

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

As of August 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC	0.662%	0.662%
2	AT+T INC COMMON STOCK USD1.0	0.660%	1.323%
3	BANK OF MONTREAL COMMON STOCK	0.630%	1.952%
4	BANK OF NOVA SCOTIA COMMON STOCK	0.580%	2.533%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.565%	3.098%
6	TORONTO DOMINION BANK COMMON STOCK	0.529%	3.627%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.472%	4.100%
8	SUNCOR ENERGY INC COMMON STOCK	0.449%	4.549%
9	ROYAL BANK OF CANADA COMMON STOCK	0.443%	4.992%
10	SWEDISH GOVT 3.	0.440%	5.431%
11	EXXON MOBIL CORP COMMON STOCK	0.359%	5.791%
12	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.358%	6.149%
13	ORACLE CORP SR UNSECURED 09/21 1.9	0.358%	6.506%
14	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.327%	6.833%
15	COMCAST CORP CLASS A COMMON STOCK USD.01	0.317%	7.150%
16	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.296%	7.446%
17	MICROSOFT CORP COMMON STOCK USD.00000625	0.296%	7.742%
18	BANK OF AMERICA	0.292%	8.034%
19	MANULIFE FINANCIAL CORP COMMON STOCK	0.290%	8.323%
20	PFIZER INC COMMON STOCK USD.05	0.289%	8.612%
21	INTEL CORP COMMON STOCK USD.001	0.288%	8.900%
22	FRENCH REPUBLIC	0.271%	9.171%
23	CHEVRON CORP COMMON STOCK USD.75	0.270%	9.441%
24	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.270%	9.711%
25	SINGAPORE GOVER	0.268%	9.979%
26	LANDWIRT RENTEN	0.256%	10.235%
27	CAD - London	0.253%	10.487%
28	CANADA HOUSING	0.250%	10.737%
29	TECK RESOURCES LTD CLS B COMMON STOCK	0.249%	10.986%
30	CITIGROUP INC COMMON STOCK USD.01	0.234%	11.220%
31	WAL-MART STORES	0.232%	11.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.231%	11.683%
33	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.225%	11.908%
34	MAGNA INTERNATIONAL INC COMMON STOCK	0.224%	12.132%
35	CISCO SYSTEMS	0.222%	12.354%
36	CANADIAN NATURAL RESOURCES COMMON STOCK	0.220%	12.574%
37	LANDESKREDITBAN	0.220%	12.793%
38	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.219%	13.013%
39	KOMMUNINVEST I	0.216%	13.228%
40	KOMMUNINVEST I	0.212%	13.440%
41	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.211%	13.651%
42	NATIONAL BK CDA	0.210%	13.861%
43	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.209%	14.070%
44	APPLE INC SR UNSECURED 02/21 2.25	0.207%	14.278%
45	UK(GOVT OF) 4.2	0.202%	14.480%
46	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.201%	14.681%
47	SAMSUNG ELECTRO	0.200%	14.881%
48	SWEDISH EXP CRE	0.197%	15.078%
49	US TREASURY N/B 05/25 2.125	0.196%	15.274%
50	WESTPAC BKG COR	0.195%	15.469%
51	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.195%	15.663%
52	SUN LIFE FINANCIAL INC COMMON STOCK	0.192%	15.855%
53	NESTLE SA	0.186%	16.041%
54	SWEDEN GOVERNME	0.185%	16.226%
55	TOTAL SA	0.185%	16.411%
56	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.184%	16.595%
57	NETWORK RAIL IN	0.181%	16.777%
58	ROYAL BK OF CAN	0.181%	16.957%
59	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.180%	17.138%
60	UNEDIC ASSEO 0.	0.180%	17.318%
61	KFW 1.375% 01FE	0.177%	17.495%
62	FACEBOOK INC A COMMON STOCK USD.000006	0.176%	17.671%
63	UNITEDHEALTH GR	0.176%	17.847%
64	TRANSCANADA CORP COMMON STOCK	0.175%	18.022%
65	HSBC HOLDINGS PLC SPONS ADR ADR	0.175%	18.197%
66	PROCTER + GAMBLE CO/THE COMMON STOCK	0.174%	18.371%
67	MICROSOFT CORP	0.174%	18.544%
68	AMAZON.COM INC	0.170%	18.714%
69	KREDIT FUER WIE	0.169%	18.883%
70	ENBRIDGE INC COMMON STOCK	0.169%	19.051%
71	FRENCH REP GOVT	0.169%	19.220%
72	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.163%	19.383%
73	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.163%	19.546%
74	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.163%	19.709%
75	CHEVRON CORP 2.	0.163%	19.872%
76	IBM CORP SR UNSECURED 01/22 2.5	0.162%	20.034%
77	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.159%	20.193%
78	ALPHABET INC CL C COMMON STOCK USD.001	0.158%	20.351%
79	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.155%	20.506%
80	ALPHABET INC CL A COMMON STOCK USD.001	0.153%	20.659%
81	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.153%	20.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	CANADIAN NATL RAILWAY CO COMMON STOCK	0.151%	20.963%
83	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.150%	21.113%
84	CHINA CONST BK	0.148%	21.261%
85	CHEVRON CORP SR UNSECURED 03/20 1.961	0.143%	21.404%
86	TOYOTA MOTOR CO	0.143%	21.547%
87	GENERAL MOTORS CO COMMON STOCK USD.01	0.142%	21.689%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.142%	21.831%
89	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.142%	21.973%
90	DAIMLER AG	0.141%	22.114%
91	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.140%	22.254%
92	MICROSOFT CORP SR UNSECURED 11/20 2	0.139%	22.393%
93	VODAFONE GROUP	0.139%	22.532%
94	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.138%	22.670%
95	BHP BILLITON LT	0.137%	22.807%
96	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.136%	22.942%
97	WALT DISNEY(HLD)	0.135%	23.077%
98	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.131%	23.208%
99	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.131%	23.339%
100	SINGAPORE GOVT	0.129%	23.468%
101	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.127%	23.595%
102	NATL AUSTRALIA	0.126%	23.721%
103	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.126%	23.847%
104	SINGAPORE GOVT	0.126%	23.973%
105	COOPERATIEVE RA	0.125%	24.097%
106	BCE INC COMMON STOCK	0.124%	24.222%
107	IBM CORP SR UNSECURED 02/21 2.25	0.124%	24.346%
108	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.123%	24.469%
109	NESTLE FINANCE	0.123%	24.592%
110	APPLE INC SR UNSECURED 02/22 2.5	0.121%	24.713%
111	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.120%	24.832%
112	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.119%	24.951%
113	MERCK + CO. INC. COMMON STOCK USD.5	0.118%	25.069%
114	KINROSS GOLD CORP COMMON STOCK	0.118%	25.187%
115	CVS HEALTH CORP COMMON STOCK USD.01	0.118%	25.305%
116	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.117%	25.422%
117	QUALCOMM INC COMMON STOCK USD.0001	0.116%	25.538%
118	DEUTSCHE BAHN F	0.116%	25.654%
119	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.115%	25.769%
120	CHEVRON CORP SR UNSECURED 06/23 3.191	0.114%	25.883%
121	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.113%	25.996%
122	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.112%	26.108%
123	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.112%	26.220%
124	FORD MOTOR CO COMMON STOCK USD.01	0.112%	26.332%
125	AGENCE FRANCAIS	0.110%	26.441%
126	MORGAN STANLEY COMMON STOCK USD.01	0.110%	26.551%
127	LUNDIN MINING C	0.109%	26.660%
128	TIME WARNER INC COMMON STOCK USD.01	0.109%	26.769%
129	WASTE CONNECTIONS INC COMMON STOCK	0.107%	26.876%
130	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.107%	26.983%
131	ORACLE CORP COMMON STOCK USD.01	0.106%	27.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.105%	27.194%
133	ALLERGAN PLC	0.105%	27.298%
134	BK NEDERLANDSE	0.104%	27.403%
135	PFIZER INC	0.103%	27.506%
136	AGENCE FRANCAIS	0.103%	27.609%
137	AMGEN INC COMMON STOCK USD.0001	0.102%	27.711%
138	US BANCORP COMMON STOCK USD.01	0.102%	27.813%
139	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.102%	27.915%
140	ROYAL DUTCH SHELL SPON ADR A ADR	0.101%	28.016%
141	AGNICO EAGLE MINES LTD COMMON STOCK	0.101%	28.118%
142	BASF SE	0.101%	28.219%
143	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.099%	28.318%
144	SIMON PROPERTY GROUP INC REIT USD.0001	0.099%	28.418%
145	NOVARTIS CAP CO	0.098%	28.516%
146	BNP PARIBAS SA	0.098%	28.614%
147	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.098%	28.711%
148	SNCF RESEAU 3.1	0.097%	28.808%
149	LANDESKREDITBAN	0.097%	28.905%
150	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.096%	29.001%
151	UNION PACIFIC CORP COMMON STOCK USD2.5	0.096%	29.097%
152	COCA-COLA CO	0.096%	29.193%
153	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.094%	29.287%
154	BK OF NOVA SCOT	0.094%	29.380%
155	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.093%	29.474%
156	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.093%	29.566%
157	TRAVELERS COS	0.092%	29.658%
158	ANTHEM INC COMMON STOCK USD.01	0.092%	29.750%
159	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.091%	29.841%
160	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.090%	29.932%
161	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.090%	30.022%
162	NOVARTIS AG	0.090%	30.112%
163	BARRICK GOLD CORP COMMON STOCK	0.090%	30.202%
164	AGRIUM INC COMMON STOCK NPV	0.089%	30.291%
165	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.089%	30.380%
166	HONDA MOTOR CO	0.089%	30.469%
167	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.089%	30.557%
168	MERCK + CO INC SR UNSECURED 02/22 2.35	0.087%	30.645%
169	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.087%	30.732%
170	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.087%	30.819%
171	INDUSTRIAL & CO	0.087%	30.907%
172	SHELL INTL.FIN.	0.087%	30.993%
173	PNC BANK	0.087%	31.080%
174	MEDTRONIC PLC	0.086%	31.167%
175	PROVINCE OF QUE	0.086%	31.253%
176	ABBOTT LABORATORIES COMMON STOCK	0.086%	31.338%
177	NEDERLANDSE WAT	0.086%	31.424%
178	KOMMUNALBANKEN	0.086%	31.510%
179	BANK OF MONTREA	0.086%	31.595%
180	BERKSHIRE HATHA	0.085%	31.680%
181	MICRON TECHNOLO	0.085%	31.765%

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182	MERCK & CO INC	0.085%	31.850%
183	BANCO SANTANDER	0.084%	31.934%
184	ROYAL DUTCH SHE	0.084%	32.017%
185	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.083%	32.101%
186	UNIBAIL-RODAMCO	0.082%	32.183%
187	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.082%	32.264%
188	FORTIS INC COMMON STOCK	0.081%	32.346%
189	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.081%	32.427%
190	GOLDCORP INC COMMON STOCK	0.080%	32.507%
191	NATL AUST BANK	0.080%	32.588%
192	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.080%	32.668%
193	ACE LTD	0.080%	32.748%
194	KINGDOM BELGIUM	0.080%	32.828%
195	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.080%	32.907%
196	APPLE INC SR UNSECURED 05/23 2.4	0.079%	32.987%
197	FIRST QUANTUM M	0.079%	33.066%
198	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.079%	33.145%
199	ENCANA CORP COMMON STOCK	0.079%	33.223%
200	INDUSTRIAL ALLI	0.079%	33.302%
201	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.078%	33.380%
202	AMERICAN TOWER CORP REIT USD.01	0.077%	33.457%
203	SIEMENS AG	0.076%	33.533%
204	DEUTSCHE TELEKO	0.076%	33.609%
205	TEMASEK FINL I	0.076%	33.685%
206	HOME DEPOT INC COMMON STOCK USD.05	0.076%	33.761%
207	HITACHI	0.075%	33.836%
208	INTL BUSINESS M	0.075%	33.911%
209	ONTARIO(PROV OF	0.075%	33.986%
210	AUST & NZ BANK	0.075%	34.061%
211	DELTA AIRLINES	0.075%	34.136%
212	TOTAL CAPITAL I	0.074%	34.210%
213	TENCENT HLDGS L	0.074%	34.284%
214	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.074%	34.359%
215	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.074%	34.433%
216	FEDEX CORPORATI	0.074%	34.506%
217	BK NED GEMEENTE	0.073%	34.580%
218	PROV OF SASK CA	0.073%	34.653%
219	GILEAD SCIENCES	0.072%	34.725%
220	FMS WERTMANAGEM	0.072%	34.797%
221	SCHLUMBERGER LTD COMMON STOCK USD.01	0.072%	34.869%
222	EUROPEAN INVEST	0.072%	34.941%
223	EQUINIX INC REIT USD.001	0.072%	35.013%
224	CANADIAN TIRE C	0.072%	35.085%
225	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.072%	35.157%
226	WEST FRASER TIM	0.071%	35.228%
227	SHAW COMMUNICATIONS INC B COMMON STOCK	0.071%	35.300%
228	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.071%	35.371%
229	ROYAL DUTCH SH-	0.071%	35.442%
230	VALERO ENERGY C	0.070%	35.512%
231	NEWBELCO SA/NV	0.070%	35.582%

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232	CONOCOPHILLIPS COMMON STOCK USD.01	0.070%	35.652%
233	PEPSICO INC COMMON STOCK USD.017	0.070%	35.722%
234	SANOFI-AVENTIS	0.070%	35.792%
235	VALE SA	0.070%	35.861%
236	SHELL INTERNATI	0.069%	35.930%
237	FINNING INTL LT	0.068%	35.999%
238	CSX CORP	0.068%	36.067%
239	GLENCORE XSTRA	0.068%	36.135%
240	CATERPILLAR INC COMMON STOCK USD1.0	0.068%	36.203%
241	RIO TINTO PLC SPON ADR	0.067%	36.269%
242	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.067%	36.336%
243	KINDER MORGAN INC COMMON STOCK USD.01	0.067%	36.403%
244	EUROPEAN INVEST	0.067%	36.469%
245	VOLKSWAGEN AG	0.066%	36.536%
246	BAYERISCHE MOTO	0.066%	36.602%
247	PROLOGIS INC REIT USD.01	0.066%	36.668%
248	CAPITAL ONE FIN	0.065%	36.733%
249	PFIZER INC 0.25	0.065%	36.799%
250	IAMGOLD CORP COMMON STOCK	0.064%	36.863%
251	CENOVUS ENERGY INC COMMON STOCK	0.064%	36.926%
252	ORACLE CORP SR UNSECURED 07/21 2.8	0.063%	36.990%
253	ABB LTD	0.063%	37.053%
254	PROVINCE OF QUE	0.063%	37.116%
255	TELUS CORPORATI	0.063%	37.179%
256	WESTPAC BANK CO	0.063%	37.243%
257	ORANGE SA	0.063%	37.305%
258	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.063%	37.368%
259	NORFOLK STHN CO	0.062%	37.430%
260	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.062%	37.492%
261	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.062%	37.555%
262	IBERDROLA SA	0.062%	37.617%
263	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.062%	37.679%
264	SWEDEN GOVERNME	0.062%	37.741%
265	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.061%	37.802%
266	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.061%	37.863%
267	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.061%	37.924%
268	PAN AMERICAN SILVER CORP COMMON STOCK	0.061%	37.986%
269	BP PLC	0.061%	38.047%
270	BLACKROCK INC COMMON STOCK USD.01	0.061%	38.107%
271	PUBLIC STORAGE	0.060%	38.168%
272	BOEING CO/THE COMMON STOCK USD5.0	0.060%	38.228%
273	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.060%	38.287%
274	CANADIAN (GOVT	0.060%	38.347%
275	LINAMAR CORP	0.060%	38.406%
276	ROCHE HOLDING A	0.059%	38.466%
277	DEXIA CREDIT LO	0.059%	38.524%
278	VERESEN INC.	0.059%	38.583%
279	GENERAL ELECTRI	0.058%	38.642%
280	NVIDIA CORP	0.058%	38.700%
281	AFLAC INC COMMON STOCK USD.1	0.058%	38.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.058%	38.816%
283	CHINA EVERGRAND	0.058%	38.873%
284	NATL AUSTRALIA	0.058%	38.931%
285	ENGIE	0.057%	38.988%
286	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.057%	39.045%
287	MARATHON PETROLEUM CORP COMMON STOCK	0.057%	39.102%
288	CAMECO CORP COMMON STOCK	0.057%	39.159%
289	NISSAN MOTOR CO	0.057%	39.216%
290	EUROPEAN INVEST	0.057%	39.272%
291	MCDONALD S CORP COMMON STOCK USD.01	0.057%	39.329%
292	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.056%	39.385%
293	EMPIRE CO LTD N	0.056%	39.441%
294	DANAHER CORP COMMON STOCK USD.01	0.056%	39.497%
295	ALLSTATE CORP COMMON STOCK USD.01	0.056%	39.553%
296	PROCTER & GAMBL	0.056%	39.609%
297	TOTAL CAPITAL I	0.056%	39.665%
298	TAIWAN SEMI-ADR	0.055%	39.720%
299	AGENCE FRANCAIS	0.055%	39.775%
300	AGENCE FRANC DE	0.055%	39.830%
301	ZURICH FIN SVS	0.055%	39.885%
302	HON HAI PRECISI	0.055%	39.940%
303	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.055%	39.994%
304	CK HUTCHINSON H	0.054%	40.049%
305	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.054%	40.103%
306	FRENCH REPUBLIC	0.054%	40.157%
307	BLACKBERRY LTD COMMON STOCK	0.054%	40.210%
308	ROYAL BANK OF C	0.054%	40.264%
309	BROADCOM LTD	0.054%	40.318%
310	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.053%	40.371%
311	NOVARTIS AG SPONSORED ADR ADR	0.053%	40.424%
312	MASTERCARD INC A COMMON STOCK USD.0001	0.053%	40.478%
313	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.053%	40.531%
314	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	40.584%
315	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.053%	40.638%
316	SHELL INTL.FIN.	0.053%	40.691%
317	DENMARK GOVT BO	0.053%	40.743%
318	WELLTOWER INC REIT USD1.0	0.053%	40.796%
319	TFI INTERNATION	0.053%	40.849%
320	AVALONBAY COMMUNITIES INC REIT USD.01	0.053%	40.902%
321	WESTJET AIRLINE	0.053%	40.955%
322	PING AN INSURAN	0.053%	41.007%
323	ARC RESOURCES L	0.053%	41.060%
324	TEXAS INSTRUMEN	0.053%	41.113%
325	SOC GENERALE	0.053%	41.165%
326	B2GOLD CORP COM	0.053%	41.218%
327	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.052%	41.270%
328	ENERPLUS CORP COMMON STOCK	0.052%	41.322%
329	CIGNA CORP	0.052%	41.374%
330	CHINA NATIONAL	0.052%	41.426%
331	ALTRIA GROUP INC COMMON STOCK USD.333	0.052%	41.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ONTARIO(PROV OF	0.052%	41.530%
333	ABBVIE INC COMMON STOCK USD.01	0.051%	41.581%
334	3M CO COMMON STOCK USD.01	0.051%	41.633%
335	FIAT CHRYSLER A	0.051%	41.684%
336	CORNING INC COMMON STOCK USD.5	0.051%	41.735%
337	BAYER AG	0.051%	41.786%
338	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.051%	41.836%
339	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.051%	41.887%
340	TOURMALINE OIL	0.051%	41.938%
341	EBAY INC	0.051%	41.988%
342	EQUITY RESIDENT	0.050%	42.039%
343	BCO BILBAO VIZC	0.050%	42.089%
344	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.050%	42.139%
345	SVENSKA HANDELS	0.050%	42.189%
346	WHITECAP RESOUR	0.050%	42.240%
347	DOLLAR TREE INC	0.050%	42.290%
348	BANK OF CHINA L	0.050%	42.340%
349	THOMSON REUTERS CORP COMMON STOCK	0.050%	42.390%
350	AIA GROUP LTD	0.050%	42.439%
351	ANDEAVOR COMMON STOCK USD.167	0.050%	42.489%
352	PFIZER INC SR UNSECURED 12/21 2.2	0.050%	42.539%
353	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.049%	42.588%
354	AIR CANADA	0.049%	42.637%
355	CAE INC COMMON STOCK	0.049%	42.686%
356	VENTAS INC-REIT	0.049%	42.734%
357	CANADIAN WESTER	0.049%	42.783%
358	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.048%	42.831%
359	MICHELIN(CGDE)	0.048%	42.880%
360	METLIFE INC COMMON STOCK USD.01	0.048%	42.928%
361	METHANEX CORP COMMON STOCK	0.048%	42.976%
362	SNC-LAVALIN GRO	0.048%	43.024%
363	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.048%	43.072%
364	CMNWLTH BK OF A	0.048%	43.121%
365	BEST BUY CO INC	0.048%	43.169%
366	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.048%	43.216%
367	WSP GLOBAL INC	0.048%	43.264%
368	PHILLIPS 66 COMMON STOCK	0.048%	43.312%
369	TARGET CORPORAT	0.048%	43.360%
370	COTT CORP	0.048%	43.408%
371	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.047%	43.455%
372	CRESCENT POINT ENERGY CORP COMMON STOCK	0.047%	43.502%
373	ASSIC GENERALI	0.047%	43.549%
374	ALAMOS GOLD INC CLASS A COMMON STOCK	0.047%	43.596%
375	MOLSONCOORS-B-U	0.047%	43.643%
376	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.047%	43.690%
377	AETNA INC COMMON STOCK USD.01	0.047%	43.737%
378	BB+T CORP COMMON STOCK USD5.0	0.047%	43.783%
379	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.046%	43.830%
380	GEORGE WESTON L	0.046%	43.876%
381	IMPERIAL OIL LTD COMMON STOCK	0.046%	43.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ENBRIDGE	0.046%	43.969%
383	ALIMENTATION CO	0.046%	44.015%
384	WESTERN DIGITAL	0.046%	44.061%
385	MCKESSON CORP.	0.046%	44.107%
386	GILDAN ACTIVEWEAR INC COMMON STOCK	0.046%	44.152%
387	CELGENE CORP	0.046%	44.198%
388	EATON CORP PLC	0.045%	44.243%
389	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.045%	44.288%
390	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.045%	44.333%
391	SUMITOMO MITSUI	0.045%	44.377%
392	TEMASEK FINANCI	0.045%	44.422%
393	ALLIANZ AG	0.045%	44.467%
394	SOUTHWEST AIRLI	0.044%	44.511%
395	LOBLAW COS LTD	0.044%	44.555%
396	CHINA MOBILE LT	0.044%	44.599%
397	WESTPAC BKG COR	0.044%	44.643%
398	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.043%	44.687%
399	BANK NEDERLANDS	0.043%	44.730%
400	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.043%	44.773%
401	TOYOTA MOTOR CO	0.043%	44.816%
402	STATE STREET CORP COMMON STOCK USD1.0	0.043%	44.859%
403	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.043%	44.902%
404	ENI S.P.A.	0.043%	44.944%
405	YAMANA GOLD INC COMMON STOCK	0.043%	44.987%
406	CROWN CASTLE INTL CORP REIT USD.01	0.043%	45.030%
407	DIAGEO PLC ADR	0.043%	45.072%
408	HUMANA INC	0.042%	45.114%
409	INTL BUSINESS M	0.042%	45.157%
410	WOODSIDE PETROL	0.042%	45.199%
411	SONY CORP	0.042%	45.241%
412	SVENSKA HANDELS	0.042%	45.283%
413	ALLIANZ SE SPON ADR ADR	0.042%	45.325%
414	DIGITAL REALTY	0.042%	45.367%
415	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.042%	45.409%
416	FREEPORT-MCMORA	0.042%	45.450%
417	COSTCO WHOLESAL	0.042%	45.492%
418	LINK R/EST INVE	0.042%	45.533%
419	HUBBAY MINERALS INC COMMON STOCK NPV	0.041%	45.575%
420	ELEMENT FINANCI	0.041%	45.616%
421	INTACT FINANCIA	0.041%	45.657%
422	LVMH MOET HENNE	0.041%	45.699%
423	MITSUBISHI UFJ	0.041%	45.740%
424	MGM MIRAGE INC	0.041%	45.781%
425	NEW GOLD INC COMMON STOCK	0.041%	45.822%
426	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.041%	45.864%
427	MAPLE LEAF FOOD	0.041%	45.905%
428	RWE AG (NEU)	0.041%	45.946%
429	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	45.987%
430	UBS GROUP	0.041%	46.027%
431	E.ON SE	0.041%	46.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	T MOBILE US INC COMMON STOCK USD.0001	0.041%	46.109%
433	CCL INDS INC CL	0.041%	46.150%
434	JOHNSON CONTROL	0.041%	46.190%
435	DISCOVER FINL S	0.041%	46.231%
436	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.040%	46.271%
437	CONSTELLATION S	0.040%	46.312%
438	L-BANK BW FOERD	0.040%	46.352%
439	LAURENTIAN BANK	0.040%	46.391%
440	TE CONNECTIVITY	0.040%	46.431%
441	ITAU UNIBANCO S	0.040%	46.471%
442	SPAIN GOVERNMEN	0.040%	46.510%
443	LLOYDS BANKING	0.039%	46.550%
444	DETOUR GOLD COR	0.039%	46.589%
445	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.039%	46.628%
446	OCEANAGOLD CORP	0.039%	46.668%
447	CENTURYLINK INC COMMON STOCK USD1.0	0.039%	46.707%
448	RIO TINTO	0.039%	46.746%
449	BHP BILLITON PL	0.039%	46.785%
450	CARNIVAL CORP COMMON STOCK USD.01	0.039%	46.824%
451	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.039%	46.862%
452	GREAT WEST LIFE	0.039%	46.901%
453	TARGET CORP SR UNSECURED 01/22 2.9	0.039%	46.940%
454	UPM-KYMMENE OYJ	0.039%	46.979%
455	BOSTON PROPERTIES INC REIT USD.01	0.039%	47.017%
456	AXA	0.039%	47.056%
457	HARTFORD FINANC	0.039%	47.095%
458	TMX GROUP LTD	0.039%	47.133%
459	CGI GROUP INC CLASS A COMMON STOCK	0.038%	47.172%
460	MITSUBISHI CHEM	0.038%	47.210%
461	RIOCAN REAL EST	0.038%	47.248%
462	CME GROUP INC COMMON STOCK USD.01	0.038%	47.286%
463	DOLLARAMA INC	0.038%	47.324%
464	ROCKWELL COLLIN	0.038%	47.362%
465	ING GROEP NV	0.038%	47.400%
466	EUROPEAN FIN ST	0.038%	47.437%
467	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.038%	47.475%
468	RAYTHEON COMPANY COMMON STOCK USD.01	0.038%	47.513%
469	KBC GROEP NV	0.038%	47.550%
470	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.038%	47.588%
471	NOVO-NORDISK AS	0.038%	47.626%
472	COGECO COMMUNIC	0.038%	47.663%
473	SOFTBANK CORP	0.038%	47.701%
474	PACCAR INC	0.037%	47.738%
475	CHEVRON CORP SR UNSECURED 11/20 2.419	0.037%	47.776%
476	HUSKY ENERGY IN	0.037%	47.813%
477	SUNTRUST BANKS	0.037%	47.851%
478	AKZO NOBEL NV	0.037%	47.888%
479	ASTRAZENECA PLC SPONS ADR ADR	0.037%	47.925%
480	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.037%	47.963%
481	ESSEX PROP TRUS	0.037%	48.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	HYNIX SEMICONDU	0.037%	48.037%
483	KIRKLAND LAKE G	0.037%	48.075%
484	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.037%	48.112%
485	ITALY BUONI POL	0.037%	48.149%
486	NORDEA AB	0.037%	48.186%
487	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.037%	48.222%
488	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.037%	48.259%
489	BIOGEN IDEC INC	0.036%	48.295%
490	JX HOLDINGS INC	0.036%	48.332%
491	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.036%	48.368%
492	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.036%	48.405%
493	CIE FINANCIERE	0.036%	48.441%
494	STATOIL ASA COMPANY GUAR 01/24 2.65	0.036%	48.477%
495	NATIONAL AUSTRALIA	0.036%	48.513%
496	DAVITA INC COMMON STOCK USD.001	0.036%	48.549%
497	TYSON FOODS INC	0.036%	48.584%
498	SCENTRE GROUP	0.036%	48.620%
499	UNEDIC ASSEO 1.	0.036%	48.656%
500	ROLLS-ROYCE GRO	0.036%	48.691%
501	MIZUHO FINANCIA	0.036%	48.727%
502	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.035%	48.762%
503	SOLVAY	0.035%	48.798%
504	TRANSALTA CORP COMMON STOCK	0.035%	48.833%
505	GEN DYNAMICS CO	0.035%	48.868%
506	BRIDGESTONE COR	0.035%	48.904%
507	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.035%	48.939%
508	PEUGEOT SA	0.035%	48.975%
509	NIKE INC CL B COMMON STOCK USD1.0	0.035%	49.010%
510	H&R REIT UNITS	0.035%	49.045%
511	TOTAL CAPITAL I	0.035%	49.080%
512	STANTEC INC COMMON STOCK	0.035%	49.115%
513	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.035%	49.150%
514	NUCOR CORP	0.035%	49.185%
515	WHIRLPOOL CORP	0.035%	49.220%
516	LEAR CORP	0.035%	49.255%
517	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.035%	49.290%
518	KONINKLIJKE AHO	0.035%	49.325%
519	ASAHI KASEI COR	0.035%	49.359%
520	DAIWA SECS GROU	0.035%	49.394%
521	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.035%	49.429%
522	KINGDOM OF BELG	0.035%	49.463%
523	COCA-COLA CO/TH	0.035%	49.498%
524	COMPAGNIE DE SA	0.034%	49.532%
525	FIFTH THIRD BAN	0.034%	49.567%
526	CONTINENTAL AG	0.034%	49.601%
527	EASTMAN CHEMICA	0.034%	49.635%
528	ALGONQUIN POWER	0.034%	49.669%
529	ACCENTURE PLC A	0.034%	49.702%
530	PEYTO EXPLORATI	0.034%	49.736%
531	TAIWAN SEMICOND	0.034%	49.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	STATOIL ASA	0.034%	49.804%
533	ORIX CORP	0.034%	49.837%
534	STARS GROUP INC/THE COMMON STOCK	0.034%	49.871%
535	LOCKHEED MARTIN	0.034%	49.904%
536	APPLE INC 1.55%	0.033%	49.938%
537	SAPUTO GROUP IN	0.033%	49.971%
538	STARBUCKS CORP	0.033%	50.004%
539	QUEST DIAGNOSTI	0.033%	50.037%
540	PROGRESSIVE CORP COMMON STOCK USD1.0	0.033%	50.070%
541	KROGER CO	0.033%	50.103%
542	STANDARD BANK G	0.033%	50.136%
543	REPSOL SA	0.033%	50.168%
544	VINCI SA	0.033%	50.201%
545	ARCHER DANIELS	0.033%	50.234%
546	CRH	0.033%	50.266%
547	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.033%	50.299%
548	BPCE SA COMPANY GUAR 04/24 4	0.033%	50.331%
549	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.032%	50.364%
550	CI FINANCIAL CO	0.032%	50.396%
551	CANADA HOUSING	0.032%	50.428%
552	CHINA MOBILE	0.032%	50.461%
553	UTD PARCEL SERV	0.032%	50.493%
554	ITALY BUONI POL	0.032%	50.526%
555	ELI LILLY + CO COMMON STOCK	0.032%	50.558%
556	TOROMONT INDS L	0.032%	50.590%
557	VOLVO AB	0.032%	50.622%
558	REALTY INCOME C	0.032%	50.654%
559	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.032%	50.686%
560	LAM RESEARCH CORP COMMON STOCK USD.001	0.032%	50.718%
561	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.032%	50.749%
562	BRITISH TELECOM	0.032%	50.781%
563	SCOTTISH AND SO	0.032%	50.813%
564	TOKIO MARINE HL	0.032%	50.844%
565	MACDONALD DETTW	0.032%	50.876%
566	DEXIA CREDIT LO	0.032%	50.908%
567	OPEN TEXT CORPO	0.032%	50.939%
568	KEYERA CORP	0.032%	50.971%
569	SCHWAB(CHARLES)	0.032%	51.002%
570	ALTAGAS LTD	0.031%	51.034%
571	NEWMONT MINING CORP COMMON STOCK USD1.6	0.031%	51.065%
572	DSV A/S	0.031%	51.097%
573	CENTENE CORP COMMON STOCK USD.001	0.031%	51.128%
574	UNICREDIT SPA	0.031%	51.159%
575	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	51.191%
576	MITSUBISHI CORP	0.031%	51.222%
577	GENWORTH MI CAN	0.031%	51.253%
578	BANK TOKYO-MITS	0.031%	51.284%
579	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.031%	51.315%
580	CANADIAN APARTM	0.031%	51.345%
581	PANASONIC CORP	0.031%	51.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.031%	51.407%
583	APPLIED MATERIALS INC COMMON STOCK USD.01	0.031%	51.437%
584	RESTAURANT BRANDS INTERN COMMON STOCK	0.031%	51.468%
585	NORWEGIAN CRUIS	0.030%	51.498%
586	LAFARGEHOLCIM L	0.030%	51.529%
587	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.030%	51.559%
588	MACQUARIE GP LT	0.030%	51.589%
589	CANFOR CORPORAT	0.030%	51.618%
590	HCP INC.	0.030%	51.648%
591	MID AMERICA APARTMENT COMM REIT USD.01	0.030%	51.678%
592	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.030%	51.708%
593	UNILEVER NV	0.030%	51.737%
594	SEVEN GENERATIO	0.030%	51.767%
595	COMCAST CORP COMPANY GUAR 08/25 3.375	0.030%	51.797%
596	VIACOM INC CLASS B COMMON STOCK USD.001	0.030%	51.826%
597	MTN GROUP LTD	0.030%	51.856%
598	METRO INC	0.030%	51.885%
599	ASB FINANCE LTD	0.029%	51.915%
600	HOUSING DEVEL F	0.029%	51.944%
601	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.029%	51.973%
602	TELEFONICA SA	0.029%	52.003%
603	ENEL S.p.A.	0.029%	52.032%
604	ABBVIE INC SR UNSECURED 11/22 2.9	0.029%	52.061%
605	ONEOK INC COMPANY GUAR 02/22 4.25	0.029%	52.090%
606	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.029%	52.120%
607	IGM FINANCIAL I	0.029%	52.149%
608	TRANSCONTINENTA	0.029%	52.178%
609	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.029%	52.207%
610	MICROSOFT CORP	0.029%	52.236%
611	SIKA FINANZ AG	0.029%	52.265%
612	ABN AMRO BANK N	0.029%	52.294%
613	CELESTICA INC COMMON STOCK NPV	0.029%	52.323%
614	DR HORTON INC COMMON STOCK USD.01	0.029%	52.351%
615	INTESA SANPAOLO	0.029%	52.380%
616	HOST HOTELS &	0.029%	52.408%
617	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.029%	52.437%
618	DBS GROUP HLDGS	0.029%	52.465%
619	WILLIAMS COS IN	0.028%	52.494%
620	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.028%	52.522%
621	GOLDCORP INC SR UNSECURED 06/21 3.625	0.028%	52.551%
622	CA INC COMMON STOCK USD.1	0.028%	52.579%
623	GEELY AUTOMOBIL	0.028%	52.608%
624	MUNCHENER RUCKV	0.028%	52.636%
625	MYLAN INC/PA	0.028%	52.664%
626	SEVEN & I HOLDI	0.028%	52.693%
627	GOODYEAR TIRE &	0.028%	52.721%
628	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	52.749%
629	DOMINION DIAMOND CORP COMMON STOCK	0.028%	52.778%
630	AGEAS	0.028%	52.806%
631	CARDINAL HEALTH	0.028%	52.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	EMERA INC.	0.028%	52.862%
633	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.028%	52.890%
634	RELIANCE INDS	0.028%	52.918%
635	CREDIT SUISSE G	0.028%	52.946%
636	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.028%	52.975%
637	ALLY FINANCIAL INC COMMON STOCK USD.1	0.028%	53.003%
638	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.028%	53.031%
639	M + T BANK CORP COMMON STOCK USD.5	0.028%	53.058%
640	ARCELORMITTAL	0.028%	53.086%
641	GIBSON ENERGY I	0.028%	53.114%
642	SUPERIOR PLUS C	0.028%	53.142%
643	SWISS RE AG	0.028%	53.170%
644	ROCKWELL COLLIN	0.028%	53.198%
645	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.028%	53.226%
646	IVANHOE MINES L	0.028%	53.253%
647	BPCE SA SR UNSECURED 02/21 2.65	0.028%	53.281%
648	BOLIDEN AB	0.028%	53.308%
649	FNF GROUP TRACKING STK USD.0001	0.028%	53.336%
650	ANGLO AMERICAN	0.027%	53.363%
651	GGP INC REIT USD.01	0.027%	53.391%
652	PERSIMMON PLC	0.027%	53.418%
653	RENAULT	0.027%	53.446%
654	CONCHO RESOURCE	0.027%	53.473%
655	DOVER CORP	0.027%	53.500%
656	REPUBLIC SERVIC	0.027%	53.527%
657	VORNADO REALTY TRUST REIT USD.04	0.027%	53.554%
658	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.027%	53.581%
659	STANDARD CHARTE	0.027%	53.609%
660	TEXTRON INC COMMON STOCK USD.125	0.027%	53.636%
661	BOMBARDIER INC	0.027%	53.663%
662	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.027%	53.689%
663	INVESCO LTD COMMON STOCK USD.2	0.027%	53.716%
664	DANONE SA	0.027%	53.743%
665	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	53.770%
666	KOHL S CORPORATION SR UNSECURED 11/21 4	0.027%	53.797%
667	LINDE AG	0.027%	53.824%
668	APPLE INC SR UNSECURED 02/27 3.35	0.027%	53.851%
669	GLAXOSMITHKLINE PLC SPON ADR ADR	0.027%	53.877%
670	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.027%	53.904%
671	NIELSEN HOLDING	0.027%	53.931%
672	3I GROUP PLC	0.027%	53.958%
673	COUNTRY GARDEN	0.027%	53.984%
674	MITSUBISHI UFJ FINL SPON ADR ADR	0.027%	54.011%
675	BUNGE LTD COMMON STOCK USD.01	0.026%	54.037%
676	MUNICIPALITY FI	0.026%	54.064%
677	MITSUBISHI ELEC	0.026%	54.090%
678	ARCONIC INC COMMON STOCK	0.026%	54.116%
679	CALPINE CORP	0.026%	54.143%
680	ANALOG DEVICES INC COMMON STOCK USD.167	0.026%	54.169%
681	DEUTSCHE BANK A	0.026%	54.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	CNOOC LTD	0.026%	54.222%
683	BARCLAYS ADR-EA	0.026%	54.248%
684	CENTERRA GOLD INC COMMON STOCK	0.026%	54.274%
685	HUNTINGTON BANC	0.026%	54.300%
686	SASOL	0.026%	54.326%
687	PRICELINE GROUP	0.026%	54.352%
688	GOODMAN GROUP	0.026%	54.378%
689	FUJITSU	0.026%	54.404%
690	SBA COMMUNICATIONS CORP REIT USD.01	0.026%	54.430%
691	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	54.456%
692	PRUDENTIAL ADR	0.026%	54.482%
693	WESTFIELD CORP	0.026%	54.508%
694	MOAIC CO SR UNSECURED 11/21 3.75	0.026%	54.534%
695	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.026%	54.560%
696	GAP INC	0.026%	54.586%
697	EOG RESOURCES	0.026%	54.612%
698	SPARK INFRASTRU	0.026%	54.637%
699	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.026%	54.663%
700	EXPORT DEVELOPM	0.026%	54.689%
701	WOLTERS KLUWERS	0.026%	54.715%
702	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.026%	54.740%
703	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.026%	54.766%
704	ZIMMER HLDGS IN	0.026%	54.792%
705	HSBC HOLDINGS P	0.026%	54.817%
706	INTER PIPELINE	0.026%	54.843%
707	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.025%	54.868%
708	SCHNEIDER SA	0.025%	54.894%
709	EURO FIN STABIL	0.025%	54.919%
710	HYUNDAI MOTOR C	0.025%	54.944%
711	Banco Sabadell	0.025%	54.970%
712	LIBERTY MUTUAL	0.025%	54.995%
713	LOWE'S COS INC	0.025%	55.020%
714	MINIBISHI HVY	0.025%	55.046%
715	KDDI CORP	0.025%	55.071%
716	BM&F BOVESPA SA	0.025%	55.096%
717	CANON INC	0.025%	55.121%
718	REGIONS FINANCI	0.025%	55.147%
719	ORANGE SA SR UNSECURED 09/21 4.125	0.025%	55.172%
720	TELIASONERA AB	0.025%	55.197%
721	LEGAL & GENERAL	0.025%	55.222%
722	XPO LOGISTICS INC COMMON STOCK USD.001	0.025%	55.247%
723	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.025%	55.272%
724	SHIN-ETSU CHEM	0.025%	55.297%
725	ATOS ORIGIN SA	0.025%	55.322%
726	NORTHROP GRUMMA	0.025%	55.347%
727	LLOYDS BANKING	0.025%	55.372%
728	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.025%	55.397%
729	DEVON ENERGY CORP COMMON STOCK USD.1	0.025%	55.422%
730	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.025%	55.447%
731	KREDITANST FUR	0.025%	55.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	STRYKER CORP SR UNSECURED 03/21 2.625	0.025%	55.497%
733	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.025%	55.522%
734	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.025%	55.547%
735	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.025%	55.571%
736	KEYCORP	0.025%	55.596%
737	LG Electronics	0.025%	55.621%
738	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.025%	55.646%
739	DEUTSCHE LUFTHA	0.025%	55.670%
740	INGERSOLL-RAND	0.025%	55.695%
741	IBM CORP SR UNSECURED 05/20 1.625	0.025%	55.719%
742	OVERSEA-CHINESE	0.025%	55.744%
743	SKAND ENSKILDA	0.024%	55.768%
744	RADIANT OPTO EL	0.024%	55.793%
745	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.024%	55.817%
746	FIRSTSERVICE CORP COMMON STOCK	0.024%	55.842%
747	PETROCHINA CO	0.024%	55.866%
748	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.024%	55.890%
749	FORTESCUE METAL	0.024%	55.915%
750	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.024%	55.939%
751	AIR LIQUIDE(L')	0.024%	55.964%
752	VIVENDI SA	0.024%	55.988%
753	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.024%	56.012%
754	DEERE + CO COMMON STOCK USD1.0	0.024%	56.036%
755	BANK OF NY MELL	0.024%	56.061%
756	OWENS CORNING COMMON STOCK USD.001	0.024%	56.085%
757	LENNAR CORP CL	0.024%	56.109%
758	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.024%	56.133%
759	COACH INC	0.024%	56.157%
760	NOKIA CORP	0.024%	56.181%
761	XEROX CORP COMMON STOCK USD1.0	0.024%	56.205%
762	WESTROCK CO COMMON STOCK	0.024%	56.229%
763	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.024%	56.253%
764	STORA ENSO OYJ	0.024%	56.277%
765	WESFARMERS LTD	0.024%	56.301%
766	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.024%	56.325%
767	ELDORADO GOLD CORP COMMON STOCK	0.024%	56.349%
768	PTT PUBLIC COMP	0.024%	56.373%
769	MAZDA MOTOR COR	0.024%	56.396%
770	APACHE CORP COMMON STOCK USD.625	0.024%	56.420%
771	ENERFLEX LTD	0.024%	56.444%
772	LAND SECURITIES	0.024%	56.468%
773	AMETEK INC COMMON STOCK USD.01	0.024%	56.491%
774	TESCO PLC	0.024%	56.515%
775	SSR MINING INC COMMON STOCK	0.024%	56.539%
776	VODAFONE GROUP PLC SP ADR ADR	0.024%	56.562%
777	ARAMARK COMMON STOCK USD.01	0.024%	56.586%
778	CORUS ENTERTAIN	0.024%	56.610%
779	NORTHLAND POWER	0.024%	56.633%
780	KOHL'S CORPORATI	0.024%	56.657%
781	VERMILION ENERGY INC COMMON STOCK	0.024%	56.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	ACTIVISION BLIZ	0.024%	56.704%
783	WILLIS TOWERS W	0.024%	56.727%
784	ENDEAVOUR MININ	0.024%	56.751%
785	NRG ENERGY	0.023%	56.774%
786	JABIL CIRCUIT I	0.023%	56.798%
787	BAXTER INTL INC	0.023%	56.821%
788	ING GROEP NV	0.023%	56.845%
789	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.023%	56.868%
790	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.023%	56.891%
791	LKQ CORP COMMON STOCK USD.01	0.023%	56.915%
792	TREASURY WINE E	0.023%	56.938%
793	LEGG MASON INC SR UNSECURED 03/26 4.75	0.023%	56.961%
794	STANDARD LIFE P	0.023%	56.985%
795	TOREX GOLD RESO	0.023%	57.008%
796	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	57.031%
797	DUKE REALTY CORP REIT USD.01	0.023%	57.054%
798	QUEBECOR INC 'B	0.023%	57.077%
799	ADIDAS AG	0.023%	57.101%
800	SUN HUNG KAI PR	0.023%	57.124%
801	HUNTSMAN CORP COMMON STOCK USD.01	0.023%	57.147%
802	STRYKER CORP	0.023%	57.170%
803	KOMATSU	0.023%	57.193%
804	PHILIPS ELECTRO	0.023%	57.216%
805	SAMPO OYJ	0.023%	57.239%
806	LIBERTY BROADBAND C COMMON STOCK USD.01	0.023%	57.262%
807	ENERCARE INC	0.023%	57.285%
808	CA INC SR UNSECURED 03/27 4.7	0.023%	57.308%
809	TAHOE RESOURCES INC COMMON STOCK	0.023%	57.331%
810	BORGWARNER INC COMMON STOCK USD.01	0.023%	57.354%
811	CARMAX INC COMMON STOCK USD.5	0.023%	57.377%
812	US BANCORP SR UNSECURED 01/24 3.7	0.023%	57.400%
813	PRAXAIR STK	0.023%	57.422%
814	BP PLC SPONS ADR ADR	0.023%	57.445%
815	BECTON DICKINSON	0.023%	57.468%
816	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.023%	57.491%
817	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.023%	57.514%
818	NATIONWIDE B/S	0.023%	57.537%
819	TELECOM ITALIA	0.023%	57.559%
820	BRITISH AMERICAN TOB SP ADR ADR	0.023%	57.582%
821	UTD THERAPEUTIC	0.023%	57.605%
822	INTERFOR CORP	0.023%	57.628%
823	NIPPON STEEL CO	0.023%	57.650%
824	CHINA PETROLEUM	0.023%	57.673%
825	UDR INC REIT USD.01	0.023%	57.695%
826	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.023%	57.718%
827	WM MORRISON SUP	0.022%	57.740%
828	ELECTRICITE DE	0.022%	57.763%
829	RUSSEL METALS I	0.022%	57.785%
830	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	57.808%
831	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.022%	57.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	STMICROELECTRON	0.022%	57.852%
833	NEW FLYER COMMO	0.022%	57.875%
834	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.022%	57.897%
835	KEY BANK NA SR UNSECURED 06/25 3.3	0.022%	57.919%
836	mitsui & CO	0.022%	57.942%
837	ARKEMA	0.022%	57.964%
838	FLEXTRONICS INT	0.022%	57.986%
839	CSX CORP 3.7% 3	0.022%	58.009%
