533%
4063	TENAGA NASIONL	0.003%	93.536%
4064	COEUR MINING IN	0.003%	93.539%
4065	NAGOYA RAILROAD	0.003%	93.542%
4066	MAPLETREE LOGIS	0.003%	93.545%
4067	ONE GAS INC COMMON STOCK	0.003%	93.548%
4068	OSAKA GAS CO	0.003%	93.551%
4069	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	93.554%
4070	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	93.557%
4071	LENDINGCLUB CORP COMMON STOCK USD.01	0.003%	93.560%
4072	PEOPLE'S INSURA	0.003%	93.563%
4073	ITV PLC	0.003%	93.566%
4074	CHINA EVERBRIGH	0.003%	93.568%
4075	MORI TRUST SOGO	0.003%	93.571%
4076	VALORA HOLDING	0.003%	93.574%
4077	ARCADIS NV	0.003%	93.577%
4078	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.580%
4079	KUEHNE & NAGEL	0.003%	93.583%
4080	CHICAGO BRIDGE	0.003%	93.586%
4081	FUJITSU GENERAL	0.003%	93.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	OSI SYSTEMS INC	0.003%	93.592%
4083	KOREA ZINC	0.003%	93.595%
4084	WPT INDUSTRIAL	0.003%	93.598%
4085	MALIBU BOATS INC A COMMON STOCK USD.01	0.003%	93.601%
4086	AGREE REALTY CORP REIT USD.0001	0.003%	93.604%
4087	EMMI AG	0.003%	93.607%
4088	PFEIFFER VAC TE	0.003%	93.609%
4089	HENKEL KGAA-BEA	0.003%	93.612%
4090	MULTI COLOR CORP COMMON STOCK	0.003%	93.615%
4091	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	93.618%
4092	DURATEX SA	0.003%	93.621%
4093	SHINSEI BANK	0.003%	93.624%
4094	SCHOUW & CO	0.003%	93.627%
4095	VIDRALA S.A.	0.003%	93.630%
4096	NETSCOUT SYSTEMS INC COMMON STOCK	0.003%	93.633%
4097	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.636%
4098	FORTUNE REIT	0.003%	93.639%
4099	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.641%
4100	DOOSAN INFRACOR	0.003%	93.644%
4101	VERBUND AG	0.003%	93.647%
4102	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.003%	93.650%
4103	MBIA INC	0.003%	93.653%
4104	ADVANCED	0.003%	93.656%
4105	TOKYU REIT INC	0.003%	93.659%
4106	MAEDA ROAD CONS	0.003%	93.662%
4107	TOKAI RIKAI CO	0.003%	93.665%
4108	MEGMILK SNOW BR	0.003%	93.667%
4109	IJM CORP BERHAD	0.003%	93.670%
4110	CHANG HWA COMME	0.003%	93.673%
4111	SCHOLASTIC CORP	0.003%	93.676%
4112	PROMOTORA Y OPE	0.003%	93.679%
4113	SUNTORY BEVERAG	0.003%	93.682%
4114	CHINA LIFE INSURANCE CO ADR ADR	0.003%	93.685%
4115	KONAMI CO	0.003%	93.688%
4116	FUJI OIL CO	0.003%	93.691%
4117	HUNTING PLC	0.003%	93.693%
4118	CARGOJET INC.	0.003%	93.696%
4119	KT & G	0.003%	93.699%
4120	FLEXIUM INTERCO	0.003%	93.702%
4121	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.705%
4122	MAPLETREE GREAT	0.003%	93.708%
4123	BCO SANTANDER-C	0.003%	93.711%
4124	SMILES FIDELIDA	0.003%	93.714%
4125	P/F BAKKAFROST	0.003%	93.716%
4126	HEIDELBERGER DR	0.003%	93.719%
4127	QAO ROSNEFT OIL	0.003%	93.722%
4128	AIRPORTS OF THA	0.003%	93.725%
4129	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.728%
4130	YAMATAKE CORP Y	0.003%	93.731%
4131	NOMURA RESEARCH	0.003%	93.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	CARDTRONICS PLC	0.003%	93.736%
4133	FUYO GENERAL LE	0.003%	93.739%
4134	YAMAGUCHI FINAN	0.003%	93.742%
4135	PENNON GROUP	0.003%	93.745%
4136	COMFORTDELGRO C	0.003%	93.748%
4137	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	93.751%
4138	SEVEN BANK LTD.	0.003%	93.754%
4139	HITACHI CHEMICA	0.003%	93.756%
4140	BLACKBAUD INC	0.003%	93.759%
4141	SA DES CIMENTS	0.003%	93.762%
4142	MITSUBISHI LOGI	0.003%	93.765%
4143	EXELIXIS INC	0.003%	93.768%
4144	CONZZETA AG	0.003%	93.771%
4145	NISHIMATSU CONS	0.003%	93.773%
4146	SOHO CHINA LTD	0.003%	93.776%
4147	MANDO CORPORATI	0.003%	93.779%
4148	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	93.782%
4149	SONAE, S.G.P.S.	0.003%	93.785%
4150	WACKER CONSTRUC	0.003%	93.788%
4151	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.791%
4152	ROLLINS INC	0.003%	93.793%
4153	INVESTEC LIMITE	0.003%	93.796%
4154	ALLEGION PLC	0.003%	93.799%
4155	SITONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	93.802%
4156	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.805%
4157	KING YUAN ELECT	0.003%	93.808%
4158	SIAS SPA	0.003%	93.810%
4159	ITEQ CORP	0.003%	93.813%
4160	PGT INC	0.003%	93.816%
4161	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.819%
4162	QTS REALTY TRUST INC CL A REIT USD.01	0.003%	93.822%
4163	SPAREBANK 1 SR	0.003%	93.824%
4164	SUMITOMO BAKELI	0.003%	93.827%
4165	CREW ENERGY INC	0.003%	93.830%
4166	APOLLO TYRES	0.003%	93.833%
4167	MERLIN ENTERTAI	0.003%	93.836%
4168	ALUMINIUM CORP	0.003%	93.839%
4169	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.003%	93.841%
4170	NIHON PARKERIZI	0.003%	93.844%
4171	POTLATCHDELTIC CORP REIT USD1.0	0.003%	93.847%
4172	MONCLER SPA	0.003%	93.850%
4173	UNI-CHARM CORP	0.003%	93.853%
4174	KLONDEX MINES L	0.003%	93.855%
4175	SANDS CHINA LTD	0.003%	93.858%
4176	SUEDZUCKER AG	0.003%	93.861%
4177	STROER OUT-OF-H	0.003%	93.864%
4178	TRIPOD TECHNOLO	0.003%	93.867%
4179	HMS HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.869%
4180	MATERION CORP COMMON STOCK	0.003%	93.872%
4181	LINTEC CORP	0.003%	93.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	93.878%
4183	ALAMO GROUP INC	0.003%	93.880%
4184	HAZAMA CORP(NEW	0.003%	93.883%
4185	ALIOR BANK SA	0.003%	93.886%
4186	OM ASSET MANAGE	0.003%	93.889%
4187	MACK CALI REALTY CORP REIT USD.01	0.003%	93.892%
4188	SPORTS DIRECT I	0.003%	93.894%
4189	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.897%
4190	ITAU UNIBANCO H	0.003%	93.900%
4191	GREENTOWN CHINA	0.003%	93.903%
4192	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.906%
4193	CAPCOM CO	0.003%	93.908%
4194	LHC GROUP INC COMMON STOCK USD.01	0.003%	93.911%
4195	TREND MICRO INC	0.003%	93.914%
4196	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.917%
4197	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.919%
4198	INDUSTRIAL & IN	0.003%	93.922%
4199	KFORCE INC COMMON STOCK USD.01	0.003%	93.925%
4200	JUBILANT LIFE S	0.003%	93.928%
4201	CHUGOKU ELEC PO	0.003%	93.931%
4202	MALAYSIA AIRPOR	0.003%	93.933%
4203	AVISTA CORP	0.003%	93.936%
4204	SACYR SA	0.003%	93.939%
4205	PREMIER INVESTM	0.003%	93.942%
4206	GRAINCORP LTD	0.003%	93.944%
4207	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.947%
4208	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	93.950%
4209	DRILLISCH AG	0.003%	93.953%
4210	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.955%
4211	OLYMPUS OPTICAL	0.003%	93.958%
4212	CHESAPEAKE LODG	0.003%	93.961%
4213	AZIMUT HOLDOING	0.003%	93.964%
4214	MACQUARIE ATLAS	0.003%	93.966%
4215	MEGACABLE HOLDI	0.003%	93.969%
4216	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	93.972%
4217	CBIZ INC COMMON STOCK USD.01	0.003%	93.975%
4218	ASIANA AIRLINES	0.003%	93.977%
4219	SUN TV NETWORK	0.003%	93.980%
4220	CANNAE HOLDINGS INC COMMON STOCK	0.003%	93.983%
4221	INDUSTRIAS PENO	0.003%	93.986%
4222	GASLOG LTD	0.003%	93.988%
4223	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.991%
4224	STORNOWAY DIAMO	0.003%	93.994%
4225	BOMBARDIER INC	0.003%	93.996%
4226	KITE REALTY GROUP TRUST REIT USD.01	0.003%	93.999%
4227	SANKYO CO LTD	0.003%	94.002%
4228	SEKISUI HOUSE R	0.003%	94.005%
4229	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	94.007%
4230	MINDTREE LTD	0.003%	94.010%
4231	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.003%	94.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	DAIO PAPER CORP	0.003%	94.015%
4233	COLOPLAST AS	0.003%	94.018%
4234	AWA BANK	0.003%	94.021%
4235	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.024%
4236	TALANX AG	0.003%	94.026%
4237	VIRGIN MONEY HL	0.003%	94.029%
4238	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.003%	94.032%
4239	LTC PROPERTIES	0.003%	94.034%
4240	BAJAJ FINANCE L	0.003%	94.037%
4241	WERELDHAVE NV	0.003%	94.040%
4242	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.042%
4243	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	94.045%
4244	KELLY SERVICES	0.003%	94.048%
4245	SPIRE INC COMMON STOCK USD1.0	0.003%	94.050%
4246	VIAD CORP	0.003%	94.053%
4247	KLOECKNER & CO	0.003%	94.056%
4248	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	94.059%
4249	AECI	0.003%	94.061%
4250	LARGAN PRECISIO	0.003%	94.064%
4251	FAR EASTONE TEL	0.003%	94.067%
4252	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	94.069%
4253	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.072%
4254	EVRAZ PLC	0.003%	94.075%
4255	MRV ENGENHARIA	0.003%	94.077%
4256	EVA AIRWAYS	0.003%	94.080%
4257	AICA KOGYO CO	0.003%	94.083%
4258	BANG & OLUFSEN	0.003%	94.085%
4259	CVR ENERGY INC	0.003%	94.088%
4260	VTB BANK(JSC)	0.003%	94.091%
4261	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	94.093%
4262	CCR SA	0.003%	94.096%
4263	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	94.099%
4264	SINOPEC ENGINEE	0.003%	94.101%
4265	ALMACENES EXITO	0.003%	94.104%
4266	OKASAN SECURITI	0.003%	94.107%
4267	KYORITSU MAINT	0.003%	94.109%
4268	AVICHINA INDUST	0.003%	94.112%
4269	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.115%
4270	GAIL INDIA LTD	0.003%	94.117%
4271	TUPRAS-TURKIYE	0.003%	94.120%
4272	ARVIND LTD	0.003%	94.123%
4273	EPLUS INC	0.003%	94.125%
4274	MITSUBISHI TANA	0.003%	94.128%
4275	SODEXHO ALLIANC	0.003%	94.131%
4276	MELCO INTERNATI	0.003%	94.133%
4277	GRAND PACIF PET	0.003%	94.136%
4278	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.139%
4279	LION CORP	0.003%	94.141%
4280	STATE BK OF IND	0.003%	94.144%
4281	CAPELLA EDUCATI	0.003%	94.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	BOBST GROUP AG	0.003%	94.149%
4283	SOCIETE TELEVIS	0.003%	94.152%
4284	SYNTEL INC COMMON STOCK	0.003%	94.155%
4285	ROUND ONE CORP	0.003%	94.157%
4286	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.160%
4287	FP CORP	0.003%	94.163%
4288	TPG TELECOM	0.003%	94.165%
4289	TAURON POLSKA E	0.003%	94.168%
4290	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.171%
4291	LEGEND HOLDINGS	0.003%	94.173%
4292	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	94.176%
4293	SHOPPING CENTRE	0.003%	94.178%
4294	OCI	0.003%	94.181%
4295	SHIGA BANK	0.003%	94.184%
4296	HALFORDS GROUP	0.003%	94.186%
4297	SIG	0.003%	94.189%
4298	ELECTRONICS	0.003%	94.192%
4299	DAISHI BANK	0.003%	94.194%
4300	DEWAN HOUSING F	0.003%	94.197%
4301	WIENER STAEDTIS	0.003%	94.200%
4302	SURUGA BANK	0.003%	94.202%
4303	SING AIRP TRM S	0.003%	94.205%
4304	KINTETSU CORP	0.003%	94.208%
4305	TOYOTA BOSHOKU	0.003%	94.210%
4306	BIOCON	0.003%	94.213%
4307	FORTINET INC	0.003%	94.215%
4308	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	94.218%
4309	KAP IND HLDG LT	0.003%	94.221%
4310	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	94.223%
4311	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	94.226%
4312	BANK NEGARA IND	0.003%	94.229%
4313	INTERCONTINENTAL HOTELS ADR ADR	0.003%	94.231%
4314	GEA GROUP AG	0.003%	94.234%
4315	SHRIRAM TRANSP	0.003%	94.237%
4316	CROWN LTD.	0.003%	94.239%
4317	MORGAN ADVANCE	0.003%	94.242%
4318	SHIP HEALTHCARE	0.003%	94.244%
4319	SLIGRO FOOD GRO	0.003%	94.247%
4320	ASSECO POLAND S	0.003%	94.250%
4321	H.I.S.CO	0.003%	94.252%
4322	RAMBUS INC	0.003%	94.255%
4323	SAN MIGUEL CORP	0.003%	94.257%
4324	RYOHIN KEIKAKU	0.003%	94.260%
4325	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.263%
4326	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.265%
4327	U-BLOX AG	0.003%	94.268%
4328	CARSALES.COM LT	0.003%	94.271%
4329	AUSNET SERVICES	0.003%	94.273%
4330	RECORDATI SPA	0.003%	94.276%
4331	GENUS PLC	0.003%	94.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	APA GROUP	0.003%	94.281%
4333	BLUCORA INC COMMON STOCK USD.0001	0.003%	94.284%
4334	AUTONEUM HOLDIN	0.003%	94.286%
4335	TADANO	0.003%	94.289%
4336	CHINA AOYUAN PR	0.003%	94.291%
4337	BOLSAS Y MERCAD	0.003%	94.294%
4338	INTERTAIN GROUP	0.003%	94.297%
4339	TAIWAN HON CHUA	0.003%	94.299%
4340	NIPPON HODO CO	0.003%	94.302%
4341	REALTEK SEMICON	0.003%	94.304%
4342	HOSHINO RESORTS	0.003%	94.307%
4343	JINDAL STEEL &	0.003%	94.309%
4344	GREENCORE GROUP	0.003%	94.312%
4345	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.315%
4346	FAIRFAX MEDIA L	0.003%	94.317%
4347	ULTRAPAR PARTIC	0.003%	94.320%
4348	AVANGRID INC COMMON STOCK USD.01	0.003%	94.322%
4349	AMUNDI SA	0.003%	94.325%
4350	DISTRIBUIDORA I	0.003%	94.327%
4351	CHAROEN PKPD-FG	0.003%	94.330%
4352	XINYI SOLAR HOL	0.003%	94.333%
4353	TOHOKU ELEC POW	0.003%	94.335%
4354	AIN PHARMACIEZ	0.003%	94.338%
4355	TF ADNUBUSTRADO	0.003%	94.340%
4356	SIAM COMMERCIAL	0.003%	94.343%
4357	DREAM INDUSTRIA	0.003%	94.345%
4358	GUNMA BANK	0.003%	94.348%
4359	KING'S TOWN BAN	0.003%	94.351%
4360	NACHI-FUJIKOSHI	0.003%	94.353%
4361	RATIONAL	0.003%	94.356%
4362	CD PROJEKT SA	0.003%	94.358%
4363	TSUBAKIMOTO CHA	0.003%	94.361%
4364	D'IETEREN TRADI	0.003%	94.363%
4365	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	94.366%
4366	CHINA LIFE INS	0.003%	94.368%
4367	ATEA ASA	0.003%	94.371%
4368	ITC LTD	0.003%	94.374%
4369	WONIK IPS CO LT	0.003%	94.376%
4370	SEABRIDGE GOLD INC COMMON STOCK	0.003%	94.379%
4371	AKORN INC COMMON STOCK	0.003%	94.381%
4372	NEXON CO LTD	0.003%	94.384%
4373	NICHIAS CORP	0.003%	94.386%
4374	FUJI SEAL INC	0.003%	94.389%
4375	SHIMACHU CO	0.003%	94.391%
4376	SIEGFRIED HOLDI	0.003%	94.394%
4377	ST JOE CO/THE COMMON STOCK	0.003%	94.397%
4378	EDION CORP	0.003%	94.399%
4379	LG INNOTEK CO	0.003%	94.402%
4380	Rocky Mountain	0.003%	94.404%
4381	BALKRISHNA INDS	0.003%	94.407%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	EREGLI DEMIR CE	0.003%	94.409%
4383	BELMOND LTD	0.003%	94.412%
4384	AUROBINDO PHARM	0.003%	94.414%
4385	ALLIANCE FINANC	0.003%	94.417%
4386	ECONOCOM GROUP	0.003%	94.419%
4387	JAPAN RENTAL HO	0.003%	94.422%
4388	KUREHA CHEM IND	0.003%	94.424%
4389	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	94.427%
4390	HYUNDAI DS,NEW	0.003%	94.430%
4391	BRITVIC	0.003%	94.432%
4392	WOONGJIN COWAY	0.003%	94.435%
4393	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.437%
4394	QUALYS INC COMMON STOCK USD.001	0.003%	94.440%
4395	WIN SEMICONDUCT	0.003%	94.442%
4396	SANOFI ADR ADR	0.003%	94.445%
4397	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.447%
4398	LANCASHIRE HLDG	0.003%	94.450%
4399	YAMADA DENKI CO	0.003%	94.452%
4400	ANIMA HOLDING S	0.003%	94.455%
4401	FLETCHER BUILDI	0.003%	94.457%
4402	BHARAT HEAVY EL	0.003%	94.460%
4403	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	94.462%
4404	HITACHI TRNSPT	0.003%	94.465%
4405	BANK DANAMON PT	0.003%	94.467%
4406	BECHTLE AG	0.003%	94.470%
4407	LUK FOOK HOLDIN	0.003%	94.472%
4408	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	94.475%
4409	NOW INC COMMON STOCK USD.01	0.003%	94.477%
4410	TELENET GROUP H	0.003%	94.480%
4411	ITAU CORPBANCA	0.003%	94.482%
4412	NIHON UNISYS	0.003%	94.485%
4413	KENEDIX RETAIL	0.003%	94.487%
4414	RIB SOFTWARE AG	0.003%	94.490%
4415	ADVANCED INFO S	0.003%	94.492%
4416	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.495%
4417	UNDER ARMOUR IN	0.003%	94.497%
4418	KEIYO BANK	0.003%	94.500%
4419	IPSOS	0.003%	94.502%
4420	YUZHOU PROPERTI	0.002%	94.505%
4421	CAPITAL & COUNT	0.002%	94.507%
4422	AZZ INC COMMON STOCK USD1.0	0.002%	94.510%
4423	ELECTA AB B SHS	0.002%	94.512%
4424	GALLIFORD TRY P	0.002%	94.515%
4425	SELECT INCOME REIT REIT USD.01	0.002%	94.517%
4426	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.002%	94.520%
4427	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.002%	94.522%
4428	CITY HOLDING CO COMMON STOCK USD2.5	0.002%	94.525%
4429	BQE CANT VAUDOI	0.002%	94.527%
4430	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	94.530%
4431	TSUMURA & CO	0.002%	94.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	ENEL CHILE SA ADR ADR	0.002%	94.535%
4433	OSISKO MINING I	0.002%	94.537%
4434	KOMERI CO	0.002%	94.540%
4435	GLOBAL NET LEASE INC REIT USD.01	0.002%	94.542%
4436	ONWARD KASHIYAM	0.002%	94.545%
4437	ASM PACIFIC TEC	0.002%	94.547%
4438	GAMUDA BERHAD	0.002%	94.550%
4439	CHINA REINSURAN	0.002%	94.552%
4440	MERCIALYS	0.002%	94.555%
4441	BPOST SA	0.002%	94.557%
4442	SUPERGROUP PLC	0.002%	94.560%
4443	HEALTHCARE SERV	0.002%	94.562%
4444	CFE	0.002%	94.565%
4445	SINOTRANS LIMIT	0.002%	94.567%
4446	FULLSHARE HOLDI	0.002%	94.570%
4447	CKD CORP	0.002%	94.572%
4448	KOENIG & BAUER	0.002%	94.574%
4449	CANON MARKETING	0.002%	94.577%
4450	CATHAY PACIFIC	0.002%	94.579%
4451	HARGREAVES LANS	0.002%	94.582%
4452	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.002%	94.584%
4453	PIONEER FOODS L	0.002%	94.587%
4454	BARITO PAC TBK	0.002%	94.589%
4455	KNOLL INC COMMON STOCK USD.01	0.002%	94.592%
4456	CHINA RESOURCES	0.002%	94.594%
4457	M3 INC	0.002%	94.597%
4458	HYAKUGO BANK(10	0.002%	94.599%
4459	EFG INTERNATION	0.002%	94.602%
4460	EICHER MOTORS	0.002%	94.604%
4461	ALFRESA HOLDING	0.002%	94.606%
4462	SIAM CEMENT PCL	0.002%	94.609%
4463	RICHTER GEDEON	0.002%	94.611%
4464	C.P. ALL PCL-FG	0.002%	94.614%
4465	EMPRESAS COPEC	0.002%	94.616%
4466	TONGAAT-HULETT	0.002%	94.619%
4467	KOREAN REINSURA	0.002%	94.621%
4468	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	94.624%
4469	SAMSUNG C&T COR	0.002%	94.626%
4470	MORINAGA & CO	0.002%	94.628%
4471	JAPAN LIFELINE	0.002%	94.631%
4472	GREAT EAGLE HLD	0.002%	94.633%
4473	PRIMAX ELECTRON	0.002%	94.636%
4474	HOCHTIEF AG	0.002%	94.638%
4475	WACOAL CORP	0.002%	94.641%
4476	Z ENERGY LTD	0.002%	94.643%
4477	ODAKYU ELEC RLW	0.002%	94.646%
4478	LCY CHEMICAL CO	0.002%	94.648%
4479	TFS FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.650%
4480	HIGH LINER FOOD	0.002%	94.653%
4481	SAFESTORE HOLDI	0.002%	94.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TOPRE CORPORATI	0.002%	94.658%
4483	EBRO FOODS SA	0.002%	94.660%
4484	TRUE CORP PCL	0.002%	94.663%
4485	PARADE TECHNOLO	0.002%	94.665%
4486	CITY DEVELOPMEN	0.002%	94.667%
4487	MIXI INC	0.002%	94.670%
4488	INOGEN INC COMMON STOCK USD.001	0.002%	94.672%
4489	KUMAGAI GUMI CO	0.002%	94.675%
4490	COFACE SA	0.002%	94.677%
4491	CHASE CORP COMMON STOCK USD.1	0.002%	94.680%
4492	FABRINET	0.002%	94.682%
4493	SCHNITZER STEEL	0.002%	94.684%
4494	ASAHI INTECC CO	0.002%	94.687%
4495	DNB NOR ASA	0.002%	94.689%
4496	MARSHALLS PLC	0.002%	94.692%
4497	JG SUMMIT HLDGS	0.002%	94.694%
4498	TOWER SEMICONDU	0.002%	94.697%
4499	SOHGO SECURITY	0.002%	94.699%
4500	CHINA EVERBRIGH	0.002%	94.701%
4501	SUMMIT HOTEL PROPERTIES INC REIT	0.002%	94.704%
4502	PNM RESOURCES I	0.002%	94.706%
4503	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.002%	94.709%
4504	IMPLENIA AG	0.002%	94.711%
4505	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.002%	94.713%
4506	YAMATO KOGYO CO	0.002%	94.716%
4507	LONG CHEN PAPER	0.002%	94.718%
4508	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	94.721%
4509	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	94.723%
4510	TSOGO SUN HOLDI	0.002%	94.725%
4511	AMERISAFE INC COMMON STOCK USD.01	0.002%	94.728%
4512	LAKELAND FINANCIAL CORP COMMON STOCK	0.002%	94.730%
4513	INTERCONTINENTA	0.002%	94.733%
4514	WASHINGTON PRIME GROUP INC REIT USD.0001	0.002%	94.735%
4515	REGIS RESOURCES	0.002%	94.737%
4516	UNIMICRON TECHN	0.002%	94.740%
4517	KRUNGTHAI CARD	0.002%	94.742%
4518	COMSYS HOLDINGS	0.002%	94.745%
4519	GMP CAPITAL COR	0.002%	94.747%
4520	TRIGANO	0.002%	94.749%
4521	HEALTH AND HAPP	0.002%	94.752%
4522	MISUMI CORPORAT	0.002%	94.754%
4523	FRUTAROM	0.002%	94.757%
4524	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.002%	94.759%
4525	INDIA INFOLINE	0.002%	94.761%
4526	AIRASIA BHD	0.002%	94.764%
4527	CGN POWER CO LT	0.002%	94.766%
4528	FUFENG GROUP LT	0.002%	94.769%
4529	UNIT CORP	0.002%	94.771%
4530	FCC CO LTD	0.002%	94.773%
4531	MEDIFAST INC COMMON STOCK USD.001	0.002%	94.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	CIE AUTOMOTIVE	0.002%	94.778%
4533	KOREA KUMHO PET	0.002%	94.780%
4534	MYTILINEOS	0.002%	94.783%
4535	HANWA CO	0.002%	94.785%
4536	NORTHAM PLATINU	0.002%	94.788%
4537	AIRTAC INTERNAT	0.002%	94.790%
4538	CHINA OILFIELD	0.002%	94.792%
4539	BEFIMMO SCA	0.002%	94.795%
4540	JUBLIANT FOODWO	0.002%	94.797%
4541	RAMSAY HEALTH C	0.002%	94.799%
4542	HINDUSTAN PETRO	0.002%	94.802%
4543	TOTVS SA	0.002%	94.804%
4544	CITIC SECURITIE	0.002%	94.807%
4545	ACADIAN TIMBER	0.002%	94.809%
4546	BCO CREDITO INV	0.002%	94.811%
4547	MEIJI HOLDINGS	0.002%	94.814%
4548	ENTERPRISE INNS	0.002%	94.816%
4549	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	94.818%
4550	HINDUSTAN LEVER	0.002%	94.821%
4551	SSY GROUP LTD	0.002%	94.823%
4552	BEIERSDORF AG	0.002%	94.826%
4553	GLATFELTER(PH)C	0.002%	94.828%
4554	HEIWA CORP	0.002%	94.830%
4555	EDELWEISS FIN S	0.002%	94.833%
4556	SINOPEC SHANGHA	0.002%	94.835%
4557	HAW PAR CORP LT	0.002%	94.837%
4558	SQUARE INC A COMMON STOCK USD.000001	0.002%	94.840%
4559	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.002%	94.842%
4560	K WAH INTL HLDG	0.002%	94.844%
4561	BREMBO SPA	0.002%	94.847%
4562	NIPPON SEIKI CO	0.002%	94.849%
4563	NORTH PACIFIC B	0.002%	94.851%
4564	PAZ OIL CO LTD	0.002%	94.854%
4565	NEOPOST	0.002%	94.856%
4566	PETKIM	0.002%	94.858%
4567	FINNAIR	0.002%	94.861%
4568	OWENS + MINOR INC COMMON STOCK USD2.0	0.002%	94.863%
4569	CERVED INFORMAT	0.002%	94.865%
4570	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	94.868%
4571	UNIPRES CORP.	0.002%	94.870%
4572	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	94.872%
4573	AGFA GEVAERT NV	0.002%	94.875%
4574	DAOU TECHNOLOGY	0.002%	94.877%
4575	ALEXANDERS INC	0.002%	94.879%
4576	HOKKOKU BANK	0.002%	94.882%
4577	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	94.884%
4578	US CONCRETE INC COMMON STOCK USD.001	0.002%	94.886%
4579	ANDERSONS INC/THE COMMON STOCK	0.002%	94.889%
4580	ALM. BRAND	0.002%	94.891%
4581	DERICHEBOURG	0.002%	94.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	LADBROKES PLC	0.002%	94.896%
4583	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	94.898%
4584	WR GRACE + CO COMMON STOCK USD.01	0.002%	94.900%
4585	UTD STATES CELL	0.002%	94.903%
4586	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	94.905%
4587	ASTRONICS CORP COMMON STOCK USD.01	0.002%	94.907%
4588	BANCA IFIS	0.002%	94.910%
4589	KEMET CORP	0.002%	94.912%
4590	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	94.914%
4591	TAIWAN PAIHO	0.002%	94.917%
4592	RELO HOLDINGS I	0.002%	94.919%
4593	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.002%	94.921%
4594	ADTRAN INC	0.002%	94.924%
4595	SHUI ON LAND LT	0.002%	94.926%
4596	TRUEBLUE INC COMMON STOCK	0.002%	94.928%
4597	KIYO BANK	0.002%	94.930%
4598	KARDEMIR KARABU	0.002%	94.933%
4599	SAMSUNG FINE CH	0.002%	94.935%
4600	TOKYO SEIMITSU	0.002%	94.937%
4601	ASSORE	0.002%	94.940%
4602	POLY HONG KONG	0.002%	94.942%
4603	CHINA ZHONGWANG	0.002%	94.944%
4604	CALIFORNIA WATE	0.002%	94.947%
4605	REUNERT	0.002%	94.949%
4606	SUMMIT INDUSTRI	0.002%	94.951%
4607	ARCA CONTINEN	0.002%	94.953%
4608	ILIAD	0.002%	94.956%
4609	FERROTEC CORP	0.002%	94.958%
4610	ALIBABA PICTURE	0.002%	94.960%
4611	VALOR CO LTD	0.002%	94.963%
4612	L&T FINANCE HOL	0.002%	94.965%
4613	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	94.967%
4614	TOMTOM NV	0.002%	94.969%
4615	ABC-MART INC	0.002%	94.972%
4616	PICK'N PAY STOR	0.002%	94.974%
4617	B2W-CIA GLOBAL	0.002%	94.976%
4618	IPSEN	0.002%	94.979%
4619	KADANT INC COMMON STOCK USD.01	0.002%	94.981%
4620	C & C GROUP PLC	0.002%	94.983%
4621	ASTRAL FOODS	0.002%	94.985%
4622	TPK HOLDINGS CO	0.002%	94.988%
4623	TAG TEGERNSEE I	0.002%	94.990%
4624	BIC CAMERA INC.	0.002%	94.992%
4625	MELEXIS	0.002%	94.995%
4626	BRAIT SA	0.002%	94.997%
4627	TENNANT CO	0.002%	94.999%
4628	EURONAV SA	0.002%	95.001%
4629	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.002%	95.004%
4630	AU OPTRONICS CORP SPON ADR ADR	0.002%	95.006%
4631	EL PASO ELECTRIC CO COMMON STOCK	0.002%	95.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	SYNNEX TECH INT	0.002%	95.011%
4633	WT MICROELECTRO	0.002%	95.013%
4634	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.015%
4635	KAYABA INDUSTRY	0.002%	95.017%
4636	BB SEGURIDADE P	0.002%	95.020%
4637	AFRICA OIL CORP	0.002%	95.022%
4638	MRF LTD	0.002%	95.024%
4639	SANFIRE RESOURC	0.002%	95.026%
4640	SINOTRUK HONG K	0.002%	95.029%
4641	SEVERSTAL GDR REG S GDR	0.002%	95.031%
4642	CHINA GEN PLAST	0.002%	95.033%
4643	CHINA AGRI-INDU	0.002%	95.035%
4644	SANYO DENKI CO	0.002%	95.038%
4645	EXTERRAN CORP COMMON STOCK USD.01	0.002%	95.040%
4646	AMERICAN ASSETS TRUST INC REIT USD.01	0.002%	95.042%
4647	PANALPINA WELT	0.002%	95.044%
4648	TECAN AG	0.002%	95.047%
4649	WELBILT INC COMMON STOCK USD.01	0.002%	95.049%
4650	HAITONG SECURIT	0.002%	95.051%
4651	MGM GROWTH PROPERTIES LLC A REIT	0.002%	95.053%
4652	CHINA SYNTH RUB	0.002%	95.056%
4653	STRATASYS LTD	0.002%	95.058%
4654	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.002%	95.060%
4655	KOSE	0.002%	95.062%
4656	UTD DRUG	0.002%	95.065%
4657	VESUVIUS PLC	0.002%	95.067%
4658	DENA CO LTD	0.002%	95.069%
4659	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.002%	95.071%
4660	HEALTHSCOPE LTD	0.002%	95.073%
4661	OGAKI KYORITSU	0.002%	95.076%
4662	GIANT MFG CO	0.002%	95.078%
4663	GLOVIS	0.002%	95.080%
4664	DIALOG SEMICOND	0.002%	95.082%
4665	VISTA OUTDOOR INC COMMON STOCK USD.01	0.002%	95.085%
4666	CORE-MARK HLDG	0.002%	95.087%
4667	KRONES AG	0.002%	95.089%
4668	ENEA SA	0.002%	95.091%
4669	Meritz Fire & M	0.002%	95.094%
4670	FUKUOKA REIT CO	0.002%	95.096%
4671	SUMMERSET GROUP	0.002%	95.098%
4672	TOYO INK MFG CO	0.002%	95.100%
4673	TURKIYE HALK	0.002%	95.102%
4674	KIWI PROPERTY G	0.002%	95.105%
4675	BRASKEM SA	0.002%	95.107%
4676	ANSELL LTD	0.002%	95.109%
4677	DEAN FOODS CO COMMON STOCK USD.01	0.002%	95.111%
4678	GREEN REIT PLC	0.002%	95.114%
4679	TOKYO ELEC POWE	0.002%	95.116%
4680	HISCOX LTD	0.002%	95.118%
4681	FIBROGEN INC COMMON STOCK USD.01	0.002%	95.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	LASERTEC CORP	0.002%	95.122%
4683	NORTHWESTERN CORP COMMON STOCK USD.01	0.002%	95.125%
4684	LG PHILIPS LCD	0.002%	95.127%
4685	SHANGHAI PHARMA	0.002%	95.129%
4686	SUMITOMO MITSUI	0.002%	95.131%
4687	TABCORP HLDGS L	0.002%	95.133%
4688	SHIMANO INC	0.002%	95.136%
4689	HIKMA PHARMACEU	0.002%	95.138%
4690	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.140%
4691	BAJAJ AUTO	0.002%	95.142%
4692	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.002%	95.145%
4693	CIPUTRA DEVELOP	0.002%	95.147%
4694	HILL & SMITH HL	0.002%	95.149%
4695	MORGUARD CORP	0.002%	95.151%
4696	TURK SISE VE CA	0.002%	95.153%
4697	MELROSE INDUSTR	0.002%	95.156%
4698	ACACIA MINING	0.002%	95.158%
4699	TOKAI HOLDINGS	0.002%	95.160%
4700	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.162%
4701	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.002%	95.164%
4702	WEIS MARKETS IN	0.002%	95.167%
4703	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.002%	95.169%
4704	JB HI-FI	0.002%	95.171%
4705	CHINA RAILWAY G	0.002%	95.173%
4706	FIRST INTER BK	0.002%	95.175%
4707	BRICKWORKS	0.002%	95.177%
4708	PIGEON CORP	0.002%	95.180%
4709	HTC CORP COMMON	0.002%	95.182%
4710	ANSALDO STS SPA	0.002%	95.184%
4711	EPISTAR CORP	0.002%	95.186%
4712	GOLD FIELDS LTD	0.002%	95.188%
4713	CHINA LIFE INSU	0.002%	95.191%
4714	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	95.193%
4715	NEWRIVER REIT P	0.002%	95.195%
4716	DULUXGROUP LTD	0.002%	95.197%
4717	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.199%
4718	INVESCO OFFICE	0.002%	95.202%
4719	AVEVA GROUP PLC	0.002%	95.204%
4720	JAMES RIVER GRO	0.002%	95.206%
4721	PRESIDENT CHAIN	0.002%	95.208%
4722	MUSASHINO BANK	0.002%	95.210%
4723	NIB HOLDINGS LT	0.002%	95.212%
4724	WESTAMERICA BANCORPORATION COMMON STOCK	0.002%	95.215%
4725	NATIONAL BANK HOLD CL A COMMON STOCK	0.002%	95.217%
4726	NORTHGATE	0.002%	95.219%
4727	OBARA CORP	0.002%	95.221%
4728	MITCHELLS & BUT	0.002%	95.223%
4729	REPLIGEN CORP COMMON STOCK USD.01	0.002%	95.225%
4730	HOMESTREET INC COMMON STOCK	0.002%	95.228%
4731	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	TATA POWER CO L	0.002%	95.232%
4733	BARCO(NEW)	0.002%	95.234%
4734	DAILY MAIL&GEN	0.002%	95.236%
4735	SCRIPPS(EW)CO(N	0.002%	95.239%
4736	PRIMARY HEALTH	0.002%	95.241%
4737	SCANA CORP COMMON STOCK	0.002%	95.243%
4738	SCHWEITER TECH	0.002%	95.245%
4739	NIPPON ELEC GLA	0.002%	95.247%
4740	SHIMADZU CORP	0.002%	95.249%
4741	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	95.251%
4742	PZU GR	0.002%	95.254%
4743	HOUSE FOODS COR	0.002%	95.256%
4744	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.258%
4745	TELECOM PLUS	0.002%	95.260%
4746	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	95.262%
4747	CyberAgent, Inc	0.002%	95.264%
4748	KANDENKO CO	0.002%	95.267%
4749	PPC LTD	0.002%	95.269%
4750	TOBU RAILWAY CO	0.002%	95.271%
4751	COMFORIA RESIDE	0.002%	95.273%
4752	LAKELAND BANCORP INC COMMON STOCK	0.002%	95.275%
4753	CANCOM SE	0.002%	95.277%
4754	GIMV NV	0.002%	95.279%
4755	K-BRO LINEN INC	0.002%	95.282%
4756	VOCUS COMMUN LT	0.002%	95.284%
4757	SYSTEMAX INC COMMON STOCK USD.01	0.002%	95.286%
4758	STUART OLSON IN	0.002%	95.288%
4759	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.290%
4760	LASALLE LOGIPOR	0.002%	95.292%
4761	NISSHIN SEIFUN	0.002%	95.294%
4762	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.297%
4763	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.299%
4764	JERONIMO MARTIN	0.002%	95.301%
4765	TELECOM ITALIA	0.002%	95.303%
4766	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.305%
4767	JUST EAT PLC	0.002%	95.307%
4768	TOYO SUISAN KAI	0.002%	95.309%
4769	DAIFUKU CO	0.002%	95.312%
4770	HAMBORNER AG	0.002%	95.314%
4771	COSMAX INC	0.002%	95.316%
4772	APPLUS SERVICES	0.002%	95.318%
4773	MIZRAHI TEFAHOT	0.002%	95.320%
4774	SAMSUNG SDS CO	0.002%	95.322%
4775	JAIN IRRIGATION	0.002%	95.324%
4776	MERCER INTL INC	0.002%	95.327%
4777	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.002%	95.329%
4778	LEROY SEAFOOD G	0.002%	95.331%
4779	STOREBRAND ASA	0.002%	95.333%
4780	KANEMATSU CORP	0.002%	95.335%
4781	CEAT LTD	0.002%	95.337%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	FIRST PACIFIC C	0.002%	95.339%
4783	ESSO (THAILAND)	0.002%	95.341%
4784	NATUS MEDICAL INC COMMON STOCK USD.001	0.002%	95.344%
4785	ENCE ENERGIA	0.002%	95.346%
4786	DIRTT ENVIRONME	0.002%	95.348%
4787	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.350%
4788	MANAPPURAM FINA	0.002%	95.352%
4789	DONGYUE GROUP	0.002%	95.354%
4790	IMAX CORP	0.002%	95.356%
4791	HYUNDAI HEAVY I	0.002%	95.358%
4792	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	95.361%
4793	WESTPAC BANKING	0.002%	95.363%
4794	POWER FINANCE C	0.002%	95.365%
4795	FINCANTIERI SPA	0.002%	95.367%
4796	ASCOM HOLDING A	0.002%	95.369%
4797	CHINASOFT INTER	0.002%	95.371%
4798	SONY FINANCIAL	0.002%	95.373%
4799	HIBERNIA REIT P	0.002%	95.375%
4800	PAINTED PONY EN	0.002%	95.378%
4801	COCA-COLA AMATI	0.002%	95.380%
4802	TEC CORPORATION	0.002%	95.382%
4803	MEIKO ELECTRONI	0.002%	95.384%
4804	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	95.386%
4805	DAH SING FINANC	0.002%	95.388%
4806	HEXPOL AB	0.002%	95.390%
4807	SEIBU HOLDINGS	0.002%	95.392%
4808	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.394%
4809	ALS LTD	0.002%	95.397%
4810	FRONTERA ENERGY	0.002%	95.399%
4811	ENGIE BRASIL SA	0.002%	95.401%
4812	HANNSTAR DISPLA	0.002%	95.403%
4813	SEMBCORP MARINE	0.002%	95.405%
4814	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.002%	95.407%
4815	RINNAI CORP	0.002%	95.409%
4816	TIM PARTICIPA	0.002%	95.411%
4817	NIKON CORP	0.002%	95.413%
4818	BWP TRUST	0.002%	95.416%
4819	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.002%	95.418%
4820	OPUS BANK	0.002%	95.420%
4821	INTERROLL HOLDI	0.002%	95.422%
4822	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	95.424%
4823	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.426%
4824	HONG KONG LAND	0.002%	95.428%
4825	NCC LTD/INDIA	0.002%	95.430%
4826	NIC INC COMMON STOCK	0.002%	95.432%
4827	PETROLEUM GEO-S	0.002%	95.434%
4828	OKINAWA BANK	0.002%	95.437%
4829	CHINA EASTERN A	0.002%	95.439%
4830	GT CAPITAL HOLD	0.002%	95.441%
4831	BALFOUR BEATTY	0.002%	95.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	TOMRA SYSTEMS A	0.002%	95.445%
4833	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.447%
4834	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.449%
4835	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.002%	95.451%
4836	RATOS AB-B SHS	0.002%	95.453%
4837	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.455%
4838	CNP ASSURANCES	0.002%	95.457%
4839	NIPPON STEEL	0.002%	95.460%
4840	GENESCO INC COMMON STOCK USD1.0	0.002%	95.462%
4841	CORONATION FUND	0.002%	95.464%
4842	KYORIN CO LTD.	0.002%	95.466%
4843	SKC CO	0.002%	95.468%
4844	DIASORIN SPA EU	0.002%	95.470%
4845	SIMPLO TECHNOLO	0.002%	95.472%
4846	LATAM AIRLINES	0.002%	95.474%
4847	SPX CORP COMMON STOCK USD.01	0.002%	95.476%
4848	PETROCHINA COMP	0.002%	95.478%
4849	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	95.480%
4850	MILLENNIUM&COPT	0.002%	95.482%
4851	RINGKJOEBING LA	0.002%	95.484%
4852	KOTAK MAHINDRA	0.002%	95.487%
4853	IREN SPA	0.002%	95.489%
4854	FORMFACTOR INC COMMON STOCK USD.001	0.002%	95.491%
4855	TAKKT AG	0.002%	95.493%
4856	KAKEN PHARM	0.002%	95.495%
4857	COHU INC COMMON STOCK USD1.0	0.002%	95.497%
4858	KELLER GROUP	0.002%	95.499%
4859	TRICO BANCSHARES COMMON STOCK	0.002%	95.501%
4860	AUTODESK INC	0.002%	95.503%
4861	STARTS CORP INC	0.002%	95.505%
4862	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.507%
4863	FOXCONN INTERNA	0.002%	95.509%
4864	INVERSIONES AGU	0.002%	95.511%
4865	SALFACORP SA	0.002%	95.513%
4866	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.515%
4867	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	95.518%
4868	UTD ENGINEERS	0.002%	95.520%
4869	MARSTON'S PLC	0.002%	95.522%
4870	LAIRD PLC	0.002%	95.524%
4871	ESCORTS LTD	0.002%	95.526%
4872	FUJI MACHINE MF	0.002%	95.528%
4873	CHINA TRAVEL IN	0.002%	95.530%
4874	WEIR GROUP	0.002%	95.532%
4875	SAMPO OYJ	0.002%	95.534%
4876	NANKAI ELEC RAI	0.002%	95.536%
4877	BURCKHARDT COMP	0.002%	95.538%
4878	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.540%
4879	FOMENTO ECON ME	0.002%	95.542%
4880	PAN OCEAN CO	0.002%	95.544%
4881	DELPHI ENERGY C	0.002%	95.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	UPC TECHNOLOGY	0.002%	95.548%
4883	STATE STREET CORP SR UNSECURED 08/20 2.55	0.002%	95.550%
4884	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.552%
4885	CHINA COAL ENER	0.002%	95.554%
4886	TOHO GAS CO	0.002%	95.557%
4887	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.559%
4888	PALTAC CORP	0.002%	95.561%
4889	COPPER MTN MNG	0.002%	95.563%