840	FRANCO NEVADA CORP COMMON STOCK	0.022%	58.031%
841	METLIFE INC SR UNSECURED 02/21 4.75	0.022%	58.053%
842	NORTHERN TRUST	0.022%	58.075%
843	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.022%	58.098%
844	CLARIANT AG	0.022%	58.120%
845	TAYLOR WIMPEY	0.022%	58.142%
846	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.022%	58.164%
847	ADOBE SYSTEMS I	0.022%	58.186%
848	NETEASE INC ADR ADR USD.0001	0.022%	58.209%
849	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.022%	58.231%
850	KREDITANSTALT F	0.022%	58.253%
851	PVH CORP COMMON STOCK USD1.0	0.022%	58.275%
852	BANCO SANTANDER SA SPON ADR ADR	0.022%	58.297%
853	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.022%	58.319%
854	MARSH & MCLENNA	0.022%	58.341%
855	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.022%	58.363%
856	DEN DANSKE BANK	0.022%	58.385%
857	MULLEN GROUP LT	0.022%	58.407%
858	HARRIS CORP	0.022%	58.429%
859	UNILEVER PLC SPONSORED ADR ADR	0.022%	58.451%
860	POST HOLDINGS INC COMMON STOCK USD.01	0.022%	58.472%
861	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.022%	58.494%
862	POLSKI KON NAF	0.022%	58.516%
863	UNIVERSAL HLTH	0.022%	58.538%
864	SUMITOMO CHEMIC	0.022%	58.560%
865	DANONE S.A. COM	0.022%	58.581%
866	UNUM GROUP	0.022%	58.603%
867	MACY S INC COMMON STOCK USD.01	0.022%	58.625%
868	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.022%	58.647%
869	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.022%	58.668%
870	BOUYGUES	0.022%	58.690%
871	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.022%	58.712%
872	PREMIUM BRANDS	0.022%	58.733%
873	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.022%	58.755%
874	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.022%	58.777%
875	HOLOGIC INC COMMON STOCK USD.01	0.022%	58.798%
876	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.022%	58.820%
877	BORALEX INC CL	0.022%	58.841%
878	INGREDION INC COMMON STOCK USD.01	0.022%	58.863%
879	ONEOK INC	0.022%	58.884%
880	AT+T INC SR UNSECURED 05/25 3.4	0.022%	58.906%
881	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.021%	58.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	CHINA O/SEAS LA	0.021%	58.949%
883	AMP LIMITED	0.021%	58.970%
884	ONEX CORP SUB V	0.021%	58.992%
885	DOMINION RES(VI	0.021%	59.013%
886	IRON MOUNTAIN INC REIT USD.01	0.021%	59.035%
887	LYONDELLBASELL	0.021%	59.056%
888	REGENCY CENTERS CORP REIT USD.01	0.021%	59.077%
889	AGILENT TECHNOL	0.021%	59.099%
890	DEUTSCHE POST A	0.021%	59.120%
891	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.021%	59.141%
892	KONINKLIJKE KPN	0.021%	59.163%
893	AMERISOURCEBERG	0.021%	59.184%
894	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.021%	59.205%
895	PACIFIC GAS & E	0.021%	59.227%
896	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.021%	59.248%
897	CIGNA CORP SR UNSECURED 02/22 4	0.021%	59.269%
898	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.021%	59.290%
899	TELEPERFORMANCE	0.021%	59.312%
900	TIME WARNER INC	0.021%	59.333%
901	GENUINE PARTS C	0.021%	59.354%
902	LONZA GROUP AG	0.021%	59.375%
903	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.021%	59.396%
904	MTU AERO ENGINE	0.021%	59.417%
905	FRESENIUS SE &	0.021%	59.438%
906	SL GREEN REALTY	0.021%	59.459%
907	ASHTREAD GROUP	0.021%	59.480%
908	BOC HONG KONG H	0.021%	59.501%
909	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.021%	59.522%
910	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.021%	59.542%
911	TOTAL SA SPON ADR ADR	0.021%	59.563%
912	SMART REAL ESTA	0.021%	59.584%
913	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.021%	59.605%
914	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.021%	59.626%
915	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.021%	59.647%
916	SOUTHERN CO	0.021%	59.667%
917	PNC BANK NA 2.6	0.021%	59.688%
918	AVIVA PLC	0.021%	59.709%
919	GRUPO MEXICO SA	0.021%	59.730%
920	BALL CORP	0.021%	59.751%
921	SUZUKI MOTOR CO	0.021%	59.771%
922	LANXESS	0.021%	59.792%
923	RYDER SYSTEM IN	0.021%	59.813%
924	ETRADE FINANCIA	0.021%	59.834%
925	LOEWS CORP COMMON STOCK USD.01	0.021%	59.854%
926	ROLLS ROYCE	0.021%	59.875%
927	ADECCO SA	0.021%	59.896%
928	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.021%	59.916%
929	LINCOLN NATL CO	0.021%	59.937%
930	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.021%	59.958%
931	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.021%	59.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	AUST & NZ BK GP	0.021%	59.999%
933	GEN DYNAMICS CO	0.021%	60.019%
934	QUANTA SERVICES	0.021%	60.040%
935	AUTOLIV INC	0.021%	60.060%
936	NEWCREST MINING	0.021%	60.081%
937	VERIZON COMMUN	0.020%	60.101%
938	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.020%	60.122%
939	COTY INC CL A COMMON STOCK USD.01	0.020%	60.142%
940	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.020%	60.163%
941	VESTAS WIND SYS	0.020%	60.183%
942	CANADIAN REAL E	0.020%	60.203%
943	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.020%	60.224%
944	BAE SYSTEMS	0.020%	60.244%
945	NASDAQ INC COMMON STOCK USD.01	0.020%	60.264%
946	CHINA MERCHANTS	0.020%	60.284%
947	EXTRA SPACE STO	0.020%	60.305%
948	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.020%	60.325%
949	STEEL DYNAMICS INC COMMON STOCK USD.005	0.020%	60.345%
950	AEON CO., LTD	0.020%	60.365%
951	DAHCHI LIFE	0.020%	60.385%
952	LG DISPLAY CO	0.020%	60.405%
953	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.020%	60.426%
954	JM SMUCKER CO/THE COMMON STOCK	0.020%	60.446%
955	BAXTER INTL INC	0.020%	60.466%
956	BORAL LIMITED	0.020%	60.486%
957	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.020%	60.506%
958	OMNICOM GROUP I	0.020%	60.526%
959	NTT DOCOMO INC	0.020%	60.546%
960	MARTINREA INTER	0.020%	60.566%
961	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.020%	60.586%
962	STEINHOFF INTER	0.020%	60.605%
963	AGCO CORP	0.020%	60.625%
964	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.020%	60.645%
965	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	60.665%
966	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.020%	60.685%
967	SMURFIT KAPPA P	0.020%	60.705%
968	KLEPIERRE	0.020%	60.725%
969	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.020%	60.744%
970	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.020%	60.764%
971	CITIC LTD	0.020%	60.784%
972	NETAPP INC.	0.020%	60.804%
973	ARROW ELECTRONI	0.020%	60.824%
974	JONES LANG LASA	0.020%	60.843%
975	ALLIED PPTY,REI	0.020%	60.863%
976	SPRINT CORP COMMON STOCK USD.01	0.020%	60.883%
977	SMITHS GROUP	0.020%	60.902%
978	IMPERIAL TOBACC	0.020%	60.922%
979	DUFREY AG-REG	0.020%	60.942%
980	FRESENIUS MEDIC	0.020%	60.961%
981	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.020%	60.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	SWATCH GROUP	0.020%	61.001%
983	PERRIGO CO PLC	0.020%	61.020%
984	MS&AD INSURANCE	0.020%	61.040%
985	MARKEL CORP COMMON STOCK	0.020%	61.059%
986	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.020%	61.079%
987	BLUESCOPE STEEL	0.020%	61.098%
988	SPIRIT AEROSYST	0.019%	61.118%
989	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.019%	61.137%
990	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	61.157%
991	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.019%	61.176%
992	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.019%	61.196%
993	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.019%	61.215%
994	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.019%	61.234%
995	TOSOH CORP	0.019%	61.254%
996	TJX COS INC	0.019%	61.273%
997	NESTE OIL OYJ	0.019%	61.293%
998	UBISOFT ENTERTA	0.019%	61.312%
999	STRYKER CORP SR UNSECURED 05/24 3.375	0.019%	61.331%
1000	JUNIPER NETWORK	0.019%	61.351%
1001	ERSTE GROUP BAN	0.019%	61.370%
1002	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.019%	61.390%
1003	ANADARKO PETROL	0.019%	61.409%
1004	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.019%	61.428%
1005	ATCO LTD CL I N	0.019%	61.448%
1006	SESA STERLITE	0.019%	61.467%
1007	TIFFANY & CO	0.019%	61.486%
1008	BEST BUY CO INC	0.019%	61.505%
1009	PARAMOUNT RESOU	0.019%	61.525%
1010	PARKLAND FUEL C	0.019%	61.544%
1011	REINSURANCE GRO	0.019%	61.563%
1012	SUMITOMO ELEC I	0.019%	61.582%
1013	CARREFOUR SA	0.019%	61.602%
1014	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.019%	61.621%
1015	GREAT CANADIAN	0.019%	61.640%
1016	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.019%	61.659%
1017	AON PLC	0.019%	61.679%
1018	BELLWAY	0.019%	61.698%
1019	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.019%	61.717%
1020	LABRADOR IRON O	0.019%	61.736%
1021	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.019%	61.755%
1022	DEXUS PROPERTY	0.019%	61.774%
1023	RECKITT BENCKIS	0.019%	61.793%
1024	ESSITY AKTIEBOL	0.019%	61.812%
1025	EVEREST RE GROU	0.019%	61.831%
1026	METLIFE INC SR UNSECURED 04/24 3.6	0.019%	61.850%
1027	GIVAUDAN	0.019%	61.869%
1028	CUMMINS INC	0.019%	61.888%
1029	TRICAN WELL SER	0.019%	61.907%
1030	FEDERAL REALTY INVS TRUST REIT USD.01	0.019%	61.925%
1031	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.019%	61.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.019%	61.963%
1033	SEGRO PLC	0.019%	61.982%
1034	SWISSCOM AG	0.019%	62.001%
1035	RITCHIE BROS. A	0.019%	62.020%
1036	MEG ENERGY CORP	0.019%	62.038%
1037	AFFILIATED MNGR	0.019%	62.057%
1038	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.019%	62.076%
1039	ASSOCD BANC-COR	0.019%	62.094%
1040	LIBERTY MUTUAL	0.019%	62.113%
1041	SWEDBANK AB	0.019%	62.132%
1042	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.019%	62.151%
1043	NORDSTROM INC SR UNSECURED 05/20 4.75	0.019%	62.169%
1044	PETROBRAS PFEFE	0.019%	62.188%
1045	FERRARI NV	0.019%	62.206%
1046	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	62.225%
1047	CAIXABANK	0.019%	62.243%
1048	STOCKLAND TRUST	0.019%	62.262%
1049	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	62.280%
1050	BANK RAKYAT IND	0.018%	62.299%
1051	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.018%	62.317%
1052	TOYOTA TSUSHO C	0.018%	62.336%
1053	BARRATT DEVEL	0.018%	62.354%
1054	LG CHEM LTD	0.018%	62.372%
1055	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.018%	62.391%
1056	GENERAL ELECTRI	0.018%	62.409%
1057	AECON GROUP INC	0.018%	62.428%
1058	UTD MICRO ELECT	0.018%	62.446%
1059	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.018%	62.464%
1060	SVENSKA HANDELS	0.018%	62.483%
1061	AIR PRODS & CHE	0.018%	62.501%
1062	EXCHANGE INCOME	0.018%	62.519%
1063	AUTONATION INC	0.018%	62.537%
1064	PULTEGROUP INC.	0.018%	62.556%
1065	SCOR	0.018%	62.574%
1066	VALEO SA	0.018%	62.592%
1067	THERMO FISHER S	0.018%	62.610%
1068	ECOLAB INC COMMON STOCK USD1.0	0.018%	62.628%
1069	CSL LIMITED	0.018%	62.646%
1070	ALBEMARLE CORP	0.018%	62.665%
1071	MYLAN NV 3.125%	0.018%	62.683%
1072	KONINKLIJKE DSM	0.018%	62.701%
1073	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.018%	62.719%
1074	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	62.737%
1075	ITOCHU CORP	0.018%	62.755%
1076	KROTON EDUCACIO	0.018%	62.773%
1077	ELISA OYJ-A	0.018%	62.791%
1078	PENTAIR PLC	0.018%	62.809%
1079	HP INC COMMON STOCK USD.01	0.018%	62.827%
1080	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.018%	62.845%
1081	TRINITY INDS	0.018%	62.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	ASSURED GUARANT	0.018%	62.881%
1083	CARLSBERG	0.018%	62.899%
1084	GENERAL MILLS I	0.018%	62.917%
1085	SAINSBURY (J) P	0.018%	62.935%
1086	SANLAM LIMITED	0.018%	62.953%
1087	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	62.971%
1088	WESTERN FOREST	0.018%	62.989%
1089	BRITISH LAND CO	0.018%	63.007%
1090	CASCADES INC	0.018%	63.025%
1091	JPMORGAN CHASE	0.018%	63.043%
1092	CDN UTILS LTD N	0.018%	63.060%
1093	UTD RENTALS INC	0.018%	63.078%
1094	OSHKOSH CORP COMMON STOCK USD.01	0.018%	63.096%
1095	OMV AG	0.018%	63.114%
1096	BROTHERIndustr	0.018%	63.132%
1097	SHIRE PLC	0.018%	63.149%
1098	HYATT HOTELS CO	0.018%	63.167%
1099	MURATA MFG CO	0.018%	63.185%
1100	BANK LEUMI LE-I	0.018%	63.203%
1101	Cineplex Inc.	0.018%	63.221%
1102	TORCHMARK CORP COMMON STOCK USD1.0	0.018%	63.238%
1103	MELROSEIndustr	0.018%	63.256%
1104	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.018%	63.274%
1105	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.018%	63.291%
1106	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	63.309%
1107	TECH DATA CORP COMMON STOCK USD.0015	0.018%	63.327%
1108	UNILEVER NV	0.018%	63.345%
1109	NATIONAL AUSTRA	0.018%	63.362%
1110	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.018%	63.380%
1111	JFE HOLDINGS IN	0.018%	63.397%
1112	YAMAHA MOTOR CO	0.018%	63.415%
1113	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.018%	63.433%
1114	COMERICA INC	0.018%	63.450%
1115	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.018%	63.468%
1116	VULCAN MATERIAL	0.018%	63.486%
1117	UNITED OVERSEAS	0.018%	63.503%
1118	KINGSPAN GROUP	0.018%	63.521%
1119	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	63.538%
1120	WH GROUP LTD	0.018%	63.556%
1121	GRAN TIERRA ENE	0.018%	63.573%
1122	SECURE ENERGY S	0.018%	63.591%
1123	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	63.609%
1124	TUI AG	0.018%	63.626%
1125	ASSURANT INC COMMON STOCK USD.01	0.018%	63.644%
1126	THOR INDUSTRIES INC COMMON STOCK USD.1	0.017%	63.661%
1127	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	63.679%
1128	COLGATE-PALMOLI	0.017%	63.696%
1129	VICINITY CENTER	0.017%	63.713%
1130	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	63.731%
1131	NUVISTA ENERGY	0.017%	63.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	EUROPEAN FIN ST	0.017%	63.766%
1133	GECINA SA	0.017%	63.783%
1134	UNI-SELECT INC	0.017%	63.801%
1135	PAREX RESOURCES	0.017%	63.818%
1136	CAMDEN PROPERTY	0.017%	63.835%
1137	HORMEL FOODS CORP COMMON STOCK USD.01465	0.017%	63.853%
1138	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.017%	63.870%
1139	SOUTHERN CO SR UNSECURED 06/20 2.75	0.017%	63.887%
1140	GPT GROUP	0.017%	63.905%
1141	OLIN CORP	0.017%	63.922%
1142	NASDAQ INC SR UNSECURED 06/24 4.25	0.017%	63.939%
1143	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.017%	63.957%
1144	ARRIS INTERNATI	0.017%	63.974%
1145	HARLEY DAVIDSON	0.017%	63.991%
1146	GAS NATURAL SDG	0.017%	64.008%
1147	SENSATA TECHNOL	0.017%	64.026%
1148	SANDSTORM GOLD	0.017%	64.043%
1149	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.017%	64.060%
1150	CATCHER TECHNOL	0.017%	64.078%
1151	AIR LEASE CORP	0.017%	64.095%
1152	SHOPIFY INC CLASS A COMMON STOCK	0.017%	64.112%
1153	RANDGOLD RESOUR	0.017%	64.129%
1154	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	64.147%
1155	AMER ELEC POWER	0.017%	64.164%
1156	MARTIN MARIETTA	0.017%	64.181%
1157	BALOISE- HOLDIN	0.017%	64.198%
1158	RYDER SYSTEM IN	0.017%	64.215%
1159	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.017%	64.233%
1160	SEMAFO INC COMM	0.017%	64.250%
1161	RICE ENERGY INC COMMON STOCK USD.01	0.017%	64.267%
1162	UNIONE DI BAN.	0.017%	64.284%
1163	HESS CORPORATIO	0.017%	64.301%
1164	AEGON N.V.	0.017%	64.318%
1165	MANPOWER INC	0.017%	64.336%
1166	NASPERS LIMITED	0.017%	64.353%
1167	DOVER CORP	0.017%	64.370%
1168	SYNNEX CORP COMMON STOCK USD.001	0.017%	64.387%
1169	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	64.404%
1170	PETROBRAS COMMO	0.017%	64.421%
1171	RAGING RIVER EX	0.017%	64.438%
1172	JOHNSON MATTHEY	0.017%	64.455%
1173	BCO BRADESCO,AD	0.017%	64.472%
1174	MARKS & SPENCER	0.017%	64.489%
1175	SUN COMMUNITIES INC REIT USD.01	0.017%	64.506%
1176	INTERTEK TESTIN	0.017%	64.523%
1177	DUPONT FABROS TECHNOLOGY REIT USD.001	0.017%	64.540%
1178	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.017%	64.557%
1179	SK ENERGY CO LT	0.017%	64.574%
1180	NORBORD INC COMMON STOCK	0.017%	64.590%
1181	GKN PLC	0.017%	64.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	AGRICULTURAL BK	0.017%	64.624%
1183	SUNAC CHINA HLD	0.017%	64.641%
1184	DEUTSCHE BANK A	0.017%	64.658%
1185	NEC CORP	0.017%	64.675%
1186	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	64.691%
1187	DENSO CORP	0.017%	64.708%
1188	COMMERZBANK AG	0.017%	64.725%
1189	KIMCO REALTY	0.017%	64.742%
1190	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	64.759%
1191	CREDIT AGRICOLE	0.017%	64.775%
1192	AECOM COMMON STOCK USD.01	0.017%	64.792%
1193	NIPPON BUILDING	0.017%	64.809%
1194	COOPER COS INC	0.017%	64.825%
1195	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.017%	64.842%
1196	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	64.859%
1197	SOMPO JAPAN NIP	0.017%	64.875%
1198	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	64.892%
1199	COMMERCE BANCSH	0.017%	64.909%
1200	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.017%	64.925%
1201	AMEREN CORP SR UNSECURED 11/20 2.7	0.017%	64.942%
1202	CAPITAL POWER C	0.017%	64.959%
1203	KION GROUP AG	0.017%	64.975%
1204	IPG PHOTONICS C	0.017%	64.992%
1205	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.017%	65.008%
1206	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.017%	65.025%
1207	BERKELEY GROUP	0.017%	65.042%
1208	BIRCHCLIFF ENER	0.017%	65.058%
1209	STELLA JONES IN	0.017%	65.075%
1210	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.017%	65.091%
1211	TORAY INDS INC	0.017%	65.108%
1212	WR BERKLEY CORP COMMON STOCK USD.2	0.017%	65.124%
1213	BERKSHIRE HAT E	0.017%	65.141%
1214	REXEL PROMESSES	0.016%	65.157%
1215	INNERGEX RENEWA	0.016%	65.174%
1216	JULIUS BAER GRO	0.016%	65.190%
1217	PRICELINE GROUP	0.016%	65.207%
1218	ELECTR DE FRANC	0.016%	65.223%
1219	AISIN SEIKI CO	0.016%	65.239%
1220	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.016%	65.256%
1221	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	65.272%
1222	SONOCO PRODUCTS	0.016%	65.288%
1223	FIRST CAPITAL R	0.016%	65.305%
1224	MINEBEA CO	0.016%	65.321%
1225	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.016%	65.337%
1226	TDK CORP	0.016%	65.354%
1227	JYSKE BANK A/S	0.016%	65.370%
1228	FLUGHAFEN ZUERI	0.016%	65.386%
1229	TOLL BROTHERS INC COMMON STOCK USD.01	0.016%	65.403%
1230	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.016%	65.419%
1231	HDFC BANK LTD	0.016%	65.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	FIRST SOLAR INC	0.016%	65.451%
1233	HAMMERSON	0.016%	65.467%
1234	KIMBERLY-CLARK	0.016%	65.484%
1235	FISCHER(GEORG)A	0.016%	65.500%
1236	NATIONAL OILWEL	0.016%	65.516%
1237	AMADEUS IT HLDG	0.016%	65.532%
1238	L-BANK BW FOERD	0.016%	65.548%
1239	SK C&C CO LTD	0.016%	65.565%
1240	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.016%	65.581%
1241	GAMING AND LEISURE PROPERTIE REIT	0.016%	65.597%
1242	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	65.613%
1243	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.016%	65.629%
1244	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	65.645%
1245	SNAP-ON INC	0.016%	65.661%
1246	INFINEON TECHNO	0.016%	65.677%
1247	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	65.693%
1248	NATIONWIDE BLDG	0.016%	65.709%
1249	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	65.725%
1250	VEREIT INC REIT USD.01	0.016%	65.741%
1251	DNB NOR ASA	0.016%	65.757%
1252	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.016%	65.773%
1253	APARTMENT INVT + MGMT CO A REIT USD.01	0.016%	65.789%
1254	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.016%	65.805%
1255	KELLOGG CO 4% 1	0.016%	65.821%
1256	INFOSYS TECHNOL	0.016%	65.837%
1257	L BRANDS INC COMPANY GUAR 02/22 5.625	0.016%	65.853%
1258	HENRY SCHEIN CO	0.016%	65.869%
1259	FREEHOLD ROYALT	0.016%	65.885%
1260	JSW STEEL LTD	0.016%	65.900%
1261	HSBC USA INC SR UNSECURED 08/20 2.75	0.016%	65.916%
1262	POSCO	0.016%	65.932%
1263	SBERBANK OF RUS	0.016%	65.948%
1264	APTARGROUP INC COMMON STOCK USD.01	0.016%	65.964%
1265	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	65.980%
1266	DANA HOLDING CO	0.016%	65.996%
1267	RENAISSANCE RE	0.016%	66.011%
1268	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.016%	66.027%
1269	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	66.043%
1270	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.016%	66.059%
1271	NATIONAL GRID PLC SP ADR ADR	0.016%	66.074%
1272	NAVIENT CORP COMMON STOCK USD.01	0.016%	66.090%
1273	PRETIUM RESOURC	0.016%	66.106%
1274	ELECTRONIC ARTS	0.016%	66.122%
1275	JANUS CAPITAL G	0.016%	66.137%
1276	SONY CORP SPONSORED ADR ADR	0.016%	66.153%
1277	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.016%	66.169%
1278	MICHAEL KORS HO	0.016%	66.184%
1279	FAURECIA	0.016%	66.200%
1280	FOREST CITY REALTY TRUST A REIT USD.01	0.016%	66.216%
1281	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	66.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	PRAIRIESKY ROYA	0.016%	66.247%
1283	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	66.263%
1284	MITEL NETWORKS	0.016%	66.278%
1285	RSA INSURANCE G	0.016%	66.294%
1286	CHINA UNICOM LT	0.016%	66.309%
1287	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.016%	66.325%
1288	STAPLES INC	0.016%	66.341%
1289	ROCKWELL AUTO	0.016%	66.356%
1290	RESONA HOLDINGS	0.016%	66.372%
1291	BRIT AMER TOBAC	0.016%	66.387%
1292	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.016%	66.403%
1293	K&S AG	0.016%	66.418%
1294	GENTEX CORP COMMON STOCK USD.06	0.016%	66.434%
1295	Arch Capital Gr	0.016%	66.449%
1296	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.016%	66.465%
1297	GARMIN LTD.	0.015%	66.480%
1298	XL GROUP LTD	0.015%	66.496%
1299	COMINAR REAL ES	0.015%	66.511%
1300	CA INC 3.6% 01A	0.015%	66.527%
1301	CENTRICA PLC	0.015%	66.542%
1302	HANA FINANCIAL	0.015%	66.558%
1303	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.015%	66.573%
1304	PICC PROPERTY &	0.015%	66.589%
1305	DOUGLAS EMMETT INC REIT USD.01	0.015%	66.604%
1306	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.015%	66.619%
1307	FIRSTSTRAND LIMIT	0.015%	66.635%
1308	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.015%	66.650%
1309	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.015%	66.666%
1310	PG&E CORP	0.015%	66.681%
1311	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.015%	66.696%
1312	MKS INSTRUMENTS INC COMMON STOCK	0.015%	66.712%
1313	INTERNATIONAL G	0.015%	66.727%
1314	ROYAL GOLD INC	0.015%	66.742%
1315	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.015%	66.758%
1316	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.015%	66.773%
1317	SANTANDER UK PLC SR UNSECURED 03/24 4	0.015%	66.788%
1318	AES CORP/VA SR UNSECURED 07/21 7.375	0.015%	66.804%
1319	KOMMUNINVEST I	0.015%	66.819%
1320	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.015%	66.834%
1321	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	66.850%
1322	MICROSEMI	0.015%	66.865%
1323	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.015%	66.880%
1324	YES BANK LTD	0.015%	66.895%
1325	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.015%	66.911%
1326	SANDVIK AB	0.015%	66.926%
1327	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.015%	66.941%
1328	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	66.956%
1329	AMDOCS LTD COMMON STOCK GBP.0001	0.015%	66.972%
1330	LAB CORP OF AME	0.015%	66.987%
1331	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.015%	67.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	EXELON CORP COMMON STOCK	0.015%	67.017%
1333	DIRECT LINE INS	0.015%	67.033%
1334	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	67.048%
1335	WESTSHORE TERMI	0.015%	67.063%
1336	DELPHI AUTOMOTI	0.015%	67.078%
1337	BARCLAYS PLC 1.	0.015%	67.093%
1338	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	67.109%
1339	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.015%	67.124%
1340	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	67.139%
1341	MEDTRONIC INC 3	0.015%	67.154%
1342	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.015%	67.169%
1343	IBM CORP SR UNSECURED 02/24 3.625	0.015%	67.184%
1344	JAPAN REAL ESTA	0.015%	67.200%
1345	MASTERCARD INC SR UNSECURED 04/24 3.375	0.015%	67.215%
1346	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.015%	67.230%
1347	BLACKROCK INC SR UNSECURED 06/22 3.375	0.015%	67.245%
1348	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.015%	67.260%
1349	TAKEDA PHARMACE	0.015%	67.275%
1350	ASSURANT INC	0.015%	67.290%
1351	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.015%	67.305%
1352	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	67.321%
1353	COLFAX CORP	0.015%	67.336%
1354	TATA MOTORS LTD	0.015%	67.351%
1355	BAT INTL FINANC	0.015%	67.366%
1356	HEXCEL CORP COMMON STOCK USD.01	0.015%	67.381%
1357	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	67.396%
1358	EIFFAGE SA	0.015%	67.411%
1359	AVNET INC SR UNSECURED 04/26 4.625	0.015%	67.426%
1360	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	67.441%
1361	COACH INC SR UNSECURED 04/25 4.25	0.015%	67.456%
1362	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.015%	67.471%
1363	AETNA INC SR UNSECURED 11/24 3.5	0.015%	67.486%
1364	COCA COLA HBC A	0.015%	67.501%
1365	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.015%	67.516%
1366	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.015%	67.532%
1367	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	67.547%
1368	SIGNET JEWELERS	0.015%	67.562%
1369	CHINA UNICOM	0.015%	67.577%
1370	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.015%	67.592%
1371	CYRUSONE INC REIT USD.01	0.015%	67.607%
1372	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.015%	67.622%
1373	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.015%	67.637%
1374	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	67.652%
1375	AIRBUS GROUP NV	0.015%	67.667%
1376	SUMITOMO MITSUI	0.015%	67.682%
1377	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	67.697%
1378	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.015%	67.712%
1379	PACWEST BANCORP COMMON STOCK	0.015%	67.727%
1380	GALP ENERGIA	0.015%	67.742%
1381	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.015%	67.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	MANITOBA PROVIN	0.015%	67.772%
1383	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.015%	67.787%
1384	ROSS STORES INC	0.015%	67.802%
1385	HALMA	0.015%	67.817%
1386	ANTHEM INC	0.015%	67.832%
1387	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	67.847%
1388	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.015%	67.862%
1389	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.015%	67.877%
1390	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.015%	67.892%
1391	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	67.907%
1392	UNUM GROUP	0.015%	67.922%
1393	HSBC USA INC SR UNSECURED 06/24 3.5	0.015%	67.937%
1394	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	67.952%
1395	TERADYNE INC	0.015%	67.967%
1396	OLD MUTUAL PLC	0.015%	67.981%
1397	PLAINS ALL AMER	0.015%	67.996%
1398	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.015%	68.011%
1399	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.015%	68.026%
1400	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.015%	68.041%
1401	STATOIL ASA COMPANY GUAR 01/22 3.15	0.015%	68.056%
1402	QUALCOMM INC SR UNSECURED 05/25 3.45	0.015%	68.071%
1403	VF CORP SR UNSECURED 09/21 3.5	0.015%	68.086%
1404	CHINA PETROLEUM	0.015%	68.101%
1405	KILROY REALTY C	0.015%	68.116%
1406	KELT EXPLORATIO	0.015%	68.130%
1407	KNIGHT THERAPEU	0.015%	68.145%
1408	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.015%	68.160%
1409	CARLISLE COS IN	0.015%	68.175%
1410	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	68.190%
1411	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	68.205%
1412	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.015%	68.220%
1413	BARD(CR)INC	0.015%	68.234%
1414	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	68.249%
1415	GAP INC/THE SR UNSECURED 04/21 5.95	0.015%	68.264%
1416	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.015%	68.279%
1417	VISA INC SR UNSECURED 12/25 3.15	0.015%	68.294%
1418	CHRISTIAN HANSE	0.015%	68.308%
1419	EPR PROPERTIES REIT USD.01	0.015%	68.323%
1420	ORICA LIMITED	0.015%	68.338%
1421	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.015%	68.353%
1422	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	68.368%
1423	ASML HOLDING NV	0.015%	68.382%
1424	BANK TOKYO-MIT	0.015%	68.397%
1425	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	68.412%
1426	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	68.427%
1427	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	68.441%
1428	SKANDINAVISKA E	0.015%	68.456%
1429	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	68.471%
1430	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.015%	68.486%
1431	AON CORP COMPANY GUAR 09/20 5	0.015%	68.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	68.515%
1433	COMMONWEALTH BA	0.015%	68.530%
1434	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.015%	68.545%
1435	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.015%	68.560%
1436	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	68.574%
1437	AAC TECHNOLOGIE	0.015%	68.589%
1438	CME GROUP INC SR UNSECURED 03/25 3	0.015%	68.604%
1439	LIBERTY VENTURES SER A TRACKING STK USD.01	0.015%	68.618%
1440	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.015%	68.633%
1441	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	68.648%
1442	MARVELL TECH GR	0.015%	68.663%
1443	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	68.677%
1444	DEUTSCHE BK AG	0.015%	68.692%
1445	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	68.707%
1446	PRECISION DRILLING CORP COMMON STOCK	0.015%	68.721%
1447	CHINA COMMUNICA	0.015%	68.736%
1448	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.015%	68.751%
1449	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.015%	68.766%
1450	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	68.780%
1451	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.015%	68.795%
1452	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	68.809%
1453	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	68.824%
1454	SEKISUI CHEMICA	0.015%	68.839%
1455	PFIZER INC SR UNSECURED 12/26 3	0.015%	68.853%
1456	CITIGROUP INC SR UNSECURED 04/25 3.3	0.015%	68.868%
1457	BALL CORP COMPANY GUAR 03/22 5	0.015%	68.883%
1458	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	68.897%
1459	LAS VEGAS SANDS	0.015%	68.912%
1460	UMICORE	0.015%	68.927%
1461	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.015%	68.941%
1462	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	68.956%
1463	EATON CORP COMPANY GUAR 11/22 2.75	0.015%	68.970%
1464	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.015%	68.985%
1465	BHP BILLITON FI	0.015%	69.000%
1466	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.015%	69.014%
1467	BEMIS COMPANY COMMON STOCK USD.1	0.015%	69.029%
1468	ORACLE CORP SR UNSECURED 10/22 2.5	0.015%	69.043%
1469	VIACOM INC SR UNSECURED 04/24 3.875	0.015%	69.058%
1470	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.015%	69.072%
1471	MONDI PLC	0.015%	69.087%
1472	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	69.101%
1473	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.015%	69.116%
1474	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.015%	69.130%
1475	HIGHWOODS PROPE	0.015%	69.145%
1476	NOBLE ENERGY IN	0.015%	69.160%
1477	SES GLOBAL	0.015%	69.174%
1478	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.015%	69.189%
1479	RAIFFEISEN BANK	0.015%	69.203%
1480	SLM CORP COMMON STOCK USD.2	0.015%	69.218%
1481	ENSIGN ENERGY S	0.015%	69.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	AETNA INC 4.125	0.014%	69.247%
1483	MOL HUNGARIAN	0.014%	69.261%
1484	CHINA RES BEIJI	0.014%	69.276%
1485	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.014%	69.290%
1486	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.014%	69.305%
1487	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.014%	69.319%
1488	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.014%	69.334%
1489	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.014%	69.348%
1490	AMGEN INC SR UNSECURED 11/21 3.875	0.014%	69.362%
1491	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	69.377%
1492	RHEINMETALL AG	0.014%	69.391%
1493	BARCLAYS AFRICA	0.014%	69.406%
1494	STATOIL ASA COMPANY GUAR 01/23 2.45	0.014%	69.420%
1495	ECN CAPITAL COR	0.014%	69.435%
1496	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.014%	69.449%
1497	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.014%	69.464%
1498	SANDERSON FARMS INC COMMON STOCK USD1.0	0.014%	69.478%
1499	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.014%	69.492%
1500	NOMURA HOLD INC	0.014%	69.507%
1501	NORDSTROM INC	0.014%	69.521%
1502	HOWARD HUGHES CORP/THE COMMON STOCK	0.014%	69.536%
1503	BCO BRADESCO,PR	0.014%	69.550%
1504	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.014%	69.564%
1505	ADIENT PLC	0.014%	69.579%
1506	EBAY INC SR UNSECURED 03/22 3.8	0.014%	69.593%
1507	SPIRAX-SARCO EN	0.014%	69.607%
1508	AXIS CAPITAL HO	0.014%	69.622%
1509	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.014%	69.636%
1510	NN GROUP NV	0.014%	69.650%
1511	GN STORE NORD	0.014%	69.665%
1512	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.014%	69.679%
1513	GE CAPITAL EURO	0.014%	69.693%
1514	A.P. MOLLER-MAE	0.014%	69.708%
1515	INTUIT INC COMMON STOCK USD.01	0.014%	69.722%
1516	SIERRA WIRELESS INC COMMON STOCK	0.014%	69.736%
1517	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	69.750%
1518	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.014%	69.765%
1519	NORTH WEST CO I	0.014%	69.779%
1520	WINPAK LTD	0.014%	69.793%
1521	BOEING CO SR UNSECURED 03/25 2.5	0.014%	69.807%
1522	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.014%	69.822%
1523	MURPHY OIL CORP	0.014%	69.836%
1524	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.014%	69.850%
1525	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.014%	69.864%
1526	GRANITE REAL ES	0.014%	69.879%
1527	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.014%	69.893%
1528	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.014%	69.907%
1529	MACERICH CO	0.014%	69.921%
1530	MASTEC INC	0.014%	69.935%
1531	DOREL INDS INC	0.014%	69.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.014%	69.964%
1533	VIACOM INC	0.014%	69.978%
1534	SALESFORCE.COM	0.014%	69.992%
1535	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.014%	70.006%
1536	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	70.020%
1537	STERIS PLC	0.014%	70.034%
1538	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.014%	70.049%
1539	CREDIT ACCEPTAN	0.014%	70.063%
1540	INCHCAPE PLC	0.014%	70.077%
1541	NOKIA OYJ SR UNSECURED 06/22 3.375	0.014%	70.091%
1542	CBOE HOLDINGS INC COMMON STOCK	0.014%	70.105%
1543	QUALCOMM INC SR UNSECURED 05/22 3	0.014%	70.119%
1544	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.014%	70.133%
1545	AALBERTS INDUST	0.014%	70.147%
1546	KROGER CO SR UNSECURED 04/22 3.4	0.014%	70.161%
1547	TDC A/S	0.014%	70.175%
1548	MEGGITT	0.014%	70.189%
1549	SUMITOMO CORP	0.014%	70.203%
1550	SANOFI ADR ADR	0.014%	70.218%
1551	NETAPP INC SR UNSECURED 06/21 3.375	0.014%	70.232%
1552	ENAGAS	0.014%	70.246%
1553	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	70.260%
1554	AMERCO COMMON STOCK USD.25	0.014%	70.274%
1555	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	70.288%
1556	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.014%	70.302%
1557	AUTODESK INC SR UNSECURED 06/20 3.125	0.014%	70.316%
1558	AKAMAI TECHNOLO	0.014%	70.330%
1559	ROPER TECHNOLOG	0.014%	70.344%
1560	MEDIOBANCA SPA	0.014%	70.358%
1561	HOME CAP GRP IN	0.014%	70.372%
1562	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.014%	70.385%
1563	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.014%	70.399%
1564	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	70.413%
1565	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.014%	70.427%
1566	ACKERMANS & VAN	0.014%	70.441%
1567	BIOGEN INC SR UNSECURED 09/20 2.9	0.014%	70.455%
1568	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	70.469%
1569	CARNIVAL PLC	0.014%	70.483%
1570	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.014%	70.497%
1571	NEW WORLD DEVEL	0.014%	70.511%
1572	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.014%	70.525%
1573	HUNTINGTON NATI	0.014%	70.539%
1574	SEMPRA ENERGY	0.014%	70.553%
1575	STATE STREET CORP SR UNSECURED 08/20 2.55	0.014%	70.567%
1576	UNUM GROUP SR UNSECURED 05/21 3	0.014%	70.581%
1577	US BANCORP SR UNSECURED 01/22 2.625	0.014%	70.595%
1578	JAZZ PHARMACEUT	0.014%	70.608%
1579	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.014%	70.622%
1580	INFORMA PLC	0.014%	70.636%
1581	PNC BANK NA SR UNSECURED 07/20 2.6	0.014%	70.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	MORGAN STANLEY	0.014%	70.664%
1583	HUDSON'S BAY CO	0.014%	70.678%
1584	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.014%	70.692%
1585	BAE SYSTEMS HLD	0.014%	70.706%
1586	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.014%	70.719%
1587	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.014%	70.733%
1588	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.014%	70.747%
1589	MIZUHO FINANCIA	0.014%	70.761%
1590	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.014%	70.775%
1591	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.014%	70.789%
1592	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.014%	70.803%
1593	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.014%	70.816%
1594	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.014%	70.830%
1595	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.014%	70.844%
1596	ANIXTER INC COMPANY GUAR 10/21 5.125	0.014%	70.858%
1597	ATS AUTOMATION	0.014%	70.872%
1598	JOHN DEERE CAPI	0.014%	70.886%
1599	WP CAREY INC REIT USD.001	0.014%	70.900%
1600	MIZUHO BANK LTD	0.014%	70.913%
1601	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.014%	70.927%
1602	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.014%	70.941%
1603	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.014%	70.955%
1604	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.014%	70.969%
1605	CITIGROUP INC SR UNSECURED 03/21 2.7	0.014%	70.983%
1606	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.014%	70.996%
1607	BAIDU INC SPON ADR ADR USD.00005	0.014%	71.010%
1608	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.014%	71.024%
1609	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.014%	71.038%
1610	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	71.052%
1611	US BANCORP SR UNSECURED 01/21 2.35	0.014%	71.065%
1612	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	71.079%
1613	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.014%	71.093%
1614	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.014%	71.107%
1615	LAB CORP AMER H	0.014%	71.121%
1616	AFLAC INC SR UNSECURED 03/20 2.4	0.014%	71.134%
1617	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.014%	71.148%
1618	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.014%	71.162%
1619	CHARTWELL RETIR	0.014%	71.176%
1620	GALAPAGOS NV	0.014%	71.190%
1621	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.014%	71.203%
1622	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.014%	71.217%
1623	L'OREAL	0.014%	71.231%
1624	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.014%	71.245%
1625	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.014%	71.258%
1626	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	71.272%
1627	LEGG MASON INC SR UNSECURED 07/19 2.7	0.014%	71.286%
1628	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.014%	71.300%
1629	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.014%	71.314%
1630	SYNOPSYS INC	0.014%	71.327%
1631	A P MOLLER - MA	0.014%	71.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.014%	71.355%
1633	CONSTELLATION B	0.014%	71.369%
1634	CITIGROUP INC	0.014%	71.382%
1635	RANDSTAD HOLDIN	0.014%	71.396%
1636	WALT DISNEY CO	0.014%	71.410%
1637	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.014%	71.424%
1638	AMERICAN HONDA	0.014%	71.437%
1639	AT+T INC SR UNSECURED 06/20 2.45	0.014%	71.451%
1640	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.014%	71.465%
1641	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.014%	71.479%
1642	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	71.492%
1643	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.014%	71.506%
1644	EXPEDIA INC COMMON STOCK USD.001	0.014%	71.520%
1645	COMERICA BANK SR UNSECURED 06/20 2.5	0.014%	71.534%
1646	HARLEY DAVIDSON	0.014%	71.547%
1647	SUNCORP GROUP	0.014%	71.561%
1648	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.014%	71.575%
1649	ACTIVISION BLIZ	0.014%	71.588%
1650	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.014%	71.602%
1651	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.014%	71.616%
1652	SANTANDER HLDG	0.014%	71.629%
1653	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.014%	71.643%
1654	KINGBOARD CHEMI	0.014%	71.657%
1655	SHOWA DENKO KK	0.014%	71.670%
1656	GEMALTO NV	0.014%	71.684%
1657	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.014%	71.698%
1658	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.014%	71.711%
1659	BRUNSWICK CORP	0.014%	71.725%
1660	BP CAPITAL MARK	0.014%	71.739%
1661	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.014%	71.752%
1662	HISCOX LTD	0.014%	71.766%
1663	TJX COS INC SR UNSECURED 06/21 2.75	0.014%	71.780%
1664	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.014%	71.793%
1665	WILLIAMS-SONOMA	0.014%	71.807%
1666	MATTEL INC SR UNSECURED 08/21 2.35	0.014%	71.821%
1667	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.014%	71.834%
1668	AMS AG	0.014%	71.848%
1669	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.014%	71.861%
1670	UNIPER SE	0.014%	71.875%
1671	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.014%	71.889%
1672	GENTING BHD	0.014%	71.902%
1673	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.014%	71.916%
1674	GPO FIN BANORTE	0.014%	71.929%
1675	ROYAL DUTCH SH-	0.014%	71.943%
1676	CHINA PHARMACEU	0.014%	71.956%
1677	NVIDIA CORP	0.014%	71.970%
1678	MERLIN PROPERTI	0.014%	71.984%
1679	BURBERRY GROUP	0.014%	71.997%
1680	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.014%	72.011%
1681	ISUZU MOTORS	0.014%	72.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	QORVO INC COMMON STOCK USD.0001	0.014%	72.038%
1683	GROUP 4 SECURIC	0.014%	72.051%
1684	ALARIS ROYALTY	0.014%	72.065%
1685	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	72.078%
1686	SAMSUNG ELEC-ME	0.014%	72.092%
1687	ST JAMES PLACE	0.014%	72.105%
1688	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	72.119%
1689	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.013%	72.132%
1690	BANKUNITED INC COMMON STOCK USD.01	0.013%	72.146%
1691	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.013%	72.159%
1692	HANG SENG BANK	0.013%	72.173%
1693	EMCOR GROUP INC COMMON STOCK USD.01	0.013%	72.186%
1694	CHIMEI INNOLUX	0.013%	72.200%
1695	EMC CORP(MASS)	0.013%	72.213%
1696	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.013%	72.227%
1697	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.013%	72.240%
1698	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.013%	72.253%
1699	HALLIBURTON CO	0.013%	72.267%
1700	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.013%	72.280%
1701	UCB	0.013%	72.294%
1702	OSRAM LICHT AG	0.013%	72.307%
1703	KIRIN HOLDINGS	0.013%	72.320%
1704	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	72.334%
1705	PLAINS ALL AMER	0.013%	72.347%
1706	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	72.361%
1707	LAGARDERE S.C.A	0.013%	72.374%
1708	VCA INC COMMON STOCK USD.001	0.013%	72.387%
1709	BED BATH & BEYO	0.013%	72.400%
1710	MARATHON OIL CO	0.013%	72.414%
1711	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.013%	72.427%
1712	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.013%	72.440%
1713	WOLSELEY PLC	0.013%	72.454%
1714	SUMITOMO RLTY&D	0.013%	72.467%
1715	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	72.480%
1716	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	72.493%
1717	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.013%	72.506%
1718	CASEYS GEN STOR	0.013%	72.520%
1719	FUBON FINANCIAL	0.013%	72.533%
1720	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.013%	72.546%
1721	DREAM OFFICE RE	0.013%	72.559%
1722	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	72.573%
1723	FMC CORP	0.013%	72.586%
1724	WEX INC COMMON STOCK USD.01	0.013%	72.599%
1725	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.013%	72.612%
1726	PT UNITED TRACT	0.013%	72.625%
1727	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.013%	72.639%
1728	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	72.652%
1729	CORELOGIC INC COMMON STOCK USD1.0	0.013%	72.665%
1730	BROWN + BROWN INC COMMON STOCK USD.1	0.013%	72.678%
1731	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	72.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	XYLEM INC COMMON STOCK	0.013%	72.704%
1733	GS HOLDINGS COR	0.013%	72.718%
1734	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	72.731%
1735	ASAHI GLASS CO	0.013%	72.744%
1736	ENTEGRIS INC COMMON STOCK USD.01	0.013%	72.757%
1737	LAZARD LTD CL A COMMON STOCK USD.01	0.013%	72.770%
1738	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	72.783%
1739	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.013%	72.796%
1740	COPA HOLDINGS S	0.013%	72.809%
1741	FORTIVE CORP COMMON STOCK USD.01	0.013%	72.822%
1742	CTBC FINANCIAL	0.013%	72.835%
1743	EQUIFAX INC	0.013%	72.848%
1744	AMPHENOL CORP	0.013%	72.862%
1745	LOCALIZA RENT A	0.013%	72.875%
1746	FUJIFILM HLDGS	0.013%	72.888%
1747	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.013%	72.901%
1748	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	72.914%
1749	ERICSSON LM-B S	0.013%	72.927%
1750	SWISS LIFE HLDG	0.013%	72.940%
1751	HYUNDAI MOBIS	0.013%	72.953%
1752	LOJAS RENNER SA	0.013%	72.966%
1753	EATON VANCE CORP COMMON STOCK USD.00390625	0.013%	72.979%
1754	CORNING INC SR UNSECURED 08/20 4.25	0.013%	72.992%
1755	VISTEON CORP COMMON STOCK	0.013%	73.005%
1756	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.013%	73.018%
1757	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.013%	73.031%
1758	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.013%	73.044%
1759	CINTAS CORP	0.013%	73.056%
1760	LONGFOR PROPERT	0.013%	73.069%
1761	ESSENT GROUP LT	0.013%	73.082%
1762	FIRST HORIZON N	0.013%	73.095%
1763	QBE INSURANCE	0.013%	73.108%
1764	VWR CORP COMMON STOCK USD.01	0.013%	73.121%
1765	CARPENTER TECHN	0.013%	73.134%
1766	TRIMBLE INC COMMON STOCK	0.013%	73.147%
1767	PRIMERICA INC COMMON STOCK	0.013%	73.159%
1768	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.013%	73.172%
1769	CNH INDUSTRIAL	0.013%	73.185%
1770	CORESITE REALTY CORP REIT USD.01	0.013%	73.198%
1771	WHITBREAD PLC	0.013%	73.211%
1772	HEWLETT PACKARD	0.013%	73.224%
1773	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	73.236%
1774	POSCO	0.013%	73.249%
1775	BHARTI AIRTEL L	0.013%	73.262%
1776	QIAGEN NV	0.013%	73.275%
1777	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.013%	73.288%
1778	BANCO BBPM SPA	0.013%	73.300%
1779	TORC OIL & GAS	0.013%	73.313%
1780	FIBRA UNO ADMIN	0.013%	73.326%
1781	CATALENT INC COMMON STOCK USD.01	0.013%	73.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	HEIDELBERGCEMEN	0.013%	73.351%
1783	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	73.364%
1784	MITSUBISHI MATE	0.013%	73.377%
1785	ZIONS BANCORP	0.013%	73.389%
1786	SENIOR HOUSING PROP TRUST REIT USD.01	0.013%	73.402%
1787	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	73.415%
1788	XILINX INC	0.013%	73.427%
1789	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	73.440%
1790	TELE2 AB-B SHS	0.013%	73.453%
1791	KB FINANCIAL GR	0.013%	73.465%
1792	FUJI HEAVY INDS	0.013%	73.478%
1793	TWITTER INC COMMON STOCK USD.000005	0.013%	73.490%
1794	AIRGAS INC COMPANY GUAR 08/20 3.05	0.013%	73.503%
1795	BIG LOTS INC COMMON STOCK USD.01	0.013%	73.516%
1796	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	73.528%
1797	MIDDLEBY CORP COMMON STOCK USD.01	0.013%	73.541%
1798	JEAN COUTU GRP	0.013%	73.553%
1799	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.013%	73.566%
1800	GENPACT LIMITED	0.013%	73.579%
1801	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.013%	73.591%
1802	SAFRAN SA	0.013%	73.604%
1803	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.013%	73.616%
1804	PADDY POWER PLC	0.013%	73.629%
1805	INPEX CORPORATI	0.013%	73.641%
1806	FINMECCANICA SP	0.013%	73.654%
1807	FURUKAWA ELECTR	0.013%	73.666%
1808	FRAPORT AG	0.013%	73.679%
1809	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	73.691%
1810	VALIDUS HOLDING	0.012%	73.704%
1811	INTL CONS AIRLI	0.012%	73.716%
1812	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.012%	73.729%
1813	WHITE MOUNTAINS	0.012%	73.741%
1814	TAIHEIYO CEMENT	0.012%	73.754%
1815	MARUBENI CORP	0.012%	73.766%
1816	YASKAWA ELEC CO	0.012%	73.779%
1817	EUTELSAT COMMUN	0.012%	73.791%
1818	AMKOR TECHNOLOG	0.012%	73.804%
1819	ALERE INC COMMON STOCK USD.001	0.012%	73.816%
1820	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.012%	73.828%
1821	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	73.841%
1822	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.012%	73.853%
1823	ESSILOR INTERNA	0.012%	73.866%
1824	CHEVRON CORP SR UNSECURED 05/21 2.1	0.012%	73.878%
1825	VOLKSWAGEN AG	0.012%	73.890%
1826	CIRRUS LOGIC IN	0.012%	73.903%
1827	STORE CAPITAL CORP REIT USD.01	0.012%	73.915%
1828	BANK HAPOLIM B	0.012%	73.927%
1829	FLUOR CORP COMMON STOCK USD.01	0.012%	73.940%
1830	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.012%	73.952%
1831	INTERDIGITAL IN	0.012%	73.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	DS SMITH PLC	0.012%	73.977%
1833	KB FINANCIAL GROUP INC ADR ADR	0.012%	73.989%
1834	LEND LEASE CORP	0.012%	74.001%
1835	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.012%	74.013%
1836	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	74.026%
1837	FLOWERVE CORP COMMON STOCK USD1.25	0.012%	74.038%
1838	SUMITOMO HEAVY	0.012%	74.050%
1839	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.063%
1840	STERICYCLE INC COMMON STOCK USD.01	0.012%	74.075%
1841	ZOETIS INC COMMON STOCK USD.01	0.012%	74.087%
1842	RICHELIEU HARDW	0.012%	74.099%
1843	MALLINCKRODT PL	0.012%	74.112%
1844	SAPPI	0.012%	74.124%
1845	ROYAL MAIL PLC-	0.012%	74.136%
1846	HANCOCK HOLDING	0.012%	74.148%
1847	SANMINA CORP COMMON STOCK USD.01	0.012%	74.160%
1848	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.012%	74.173%
1849	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.012%	74.185%
1850	ASSA ABLOY AB	0.012%	74.197%
1851	NSK	0.012%	74.209%
1852	LENOVO GROUP LT	0.012%	74.221%
1853	NIPPON TEL&TEL	0.012%	74.234%
1854	MORGAN STANLEY	0.012%	74.246%
1855	IBERIABANK CORP	0.012%	74.258%
1856	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	74.270%
1857	ILG INC COMMON STOCK USD.01	0.012%	74.282%
1858	PREMIER GOLD MI	0.012%	74.294%
1859	ASTELLAS PHARMA	0.012%	74.306%
1860	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.012%	74.319%
1861	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	74.331%
1862	DOWNER EDI LTD	0.012%	74.343%
1863	HANKYU CORP	0.012%	74.355%
1864	INDIABULLS HOUS	0.012%	74.367%
1865	GPO TELEVISA	0.012%	74.379%
1866	TEREX CORP	0.012%	74.391%
1867	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.012%	74.403%
1868	SINGAPORE AIRLI	0.012%	74.415%
1869	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	74.428%
1870	AARON S INC COMMON STOCK USD.5	0.012%	74.440%
1871	USG CORP	0.012%	74.452%
1872	AMGEN INC	0.012%	74.464%
1873	BABCOCK INTL GR	0.012%	74.476%
1874	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.012%	74.488%
1875	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	74.500%
1876	ANSYS INC COMMON STOCK USD.01	0.012%	74.512%
1877	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.012%	74.524%
1878	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	74.536%
1879	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	74.548%
1880	MORNEAU SHEPELL	0.012%	74.560%
1881	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	74.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.012%	74.584%
1883	PINNACLE FOODS INC COMMON STOCK USD.01	0.012%	74.596%
1884	ARCONIC INC SR UNSECURED 02/22 5.87	0.012%	74.608%
1885	WHARF(HLDGS)	0.012%	74.620%
1886	US dollar - Lon	0.012%	74.632%
1887	HUBBELL INC COMMON STOCK USD.01	0.012%	74.644%
1888	KIA MOTORS CORP	0.012%	74.656%
1889	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	74.668%
1890	KERRY GROUP PLC	0.012%	74.679%
1891	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	74.691%
1892	SUNNY OPTICAL T	0.012%	74.703%
1893	SERVICEMASTER G	0.012%	74.715%
1894	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.012%	74.727%
1895	NITTO DENKO COR	0.012%	74.739%
1896	BIDVEST GROUP L	0.012%	74.751%
1897	FREENET AG	0.012%	74.763%
1898	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	74.775%
1899	YUM BRANDS INC COMMON STOCK	0.012%	74.786%
1900	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.012%	74.798%
1901	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	74.810%
1902	AUTODESK INC SR UNSECURED 12/22 3.6	0.012%	74.822%
1903	BARNES GROUP INC COMMON STOCK USD.01	0.012%	74.834%
1904	DEUTSCHE BOERSE	0.012%	74.846%
1905	DAIWA HOUSE IND	0.012%	74.858%
1906	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.012%	74.870%
1907	GOLD FIELDS LTD SPONS ADR ADR	0.012%	74.881%
1908	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.012%	74.893%
1909	PRUDENTIAL CORP	0.012%	74.905%
1910	SIGNATURE BANK COMMON STOCK USD.01	0.012%	74.917%
1911	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	74.929%
1912	DEUTSCHE WOHNEN	0.012%	74.940%
1913	GROWTHPOINT PRO	0.012%	74.952%
1914	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	74.964%
1915	SONOVA HOLDING	0.012%	74.976%
1916	NOKIAN RENKAAT	0.012%	74.988%
1917	POPULAR INC COMMON STOCK USD.01	0.012%	74.999%
1918	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.012%	75.011%
1919	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	75.023%
1920	NOVOZYMES A/S	0.012%	75.035%
1921	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	75.046%
1922	CUBESMART REIT USD.01	0.012%	75.058%
1923	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	75.070%
1924	CENTENNIAL RESO	0.012%	75.081%
1925	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	75.093%
1926	ALFA SA DE CV	0.012%	75.105%
1927	ISHIKAWAJIMA HA	0.012%	75.116%
1928	PERKINELMER INC COMMON STOCK USD1.0	0.012%	75.128%
1929	KROGER CO SR UNSECURED 01/21 3.3	0.012%	75.140%
1930	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	75.152%
1931	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.012%	75.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	HYDRO ONE LTD	0.012%	75.175%
1933	MITSUBISHI GAS	0.012%	75.187%
1934	OJI PAPER CO	0.012%	75.198%
1935	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.012%	75.210%
1936	DST SYST INC DE	0.012%	75.222%
1937	KESKO	0.012%	75.233%
1938	SEMPRA ENERGY COMMON STOCK	0.012%	75.245%
1939	COMPASS GROUP P	0.012%	75.256%
1940	PEGATRON CORP	0.012%	75.268%
1941	KIRBY CORP	0.012%	75.280%
1942	HELVETIA HOLDIN	0.012%	75.291%
1943	REDEFINE PROPER	0.012%	75.303%
1944	DTE ENERGY INC	0.012%	75.315%
1945	BAJAJ FINSERV L	0.012%	75.326%
1946	ORIGIN ENERGY L	0.012%	75.338%
1947	MICRO FOCUS INT	0.012%	75.349%
1948	CHINA MERCHANT	0.012%	75.361%
1949	PATTERSON COS INC COMMON STOCK USD.01	0.012%	75.372%
1950	MIRVAC GROUP RE	0.012%	75.384%
1951	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	75.395%
1952	EAGLE MATERIALS	0.012%	75.407%
1953	CYPRESS SEMICON	0.012%	75.419%
1954	AVNET INC	0.012%	75.430%
1955	SBM OFFSHORE NV	0.012%	75.442%
1956	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	75.453%
1957	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	75.465%
1958	AMERICA MOVIL S	0.012%	75.476%
1959	GALAXY ENTERTAI	0.012%	75.488%
1960	NOMURA REAL EST	0.012%	75.499%
1961	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	75.511%
1962	RPC GROUP	0.012%	75.522%
1963	FEDERATED INVES	0.011%	75.534%
1964	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	75.545%
1965	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	75.557%
1966	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.011%	75.568%
1967	SYSCO CORP COMMON STOCK USD1.0	0.011%	75.580%
1968	ASCENDAS REAL E	0.011%	75.591%
1969	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	75.603%
1970	SKF AB - B SHAR	0.011%	75.614%
1971	SAP AG	0.011%	75.626%
1972	TERADATA CORP COMMON STOCK USD.01	0.011%	75.637%
1973	ENVISION HEALTHCARE CORP COMMON STOCK	0.011%	75.648%
1974	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.011%	75.660%
1975	58.COM INC ADR ADR	0.011%	75.671%
1976	PPL CORPORATION	0.011%	75.683%
1977	INDITEX SA	0.011%	75.694%
1978	CNH INDUSTRIAL	0.011%	75.706%
1979	DARDEN RESTAURA	0.011%	75.717%
1980	LOGAN PROPERTY	0.011%	75.728%
1981	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	75.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	CNO FINANCIAL	0.011%	75.751%
1983	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.011%	75.762%
1984	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	75.774%
1985	ANTOFAGASTA HLD	0.011%	75.785%
1986	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	75.797%
1987	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	75.808%
1988	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	75.819%
1989	INGENICO	0.011%	75.831%
1990	SEB SA	0.011%	75.842%
1991	EDF	0.011%	75.853%
1992	MAJOR DRILLING	0.011%	75.865%
1993	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.011%	75.876%
1994	XEROX CORP 2.75	0.011%	75.887%
1995	TATE & LYLE	0.011%	75.899%
1996	CHEUNG KONG PRO	0.011%	75.910%
1997	TCF FINL CORP	0.011%	75.921%
1998	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.011%	75.932%
1999	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.011%	75.944%
2000	HEINEKEN NV	0.011%	75.955%
2001	SERVICE CORP IN	0.011%	75.966%
2002	RELX NV	0.011%	75.978%
2003	REXNORD CORP COMMON STOCK USD.01	0.011%	75.989%
2004	TOYOTA MOTOR CR	0.011%	76.000%
2005	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.011%	76.011%
2006	HONG KONG EXCHA	0.011%	76.023%
2007	GEBERIT AG-REG	0.011%	76.034%
2008	BELDEN INC COMMON STOCK USD.01	0.011%	76.045%
2009	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	76.056%
2010	FISERV INC COMMON STOCK USD.01	0.011%	76.068%
2011	OBAYASHI CORP	0.011%	76.079%
2012	TEIJIN	0.011%	76.090%
2013	JAPAN TOBACCO I	0.011%	76.101%
2014	ICICI BANK LTD	0.011%	76.113%
2015	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	76.124%
2016	NETFLIX INC COMMON STOCK USD.001	0.011%	76.135%
2017	EDISON INTERNATIONAL COMMON STOCK	0.011%	76.146%
2018	WENDY S CO/THE COMMON STOCK USD.1	0.011%	76.157%
2019	NETFLIX INC COMMON STOCK USD.001	0.011%	76.169%
2020	SUNRISE COMMUNC	0.011%	76.180%
2021	AXA-UAP	0.011%	76.191%
2022	LIXIL GROUP COR	0.011%	76.202%
2023	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.011%	76.213%
2024	DISCOVERY HLDGS	0.011%	76.225%
2025	HCL TECHNOLOGIE	0.011%	76.236%
2026	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.011%	76.247%
2027	INTERMEDIATE CA	0.011%	76.258%
2028	SHINHAN FIN GRO	0.011%	76.269%
2029	UNITED URBAN IN	0.011%	76.280%
2030	CONSOL ENERGY INC COMMON STOCK USD.01	0.011%	76.291%
2031	ARTIS REAL ESTA	0.011%	76.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	SPECTRIS PLC	0.011%	76.314%
2033	CLOROX CO	0.011%	76.325%
2034	CHINA SHENHUA E	0.011%	76.336%
2035	TIMKEN CO	0.011%	76.347%
2036	LEGG MASON INC COMMON STOCK USD.1	0.011%	76.358%
2037	mitsui chemical	0.011%	76.369%
2038	WPX ENERGY INC COMMON STOCK	0.011%	76.381%
2039	BOOKER GROUP	0.011%	76.392%
2040	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.011%	76.403%
2041	BANK OF IRELAND	0.011%	76.414%
2042	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	76.425%
2043	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	76.436%
2044	THYSSEN KRUPP A	0.011%	76.447%
2045	CEMEX SA	0.011%	76.458%
2046	CREW ENERGY INC	0.011%	76.469%
2047	POLARIS INDUSTR	0.011%	76.480%
2048	ENSTAR GROUP LT	0.011%	76.491%
2049	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	76.502%
2050	ALCOA CORP COMMON STOCK USD.01	0.011%	76.513%
2051	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	76.524%
2052	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	76.535%
2053	BEMIS CO INC	0.011%	76.546%
2054	OLD NATIONAL BANCORP COMMON STOCK	0.011%	76.557%
2055	HUSQVARNA AB -	0.011%	76.568%
2056	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	76.579%
2057	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	76.590%
2058	HILLENBRAND INC COMMON STOCK	0.011%	76.601%
2059	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.011%	76.612%
2060	EAST JAPAN RAIL	0.011%	76.623%
2061	JAPAN RETAIL FU	0.011%	76.634%
2062	AURUBIS AG	0.011%	76.645%
2063	KINGFISHER PLC	0.011%	76.656%
2064	TECHNIPFMC PLC	0.011%	76.667%
2065	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	76.678%
2066	TEGNA INC COMMON STOCK USD1.0	0.011%	76.689%
2067	BID CORP LTD	0.011%	76.699%
2068	CIT GROUP INC COMMON STOCK USD.01	0.011%	76.710%
2069	VOESTALPINE AG	0.011%	76.721%
2070	COGECO INC COMMON STOCK	0.011%	76.732%
2071	COBHAM PLC	0.011%	76.743%
2072	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.011%	76.754%
2073	MAPFRE SA	0.011%	76.765%
2074	BEAZLEY PLC	0.011%	76.776%
2075	RSP PERMIAN INC COMMON STOCK USD.01	0.011%	76.786%
2076	PURE INDUSTRIAL	0.011%	76.797%
2077	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.011%	76.808%
2078	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	76.819%
2079	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	76.830%
2080	HKT TRUST	0.011%	76.841%
2081	DYCOM INDUSTRIE	0.011%	76.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	UPL LTD	0.011%	76.862%
2083	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.011%	76.873%
2084	INCITEC PIVOT	0.011%	76.884%
2085	MURPHY USA INC COMMON STOCK	0.011%	76.895%
2086	IMPERIAL HOLDIN	0.011%	76.905%
2087	CONDUENT INC COMMON STOCK USD.01	0.011%	76.916%
2088	Atlantia SpA	0.011%	76.927%
2089	RADIAN GROUP INC SR UNSECURED 03/21 7	0.011%	76.938%
2090	SYDBANK	0.011%	76.948%
2091	BBA AVIATION	0.011%	76.959%
2092	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	76.970%
2093	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	76.981%
2094	WEC ENERGY GROU	0.011%	76.991%
2095	CHINA INSURANCE	0.011%	77.002%
2096	ROBERT HALF INT	0.011%	77.013%
2097	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	77.024%
2098	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	77.034%
2099	VONOVIA SE	0.011%	77.045%
2100	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	77.056%
2101	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.011%	77.066%
2102	PERRIGO FIN UNL	0.011%	77.077%
2103	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	77.088%
2104	BCO BRADESCO SA	0.011%	77.098%
2105	BENDIGO AND ADE	0.011%	77.109%
2106	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	77.120%
2107	DELUXE CORP	0.011%	77.130%
2108	HUHTAMAKI OY	0.011%	77.141%
2109	WESTERN POWER W	0.011%	77.152%
2110	AAREAL BANK AG	0.011%	77.162%
2111	BAT INTL FINANC	0.011%	77.173%
2112	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	77.183%
2113	CATHAY FINANCIA	0.011%	77.194%
2114	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	77.205%
2115	GLAXOSMITHKLINE	0.011%	77.215%
2116	RELX PLC SPON ADR ADR	0.011%	77.226%
2117	SHIMAO PROPERTY	0.011%	77.236%
2118	FNB CORP COMMON STOCK USD.01	0.011%	77.247%
2119	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	77.258%
2120	BOSKALIS WESTMN	0.011%	77.268%
2121	WHEELOCK & COMP	0.011%	77.279%
2122	CERNER CORP	0.011%	77.289%
2123	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.011%	77.300%
2124	VF CORP	0.011%	77.310%
2125	LIFEPOINT HOSPI	0.011%	77.321%
2126	CAP GEMINI	0.011%	77.331%
2127	T&D HOLDINGS IN	0.011%	77.342%
2128	MAXIM INTEGRATE	0.011%	77.352%
2129	ACS, ACTIVIDADE	0.010%	77.363%
2130	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	77.373%
2131	SKECHERS USA INC CL A COMMON STOCK USD.001	0.010%	77.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	AGF MGMT LTD CL	0.010%	77.394%
2133	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.010%	77.405%
2134	CHURCH & DWIGHT	0.010%	77.415%
2135	FORTUM OYJ	0.010%	77.426%
2136	KAO CORP	0.010%	77.436%
2137	FLS INDUSTRIES	0.010%	77.447%
2138	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.010%	77.457%
2139	CABOT CORP	0.010%	77.468%
2140	MAN STRATEGIC H	0.010%	77.478%
2141	SANDVINE COR-CA	0.010%	77.488%
2142	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	77.499%
2143	CNPC (HONG KONG	0.010%	77.509%
2144	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.010%	77.520%
2145	AXIS BANK	0.010%	77.530%
2146	KOBE STEEL	0.010%	77.540%
2147	MICROCHIP TECHN	0.010%	77.551%
2148	SAMSUNG SDI CO	0.010%	77.561%
2149	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.010%	77.572%
2150	SEKISUI HOUSE	0.010%	77.582%
2151	CNOOC LTD	0.010%	77.592%
2152	MOSAIC CO	0.010%	77.603%
2153	NU SKIN ENTERPR	0.010%	77.613%
2154	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	77.624%
2155	OC OERLIKON COR	0.010%	77.634%
2156	RENTOKIL INITIA	0.010%	77.644%
2157	CLOSE BROS GROU	0.010%	77.655%
2158	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	77.665%
2159	NESTLE FINANCE	0.010%	77.675%
2160	SUBSEA 7 SA	0.010%	77.686%
2161	BRENNTAG AG	0.010%	77.696%
2162	INVESTEC PLC	0.010%	77.706%
2163	CREE INC COMMON STOCK USD.00125	0.010%	77.717%
2164	DOMTAR CORP USD	0.010%	77.727%
2165	PROXIMUS	0.010%	77.737%
2166	BARLOWORLD LTD	0.010%	77.748%
2167	KURARAY CO	0.010%	77.758%
2168	UNI-PRESIDENT E	0.010%	77.768%
2169	INTERTAPE POLYM	0.010%	77.778%
2170	CRANE CO	0.010%	77.789%
2171	IDEX CORP	0.010%	77.799%
2172	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	77.809%
2173	SHOPRITE HLDGS	0.010%	77.820%
2174	BANK OF QUEENSL	0.010%	77.830%
2175	ACI WORLDWIDE INC COMMON STOCK USD.005	0.010%	77.840%
2176	ITAU UNIBANCO H SPON PRF ADR	0.010%	77.850%
2177	DERWENT LONDON	0.010%	77.861%
2178	TEVA PHARMACEUTICAL SP ADR ADR	0.010%	77.871%
2179	PASON SYSTEMS I	0.010%	77.881%
2180	GUYANA GOLDFIEL	0.010%	77.891%
2181	CHINA COMMUNICA	0.010%	77.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	EXPERIAN PLC	0.010%	77.912%
2183	KAWASAKI HEAVY	0.010%	77.922%
2184	COLRUYT SA	0.010%	77.932%
2185	BRP INC/CA- SUB	0.010%	77.943%
2186	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	77.953%
2187	DAIWA SECURITIE	0.010%	77.963%
2188	PUBLIC SERVICE	0.010%	77.973%
2189	KEMPER CORP COMMON STOCK USD.1	0.010%	77.983%
2190	EQUITY COMMONWEALTH REIT USD.01	0.010%	77.994%
2191	LG CORP	0.010%	78.004%
2192	ROGERS SUGAR IN	0.010%	78.014%
2193	STATE STREET CORP SR UNSECURED 05/21 1.95	0.010%	78.024%
2194	ADVANCED SEMICO	0.010%	78.034%
2195	TRAVIS PERKINS	0.010%	78.045%
2196	CHINA RESOURCES	0.010%	78.055%
2197	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	78.065%
2198	BCO DO BRASIL S	0.010%	78.075%
2199	METSO OYJ	0.010%	78.085%
2200	BT GROUP PLC	0.010%	78.095%
2201	VARIAN MEDICAL	0.010%	78.105%
2202	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.010%	78.115%
2203	DEUTSCHE TELEKO	0.010%	78.125%
2204	LEGGETT + PLATT INC COMMON STOCK USD.01	0.010%	78.136%
2205	ITT INC COMMON STOCK USD1.0	0.010%	78.146%
2206	IMI PLC	0.010%	78.156%
2207	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.010%	78.166%
2208	FONCIERE DES RE	0.010%	78.176%
2209	FINISAR CORPORATION COMMON STOCK USD.001	0.010%	78.186%
2210	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	78.196%
2211	GRACO INC COMMON STOCK USD1.0	0.010%	78.206%
2212	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	78.216%
2213	DAVE & BUSTER'S	0.010%	78.226%
2214	SUMITOMO METAL	0.010%	78.236%
2215	CITRIX SYSTEMS	0.010%	78.246%
2216	SILGAN HLDGS	0.010%	78.256%
2217	ASSOCD BANC-COR	0.010%	78.266%
2218	KLONDEX MINES L	0.010%	78.276%
2219	WORTHINGTON IND	0.010%	78.286%
2220	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	78.296%
2221	PORSCHE AUTOMOB	0.010%	78.306%
2222	AGILE PROPERTY	0.010%	78.316%
2223	TELEFLEX INC COMMON STOCK USD1.0	0.010%	78.326%
2224	DREAM GLOBAL RE	0.010%	78.336%
2225	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	78.346%
2226	ELECTROCOMPONEN	0.010%	78.356%
2227	BERENDSEN PLC	0.010%	78.366%
2228	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.376%
2229	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	78.386%
2230	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	78.396%
2231	INDOFOODS SUKSE	0.010%	78.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	TREVALI MINING	0.010%	78.416%
2233	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	78.426%
2234	SUMITOMO MITSUI	0.010%	78.435%
2235	HASBRO INC	0.010%	78.445%
2236	KAPSTONE PAPER	0.010%	78.455%
2237	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	78.465%
2238	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	78.475%
2239	FIRST INDL REAL	0.010%	78.485%
2240	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.010%	78.495%
2241	VIASAT INC COMMON STOCK USD.0001	0.010%	78.505%
2242	SABRA HEALTH CARE REIT INC REIT USD.01	0.010%	78.515%
2243	COMPAL ELECTRON	0.010%	78.525%
2244	CAPSTONE MINING	0.010%	78.534%
2245	SHERWIN WILLIAM	0.010%	78.544%
2246	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	78.554%
2247	UBS GROUP	0.010%	78.564%
2248	KLX INC COMMON STOCK USD.01	0.010%	78.574%
2249	CABOT OIL & GAS	0.010%	78.584%
2250	CLEAN HARBOR IN	0.010%	78.593%
2251	COMMERCIAL METALS CO COMMON STOCK USD.01	0.010%	78.603%
2252	THK CO	0.010%	78.613%
2253	STOREBRAND ASA	0.010%	78.623%
2254	SUNOPTA INC COMMON STOCK	0.010%	78.633%
2255	CES ENERGY SOLU	0.010%	78.643%
2256	ALTUS GROUP LTD	0.010%	78.652%
2257	BUCHER IND-REGD	0.010%	78.662%
2258	COUSINS PROPERTIES INC REIT USD1.0	0.010%	78.672%
2259	AKBANK TAS	0.010%	78.682%
2260	PARTNERS GROUP	0.010%	78.692%
2261	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	78.701%
2262	BNP PARIBAS SR UNSECURED 05/20 2.375	0.010%	78.711%
2263	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	78.721%
2264	FERROVIAL SA	0.010%	78.731%
2265	NICHIREI CORP	0.010%	78.741%
2266	VISHAY INTERTEC	0.010%	78.750%
2267	HINDALCO INDS	0.010%	78.760%
2268	INMARSAT PLC	0.010%	78.770%
2269	T GARANTI BANKA	0.010%	78.780%
2270	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	78.789%
2271	Dongbu Insuranc	0.010%	78.799%
2272	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	78.809%
2273	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.010%	78.819%
2274	mitsui FUDOSAN	0.010%	78.828%
2275	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.010%	78.838%
2276	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	78.848%
2277	HENGAN INTL	0.010%	78.858%
2278	WPP PLC	0.010%	78.867%
2279	BAYER MOTOREN W	0.010%	78.877%
2280	TATTS GROUP LTD	0.010%	78.887%
2281	STARWOOD WAYPOINT HOMES REIT USD.01	0.010%	78.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.906%
2283	UNILEVER CAP CO	0.010%	78.916%
2284	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	78.926%
2285	SHAWCOR LTD	0.010%	78.935%
2286	BANCORPSOUTH INC COMMON STOCK USD2.5	0.010%	78.945%
2287	COCA-COLA WEST	0.010%	78.955%
2288	PANDORA A/S	0.010%	78.964%
2289	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	78.974%
2290	SINGAPORE TELECOM	0.010%	78.984%
2291	MOODY S CORP COMMON STOCK USD.01	0.010%	78.994%
2292	HOME BANCSHARES INC COMMON STOCK USD.01	0.010%	79.003%
2293	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.010%	79.013%
2294	HANWHA CHEMICAL	0.010%	79.023%
2295	FOMENTO ECON ME	0.010%	79.032%
2296	WATERS CORP	0.010%	79.042%
2297	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	79.052%
2298	PT BANK CENTRAL	0.010%	79.061%
2299	KAZAKHMYS PLC	0.010%	79.071%
2300	ACCIONA SA	0.010%	79.081%
2301	TRELLEBORG AB	0.010%	79.090%
2302	BOARDWALK REIT	0.010%	79.100%
2303	CAMBREX CORP COMMON STOCK USD.1	0.010%	79.110%
2304	GERDAU SA SIDER	0.010%	79.119%
2305	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	79.129%
2306	SHINHAN FINANCI	0.010%	79.138%
2307	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	79.148%
2308	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	79.158%
2309	PAYSAFE GROUP P	0.010%	79.167%
2310	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.010%	79.177%
2311	ADVANCE RESIDEN	0.010%	79.187%
2312	AGT FOOD AND IN	0.010%	79.196%
2313	MUFG AMERICAS H	0.010%	79.206%
2314	WESCO INTERNATI	0.010%	79.215%
2315	CHINA LIFE INS	0.010%	79.225%
2316	ICADE	0.010%	79.235%
2317	CANACCORD FINAN	0.010%	79.244%
2318	STAR ENTERTAINM	0.010%	79.254%
2319	ANIXTER INTL IN	0.010%	79.263%
2320	CAPITAMALL TRUS	0.010%	79.273%
2321	GRUPO AEROPORTU	0.010%	79.282%
2322	ALACER GOLD COR	0.010%	79.292%
2323	TOKYU FUDOSAN H	0.010%	79.301%
2324	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	79.311%
2325	CARTER S INC COMMON STOCK USD.01	0.010%	79.321%
2326	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.010%	79.330%
2327	WEBMD HEALTH CORP COMMON STOCK USD.01	0.010%	79.340%
2328	CHINA GOLD INTL	0.010%	79.349%
2329	SPARTAN ENERGY	0.009%	79.359%
2330	FORTUNA SILVER MINES INC COMMON STOCK	0.009%	79.368%
2331	UBE INDUSTRIES	0.009%	79.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	79.387%
2333	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	79.396%
2334	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	79.406%
2335	TOKYO ELECTRON	0.009%	79.415%
2336	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.009%	79.425%
2337	CONVERGYS CORP COMMON STOCK	0.009%	79.434%
2338	OMRON CORP	0.009%	79.444%
2339	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	79.453%
2340	HELMERICH & PAY	0.009%	79.463%
2341	MEGA FINANCIAL	0.009%	79.472%
2342	RICOH CO	0.009%	79.482%
2343	APERAM SA	0.009%	79.491%
2344	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.009%	79.500%
2345	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	79.510%
2346	ELECTROLUX AB-S	0.009%	79.519%
2347	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	79.529%
2348	ALSTOM	0.009%	79.538%
2349	DAIKIN INDUSTRI	0.009%	79.548%
2350	QUALICORP SA	0.009%	79.557%
2351	LINCOLN ELEC HL	0.009%	79.566%
2352	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.009%	79.576%
2353	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	79.585%
2354	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	79.595%
2355	OAO GAZPROM-SPO	0.009%	79.604%
2356	GAM HOLDING LTD	0.009%	79.613%
2357	SUNTEC REIT	0.009%	79.623%
2358	WW GRAINGER INC	0.009%	79.632%
2359	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	79.642%
2360	NORDEA BANK AB	0.009%	79.651%
2361	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	79.660%
2362	SAMSUNG FIRE &	0.009%	79.670%
2363	TRUWORTHS INTER	0.009%	79.679%
2364	ON ASSIGNMENT INC COMMON STOCK USD.01	0.009%	79.688%
2365	WILLIAM DEMANT	0.009%	79.698%
2366	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.009%	79.707%
2367	MINTH GROUP LTD	0.009%	79.716%
2368	ALEXANDER + BALDWIN INC REIT	0.009%	79.726%
2369	DENKI KAGAKU KO	0.009%	79.735%
2370	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.009%	79.744%
2371	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	79.754%
2372	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.009%	79.763%
2373	ACCOR	0.009%	79.772%
2374	CHORUS AVIATION	0.009%	79.782%
2375	ASTRA INTERNATI	0.009%	79.791%
2376	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	79.800%
2377	TARO PHARMACEUT	0.009%	79.809%
2378	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	79.819%
2379	METRO WHOLESALE	0.009%	79.828%
2380	DIGITALGLOBE INC COMMON STOCK USD.001	0.009%	79.837%
2381	KERING	0.009%	79.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	ALPS ELECTRIC C	0.009%	79.856%
2383	BONAVISTA ENERG	0.009%	79.865%
2384	AMER SPORTS OYJ	0.009%	79.874%
2385	MILLICOM INTL C	0.009%	79.884%
2386	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.009%	79.893%
2387	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.009%	79.902%
2388	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.009%	79.911%
2389	SUNSTONE HOTEL	0.009%	79.921%
2390	OFFICE DEPOT IN	0.009%	79.930%
2391	ORIX CORP	0.009%	79.939%
2392	NVR INC COMMON STOCK USD.01	0.009%	79.948%
2393	SHAFTESBURY	0.009%	79.958%
2394	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	79.967%
2395	EQUITABLE GROUP	0.009%	79.976%
2396	FOOT LOCKER INC COMMON STOCK USD.01	0.009%	79.985%
2397	WIENERBERGER AG	0.009%	79.994%
2398	TEMENOS GROUP A	0.009%	80.003%
2399	CANACOL ENERGY	0.009%	80.013%
2400	GETINGE AB, B S	0.009%	80.022%
2401	GUANGZHOU R&F P	0.009%	80.031%
2402	NIPPON MEAT PAC	0.009%	80.040%
2403	OMNICOM GROUP I	0.009%	80.049%
2404	AVERY DENNISON	0.009%	80.058%
2405	MAXIMUS INC COMMON STOCK	0.009%	80.067%
2406	APACHE CORP SR UNSECURED 04/22 3.25	0.009%	80.076%
2407	JANUS HENDERSON	0.009%	80.086%
2408	LIFE STORAGE INC REIT USD.01	0.009%	80.095%
2409	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	80.104%
2410	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.009%	80.113%
2411	CH ROBINSON WOR	0.009%	80.122%
2412	SPARK NEW ZEA	0.009%	80.131%
2413	WILLIAM HILL PL	0.009%	80.140%
2414	LG TELECOM LTD	0.009%	80.149%
2415	KONICA MINOLTA	0.009%	80.158%
2416	COPART INC	0.009%	80.167%
2417	DAINIPPON INK&C	0.009%	80.176%
2418	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.009%	80.186%
2419	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	80.195%
2420	LEONI AG	0.009%	80.204%
2421	NINE DRAGONS PA	0.009%	80.213%
2422	ANGLOVAAL INDS	0.009%	80.222%
2423	WEATHERFORD INT	0.009%	80.231%
2424	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	80.240%
2425	WHIRLPOOL CORP	0.009%	80.249%
2426	WATSCO INC COMMON STOCK USD.5	0.009%	80.258%
2427	CEMEX SA	0.009%	80.267%
2428	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	80.276%
2429	TRANSOCEAN LTD	0.009%	80.285%
2430	NEDCOR LTD ZAR1	0.009%	80.294%
2431	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	80.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	80.312%
2433	OP CORPORATE BA	0.009%	80.321%
2434	CHILDRENS PLACE	0.009%	80.330%