4890	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.565%
4891	MAXLINEAR INC COMMON STOCK	0.002%	95.567%
4892	HYUNDAI WIA COR	0.002%	95.569%
4893	SKYFAME REALTY	0.002%	95.571%
4894	ENTERTAINMENT O	0.002%	95.573%
4895	GJENSIDIGE FORS	0.002%	95.575%
4896	BRILLIANCE CHIN	0.002%	95.577%
4897	DAETWYLER HOLDI	0.002%	95.579%
4898	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	95.581%
4899	FISKARS OYJ	0.002%	95.583%
4900	TAIWAN COOPERAT	0.002%	95.585%
4901	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.587%
4902	SINO LAND CO	0.002%	95.589%
4903	TOKYO OHKA KOGY	0.002%	95.591%
4904	FIELMANN AG	0.002%	95.593%
4905	NAN YA PRINTED	0.002%	95.595%
4906	MAINFREIGHT LTD	0.002%	95.597%
4907	AMBEV SA ADR ADR	0.002%	95.599%
4908	SENSHU IKEDA HL	0.002%	95.601%
4909	TELSTRA CORP	0.002%	95.603%
4910	DENBURY RESOURC	0.002%	95.605%
4911	TOMY CO LTD	0.002%	95.607%
4912	DAIRY CREST GRO	0.002%	95.609%
4913	DCM JAPAN HOLDI	0.002%	95.611%
4914	BRF SA ADR ADR	0.002%	95.613%
4915	NIPPON REIT INV	0.002%	95.615%
4916	MAANSHAN IRON &	0.002%	95.617%
4917	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.619%
4918	BANRISUL	0.002%	95.621%
4919	SKYWORTH DIGITA	0.002%	95.623%
4920	SHANGRI-LA ASIA	0.002%	95.626%
4921	MAYORA INDAH	0.002%	95.628%
4922	SWIRE PACIFIC	0.002%	95.630%
4923	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.002%	95.632%
4924	21VIANET GROUP INC ADR ADR USD.00001	0.002%	95.634%
4925	SIBANYE GOLD LTD SPONS ADR ADR	0.002%	95.636%
4926	HOKUETSU KISHU	0.002%	95.638%
4927	YELLOW PAGES LT	0.002%	95.640%
4928	TOKYO DOME CORP	0.002%	95.642%
4929	CHINA OVERASEA	0.002%	95.644%
4930	SPAR NORD BANK	0.002%	95.646%
4931	ORTHOPIX INTL N	0.002%	95.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	95.650%
4933	NET ONE SYSTEMS	0.002%	95.652%
4934	MAHINDRA &MAHIN	0.002%	95.654%
4935	PATRIZIA IMMO A	0.002%	95.656%
4936	SHINMAYWA INDS	0.002%	95.658%
4937	KINGDEE INTERNA	0.002%	95.660%
4938	PERUSAHAAN GAS	0.002%	95.662%
4939	AMOREPACIFIC GR	0.002%	95.664%
4940	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	95.666%
4941	INDORAMA VENTUR	0.002%	95.668%
4942	PTC INC COMMON STOCK USD.01	0.002%	95.670%
4943	GS ENGINEERING	0.002%	95.672%
4944	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.674%
4945	EXEDY CORP	0.002%	95.676%
4946	CHOICE PROPERTI	0.002%	95.678%
4947	MID REIT INC	0.002%	95.680%
4948	VASTNED RETAIL	0.002%	95.682%
4949	ROHTO PHARM	0.002%	95.684%
4950	CHIPBOND TECHNO	0.002%	95.686%
4951	MAKALOTIndustr	0.002%	95.688%
4952	COSCO HOLDINGS	0.002%	95.690%
4953	ORIFLAME HOLDIN	0.002%	95.691%
4954	SITC INTERNATIO	0.002%	95.693%
4955	CARETRUST REIT INC REIT USD.01	0.002%	95.695%
4956	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.697%
4957	ASANKO GOLD INC	0.002%	95.699%
4958	KRUNG THAI BNK	0.002%	95.701%
4959	NIHON KOHDEN CO	0.002%	95.703%
4960	ROBINSONS LAND	0.002%	95.705%
4961	GPO CARSO SA DE	0.002%	95.707%
4962	SUGI HOLDINGS C	0.002%	95.709%
4963	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.711%
4964	THAI UNION GROU	0.002%	95.713%
4965	KONINKLIJKE BAM	0.002%	95.715%
4966	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	95.717%
4967	CIA SANEAMENTO	0.002%	95.719%
4968	RIETER HLDGS AG	0.002%	95.721%
4969	NICHIHA CORP	0.002%	95.723%
4970	CHAMPION REAL E	0.002%	95.725%
4971	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.002%	95.727%
4972	MATCH GROUP INC COMMON STOCK USD.001	0.002%	95.729%
4973	LINDT & SPRUENG	0.002%	95.731%
4974	CHINA TRADITION	0.002%	95.733%
4975	CHINA LESSO GRO	0.002%	95.735%
4976	AUSTEVOLL SEAFO	0.002%	95.737%
4977	TONG REN TANG T	0.002%	95.739%
4978	GRIFFON CORP COMMON STOCK USD.25	0.002%	95.741%
4979	BAJAJ AUTO LTD	0.002%	95.743%
4980	LYDALL INC COMMON STOCK USD.1	0.002%	95.745%
4981	TOD'S SPA	0.002%	95.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	DOMINO'S PIZZA	0.002%	95.749%
4983	NOMURA HOLDINGS INC SPON ADR ADR	0.002%	95.751%
4984	KEIHIN ELEC EXP	0.002%	95.753%
4985	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	95.755%
4986	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.757%
4987	SERIA CO LTD	0.002%	95.759%
4988	DLF LIMITED	0.002%	95.761%
4989	ELIA SYS OPERAT	0.002%	95.763%
4990	DIEBOLD INC	0.002%	95.765%
4991	EMAMI LTD	0.002%	95.767%
4992	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.769%
4993	CHENG SHIN RUBB	0.002%	95.770%
4994	POLYPIPE GROUP	0.002%	95.772%
4995	ITALGAS SPA	0.002%	95.774%
4996	KIWOOM SECURITI	0.002%	95.776%
4997	58.COM INC ADR ADR	0.002%	95.778%
4998	SQUARE ENIX HOL	0.002%	95.780%
4999	KEPPEL DC REIT	0.002%	95.782%
5000	DIGI.COM BHD	0.002%	95.784%
5001	INFICON HOLDING	0.002%	95.786%
5002	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.788%
5003	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.790%
5004	FUKUYAMA TRANSP	0.002%	95.792%
5005	FENG TAY ENTRPR	0.002%	95.794%
5006	MERRY ELECTRONI	0.002%	95.796%
5007	SEKISUI HOUSE	0.002%	95.798%
5008	TRAVELSKY TECHN	0.002%	95.800%
5009	JM FINANCIAL	0.002%	95.802%
5010	GENTING INTERNA	0.002%	95.804%
5011	BONDUELLE SCA	0.002%	95.806%
5012	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.808%
5013	SYDNEY AIRPORT	0.002%	95.810%
5014	NKT HOLDING A/S	0.002%	95.812%
5015	DAINIPPON PHARM	0.002%	95.814%
5016	IMMOFINANZ IMMO	0.002%	95.815%
5017	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.817%
5018	CHINA SHIPPING	0.002%	95.819%
5019	BONAVA AB - B S	0.002%	95.821%
5020	SHOWA CORP	0.002%	95.823%
5021	DEUTZ AG	0.002%	95.825%
5022	OCLARO INC COMMON STOCK USD.01	0.002%	95.827%
5023	LUNDIN PERTOLEU	0.002%	95.829%
5024	LAR ESPANA REAL	0.002%	95.831%
5025	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.833%
5026	DAEWOO INTERNAT	0.002%	95.835%
5027	JC DECAUX SA	0.002%	95.837%
5028	KYUSHU ELEC POW	0.002%	95.839%
5029	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.841%
5030	COCOKARA FINE H	0.002%	95.843%
5031	MATSUMOTOKIYOSH	0.002%	95.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	SEIREN CO	0.002%	95.847%
5033	MORGUARD REAL E	0.002%	95.849%
5034	SLATE RETAIL RE	0.002%	95.850%
5035	ITOHAM YONEKYU	0.002%	95.852%
5036	CA IMMOBILIEN A	0.002%	95.854%
5037	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.856%
5038	FISHER (JAMES)	0.002%	95.858%
5039	KOC HOLDING AS	0.002%	95.860%
5040	KAISA GROUP HLD	0.002%	95.862%
5041	USS CO. LTD.	0.002%	95.864%
5042	MEDIPAL HOLDING	0.002%	95.866%
5043	KEIHIN CORP	0.002%	95.868%
5044	APOLLO HOSPITAL	0.002%	95.870%
5045	IRPC PUBLIC CO	0.002%	95.872%
5046	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	95.874%
5047	TAKEUCHI MANUFA	0.002%	95.876%
5048	GIGABYTE TECHNO	0.002%	95.877%
5049	IOCHPE-MAXION	0.002%	95.879%
5050	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.881%
5051	SARACEN MINERAL	0.002%	95.883%
5052	DAIWABO CO LTD	0.002%	95.885%
5053	ROCHE HOLDING A	0.002%	95.887%
5054	INV LA CONSTRUC	0.002%	95.889%
5055	FIBRIA CELULOSE	0.002%	95.891%
5056	HIWIN TECH CORP	0.002%	95.893%
5057	MONEYSUPERMARKE	0.002%	95.895%
5058	NAGASE & CO	0.002%	95.897%
5059	ALKERMES PLC	0.002%	95.899%
5060	TOMONY HOLDINGS	0.002%	95.901%
5061	NAVIGANT CONSUL	0.002%	95.902%
5062	CHARTER HALL	0.002%	95.904%
5063	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.906%
5064	IOOF HOLDINGS L	0.002%	95.908%
5065	CHINA LONGYUAN	0.002%	95.910%
5066	DIAMOND OFFSHOR	0.002%	95.912%
5067	ITO EN	0.002%	95.914%
5068	SHIKOKU ELEC PO	0.002%	95.916%
5069	SERCOMM CORP	0.002%	95.918%
5070	ENTERCOM COMMUN	0.002%	95.920%
5071	CAR INC	0.002%	95.922%
5072	FRESNILLO PLC	0.002%	95.923%
5073	NEOGEN CORP COMMON STOCK USD.16	0.002%	95.925%
5074	CHIN-POON INDL	0.002%	95.927%
5075	SOCIETE BIC SA	0.002%	95.929%
5076	KEIO CORP	0.002%	95.931%
5077	DR REDDYS LABS	0.002%	95.933%
5078	TOYOTA INDUSTRI	0.002%	95.935%
5079	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.937%
5080	AXFOOD AB	0.002%	95.939%
5081	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	MYCRONIC AB	0.002%	95.943%
5083	COLGATE-PALM (I	0.002%	95.944%
5084	LINK ADMINISTRA	0.002%	95.946%
5085	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.948%
5086	VEON LTD ADR	0.002%	95.950%
5087	LISI	0.002%	95.952%
5088	YOOX NET-A-PORT	0.002%	95.954%
5089	TOHO HOLDINGS C	0.002%	95.956%
5090	GRANGES AB	0.002%	95.958%
5091	KINPO ELECTRONI	0.002%	95.960%
5092	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.961%
5093	TRADE ME LTD	0.002%	95.963%
5094	Ayala Land Inc	0.002%	95.965%
5095	ADVANTEST	0.002%	95.967%
5096	H2O RETAILING C	0.002%	95.969%
5097	COMPUTACENTER P	0.002%	95.971%
5098	QUALITY CARE PROPERTIES REIT USD.01	0.002%	95.973%
5099	MACQUARIE MEXIC	0.002%	95.975%
5100	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.977%
5101	AUSDRILL LIMITE	0.002%	95.978%
5102	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.980%
5103	GEO CO LTD	0.002%	95.982%
5104	GRUPO ELEKTRA(N	0.002%	95.984%
5105	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.986%
5106	TAIWAN SEMICOND	0.002%	95.988%
5107	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.990%
5108	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.992%
5109	GRAPHITE INDIA	0.002%	95.994%
5110	ALL NIPPON AIRW	0.002%	95.995%
5111	JUST RETIREMENT	0.002%	95.997%
5112	ELIS SA	0.002%	95.999%
5113	MALLINCKRODT PL	0.002%	96.001%
5114	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.003%
5115	MO OCH DOMSJO A	0.002%	96.005%
5116	IMP DEL DES Y E	0.002%	96.007%
5117	PROSEGUR CIA DE	0.002%	96.009%
5118	PANDOX AB	0.002%	96.010%
5119	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.012%
5120	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.014%
5121	PAPA JOHN'S INT	0.002%	96.016%
5122	ACEA SPA	0.002%	96.018%
5123	SHIP FINANCE IN	0.002%	96.020%
5124	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	96.022%
5125	KERRY LOGISTICS	0.002%	96.023%
5126	CHENG LOONG	0.002%	96.025%
5127	FOSUN INTERNATI	0.002%	96.027%
5128	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.029%
5129	METROPOLE TV-(M	0.002%	96.031%
5130	DATATEC	0.002%	96.033%
5131	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	96.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	LEAGOLD MINING	0.002%	96.037%
5133	COMTECH TELE CO	0.002%	96.038%
5134	TOHO BANK	0.002%	96.040%
5135	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.002%	96.042%
5136	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	96.044%
5137	SANTAM	0.002%	96.046%
5138	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.048%
5139	STONERIDGE INC COMMON STOCK	0.002%	96.049%
5140	MAGELLAN FINANC	0.002%	96.051%
5141	BANGCHAK CORP P	0.002%	96.053%
5142	RELIANCE INDS-S	0.002%	96.055%
5143	SANKEN ELECTRIC	0.002%	96.057%
5144	TOKYO TY FINANC	0.002%	96.059%
5145	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.061%
5146	FUSHAN INTL ENE	0.002%	96.062%
5147	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	96.064%
5148	AEON MALL CO LT	0.002%	96.066%
5149	SEINO TRANSPORT	0.002%	96.068%
5150	MONMOUTH REAL E	0.002%	96.070%
5151	JUMBO SA	0.002%	96.072%
5152	MARUICHI STL TU	0.002%	96.073%
5153	HAREL INSURANCE	0.002%	96.075%
5154	CROCS INC COMMON STOCK USD.001	0.002%	96.077%
5155	EMP NAC ELECTRI	0.002%	96.079%
5156	REGIS CORP COMMON STOCK USD.05	0.002%	96.081%
5157	INDUSTRIAS CH S	0.002%	96.083%
5158	HARMONY GOLD MN	0.002%	96.085%
5159	UNITED ARROWS L	0.002%	96.086%
5160	NH HOTELES	0.002%	96.088%
5161	SHANDONG WEIGAO	0.002%	96.090%
5162	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.092%
5163	TIANNENG POWER	0.002%	96.094%
5164	SUZUKEN CO LTD	0.002%	96.096%
5165	RESORTTRUST INC	0.002%	96.097%
5166	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.099%
5167	NOBIA AB NEW	0.002%	96.101%
5168	GUOCO GROUP	0.002%	96.103%
5169	BBMG CORPORATIO	0.002%	96.105%
5170	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	96.107%
5171	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	96.108%
5172	ARGAN INC COMMON STOCK USD.15	0.002%	96.110%
5173	SIBANYE GOLD LT	0.002%	96.112%
5174	LUXOTTICA GROUP	0.002%	96.114%
5175	KOLON INDUSTRIE	0.002%	96.116%
5176	FAES FARMA SA	0.002%	96.118%
5177	VTECH HLDGS	0.002%	96.119%
5178	KENEDIX RESIDEN	0.002%	96.121%
5179	TOKYU CONST	0.002%	96.123%
5180	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.125%
5181	OTSUKA CORP	0.002%	96.127%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	KOMAX HOLDING A	0.002%	96.129%
5183	INVESTMENT TECH	0.002%	96.130%
5184	GUNGHO ONLINE E	0.002%	96.132%
5185	MONOTARO CO.LTD	0.002%	96.134%
5186	MAKINO MILLING	0.002%	96.136%
5187	EMEMORY TECHNOL	0.002%	96.138%
5188	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.139%
5189	CLOETTA AB B SH	0.002%	96.141%
5190	SCORPIO TANKERS	0.002%	96.143%
5191	CHINA GALAXY SE	0.002%	96.145%
5192	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.002%	96.147%
5193	TOKEN CORP	0.002%	96.149%
5194	CROMWELL PROPER	0.002%	96.150%
5195	TARKETT SA	0.002%	96.152%
5196	NOBLE CORP PLC	0.002%	96.154%
5197	NIPPON FLOUR MI	0.002%	96.156%
5198	RYMAN HEALTHCAR	0.002%	96.158%
5199	PZ CUSSONS PLC	0.002%	96.159%
5200	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	96.161%
5201	OBRASCON HUAR L	0.002%	96.163%
5202	NIKKISO CO	0.002%	96.165%
5203	MIRAIT HLDG COR	0.002%	96.167%
5204	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.168%
5205	BRINKER INTL IN	0.002%	96.170%
5206	SA CORP REAL ES	0.002%	96.172%
5207	ALSO HOLDING-RE	0.002%	96.174%
5208	KIMBERLY CLARK	0.002%	96.176%
5209	UACJ CORP	0.002%	96.177%
5210	MPHASIS LTD	0.002%	96.179%
5211	CRAMO OYJ B SHS	0.002%	96.181%
5212	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	96.183%
5213	SSAB SVENSKT ST	0.002%	96.185%
5214	GOLDEN STAR RES	0.002%	96.186%
5215	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	96.188%
5216	SCANSOURCE INC COMMON STOCK	0.002%	96.190%
5217	PRADA SPA	0.002%	96.192%
5218	JIANGSU EXPRESS	0.002%	96.194%
5219	CHINA DONGXIANG	0.002%	96.195%
5220	NICE SYSTEMS	0.002%	96.197%
5221	YUHAN CORP	0.002%	96.199%
5222	3SBIO INC	0.002%	96.201%
5223	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	96.203%
5224	UNI-PRESIDENT C	0.002%	96.204%
5225	BERNER KTBK	0.002%	96.206%
5226	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.208%
5227	CHINA SCE PROPE	0.002%	96.210%
5228	ENGINEERS INDIA	0.002%	96.212%
5229	CORETRONICS COR	0.002%	96.213%
5230	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	96.215%
5231	HULIC CO LTD	0.002%	96.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	INDUTRADE AB	0.002%	96.219%
5233	KERNEL HOLDING	0.002%	96.221%
5234	FUGRO NV-CVA	0.002%	96.222%
5235	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	96.224%
5236	POLSKIE GORNICT	0.002%	96.226%
5237	HEMFOSA FASTIGH	0.002%	96.228%
5238	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	96.229%
5239	TAISHO PHARMACE	0.002%	96.231%
5240	DONGBU HITEK CO	0.002%	96.233%
5241	BELLAMY'S AUSTR	0.002%	96.235%
5242	GAZTRANSPORT ET	0.002%	96.237%
5243	SENKO CO	0.002%	96.238%
5244	TRAVELPORT WORL	0.002%	96.240%
5245	SOL MELIA SA	0.002%	96.242%
5246	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	96.244%
5247	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	96.246%
5248	MAN WAH HOLDING	0.002%	96.247%
5249	CENTRAL GLASS C	0.002%	96.249%
5250	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.251%
5251	LAWSON	0.002%	96.253%
5252	PLDT INC	0.002%	96.254%
5253	CHINA HARMONY N	0.002%	96.256%
5254	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.258%
5255	BW OFFSHORE LTD	0.002%	96.260%
5256	THANACHART CAPI	0.002%	96.262%
5257	HOTA INDUSTRIAL	0.002%	96.263%
5258	PARMALAT S.P.A	0.002%	96.265%
5259	HAITONG INTL SE	0.002%	96.267%
5260	NHN ENTERTAINME	0.002%	96.269%
5261	GUDANG GARAM(PE	0.002%	96.271%
5262	MBANK	0.002%	96.272%
5263	DEUTSCHE EUROSH	0.002%	96.274%
5264	DAVIDE CAMPARI-	0.002%	96.276%
5265	ELEC POWER DEV	0.002%	96.278%
5266	F E CONSORTM IN	0.002%	96.279%
5267	GPO TELEVISA	0.002%	96.281%
5268	DAI-ICHI KOGYO	0.002%	96.283%
5269	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.285%
5270	CAHYA MATA SARA	0.002%	96.286%
5271	LIBERBANK SA	0.002%	96.288%
5272	PROVIDENT FINAN	0.002%	96.290%
5273	SEMAPA SOC INVE	0.002%	96.292%
5274	SEIKO CORPORATI	0.002%	96.294%
5275	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.002%	96.295%
5276	AIRBOSS OF AMER	0.002%	96.297%
5277	EXACT SCIENCES	0.002%	96.299%
5278	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.301%
5279	G8 EDUCATION LT	0.002%	96.302%
5280	GUANGZHOU AUTOM	0.002%	96.304%
5281	CHORUS LIMITED	0.002%	96.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	96.308%
5283	ALPINE ELECTRON	0.002%	96.309%
5284	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.311%
5285	CHINA TELECOM CORP LTD ADR ADR	0.002%	96.313%
5286	ASCOTT RESIDENC	0.002%	96.315%
5287	RATHBONE BROTHE	0.002%	96.316%
5288	VANGUARD INTL S	0.002%	96.318%
5289	TITAN INDUSTRIE	0.002%	96.320%
5290	GPO DE INVERSIO	0.002%	96.322%
5291	HYAKUJUSHI BANK	0.002%	96.323%
5292	HITACHI ZOSEN C	0.002%	96.325%
5293	ASIA OPTICAL CO	0.002%	96.327%
5294	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.329%
5295	COCA-COLA FEMSA	0.002%	96.330%
5296	GS RETAIL CO LT	0.002%	96.332%
5297	TEMP HOLDINGS C	0.002%	96.334%
5298	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.336%
5299	INTERCONEXION E	0.002%	96.337%
5300	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	96.339%
5301	NN INC COMMON STOCK USD.01	0.002%	96.341%
5302	EXPRESS INC COMMON STOCK	0.002%	96.342%
5303	LIECHTENSTEINIS	0.002%	96.344%
5304	GPO IND BIMBO	0.002%	96.346%
5305	WD 40 CO COMMON STOCK USD.001	0.002%	96.348%
5306	MY EG SERVICES	0.002%	96.349%
5307	OUTSOURCING INC	0.002%	96.351%
5308	GOODMAN PROPERT	0.002%	96.353%
5309	PARK 24 CO	0.002%	96.355%
5310	ABACUS PROPERTY	0.002%	96.356%
5311	PETRONAS CHEMIC	0.002%	96.358%
5312	DAIHEN CORP	0.002%	96.360%
5313	DAELIM INDUSTRI	0.002%	96.362%
5314	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	96.363%
5315	ZENSHO CO LTD	0.002%	96.365%
5316	COMPUGROUP HOLD	0.002%	96.367%
5317	PT ANEKA TAMBAN	0.002%	96.369%
5318	BARR(A.G.)	0.002%	96.370%
5319	SWATCH GROUP AG	0.002%	96.372%
5320	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.374%
5321	FRESENIUS MEDIC	0.002%	96.375%
5322	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.377%
5323	JGC CORP	0.002%	96.379%
5324	ANADOLU EFES BI	0.002%	96.381%
5325	INVACARE CORP	0.002%	96.382%
5326	FUJITEC CO	0.002%	96.384%
5327	GROUPON INC COMMON STOCK USD.0001	0.002%	96.386%
5328	ROXGOLD INC	0.002%	96.388%
5329	MITIE GROUP	0.002%	96.389%
5330	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.391%
5331	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	96.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	FRASERS CENTREP	0.002%	96.394%
5333	FENNER	0.002%	96.396%
5334	CHARGEURS SA	0.002%	96.398%
5335	TRUSCO NAKAYAMA	0.002%	96.400%
5336	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.401%
5337	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	96.403%
5338	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	96.405%
5339	MACQUARIE LEISU	0.002%	96.406%
5340	JOWA HLDGS CO L	0.002%	96.408%
5341	LENDINGTREE INC COMMON STOCK USD.01	0.002%	96.410%
5342	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.412%
5343	FENG HSIN IRON&	0.002%	96.413%
5344	INDS BACHOCO SA	0.002%	96.415%
5345	KOMORI CORPORAT	0.002%	96.417%
5346	LI NING CO. LTD	0.002%	96.418%
5347	YUEN FOONG YU M	0.002%	96.420%
5348	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.422%
5349	OLAM INTERNATIO	0.002%	96.423%
5350	ARCS CO LTD	0.002%	96.425%
5351	TONG YANG INDUS	0.002%	96.427%
5352	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.429%
5353	SAO MARTINHO SA	0.002%	96.430%
5354	SINGAPORE EXCHA	0.002%	96.432%
5355	NANTO BANK	0.002%	96.434%
5356	LUYE PHARMA GRO	0.002%	96.435%
5357	CHOW SANG SANG	0.002%	96.437%
5358	AOZORA BANK	0.002%	96.439%
5359	AEGION CORP COMMON STOCK USD.01	0.002%	96.440%
5360	NAMPAK LTD.	0.002%	96.442%
5361	NAN YA PLASTIC	0.002%	96.444%
5362	ZAKLADY METALI	0.002%	96.446%
5363	INTL METAL SERV	0.002%	96.447%
5364	DIALOG GROUP BH	0.002%	96.449%
5365	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	96.451%
5366	ENDEAVOUR SILVE	0.002%	96.452%
5367	ZCL COMPOSITES	0.002%	96.454%
5368	BOC AVIATION LT	0.002%	96.456%
5369	HANSTEEN HOLDIN	0.002%	96.457%
5370	INVESQUE INC	0.002%	96.459%
5371	CDL HOSPITALITY	0.002%	96.461%
5372	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	96.463%
5373	NEW WAVE GROUP	0.002%	96.464%
5374	AEON DELIGHT	0.002%	96.466%
5375	AK STEEL HOLDIN	0.002%	96.468%
5376	NS SOLUTIONS CO	0.002%	96.469%
5377	TRANSPORT INTL	0.002%	96.471%
5378	ONESAVINGS BANK	0.002%	96.473%
5379	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.474%
5380	RECTICEL	0.002%	96.476%
5381	IRISO ELECTRONI	0.002%	96.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.479%
5383	TELEFONICA BRASIL ADR ADR	0.002%	96.481%
5384	SEOUL SEMICONDU	0.002%	96.483%
5385	DUSKIN CO LTD	0.002%	96.484%
5386	NWS HOLDINGS LT	0.002%	96.486%
5387	AUTOMOTIVE HOLD	0.002%	96.488%
5388	CORBY SPIRIT AN	0.002%	96.489%
5389	HAYNES INTL INC	0.002%	96.491%
5390	GO-AHEAD GROUP	0.002%	96.493%
5391	GUNZE	0.002%	96.495%
5392	GRAINGER TRUST	0.002%	96.496%
5393	SINGAPORE POST	0.002%	96.498%
5394	PC CONNECTION	0.002%	96.500%
5395	HEIWADO CO LTD	0.002%	96.501%
5396	OMNIA HOLDINGS	0.002%	96.503%
5397	KANAMOTO CO LTD	0.002%	96.505%
5398	NANYA TECHNOLOG	0.002%	96.506%
5399	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.508%
5400	RUTH'S HOSPITAL	0.002%	96.510%
5401	EVERGREEN MARIN	0.002%	96.511%
5402	ETERNAL CHEMICA	0.002%	96.513%
5403	ORANGE SPON ADR ADR	0.002%	96.515%
5404	PARKWAY LIFE RE	0.002%	96.516%
5405	DOOSAN HEAVY IN	0.002%	96.518%
5406	BANPU PUBLIC CO	0.002%	96.520%
5407	ZARDOYA-OTIS	0.002%	96.521%
5408	DELPHI TECHNOLO	0.002%	96.523%
5409	UTD INTEGRATION	0.002%	96.525%
5410	TAICHUNG	0.002%	96.526%
5411	BIZLINK HOLDING	0.002%	96.528%
5412	YAOKO CO	0.002%	96.530%
5413	ODONTOPREV SA	0.002%	96.531%
5414	POSTNL	0.002%	96.533%
5415	RAMIRENT OYJ	0.002%	96.535%
5416	GENMAB A/S	0.002%	96.536%
5417	CTS CORP COMMON STOCK	0.002%	96.538%
5418	SPEEDWAY MOTORS	0.002%	96.540%
5419	NIPPON DENSETSU	0.002%	96.541%
5420	ULTIMATE	0.002%	96.543%
5421	VITASOY INTL	0.002%	96.544%
5422	JAPAN AVIATN EL	0.002%	96.546%
5423	MARICO LTD	0.002%	96.548%
5424	AOMORI BANK	0.002%	96.549%
5425	RYOBI	0.002%	96.551%
5426	BELLUNA CO.LTD	0.002%	96.553%
5427	EXIDE INDUSTRIE	0.002%	96.554%
5428	CJ E&M CORPORAT	0.002%	96.556%
5429	CHEUNG KONG INF	0.002%	96.558%
5430	SAN-A CO LTD	0.002%	96.559%
5431	NEMETSCHEK AG	0.002%	96.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	EMS-CHEMIE HLDG	0.002%	96.563%
5433	FAR EAST INTL B	0.002%	96.564%
5434	BANCA GENERALI	0.002%	96.566%
5435	KINDEN CORPORAT	0.002%	96.568%
5436	CHINA ORIENTAL	0.002%	96.569%
5437	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.571%
5438	ZZZPRIMA MEAT P	0.002%	96.573%
5439	SATO CORP	0.002%	96.574%
5440	TACHI-S CO	0.002%	96.576%
5441	ALLIED GROUP LT	0.002%	96.577%
5442	POSTE ITALIANE	0.002%	96.579%
5443	SM PRIME HLDGS	0.002%	96.581%
5444	SKYLARK CO LTD	0.002%	96.582%
5445	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.584%
5446	TULLETT PREBON	0.002%	96.586%
5447	GENEREA SAB DE	0.002%	96.587%
5448	FASTIGHETS AB B	0.002%	96.589%
5449	PORTUCEL EMPRES	0.002%	96.591%
5450	RAMCO-GERSHENSO	0.002%	96.592%
5451	SAMSUNG CARD	0.002%	96.594%
5452	ZEE ENTERTAIN E	0.002%	96.596%
5453	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.597%
5454	PARAMOUNT BED H	0.002%	96.599%
5455	GLAXOSMITHKLINE	0.002%	96.600%
5456	SAMSUNG TECHWIN	0.002%	96.602%
5457	AOKI INTL	0.002%	96.604%
5458	GETAC TECHNOLOG	0.002%	96.605%
5459	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.607%
5460	WING TAI HOLDIN	0.002%	96.609%
5461	THAI MILITARY B	0.002%	96.610%
5462	BIM BIRLESIK MA	0.002%	96.612%
5463	ORGANIZACI SORI	0.002%	96.613%
5464	TRANSM ALIANCA	0.002%	96.615%
5465	AIXTRON AG	0.002%	96.617%
5466	FORMOSA PETROCH	0.002%	96.618%
5467	ZZZSAN-AI OIL C	0.002%	96.620%
5468	CHUNGHWA TELECO	0.002%	96.622%
5469	XENCOR INC COMMON STOCK USD.01	0.002%	96.623%
5470	PACIFIC INDUSTR	0.002%	96.625%
5471	KOREA PETROCHEM	0.002%	96.627%
5472	BAVARIAN NORDIC	0.002%	96.628%
5473	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.630%
5474	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.631%
5475	SHANKS GROUP PL	0.002%	96.633%
5476	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.635%
5477	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.636%
5478	JOLLIBEE FOODS	0.002%	96.638%
5479	DOMETIC GROUP A	0.002%	96.639%
5480	CRH MEDICAL COR	0.002%	96.641%
5481	SUNDRUG CO LTD	0.002%	96.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	96.644%
5483	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.646%
5484	GETTY PETROLEUM	0.002%	96.648%
5485	OKUMURA CORP	0.002%	96.649%
5486	DAH SING BANKIN	0.002%	96.651%
5487	JAPAN DISPLAY I	0.002%	96.652%
5488	TOHO ZINC CO LT	0.002%	96.654%
5489	HYSAN DEVELOPME	0.002%	96.656%
5490	CT REAL ESTATE	0.002%	96.657%
5491	CHINA RAILWAY S	0.002%	96.659%
5492	LOTTE SHOPPING	0.002%	96.660%
5493	MOCHIDA PHARM C	0.002%	96.662%
5494	CHINA BLUECHEMI	0.002%	96.664%
5495	SINGAPORE TECH	0.002%	96.665%
5496	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.667%
5497	IINO KAIUN KAIS	0.002%	96.668%
5498	HOCHSCHILD MINI	0.002%	96.670%
5499	MORGUARD NORTH	0.002%	96.672%
5500	ALGOMA CENTRAL	0.002%	96.673%
5501	ELITE MATERIAL	0.002%	96.675%
5502	AUTOGRILL SPA	0.002%	96.677%
5503	ADANI ENTERPRIS	0.002%	96.678%
5504	SUPALAI PUBLIC	0.002%	96.680%
5505	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.681%
5506	KRUK SA	0.002%	96.683%
5507	LANDING INTL DE	0.002%	96.685%
5508	JAPFA COMFEED I	0.002%	96.686%
5509	REALESTATE.COM.	0.002%	96.688%
5510	GREAT WALL ENTE	0.002%	96.689%
5511	NISHIO RENT ALL	0.002%	96.691%
5512	FRASERS LOGISTI	0.002%	96.693%
5513	BK OF EAST ASIA	0.002%	96.694%
5514	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.696%
5515	ADVANCED MICRO	0.002%	96.697%
5516	EBOS GROUP LTD	0.002%	96.699%
5517	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.701%
5518	YICHANG HEC CHA	0.002%	96.702%
5519	KARDEX	0.002%	96.704%
5520	NISSAN SHATAI C	0.002%	96.705%
5521	INTERNET INITIA	0.002%	96.707%
5522	PERPETUAL TST A	0.002%	96.709%
5523	HIGHWEALTH CONS	0.002%	96.710%
5524	VISUAL PHOTONIC	0.002%	96.712%
5525	HEIWA REAL ESTA	0.002%	96.713%
5526	V TECHNOLOGY	0.002%	96.715%
5527	SANFILIPPO(JOHN	0.002%	96.717%
5528	LUNDIN GOLD INC	0.002%	96.718%
5529	FIVE PRIME THER	0.002%	96.720%
5530	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.721%
5531	TLG IMMOBILIEN	0.002%	96.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	ORION CORP	0.002%	96.725%
5533	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.726%
5534	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	96.728%
5535	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.729%
5536	TONGDA GROUP HL	0.002%	96.731%
5537	CONSORT MEDICAL	0.002%	96.732%
5538	SUDAMERICANA VA	0.002%	96.734%
5539	LG INTL CORP	0.002%	96.736%
5540	RAJESH EXPORTS	0.002%	96.737%
5541	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	96.739%
5542	DAIHO CONSTRUCT	0.002%	96.740%
5543	E-MART CO. LTD.	0.002%	96.742%
5544	ATLANTICA YIELD	0.002%	96.744%
5545	AGRITRADE RESOU	0.002%	96.745%
5546	HUFVUDSTADEN AB	0.002%	96.747%
5547	AMOREPACIFIC-NE	0.002%	96.748%
5548	SAIZERIYA COMPA	0.002%	96.750%
5549	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.751%
5550	JSW ENERGY LTD	0.002%	96.753%
5551	NATURA COSMETIC	0.002%	96.755%
5552	UNIFI INC	0.002%	96.756%
5553	JARDINE CYCLE	0.002%	96.758%
5554	IZUMI CO	0.002%	96.759%
5555	ECHO GLOBAL LOG	0.002%	96.761%
5556	CJ O SHOPPING C	0.002%	96.762%
5557	ALTAREA SCA	0.002%	96.764%
5558	FELDA GLOBAL VE	0.002%	96.766%
5559	BINCK NV	0.002%	96.767%
5560	BT INVESTMENT M	0.002%	96.769%
5561	BURE INVESTMENT	0.002%	96.770%
5562	IBJ LEASING CO	0.002%	96.772%
5563	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	96.774%
5564	INCYTE PHARMACE	0.002%	96.775%
5565	SHINKO ELEC IND	0.002%	96.777%
5566	WESTERN AREAS N	0.002%	96.778%
5567	BORREGAARD ASA	0.002%	96.780%
5568	OVS SPA	0.002%	96.781%
5569	HIKARI TSUSHIN	0.002%	96.783%
5570	NISHI NIPPON RR	0.002%	96.785%
5571	AXCELIS TECHNOL	0.002%	96.786%
5572	SOMFY SA	0.002%	96.788%
5573	SAUL CENTERS INC REIT USD.01	0.002%	96.789%
5574	VAKRANGEE LTD	0.002%	96.791%
5575	CHATHAM LODGING	0.002%	96.792%
5576	ECLIPX GROUP LT	0.002%	96.794%
5577	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.795%
5578	BILIA AB	0.002%	96.797%
5579	PUBLICIS GROUPE	0.002%	96.799%
5580	CAPITARETAIL CH	0.002%	96.800%
5581	SAGAMI RAILWAY	0.002%	96.802%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	ITOCHU TECHNO S	0.002%	96.803%
5583	AK HOLDINGS INC	0.002%	96.805%
5584	KATO SANGYO CO	0.002%	96.806%
5585	RAIN INDUSTRIES	0.002%	96.808%
5586	DIVERS RES BHD	0.002%	96.810%
5587	ONO PHARMACEUTI	0.002%	96.811%
5588	FUTABA CORP	0.002%	96.813%
5589	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.814%
5590	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.816%
5591	MACQUARIE KOREA	0.002%	96.817%
5592	PETS AT HOME GR	0.002%	96.819%
5593	PRECINT PRO	0.002%	96.820%
5594	UNITED ENERGY G	0.002%	96.822%
5595	TAIWAN FERTILIZ	0.002%	96.824%
5596	MUSASHI SEIMITS	0.002%	96.825%
5597	KITZ CORPORATIO	0.002%	96.827%
5598	AKER SOLUTIONS	0.002%	96.828%
5599	VEDANTA RESOURC	0.002%	96.830%
5600	TRAKYA CAM SANA	0.002%	96.831%
5601	BANCO SANTANDER	0.002%	96.833%
5602	PILOT CORP (NEW	0.002%	96.834%
5603	DE'LONGHI SPA	0.002%	96.836%
5604	ALBIOMA	0.002%	96.837%
5605	EOH HOLDINGS LT	0.002%	96.839%
5606	HERO HONDA	0.002%	96.841%
5607	PREMIER INVESTM	0.002%	96.842%
5608	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.844%
5609	Alliance Global	0.002%	96.845%
5610	KENDRION NV	0.002%	96.847%
5611	TOWER INTL INC	0.002%	96.848%
5612	JB FINANCIAL GR	0.002%	96.850%
5613	OKI ELECTRIC IN	0.002%	96.851%
5614	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.853%
5615	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.002%	96.854%
5616	AIMIA INC	0.002%	96.856%
5617	MANHATTAN ASSOC	0.002%	96.858%
5618	FORTUNE R/EST I	0.002%	96.859%
5619	CUMMINS INDIA	0.002%	96.861%
5620	MONEX GROUP INC	0.002%	96.862%
5621	YAMANASHI CHUO	0.002%	96.864%
5622	BETSSON AB	0.002%	96.865%
5623	CIA HERING	0.002%	96.867%
5624	WUESTENROT & WU	0.002%	96.868%
5625	GREENLAND HONG	0.002%	96.870%
5626	TUNG HO STEEL E	0.002%	96.871%
5627	RIPLEY CORP SA	0.002%	96.873%
5628	UNITED LABORATO	0.002%	96.874%
5629	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.876%
5630	HONG LEONG CRED	0.002%	96.878%
5631	POWER GRID CORP	0.002%	96.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	FOXCONN TECHNOL	0.002%	96.881%
5633	RTL GROUP SA	0.002%	96.882%
5634	INDAH KIAT PULP	0.002%	96.884%
5635	ARCADYAN TECHNO	0.002%	96.885%
5636	JAPAN SECS FINA	0.002%	96.887%
5637	NICHI-IKO PHARM	0.002%	96.888%
5638	ICHIGO REAL EST	0.002%	96.890%
5639	SPLUNK INC COMMON STOCK USD.001	0.002%	96.891%
5640	SAINT MARC HLDG	0.002%	96.893%
5641	PORTO SEGURO SA	0.002%	96.894%
5642	TIER REIT INC REIT USD.0001	0.002%	96.896%
5643	TISCO FINANCIAL	0.002%	96.897%
5644	SUPER RETAIL GR	0.002%	96.899%
5645	HELICAL BAR PLC	0.002%	96.901%
5646	INABATA & CO	0.002%	96.902%
5647	KABU.COM SECURI	0.002%	96.904%
5648	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.905%
5649	CSR CORP	0.002%	96.907%
5650	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.908%
5651	BENI STABILI IT	0.002%	96.910%
5652	HUBER & SUHNER	0.002%	96.911%
5653	ESURE GROUP PLC	0.002%	96.913%
5654	VUKILE PROPERTY	0.002%	96.914%
5655	DNO INTERNATION	0.002%	96.916%
5656	POWERLONG REAL	0.002%	96.917%
5657	MEDY-TOX INC	0.002%	96.919%
5658	KAKAKU.COM INC	0.002%	96.920%
5659	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.922%
5660	ZUGER KANTONALB	0.002%	96.923%
5661	SLATE OFFICE RE	0.002%	96.925%
5662	EI TOWERS SPA	0.002%	96.926%
5663	SEMEN GRESIK	0.002%	96.928%
5664	INDRA SISTEMAS	0.002%	96.929%
5665	MUTHOOT FINANCE	0.002%	96.931%
5666	EVENT HOSPITALI	0.002%	96.932%
5667	TOP GLOVE CORP	0.002%	96.934%
5668	JACCS CO	0.002%	96.935%
5669	KYUSHU RAILWAY	0.002%	96.937%
5670	TOAGOSEI CO LTD	0.002%	96.938%
5671	WIHLBORGS FASTI	0.002%	96.940%
5672	BHARAT PETROL C	0.002%	96.941%
5673	NOJIMA CORP	0.002%	96.943%
5674	MARCUS CORP	0.002%	96.945%
5675	MEIDENSHA CORP	0.002%	96.946%
5676	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.948%
5677	ZHEN DING TECHN	0.002%	96.949%
5678	HUA HONG SEMICO	0.002%	96.951%
5679	KANSAI PAINT CO	0.001%	96.952%
5680	JIAYUAN INTERNA	0.001%	96.954%
5681	TAV HAVALIMANLA	0.001%	96.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ALCONIX CORPORA	0.001%	96.957%
5683	CIA ENERGETICA	0.001%	96.958%
5684	VST HLDGS	0.001%	96.959%
5685	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.001%	96.961%
5686	GRAMMER AG	0.001%	96.962%
5687	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.001%	96.964%
5688	MEITEC CORPORAT	0.001%	96.965%
5689	YAHOO JAPAN COR	0.001%	96.967%
5690	GUOTAI JUNAN IN	0.001%	96.968%
5691	EN-JAPAN INC.	0.001%	96.970%
5692	KUNGSLEDEN AB N	0.001%	96.971%
5693	CHINA NATIONAL	0.001%	96.973%
5694	BLACK DIAMOND G	0.001%	96.974%
5695	TSI HOLDINGS CO	0.001%	96.976%
5696	K12 INC COMMON STOCK USD.0001	0.001%	96.977%
5697	DOMINOS PIZZA E	0.001%	96.979%
5698	DAIBIRU CORP	0.001%	96.980%
5699	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	96.982%
5700	EVERLIGHT ELECT	0.001%	96.983%
5701	YUEXIU REAL ES	0.001%	96.985%
5702	CYFROWY POLSAT	0.001%	96.986%
5703	HORIZON BANCORP INDIANA COMMON STOCK	0.001%	96.988%
5704	SYNCMOLD ENTERP	0.001%	96.989%
5705	HEXAWARE TECHNO	0.001%	96.991%
5706	EMBOTELLA ANDIN	0.001%	96.992%
5707	KINGSTON COMM(H	0.001%	96.994%
5708	METALL ZUG AG	0.001%	96.995%
5709	TAIWAN STYRENE	0.001%	96.997%
5710	JINRO LTD	0.001%	96.998%
5711	OKINAWA ELEC PO	0.001%	97.000%
5712	SIIX CORPORATIO	0.001%	97.001%
5713	JASTRZEBSKA SPO	0.001%	97.003%
5714	POONGSAN CORP(N	0.001%	97.004%
5715	BCO ABC BRASIL	0.001%	97.006%
5716	INDIABULL REAL	0.001%	97.007%
5717	CASHBUILD LTD	0.001%	97.008%
5718	UNIBAIL-RODAMCO	0.001%	97.010%
5719	CONSTRUCCIONES	0.001%	97.011%
5720	GRINDROD LIMITE	0.001%	97.013%
5721	AIA ENGINEERING	0.001%	97.014%
5722	CHOW TAI FOOK J	0.001%	97.016%
5723	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.001%	97.017%
5724	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.001%	97.019%
5725	ST BARBARA MINE	0.001%	97.020%
5726	PIOLAX CO	0.001%	97.022%
5727	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.001%	97.023%
5728	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.025%
5729	YUNG TAY ENGINE	0.001%	97.026%
5730	PACIFIC BASIN S	0.001%	97.028%
5731	BEIJING CAP LAN	0.001%	97.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	CROMPTON GREAVE	0.001%	97.030%
5733	SKY PERFECT JSA	0.001%	97.032%
5734	INDIAN HOTELS	0.001%	97.033%
5735	SHIMA SEIKI MFG	0.001%	97.035%
5736	RHB Capital	0.001%	97.036%
5737	JAPAN AIRPORT T	0.001%	97.038%
5738	BUMI ARMADA BER	0.001%	97.039%
5739	BAYWA AG (BAYER	0.001%	97.041%
5740	BK ZACHODNI WBK	0.001%	97.042%
5741	CYBG PLC	0.001%	97.043%
5742	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.045%
5743	Mobistar SA	0.001%	97.046%
5744	CHICONY ELECTRO	0.001%	97.048%
5745	MANTRA GROUP LT	0.001%	97.049%
5746	TXC CORPN	0.001%	97.051%
5747	PARQUE ARAUCO S	0.001%	97.052%
5748	PRESS METAL ALU	0.001%	97.054%
5749	GAMESA CORP TEC	0.001%	97.055%
5750	TOPPAN FORMS	0.001%	97.056%
5751	SHUN TAK HLDGS	0.001%	97.058%
5752	REFRESCO GROUP	0.001%	97.059%
5753	SLC AGRICOLA SA	0.001%	97.061%
5754	START TODAY CO	0.001%	97.062%
5755	TOOTSIE ROLL IN	0.001%	97.064%
5756	MOTOR OIL SA	0.001%	97.065%
5757	DAIKYO INC	0.001%	97.066%
5758	TAKARA LEBEN CO	0.001%	97.068%
5759	RHONE-KLINIKUM	0.001%	97.069%
5760	IS DONGSEO CO L	0.001%	97.071%
5761	IOI CORPORATION	0.001%	97.072%
5762	TAIWAN BUSINESS	0.001%	97.074%
5763	KUNG LONG BATTE	0.001%	97.075%
5764	RONSHINE CHINA	0.001%	97.077%
5765	PIONEER CORP JP	0.001%	97.078%
5766	CONCENTRIC AB	0.001%	97.079%
5767	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.081%
5768	IBSTOCK PLC	0.001%	97.082%
5769	CALIAN GROUP LT	0.001%	97.084%
5770	DIGITAL CHINA H	0.001%	97.085%
5771	METLIFECARE LTD	0.001%	97.087%
5772	AUSTRIA TECHNOL	0.001%	97.088%
5773	ADVTECH LTD	0.001%	97.089%
5774	SCHINDLER-HDLG	0.001%	97.091%
5775	TOPCO SCIENTIFI	0.001%	97.092%
5776	LUKOIL PJSC- SP	0.001%	97.094%
5777	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.001%	97.095%
5778	MARINEMAX INC COMMON STOCK USD.001	0.001%	97.097%
5779	IDBI BANK LTD	0.001%	97.098%
5780	KYOKUTO KAIHATS	0.001%	97.099%
5781	KEISEI ELEC RY	0.001%	97.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	TATA CHEMICALS	0.001%	97.102%
5783	TSURUHA HOLDING	0.001%	97.104%
5784	HUATAI SECURITI	0.001%	97.105%
5785	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.001%	97.106%
5786	PLAZA RETAIL RE	0.001%	97.108%
5787	KIATNAKIN FIN&S	0.001%	97.109%
5788	YODOGAWA STEEL	0.001%	97.111%
5789	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.001%	97.112%
5790	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.114%
5791	INABA DENKISANG	0.001%	97.115%
5792	ITE GROUP	0.001%	97.116%
5793	HOPSON DEVELOPM	0.001%	97.118%
5794	CALLIDUS CAPITA	0.001%	97.119%
5795	KOHNAN SHOJI	0.001%	97.121%
5796	MICRO-STAR INTL	0.001%	97.122%
5797	CHINA SHIPPING	0.001%	97.123%
5798	GROUP COMERCIAL	0.001%	97.125%
5799	ENNIS INC COMMON STOCK USD2.5	0.001%	97.126%
5800	CEWE COLOR HLDG	0.001%	97.128%
5801	RUENTEX DEVELOP	0.001%	97.129%
5802	PHH CORP COMMON STOCK USD.01	0.001%	97.131%
5803	OPKO HEALTH INC COMMON STOCK USD.01	0.001%	97.132%
5804	WORLDPAY INC	0.001%	97.133%
5805	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.001%	97.135%
5806	SUMITOMO METAL	0.001%	97.136%
5807	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	97.138%
5808	NOVOLIPET STEEL	0.001%	97.139%
5809	EZ TEC EMPREEND	0.001%	97.140%
5810	NSI NV	0.001%	97.142%
5811	DRAEGERWERK AG	0.001%	97.143%
5812	ASX LTD	0.001%	97.145%
5813	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.001%	97.146%
5814	TV18 BROADCAST	0.001%	97.147%
5815	PER AARSLEFF A/	0.001%	97.149%
5816	HONG LEONG BANK	0.001%	97.150%
5817	FURUKAWA CO	0.001%	97.152%
5818	HEIWA REAL ESTA	0.001%	97.153%
5819	CIECH SA	0.001%	97.154%
5820	SCHAEFFLER AG P	0.001%	97.156%
5821	TELEFONICA DEUT	0.001%	97.157%
5822	ENERGY FUELS INC COMMON STOCK	0.001%	97.159%
5823	SINBON ELECTRON	0.001%	97.160%
5824	EZAKI GLICO CO	0.001%	97.161%
5825	PT BUMI SERPONG	0.001%	97.163%
5826	NIPPON VALQUA I	0.001%	97.164%
5827	LINDAB INTL AB	0.001%	97.165%
5828	TOEI CO	0.001%	97.167%
5829	SPARTANNASH CO COMMON STOCK	0.001%	97.168%
5830	CONN S INC COMMON STOCK USD.01	0.001%	97.170%
5831	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	SHINOKEN GROUP	0.001%	97.172%
5833	FUYAO GLASS IND	0.001%	97.174%
5834	CHINA HIGH SPEE	0.001%	97.175%
5835	CHINA SOUTH CIT	0.001%	97.177%
5836	EMC INS GROUP INC COMMON STOCK USD1.0	0.001%	97.178%
5837	HUAKU DEVELOPME	0.001%	97.179%
5838	LUPIN LTD	0.001%	97.181%
5839	GRIEG SEAFOOD A	0.001%	97.182%
5840	TASSAL GROUP	0.001%	97.184%
5841	VEDANTA LTD ADR ADR	0.001%	97.185%
5842	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.001%	97.186%
5843	CONTACT ENERGY	0.001%	97.188%
5844	URTHECAST CORP	0.001%	97.189%
5845	GLOBAL ONE REAL	0.001%	97.191%
5846	SALINI IMPREGIL	0.001%	97.192%
5847	S&T AG	0.001%	97.193%
5848	YAMAGATA BANK	0.001%	97.195%
5849	D.A. CONSORTIUM	0.001%	97.196%
5850	SONDA S.A.	0.001%	97.197%
5851	ORIENTAL UNION	0.001%	97.199%
5852	OIL REFINERIES	0.001%	97.200%
5853	ENQUEST PLC	0.001%	97.202%
5854	NISSHINBO IND I	0.001%	97.203%
5855	FUTABA INDUSTRI	0.001%	97.204%
5856	HAKUHODO DY HLD	0.001%	97.206%
5857	ZENKOKU HOSHO C	0.001%	97.207%
5858	KINTETSU WORLD	0.001%	97.208%
5859	PACIFIC TEXTILE	0.001%	97.210%
5860	FUCHS PETRO AG	0.001%	97.211%
5861	REDES ENERGETIC	0.001%	97.213%
5862	MARCOPOLO SA	0.001%	97.214%
5863	S FOODS INC	0.001%	97.215%
5864	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.217%
5865	CHINA MOTOR CO	0.001%	97.218%
5866	WAKITA & CO	0.001%	97.220%
5867	CHINA FOOD LTD	0.001%	97.221%
5868	ROYAL CO	0.001%	97.222%
5869	ACCELL GROUP	0.001%	97.224%
5870	KOREA ELEC POWE	0.001%	97.225%
5871	BEZEQ ISRAEL TE	0.001%	97.226%
5872	SUNLIGHT REAL E	0.001%	97.228%
5873	CACHE LOGISTICS	0.001%	97.229%
5874	PRINCE HOUSING	0.001%	97.230%
5875	ECOPETROL SA	0.001%	97.232%
5876	KADOKAWA DWANGO	0.001%	97.233%
5877	FU SHOU YUAN IN	0.001%	97.235%
5878	MERSEN SA	0.001%	97.236%
5879	HITACHI MAXELL	0.001%	97.237%
5880	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.239%
5881	JUKI CORP	0.001%	97.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	SWISSQUOTE GP H	0.001%	97.241%
5883	SWIRE PROPETIE	0.001%	97.243%
5884	SPARKASSEN IMMO	0.001%	97.244%
5885	IGG INC	0.001%	97.245%
5886	LATECOERE	0.001%	97.247%
5887	TED BAKER PLC	0.001%	97.248%
5888	IWATE(BANK OF)	0.001%	97.250%
5889	JCU CORP	0.001%	97.251%
5890	XL AXIATA TBK P	0.001%	97.252%
5891	INVESTEC PROP F	0.001%	97.254%
5892	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.255%
5893	GRUMA SA DE CV	0.001%	97.256%
5894	SINOPEC KANTONS	0.001%	97.258%
5895	ZHEJIANG EXPRES	0.001%	97.259%
5896	CHENG UEI PRECI	0.001%	97.260%
5897	GENSCRIPT BIOTE	0.001%	97.262%
5898	MISC BERHAD	0.001%	97.263%
5899	LASSILA & TIKAN	0.001%	97.264%
5900	BTG PLC	0.001%	97.266%
5901	RELIANCE POWER	0.001%	97.267%
5902	RESOLUTE FOREST	0.001%	97.269%
5903	SANGETSU CO	0.001%	97.270%
5904	TAIWAN MOBILE	0.001%	97.271%
5905	LG INDL SYSTEMS	0.001%	97.273%
5906	ARC LAND SAKAMO	0.001%	97.274%
5907	CHINA INTL MARI	0.001%	97.275%
5908	TAKARA STANDARD	0.001%	97.277%
5909	FLEURY SA	0.001%	97.278%
5910	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	97.279%
5911	NISSIN KOGYO	0.001%	97.281%
5912	FORMOSA TAFFETA	0.001%	97.282%
5913	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.283%
5914	RITEK INC	0.001%	97.285%
5915	MERCANTILE BANK CORP COMMON STOCK	0.001%	97.286%
5916	NSD CO LTD	0.001%	97.287%
5917	TEXTAINER GROUP	0.001%	97.289%
5918	SHANGHAI ELECTR	0.001%	97.290%
5919	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.001%	97.291%
5920	DALI FOODS GROU	0.001%	97.293%
5921	ITOCHU FUEL COR	0.001%	97.294%
5922	BANCO DE CHILE ADR ADR	0.001%	97.296%
5923	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.001%	97.297%
5924	ORBCOMM INC COMMON STOCK USD.001	0.001%	97.298%
5925	RESOLUTE MINING	0.001%	97.300%
5926	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.301%
5927	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.001%	97.302%
5928	YIRENDAI LTD AD	0.001%	97.304%
5929	RED STAR MACALL	0.001%	97.305%
5930	INFOMART CORP	0.001%	97.306%
5931	ORIOR AG	0.001%	97.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	HUNG SHENG CONS	0.001%	97.309%
5933	OESTERREICHISCH	0.001%	97.310%
5934	KANGWON LAND IN	0.001%	97.312%
5935	PEREGRINE HLDGS	0.001%	97.313%
5936	PUREGOLD PRICE	0.001%	97.314%
5937	CLARKSON(HORACE	0.001%	97.316%
5938	PREMIER OIL	0.001%	97.317%
5939	HUTCHISON TEL-H	0.001%	97.318%
5940	GRUPO AEROPORTU	0.001%	97.320%
5941	HOSHIZAKI ELECT	0.001%	97.321%
5942	XCERRA CORP COMMON STOCK USD.05	0.001%	97.322%
5943	D/S NORDEN	0.001%	97.324%
5944	ST SHINE OPTICA	0.001%	97.325%
5945	HANJIN KAL CORP	0.001%	97.326%
5946	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.328%
5947	WILSON BAYLY HO	0.001%	97.329%
5948	MIGDAL INSURAN	0.001%	97.330%
5949	TOSHIBA MACHINE	0.001%	97.332%
5950	VSE CORP COMMON STOCK USD.05	0.001%	97.333%
5951	CBL & ASSOC PRO	0.001%	97.334%
5952	KOTOBUKI SPIRIT	0.001%	97.336%
5953	ASIA PACIFIC TE	0.001%	97.337%
5954	QUIMICA Y MINER	0.001%	97.338%
5955	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	97.340%
5956	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.341%
5957	ANGLOGOLD LTD	0.001%	97.342%
5958	AFG ARBONIA-FOR	0.001%	97.344%
5959	CHESSWOOD GROUP	0.001%	97.345%
5960	TRANSGLOBE ENERGY CORP COMMON STOCK	0.001%	97.346%
5961	AMERICAN RAILCA	0.001%	97.347%
5962	KOREA EXPRESS C	0.001%	97.349%
5963	CERVUS EQUIPMEN	0.001%	97.350%
5964	ASAHI DIAMOND I	0.001%	97.351%
5965	ALTICE NV CLAS	0.001%	97.353%
5966	TVS MOTOR CO	0.001%	97.354%
5967	KOMBASSAN HOLDI	0.001%	97.355%
5968	SUMITOMO DENSET	0.001%	97.357%
5969	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.001%	97.358%
5970	TELEFONICA DE E	0.001%	97.359%
5971	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.361%
5972	RPS GROUP PLC	0.001%	97.362%
5973	ADVANTECH CO LT	0.001%	97.363%
5974	FB FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.365%
5975	TSRC CORP	0.001%	97.366%
5976	PSK INC	0.001%	97.367%
5977	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.001%	97.369%
5978	IMPERIAL METALS	0.001%	97.370%
5979	SODICK CO	0.001%	97.371%
5980	SUPERVALU INC COMMON STOCK USD.01	0.001%	97.373%
5981	AVEXIS INC COMMON STOCK USD.0001	0.001%	97.374%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	NEW SENIOR INVESTMENT GROUP REIT	0.001%	97.375%
5983	INSTEEL INDUSTRIES INC COMMON STOCK	0.001%	97.376%
5984	COSTAIN GROUP P	0.001%	97.378%
5985	BANK OF BARODA	0.001%	97.379%
5986	STARHILL GLOBAL	0.001%	97.380%
5987	PEMBANGUNAN P	0.001%	97.382%
5988	ABSOLUTE SOFTWA	0.001%	97.383%
5989	GENWORTH MORTGA	0.001%	97.384%
5990	OTE(HELLENIC TL	0.001%	97.386%
5991	GEAR ENERGY LTD	0.001%	97.387%
5992	CARNIVAL PLC	0.001%	97.388%
5993	LG HAUSYS LTD	0.001%	97.390%
5994	DENNY S CORP COMMON STOCK USD.01	0.001%	97.391%
5995	SUMITOMO WAREHO	0.001%	97.392%
5996	CENTRL PLAZA HO	0.001%	97.393%
5997	DAINICHISEIKA C	0.001%	97.395%
5998	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.396%
5999	TELEKOM AUSTRIA	0.001%	97.397%
6000	ATLISSIAN CORP	0.001%	97.399%
6001	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.400%
6002	IRISH RESIDENTI	0.001%	97.401%
6003	STEEL AUTHORITY	0.001%	97.403%
6004	DYDO DRINCO INC	0.001%	97.404%
6005	NITTO BOSEKI CO	0.001%	97.405%
6006	SUPREME ELECTRO	0.001%	97.406%
6007	INARI AMERTRON	0.001%	97.408%
6008	S.A.C.I. FALABE	0.001%	97.409%
6009	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.410%
6010	TOKYO STEEL MFG	0.001%	97.412%
6011	IRESS MARKET TE	0.001%	97.413%
6012	SEED CO LTD/TOK	0.001%	97.414%
6013	IMA(IND MACC AU	0.001%	97.415%
6014	GEMDALE PROPERT	0.001%	97.417%
6015	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.418%
6016	ASR NEDERLAND N	0.001%	97.419%
6017	MENZIES(JOHN)	0.001%	97.421%
6018	ADASTRIA HOLDI	0.001%	97.422%
6019	RICARDO	0.001%	97.423%
6020	BOLSA MEXICANA	0.001%	97.425%
6021	XINJIANG GOLDWI	0.001%	97.426%
6022	JVC KENWOOD HLD	0.001%	97.427%
6023	CREDITO EMILIAN	0.001%	97.428%
6024	CHUGOKU MAR PAI	0.001%	97.430%
6025	TRENCOR	0.001%	97.431%
6026	RAMCO CEMENTS	0.001%	97.432%
6027	PROLOGIS PROPER	0.001%	97.433%
6028	GRUPO HERDEZ SA	0.001%	97.435%
6029	PAZ CORP SA	0.001%	97.436%
6030	PHOTRONICS INC COMMON STOCK USD.01	0.001%	97.437%
6031	FUJIMORI KOGYO	0.001%	97.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	NIPPON CHEMI-CO	0.001%	97.440%
6033	JOSHIN DENKI CO	0.001%	97.441%
6034	DOOSAN CORP	0.001%	97.442%
6035	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.444%
6036	SOHU.COM INC	0.001%	97.445%
6037	KCE ELECTRONICS	0.001%	97.446%
6038	RENEWABLE ENEREG	0.001%	97.448%
6039	SALVATORE FERRA	0.001%	97.449%
6040	REDEFINE INTERN	0.001%	97.450%
6041	FOSTER ELECTRIC	0.001%	97.451%
6042	ALPEN CO LTD	0.001%	97.453%
6043	GLOBE TELECOM I	0.001%	97.454%
6044	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.001%	97.455%
6045	SHANGHAI JIN JI	0.001%	97.457%
6046	MONADELPHOUS GR	0.001%	97.458%
6047	HANSON INTL TBK	0.001%	97.459%
6048	KOREA AEROSPACE	0.001%	97.460%
6049	GMO INTERNET IN	0.001%	97.462%
6050	IMAX CHINA HOLD	0.001%	97.463%
6051	VAUDOISE ASSURA	0.001%	97.464%
6052	QCR HOLDINGS INC COMMON STOCK USD1.0	0.001%	97.465%
6053	GWA GROUP LTD	0.001%	97.467%
6054	PACIFIC METALS	0.001%	97.468%
6055	POU SHENG INTL	0.001%	97.469%
6056	OPHIR ENERGY PL	0.001%	97.470%
6057	SK CHEMICALS CO	0.001%	97.472%
6058	KIMBALL ELECTRONICS INC COMMON STOCK	0.001%	97.473%
6059	MANULIFE US REA	0.001%	97.474%
6060	NORWEGIAN AIR S	0.001%	97.476%
6061	SHOWA SANGYO CO	0.001%	97.477%
6062	ELRINGKLINGER	0.001%	97.478%
6063	GF SECURITIES C	0.001%	97.479%
6064	CALIFORNIA AMPL	0.001%	97.481%
6065	GPO FIN INTERAC	0.001%	97.482%
6066	SELECT HARVESTS	0.001%	97.483%
6067	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.001%	97.484%
6068	DEUTSCHE BETEI	0.001%	97.486%
6069	ALK-ABELLO A/S	0.001%	97.487%
6070	CEBU AIR INC	0.001%	97.488%
6071	SIRTEX MEDICAL	0.001%	97.489%
6072	ANGLO AMERICAN	0.001%	97.491%
6073	REED ELSEVIER P	0.001%	97.492%
6074	YULON MOTOR	0.001%	97.493%
6075	SIAMGAS AND PET	0.001%	97.495%
6076	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.496%
6077	INTL NICKEL IND	0.001%	97.497%
6078	ISHIHARA SANGYO	0.001%	97.498%
6079	888 HOLDINGS	0.001%	97.500%
6080	NISSHIN STEEL H	0.001%	97.501%
6081	CHINA POWER INT	0.001%	97.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	KANTO DENKA KOG	0.001%	97.503%
6083	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.001%	97.505%
6084	ELMOS SEMICONDU	0.001%	97.506%
6085	COMMUNITY HEALT	0.001%	97.507%
6086	BOJANGLES INC COMMON STOCK USD.01	0.001%	97.508%
6087	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	97.510%
6088	NEW CHINA LIFE	0.001%	97.511%
6089	TOHO CO	0.001%	97.512%
6090	BLOOMBERRY RESO	0.001%	97.513%
6091	HEALTHSTREAM INC COMMON STOCK	0.001%	97.515%
6092	TAMURA CORP	0.001%	97.516%
6093	STURM RUGER + CO INC COMMON STOCK USD1.0	0.001%	97.517%
6094	LE NOBLE AGE	0.001%	97.518%
6095	GORMAN-RUPP CO	0.001%	97.520%
6096	SAO PAU ALPARGA	0.001%	97.521%
6097	KUMHO TIRE CO	0.001%	97.522%
6098	IP GROUP	0.001%	97.523%
6099	NEUROCRINE BIOS	0.001%	97.525%
6100	BERTRANDT AG	0.001%	97.526%
6101	UNITED SUPER MA	0.001%	97.527%
6102	EVN AG	0.001%	97.528%
6103	DAISHIN SECURIT	0.001%	97.530%
6104	STRIDES ARCOLAB	0.001%	97.531%
6105	SONIC CORP	0.001%	97.532%
6106	YANGTZE OPT FIB	0.001%	97.533%
6107	BENETEAU	0.001%	97.535%
6108	DIAGEO PLC	0.001%	97.536%
6109	INDIAN OIL CORP	0.001%	97.537%
6110	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	97.538%
6111	HAMBURGER HAFEN	0.001%	97.540%
6112	YOKOGAWA BRIDGE	0.001%	97.541%
6113	AVANZA BANK HOL	0.001%	97.542%
6114	HOSOKAWA MICRON	0.001%	97.543%
6115	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	97.545%
6116	VECTOR INC	0.001%	97.546%
6117	AMERIGO RESOURC	0.001%	97.547%
6118	ZHAOJIN MINING	0.001%	97.548%
6119	JOEL-JERUSALEM	0.001%	97.550%
6120	TEIKOKU PISTON	0.001%	97.551%
6121	NISSIN ELECTRIC	0.001%	97.552%
6122	ABOITIZ EQUITY	0.001%	97.553%
6123	TATSUTA ELEC WI	0.001%	97.555%
6124	NIPPON SHEET GL	0.001%	97.556%
6125	NORITZ CORP	0.001%	97.557%
6126	INTL CONTAINER	0.001%	97.558%
6127	VISTA LAND & LI	0.001%	97.560%
6128	KUALA LUMPUR KE	0.001%	97.561%
6129	NICE-SYSTEMS LT	0.001%	97.562%
6130	PT TIMAH TBK	0.001%	97.563%
6131	PRECIOUS SHIPPI	0.001%	97.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	WEST CHINA CEME	0.001%	97.566%
6133	MYOB GROUP LTD	0.001%	97.567%
6134	CONSTRUTORA TEN	0.001%	97.568%
6135	SUMITOMO TITANI	0.001%	97.569%
6136	DE LA RUE	0.001%	97.571%
6137	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.572%
6138	NIPPON SIGNAL C	0.001%	97.573%
6139	FUJI MEDIA HOLD	0.001%	97.574%
6140	WATERLAND FIN H	0.001%	97.576%
6141	BEIJING ENTERPR	0.001%	97.577%
6142	MAIDEN HLDGS LT	0.001%	97.578%
6143	CHINA ZHEGTONG	0.001%	97.579%
6144	BML INC	0.001%	97.580%
6145	NANOMETRICS	0.001%	97.582%
6146	PENN REAL ESTATE INVEST TST REIT USD1.0	0.001%	97.583%
6147	SEVEN WEST MEDI	0.001%	97.584%
6148	SRF LTD	0.001%	97.585%
6149	ADANI POWER LTD	0.001%	97.587%
6150	SAGE THERAPEUTI	0.001%	97.588%
6151	WISTRON NEWEB C	0.001%	97.589%
6152	SIGMA PHARMACEU	0.001%	97.590%
6153	TOYO KOHAN CO	0.001%	97.591%
6154	MARR SPA	0.001%	97.593%
6155	RALLYE	0.001%	97.594%
6156	JENOPTIK AG	0.001%	97.595%
6157	SINOTRANS SHIPP	0.001%	97.596%
6158	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.598%
6159	BCO BILBAO VIZC	0.001%	97.599%
6160	HAILIANG EDUCAT	0.001%	97.600%
6161	KINSUS INTERCON	0.001%	97.601%
6162	VTG AG	0.001%	97.602%
6163	HUANENG POWER I	0.001%	97.604%
6164	NAKANISHI INC	0.001%	97.605%
6165	HOGY MEDICAL CO	0.001%	97.606%
6166	HAMAMATSU PHOTO	0.001%	97.607%
6167	GIORDANO INTL L	0.001%	97.608%
6168	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.610%
6169	FUTUREFUEL CORP COMMON STOCK USD.0001	0.001%	97.611%
6170	NYRSTAR NV	0.001%	97.612%
6171	SEMICONDUCTOR M	0.001%	97.613%
6172	MAGNESITA REFRA	0.001%	97.615%
6173	VS INDUSTRY BHD	0.001%	97.616%
6174	CRYOLIFE INC	0.001%	97.617%
6175	EMIRA PROPERTY	0.001%	97.618%
6176	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.619%
6177	DXP ENTERPRISES	0.001%	97.621%
6178	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.001%	97.622%
6179	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.623%
6180	TRANSCEND INFOR	0.001%	97.624%
6181	STELLA INTERNAT	0.001%	97.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	CANON INC SPONS ADR ADR	0.001%	97.627%
6183	YAPI VE KREDI B	0.001%	97.628%
6184	CONTAINER CORP	0.001%	97.629%
6185	CHINA MACHINERY	0.001%	97.630%
6186	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.631%
6187	PRESS KOGYO CO	0.001%	97.633%
6188	G&L BEIJER AB B	0.001%	97.634%
6189	UMS HLDGS LTD	0.001%	97.635%
6190	RICOH LEASING	0.001%	97.636%
6191	MIZUNO CORP	0.001%	97.637%
6192	TAIWAN GLASS	0.001%	97.639%
6193	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.001%	97.640%
6194	AKITA BANK	0.001%	97.641%
6195	GLOBANT SA	0.001%	97.642%
6196	TENARIS S.A.	0.001%	97.643%
6197	POLA ORBIS HLDG	0.001%	97.645%
6198	MITSUBA CORP	0.001%	97.646%
6199	AGELLAN COMMERC	0.001%	97.647%
6200	MERCURIES LIFE	0.001%	97.648%
6201	PRESTIGE ESTATE	0.001%	97.649%
6202	ECOPETROL SA SPONSORED ADR ADR	0.001%	97.651%
6203	BANK PEKAO	0.001%	97.652%
6204	WALSIN LIHWA CO	0.001%	97.653%
6205	NORITAKE CO	0.001%	97.654%
6206	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.655%
6207	CHINA TELECOM C	0.001%	97.657%
6208	ELDORADO RESORTS INC COMMON STOCK	0.001%	97.658%
6209	KONINKLIJKE WES	0.001%	97.659%
6210	GOLDEN EAGLE RE	0.001%	97.660%
6211	LT GROUP INC	0.001%	97.661%
6212	AMERICAN PUBLIC	0.001%	97.662%
6213	KOKUYO CO	0.001%	97.664%
6214	WASKITA KARYA T	0.001%	97.665%
6215	EUROPCAR GROUPE	0.001%	97.666%
6216	CHEIL WORLDWIDE	0.001%	97.667%
6217	ASIAN PAINTS LT	0.001%	97.668%
6218	PORT OF TAURANG	0.001%	97.670%
6219	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.671%
6220	SAF-HOLLAND SA	0.001%	97.672%
6221	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.001%	97.673%
6222	KOSSAN RUBBER I	0.001%	97.674%
6223	ARCELIK AS	0.001%	97.675%
6224	THAI AIRWAYS IN	0.001%	97.677%
6225	ERCROS SA	0.001%	97.678%
6226	OBIC	0.001%	97.679%
6227	TIBET WATER RES	0.001%	97.680%
6228	SUNWAY BHD	0.001%	97.681%
6229	CEVA INC COMMON STOCK USD.001	0.001%	97.683%
6230	DAISEKI CO LTD	0.001%	97.684%
6231	ZUMIEZ INC COMMON STOCK	0.001%	97.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	SUPREME INDUSTR	0.001%	97.686%
6233	CARBONITE INC COMMON STOCK USD.01	0.001%	97.687%
6234	FORHOUSE CORP	0.001%	97.688%
6235	CLAL INSURANCE	0.001%	97.690%
6236	CASETEK HOLDING	0.001%	97.691%
6237	DONGKUK STEEL M	0.001%	97.692%
6238	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.693%
6239	SCHRODERS(NEW)	0.001%	97.694%
6240	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.695%
6241	TOWA PHARM CO L	0.001%	97.697%
6242	SHANGHAI PETROC	0.001%	97.698%
6243	KOREA LINE CORP	0.001%	97.699%
6244	CHEMRING GROUP	0.001%	97.700%
6245	FIRST RESOURCES	0.001%	97.701%
6246	EUROPAC PAPELES	0.001%	97.702%
6247	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.704%
6248	INTERNATIONAL P	0.001%	97.705%
6249	CITIC 1616 HLDG	0.001%	97.706%
6250	KOA CORPORATION	0.001%	97.707%
6251	FBD HLDGS	0.001%	97.708%
6252	FAMOUS BRANDS L	0.001%	97.710%
6253	GREENCROSS LTD	0.001%	97.711%
6254	DAIKI ALUMINIUM	0.001%	97.712%
6255	ZENRIN CO LTD	0.001%	97.713%
6256	TSUKUI CORP	0.001%	97.714%
6257	AVON PRODUCTS I	0.001%	97.715%
6258	SANYO SPEC STEE	0.001%	97.716%
6259	HARMONIC DRIVE	0.001%	97.718%
6260	PROTECTOR FORSI	0.001%	97.719%
6261	BANCO SANTANDER	0.001%	97.720%
6262	UNIPAR UNIAO DE	0.001%	97.721%
6263	O/SEAS UNION EN	0.001%	97.722%
6264	SOUTH INDIA BAN	0.001%	97.723%
6265	CIA TRANSM ENER	0.001%	97.725%
6266	DAIDO METAL CO	0.001%	97.726%
6267	SBS HOLDINGS IN	0.001%	97.727%
6268	CITYCON OYJ	0.001%	97.728%
6269	GPO CATALANA OC	0.001%	97.729%
6270	HANKYU REIT INC	0.001%	97.730%
6271	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.732%
6272	MORITA HOLDINGS	0.001%	97.733%
6273	STEINHOFF INTER	0.001%	97.734%
6274	WIZZ AIR HOLDIN	0.001%	97.735%
6275	COLOWIDE CO LTD	0.001%	97.736%
6276	NETSCOUTS INC	0.001%	97.737%
6277	WALLENSTAM AB	0.001%	97.738%
6278	EPS CO LTD	0.001%	97.740%
6279	CONEXIO CORP	0.001%	97.741%
6280	NISSEI BUILD KO	0.001%	97.742%
6281	SITRONIX TECHNO	0.001%	97.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	JOYFUL HONDA CO	0.001%	97.744%
6283	SALA CORPORATIO	0.001%	97.745%
6284	RPX CORP COMMON STOCK USD.0001	0.001%	97.747%
6285	NITTO ELECTRIC	0.001%	97.748%
6286	STEADFAST GROUP	0.001%	97.749%
6287	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	97.750%
6288	COMMERCIAL INTE	0.001%	97.751%
6289	MUHIBBAH ENGINE	0.001%	97.752%
6290	KENKO MAYONNAIS	0.001%	97.753%
6291	TELEVISION BROA	0.001%	97.755%
6292	YANG MING MARIN	0.001%	97.756%
6293	GLOBAL INDEMNIT	0.001%	97.757%
6294	SANYO CHEMICAL	0.001%	97.758%
6295	THERATECHNOLOGI	0.001%	97.759%
6296	L'OCCITANE INTE	0.001%	97.760%
6297	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.761%
6298	KPJ HEALTHCARE	0.001%	97.763%
6299	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.001%	97.764%
6300	MALAYSIAN RES C	0.001%	97.765%
6301	MELCOR DEVS LTD	0.001%	97.766%
6302	NOBINA AB	0.001%	97.767%
6303	ICL-ISRAEL CHEM	0.001%	97.768%
6304	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.769%
6305	ESPRIT HOLDINGS	0.001%	97.771%
6306	STAGECOACH GROU	0.001%	97.772%
6307	CAFE DE CORAL H	0.001%	97.773%
6308	DR.Ci:LABO CO L	0.001%	97.774%
6309	UNITIKA	0.001%	97.775%
6310	FARADAY TECHNOL	0.001%	97.776%
6311	NIDEC CORPORATI	0.001%	97.777%
6312	Goldcrest Co.,	0.001%	97.779%
6313	SHIBAURA ELECTR	0.001%	97.780%
6314	SJW GROUP COMMON STOCK USD.001	0.001%	97.781%
6315	IRB INFRASTRUCT	0.001%	97.782%
6316	MAYR-MELNHOF KA	0.001%	97.783%
6317	EPSILON ENERGY	0.001%	97.784%
6318	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.785%
6319	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	97.786%
6320	VINA CONCHA Y T	0.001%	97.788%
6321	LG HOME SHOPPIN	0.001%	97.789%
6322	ELITE ADVANCED	0.001%	97.790%
6323	GENOMMA LAB INT	0.001%	97.791%
6324	TAKUMA CO	0.001%	97.792%
6325	MGM CHINA HLDGS	0.001%	97.793%
6326	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.001%	97.794%
6327	HALLA HOLDINGS	0.001%	97.796%
6328	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	97.797%
6329	HERSHA HOSPITALITY TRUST REIT USD.01	0.001%	97.798%
6330	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.799%
6331	SEIKAGAKU CORP	0.001%	97.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	UNISEM (M) BHD	0.001%	97.801%
6333	LIPPO KARAWACI	0.001%	97.802%
6334	CENT PATTANA PU	0.001%	97.803%
6335	BLUE LABEL TELE	0.001%	97.805%
6336	CITIC RESOURCES	0.001%	97.806%
6337	MATSUI SECURITI	0.001%	97.807%
6338	JUROKU BANK	0.001%	97.808%
6339	HANSSEM CO	0.001%	97.809%
6340	SKS MICROFINANC	0.001%	97.810%
6341	TAYCA CORP	0.001%	97.811%
6342	TAEYOUNG ENGINE	0.001%	97.812%
6343	KT CORPORATION	0.001%	97.813%
6344	ZAKL AZOT W	0.001%	97.815%
6345	SYRAH RESOURCES	0.001%	97.816%
6346	GLOW ENERGY	0.001%	97.817%
6347	CANARA BANK	0.001%	97.818%
6348	METRO AG	0.001%	97.819%
6349	RETAIL ESTATES	0.001%	97.820%
6350	LUXOFT HOLDING	0.001%	97.821%
6351	IDFC BANK LTD	0.001%	97.822%
6352	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.824%
6353	USI CORPORATION	0.001%	97.825%
6354	WAN HAI LINES	0.001%	97.826%
6355	WOWPRIME CORP	0.001%	97.827%
6356	JIH SUN FINANCI	0.001%	97.828%
6357	MIRATI THERAPEU	0.001%	97.829%
6358	SALMAR ASA	0.001%	97.830%
6359	CLEANAWAY CO LT	0.001%	97.831%
6360	RAISIO YHTYMA O	0.001%	97.832%
6361	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.834%
6362	CROMPTON GREAVE	0.001%	97.835%
6363	QOL CO LTD	0.001%	97.836%
6364	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.837%
6365	TRULY INTL HLDG	0.001%	97.838%
6366	BANGKOK AIRWAYS	0.001%	97.839%
6367	MIYAZAKI BANK	0.001%	97.840%
6368	ARN MONDADORI E	0.001%	97.841%
6369	SHIKOKU BANK	0.001%	97.842%
6370	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.844%
6371	GREIF INC CL B COMMON STOCK	0.001%	97.845%
6372	SHIBUYA KOGYO C	0.001%	97.846%
6373	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	97.847%
6374	YOKOHAMA REITO	0.001%	97.848%
6375	AMPLIFON SPA NE	0.001%	97.849%
6376	UKC HOLDINGS CO	0.001%	97.850%
6377	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.851%
6378	EARTH CHEMICAL	0.001%	97.852%
6379	ATEN INTERNATIO	0.001%	97.854%
6380	DELTA ELECTRONI	0.001%	97.855%
6381	ARROW GLOBAL GR	0.001%	97.856%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TOPY INDUSTRIES	0.001%	97.857%
6383	GOL LINHAS AERE	0.001%	97.858%
6384	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.859%
6385	TOCALO CO LTD	0.001%	97.860%
6386	CENTRAL GARDEN&	0.001%	97.861%
6387	BURSA MALAYSIA	0.001%	97.862%
6388	HOKURIKU ELEC P	0.001%	97.863%
6389	NIIT TECHNOLOGI	0.001%	97.865%
6390	ENERGIAS DO BRA	0.001%	97.866%
6391	HK ELECTRIC INV	0.001%	97.867%
6392	CHESNARA PLC	0.001%	97.868%
6393	PAX GLOBAL TECH	0.001%	97.869%
6394	GAMEHOST INC	0.001%	97.870%
6395	HIQ INTERNATION	0.001%	97.871%
6396	SUPER-SOL	0.001%	97.872%
6397	OCI MATERIALS C	0.001%	97.873%
6398	HEADLAM GROUP	0.001%	97.874%
6399	RUENTEX INDUSTR	0.001%	97.876%
6400	EISAI CO	0.001%	97.877%
6401	FLEXIGROUP LIMI	0.001%	97.878%
6402	BREVILLE GROUP	0.001%	97.879%
6403	FUKUDA DENSHI C	0.001%	97.880%
6404	FUKUI BANK	0.001%	97.881%
6405	MITRA ADIPERKAS	0.001%	97.882%
6406	CAPITAL SECURIT	0.001%	97.883%
6407	BANCOLOMBIA SA	0.001%	97.884%
6408	AI HOLDINGS COR	0.001%	97.885%
6409	BEGA CHEESE LTD	0.001%	97.887%
6410	SSANGYONG CEMEN	0.001%	97.888%
6411	BLACKMORES LTD	0.001%	97.889%
6412	SIME DARBY PLAN	0.001%	97.890%
6413	BUKIT SEMBAWNG	0.001%	97.891%
6414	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	97.892%
6415	HCI GROUP INC COMMON STOCK	0.001%	97.893%
6416	TOTETSU KOGYO C	0.001%	97.894%
6417	SANOFI INDIA LT	0.001%	97.895%
6418	VP BANK AG	0.001%	97.896%
6419	SHOEI FOODS COR	0.001%	97.897%
6420	ARAKAWA CHEMICA	0.001%	97.899%
6421	C C LAND HOLDIN	0.001%	97.900%
6422	CHINA WATER AFF	0.001%	97.901%
6423	SOUTHERN CROSS	0.001%	97.902%
6424	BR MALLS PARTIC	0.001%	97.903%
6425	KIKUCHI CO LTD	0.001%	97.904%
6426	ELBIT SYSTEMS L	0.001%	97.905%
6427	VESTEL ELECTRON	0.001%	97.906%
6428	MEDCO ENERGI IN	0.001%	97.907%
6429	CASTROL INDIA L	0.001%	97.908%
6430	KLAB INC	0.001%	97.909%
6431	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	DAIKYONISHIKAWA	0.001%	97.912%
6433	MAGYAR TELEKOM	0.001%	97.913%
6434	VIRBAC	0.001%	97.914%
6435	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	97.915%
6436	AVEX GROUP HOLD	0.001%	97.916%
6437	DEVELOPMENT CRE	0.001%	97.917%
6438	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.918%
6439	CHUDENKO CORP	0.001%	97.919%
6440	HIGH ARCTIC ENE	0.001%	97.920%
6441	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.001%	97.921%
6442	COAL INDIA LTD	0.001%	97.922%
6443	ALTium LTD	0.001%	97.924%
6444	MENICON CO LTD	0.001%	97.925%
6445	MULTIPLAN EMPRE	0.001%	97.926%
6446	UTD COMMUNITY F	0.001%	97.927%
6447	XEBIO CO	0.001%	97.928%
6448	DEL FRISCOS RES	0.001%	97.929%
6449	VILLEROY & BOCH	0.001%	97.930%
6450	JAHWA ELECTRONI	0.001%	97.931%
6451	TAINAN SPINNING	0.001%	97.932%
6452	CIMIC GROUP LTD	0.001%	97.933%
6453	CJ CGV	0.001%	97.934%
6454	QINGDAO PORT IN	0.001%	97.935%
6455	ARJO AB	0.001%	97.936%
6456	TENARIS S.A.	0.001%	97.938%
6457	CIR-COMPAGNIE I	0.001%	97.939%
6458	MOTA ENGIL SGPS	0.001%	97.940%
6459	SPIRENT COMMUNI	0.001%	97.941%
6460	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.942%
6461	GROWTHPOINT PRO	0.001%	97.943%
6462	FRASERS COMMERC	0.001%	97.944%
6463	AMERICAS SILVER	0.001%	97.945%
6464	RANDON SA IMPL	0.001%	97.946%
6465	SK NETWORKS CO	0.001%	97.947%
6466	HONGHUA GROUP L	0.001%	97.948%
6467	CHINA MOLYBDENU	0.001%	97.949%
6468	MARUDAI FOOD CO	0.001%	97.950%
6469	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.951%
6470	KINEPOLIS GROUP	0.001%	97.953%
6471	REDINGTON INDIA	0.001%	97.954%
6472	FUKUSHIMA IND C	0.001%	97.955%
6473	MEYER BURGER TE	0.001%	97.956%
6474	GURIT HOLDING A	0.001%	97.957%
6475	CP POKPHAND CO	0.001%	97.958%
6476	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.959%
6477	J-OIL MILLS INC	0.001%	97.960%
6478	BQE NATL BELGIQ	0.001%	97.961%
6479	PAN JIT INTERNA	0.001%	97.962%
6480	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.963%
6481	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	FINISH LINE INC	0.001%	97.965%
6483	DEBENHAMS	0.001%	97.966%
6484	WYNN MACAU LTD	0.001%	97.968%
6485	RESTAURANT GROU	0.001%	97.969%
6486	PAGE INDUSTRIES	0.001%	97.970%
6487	URSTADT BIDDLE	0.001%	97.971%
6488	SP SETIA	0.001%	97.972%
6489	TECHTARGET COMMON STOCK USD.001	0.001%	97.973%
6490	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.974%
6491	WALSIN TECHNOLO	0.001%	97.975%
6492	DEVOTEAM SA	0.001%	97.976%
6493	MATAHARI DEPART	0.001%	97.977%
6494	ASANUMA CORP	0.001%	97.978%
6495	HYUNDAI MIPO DO	0.001%	97.979%
6496	SUMMARECON AGUN	0.001%	97.980%
6497	VILMORIN CLAUSE	0.001%	97.981%
6498	XTEP INTERNATIO	0.001%	97.982%
6499	SMS CO LTD	0.001%	97.983%
6500	CHOFU SEISAKUSH	0.001%	97.985%
6501	KISSEI PHARM CO	0.001%	97.986%
6502	NATIONAL STORAG	0.001%	97.987%
6503	BOIRON	0.001%	97.988%
6504	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.989%
6505	KENDA RUBBER IN	0.001%	97.990%
6506	SCHRODER REAL E	0.001%	97.991%
6507	CIA SANEAMENTO	0.001%	97.992%
6508	TTY BIPHARM CO	0.001%	97.993%
6509	TOSEI CORP	0.001%	97.994%
6510	TEKKEN CORP	0.001%	97.995%
6511	AICHI STEEL WOR	0.001%	97.996%
6512	HANA TOUR SERVI	0.001%	97.997%
6513	DEXERIALS CORP	0.001%	97.998%
6514	CARD FACTORY PL	0.001%	97.999%
6515	ROCK FIELD CO	0.001%	98.000%
6516	VITTORIA ASSICU	0.001%	98.001%
6517	RESTAURANT BRAN	0.001%	98.002%
6518	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	98.004%
6519	YOROZU CORP	0.001%	98.005%
6520	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	98.006%
6521	CMK CORP	0.001%	98.007%
6522	AUST WORLDWIDE	0.001%	98.008%
6523	SUMIDA ELECTRIC	0.001%	98.009%
6524	DOUTOR NICHIRE	0.001%	98.010%
6525	STRABAG SE	0.001%	98.011%
6526	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.012%
6527	RYOSAN CO	0.001%	98.013%
6528	TV ASAHI CORP	0.001%	98.014%
6529	HAVELLS INDIA L	0.001%	98.015%
6530	PLATINUM ASSET	0.001%	98.016%
6531	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	98.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	BARRATT DEVEL	0.001%	98.018%
6533	AMOTECH CO LTD	0.001%	98.019%
6534	TOX FREE SOLUTI	0.001%	98.020%
6535	TITAN CEMENT CO	0.001%	98.021%
6536	Y G-1	0.001%	98.022%
6537	KONGSBERG AUTOM	0.001%	98.023%
6538	BK OF RYUKYUS	0.001%	98.024%
6539	TORSTAR CORP CL	0.001%	98.025%
6540	PHILIPS LIGHTIN	0.001%	98.027%
6541	PRUKSA HOLDING	0.001%	98.028%
6542	VEIDEKKE ASA	0.001%	98.029%
6543	5N PLUS INC.	0.001%	98.030%
6544	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	98.031%
6545	DEVRO	0.001%	98.032%
6546	DAEWOO ENGINEER	0.001%	98.033%
6547	DESCENTE LTD.	0.001%	98.034%
6548	PTT PUBLIC COMP	0.001%	98.035%
6549	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.036%
6550	SANSHIN ELECTRO	0.001%	98.037%
6551	GDI PROPERTY GR	0.001%	98.038%
6552	HI-LEX CORP	0.001%	98.039%
6553	ONE HOSPITALITY	0.001%	98.040%
6554	SAVARIA CORPORA	0.001%	98.041%
6555	TURKCELL ILETIS	0.001%	98.042%
6556	MEDIA NUSANTARA	0.001%	98.043%
6557	DOMAIN HOLDINGS	0.001%	98.044%
6558	BIOTEST AG	0.001%	98.045%
6559	CHAROEN POKPHAN	0.001%	98.046%
6560	FULLTECH FIBER	0.001%	98.047%
6561	GREEN CROSS HLD	0.001%	98.048%
6562	ITALMOBILIARE S	0.001%	98.049%
6563	PRESSANCE CORPO	0.001%	98.050%
6564	LIPPO MALLS IN	0.001%	98.051%
6565	PLAYA HOTELS &	0.001%	98.052%
6566	PI INDUSTRIES L	0.001%	98.053%
6567	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.054%
6568	RECHI PRECISION	0.001%	98.056%
6569	TAIWAN TEA CORP	0.001%	98.057%
6570	PIAGGIO	0.001%	98.058%
6571	SAPURAKENCANA P	0.001%	98.059%
6572	YELLOW HAT LTD.	0.001%	98.060%
6573	GINKO INTERNATI	0.001%	98.061%
6574	INVOCARE LTD	0.001%	98.062%
6575	KUMIAI CHEM IND	0.001%	98.063%
6576	CHANGYOU.COM LTD ADR ADR	0.001%	98.064%
6577	DABUR INDIA LTD	0.001%	98.065%
6578	DALRADIAN RESOU	0.001%	98.066%
6579	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.067%
6580	PAO DE ACUCAR C	0.001%	98.068%
6581	HANIL CEMENT MF	0.001%	98.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	98.070%
6583	NTT URBAN DEVEL	0.001%	98.071%
6584	ZEHNDER GROUP A	0.001%	98.072%
6585	SOULBRAIN CO LT	0.001%	98.073%
6586	VITAL HEALTHCAR	0.001%	98.074%
6587	DATA COMMUNICAT	0.001%	98.075%
6588	SUNPLUS TECHNOL	0.001%	98.076%
6589	DALMIA BHARAT L	0.001%	98.077%