2435	KEPPEL CORP	0.009%	80.339%
2436	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.348%
2437	HERMAN MILLER I	0.009%	80.357%
2438	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	80.366%
2439	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.009%	80.375%
2440	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	80.384%
2441	KYOCERA CORP	0.009%	80.393%
2442	PGE POLSKA GRUP	0.009%	80.402%
2443	TRINSEO SA	0.009%	80.411%
2444	LUCARA DIAMOND	0.009%	80.420%
2445	ORPEA	0.009%	80.429%
2446	SEABOARD CORP COMMON STOCK USD1.0	0.009%	80.438%
2447	HITACHI CONST M	0.009%	80.447%
2448	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	80.456%
2449	MCCORMICK & CO	0.009%	80.465%
2450	A.P. MOLLER-MAE	0.009%	80.474%
2451	WARTSILA OYJ AB	0.009%	80.482%
2452	COHERENT INC	0.009%	80.491%
2453	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	80.500%
2454	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	80.509%
2455	FIRST FINANCIAL	0.009%	80.518%
2456	MORGAN STANLEY	0.009%	80.527%
2457	ENERSYS COMMON STOCK USD.01	0.009%	80.536%
2458	AUTOCANADA INC	0.009%	80.545%
2459	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.009%	80.554%
2460	HANKOOK TIRE CO	0.009%	80.563%
2461	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	80.571%
2462	MONDI LTD	0.009%	80.580%
2463	BODYCOTE PLC	0.009%	80.589%
2464	HP INC SR UNSECURED 12/21 4.65	0.009%	80.598%
2465	CRODA INTERNATI	0.009%	80.607%
2466	TERNA RETE ELET	0.009%	80.616%
2467	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.009%	80.625%
2468	THE FOSCHINI GR	0.009%	80.633%
2469	KENNAMETAL INC COMMON STOCK USD1.25	0.009%	80.642%
2470	LEGRAND SA	0.009%	80.651%
2471	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	80.660%
2472	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.669%
2473	IG GROUP HLDGS	0.009%	80.677%
2474	TOPBUILD CORP COMMON STOCK	0.009%	80.686%
2475	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	80.695%
2476	AQUA AMERICA INC COMMON STOCK USD.5	0.009%	80.704%
2477	ENERSIS SA	0.009%	80.713%
2478	TELENOR AS	0.009%	80.721%
2479	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	80.730%
2480	PRA HEALTH SCIE	0.009%	80.739%
2481	PLASTIC OMNIUM	0.009%	80.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	BARRY CALLEBAUT	0.009%	80.756%
2483	GATX CORP	0.009%	80.765%
2484	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	80.774%
2485	OWENS-ILLINOIS	0.009%	80.783%
2486	MEXICHEM SAB DE	0.009%	80.792%
2487	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	80.800%
2488	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	80.809%
2489	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	80.818%
2490	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.009%	80.827%
2491	HYUNDAI MARINE&	0.009%	80.835%
2492	CARPENTER TECH	0.009%	80.844%
2493	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.853%
2494	GERRESHEIMER GR	0.009%	80.861%
2495	J + J SNACK FOODS CORP COMMON STOCK	0.009%	80.870%
2496	TRIPADVISOR INC COMMON STOCK USD.001	0.009%	80.879%
2497	GREENE KING	0.009%	80.888%
2498	STERLING BANCORP/DE COMMON STOCK USD.01	0.009%	80.896%
2499	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	80.905%
2500	FERROGLOBE PLC	0.009%	80.914%
2501	CREDICORP	0.009%	80.922%
2502	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	80.931%
2503	OCEANEERING INT	0.009%	80.940%
2504	OTP BANK PLC	0.009%	80.948%
2505	SUMITOMO RUBBER	0.009%	80.957%
2506	EMPIRE STATE RE	0.009%	80.966%
2507	PRICESMART INC	0.009%	80.974%
2508	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	80.983%
2509	HYUNDAI ENG & C	0.009%	80.992%
2510	ASPEN INSURANCE	0.009%	81.000%
2511	FIRSTCASH INC COMMON STOCK USD.01	0.009%	81.009%
2512	CENTRAL JAPAN R	0.009%	81.017%
2513	ESTEE LAUDER CO	0.009%	81.026%
2514	SURGE ENERGY IN	0.009%	81.035%
2515	HAYS	0.009%	81.043%
2516	MSC INDUSTRIAL	0.009%	81.052%
2517	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	81.060%
2518	TRACTOR SUPPLY	0.009%	81.069%
2519	TAUBMAN CENTERS INC REIT USD.01	0.009%	81.078%
2520	COOPER TIRE&RUB	0.009%	81.086%
2521	TRANSALTA RENEW	0.009%	81.095%
2522	SEVERN TRENT	0.009%	81.103%
2523	OUTOKUMPU OY	0.009%	81.112%
2524	CDW CORP/DE COMMON STOCK USD.01	0.009%	81.121%
2525	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	81.129%
2526	LI & FUNG LIMIT	0.009%	81.138%
2527	AMEREN CORP	0.009%	81.146%
2528	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	81.155%
2529	JUPITER PLC	0.009%	81.163%
2530	GRAHAM HOLDINGS	0.009%	81.172%
2531	LEIDOS HOLDINGS	0.009%	81.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	KGHM POLSKA MIE	0.009%	81.189%
2533	US Wire Order	0.009%	81.198%
2534	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	81.206%
2535	AVIGILON CORP C	0.009%	81.215%
2536	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	81.223%
2537	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	81.232%
2538	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	81.240%
2539	EVERCORE PARTNE	0.009%	81.249%
2540	HECLA MINING CO	0.009%	81.257%
2541	WALKER + DUNLOP INC COMMON STOCK	0.009%	81.266%
2542	HANWHA CORP	0.009%	81.274%
2543	SOUTH32 LTD	0.009%	81.283%
2544	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.008%	81.291%
2545	RED ELECTRICA C	0.008%	81.300%
2546	ENTERGY CORP	0.008%	81.308%
2547	PARAMOUNT GROUP INC REIT USD.01	0.008%	81.317%
2548	ORIX JREIT INC	0.008%	81.325%
2549	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	81.334%
2550	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	81.342%
2551	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	81.351%
2552	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.008%	81.359%
2553	B+G FOODS INC COMMON STOCK USD.01	0.008%	81.368%
2554	NORSK HYDRO AS	0.008%	81.376%
2555	CARS.COM INC COMMON STOCK USD.01	0.008%	81.385%
2556	LENNAR CORP COMPANY GUAR 01/22 4.125	0.008%	81.393%
2557	TETRA TECH INC COMMON STOCK USD.01	0.008%	81.401%
2558	SYMANTEC CORP	0.008%	81.410%
2559	TRIBUNE MEDIA C	0.008%	81.418%
2560	ARISTOCRAT LEIS	0.008%	81.427%
2561	WPP PLC SPONSORED ADR ADR	0.008%	81.435%
2562	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	81.444%
2563	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	81.452%
2564	BRILLIANCE CHIN	0.008%	81.460%
2565	SAIPEM SPA	0.008%	81.469%
2566	LG CABLE &MCHY	0.008%	81.477%
2567	BRANDYWINE REAL	0.008%	81.486%
2568	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.008%	81.494%
2569	SINCLAIR BROADC	0.008%	81.503%
2570	NORDEA BANK AB	0.008%	81.511%
2571	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.519%
2572	MERCK KGAA	0.008%	81.528%
2573	SEIKO EPSON COR	0.008%	81.536%
2574	ATLAS COPCO AB-	0.008%	81.545%
2575	KAWASAKI KISEN	0.008%	81.553%
2576	SIENNA SENIOR L	0.008%	81.561%
2577	KEYCORP	0.008%	81.570%
2578	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.008%	81.578%
2579	BCA POP EMILIA	0.008%	81.586%
2580	NIKE INC SR UNSECURED 11/26 2.375	0.008%	81.595%
2581	VALVOLINE INC COMMON STOCK USD.01	0.008%	81.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	DISH NETWORK	0.008%	81.611%
2583	NIPPON PROLOGIS	0.008%	81.620%
2584	GRUBHUB INC COMMON STOCK USD.0001	0.008%	81.628%
2585	ENBRIDGE ENERGY	0.008%	81.637%
2586	CVB FINANCIAL CORP COMMON STOCK	0.008%	81.645%
2587	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	81.653%
2588	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	81.662%
2589	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	81.670%
2590	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	81.678%
2591	ROYAL UNIBREW A	0.008%	81.687%
2592	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	81.695%
2593	VERINT SYSTEMS	0.008%	81.703%
2594	SBI HOLDINGS IN	0.008%	81.711%
2595	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	81.720%
2596	HUMANA INC SR UNSECURED 10/19 2.625	0.008%	81.728%
2597	TOTAL ENERGY SE	0.008%	81.736%
2598	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	81.745%
2599	YUE YUEN INDUST	0.008%	81.753%
2600	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	81.761%
2601	SWIRE PACIFIC	0.008%	81.769%
2602	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	81.778%
2603	HUGO BOSS AG	0.008%	81.786%
2604	MERCURY GENERAL	0.008%	81.794%
2605	INTU PROPERTIES	0.008%	81.802%
2606	BHARAT FORGE LT	0.008%	81.811%
2607	DR PEPPER SNAPP	0.008%	81.819%
2608	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	81.827%
2609	ALTIUS MINERALS	0.008%	81.835%
2610	NATIXIS	0.008%	81.843%
2611	E L FINL CORP L	0.008%	81.852%
2612	KOSMOS ENERGY L	0.008%	81.860%
2613	TIGER BRANDS	0.008%	81.868%
2614	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	81.876%
2615	DAIWAHOUSE RE	0.008%	81.885%
2616	UBM PLC	0.008%	81.893%
2617	BK MANDIRI	0.008%	81.901%
2618	GREAT WALL AUTO	0.008%	81.909%
2619	MEREDITH CORP	0.008%	81.917%
2620	QUANTA COMPUTER	0.008%	81.925%
2621	TRUSTMARK CORP COMMON STOCK	0.008%	81.934%
2622	TIVO CORP COMMON STOCK USD.001	0.008%	81.942%
2623	FIRSTGROUP	0.008%	81.950%
2624	ANHUI CONCH CEM	0.008%	81.958%
2625	ENGHOUSE SYSTEM	0.008%	81.966%
2626	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	81.975%
2627	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	81.983%
2628	CANFOR PULP PRO	0.008%	81.991%
2629	VENTURE CORP	0.008%	81.999%
2630	CAMPBELL SOUP C	0.008%	82.007%
2631	Straumann AG	0.008%	82.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	82.023%
2633	BK OF EAST ASIA	0.008%	82.032%
2634	LOTTE CHEMICAL	0.008%	82.040%
2635	ULVAC INC.	0.008%	82.048%
2636	CENTAMIN PLC	0.008%	82.056%
2637	BILLERUD AB	0.008%	82.064%
2638	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	82.072%
2639	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	82.080%
2640	HELEN OF TROY C	0.008%	82.088%
2641	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	82.097%
2642	WORLEYPARSONS	0.008%	82.105%
2643	ALUMINA LTD	0.008%	82.113%
2644	VEOLIA ENVIRONM	0.008%	82.121%
2645	CHINA GAS HOLDI	0.008%	82.129%
2646	GRUPA LOTOS S.A	0.008%	82.137%
2647	KONE OYJ	0.008%	82.145%
2648	DDR CORP REIT USD.1	0.008%	82.153%
2649	BANK OF COMMUNI	0.008%	82.161%
2650	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	82.170%
2651	ASPEN PHARMACAR	0.008%	82.178%
2652	J FRONT RETAILI	0.008%	82.186%
2653	JAPAN PRIME REA	0.008%	82.194%
2654	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	82.202%
2655	BADGER DAYLIGHT	0.008%	82.210%
2656	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	82.218%
2657	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	82.226%
2658	SABINA SILVER C	0.008%	82.234%
2659	UNITED UTILITIE	0.008%	82.242%
2660	IDEMITSU KOSAN	0.008%	82.250%
2661	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	82.258%
2662	FLETCHER BUILDI	0.008%	82.266%
2663	HORIZON PHARMA	0.008%	82.274%
2664	UNIPOLSAI SPA	0.008%	82.283%
2665	E.SUN FINANCIAL	0.008%	82.291%
2666	JM AB	0.008%	82.299%
2667	T IS BANKASI	0.008%	82.307%
2668	RED HAT INC COMMON STOCK USD.0001	0.008%	82.315%
2669	LITE-ON TECHNOL	0.008%	82.323%
2670	MATTEL INC COMMON STOCK USD1.0	0.008%	82.331%
2671	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	82.339%
2672	ATHENAHEALTH IN	0.008%	82.347%
2673	EDENRED	0.008%	82.355%
2674	NIPPON YUSEN KK	0.008%	82.363%
2675	TULLETT PREBON	0.008%	82.371%
2676	PLAYTECH	0.008%	82.379%
2677	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	82.387%
2678	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.008%	82.395%
2679	ASAHI BREWERIES	0.008%	82.403%
2680	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.008%	82.411%
2681	KINAXIS INC	0.008%	82.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	82.427%
2683	RENASANT CORP COMMON STOCK USD5.0	0.008%	82.435%
2684	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.443%
2685	AKORN INC COMMON STOCK	0.008%	82.451%
2686	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	82.459%
2687	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.008%	82.467%
2688	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	82.474%
2689	CEZ AS	0.008%	82.482%
2690	EASTGROUP PROPERTIES INC REIT	0.008%	82.490%
2691	HANG LUNG PROPE	0.008%	82.498%
2692	CMS ENERGY CORP	0.008%	82.506%
2693	WANT WANT CHINA	0.008%	82.514%
2694	CARGOTEC CORP-B	0.008%	82.522%
2695	PIEDMONT OFFICE	0.008%	82.530%
2696	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	82.538%
2697	JUNGHEINRICH -	0.008%	82.546%
2698	TABCORP HLDGS L	0.008%	82.554%
2699	FASTENAL	0.008%	82.562%
2700	II VI INC COMMON STOCK	0.008%	82.570%
2701	SMITH AND NEPHE	0.008%	82.577%
2702	MEDICAL FACILIT	0.008%	82.585%
2703	DILLARD DEPT ST	0.008%	82.593%
2704	SKYWEST INC COMMON STOCK	0.008%	82.601%
2705	COSCO PACIFIC	0.008%	82.609%
2706	MITSUBISHI UJF	0.008%	82.617%
2707	HENDERSON LAND	0.008%	82.625%
2708	METCASH LTD	0.008%	82.633%
2709	CRACKER BARREL	0.008%	82.640%
2710	FORMOSA CHEMICA	0.008%	82.648%
2711	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	82.656%
2712	LEG IMMOBILIEN	0.008%	82.664%
2713	HOWDEN JOINERY	0.008%	82.672%
2714	SOJITZ CORP COM	0.008%	82.680%
2715	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.008%	82.687%
2716	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.008%	82.695%
2717	DCC PLC	0.008%	82.703%
2718	MSCI INC	0.008%	82.711%
2719	ITRON INC	0.008%	82.719%
2720	MARUTI SUZUKI	0.008%	82.726%
2721	SIMS GROUP LTD	0.008%	82.734%
2722	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	82.742%
2723	KELLOGG CO	0.008%	82.750%
2724	HERMES INTL	0.008%	82.758%
2725	YY INC ADR ADR USD.00001	0.008%	82.765%
2726	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	82.773%
2727	TELETECH HOLDIN	0.008%	82.781%
2728	TENNECO AUTOMOT	0.008%	82.789%
2729	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	82.797%
2730	WESTERN GAS PAR	0.008%	82.804%
2731	HUTCHISON PORT	0.008%	82.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	ORIENT OVERSEAS	0.008%	82.820%
2733	SINO BIOPHAMACE	0.008%	82.828%
2734	AMERIPRISE FINA	0.008%	82.835%
2735	DIALOG SEMICON	0.008%	82.843%
2736	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	82.851%
2737	PRYSMIAN SPA CO	0.008%	82.859%
2738	SYMRISE AG	0.008%	82.866%
2739	ALLREAL HOLDING	0.008%	82.874%
2740	MSA SAFETY INC COMMON STOCK	0.008%	82.882%
2741	OTSUKA HLDGS CO	0.008%	82.890%
2742	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	82.897%
2743	CIENA CORP COMMON STOCK USD.01	0.008%	82.905%
2744	SUZANO PAPEL E	0.008%	82.913%
2745	HASEKO CORP	0.008%	82.921%
2746	PEAB AB	0.008%	82.928%
2747	PTT EXP&PROD-FG	0.008%	82.936%
2748	LIC HOUSING FIN	0.008%	82.944%
2749	GEN COMMUNICATI	0.008%	82.951%
2750	RLI CORP COMMON STOCK USD1.0	0.008%	82.959%
2751	CHINA MINSHENG	0.008%	82.967%
2752	VIFOR PHARMA AG	0.008%	82.974%
2753	AGGREKO PLC	0.008%	82.982%
2754	BUNZL PLC	0.008%	82.990%
2755	ARGONAUT GOLD I	0.008%	82.998%
2756	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	83.005%
2757	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	83.013%
2758	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	83.021%
2759	CHINA STEEL	0.008%	83.028%
2760	BONTERRA ENERGY	0.008%	83.036%
2761	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	83.044%
2762	INTL FLAVORS&FR	0.008%	83.051%
2763	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.008%	83.059%
2764	NCR CORP	0.008%	83.067%
2765	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.074%
2766	WOOLWORTHS LTD	0.008%	83.082%
2767	CBS CORP COMPANY GUAR 04/20 5.75	0.008%	83.090%
2768	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	83.097%
2769	LUKOIL PJSC - A	0.008%	83.105%
2770	ROHM CO	0.008%	83.113%
2771	AMBEV SA	0.008%	83.120%
2772	RAIA DROGASIL S	0.008%	83.128%
2773	YAMADA DENKI CO	0.008%	83.136%
2774	NEW YORK TIMES	0.008%	83.143%
2775	PAYCHEX INC	0.008%	83.151%
2776	ASSOCIATED BRIT	0.008%	83.159%
2777	FRESH DEL MONTE	0.008%	83.166%
2778	ILLINOIS TOOL W	0.008%	83.174%
2779	SINO-OCEAN LAND	0.008%	83.181%
2780	VAIL RESORTS	0.008%	83.189%
2781	SKANSKA AB	0.008%	83.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.008%	83.204%
2783	BANKINTER SA	0.008%	83.212%
2784	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	83.220%
2785	ASML HOLDING NV	0.008%	83.227%
2786	LOOMIS AB	0.008%	83.235%
2787	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	83.242%
2788	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	83.250%
2789	HNI CORP	0.008%	83.258%
2790	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	83.265%
2791	BANNER CORPORATION COMMON STOCK USD.01	0.008%	83.273%
2792	TULLOW OIL PLC	0.008%	83.280%
2793	INNOGY SE	0.008%	83.288%
2794	IWG PLC	0.008%	83.296%
2795	MALAYAN BKG BHD	0.008%	83.303%
2796	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	83.311%
2797	SEMICONDUCTOR M	0.008%	83.318%
2798	NATIONAL EXPRES	0.008%	83.326%
2799	HENNES & MAURIT	0.008%	83.334%
2800	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.341%
2801	ENDESA S.A.	0.008%	83.349%
2802	PUBLICIS GROUPE	0.008%	83.356%
2803	NESTLE FINANCE	0.008%	83.364%
2804	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	83.371%
2805	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	83.379%
2806	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	83.387%
2807	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	83.394%
2808	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	83.402%
2809	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	83.409%
2810	ROCKWOOL INTL	0.008%	83.417%
2811	TOYOTA INDUSTRI	0.008%	83.424%
2812	B&M EUROPEAN VA	0.008%	83.432%
2813	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	83.439%
2814	CAPITACOMMERCIA	0.008%	83.447%
2815	FUJIKURA	0.008%	83.454%
2816	BRUKER CORP COMMON STOCK USD.01	0.008%	83.462%
2817	UNIVAR INC COMMON STOCK USD.01	0.008%	83.470%
2818	MEDIASET	0.008%	83.477%
2819	GILDEMEISTER AG	0.008%	83.485%
2820	TAISEI CORP	0.008%	83.492%
2821	SINOPHARM GROUP	0.008%	83.500%
2822	YOKOGAWA ELECTR	0.008%	83.507%
2823	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	83.515%
2824	CASINO GUICH-PE	0.008%	83.522%
2825	China Mengniu D	0.007%	83.530%
2826	CAPITALAND	0.007%	83.537%
2827	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.545%
2828	CIA BRASILEIRA	0.007%	83.552%
2829	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	83.560%
2830	NATIONAL GENERA	0.007%	83.567%
2831	TAISHIN FINANCI	0.007%	83.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	SAAB AB	0.007%	83.582%
2833	NKT HOLDING A/S	0.007%	83.590%
2834	EXTENDICARE INC	0.007%	83.597%
2835	FAMILYMART CO	0.007%	83.604%
2836	AUTOZONE INC 3.	0.007%	83.612%
2837	ALLEGIANT TRAVE	0.007%	83.619%
2838	KBR INC COMMON STOCK USD.001	0.007%	83.627%
2839	SALZGITTER AG	0.007%	83.634%
2840	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	83.642%
2841	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	83.649%
2842	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	83.657%
2843	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.007%	83.664%
2844	AMCOR LIMITED	0.007%	83.672%
2845	FIVE BELOW COMMON STOCK USD.01	0.007%	83.679%
2846	ADANI PORT & SE	0.007%	83.687%
2847	SWISS PRIME SIT	0.007%	83.694%
2848	RESMED INC	0.007%	83.701%
2849	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	83.709%
2850	LOGMEIN INC COMMON STOCK USD.01	0.007%	83.716%
2851	ENTERPRISE PROD	0.007%	83.724%
2852	HYUNDAI STEEL C	0.007%	83.731%
2853	ABERTIS INFRAES	0.007%	83.739%
2854	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	83.746%
2855	NOMURA REAL EST	0.007%	83.753%
2856	HRG GROUP INC COMMON STOCK USD.01	0.007%	83.761%
2857	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	83.768%
2858	NIPPON EXPRESS	0.007%	83.776%
2859	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.007%	83.783%
2860	SUZUKEN CO LTD	0.007%	83.790%
2861	SAP SE SPONSORED ADR ADR	0.007%	83.798%
2862	ORION CORP	0.007%	83.805%
2863	TGS NOPEC GEOPH	0.007%	83.813%
2864	BEIJING ENTERPR	0.007%	83.820%
2865	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	83.827%
2866	RUBIS SCA	0.007%	83.835%
2867	QISDA CORP	0.007%	83.842%
2868	GLP J-REIT	0.007%	83.850%
2869	3M CO 0.375% 15	0.007%	83.857%
2870	EVONIK INDUSTRI	0.007%	83.864%
2871	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	83.872%
2872	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	83.879%
2873	GRANITE CONST	0.007%	83.886%
2874	DKSH HOLDING LT	0.007%	83.894%
2875	EBAY INC 3.45%	0.007%	83.901%
2876	IROBOT CORP	0.007%	83.909%
2877	CENTERPOINT ENE	0.007%	83.916%
2878	WAL-MART DE MEX	0.007%	83.923%
2879	SEMBCORP INDUST	0.007%	83.931%
2880	NIPRO CORP	0.007%	83.938%
2881	ORORA LTD	0.007%	83.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.007%	83.953%
2883	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.007%	83.960%
2884	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	83.967%
2885	ARGO GROUP INTE	0.007%	83.975%
2886	TOPDANMARK A/S	0.007%	83.982%
2887	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	83.989%
2888	HOYA CORP	0.007%	83.997%
2889	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.007%	84.004%
2890	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	84.011%
2891	MIZUHO BANK LTD	0.007%	84.019%
2892	ROGERS CORP COMMON STOCK USD1.0	0.007%	84.026%
2893	CALLON PETROLEUM CO COMMON STOCK USD.01	0.007%	84.033%
2894	WESTPAC BANKING	0.007%	84.041%
2895	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	84.048%
2896	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	84.055%
2897	HOMESERVE PLC	0.007%	84.063%
2898	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.070%
2899	BLOCK(H&R)INC	0.007%	84.077%
2900	CHEMOURS CO/THE COMMON STOCK	0.007%	84.084%
2901	RESILIENT REIT	0.007%	84.092%
2902	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.099%
2903	GARTNER GROUP I	0.007%	84.106%
2904	PHOENIX GROUP H	0.007%	84.114%
2905	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.121%
2906	CLP HOLDINGS	0.007%	84.128%
2907	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.007%	84.135%
2908	CLEANAWAY WASTE	0.007%	84.143%
2909	DAIICHI SANKYO	0.007%	84.150%
2910	BNK FINANCIAL G	0.007%	84.157%
2911	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	84.164%
2912	EXELON GENERATI	0.007%	84.172%
2913	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.007%	84.179%
2914	HYOSUNG CORP	0.007%	84.186%
2915	CONCORDIA FINAN	0.007%	84.194%
2916	STAMPS.COM INC COMMON STOCK USD.001	0.007%	84.201%
2917	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.208%
2918	LANDSTAR SYSTEM	0.007%	84.215%
2919	CHINA RESOURCES	0.007%	84.222%
2920	JBG SMITH PROPERTIES REIT USD.01	0.007%	84.230%
2921	ILLUMINA INC	0.007%	84.237%
2922	ARYZTA AG	0.007%	84.244%
2923	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	84.251%
2924	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	84.259%
2925	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	84.266%
2926	BEIJING CAPITAL	0.007%	84.273%
2927	TATA STEEL LIMI	0.007%	84.280%
2928	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	84.287%
2929	DAI NIPPON PRIN	0.007%	84.295%
2930	LOGITECH INTERN	0.007%	84.302%
2931	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	84.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	ADARO ENERGY TB	0.007%	84.316%
2933	DAICEL CHEM IND	0.007%	84.323%
2934	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.007%	84.331%
2935	BROWN-FORMAN CO	0.007%	84.338%
2936	CAPITEC BANK HL	0.007%	84.345%
2937	NAVER CORP	0.007%	84.352%
2938	UGI CORP COMMON STOCK	0.007%	84.359%
2939	SAPPORO BREWERI	0.007%	84.367%
2940	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	84.374%
2941	BALCHEM CORP COMMON STOCK USD.0667	0.007%	84.381%
2942	VECTREN CORP COMMON STOCK	0.007%	84.388%
2943	MINERAL RESOURC	0.007%	84.395%
2944	PDC ENERGY INC COMMON STOCK USD.01	0.007%	84.402%
2945	F5 NETWORKS INC COMMON STOCK	0.007%	84.410%
2946	JAPAN HOTEL REI	0.007%	84.417%
2947	ANTA SPORTS PRO	0.007%	84.424%
2948	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	84.431%
2949	GLOBUS MEDICAL	0.007%	84.438%
2950	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.445%
2951	BQE CANT VAUDOI	0.007%	84.453%
2952	ROTORK PLC	0.007%	84.460%
2953	SANTOS LIMITED	0.007%	84.467%
2954	PERNOD-RICARD	0.007%	84.474%
2955	BT GROUP PLC SPON ADR ADR	0.007%	84.481%
2956	HAEMONETICS COR	0.007%	84.488%
2957	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.495%
2958	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	84.502%
2959	ALLIANT ENERGY	0.007%	84.510%
2960	MEDNAX INC	0.007%	84.517%
2961	SLEEP COUNTRY C	0.007%	84.524%
2962	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	84.531%
2963	BENCHMARK ELECT	0.007%	84.538%
2964	AURIZON HOLDING	0.007%	84.545%
2965	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.007%	84.552%
2966	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.559%
2967	YARA INTERNATIO	0.007%	84.567%
2968	HERBALIFE LTD COMMON STOCK USD.002	0.007%	84.574%
2969	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.007%	84.581%
2970	GVC HOLDINGS PL	0.007%	84.588%
2971	MAHINDRA &MAHIN	0.007%	84.595%
2972	LONDON STOCK EX	0.007%	84.602%
2973	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.007%	84.609%
2974	FERRO CORP	0.007%	84.616%
2975	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	84.623%
2976	BYD ELECTRONIC	0.007%	84.630%
2977	DONGFENG MOTOR	0.007%	84.637%
2978	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.007%	84.645%
2979	OZ MINERALS LTD	0.007%	84.652%
2980	SEAGATE TECHNOL	0.007%	84.659%
2981	SEALED AIR CORP COMMON STOCK USD.1	0.007%	84.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	UNIPOL GRUPPO F	0.007%	84.673%
2983	NORDSTROM INC	0.007%	84.680%
2984	TRITON INTERNAT	0.007%	84.687%
2985	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	84.694%
2986	EXPRESS SCRIPTS	0.007%	84.701%
2987	MASCO CORP	0.007%	84.708%
2988	BHP BILLITON FI	0.007%	84.715%
2989	BECTON DICKINSON	0.007%	84.722%
2990	SOTHEBY S COMMON STOCK USD.01	0.007%	84.729%
2991	CHINA EVERBRIGH	0.007%	84.736%
2992	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.743%
2993	TASEKO MINES LT	0.007%	84.750%
2994	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.007%	84.757%
2995	SEMTECH CORP	0.007%	84.764%
2996	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.007%	84.771%
2997	DAITO TRUST CON	0.007%	84.778%
2998	ACXIOM CORP COMMON STOCK USD.1	0.007%	84.785%
2999	Alten	0.007%	84.792%
3000	HYPROP INVESTME	0.007%	84.799%
3001	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.007%	84.806%
3002	LARSEN & TOUBRO	0.007%	84.813%
3003	CREDIT SAISON C	0.007%	84.820%
3004	CALFRAC WELL SE	0.007%	84.827%
3005	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.007%	84.834%
3006	NUVASIVE INC COMMON STOCK USD.001	0.007%	84.841%
3007	GREAT PORTLAND	0.007%	84.848%
3008	TPK HOLDINGS CO	0.007%	84.855%
3009	CLICLS GROUP	0.007%	84.862%
3010	MORNINGSTAR INC COMMON STOCK	0.007%	84.868%
3011	CHAILEASE HOLDI	0.007%	84.875%
3012	INFOSYS LTD SP ADR ADR	0.007%	84.882%
3013	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	84.889%
3014	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.007%	84.896%
3015	CHINA CITIC BK	0.007%	84.903%
3016	GPE EUROTUNNEL	0.007%	84.910%
3017	Rural Electrifi	0.007%	84.917%
3018	DONALDSON CO IN	0.007%	84.924%
3019	CHEMED CORP COMMON STOCK USD1.0	0.007%	84.931%
3020	WIPRO	0.007%	84.938%
3021	KEYBANK NA/CLEV	0.007%	84.945%
3022	AT+T INC SR UNSECURED 02/21 2.8	0.007%	84.952%
3023	ABBVIE INC SR UNSECURED 05/20 2.5	0.007%	84.958%
3024	NIPPON ELEC GLA	0.007%	84.965%
3025	EXLSERVICE HLDG	0.007%	84.972%
3026	S-OIL CORPORATI	0.007%	84.979%
3027	ACTIVIA PROPERT	0.007%	84.986%
3028	IDEA CELLULAR L	0.007%	84.993%
3029	AIRCASTLE LTD	0.007%	85.000%
3030	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.007%	85.007%
3031	EVERSOURCE ENER	0.007%	85.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	KERRY PROPRTIE	0.007%	85.020%
3033	WACKER CHEMIE A	0.007%	85.027%
3034	LEONS FURNITURE	0.007%	85.034%
3035	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	85.041%
3036	GATX CORP	0.007%	85.048%
3037	JTEKT CORP.	0.007%	85.055%
3038	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.007%	85.062%
3039	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	85.068%
3040	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	85.075%
3041	HYUNDAI ROBOTIC	0.007%	85.082%
3042	BK OF KYOTO	0.007%	85.089%
3043	HOPEWELL HLDGS	0.007%	85.096%
3044	MITSUBISHI ESTA	0.007%	85.103%
3045	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	85.110%
3046	CATHAY PACIFIC	0.007%	85.116%
3047	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	85.123%
3048	SHANGRI-LA ASIA	0.007%	85.130%
3049	WPG HOLDINGS	0.007%	85.137%
3050	RLJ LODGING TRUST REIT	0.007%	85.144%
3051	TAIWAN CEMENT	0.007%	85.151%
3052	THALES SA	0.007%	85.157%
3053	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.164%
3054	SECOM CO	0.007%	85.171%
3055	SUEDZUCKER AG	0.007%	85.178%
3056	CROMBIE REAL ES	0.007%	85.185%
3057	TKH GROUP NV DU	0.007%	85.191%
3058	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	85.198%
3059	TAKASHIMAYA CO	0.007%	85.205%
3060	MO OCH DOMSJO A	0.007%	85.212%
3061	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	85.219%
3062	AXEL SPRINGER A	0.007%	85.225%
3063	WESTERN UNION CO COMMON STOCK USD.01	0.007%	85.232%
3064	GRIFOLS SA	0.007%	85.239%
3065	WAJAX CORP	0.007%	85.246%
3066	ACADIA REALTY TRUST REIT USD.001	0.007%	85.253%
3067	NEX GROUP PLC	0.007%	85.259%
3068	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	85.266%
3069	NOK CORP	0.007%	85.273%
3070	SANKYU INC	0.007%	85.280%
3071	ASTRAZENECA	0.007%	85.286%
3072	AXALTA COATING	0.007%	85.293%
3073	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	85.300%
3074	WISTRON CORP	0.007%	85.307%
3075	NABTESCO CORP	0.007%	85.314%
3076	AIR FRANCE-KLM	0.007%	85.320%
3077	SAMSONITE INTL	0.007%	85.327%
3078	KASIKORNBANK PL	0.007%	85.334%
3079	TRYGVESTA AS	0.007%	85.340%
3080	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.347%
3081	COFINIMMO	0.007%	85.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	PLEXUS CORP COMMON STOCK USD.01	0.007%	85.361%
3083	VOLVO AB	0.007%	85.367%
3084	CITIZEN WATCH C	0.007%	85.374%
3085	RICHMONT MINES INC COMMON STOCK	0.007%	85.381%
3086	BLUEBIRD BIO IN	0.007%	85.388%
3087	TRINIDAD DRILLI	0.007%	85.394%
3088	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.007%	85.401%
3089	LOJAS AMERICANA	0.007%	85.408%
3090	IT HOLDINGS COR	0.007%	85.414%
3091	NIPPON KAYAKU C	0.007%	85.421%
3092	DELTA ELECTRONI	0.007%	85.428%
3093	PUBLIC BNK-LOCA	0.007%	85.435%
3094	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	85.441%
3095	BRAMBLES LIMITE	0.007%	85.448%
3096	VALLOUREC SA	0.007%	85.455%
3097	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	85.461%
3098	EVOLUTION MININ	0.007%	85.468%
3099	HANG LUNG DEVEL	0.007%	85.475%
3100	NORTHVIEW APART	0.007%	85.481%
3101	FOSUN INTERNATI	0.007%	85.488%
3102	SCHRODERS PLC	0.007%	85.495%
3103	BIOMERIEUX	0.007%	85.502%
3104	VESUVIUS PLC	0.007%	85.508%
3105	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	85.515%
3106	CJ CHEILJEDANG	0.007%	85.522%
3107	SANWA SHUTTER C	0.007%	85.528%
3108	PEBBLEBROOK HOT	0.007%	85.535%
3109	COGNEX CORP	0.007%	85.542%
3110	GREIF INC CL A COMMON STOCK	0.007%	85.548%
3111	SHERRITT INTERN	0.007%	85.555%
3112	VOPAK (KON)	0.007%	85.562%
3113	COMPEQ MFG	0.007%	85.568%
3114	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	85.575%
3115	YOKOHAMA RUBBER	0.007%	85.581%
3116	EBARA CORP	0.007%	85.588%
3117	LEE & MAN PAPER	0.007%	85.595%
3118	SEEK LTD.	0.007%	85.601%
3119	CEMBRA MONEY BA	0.007%	85.608%
3120	KURITA WATER IN	0.007%	85.615%
3121	LIFE HEALTHCARE	0.007%	85.621%
3122	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	85.628%
3123	ZEON CO	0.007%	85.635%
3124	TRANSURBAN GROU	0.007%	85.641%
3125	SGS SA-REG COMM	0.007%	85.648%
3126	ABN AMRO GROUP	0.007%	85.654%
3127	MCKESSON CORP SR UNSECURED 03/21 4.75	0.007%	85.661%
3128	TAURON POLSKA E	0.007%	85.668%
3129	WABTEC CORP COMMON STOCK USD.01	0.007%	85.674%
3130	AVX CORP COMMON STOCK USD.01	0.007%	85.681%
3131	SOPRA	0.007%	85.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	RELIANCE CAPITA	0.007%	85.694%
3133	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	85.701%
3134	SHIN KONG FINL	0.007%	85.707%
3135	XPERI CORP COMMON STOCK USD.001	0.007%	85.714%
3136	EUROFINS SCIENT	0.007%	85.720%
3137	NGK SPARK PLUG	0.007%	85.727%
3138	MYRIAD GENETICS	0.007%	85.733%
3139	MTR CORP	0.007%	85.740%
3140	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.747%
3141	KYOCERA CORP SPONS ADR ADR	0.007%	85.753%
3142	FILA KOREA LTD	0.007%	85.760%
3143	KINGBOARD LAMIN	0.007%	85.766%
3144	COMPUTER MODELL	0.007%	85.773%
3145	AUTOZONE INC COMMON STOCK USD.01	0.007%	85.779%
3146	NELNET INC CL A COMMON STOCK USD.01	0.007%	85.786%
3147	HEXAGON AB	0.007%	85.793%
3148	KOREA INVESTMEN	0.007%	85.799%
3149	SASOL	0.007%	85.806%
3150	CALERES INC COMMON STOCK USD.01	0.007%	85.812%
3151	NIPPON PAPER IN	0.007%	85.819%
3152	FBL FINANCIAL G	0.007%	85.825%
3153	DENTSU INC.	0.007%	85.832%
3154	BOVIS HOMES GRO	0.007%	85.838%
3155	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	85.845%
3156	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	85.851%
3157	SABRE CORP COMMON STOCK USD.01	0.007%	85.858%
3158	SUMITOMO OSAKA	0.007%	85.864%
3159	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	85.871%
3160	WASHINGTON REIT REIT USD.01	0.007%	85.877%
3161	FRANSHION PROPE	0.006%	85.884%
3162	TATA CONSULTANC	0.006%	85.890%
3163	VALENER INC	0.006%	85.897%
3164	MATADOR RESOURCES CO COMMON STOCK USD.01	0.006%	85.903%
3165	CHINA VANKE CO	0.006%	85.910%
3166	BUWOG AG	0.006%	85.916%
3167	MUELLER WATER P	0.006%	85.923%
3168	SHISEIDO CO	0.006%	85.929%
3169	ENDO INTERNATIO	0.006%	85.936%
3170	CHONGQING RURAL	0.006%	85.942%
3171	OSI SYSTEMS INC	0.006%	85.949%
3172	RECRUIT HOLDING	0.006%	85.955%
3173	PKO BANK POLSKI	0.006%	85.962%
3174	THOMAS COOK GRO	0.006%	85.968%
3175	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	85.975%
3176	LIVANOVA PLC	0.006%	85.981%
3177	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	85.987%
3178	TECHTRONIC INDU	0.006%	85.994%
3179	TOPPAN PRINTING	0.006%	86.000%
3180	OIL SEARCH LTD	0.006%	86.007%
3181	YAMATO HOLDINGS	0.006%	86.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	AGL ENERGY LTD	0.006%	86.020%
3183	SEI INVESTMENT	0.006%	86.026%
3184	STEPAN CO COMMON STOCK USD1.0	0.006%	86.033%
3185	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.039%
3186	JINDAL STEEL &	0.006%	86.045%
3187	NGK INSULATORS	0.006%	86.052%
3188	WALGREEN BOOTS	0.006%	86.058%
3189	ULTRAPAR PARTIC	0.006%	86.065%
3190	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	86.071%
3191	SINOPAC HLDG	0.006%	86.078%
3192	NIKON CORP	0.006%	86.084%
3193	SRC ENERGY INC COMMON STOCK USD.001	0.006%	86.090%
3194	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	86.097%
3195	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	86.103%
3196	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	86.110%
3197	NOF CORP	0.006%	86.116%
3198	REDROW	0.006%	86.122%
3199	ALFA LAVAL AB	0.006%	86.129%
3200	PEARSON	0.006%	86.135%
3201	ELIOR	0.006%	86.142%
3202	OWENS + MINOR INC COMMON STOCK USD2.0	0.006%	86.148%
3203	KANEKA CORP	0.006%	86.154%
3204	CALLAWAY GOLF C	0.006%	86.161%
3205	MORI SEIKI CO	0.006%	86.167%
3206	KULICKE&SOFFA I	0.006%	86.173%
3207	LARGAN PRECISIO	0.006%	86.180%
3208	IMPALA PLATINUM	0.006%	86.186%
3209	CIFI HOLDINGS G	0.006%	86.193%
3210	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	86.199%
3211	MASIMO CORP COMMON STOCK USD.001	0.006%	86.205%
3212	NORDSTROM INC COMMON STOCK	0.006%	86.212%
3213	MMI HOLDINGS LT	0.006%	86.218%
3214	TOWNE BANK COMMON STOCK USD1.667	0.006%	86.224%
3215	VONAGE HLDGS CO	0.006%	86.231%
3216	FUJI ELECTRIC C	0.006%	86.237%
3217	COCHLEAR LTD	0.006%	86.243%
3218	BRADY(WH)	0.006%	86.250%
3219	HERSHEY FOODS C	0.006%	86.256%
3220	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.262%
3221	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	86.269%
3222	HP INC SR UNSECURED 06/21 4.3	0.006%	86.275%
3223	NEXT PLC	0.006%	86.281%
3224	MERITZ SECURITI	0.006%	86.287%
3225	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	86.294%
3226	DIAMONDRock HOSPITALITY CO REIT USD.01	0.006%	86.300%
3227	EMPRESA BRASILE	0.006%	86.306%
3228	SSAB SVENSKT ST	0.006%	86.313%
3229	NIBE INDUSTRIER	0.006%	86.319%
3230	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	86.325%
3231	ADELAIDE BRIGHT	0.006%	86.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	IBIDEN CO	0.006%	86.338%
3233	AU OPTRONICS CO	0.006%	86.344%
3234	LEOPALACE 21	0.006%	86.350%
3235	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	86.357%
3236	CIMB GROUP HOLD	0.006%	86.363%
3237	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	86.369%
3238	VALMET CORP	0.006%	86.375%
3239	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.382%
3240	POU CHEN	0.006%	86.388%
3241	MUELLER INDS IN	0.006%	86.394%
3242	SHARP CORP	0.006%	86.400%
3243	BE SEMICONDUCTO	0.006%	86.407%
3244	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.413%
3245	FIRST MERCHANTS CORP COMMON STOCK	0.006%	86.419%
3246	STATOIL ASA SPON ADR ADR	0.006%	86.425%
3247	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	86.432%
3248	SONIC HEALTHCAR	0.006%	86.438%
3249	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	86.444%
3250	DUERR AG	0.006%	86.450%
3251	BRITISH SKY BRO	0.006%	86.456%
3252	WEICHAJ POWER-H	0.006%	86.463%
3253	MCDERMOTT INTL	0.006%	86.469%
3254	BUZZI UNICEM SP	0.006%	86.475%
3255	MEDIATEK INC	0.006%	86.481%
3256	ESTACIO PARTICI	0.006%	86.487%
3257	WIN SEMICONDUCT	0.006%	86.494%
3258	VALIANT HOLDING	0.006%	86.500%
3259	NORDSON CORP COMMON STOCK	0.006%	86.506%
3260	TOYODA GOSEI	0.006%	86.512%
3261	ZHONGSHENG GROU	0.006%	86.518%
3262	GROUP 1 AUTO	0.006%	86.525%
3263	EXXARO	0.006%	86.531%
3264	GRUPO FINANCIER	0.006%	86.537%
3265	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	86.543%
3266	TALANX AG	0.006%	86.549%
3267	EQT CORPORATION	0.006%	86.556%
3268	TOKYO TATEMONO	0.006%	86.562%
3269	ESCORTS LTD	0.006%	86.568%
3270	CONTINENTAL GOL	0.006%	86.574%
3271	AENA SA	0.006%	86.580%
3272	MDU RES GROUP I	0.006%	86.586%
3273	TIETO CORP OYJ	0.006%	86.593%
3274	BEIJING ENT WAT	0.006%	86.599%
3275	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.605%
3276	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	86.611%
3277	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	86.617%
3278	AJINOMOTO CO IN	0.006%	86.623%
3279	KITE PHARMA INC COMMON STOCK USD.001	0.006%	86.630%
3280	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.636%
3281	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	86.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	MONRO INC COMMON STOCK USD.01	0.006%	86.648%
3283	UTD O/S LAND	0.006%	86.654%
3284	ASM INTL NV	0.006%	86.660%
3285	TECH MAHINDRA L	0.006%	86.666%
3286	VICTREX PLC	0.006%	86.673%
3287	CHINA MEDICAL S	0.006%	86.679%
3288	STATE BK OF IND	0.006%	86.685%
3289	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.006%	86.691%
3290	SHENZHOU INT GR	0.006%	86.697%
3291	ARCA CONTINEN	0.006%	86.703%
3292	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.006%	86.709%
3293	INDUSTRIAL BANK	0.006%	86.715%
3294	KENEDIX REALTY	0.006%	86.722%
3295	HANESBRANDS INC COMMON STOCK USD.01	0.006%	86.728%
3296	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	86.734%