6590	ACANDO AB	0.001%	98.078%
6591	EASY BIO INC	0.001%	98.079%
6592	SAETA YIELD SA	0.001%	98.080%
6593	SKY NETWORK TEL	0.001%	98.081%
6594	OIL & NATURAL G	0.001%	98.082%
6595	ZAGG INC COMMON STOCK USD.001	0.001%	98.083%
6596	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.084%
6597	INFRATIL LTD	0.001%	98.085%
6598	ILUKA RESOURCES	0.001%	98.086%
6599	DISCO CORPORATI	0.001%	98.087%
6600	INDOCEMENT TUNG	0.001%	98.088%
6601	BANGKOK EXPRESS	0.001%	98.089%
6602	COLOPL INC	0.001%	98.090%
6603	NIPPON KOEI CO	0.001%	98.091%
6604	CHAROEN POK PHA	0.001%	98.092%
6605	MATAS AS	0.001%	98.093%
6606	PRESTIGE INTERN	0.001%	98.094%
6607	TRONC INC COMMON STOCK USD.01	0.001%	98.095%
6608	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.096%
6609	TEKFEN HOLDING	0.001%	98.097%
6610	NIPPON PILLAR P	0.001%	98.098%
6611	TORII PHARM CO	0.001%	98.099%
6612	CONSUN PHARMACE	0.001%	98.100%
6613	HARASHIN CO LTD	0.001%	98.101%
6614	HOSIDEN CORP	0.001%	98.102%
6615	DMCI HLDGS INC	0.001%	98.104%
6616	COVENANT TRANSP	0.001%	98.105%
6617	BANGKOK LAND PC	0.001%	98.106%
6618	TAIWAN ACCEPTAN	0.001%	98.107%
6619	BANK OF PHILIPP	0.001%	98.108%
6620	TOKYOTOKEIBA CO	0.001%	98.109%
6621	MARFRIG GLOBAL	0.001%	98.110%
6622	PETRONAS DAGANG	0.001%	98.111%
6623	KB FINANCIAL GROUP INC ADR ADR	0.001%	98.112%
6624	CHROMA ATE INC	0.001%	98.113%
6625	ACE HARDWARE IN	0.001%	98.114%
6626	KONOIKE TRANSPO	0.001%	98.115%
6627	MEARS GROUP PLC	0.001%	98.116%
6628	GUERBET	0.001%	98.117%
6629	HOIST FINANCE A	0.001%	98.118%
6630	SINOFERT HOLDIN	0.001%	98.119%
6631	E CL SA	0.001%	98.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	ARGOSY PROPERTY	0.001%	98.121%
6633	AES TIETE ENERG	0.001%	98.122%
6634	BKW ENERGIE AG	0.001%	98.123%
6635	MARCO POLO DEV	0.001%	98.124%
6636	HU LANE ASSOCIA	0.001%	98.125%
6637	ARDENTEC CORP	0.001%	98.126%
6638	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.127%
6639	OFG BANCORP COMMON STOCK USD1.0	0.001%	98.128%
6640	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	98.129%
6641	ARROWHEAD PROR	0.001%	98.130%
6642	VT HOLDINGS CO	0.001%	98.131%
6643	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.132%
6644	ASTRA AGRO LEST	0.001%	98.133%
6645	AMTRAN TECHNOLO	0.001%	98.134%
6646	ESSENTIAL ENERG	0.001%	98.135%
6647	MCJ CO LTD	0.001%	98.136%
6648	HANON SYSTEMS	0.001%	98.137%
6649	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	98.138%
6650	LEES PHARMACEUT	0.001%	98.139%
6651	1ST PHILIPPINE	0.001%	98.140%
6652	AUSTRALIAN PHAR	0.001%	98.141%
6653	PROPERTY FOR IN	0.001%	98.142%
6654	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	98.143%
6655	LIFESTYLE INTER	0.001%	98.144%
6656	FACC AG	0.001%	98.145%
6657	INWIDO AB	0.001%	98.146%
6658	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.147%
6659	SAVENCIA SA	0.001%	98.148%
6660	CIMC ENRIC HOLD	0.001%	98.149%
6661	OSAKI ELECTRIC	0.001%	98.149%
6662	HAMAKYOREX CO L	0.001%	98.150%
6663	TREDEGAR CORP COMMON STOCK	0.001%	98.151%
6664	ENERGISA SA	0.001%	98.152%
6665	GREATVIEW ASEPT	0.001%	98.153%
6666	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.154%
6667	SHIN ZU SHING C	0.001%	98.155%
6668	TORRENT PHARM	0.001%	98.156%
6669	HYUNDAI ELEVATO	0.001%	98.157%
6670	RAITO KOGYO CO	0.001%	98.158%
6671	IOI PROPERTIES	0.001%	98.159%
6672	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.160%
6673	NOVA MEASURING	0.001%	98.161%
6674	DAH CHONG HONG	0.001%	98.162%
6675	PHOTO-ME INTERN	0.001%	98.163%
6676	AICHI BANK	0.001%	98.164%
6677	HESKA CORP	0.001%	98.165%
6678	XO GROUP INC COMMON STOCK USD.01	0.001%	98.166%
6679	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	98.167%
6680	CREDIT CORP GRO	0.001%	98.168%
6681	DANIELI & CO CO	0.001%	98.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	UPONOR OYJ	0.001%	98.170%
6683	REPLY SPA	0.001%	98.171%
6684	POLYTEC HOLDING	0.001%	98.172%
6685	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.173%
6686	LEYOU TECHNOLOG	0.001%	98.174%
6687	KVAERNER ASA	0.001%	98.175%
6688	COGOBUY GROUP	0.001%	98.176%
6689	JELD WEN HOLDING INC COMMON STOCK USD.01	0.001%	98.177%
6690	SK GAS	0.001%	98.178%
6691	CUTERA INC COMMON STOCK USD.001	0.001%	98.179%
6692	NEO-CHINA GROUP	0.001%	98.180%
6693	INFRASTRUCTURA	0.001%	98.181%
6694	ARB CORP LTD	0.001%	98.182%
6695	PASONA GROUP IN	0.001%	98.183%
6696	GLENMARK PHARM	0.001%	98.184%
6697	TRISURA GROUP L	0.001%	98.185%
6698	MASTERLINK SECS	0.001%	98.186%
6699	QAD INC A COMMON STOCK	0.001%	98.187%
6700	ASAHI CO LTD	0.001%	98.188%
6701	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	98.189%
6702	J TRUST CO. LTD	0.001%	98.190%
6703	BRIGHTOIL PETRO	0.001%	98.191%
6704	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.192%
6705	YUMESHIN HOLDIN	0.001%	98.192%
6706	GRANITE OIL COR	0.001%	98.193%
6707	SAMYANG HOLDING	0.001%	98.194%
6708	SOILBUILD BUSIN	0.001%	98.195%
6709	GEMTEK TECHNOLO	0.001%	98.196%
6710	FUJI KYUKO CO L	0.001%	98.197%
6711	AEKYUNG PETROCH	0.001%	98.198%
6712	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.199%
6713	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	98.200%
6714	MAINSTREET EQUI	0.001%	98.201%
6715	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	98.202%
6716	IRON BRIDGE RES	0.001%	98.203%
6717	BANGKOK DUSIT M	0.001%	98.204%
6718	ALPEK SAB	0.001%	98.205%
6719	VETROPACK HOLDI	0.001%	98.206%
6720	ESPEC CORP	0.001%	98.207%
6721	RIKEN CORP	0.001%	98.208%
6722	FIRST REIT	0.001%	98.209%
6723	HOWA MACHINERY	0.001%	98.210%
6724	INVESTORS CLOUD	0.001%	98.211%
6725	AGRANA BETEILIG	0.001%	98.212%
6726	SAS AB	0.001%	98.213%
6727	EMPEROR INTL HL	0.001%	98.214%
6728	ANGANG NEW STEE	0.001%	98.215%
6729	AKKA TECHNOLOGI	0.001%	98.216%
6730	BK OF NAGOYA	0.001%	98.217%
6731	OCEAN YIELD ASA	0.001%	98.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TURKIYE SINAI K	0.001%	98.219%
6733	TAIYO INK MFG C	0.001%	98.219%
6734	YAMABIKO CORP	0.001%	98.220%
6735	BARNES & NOBLE	0.001%	98.221%
6736	ZERIA PHARMACEU	0.001%	98.222%
6737	TON YI CORP	0.001%	98.223%
6738	T-GAIA CORP	0.001%	98.224%
6739	COROMANDEL INTL	0.001%	98.225%
6740	BUNKA SHUTTER C	0.001%	98.226%
6741	INFRASTRUCTURE	0.001%	98.227%
6742	MCMILLAN SHAKES	0.001%	98.228%
6743	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.229%
6744	AVEO GROUP	0.001%	98.230%
6745	HIBISCUS PETROL	0.001%	98.231%
6746	FRASERS HOSPITA	0.001%	98.232%
6747	WISDOM MARINE L	0.001%	98.233%
6748	THULE GROUP AB/	0.001%	98.234%
6749	ASKUL	0.001%	98.235%
6750	IRISH CONTINENT	0.001%	98.236%
6751	STANDARD LIFE I	0.001%	98.237%
6752	CHINA MAPLE LEA	0.001%	98.238%
6753	SODA SANAYII	0.001%	98.239%
6754	METALLURGICAL C	0.001%	98.240%
6755	AKASTOR ASA	0.001%	98.240%
6756	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.241%
6757	CADILA HEALTHCA	0.001%	98.242%
6758	NAVITAS LTD	0.001%	98.243%
6759	FAR EAST DEPT	0.001%	98.244%
6760	BELL AG - REG	0.001%	98.245%
6761	DAKTRONICS INC COMMON STOCK	0.001%	98.246%
6762	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	98.247%
6763	KARDEMIR KARABU	0.001%	98.248%
6764	INDIAN BANK	0.001%	98.249%
6765	TI FINANCIAL HO	0.001%	98.250%
6766	UNILEVER INDONE	0.001%	98.251%
6767	SEMIRARA MINING	0.001%	98.252%
6768	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	98.253%
6769	VIRTUS HEALTH L	0.001%	98.254%
6770	MICHINOKU BANK	0.001%	98.255%
6771	OBEROI REALTY L	0.001%	98.256%
6772	NATIONAL THERMA	0.001%	98.257%
6773	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.258%
6774	GODREJ CONSUMER	0.001%	98.258%
6775	TAKASAGO THML E	0.001%	98.259%
6776	CVC BRASIL OP A	0.001%	98.260%
6777	NESTLE INDIA	0.001%	98.261%
6778	KYOKUYO CO LTD	0.001%	98.262%
6779	TIKKURILA OY	0.001%	98.263%
6780	HOKUETSU BANK	0.001%	98.264%
6781	LG FASHION CORP	0.001%	98.265%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	NOEVIR HOLDINGS	0.001%	98.266%
6783	AIMS AMP CAPITA	0.001%	98.267%
6784	DAESANG CORP	0.001%	98.268%
6785	TOWA BANK	0.001%	98.269%
6786	HONGKONG&SHANG	0.001%	98.270%
6787	PHOENIX MECANO	0.001%	98.271%
6788	LINK AND MOTIVA	0.001%	98.272%
6789	IBASE TECHNOLOG	0.001%	98.273%
6790	GLOBAL BRANDS G	0.001%	98.274%
6791	STOCK SPIRITS G	0.001%	98.274%
6792	REV GROUP INC COMMON STOCK USD.001	0.001%	98.275%
6793	SKISTAR AB	0.001%	98.276%
6794	LIVZON PHARMACE	0.001%	98.277%
6795	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.278%
6796	SURTECO SE	0.001%	98.279%
6797	TALGO SA	0.001%	98.280%
6798	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.281%
6799	TV TOKYO HLDG C	0.001%	98.282%
6800	SIGURD MICROELE	0.001%	98.283%
6801	CHUBU SHIRYO CO	0.001%	98.284%
6802	CEMENTIR S.p.A.	0.001%	98.285%
6803	YUASA TRADING C	0.001%	98.286%
6804	SIIC ENVIRONMEN	0.001%	98.287%
6805	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.288%
6806	WCT HOLDINGS BH	0.001%	98.288%
6807	FILINVEST LAND	0.001%	98.289%
6808	PETRA DIAMONDS	0.001%	98.290%
6809	SAKAI MOVING SE	0.001%	98.291%
6810	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.292%
6811	O-NET COMMUNICA	0.001%	98.293%
6812	SINTOKOGIO	0.001%	98.294%
6813	TPI POLENE PCL	0.001%	98.295%
6814	AUSNUTRIA DAIRY	0.001%	98.296%
6815	TRUE NORTH COMM	0.001%	98.297%
6816	TAIHEI DENGYO	0.001%	98.298%
6817	GUANGSHEN RAILW	0.001%	98.299%
6818	KESKO OYJ	0.001%	98.300%
6819	SANKI ENGINEERI	0.001%	98.301%
6820	ASCENTIAL PLC	0.001%	98.302%
6821	SK SECURITIES C	0.001%	98.302%
6822	SRA HOLDINGS IN	0.001%	98.303%
6823	FOCALTECH SYSTE	0.001%	98.304%
6824	WARABEYA NICHII	0.001%	98.305%
6825	FIAT CHRYSLER A	0.001%	98.306%
6826	TECO ELEC&MACHI	0.001%	98.307%
6827	VZ HOLDING AG	0.001%	98.308%
6828	FUJIBO HOLDINGS	0.001%	98.309%
6829	YASUNAGA CORP	0.001%	98.310%
6830	Q TECHNOLOGY GR	0.001%	98.311%
6831	ECLAT TEXTILE C	0.001%	98.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	MOUNTAIN PROVIN	0.001%	98.313%
6833	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	98.314%
6834	ZOJIRUSHI CORP	0.001%	98.314%
6835	STEF-TFE NEW	0.001%	98.315%
6836	ACCORDIA GOLF T	0.001%	98.316%
6837	LANDEC CORP	0.001%	98.317%
6838	QUALITAS CONTOL	0.001%	98.318%
6839	SHIZUOKAGAS CO	0.001%	98.319%
6840	BELC CO LTD	0.001%	98.320%
6841	ROBERT WALTERS	0.001%	98.321%
6842	TSUBAKI NAKASHI	0.001%	98.322%
6843	SINFONIA TECHNO	0.001%	98.323%
6844	DONG-A ST CO LT	0.001%	98.324%
6845	YIEH PHUI ENTS	0.001%	98.325%
6846	TAIWAN LAND DEV	0.001%	98.325%
6847	SMI HOLDINGS GR	0.001%	98.326%
6848	WESTERN ENERGY	0.001%	98.327%
6849	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.328%
6850	SMARTONE TELECO	0.001%	98.329%
6851	ORIENT CORP	0.001%	98.330%
6852	SADBHAV ENGINEE	0.001%	98.331%
6853	ARATA CORP	0.001%	98.332%
6854	TANSEISHA CO	0.001%	98.333%
6855	MATSUYA FOODS C	0.001%	98.334%
6856	STABILUS SA	0.001%	98.335%
6857	OKAMOTO INDUSTR	0.001%	98.336%
6858	COLBUN S.A.	0.001%	98.336%
6859	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.337%
6860	RENEAS ELECTRO	0.001%	98.338%
6861	AUTOBACS SEVEN	0.001%	98.339%
6862	EUGENE CORP	0.001%	98.340%
6863	TOM TAILOR HOLD	0.001%	98.341%
6864	HKR INTL LTD	0.001%	98.342%
6865	SCHOELLER BLECK	0.001%	98.343%
6866	CHINA SHENGMU O	0.001%	98.344%
6867	EAGLE INDUSTRY	0.001%	98.345%
6868	MIQUEL Y COSTAS	0.001%	98.346%
6869	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.346%
6870	GRUPO SIMEC S.A	0.001%	98.347%
6871	SIA REIT INC	0.001%	98.348%
6872	CARL ZEISS MEDI	0.001%	98.349%
6873	MARUWA CO LTD	0.001%	98.350%
6874	CHINA SHINEWAY	0.001%	98.351%
6875	SHINDENGEN ELEC	0.001%	98.352%
6876	AEON FANTASY CO	0.001%	98.353%
6877	ADCOCK INGRAM H	0.001%	98.354%
6878	DATANG INTL POW	0.001%	98.355%
6879	BRF SA	0.001%	98.355%
6880	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	98.356%
6881	CORPORATE TRAVE	0.001%	98.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	GREENTOWN SERVI	0.001%	98.358%
6883	FANTASIA HOLDIN	0.001%	98.359%
6884	THE NISSHIN OIL	0.001%	98.360%
6885	EHIME BANK	0.001%	98.361%
6886	HANWHA SECS	0.001%	98.362%
6887	PHISON ELECTRON	0.001%	98.363%
6888	TAIWAN COGENERA	0.001%	98.364%
6889	SUN FRONTIER FU	0.001%	98.364%
6890	CLEVO	0.001%	98.365%
6891	YAMAICHI ELECTR	0.001%	98.366%
6892	SHIKUN & BINUI	0.001%	98.367%
6893	NORDIC SEMICOND	0.001%	98.368%
6894	RENT A CENTER INC COMMON STOCK USD.01	0.001%	98.369%
6895	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.370%
6896	NEXEN TIRE CORP	0.001%	98.371%
6897	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.372%
6898	SCSK CORPORATIO	0.001%	98.373%
6899	ADITYA BIRLA FA	0.001%	98.373%
6900	BEIJER ALMA AB	0.001%	98.374%
6901	BIOGAIA AB	0.001%	98.375%
6902	GLOBAL POWER SY	0.001%	98.376%
6903	LONKING HOLDING	0.001%	98.377%
6904	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.378%
6905	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.379%
6906	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.380%
6907	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.381%
6908	WELCIA HOLDINGS	0.001%	98.381%
6909	CULP INC COMMON STOCK USD.05	0.001%	98.382%
6910	VALID SOLUCOES	0.001%	98.383%
6911	ACOM CO	0.001%	98.384%
6912	PETRON CORP	0.001%	98.385%
6913	RAMAYANA LESTAR	0.001%	98.386%
6914	HYUNDAI DS,OLD	0.001%	98.387%
6915	ISEKI & CO	0.001%	98.388%
6916	TSUGAMI CORP	0.001%	98.389%
6917	GLORIA MATERIAL	0.001%	98.389%
6918	CHAOWEI POWER H	0.001%	98.390%
6919	MEKONOMEN AB	0.001%	98.391%
6920	SANSIRI PUBLIC	0.001%	98.392%
6921	ASSOCD INTL HOT	0.001%	98.393%
6922	AOI ELECTRONICS	0.001%	98.394%
6923	JAPARA HEALTHCA	0.001%	98.395%
6924	FUJICCO CO	0.001%	98.396%
6925	WASHTEC AG	0.001%	98.397%
6926	FORD OTOSAN	0.001%	98.397%
6927	ORDINA NV	0.001%	98.398%
6928	S&T MOTIV CO LT	0.001%	98.399%
6929	BANDO CHEMICAL	0.001%	98.400%
6930	BK OF SAGA	0.001%	98.401%
6931	CHINA METAL PRO	0.001%	98.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	BRUNEL INTL	0.001%	98.403%
6933	QL RESOURCES BH	0.001%	98.404%
6934	PREMIER FOODS	0.001%	98.404%
6935	IPCA LABORATORI	0.001%	98.405%
6936	STS SEMICONDUCT	0.001%	98.406%
6937	CENTURIA INDUST	0.001%	98.407%
6938	BANK OF CHONGQI	0.001%	98.408%
6939	INPHI CORP COMMON STOCK	0.001%	98.409%
6940	SANOMA OYJ	0.001%	98.410%
6941	PHOENIX HLDGS L	0.001%	98.411%
6942	METROPOLITAN BA	0.001%	98.412%
6943	YOUNGWON CORP	0.001%	98.412%
6944	NISSIN CORP	0.001%	98.413%
6945	SUESS MICRO TEC	0.001%	98.414%
6946	HOTEL SHILLA	0.001%	98.415%
6947	OPTO TECH CORPN	0.001%	98.416%
6948	NORDEX AG	0.001%	98.417%
6949	SYSTEX CORPORAT	0.001%	98.418%
6950	FUSO CHEMICAL C	0.001%	98.419%
6951	RADICO KHAITAN	0.001%	98.419%
6952	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.420%
6953	ACCESS CO LTD	0.001%	98.421%
6954	DAIICHI KIGENSO	0.001%	98.422%
6955	ICHIYOSHI SECS	0.001%	98.423%
6956	CORP MOCTEZUMA	0.001%	98.424%
6957	51JOB INC ADR ADR USD.0001	0.001%	98.425%
6958	ADVANCED WIRELE	0.001%	98.426%
6959	COLTENE HOLDI	0.001%	98.426%
6960	NEPI ROCKCASTLE	0.001%	98.427%
6961	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.428%
6962	CT ENVIRONMENTA	0.001%	98.429%
6963	SHANDONG CHENMI	0.001%	98.430%
6964	SOITEC	0.001%	98.431%
6965	IMMOBILIARE GRA	0.001%	98.432%
6966	SAKAI CHEMICAL	0.001%	98.432%
6967	ANGLO PACIFIC G	0.001%	98.433%
6968	FIDEA HOLDINGS	0.001%	98.434%
6969	HC INTERNATIONAL	0.001%	98.435%
6970	MINOR INTERNATI	0.001%	98.436%
6971	GLADSTONE COMME	0.001%	98.437%
6972	ZUG ESTATES HLD	0.001%	98.438%
6973	GP STRATEGIES C	0.001%	98.439%
6974	PROSPERITY REIT	0.001%	98.439%
6975	HUONS CO LTD	0.001%	98.440%
6976	TKC CORPORATION	0.001%	98.441%
6977	AMSTERDAM COMMO	0.001%	98.442%
6978	KIKKOMAN CORP	0.001%	98.443%
6979	KYOKUTO BOEKI K	0.001%	98.444%
6980	STELLA CHEMIFA	0.001%	98.445%
6981	FUKUDA CORP	0.001%	98.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	KT SKYLIFE CO L	0.001%	98.446%
6983	JASA MARGA	0.001%	98.447%
6984	ACER INC	0.001%	98.448%
6985	MITSUBISHI STEE	0.001%	98.449%
6986	MOUNT GIBSON IR	0.001%	98.450%
6987	TONG YANG INV B	0.001%	98.451%
6988	TSUKISHIMA KIKA	0.001%	98.452%
6989	TOHO TITANIUM C	0.001%	98.452%
6990	METRO PACIFIC I	0.001%	98.453%
6991	JOHN LAING GROU	0.001%	98.454%
6992	TT ELECTRONICS	0.001%	98.455%
6993	NIPPON YUSOKI C	0.001%	98.456%
6994	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.457%
6995	SPEEDCAST INTL	0.001%	98.458%
6996	LAI SUN DEVELOP	0.001%	98.458%
6997	EL PUERTO DE LI	0.001%	98.459%
6998	JAPAN PULP & PA	0.001%	98.460%
6999	NISHIMATSUYA CH	0.001%	98.461%
7000	BACHEM HLD AG-B	0.001%	98.462%
7001	MITANI CORP	0.001%	98.463%
7002	MESA LABORATORIES INC COMMON STOCK	0.001%	98.464%
7003	TA CHEN STAINLE	0.001%	98.464%
7004	TOYO CONSTRUCTI	0.001%	98.465%
7005	BIESSE	0.001%	98.466%
7006	CHINA PETROLEUM	0.001%	98.467%
7007	HOKKAIDO ELEC P	0.001%	98.468%
7008	CHINA OVERSEAS	0.001%	98.469%
7009	WEBJET LTD	0.001%	98.470%
7010	HEARTLAND NEW Z	0.001%	98.470%
7011	CELLNEX TELECOM	0.001%	98.471%
7012	PUMA AG	0.001%	98.472%
7013	CHOLAMANDALAM I	0.001%	98.473%
7014	HOCHDORF HOLDIN	0.001%	98.474%
7015	SOL SPA	0.001%	98.475%
7016	CEMEX LATAM HLD	0.001%	98.475%
7017	KOREA GAS CORP	0.001%	98.476%
7018	TIAN GE INTERAC	0.001%	98.477%
7019	SHIKOKU CHEMICA	0.001%	98.478%
7020	BRODRENE HARTMA	0.001%	98.479%
7021	CREDITO REAL SA	0.001%	98.480%
7022	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.481%
7023	DASSAULT SYSTEM	0.001%	98.481%
7024	HEINEKEN MALAYS	0.001%	98.482%
7025	HUNTER DOUGLAS	0.001%	98.483%
7026	BENEFIT ONE INC	0.001%	98.484%
7027	ALONY HETZ	0.001%	98.485%
7028	TRINITY MIRROR	0.001%	98.486%
7029	PP LONDON SUMAT	0.001%	98.486%
7030	SANDEN CORP	0.001%	98.487%
7031	HI-P INTERNATIO	0.001%	98.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TAEKWANG IND CO	0.001%	98.489%
7033	NIPPON SODA CO	0.001%	98.490%
7034	CONCORD NEW ENE	0.001%	98.491%
7035	AEROSPACE INDUS	0.001%	98.492%
7036	KINIK CO	0.001%	98.492%
7037	KALBE FARMA	0.001%	98.493%
7038	FERROLIGAS FERB	0.001%	98.494%
7039	XING AG	0.001%	98.495%
7040	GROUPE CRIT	0.001%	98.496%
7041	AJANTA PHARMA	0.001%	98.497%
7042	GL EVENTS	0.001%	98.497%
7043	GRAPE KING INC	0.001%	98.498%
7044	SEAH STEEL	0.001%	98.499%
7045	BTB REAL ESTATE	0.001%	98.500%
7046	PAB K TJIWI KIM	0.001%	98.501%
7047	DONGFANG ELECT	0.001%	98.502%
7048	SOLOR A/S	0.001%	98.503%
7049	CORP INMOBILIAR	0.001%	98.503%
7050	SINGAPORE FINAN	0.001%	98.504%
7051	FINANCIAL PRODU	0.001%	98.505%
7052	QGEP PARTICIPAC	0.001%	98.506%
7053	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.507%
7054	MIRAMAR HTEL &	0.001%	98.508%
7055	BERJAYA CORPORA	0.001%	98.508%
7056	MALAYSIA BUILD	0.001%	98.509%
7057	JAIPRAKASH ASSO	0.001%	98.510%
7058	DIGI INTL INC	0.001%	98.511%
7059	SUMITOMO SEIKA	0.001%	98.512%
7060	SKANSKA AB	0.001%	98.513%
7061	FRASERS CENTREP	0.001%	98.513%
7062	AGUAS ANDINAS S	0.001%	98.514%
7063	SUN HUNG KAI CO	0.001%	98.515%
7064	BROOKFIELD REAL	0.001%	98.516%
7065	CAMBIAN GROUP P	0.001%	98.517%
7066	LOOKERS PLC	0.001%	98.518%
7067	CAWACHI LTD	0.001%	98.518%
7068	CERVECERIAS UNI	0.001%	98.519%
7069	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.520%
7070	CORP COMERCI SA	0.001%	98.521%
7071	AISAN INDUSTRY	0.001%	98.522%
7072	HO BEE INVESTME	0.001%	98.523%
7073	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.523%
7074	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.524%
7075	MAX CO	0.001%	98.525%
7076	MIZUHO FINL GP	0.001%	98.526%
7077	SA SA INTL HLDG	0.001%	98.527%
7078	UEM SUNRISE BHD	0.001%	98.528%
7079	GCL NEW ENERGY	0.001%	98.528%
7080	ASAHI HOLDINGS	0.001%	98.529%
7081	SHINKONG SYNTHE	0.001%	98.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TECNICAS REUNID	0.001%	98.531%
7083	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.532%
7084	SENEX ENERGY LT	0.001%	98.533%
7085	EVEN CONSTRUCTO	0.001%	98.533%
7086	ARITZIA INC	0.001%	98.534%
7087	TOKAI CORP/GIFU	0.001%	98.535%
7088	PARIS ORLEANS S	0.001%	98.536%
7089	KRESNA	0.001%	98.537%
7090	SHOEI CO LTD	0.001%	98.538%
7091	LING SEN PRECIS	0.001%	98.538%
7092	HURCO COMPANIES INC COMMON STOCK	0.001%	98.539%
7093	STOBART GROUP L	0.001%	98.540%
7094	CONTINENTAL HLD	0.001%	98.541%
7095	TEAM INC	0.001%	98.542%
7096	KOREA KOLMAR CO	0.001%	98.543%
7097	DIC ASSET AG	0.001%	98.543%
7098	SIGDO KOPPERS S	0.001%	98.544%
7099	ROBINSONS RETAI	0.001%	98.545%
7100	GREATEK ELECTRO	0.001%	98.546%
7101	MOTHERSON SUMI	0.001%	98.547%
7102	UNID CO LTD	0.001%	98.548%
7103	MCCARTHY & STON	0.001%	98.548%
7104	SAGA PLC	0.001%	98.549%
7105	SAIBU GAS CO	0.001%	98.550%
7106	SPH REIT	0.001%	98.551%
7107	TEXHONG TEXTILE	0.001%	98.552%
7108	KH NEOCHEM CO L	0.001%	98.552%
7109	COMPAGNIE DES A	0.001%	98.553%
7110	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.554%
7111	H&R GMBH & CO K	0.001%	98.555%
7112	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.556%
7113	SANTOS BRASIL P	0.001%	98.557%
7114	MODEC INC	0.001%	98.557%
7115	CLARION CO	0.001%	98.558%
7116	EUROMONEY INST	0.001%	98.559%
7117	NIPPON KINZOKU	0.001%	98.560%
7118	RHEON AUTO MACH	0.001%	98.561%
7119	GERDAU SA	0.001%	98.562%
7120	DAIRY FARM INTL	0.001%	98.562%
7121	VERITIV CORP COMMON STOCK USD.01	0.001%	98.563%
7122	EIS ECZACIBASI	0.001%	98.564%
7123	NEWALTA INC	0.001%	98.565%
7124	MANILA ELECTRIC	0.001%	98.566%
7125	FIRST MINING GO	0.001%	98.566%
7126	MONTEA SCA	0.001%	98.567%
7127	MARUWA UNYU	0.001%	98.568%
7128	MGI COUTIER	0.001%	98.569%
7129	HI SUN TECH CHI	0.001%	98.570%
7130	TOYO ENG CORP	0.001%	98.571%
7131	BORUSSIA DORTMU	0.001%	98.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	OSSTEM IMPLANT	0.001%	98.572%
7133	DIP CORPORATION	0.001%	98.573%
7134	COSTA GROUP HOL	0.001%	98.574%
7135	SWECO AB	0.001%	98.575%
7136	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	98.575%
7137	TIANJIN PORT DE	0.001%	98.576%
7138	VOSSLOH AG	0.001%	98.577%
7139	JINDAL SAW LTD	0.001%	98.578%
7140	GPO AEROPORTUAR	0.001%	98.579%
7141	KRBL LTD	0.001%	98.579%
7142	PULSE SEISMIC	0.001%	98.580%
7143	CARNIVAL GROUP	0.001%	98.581%
7144	NITTETSU MINING	0.001%	98.582%
7145	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.583%
7146	STARHUB LIMITED	0.001%	98.584%
7147	UMW OIL & GAS C	0.001%	98.584%
7148	SCHMOLZ+BICKENB	0.001%	98.585%
7149	AP THAILAND PCL	0.001%	98.586%
7150	DIXONS CARPHONE	0.001%	98.587%
7151	SONG WON IND	0.001%	98.588%
7152	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.588%
7153	RYOSHOKU LTD	0.001%	98.589%
7154	FRANK'S INTERNA	0.001%	98.590%
7155	SYNERGIE	0.001%	98.591%
7156	HANSOL PAPER CO	0.001%	98.592%
7157	GOLDSUN DEV/CON	0.001%	98.592%
7158	NONG SHIM CO	0.001%	98.593%
7159	HIMART CO LTD	0.001%	98.594%
7160	DELEK GROUP	0.001%	98.595%
7161	VECTRUS INC COMMON STOCK USD.01	0.001%	98.596%
7162	ADVAN CO LTD	0.001%	98.596%
7163	HAP SENG CONSOL	0.001%	98.597%
7164	NAUTILUS GROUP	0.001%	98.598%
7165	ANANDA DEVELOPM	0.001%	98.599%
7166	BANK JABAR BANT	0.001%	98.600%
7167	KENON HLDGS LTD	0.001%	98.600%
7168	HOKUTO CORP	0.001%	98.601%
7169	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.602%
7170	TOKAI RUBBER IN	0.001%	98.603%
7171	mitsui soko co	0.001%	98.604%
7172	G.U.D. HOLDINGS	0.001%	98.604%
7173	CNA GR PHAR	0.001%	98.605%
7174	RORZE CORP	0.001%	98.606%
7175	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.607%
7176	CALBEE INC	0.001%	98.608%
7177	GLOBERIDE INC	0.001%	98.608%
7178	LPP SA	0.001%	98.609%
7179	ODFJELL DRILLIN	0.001%	98.610%
7180	MAJOR CINEPLEX	0.001%	98.611%
7181	MAH SING GROUP	0.001%	98.612%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	MITSUBOSHI BELT	0.001%	98.612%
7183	CIA SANEAMENTO	0.001%	98.613%
7184	PEPTIDREAM INC	0.001%	98.614%
7185	SENTUL CITY TBK	0.001%	98.615%
7186	OPAP SA	0.001%	98.616%
7187	AXT INC COMMON STOCK USD.001	0.001%	98.616%
7188	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.617%
7189	CTI ENGINEERING	0.001%	98.618%
7190	ADHI KARYA PERS	0.001%	98.619%
7191	NICHIREKI CO LT	0.001%	98.620%
7192	YOSHINOYA D&C C	0.001%	98.620%
7193	ECO WORLD DEVL	0.001%	98.621%
7194	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.622%
7195	ALIANSCE SHOPPI	0.001%	98.623%
7196	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.624%
7197	ENAV SPA	0.001%	98.624%
7198	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	98.625%
7199	SAMTY CO.LTD.	0.001%	98.626%
7200	CHUGAI PHARM CO	0.001%	98.627%
7201	ATUL LTD	0.001%	98.627%
7202	KARUR VYSYA BAN	0.001%	98.628%
7203	CALIX INC COMMON STOCK	0.001%	98.629%
7204	GUOCOLAND LTD	0.001%	98.630%
7205	HUNG POO CONSTR	0.001%	98.631%
7206	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.631%
7207	AKTIA BANK OYJ	0.001%	98.632%
7208	TRANS COSMOS	0.001%	98.633%
7209	SHUTTLE INC	0.001%	98.634%
7210	ASSET MANAGERS	0.001%	98.635%
7211	LEWIS GROUP LTD	0.001%	98.635%
7212	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.636%
7213	UNITED SPIRITS	0.001%	98.637%
7214	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.638%
7215	SRI TRANG AGRO	0.001%	98.638%
7216	MEGACHIPS CORP	0.001%	98.639%
7217	BURSON GROUP LT	0.001%	98.640%
7218	MPACT LIMITED	0.001%	98.641%
7219	AUSTAL LTD	0.001%	98.642%
7220	KPIT TECHNOLOGI	0.001%	98.642%
7221	TIME DOTCOM BHD	0.001%	98.643%
7222	YAKULT HONSHA C	0.001%	98.644%
7223	PUNJAB NATIONAL	0.001%	98.645%
7224	NIPPON THOMPSON	0.001%	98.645%
7225	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.646%
7226	GEOX S.P.A.	0.001%	98.647%
7227	CAPITAL&REG PRO	0.001%	98.648%
7228	HAKDEX AB	0.001%	98.649%
7229	TAKASAGO INTL C	0.001%	98.649%
7230	TECHNOPRO HLDGS	0.001%	98.650%
7231	DORIAN LPG LTD	0.001%	98.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	BW LPG LTD	0.001%	98.652%
7233	BES ENGINEERING	0.001%	98.653%
7234	XXL ASA	0.001%	98.653%
7235	SURUGA CO LTD	0.001%	98.654%
7236	STAR ASIAN INVE	0.001%	98.655%
7237	GREAT EASTERN H	0.001%	98.656%
7238	DHT HOLDINGS IN	0.001%	98.656%
7239	METALS X LTD	0.001%	98.657%
7240	UOA DEVELOPMENT	0.001%	98.658%
7241	ROAD KING INFRA	0.001%	98.659%
7242	M&A CAPITAL PAR	0.001%	98.659%
7243	TALK TALK TELEC	0.001%	98.660%
7244	YAMAZEN CORPORA	0.001%	98.661%
7245	NIPPON DENKO CO	0.001%	98.662%
7246	SPCG	0.001%	98.663%
7247	BRUNELLO CUCINE	0.001%	98.663%
7248	ELECTRA	0.001%	98.664%
7249	KARNATAKA BANK	0.001%	98.665%
7250	CHINA LILANG LT	0.001%	98.666%
7251	CIA DE DIST INT	0.001%	98.666%
7252	WEYCO GROUP INC	0.001%	98.667%
7253	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.668%
7254	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.669%
7255	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.670%
7256	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.670%
7257	BRITISH AMERICA	0.001%	98.671%
7258	ATEAM INC	0.001%	98.672%
7259	STAR MICRONICS	0.001%	98.673%
7260	SUNSHINE 10	0.001%	98.673%
7261	CHUNGHWA PRECIS	0.001%	98.674%
7262	HORNBACK BAUMAR	0.001%	98.675%
7263	COSAN LOGISTICA	0.001%	98.676%
7264	MORGAN SINDALL	0.001%	98.676%
7265	MEDICAL DATA VI	0.001%	98.677%
7266	DAITO PHARM	0.001%	98.678%
7267	CLAS OHLSON AB	0.001%	98.679%
7268	POLLARD BANKNOT	0.001%	98.680%
7269	FUJI CO(TOKYO)	0.001%	98.680%
7270	DAEWON PHARMACE	0.001%	98.681%
7271	PANDA GREEN ENE	0.001%	98.682%
7272	SIPEF(PLANT FIN	0.001%	98.683%
7273	PHIBRO ANIMAL H	0.001%	98.683%
7274	VITAL KSK HOLDI	0.001%	98.684%
7275	SANY HEAVY EQUI	0.001%	98.685%
7276	MELISRON LTD	0.001%	98.686%
7277	CSI PROPERTIES	0.001%	98.686%
7278	KUDELSKI S.A.	0.001%	98.687%
7279	JAPAN MEDICAL D	0.001%	98.688%
7280	GRUPO CEMENTOS	0.001%	98.689%
7281	POLYPLEX THAILA	0.001%	98.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	IMVESCOR RESTAU	0.001%	98.690%
7283	BORAL LIMITED	0.001%	98.691%
7284	HYUNDAI HOME SH	0.001%	98.692%
7285	THAI VEGETABLE	0.001%	98.692%
7286	ORACLE CORP JAP	0.001%	98.693%
7287	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.694%
7288	AUSTRALIAN AGRI	0.001%	98.695%
7289	BROWN (N) GROUP	0.001%	98.696%
7290	GINTECH ENERGY	0.001%	98.696%
7291	XINGDA INTERNAT	0.001%	98.697%
7292	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.698%
7293	DELTA DUNIA PET	0.001%	98.699%
7294	NICE INFORMATIO	0.001%	98.699%
7295	ELITE SEMICONDU	0.001%	98.700%
7296	COCA-COLA FEMSA	0.001%	98.701%
7297	MERMAID MARINE	0.001%	98.702%
7298	ADANI TRANSMISS	0.001%	98.702%
7299	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.703%
7300	NAMESON	0.001%	98.704%
7301	PCHOME ONLINE I	0.001%	98.705%
7302	KASAI KOGYO CO	0.001%	98.705%
7303	INGENIA COMMUNI	0.001%	98.706%
7304	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.707%
7305	U-MING MARINE	0.001%	98.708%
7306	SINARMAS LAND	0.001%	98.708%
7307	NIHON NOHYAKU	0.001%	98.709%
7308	KP TISSUE INC	0.001%	98.710%
7309	KURABO INDUSTRI	0.001%	98.711%
7310	NATIONAL GRID P	0.001%	98.711%
7311	TOLI CORP	0.001%	98.712%
7312	BROADLEAF CO LT	0.001%	98.713%
7313	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.714%
7314	SCATEC SOLAR AS	0.001%	98.714%
7315	KATAKURA INDS	0.001%	98.715%
7316	OITA BANK	0.001%	98.716%
7317	PARCO CO	0.001%	98.717%
7318	I.T LIMITED	0.001%	98.717%
7319	NETIA SA	0.001%	98.718%
7320	ORION CORP	0.001%	98.719%
7321	EIGHTEENTH BANK	0.001%	98.720%
7322	NIPPON CARBON C	0.001%	98.720%
7323	NRW HOLDINGS LT	0.001%	98.721%
7324	IMAGICA ROBOT H	0.001%	98.722%
7325	MIKUNI CORP	0.001%	98.723%
7326	LEXTAR ELECTRON	0.001%	98.723%
7327	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.724%
7328	LIFE CORPORATIO	0.001%	98.725%
7329	CHONG HONG CONS	0.001%	98.726%
7330	PKP CARGO SA	0.001%	98.726%
7331	ROO HSING	0.001%	98.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	AOO GAZPROM	0.001%	98.728%
7333	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.729%
7334	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.729%
7335	RYOYO ELECTRO C	0.001%	98.730%
7336	PETROPAVLOVSK	0.001%	98.731%
7337	COCA-COLA WEST	0.001%	98.732%
7338	TOWNGAS CHINA C	0.001%	98.732%
7339	ADVA AG	0.001%	98.733%
7340	UNITECH PRINTED	0.001%	98.734%
7341	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.735%
7342	TIM PARTICIPACOES SA ADR ADR	0.001%	98.735%
7343	SYMPHONY HLDGS	0.001%	98.736%
7344	HIRATA CORP	0.001%	98.737%
7345	COSTAMARE INC	0.001%	98.738%
7346	LAYNE CHRISTENS	0.001%	98.738%
7347	MULTIPLUS SA	0.001%	98.739%
7348	HOTELES CITY EX	0.001%	98.740%
7349	BELLEVUE GROUP	0.001%	98.740%
7350	PRESIDENT SECS	0.001%	98.741%
7351	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.742%
7352	XIABUXIABU CATE	0.001%	98.743%
7353	ALUPAR INVEST S	0.001%	98.743%
7354	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.744%
7355	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.745%
7356	YOMIURI LAND CO	0.001%	98.746%
7357	GLOBAL MEDIACOM	0.001%	98.746%
7358	NETUREN CO	0.001%	98.747%
7359	YURTEC CORPORAT	0.001%	98.748%
7360	GMO PAYMENT GAT	0.001%	98.749%
7361	PROCTOR&GAMBLE	0.001%	98.749%
7362	WIJAYA KARYA	0.001%	98.750%
7363	SMA SOLAR TECHN	0.001%	98.751%
7364	CARMILA SA	0.001%	98.752%
7365	INTOPS CO	0.001%	98.752%
7366	KOWLOON DEVMT	0.001%	98.753%
7367	CHINA SINGYES S	0.001%	98.754%
7368	PETRONAS GAS	0.001%	98.754%
7369	ELETRORBRAS COMM	0.001%	98.755%
7370	HIBIYA ENGINEER	0.001%	98.756%
7371	NICHII GAKKAN C	0.001%	98.757%
7372	FURUKAWA BATTER	0.001%	98.757%
7373	DYNAPACK INTL T	0.001%	98.758%
7374	LOTES CO LTD	0.001%	98.759%
7375	RAFFLES MEDICAL	0.001%	98.760%
7376	MITSUI HOME CO	0.001%	98.760%
7377	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.761%
7378	HARTALEGA HOLDI	0.001%	98.762%
7379	KURA CORPORATIO	0.001%	98.762%
7380	SEKISUI JUSHI C	0.001%	98.763%
7381	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	HIRATA TECHNICA	0.001%	98.765%
7383	MOTECH INDUSTRI	0.001%	98.765%
7384	MAYNE PHARMA GR	0.001%	98.766%
7385	CMIC HOLDINGS C	0.001%	98.767%
7386	SANRIO CO	0.001%	98.768%
7387	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.768%
7388	UNITED INTL ENT	0.001%	98.769%
7389	ASCENDAS HOSPIT	0.001%	98.770%
7390	VECTURA GROUP	0.001%	98.770%
7391	FAR EAST HOSPIT	0.001%	98.771%
7392	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.772%
7393	NAMCHOW CHEMICA	0.001%	98.773%
7394	SEA HOLDINGS LT	0.001%	98.773%
7395	SOLIUM CAPITAL	0.001%	98.774%
7396	CEDAR WOODS PRO	0.001%	98.775%
7397	OSJB HOLDINGS C	0.001%	98.776%
7398	PENDRAGON PLC	0.001%	98.776%
7399	JAPAN MATERIAL	0.001%	98.777%
7400	SHINKO SHOJI CO	0.001%	98.778%
7401	E-COMMODITIES H	0.001%	98.778%
7402	RAYMOND LTD	0.001%	98.779%
7403	VAISALA	0.001%	98.780%
7404	GREAT LAKES DRE	0.001%	98.781%
7405	TOURISM HOLDING	0.001%	98.781%
7406	CTCI CORP	0.001%	98.782%
7407	SAKATA INX CORP	0.001%	98.783%
7408	ALTRI SGPS S.A.	0.001%	98.783%
7409	WINCANTON	0.001%	98.784%
7410	MK ELECTRON	0.001%	98.785%
7411	TORIDOLL CORPOR	0.001%	98.786%
7412	GENESIS ENERGY	0.001%	98.786%
7413	COMPANHIA DE GA	0.001%	98.787%
7414	ZALANDO SE	0.001%	98.788%
7415	TENMA CORPORATI	0.001%	98.789%
7416	METAIR INVESTME	0.001%	98.789%
7417	TELESITES SAB D	0.001%	98.790%
7418	DUNI AB	0.001%	98.791%
7419	HOTAI MOTOR CO	0.001%	98.791%
7420	JAC RECRUITMENT	0.001%	98.792%
7421	STHREE	0.001%	98.793%
7422	PEGASUS SEWING	0.001%	98.794%
7423	CHINA OIL & GAS	0.001%	98.794%
7424	BATA INDIA LTD	0.001%	98.795%
7425	NESTLE MALAY BH	0.001%	98.796%
7426	NAMYANG DAIRY P	0.001%	98.796%
7427	PIERRE & VACANC	0.001%	98.797%
7428	DIGNITY PLC	0.001%	98.798%
7429	MARATHON GOLD C	0.001%	98.799%
7430	DAI-ICHI SEIKO	0.001%	98.799%
7431	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	GRUPO ARGOS S.A	0.001%	98.801%
7433	ORANGE POLSKA	0.001%	98.801%
7434	MENORA MIVTACHI	0.001%	98.802%
7435	MERITZ FINANCIA	0.001%	98.803%
7436	EIZO NANA O CORP	0.001%	98.803%
7437	NIPPON ROAD CO	0.001%	98.804%
7438	TA YA ELEC WIR&	0.001%	98.805%
7439	DOGAN HOLDINGS	0.001%	98.806%
7440	BORYSZEW SA	0.001%	98.806%
7441	DAIWA INDUSTRIE	0.001%	98.807%
7442	KOBAYASHI PHARM	0.001%	98.808%
7443	ALPHA & OMEGA S	0.001%	98.808%
7444	SAMYANG CORP	0.001%	98.809%
7445	WINMARK CORP COMMON STOCK	0.001%	98.810%
7446	UNIVERSAL MEDIC	0.001%	98.811%
7447	VERA BRADLEY INC COMMON STOCK	0.001%	98.811%
7448	SHOUGANG CNCRD	0.001%	98.812%
7449	CELLCOM ISRAEL	0.001%	98.813%
7450	ROKKO BUTTER CO	0.001%	98.813%
7451	PARTNER COMMUNI	0.001%	98.814%
7452	WELSPUN INDIA L	0.001%	98.815%
7453	JSP CORP	0.001%	98.816%
7454	LC CORP S.A.	0.001%	98.816%
7455	FORUS S.A.	0.001%	98.817%
7456	TOMSON GROUP	0.001%	98.818%
7457	FUJI CORP LTD/O	0.001%	98.818%
7458	TICON INDUSTRIA	0.001%	98.819%
7459	LOTTE CONFECT	0.001%	98.820%
7460	PETRON MALAYSIA	0.001%	98.820%
7461	ADLER REAL ESTA	0.001%	98.821%
7462	FOLKESTONE EDU	0.001%	98.822%
7463	O-BANK CO LTD	0.001%	98.823%
7464	DAEWOO SECURITI	0.001%	98.823%
7465	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	98.824%
7466	BEIJING GAS BLU	0.001%	98.825%
7467	AXACTOR AB	0.001%	98.825%
7468	UNIDEN CORP	0.001%	98.826%
7469	DEA CAPITAL SPA	0.001%	98.827%
7470	SK-ELECTRONICS	0.001%	98.827%
7471	CONCENTRADORA	0.001%	98.828%
7472	ENVESTNET INC COMMON STOCK	0.001%	98.829%