3297	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	86.740%
3298	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.006%	86.746%
3299	GS YUASA CORP	0.006%	86.752%
3300	CCR SA	0.006%	86.758%
3301	METHODE ELEC IN	0.006%	86.764%
3302	VONTOBEL HLDGS	0.006%	86.770%
3303	ANSELL LTD	0.006%	86.776%
3304	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	86.782%
3305	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.789%
3306	HITACHI METALS	0.006%	86.795%
3307	CIMAREX ENERGY CO COMMON STOCK USD.01	0.006%	86.801%
3308	CSR LIMITED	0.006%	86.807%
3309	WEIR GROUP	0.006%	86.813%
3310	BEKAERT SA	0.006%	86.819%
3311	MEDIASET ESPANA	0.006%	86.825%
3312	LANCASTER COLON	0.006%	86.831%
3313	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	86.837%
3314	SECURITAS	0.006%	86.843%
3315	EUROCOMMERCIAL	0.006%	86.849%
3316	NCC AB-B	0.006%	86.855%
3317	FLEXIUM INTERCO	0.006%	86.861%
3318	HEICO CORP	0.006%	86.867%
3319	TINGYI(CAYMAN I	0.006%	86.873%
3320	ENN ENERGY HOLD	0.006%	86.879%
3321	BROOKS AUTOMATI	0.006%	86.885%
3322	SCHOUW & CO	0.006%	86.891%
3323	BIOVERATIV INC COMMON STOCK USD.001	0.006%	86.897%
3324	AMBU A/S	0.006%	86.903%
3325	ATMOS ENERGY CO	0.006%	86.909%
3326	GUNMA BANK	0.006%	86.915%
3327	CALATLANTIC GRO	0.006%	86.922%
3328	DOWA HOLDING CO	0.006%	86.928%
3329	SAMSUNG HEAVY	0.006%	86.934%
3330	SUL AMERICA SA	0.006%	86.940%
3331	AMER NATL INS	0.006%	86.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	86.952%
3333	MBIA INC	0.006%	86.958%
3334	TSUMURA & CO	0.006%	86.964%
3335	WESBANCO INC COMMON STOCK USD2.0833	0.006%	86.970%
3336	TRANSUNION COMMON STOCK USD.01	0.006%	86.976%
3337	HK & CHINA GAS	0.006%	86.982%
3338	ISS A/S	0.006%	86.988%
3339	NEOPOST	0.006%	86.994%
3340	COCA-COLA EUROP	0.006%	87.000%
3341	NIDEC CORPORATI	0.006%	87.006%
3342	YUANTA FINL HOL	0.006%	87.012%
3343	DAIDO STEEL CO	0.006%	87.017%
3344	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	87.023%
3345	CHINA STATE CON	0.006%	87.029%
3346	TRIUMPH GROUP I	0.006%	87.035%
3347	PAINTED PONY EN	0.006%	87.041%
3348	SIMCORP A/S	0.006%	87.047%
3349	SULZER AG	0.006%	87.053%
3350	TRICON CAPITAL	0.006%	87.059%
3351	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	87.065%
3352	CHINA CINDA ASS	0.006%	87.071%
3353	TOYO TIRE & RUB	0.006%	87.077%
3354	ISETAN MITSUKOS	0.006%	87.083%
3355	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	87.089%
3356	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	87.095%
3357	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	87.101%
3358	ONTEX GROUP NV	0.006%	87.107%
3359	FISHER & PAYKEL	0.006%	87.113%
3360	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.118%
3361	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.124%
3362	EXELON CORP SR UNSECURED 12/20 5.15	0.006%	87.130%
3363	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	87.136%
3364	WOOD GROUP (JOH	0.006%	87.142%
3365	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.148%
3366	WALSIN TECHNOLO	0.006%	87.154%
3367	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.160%
3368	NWS HOLDINGS LT	0.006%	87.166%
3369	TELKOM GROUP LT	0.006%	87.172%
3370	VERISIGN	0.006%	87.178%
3371	HELLA KGAA HUEC	0.006%	87.183%
3372	NAMCO BANDAI HO	0.006%	87.189%
3373	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.006%	87.195%
3374	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	87.201%
3375	BANRISUL	0.006%	87.207%
3376	CANARA BANK	0.006%	87.213%
3377	SNAM SPA	0.006%	87.219%
3378	O'REILLY AUTOMO	0.006%	87.225%
3379	DIODES INC COMMON STOCK USD.667	0.006%	87.231%
3380	YAMAGUCHI FINAN	0.006%	87.236%
3381	FUKUOKA FINANCI	0.006%	87.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	STAG INDUSTRIAL INC REIT USD.01	0.006%	87.248%
3383	CREST NICHOLSON	0.006%	87.254%
3384	MERRY ELECTRONI	0.006%	87.260%
3385	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	87.266%
3386	TOYO SEIKAN KAI	0.006%	87.272%
3387	NAN YA PLASTIC	0.006%	87.278%
3388	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	87.283%
3389	UNIVERSAL CORP	0.006%	87.289%
3390	NTN CORPORATION	0.006%	87.295%
3391	KYUDENKO CORP	0.006%	87.301%
3392	BAYTEX ENERGY CORP COMMON STOCK	0.006%	87.307%
3393	RIGHTMOVE GROUP	0.006%	87.313%
3394	WACOAL CORP	0.006%	87.318%
3395	ELECTRONICS	0.006%	87.324%
3396	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	87.330%
3397	SHUTTERFLY INC	0.006%	87.336%
3398	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	87.342%
3399	MAKITA CORP	0.006%	87.348%
3400	WOORI BANK	0.006%	87.354%
3401	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	87.359%
3402	AT+T INC SR UNSECURED 02/21 4.6	0.006%	87.365%
3403	WGL HOLDINGS INC COMMON STOCK	0.006%	87.371%
3404	SPAR GROUP LIMI	0.006%	87.377%
3405	ASHIKAGA HOLDIN	0.006%	87.383%
3406	TRILOGY ENERGY	0.006%	87.388%
3407	JSR CORPORATION	0.006%	87.394%
3408	DAINIPPON SCREE	0.006%	87.400%
3409	PROGRESS ENERGY	0.006%	87.406%
3410	GLANBIA PLC	0.006%	87.412%
3411	SIG	0.006%	87.417%
3412	SPROTT INC COMM	0.006%	87.423%
3413	BELIMO HOLDING	0.006%	87.429%
3414	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	87.435%
3415	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.441%
3416	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.446%
3417	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	87.452%
3418	DUNDEE PRECIOUS	0.006%	87.458%
3419	CENTURY TOKYO	0.006%	87.464%
3420	KILLAM APART RE	0.006%	87.470%
3421	FORBO HLDG	0.006%	87.475%
3422	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	87.481%
3423	NIPPON LIGHT ME	0.006%	87.487%
3424	AIR WATER INC.	0.006%	87.493%
3425	CIPLA LTD	0.006%	87.498%
3426	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	87.504%
3427	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	87.510%
3428	SHENZHEN INVEST	0.006%	87.516%
3429	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	87.522%
3430	LENNAR CORP 4.7	0.006%	87.527%
3431	FORMOSA PLASTIC	0.006%	87.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	CEAT LTD	0.006%	87.539%
3433	PORTO SEGURO SA	0.006%	87.545%
3434	LG HOUSEHOLD HE	0.006%	87.550%
3435	JOHNSON ELECTRI	0.006%	87.556%
3436	PETRONET LNG LT	0.006%	87.562%
3437	Samsung Life In	0.006%	87.568%
3438	RENISHAW	0.006%	87.574%
3439	INTEGRATED DEVI	0.006%	87.579%
3440	ASUSTEK COMPUTE	0.006%	87.585%
3441	ACCTON	0.006%	87.591%
3442	K'S HOLDINGS	0.006%	87.597%
3443	YTL CORP	0.006%	87.602%
3444	MAPLETREE COMME	0.006%	87.608%
3445	AMMB HOLDINGS B	0.006%	87.614%
3446	TAIYO YUDEN CO	0.006%	87.619%
3447	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	87.625%
3448	COCA-COLA BOTTL	0.006%	87.631%
3449	SEGA SAMMY HOLD	0.006%	87.637%
3450	ELEMENTIS (1998	0.006%	87.642%
3451	CYRELA BRAZIL R	0.006%	87.648%
3452	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	87.654%
3453	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	87.660%
3454	SAIA INC COMMON STOCK USD.001	0.006%	87.665%
3455	CHIBA BANK	0.006%	87.671%
3456	IJM CORP BERHAD	0.006%	87.677%
3457	BANCA MEDIOLANU	0.006%	87.683%
3458	BARCLAYS PLC	0.006%	87.688%
3459	INDIVIOR PLC	0.006%	87.694%
3460	NABORS INDUSTRI	0.006%	87.700%
3461	CHALLENGER FIN	0.006%	87.705%
3462	CHINA DEVELOPME	0.006%	87.711%
3463	LLOYD THOMPSON	0.006%	87.717%
3464	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	87.723%
3465	HACHIJUNI BANK	0.006%	87.728%
3466	UBIQITI NETWORKS INC COMMON STOCK USD.001	0.006%	87.734%
3467	NAGASE & CO	0.006%	87.740%
3468	ALTRAN TECHNOLO	0.006%	87.745%
3469	SVENSKA CELLULO	0.006%	87.751%
3470	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.757%
3471	E-MART CO. LTD.	0.006%	87.762%
3472	CSRA INC COMMON STOCK USD.001	0.006%	87.768%
3473	ADEKA CORPORATI	0.006%	87.774%
3474	KONECRANES O	0.006%	87.779%
3475	BENESSE CORP	0.006%	87.785%
3476	TRIPOD TECHNOLO	0.006%	87.791%
3477	NETGEAR INC COMMON STOCK USD.001	0.006%	87.796%
3478	KB HOME COMMON STOCK USD1.0	0.006%	87.802%
3479	NIFCO INC	0.006%	87.808%
3480	PENNON GROUP	0.006%	87.813%
3481	FAIRFAX MEDIA L	0.006%	87.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	CENCOSUD SA	0.006%	87.825%
3483	GLUSKIN SHEFF &	0.006%	87.830%
3484	IDACORP INC COMMON STOCK	0.006%	87.836%
3485	LG INNOTEK CO	0.006%	87.842%
3486	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.847%
3487	JAPAN AIRLINES	0.006%	87.853%
3488	SUMITOMO FOREST	0.006%	87.859%
3489	HITACHI CHEMICA	0.006%	87.864%
3490	ENEA SA	0.006%	87.870%
3491	LAM RESEARCH CO	0.006%	87.876%
3492	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	87.881%
3493	BROCADE COMMUNI	0.006%	87.887%
3494	WABASH NATIONAL	0.006%	87.892%
3495	DRIL QUIP INC	0.006%	87.898%
3496	ATHABASCA OIL C	0.006%	87.904%
3497	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	87.909%
3498	ALSEA SAB DE CV	0.006%	87.915%
3499	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	87.921%
3500	DASSAULT SYSTEM	0.006%	87.926%
3501	ENI	0.006%	87.932%
3502	BILFINGER BERGE	0.006%	87.937%
3503	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	87.943%
3504	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	87.949%
3505	NEXANS	0.006%	87.954%
3506	FIERA SCEPTRE I	0.006%	87.960%
3507	BRF SA ADR ADR	0.006%	87.965%
3508	CNP ASSURANCES	0.006%	87.971%
3509	ENERGIAS DE POR	0.006%	87.977%
3510	INCYTE PHARMACE	0.006%	87.982%
3511	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.988%
3512	CINEWORLD GROUP	0.006%	87.993%
3513	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	87.999%
3514	FUCHS PETROLUB	0.006%	88.004%
3515	GENTHERM INC COMMON STOCK	0.006%	88.010%
3516	RADIAN GROUP	0.006%	88.016%
3517	CHARTER HALL GR	0.006%	88.021%
3518	NIPPON SUISAN	0.006%	88.027%
3519	TRONOX LTD-CL A	0.006%	88.032%
3520	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	88.038%
3521	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	88.043%
3522	77TH BANK	0.006%	88.049%
3523	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	88.055%
3524	BANCFIRST CORP	0.006%	88.060%
3525	HEROUX DEVTEK	0.006%	88.066%
3526	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	88.071%
3527	MERLIN ENTERTAI	0.006%	88.077%
3528	BANK OF GEORGIA	0.006%	88.082%
3529	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	88.088%
3530	AMEDISYS INC COMMON STOCK USD.001	0.006%	88.093%
3531	JAMES HARDIE IN	0.006%	88.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	ERICSSON LM SR UNSECURED 05/22 4.125	0.006%	88.104%
3533	ZILLOW GROUP INC C COMMON STOCK	0.006%	88.110%
3534	PROCTER & GAMBL	0.006%	88.116%
3535	ALTICE NV CLAS	0.006%	88.121%
3536	MOBILE MINI INC COMMON STOCK USD.01	0.006%	88.127%
3537	NTT DATA	0.006%	88.132%
3538	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	88.138%
3539	KYUSHU FINANCIA	0.006%	88.143%
3540	ADMIRAL GROUP	0.006%	88.149%
3541	DISTRIBUIDORA I	0.006%	88.154%
3542	GRASIM INDUSTRI	0.006%	88.160%
3543	DHX MEDIA LTD	0.006%	88.165%
3544	MAEDA CORP	0.006%	88.171%
3545	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	88.176%
3546	FRONTIER REIT	0.006%	88.182%
3547	JUST ENERGY GROUP INC COMMON STOCK	0.005%	88.187%
3548	FORWARD AIR COR	0.005%	88.193%
3549	HENKEL KGAA-PRE	0.005%	88.198%
3550	MACRONIX INTERN	0.005%	88.204%
3551	BOLLORE	0.005%	88.209%
3552	MULTI COLOR CORP COMMON STOCK	0.005%	88.215%
3553	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.220%
3554	CASIO COMPUTER	0.005%	88.226%
3555	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	88.231%
3556	ICA GRUPPEN AB	0.005%	88.237%
3557	GCL-POLY ENERGY	0.005%	88.242%
3558	L BRANDS INC COMMON STOCK USD.5	0.005%	88.248%
3559	ADTRAN INC	0.005%	88.253%
3560	CAIRN ENERGY PL	0.005%	88.259%
3561	DAELIM INDUSTRI	0.005%	88.264%
3562	TRANSAT AT INC	0.005%	88.270%
3563	WAREHOUSES DE P	0.005%	88.275%
3564	GREAT EAGLE HLD	0.005%	88.280%
3565	SARTORIUS AG-VO	0.005%	88.286%
3566	MARUI CO	0.005%	88.291%
3567	DORMA+KABA HOLD	0.005%	88.297%
3568	SPX FLOW INC COMMON STOCK USD.01	0.005%	88.302%
3569	PEOPLE'S INSURA	0.005%	88.308%
3570	ZIJIN MINING GR	0.005%	88.313%
3571	BIRD CONSTRUCTI	0.005%	88.319%
3572	ALLETE INC	0.005%	88.324%
3573	JIANGXI COPPER	0.005%	88.329%
3574	GOME ELECTRICAL	0.005%	88.335%
3575	REALPAGE INC COMMON STOCK USD.001	0.005%	88.340%
3576	SAGE GROUP PLC/	0.005%	88.346%
3577	PSEG POWER	0.005%	88.351%
3578	MTY FOOD GROUP	0.005%	88.357%
3579	DYNEGY INC COMMON STOCK USD.01	0.005%	88.362%
3580	KOITO MFG CO	0.005%	88.367%
3581	ENTEL EMP NAC T	0.005%	88.373%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	SIHUAN PHARMACE	0.005%	88.378%
3583	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	88.384%
3584	SJM HOLDINGS LT	0.005%	88.389%
3585	ONE GAS INC COMMON STOCK	0.005%	88.394%
3586	INVESTA OFFICE	0.005%	88.400%
3587	EASYJET	0.005%	88.405%
3588	UTD INTERNET AG	0.005%	88.411%
3589	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	88.416%
3590	VIA VAREJO SA	0.005%	88.421%
3591	TAIWAN UNION TE	0.005%	88.427%
3592	PLANTRONICS INC COMMON STOCK USD.01	0.005%	88.432%
3593	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	88.438%
3594	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	88.443%
3595	DGB FINANCIAL G	0.005%	88.448%
3596	CATTOLICA ASSIC	0.005%	88.454%
3597	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	88.459%
3598	NAVISTAR INTL C	0.005%	88.465%
3599	GUESS? INC COMMON STOCK USD.01	0.005%	88.470%
3600	PRIMARY HEALTH	0.005%	88.475%
3601	JAFCO CO LTD	0.005%	88.481%
3602	ROWAN COMPANIES	0.005%	88.486%
3603	CARDTRONICS PLC	0.005%	88.491%
3604	SYNTHOMER PLC	0.005%	88.497%
3605	MORI HILLS REIT	0.005%	88.502%
3606	AAR CORP	0.005%	88.507%
3607	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.513%
3608	HUANENG RENEWAB	0.005%	88.518%
3609	WERELDHAVE NV	0.005%	88.523%
3610	SUEZ ENVIRONMEN	0.005%	88.529%
3611	TATA MOTORS LTD	0.005%	88.534%
3612	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.540%
3613	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	88.545%
3614	HARSCO CORP	0.005%	88.550%
3615	ALSTRIA OFFICE	0.005%	88.556%
3616	SANTEN PHARM CO	0.005%	88.561%
3617	JAPAN LOGISTICS	0.005%	88.566%
3618	NOVATEK MICROEL	0.005%	88.571%
3619	YAMAHA CORP	0.005%	88.577%
3620	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.582%
3621	SILICON LABORAT	0.005%	88.587%
3622	KAMIGUMI CO	0.005%	88.593%
3623	KAJIMA CORP	0.005%	88.598%
3624	KUBOTA CORP	0.005%	88.603%
3625	SOUTH32 ADR ADR	0.005%	88.609%
3626	SUPER GROUP	0.005%	88.614%
3627	CRANSWICK	0.005%	88.619%
3628	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	88.625%
3629	DENA CO LTD	0.005%	88.630%
3630	ABB LTD SPON ADR ADR	0.005%	88.635%
3631	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	88.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	POWER ASSETS HO	0.005%	88.646%
3633	WADDELL & REED	0.005%	88.651%
3634	JAPAN EXCHANGE	0.005%	88.656%
3635	PARAGON GROUP O	0.005%	88.661%
3636	HIROSHIMA BANK	0.005%	88.667%
3637	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	88.672%
3638	PCCW LIMITED	0.005%	88.677%
3639	CHIPOTLE MEXICA	0.005%	88.683%
3640	XINYI GLASS HOL	0.005%	88.688%
3641	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	88.693%
3642	FABRINET	0.005%	88.698%
3643	CHUGOKU BANK	0.005%	88.704%
3644	SHANGHAI INDL	0.005%	88.709%
3645	LOGITECH INTERN	0.005%	88.714%
3646	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.719%
3647	KNOWLES CORP COMMON STOCK USD.01	0.005%	88.725%
3648	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.005%	88.730%
3649	AUTO TRADER GRO	0.005%	88.735%
3650	TESENDERLO CHE	0.005%	88.740%
3651	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	88.745%
3652	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.751%
3653	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	88.756%
3654	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.761%
3655	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.005%	88.766%
3656	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	88.772%
3657	MACK CALI REALTY CORP REIT USD.01	0.005%	88.777%
3658	SCHOLASTIC CORP	0.005%	88.782%
3659	COMFORT SYSTEMS	0.005%	88.787%
3660	PIZZA PIZZA ROY	0.005%	88.792%
3661	TOKYO GAS CO	0.005%	88.798%
3662	DSW INC CLASS A COMMON STOCK	0.005%	88.803%
3663	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	88.808%
3664	MORINAGA MILK I	0.005%	88.813%
3665	KONAMI CO	0.005%	88.819%
3666	PRA GROUP INC COMMON STOCK USD.01	0.005%	88.824%
3667	IYO BANK	0.005%	88.829%
3668	MICHAEL PAGE IN	0.005%	88.834%
3669	BANCOLOMBIA SA	0.005%	88.839%
3670	METRO AG	0.005%	88.845%
3671	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.850%
3672	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.855%
3673	MATSON INC COMMON STOCK	0.005%	88.860%
3674	WHITEHAVEN COAL	0.005%	88.865%
3675	REXFORD INDUSTR	0.005%	88.871%
3676	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.876%
3677	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	88.881%
3678	SENIOR PLC	0.005%	88.886%
3679	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	88.891%
3680	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	88.896%
3681	QUBE HOLDINGS L	0.005%	88.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	SEVEN BANK LTD.	0.005%	88.907%
3683	FAIRFAX FINANCI	0.005%	88.912%
3684	SIBANYE GOLD SPON ADR ADR	0.005%	88.917%
3685	FEDERAL BANK LT	0.005%	88.922%
3686	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	88.928%
3687	SKY CITY	0.005%	88.933%
3688	SHENZHEN INTERN	0.005%	88.938%
3689	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.943%
3690	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.948%
3691	RUMO SA	0.005%	88.953%
3692	INVENTEC CORP	0.005%	88.958%
3693	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.005%	88.964%
3694	CHANG HWA COMME	0.005%	88.969%
3695	PENTA OCEAN CON	0.005%	88.974%
3696	NITORI CO LTD	0.005%	88.979%
3697	TOKAI CARBON CO	0.005%	88.984%
3698	SOFTWARE AG DAR	0.005%	88.989%
3699	PTT GLOBAL CHEM	0.005%	88.994%
3700	AEROVIRONMENT I	0.005%	88.999%
3701	GREGGS PLC	0.005%	89.005%
3702	LTC PROPERTIES	0.005%	89.010%
3703	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.015%
3704	FIVE PRIME THER	0.005%	89.020%
3705	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.025%
3706	GOLDEN AGRI RES	0.005%	89.030%
3707	BYD CO	0.005%	89.035%
3708	TOYOBO CO	0.005%	89.040%
3709	TAIWAN COOPERAT	0.005%	89.045%
3710	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.051%
3711	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.005%	89.056%
3712	KRATON CORP COMMON STOCK USD.01	0.005%	89.061%
3713	JD.COM INC ADR ADR USD.00002	0.005%	89.066%
3714	AOYAMA TRADING	0.005%	89.071%
3715	BANCA POPOLARE	0.005%	89.076%
3716	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.081%
3717	AEDIFICA	0.005%	89.086%
3718	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.091%
3719	CHINA AIRLINES	0.005%	89.096%
3720	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.101%
3721	INDUSTRIAS PENO	0.005%	89.107%
3722	FOXCONN TECHNOL	0.005%	89.112%
3723	GENTERA SAB DE	0.005%	89.117%
3724	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.122%
3725	SMC CORP	0.005%	89.127%
3726	SWATCH GROUP AG	0.005%	89.132%
3727	OASIS PETROLEUM INC COMMON STOCK USD.01	0.005%	89.137%
3728	TORO CO	0.005%	89.142%
3729	USIMINAS USI SD	0.005%	89.147%
3730	H2O RETAILING C	0.005%	89.152%
3731	DIPLOMA (NEW)	0.005%	89.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.162%
3733	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.167%
3734	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.172%
3735	COM HEM HLDG AB	0.005%	89.177%
3736	NEWMARKET CORP COMMON STOCK	0.005%	89.182%
3737	INTERFACE INC COMMON STOCK USD.1	0.005%	89.187%
3738	POWERTECH TECHN	0.005%	89.192%
3739	BOB EVANS FARMS	0.005%	89.197%
3740	GAIL INDIA LTD	0.005%	89.202%
3741	TESLA INC COMMON STOCK USD.001	0.005%	89.207%
3742	HIKMA PHARMACEU	0.005%	89.212%
3743	LANCASHIRE HLDG	0.005%	89.217%
3744	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.222%
3745	YUEXIU PROPERTY	0.005%	89.227%
3746	CORBION NV	0.005%	89.232%
3747	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.237%
3748	SCHWEITER TECH	0.005%	89.242%
3749	HOKUHOKU FINANC	0.005%	89.247%
3750	INDUS HOLDING A	0.005%	89.252%
3751	GEA GROUP AG	0.005%	89.257%
3752	SHIZUOKA BANK	0.005%	89.262%
3753	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	89.267%
3754	SHIMIZU CORP	0.005%	89.272%
3755	THAI OIL PCL-FR	0.005%	89.277%
3756	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.282%
3757	L&T FINANCE HOL	0.005%	89.287%
3758	BREWIN DOLPHIN	0.005%	89.292%
3759	HARVEY NORMAN H	0.005%	89.297%
3760	HAIER ELECTRONI	0.005%	89.302%
3761	HUA NAN FINANCI	0.005%	89.307%
3762	COSMO ENERGY HO	0.005%	89.312%
3763	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.317%
3764	TELEFONICA DEUT	0.005%	89.322%
3765	AYALA CORP	0.005%	89.327%
3766	HINDUSTAN PETRO	0.005%	89.332%
3767	SAMSUNG SECS CO	0.005%	89.337%
3768	RECORDATI SPA	0.005%	89.342%
3769	GRAFTON GROUP P	0.005%	89.347%
3770	SEINO TRANSPORT	0.005%	89.352%
3771	UNITE GROUP PLC	0.005%	89.357%
3772	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.362%
3773	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.367%
3774	SCANA CORP COMMON STOCK	0.005%	89.372%
3775	LIQUOR STORES N	0.005%	89.377%
3776	MEDIBANK PVT LT	0.005%	89.382%
3777	TOTO	0.005%	89.387%
3778	NISOURCE INC	0.005%	89.392%
3779	FIRM CAPITAL MO	0.005%	89.397%
3780	MAGELLAN AEROSP	0.005%	89.402%
3781	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	89.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	BTG PLC	0.005%	89.412%
3783	KAMAN CORP COMMON STOCK USD1.0	0.005%	89.417%
3784	CHINA PETROLEUM	0.005%	89.422%
3785	US FOODS HOLDING CORP COMMON STOCK USD.01	0.005%	89.427%
3786	CABELA S INC COMMON STOCK USD.01	0.005%	89.432%
3787	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.436%
3788	NIPPON KONPO UN	0.005%	89.441%
3789	LENDINGTREE INC COMMON STOCK USD.01	0.005%	89.446%
3790	BHP BILLITON LTD SPON ADR ADR	0.005%	89.451%
3791	BOSSARD HOLDING	0.005%	89.456%
3792	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.461%
3793	DAEWOO SECURITI	0.005%	89.466%
3794	QINETIQ GROUP P	0.005%	89.471%
3795	ABERCROMBIE & F	0.005%	89.476%
3796	AZZ INC COMMON STOCK USD1.0	0.005%	89.481%
3797	WINBOND ELECTRO	0.005%	89.486%
3798	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.491%
3799	GREENCORE GROUP	0.005%	89.496%
3800	NISSHINBO IND I	0.005%	89.501%
3801	NORMA GROUP AG	0.005%	89.505%
3802	HITACHI CAPITAL	0.005%	89.510%
3803	BOYD GAMING COR	0.005%	89.515%
3804	APOLLO TYRES	0.005%	89.520%
3805	POWER INTEGRATI	0.005%	89.525%
3806	BANKIA SA	0.005%	89.530%
3807	TERANGA GOLD CO	0.005%	89.535%
3808	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.540%
3809	IOOF HOLDINGS L	0.005%	89.545%
3810	DAILY MAIL&GEN	0.005%	89.550%
3811	TAIWAN PAIHO	0.005%	89.555%
3812	KUEHNE & NAGEL	0.005%	89.559%
3813	TRITAX BIG BOX	0.005%	89.564%
3814	ERICSSON (LM) TEL SP ADR ADR	0.005%	89.569%
3815	PARK NATIONAL CORP COMMON STOCK	0.005%	89.574%
3816	CUBIC CORP COMMON STOCK	0.005%	89.579%
3817	NTT DOCOMO INC SPON ADR ADR	0.005%	89.584%
3818	KONINKLIJKE BAM	0.005%	89.589%
3819	SHOWA SHELL SEK	0.005%	89.594%
3820	CRH (DUBLIN)	0.005%	89.599%
3821	VISCOFAN SA	0.005%	89.603%
3822	SOHO CHINA LTD	0.005%	89.608%
3823	CHINA AGRI-INDU	0.005%	89.613%
3824	IMCD GROUP NV	0.005%	89.618%
3825	SSP GROUP PLC	0.005%	89.623%
3826	HINO MOTORS	0.005%	89.628%
3827	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	89.633%
3828	AES CORP COMMON STOCK USD.01	0.005%	89.637%
3829	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	89.642%
3830	NISHI-NIPPON FI	0.005%	89.647%
3831	ESSENTA PLC	0.005%	89.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	RYOSAN CO	0.005%	89.657%
3833	MORINAGA & CO	0.005%	89.662%
3834	INTERCONTINENTAL HOTELS ADR ADR	0.005%	89.667%
3835	EPLUS INC	0.005%	89.671%
3836	FAR EAST TEXTIL	0.005%	89.676%
3837	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.681%
3838	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	89.686%
3839	KANSAI ELEC POW	0.005%	89.691%
3840	JBS SA	0.005%	89.696%
3841	QANTAS AIRWAYS	0.005%	89.700%
3842	CHICO'S FAS INC	0.005%	89.705%
3843	THIRD POINT REI	0.005%	89.710%
3844	AG GROWTH INTER	0.005%	89.715%
3845	CIELO SA	0.005%	89.720%
3846	HEIDELBERGER DR	0.005%	89.724%
3847	CASTELLUM AB NE	0.005%	89.729%
3848	INSURANCE AUSTR	0.005%	89.734%
3849	AMC NETWORKS INC A COMMON STOCK	0.005%	89.739%
3850	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.744%
3851	KT & G	0.005%	89.748%
3852	SELECT INCOME REIT REIT USD.01	0.005%	89.753%
3853	TOPCON CORPORAT	0.005%	89.758%
3854	POWER FINANCE C	0.005%	89.763%
3855	KEIHAN ELECTRIC	0.005%	89.768%
3856	ARGAN INC COMMON STOCK USD.15	0.005%	89.772%
3857	PROCTER & GAMBL	0.005%	89.777%
3858	DA OFFICE INV C	0.005%	89.782%
3859	HOKKOKU BANK	0.005%	89.787%
3860	VIAD CORP	0.005%	89.791%
3861	LONG CHEN PAPER	0.005%	89.796%
3862	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.005%	89.801%
3863	SCRIPPS(EW)CO(N	0.005%	89.806%
3864	NORTHWEST HEALT	0.005%	89.810%
3865	USHIO INC	0.005%	89.815%
3866	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.820%
3867	ZHUZHOU CSR TIM	0.005%	89.825%
3868	ALLEGION PLC	0.005%	89.830%
3869	KEMET CORP	0.005%	89.834%
3870	MODERN TIMES GR	0.005%	89.839%
3871	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	89.844%
3872	TATA GLOBAL	0.005%	89.849%
3873	TURKIYE VAKIFLA	0.005%	89.853%
3874	GANNETT CO INC COMMON STOCK USD.01	0.005%	89.858%
3875	ANGLOVAAL MININ	0.005%	89.863%
3876	TURK HAVA YOLLA	0.005%	89.868%
3877	WILMAR INTERL L	0.005%	89.872%
3878	SPIRE INC COMMON STOCK USD1.0	0.005%	89.877%
3879	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.882%
3880	EXPONENT INC COMMON STOCK USD.001	0.005%	89.886%
3881	ROLLINS INC	0.005%	89.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	PSP SWISS PROPE	0.005%	89.896%
3883	DAIICHI KOSHO C	0.005%	89.901%
3884	HERA	0.005%	89.905%
3885	OSG CORP	0.005%	89.910%
3886	ISRAEL DISCOUNT	0.005%	89.915%
3887	HIGH LINER FOOD	0.005%	89.919%
3888	TURKIYE HALK	0.005%	89.924%
3889	MITIE GROUP	0.005%	89.929%
3890	OMNICELL INC COMMON STOCK USD.001	0.005%	89.934%
3891	BANKRATE INC COMMON STOCK USD.01	0.005%	89.938%
3892	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	89.943%
3893	TOAGOSEI CO LTD	0.005%	89.948%
3894	DEAN FOODS CO COMMON STOCK USD.01	0.005%	89.952%
3895	CTS EVENTIM	0.005%	89.957%
3896	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.962%
3897	EMBRAER SA SPON ADR ADR	0.005%	89.966%
3898	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.971%
3899	FAST RETAILING	0.005%	89.976%
3900	PROSIEBENSAT.1	0.005%	89.981%
3901	DIXONS CARPHONE	0.005%	89.985%
3902	NOVANTA INC COMMON STOCK	0.005%	89.990%
3903	FUJI OIL CO	0.005%	89.995%
3904	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.999%
3905	BADGER METER INC COMMON STOCK USD1.0	0.005%	90.004%
3906	NIPPON ACCOMMOD	0.005%	90.009%
3907	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	90.013%
3908	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	90.018%
3909	GLORY	0.005%	90.023%
3910	CAP SA	0.005%	90.027%
3911	ANALOGIC CORP	0.005%	90.032%
3912	ULTRAPAR PARTIC	0.005%	90.036%
3913	WOONGJIN COWAY	0.005%	90.041%
3914	AVISTA CORP	0.005%	90.046%
3915	AVANGRID INC COMMON STOCK USD.01	0.005%	90.050%
3916	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	90.055%
3917	DECHRA PHARMA	0.005%	90.060%
3918	COMPUTERSHARE L	0.005%	90.064%
3919	INVESTEC LIMITE	0.005%	90.069%
3920	NOW INC COMMON STOCK USD.01	0.005%	90.074%
3921	JSE LTD	0.005%	90.078%
3922	GAMESA CORP TEC	0.005%	90.083%
3923	INFINERA CORP	0.005%	90.087%
3924	FACTSET RESEARC	0.005%	90.092%
3925	EMPRESAS CMPC S	0.005%	90.097%
3926	MAEDA ROAD CONS	0.005%	90.101%
3927	RENGO CO	0.005%	90.106%
3928	NEXTEER AUTOMOT	0.005%	90.111%
3929	CHINA PACIFIC I	0.005%	90.115%
3930	GRAINCORP LTD	0.005%	90.120%
3931	CORE LABORATORI	0.005%	90.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	90.129%
3933	GRUPO ELEKTRA(N	0.005%	90.134%
3934	KEMIRA OY	0.005%	90.138%
3935	FAR EAST HORIZO	0.005%	90.143%
3936	INGEVITY CORP COMMON STOCK USD.01	0.005%	90.147%
3937	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	90.152%
3938	EURONEXT NV	0.005%	90.157%
3939	WOOLWORTHS HLDG	0.005%	90.161%
3940	ENERGY DEVELOP	0.005%	90.166%
3941	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	90.170%
3942	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	90.175%
3943	TS TECH CO.LTD	0.005%	90.180%
3944	MEGACABLE HOLDI	0.005%	90.184%
3945	UTD DRUG	0.005%	90.189%
3946	SHIGA BANK	0.005%	90.193%
3947	TUPRAS-TURKIYE	0.005%	90.198%
3948	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	90.202%
3949	ADVANTEST	0.005%	90.207%
3950	MR PRICE GROUP	0.005%	90.212%
3951	KWG PROPERTY HL	0.005%	90.216%
3952	TIME INC COMMON STOCK USD.01	0.005%	90.221%
3953	ORKLA ASA	0.005%	90.225%
3954	KOREAN AIR LINE	0.005%	90.230%
3955	FIRST PACIFIC C	0.005%	90.234%
3956	BAVARIAN NORDIC	0.005%	90.239%
3957	FUJITSU GENERAL	0.005%	90.244%
3958	MARINE HARVEST	0.005%	90.248%
3959	STRATASYS LTD	0.005%	90.253%
3960	JD SPORTS FASHI	0.005%	90.257%
3961	LATAM AIRLINES	0.005%	90.262%
3962	WETHERSPOON (J.	0.005%	90.266%
3963	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	90.271%
3964	FIBRIA CELULOSE	0.005%	90.275%
3965	DFDS A/S	0.005%	90.280%
3966	ATLAS COPCO AB	0.005%	90.284%
3967	BARCO(NEW)	0.005%	90.289%
3968	TVS MOTOR CO	0.005%	90.293%
3969	EQUATORIAL ENER	0.005%	90.298%
3970	ENSCO PLC CLASS	0.005%	90.303%
3971	INTERPUMP GROUP	0.005%	90.307%
3972	KUMBA IRON ORE	0.005%	90.312%
3973	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	90.316%
3974	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	90.321%
3975	POOL CORP COMMON STOCK USD.001	0.005%	90.325%
3976	PFEIFFER VAC TE	0.005%	90.330%
3977	BDO UNIBANK INC	0.005%	90.334%
3978	SUN ART RETAIL	0.005%	90.339%
3979	BHARTI INFRATEL	0.005%	90.343%
3980	BELMOND LTD	0.005%	90.348%
3981	INNOSPEC INC COMMON STOCK USD.01	0.005%	90.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	NIPPON SHOKUBAI	0.005%	90.357%
3983	CONZZETA AG	0.005%	90.361%
3984	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	90.366%
3985	TOKUYAMA CORP	0.005%	90.370%
3986	HAITIAN INTL HL	0.005%	90.375%
3987	ASHMORE GROUP	0.004%	90.379%
3988	LULULEMON	0.004%	90.384%
3989	MAPLETREE INDUS	0.004%	90.388%
3990	DAISHI BANK	0.004%	90.393%
3991	GLOBAL NET LEASE INC REIT USD.01	0.004%	90.397%
3992	PNM RESOURCES I	0.004%	90.402%
3993	SUN PHARMACEUTI	0.004%	90.406%
3994	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.411%
3995	HAZAMA CORP(NEW	0.004%	90.415%
3996	CHUBU ELEC POWE	0.004%	90.420%
3997	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	90.424%
3998	OXFORD INDUSTRI	0.004%	90.429%
3999	DELTIC TIMBER	0.004%	90.433%
4000	HORIBA	0.004%	90.438%
4001	HIGHWEALTH CONS	0.004%	90.442%
4002	PROMOTORA Y OPE	0.004%	90.446%
4003	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.451%
4004	VEON LTD ADR	0.004%	90.455%
4005	PIRAMAL ENTERPR	0.004%	90.460%
4006	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	90.464%
4007	SAWAI PHARM CO	0.004%	90.469%
4008	EULER & HERMES	0.004%	90.473%
4009	DRAX GROUP PLC	0.004%	90.478%
4010	BOLSAS Y MERCAD	0.004%	90.482%
4011	AXIATA GROUP	0.004%	90.487%
4012	NHK SPRING CO	0.004%	90.491%
4013	KCC CORP	0.004%	90.496%
4014	ARROW ELECTRONI	0.004%	90.500%
4015	MCGRATH RENTCORP COMMON STOCK	0.004%	90.504%
4016	MIRACA HOLDIN	0.004%	90.509%
4017	ASANKO GOLD INC	0.004%	90.513%
4018	ORIENTAL LAND C	0.004%	90.518%
4019	UNIQA INSURANCE	0.004%	90.522%
4020	STANLEY ELECTRI	0.004%	90.527%
4021	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	90.531%
4022	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	90.536%
4023	HANNSTAR DISPLA	0.004%	90.540%
4024	K-REIT ASIA	0.004%	90.544%
4025	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	90.549%
4026	TOTVS SA	0.004%	90.553%
4027	JAMES RIVER GRO	0.004%	90.558%
4028	INNOVIVA INC COMMON STOCK	0.004%	90.562%
4029	Denison Mines C	0.004%	90.567%
4030	AWA BANK	0.004%	90.571%
4031	PORTUCEL EMPRES	0.004%	90.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	NUFARM	0.004%	90.580%
4033	ARMSTRONG WORLD	0.004%	90.584%
4034	CARSALES.COM LT	0.004%	90.589%
4035	KLOECKNER & CO	0.004%	90.593%
4036	SIXT SE PFD	0.004%	90.597%
4037	RAMBUS INC	0.004%	90.602%
4038	LION CORP	0.004%	90.606%
4039	TERRENO REALTY CORP REIT USD.01	0.004%	90.611%
4040	MITSUBISHI MOTO	0.004%	90.615%
4041	VALE SA SP ADR ADR	0.004%	90.619%
4042	CHESAPEAKE LODG	0.004%	90.624%
4043	ARCADIS NV	0.004%	90.628%
4044	BREMBO SPA	0.004%	90.633%
4045	JAPAN EXCELLENT	0.004%	90.637%
4046	EDP RENOVAVEIS	0.004%	90.641%
4047	CORE-MARK HLDG	0.004%	90.646%
4048	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	90.650%
4049	CONMED CORP COMMON STOCK USD.01	0.004%	90.655%
4050	AIR NEW ZEALAND	0.004%	90.659%
4051	HYUNDAI DS,NEW	0.004%	90.663%
4052	RATIONAL	0.004%	90.668%
4053	NCSOFT CORPN	0.004%	90.672%
4054	D'IETEREN TRADI	0.004%	90.677%
4055	SONAE, S.G.P.S.	0.004%	90.681%
4056	TOMY CO LTD	0.004%	90.685%
4057	COMFORTDELGRO C	0.004%	90.690%
4058	ALEXANDERS INC	0.004%	90.694%
4059	KOREA LIFE INSU	0.004%	90.698%
4060	SHIMACHU CO	0.004%	90.703%
4061	MALAYSIA AIRPOR	0.004%	90.707%
4062	SINOTRANS LIMIT	0.004%	90.711%
4063	BAJAJ FINANCE L	0.004%	90.716%
4064	CHINA RAILWAY C	0.004%	90.720%
4065	TERUMO CORP	0.004%	90.724%
4066	KEYENCE CORP	0.004%	90.729%
4067	TAIYO NIPPON SA	0.004%	90.733%
4068	YAMATAKE CORP Y	0.004%	90.737%
4069	EICHER MOTORS	0.004%	90.742%
4070	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.746%
4071	SCIENTIFIC GAME	0.004%	90.750%
4072	NAGOYA RAILROAD	0.004%	90.755%
4073	LUZERNER KTBK	0.004%	90.759%
4074	SCHWEITZER-MAUD	0.004%	90.763%
4075	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	90.768%
4076	CITY DEVELOPMEN	0.004%	90.772%
4077	NISHIMATSU CONS	0.004%	90.776%
4078	FLIGHT CENTRE L	0.004%	90.781%
4079	LINTEC CORP	0.004%	90.785%
4080	UNIBET GROUP PL	0.004%	90.789%
4081	ILUKA RESOURCES	0.004%	90.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	WEIS MARKETS IN	0.004%	90.798%
4083	ITV PLC	0.004%	90.802%
4084	GALLIFORD TRY P	0.004%	90.807%
4085	SOCIETE TELEVIS	0.004%	90.811%
4086	PROTO LABS INC COMMON STOCK USD.001	0.004%	90.815%
4087	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.819%
4088	BRAIT SA	0.004%	90.824%
4089	TOKYU CORP	0.004%	90.828%
4090	AEON FINANCIAL	0.004%	90.832%
4091	MORI TRUST SOGO	0.004%	90.837%
4092	A2A SPA	0.004%	90.841%
4093	STEELCASE INC	0.004%	90.845%
4094	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	90.850%
4095	ULTRA ELECTRONI	0.004%	90.854%
4096	WALSIN LIHWA CO	0.004%	90.858%
4097	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	90.862%
4098	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	90.867%
4099	HEALTHCARE SERV	0.004%	90.871%
4100	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	90.875%
4101	YAGEO CORP	0.004%	90.880%
4102	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	90.884%
4103	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	90.888%
4104	CFE	0.004%	90.892%
4105	EMPRESAS COPEC	0.004%	90.897%
4106	LG&E & KU ENERG	0.004%	90.901%
4107	ACER INC	0.004%	90.905%
4108	BRITVIC	0.004%	90.909%
4109	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.914%
4110	HOCHTIEF AG	0.004%	90.918%
4111	EBIX INC COMMON STOCK USD.1	0.004%	90.922%
4112	LUK FOOK HOLDIN	0.004%	90.927%
4113	CHART INDUSTRIE	0.004%	90.931%
4114	SEOUL SEMICONDU	0.004%	90.935%
4115	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.939%
4116	NTHN STAR RES L	0.004%	90.944%
4117	GPO FIN INBURSA	0.004%	90.948%
4118	COEUR MINING IN	0.004%	90.952%
4119	REALTEK SEMICON	0.004%	90.956%
4120	TAIWAN HON CHUA	0.004%	90.961%
4121	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.965%
4122	KRUNG THAI BNK	0.004%	90.969%
4123	LATAM AIRLINES GROUP SP ADR ADR	0.004%	90.973%
4124	ERG SPA	0.004%	90.978%
4125	KOREAN REINSURA	0.004%	90.982%
4126	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.986%
4127	EMMI AG	0.004%	90.990%
4128	HAITONG SECURIT	0.004%	90.995%
4129	APA GROUP	0.004%	90.999%
4130	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.003%
4131	DOOSAN INFRACOR	0.004%	91.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	UNIPRES CORP.	0.004%	91.011%
4133	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	91.016%
4134	DRILLISCH AG	0.004%	91.020%
4135	AMANO CORPORATI	0.004%	91.024%
4136	SHRIRAM TRANSP	0.004%	91.028%
4137	SUN TV NETWORK	0.004%	91.032%
4138	ITC LTD	0.004%	91.037%
4139	GRAY TELEVISION INC COMMON STOCK	0.004%	91.041%
4140	KUMAGAI GUMI CO	0.004%	91.045%
4141	HANNOVER RUECKV	0.004%	91.049%
4142	BCO SANTANDER-C	0.004%	91.053%
4143	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.057%
4144	DEWAN HOUSING F	0.004%	91.062%
4145	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	91.066%
4146	ANDRITZ AG	0.004%	91.070%
4147	NOLATO AB	0.004%	91.074%
4148	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.078%
4149	WEST JAPAN RAIL	0.004%	91.083%
4150	HAW PAR CORP LT	0.004%	91.087%
4151	ENTERPRISE INNS	0.004%	91.091%
4152	IMERYS SA	0.004%	91.095%
4153	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.099%
4154	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.103%
4155	MANDO CORPORATI	0.004%	91.108%
4156	AEROPORTS DE PA	0.004%	91.112%
4157	MARUHA NICHIRO	0.004%	91.116%
4158	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.120%
4159	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	91.124%
4160	AMEC FOSTER	0.004%	91.128%
4161	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.133%
4162	OAO ROSNEFT OIL	0.004%	91.137%
4163	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	91.141%
4164	ANIMA HOLDING S	0.004%	91.145%
4165	WH SMITH PLC	0.004%	91.149%
4166	1ST SOURCE CORP COMMON STOCK	0.004%	91.153%
4167	BR MALLS PARTIC	0.004%	91.157%
4168	TOWER SEMICONDU	0.004%	91.162%
4169	BOBST GROUP AG	0.004%	91.166%
4170	KOKUYO CO	0.004%	91.170%
4171	EVERTZ TECHNOLO	0.004%	91.174%
4172	HANWA CO	0.004%	91.178%
4173	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	91.182%
4174	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.186%
4175	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.004%	91.190%
4176	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.195%
4177	OLYMPUS OPTICAL	0.004%	91.199%
4178	RIO TINTO PLC	0.004%	91.203%
4179	ROHTO PHARM	0.004%	91.207%
4180	BANREGIO GRUPO	0.004%	91.211%
4181	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SANKYO CO LTD	0.004%	91.219%
4183	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	91.223%
4184	SCRIPPS NETWORK	0.004%	91.228%
4185	AF AB	0.004%	91.232%
4186	SIXT AG	0.004%	91.236%
4187	SAVILLS PLC	0.004%	91.240%
4188	RATOS AB-B SHS	0.004%	91.244%
4189	SWEDISH MATCH C	0.004%	91.248%
4190	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	91.252%
4191	DET N O A	0.004%	91.256%
4192	BHARAT HEAVY EL	0.004%	91.260%
4193	FED SIGNAL CORP	0.004%	91.265%
4194	SING AIRP TRM S	0.004%	91.269%
4195	HITACHI TRNSPT	0.004%	91.273%
4196	IIDA GROUP HOLD	0.004%	91.277%
4197	BIG YELLOW GROU	0.004%	91.281%
4198	FNFV GROUP TRACKING STK USD.0001	0.004%	91.285%
4199	KAYABA INDUSTRY	0.004%	91.289%
4200	DLF LIMITED	0.004%	91.293%
4201	DERICHEBOURG	0.004%	91.297%
4202	NISSAN CHEMICAL	0.004%	91.301%
4203	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.306%
4204	SUMITOMO BAKELI	0.004%	91.310%
4205	HTC CORP COMMON	0.004%	91.314%
4206	SOUTH INDIA BAN	0.004%	91.318%
4207	AARHUSKARLSHAMN	0.004%	91.322%
4208	TADANO	0.004%	91.326%
4209	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.330%
4210	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.334%
4211	ASHOK LEYLAND	0.004%	91.338%
4212	PT TAMBANG BATU	0.004%	91.342%
4213	ACERINOX SA	0.004%	91.346%
4214	BLACKPEARL RESO	0.004%	91.350%
4215	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.354%
4216	GAMUDA BERHAD	0.004%	91.358%
4217	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	91.362%
4218	MRV ENGENHARIA	0.004%	91.366%
4219	ASSECO POLAND S	0.004%	91.371%
4220	U-MING MARINE	0.004%	91.375%
4221	LEROY SEAFOOD G	0.004%	91.379%
4222	SHOPPING CENTRE	0.004%	91.383%
4223	STROER OUT-OF-H	0.004%	91.387%
4224	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.391%
4225	NETWORK HEALTHC	0.004%	91.395%
4226	DAVIDE CAMPARI-	0.004%	91.399%
4227	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.403%
4228	GPO TELEVISA	0.004%	91.407%
4229	AIRPORTS OF THA	0.004%	91.411%
4230	DAH SING FINANC	0.004%	91.415%
4231	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	GPO CATALANA OC	0.004%	91.423%
4233	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.427%
4234	SIAS SPA	0.004%	91.431%
4235	OUTOTEC OYJ	0.004%	91.435%
4236	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.439%
4237	JAPAN STEEL WOR	0.004%	91.443%
4238	NORTHAM PLATINU	0.004%	91.447%
4239	MAHINDRA & MAHI	0.004%	91.451%
4240	SARAS SPA	0.004%	91.455%
4241	NOMURA RESEARCH	0.004%	91.459%
4242	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.463%
4243	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.467%
4244	OCI	0.004%	91.471%
4245	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.475%
4246	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.479%
4247	GUANGDONG INVES	0.004%	91.483%
4248	EBRO FOODS SA	0.004%	91.487%
4249	KORIAN	0.004%	91.491%
4250	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.495%
4251	CJ CORP.	0.004%	91.499%
4252	TECAN AG	0.004%	91.503%
4253	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.507%
4254	NIPPON GAS CO L	0.004%	91.511%
4255	TOPRE CORPORATI	0.004%	91.515%
4256	MAPLETREE GREAT	0.004%	91.519%
4257	KEIYO BANK	0.004%	91.523%
4258	ASIANA AIRLINES	0.004%	91.527%
4259	YAMATO KOGYO CO	0.004%	91.531%
4260	RICHTER GEDEON	0.004%	91.535%
4261	DUSKIN CO LTD	0.004%	91.539%
4262	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.543%
4263	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.547%
4264	POLY HONG KONG	0.004%	91.551%
4265	LIBERTY HLDGS	0.004%	91.555%
4266	DAH SING BANKIN	0.004%	91.559%
4267	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.563%
4268	DIASORIN SPA EU	0.004%	91.567%
4269	GMS INC COMMON STOCK USD.01	0.004%	91.571%
4270	ILIAD	0.004%	91.575%
4271	ST JOE CO/THE COMMON STOCK	0.004%	91.579%
4272	SFS GROUP AG	0.004%	91.583%
4273	JUBILANT LIFE S	0.004%	91.587%
4274	NIHON PARKERIZI	0.004%	91.591%
4275	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.595%
4276	FAR EASTONE TEL	0.004%	91.599%
4277	RINGKJOEBING LA	0.004%	91.603%
4278	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.607%
4279	ALMACENES EXITO	0.004%	91.610%
4280	GRAND PACIF PET	0.004%	91.614%
4281	BAJAJ AUTO	0.004%	91.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	METSA BOARD	0.004%	91.622%
4283	SSAB SVENSKT ST	0.004%	91.626%
4284	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.630%
4285	FRESNILLO PLC	0.004%	91.634%
4286	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.638%
4287	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.642%
4288	AICA KOGYO CO	0.004%	91.646%
4289	CHINA EVERBRIGH	0.004%	91.650%
4290	SODEXHO ALLIANC	0.004%	91.654%
4291	AECI	0.004%	91.658%
4292	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.662%
4293	CHINA RESOURCES	0.004%	91.666%
4294	H.I.S.CO	0.004%	91.669%
4295	INTRUM JUSTITIA	0.004%	91.673%
4296	AFRICA OIL CORP	0.004%	91.677%
4297	TELECOM ITALIA	0.004%	91.681%
4298	ASTEC INDUSTRIE	0.004%	91.685%
4299	RAMSAY HEALTH C	0.004%	91.689%
4300	GREENTOWN CHINA	0.004%	91.693%
4301	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.697%
4302	ECONOCOM GROUP	0.004%	91.701%
4303	SIAM CEMENT PCL	0.004%	91.705%
4304	CBL & ASSOC PRO	0.004%	91.709%
4305	BANCO SANTANDER	0.004%	91.713%
4306	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.716%
4307	PORT OF TAURANG	0.004%	91.720%
4308	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.724%
4309	KYOWA EXEO CORP	0.004%	91.728%
4310	UNDER ARMOUR IN	0.004%	91.732%
4311	SPAR NORD BANK	0.004%	91.736%
4312	SMILES SA	0.004%	91.740%
4313	EXELIXIS INC	0.004%	91.744%
4314	MIZRAHI TEFAHOT	0.004%	91.748%
4315	TODA CORP	0.004%	91.751%
4316	FUTURE LAND DEV	0.004%	91.755%
4317	TURK SISE VE CA	0.004%	91.759%
4318	STEADFAST GROUP	0.004%	91.763%
4319	MEIJI HOLDINGS	0.004%	91.767%
4320	KONINKLIJKE WES	0.004%	91.771%
4321	ENEL CHILE SA ADR	0.004%	91.775%
4322	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.779%
4323	FUYO GENERAL LE	0.004%	91.783%
4324	SAPURAKENCANA P	0.004%	91.786%
4325	SM ENERGY CO COMMON STOCK USD.01	0.004%	91.790%
4326	FP CORP	0.004%	91.794%
4327	ARVIND LTD	0.004%	91.798%
4328	ALUMINIUM CORP	0.004%	91.802%
4329	CBIZ INC COMMON STOCK USD.01	0.004%	91.806%
4330	H&E EQUIPMENT S	0.004%	91.810%
4331	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	91.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.817%
4333	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.821%
4334	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.004%	91.825%
4335	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.829%
4336	HYUNDAI WIA COR	0.004%	91.833%
4337	PZ CUSSONS PLC	0.004%	91.837%
4338	KEWPIE CORP	0.004%	91.840%
4339	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.844%
4340	SHINSEGAE DEPT	0.004%	91.848%
4341	ITAU CORPBANCA	0.004%	91.852%
4342	MEIKO ELECTRONI	0.004%	91.856%
4343	OCI COMPANY LTD	0.004%	91.860%
4344	ALFRESA HOLDING	0.004%	91.863%
4345	COM2US CORPORAT	0.004%	91.867%
4346	KIYO BANK	0.004%	91.871%
4347	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.875%
4348	MINMETALS RES	0.004%	91.879%
4349	PAZ OIL CO LTD	0.004%	91.883%
4350	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.886%
4351	NIPPON SEIKI CO	0.004%	91.890%
4352	VAKRANGEE LTD	0.004%	91.894%
4353	SAN IN GODO BAN	0.004%	91.898%
4354	CHEUNG KONG INF	0.004%	91.902%
4355	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.905%
4356	DURATEX SA	0.004%	91.909%
4357	CD PROJEKT SA	0.004%	91.913%
4358	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.917%
4359	CAPITAL & COUNT	0.004%	91.921%
4360	DATATEC	0.004%	91.925%
4361	ALAMO GROUP INC	0.004%	91.928%
4362	MERCK & CO INC	0.004%	91.932%
4363	PIGEON CORP	0.004%	91.936%
4364	TELENET GROUP H	0.004%	91.940%
4365	ORGANIZACI SORI	0.004%	91.944%
4366	CHINA GEN PLAST	0.004%	91.947%
4367	TAG TEGERNSEE I	0.004%	91.951%
4368	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.955%
4369	GPO CARSO SA DE	0.004%	91.959%
4370	INDEPENDENCE GR	0.004%	91.963%
4371	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.966%
4372	AVICHINA INDUST	0.004%	91.970%
4373	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.974%
4374	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.978%
4375	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.982%
4376	CITIC SECURITIE	0.004%	91.985%
4377	CALTEX AUSTRALI	0.004%	91.989%
4378	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.993%
4379	CHINA RESOURCES	0.004%	91.997%
4380	MASSMART HOLDIN	0.004%	92.001%
4381	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	92.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	IWATANI INTL CO	0.004%	92.008%
4383	SACYR SA	0.004%	92.012%
4384	SLIGRO FOOD GRO	0.004%	92.016%
4385	EVA AIRWAYS	0.004%	92.019%
4386	STEEL AUTHORITY	0.004%	92.023%
4387	NEWS CORP CLASS B COMMON STOCK	0.004%	92.027%
4388	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	92.031%
4389	BUREAU VERITAS	0.004%	92.035%
4390	TOHO HOLDINGS C	0.004%	92.038%
4391	LAMAR ADVERTISING CO A REIT USD.001	0.004%	92.042%
4392	PAPA JOHN'S INT	0.004%	92.046%
4393	CHINA CONCH VEN	0.004%	92.050%
4394	CAPELLA EDUCATI	0.004%	92.053%
4395	MARSHALLS PLC	0.004%	92.057%
4396	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	92.061%
4397	EDELWEISS FIN S	0.004%	92.065%
4398	IPSEN	0.004%	92.068%
4399	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.072%
4400	WORKSPACE GROUP	0.004%	92.076%
4401	LCY CHEMICAL CO	0.004%	92.080%
4402	WIENER STAEDTIS	0.004%	92.083%
4403	HEXPOL AB	0.004%	92.087%
4404	ITEQ CORP	0.004%	92.091%
4405	GOLDEN RESORTS	0.004%	92.095%
4406	MEDICLINIC INTE	0.004%	92.098%
4407	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.102%
4408	NIPPON HODO CO	0.004%	92.106%
4409	DINEQUITY INC	0.004%	92.110%
4410	MACQUARIE KOREA	0.004%	92.113%
4411	KRUK SA	0.004%	92.117%
4412	HALFORDS GROUP	0.004%	92.121%
4413	SA DES CEMENTS	0.004%	92.125%
4414	ELITE MATERIAL	0.004%	92.128%
4415	MEGMILK SNOW BR	0.004%	92.132%
4416	STORNOWAY DIAMO	0.004%	92.136%
4417	OSAKA GAS CO	0.004%	92.140%
4418	CHENG SHIN RUBB	0.004%	92.143%
4419	MONCLER SPA	0.004%	92.147%
4420	MODINE MFG CO	0.004%	92.151%
4421	SIDERURGICA NAC	0.004%	92.154%
4422	GIANT MFG CO	0.004%	92.158%
4423	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.162%
4424	ITAU UNIBANCO H	0.004%	92.166%
4425	IMPLENIA AG	0.004%	92.169%
4426	NACHI-FUJIKOSHI	0.004%	92.173%
4427	AZIMUT HOLDING	0.004%	92.177%
4428	VTB BANK(JSC)	0.004%	92.180%
4429	MELCO INTERNATI	0.004%	92.184%
4430	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	92.188%
4431	TENAGA NASIONL	0.004%	92.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	CAVIUM INC COMMON STOCK USD.001	0.004%	92.195%
4433	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	92.199%
4434	FUJI MACHINE MF	0.004%	92.203%
4435	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	92.206%
4436	SURUGA BANK	0.004%	92.210%
4437	WACKER CONSTRUC	0.004%	92.214%
4438	MARUICHI STL TU	0.004%	92.218%
4439	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.221%
4440	OCLARO INC COMMON STOCK USD.01	0.004%	92.225%
4441	JAIN IRRIGATION	0.004%	92.229%
4442	TAL EDUCATION GROUP ADR ADR	0.004%	92.232%
4443	AOZORA BANK	0.004%	92.236%
4444	SIEGFRIED HOLDI	0.004%	92.240%
4445	DIEBOLD INC	0.004%	92.243%
4446	LONKING HOLDING	0.004%	92.247%
4447	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.251%
4448	MARSTON'S PLC	0.004%	92.254%
4449	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	92.258%
4450	TREND MICRO INC	0.004%	92.262%
4451	KINDEN CORPORAT	0.004%	92.265%
4452	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	92.269%
4453	ORANGE SPON ADR ADR	0.004%	92.273%
4454	ANZ (INT'L) LD	0.004%	92.276%
4455	TF ADNUBUSTRADO	0.004%	92.280%
4456	PARADE TECHNOLO	0.004%	92.284%
4457	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	92.287%
4458	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.291%
4459	BLACKBAUD INC	0.004%	92.295%
4460	OPEN HOUSE CO L	0.004%	92.298%
4461	ACCELL GROUP	0.004%	92.302%
4462	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	92.306%
4463	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	92.309%
4464	ELECTA AB B SHS	0.004%	92.313%
4465	MAKALOT INDUSTR	0.004%	92.317%
4466	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	92.320%
4467	MYTILINEOS	0.004%	92.324%
4468	AGREE REALTY CORP REIT USD.0001	0.004%	92.328%
4469	BANCO DE CHILE ADR ADR	0.004%	92.331%
4470	PUNJAB NATIONAL	0.004%	92.335%
4471	ADVANCED	0.004%	92.339%
4472	ST GALLER KTBK	0.004%	92.342%
4473	LOTTE SHOPPING	0.004%	92.346%
4474	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.350%
4475	OKI ELECTRIC IN	0.004%	92.353%
4476	WONIK IPS CO LT	0.004%	92.357%
4477	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	92.361%
4478	CARETRUST REIT INC REIT USD.01	0.004%	92.364%
4479	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	92.368%
4480	PETKIM	0.004%	92.371%
4481	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	92.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	KOREA ZINC	0.004%	92.379%
4483	INVINCIBLE INVE	0.004%	92.382%
4484	INDUSTRIAL & IN	0.004%	92.386%
4485	WOORI INVESTMEN	0.004%	92.390%
4486	COLGATE-PALM (I	0.004%	92.393%
4487	BOINGO WIRELESS INC COMMON STOCK	0.004%	92.397%
4488	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.400%
4489	HANSTEEN HOLDIN	0.004%	92.404%
4490	SHIP HEALTHCARE	0.004%	92.408%
4491	KIMBERLY CLARK	0.004%	92.411%
4492	BANK DANAMON PT	0.004%	92.415%
4493	PIONEER FOODS L	0.004%	92.419%
4494	BANK MILLENIUM	0.004%	92.422%
4495	AIR CHINA LTD	0.004%	92.426%
4496	MORGAN ADVANCE	0.004%	92.429%
4497	CANWEL BUILDING	0.004%	92.433%
4498	BIOCON	0.004%	92.437%
4499	SCANSOURCE INC COMMON STOCK	0.004%	92.440%
4500	AUROBINDO PHARM	0.004%	92.444%
4501	JAPAN RENTAL HO	0.004%	92.447%
4502	SOCIETE BIC SA	0.004%	92.451%
4503	LONDOMETRIC PR	0.004%	92.454%
4504	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	92.458%
4505	UTD ENGINEERS	0.004%	92.462%
4506	ONWARD KASHIYAM	0.004%	92.465%
4507	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.469%
4508	SAMSUNG C&T COR	0.004%	92.472%
4509	NIHON M&A CENTE	0.004%	92.476%
4510	MACQUARIE MEXIC	0.004%	92.480%
4511	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	92.483%
4512	CHASE CORP COMMON STOCK USD.1	0.004%	92.487%
4513	YAMAZAKI BAKING	0.004%	92.490%
4514	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.494%
4515	TONGAAT-HULETT	0.004%	92.497%
4516	SINOPEC SHANGHA	0.004%	92.501%
4517	KAP IND HLDG LT	0.004%	92.505%
4518	MATERION CORP COMMON STOCK	0.004%	92.508%
4519	WT MICROELECTRO	0.004%	92.512%
4520	KING YUAN ELECT	0.004%	92.515%
4521	SHANGHAI PHARMA	0.004%	92.519%
4522	ABAXIS INC COMMON STOCK	0.004%	92.522%
4523	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	92.526%
4524	NICHIAS CORP	0.004%	92.529%
4525	PZU GR	0.004%	92.533%
4526	DAETWYLER HOLDI	0.004%	92.537%
4527	EFG INTERNATIONAL	0.004%	92.540%
4528	CUMMINS INDIA	0.004%	92.544%
4529	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	92.547%
4530	SOHGO SECURITY	0.004%	92.551%
4531	IMMOFINANZ IMMO	0.004%	92.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	BANCO COMERCIAL	0.004%	92.558%
4533	REGIS RESOURCES	0.004%	92.561%
4534	CHINA STHN AIRL	0.004%	92.565%
4535	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	92.568%
4536	ARCBEST CORP COMMON STOCK USD.01	0.004%	92.572%
4537	ALLIANCE FINANC	0.004%	92.576%
4538	AUTONEUM HOLDIN	0.004%	92.579%
4539	THAI MILITARY B	0.004%	92.583%
4540	ATEA ASA	0.004%	92.586%
4541	FABEGE AB	0.004%	92.590%
4542	GENUS PLC	0.004%	92.593%
4543	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	92.597%
4544	KERNEL HOLDING	0.004%	92.600%
4545	TENNANT CO	0.004%	92.604%
4546	SHANDONG WEIGAO	0.004%	92.607%
4547	HILL & SMITH HL	0.004%	92.611%
4548	MATSUMOTOKIYOSH	0.004%	92.614%
4549	COCA-COLA FEMSA	0.004%	92.618%
4550	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.621%
4551	CHINA ZHONGWANG	0.004%	92.625%
4552	IRPC PUBLIC CO	0.004%	92.628%
4553	COSAN SA INDUST	0.004%	92.632%
4554	LG PHILIPS LCD	0.004%	92.635%
4555	FIELMANN AG	0.004%	92.639%
4556	FANUC	0.004%	92.642%
4557	PLDT INC	0.004%	92.646%
4558	OKUMA CORP	0.004%	92.649%
4559	JENOPTIK AG	0.003%	92.653%
4560	ODAKYU ELEC RLW	0.003%	92.656%
4561	E INK HOLDINGS	0.003%	92.660%
4562	KNOLL INC COMMON STOCK USD.01	0.003%	92.663%
4563	RELIANCE INDS-S	0.003%	92.667%
4564	ANDERSONS INC/THE COMMON STOCK	0.003%	92.670%
4565	IPSOS	0.003%	92.674%
4566	ITOHAM YONEKYU	0.003%	92.677%
4567	WELBILT INC COMMON STOCK USD.01	0.003%	92.681%
4568	TARKETT SA	0.003%	92.684%
4569	LAKELAND BANCORP INC COMMON STOCK	0.003%	92.688%
4570	INDIA INFOLINE	0.003%	92.691%
4571	AKER ASA	0.003%	92.695%
4572	GENTING MALAYSI	0.003%	92.698%
4573	MAANSHAN IRON &	0.003%	92.702%
4574	PRIMAX ELECTRON	0.003%	92.705%
4575	KIER GROUP	0.003%	92.709%
4576	EOH HOLDINGS LT	0.003%	92.712%
4577	SHIMA SEIKI MFG	0.003%	92.716%
4578	FRUTAROM	0.003%	92.719%
4579	UNILEVER NV	0.003%	92.723%
4580	ASM PACIFIC TEC	0.003%	92.726%
4581	SINOPEC ENGINEE	0.003%	92.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	CHINA RAILWAY G	0.003%	92.733%
4583	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	92.736%
4584	ACORDA THERAPEU	0.003%	92.740%
4585	HYUNDAI DEVELOP	0.003%	92.743%
4586	HOKUETSU KISHU	0.003%	92.747%
4587	JUROKU BANK	0.003%	92.750%
4588	EDION CORP	0.003%	92.754%
4589	MONEYSUPERMARKE	0.003%	92.757%
4590	APOLLO HOSPITAL	0.003%	92.761%
4591	WESTPAC BANKING	0.003%	92.764%
4592	TELSTRA CORP	0.003%	92.768%
4593	ST MODWEN PROPS	0.003%	92.771%
4594	CHINA LONGYUAN	0.003%	92.774%
4595	SPARTANNASH CO COMMON STOCK	0.003%	92.778%
4596	KING'S TOWN BAN	0.003%	92.781%
4597	CHENG LOONG	0.003%	92.785%
4598	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	92.788%
4599	TCC HONG KONG C	0.003%	92.792%
4600	TREX COMPANY INC COMMON STOCK USD.01	0.003%	92.795%
4601	JAPAN LIFELINE	0.003%	92.798%
4602	SKYWORTH DIGITA	0.003%	92.802%
4603	CHICAGO BRIDGE	0.003%	92.805%
4604	INDUSTRIAS CH S	0.003%	92.809%
4605	SERIA CO LTD	0.003%	92.812%
4606	GUARDIAN CAP GR	0.003%	92.816%
4607	VALORA HOLDING	0.003%	92.819%
4608	HORIZON NORTH L	0.003%	92.822%
4609	SHINMAYWA INDS	0.003%	92.826%
4610	FENG TAY ENTRPR	0.003%	92.829%
4611	NIPPON STEEL	0.003%	92.833%
4612	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.836%
4613	KINTETSU CORP	0.003%	92.839%
4614	CANON MARKETING	0.003%	92.843%
4615	NOS SGPS	0.003%	92.846%
4616	VIDRALA S.A.	0.003%	92.850%
4617	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.003%	92.853%
4618	ITOCHU TECHNO S	0.003%	92.856%
4619	KADANT INC COMMON STOCK USD.01	0.003%	92.860%
4620	AMOREPACIFIC GR	0.003%	92.863%
4621	SYDNEY AIRPORT	0.003%	92.867%
4622	MITSUMI ENG&SHIP	0.003%	92.870%
4623	ALM. BRAND	0.003%	92.873%
4624	NAGACORP LTD	0.003%	92.877%
4625	DUZONBIZON CO L	0.003%	92.880%
4626	SAF-HOLLAND SA	0.003%	92.884%
4627	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	92.887%
4628	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.890%
4629	VIRTUSA CORP COMMON STOCK USD.01	0.003%	92.894%
4630	KOMERI CO	0.003%	92.897%
4631	HYAKUGO BANK(10	0.003%	92.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	92.904%
4633	SANDS CHINA LTD	0.003%	92.907%
4634	MISUMI CORPORAT	0.003%	92.911%
4635	INSPERITY INC	0.003%	92.914%
4636	ADVANCED MICRO	0.003%	92.918%
4637	TOKAI RIKA CO	0.003%	92.921%
4638	JERONIMO MARTIN	0.003%	92.924%
4639	UNIMICRON TECHN	0.003%	92.928%
4640	TSUBAKIMOTO CHA	0.003%	92.931%
4641	ADVANCED INFO S	0.003%	92.934%
4642	MAN WAH HOLDING	0.003%	92.938%
4643	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	92.941%
4644	INVERSIONES AGU	0.003%	92.945%
4645	PHARMERICA CORP COMMON STOCK USD.01	0.003%	92.948%
4646	JB HI-FI	0.003%	92.951%
4647	GLATFELTER(PH)C	0.003%	92.955%
4648	KRONES AG	0.003%	92.958%
4649	MUTHOOT FINANCE	0.003%	92.961%
4650	YUZHOU PROPERTI	0.003%	92.965%
4651	MAYORA INDAH	0.003%	92.968%
4652	TIM PARTICIPA	0.003%	92.972%
4653	CARA OPERATIONS	0.003%	92.975%
4654	STARTS CORP INC	0.003%	92.978%
4655	DAIRY CREST GRO	0.003%	92.982%
4656	TOYO INK MFG CO	0.003%	92.985%
4657	PREMIER INVESTM	0.003%	92.988%
4658	AUTODESK INC	0.003%	92.992%
4659	HINDUSTAN LEVER	0.003%	92.995%
4660	MAPLETREE LOGIS	0.003%	92.998%
4661	ASIA CEMENT	0.003%	93.002%
4662	HYSAN DEVELOPME	0.003%	93.005%
4663	CHINA HONGQIAO	0.003%	93.009%
4664	C & C GROUP PLC	0.003%	93.012%
4665	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.015%
4666	TOKAI TOKYO SEC	0.003%	93.019%
4667	BONAVA AB - B S	0.003%	93.022%
4668	TISCO FINANCIAL	0.003%	93.025%
4669	OKUMURA CORP	0.003%	93.029%
4670	EMAMI LTD	0.003%	93.032%
4671	ABIOMED INC COMMON STOCK USD.01	0.003%	93.035%
4672	EREGLI DEMIR CE	0.003%	93.039%
4673	SHINSEI BANK	0.003%	93.042%
4674	BB SEGURIDADE P	0.003%	93.045%
4675	TAIWAN FERTILIZ	0.003%	93.049%
4676	SHIONOGI & CO	0.003%	93.052%
4677	TOYO SUISAN KAI	0.003%	93.055%
4678	UNITI GROUP INC REIT USD.0001	0.003%	93.059%
4679	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.062%
4680	IREN SPA	0.003%	93.065%
4681	POONGSAN CORP(N	0.003%	93.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	MITSUBISHI LOGI	0.003%	93.072%
4683	INDO TAMBANGRAY	0.003%	93.075%
4684	CHINA TRADITION	0.003%	93.079%
4685	COSMAX INC	0.003%	93.082%
4686	EPISTAR CORP	0.003%	93.085%
4687	SEVERSTAL GDR REG S GDR	0.003%	93.089%
4688	SIMPLO TECHNOLO	0.003%	93.092%
4689	SHIRE PLC ADR	0.003%	93.095%
4690	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.099%
4691	MRF LTD	0.003%	93.102%
4692	DAIO PAPER CORP	0.003%	93.105%
4693	COHU INC COMMON STOCK USD1.0	0.003%	93.108%
4694	UNIT CORP	0.003%	93.112%
4695	HAVAS SA	0.003%	93.115%
4696	BORREGAARD ASA	0.003%	93.118%
4697	SPORTS DIRECT I	0.003%	93.122%
4698	SHUI ON LAND LT	0.003%	93.125%
4699	RHONE-KLINIKUM	0.003%	93.128%
4700	NORTH PACIFIC B	0.003%	93.131%
4701	KAISA GROUP HLD	0.003%	93.135%
4702	NINTENDO CO	0.003%	93.138%
4703	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.141%
4704	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.145%
4705	BWP TRUST	0.003%	93.148%
4706	KELLY SERVICES	0.003%	93.151%
4707	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.154%
4708	SOHU.COM INC	0.003%	93.158%
4709	AUSNET SERVICES	0.003%	93.161%
4710	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.164%
4711	HOSIDEN CORP	0.003%	93.167%
4712	RELO HOLDINGS I	0.003%	93.171%
4713	SINO-AMERICAN S	0.003%	93.174%
4714	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.177%
4715	TOMRA SYSTEMS A	0.003%	93.181%
4716	DOOSAN HEAVY IN	0.003%	93.184%
4717	TSOGO SUN HOLDI	0.003%	93.187%
4718	TATA POWER CO L	0.003%	93.190%
4719	TRICO BANCSHARES COMMON STOCK	0.003%	93.194%
4720	SANOMA OYJ	0.003%	93.197%
4721	NOBIA AB NEW	0.003%	93.200%
4722	MOBIMO HLDG AG	0.003%	93.203%
4723	PAN OCEAN CO	0.003%	93.207%
4724	ROBINSONS LAND	0.003%	93.210%
4725	KANEMATSU CORP	0.003%	93.213%
4726	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.216%
4727	EMEMORY TECHNOL	0.003%	93.220%
4728	TRADE ME LTD	0.003%	93.223%
4729	SAFESTORE HOLDI	0.003%	93.226%
4730	BARITO PAC TBK	0.003%	93.229%
4731	PACIFIC BASIN S	0.003%	93.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	XINYI SOLAR HOL	0.003%	93.236%
4733	ALLIED GROUP LT	0.003%	93.239%
4734	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.242%
4735	SUMCO CORPORATI	0.003%	93.245%
4736	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.249%
4737	BAJAJ AUTO LTD	0.003%	93.252%
4738	CAR INC	0.003%	93.255%
4739	GS ENGINEERING	0.003%	93.258%
4740	BANCA IFIS	0.003%	93.261%
4741	CHINA COAL ENER	0.003%	93.265%
4742	SEMEN GRESIK	0.003%	93.268%
4743	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.271%
4744	SAN MIGUEL CORP	0.003%	93.274%
4745	DCM JAPAN HOLDI	0.003%	93.277%
4746	ALS LTD	0.003%	93.281%
4747	CRAMO OYJ B SHS	0.003%	93.284%
4748	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.287%
4749	PETROCHINA COMP	0.003%	93.290%
4750	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.293%
4751	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.297%
4752	CHINA BLUECHEMI	0.003%	93.300%
4753	CSR CORP	0.003%	93.303%
4754	ASSURA PLC	0.003%	93.306%
4755	IMP DEL DES Y E	0.003%	93.309%
4756	SKC CO	0.003%	93.313%
4757	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.316%
4758	REUNERT	0.003%	93.319%
4759	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.322%
4760	RYOHIN KEIKAKU	0.003%	93.325%
4761	SCHNITZER STEEL	0.003%	93.329%
4762	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.332%
4763	ASIA OPTICAL CO	0.003%	93.335%
4764	TOHOKU ELEC POW	0.003%	93.338%
4765	OUTFRONT MEDIA INC REIT USD.01	0.003%	93.341%
4766	DAEWOO INTERNAT	0.003%	93.344%
4767	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.348%
4768	CIA HERING	0.003%	93.351%
4769	MORGUARD REAL E	0.003%	93.354%
4770	KERRY LOGISTICS	0.003%	93.357%
4771	MABUCHI MOTOR C	0.003%	93.360%
4772	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.364%
4773	ANSALDO STS SPA	0.003%	93.367%
4774	COMSYS HOLDINGS	0.003%	93.370%
4775	TAIWAN BUSINESS	0.003%	93.373%
4776	OKASAN SECURITI	0.003%	93.376%
4777	COMFORIA RESIDE	0.003%	93.379%
4778	PRESIDENT CHAIN	0.003%	93.383%
4779	VTECH HLDGS	0.003%	93.386%
4780	PEABODY ENERGY CORP COMMON STOCK	0.003%	93.389%
4781	AUSTEVOLL SEAFO	0.003%	93.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	INVESTMENT TECH	0.003%	93.395%
4783	Mobistar SA	0.003%	93.398%
4784	CHINA SCE PROPE	0.003%	93.402%
4785	DELPHI ENERGY C	0.003%	93.405%
4786	OBARA CORP	0.003%	93.408%
4787	BALKRISHNA INDS	0.003%	93.411%
4788	NANKAI ELEC RAI	0.003%	93.414%
4789	IOCHPE-MAXION	0.003%	93.417%
4790	UACJ CORP	0.003%	93.420%
4791	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	93.424%
4792	LYDALL INC COMMON STOCK USD.1	0.003%	93.427%
4793	TOKYO SEIMITSU	0.003%	93.430%
4794	MITSUBISHI TANA	0.003%	93.433%
4795	CHARGEURS SA	0.003%	93.436%
4796	TEC CORPORATION	0.003%	93.439%
4797	OM ASSET MANAGE	0.003%	93.443%
4798	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.003%	93.446%
4799	HOME PRODUCT CE	0.003%	93.449%
4800	SECURITY BANK C	0.003%	93.452%
4801	BRF SA	0.003%	93.455%
4802	COCA-COLA AMATI	0.003%	93.458%
4803	PHH CORP COMMON STOCK USD.01	0.003%	93.461%
4804	TRIGANO	0.003%	93.465%
4805	AIRTAC INTERNAT	0.003%	93.468%
4806	LINDT & SPRUENG	0.003%	93.471%
4807	NN INC COMMON STOCK USD.01	0.003%	93.474%
4808	FORTUNE REIT	0.003%	93.477%
4809	HYPERMARCAS SA	0.003%	93.480%
4810	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.483%
4811	EVRAZ PLC	0.003%	93.486%
4812	Ayala Land Inc	0.003%	93.490%
4813	SIME DARBY BHD	0.003%	93.493%
4814	BRIGGS & STRATT	0.003%	93.496%
4815	CHINA EVERBRIGH	0.003%	93.499%
4816	CHIN-POON INDL	0.003%	93.502%
4817	BANG & OLUFSEN	0.003%	93.505%
4818	TOMTOM NV	0.003%	93.508%
4819	TOD'S SPA	0.003%	93.511%
4820	OAO GAZPROM	0.003%	93.515%
4821	ANDREW PELLER-A	0.003%	93.518%
4822	NATL HOUSE INDL	0.003%	93.521%
4823	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.524%
4824	FUKUYAMA TRANSP	0.003%	93.527%
4825	FIDESA	0.003%	93.530%
4826	MUSASHINO BANK	0.003%	93.533%
4827	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.536%
4828	ZAKLADY METALI	0.003%	93.539%
4829	GENTING INTERNA	0.003%	93.543%
4830	SEIBU HOLDINGS	0.003%	93.546%
4831	SHIMAMURA CO	0.003%	93.549%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	HEMFOSA FASTIGH	0.003%	93.552%
4833	FCC CO LTD	0.003%	93.555%
4834	SHIMANO INC	0.003%	93.558%
4835	CHARTER HALL	0.003%	93.561%
4836	MAGELLAN FINANC	0.003%	93.564%
4837	PRIMARY HEALTH	0.003%	93.567%
4838	CHINA OILFIELD	0.003%	93.570%
4839	EXEDY CORP	0.003%	93.574%
4840	UNIPETROL	0.003%	93.577%
4841	SIBANYE GOLD LT	0.003%	93.580%
4842	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.583%
4843	B2W-CIA GLOBAL	0.003%	93.586%
4844	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.589%
4845	TPG TELECOM	0.003%	93.592%
4846	ASICS CORP	0.003%	93.595%
4847	COMMUNITY HEALT	0.003%	93.598%
4848	BEFIMMO SCA	0.003%	93.601%
4849	HARMONY GOLD MN	0.003%	93.604%
4850	MELEXIS	0.003%	93.608%
4851	ALIOR BANK SA	0.003%	93.611%
4852	CORONATION FUND	0.003%	93.614%
4853	PANALPINA WELT	0.003%	93.617%
4854	KANAMOTO CO LTD	0.003%	93.620%
4855	PGT INC	0.003%	93.623%
4856	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.626%
4857	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.629%
4858	COMPUTACENTER P	0.003%	93.632%
4859	TELECOM ITALIA	0.003%	93.635%
4860	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.638%
4861	VALOR CO LTD	0.003%	93.641%
4862	FAR EAST INTL B	0.003%	93.644%
4863	MAXLINEAR INC COMMON STOCK	0.003%	93.648%
4864	LIPPO KARAWACI	0.003%	93.651%
4865	DIGNITY PLC	0.003%	93.654%
4866	SPAREBANK 1 SR	0.003%	93.657%
4867	DAOU TECHNOLOGY	0.003%	93.660%
4868	GPO IND BIMBO	0.003%	93.663%
4869	ZOETIS INC SR UNSECURED 02/18 1.875	0.003%	93.666%
4870	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.669%
4871	TRANSPORT INTL	0.003%	93.672%
4872	KYUSHU ELEC POW	0.003%	93.675%
4873	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.003%	93.678%
4874	NHN ENTERTAINME	0.003%	93.681%
4875	SHOWA CORP	0.003%	93.684%
4876	TOKYU REIT INC	0.003%	93.687%
4877	HITACHI HIGH-TE	0.003%	93.690%
4878	BEACH PETROLEUM	0.003%	93.694%
4879	INMOBILIARIA CO	0.003%	93.697%
4880	RATHBONE BROTHE	0.003%	93.700%
4881	GOLD FIELDS LTD	0.003%	93.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	THE NISSHIN OIL	0.003%	93.706%
4883	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.709%
4884	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.712%
4885	ZCL COMPOSITES	0.003%	93.715%
4886	FIRST INTER BK	0.003%	93.718%
4887	TONGDA GROUP HL	0.003%	93.721%
4888	HOTA INDUSTRIAL	0.003%	93.724%
4889	FORTINET INC	0.003%	93.727%
4890	DON QUIJOTE	0.003%	93.730%
4891	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.733%
4892	Rocky Mountain	0.003%	93.736%
4893	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.739%
4894	FULLSHARE HOLDI	0.003%	93.742%
4895	QUARTERHILL INC	0.003%	93.745%
4896	BRASKEM SA	0.003%	93.748%
4897	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.752%
4898	HYAKUJUSHI BANK	0.003%	93.755%
4899	PARMALAT S.P.A	0.003%	93.758%
4900	GPO DE INVERSIO	0.003%	93.761%
4901	TRAVELPORT WORL	0.003%	93.764%
4902	SINO LAND CO	0.003%	93.767%
4903	DR REDDYS LABS	0.003%	93.770%
4904	TOKYO OHKA KOGY	0.003%	93.773%
4905	Meritz Fire & M	0.003%	93.776%
4906	KOLON INDUSTRIE	0.003%	93.779%
4907	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.782%
4908	UNI-PRESIDENT C	0.003%	93.785%
4909	CROWN LTD.	0.003%	93.788%
4910	GIMV NV	0.003%	93.791%
4911	KOTAK MAHINDRA	0.003%	93.794%
4912	ZHAOJIN MINING	0.003%	93.797%
4913	RAKUTEN INC	0.003%	93.800%
4914	GJENSIDIGE FORS	0.003%	93.803%
4915	BAIC MOTOR CORP	0.003%	93.806%
4916	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.809%
4917	SEIREN CO	0.003%	93.812%
4918	ENGIE BRASIL SA	0.003%	93.815%
4919	MERCIALYS	0.003%	93.818%
4920	HAMBORNER AG	0.003%	93.821%
4921	YELLOW PAGES LT	0.003%	93.824%
4922	INFICON HOLDING	0.003%	93.827%
4923	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.830%
4924	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.833%
4925	ASAHI INTECC CO	0.003%	93.836%
4926	POLYPIPE GROUP	0.003%	93.839%
4927	TAKKT AG	0.003%	93.842%
4928	CLOETTA AB B SH	0.003%	93.845%
4929	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.848%
4930	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.851%
4931	INDUSIND BANK	0.003%	93.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	FINECOBANK BANC	0.003%	93.857%
4933	JAPAN AVIATN EL	0.003%	93.860%
4934	ROUND ONE CORP	0.003%	93.863%
4935	OPHIR ENERGY PL	0.003%	93.866%
4936	FUJITEC CO	0.003%	93.869%
4937	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.872%
4938	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.875%
4939	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.878%
4940	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	93.881%
4941	KINPO ELECTRONI	0.003%	93.884%
4942	CHINA ZHEGTONG	0.003%	93.887%
4943	MAINFREIGHT LTD	0.003%	93.890%
4944	SUMITOMO WAREHO	0.003%	93.893%
4945	SCORPIO TANKERS	0.003%	93.896%
4946	KOREA LINE CORP	0.003%	93.899%
4947	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.902%
4948	EZ TEC EMPREEND	0.003%	93.905%
4949	HITACHI ZOSEN C	0.003%	93.908%
4950	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.911%
4951	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.914%
4952	TOYOTA BOSHOKU	0.003%	93.917%
4953	CIA SANEAMENTO	0.003%	93.920%
4954	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.923%
4955	SUPERGROUP PLC	0.003%	93.925%
4956	SENKO CO	0.003%	93.928%
4957	MULTIPLAN EMPRE	0.003%	93.931%
4958	UTD STATES CELL	0.003%	93.934%
4959	GROUPE FNAC	0.003%	93.937%
4960	AIRBOSS OF AMER	0.003%	93.940%
4961	BIC CAMERA INC.	0.003%	93.943%
4962	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.946%
4963	INTERRENT REAL	0.003%	93.949%
4964	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.952%
4965	MONMOUTH REAL E	0.003%	93.955%
4966	MERCER INTL INC	0.003%	93.958%
4967	ORTHOPIX INTL N	0.003%	93.961%
4968	K12 INC COMMON STOCK USD.0001	0.003%	93.964%
4969	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	93.967%
4970	SANFILIPPO(JOHN	0.003%	93.970%
4971	DEUTZ AG	0.003%	93.973%
4972	THAI UNION GROU	0.003%	93.976%
4973	AEON REIT INVES	0.003%	93.979%
4974	LINDAB INTL AB	0.003%	93.982%
4975	TEMBEC INC	0.003%	93.985%
4976	HAITONG INTL SE	0.003%	93.987%
4977	AK STEEL HOLDIN	0.003%	93.990%
4978	BONDUELLE SCA	0.003%	93.993%
4979	CHINA TRAVEL IN	0.003%	93.996%
4980	VASTNED RETAIL	0.003%	93.999%
4981	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	HARGREAVES LANS	0.003%	94.005%
4983	POLSKIE GORNICT	0.003%	94.008%
4984	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.011%
4985	NEXON CO LTD	0.003%	94.014%
4986	CELLTRION INC K	0.003%	94.017%
4987	EXIDE INDUSTRIE	0.003%	94.020%
4988	ITO EN	0.003%	94.023%
4989	TONG YANG INDUS	0.003%	94.025%
4990	SAUL CENTERS INC REIT USD.01	0.003%	94.028%
4991	KENDA RUBBER IN	0.003%	94.031%
4992	PERPETUAL TST A	0.003%	94.034%
4993	HAP SENG CONSOL	0.003%	94.037%
4994	AUTOGRILL SPA	0.003%	94.040%
4995	KARDEMIR KARABU	0.003%	94.043%
4996	JINRO LTD	0.003%	94.046%
4997	CIMPRESS NV	0.003%	94.049%
4998	TOBU RAILWAY CO	0.003%	94.052%
4999	LUKOIL PJSC- SP	0.003%	94.055%
5000	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.057%
5001	AMUNDI SA	0.003%	94.060%
5002	USS CO. LTD.	0.003%	94.063%
5003	KANDENKO CO	0.003%	94.066%
5004	TATUNG	0.003%	94.069%
5005	FINNAIR	0.003%	94.072%
5006	JM FINANCIAL	0.003%	94.075%
5007	IMAX CORP	0.003%	94.078%
5008	MILLENNIUM&COPT	0.003%	94.081%
5009	SPEEDWAY MOTORS	0.003%	94.084%
5010	AAON INC COMMON STOCK USD.004	0.003%	94.086%
5011	STRIDES ARCOLAB	0.003%	94.089%
5012	FLEURY SA	0.003%	94.092%
5013	HUFVUDSTADEN AB	0.003%	94.095%
5014	SEABRIDGE GOLD	0.003%	94.098%
5015	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	94.101%
5016	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.104%
5017	MITAC HOLDINGS	0.003%	94.107%
5018	INDU TRADE AB	0.003%	94.110%
5019	TRANSM ALIANCA	0.003%	94.112%
5020	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.115%
5021	BALFOUR BEATTY	0.003%	94.118%
5022	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.121%
5023	CIE AUTOMOTIVE	0.003%	94.124%
5024	FIRST BANCORP/NC COMMON STOCK	0.003%	94.127%
5025	ACC LIMITED	0.003%	94.130%
5026	H. LUNDBECK A/S	0.003%	94.133%
5027	TRUE CORP PCL	0.003%	94.136%
5028	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.138%
5029	PC CONNECTION	0.003%	94.141%
5030	CAPCOM CO	0.003%	94.144%
5031	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	JIANGSU EXPRESS	0.003%	94.150%
5033	FIRST NATIONAL	0.003%	94.153%
5034	SENSHU IKEDA HL	0.003%	94.156%
5035	ASCOM HOLDING A	0.003%	94.158%
5036	ESURE GROUP PLC	0.003%	94.161%
5037	TOKYO ELEC POWE	0.003%	94.164%
5038	GIGABYTE TECHNO	0.003%	94.167%
5039	SERCOMM CORP	0.003%	94.170%
5040	NIHON UNISYS	0.003%	94.173%
5041	ACADIAN TIMBER	0.003%	94.176%
5042	SYNTEL INC COMMON STOCK	0.003%	94.179%
5043	AMBUJA CEMENTS	0.003%	94.181%
5044	UNI-CHARM CORP	0.003%	94.184%
5045	CHINA SYNTH RUB	0.003%	94.187%
5046	DREAM INDUSTRIA	0.003%	94.190%
5047	BHARAT PETROL C	0.003%	94.193%
5048	ALIBABA PICTURE	0.003%	94.196%
5049	GUOTAI JUNAN IN	0.003%	94.198%
5050	A2 MILK CO LTD	0.003%	94.201%
5051	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.204%
5052	THERATECHNOLOGI	0.003%	94.207%
5053	SYSMEX CORP	0.003%	94.210%
5054	HENKEL KGAA-BEA	0.003%	94.213%
5055	SEVEN GROUP HLD	0.003%	94.216%
5056	CREDITO VALTELL	0.003%	94.218%
5057	CHOW SANG SANG	0.003%	94.221%
5058	EVOTEC OAI AG	0.003%	94.224%
5059	GT CAPITAL HOLD	0.003%	94.227%
5060	BETSSON AB	0.003%	94.230%
5061	MINDTREE LTD	0.003%	94.233%
5062	BURCKHARDT COMP	0.003%	94.235%
5063	INDS BACHOCO SA	0.003%	94.238%
5064	TIANNENG POWER	0.003%	94.241%
5065	GLOVIS	0.003%	94.244%
5066	HEIWA CORP	0.003%	94.247%
5067	ASATSU INC	0.003%	94.250%
5068	TUNG HO STEEL E	0.003%	94.252%
5069	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.255%
5070	KELLER GROUP	0.003%	94.258%
5071	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.261%
5072	ALPINE ELECTRON	0.003%	94.264%
5073	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.266%
5074	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.269%
5075	AMBEV SA ADR ADR	0.003%	94.272%
5076	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.275%
5077	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.278%
5078	COLOPLAST AS	0.003%	94.281%
5079	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	94.283%
5080	PROSEGUR CIA DE	0.003%	94.286%
5081	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	NH HOTELES	0.003%	94.292%
5083	SARACEN MINERAL	0.003%	94.295%
5084	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.297%
5085	BANCA GENERALI	0.003%	94.300%
5086	CHINA LESSO GRO	0.003%	94.303%
5087	CENTRAL GLASS C	0.003%	94.306%
5088	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.309%
5089	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.311%
5090	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.314%
5091	KIWI PROPERTY G	0.003%	94.317%
5092	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.320%
5093	PARK 24 CO	0.003%	94.323%
5094	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.325%
5095	MANAPPURAM FINA	0.003%	94.328%
5096	INTERCONTINENTA	0.003%	94.331%
5097	SHIMADZU CORP	0.003%	94.334%
5098	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.337%
5099	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.339%
5100	FASTIGHETS AB B	0.003%	94.342%
5101	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.345%
5102	YIT OYJ	0.003%	94.348%
5103	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.351%
5104	KINGSOFT CORP L	0.003%	94.353%
5105	NCC LTD/INDIA	0.003%	94.356%
5106	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.003%	94.359%
5107	HUNTING PLC	0.003%	94.362%
5108	KIWOOM SECURITI	0.003%	94.364%
5109	POSTNL	0.003%	94.367%
5110	WPT INDUSTRIAL	0.003%	94.370%
5111	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.373%
5112	U-BLOX AG	0.003%	94.376%
5113	HYUNDAI MIPO DO	0.003%	94.378%
5114	RITEK INC	0.003%	94.381%
5115	BANGCHAK CORP P	0.003%	94.384%
5116	GETAC TECHNOLOG	0.003%	94.387%
5117	COCOKARA FINE H	0.003%	94.389%
5118	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.392%
5119	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.395%
5120	SHIP FINANCE IN	0.003%	94.398%
5121	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.003%	94.400%
5122	KOA CORPORATION	0.003%	94.403%
5123	PREMIER INVESTM	0.003%	94.406%
5124	INDRA SISTEMAS	0.003%	94.409%
5125	LISI	0.003%	94.411%
5126	LAWSON	0.003%	94.414%
5127	DE'LONGHI SPA	0.003%	94.417%
5128	YANZHOU COAL MI	0.003%	94.420%
5129	BIM BIRLESIK MA	0.003%	94.422%
5130	ALK-ABELLO A/S	0.003%	94.425%
5131	ESPRIT HOLDINGS	0.003%	94.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	AIRASIA BHD	0.003%	94.431%
5133	GLOBAL LOGISTIC	0.003%	94.433%
5134	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	94.436%
5135	UTD INTEGRATION	0.003%	94.439%
5136	HITACHI MAXELL	0.003%	94.442%
5137	JARDINE CYCLE	0.003%	94.444%
5138	SEKISUI HOUSE R	0.003%	94.447%
5139	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.450%
5140	ZZZPRIMA MEAT P	0.003%	94.453%
5141	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.455%
5142	NAMPAK LTD.	0.003%	94.458%
5143	RYOBI	0.003%	94.461%