7473	CARLSBERG BREWE	0.001%	98.830%
7474	SURMODICS INC COMMON STOCK USD.05	0.001%	98.830%
7475	PROMOTORA DE IN	0.001%	98.831%
7476	CMC MAGNETICS C	0.001%	98.832%
7477	GALAXY RESOURCE	0.001%	98.832%
7478	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.833%
7479	SILICONWARE PRE	0.001%	98.834%
7480	BHARTI INFRA TEL	0.001%	98.834%
7481	WOCKHARDT LIMIT	0.001%	98.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	SDI CORP	0.001%	98.836%
7483	GRUPO NUTRESA S	0.001%	98.837%
7484	METRO HOLDINGS	0.001%	98.837%
7485	ENPLAS CORP	0.001%	98.838%
7486	GREE INC	0.001%	98.839%
7487	SCANDI STANDARD	0.001%	98.839%
7488	SUPERBLOCK PCL	0.001%	98.840%
7489	CRAFT BREWERS A	0.001%	98.841%
7490	GEORGE KENT MAL	0.001%	98.841%
7491	KYOEI STEEL LTD	0.001%	98.842%
7492	OKAMURA CORP	0.001%	98.843%
7493	NITTA CORP	0.001%	98.844%
7494	KAMEI CORP	0.001%	98.844%
7495	OOHIMEDIA LTD	0.001%	98.845%
7496	UNIVERSAL CEMEN	0.001%	98.846%
7497	HANDSOME CORP	0.001%	98.846%
7498	TAIFLEX SCIENTI	0.001%	98.847%
7499	SKANDIABANKEN A	0.001%	98.848%
7500	CHINA SUNTIEN G	0.001%	98.848%
7501	GMR INFRASTRUCT	0.001%	98.849%
7502	ICOM INCORPORAT	0.001%	98.850%
7503	LINX SA	0.001%	98.851%
7504	NOVATEK OAO	0.001%	98.851%
7505	MAN SE	0.001%	98.852%
7506	SL CORP	0.001%	98.853%
7507	IGB REAL ESTATE	0.001%	98.853%
7508	CAMBRIDGE INDUS	0.001%	98.854%
7509	PSG GROUP LTD	0.001%	98.855%
7510	SUNGWOO HITECH	0.001%	98.855%
7511	CHUNG HUNG STEE	0.001%	98.856%
7512	CHAUN-CHOUNG TE	0.001%	98.857%
7513	ACTRON TECHNOLO	0.001%	98.857%
7514	ORIOLA-KD CORP	0.001%	98.858%
7515	JIN CO.LTD	0.001%	98.859%
7516	CGN MEIYA POWER	0.001%	98.860%
7517	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.860%
7518	CATHEDRAL ENERG	0.001%	98.861%
7519	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.862%
7520	TAI CHEUNG HLDG	0.001%	98.862%
7521	GPO DE INVERSIO	0.001%	98.863%
7522	TOYO TANSO CO L	0.001%	98.864%
7523	SK TELECOM ADR	0.001%	98.864%
7524	TECHNOLOGY ONE	0.001%	98.865%
7525	FORMULA SYST(19	0.001%	98.866%
7526	SAWIT SUMBERMAS	0.001%	98.866%
7527	WHITESTONE REIT REIT USD.001	0.001%	98.867%
7528	BANCO DAVIVIEND	0.001%	98.868%
7529	FINOLEX CABLES	0.001%	98.869%
7530	CCC SA	0.001%	98.869%
7531	SEASPAN CORP	0.001%	98.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	COWELL E HOLDIN	0.001%	98.871%
7533	ALPIQ HOLDING A	0.001%	98.871%
7534	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.872%
7535	MAIRE TECNIMONT	0.001%	98.873%
7536	MCBRIDE PLC	0.001%	98.873%
7537	YOTAI REF	0.001%	98.874%
7538	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.875%
7539	KEPPEL INFRASTR	0.001%	98.875%
7540	KONISHI CO LTD	0.001%	98.876%
7541	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.877%
7542	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.877%
7543	INTERNATIONAL M	0.001%	98.878%
7544	INFRASTRUTTURE	0.001%	98.879%
7545	WING ON CO INT	0.001%	98.880%
7546	MITO SECURITIES	0.001%	98.880%
7547	KUO TOONG INTER	0.001%	98.881%
7548	HANWHA NON-LIFE	0.001%	98.882%
7549	CENTURY TEXT &	0.001%	98.882%
7550	ENEL AMERICAS S	0.001%	98.883%
7551	MUNKSJO OYJ	0.001%	98.884%
7552	DAEWOONG CO LTD	0.001%	98.884%
7553	RANK GROUP PLC	0.001%	98.885%
7554	EMPRESA NACIONAL	0.001%	98.886%
7555	STERLITE TECHNO	0.001%	98.886%
7556	GUANGZHOU PHARM	0.001%	98.887%
7557	NIPPON PISTON R	0.001%	98.888%
7558	TEJON RANCH CO	0.001%	98.888%
7559	CHINA AIRCRAFT	0.001%	98.889%
7560	ABLYNX NV	0.001%	98.890%
7561	ENERCHINA HOLDI	0.001%	98.890%
7562	PANIN FINANCIAL	0.001%	98.891%
7563	HISAKA WORKS LT	0.001%	98.892%
7564	SHANGHAI DASHEN	0.001%	98.892%
7565	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.893%
7566	KOMERCNI BANKA	0.001%	98.894%
7567	COMMUNISIS PLC	0.001%	98.895%
7568	QUALITY HOUSES	0.001%	98.895%
7569	CHINESE ESTATES	0.001%	98.896%
7570	AKSA AKRILIK KI	0.001%	98.897%
7571	FREIGHTWAYS LTD	0.001%	98.897%
7572	BETER BED HOLD	0.001%	98.898%
7573	HARMONIC INC	0.001%	98.899%
7574	NAMURA SHIPBUIL	0.001%	98.899%
7575	METAWATER CO LT	0.001%	98.900%
7576	SEAH BESTEEL CO	0.001%	98.901%
7577	KYUNG DONG	0.001%	98.901%
7578	LAND MARK OPTOE	0.001%	98.902%
7579	ORACLE FIN SERV	0.001%	98.903%
7580	DAEHAN FLOUR MI	0.001%	98.903%
7581	CHIYODA INTEGRE	0.001%	98.904%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	CROSS-HARBOUR H	0.001%	98.905%
7583	SUNDRAM FASTNER	0.001%	98.905%
7584	COLLINS FOOD LT	0.001%	98.906%
7585	Technopolis Oyj	0.001%	98.907%
7586	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.907%
7587	RETELIT SPA	0.001%	98.908%
7588	GRUPO SECURITY	0.001%	98.909%
7589	GULLIVER INTERN	0.001%	98.909%
7590	DEVELOPMENT SEC	0.001%	98.910%
7591	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.911%
7592	MOMENTUM GROUP	0.001%	98.911%
7593	TEXCELL	0.001%	98.912%
7594	BEST WORLD	0.001%	98.913%
7595	RADNET INC COMMON STOCK USD.0001	0.001%	98.913%
7596	WISOL CO LTD	0.001%	98.914%
7597	GOODBABY INTERN	0.001%	98.915%
7598	SANYANGIndustr	0.001%	98.915%
7599	BANKINTER SA	0.001%	98.916%
7600	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.917%
7601	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.917%
7602	TSUDAKOMA CORP	0.001%	98.918%
7603	361 DEGREES INT	0.001%	98.919%
7604	WILH. WILHELMSE	0.001%	98.919%
7605	AMUSE INC	0.001%	98.920%
7606	F&A AQUA HOLDIN	0.001%	98.921%
7607	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.921%
7608	SOCIEDAD MATRIZ	0.001%	98.922%
7609	ORASCOM DEVELOP	0.001%	98.923%
7610	GATEWAY LIFESTY	0.001%	98.923%
7611	SHIBAURA MECHAT	0.001%	98.924%
7612	SBW	0.001%	98.925%
7613	SEIKITOKYU KOGY	0.001%	98.925%
7614	INTERVEST OFFIC	0.001%	98.926%
7615	STARZEN CO LTD	0.001%	98.927%
7616	TOWA CORP	0.001%	98.927%
7617	ELECOM CO LTD	0.001%	98.928%
7618	HB TECHNOLOGY C	0.001%	98.929%
7619	YAKUODO CO LTD	0.001%	98.929%
7620	COOPER ENERGY L	0.001%	98.930%
7621	JUSTSYSTEM	0.001%	98.931%
7622	TYC BROTHER IND	0.001%	98.931%
7623	FLYTECH TECHNOL	0.001%	98.932%
7624	B&B TOOLS AB	0.001%	98.933%
7625	DENYO CO	0.001%	98.933%
7626	HIOKI EE CORP	0.001%	98.934%
7627	ELETRORBRAS PREF	0.001%	98.935%
7628	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.935%
7629	ESTIA HELATH LT	0.001%	98.936%
7630	NUFLARE TECHNOL	0.001%	98.937%
7631	STRAUSS GROUP L	0.001%	98.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	NVE CORP	0.001%	98.938%
7633	HUADIAN POWER I	0.001%	98.939%
7634	TRANSACTION CAP	0.001%	98.939%
7635	TRANCOM CO, LTD	0.001%	98.940%
7636	PADINI HLDGS BH	0.001%	98.941%
7637	SESA SPA	0.001%	98.941%
7638	MIMASU SEMICOND	0.001%	98.942%
7639	VAN LANSCHOT NV	0.001%	98.942%
7640	AMER SOFTWARE I	0.001%	98.943%
7641	CORFICOLOMBIANA	0.001%	98.944%
7642	BANK HANDLOWY W	0.001%	98.944%
7643	SHINNIHON CORP	0.001%	98.945%
7644	JU TENG INTERNA	0.001%	98.946%
7645	YINSON HOLDINGS	0.001%	98.946%
7646	TIPP24 SE	0.001%	98.947%
7647	SAKAI HEAVY IND	0.001%	98.948%
7648	VITROLIFE AB	0.001%	98.948%
7649	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.949%
7650	NAN HAI CORPORA	0.001%	98.950%
7651	HAWKINS INC COMMON STOCK USD.05	0.001%	98.950%
7652	FRENCKEN GROUP	0.001%	98.951%
7653	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.952%
7654	DAI-DAN CO	0.001%	98.952%
7655	VALUETRONICS HL	0.001%	98.953%
7656	CARE PROPERTY I	0.001%	98.954%
7657	GET NICE HOLDIN	0.001%	98.954%
7658	DONGWONIndustr	0.001%	98.955%
7659	TOKYO ENERGY&SY	0.001%	98.956%
7660	PARTRON CO LTD	0.001%	98.956%
7661	DAISO CO	0.001%	98.957%
7662	TUNG THIH ELECT	0.001%	98.957%
7663	RELIANCE ENERGY	0.001%	98.958%
7664	PAN INTL INDL	0.001%	98.959%
7665	SOLAR APPLIED M	0.001%	98.959%
7666	DEXCOM INC COMMON STOCK USD.001	0.001%	98.960%
7667	RELIANCE COMMUN	0.001%	98.961%
7668	DAI NIPPON TORY	0.001%	98.961%
7669	RIDLEY CORP LTD	0.001%	98.962%
7670	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.963%
7671	NISSHA PRINTING	0.001%	98.963%
7672	WILH WILHELMSSEN	0.001%	98.964%
7673	ALLIED PROPRTI	0.001%	98.965%
7674	CENTURIA METROP	0.001%	98.965%
7675	GOLD CIRCUIT EL	0.001%	98.966%
7676	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.967%
7677	D-LINK	0.001%	98.967%
7678	ECORODOVIAS INF	0.001%	98.968%
7679	SUNDARAM FINANC	0.001%	98.968%
7680	KJB FINANCIAL G	0.001%	98.969%
7681	AFFICHAGE HOLDI	0.001%	98.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.970%
7683	ONE LIBERTY PRO	0.001%	98.971%
7684	KNOW IT AB	0.001%	98.972%
7685	MILBON CO	0.001%	98.972%
7686	ALTEK CORP	0.001%	98.973%
7687	TOBISHIMA CORP	0.001%	98.974%
7688	HYUNDAI ROTEM C	0.001%	98.974%
7689	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.975%
7690	BOUSTEAD HLDGS	0.001%	98.976%
7691	PUNCH INDUSTRY	0.001%	98.976%
7692	YOUNGTEK ELECTR	0.001%	98.977%
7693	SFA ENGINEERING	0.001%	98.977%
7694	CITY UNION BANK	0.001%	98.978%
7695	DILIP BUILD	0.001%	98.979%
7696	BESALCO SA	0.001%	98.979%
7697	SOGO MEDICAL CO	0.001%	98.980%
7698	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.981%
7699	AKEBONO BRAKE I	0.001%	98.981%
7700	PHILIPPINE NATL	0.001%	98.982%
7701	DEUTSCHE BANK M	0.001%	98.983%
7702	XIAMEN INTL POR	0.001%	98.983%
7703	ADITYA BIRLA CA	0.001%	98.984%
7704	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.985%
7705	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.985%
7706	PT PAKUWON JATI	0.001%	98.986%
7707	CENTRAL CHINA R	0.001%	98.986%
7708	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.987%
7709	KANSAI URBAN BA	0.001%	98.988%
7710	SANKYO TATEYAMA	0.001%	98.988%
7711	SIMMTECH CO LTD	0.001%	98.989%
7712	FUNAI ELECTRIC	0.001%	98.990%
7713	PACT GROUP HOLD	0.001%	98.990%
7714	SINON CORP	0.001%	98.991%
7715	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.992%
7716	EREX CO LTD	0.001%	98.992%
7717	SEWON CELLONTEC	0.001%	98.993%
7718	ELECNOR SA	0.001%	98.993%
7719	TAIWAN SECOM	0.001%	98.994%
7720	BASTIDE LE CONF	0.001%	98.995%
7721	REGAL HOTELS IN	0.001%	98.995%
7722	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.996%
7723	LIVART CO LTD	0.001%	98.997%
7724	CHINA STEEL CHE	0.001%	98.997%
7725	ROLAND DG CORP	0.001%	98.998%
7726	SHINSHO CORP	0.001%	98.999%
7727	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.999%
7728	LOTTE NON-LIFE	0.001%	99.000%
7729	TEIKOKU SEN-I C	0.001%	99.000%
7730	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.001%
7731	PARK ELECTROCHE	0.001%	99.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	AICHI CORPORATI	0.001%	99.002%
7733	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.003%
7734	TONGYANG LIFE I	0.001%	99.004%
7735	STOLT-NIELSEN L	0.001%	99.004%
7736	XXENTRIA TECHNO	0.001%	99.005%
7737	DARFON ELECTRON	0.001%	99.005%
7738	GUJARAT GAS LTD	0.001%	99.006%
7739	RIKEN VITAMIN C	0.001%	99.007%
7740	HAKUTO CO	0.001%	99.007%
7741	HARIM CO LTD	0.001%	99.008%
7742	IDI INSURANCE C	0.001%	99.009%
7743	EIKEN CHEMICAL	0.001%	99.009%
7744	RCF	0.001%	99.010%
7745	PERSISTENT SYST	0.001%	99.011%
7746	JUNGFRAUBAHN HL	0.001%	99.011%
7747	BULTEN AB	0.001%	99.012%
7748	CITY LODGE HOTE	0.001%	99.012%
7749	SHINKO PLANTECH	0.001%	99.013%
7750	PC JEWELLER LIM	0.001%	99.014%
7751	ATRIUM LJUNGBER	0.001%	99.014%
7752	KAMEDA SEIKA CO	0.001%	99.015%
7753	INDUSTR L FIN(IF	0.001%	99.016%
7754	DSP GROUP INC	0.001%	99.016%
7755	CHINA AEROSPACE	0.001%	99.017%
7756	CONA RESOURCES	0.001%	99.017%
7757	KAS BANK	0.001%	99.018%
7758	MINATO BANK	0.001%	99.019%
7759	STRIDE STAPLED	0.001%	99.019%
7760	GRUPO INDUSTRIA	0.001%	99.020%
7761	TOYO KANETSU KK	0.001%	99.021%
7762	BANK COOP AG	0.001%	99.021%
7763	SIAM CITY CEMEN	0.001%	99.022%
7764	ARENA REIT	0.001%	99.022%
7765	MOSHIMOSHI HOTL	0.001%	99.023%
7766	ON THE BEACH GR	0.001%	99.024%
7767	ALPHA CORP	0.001%	99.024%
7768	ISRA VISION AG	0.001%	99.025%
7769	TELENAV INC COMMON STOCK USD.001	0.001%	99.026%
7770	BANGKOK LIFE AS	0.001%	99.026%
7771	RHI MAGNESITA N	0.001%	99.027%
7772	COSMOS PHARMACE	0.001%	99.027%
7773	MURRAY & ROBERT	0.001%	99.028%
7774	INSULET CORP	0.001%	99.029%
7775	OXFORD INSTRUME	0.001%	99.029%
7776	GR ED L'ESPRESS	0.001%	99.030%
7777	HOCHIKI CORPORA	0.001%	99.031%
7778	CONSORCIO ARA S	0.001%	99.031%
7779	FENIX OUTDOOR I	0.001%	99.032%
7780	NIPPON CHEM IND	0.001%	99.032%
7781	SHW AG	0.001%	99.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.034%
7783	DONGKUK STRUCTU	0.001%	99.034%
7784	FRONTLINE LTD/B	0.001%	99.035%
7785	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	99.036%
7786	PNE WIND AG	0.001%	99.036%
7787	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.037%
7788	INOVALIS REAL E	0.001%	99.037%
7789	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.038%
7790	NIPPON BEET SUG	0.001%	99.039%
7791	GLAXOSMITHKLINE	0.001%	99.039%
7792	TCL MULTIMEDIA	0.001%	99.040%
7793	SOGEFI	0.001%	99.040%
7794	MITAC HOLDINGS	0.001%	99.041%
7795	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	99.042%
7796	FUJI SOFT ABC	0.001%	99.042%
7797	KUSURI NO AOKI	0.001%	99.043%
7798	GRENKELEASING A	0.001%	99.044%
7799	BYGGMAX GROUP A	0.001%	99.044%
7800	REGAL REIT	0.001%	99.045%
7801	POSCO CHEMTECH	0.001%	99.045%
7802	FEDERAL CORP	0.001%	99.046%
7803	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.047%
7804	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	99.047%
7805	YPSOMED HOLDING	0.001%	99.048%
7806	HAPPINET CORP	0.001%	99.048%
7807	STARTS PROCEED	0.001%	99.049%
7808	MIDAS HLDGS	0.001%	99.050%
7809	SIOEN INDUSTRIE	0.001%	99.050%
7810	TYMAN PLC	0.001%	99.051%
7811	PLENUS CO	0.001%	99.052%
7812	GURUNAVI INC	0.001%	99.052%
7813	TATA COMMUNICAT	0.001%	99.053%
7814	CLEARWATER SEAF	0.001%	99.053%
7815	TELEFONICA BRAS	0.001%	99.054%
7816	ALE PROPERTY TR	0.001%	99.055%
7817	WAGeworks INC COMMON STOCK USD.001	0.001%	99.055%
7818	NAMHAE CHEMICAL	0.001%	99.056%
7819	BAUER AG	0.001%	99.056%
7820	KOREA CIRCUIT C	0.001%	99.057%
7821	FALCK RENEWABLE	0.001%	99.058%
7822	HODOGAYA CHEMIC	0.001%	99.058%
7823	ICHINEN CO LTD	0.001%	99.059%
7824	RATCHTHANI	0.001%	99.060%
7825	HELIOS TECHNO H	0.001%	99.060%
7826	FARGLORY LAND D	0.001%	99.061%
7827	ELETROP PAULO MET	0.001%	99.061%
7828	TOP SPRING INTL	0.001%	99.062%
7829	AARTI INDS	0.001%	99.063%
7830	mitsui HIGH TEC	0.001%	99.063%
7831	DIVI'S LABORATO	0.001%	99.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	MONOGATARI CORP	0.001%	99.064%
7833	KATHMANDU HOLDI	0.001%	99.065%
7834	HAGIHARA INDUST	0.001%	99.066%
7835	UNION BNK OF IN	0.001%	99.066%
7836	KONGSBERG GRUPP	0.001%	99.067%
7837	NCC GROUP LTD.	0.001%	99.067%
7838	SUN INTL LTD	0.001%	99.068%
7839	WHAN IN PHARMAC	0.001%	99.069%
7840	DAIICHI JITSUGY	0.001%	99.069%
7841	KAJARIA CERAMIC	0.001%	99.070%
7842	SCANDIC HOTELS	0.001%	99.071%
7843	KWS SAAT AG	0.001%	99.071%
7844	PALFINGER AG	0.001%	99.072%
7845	HOUSING DEVELOP	0.001%	99.072%
7846	DOF ASA	0.001%	99.073%
7847	DAEDUCK GDS	0.001%	99.074%
7848	MERCURIES & ASS	0.001%	99.074%
7849	DONG-A SOCIO	0.001%	99.075%
7850	ASTI	0.001%	99.075%
7851	ASIA VITAL COMP	0.001%	99.076%
7852	AMBARELLA INC	0.001%	99.077%
7853	COMBA TELECOM S	0.001%	99.077%
7854	MODERN LAND CHI	0.001%	99.078%
7855	SIAM GLOBAL HOU	0.001%	99.078%
7856	SIERRA BANCORP COMMON STOCK	0.001%	99.079%
7857	PAL CO LTD	0.001%	99.080%
7858	EVERLIGHT CHEMI	0.001%	99.080%
7859	JSR CORPORATION	0.001%	99.081%
7860	TECHNOGYM SPA	0.001%	99.081%
7861	BANGKOK CHAIN H	0.001%	99.082%
7862	CENTRAL CHINA S	0.001%	99.083%
7863	TOENEC CORP	0.001%	99.083%
7864	INTAGE INC	0.001%	99.084%
7865	SMK CORP	0.001%	99.084%
7866	WIJAYA KARYA BE	0.001%	99.085%
7867	ESSENDANT INC COMMON STOCK USD.1	0.001%	99.086%
7868	ETALON GROUP-GD	0.001%	99.086%
7869	FUDO CONSTRUCTI	0.001%	99.087%
7870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.087%
7871	QSC AG	0.001%	99.088%
7872	CHINA RESOURCES	0.001%	99.089%
7873	CHINA BANKING C	0.001%	99.089%
7874	OPPENHEIMER HLD	0.001%	99.090%
7875	PTC INDIA LTD	0.001%	99.090%
7876	KISCO CORP	0.001%	99.091%
7877	AVIANCA HOLDING	0.001%	99.092%
7878	CELSIA SA ESP	0.001%	99.092%
7879	F-TECH INC	0.001%	99.093%
7880	JAMMU & KASHMIR	0.001%	99.093%
7881	HANSEN TECHNOLO	0.001%	99.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	IDEC CORPORATIO	0.001%	99.095%
7883	ZHONG AN REAL E	0.001%	99.095%
7884	LECTRA SYSTEMES	0.001%	99.096%
7885	SUNG KWANG BEND	0.001%	99.096%
7886	GS GLOBAL CORP	0.001%	99.097%
7887	VIRGIN AUSTRALI	0.001%	99.098%
7888	GREAT EASTERN S	0.001%	99.098%
7889	SILICON INTEG S	0.001%	99.099%
7890	COLOUR LIFE SER	0.001%	99.099%
7891	SUNWAY REAL EST	0.001%	99.100%
7892	SECURITY BANK C	0.001%	99.101%
7893	CHARTER HALL LO	0.001%	99.101%
7894	CHIBA KOGYO BAN	0.001%	99.102%
7895	TOPBI INTERNATI	0.001%	99.102%
7896	UNITIL CORP COMMON STOCK	0.001%	99.103%
7897	SOLOCAL GROUP	0.001%	99.104%
7898	KOMATSU SEIREN	0.001%	99.104%
7899	MOBILEONE LTD.	0.001%	99.105%
7900	KEC INTERNATION	0.001%	99.105%
7901	EMPEROR CAPITAL	0.001%	99.106%
7902	ANICOM HOLDINGS	0.001%	99.106%
7903	AVIC INTERNATIO	0.001%	99.107%
7904	ACTER CO LTD	0.001%	99.108%
7905	OLYMPIC STEEL I	0.001%	99.108%
7906	OKURA INDUSTRIA	0.001%	99.109%
7907	TOKUSHU TOKAI H	0.001%	99.109%
7908	FAIRWOOD HOLDIN	0.001%	99.110%
7909	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	99.111%
7910	UMW HLDGS BERHA	0.001%	99.111%
7911	SCIENTEX BERHAD	0.001%	99.112%
7912	INNOTECH CORP	0.001%	99.112%
7913	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.113%
7914	DEPO AUTO PARTS	0.001%	99.114%
7915	HELLENIC EXCH H	0.001%	99.114%
7916	HIDAY HIDAKA CO	0.001%	99.115%
7917	AJ RENT CAR	0.001%	99.115%
7918	KOH YOUNG TECHN	0.001%	99.116%
7919	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.117%
7920	GENTING PLANTA	0.001%	99.117%
7921	CHIMEI MATERIAL	0.001%	99.118%
7922	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.118%
7923	MEGA LIFESCIENC	0.001%	99.119%
7924	HOOSIERS HOLDIN	0.001%	99.119%
7925	GAFISA SA	0.001%	99.120%
7926	NAVIGATOR GLOBA	0.001%	99.121%
7927	WISETECH GLOBAL	0.001%	99.121%
7928	NISSIN SUGAR HO	0.001%	99.122%
7929	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.122%
7930	RUSHYDRO PJSC ADR ADR	0.001%	99.123%
7931	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	99.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	S1 CORP	0.001%	99.124%
7933	CYBERDYNE INC	0.001%	99.125%
7934	MASISA SA	0.001%	99.125%
7935	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.126%
7936	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.126%
7937	ZOOPLA PROPERTY	0.001%	99.127%
7938	TECHNICOLOR	0.001%	99.128%
7939	HOSA INTERNATIO	0.001%	99.128%
7940	GUARARAPES CONF	0.001%	99.129%
7941	PERSEUS MINING	0.001%	99.129%
7942	DOSHISHA CO	0.001%	99.130%
7943	CURRO HOLDINGS	0.001%	99.131%
7944	SHENGJING BANK	0.001%	99.131%
7945	JAPAN PETROLEUM	0.001%	99.132%
7946	REDCO PROPERTIE	0.001%	99.132%
7947	NOHMI BOSAI	0.001%	99.133%
7948	KAIT	0.001%	99.133%
7949	EXMAR	0.001%	99.134%
7950	HOLTEK SEMICOND	0.001%	99.135%
7951	DENKI KOGYO CO	0.001%	99.135%
7952	SILVER GRANT IN	0.001%	99.136%
7953	HANJIN HEAVY IN	0.001%	99.136%
7954	NAN KANG RUBB T	0.001%	99.137%
7955	AIZAWA SECURITI	0.001%	99.138%
7956	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	99.138%
7957	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.139%
7958	G-RESOURCES GP	0.001%	99.139%
7959	MIRLE AUTOMATIO	0.001%	99.140%
7960	ZTE CORP	0.001%	99.140%
7961	WASKITA BETON P	0.001%	99.141%
7962	KINDOM CONSTRUC	0.001%	99.142%
7963	IWAICOSMO HLDGS	0.001%	99.142%
7964	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.143%
7965	ATRIUM EUROPEAN	0.001%	99.143%
7966	ASIA PACIFIC	0.001%	99.144%
7967	XERO LIMITED	0.001%	99.144%
7968	MEGHMANI ORGANI	0.001%	99.145%
7969	NEXT CO LTD	0.001%	99.146%
7970	YG ENTERTAINMEN	0.001%	99.146%
7971	UNIVERSAL ROBIN	0.001%	99.147%
7972	CHN INTL CAP (H	0.001%	99.147%
7973	HUCHEMS FINE CH	0.001%	99.148%
7974	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.148%
7975	SPEEDY HIRE PLC	0.001%	99.149%
7976	THERMADOR GROUP	0.001%	99.150%
7977	LIMELIGHT NETW	0.001%	99.150%
7978	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	99.151%
7979	NAUTILUS MINERA	0.001%	99.151%
7980	SUN PHARMACEUTI	0.001%	99.152%
7981	BURKHALTER HOLD	0.001%	99.153%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	TAIWAN SURFACE	0.001%	99.153%
7983	NATCO PHARM	0.001%	99.154%
7984	KAPPAHL AB	0.001%	99.154%
7985	OLDTOWN BHD	0.001%	99.155%
7986	HKBN LTD	0.001%	99.155%
7987	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.156%
7988	TUPY SA	0.001%	99.157%
7989	MIE KOTSU GP HL	0.001%	99.157%
7990	AURAS TECHNOLOG	0.001%	99.158%
7991	BOSCH LTD	0.001%	99.158%
7992	VILLA WORLD LTD	0.001%	99.159%
7993	YEUN CHYANG IND	0.001%	99.159%
7994	GIKEN LTD	0.001%	99.160%
7995	MELCO RESORTS &	0.001%	99.161%
7996	DOOSAN ENGINE C	0.001%	99.161%
7997	AIRPORT CITY LT	0.001%	99.162%
7998	CHANNEL WELL TE	0.001%	99.162%
7999	KAWAI MUSICAL I	0.001%	99.163%
8000	INFOCOM CORP	0.001%	99.163%
8001	MATRIX	0.001%	99.164%
8002	VOYAGE GROUP IN	0.001%	99.165%
8003	SOFTBANK TECHNO	0.001%	99.165%
8004	MLP AG	0.001%	99.166%
8005	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.166%
8006	BANK PERMATA TB	0.001%	99.167%
8007	PIDILITE INDUST	0.001%	99.167%
8008	CO-TECH	0.001%	99.168%
8009	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.169%
8010	RELIANCE CAPITA	0.001%	99.169%
8011	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	99.170%
8012	RH COMMON STOCK USD.0001	0.001%	99.170%
8013	FUJITSU KIDEN	0.001%	99.171%
8014	KYUNG DONG NAVI	0.001%	99.171%
8015	GALATASARAY SPO	0.001%	99.172%
8016	TONG HSING ELEC	0.001%	99.172%
8017	JK TYRE & INDUS	0.001%	99.173%
8018	ASPEED TECHNOLO	0.001%	99.174%
8019	YOKOWO CO LTD	0.001%	99.174%
8020	DCM SHRIRAM LTD	0.001%	99.175%
8021	ISTYLE INC	0.001%	99.175%
8022	ALDERMORE GROUP	0.001%	99.176%
8023	BERJAYA SPORTS	0.001%	99.176%
8024	SIME DARBY BHD	0.001%	99.177%
8025	EDP RENOVAVEIS	0.001%	99.178%
8026	DAIKOKUTENBUSSA	0.001%	99.178%
8027	BRIGHT SMART SE	0.001%	99.179%
8028	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	99.179%
8029	HMC INVESTMENT	0.001%	99.180%
8030	NORWEGIAN FINAN	0.001%	99.180%
8031	UMH PROP INC	0.001%	99.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.181%
8033	MINISTOP CO	0.001%	99.182%
8034	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	99.183%
8035	CALIDA HLDG	0.001%	99.183%
8036	CHINA WATER IND	0.001%	99.184%
8037	INAGEYA CO LTD	0.001%	99.184%
8038	PHOSAGRO OJSC	0.001%	99.185%
8039	VIEWWORKS CO LTD	0.001%	99.185%
8040	LENZING AG	0.001%	99.186%
8041	PACC OFFSHORE S	0.001%	99.187%
8042	DIRECIONAL ENGE	0.001%	99.187%
8043	ORIENTAL HLDGS	0.001%	99.188%
8044	SRE GROUP LTD	0.001%	99.188%
8045	TMAC RESOURCES	0.001%	99.189%
8046	SHIMIZU BANK	0.001%	99.189%
8047	AJISEN CHINA HO	0.001%	99.190%
8048	ASSYSTEM	0.001%	99.190%
8049	V-GUARD IND	0.001%	99.191%
8050	INDOFOOD CBP SU	0.001%	99.192%
8051	MEGAWIDE CONS C	0.001%	99.192%
8052	GUANGDONG NAN Y	0.001%	99.193%
8053	DRAEGERWERK KGA	0.001%	99.193%
8054	SUNONWEALTH ELE	0.001%	99.194%
8055	FINOLEX INDUSTR	0.001%	99.194%
8056	DR REDDYS LABS	0.001%	99.195%
8057	BOYAA INTERACTI	0.001%	99.195%
8058	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	99.196%
8059	ANEST IWATA COR	0.001%	99.197%
8060	TIAN AN CHINA I	0.001%	99.197%
8061	APN OUTDOOR GRO	0.001%	99.198%
8062	KENTUCKY FRIED	0.001%	99.198%
8063	APPLIED DEVELOP	0.001%	99.199%
8064	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.199%
8065	CORONA CORP	0.001%	99.200%
8066	CHICONY POWER T	0.001%	99.200%
8067	ASIA AVIATION P	0.001%	99.201%
8068	TELEKOM MALAYSI	0.001%	99.202%
8069	EMLAK KONUT GYO	0.001%	99.202%
8070	NICE HOLDINGS C	0.001%	99.203%
8071	HELLENIC PETROL	0.001%	99.203%
8072	PACK CORP	0.001%	99.204%
8073	ONOKEN CO LTD	0.001%	99.204%
8074	AD WORKS CO LTD	0.001%	99.205%
8075	LONMIN PLC	0.001%	99.205%
8076	NEW PROVENANCE	0.001%	99.206%
8077	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.207%
8078	BELLE CORPORATI	0.001%	99.207%
8079	ECLERX SERVICES	0.001%	99.208%
8080	LIG NEX1 CO LTD	0.001%	99.208%
8081	UNITED BREWERIE	0.001%	99.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	ULTRA TECH CEMC	0.001%	99.209%
8083	CUCKOO ELECTRON	0.001%	99.210%
8084	JIMOTO HLDGS IN	0.001%	99.210%
8085	BUFAB AB	0.001%	99.211%
8086	HEY SONG	0.001%	99.211%
8087	M DIAS BRANCO S	0.001%	99.212%
8088	PERLIS PLANTATI	0.001%	99.213%
8089	AUBAY	0.001%	99.213%
8090	TOWER SEMICONDU	0.001%	99.214%
8091	ADDTECH AB B SH	0.001%	99.214%
8092	KOZA ANADOLU ME	0.001%	99.215%
8093	BRITANNIA INDUS	0.001%	99.215%
8094	AFFIN HLDGS BHD	0.001%	99.216%
8095	HANNSTOUCH SOLU	0.001%	99.216%
8096	MESOBLAST LTD	0.001%	99.217%
8097	K&O ENERGY GROU	0.001%	99.217%
8098	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.218%
8099	CITY OFFICE REI	0.001%	99.219%
8100	NATIONAL ALUMIN	0.001%	99.219%
8101	SCALES CORP LTD	0.001%	99.220%
8102	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.220%
8103	HINOKIYA	0.001%	99.221%
8104	H+H INTERNATION	0.001%	99.221%
8105	AMARA RAJA BATT	0.001%	99.222%
8106	EVERBRIGHT SECU	0.001%	99.222%
8107	GLOBAL YATIRIM	0.001%	99.223%
8108	FERRARI NV	0.001%	99.223%
8109	HEIJMANS	0.001%	99.224%
8110	ENNOCONN CORP	0.001%	99.225%
8111	JAMCO COPORATIN	0.001%	99.225%
8112	CH KARNCHANG,FG	0.001%	99.226%
8113	SINTEX PLASTICS	0.001%	99.226%
8114	GLOBE TRADE CEN	0.001%	99.227%
8115	KUANGCHI SCIENC	0.001%	99.227%
8116	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.228%
8117	TAKE AND GIVE	0.001%	99.228%
8118	BASLER AG	0.001%	99.229%
8119	NEO SOLAR POWER	0.001%	99.229%
8120	SOBHA LIMITED	0.001%	99.230%
8121	LAND & HOUSE PU	0.001%	99.230%
8122	SHANDONG XINHUA	0.001%	99.231%
8123	THINKWARE SYSTE	0.001%	99.232%
8124	OP FINANCIAL IN	0.001%	99.232%
8125	SPRING REAL EST	0.001%	99.233%
8126	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.233%
8127	SPRINGLAND INTE	0.001%	99.234%
8128	GUJARAT STATE F	0.001%	99.234%
8129	WONIK IPS CO LT	0.001%	99.235%
8130	MICO LTD	0.001%	99.235%
8131	SRI REJEKI ISMA	0.001%	99.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SKF AB	0.001%	99.236%
8133	WEST BANCORPORATION COMMON STOCK	0.001%	99.237%
8134	EVS BROADCAST E	0.001%	99.237%
8135	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	99.238%
8136	HANMI PHARM CO	0.001%	99.239%
8137	TOKYO ROPE MFG	0.001%	99.239%
8138	GUJARAT NARM	0.001%	99.240%
8139	ATTENDO AB	0.001%	99.240%
8140	MBK PCL	0.001%	99.241%
8141	YOUNGONE CORP	0.001%	99.241%
8142	ASIA CEMENT CO	0.001%	99.242%
8143	GLORIOUS PROPER	0.001%	99.242%
8144	SHIKIBO LTD	0.001%	99.243%
8145	FREIGHTCAR AMER	0.001%	99.243%
8146	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	99.244%
8147	OXLEY HOLDINGS	0.001%	99.244%
8148	LG CORP	0.001%	99.245%
8149	AJIS CO LTD	0.001%	99.245%
8150	FUJIMI INC	0.001%	99.246%
8151	MACA LIMITED	0.001%	99.246%
8152	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.247%
8153	SINOLINK WORLDW	0.001%	99.248%
8154	FUJI PHARM CO L	0.001%	99.248%
8155	KORTEK CORPN	0.001%	99.249%
8156	ESSO(FRANCAISE)	0.001%	99.249%
8157	SHIBUSAWA W'HOU	0.001%	99.250%
8158	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.250%
8159	DAIKEN CORP	0.001%	99.251%
8160	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.251%
8161	HILTON FOOD GRO	0.001%	99.252%
8162	LA DORIA SPA	0.001%	99.252%
8163	CIA DE SANEAMEN	0.001%	99.253%
8164	PFIZER LTD	0.001%	99.253%
8165	OILES CORPORATI	0.001%	99.254%
8166	KITO CORP	0.001%	99.254%
8167	CHINA XLX FERTI	0.001%	99.255%
8168	HUADIAN FUXIN E	0.001%	99.255%
8169	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	99.256%
8170	CHEVALIER INTL	0.001%	99.257%
8171	ALIO GOLD INC	0.001%	99.257%
8172	OHSO FOOD SERV	0.001%	99.258%
8173	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.258%
8174	CARDNO LIMITED	0.001%	99.259%
8175	GRUPO ROTOPLAS	0.001%	99.259%
8176	MATSUDA SANGYO	0.001%	99.260%
8177	SHINY CHEMICAL	0.001%	99.260%
8178	IMASEN ELEC IND	0.001%	99.261%
8179	SYNTEC CONSTRUC	0.001%	99.261%
8180	IHH HEALTHCARE	0.001%	99.262%
8181	GOLD ROAD RESOU	0.001%	99.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	TOYO WHARF & W	0.001%	99.263%
8183	LITE-ON SEMICON	0.001%	99.263%
8184	KEY COFFEE INC	0.001%	99.264%
8185	WONIK MATERIALS	0.001%	99.264%
8186	ZIGEXN CO LTD	0.001%	99.265%
8187	TAMEDIA AG	0.001%	99.265%
8188	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.266%
8189	COWEN INC COMMON STOCK USD.01	0.001%	99.266%
8190	EMBRAER SA SPON ADR ADR	0.001%	99.267%
8191	UTD INDUSTRIAL	0.001%	99.268%
8192	PLASTIVALOIRE	0.001%	99.268%
8193	IMDEX LTD	0.001%	99.269%
8194	ORIENTAL WATCH	0.001%	99.269%
8195	ASKA PHARMACEU	0.001%	99.270%
8196	UNILEVER PLC	0.001%	99.270%
8197	NIPPON SEISEN C	0.001%	99.271%
8198	CAPITAL ENVIRON	0.001%	99.271%
8199	KAGOME CO, LTD	0.001%	99.272%
8200	PARROT	0.001%	99.272%
8201	ENTRA ASA	0.001%	99.273%
8202	RECIPHARM AB	0.001%	99.273%
8203	PT PAN INDONESIA	0.001%	99.274%
8204	CHIP ENG SENG C	0.001%	99.274%
8205	SDL PLC	0.001%	99.275%
8206	CHONG KUN DANG	0.001%	99.275%
8207	GESCO AG	0.001%	99.276%
8208	CHLITINA HOLDIN	0.001%	99.276%
8209	MATSUYA CO (TOK	0.001%	99.277%
8210	YADEA GROUP HOL	0.001%	99.277%
8211	OYO CORPORATION	0.001%	99.278%
8212	TOCHIGI BANK	0.001%	99.278%
8213	SHN EXPRESSWAY	0.001%	99.279%
8214	ANTENA 3 DE TEL	0.001%	99.279%
8215	CHINA SANJIANG	0.001%	99.280%
8216	HYUNDAI HCN CO	0.001%	99.280%
8217	KANEMATSU ELEC	0.001%	99.281%
8218	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.282%
8219	RENAISSANCE INC	0.001%	99.282%
8220	COSCO INTERNATI	0.001%	99.283%
8221	YP	0.001%	99.283%
8222	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.284%
8223	LACTO JAPAN CO	0.001%	99.284%
8224	T.HASEGAWA CO	0.001%	99.285%
8225	MINOR INTL	0.001%	99.285%
8226	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.286%
8227	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.286%
8228	KLOVERN AB B SH	0.001%	99.287%
8229	BIOTEQUE CORP	0.001%	99.287%
8230	SAJO INDUSTRIES	0.001%	99.288%
8231	CHINA AVIATION	0.001%	99.288%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	HOKKO CHEMICAL	0.001%	99.289%
8233	JUST DIAL LTD	0.001%	99.289%
8234	MANDALAY RESOUR	0.001%	99.290%
8235	CHINA SUNSHINE	0.001%	99.290%
8236	TK CORP	0.001%	99.291%
8237	INFIGEN ENERGY	0.001%	99.291%
8238	TONAMI HOLDINGS	0.001%	99.292%
8239	GROUPE OPEN	0.001%	99.292%
8240	VILLAGE SUPERMA	0.001%	99.293%
8241	YASUDA WAREHOUS	0.001%	99.293%
8242	BWX LTD	0.001%	99.294%
8243	SUMISEKI HOLDIN	0.001%	99.294%
8244	BRACK CAPITAL P	0.001%	99.295%
8245	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	99.295%
8246	PC DEPOT CORP	0.001%	99.296%
8247	EKOVEST BHD	0.001%	99.296%
8248	IMF (AUSTRALIA)	0.001%	99.297%
8249	RICH DEVELOPMEN	0.001%	99.297%
8250	NORTH MINING SH	0.001%	99.298%
8251	WEIQIAO TEXTILE	0.001%	99.298%
8252	CENTRAL SPORTS	0.001%	99.299%
8253	UNIVENTURES	0.001%	99.299%
8254	EBARA JITSUGYO	0.001%	99.300%
8255	NETENT AB	0.001%	99.300%
8256	BEIJING NORTH S	0.001%	99.301%
8257	AHRESTY CORP	0.001%	99.301%
8258	HUIZHANG BANK C	0.001%	99.302%
8259	PINGUELY-HAULOT	0.001%	99.302%
8260	WASION METERS G	0.001%	99.303%
8261	ANDHRA BANK	0.001%	99.303%
8262	HIROCA HOLDINGS	0.001%	99.304%
8263	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.304%
8264	BANK PEMBANGUNA	0.001%	99.305%
8265	TIANJIN CAPITAL	0.001%	99.306%
8266	SHOWBOX CORP	0.001%	99.306%
8267	AKITA DRILLING	0.001%	99.307%
8268	LEASINVEST REAL	0.001%	99.307%
8269	KITA-NIPPON BAN	0.001%	99.308%
8270	GUANGSHEN RAILW	0.001%	99.308%
8271	ALBIS CO LTD	0.001%	99.309%
8272	COSMO LADY CHIN	0.001%	99.309%
8273	SUNNINGDALE TEC	0.001%	99.310%
8274	GLOBAL&YUASA BA	0.001%	99.310%
8275	DAWNRAYS PHARMS	0.001%	99.311%
8276	HIGASHI NIHON H	0.001%	99.311%
8277	KOREA REAL ESTA	0.001%	99.312%
8278	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	99.312%
8279	PC PARTNER	0.001%	99.313%
8280	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.313%
8281	BYUCKSAN CORP	0.001%	99.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	OENON HOLDINGS	0.001%	99.314%
8283	MEDICLINIC INTE	0.001%	99.315%
8284	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.315%
8285	TELE COLUMBUS A	0.001%	99.316%
8286	TACHIBANA ELETE	0.001%	99.316%
8287	ARGO GRAPHICS I	0.000%	99.317%
8288	DUNELM GROUP PL	0.000%	99.317%
8289	PLASSONIndustr	0.000%	99.318%
8290	PHX ENERGY SERV	0.000%	99.318%
8291	SEOHEE CONSTRUC	0.000%	99.319%
8292	HUVIS CORP	0.000%	99.319%
8293	DMS CO LTD	0.000%	99.320%
8294	CHUNG HSIN ELEC	0.000%	99.320%
8295	GOLDFIELD CORP COMMON STOCK USD.1	0.000%	99.321%
8296	ATRIA GROUP PLC	0.000%	99.321%
8297	INDIA CEMENTS	0.000%	99.322%
8298	SANEI ARCHITECT	0.000%	99.322%
8299	NIPPON FINE CHE	0.000%	99.323%
8300	INGHAMS GROUP L	0.000%	99.323%
8301	NICHIBAN CO	0.000%	99.324%
8302	OPERA SOFTWARE	0.000%	99.324%
8303	KMC KUEI MENG	0.000%	99.325%
8304	SVI PCL-FOREIGN	0.000%	99.325%
8305	AICHI TOKEI DEN	0.000%	99.326%
8306	OKINAWA CELLULA	0.000%	99.326%
8307	LUNG YEN LIFE S	0.000%	99.327%
8308	RENTIAN TECHNOL	0.000%	99.327%
8309	NODA CORP	0.000%	99.328%
8310	CHINA SILVER GR	0.000%	99.328%
8311	EMPRESAS LA POL	0.000%	99.329%
8312	NORDAX GROUP AB	0.000%	99.329%
8313	RTI SURGICAL INC COMMON STOCK USD.001	0.000%	99.329%
8314	FIRST GEN CORPO	0.000%	99.330%
8315	HANSOL LCD INC	0.000%	99.330%
8316	ASIA STD INTL G	0.000%	99.331%
8317	BEC WORLD PUBLI	0.000%	99.331%
8318	WAH LEEIndustr	0.000%	99.332%
8319	DONGJIN SEMICHE	0.000%	99.332%
8320	NORTHWEST PIPE	0.000%	99.333%
8321	SEC CORPORATION	0.000%	99.333%
8322	MUHAK CO LTD	0.000%	99.334%
8323	SEKISUI PLASTIC	0.000%	99.334%
8324	NISSEI ASB MACH	0.000%	99.335%
8325	DISTELL GROUP L	0.000%	99.335%
8326	BELL SYSTEM24 H	0.000%	99.336%
8327	CHILISIN ELECTR	0.000%	99.336%
8328	MAX INDIA	0.000%	99.337%
8329	MACAU LEGEND DE	0.000%	99.337%
8330	VISTULA GROUP S	0.000%	99.338%
8331	NEOWIZ GAMES CO	0.000%	99.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	MARS ENGINEERIN	0.000%	99.339%
8333	SK TELECOM	0.000%	99.339%
8334	TAEWOONG CO	0.000%	99.340%
8335	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.000%	99.340%
8336	UOB-KAY HIAN HO	0.000%	99.341%
8337	LANNA RESOURCES	0.000%	99.341%
8338	GLOBE UNION IND	0.000%	99.342%
8339	VERSABANK	0.000%	99.342%
8340	UNIZYX HOLDING	0.000%	99.343%
8341	NONG SHIM HOLDI	0.000%	99.343%
8342	CIA DE LOCACAO	0.000%	99.344%
8343	QINGLING MOTORS	0.000%	99.344%
8344	ZZZMITSUI SUGAR	0.000%	99.345%
8345	AKR CORPORINDO	0.000%	99.345%
8346	STAR PETROLEUM	0.000%	99.346%
8347	MALAYSIA MINING	0.000%	99.346%
8348	ZORLU ENRJI	0.000%	99.347%
8349	EASTERN & ORIEN	0.000%	99.347%
8350	DELTA PROPERTY	0.000%	99.348%
8351	SM INVESTMENTS	0.000%	99.348%
8352	SARTORIUS STEDI	0.000%	99.349%
8353	SK CHEMICALS	0.000%	99.349%
8354	PICO FAR EAST H	0.000%	99.350%
8355	SHRIRAM CITY UN	0.000%	99.350%
8356	SHELL REFINING(	0.000%	99.351%
8357	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.000%	99.351%