5144	COPPER MTN MNG	0.003%	94.464%
5145	FELCOR LODGING	0.003%	94.466%
5146	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.469%
5147	GOEASY LTD	0.003%	94.472%
5148	VERBUND AG	0.003%	94.475%
5149	ANGANG NEW STEE	0.003%	94.477%
5150	NANYA TECHNOLOG	0.003%	94.480%
5151	BCO BILBAO VIZC	0.003%	94.483%
5152	KEIO CORP	0.003%	94.486%
5153	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	94.488%
5154	VEDANTA RESOURC	0.003%	94.491%
5155	DIGI.COM BHD	0.003%	94.494%
5156	PETROFAC LTD	0.003%	94.496%
5157	GLAXOSMITHKLINE	0.003%	94.499%
5158	PARKWAY INC REIT USD.001	0.003%	94.502%
5159	WEST CORP COMMON STOCK USD.001	0.003%	94.505%
5160	DULUXGROUP LTD	0.003%	94.507%
5161	TRAVELSKY TECHN	0.003%	94.510%
5162	UPC TECHNOLOGY	0.003%	94.513%
5163	CIPUTRA DEVELOP	0.003%	94.516%
5164	IMPERIAL METALS	0.003%	94.518%
5165	INDIABULL REAL	0.003%	94.521%
5166	CKD CORP	0.003%	94.524%
5167	TOKEN CORP	0.003%	94.526%
5168	FUJI SEAL INC	0.003%	94.529%
5169	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.532%
5170	OVS SPA	0.003%	94.534%
5171	KOMORI CORPORAT	0.003%	94.537%
5172	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.540%
5173	TONG REN TANG T	0.003%	94.543%
5174	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	94.545%
5175	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.548%
5176	DOOSAN CORP	0.003%	94.551%
5177	AEGION CORP COMMON STOCK USD.01	0.003%	94.553%
5178	GRENDENE SA	0.003%	94.556%
5179	JG SUMMIT HLDGS	0.003%	94.559%
5180	COMTECH TELE CO	0.003%	94.561%
5181	CORBY SPIRIT AN	0.003%	94.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.567%
5183	JC DECAUX SA	0.003%	94.569%
5184	TRUEBLUE INC COMMON STOCK	0.003%	94.572%
5185	NORTHGATE	0.003%	94.575%
5186	ZARDOYA-OTIS	0.003%	94.578%
5187	IRESS MARKET TE	0.003%	94.580%
5188	SINGAPORE TECH	0.003%	94.583%
5189	FUKUOKA REIT CO	0.003%	94.586%
5190	AEON MALL CO LT	0.003%	94.588%
5191	GUNGHO ONLINE E	0.003%	94.591%
5192	KISSEI PHARM CO	0.003%	94.594%
5193	ZENSHO CO LTD	0.003%	94.596%
5194	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.599%
5195	SHIKOKU ELEC PO	0.003%	94.602%
5196	ETERNAL CHEMICA	0.003%	94.604%
5197	TAIWAN SEMICOND	0.003%	94.607%
5198	WIHLBORGS FASTI	0.003%	94.610%
5199	F E CONSORTM IN	0.003%	94.612%
5200	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.615%
5201	OKAMURA CORP	0.003%	94.618%
5202	K WAH INTL HLDG	0.003%	94.620%
5203	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.623%
5204	JACCS CO	0.003%	94.626%
5205	PERLIS PLANTATI	0.003%	94.628%
5206	TOKYO DOME CORP	0.003%	94.631%
5207	CHAROEN PKPD-FG	0.003%	94.634%
5208	EMS-CHEMIE HLDG	0.003%	94.636%
5209	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.639%
5210	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.642%
5211	RPS GROUP PLC	0.003%	94.644%
5212	TAKARA LEBEN CO	0.003%	94.647%
5213	FENNER	0.003%	94.650%
5214	RAMCO-GERSHENSO	0.003%	94.652%
5215	FISHER (JAMES)	0.003%	94.655%
5216	NANTO BANK	0.003%	94.658%
5217	TECO ELEC&MACHI	0.003%	94.660%
5218	HERO HONDA	0.003%	94.663%
5219	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.665%
5220	LAIRD PLC	0.003%	94.668%
5221	LUXOTTICA GROUP	0.003%	94.671%
5222	CROMWELL PROPER	0.003%	94.673%
5223	RIB SOFTWARE AG	0.003%	94.676%
5224	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.679%
5225	TOEI CO	0.003%	94.681%
5226	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	94.684%
5227	JUMBO SA	0.003%	94.687%
5228	ATLANTICA YIELD	0.003%	94.689%
5229	ELIA SYS OPERAT	0.003%	94.692%
5230	SQUARE ENIX HOL	0.003%	94.694%
5231	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	BANK OF INDIA C	0.003%	94.700%
5233	POWER GRID CORP	0.003%	94.702%
5234	FOXCONN INTERNA	0.003%	94.705%
5235	ALKERMES PLC	0.003%	94.708%
5236	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.710%
5237	CRAY INC COMMON STOCK USD.01	0.003%	94.713%
5238	ASSORE	0.003%	94.715%
5239	HUBER & SUHNER	0.003%	94.718%
5240	SUPER RETAIL GR	0.003%	94.721%
5241	HOUSE FOODS COR	0.003%	94.723%
5242	ALL NIPPON AIRW	0.003%	94.726%
5243	IBJ LEASING CO	0.003%	94.729%
5244	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.731%
5245	FEDEX CORP COMPANY GUAR 02/20 2.3	0.003%	94.734%
5246	KOMAX HOLDING A	0.003%	94.736%
5247	FUFENG GROUP LT	0.003%	94.739%
5248	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	94.742%
5249	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.744%
5250	NIPPON SODA CO	0.003%	94.747%
5251	MARICO LTD	0.003%	94.749%
5252	KITZ CORPORATIO	0.003%	94.752%
5253	SPX CORP COMMON STOCK USD.01	0.003%	94.755%
5254	OGAKI KYORITSU	0.003%	94.757%
5255	HOMESTREET INC COMMON STOCK	0.003%	94.760%
5256	SANYO DENKI CO	0.003%	94.763%
5257	CHINASOFT INTER	0.003%	94.765%
5258	P/F BAKKAFROST	0.003%	94.768%
5259	IOI PROPERTIES	0.003%	94.770%
5260	START TODAY CO	0.003%	94.773%
5261	EI TOWERS SPA	0.003%	94.776%
5262	CHINA HUARONG A	0.003%	94.778%
5263	CANCOM SE	0.003%	94.781%
5264	KEIHIN CORP	0.003%	94.783%
5265	KOENIG & BAUER	0.003%	94.786%
5266	UNISEM (M) BHD	0.003%	94.789%
5267	TOHO GAS CO	0.003%	94.791%
5268	TOOTSIE ROLL IN	0.003%	94.794%
5269	JUBLIANT FOODWO	0.003%	94.796%
5270	CHAMPION REAL E	0.003%	94.799%
5271	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.802%
5272	WING TAI HOLDIN	0.003%	94.804%
5273	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.807%
5274	POWERLONG REAL	0.003%	94.809%
5275	BERNER KTBK	0.003%	94.812%
5276	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.814%
5277	CALIFORNIA WATE	0.003%	94.817%
5278	KOREA ELEC POWE	0.003%	94.820%
5279	DIAMOND OFFSHOR	0.003%	94.822%
5280	DEUTSCHE EUROSH	0.003%	94.825%
5281	SEIKO CORPORATI	0.003%	94.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.830%
5283	SHUN TAK HLDGS	0.003%	94.833%
5284	SA CORP REAL ES	0.003%	94.835%
5285	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.838%
5286	MARFRIG GLOBAL	0.003%	94.840%
5287	NICHI-IKO PHARM	0.003%	94.843%
5288	MERITOR INC COMMON STOCK USD1.0	0.003%	94.845%
5289	RPC INC COMMON STOCK USD.1	0.003%	94.848%
5290	SUNTORY BEVERAG	0.003%	94.851%
5291	FUGRO NV-CVA	0.003%	94.853%
5292	BAYWA AG (BAYER	0.003%	94.856%
5293	GUDANG GARAM(PE	0.003%	94.858%
5294	D/S NORDEN	0.003%	94.861%
5295	EZAKI GLICO CO	0.003%	94.863%
5296	TOPCO SCIENTIFI	0.003%	94.866%
5297	ATWOOD OCEANICS	0.003%	94.869%
5298	MEDIPAL HOLDING	0.003%	94.871%
5299	C.P. ALL PCL-FG	0.003%	94.874%
5300	AUTOMOTIVE HOLD	0.003%	94.876%
5301	RIETER HLDGS AG	0.003%	94.879%
5302	SINGAPORE EXCHA	0.003%	94.881%
5303	SUMITOMO MITSUI	0.003%	94.884%
5304	SEMBCORP MARINE	0.003%	94.887%
5305	SPIN MASTER COR	0.003%	94.889%
5306	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.892%
5307	YAMAGATA BANK	0.003%	94.894%
5308	EVERGREEN MARIN	0.003%	94.897%
5309	SINGAPORE POST	0.003%	94.899%
5310	ANRITSU CORP	0.003%	94.902%
5311	STELLA INTERNAT	0.003%	94.904%
5312	SAIZERIYA COMPA	0.003%	94.907%
5313	OPUS BANK	0.003%	94.910%
5314	ANADOLU EFES BI	0.003%	94.912%
5315	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.915%
5316	BECHTLE AG	0.003%	94.917%
5317	CHUDENKO CORP	0.003%	94.920%
5318	LUPIN LTD	0.003%	94.922%
5319	EURONAV SA	0.003%	94.925%
5320	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	94.927%
5321	BCO CREDITO INV	0.003%	94.930%
5322	REGIS CORP COMMON STOCK USD.05	0.003%	94.933%
5323	BARR(A.G.)	0.003%	94.935%
5324	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.938%
5325	HISPANIA ACTIVO	0.003%	94.940%
5326	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.943%
5327	CARGOJET INC.	0.003%	94.945%
5328	NICE SYSTEMS	0.003%	94.948%
5329	UNITED ARROWS L	0.003%	94.950%
5330	HONG KONG LAND	0.003%	94.953%
5331	TELECOM PLUS	0.003%	94.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.958%
5333	PIONEER CORP JP	0.003%	94.961%
5334	HUATAI SECURITI	0.003%	94.963%
5335	DAINICHISEIKA C	0.003%	94.966%
5336	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.968%
5337	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	94.971%
5338	EMP NAC ELECTRI	0.003%	94.973%
5339	PRESS METAL ALU	0.003%	94.976%
5340	TELEVISION BROA	0.003%	94.978%
5341	LADBROKES PLC	0.003%	94.981%
5342	BANK TABUNGAN N	0.003%	94.983%
5343	SOMFY SA	0.003%	94.986%
5344	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.988%
5345	SLATE RETAIL RE	0.003%	94.991%
5346	CJ O SHOPPING C	0.003%	94.993%
5347	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.996%
5348	RELIANCE POWER	0.003%	94.998%
5349	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	95.001%
5350	PALTAC CORP	0.003%	95.003%
5351	RPX CORP COMMON STOCK USD.0001	0.003%	95.006%
5352	CEBU AIR INC	0.003%	95.009%
5353	SUMMERSET GROUP	0.003%	95.011%
5354	MAKINO MILLING	0.003%	95.014%
5355	JUST EAT PLC	0.003%	95.016%
5356	INTERROLL HOLDI	0.003%	95.019%
5357	SK CHEMICALS	0.003%	95.021%
5358	GOODMAN PROPERT	0.003%	95.024%
5359	TASSAL GROUP	0.003%	95.026%
5360	ENDEAVOUR SILVE	0.003%	95.029%
5361	OLAM INTERNATIO	0.003%	95.031%
5362	GAZTRANSPORT ET	0.003%	95.034%
5363	MY EG SERVICES	0.002%	95.036%
5364	WORLDPAY GRP PL	0.002%	95.039%
5365	HANJIN KAL CORP	0.002%	95.041%
5366	NAN YA PRINTED	0.002%	95.044%
5367	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.046%
5368	AGFA GEVAERT NV	0.002%	95.049%
5369	TAICHUNG	0.002%	95.051%
5370	KANSAI PAINT CO	0.002%	95.054%
5371	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.056%
5372	GIORDANO INTL L	0.002%	95.059%
5373	HEALTH AND HAPP	0.002%	95.061%
5374	IMA(IND MACC AU	0.002%	95.064%
5375	RESORTTRUST INC	0.002%	95.066%
5376	SANFIRE RESOURC	0.002%	95.069%
5377	SKY PERFECT JSA	0.002%	95.071%
5378	MANHATTAN ASSOC	0.002%	95.073%
5379	APPLUS SERVICES	0.002%	95.076%
5380	TELEFONICA BRASIL ADR ADR	0.002%	95.078%
5381	METROPOLE TV-(M	0.002%	95.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	PEREGRINE HLDGS	0.002%	95.083%
5383	QUALYS INC COMMON STOCK USD.001	0.002%	95.086%
5384	NIHON KOHDEN CO	0.002%	95.088%
5385	KYORITSU MAINTA	0.002%	95.091%
5386	MORGUARD CORP	0.002%	95.093%
5387	AXFOOD AB	0.002%	95.096%
5388	ENGINEERS INDIA	0.002%	95.098%
5389	JB FINANCIAL GR	0.002%	95.101%
5390	CIA ENERGETICA	0.002%	95.103%
5391	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.106%
5392	CHICONY ELECTRO	0.002%	95.108%
5393	INTERCONEXION E	0.002%	95.111%
5394	ARCADYAN TECHNO	0.002%	95.113%
5395	GLOBE TELECOM I	0.002%	95.116%
5396	CyberAgent, Inc	0.002%	95.118%
5397	CEVA INC COMMON STOCK USD.001	0.002%	95.121%
5398	EMBOTELLA ANDIN	0.002%	95.123%
5399	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.126%
5400	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.128%
5401	DRAEGERWERK AG	0.002%	95.130%
5402	CTS CORP COMMON STOCK	0.002%	95.133%
5403	INDAH KIAT PULP	0.002%	95.135%
5404	RYMAN HEALTHCAR	0.002%	95.138%
5405	CPFL ENERGIA SA	0.002%	95.140%
5406	DOMINOS PIZZA E	0.002%	95.143%
5407	SWIRE PACIFIC	0.002%	95.145%
5408	CHINA OVERASEA	0.002%	95.148%
5409	KUNGSLEDEN AB N	0.002%	95.150%
5410	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.153%
5411	METALL ZUG AG	0.002%	95.155%
5412	NISSAN SHATAI C	0.002%	95.158%
5413	MAIDEN HLDGS LT	0.002%	95.160%
5414	NAVIGANT CONSUL	0.002%	95.162%
5415	KYORIN CO LTD.	0.002%	95.165%
5416	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.167%
5417	CHORUS LIMITED	0.002%	95.170%
5418	HAREL INSURANCE	0.002%	95.172%
5419	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.175%
5420	HESKA CORP	0.002%	95.177%
5421	WOWPRIME CORP	0.002%	95.180%
5422	DOMINO'S PIZZA	0.002%	95.182%
5423	NISSIN ELECTRIC	0.002%	95.185%
5424	TIME WARNER INC	0.002%	95.187%
5425	BIZLINK HOLDING	0.002%	95.189%
5426	TRUSCO NAKAYAMA	0.002%	95.192%
5427	GROUP COMERCIAL	0.002%	95.194%
5428	SAMSUNG TECHWIN	0.002%	95.197%
5429	CAPITAL SECURIT	0.002%	95.199%
5430	BENI STABILI IT	0.002%	95.202%
5431	SSY GROUP LTD	0.002%	95.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.207%
5433	PATRIZIA IMMO A	0.002%	95.209%
5434	CAHYA MATA SARA	0.002%	95.211%
5435	NIPPON SIGNAL C	0.002%	95.214%
5436	NIB HOLDINGS LT	0.002%	95.216%
5437	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.219%
5438	PROVIDENT FINAN	0.002%	95.221%
5439	SANYO SPEC STEE	0.002%	95.224%
5440	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.226%
5441	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.228%
5442	GORMAN-RUPP CO	0.002%	95.231%
5443	WD 40 CO COMMON STOCK USD.001	0.002%	95.233%
5444	GUNZE	0.002%	95.236%
5445	SPAREBANK 1 SMN	0.002%	95.238%
5446	LG HAUSYS LTD	0.002%	95.241%
5447	CDL HOSPITALITY	0.002%	95.243%
5448	NATURA COSMETIC	0.002%	95.245%
5449	G8 EDUCATION LT	0.002%	95.248%
5450	TSRC CORP	0.002%	95.250%
5451	ZZZMITSUI SUGAR	0.002%	95.253%
5452	TXC CORPN	0.002%	95.255%
5453	TAKEUCHI MANUFA	0.002%	95.258%
5454	GRANITE OIL COR	0.002%	95.260%
5455	SEKISUI HOUSE	0.002%	95.262%
5456	MYCRONIC AB	0.002%	95.265%
5457	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.267%
5458	SILTRONIC AG	0.002%	95.270%
5459	YODOGAWA STEEL	0.002%	95.272%
5460	NICHICON CORP	0.002%	95.275%
5461	TAKARA STANDARD	0.002%	95.277%
5462	NITTO BOSEKI CO	0.002%	95.279%
5463	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.282%
5464	CHINA MOTOR CO	0.002%	95.284%
5465	MBANK	0.002%	95.287%
5466	TALK TALK TELEC	0.002%	95.289%
5467	NIC INC COMMON STOCK	0.002%	95.291%
5468	CROMPTON GREAVE	0.002%	95.294%
5469	ALSO HOLDING-RE	0.002%	95.296%
5470	HOPSON DEVELOPM	0.002%	95.299%
5471	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.301%
5472	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.303%
5473	VODACOM GP-PRPT	0.002%	95.306%
5474	RESTAURANT GROU	0.002%	95.308%
5475	MEIDENSHA CORP	0.002%	95.311%
5476	NEW ORIENTAL ED	0.002%	95.313%
5477	PTC INC COMMON STOCK USD.01	0.002%	95.315%
5478	OKINAWA BANK	0.002%	95.318%
5479	KUMHO TIRE CO	0.002%	95.320%
5480	THANACHART CAPI	0.002%	95.323%
5481	GREAT WALL ENTE	0.002%	95.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	CHINA DONGXIANG	0.002%	95.327%
5483	AVEVA GROUP PLC	0.002%	95.330%
5484	UNIFI INC	0.002%	95.332%
5485	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.335%
5486	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.337%
5487	ENCE ENERGIA	0.002%	95.339%
5488	YANGARRA RESOUR	0.002%	95.342%
5489	YAOKO CO	0.002%	95.344%
5490	CORETRONICS COR	0.002%	95.347%
5491	DEBENHAMS	0.002%	95.349%
5492	SONDA S.A.	0.002%	95.351%
5493	TELEKOM AUSTRIA	0.002%	95.354%
5494	BLUE LABEL TELE	0.002%	95.356%
5495	CHIPBOND TECHNO	0.002%	95.358%
5496	PT BUMI SERPONG	0.002%	95.361%
5497	SEMAPA SOC INVE	0.002%	95.363%
5498	CHANGYOU.COM LTD ADR ADR	0.002%	95.366%
5499	VSE CORP COMMON STOCK USD.05	0.002%	95.368%
5500	EVERLIGHT ELECT	0.002%	95.370%
5501	KOSE	0.002%	95.373%
5502	ORION CORP/REPU	0.002%	95.375%
5503	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.377%
5504	BBMG CORPORATIO	0.002%	95.380%
5505	AOKI INTL	0.002%	95.382%
5506	BANGKOK LAND PC	0.002%	95.384%
5507	CALLIDUS CAPITA	0.002%	95.387%
5508	CHINA FOOD LTD	0.002%	95.389%
5509	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.392%
5510	BCO ABC BRASIL	0.002%	95.394%
5511	ABACUS PROPERTY	0.002%	95.396%
5512	PT ANEKA TAMBAN	0.002%	95.399%
5513	KLAB INC	0.002%	95.401%
5514	ARCELIK AS	0.002%	95.403%
5515	SINGAPORE PRESS	0.002%	95.406%
5516	KYOKUTO KAIHATS	0.002%	95.408%
5517	METROPOLITAN BA	0.002%	95.410%
5518	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.413%
5519	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.415%
5520	TAIWAN STYRENE	0.002%	95.418%
5521	ZEE ENTERTAIN E	0.002%	95.420%
5522	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.422%
5523	SUDAMERICANA VA	0.002%	95.425%
5524	AMOREPACIFIC-NE	0.002%	95.427%
5525	STONERIDGE INC COMMON STOCK	0.002%	95.429%
5526	MARCUS CORP	0.002%	95.432%
5527	DAIHEN CORP	0.002%	95.434%
5528	SINBON ELECTRON	0.002%	95.436%
5529	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.439%
5530	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	95.441%
5531	CJ E&M CORPORAT	0.002%	95.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.446%
5533	VITASOY INTL	0.002%	95.448%
5534	YUEN FOONG YU M	0.002%	95.450%
5535	KATO SANGYO CO	0.002%	95.453%
5536	WALLENSTAM AB	0.002%	95.455%
5537	FENG HSIN IRON&	0.002%	95.457%
5538	NEWRIVER REIT P	0.002%	95.460%
5539	CIECH SA	0.002%	95.462%
5540	SAMSUNG FINE CH	0.002%	95.464%
5541	SHANKS GROUP PL	0.002%	95.467%
5542	STELLA CHEMIFA	0.002%	95.469%
5543	HSN INC COMMON STOCK USD.01	0.002%	95.471%
5544	STONEGATE BANK COMMON STOCK USD.01	0.002%	95.474%
5545	HUTCHISON TEL-H	0.002%	95.476%
5546	FUTABA CORP	0.002%	95.479%
5547	BORUSSIA DORTMU	0.002%	95.481%
5548	OCADO GROUP PLC	0.002%	95.483%
5549	RHB Capital	0.002%	95.486%
5550	BOMBARDIER INC	0.002%	95.488%
5551	WESTERN AREAS N	0.002%	95.490%
5552	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.493%
5553	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.495%
5554	FORTUNE R/EST I	0.002%	95.497%
5555	TOHO BANK	0.002%	95.499%
5556	AFG ARBONIA-FOR	0.002%	95.502%
5557	AOMORI BANK	0.002%	95.504%
5558	TOSHIBA PLANT K	0.002%	95.506%
5559	PARKWAY LIFE RE	0.002%	95.509%
5560	MORGUARD NORTH	0.002%	95.511%
5561	J TRUST CO. LTD	0.002%	95.513%
5562	NEXTDC LTD	0.002%	95.516%
5563	OMNIA HOLDINGS	0.002%	95.518%
5564	COLOPL INC	0.002%	95.520%
5565	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.523%
5566	CONSORT MEDICAL	0.002%	95.525%
5567	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.527%
5568	ENNIS INC COMMON STOCK USD2.5	0.002%	95.530%
5569	KANGWON LAND IN	0.002%	95.532%
5570	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.534%
5571	FRESENIUS MEDIC	0.002%	95.537%
5572	KFORCE INC COMMON STOCK USD.01	0.002%	95.539%
5573	IINO KAIUN KAIS	0.002%	95.541%
5574	SUNDRUG CO LTD	0.002%	95.544%
5575	FUSHAN INTL ENE	0.002%	95.546%
5576	SAGAMI RAILWAY	0.002%	95.548%
5577	MOTOR OIL SA	0.002%	95.551%
5578	NET ONE SYSTEMS	0.002%	95.553%
5579	OBRASCON HUAR L	0.002%	95.555%
5580	GETTY PETROLEUM	0.002%	95.557%
5581	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	INDIAN OIL CORP	0.002%	95.562%
5583	LG INDL SYSTEMS	0.002%	95.564%
5584	MACNICA FUJI EL	0.002%	95.567%
5585	BELLUNA CO.LTD	0.002%	95.569%
5586	TEMP HOLDINGS C	0.002%	95.571%
5587	ACTUA CORP COMMON STOCK USD.001	0.002%	95.574%
5588	SANTAM	0.002%	95.576%
5589	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.578%
5590	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.580%
5591	DONGKUK STEEL M	0.002%	95.583%
5592	NIPPON CHEMI-CO	0.002%	95.585%
5593	LASSILA & TIKAN	0.002%	95.587%
5594	HIWIN TECH CORP	0.002%	95.590%
5595	SHINKO ELEC IND	0.002%	95.592%
5596	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.594%
5597	ASCOTT RESIDENC	0.002%	95.597%
5598	ITALGAS SPA	0.002%	95.599%
5599	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.601%
5600	CONTAINER CORP	0.002%	95.603%
5601	KEISEI ELEC RY	0.002%	95.606%
5602	INWIDO AB	0.002%	95.608%
5603	YULON MOTOR	0.002%	95.610%
5604	SOUTHERN CROSS	0.002%	95.613%
5605	ROCHE HOLDING A	0.002%	95.615%
5606	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.617%
5607	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.619%
5608	CHUNGHWA TELECO	0.002%	95.622%
5609	KAKEN PHARM	0.002%	95.624%
5610	CU BANCORP COMMON STOCK	0.002%	95.626%
5611	MITCHELLS & BUT	0.002%	95.629%
5612	CAPITARETAIL CH	0.002%	95.631%
5613	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.633%
5614	TV18 BROADCAST	0.002%	95.635%
5615	IWATE(BANK OF)	0.002%	95.638%
5616	JOLLIBEE FOODS	0.002%	95.640%
5617	JSW ENERGY LTD	0.002%	95.642%
5618	JAPAN DISPLAY I	0.002%	95.645%
5619	LINK ADMINISTRA	0.002%	95.647%
5620	EVENT HOSPITALI	0.002%	95.649%
5621	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.651%
5622	PARAMOUNT BED H	0.002%	95.654%
5623	TOHO CO	0.002%	95.656%
5624	KOREA PETROCHEM	0.002%	95.658%
5625	TIER REIT INC REIT USD.0001	0.002%	95.660%
5626	JCU CORP	0.002%	95.663%
5627	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.665%
5628	SEVEN WEST MEDI	0.002%	95.667%
5629	KEIHIN ELEC EXP	0.002%	95.670%
5630	KENEDIX RETAIL	0.002%	95.672%
5631	NISHI NIPPON RR	0.002%	95.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.676%
5633	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.679%
5634	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.681%
5635	GF SECURITIES C	0.002%	95.683%
5636	YUNG TAY ENGINE	0.002%	95.685%
5637	MIRAIT HLDG COR	0.002%	95.688%
5638	NISSHA PRINTING	0.002%	95.690%
5639	ZUGER KANTONALB	0.002%	95.692%
5640	OIL REFINERIES	0.002%	95.694%
5641	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.697%
5642	WISTRON NEWEB C	0.002%	95.699%
5643	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.701%
5644	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.703%
5645	HAMBURGER HAFEN	0.002%	95.706%
5646	NEW CHINA LIFE	0.002%	95.708%
5647	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.710%
5648	CHOW TAI FOOK J	0.002%	95.712%
5649	YOOX NET-A-PORT	0.002%	95.715%
5650	NS SOLUTIONS CO	0.002%	95.717%
5651	BANGKOK AIRWAYS	0.002%	95.719%
5652	HAKUHODO DY HLD	0.002%	95.721%
5653	SITC INTERNATIO	0.002%	95.724%
5654	MPHISIS LTD	0.002%	95.726%
5655	MENZIES(JOHN)	0.002%	95.728%
5656	ITE GROUP	0.002%	95.730%
5657	CHATHAM LODGING	0.002%	95.733%
5658	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.735%
5659	MISC BERHAD	0.002%	95.737%
5660	HEIWA REAL ESTA	0.002%	95.739%
5661	PARADISE CO	0.002%	95.742%
5662	ULTIMATE	0.002%	95.744%
5663	CHINA HARMONY N	0.002%	95.746%
5664	TOKYU CONST	0.002%	95.748%
5665	CHINA SHIPPING	0.002%	95.751%
5666	HEIWADO CO LTD	0.002%	95.753%
5667	KINGSTON COMM(H	0.002%	95.755%
5668	TOSHIBA MACHINE	0.002%	95.757%
5669	JAPAN SECS FINA	0.002%	95.760%
5670	GRANGES AB	0.002%	95.762%
5671	SHOWA SANGYO CO	0.002%	95.764%
5672	YAHOO JAPAN COR	0.002%	95.766%
5673	CIMIC GROUP LTD	0.002%	95.769%
5674	IRISO ELECTRONI	0.002%	95.771%
5675	COMPUGROUP HOLD	0.002%	95.773%
5676	VTG AG	0.002%	95.775%
5677	TELEFONICA DE E	0.002%	95.777%
5678	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.780%
5679	HALLA HOLDINGS	0.002%	95.782%
5680	EISAI CO	0.002%	95.784%
5681	51JOB INC ADR ADR USD.0001	0.002%	95.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	EIZO NANAO CORP	0.002%	95.788%
5683	NIPPON REIT INV	0.002%	95.791%
5684	CRYOLIFE INC	0.002%	95.793%
5685	TRAKYA CAM SANA	0.002%	95.795%
5686	INGERSOLL GLB H	0.002%	95.797%
5687	MID REIT INC	0.002%	95.800%
5688	AIA ENGINEERING	0.002%	95.802%
5689	FORMOSA PETROCH	0.002%	95.804%
5690	TLG IMMOBILIEN	0.002%	95.806%
5691	BANK OF BARODA	0.002%	95.808%
5692	NISSIN KOGYO	0.002%	95.811%
5693	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.813%
5694	AXCELIS TECHNOL	0.002%	95.815%
5695	PICK'N PAY STOR	0.002%	95.817%
5696	SINOTRUK HONG K	0.002%	95.819%
5697	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.822%
5698	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.824%
5699	TEXTAINER GROUP	0.002%	95.826%
5700	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.828%
5701	PETRA DIAMONDS	0.002%	95.830%
5702	SAMSUNG SDS CO	0.002%	95.833%
5703	TIMBERCREEK FIN	0.002%	95.835%
5704	NORWEGIAN AIR S	0.002%	95.837%
5705	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.839%
5706	KUREHA CHEM IND	0.002%	95.841%
5707	IZUMI CO	0.002%	95.844%
5708	ORIOR AG	0.002%	95.846%
5709	TOWER INTL INC	0.002%	95.848%
5710	ENERGIAS DO BRA	0.002%	95.850%
5711	ACEA SPA	0.002%	95.852%
5712	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.855%
5713	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.857%
5714	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.859%
5715	AURICO METALS INC COMMON STOCK	0.002%	95.861%
5716	TAV HAVALIMANLA	0.002%	95.863%
5717	EPSILON ENERGY	0.002%	95.865%
5718	GENOMMA LAB INT	0.002%	95.868%
5719	AUTOBACS SEVEN	0.002%	95.870%
5720	KABU.COM SECURI	0.002%	95.872%
5721	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.874%
5722	ZENKOKU HOSHO C	0.002%	95.876%
5723	CHENG UEI PRECI	0.002%	95.879%
5724	TOPPAN FORMS	0.002%	95.881%
5725	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.883%
5726	KIATNAKIN FIN&S	0.002%	95.885%
5727	SYNNEX TECH INT	0.002%	95.887%
5728	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.889%
5729	AIN PHARMACIEZ	0.002%	95.892%
5730	ARAKAWA CHEMICA	0.002%	95.894%
5731	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	ARCS CO LTD	0.002%	95.898%
5733	CHINA POWER INT	0.002%	95.900%
5734	VISUAL PHOTONIC	0.002%	95.902%
5735	PHISON ELECTRON	0.002%	95.905%
5736	INTERNET INITIA	0.002%	95.907%
5737	XCERRA CORP COMMON STOCK USD.05	0.002%	95.909%
5738	AKER SOLUTIONS	0.002%	95.911%
5739	INABATA & CO	0.002%	95.913%
5740	DAIWABO CO LTD	0.002%	95.915%
5741	JGC CORP	0.002%	95.918%
5742	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.920%
5743	GURIT HOLDING A	0.002%	95.922%
5744	TAIWAN TEA CORP	0.002%	95.924%
5745	ESSO (THAILAND)	0.002%	95.926%
5746	RAMIRENT OYJ	0.002%	95.928%
5747	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.931%
5748	DAH-CHI KOGYO	0.002%	95.933%
5749	SUPREME ELECTRO	0.002%	95.935%
5750	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.937%
5751	KYOWA HAKKO KIR	0.002%	95.939%
5752	FERREXPO PLC	0.002%	95.941%
5753	JOY CITY PROPER	0.002%	95.943%
5754	ICICI BANK	0.002%	95.946%
5755	GRINDROD LIMITE	0.002%	95.948%
5756	SUPALAI PUBLIC	0.002%	95.950%
5757	TOKYO TY FINANC	0.002%	95.952%
5758	SPIE SA	0.002%	95.954%
5759	UNITIKA	0.002%	95.956%
5760	DELTA ELECTRONI	0.002%	95.959%
5761	SALVATORE FERRA	0.002%	95.961%
5762	CITYCON OYJ	0.002%	95.963%
5763	HOKURIKU ELEC P	0.002%	95.965%
5764	NISSHIN STEEL H	0.002%	95.967%
5765	DAIFUKU CO	0.002%	95.969%
5766	OSSTEM IMPLANT	0.002%	95.971%
5767	BOLSA MEXICANA	0.002%	95.974%
5768	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.976%
5769	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.978%
5770	WAN HAI LINES	0.002%	95.980%
5771	BEZEQ ISRAEL TE	0.002%	95.982%
5772	OESTERREICHISCH	0.002%	95.984%
5773	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.986%
5774	GRAINGER TRUST	0.002%	95.989%
5775	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.991%
5776	PILOT CORP (NEW	0.002%	95.993%
5777	HOCHSCHILD MINI	0.002%	95.995%
5778	INDORAMA VENTUR	0.002%	95.997%
5779	REALESTATE.COM.	0.002%	95.999%
5780	INVESCO OFFICE	0.002%	96.001%
5781	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SONY FINANCIAL	0.002%	96.006%
5783	INDIA CEMENTS	0.002%	96.008%
5784	RUTH'S HOSPITAL	0.002%	96.010%
5785	PUREGOLD PRICE	0.002%	96.012%
5786	KEPPEL DC REIT	0.002%	96.014%
5787	BURE INVESTMENT	0.002%	96.016%
5788	LIEN HWA INDL	0.002%	96.018%
5789	HONG LEONG CRED	0.002%	96.020%
5790	NEW WAVE GROUP	0.002%	96.023%
5791	KURABO INDUSTRI	0.002%	96.025%
5792	BROWN (N) GROUP	0.002%	96.027%
5793	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.029%
5794	AMERICAN RAILCA	0.002%	96.031%
5795	PETRONAS CHEMIC	0.002%	96.033%
5796	GRUPO AEROPORTU	0.002%	96.035%
5797	LUXOFT HOLDING	0.002%	96.037%
5798	SLATE OFFICE RE	0.002%	96.040%
5799	ROYAL CO	0.002%	96.042%
5800	OTSUKA CORP	0.002%	96.044%
5801	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.046%
5802	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.048%
5803	SANYO CHEMICAL	0.002%	96.050%
5804	NIPPON FLOUR MI	0.002%	96.052%
5805	BRICKWORKS	0.002%	96.054%
5806	SOL MELIA SA	0.002%	96.057%
5807	GRAMMER AG	0.002%	96.059%
5808	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.061%
5809	RICOH LEASING	0.002%	96.063%
5810	ABSOLUTE SOFTWA	0.002%	96.065%
5811	SOSEI GROUP COR	0.002%	96.067%
5812	DREAM UNLIMIITE	0.002%	96.069%
5813	PUBLICIS GROUPE	0.002%	96.071%
5814	HOSHIZAKI ELECT	0.002%	96.073%
5815	GMP CAPITAL COR	0.002%	96.075%
5816	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.078%
5817	PETROLEUM GEO-S	0.002%	96.080%
5818	CMK CORP	0.002%	96.082%
5819	FUCHS PETRO AG	0.002%	96.084%
5820	SITRONIX TECHNO	0.002%	96.086%
5821	LIBERBANK SA	0.002%	96.088%
5822	Z ENERGY LTD	0.002%	96.090%
5823	MIZUNO CORP	0.002%	96.092%
5824	GLOBAL INDEMNIT	0.002%	96.094%
5825	CONSTRUCCIONES	0.002%	96.096%
5826	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.099%
5827	NATIONAL THERMA	0.002%	96.101%
5828	CASTROL INDIA L	0.002%	96.103%
5829	LG HOME SHOPPIN	0.002%	96.105%
5830	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.107%
5831	FISKARS OYJ	0.002%	96.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CITIC RESOURCES	0.002%	96.111%
5833	MUSASHI SEIMITS	0.002%	96.113%
5834	MEITEC CORPORAT	0.002%	96.115%
5835	SWIRE PROPERTIE	0.002%	96.117%
5836	FORMOSA TAFFETA	0.002%	96.119%
5837	METRO HOLDINGS	0.002%	96.121%
5838	CP POKPHAND CO	0.002%	96.124%
5839	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.126%
5840	HOSHINO RESORTS	0.002%	96.128%
5841	PROGRAMMED MAIN	0.002%	96.130%
5842	K-BRO LINEN INC	0.002%	96.132%
5843	GUJARAT STATE P	0.002%	96.134%
5844	CHINA SOUTH CIT	0.002%	96.136%
5845	BRINKER INTL IN	0.002%	96.138%
5846	OUTSOURCING INC	0.002%	96.140%
5847	SIIX CORPORATIO	0.002%	96.142%
5848	GRUPO HERDEZ SA	0.002%	96.144%
5849	BEIJING CAP LAN	0.002%	96.146%
5850	HELICAL BAR PLC	0.002%	96.148%
5851	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.151%
5852	CARNIVAL PLC	0.002%	96.153%
5853	BK ZACHODNI WBK	0.002%	96.155%
5854	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.157%
5855	CALGON CARBON C	0.002%	96.159%
5856	HANIL CEMENT MF	0.002%	96.161%
5857	LANDAUER INC COMMON STOCK USD.1	0.002%	96.163%
5858	AUSDRILL LIMITE	0.002%	96.165%
5859	HCI GROUP INC COMMON STOCK	0.002%	96.167%
5860	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.169%
5861	EXPRESS INC COMMON STOCK	0.002%	96.171%
5862	AUCKLAND INTERN	0.002%	96.173%
5863	NATIONAL ALUMIN	0.002%	96.175%
5864	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.177%
5865	KINGDEE INTERNA	0.002%	96.179%
5866	CITIC 1616 HLDG	0.002%	96.181%
5867	TOPY INDUSTRIES	0.002%	96.184%
5868	SUNWAY BHD	0.002%	96.186%
5869	UNITED SUPER MA	0.002%	96.188%
5870	AK HOLDINGS INC	0.002%	96.190%
5871	NEMETSCHEK AG	0.002%	96.192%
5872	KOREA KUMHO PET	0.002%	96.194%
5873	ZHEJIANG EXPRES	0.002%	96.196%
5874	TATSUTA ELEC WI	0.002%	96.198%
5875	HEALTHSCOPE LTD	0.002%	96.200%
5876	CAPITAL ONE BAN	0.002%	96.202%
5877	SODA SANAYII	0.002%	96.204%
5878	SANKEN ELECTRIC	0.002%	96.206%
5879	CIR-COMPAGNIE I	0.002%	96.208%
5880	BEML LTD	0.002%	96.210%
5881	CRH MEDICAL COR	0.002%	96.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	FOCALTECH SYSTE	0.002%	96.214%
5883	NICHIHA CORP	0.002%	96.216%
5884	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.218%
5885	MIGDAL INSURAN	0.002%	96.220%
5886	MITSUBA CORP	0.002%	96.223%
5887	TEXWINCA HLDGS	0.002%	96.225%
5888	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.227%
5889	SIGMA PHARMACEU	0.002%	96.229%
5890	FIRST RESOURCES	0.002%	96.231%
5891	DIALOG GROUP BH	0.002%	96.233%
5892	AEON DELIGHT	0.002%	96.235%
5893	YAMANASHI CHUO	0.002%	96.237%
5894	Goldcrest Co.,	0.002%	96.239%
5895	CHINA BILLS FIN	0.002%	96.241%
5896	ARC LAND SAKAMO	0.002%	96.243%
5897	TITAN INDUSTRIE	0.002%	96.245%
5898	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.247%
5899	HUAKU DEVELOPME	0.002%	96.249%
5900	AES TIETE ENERG	0.002%	96.251%
5901	HIKARI TSUSHIN	0.002%	96.253%
5902	REDEFINE INTERN	0.002%	96.255%
5903	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.257%
5904	MONEX GROUP INC	0.002%	96.259%
5905	ARISAWA MFG CO	0.002%	96.261%
5906	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.263%
5907	FUJI SOFT ABC	0.002%	96.265%
5908	KENEDIX RESIDEN	0.002%	96.267%
5909	VEDANTA LTD ADR ADR	0.002%	96.269%
5910	REED ELSEVIER P	0.002%	96.271%
5911	SPARKASSEN IMMO	0.002%	96.273%
5912	O/SEAS UNION EN	0.002%	96.275%
5913	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.277%
5914	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.279%
5915	HANSSEM CO	0.002%	96.281%
5916	BRIGHTOIL PETRO	0.002%	96.283%
5917	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.285%
5918	TOMONY HOLDINGS	0.002%	96.287%
5919	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.290%
5920	MLP AG	0.002%	96.292%
5921	HEALTHSTREAM INC COMMON STOCK	0.002%	96.294%
5922	GLOBAL ONE REAL	0.002%	96.296%
5923	GOLDEN STAR RES	0.002%	96.298%
5924	SYNCMOLD ENTERP	0.002%	96.300%
5925	ITALMOBILIARE S	0.002%	96.302%
5926	JUKI CORP	0.002%	96.304%
5927	OKINAWA ELEC PO	0.002%	96.306%
5928	PACIFIC INDUSTR	0.002%	96.308%
5929	1ST PHILIPPINE	0.002%	96.310%
5930	GLOBAL BRANDS G	0.002%	96.312%
5931	ADVANTECH CO LT	0.002%	96.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	OKAMOTO INDUSTR	0.002%	96.316%
5933	NOBLE CORP PLC	0.002%	96.318%
5934	RALLYE	0.002%	96.320%
5935	CHINA AOYUAN PR	0.002%	96.322%
5936	TAIWAN MOBILE	0.002%	96.324%
5937	SCHINDLER-HDLG	0.002%	96.326%
5938	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.328%
5939	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.330%
5940	INTL METAL SERV	0.002%	96.332%
5941	KINSUS INTERCON	0.002%	96.334%
5942	CLARKSON(HORACE	0.002%	96.336%
5943	DONGYUE GROUP	0.002%	96.338%
5944	NIPPON SHEET GL	0.002%	96.340%
5945	TATA CHEMICALS	0.002%	96.342%
5946	FRASERS CENTREP	0.002%	96.344%
5947	GASLOG LTD	0.002%	96.346%
5948	GREEN REIT PLC	0.002%	96.347%
5949	SAN-A CO LTD	0.002%	96.349%
5950	BUNKA SHUTTER C	0.002%	96.351%
5951	CREDITO EMILIAN	0.002%	96.353%
5952	CHINA RAILWAY S	0.002%	96.355%
5953	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.357%
5954	NANOMETRICS	0.002%	96.359%
5955	HEADLAM GROUP	0.002%	96.361%
5956	YANG MING MARIN	0.002%	96.363%
5957	MAGYAR TELEKOM	0.002%	96.365%
5958	EIS ECZACIBASI	0.002%	96.367%
5959	HU LANE ASSOCIA	0.002%	96.369%
5960	MANTRA GROUP LT	0.002%	96.371%
5961	BUMI ARMADA BER	0.002%	96.373%
5962	COSTAIN GROUP P	0.002%	96.375%
5963	EXACT SCIENCES	0.002%	96.377%
5964	MITSUBISHI STEE	0.002%	96.379%
5965	ORIENTAL UNION	0.002%	96.381%
5966	JAPFA COMFEED I	0.002%	96.383%
5967	TUBE INV OF IND	0.002%	96.385%
5968	STRABAG SE	0.002%	96.387%
5969	OCI MATERIALS C	0.002%	96.389%
5970	HEXAWARE TECHNO	0.002%	96.391%
5971	FUKUI BANK	0.002%	96.393%
5972	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.395%
5973	NIPPON DENKO CO	0.002%	96.397%
5974	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.399%
5975	BARNES & NOBLE	0.002%	96.401%
5976	LOTTE CONFECT	0.002%	96.403%
5977	MONADELPHOUS GR	0.002%	96.405%
5978	NSD CO LTD	0.002%	96.407%
5979	GROUPON INC COMMON STOCK USD.0001	0.002%	96.409%
5980	INVOCARE LTD	0.002%	96.411%
5981	IS DONGSEO CO L	0.002%	96.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	BILIA AB	0.002%	96.414%
5983	SUNLIGHT REAL E	0.002%	96.416%
5984	VOSSLOH AG	0.002%	96.418%
5985	NITTO ELECTRIC	0.002%	96.420%
5986	AUSTRALIAN AGRI	0.002%	96.422%
5987	MONOTARO CO.LTD	0.002%	96.424%
5988	IDBI BANK LTD	0.002%	96.426%
5989	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.428%
5990	PUMA AG	0.002%	96.430%
5991	CEWE COLOR HLDG	0.002%	96.432%
5992	SHIN-ETSU POLYM	0.002%	96.434%
5993	PLAZA RETAIL RE	0.002%	96.436%
5994	SKISTAR AB	0.002%	96.438%
5995	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.440%
5996	DE LA RUE	0.002%	96.442%
5997	REDINGTON INDIA	0.002%	96.444%
5998	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.446%
5999	STARHILL GLOBAL	0.002%	96.448%
6000	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.450%
6001	BANPU PUBLIC CO	0.002%	96.452%
6002	PAO DE ACUCAR C	0.002%	96.454%
6003	CWT LTD	0.002%	96.455%
6004	INDOCEMENT TUNG	0.002%	96.457%
6005	HOGY MEDICAL CO	0.002%	96.459%
6006	S.A.C.I. FALABE	0.002%	96.461%
6007	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.463%
6008	RAMCO CEMENTS	0.002%	96.465%
6009	PP LONDON SUMAT	0.002%	96.467%
6010	CONTACT ENERGY	0.002%	96.469%
6011	NSI NV	0.002%	96.471%
6012	CHINA EASTERN A	0.002%	96.473%
6013	JAIPRAKASH ASSO	0.002%	96.475%
6014	KCE ELECTRONICS	0.002%	96.477%
6015	SUPREMEIndustr	0.002%	96.479%
6016	SJW GROUP COMMON STOCK USD.001	0.002%	96.481%
6017	LATECOERE	0.002%	96.483%
6018	DAISHIN SECURIT	0.002%	96.484%
6019	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.486%
6020	BW OFFSHORE LTD	0.002%	96.488%
6021	PRECINT PRO	0.002%	96.490%
6022	TRULY INTL HLDG	0.002%	96.492%
6023	IOI CORPORATION	0.002%	96.494%
6024	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.496%
6025	KINTETSU WORLD	0.002%	96.498%
6026	CLAS OHLSON AB	0.002%	96.500%
6027	EMPEROR INTL HL	0.002%	96.502%
6028	UNITED LABORATO	0.002%	96.504%
6029	MOCHIDA PHARM C	0.002%	96.506%
6030	Q TECHNOLOGY GR	0.002%	96.508%
6031	ASAHI HOLDINGS	0.002%	96.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.511%
6033	MARR SPA	0.002%	96.513%
6034	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.515%
6035	ZERIA PHARMACEU	0.002%	96.517%
6036	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.519%
6037	CAPITA GROUP PL	0.002%	96.521%
6038	DMCI HLDGS INC	0.002%	96.523%
6039	SUGI HOLDINGS C	0.002%	96.525%
6040	SANKI ENGINEERI	0.002%	96.527%
6041	KOREA EXPRESS C	0.002%	96.529%
6042	BANCOLOMBIA SA	0.002%	96.530%
6043	ELRINGKLINGER	0.002%	96.532%
6044	ASIAN PAINTS LT	0.002%	96.534%
6045	GEO CO LTD	0.002%	96.536%
6046	TACHI-S CO	0.002%	96.538%
6047	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.540%
6048	NORDEX AG	0.002%	96.542%
6049	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.544%
6050	SODICK CO	0.002%	96.546%
6051	INTL CONTAINER	0.002%	96.548%
6052	DAINIPPON PHARM	0.002%	96.549%
6053	EXACTECH INC COMMON STOCK USD.01	0.002%	96.551%
6054	VEIDEKKE ASA	0.002%	96.553%
6055	MICRO-STAR INTL	0.002%	96.555%
6056	SOULBRAIN CO LT	0.002%	96.557%
6057	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.559%
6058	LUNDIN PERTOLEU	0.002%	96.561%
6059	SK GAS	0.002%	96.563%
6060	NONG SHIM CO	0.002%	96.565%
6061	ECLAT TEXTILE C	0.002%	96.566%
6062	URSTADT BIDDLE	0.002%	96.568%
6063	DEXERIALS CORP	0.002%	96.570%
6064	TTY BIPHARM CO	0.002%	96.572%
6065	ENTERTAINMENT O	0.002%	96.574%
6066	VIRGIN MONEY HL	0.002%	96.576%
6067	SUMITOMO DENSET	0.002%	96.578%
6068	Alliance Global	0.002%	96.580%
6069	VISTA LAND & LI	0.002%	96.582%
6070	CHESSWOOD GROUP	0.002%	96.583%
6071	ZZZSAN-AI OIL C	0.002%	96.585%
6072	QUIMICA Y MINER	0.002%	96.587%
6073	VANGUARD INTL S	0.002%	96.589%
6074	ZHEN DING TECHN	0.002%	96.591%
6075	INTL NICKEL IND	0.002%	96.593%
6076	888 HOLDINGS	0.002%	96.595%
6077	SKY NETWORK TEL	0.002%	96.596%
6078	ERAMET	0.002%	96.598%
6079	ONEREIT	0.002%	96.600%
6080	DXP ENTERPRISES	0.002%	96.602%
6081	PER AARSLEFF A/	0.002%	96.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.606%
6083	SONIC CORP	0.002%	96.608%
6084	HEIWA REAL ESTA	0.002%	96.610%
6085	CONCENTRIC AB	0.002%	96.611%
6086	ANGLO AMERICAN	0.002%	96.613%
6087	GP STRATEGIES C	0.002%	96.615%
6088	KUNG LONG BATTE	0.002%	96.617%
6089	TESARO INC	0.002%	96.619%
6090	KADOKAWA DWANGO	0.002%	96.621%
6091	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.623%
6092	ICHIGO REAL EST	0.002%	96.624%
6093	CJ CGV	0.002%	96.626%
6094	ENQUEST PLC	0.002%	96.628%
6095	PEARSON STK	0.002%	96.630%
6096	XENCOR INC COMMON STOCK USD.01	0.002%	96.632%
6097	CHUGOKU ELEC PO	0.002%	96.634%
6098	GLENMARK PHARM	0.002%	96.636%
6099	CA IMMOBILIEN A	0.002%	96.637%
6100	SIAM CITY CEMEN	0.002%	96.639%
6101	MOTECH INDUSTRI	0.002%	96.641%
6102	NIPPON PAINT CO	0.002%	96.643%
6103	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.645%
6104	SHANGHAI PETROC	0.002%	96.647%
6105	JOSHIN DENKI CO	0.002%	96.648%
6106	AICHI BANK	0.002%	96.650%
6107	RESOLUTE MINING	0.002%	96.652%
6108	DIAGEO PLC	0.002%	96.654%
6109	TAIWAN ACCEPTAN	0.002%	96.656%
6110	MERCURIES LIFE	0.002%	96.658%
6111	CHUGOKU MAR PAI	0.002%	96.660%