8358	CHINA YURUN FOO	0.000%	99.352%
8359	SAES GETTERS	0.000%	99.352%
8360	ALPHA NETWORKS	0.000%	99.353%
8361	TOYO SECURITIES	0.000%	99.353%
8362	TOA CORP	0.000%	99.354%
8363	KCTECH	0.000%	99.354%
8364	VANACHAI GROUP	0.000%	99.354%
8365	NOMURA CO LTD	0.000%	99.355%
8366	NAKANO CORP/TOK	0.000%	99.355%
8367	GEK GROUP OF CO	0.000%	99.356%
8368	STUDIO ALICE CO	0.000%	99.356%
8369	MINMETALS LAND	0.000%	99.357%
8370	JENTECH PRECISI	0.000%	99.357%
8371	KEIYO CO	0.000%	99.358%
8372	AVANTI	0.000%	99.358%
8373	ECOBALT SOLUTIO	0.000%	99.359%
8374	TCI CO LTD	0.000%	99.359%
8375	TELSTRA CORP-AD	0.000%	99.360%
8376	SIGMA DESIGNS INC COMMON STOCK	0.000%	99.360%
8377	ERAWAN GROUP	0.000%	99.361%
8378	NEWOCEAN ENERGY	0.000%	99.361%
8379	CENTROTEC SUSTA	0.000%	99.362%
8380	HUSQVARNA AB	0.000%	99.362%
8381	LI PENG ENTERPR	0.000%	99.363%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	ETRON TECHNOLOG	0.000%	99.363%
8383	KAWADA TECHNOLO	0.000%	99.364%
8384	VILLAGE ROADSHO	0.000%	99.364%
8385	KUKDO CHEMICAL	0.000%	99.365%
8386	AGILYSYS INC COMMON STOCK USD.3	0.000%	99.365%
8387	NICHIRIN CO LTD	0.000%	99.366%
8388	AMADEUS FIRE AG	0.000%	99.366%
8389	GRUPO AEROMEXIC	0.000%	99.367%
8390	RVH INC	0.000%	99.367%
8391	Minerva SA	0.000%	99.367%
8392	COMDIRECT BANK	0.000%	99.368%
8393	RYODEN TRADING	0.000%	99.368%
8394	TIPCO ASPHALT P	0.000%	99.369%
8395	REBOSIS PROPERT	0.000%	99.369%
8396	EAST CAPITAL EX	0.000%	99.370%
8397	WALLISER KANTON	0.000%	99.370%
8398	CREATE RESTAURA	0.000%	99.371%
8399	CAPITOL HEALTH	0.000%	99.371%
8400	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.000%	99.372%
8401	OPT HOLDING INC	0.000%	99.372%
8402	TECK RESOURCES	0.000%	99.373%
8403	BANCO SANTANDER CHILE ADR ADR	0.000%	99.373%
8404	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.374%
8405	SHREE CEMENT LT	0.000%	99.374%
8406	PVR LTD	0.000%	99.375%
8407	DAOU DATA CORP	0.000%	99.375%
8408	GRUPO FAMSA SA	0.000%	99.376%
8409	GENESIS LAND DE	0.000%	99.376%
8410	HENDERSON LAND	0.000%	99.377%
8411	NIPPON YAKIN KO	0.000%	99.377%
8412	SEIKO PMC CORP	0.000%	99.377%
8413	YFC-BONEAGLE EL	0.000%	99.378%
8414	CHINA OCEANWIDE	0.000%	99.378%
8415	EXEL INDUSTRIES	0.000%	99.379%
8416	SEKERBANK	0.000%	99.379%
8417	YARA INTERNATIO	0.000%	99.380%
8418	FEED ONE CO LTD	0.000%	99.380%
8419	CHINA ANIMATION	0.000%	99.381%
8420	VARDHMAN TEXTIL	0.000%	99.381%
8421	EXTRACTION OIL + GAS INC COMMON STOCK	0.000%	99.382%
8422	RCR TOMLINSON L	0.000%	99.382%
8423	ISOLITE INSULAT	0.000%	99.383%
8424	XP POWER LTD	0.000%	99.383%
8425	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.384%
8426	CRCC HIGH-TECH	0.000%	99.384%
8427	HS INDUSTRIES C	0.000%	99.385%
8428	DELTA-GALIL IND	0.000%	99.385%
8429	ORION CORP/REPU	0.000%	99.386%
8430	DAISAN BANK	0.000%	99.386%
8431	COX & KINGS LTD	0.000%	99.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	KYOSAN ELECTRIC	0.000%	99.387%
8433	EGUARANTEE INC.	0.000%	99.387%
8434	RIMO INTERNATIO	0.000%	99.388%
8435	HOTEL PROPERTY	0.000%	99.388%
8436	GL SCIENCES	0.000%	99.389%
8437	SANYO SHOKAI	0.000%	99.389%
8438	MORESCO CORP	0.000%	99.390%
8439	FUKUSHIMA BANK	0.000%	99.390%
8440	FREUND CORP	0.000%	99.391%
8441	MIYAJI ENGINEER	0.000%	99.391%
8442	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.392%
8443	YUEXIU TRANSPOR	0.000%	99.392%
8444	TAIHO KOGYO	0.000%	99.393%
8445	ZHENGZHOU COAL	0.000%	99.393%
8446	CAIRO COMMUNICA	0.000%	99.394%
8447	CATHAY CONST	0.000%	99.394%
8448	CITYCHAMP WATCH	0.000%	99.394%
8449	MIE BANK LTD/TH	0.000%	99.395%
8450	TSURUMI MFG CO	0.000%	99.395%
8451	WAKACHIKU CONST	0.000%	99.396%
8452	SHENG SIONG GRO	0.000%	99.396%
8453	P S CORPORATION	0.000%	99.397%
8454	TAKARA SHUZO CO	0.000%	99.397%
8455	UNION BANK OF P	0.000%	99.398%
8456	JAPAN WOOL TEXT	0.000%	99.398%
8457	ACHILLES CORP	0.000%	99.399%
8458	FUSION PARTNERS	0.000%	99.399%
8459	AIPHONE CO	0.000%	99.400%
8460	ROJANA INDUSTRI	0.000%	99.400%
8461	NORWAY ROYAL SA	0.000%	99.401%
8462	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.000%	99.401%
8463	THYE MING INDUS	0.000%	99.401%
8464	IMMSI SPA	0.000%	99.402%
8465	KANTO TSUKUBA B	0.000%	99.402%
8466	OPTRONTEC INC	0.000%	99.403%
8467	ALINCO INC	0.000%	99.403%
8468	CNA FIREFE	0.000%	99.404%
8469	SUPALAI PCL-NVD	0.000%	99.404%
8470	GRAND BAOXIN AU	0.000%	99.405%
8471	HASTINGS GROUP	0.000%	99.405%
8472	KUMHO INDUSTRIA	0.000%	99.406%
8473	NITTO KOHKI CO	0.000%	99.406%
8474	AEON CREDIT SER	0.000%	99.407%
8475	NZ REFINING CO	0.000%	99.407%
8476	NEL ASA	0.000%	99.407%
8477	IVE GROUP LTD	0.000%	99.408%
8478	GUJARAT STATE P	0.000%	99.408%
8479	BALDWIN + LYONS INC CL B COMMON STOCK	0.000%	99.409%
8480	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.409%
8481	ICHIKOHIndustr	0.000%	99.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	ZHONGYU GAS HOL	0.000%	99.410%
8483	TAOKAENOI	0.000%	99.411%
8484	T & K TOKA CO L	0.000%	99.411%
8485	TAIMIDE TCH	0.000%	99.412%
8486	PRIMO WATER CORP COMMON STOCK	0.000%	99.412%
8487	HOPEFLUENT GP H	0.000%	99.413%
8488	PROACT IT GROUP	0.000%	99.413%
8489	JALUX INC	0.000%	99.413%
8490	SCHIBSTED ASA	0.000%	99.414%
8491	ROHM CO	0.000%	99.414%
8492	ADATA TECHNOLOG	0.000%	99.415%
8493	REGIS HEALTHCAR	0.000%	99.415%
8494	SWEDOL AB	0.000%	99.416%
8495	SCHALTBAU HOLDI	0.000%	99.416%
8496	IDU CO.	0.000%	99.417%
8497	KEYW HOLDING CORP/THE COMMON STOCK	0.000%	99.417%
8498	EDREAMS ODIGEO	0.000%	99.418%
8499	SILICONWARE PRE	0.000%	99.418%
8500	ACETO CORP COMMON STOCK USD.01	0.000%	99.418%
8501	FUSO PHARM	0.000%	99.419%
8502	VINY THAI	0.000%	99.419%
8503	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.000%	99.420%
8504	ATSUGI NYLON IN	0.000%	99.420%
8505	NAC CO LTD	0.000%	99.421%
8506	KWANG DONG PHAR	0.000%	99.421%
8507	QUESTERRE ENERG	0.000%	99.422%
8508	INBODY CO LTD	0.000%	99.422%
8509	SAMT CO LTD	0.000%	99.423%
8510	KR A/GLASS	0.000%	99.423%
8511	HELBOR EMPREEND	0.000%	99.424%
8512	OBERBANK AG	0.000%	99.424%
8513	HATSUN AGRO	0.000%	99.424%
8514	BMTC GROUP INC	0.000%	99.425%
8515	DI CORP	0.000%	99.425%
8516	ARTNATURE INC	0.000%	99.426%
8517	KOREA ELEC TERM	0.000%	99.426%
8518	NAGATANIEN CO L	0.000%	99.427%
8519	WOWOW INC	0.000%	99.427%
8520	YATAK VE YO	0.000%	99.428%
8521	AIRASIA X BHD	0.000%	99.428%
8522	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.000%	99.429%
8523	SAKAI OVEX CO L	0.000%	99.429%
8524	SCORPIO BULKERS	0.000%	99.429%
8525	KYOKUTO SECURIT	0.000%	99.430%
8526	NISSHIN FUDOSAN	0.000%	99.430%
8527	PUBLIC FINANCIA	0.000%	99.431%
8528	TOMOKU CO	0.000%	99.431%
8529	EAST WEST BANKI	0.000%	99.432%
8530	XINJIANG XINXIN	0.000%	99.432%
8531	HANSOL CHEMICAL	0.000%	99.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SURYA CITRA MED	0.000%	99.433%
8533	INTL GAME SYSTE	0.000%	99.433%
8534	RELIGARE HEALTH	0.000%	99.434%
8535	EVERGREEN INTL	0.000%	99.434%
8536	L&F CO LTD	0.000%	99.435%
8537	ESUN HOLDINGS L	0.000%	99.435%
8538	NATIONAL COMMERCE CORP COMMON STOCK	0.000%	99.436%
8539	ORBIS	0.000%	99.436%
8540	NITTOC CONST CO	0.000%	99.437%
8541	FIRST SENSOR AG	0.000%	99.437%
8542	AMATA CORP PUBL	0.000%	99.438%
8543	MEC COMPANY LTD	0.000%	99.438%
8544	JAPAN CASH MACH	0.000%	99.438%
8545	POLYMET MINING	0.000%	99.439%
8546	SAMSUNG ENGINEE	0.000%	99.439%
8547	DONGJIANG ENVIR	0.000%	99.440%
8548	WEIKENGIndustr	0.000%	99.440%
8549	ALEXANDER FORBE	0.000%	99.441%
8550	OPUS GROUP AB	0.000%	99.441%
8551	NIPPON CARBIDE	0.000%	99.442%
8552	KYOBO SECURITIE	0.000%	99.442%
8553	NZX LTD	0.000%	99.442%
8554	LEALEA ENTERPRI	0.000%	99.443%
8555	FONTERRA SHAREH	0.000%	99.443%
8556	UNIQUE ENGINEER	0.000%	99.444%
8557	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.000%	99.444%
8558	SERITAGE GROWTH PROP A REIT REIT USD.01	0.000%	99.445%
8559	DAIKOKU DENKI C	0.000%	99.445%
8560	CHAIN STORE OKU	0.000%	99.446%
8561	BUDIMEX	0.000%	99.446%
8562	MEISEI INDUSTRI	0.000%	99.447%
8563	CRH PLC	0.000%	99.447%
8564	GOLDLION HLDGS	0.000%	99.447%
8565	CHUNG HWA PULP	0.000%	99.448%
8566	JASMINE INTERNA	0.000%	99.448%
8567	SENSHU ELECTRIC	0.000%	99.449%
8568	AVIC INTL HOLD	0.000%	99.449%
8569	OSAKA STEEL CO	0.000%	99.450%
8570	XUNLEI LTD ADR ADR USD.00025	0.000%	99.450%
8571	OTOKAR OTOMOTIV	0.000%	99.451%
8572	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.451%
8573	AIXTRON SE	0.000%	99.451%
8574	MITSUUROKO CO L	0.000%	99.452%
8575	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.452%
8576	OLAV THON EIEND	0.000%	99.453%
8577	TURVO INTERNATI	0.000%	99.453%
8578	HAESUNG DS	0.000%	99.454%
8579	YEARIMDANG PUBL	0.000%	99.454%
8580	LE BELIER	0.000%	99.455%
8581	GOCOMPARE.COM G	0.000%	99.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	INFO SVS INTL	0.000%	99.455%
8583	GOLDEN MEDITECH	0.000%	99.456%
8584	AUSTRALIAN UNIT	0.000%	99.456%
8585	SABATE DIOSOS	0.000%	99.457%
8586	ORIENT SEMICON	0.000%	99.457%
8587	GOLFZON CO LTD	0.000%	99.458%
8588	ARDMORE SHIPPIN	0.000%	99.458%
8589	GIANPLUS TECHN	0.000%	99.459%
8590	REGIONAL REIT L	0.000%	99.459%
8591	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.000%	99.459%
8592	SC ASSET CORPOR	0.000%	99.460%
8593	LUMENS CO LTD	0.000%	99.460%
8594	BIGBEN INTERACT	0.000%	99.461%
8595	YASHILI INTL HL	0.000%	99.461%
8596	FUJITA KANKO IN	0.000%	99.462%
8597	EAGLE NICE INTE	0.000%	99.462%
8598	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.000%	99.462%
8599	COSCO CAPITAL I	0.000%	99.463%
8600	DAE WON KANG UP	0.000%	99.463%
8601	NEC CAPITAL SOL	0.000%	99.464%
8602	LIAN BENG GROUP	0.000%	99.464%
8603	ASAHI ORGANIC C	0.000%	99.465%
8604	ALIMAK GROUP AB	0.000%	99.465%
8605	SOLARTECH ENERG	0.000%	99.466%
8606	HARDINGE INC	0.000%	99.466%
8607	MACATAWA BANK CORP COMMON STOCK	0.000%	99.466%
8608	EXCELSIOR MEDIC	0.000%	99.467%
8609	CIVEO CORP	0.000%	99.467%
8610	BOSIDENG INTL H	0.000%	99.468%
8611	TUAN SING HLDGS	0.000%	99.468%
8612	TA ENTERPRISE B	0.000%	99.469%
8613	RAMI LEVI CHAIN	0.000%	99.469%
8614	SWCC SHOWA HOLD	0.000%	99.469%
8615	PACIFIC HOSPITA	0.000%	99.470%
8616	PROMATE ELECTRO	0.000%	99.470%
8617	DATALOGIC SPA	0.000%	99.471%
8618	HARIMA CHEMICAL	0.000%	99.471%
8619	POYA CO LTD	0.000%	99.472%
8620	RION CO LTD	0.000%	99.472%
8621	LIGHT S.A.	0.000%	99.473%
8622	DE LICACY INDUS	0.000%	99.473%
8623	OKABE CO	0.000%	99.473%
8624	I-SENS INC	0.000%	99.474%
8625	ASIA HOLDINGS C	0.000%	99.474%
8626	SCANDINAVIAN TO	0.000%	99.475%
8627	APT SATELLITE	0.000%	99.475%
8628	ASCOPIAVE SPA	0.000%	99.476%
8629	RENHE COMMERCIA	0.000%	99.476%
8630	TAIWAN HIGH SPE	0.000%	99.476%
8631	RIGNET INC COMMON STOCK USD.001	0.000%	99.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	GENIUS ELECTRON	0.000%	99.477%
8633	HUGEL INC	0.000%	99.478%
8634	ASIA POLYMER	0.000%	99.478%
8635	IJT TECHNOLOGY	0.000%	99.479%
8636	ES-CON JAPAN LT	0.000%	99.479%
8637	FURUSATO INDUST	0.000%	99.480%
8638	FUNAI CONSULTIN	0.000%	99.480%
8639	SUPREMEX INC	0.000%	99.480%
8640	HSIN KUANG STEE	0.000%	99.481%
8641	BASSO INDUSTRY	0.000%	99.481%
8642	TOREX SEMICONDU	0.000%	99.482%
8643	SYNLAIT MILK LT	0.000%	99.482%
8644	MALAYAN FLOUR M	0.000%	99.483%
8645	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.000%	99.483%
8646	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.483%
8647	POSCO ICT CO LT	0.000%	99.484%
8648	SANKO METAL IND	0.000%	99.484%
8649	ZIG SHENG INDL	0.000%	99.485%
8650	MANDOM CORP	0.000%	99.485%
8651	BANCO DE BOGOTA	0.000%	99.486%
8652	mitsui mining c	0.000%	99.486%
8653	ARIAKE JAPAN CO	0.000%	99.486%
8654	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.000%	99.487%
8655	BOLSA DE VALOR	0.000%	99.487%
8656	AOC HOLDINGS IN	0.000%	99.488%
8657	NIPPON COMMER D	0.000%	99.488%
8658	DIOS FASTIGHETE	0.000%	99.489%
8659	CHINA MERCHANTS	0.000%	99.489%
8660	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.000%	99.489%
8661	GUANGDONG KELON	0.000%	99.490%
8662	JACKPOTJOY PLC	0.000%	99.490%
8663	MISAWA HOMES HO	0.000%	99.491%
8664	TEST RESEARCH I	0.000%	99.491%
8665	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.492%
8666	FORMOSA LABORAT	0.000%	99.492%
8667	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.000%	99.492%
8668	IHLAS HOLDING	0.000%	99.493%
8669	MEIWA ESTATE CO	0.000%	99.493%
8670	NIPPON SHINYAKU	0.000%	99.494%
8671	CHINA STRATEGIC	0.000%	99.494%
8672	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.000%	99.495%
8673	UNITECH LIMITED	0.000%	99.495%
8674	DAE DUCK ELECTR	0.000%	99.495%
8675	TOC CO	0.000%	99.496%
8676	NICHIDEN CORP	0.000%	99.496%
8677	FARMSCO	0.000%	99.497%
8678	DAESANG HOLDING	0.000%	99.497%
8679	TAIWAN SOGO SHI	0.000%	99.498%
8680	SINKO INDUSTRIE	0.000%	99.498%
8681	DONGKUK INDUSTR	0.000%	99.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	ESSENTRA PLC	0.000%	99.499%
8683	DECEUNINCK	0.000%	99.499%
8684	BEIJING URBAN C	0.000%	99.500%
8685	SSANGYONG MOTOR	0.000%	99.500%
8686	YOULCHON CHEMIC	0.000%	99.500%
8687	QST INT	0.000%	99.501%
8688	STARTEK INC	0.000%	99.501%
8689	NIEN MADE ENTER	0.000%	99.502%
8690	TAIWAN PCB TECH	0.000%	99.502%
8691	C UYEMURA & CO	0.000%	99.503%
8692	VISI MEDIA ASIA	0.000%	99.503%
8693	AMOT INVESTMENT	0.000%	99.503%
8694	TPV TECHNOLOGY	0.000%	99.504%
8695	HAICHANG HOLDIN	0.000%	99.504%
8696	HYUNDAI BNG STE	0.000%	99.505%
8697	PIVOT TECHNOLOG	0.000%	99.505%
8698	MANILA WATER CO	0.000%	99.506%
8699	CITIZENS INC COMMON STOCK	0.000%	99.506%
8700	GOLD RESOURCE CORP COMMON STOCK USD.001	0.000%	99.506%
8701	WELL SHIN TECHN	0.000%	99.507%
8702	TAMRON CO LTD	0.000%	99.507%
8703	ZIX CORP COMMON STOCK USD.01	0.000%	99.508%
8704	FUKUI COMPUTER	0.000%	99.508%
8705	HEUNGKUK FIRE&M	0.000%	99.508%
8706	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.509%
8707	MAXIS BHD	0.000%	99.509%
8708	ITOKI CORP	0.000%	99.510%
8709	CHINA ELECTRIC	0.000%	99.510%
8710	GRUPO AVAL ACCI	0.000%	99.511%
8711	MPI CORPORATION	0.000%	99.511%
8712	SWANCOR	0.000%	99.511%
8713	COLUMBUS A/S	0.000%	99.512%
8714	HAN JIN TRANSPO	0.000%	99.512%
8715	POONGSAN HOLDIN	0.000%	99.513%
8716	CHUKYO BANK	0.000%	99.513%
8717	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.513%
8718	DADI EARLY	0.000%	99.514%
8719	ARGAN SA	0.000%	99.514%
8720	ATOM CORPORATIO	0.000%	99.515%
8721	CREATE SD HOLDI	0.000%	99.515%
8722	GERRY WEBER INT	0.000%	99.516%
8723	MARUZEN SHOWA U	0.000%	99.516%
8724	AREALINK CO LTD	0.000%	99.516%
8725	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.517%
8726	MARVELOUS AQL I	0.000%	99.517%
8727	BATU KAWAN BHD	0.000%	99.518%
8728	TAIKISHA	0.000%	99.518%
8729	CHINA ALL ACCES	0.000%	99.518%
8730	AKATSUKI	0.000%	99.519%
8731	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.000%	99.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	K.C. TECH	0.000%	99.520%
8733	VINDA INTERNATI	0.000%	99.520%
8734	FIRST TRACTOR C	0.000%	99.521%
8735	I-NET CORP	0.000%	99.521%
8736	DONGWON DEVELOP	0.000%	99.521%
8737	FORMOSA ADVANCE	0.000%	99.522%
8738	NIPPON DENWA SH	0.000%	99.522%
8739	MANI INC	0.000%	99.523%
8740	MICROBIO CO LTD	0.000%	99.523%
8741	SILVER LAKE RES	0.000%	99.523%
8742	SOLARTECH INTL	0.000%	99.524%
8743	RAMELIUS RESOUR	0.000%	99.524%
8744	BIJOU BRIGITTE	0.000%	99.525%
8745	LATTICE SEMICON	0.000%	99.525%
8746	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	99.525%
8747	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.526%
8748	BR PROPERTIES S	0.000%	99.526%
8749	VERBIO VEREINIG	0.000%	99.527%
8750	APCB INC	0.000%	99.527%
8751	ASCENCIO	0.000%	99.527%
8752	CENTRAL SEC PAT	0.000%	99.528%
8753	ICHIA TECHNOLOG	0.000%	99.528%
8754	KYODO PRINTING	0.000%	99.529%
8755	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.529%
8756	ZINWELL CORP	0.000%	99.530%
8757	AUSTBROKERS HLD	0.000%	99.530%
8758	TAIWAN CHINSAN	0.000%	99.530%
8759	ACTIA GROUP	0.000%	99.531%
8760	SUGIMOTO & CO L	0.000%	99.531%
8761	LIANHUA SUPERMA	0.000%	99.532%
8762	mitsui + CO LTD SPONS ADR ADR	0.000%	99.532%
8763	SAFILO GROUP SP	0.000%	99.532%
8764	ABILITY ENTERPR	0.000%	99.533%
8765	HIMACHAL FUTURI	0.000%	99.533%
8766	ABG SUNDAL COLL	0.000%	99.534%
8767	HANNSTAR BOARD	0.000%	99.534%
8768	KSH HOLDINGS LT	0.000%	99.534%
8769	KARO PHARMA AB	0.000%	99.535%
8770	KEPCO PLANT SER	0.000%	99.535%
8771	STOCKMANN OYJ A	0.000%	99.536%
8772	JAPAN ASIA GROU	0.000%	99.536%
8773	GFT TECHNOLOGY	0.000%	99.536%
8774	ALTAMIR AMBOISE	0.000%	99.537%
8775	NIPPON SHARYO	0.000%	99.537%
8776	GREEN SEAL HOLD	0.000%	99.538%
8777	MARKETECH INTL	0.000%	99.538%
8778	CHINA ELEC OPTI	0.000%	99.538%
8779	STO AG-PREFERRE	0.000%	99.539%
8780	TEIKOKU TSUSHIN	0.000%	99.539%
8781	WATAMI FOOD SER	0.000%	99.540%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	NIHON CHOUZAI C	0.000%	99.540%
8783	IMARKETKOREA IN	0.000%	99.540%
8784	AMADA HOLDINGS	0.000%	99.541%
8785	MITSUBISHI PAPE	0.000%	99.541%
8786	ZENG HSING INDL	0.000%	99.542%
8787	SCHIBSTED ASA	0.000%	99.542%
8788	FAMUR SA	0.000%	99.542%
8789	BANGKOK BANK	0.000%	99.543%
8790	DYNAGREEN ENVIR	0.000%	99.543%
8791	LIEN HWA INDL	0.000%	99.544%
8792	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.000%	99.544%
8793	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.544%
8794	FLOW TRADERS	0.000%	99.545%
8795	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	99.545%
8796	CHINA CHEM&PHAR	0.000%	99.546%
8797	HARIM HOLDINGS	0.000%	99.546%
8798	HOPEWELL HIGHWA	0.000%	99.546%
8799	TOKMANNI GROUP	0.000%	99.547%
8800	YOUNG POONG COR	0.000%	99.547%
8801	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.000%	99.548%
8802	GUJARAT ALKALIE	0.000%	99.548%
8803	SANYO ELEC RAIL	0.000%	99.548%
8804	CARLO CAVAZZI H	0.000%	99.549%
8805	FALCO BIOSYSTEM	0.000%	99.549%
8806	ALTISOURCE PORT	0.000%	99.550%
8807	SIRTEC INTERNAT	0.000%	99.550%
8808	TK DEVELOPMENT	0.000%	99.550%
8809	BGF RETAIL CO L	0.000%	99.551%
8810	IRON FORCE INDU	0.000%	99.551%
8811	RASSINI SAB DE	0.000%	99.552%
8812	TAIWAN FU HSING	0.000%	99.552%
8813	ITOCHU SHOKUJIN	0.000%	99.552%
8814	HYUNDAI CONSTRU	0.000%	99.553%
8815	MORY INDUSTRIES	0.000%	99.553%
8816	NICHIDENBO	0.000%	99.553%
8817	RTX TELECOM	0.000%	99.554%
8818	JUSUNG ENGINEER	0.000%	99.554%
8819	RASA INDUSTRIES	0.000%	99.555%
8820	SEBANG CO LTD	0.000%	99.555%
8821	EKORNES ASA	0.000%	99.555%
8822	WILLDAN GROUP I	0.000%	99.556%
8823	TOKYU RECREATIO	0.000%	99.556%
8824	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.000%	99.557%
8825	ASAHI PRINT	0.000%	99.557%
8826	KROSAKI CORP	0.000%	99.557%
8827	SHINSEGAE FOOD	0.000%	99.558%
8828	CESC	0.000%	99.558%
8829	ICHOR HOLDINGS	0.000%	99.559%
8830	AUSTEM	0.000%	99.559%
8831	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	KITAGAWA IRON W	0.000%	99.560%
8833	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.560%
8834	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.000%	99.560%
8835	MOBILEPHONE TEL	0.000%	99.561%
8836	EMPERIA HOLDING	0.000%	99.561%
8837	PRUMO LOGISTICA	0.000%	99.562%
8838	PARKSON RETAIL	0.000%	99.562%
8839	GILLETTE INDIA	0.000%	99.562%
8840	TAKARA PRINTING	0.000%	99.563%
8841	MEIKO NETWORK J	0.000%	99.563%
8842	WUS PRINTD CIRC	0.000%	99.564%
8843	ESSEX BIO-TECHN	0.000%	99.564%
8844	PAYPOINT	0.000%	99.564%
8845	HONG KONG AIRCR	0.000%	99.565%
8846	SUNGCHANG ENTER	0.000%	99.565%
8847	EVA PRECISION I	0.000%	99.566%
8848	CAPITAL FIRST L	0.000%	99.566%
8849	FTD COS INC COMMON STOCK USD.0001	0.000%	99.566%
8850	AGABANG&COMPANY	0.000%	99.567%
8851	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.000%	99.567%
8852	KITANO CONST CO	0.000%	99.567%
8853	ING BANK SLASKI	0.000%	99.568%
8854	MUCKLOW(A&J) GR	0.000%	99.568%
8855	FEINTOOL INTERN	0.000%	99.569%
8856	THURGAUER KANTO	0.000%	99.569%
8857	ANADOLU SIGORTA	0.000%	99.569%
8858	KURIMOTO	0.000%	99.570%
8859	HIRANO TECSEED	0.000%	99.570%
8860	CENIT AG SYSTEM	0.000%	99.571%
8861	RAUBEX GROUP LT	0.000%	99.571%
8862	F-SECURE OYJ	0.000%	99.571%
8863	KH VATEC	0.000%	99.572%
8864	RENO DE MEDICI	0.000%	99.572%
8865	SAWADA HOLDINGS	0.000%	99.572%
8866	HOKUETSU INDS C	0.000%	99.573%
8867	SREI INFRASTRUC	0.000%	99.573%
8868	SESODA CORP	0.000%	99.574%
8869	ELDERS LTD	0.000%	99.574%
8870	CEMENTOS ARGOS	0.000%	99.574%
8871	SHANGHAI ZENDAI	0.000%	99.575%
8872	E.I.D.-PARRY(IN	0.000%	99.575%
8873	SG CORPORATION	0.000%	99.575%
8874	DR HOENLE AG	0.000%	99.576%
8875	DAITO ELECTRON	0.000%	99.576%
8876	DAEJAN HOLDINGS	0.000%	99.577%
8877	LOPEZ HOLDINGS	0.000%	99.577%
8878	POWER LOGICS	0.000%	99.577%
8879	PHARMAENGINE IN	0.000%	99.578%
8880	YAHAGI CONST CO	0.000%	99.578%
8881	MATRIX CONCEPTS	0.000%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	MORITO CO	0.000%	99.579%
8883	DHIPAYA INSURAN	0.000%	99.579%
8884	HEG LIMITED	0.000%	99.580%
8885	L&K ENGINEERING	0.000%	99.580%
8886	SWEDISH ORPHAN	0.000%	99.580%
8887	EUGENE INVS&SEC	0.000%	99.581%
8888	KANAGAWA CHUO K	0.000%	99.581%
8889	ITE TECH INC	0.000%	99.582%
8890	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.582%
8891	VITEC HLDG	0.000%	99.582%
8892	SPIRE HEALTHCAR	0.000%	99.583%
8893	AREZZO INDUSTRI	0.000%	99.583%
8894	PJT PARTNERS INC A COMMON STOCK	0.000%	99.583%
8895	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.000%	99.584%
8896	MALAYAN CEMENT	0.000%	99.584%
8897	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.585%
8898	ZUIKO CORP	0.000%	99.585%
8899	SVENSKA CELLULO	0.000%	99.585%
8900	THE BASIC HOUSE	0.000%	99.586%
8901	ADO PROPERTIES	0.000%	99.586%
8902	JAPAN PILE CORP	0.000%	99.586%
8903	CHANGSHA ZOOMLI	0.000%	99.587%
8904	GUOLIAN SECURIT	0.000%	99.587%
8905	HIRAMATSU INC	0.000%	99.588%
8906	JAPAN BUSINESS	0.000%	99.588%
8907	NIP AIR CON	0.000%	99.588%
8908	MIRAE ASSET LIF	0.000%	99.589%
8909	SUZLON ENERGY L	0.000%	99.589%
8910	WPP AUNZ LTD	0.000%	99.589%
8911	SKELLERUP HOLDI	0.000%	99.590%
8912	FOOSUNG CO LTD	0.000%	99.590%
8913	TUBOS REUNIDOS	0.000%	99.591%
8914	CITY TELECOM (H	0.000%	99.591%
8915	TOYO RADIATOR C	0.000%	99.591%
8916	NIHON DENKEI CO	0.000%	99.592%
8917	ZENITAKA CORP	0.000%	99.592%
8918	SHANGHAI FUDAN	0.000%	99.592%
8919	SUZUKI CO LTD	0.000%	99.593%
8920	GRUH FINANCE	0.000%	99.593%
8921	ACC LIMITED	0.000%	99.594%
8922	SANOH INDUSTRIA	0.000%	99.594%
8923	CIE FINANCIER T	0.000%	99.594%
8924	QUABIT INMOBILI	0.000%	99.595%
8925	FANG HOLDINGS LTD ADR ADR	0.000%	99.595%
8926	BIMB HLDGS BERH	0.000%	99.595%
8927	GLOBAL MIXED MO	0.000%	99.596%
8928	TI FINANCIAL HO	0.000%	99.596%
8929	BING-GRAE	0.000%	99.597%
8930	YUNGSHIN GLOBAL	0.000%	99.597%
8931	ESSITY AKTIEBOL	0.000%	99.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	IWAKI & CO LTD	0.000%	99.598%
8933	YOMEISHU SEIZO	0.000%	99.598%
8934	LIFESTYLE CHINA	0.000%	99.598%
8935	UNION BK OF TAI	0.000%	99.599%
8936	JW HOLDINGS COR	0.000%	99.599%
8937	ACADEMEDIA AB	0.000%	99.599%
8938	JANOME SEWING M	0.000%	99.600%
8939	SAM YOUNG ELECT	0.000%	99.600%
8940	HUDACO INDUSTRI	0.000%	99.601%
8941	NAPHTHA ISRAEL	0.000%	99.601%
8942	MICROPORT SCIEN	0.000%	99.601%
8943	BANK OF INDIA C	0.000%	99.602%
8944	CYBERTAN TECHNO	0.000%	99.602%
8945	EO TECHNICS CO	0.000%	99.602%
8946	OSAKA ORGANIC C	0.000%	99.603%
8947	SAMSUNG SDI CO	0.000%	99.603%
8948	CHUETSU PULP&PA	0.000%	99.604%
8949	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.604%
8950	KORDSA TEKNIK T	0.000%	99.604%
8951	BITTIUM OYJ	0.000%	99.605%
8952	GRAND KOREA LEI	0.000%	99.605%
8953	TACHIKAWA CORP	0.000%	99.605%
8954	SAPPE PCL	0.000%	99.606%
8955	THROMBOGENICS N	0.000%	99.606%
8956	OSK HOLDINGS BH	0.000%	99.606%
8957	CHINA GREENFRES	0.000%	99.607%
8958	ENF TECHNOLOGY	0.000%	99.607%
8959	MITSUBISHI KAKO	0.000%	99.608%
8960	MASTER GLORY GR	0.000%	99.608%
8961	ENERGY DEVELOP	0.000%	99.608%
8962	RISO KAGAKU COR	0.000%	99.609%
8963	ICICI BANK	0.000%	99.609%
8964	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.609%
8965	TONICHI CARLIFE	0.000%	99.610%
8966	KYUNGBANG LTD	0.000%	99.610%
8967	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.610%
8968	LIFETECH SCIENT	0.000%	99.611%
8969	WERELDHAVE BELG	0.000%	99.611%
8970	FURUNO ELECTRIC	0.000%	99.612%
8971	KOATSU GAS KOGY	0.000%	99.612%
8972	CHIYODA CO	0.000%	99.612%
8973	OCTODEC	0.000%	99.613%
8974	SOCOVEDA SA	0.000%	99.613%
8975	MODERNLAND REAL	0.000%	99.613%
8976	TOKYO KEIKI INC	0.000%	99.614%
8977	PRONEXUS INC	0.000%	99.614%
8978	GODO STEEL	0.000%	99.614%
8979	SINCERE NAVIGAT	0.000%	99.615%
8980	MAISONS FRANCE	0.000%	99.615%
8981	TOA OIL CO LTD	0.000%	99.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	YUSHIRO CHEMICA	0.000%	99.616%
8983	LAMPRELL PLC	0.000%	99.616%
8984	FORTIS HLTH (IN	0.000%	99.617%
8985	SAM KWANG GLASS	0.000%	99.617%
8986	SEMPERIT AG HOL	0.000%	99.617%
8987	SAMCHULLY	0.000%	99.618%
8988	LIBBEY INC COMMON STOCK USD.01	0.000%	99.618%
8989	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.618%
8990	KNM GROUP BERHA	0.000%	99.619%
8991	G-7 HOLDINGS IN	0.000%	99.619%
8992	ANTON OILFIELD	0.000%	99.619%
8993	CHUANGS CONS IN	0.000%	99.620%
8994	ANHUI EXPRESSWA	0.000%	99.620%
8995	VETOQUINOL SA	0.000%	99.621%
8996	MASON FINANCIAL	0.000%	99.621%
8997	CRUCIALTEC CO L	0.000%	99.621%
8998	BUMRUNGRAD HOPT	0.000%	99.622%
8999	FARMERS NATL BANC CORP COMMON STOCK	0.000%	99.622%
9000	COPEL PARANA EN	0.000%	99.622%
9001	LH FINANCIAL GR	0.000%	99.623%
9002	ENERGA SA	0.000%	99.623%
9003	MAXVALU TOKAI C	0.000%	99.623%
9004	TOTAL ACCESS CO	0.000%	99.624%
9005	CHINA GREENLAND	0.000%	99.624%
9006	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.624%
9007	LAI SUN GARMENT	0.000%	99.625%
9008	ITALIAN-THAI DE	0.000%	99.625%
9009	MAGMA FINCORP L	0.000%	99.626%
9010	LAGERCRAINTZ GRO	0.000%	99.626%
9011	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.626%
9012	HARBIN BANK CO	0.000%	99.627%
9013	SVENSKA HANDELS	0.000%	99.627%
9014	CLS HOLDINGS PL	0.000%	99.627%
9015	SIAM FUTURE DEV	0.000%	99.628%
9016	PEGASUS HAVA TA	0.000%	99.628%
9017	HWASUNGIndustr	0.000%	99.628%
9018	SHINAGAWA FUEL	0.000%	99.629%
9019	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.629%
9020	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.000%	99.629%
9021	TOKYO ELECTRON	0.000%	99.630%
9022	U-SHIN	0.000%	99.630%
9023	STAR MICA CO LT	0.000%	99.631%
9024	FORMOSAN RUBBER	0.000%	99.631%
9025	ORGANO	0.000%	99.631%
9026	SUNSPRING METAL	0.000%	99.632%
9027	GUJARAT FLUOROC	0.000%	99.632%
9028	GUJARAT PIPAVAV	0.000%	99.632%
9029	LUBELSKI WEGIEL	0.000%	99.633%
9030	KARDEMIR KARABU	0.000%	99.633%
9031	HADERA PAPER LT	0.000%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	PALIBURG HOLDIN	0.000%	99.634%
9033	EL AL ISRAEL AI	0.000%	99.634%
9034	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.634%
9035	GUJARAT MINERAL	0.000%	99.635%
9036	HUONS CO LTD	0.000%	99.635%
9037	UFLEX LTD	0.000%	99.635%
9038	WIZ SOL CORR DE	0.000%	99.636%
9039	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.636%
9040	FRANCE BED HOLD	0.000%	99.636%
9041	KOPIN CORP COMMON STOCK USD.01	0.000%	99.637%
9042	3M INDIA LTD	0.000%	99.637%
9043	ILSHIN SPINNING	0.000%	99.638%
9044	SANSHA ELECTRIC	0.000%	99.638%
9045	TER BEKE SA	0.000%	99.638%
9046	DANAL	0.000%	99.639%
9047	SAMMOK S-FORM C	0.000%	99.639%
9048	CAPRO CORPN	0.000%	99.639%
9049	ASTALDI	0.000%	99.640%
9050	TOVIS CO LTD	0.000%	99.640%
9051	SOC BAINS DE ME	0.000%	99.640%
9052	CAPITA GROUP PL	0.000%	99.641%
9053	INTERNATIONAL S	0.000%	99.641%
9054	ELNUSA TBK	0.000%	99.641%
9055	HOEGH LNG HOLDI	0.000%	99.642%
9056	TOYO CORPORATIO	0.000%	99.642%
9057	ATLAS FINANCIAL	0.000%	99.642%
9058	LPKF LASER & EL	0.000%	99.643%
9059	BERLI JUCKER CO	0.000%	99.643%
9060	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.643%
9061	TA ANN HOLDINGS	0.000%	99.644%
9062	KAROON GAS AUST	0.000%	99.644%
9063	ATTACQ LTD	0.000%	99.644%
9064	BEL FUSE INC CL B COMMON STOCK USD.1	0.000%	99.645%
9065	HANSHIN CONSTRU	0.000%	99.645%
9066	TAISEI LAMICK C	0.000%	99.645%
9067	NHPC LTD	0.000%	99.646%
9068	SPACE CO LTD	0.000%	99.646%
9069	NEC NETWK & SYS	0.000%	99.647%
9070	CROPENERGIES AG	0.000%	99.647%
9071	ROCKY BRANDS INC COMMON STOCK	0.000%	99.647%
9072	LIU CHONG HING	0.000%	99.648%
9073	SBS MEDIA HOLDI	0.000%	99.648%
9074	ZONGTAI REAL ES	0.000%	99.648%
9075	DAIHAN	0.000%	99.649%
9076	JNBY DESIGN LTD	0.000%	99.649%
9077	TAKEEI CORPORAT	0.000%	99.649%
9078	SERCO GROUP	0.000%	99.650%
9079	SHINKONG INSURA	0.000%	99.650%
9080	NITTO SEIKO CO	0.000%	99.650%
9081	TAMA HOME CO LT	0.000%	99.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	MAHLE METAL LEV	0.000%	99.651%
9083	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.651%
9084	CHIA HSIN CEMEN	0.000%	99.652%
9085	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.652%
9086	MINERA FRISCO S	0.000%	99.652%
9087	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.653%
9088	KI-STAR REAL ES	0.000%	99.653%
9089	COSEL CO	0.000%	99.653%
9090	AEON CREDIT SER	0.000%	99.654%
9091	DEPOMED INC COMMON STOCK	0.000%	99.654%
9092	LOTUS BAKERIES	0.000%	99.654%
9093	TAKIRON CO	0.000%	99.655%
9094	SANYO TRADING C	0.000%	99.655%
9095	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.655%
9096	HARBOUR CENTRE	0.000%	99.656%
9097	EHEALTH INC COMMON STOCK USD.001	0.000%	99.656%
9098	GEOSTR CORP	0.000%	99.656%
9099	GREAT PANTHER S	0.000%	99.657%
9100	QUANTA STORAGE	0.000%	99.657%
9101	TAKISAWA MACHIN	0.000%	99.657%
9102	SHIPPING CP IND	0.000%	99.658%
9103	SEKONIX CO LTD	0.000%	99.658%
9104	WAI KEE HOLDING	0.000%	99.658%
9105	MALAYSIAN PACIF	0.000%	99.659%
9106	MATSUI CONST CO	0.000%	99.659%
9107	FJ NEXT CO LTD	0.000%	99.659%
9108	TOSHIBA PLANT K	0.000%	99.660%
9109	MARUBUN CORP	0.000%	99.660%
9110	ALICO INC COMMON STOCK USD1.0	0.000%	99.660%
9111	ASHIMORI INDUST	0.000%	99.661%
9112	ABC ARBITRAGE	0.000%	99.661%
9113	CIA ENERGETICA	0.000%	99.661%
9114	ACCURAY INC COMMON STOCK USD.001	0.000%	99.662%
9115	SHINING BUILDIN	0.000%	99.662%
9116	BALRAMPUR CHINI	0.000%	99.662%
9117	TMK PAO GDR REG S GDR	0.000%	99.663%
9118	CABCHARGE AUSTR	0.000%	99.663%
9119	HEUNG-A SHIPPIN	0.000%	99.663%
9120	NIHON TOKUSHU T	0.000%	99.664%
9121	CK POWER PCL	0.000%	99.664%
9122	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.665%
9123	RAYSEARCH LABOR	0.000%	99.665%
9124	AUDIX CORP	0.000%	99.665%
9125	XINYUAN REAL ES	0.000%	99.666%
9126	MAEZAWA KYUSO I	0.000%	99.666%
9127	TOA CORP	0.000%	99.666%
9128	MEIWACORPORATIO	0.000%	99.667%
9129	KAGA ELECTRONIC	0.000%	99.667%
9130	MONEY3 CORP LTD	0.000%	99.667%
9131	KINKO OPTICAL C	0.000%	99.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ELEMENTIA SAB D	0.000%	99.668%
9133	ABOITIZ POWER C	0.000%	99.668%
9134	ALMA MEDIA CORP	0.000%	99.669%
9135	ULKER BISKUVI S	0.000%	99.669%
9136	CANVEST ENVIRON	0.000%	99.669%
9137	TOYO ELECTRIC	0.000%	99.670%
9138	CHORI CO LTD	0.000%	99.670%
9139	KHON KAEN SUGAR	0.000%	99.670%
9140	SABANA SHARIAH	0.000%	99.671%
9141	RM PLC	0.000%	99.671%
9142	RECRM RESEARCH	0.000%	99.671%
9143	IWASAKI ELECTRI	0.000%	99.672%
9144	JAPAN KENZAI CO	0.000%	99.672%
9145	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.672%
9146	CHONGKUNDANG	0.000%	99.673%
9147	F&F COMPANY	0.000%	99.673%
9148	KINGSWAY FINANC	0.000%	99.673%
9149	NIEN HSING TEXT	0.000%	99.674%
9150	COREMAX	0.000%	99.674%
9151	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.674%
9152	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.674%
9153	SIXT LEASING AG	0.000%	99.675%
9154	NAKABAYASHI CO	0.000%	99.675%
9155	INTERPARK CORP	0.000%	99.675%
9156	BEST PACIFIC IN	0.000%	99.676%
9157	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.676%
9158	OCEAN-LAND GROU	0.000%	99.676%
9159	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.677%
9160	HONG FOK CORP	0.000%	99.677%
9161	KUOYANG CONSTRU	0.000%	99.677%
9162	HANKUK CARBON C	0.000%	99.678%
9163	CHINA MODERN DA	0.000%	99.678%
9164	SEOHAN CO LTD	0.000%	99.678%
9165	NISSUI PHARM CO	0.000%	99.679%
9166	mitsui matsushi	0.000%	99.679%
9167	TSUBAKIMOTO KOG	0.000%	99.679%
9168	WESTGOLD RESOUR	0.000%	99.680%
9169	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.680%
9170	HIRAKAWA HEWTEC	0.000%	99.680%
9171	POLETOWIN PITCR	0.000%	99.681%
9172	HEXAGON COMPOSI	0.000%	99.681%
9173	MAMEZOU	0.000%	99.681%
9174	DISH TV INDIA L	0.000%	99.682%
9175	WOONGJIN HOLDIN	0.000%	99.682%
9176	MODETOUR NETWOR	0.000%	99.682%
9177	RESILUX	0.000%	99.683%
9178	KISWIRE LTD	0.000%	99.683%
9179	HY LOK	0.000%	99.683%
9180	ARES ALLERGY HO	0.000%	99.684%
9181	NEW WORLD DEPT	0.000%	99.684%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	SHINKAWA	0.000%	99.684%
9183	SOUNDWILL HOLDI	0.000%	99.685%
9184	KIRKLAND S INC COMMON STOCK	0.000%	99.685%
9185	MR MAX CORP	0.000%	99.685%
9186	STANDARD FOODS	0.000%	99.686%
9187	TOA DORO KOGYO	0.000%	99.686%
9188	ALTECH CORP	0.000%	99.686%
9189	UNICHEM LABS	0.000%	99.687%
9190	KOMATSU WALL IN	0.000%	99.687%
9191	ADO Group Ltd	0.000%	99.687%
9192	COLABOR GROUP I	0.000%	99.688%
9193	TELEFONICA CZEC	0.000%	99.688%
9194	NAKAMURAYA CO L	0.000%	99.688%
9195	CNQC INTERNATIO	0.000%	99.689%
9196	SEPTENI CO LTD	0.000%	99.689%
9197	KOHSOKU CORP	0.000%	99.689%
9198	ALLAHABAD BANK	0.000%	99.689%
9199	SATA SHOJI CORP	0.000%	99.690%
9200	GOLDEN LAND PRO	0.000%	99.690%
9201	ACBEL POLYTECH	0.000%	99.690%
9202	ISU CHEMICAL	0.000%	99.691%
9203	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.691%
9204	SONAE CAPITAL S	0.000%	99.691%
9205	SHIN NIPPON AIR	0.000%	99.692%
9206	MACAUTOIndustr	0.000%	99.692%
9207	DONGSUNG HOLDIN	0.000%	99.692%
9208	BORUSAN BORU	0.000%	99.693%
9209	THE WILL-BES &	0.000%	99.693%
9210	ESPRINET SPA	0.000%	99.693%
9211	NIHON ESLEAD CO	0.000%	99.694%
9212	ROMANDE ENERGIE	0.000%	99.694%
9213	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.694%
9214	HO TUNG CHEMICA	0.000%	99.695%
9215	EMERSON PACIFIC	0.000%	99.695%
9216	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.695%
9217	REGINA MIRACLE	0.000%	99.696%
9218	NATUREX	0.000%	99.696%
9219	HYUNDAI CORP	0.000%	99.696%
9220	CLINUVEL PHARM	0.000%	99.697%
9221	ASIA PLASTIC RE	0.000%	99.697%
9222	ORIENTAL BK OF	0.000%	99.697%
9223	RENREN INC ADR ADR USD.001	0.000%	99.698%
9224	SANKYO SEIKO CO	0.000%	99.698%
9225	ASIA CEMENT CHI	0.000%	99.698%
9226	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.698%
9227	BLUE DART EXPRE	0.000%	99.699%
9228	NIPPON CONCRETE	0.000%	99.699%
9229	DAIHATSU DIESEL	0.000%	99.699%
9230	ASALEO CARE LTD	0.000%	99.700%
9231	GUN EI CHEM IND	0.000%	99.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	REIS INC COMMON STOCK USD.01	0.000%	99.700%
9233	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.701%
9234	SHINYOUNG SECS	0.000%	99.701%
9235	TAIKO BANK	0.000%	99.701%
9236	DEEPAK FERT&PE	0.000%	99.702%
9237	UCHIDA YOKO CO	0.000%	99.702%
9238	KEPPEL TELECOM&	0.000%	99.702%
9239	TOFAS TURK OTOM	0.000%	99.703%
9240	ELECTRICITY GEN	0.000%	99.703%
9241	COOLPAD GROUP L	0.000%	99.703%
9242	KANGDA INTERNAT	0.000%	99.704%
9243	TELEPIZZA SA	0.000%	99.704%
9244	KOMEDA HOLDINGS	0.000%	99.704%
9245	MILLS ESTRUTURA	0.000%	99.704%
9246	DIRECT INSURANC	0.000%	99.705%
9247	PRAKASH INDUSTR	0.000%	99.705%
9248	MATERIALS ANALY	0.000%	99.705%
9249	VIJAYA BANK	0.000%	99.706%
9250	KERRY TJ LOGIST	0.000%	99.706%
9251	INSAS BHD	0.000%	99.706%
9252	FLEURY MICHON	0.000%	99.707%
9253	RELIANCE HOME F	0.000%	99.707%
9254	KANADEN CORP	0.000%	99.707%
9255	NICK SCALI LTD	0.000%	99.708%
9256	TEIKOKU ELECTRI	0.000%	99.708%
9257	HARADA IND	0.000%	99.708%
9258	DEOLEO SA	0.000%	99.709%
9259	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.709%
9260	SAGAX AB	0.000%	99.709%
9261	GLANBIA PLC	0.000%	99.709%
9262	KALPATARU POWER	0.000%	99.710%
9263	YAT SING HOLDIN	0.000%	99.710%
9264	TOEI ANIMATION	0.000%	99.710%
9265	ECKERT & ZIEGLE	0.000%	99.711%
9266	TEN PAO GROUP H	0.000%	99.711%
9267	VALUE CONVERGEN	0.000%	99.711%
9268	SUNCALL CORP	0.000%	99.712%
9269	HOUSTON WIRE &	0.000%	99.712%
9270	CHINA MANMADE F	0.000%	99.712%
9271	NAGANO BANK	0.000%	99.713%
9272	SOCO INTERNATIO	0.000%	99.713%
9273	HNA HLDGS GP CO	0.000%	99.713%
9274	LOVISA HOLDINGS	0.000%	99.713%
9275	ANN JOO RESOURC	0.000%	99.714%
9276	ROSENBAUER INTE	0.000%	99.714%
9277	NL INDUSTRIES	0.000%	99.714%
9278	CHIHO-TIANDE GR	0.000%	99.715%
9279	LUMAX INTERNATI	0.000%	99.715%
9280	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.715%
9281	KAWAGISHI BRIDG	0.000%	99.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ASCENDAS INDIA	0.000%	99.716%
9283	TORRENT POWER L	0.000%	99.716%
9284	NIHON KAGAKU SA	0.000%	99.717%
9285	ICHIKEN CO LTD	0.000%	99.717%
9286	EXCEL CO LTD	0.000%	99.717%
9287	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.717%
9288	SERVCORP	0.000%	99.718%
9289	ON-BRIGHT ELECT	0.000%	99.718%
9290	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.718%
9291	SIA ENGINEERING	0.000%	99.719%
9292	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.719%
9293	VIA HOLDINGS IN	0.000%	99.719%
9294	GREEN ENERGY TE	0.000%	99.720%
9295	UNIFIN FINANCIE	0.000%	99.720%
9296	IWATSUKA CONFEC	0.000%	99.720%
9297	KAULIN MANUFACT	0.000%	99.721%
9298	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.721%
9299	TOHO CO LTD	0.000%	99.721%
9300	SHINWA KAIUN	0.000%	99.721%
9301	ROYAL BK SCOT G	0.000%	99.722%
9302	DELEK AUTOMOTIV	0.000%	99.722%
9303	ST. IVES PLC	0.000%	99.722%
9304	CIRCASSIA PHARM	0.000%	99.723%
9305	NIPPON KANZAI C	0.000%	99.723%
9306	ANRITSU CORP	0.000%	99.723%
9307	ALTICE NV	0.000%	99.724%
9308	AEON CO. (M) BH	0.000%	99.724%
9309	UNION BANK OF I	0.000%	99.724%
9310	BAYSIDE LAND CO	0.000%	99.724%
9311	OTONOMY INC COMMON STOCK USD.001	0.000%	99.725%
9312	BONHEUR ASA	0.000%	99.725%
9313	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.725%
9314	HUNTSWORTH PLC	0.000%	99.726%
9315	RETAIL FOOD GRO	0.000%	99.726%
9316	ALPS LOGISTICS	0.000%	99.726%
9317	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.727%
9318	COMP ENG & CONS	0.000%	99.727%
9319	SUMMIT R/EST HL	0.000%	99.727%
9320	NILKAMAL	0.000%	99.727%
9321	HAKUDO CO LTD	0.000%	99.728%
9322	INTEGRATED MICR	0.000%	99.728%
9323	HARUM ENERGY TB	0.000%	99.728%
9324	CAPIO AB	0.000%	99.729%
9325	CENTURY CITY IN	0.000%	99.729%
9326	MAEZAWA KASEI I	0.000%	99.729%
9327	BONANZA CREEK ENERGY INC COMMON STOCK	0.000%	99.730%
9328	CENTRAL AUTO	0.000%	99.730%
9329	ITC PROPERTIES	0.000%	99.730%
9330	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.730%
9331	CTT-CORREIOS DE	0.000%	99.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	HUA HAN BIO-PHA	0.000%	99.731%
9333	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.731%
9334	THAI STANLEY EL	0.000%	99.732%
9335	ECZACIBASI YATI	0.000%	99.732%
9336	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.732%
9337	MAEIL DIARY IND	0.000%	99.733%
9338	WOORI BANK SPON ADR ADR	0.000%	99.733%
9339	TV AZTECA	0.000%	99.733%
9340	MOIL LTD	0.000%	99.733%
9341	EQT HOLDINGS LT	0.000%	99.734%
9342	OPTEX COMPANY	0.000%	99.734%
9343	AMPER SA	0.000%	99.734%
9344	TSUTSUMI JEWELR	0.000%	99.735%
9345	ALPHA SYSTEMS I	0.000%	99.735%
9346	CHIPMOS TECHNOL	0.000%	99.735%
9347	STI EDUCATION S	0.000%	99.736%
9348	TAKAOKA TOKO HL	0.000%	99.736%
9349	COLLECTOR AB	0.000%	99.736%
9350	KWALITY LTD	0.000%	99.736%
9351	MANZ AUTOMATION	0.000%	99.737%
9352	S&T DYNAMICS CO	0.000%	99.737%
9353	QAF LTD	0.000%	99.737%
9354	REALORD GROUP H	0.000%	99.738%
9355	AXTEL SAB DE CV	0.000%	99.738%
9356	CHEN FULL INT C	0.000%	99.738%
9357	SUPERLOOP LTD	0.000%	99.739%
9358	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.739%
9359	AIDA ENGINEERIN	0.000%	99.739%
9360	VITA GROUP LTD	0.000%	99.739%
9361	NOKIA CORP ADR	0.000%	99.740%
9362	DFS FURNITURE L	0.000%	99.740%
9363	BANK OF KOCHI L	0.000%	99.740%
9364	LAURENT-PERRIER	0.000%	99.741%
9365	SHENYIN WANGUO(	0.000%	99.741%
9366	NORCROS PLC	0.000%	99.741%
9367	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.741%
9368	INVESTORS TITLE CO COMMON STOCK	0.000%	99.742%
9369	KORADIOR HOLDIN	0.000%	99.742%
9370	KOREA ALCOHOL I	0.000%	99.742%
9371	SINOSOFT TECHNO	0.000%	99.743%
9372	SOFT-WORLD INTL	0.000%	99.743%
9373	WARSAW STOCK EX	0.000%	99.743%
9374	NICHICON CORP	0.000%	99.744%
9375	RINGER HUT CO L	0.000%	99.744%
9376	RADIUM LIFE TEC	0.000%	99.744%
9377	SUNJIN	0.000%	99.744%
9378	TECHNOVATOR INT	0.000%	99.745%
9379	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.745%
9380	PLAZZA AG REG A	0.000%	99.745%
9381	CNA SUNSINE	0.000%	99.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	CITIC ENVIR	0.000%	99.746%
9383	KEE TAI PROPERT	0.000%	99.746%
9384	CYIENT LIMITED	0.000%	99.746%
9385	ODELIC CO LTD	0.000%	99.747%
9386	SUN-WA TECHNOS	0.000%	99.747%
9387	EUROCASH SA	0.000%	99.747%
9388	STAMFORD LAND	0.000%	99.748%
9389	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.748%
9390	PETRO RIO SA	0.000%	99.748%
9391	ALUMINA LTD	0.000%	99.748%
9392	EIDAI CO.LTD.	0.000%	99.749%
9393	AKER AMERICAN S	0.000%	99.749%
9394	I O DATA DEVICE	0.000%	99.749%
9395	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.750%
9396	ASUNARO AOKI CO	0.000%	99.750%
9397	SANSEI YUSOKI C	0.000%	99.750%
9398	SIME DARBY PROP	0.000%	99.750%
9399	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.751%
9400	MARISA LOJAS SA	0.000%	99.751%
9401	THIRUMALAI	0.000%	99.751%
9402	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.752%
9403	HAGIWARA ELECTR	0.000%	99.752%
9404	REJECT SHOP LTD	0.000%	99.752%
9405	LPN DEVELOPMENT	0.000%	99.753%
9406	ASAHI KOGYOSHA	0.000%	99.753%
9407	EHWA TECHNOLOGI	0.000%	99.753%
9408	BK OF GREECE	0.000%	99.753%
9409	TEXWINCA HLDGS	0.000%	99.754%
9410	ARISAWA MFG CO	0.000%	99.754%
9411	CONCORD SECURIT	0.000%	99.754%
9412	WESTAR ENERGY I	0.000%	99.755%
9413	ORIENT OVERSEAS	0.000%	99.755%
9414	MITANI SEKISAN	0.000%	99.755%
9415	ICD CO LTD	0.000%	99.755%
9416	RHYTHM WATCH CO	0.000%	99.756%
9417	MIDLAND REALTY	0.000%	99.756%
9418	CLEAR CHANNEL O	0.000%	99.756%
9419	ADCORP HLDGS	0.000%	99.756%
9420	SOMBOON ADVANCE	0.000%	99.757%
9421	CLEANUP CORP	0.000%	99.757%
9422	POLY CULTURE GR	0.000%	99.757%
9423	DONGWHA PHARM.C	0.000%	99.758%
9424	QLIRO GROUP AB	0.000%	99.758%
9425	GODREJ PROPERTI	0.000%	99.758%
9426	SEALINK TRAVEL	0.000%	99.758%
9427	NUSANTARA INFRA	0.000%	99.759%
9428	GENKY DRUGSTORE	0.000%	99.759%
9429	INFORMATION SVC	0.000%	99.759%
9430	NEOWIZ CORP	0.000%	99.760%
9431	VITEC GROUP	0.000%	99.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	MAEDA KOSEN CO.	0.000%	99.760%
9433	ELAN MICROELECT	0.000%	99.760%
9434	KAVERI SEED CO	0.000%	99.761%
9435	ROTTNEROS AB	0.000%	99.761%
9436	WELSPUN GUJARAT	0.000%	99.761%
9437	MONGOLIAN MININ	0.000%	99.762%
9438	SAN HOLDINGS, I	0.000%	99.762%
9439	SKP RESOURCES B	0.000%	99.762%
9440	SK D&D	0.000%	99.762%
9441	CN T L GAS	0.000%	99.763%
9442	TOWER BERSAMA I	0.000%	99.763%
9443	KLCC PROPERTY H	0.000%	99.763%
9444	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.764%
9445	KINKI NIPPON TO	0.000%	99.764%
9446	BERJAYA ASSETS	0.000%	99.764%
9447	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.764%
9448	FUJIKURA KASEI	0.000%	99.765%
9449	GRO-BELS CO LTD	0.000%	99.765%
9450	BW PLANTATION	0.000%	99.765%
9451	ALBARAKA TURK K	0.000%	99.766%
9452	FRED'S INC	0.000%	99.766%
9453	CHENNAI PETROLE	0.000%	99.766%
9454	KOREA TECH BANK	0.000%	99.766%
9455	EMPRESA DE ENER	0.000%	99.767%
9456	NISHIKAWA RUBBE	0.000%	99.767%
9457	AUCKLAND INTERN	0.000%	99.767%
9458	RASSINI SAB DE	0.000%	99.767%
9459	NAGAWA CO LTD	0.000%	99.768%
9460	DONGYANG GANGCH	0.000%	99.768%
9461	PHOENIX SATELLI	0.000%	99.768%
9462	SCHAFFNER HOLDI	0.000%	99.769%
9463	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.769%
9464	FLUIDRA SA	0.000%	99.769%
9465	KSB AG	0.000%	99.769%
9466	KUNSUL CHEM IND	0.000%	99.770%
9467	NS SHOPPING CO	0.000%	99.770%
9468	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.770%
9469	MONDO TV SPA	0.000%	99.771%
9470	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.771%
9471	SAC'S BAR HOLDI	0.000%	99.771%
9472	ACE TECHNOLOGIE	0.000%	99.771%
9473	CHINA MINSHENG	0.000%	99.772%
9474	TOSHO PRINTING	0.000%	99.772%
9475	DORO AB	0.000%	99.772%
9476	CSS INDUSTRIES	0.000%	99.772%
9477	MAXIM POWER COR	0.000%	99.773%
9478	INTILAND DEVPT	0.000%	99.773%
9479	OUG HOLDING	0.000%	99.773%
9480	FIRST BANK OF T	0.000%	99.774%
9481	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.774%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	KT CORP SP ADR ADR	0.000%	99.774%
9483	MERAFA RESOURCE	0.000%	99.774%
9484	TOMORROW FOCUS	0.000%	99.775%
9485	KAWASUMI LABS I	0.000%	99.775%
9486	HITRON TECHNOLO	0.000%	99.775%
9487	BANK OF KAOHSIU	0.000%	99.776%
9488	HONEYS CO LTD	0.000%	99.776%
9489	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.776%
9490	SICHUAN EXPRESS	0.000%	99.776%
9491	JUVENTUS FOOTBA	0.000%	99.777%
9492	CONVOY FINANCIA	0.000%	99.777%
9493	SPARX ASSET MAN	0.000%	99.777%
9494	JAPAN TRASCITY	0.000%	99.777%
9495	DAIDO KOGYO CO	0.000%	99.778%
9496	SRG TAKAMI	0.000%	99.778%
9497	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.778%
9498	CHAYANG SHENG D	0.000%	99.779%
9499	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.779%
9500	ELBIT SYSTEMS L	0.000%	99.779%
9501	ALI CORP	0.000%	99.779%
9502	AIRPORT FACILIT	0.000%	99.780%
9503	ID LOGISTICS GR	0.000%	99.780%
9504	TORISHIMA PUMP	0.000%	99.780%
9505	KEPCO ENGINEERI	0.000%	99.780%
9506	KSS LINE LTD	0.000%	99.781%
9507	UNION TOOL CO	0.000%	99.781%
9508	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.781%
9509	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.782%
9510	MQ HOLDING AB	0.000%	99.782%
9511	DONGWON FOOD& B	0.000%	99.782%
9512	SHIN NIPPON BIO	0.000%	99.782%
9513	KANEKO SEEDS CO	0.000%	99.783%
9514	TA GLOBAL BHD	0.000%	99.783%
9515	PRICER AB	0.000%	99.783%
9516	H S R & A	0.000%	99.783%
9517	MAHINDRA & MAHI	0.000%	99.784%
9518	INNER MONGOLIA	0.000%	99.784%
9519	NIPPON HUME PIP	0.000%	99.784%
9520	VERSO CORP A COMMON STOCK	0.000%	99.784%
9521	FLEX LNG LTD	0.000%	99.785%
9522	CHANG WAH ELECT	0.000%	99.785%
9523	ROCKWOOL INTL P	0.000%	99.785%
9524	CRAWFORD & CO	0.000%	99.786%
9525	E1 CORPORATION	0.000%	99.786%
9526	YTL POWER INTL	0.000%	99.786%
9527	NICE INFORMATIO	0.000%	99.786%
9528	AVANCE GAS HOLD	0.000%	99.787%
9529	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.787%
9530	HOKURIKU ELECTR	0.000%	99.787%
9531	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TTW PUBLIC COMP	0.000%	99.788%
9533	HANIL E-HWA CO	0.000%	99.788%
9534	SATORI ELECTRIC	0.000%	99.788%
9535	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.788%
9536	GLOBAL CONS	0.000%	99.789%
9537	EL.EN. SPA	0.000%	99.789%
9538	FEDERAL BANK LT	0.000%	99.789%
9539	KAWASAN INDS JA	0.000%	99.790%
9540	RIGHT-ON CO	0.000%	99.790%
9541	NATORI CO LTD	0.000%	99.790%
9542	GETIN NOBLE BA	0.000%	99.790%
9543	G SHANK ENTERPR	0.000%	99.791%
9544	NEW HOPE CORP	0.000%	99.791%
9545	FOURLIS S.A.	0.000%	99.791%
9546	PORTOBELLO SA	0.000%	99.791%
9547	SHINSEGAE ENGIN	0.000%	99.792%
9548	ITALTILE	0.000%	99.792%
9549	LONDON&PACIFIC	0.000%	99.792%
9550	DUSTIN GROUP AB	0.000%	99.792%
9551	HEVEABOARD	0.000%	99.793%
9552	TIGA PILAR SEJA	0.000%	99.793%
9553	SINDO RICOH	0.000%	99.793%
9554	ALL RING	0.000%	99.794%
9555	JAGRAN PRAKASHA	0.000%	99.794%
9556	CHAMBAL FER	0.000%	99.794%
9557	NICOX	0.000%	99.794%
9558	YACHIYO INDUS C	0.000%	99.795%
9559	VA TECH WABAG L	0.000%	99.795%
9560	BAOYE GROUP CO	0.000%	99.795%
9561	COFFEE DAY ENTE	0.000%	99.795%
9562	WORLDLINE	0.000%	99.796%
9563	KOBE BUSSAN CO	0.000%	99.796%
9564	SINYI REALTY IN	0.000%	99.796%
9565	COUNTRYSIDE PRO	0.000%	99.796%
9566	AVON RUBBER	0.000%	99.797%
9567	Phoenix Mills L	0.000%	99.797%
9568	LINGKARAN TRANS	0.000%	99.797%
9569	HIROSE ELECTRIC	0.000%	99.797%
9570	CHINA PIONEER P	0.000%	99.798%
9571	IHQ INC	0.000%	99.798%
9572	MPHB CAPITAL BH	0.000%	99.798%
9573	TDC SOFTWARE EN	0.000%	99.799%
9574	ASCENDIS HEALTH	0.000%	99.799%
9575	AGUNG PODOMORO	0.000%	99.799%
9576	KOREA DISTRICT	0.000%	99.799%
9577	CJ HELLOVISION	0.000%	99.800%
9578	NEDAP(NED APP)N	0.000%	99.800%
9579	ISC CO LTD	0.000%	99.800%
9580	TAKAMATSU CONS	0.000%	99.800%
9581	SANKO GOSEI LTD	0.000%	99.801%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.801%
9583	FINDEL	0.000%	99.801%
9584	TONG-TAI MACHIN	0.000%	99.801%
9585	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.802%
9586	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.802%
9587	NEXEN CORPORATI	0.000%	99.802%
9588	BOE VARITRONIX	0.000%	99.802%
9589	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.803%
9590	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.803%
9591	MCPHERSONS LTD	0.000%	99.803%
9592	OLVI	0.000%	99.803%
9593	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.804%
9594	YORK WATER CO COMMON STOCK	0.000%	99.804%
9595	BRIGADE ENTERPR	0.000%	99.804%
9596	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.804%
9597	PACIFIC CENTURY	0.000%	99.805%
9598	CHUNGHWA PICTUR	0.000%	99.805%
9599	IEI INTEGRATION	0.000%	99.805%
9600	SECHE ENVIRONNE	0.000%	99.805%
9601	BSM TECHNOLOGIE	0.000%	99.806%
9602	KOZA ALTIN ISLE	0.000%	99.806%
9603	YONDENKO CORP	0.000%	99.806%
9604	OHASHI TECHNICA	0.000%	99.807%
9605	PRIMA INDUSTRIE	0.000%	99.807%
9606	GRUPO SANDBORNS	0.000%	99.807%
9607	SARKUYSAN ELEKT	0.000%	99.807%
9608	CICOR TECHNOLOG	0.000%	99.808%
9609	ROBERTET SA	0.000%	99.808%
9610	BOURBON SA	0.000%	99.808%
9611	OIL INDIA LTD	0.000%	99.808%
9612	YUANSHENGTAI DA	0.000%	99.809%
9613	DALIAN PORT (PD	0.000%	99.809%
9614	GUNNEBO AB	0.000%	99.809%
9615	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.809%
9616	FORMOSAN UNION	0.000%	99.810%
9617	INDS BACHOCO SA	0.000%	99.810%
9618	SAMYUNG TRA	0.000%	99.810%
9619	JMS CO	0.000%	99.810%
9620	NOZAWA CORP	0.000%	99.811%
9621	FORFARMERS NV	0.000%	99.811%
9622	FUJIJURA RUBBER	0.000%	99.811%
9623	HANSAE YES24 HO	0.000%	99.811%
9624	CHINA BILLS FIN	0.000%	99.812%
9625	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.812%
9626	EASTERN MEDIA	0.000%	99.812%
9627	KODACO	0.000%	99.812%
9628	SECTRA AB - B S	0.000%	99.813%
9629	INDUSTRIA REIT	0.000%	99.813%
9630	PEET LIMITED	0.000%	99.813%
9631	BANK BUKOPIN PT	0.000%	99.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	D CARNEGIE & CO	0.000%	99.814%
9633	ALVIVA HOLDINGS	0.000%	99.814%
9634	F@N COMMUNICATI	0.000%	99.814%
9635	YUKEN KOGYO	0.000%	99.814%
9636	MARUFUJI SHEET	0.000%	99.815%
9637	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.815%
9638	COIMA RES SPA	0.000%	99.815%
9639	KYOWA ELECTRONI	0.000%	99.815%
9640	SAMPO CORP	0.000%	99.816%
9641	XAC AUTOMATION	0.000%	99.816%
9642	TOHOKU TELECOM	0.000%	99.816%
9643	ANADOLU CAM	0.000%	99.816%
9644	BHAKTI INVESTAM	0.000%	99.817%
9645	CHUGAI RO CO LT	0.000%	99.817%
9646	DAE-IL CORP	0.000%	99.817%
9647	IC COMPANYS	0.000%	99.817%
9648	EMPIRIC STUDENT	0.000%	99.818%
9649	ENDO LIGHTING C	0.000%	99.818%
9650	RIKEN TECHNOS C	0.000%	99.818%
9651	NAVA BHARAT VEN	0.000%	99.818%
9652	WESTPORTS HOLDI	0.000%	99.819%
9653	HARMONICARE MED	0.000%	99.819%
9654	KATO WORKS CO	0.000%	99.819%
9655	ACAL	0.000%	99.819%
9656	ENKA INSAAT VE	0.000%	99.820%
9657	MARUKA MACHINER	0.000%	99.820%
9658	KRS CORPORATION	0.000%	99.820%
9659	TOMOE ENGINEERI	0.000%	99.820%
9660	BOUSTEAD SINGAP	0.000%	99.821%
9661	ENERGIEDIENST H	0.000%	99.821%
9662	COOR SERVICE MA	0.000%	99.821%
9663	RF-LINK SYSTEM	0.000%	99.821%
9664	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.822%
9665	TNPL	0.000%	99.822%
9666	NORITSU KOKI CO	0.000%	99.822%
9667	AMVIG HOLDINGS	0.000%	99.822%
9668	GILAT SATELLITE	0.000%	99.823%
9669	ZUMTOBEL AG	0.000%	99.823%
9670	SHINAGAWA REFRA	0.000%	99.823%
9671	MUGEN ESTATE CO	0.000%	99.823%
9672	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.824%
9673	CHINA VAST INDU	0.000%	99.824%
9674	FINGERPRINT CAR	0.000%	99.824%
9675	TRAVELZOO COMMON STOCK USD.01	0.000%	99.824%
9676	TOSHO CO LTD	0.000%	99.824%
9677	FIELDS CORP	0.000%	99.825%
9678	YAMATANE CORP N	0.000%	99.825%
9679	NIPPON CHEMIPHA	0.000%	99.825%
9680	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.825%
9681	CANON ELECTRONI	0.000%	99.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	TRIVENI ENGINEE	0.000%	99.826%
9683	CENTURION C	0.000%	99.826%
9684	HANEDA ZENITH H	0.000%	99.826%
9685	JESS-LINK PRODU	0.000%	99.827%
9686	CAC CORPORATION	0.000%	99.827%
9687	SAN MIGUEL PURE	0.000%	99.827%
9688	SAM JIN PHARM	0.000%	99.827%
9689	ZENITRON CORP	0.000%	99.828%
9690	CIMSA	0.000%	99.828%
9691	D&L INDUSTRIES	0.000%	99.828%
9692	CHINA LNG GROUP	0.000%	99.828%
9693	MOBILEZONE HOLD	0.000%	99.829%
9694	SARAWAK OIL PAL	0.000%	99.829%
9695	TIPTREE INC COMMON STOCK USD.001	0.000%	99.829%
9696	GRUPPO MUTUIONL	0.000%	99.829%
9697	ROYAL BAFOKENG	0.000%	99.830%
9698	HKC HOLDINGS LT	0.000%	99.830%
9699	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.830%
9700	LEADCORP (THE)	0.000%	99.830%
9701	ISELECT LTD	0.000%	99.831%
9702	STALPRODUKT SA	0.000%	99.831%
9703	TERAOKA SEISAKU	0.000%	99.831%
9704	CHUO SPRING CO	0.000%	99.831%
9705	KSL HLDGS BERHA	0.000%	99.831%
9706	MERIDA INDUSTRY	0.000%	99.832%
9707	MIWON SC	0.000%	99.832%
9708	TAINERGY TECH C	0.000%	99.832%
9709	GOOD-YEAR	0.000%	99.832%
9710	DAIICHI KENSETS	0.000%	99.833%
9711	MAISONS DU MOND	0.000%	99.833%
9712	CAL-COMP ELECTR	0.000%	99.833%
9713	ADAIRS LTD	0.000%	99.833%
9714	DAEHAN STEEL CO	0.000%	99.834%
9715	PROTO CORP	0.000%	99.834%
9716	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.834%
9717	SINO GAS & ENER	0.000%	99.834%
9718	TARSUS GROUP PL	0.000%	99.835%
9719	HOME INVEST BEL	0.000%	99.835%
9720	SILVER CHEF LTD	0.000%	99.835%
9721	DONG AH TIRE&RU	0.000%	99.835%
9722	FDM GROUP PLC	0.000%	99.835%
9723	SUMMIT ASCENT H	0.000%	99.836%
9724	GRUPO LALA SAB	0.000%	99.836%
9725	SURYA SEMESTA I	0.000%	99.836%
9726	KINGS TOWN CONS	0.000%	99.836%
9727	NOCIL LTD	0.000%	99.837%
9728	SABAF SPA	0.000%	99.837%
9729	CHINESE MARITIM	0.000%	99.837%
9730	CHUN YUAN STEEL	0.000%	99.837%
9731	RESURS HOLDING	0.000%	99.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	EASTERN WATER R	0.000%	99.838%
9733	STRAITS TRADING	0.000%	99.838%
9734	JINDAL	0.000%	99.838%
9735	CIA ENERGET CEA	0.000%	99.838%
9736	REPCO HOME FINA	0.000%	99.839%
9737	E TEC E&C LTD	0.000%	99.839%
9738	DO & CO AG	0.000%	99.839%
9739	S-CONNECT CO LT	0.000%	99.839%
9740	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.840%
9741	SPORTON INTERNA	0.000%	99.840%
9742	FOGO DE CHAO IN	0.000%	99.840%
9743	FAR EAST ORCH	0.000%	99.840%
9744	VIEL ET COMPAGN	0.000%	99.841%
9745	OCEAN PLASTICS	0.000%	99.841%
9746	FSP TECHNOLOGY	0.000%	99.841%
9747	TAMURA TAIKO HL	0.000%	99.841%
9748	AP EAGERS LTD	0.000%	99.841%
9749	BRAVIDA HOLDING	0.000%	99.842%
9750	SENSHUKAI CO	0.000%	99.842%
9751	SHOFU INC	0.000%	99.842%
9752	ICHIBANYA CO LT	0.000%	99.842%
9753	IL&FS TRANSPORT	0.000%	99.843%
9754	SPROTT RESOURCE	0.000%	99.843%
9755	LIPPO CHINA RES	0.000%	99.843%
9756	SALIM IVOMAS	0.000%	99.843%
9757	PICANOL	0.000%	99.844%
9758	TOMOE CORP	0.000%	99.844%
9759	HOOSIERS HOLDIN	0.000%	99.844%
9760	ALARKO HOLDINGS	0.000%	99.844%
9761	VECTOR	0.000%	99.844%
9762	SEVEN GROUP HLD	0.000%	99.845%
9763	MANGALORE REF &	0.000%	99.845%
9764	WANG ON GROUP	0.000%	99.845%
9765	EVEREST TEXTILE	0.000%	99.845%
9766	YAMATO CORPORAT	0.000%	99.846%
9767	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.846%
9768	XAAR	0.000%	99.846%
9769	GUANGDONG LAND	0.000%	99.846%
9770	GENESIS ENERGY	0.000%	99.847%
9771	HSIL LTD	0.000%	99.847%
9772	TOP FRONTIER IN	0.000%	99.847%
9773	GLACIER MEDIA I	0.000%	99.847%
9774	NITTOKU ENG CO	0.000%	99.847%
9775	LARSEN & TOUBRO	0.000%	99.848%
9776	ACCOR	0.000%	99.848%
9777	NORDJYSKE BANK	0.000%	99.848%
9778	SINGHA ESTATE P	0.000%	99.848%
9779	JAPAN FOUNDTN E	0.000%	99.849%
9780	CITIC DAMENG HO	0.000%	99.849%
9781	TONLY ELECTRONI	0.000%	99.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	SHANGHAI FUDAN-	0.000%	99.849%
9783	NOSTRUM OIL & G	0.000%	99.849%
9784	CEGEDIM	0.000%	99.850%
9785	FUKOKU CO LTD	0.000%	99.850%
9786	BAY ENERGY LTD	0.000%	99.850%
9787	MK RESTAURANT G	0.000%	99.850%
9788	CAYMAN ENGLE Y I	0.000%	99.851%
9789	LUNG KEE(BERMUD	0.000%	99.851%
9790	FOLLI FOLLIE GP	0.000%	99.851%
9791	DAGANG NEXCHANG	0.000%	99.851%
9792	BIRLA CORP LTD	0.000%	99.852%
9793	EMCORE CORP COMMON STOCK	0.000%	99.852%
9794	JOBAN KOSAN CO	0.000%	99.852%
9795	HIGHLIGHT COMMU	0.000%	99.852%
9796	EXFO INC	0.000%	99.852%
9797	URBANET CORP CO	0.000%	99.853%
9798	MITRA	0.000%	99.853%
9799	GLOBAL LIGHTING	0.000%	99.853%
9800	UBM DEVELOPMENT	0.000%	99.853%
9801	FURYU CORP	0.000%	99.854%
9802	WEST HOLDINGS C	0.000%	99.854%
9803	NET INSIGHT	0.000%	99.854%
9804	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.854%
9805	ANGLO-EASTN PLA	0.000%	99.854%
9806	SHANGHAI PRIME	0.000%	99.855%
9807	NISSIN FOOD HOL	0.000%	99.855%
9808	SHAPIR ENGINEER	0.000%	99.855%
9809	INABA SEISAKUSH	0.000%	99.855%
9810	MEGA 1ST CORP B	0.000%	99.856%
9811	UCO BANK	0.000%	99.856%
9812	FLEETWOOD CORP	0.000%	99.856%
9813	SHINSEGAE INTER	0.000%	99.856%
9814	TODA KOGYO CORP	0.000%	99.856%
9815	GL LTD	0.000%	99.857%
9816	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.857%
9817	MELCO HOLDINGS	0.000%	99.857%
9818	DECMIL GROUP LT	0.000%	99.857%
9819	INDOSAT TBK PT	0.000%	99.858%
9820	SERVICE STREAM	0.000%	99.858%
9821	KONAKA CO LTD	0.000%	99.858%
9822	NOVELION THERAPEUTICS INC COMMON STOCK	0.000%	99.858%
9823	WOONGJIN THINKB	0.000%	99.858%
9824	WHA CORP PCL	0.000%	99.859%
9825	VAN DE VELDE	0.000%	99.859%
9826	AXIS REAL ESTAT	0.000%	99.859%
9827	BANQUE CANTONAL	0.000%	99.859%
9828	KEYSTONE GL	0.000%	99.860%
9829	INUI GLOBAL LOG	0.000%	99.860%
9830	MONASH IVF GRP	0.000%	99.860%
9831	HK INTL CONSTR	0.000%	99.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	NOBLE GROUP LTD	0.000%	99.860%
9833	MCLEOD RUSSEL I	0.000%	99.861%
9834	NLC INDIA	0.000%	99.861%
9835	CENT PLYBRD	0.000%	99.861%
9836	DAISHINKU CORP	0.000%	99.861%
9837	XTREME DRILLING	0.000%	99.861%
9838	SUHEUNG CAPSULE	0.000%	99.862%
9839	ABLE C&C	0.000%	99.862%
9840	ZUKEN INC	0.000%	99.862%
9841	KAWASHO GECOSS	0.000%	99.862%
9842	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.863%
9843	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.863%
9844	JASTEC CO	0.000%	99.863%
9845	HIMATSINGKA SEI	0.000%	99.863%
9846	POS MALAYSIA	0.000%	99.863%
9847	RAFFLES EDUCATI	0.000%	99.864%
9848	FAG BEARINGS IN	0.000%	99.864%
9849	MOTONIC CORP	0.000%	99.864%
9850	PYEONG HWA AUTO	0.000%	99.864%
9851	OUE COMMERCIAL	0.000%	99.865%
9852	AMIYAKI TEI CO	0.000%	99.865%
9853	CAREER TECHNOLO	0.000%	99.865%
9854	INTER PARFUMS	0.000%	99.865%
9855	WINCOR NIXDORF	0.000%	99.865%
9856	AKSIGORTA AS	0.000%	99.866%
9857	AMBUJA CEMENTS	0.000%	99.866%
9858	REGIONAL CONT L	0.000%	99.866%
9859	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.866%
9860	FUJI CORP/MIYAG	0.000%	99.866%
9861	DA-CIN CONSTRUC	0.000%	99.867%
9862	SEOYEON CO	0.000%	99.867%
9863	JUKEN SANGYO CO	0.000%	99.867%
9864	SECOM JOSHINETS	0.000%	99.867%
9865	SHOBUNSHA PUB I	0.000%	99.868%
9866	ELITEGROUP COMP	0.000%	99.868%
9867	SUNGSHIN CEMENT	0.000%	99.868%
9868	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.868%
9869	S&T HOLDINGS CO	0.000%	99.868%
9870	DAEKYO	0.000%	99.869%
9871	TAKANA CO LTD	0.000%	99.869%
9872	COLLECTION HOUS	0.000%	99.869%
9873	AA PLC	0.000%	99.869%
9874	TERREIS	0.000%	99.869%
9875	DAISYO CORP	0.000%	99.870%
9876	EASTON CO	0.000%	99.870%
9877	HYFLUX LTD	0.000%	99.870%
9878	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.870%
9879	ELLAKTOR SA	0.000%	99.871%
9880	VANTAGE INTERNA	0.000%	99.871%
9881	KUMHO INV BANK	0.000%	99.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	SIWARD CRYSTAL	0.000%	99.871%
9883	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.871%
9884	HAINAN MEILAN A	0.000%	99.872%
9885	ENERGY RESOURCE	0.000%	99.872%
9886	TAIDOC TECHNOLO	0.000%	99.872%
9887	KG CHEMICAL COR	0.000%	99.872%
9888	SEOBU T&D	0.000%	99.872%
9889	YAMAMURA GLASS	0.000%	99.873%
9890	INTEGRATED RESE	0.000%	99.873%
9891	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.873%
9892	DATA#3 LTD	0.000%	99.873%
9893	PARIS MIKI INC	0.000%	99.874%
9894	KIER GROUP	0.000%	99.874%
9895	ZIGNAGO VETRO S	0.000%	99.874%
9896	FUTURE SYSTEMS	0.000%	99.874%
9897	N.W BIO	0.000%	99.874%
9898	RHODES FOOD GRO	0.000%	99.875%
9899	HAITAI CONFECTI	0.000%	99.875%
9900	GFPT PCL	0.000%	99.875%
9901	DAITO BANK	0.000%	99.875%
9902	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.875%
9903	YAMAYA CO	0.000%	99.876%
9904	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.876%
9905	MAHINDRA CIE AU	0.000%	99.876%
9906	PREMIER MARKETI	0.000%	99.876%
9907	US Wire Order	0.000%	99.876%
9908	BRASILAGRO	0.000%	99.877%
9909	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.877%
9910	DIGITAL POWER C	0.000%	99.877%
9911	PRG-SCHULTZ INT	0.000%	99.877%
9912	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.878%
9913	GRUPO HSF	0.000%	99.878%
9914	KOJIMA	0.000%	99.878%
9915	TAKIHYO CO LTD	0.000%	99.878%
9916	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.878%
9917	CSBC CORPORATIO	0.000%	99.879%
9918	SYNDICATE BANK	0.000%	99.879%
9919	VICTORIA PARK A	0.000%	99.879%
9920	SNT CORP	0.000%	99.879%
9921	CHINA POWER CLE	0.000%	99.879%
9922	COMVITA LTD	0.000%	99.880%
9923	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.880%
9924	CREDITO VALTELL	0.000%	99.880%
9925	TEGEL GROUP	0.000%	99.880%
9926	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.880%
9927	GADANG HOLDINGS	0.000%	99.881%
9928	NICKEL ASIA COR	0.000%	99.881%
9929	CYBEROPTICS CORP COMMON STOCK	0.000%	99.881%
9930	AMS AG	0.000%	99.881%
9931	TAKACHIHO ELECT	0.000%	99.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	PSI AG GESELL F	0.000%	99.882%
9933	SHENG YU STEEL	0.000%	99.882%
9934	UNIVERSE INTERN	0.000%	99.882%
9935	MAZOR ROBOTICS	0.000%	99.882%
9936	SEACHANGE INTL	0.000%	99.882%
9937	AMBASSADOR HOTE	0.000%	99.883%
9938	J.B. CHEM	0.000%	99.883%
9939	JAPFA LTD	0.000%	99.883%
9940	CROWN CONFECTIO	0.000%	99.883%
9941	COUNTRYWIDE	0.000%	99.883%
9942	VOCENTO	0.000%	99.884%
9943	SEIBU ELECTRIC	0.000%	99.884%
9944	KOBE ELECTRIC R	0.000%	99.884%
9945	HYUNDAI MERCH M	0.000%	99.884%
9946	INDUSTRI JAMU D	0.000%	99.885%
9947	MOROZOFF LIMITE	0.000%	99.885%
9948	HYUNDAI ENGINEE	0.000%	99.885%
9949	MARKSANS PHARMA	0.000%	99.885%
9950	NEXTURN	0.000%	99.885%
9951	NITTA GELATIN I	0.000%	99.886%
9952	ALROV PROPERTIE	0.000%	99.886%
9953	TECHNO ELECTRIC	0.000%	99.886%
9954	ELECTRA CONSUME	0.000%	99.886%
9955	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.886%
9956	RECYLEX SA	0.000%	99.887%
9957	DYNASTY CERAMIC	0.000%	99.887%
9958	OSTASIATISKE KO	0.000%	99.887%
9959	INVICTA HOLDING	0.000%	99.887%
9960	NESCO LTD	0.000%	99.887%
9961	TRIDENT LTD/IND	0.000%	99.888%
9962	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.888%
9963	STRATTEC SECURI	0.000%	99.888%
9964	CLEAR MEDIA	0.000%	99.888%
9965	FOX WIZEL LTD	0.000%	99.888%
9966	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.889%
9967	GRINDWELL	0.000%	99.889%
9968	PLAYMATES HOLDI	0.000%	99.889%
9969	AROTECH CORP COMMON STOCK USD.01	0.000%	99.889%
9970	ERM POWER LTD	0.000%	99.889%
9971	FIBRA SHOP PORT	0.000%	99.890%
9972	OHB SE	0.000%	99.890%
9973	LANDSEA GREEN P	0.000%	99.890%
9974	STAR CRUISES LT	0.000%	99.890%
9975	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.890%
9976	BEIJING ENT MED	0.000%	99.891%
9977	PILIPINAS SHELL	0.000%	99.891%
9978	SUBARU ENTERPRI	0.000%	99.891%
9979	SFP DINING	0.000%	99.891%
9980	WALTON ADVANCED	0.000%	99.891%
9981	GAYATRI PROJECT	0.000%	99.892%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	TUNAS BARU LAMP	0.000%	99.892%
9983	GYM GROUP PLC/T	0.000%	99.892%
9984	NIHON DEMPA KOG	0.000%	99.892%
9985	PARTNERS REAL E	0.000%	99.892%
9986	BALMER LAWRIE	0.000%	99.893%
9987	GATEWAY DISTRIP	0.000%	99.893%
9988	SAN SHING FASTE	0.000%	99.893%
9989	PAN-PACIFIC	0.000%	99.893%
9990	MARUSAN SECUR	0.000%	99.893%
9991	AINSWORTH GAME	0.000%	99.894%
9992	HOGG ROBINSON G	0.000%	99.894%
9993	GRANDY HOUSE CO	0.000%	99.894%
9994	ENEVA SA	0.000%	99.894%
9995	LUBY'S INC.	0.000%	99.894%
9996	BEIJING JINGNEN	0.000%	99.894%
9997	VP PLC	0.000%	99.895%
9998	HONWORLD GROUP	0.000%	99.895%
9999	CHC RESOURCES C	0.000%	99.895%
10000	SINGAMAS CONTAI	0.000%	99.895%
10001	UNIVERSAL ENTER	0.000%	99.895%
10002	VRL LOGISTICS L	0.000%	99.896%
10003	ITFOR INC	0.000%	99.896%
10004	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.896%
10005	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.896%
10006	TONG YANG CEMEN	0.000%	99.896%
10007	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.897%
10008	AGRO-KANESHO CO	0.000%	99.897%
10009	CHU KONG SHIPPI	0.000%	99.897%
10010	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.897%
10011	GODFREY PHILLIP	0.000%	99.897%
10012	AFRICA ISRAEL P	0.000%	99.898%
10013	DAEWOO SHIPBUIL	0.000%	99.898%
10014	YI JINNIndustr	0.000%	99.898%
10015	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.898%
10016	CARBORUNDUM	0.000%	99.898%
10017	BSL CORPORATION	0.000%	99.899%
10018	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.899%
10019	HONGKONG CHINES	0.000%	99.899%
10020	SEIKA CORP	0.000%	99.899%
10021	SHIN-ETSU POLYM	0.000%	99.899%
10022	TOUNG LOONG TEX	0.000%	99.900%
10023	SYNGENE INTERNA	0.000%	99.900%
10024	SPRINGS GLOBAL	0.000%	99.900%
10025	TECHNO RYOWA LT	0.000%	99.900%
10026	GRANGE RESOURCE	0.000%	99.900%
10027	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.900%
10028	CONNECT GROUP	0.000%	99.901%
10029	WATAHAN & CO LT	0.000%	99.901%
10030	MAOYE INTL HOLD	0.000%	99.901%
10031	ATENOR	0.000%	99.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	MACNICA FUJI EL	0.000%	99.901%
10033	IDP EDUCATION L	0.000%	99.902%
10034	FIRST STEAMSHIP	0.000%	99.902%
10035	BUND CENTER INV	0.000%	99.902%
10036	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.902%
10037	BASIC-FIT NV	0.000%	99.902%
10038	GRAND	0.000%	99.903%
10039	SEMCON AB	0.000%	99.903%
10040	PLDT INC SPON ADR ADR	0.000%	99.903%
10041	VON ROLL HOLDIN	0.000%	99.903%
10042	SOKEN CHEMICAL	0.000%	99.903%
10043	NIHON PLAST CO	0.000%	99.904%
10044	ALLCARGO	0.000%	99.904%
10045	UNISYS CORP	0.000%	99.904%
10046	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.904%
10047	ROSTELECOM OJSC	0.000%	99.904%
10048	CCL PRODUCTS (I	0.000%	99.904%
10049	UNITED UTILITIE	0.000%	99.905%
10050	FNM SPA	0.000%	99.905%
10051	HILAN LTD	0.000%	99.905%
10052	SUMITOMO PRECIS	0.000%	99.905%
10053	KYERYONG CONST	0.000%	99.905%
10054	T COOK IND	0.000%	99.906%
10055	KUNG SING ENGIN	0.000%	99.906%
10056	ASPO OYJ	0.000%	99.906%
10057	ANANT RAJ LTD	0.000%	99.906%
10058	ASIA FINANCIAL	0.000%	99.906%
10059	PARAGON CAR	0.000%	99.907%
10060	PAVILION REAL E	0.000%	99.907%
10061	HIAG IMMOBILIEN	0.000%	99.907%
10062	KERUR HOLDINGS	0.000%	99.907%
10063	STRATEC BIOMEDI	0.000%	99.907%
10064	VIOHALCO SA	0.000%	99.907%
10065	CHINA ENERGINE	0.000%	99.908%
10066	HANKOOK SHELL O	0.000%	99.908%
10067	BOOM LOGISTICS	0.000%	99.908%
10068	NICHIEI CO	0.000%	99.908%
10069	SH LA CHAP	0.000%	99.908%
10070	SODA NIKKA CO	0.000%	99.909%
10071	MAHARASHTRA	0.000%	99.909%
10072	KINGMAKER FOOTW	0.000%	99.909%
10073	LIFCO AB-B SHS	0.000%	99.909%
10074	KOOK SOON DANG	0.000%	99.909%
10075	1ST SHANGHAI IN	0.000%	99.909%
10076	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.910%
10077	ELANDERS AB	0.000%	99.910%
10078	PCM INC COMMON STOCK USD.001	0.000%	99.910%
10079	THAICOM PUBLIC	0.000%	99.910%
10080	PARKER CORP	0.000%	99.910%
10081	JSL SA	0.000%	99.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	CATENA AB	0.000%	99.911%
10083	HONG KONG FERRY	0.000%	99.911%
10084	VECIMA NETWORKS	0.000%	99.911%
10085	REGENT PACIFIC	0.000%	99.911%
10086	YC CO LTD	0.000%	99.912%
10087	ESCALADE INC COMMON STOCK	0.000%	99.912%
10088	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.912%
10089	ENDUR TECH	0.000%	99.912%
10090	SCOPE METALS GR	0.000%	99.912%
10091	WILMINGTON GROU	0.000%	99.912%
10092	MEDIA PRIMA BHD	0.000%	99.913%
10093	SHAN-LOONG	0.000%	99.913%
10094	KOMEHYO	0.000%	99.913%
10095	BANGKOK AVIAT F	0.000%	99.913%
10096	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.913%
10097	KYORITSU PRINTI	0.000%	99.913%
10098	MAGNUM BERHAD	0.000%	99.914%
10099	NITTO FC CO	0.000%	99.914%
10100	SUMINOE TEXTILE	0.000%	99.914%
10101	FUJISHOJI CO.LT	0.000%	99.914%
10102	ALLIED ELECTRON	0.000%	99.914%
10103	PFSWEB INC COMMON STOCK USD.001	0.000%	99.915%
10104	KONOSHIMA CHEMI	0.000%	99.915%
10105	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.915%
10106	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.915%
10107	DEUTSCH	0.000%	99.915%
10108	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.915%
10109	FILA SPA	0.000%	99.916%
10110	VIVA INDUSTRIAL	0.000%	99.916%
10111	SINMAG BAKERY M	0.000%	99.916%
10112	ABBOTT INDIA LT	0.000%	99.916%
10113	AKIS GAYRIMENKU	0.000%	99.916%
10114	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.917%
10115	KEIYU CO., LTD	0.000%	99.917%
10116	AXWAY SOFTWARE	0.000%	99.917%
10117	MITSUBISHI RESE	0.000%	99.917%
10118	INTEGRAL DIAGNO	0.000%	99.917%
10119	FIRST JUKEN CO	0.000%	99.917%
10120	LOW & BONAR PLC	0.000%	99.918%
10121	VITRO SA	0.000%	99.918%
10122	ASESOR DE ACTIV	0.000%	99.918%
10123	EIH LTD	0.000%	99.918%
10124	BasicNet S.p.A.	0.000%	99.918%
10125	STAR MEDIA GROU	0.000%	99.918%
10126	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.919%
10127	INOX LEISURE LT	0.000%	99.919%
10128	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.919%
10129	YEONG GUAN ENER	0.000%	99.919%
10130	TONGYANG CEMENT	0.000%	99.919%
10131	LIHOM-CUCHEN CO	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	INDOFOOD AGRI R	0.000%	99.920%
10133	MIX TELEMATICS	0.000%	99.920%
10134	STADIO HOLDINGS	0.000%	99.920%
10135	MANITOU	0.000%	99.920%
10136	AKCANSА CIMENTO	0.000%	99.920%
10137	HARBIN POWER EQ	0.000%	99.921%
10138	TIME TECHNO	0.000%	99.921%
10139	ECO'S CO LTD/JA	0.000%	99.921%
10140	NIKKO CO	0.000%	99.921%
10141	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.921%
10142	CYBERPOWER SYST	0.000%	99.921%
10143	CSG LIMITED	0.000%	99.922%
10144	LOJAS AMERICANA	0.000%	99.922%
10145	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.922%
10146	HALCYON AGRI CO	0.000%	99.922%
10147	GLOBAL BRANDS M	0.000%	99.922%
10148	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.923%
10149	PACIFIC CURRENT	0.000%	99.923%
10150	CARILLION	0.000%	99.923%
10151	OKK CORP	0.000%	99.923%
10152	SUPERMAX CORPOR	0.000%	99.923%
10153	PTG ENERGY PCL	0.000%	99.923%
10154	CJ FOOD SYSTEM	0.000%	99.924%
10155	SAMART CORP PCL	0.000%	99.924%
10156	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.924%
10157	SUN KING POWER	0.000%	99.924%
10158	TA-I TECHNOLOGY	0.000%	99.924%
10159	JHSF PARTICIPAC	0.000%	99.924%
10160	HKSCAN OYJ	0.000%	99.925%
10161	ALAM SUTERA REA	0.000%	99.925%
10162	YONGNAM HOLDING	0.000%	99.925%
10163	NAK SEALING	0.000%	99.925%
10164	TECHNOTRANS AG	0.000%	99.925%
10165	CHINA NEW TOWN	0.000%	99.925%
10166	DAIDOH	0.000%	99.926%
10167	KINGSGATE CONSD	0.000%	99.926%
10168	SINTEX INDUSTRI	0.000%	99.926%
10169	LANDS END INC COMMON STOCK USD.01	0.000%	99.926%
10170	ZEALAND PHARMA	0.000%	99.926%
10171	AUTECH	0.000%	99.926%
10172	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.927%
10173	KYOWA LEATHER	0.000%	99.927%
10174	OL GROUPE SA	0.000%	99.927%
10175	TOTTORI BANK	0.000%	99.927%
10176	JAPAN OIL TRANS	0.000%	99.927%
10177	METRO KAJANG HL	0.000%	99.928%
10178	GHCL LTD	0.000%	99.928%
10179	TAIHEIYO KOUHAT	0.000%	99.928%
10180	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.928%
10181	BIG SHOPPING CE	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	GULF KEYSTONE P	0.000%	99.928%
10183	EFORCE HLD	0.000%	99.929%
10184	KEY TRONIC CORP COMMON STOCK	0.000%	99.929%
10185	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.929%
10186	THORESEN THAI A	0.000%	99.929%
10187	TOKYO SANGY	0.000%	99.929%
10188	WEATHERNEWS INC	0.000%	99.929%
10189	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.930%
10190	DHAMPUR SUGAR M	0.000%	99.930%
10191	DAEWON SANUP	0.000%	99.930%
10192	WONDERFUL SKY F	0.000%	99.930%
10193	JK CEMENTS LTD	0.000%	99.930%
10194	TECNISA SA	0.000%	99.930%
10195	SNAI SPA	0.000%	99.931%
10196	BOUSTEAD PLANTA	0.000%	99.931%
10197	MIGROS TICARET	0.000%	99.931%
10198	LINEDATA SERVIC	0.000%	99.931%
10199	LONG BON INTERN	0.000%	99.931%
10200	SRV GROUP OYJ	0.000%	99.931%
10201	MEITO SANGYO CO	0.000%	99.932%
10202	OCL INDIA LTD	0.000%	99.932%
10203	ADDLIFE AB	0.000%	99.932%
10204	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.932%
10205	RATNAMANI METAL	0.000%	99.932%
10206	BLUECOM	0.000%	99.932%
10207	INTERSERVE PLC	0.000%	99.932%
10208	FDC LTD/INDIA	0.000%	99.933%
10209	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.933%
10210	OROCOBRE LTD	0.000%	99.933%
10211	TREASURE ASA	0.000%	99.933%
10212	BEIJINGWEST IND	0.000%	99.933%
10213	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.933%
10214	KECK SENG(MAL)B	0.000%	99.934%
10215	MORTGAGE CHOICE	0.000%	99.934%
10216	SAN FANG CHEMIC	0.000%	99.934%
10217	TIVOLI A/S	0.000%	99.934%
10218	CHEUK NANG HLDG	0.000%	99.934%
10219	HONG LEONG ASIA	0.000%	99.934%
10220	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.935%
10221	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.935%
10222	THORN GROUP LTD	0.000%	99.935%
10223	KNR CONSTRUCTIO	0.000%	99.935%
10224	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.935%
10225	POSFUL CORPORAT	0.000%	99.935%
10226	GEO ENERGY RESO	0.000%	99.936%
10227	KEYANG ELEC	0.000%	99.936%
10228	MJ GLEESON PLC	0.000%	99.936%
10229	CAN DO CO LTD	0.000%	99.936%
10230	IMPERIAL HOTEL	0.000%	99.936%
10231	MUTOW CO LTD	0.000%	99.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.937%
10233	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.937%
10234	ESSEL PROP	0.000%	99.937%
10235	DEL MONTE PACIF	0.000%	99.937%
10236	FOOD EMPIRE HOL	0.000%	99.937%
10237	MEGASTUDY EDUCA	0.000%	99.937%
10238	B2HOLDING ASA	0.000%	99.937%
10239	EUSKALTEL SA	0.000%	99.938%
10240	EMPERADOR INC	0.000%	99.938%
10241	DOTTIKON ES HOL	0.000%	99.938%
10242	NISSEI PLSTIC I	0.000%	99.938%
10243	HONG YI FIBER I	0.000%	99.938%
10244	ECHELON FINANCI	0.000%	99.938%
10245	SKF INDIA LTD	0.000%	99.939%
10246	TAT HONG HOLDIN	0.000%	99.939%
10247	CAVOTEC SA	0.000%	99.939%
10248	MARCOPOLO SA	0.000%	99.939%
10249	CHANGH ETH	0.000%	99.939%
10250	MAHARASHTRA SEA	0.000%	99.939%
10251	NADEX CO LTD	0.000%	99.940%
10252	GOLFZON CO LTD	0.000%	99.940%
10253	INDUSTRIAL BLDG	0.000%	99.940%
10254	OVERSEAS CHINES	0.000%	99.940%
10255	KG ETS	0.000%	99.940%
10256	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.940%
10257	WAREHOUSE GROUP	0.000%	99.940%
10258	IMPEXMETAL	0.000%	99.941%
10259	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.941%
10260	TAIWAN PAPER&PU	0.000%	99.941%
10261	APA GROUP	0.000%	99.941%
10262	PIHLAJALINNA OY	0.000%	99.941%
10263	ALLIANZ MALAYSI	0.000%	99.941%
10264	HUANG HSIANG CO	0.000%	99.942%
10265	PYI CORPORATION	0.000%	99.942%
10266	WMIH CORP COMMON STOCK USD.00001	0.000%	99.942%
10267	CELLCOM ISRAEL	0.000%	99.942%
10268	ZHOU HEI YA INT	0.000%	99.942%
10269	TYCOONS GROUP E	0.000%	99.942%
10270	UEM EDGENTA BHD	0.000%	99.942%
10271	OCEANA GROUP LT	0.000%	99.943%
10272	JK PAPER	0.000%	99.943%
10273	CARLIT HOLDINGS	0.000%	99.943%
10274	QUINTIS LTD	0.000%	99.943%
10275	SUNLAND GROUP L	0.000%	99.943%
10276	TOBU STORE CO L	0.000%	99.943%
10277	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.944%
10278	CARASSO MOTORS	0.000%	99.944%
10279	BANCA SISTEMA S	0.000%	99.944%
10280	HANSOL PAPER CO	0.000%	99.944%
10281	MAX'S GROUP INC	0.000%	99.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	GOLDPAC GROUP L	0.000%	99.944%
10283	NEPES CORPORATI	0.000%	99.944%
10284	MALAKOFF CORP B	0.000%	99.945%
10285	TOMATO BANK LTD	0.000%	99.945%
10286	SHIMOJIMA CO LT	0.000%	99.945%
10287	EMPEROR ENTERTA	0.000%	99.945%
10288	HALOWS CO LTD	0.000%	99.945%
10289	AMICA WRONKI	0.000%	99.945%
10290	KLEANNARA CO LT	0.000%	99.945%
10291	SAMYA TONG	0.000%	99.946%
10292	PAN BROTHERS TB	0.000%	99.946%
10293	RIKEN KEIKI CO	0.000%	99.946%
10294	CENTER LABORATO	0.000%	99.946%
10295	YNH PROPERTY BH	0.000%	99.946%
10296	FUTURE LIFESTYL	0.000%	99.946%
10297	NICHIA STEEL WO	0.000%	99.947%
10298	C.BANNER INTERN	0.000%	99.947%
10299	SIMPLEX INFRAS	0.000%	99.947%
10300	JUTAL OFFSHORE	0.000%	99.947%
10301	SEVERFIELD-ROWE	0.000%	99.947%
10302	PESTECH	0.000%	99.947%
10303	BRAEMAR SHIPPIN	0.000%	99.947%
10304	TAIWAN FIRE & M	0.000%	99.948%
10305	LOJAS AMERICANA	0.000%	99.948%
10306	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.948%
10307	MAX INDIA LTD/N	0.000%	99.948%
10308	CHINA HUIYUAN J	0.000%	99.948%
10309	UNION MEDICAL H	0.000%	99.948%
10310	TORIGOE CO LTD	0.000%	99.948%
10311	NAKAYAMA STEEL	0.000%	99.949%
10312	FOM CONST Y CON	0.000%	99.949%
10313	DONG A ELTEK CO	0.000%	99.949%
10314	WESTPORT INNOVA	0.000%	99.949%
10315	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.949%
10316	WISDOM HOLDINGS	0.000%	99.949%
10317	ASTRAL POLY	0.000%	99.949%
10318	AWARE INC	0.000%	99.950%
10319	YEEBO INT	0.000%	99.950%
10320	KAORI HEAT TREA	0.000%	99.950%
10321	PIRAMAL ENTERPR	0.000%	99.950%
10322	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.950%
10323	LIFENET INSURAN	0.000%	99.950%
10324	LBS BINA GROUP	0.000%	99.950%
10325	KIMOTO CO LTD	0.000%	99.951%
10326	SHIRE PLC ADR	0.000%	99.951%
10327	TOWN HEALTH INT	0.000%	99.951%
10328	SAHA-UNION	0.000%	99.951%
10329	PHIHONG TECHNOL	0.000%	99.951%
10330	COCO'S JAPAN CO	0.000%	99.951%
10331	PERENNIAL REAL	0.000%	99.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	VINA CONCHA Y T	0.000%	99.952%
10333	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.952%
10334	MEDCO ENERGI IN	0.000%	99.952%
10335	PC TEL INC COMMON STOCK USD.001	0.000%	99.952%
10336	CHINA ELECT COR	0.000%	99.952%
10337	INVESTIS HOLDIN	0.000%	99.952%
10338	DA MING INTERNA	0.000%	99.952%
10339	SINCERE WATCH H	0.000%	99.953%
10340	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.953%
10341	PROGRESS WERK A	0.000%	99.953%
10342	ENERGY EQUITY C	0.000%	99.953%
10343	KYOWA HAKKO KIR	0.000%	99.953%
10344	TOKYO TEKKO CO	0.000%	99.953%
10345	SINGAPORE BUS S	0.000%	99.953%
10346	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.954%
10347	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.954%
10348	JINMAO INVESTME	0.000%	99.954%
10349	KAPSCH TRAFFICC	0.000%	99.954%
10350	1ST INSURANCE C	0.000%	99.954%
10351	TIANJIN DEVMT H	0.000%	99.954%
10352	VAIBHAV GL	0.000%	99.954%
10353	FONAR CORP COMMON STOCK USD.0001	0.000%	99.955%
10354	CONTROLADORA VU	0.000%	99.955%
10355	KOLON CORPORATI	0.000%	99.955%
10356	YELP INC COMMON STOCK USD.000001	0.000%	99.955%
10357	KONDOTEC INC	0.000%	99.955%
10358	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.955%
10359	SHIHLIN ELEC &	0.000%	99.955%
10360	ECOGREEN FINE C	0.000%	99.955%
10361	ITAB SHOP CONCE	0.000%	99.956%
10362	TYNTEK CORP	0.000%	99.956%
10363	MONETA MONEY BA	0.000%	99.956%
10364	CASTINGS	0.000%	99.956%
10365	CHINA NT PHARMA	0.000%	99.956%
10366	SUNTECK	0.000%	99.956%
10367	CATHAY NO 1 REI	0.000%	99.956%
10368	BASWARE OYJ	0.000%	99.957%
10369	TAIYEN BIOTECH	0.000%	99.957%
10370	HORIZON SECURIT	0.000%	99.957%
10371	VULCABRAS AZALE	0.000%	99.957%
10372	MIVTACH SHAMIR	0.000%	99.957%
10373	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.957%
10374	CHINA FINANCIAL	0.000%	99.957%
10375	CALEDONIA MININ	0.000%	99.958%
10376	GFOOT CO LTD	0.000%	99.958%
10377	ISENTIA GROUP L	0.000%	99.958%
10378	INTL PAPER	0.000%	99.958%
10379	PLATZER FASTIGH	0.000%	99.958%
10380	BAJAJ CORP LTD	0.000%	99.958%
10381	HANMI SEMICONDU	0.000%	99.958%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	POLYTEC ASSET H	0.000%	99.958%
10383	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.959%
10384	DUTY FREE INTER	0.000%	99.959%
10385	MNRB HOLDINGS B	0.000%	99.959%
10386	TAO HEUNG HOLDI	0.000%	99.959%
10387	MEDUSA MINING L	0.000%	99.959%
10388	VICTORY NEW MAT	0.000%	99.959%
10389	KMH	0.000%	99.959%
10390	S.A.S. DRAGON H	0.000%	99.959%
10391	INDO COUNT INDU	0.000%	99.960%
10392	GRANULES INDIA	0.000%	99.960%
10393	ACNB CORP COMMON STOCK USD2.5	0.000%	99.960%
10394	ALKANE RESOURCE	0.000%	99.960%
10395	TAINAN ENTERPRI	0.000%	99.960%
10396	SANYO ENG & CON	0.000%	99.960%
10397	CROOZ INC	0.000%	99.960%
10398	MAXITRANS INDS	0.000%	99.961%
10399	DY CORP	0.000%	99.961%
10400	GEM DIAMONDS	0.000%	99.961%
10401	AKZO NOBEL INDI	0.000%	99.961%
10402	HT MEDIA LTD	0.000%	99.961%
10403	HATHWAY CABLE	0.000%	99.961%
10404	SOLAR INDUS	0.000%	99.961%
10405	LK TECH	0.000%	99.961%
10406	CODAN LTD	0.000%	99.962%
10407	COCA-COLA ICECE	0.000%	99.962%
10408	INROM CONSTRUCT	0.000%	99.962%
10409	KRAKATAU STEEL	0.000%	99.962%
10410	OLVI OYJ-A SHAR	0.000%	99.962%
10411	PRIME FOCUS	0.000%	99.962%
10412	PACASMAYO	0.000%	99.962%
10413	DONG AH TIR	0.000%	99.962%
10414	LYDIAN INTERNAT	0.000%	99.963%
10415	SAVEZONE IC	0.000%	99.963%
10416	TRADELINK ELECT	0.000%	99.963%
10417	CK SAN-ETSU	0.000%	99.963%
10418	MC GROUP PUBLIC	0.000%	99.963%
10419	GE T&D INDIA LT	0.000%	99.963%
10420	KIM LOONG RESOU	0.000%	99.963%
10421	LARGO RESOURCES	0.000%	99.964%
10422	INDIAN OVERSEAS	0.000%	99.964%
10423	HANKUK PAPER MF	0.000%	99.964%
10424	APPROACH RESOUR	0.000%	99.964%
10425	MAHINDRA LIFESC	0.000%	99.964%
10426	SERVIZI ITALIA	0.000%	99.964%
10427	CRAWFORD & CO	0.000%	99.964%
10428	KANSAI SUPERMAR	0.000%	99.964%
10429	SELVAAG BOLIG A	0.000%	99.965%
10430	YUGANG INTL	0.000%	99.965%
10431	AES GENER SA	0.000%	99.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	CPMC HLDGS LTD	0.000%	99.965%
10433	CHINA HANKING H	0.000%	99.965%
10434	INGERSOLL	0.000%	99.965%
10435	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.965%
10436	LUCAS BOLS NV	0.000%	99.965%
10437	PETRA FOODS LTD	0.000%	99.966%
10438	BLUE SQUARE REA	0.000%	99.966%
10439	VOLT INFO SCIEN	0.000%	99.966%
10440	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.966%
10441	MIN AIK TECHNOL	0.000%	99.966%
10442	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.966%
10443	CHINOOK ENERGY	0.000%	99.966%
10444	PARANAPANEMA SA	0.000%	99.966%
10445	IBI GROUP INC.	0.000%	99.967%
10446	GROUP LEASE PUB	0.000%	99.967%
10447	CMMB VISION HOL	0.000%	99.967%
10448	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.967%
10449	INFOMEDIA	0.000%	99.967%
10450	ADVANCETEK ENTE	0.000%	99.967%
10451	TRINITY LTD	0.000%	99.967%
10452	HENGDELI HOLDIN	0.000%	99.967%
10453	ZHUHAI HLDGS IN	0.000%	99.968%
10454	GREAVES COT	0.000%	99.968%
10455	NNIT A/S	0.000%	99.968%
10456	BURWILL HOLDING	0.000%	99.968%
10457	INTER CARS SA	0.000%	99.968%
10458	STANDARD CHEMIC	0.000%	99.968%
10459	SUNDARAM	0.000%	99.968%
10460	FAR EAST HOLDIN	0.000%	99.968%
10461	SAMSE SA	0.000%	99.968%
10462	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.969%
10463	PHILLIPS CARBON	0.000%	99.969%
10464	INFORMA PLC	0.000%	99.969%
10465	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.969%
10466	CW GROUP HLDGS	0.000%	99.969%
10467	YAIZU SUISANKAG	0.000%	99.969%
10468	GOLDIS BHD	0.000%	99.969%
10469	CHONGQING MACHI	0.000%	99.969%
10470	SINO GRANDNESS	0.000%	99.970%
10471	MACMAHON HOLDIN	0.000%	99.970%
10472	AGV PRODUCTS	0.000%	99.970%
10473	NAGANO KEIKI CO	0.000%	99.970%
10474	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.970%
10475	BANYAN TREE HOL	0.000%	99.970%
10476	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.970%
10477	TSEC CORP	0.000%	99.970%
10478	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.971%
10479	KINTETSU DPT ST	0.000%	99.971%
10480	THAIFOODS GROUP	0.000%	99.971%
10481	CHAMPION TECHNO	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.971%
10483	CARR'S GROUP PL	0.000%	99.971%
10484	NORWEGIAN PROPE	0.000%	99.971%
10485	BIFFA PLC	0.000%	99.971%
10486	T4F ENTRETENIMN	0.000%	99.971%
10487	PHILEX MINING C	0.000%	99.972%
10488	NAVKAR CORP LTD	0.000%	99.972%
10489	SILOAM INTERNAT	0.000%	99.972%
10490	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.972%
10491	SELCUK ECZA DEP	0.000%	99.972%
10492	TRIFAST PLC	0.000%	99.972%
10493	JYOTHY LABORATO	0.000%	99.972%
10494	SSI GROUP INC	0.000%	99.972%
10495	SKANDINAVISKA E	0.000%	99.972%
10496	CERAGON NETWORK	0.000%	99.973%
10497	PLAYMATES TOYS	0.000%	99.973%
10498	NATURAL ALTERNT	0.000%	99.973%
10499	MTLM	0.000%	99.973%
10500	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.973%
10501	VBG GROUP AB	0.000%	99.973%
10502	ORIGIN ELECTRIC	0.000%	99.973%
10503	TWIN DISC INC COMMON STOCK	0.000%	99.973%
10504	HEIDELBERGCEMEN	0.000%	99.974%
10505	FULLER SMITH &	0.000%	99.974%
10506	DOUBLEDRAGON PR	0.000%	99.974%
10507	SANYO HOUSING N	0.000%	99.974%
10508	UTD PLANTATION	0.000%	99.974%
10509	CGN MINING CO L	0.000%	99.974%
10510	PALADIN ENERGY	0.000%	99.974%
10511	TOHOKU BANK	0.000%	99.974%
10512	TOW CO LTD	0.000%	99.974%
10513	SHUNFENG INTL C	0.000%	99.975%
10514	CENTURY PACIFIC	0.000%	99.975%
10515	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.975%
10516	HUA ENG WIRE&CA	0.000%	99.975%
10517	SKYLINE CORP	0.000%	99.975%
10518	TBK Co., Ltd.	0.000%	99.975%
10519	BEADELL RESOURC	0.000%	99.975%
10520	SHIDAX CORP	0.000%	99.975%
10521	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.975%
10522	PINE CLIFF ENER	0.000%	99.976%
10523	KINKI SHARYO CO	0.000%	99.976%
10524	KISCO HOLDINGS	0.000%	99.976%
10525	CHORUS LTD ADR ADR	0.000%	99.976%
10526	GLOBAL MEDICAL REIT INC REIT	0.000%	99.976%
10527	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.976%
10528	SANGSIN BRAKE	0.000%	99.976%
10529	REALDOLMEN	0.000%	99.976%
10530	MIRAIAL CO LTD	0.000%	99.976%
10531	DONGBU SECURITI	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	TOPPS TILES	0.000%	99.977%
10533	KEIHANSHIN RL	0.000%	99.977%
10534	SITTOY GROUP HLD	0.000%	99.977%
10535	SIYARAM	0.000%	99.977%
10536	BEST BRIDAL INC	0.000%	99.977%
10537	AEGIS LOGISTICS	0.000%	99.977%
10538	RAMKRISHNA	0.000%	99.977%
10539	BILLABONG INTER	0.000%	99.977%
10540	ENEA AB	0.000%	99.977%
10541	UNITED MICROELECTRON SP ADR ADR	0.000%	99.978%
10542	GRUPO ARGOS SA	0.000%	99.978%
10543	MYSTATE LTD	0.000%	99.978%
10544	DIFFER GRP	0.000%	99.978%
10545	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.978%
10546	YUNNAN WATER IN	0.000%	99.978%
10547	NEPTUNE TECHNOL	0.000%	99.978%
10548	THERMAX LTD	0.000%	99.978%
10549	Tessi S.A.	0.000%	99.978%
10550	SANFORD LTD	0.000%	99.979%
10551	CHILLED & FROZE	0.000%	99.979%
10552	WAH SEONG	0.000%	99.979%
10553	AGORA	0.000%	99.979%
10554	TURK TRKTOR VE	0.000%	99.979%
10555	CK LIFE SCIENCE	0.000%	99.979%
10556	SEJONG INDUSTRI	0.000%	99.979%
10557	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.979%
10558	PERMANENT TSB G	0.000%	99.979%
10559	GWANGJU SHINSEG	0.000%	99.979%
10560	SAFETY GODOWN C	0.000%	99.980%
10561	YAC CO LTD	0.000%	99.980%
10562	JIANGNAN GROUP	0.000%	99.980%
10563	CHINA RUNDONG A	0.000%	99.980%
10564	PP PROPERTI TBK	0.000%	99.980%
10565	EUROTECH SPA	0.000%	99.980%
10566	LINK NET TBK PT	0.000%	99.980%
10567	GOOD RESOURCES	0.000%	99.980%
10568	HT&E LTD	0.000%	99.980%
10569	NEMAK SAB DE CV	0.000%	99.980%
10570	TWI PHARMACEUTI	0.000%	99.981%
10571	MIRZA INTERNATI	0.000%	99.981%
10572	HOSTELWORLD GRO	0.000%	99.981%
10573	SP SETIA BHD GR	0.000%	99.981%
10574	LOW KENG HUAT(S	0.000%	99.981%
10575	NEW TIMES ENERG	0.000%	99.981%
10576	BLACK BOX CORP	0.000%	99.981%
10577	KPX CHEMICAL	0.000%	99.981%
10578	MYER HOLDINGS L	0.000%	99.981%
10579	MAGNI-TECH INDU	0.000%	99.981%
10580	KOLAO HOLDINGS	0.000%	99.982%
10581	GROUP FIVE	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.982%
10583	NSL LTD	0.000%	99.982%
10584	MAUREL ET PROM	0.000%	99.982%
10585	DRDGOLD LTD	0.000%	99.982%
10586	ROS AGRO PLC GD	0.000%	99.982%
10587	WHIRLPOOL OF IN	0.000%	99.982%
10588	ALMIRALL SA	0.000%	99.982%
10589	SWORD GROUP	0.000%	99.982%
10590	CLINICA LAS CON	0.000%	99.982%
10591	HUMAX CO LTD	0.000%	99.983%
10592	BANCO PAN SA	0.000%	99.983%
10593	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.983%
10594	FREQUENCY ELEC	0.000%	99.983%
10595	PACIFIC ONLINE	0.000%	99.983%
10596	LAKSHMI VILAS B	0.000%	99.983%
10597	SALUTICA	0.000%	99.983%
10598	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.983%
10599	TAKASHIMA & CO	0.000%	99.983%
10600	HIROSHIMA ELEC	0.000%	99.983%
10601	ASHTROM PROPERT	0.000%	99.983%
10602	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.984%
10603	TOKYO THEATRES	0.000%	99.984%
10604	ATHENS WATER SU	0.000%	99.984%
10605	NATURES SUNSHIN	0.000%	99.984%
10606	CUSTODIAN REIT	0.000%	99.984%
10607	WARTECK INVEST	0.000%	99.984%
10608	YOUYUAN INTERNA	0.000%	99.984%
10609	FOXTONS GROUP P	0.000%	99.984%
10610	GLAXO SMITHKLIN	0.000%	99.984%
10611	D.B. CORP LIMIT	0.000%	99.984%
10612	HANA MICROELECT	0.000%	99.984%
10613	INTRALOT SA - I	0.000%	99.985%
10614	HWA SHIN CO	0.000%	99.985%
10615	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.985%
10616	WORLD HOLDINGS	0.000%	99.985%
10617	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.985%
10618	FUJISASH CO LTD	0.000%	99.985%
10619	SHILPA MED	0.000%	99.985%
10620	CRISIL LTD	0.000%	99.985%
10621	GUORUI PROPERTI	0.000%	99.985%
10622	AZORIM-INVESTME	0.000%	99.985%
10623	GDI INTERGRATED	0.000%	99.985%
10624	NEW YORK & CO I	0.000%	99.986%
10625	VALNEVA SE	0.000%	99.986%
10626	CHOSUN REFRACTO	0.000%	99.986%
10627	SINO THAI EN,FG	0.000%	99.986%
10628	MAXVALU NISHINI	0.000%	99.986%
10629	LSL PROPERTY SE	0.000%	99.986%
10630	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.986%
10631	KIAN JOO CAN FC	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	EZRA HOLDINGS	0.000%	99.986%
10633	RAI WAY SPA	0.000%	99.986%
10634	FABRYKI MEBLI F	0.000%	99.986%
10635	OZFOREX GROUP L	0.000%	99.986%
10636	WEE HUR HOLDING	0.000%	99.987%
10637	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.987%
10638	MOTHERCARE	0.000%	99.987%
10639	ISE CHEMICAL CO	0.000%	99.987%
10640	TRIVENI TURBINE	0.000%	99.987%
10641	TILT RENEWABLES	0.000%	99.987%
10642	STRONG PETROCHE	0.000%	99.987%
10643	JINLI GROUP HOL	0.000%	99.987%
10644	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.987%
10645	DIALIGHT PLC	0.000%	99.987%
10646	LOGISTEC CORP C	0.000%	99.987%
10647	BOMBAY RAYON FA	0.000%	99.987%
10648	MINEROS S.A.	0.000%	99.987%
10649	HOKKAI CAN CO	0.000%	99.988%
10650	BOER POWER HOLD	0.000%	99.988%
10651	VICTORY CITY IN	0.000%	99.988%
10652	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.988%
10653	BANK INTERNASIO	0.000%	99.988%
10654	RECKON LTD	0.000%	99.988%
10655	WIN HANVERKY HO	0.000%	99.988%
10656	SRI AYUDHYA	0.000%	99.988%
10657	AFFINE	0.000%	99.988%
10658	MARUYAMA MFG CO	0.000%	99.988%
10659	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.988%
10660	WING TAI PROPER	0.000%	99.988%
10661	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.989%
10662	PANINVEST TBK	0.000%	99.989%
10663	STREET CAPITAL	0.000%	99.989%
10664	PW MEDTECH GROU	0.000%	99.989%
10665	STEIN MART INC COMMON STOCK USD.01	0.000%	99.989%
10666	LEIFHEIT AG	0.000%	99.989%
10667	PT INTERNATIONAL	0.000%	99.989%
10668	MIMAKI ENGINEER	0.000%	99.989%
10669	HONEYWELL	0.000%	99.989%
10670	FAGRON	0.000%	99.989%
10671	GIGASTORAGE COR	0.000%	99.989%
10672	FIRSTSOURCE SOL	0.000%	99.989%
10673	COXON PRECISE I	0.000%	99.989%
10674	ASIA SATELLITE	0.000%	99.989%
10675	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.990%
10676	VGI GLOBAL MEDI	0.000%	99.990%
10677	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.990%
10678	DYNAMIC ELECTRO	0.000%	99.990%
10679	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.990%
10680	BCO DESIO E BRI	0.000%	99.990%
10681	HAGOROMO FOODS	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	BOOT(HENRY) & S	0.000%	99.990%
10683	MIYOSHI OIL & F	0.000%	99.990%
10684	TERNA ENERGY SA	0.000%	99.990%
10685	HYUNDAI HEAVY I	0.000%	99.990%
10686	HUAJUN HOLDINGS	0.000%	99.990%
10687	ASHFORD INC COMMON STOCK USD.01	0.000%	99.990%
10688	RIZAL COMML BAN	0.000%	99.990%
10689	S.T.CHEMICAL CO	0.000%	99.991%
10690	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.991%
10691	LIBERTY GOLD CO	0.000%	99.991%
10692	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.991%
10693	JBF INDUSTRIES	0.000%	99.991%
10694	KAM HING INTERN	0.000%	99.991%
10695	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.991%
10696	BIO PAPPEL SAB	0.000%	99.991%
10697	HON KWOK LAND I	0.000%	99.991%
10698	GRANDVISION BV	0.000%	99.991%
10699	VOLUTION GROUP	0.000%	99.991%
10700	SUNDARAM FINANC	0.000%	99.991%
10701	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.991%
10702	NIPPON FILCON C	0.000%	99.991%
10703	OOEDO ONSEN REI	0.000%	99.992%
10704	VISTA GROUP INT	0.000%	99.992%
10705	ALLGEIER SE	0.000%	99.992%
10706	TEN PEAKS COFFE	0.000%	99.992%
10707	NVC LIGHTING HO	0.000%	99.992%
10708	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.992%
10709	COLUMBUS GOLD C	0.000%	99.992%
10710	EMPEROR WATCH A	0.000%	99.992%
10711	MEDICAL SYSTEM	0.000%	99.992%
10712	PROMOTORA Y OPE	0.000%	99.992%
10713	STARK TECHNOLOG	0.000%	99.992%
10714	TOTAL GABON	0.000%	99.992%
10715	DYAX CORPORATIO	0.000%	99.992%
10716	NEXUS AG	0.000%	99.992%
10717	CROCODILE GARME	0.000%	99.992%
10718	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.992%
10719	CHC HEALTHCARE	0.000%	99.993%
10720	COCA-COLA EMBON	0.000%	99.993%
10721	IPE GROUP LTD	0.000%	99.993%
10722	HOKKAIDO GAS CO	0.000%	99.993%
10723	OMAXE LTD	0.000%	99.993%
10724	CSE GLOBAL LIMI	0.000%	99.993%
10725	YIP'S CHEMICAL	0.000%	99.993%
10726	TAKE SOLUTN	0.000%	99.993%
10727	DICKSON CONCEPT	0.000%	99.993%
10728	TOWN CENTRE SEC	0.000%	99.993%
10729	RANE H	0.000%	99.993%
10730	SUNWAY CONSTRUC	0.000%	99.993%
10731	GUANGNAN(HLDGS)	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	MELBOURNE IT	0.000%	99.993%
10733	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.993%
10734	ASANTE INC	0.000%	99.993%
10735	NIHON TRIM CO	0.000%	99.994%
10736	INTERSHOP HOLDI	0.000%	99.994%
10737	BOLU CIMENTO SA	0.000%	99.994%
10738	ERICSSON LM-A S	0.000%	99.994%
10739	FRAGRANCE GROUP	0.000%	99.994%
10740	PHARMA MAR SA	0.000%	99.994%
10741	SIERRA METALS I	0.000%	99.994%
10742	SACYR SA RTS EX	0.000%	99.994%
10743	PFENEX INC COMMON STOCK USD.001	0.000%	99.994%
10744	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.994%
10745	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.994%
10746	MCKAY SECURITIE	0.000%	99.994%
10747	HANISON CONSTRU	0.000%	99.994%
10748	SALEM COMM CORP	0.000%	99.994%
10749	KOSEI SECURITIE	0.000%	99.994%
10750	GLORIOUS SUN EN	0.000%	99.994%
10751	NISSEI INDUSTRI	0.000%	99.994%
10752	SUGIH ENERGY TB	0.000%	99.995%
10753	A&D CO LTD	0.000%	99.995%
10754	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.995%
10755	UTD MALACCA BER	0.000%	99.995%
10756	DYNASTY FINE WI	0.000%	99.995%
10757	ASPEN GROUP	0.000%	99.995%
10758	STP & I PCL-FOR	0.000%	99.995%
10759	GALLANT VENTURE	0.000%	99.995%
10760	PMP COMMUNICATI	0.000%	99.995%
10761	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10762	PLATINUM GROUP	0.000%	99.995%
10763	BCO ABC BR	0.000%	99.995%
10764	APAR INDS	0.000%	99.995%
10765	TOTAL ACCESS CO	0.000%	99.995%
10766	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.995%
10767	AYGAZ	0.000%	99.995%
10768	BGF RETAIL CO L	0.000%	99.995%
10769	ZEDGE INC CL B COMMON STOCK	0.000%	99.995%
10770	TAUNG GOLD INTE	0.000%	99.995%
10771	TSH RESOURCES B	0.000%	99.996%
10772	XERIUM TECHNOLO	0.000%	99.996%
10773	TENWOW INTL HLD	0.000%	99.996%
10774	ROULARTA MEDIA	0.000%	99.996%
10775	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.996%
10776	PRIME MEDIA GRO	0.000%	99.996%
10777	EUROZ LTD	0.000%	99.996%
10778	ADDNODE GROUP A	0.000%	99.996%
10779	LIPPO CIKARANG	0.000%	99.996%
10780	HILONG HOLDING	0.000%	99.996%
10781	MEGASTUDY CO LT	0.000%	99.996%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	NATIONAL AGRICU	0.000%	99.996%
10783	CB INDUSTRIAL P	0.000%	99.996%
10784	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.996%
10785	V1 GROUP LTD	0.000%	99.996%
10786	FOUNTAIN SET HL	0.000%	99.996%
10787	KASEN INTERNATI	0.000%	99.996%
10788	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
10789	ANXIN-CHINA HOL	0.000%	99.996%
10790	EASTMAIN RES IN	0.000%	99.996%
10791	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.997%
10792	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.997%
10793	ELEC DE STRASBO	0.000%	99.997%
10794	RXP SERVICES LT	0.000%	99.997%
10795	INES CORPORATIO	0.000%	99.997%
10796	CHINA PROPRTIE	0.000%	99.997%
10797	BOUSTEAD PROJEC	0.000%	99.997%
10798	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.997%
10799	NICE SPA	0.000%	99.997%
10800	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.997%
10801	INTEVAC INC	0.000%	99.997%
10802	ANTALIS INTERNA	0.000%	99.997%
10803	ONO SOKKI CO	0.000%	99.997%
10804	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10805	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.997%
10806	OLYMPIC CORP	0.000%	99.997%
10807	MEDIVIR	0.000%	99.997%
10808	OTSUKA KAGU	0.000%	99.997%
10809	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.997%
10810	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
10811	HITE HOLDINGS C	0.000%	99.997%
10812	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.997%
10813	ENERGY ABSOLUTE	0.000%	99.997%
10814	AUSWIDE BANK LT	0.000%	99.998%
10815	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.998%
10816	HSIN CHONG CONS	0.000%	99.998%
10817	PEARL ORIENTAL	0.000%	99.998%
10818	FORTRESS GLOBAL	0.000%	99.998%
10819	OVER FIFTY GP L	0.000%	99.998%
10820	ABAN OFFSHORE	0.000%	99.998%
10821	ALANDSBANKEN	0.000%	99.998%
10822	NAGARJUNA FERTI	0.000%	99.998%
10823	CST GROUP LTD	0.000%	99.998%
10824	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10825	LOTTE CONFECT	0.000%	99.998%
10826	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10827	DELTICOM AG	0.000%	99.998%
10828	TRUBA ALAM MANU	0.000%	99.998%
10829	US AUTO PARTS N	0.000%	99.998%
10830	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
10831	TSUI WAH HOLDIN	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	ABTERRA LTD	0.000%	99.998%
10833	TOWER LTD	0.000%	99.998%
10834	LAURA ASHLEY HO	0.000%	99.998%
10835	CHINA FIBER OPT	0.000%	99.998%
10836	SILVER BASE GRO	0.000%	99.998%
10837	HIPAY GROUP SA	0.000%	99.998%
10838	K.P.R. MILL	0.000%	99.998%
10839	FERRATUM OYJ	0.000%	99.998%
10840	ECOSYNTHETIX IN	0.000%	99.998%
10841	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.998%
10842	BRILLIANT CIRCL	0.000%	99.999%
10843	CHINA RARE EART	0.000%	99.999%
10844	PETRUS RESOURCE	0.000%	99.999%
10845	AEGON NV	0.000%	99.999%
10846	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.999%
10847	MIN XIN HLDGS	0.000%	99.999%
10848	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.999%
10849	BLOOMSBURY PUBL	0.000%	99.999%
10850	R.E.A. HOLDINGS	0.000%	99.999%
10851	MALAYSIAN RESOU	0.000%	99.999%
10852	STEEL & TUBE HL	0.000%	99.999%
10853	QUNXING PAPER H	0.000%	99.999%
10854	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
10855	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10856	I-CABLE COMMUNI	0.000%	99.999%
10857	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.999%
10858	NRJ GROUP	0.000%	99.999%
10859	YEO HIAP SENG	0.000%	99.999%
10860	CORP BANK	0.000%	99.999%
10861	LUKS GROUP (VH)	0.000%	99.999%
10862	IGUATEMI EMP SH	0.000%	99.999%
10863	GETIN HOLDING S	0.000%	99.999%
10864	BGR ENERGY SYST	0.000%	99.999%
10865	TAKACHIHO KOHEK	0.000%	99.999%
10866	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10867	KONG SUN HLDGS	0.000%	99.999%
10868	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10869	HYFLUXSHOP HOLD	0.000%	99.999%
10870	DAN FORM HOLDIN	0.000%	99.999%
10871	BE GROUP AB	0.000%	99.999%
10872	ARCELORMITTAL S	0.000%	99.999%
10873	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10874	ARALEZ PHARMACE	0.000%	99.999%
10875	CARINDALE PROPE	0.000%	99.999%
10876	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10877	CHARGEURS SA	0.000%	99.999%
10878	ASCENDANT RESOU	0.000%	99.999%
10879	ALLEGIANT GOLD	0.000%	99.999%
10880	TUNAS RIDEAN	0.000%	99.999%
10881	LEE & MAN CHEMI	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.000%
10883	CHINA DYNAMICS	0.000%	100.000%
10884	QUMU CORP COMMON STOCK USD.01	0.000%	100.000%
10885	PERPETUAL ENERG	0.000%	100.000%
10886	JINDAL POLY FIL	0.000%	100.000%
10887	BOLLORE SA	0.000%	100.000%
10888	MAX VENTURES &	0.000%	100.000%
10889	WATPAC LIMITED	0.000%	100.000%
10890	IRC LIMITED	0.000%	100.000%
10891	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10892	SINAR MAS MULTI	0.000%	100.000%
10893	MUNSUN CAP	0.000%	100.000%
10894	PACIFIC ANDES I	0.000%	100.000%
10895	TEEKAY TANKERS	0.000%	100.000%
10896	SAFEWAY INC	0.000%	100.000%
10897	AVENG	0.000%	100.000%
10898	SOCIETE MANUTAN	0.000%	100.000%
10899	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10900	K1 VENTURES LTD	0.000%	100.000%
10901	THE 13 HOLDINGS	0.000%	100.000%
10902	13 HOLDINGS LTD	0.000%	100.000%
10903	CROWN CONFECTIO	0.000%	100.000%
10904	DOGUS OTOMOTIV	0.000%	100.000%
10905	CHINA SOFT POWE	0.000%	100.000%
10906	EZION HOLDINGS	0.000%	100.000%
10907	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10908	CARPETRRIGHT	0.000%	100.000%
10909	PROBI AB	0.000%	100.000%
10910	SWIBER HOLDINGS	0.000%	100.000%
10911	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10912	MINGFA GROUP	0.000%	100.000%
10913	NOVUS HOLDINGS	0.000%	100.000%
10914	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10915	GAYATRI HIGHWAY	0.000%	100.000%
10916	MIDLAND IC&I LT	0.000%	100.000%
10917	SPORTECH PLC	0.000%	100.000%
10918	CARE PROPERTY I	0.000%	100.000%
10919	IMMOBEL	0.000%	100.000%
10920	CREDITO VALTELL	0.000%	100.000%
10921	APA GROUP RTS	0.000%	100.000%
10922	ORBITE TECHNOLO	0.000%	100.000%
10923	CELSIA SA ESP	0.000%	100.000%
10924	TALVIVAARA MINI	0.000%	100.000%
10925	TRADA MARITIME	0.000%	100.000%
10926	ASTRO JAPAN PR	0.000%	100.000%
10927	EMPRESAS ICA SA	0.000%	100.000%
10928	NORDIC AMERICAN	0.000%	100.000%
10929	ZENITH CAPITAL	0.000%	100.000%
10930	CHENNAI SUPER K	0.000%	100.000%
10931	STRAD ENERGY SE	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	SING HOLDINGS L	0.000%	100.000%
10933	CHINA HUIZHAN D	0.000%	100.000%
10934	CAREER TECHNOLO	0.000%	100.000%
10935	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10936	BERJAYA LAND BH	0.000%	100.000%
10937	RB ENERGY INC	0.000%	100.000%
10938	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10939	ORMAT TECHNOLOG	0.000%	100.000%
10940	TRAKCJA SA	0.000%	100.000%
10941	BANCA MONTE DEI	0.000%	100.000%
10942	MANITOK ENERGY	0.000%	100.000%
10943	DEVA HLDG	0.000%	100.000%
10944	ENERGIX-RENEWAB	0.000%	100.000%
10945	INTERCELL AG RI	-	100.000%
10946	FUBON FINANCIAL	-	100.000%
10947	RREEF CHINA COM	-	100.000%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10949	QLT INC DOJ/SEC	-	100.000%
10950	AFRICA ISRAEL I	-	100.000%
10951	LIGHTSTREAM RES	-	100.000%
10952	C A DE MEDITERR	-	100.000%
10953	CHINA METAL REC	-	100.000%
10954	SNS REAAL GROEP	-	100.000%
10955	MONTEA SCA RTS	-	100.000%
10956	GAFISA SA RTS	-	100.000%
10957	PRIME RETIREMEN	-	100.000%
10958	MINCO BASE META	-	100.000%
10959	TONGDA HONG TAI	-	100.000%
10960	AFREN PLC COMMO	-	100.000%
10961	CSMALL GROUP LT	-	100.000%
10962	EGANAGOLDPFEIL	-	100.000%
10963	VIRGIN AUSTRALI	-	100.000%
10964	BGP HOLDINGS (P	-	100.000%
10965	PEACE MARK HLDG	-	100.000%
10966	HANFENG EVERGRE	-	100.000%
10967	BCO ESPIR SANTO	-	100.000%
10968	QLT INC CLASS A	-	100.000%
10969	ANGLO IRISH BAN	-	100.000%
10970	PRIME AET & D H	-	100.000%
10971	BERLIAN LAJU TA	-	100.000%
10972	ARRIUM LTD	-	100.000%
10973	CHINA LUMENA NE	-	100.000%
10974	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10975	TRANSCOM WORLDW	-	100.000%
10976	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10977	RHB CAPITAL BHD	-	100.000%
10978	TOUCHSTONE EXPL	-	100.000%
10979	QLT INC WTS EXP	-	100.000%