6112	CASHBUILD LTD	0.002%	96.661%
6113	SINOPEC KANTONS	0.002%	96.663%
6114	TAKUMA CO	0.002%	96.665%
6115	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.667%
6116	KANTO DENKA KOG	0.002%	96.669%
6117	S&T MOTIV CO LT	0.002%	96.671%
6118	ABOITIZ EQUITY	0.002%	96.672%
6119	CHANGSHA ZOOMLI	0.002%	96.674%
6120	INPHI CORP COMMON STOCK	0.002%	96.676%
6121	SM PRIME HLDGS	0.002%	96.678%
6122	FUYAO GLASS IND	0.002%	96.680%
6123	CERVED INFORMAT	0.002%	96.682%
6124	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.002%	96.683%
6125	DOSHISHA CO	0.002%	96.685%
6126	LASERTEC CORP	0.002%	96.687%
6127	CHEIL WORLDWIDE	0.002%	96.689%
6128	ADASTRIA HOLDI	0.002%	96.691%
6129	GOLDEN EAGLE RE	0.002%	96.693%
6130	DONGBU HITEK CO	0.002%	96.694%
6131	GUERBET	0.002%	96.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	ALTAREA SCA	0.002%	96.698%
6133	NAUTILUS GROUP	0.002%	96.700%
6134	KT CORPORATION	0.002%	96.702%
6135	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.703%
6136	KAKAKU.COM INC	0.002%	96.705%
6137	LIECHTENSTEINIS	0.002%	96.707%
6138	KOHNAN SHOJI	0.002%	96.709%
6139	DAIKYO INC	0.002%	96.711%
6140	LG FASHION CORP	0.002%	96.713%
6141	CADILA HEALTHCA	0.002%	96.714%
6142	ESPEC CORP	0.002%	96.716%
6143	TAIWAN GLASS	0.002%	96.718%
6144	BQE NATL BELGIQ	0.002%	96.720%
6145	LE NOBLE AGE	0.002%	96.722%
6146	FUJI MEDIA HOLD	0.002%	96.723%
6147	OSAKI ELECTRIC	0.002%	96.725%
6148	MELCOR DEVS LTD	0.002%	96.727%
6149	CORP MOCTEZUMA	0.002%	96.729%
6150	GREENLAND HONG	0.002%	96.731%
6151	WEST CHINA CEME	0.002%	96.732%
6152	IRISH RESIDENTI	0.002%	96.734%
6153	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.736%
6154	XEBIO CO	0.002%	96.738%
6155	SINFONIA TECHNO	0.002%	96.740%
6156	HANSON INTL TBK	0.002%	96.741%
6157	ARN MONDADORI E	0.002%	96.743%
6158	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.745%
6159	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.747%
6160	VUKILE PROPERTY	0.002%	96.749%
6161	DALMIA BHARAT L	0.002%	96.750%
6162	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.752%
6163	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.754%
6164	VECTURA GROUP	0.002%	96.756%
6165	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.758%
6166	BK OF RYUKYUS	0.002%	96.759%
6167	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.761%
6168	HULIC REIT INC	0.002%	96.763%
6169	BRITISH AMERICA	0.002%	96.765%
6170	CHINA REINSURAN	0.002%	96.767%
6171	JOEL-JERUSALEM	0.002%	96.768%
6172	GINKO INTERNATI	0.002%	96.770%
6173	WATERLAND FIN H	0.002%	96.772%
6174	S&T AG	0.002%	96.774%
6175	CHINA GALAXY SE	0.002%	96.776%
6176	YIRENDAI LTD AD	0.002%	96.777%
6177	UTD COMMUNITY F	0.002%	96.779%
6178	SAO PAU ALPARGA	0.002%	96.781%
6179	ZENRIN CO LTD	0.002%	96.783%
6180	TAINAN SPINNING	0.002%	96.784%
6181	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SCHRODERS(NEW)	0.002%	96.788%
6183	ADVANCED WIRELE	0.002%	96.790%
6184	ACACIA MINING	0.002%	96.792%
6185	DAIBIRU CORP	0.002%	96.793%
6186	ODONTOPREV SA	0.002%	96.795%
6187	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.797%
6188	OTE(HELLENIC TL	0.002%	96.799%
6189	CACHE LOGISTICS	0.002%	96.800%
6190	COFACE SA	0.002%	96.802%
6191	BT INVESTMENT M	0.002%	96.804%
6192	SCHMOLZ+BICKENB	0.002%	96.806%
6193	TIBET WATER RES	0.002%	96.808%
6194	MARUDAI FOOD CO	0.002%	96.809%
6195	ALUMINUM CORP OF CHINA ADR ADR	0.002%	96.811%
6196	WEG SA	0.002%	96.813%
6197	YAMAICHI ELECTR	0.002%	96.815%
6198	V TECHNOLOGY	0.002%	96.816%
6199	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.818%
6200	GINTECH ENERGY	0.002%	96.820%
6201	ERCROS SA	0.002%	96.822%
6202	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.824%
6203	TOKAI HOLDINGS	0.002%	96.825%
6204	KENEDIX INC	0.002%	96.827%
6205	FISSION URANIUM	0.002%	96.829%
6206	TKC CORPORATION	0.002%	96.831%
6207	DONGFANG ELECT	0.002%	96.832%
6208	ADITYA BIRLA FA	0.002%	96.834%
6209	SRF LTD	0.002%	96.836%
6210	HISAMITSU PHARM	0.002%	96.838%
6211	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.839%
6212	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.841%
6213	TSURUHA HOLDING	0.002%	96.843%
6214	HANKYU REIT INC	0.002%	96.845%
6215	TAIHEI DENGYO	0.002%	96.846%
6216	DAUM COMMUNICAT	0.002%	96.848%
6217	INVACARE CORP	0.002%	96.850%
6218	VOCUS COMMUN LT	0.002%	96.852%
6219	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.853%
6220	DAISEKI CO LTD	0.002%	96.855%
6221	SHIKUN & BINUI	0.002%	96.857%
6222	VOLTAS LTD	0.002%	96.859%
6223	SKS MICROFINANC	0.002%	96.860%
6224	FINCANTIERI SPA	0.002%	96.862%
6225	KUALA LUMPUR KE	0.002%	96.864%
6226	ISHIHARA SANGYO	0.002%	96.866%
6227	SMARTONE TELECO	0.002%	96.867%
6228	FU SHOU YUAN IN	0.002%	96.869%
6229	ELEC POWER DEV	0.002%	96.871%
6230	SK NETWORKS CO	0.002%	96.873%
6231	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.876%
6233	ONESAVINGS BANK	0.002%	96.878%
6234	AVON PRODUCTS I	0.002%	96.880%
6235	DERMIRA INC	0.002%	96.881%
6236	CENTRL PLAZA HO	0.002%	96.883%
6237	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.885%
6238	CONEXIO CORP	0.002%	96.887%
6239	DYDO DRINCO INC	0.002%	96.888%
6240	CLAL INSURANCE	0.002%	96.890%
6241	RECHI PRECISION	0.002%	96.892%
6242	PAZ CORP SA	0.002%	96.894%
6243	TON YI CORP	0.002%	96.895%
6244	GENWORTH MORTGA	0.002%	96.897%
6245	DIGITAL CHINA H	0.002%	96.899%
6246	ELITE ADVANCED	0.002%	96.901%
6247	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.902%
6248	COMMERCIAL INTE	0.002%	96.904%
6249	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.906%
6250	ADLER REAL ESTA	0.002%	96.908%
6251	BK OF NAGOYA	0.002%	96.909%
6252	GRUPO SIMEC S.A	0.002%	96.911%
6253	MITRA ADIPERKAS	0.002%	96.913%
6254	DAKTRONICS INC COMMON STOCK	0.002%	96.914%
6255	TED BAKER PLC	0.002%	96.916%
6256	ASTRAL FOODS	0.002%	96.918%
6257	PROTECTOR FORSI	0.002%	96.920%
6258	HOKKAIDO ELEC P	0.002%	96.921%
6259	INTERNATIONAL P	0.002%	96.923%
6260	ELITE SEMICONDU	0.002%	96.925%
6261	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.927%
6262	USI CORPORATION	0.002%	96.928%
6263	AMPLIFON SPA NE	0.002%	96.930%
6264	TONG YANG INV B	0.002%	96.932%
6265	ACCORDIA GOLF T	0.002%	96.933%
6266	TAEYOUNG ENGINE	0.002%	96.935%
6267	HUNG SHENG CONS	0.002%	96.937%
6268	MATAS AS	0.002%	96.939%
6269	NAVITAS LTD	0.002%	96.940%
6270	DAH CHONG HONG	0.002%	96.942%
6271	HAVELLS INDIA L	0.002%	96.944%
6272	RTL GROUP SA	0.002%	96.945%
6273	LIMELIGHT NETW	0.002%	96.947%
6274	SAVENCIA SA	0.002%	96.949%
6275	MATAHARI DEPART	0.002%	96.951%
6276	YOKOHAMA REITO	0.002%	96.952%
6277	ORIFLAME HOLDIN	0.002%	96.954%
6278	IRB INFRASTRUCT	0.002%	96.956%
6279	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.957%
6280	C C LAND HOLDIN	0.002%	96.959%
6281	ALTAMIR AMBOISE	0.002%	96.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TORII PHARM CO	0.002%	96.963%
6283	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.964%
6284	VIVOTEK INC	0.002%	96.966%
6285	SHINKONG SYNTHE	0.002%	96.968%
6286	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.969%
6287	SHANGHAI ELECTR	0.002%	96.971%
6288	RAJESH EXPORTS	0.002%	96.973%
6289	PIAGGIO	0.002%	96.975%
6290	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.976%
6291	VETROPACK HOLDI	0.002%	96.978%
6292	NOVOLIPET STEEL	0.002%	96.980%
6293	TV ASAHI CORP	0.002%	96.981%
6294	KENDRION NV	0.002%	96.983%
6295	SEMIRARA MINING	0.002%	96.985%
6296	JOWA HLDGS CO L	0.002%	96.987%
6297	KOREA AEROSPACE	0.002%	96.988%
6298	SALINI IMPREGIL	0.002%	96.990%
6299	PRESS KOGYO CO	0.002%	96.992%
6300	K.C. TECH	0.002%	96.993%
6301	COVESTRO AG	0.002%	96.995%
6302	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.997%
6303	LOTTE CHILSUNG	0.002%	96.998%
6304	TANSEISHA CO	0.002%	97.000%
6305	CENTRAL GARDEN&	0.002%	97.002%
6306	PSK INC	0.002%	97.004%
6307	TRINITY MIRROR	0.002%	97.005%
6308	VERBIO VEREINIG	0.002%	97.007%
6309	EPS CO LTD	0.002%	97.009%
6310	MERSEN SA	0.002%	97.010%
6311	MEKONOMEN AB	0.002%	97.012%
6312	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.014%
6313	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.015%
6314	MIZUHO FINL GP	0.002%	97.017%
6315	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.019%
6316	ST SHINE OPTICA	0.002%	97.020%
6317	GREENCROSS LTD	0.002%	97.022%
6318	SINOTRANS SHIPP	0.002%	97.024%
6319	PLATINUM ASSET	0.002%	97.025%
6320	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.027%
6321	HIBERNIA REIT P	0.002%	97.029%
6322	HUI SHANG BANK C	0.002%	97.031%
6323	TSI HOLDINGS CO	0.002%	97.032%
6324	BANGKOK EXPRESS	0.002%	97.034%
6325	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	97.036%
6326	HONG LEONG BANK	0.002%	97.037%
6327	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	97.039%
6328	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	97.041%
6329	CANON INC SPONS ADR ADR	0.002%	97.042%
6330	TOKYO BROADCAST	0.002%	97.044%
6331	HAKDEX AB	0.002%	97.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	TSINGTAO BREWER	0.002%	97.047%
6333	TRANSCEND INFOR	0.002%	97.049%
6334	WOCKHARDT LIMIT	0.002%	97.051%
6335	INDUSTR L FIN(IF	0.002%	97.052%
6336	TEIKOKU PISTON	0.002%	97.054%
6337	TAIKISHA	0.002%	97.056%
6338	SINTOKOGIO	0.002%	97.057%
6339	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.059%
6340	MYOB GROUP LTD	0.002%	97.061%
6341	EBOS GROUP LTD	0.002%	97.062%
6342	PACIFIC TEXTILE	0.002%	97.064%
6343	SPLUNK INC COMMON STOCK USD.001	0.002%	97.066%
6344	TAIYO INK MFG C	0.002%	97.067%
6345	XL AXIATA TBK P	0.002%	97.069%
6346	PANDOX AB	0.002%	97.071%
6347	DAIKYONISHIKAWA	0.002%	97.072%
6348	MEDIA NUSANTARA	0.002%	97.074%
6349	DENNY S CORP COMMON STOCK USD.01	0.002%	97.076%
6350	AGELLAN COMMERC	0.002%	97.077%
6351	RANDON SA IMPL	0.002%	97.079%
6352	TENARIS S.A.	0.002%	97.080%
6353	JVC KENWOOD HLD	0.002%	97.082%
6354	GLORIA MATERIAL	0.002%	97.084%
6355	TOKYO STEEL MFG	0.002%	97.085%
6356	GPO DE INVERSIO	0.002%	97.087%
6357	ACANDO AB	0.002%	97.089%
6358	FUKUDA DENSHI C	0.002%	97.090%
6359	HOKUETSU BANK	0.002%	97.092%
6360	FELDA GLOBAL VE	0.002%	97.094%
6361	NOVAE GROUP PLC	0.002%	97.095%
6362	TITAN CEMENT CO	0.002%	97.097%
6363	TPI POLENE PCL	0.002%	97.099%
6364	GRUMA SA DE CV	0.002%	97.100%
6365	MOTHERSON SUMI	0.002%	97.102%
6366	COCA-COLA FEMSA	0.002%	97.104%
6367	ONO PHARMACEUTI	0.002%	97.105%
6368	IDFC BANK LTD	0.002%	97.107%
6369	SWECO AB	0.002%	97.109%
6370	PI INDUSTRIES L	0.002%	97.110%
6371	HINDUSTAN CONST	0.002%	97.112%
6372	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.113%
6373	INFRATIL LTD	0.002%	97.115%
6374	QOL CO LTD	0.002%	97.117%
6375	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	97.118%
6376	INARI AMERTRON	0.002%	97.120%
6377	AVEX GROUP HOLD	0.002%	97.122%
6378	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.123%
6379	ROCK FIELD CO	0.002%	97.125%
6380	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	97.127%
6381	NEC NETWK & SYS	0.002%	97.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	INFRASTRUCTURE	0.002%	97.130%
6383	MAX INDIA	0.002%	97.132%
6384	MAYR-MELNHOF KA	0.002%	97.133%
6385	BERTRANDT AG	0.002%	97.135%
6386	VT HOLDINGS CO	0.002%	97.136%
6387	CALIFORNIA AMPL	0.002%	97.138%
6388	WILSON BAYLY HO	0.002%	97.140%
6389	PT TIMAH TBK	0.002%	97.141%
6390	AUSTRALIAN PHAR	0.002%	97.143%
6391	VESTEL ELECTRON	0.002%	97.145%
6392	PACIFIC METALS	0.002%	97.146%
6393	SKYLARK CO LTD	0.002%	97.148%
6394	DEUTSCHE BETEI	0.002%	97.149%
6395	LEYOU TECHNOLOG	0.002%	97.151%
6396	KRUNGTHAI CARD	0.002%	97.153%
6397	ORION CORP	0.002%	97.154%
6398	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	97.156%
6399	ONEBEACON INSUR	0.002%	97.158%
6400	RENHE COMMERCIA	0.002%	97.159%
6401	INTERTAIN GROUP	0.002%	97.161%
6402	RUENTEX DEVELOP	0.002%	97.162%
6403	AICHI STEEL WOR	0.002%	97.164%
6404	FOSTER ELECTRIC	0.002%	97.166%
6405	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.167%
6406	PRESTIGE ESTATE	0.002%	97.169%
6407	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	97.171%
6408	SLC AGRICOLA SA	0.002%	97.172%
6409	JAPAN WOOL TEXT	0.002%	97.174%
6410	GROWTHPOINT PRO	0.002%	97.175%
6411	TSUKUI CORP	0.002%	97.177%
6412	HK ELECTRIC INV	0.002%	97.179%
6413	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.180%
6414	IGUATEMI EMP SH	0.002%	97.182%
6415	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.184%
6416	PRUKSA HOLDING	0.002%	97.185%
6417	YOUNGWON CORP	0.002%	97.187%
6418	KWS SAAT AG	0.002%	97.188%
6419	CHINA MACHINERY	0.002%	97.190%
6420	RICARDO	0.002%	97.192%
6421	HI-LEX CORP	0.002%	97.193%
6422	CLEARWATER SEAF	0.002%	97.195%
6423	SANOFI INDIA LT	0.002%	97.196%
6424	LOOKERS PLC	0.002%	97.198%
6425	NEXEN TIRE CORP	0.002%	97.200%
6426	GLOW ENERGY	0.002%	97.201%
6427	NISSEI BUILD KO	0.002%	97.203%
6428	TOKYOTOKEIBA CO	0.002%	97.204%
6429	CHROMA ATE INC	0.002%	97.206%
6430	SAINT MARC HLDG	0.002%	97.208%
6431	SOILBUILD BUSIN	0.002%	97.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	MAN SE	0.002%	97.211%
6433	NIKKISO CO	0.002%	97.213%
6434	GEMDALE PROPERT	0.002%	97.214%
6435	MYER HOLDINGS L	0.002%	97.216%
6436	TAISHO PHARMACE	0.002%	97.217%
6437	NEO SOLAR POWER	0.002%	97.219%
6438	UPONOR OYJ	0.002%	97.221%
6439	KARDEX	0.002%	97.222%
6440	ABC-MART INC	0.002%	97.224%
6441	VILLEROY & BOCH	0.002%	97.225%
6442	DEVOTEAM SA	0.002%	97.227%
6443	LUYE PHARMA GRO	0.002%	97.229%
6444	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.230%
6445	SAKATA INX CORP	0.002%	97.232%
6446	INOGEN INC COMMON STOCK USD.001	0.002%	97.233%
6447	YAPI VE KREDI B	0.002%	97.235%
6448	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	97.237%
6449	ASAHI DIAMOND I	0.002%	97.238%
6450	NEXITY	0.002%	97.240%
6451	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.241%
6452	MARCO POLO DEV	0.002%	97.243%
6453	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	97.245%
6454	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	97.246%
6455	ELETROBRAS PREF	0.002%	97.248%
6456	AKITA BANK	0.002%	97.249%
6457	MOUNT GIBSON IR	0.002%	97.251%
6458	MATSUYA FOODS C	0.002%	97.252%
6459	AMTRAN TECHNOLO	0.002%	97.254%
6460	FAES FARMA SA	0.002%	97.256%
6461	BLOOMBERRY RESO	0.002%	97.257%
6462	CVR ENERGY INC	0.002%	97.259%
6463	ZALANDO SE	0.002%	97.260%
6464	FUKUSHIMA IND C	0.002%	97.262%
6465	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.264%
6466	SHIKOKU BANK	0.002%	97.265%
6467	COLOWIDE CO LTD	0.002%	97.267%
6468	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.268%
6469	ELBIT SYSTEMS L	0.002%	97.270%
6470	KOSSAN RUBBER I	0.002%	97.272%
6471	YOKOGAWA BRIDGE	0.002%	97.273%
6472	PETRON CORP	0.002%	97.275%
6473	ARROW GLOBAL GR	0.002%	97.276%
6474	DIRTT ENVIRONME	0.002%	97.278%
6475	STOBART GROUP L	0.002%	97.279%
6476	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.281%
6477	TIANJIN PORT DE	0.002%	97.283%
6478	WEBJET LTD	0.002%	97.284%
6479	FUTABA INDUSTRI	0.002%	97.286%
6480	CLARION CO	0.002%	97.287%
6481	GMO INTERNET IN	0.002%	97.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	97.291%
6483	BRODRENE HARTMA	0.002%	97.292%
6484	ASIA AVIATION P	0.002%	97.294%
6485	SIERRA BANCORP COMMON STOCK	0.002%	97.295%
6486	TAKASAGO INTL C	0.002%	97.297%
6487	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.298%
6488	TURKIYE SINAI K	0.002%	97.300%
6489	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.302%
6490	CONTROLADORA VU	0.002%	97.303%
6491	CHAROEN POK PHA	0.002%	97.305%
6492	CLEANAWAY CO LT	0.002%	97.306%
6493	PRINCE HOUSING	0.002%	97.308%
6494	FAMOUS BRANDS L	0.002%	97.309%
6495	ITOCHU FUEL COR	0.002%	97.311%
6496	VS INDUSTRY BHD	0.002%	97.313%
6497	MIURA CO	0.002%	97.314%
6498	IBASE TECHNOLOG	0.002%	97.316%
6499	MICHINOKU BANK	0.002%	97.317%
6500	PC DEPOT CORP	0.002%	97.319%
6501	SIIC ENVIRONMEN	0.002%	97.320%
6502	ALBIOMA	0.002%	97.322%
6503	BML INC	0.002%	97.324%
6504	SPIRENT COMMUNI	0.002%	97.325%
6505	CANON ELECTRONI	0.002%	97.327%
6506	GEOX S.P.A.	0.002%	97.328%
6507	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.330%
6508	NITTA CORP	0.002%	97.331%
6509	ELETROBRAS COMM	0.002%	97.333%
6510	TALGO SA	0.002%	97.334%
6511	NAKANISHI INC	0.002%	97.336%
6512	COVENANT TRANSP	0.002%	97.338%
6513	DAESANG CORP	0.002%	97.339%
6514	MIYAZAKI BANK	0.002%	97.341%
6515	CHIYODA CORP	0.002%	97.342%
6516	STUART OLSON IN	0.002%	97.344%
6517	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	97.345%
6518	LANDEC CORP	0.002%	97.347%
6519	LING SEN PRECIS	0.002%	97.348%
6520	CORP INMOBILIAR	0.002%	97.350%
6521	TAKARA SHUZO CO	0.002%	97.352%
6522	OCEAN YIELD ASA	0.002%	97.353%
6523	DEL FRISCOS RES	0.002%	97.355%
6524	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.356%
6525	PPC LTD	0.002%	97.358%
6526	DNO INTERNATION	0.002%	97.359%
6527	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.361%
6528	SUMMIT INDUSTRI	0.002%	97.362%
6529	YIEH PHUI ENTS	0.002%	97.364%
6530	NATIONAL STORAG	0.002%	97.366%
6531	KUDELSKI S.A.	0.002%	97.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	ELMOS SEMICONDU	0.002%	97.369%
6533	HANA TOUR SERVI	0.002%	97.370%
6534	PAGE INDUSTRIES	0.002%	97.372%
6535	CHINA METAL PRO	0.002%	97.373%
6536	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.375%
6537	AI HOLDINGS COR	0.002%	97.376%
6538	JIN CO.LTD	0.002%	97.378%
6539	AVANZA BANK HOL	0.002%	97.379%
6540	VERITIV CORP COMMON STOCK USD.01	0.002%	97.381%
6541	TREDEGAR CORP COMMON STOCK	0.002%	97.383%
6542	XO GROUP INC COMMON STOCK USD.01	0.002%	97.384%
6543	ORIOLA-KD CORP	0.002%	97.386%
6544	VITAL HEALTHCAR	0.002%	97.387%
6545	MCJ CO LTD	0.002%	97.389%
6546	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.390%
6547	SAMYANG HOLDING	0.002%	97.392%
6548	EUGENE CORP	0.002%	97.393%
6549	SALMAR ASA	0.002%	97.395%
6550	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.396%
6551	ARCH COAL INC A COMMON STOCK USD.01	0.002%	97.398%
6552	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.399%
6553	ECO WORLD DEVL	0.002%	97.401%
6554	MAGNESITA REFRA	0.002%	97.402%
6555	SMI HOLDINGS GR	0.002%	97.404%
6556	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.406%
6557	SIMMTECH CO LTD	0.002%	97.407%
6558	HAPAG-LLOYD AG	0.002%	97.409%
6559	DAIKI ALUMINIUM	0.002%	97.410%
6560	CLEVO	0.002%	97.412%
6561	SAO MARTINHO SA	0.002%	97.413%
6562	GENESCO INC COMMON STOCK USD1.0	0.002%	97.415%
6563	NEO-CHINA GROUP	0.002%	97.416%
6564	FRASERS COMMERC	0.002%	97.418%
6565	MUHIBBAH ENGINE	0.002%	97.419%
6566	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.421%
6567	EAGLE INDUSTRY	0.002%	97.422%
6568	HKR INTL LTD	0.002%	97.424%
6569	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.425%
6570	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.427%
6571	POLA ORBIS HLDG	0.002%	97.429%
6572	ORIENT CORP	0.002%	97.430%
6573	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.432%
6574	AVEO GROUP	0.002%	97.433%
6575	EHIME BANK	0.002%	97.435%
6576	MENICON CO LTD	0.002%	97.436%
6577	TECNICAS REUNID	0.002%	97.438%
6578	WISDOM MARINE L	0.002%	97.439%
6579	NIPPON CARBON C	0.002%	97.441%
6580	ARGOSY PROPERTY	0.002%	97.442%
6581	PLAYA HOTELS &	0.002%	97.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	CULP INC COMMON STOCK USD.05	0.002%	97.445%
6583	KAGA ELECTRONIC	0.002%	97.447%
6584	MIGHTY RIVER PO	0.002%	97.448%
6585	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.450%
6586	ARDENTEC CORP	0.002%	97.451%
6587	BYGGMAX GROUP A	0.002%	97.453%
6588	INTILAND DEVPT	0.002%	97.454%
6589	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.456%
6590	SHIBUYA KOGYO C	0.002%	97.457%
6591	THULE GROUP AB/	0.002%	97.459%
6592	NORITAKE CO	0.002%	97.460%
6593	DEVELOPMENT CRE	0.002%	97.462%
6594	NORITZ CORP	0.002%	97.463%
6595	FINGERPRINT CAR	0.002%	97.465%
6596	DAIICHI KIGENSO	0.002%	97.466%
6597	FRANK'S INTERNA	0.002%	97.468%
6598	BK OF SAGA	0.002%	97.470%
6599	YELLOW HAT LTD.	0.002%	97.471%
6600	D.A. CONSORTIUM	0.002%	97.473%
6601	THORESEN THAI A	0.002%	97.474%
6602	REPLY SPA	0.002%	97.476%
6603	METLIFECARE LTD	0.002%	97.477%
6604	AMSTERDAM COMMO	0.002%	97.479%
6605	HAYNES INTL INC	0.002%	97.480%
6606	I.T LIMITED	0.002%	97.482%
6607	CHOFU SEISAKUSH	0.002%	97.483%
6608	SINTEX PLASTICS	0.002%	97.485%
6609	BANK OF PHILIPP	0.002%	97.486%
6610	DANIELI & CO CO	0.002%	97.488%
6611	BANK OF CHONGQI	0.002%	97.489%
6612	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.491%
6613	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.492%
6614	TIKKURILA OY	0.001%	97.494%
6615	FUJI CO(TOKYO)	0.001%	97.495%
6616	WELSPUN INDIA L	0.001%	97.497%
6617	MAJOR CINEPLEX	0.001%	97.498%
6618	TUNG THIH ELECT	0.001%	97.500%
6619	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.501%
6620	DIVERS RES BHD	0.001%	97.503%
6621	CAWACHI LTD	0.001%	97.504%
6622	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.506%
6623	AMOTECH CO LTD	0.001%	97.507%
6624	FAR EAST DEPT	0.001%	97.509%
6625	JU TENG INTERNA	0.001%	97.510%
6626	KENKO MAYONNAIS	0.001%	97.512%
6627	SHIN ZU SHING C	0.001%	97.513%
6628	LIFESTYLE INTER	0.001%	97.514%
6629	METRO PACIFIC I	0.001%	97.516%
6630	MASTERLINK SECS	0.001%	97.517%
6631	NISHIO RENT ALL	0.001%	97.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	SUMMARECON AGUN	0.001%	97.520%
6633	SHIZUOKAGAS CO	0.001%	97.522%
6634	TORRENT PHARM	0.001%	97.523%
6635	UKC HOLDINGS CO	0.001%	97.525%
6636	JAPAN PULP & PA	0.001%	97.526%
6637	INDIAN HOTELS	0.001%	97.528%
6638	GLOBANT SA	0.001%	97.529%
6639	L'OCCITANE INTE	0.001%	97.531%
6640	BANGKOK LIFE AS	0.001%	97.532%
6641	CHINA LIFE INSU	0.001%	97.534%
6642	SURTECO SE	0.001%	97.535%
6643	PIOLAX CO	0.001%	97.537%
6644	KINEPOLIS GROUP	0.001%	97.538%
6645	MESA LABORATORIES INC COMMON STOCK	0.001%	97.540%
6646	DESCENTE LTD.	0.001%	97.541%
6647	ZAGG INC COMMON STOCK USD.001	0.001%	97.543%
6648	LAI SUN DEVELOP	0.001%	97.544%
6649	KOMERCNI BANKA	0.001%	97.546%
6650	YUEXIU REAL ES	0.001%	97.547%
6651	BANK PEKAO	0.001%	97.549%
6652	GLADSTONE COMME	0.001%	97.550%
6653	DELEK GROUP	0.001%	97.551%
6654	CIA TRANSM ENER	0.001%	97.553%
6655	NINE ENTERTAINM	0.001%	97.554%
6656	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.556%
6657	VZ HOLDING AG	0.001%	97.557%
6658	MITSUBOSHI BELT	0.001%	97.559%
6659	AIMIA INC	0.001%	97.560%
6660	QUALITY HOUSES	0.001%	97.562%
6661	PAX GLOBAL TECH	0.001%	97.563%
6662	SOL SPA	0.001%	97.565%
6663	CIT GROUP INC SR UNSECURED 05/20 5.375	0.001%	97.566%
6664	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.568%
6665	ISEKI & CO	0.001%	97.569%
6666	SAGA PLC	0.001%	97.571%
6667	SAIBU GAS CO	0.001%	97.572%
6668	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.573%
6669	SUPERBLOCK PCL	0.001%	97.575%
6670	FTD COS INC COMMON STOCK USD.0001	0.001%	97.576%
6671	ALIANSCE SHOPPI	0.001%	97.578%
6672	SREI INFRASTRUC	0.001%	97.579%
6673	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.581%
6674	CALIAN GROUP LT	0.001%	97.582%
6675	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.584%
6676	JASA MARGA	0.001%	97.585%
6677	BIOTEST AG	0.001%	97.587%
6678	CHINA INTL MARI	0.001%	97.588%
6679	TOP GLOVE CORP	0.001%	97.590%
6680	SYSTEX CORPORAT	0.001%	97.591%
6681	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	YUASA TRADING C	0.001%	97.594%
6683	SEAH BESTEEL CO	0.001%	97.595%
6684	TIME DOTCOM BHD	0.001%	97.597%
6685	MACQUARIE LEISU	0.001%	97.598%
6686	PCHOME ONLINE I	0.001%	97.600%
6687	INTERNATIONAL M	0.001%	97.601%
6688	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.603%
6689	YANZHOU COAL MI	0.001%	97.604%
6690	MINOR INTERNATI	0.001%	97.605%
6691	SEAH STEEL	0.001%	97.607%
6692	PARQUE ARAUCO S	0.001%	97.608%
6693	COLTENE HOLDI	0.001%	97.610%
6694	HOUSING DEVELOP	0.001%	97.611%
6695	PRESTIGE INTERN	0.001%	97.613%
6696	CHOICE PROPERTI	0.001%	97.614%
6697	GO-AHEAD GROUP	0.001%	97.616%
6698	RAISIO YHTYMA O	0.001%	97.617%
6699	AGRANA BETEILIG	0.001%	97.618%
6700	BURSA MALAYSIA	0.001%	97.620%
6701	ASSOCD INTL HOT	0.001%	97.621%
6702	KARNATAKA BANK	0.001%	97.623%
6703	FORHOUSE CORP	0.001%	97.624%
6704	EMIRA PROPERTY	0.001%	97.626%
6705	AXT INC COMMON STOCK USD.001	0.001%	97.627%
6706	MULTIPLUS SA	0.001%	97.629%
6707	PREMIER OIL	0.001%	97.630%
6708	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.631%
6709	NITTETSU MINING	0.001%	97.633%
6710	NORITSU KOKI CO	0.001%	97.634%
6711	HANMI PHARM CO	0.001%	97.636%
6712	CONSUN PHARMACE	0.001%	97.637%
6713	ZAKL AZOT W	0.001%	97.639%
6714	KONGSBERG AUTOM	0.001%	97.640%
6715	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.641%
6716	CIA SANEAMENTO	0.001%	97.643%
6717	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.644%
6718	POSCO CHEMTECH	0.001%	97.646%
6719	CIA DE DIST INT	0.001%	97.647%
6720	TOWA PHARM CO L	0.001%	97.649%
6721	DASSAULT AVIATI	0.001%	97.650%
6722	EASY BIO INC	0.001%	97.652%
6723	J-OIL MILLS INC	0.001%	97.653%
6724	KOC HOLDING AS	0.001%	97.654%
6725	MAH SING GROUP	0.001%	97.656%
6726	HUA HONG SEMICO	0.001%	97.657%
6727	QIAGEN NV	0.001%	97.659%
6728	SANDEN CORP	0.001%	97.660%
6729	WAFER WORKS COR	0.001%	97.661%
6730	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	97.663%
6731	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	SCSK CORPORATIO	0.001%	97.666%
6733	AIDA ENGINEERIN	0.001%	97.667%
6734	ARATA CORP	0.001%	97.669%
6735	BENETEAU	0.001%	97.670%
6736	RAITO KOGYO CO	0.001%	97.671%
6737	HAMAMATSU PHOTO	0.001%	97.673%
6738	XING AG	0.001%	97.674%
6739	TRENCOR	0.001%	97.676%
6740	TOWNGAS CHINA C	0.001%	97.677%
6741	KONOIKE TRANSP	0.001%	97.679%
6742	MGI COUTIER	0.001%	97.680%
6743	PERUSAHAAN GAS	0.001%	97.681%
6744	ATEN INTERNATIO	0.001%	97.683%
6745	CORP COMERCI SA	0.001%	97.684%
6746	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.686%
6747	AKASTOR ASA	0.001%	97.687%
6748	HANSOL PAPER CO	0.001%	97.688%
6749	SEMICONDUCTOR M	0.001%	97.690%
6750	ADANI POWER LTD	0.001%	97.691%
6751	DALI FOODS GROU	0.001%	97.693%
6752	KOLON CORPORATI	0.001%	97.694%
6753	SUN FRONTIER FU	0.001%	97.696%
6754	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.697%
6755	BOIRON	0.001%	97.698%
6756	SHANGHAI JIN JI	0.001%	97.700%
6757	BANK NEGARA IND	0.001%	97.701%
6758	E CL SA	0.001%	97.703%
6759	ALPEK SAB	0.001%	97.704%
6760	GUOCOLAND LTD	0.001%	97.705%
6761	KINDOM CONSTRUC	0.001%	97.707%
6762	AIXTRON AG	0.001%	97.708%
6763	M3 INC	0.001%	97.710%
6764	AIMS AMP CAPITA	0.001%	97.711%
6765	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.712%
6766	INVESTEC PROP F	0.001%	97.714%
6767	POLYTEC HOLDING	0.001%	97.715%
6768	DAEWOO ENGINEER	0.001%	97.717%
6769	NATIONAL GRID P	0.001%	97.718%
6770	KESKO OYJ	0.001%	97.719%
6771	GREATVIEW ASEPT	0.001%	97.721%
6772	MALAYSIA BUILD	0.001%	97.722%
6773	CIA SANEAMENTO	0.001%	97.724%
6774	GPO AEROPORTUAR	0.001%	97.725%
6775	KALBE FARMA	0.001%	97.727%
6776	ASSYSTEM	0.001%	97.728%
6777	BLACK DIAMOND G	0.001%	97.729%
6778	UNION BNK OF IN	0.001%	97.731%
6779	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.732%
6780	CHESNARA PLC	0.001%	97.734%
6781	FINISH LINE INC	0.001%	97.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.736%
6783	HYUNDAI ELEVATO	0.001%	97.738%
6784	MERIDA INDUSTRY	0.001%	97.739%
6785	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.741%
6786	ACHILLES CORP	0.001%	97.742%
6787	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	97.743%
6788	MIQUEL Y COSTAS	0.001%	97.745%
6789	TEJON RANCH CO	0.001%	97.746%
6790	WAKITA & CO	0.001%	97.747%
6791	PRESSANCE CORPO	0.001%	97.749%
6792	VECTRUS INC COMMON STOCK USD.01	0.001%	97.750%
6793	BETER BED HOLD	0.001%	97.752%
6794	DAIDO METAL CO	0.001%	97.753%
6795	TOHO ZINC CO LT	0.001%	97.754%
6796	NETENT AB	0.001%	97.756%
6797	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.757%
6798	SINARMAS LAND	0.001%	97.759%
6799	CHAUN-CHOUNG TE	0.001%	97.760%
6800	KUMIAI CHEM IND	0.001%	97.761%
6801	COSTAMARE INC	0.001%	97.763%
6802	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.764%
6803	SHINSHO CORP	0.001%	97.766%
6804	FISERV INC SR UNSECURED 06/20 2.7	0.001%	97.767%
6805	UTD INDUSTRIAL	0.001%	97.768%
6806	CHUBU SHIRYO CO	0.001%	97.770%
6807	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.771%
6808	SUN HUNG KAI CO	0.001%	97.772%
6809	CAFE DE CORAL H	0.001%	97.774%
6810	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.775%
6811	SHIKOKU CHEMICA	0.001%	97.777%
6812	THAI AIRWAYS IN	0.001%	97.778%
6813	REFRESCO GROUP	0.001%	97.779%
6814	BEIERSDORF AG	0.001%	97.781%
6815	SANRIO CO	0.001%	97.782%
6816	CREDIT CORP GRO	0.001%	97.784%
6817	TECHNICOLOR	0.001%	97.785%
6818	G.U.D. HOLDINGS	0.001%	97.786%
6819	PROLOGIS PROPER	0.001%	97.788%
6820	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.789%
6821	STARHUB LIMITED	0.001%	97.790%
6822	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.792%
6823	MEC COMPANY LTD	0.001%	97.793%
6824	UNILEVER INDONE	0.001%	97.795%
6825	YANGTZE OPT FIB	0.001%	97.796%
6826	HULIC CO LTD	0.001%	97.797%
6827	SEASPAN CORP	0.001%	97.799%
6828	CARBONITE INC COMMON STOCK USD.01	0.001%	97.800%
6829	IGG INC	0.001%	97.801%
6830	PIERRE & VACANC	0.001%	97.803%
6831	STEF-TFE NEW	0.001%	97.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HOSOKAWA MICRON	0.001%	97.805%
6833	RESOLUTE FOREST	0.001%	97.807%
6834	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.808%
6835	TAMURA CORP	0.001%	97.810%
6836	PENDRAGON PLC	0.001%	97.811%
6837	VILMORIN CLAUSE	0.001%	97.812%
6838	KARUR VYSYA BAN	0.001%	97.814%
6839	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.815%
6840	COLBUN S.A.	0.001%	97.816%
6841	TOYO CONSTRUCTI	0.001%	97.818%
6842	KAPPAHL HOLDING	0.001%	97.819%
6843	KINIK CO	0.001%	97.821%
6844	SUESS MICRO TEC	0.001%	97.822%
6845	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.823%
6846	KONAI CO LTD	0.001%	97.825%
6847	BEC WORLD PUBLI	0.001%	97.826%
6848	TAIWAN COGENERA	0.001%	97.827%
6849	RIPLEY CORP SA	0.001%	97.829%
6850	COWEN INC COMMON STOCK USD.01	0.001%	97.830%
6851	WASHTEC AG	0.001%	97.831%
6852	BACHEM HLD AG-B	0.001%	97.833%
6853	VST HLDGS	0.001%	97.834%
6854	CENT PATTANA PU	0.001%	97.835%
6855	HARMONIC DRIVE	0.001%	97.837%
6856	PREMIER FOODS	0.001%	97.838%
6857	INDIAN BANK	0.001%	97.840%
6858	DEXCOM INC COMMON STOCK USD.001	0.001%	97.841%
6859	MAINSTREET EQUI	0.001%	97.842%
6860	HONGKONG&SHANG	0.001%	97.844%
6861	SATO CORP	0.001%	97.845%
6862	GREE INC	0.001%	97.846%
6863	IMMOBILIARE GRA	0.001%	97.848%
6864	QINGDAO PORT IN	0.001%	97.849%
6865	BELC CO LTD	0.001%	97.850%
6866	T.HASEGAWA CO	0.001%	97.852%
6867	OPAP SA	0.001%	97.853%
6868	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.854%
6869	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.856%
6870	NIPPON ROAD CO	0.001%	97.857%
6871	CITIZENS INC COMMON STOCK	0.001%	97.858%
6872	DEVRO	0.001%	97.860%
6873	UNID CO LTD	0.001%	97.861%
6874	SRA HOLDINGS IN	0.001%	97.862%
6875	FUJI KYUKO CO L	0.001%	97.864%
6876	ICL-ISRAEL CHEM	0.001%	97.865%
6877	KIKUCHI CO LTD	0.001%	97.866%
6878	OBERBANK AG	0.001%	97.868%
6879	HARASHIN CO LTD	0.001%	97.869%
6880	ASTALDI	0.001%	97.871%
6881	TOKAI RUBBER IN	0.001%	97.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	MEYER BURGER TE	0.001%	97.873%
6883	CARL ZEISS MEDI	0.001%	97.875%
6884	HIBIYA ENGINEER	0.001%	97.876%
6885	HANON SYSTEMS	0.001%	97.877%
6886	PHOTO-ME INTERN	0.001%	97.879%
6887	RISO KAGAKU COR	0.001%	97.880%
6888	OBIC	0.001%	97.881%
6889	AOI ELECTRONICS	0.001%	97.883%
6890	ALGOMA CENTRAL	0.001%	97.884%
6891	TONGYANG LIFE I	0.001%	97.885%
6892	GENSCRIPT BIOTE	0.001%	97.887%
6893	ECHO GLOBAL LOG	0.001%	97.888%
6894	S FOODS INC	0.001%	97.889%
6895	WIZZ AIR HOLDIN	0.001%	97.891%
6896	OKURA INDUSTRIA	0.001%	97.892%
6897	CROCS INC COMMON STOCK USD.001	0.001%	97.893%
6898	COMDIRECT BANK	0.001%	97.895%
6899	NESTLE INDIA	0.001%	97.896%
6900	WEST MARINE INC COMMON STOCK USD.001	0.001%	97.897%
6901	TUBOS REUNIDOS	0.001%	97.899%
6902	FRONTLINE LTD/B	0.001%	97.900%
6903	SHORETEL INC COMMON STOCK USD.001	0.001%	97.901%
6904	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.903%
6905	HONGHUA GROUP L	0.001%	97.904%
6906	FORMULA SYST(19	0.001%	97.905%
6907	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.907%
6908	KOWLOON DEVMT	0.001%	97.908%
6909	NOJIMA CORP	0.001%	97.909%
6910	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.911%
6911	CEMENTIR S.p.A.	0.001%	97.912%
6912	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.913%
6913	KOZA ANADOLU ME	0.001%	97.914%
6914	BAUER AG	0.001%	97.916%
6915	RETAIL ESTATES	0.001%	97.917%
6916	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.918%
6917	BREVILLE GROUP	0.001%	97.920%
6918	OIL & NATURAL G	0.001%	97.921%
6919	PETRONAS DAGANG	0.001%	97.922%
6920	TV TOKYO HLDG C	0.001%	97.924%
6921	RIKEN CORP	0.001%	97.925%
6922	DAI-DAN CO	0.001%	97.926%
6923	B&B TOOLS AB	0.001%	97.928%
6924	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.929%
6925	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.930%
6926	HORNBACH BAUMAR	0.001%	97.932%
6927	ENTERCOM COMMUN	0.001%	97.933%
6928	CGN POWER CO LT	0.001%	97.934%
6929	361 DEGREES INT	0.001%	97.936%
6930	UMS HLDGS LTD	0.001%	97.937%
6931	CUTERA INC COMMON STOCK USD.001	0.001%	97.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	CHAOWEI POWER H	0.001%	97.940%
6933	BLOOMAGE BIOTEC	0.001%	97.941%
6934	TAIFLEX SCIENTI	0.001%	97.942%
6935	SHINDENGEN ELEC	0.001%	97.944%
6936	BANDO CHEMICAL	0.001%	97.945%
6937	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.946%
6938	DATA COMMUNICAT	0.001%	97.947%
6939	XIAMEN INTL POR	0.001%	97.949%
6940	AMADA HOLDINGS	0.001%	97.950%
6941	CHINA NATIONAL	0.001%	97.951%
6942	LIPPO MALLS IN	0.001%	97.953%
6943	GUANGZHOU AUTOM	0.001%	97.954%
6944	LEGEND HOLDINGS	0.001%	97.955%
6945	GREEN CROSS HLD	0.001%	97.957%
6946	ROBINSONS RETAI	0.001%	97.958%
6947	BEIJER ALMA AB	0.001%	97.959%
6948	MITANI CORP	0.001%	97.961%
6949	RED STAR MACALL	0.001%	97.962%
6950	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.963%
6951	DAI NIPPON TORY	0.001%	97.964%
6952	COSMOS PHARMACE	0.001%	97.966%
6953	MAIRE TECNIMONT	0.001%	97.967%
6954	SRI TRANG AGRO	0.001%	97.968%
6955	AUSTAL LTD	0.001%	97.970%
6956	FIRST REIT	0.001%	97.971%
6957	DUNI AB	0.001%	97.972%
6958	XINGDA INTERNAT	0.001%	97.974%
6959	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.975%
6960	CT REAL ESTATE	0.001%	97.976%
6961	BANGKOK DUSIT M	0.001%	97.977%
6962	FERROTEC CORP	0.001%	97.979%
6963	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.980%
6964	ALUPAR INVEST S	0.001%	97.981%
6965	MURRAY & ROBERT	0.001%	97.983%
6966	KASAI KOGYO CO	0.001%	97.984%
6967	ECORODOVIAS INF	0.001%	97.985%
6968	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.987%
6969	LG INTL CORP	0.001%	97.988%
6970	NEUROCRINE BIOS	0.001%	97.989%
6971	DR.CI:LABO CO L	0.001%	97.990%
6972	TOTETSU KOGYO C	0.001%	97.992%
6973	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.993%
6974	MCMILLAN SHAKES	0.001%	97.994%
6975	DAEDUCK GDS	0.001%	97.996%
6976	PHILIPPINE NATL	0.001%	97.997%
6977	UOA DEVELOPMENT	0.001%	97.998%
6978	HOCHDORF HOLDIN	0.001%	97.999%
6979	SUMITOMO SEIKA	0.001%	98.001%
6980	TOYO ENG CORP	0.001%	98.002%
6981	FAGRON	0.001%	98.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	COAL INDIA LTD	0.001%	98.005%
6983	GENMAB A/S	0.001%	98.006%
6984	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.007%
6985	BANCO DAVIVIEND	0.001%	98.008%
6986	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.010%
6987	HAMAKYOREX CO L	0.001%	98.011%
6988	TOCALO CO LTD	0.001%	98.012%
6989	OITA BANK	0.001%	98.013%
6990	BIOGAIA AB	0.001%	98.015%
6991	STAGECOACH GROU	0.001%	98.016%
6992	TORSTAR CORP CL	0.001%	98.017%
6993	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.019%
6994	ALE PROPERTY TR	0.001%	98.020%
6995	BLACKMORES LTD	0.001%	98.021%
6996	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.022%
6997	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.024%
6998	NIHON NOHYAKU	0.001%	98.025%
6999	H&R GMBH & CO K	0.001%	98.026%
7000	HIMART CO LTD	0.001%	98.028%
7001	HANDSOME CORP	0.001%	98.029%
7002	GRAPE KING INC	0.001%	98.030%
7003	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.031%
7004	ENERCHINA HOLDI	0.001%	98.033%
7005	SP SETIA	0.001%	98.034%
7006	GPO FIN INTERAC	0.001%	98.035%
7007	ANGLOGOLD LTD	0.001%	98.036%
7008	ASTRA AGRO LEST	0.001%	98.038%
7009	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.039%
7010	TOA CORP	0.001%	98.040%
7011	NICHII GAKKAN C	0.001%	98.042%
7012	SALA CORPORATIO	0.001%	98.043%
7013	RAMAYANA LESTAR	0.001%	98.044%
7014	DHT HOLDINGS IN	0.001%	98.045%
7015	ZOJIRUSHI CORP	0.001%	98.047%
7016	VITTORIA ASSICU	0.001%	98.048%
7017	HO BEE INVESTME	0.001%	98.049%
7018	CHEMRING GROUP	0.001%	98.050%
7019	ZUMIEZ INC COMMON STOCK	0.001%	98.052%
7020	CHIMEI MATERIAL	0.001%	98.053%
7021	EL PUERTO DE LI	0.001%	98.054%
7022	GUANGSHEN RAILW	0.001%	98.055%
7023	HOKUTO CORP	0.001%	98.057%
7024	ELIS SA	0.001%	98.058%
7025	CHINA SHANSHUI	0.001%	98.059%
7026	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.060%
7027	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.062%
7028	TAEKWANG IND CO	0.001%	98.063%
7029	TAYCA CORP	0.001%	98.064%
7030	GODREJ CONSUMER	0.001%	98.066%
7031	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TRONC INC COMMON STOCK USD.01	0.001%	98.068%
7033	FBD HLDGS	0.001%	98.069%
7034	PRADA SPA	0.001%	98.071%
7035	SUPER-SOL	0.001%	98.072%
7036	CEMEX LATAM HLD	0.001%	98.073%
7037	MACATAWA BANK CORP COMMON STOCK	0.001%	98.074%
7038	NAMCHOW CHEMICA	0.001%	98.076%
7039	W-SCOPE CO	0.001%	98.077%
7040	LAR ESPANA REAL	0.001%	98.078%
7041	HUNTER DOUGLAS	0.001%	98.079%
7042	TEKFEN HOLDING	0.001%	98.081%
7043	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.082%
7044	TELENAV INC COMMON STOCK USD.001	0.001%	98.083%
7045	TYC BROTHER IND	0.001%	98.084%
7046	MK ELECTRON	0.001%	98.086%
7047	ALIO GOLD INC	0.001%	98.087%
7048	INFOCOM CORP	0.001%	98.088%
7049	SAKAI CHEMICAL	0.001%	98.089%
7050	LIU CHONG HING	0.001%	98.091%
7051	TENARIS S.A.	0.001%	98.092%
7052	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.093%
7053	MGM CHINA HLDGS	0.001%	98.094%
7054	REZIDOR HOTEL G	0.001%	98.096%
7055	SANSHIN ELECTRO	0.001%	98.097%
7056	WESTERN ENERGY	0.001%	98.098%
7057	TECHNOLOGY ONE	0.001%	98.099%
7058	EUROMONEY INST	0.001%	98.101%
7059	GOLDSUN DEV/CON	0.001%	98.102%
7060	TSUKISHIMA KIKA	0.001%	98.103%
7061	GERDAU SA	0.001%	98.104%
7062	CARD FACTORY PL	0.001%	98.105%
7063	ADVTECH LTD	0.001%	98.107%
7064	HODOGAYA CHEMIC	0.001%	98.108%
7065	SANGETSU CO	0.001%	98.109%
7066	UNIBAIL-RODAMCO	0.001%	98.110%
7067	INABA DENKISANG	0.001%	98.112%
7068	TEIKOKU SEN-I C	0.001%	98.113%
7069	AUSTRIA TECHNOL	0.001%	98.114%
7070	ASKUL	0.001%	98.115%
7071	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.117%
7072	ATRIUM LJUNGBER	0.001%	98.118%
7073	OPTO TECH CORPN	0.001%	98.119%
7074	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.120%
7075	POLARIS INFRAST	0.001%	98.122%
7076	CERVECERIAS UNI	0.001%	98.123%
7077	BW LPG LTD	0.001%	98.124%
7078	CTCI CORP	0.001%	98.125%
7079	SMS CO LTD	0.001%	98.127%
7080	CALBEE INC	0.001%	98.128%
7081	BANK JABAR BANT	0.001%	98.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	KAJARIA CERAMIC	0.001%	98.130%
7083	ALTERRA POWER C	0.001%	98.131%
7084	F-TECH INC	0.001%	98.133%
7085	YOSHINOYA D&C C	0.001%	98.134%
7086	LOTTE FOOD CO	0.001%	98.135%
7087	ALPHA & OMEGA S	0.001%	98.136%
7088	TAIWAN SECOM	0.001%	98.138%
7089	VAUDOISE ASSURA	0.001%	98.139%
7090	MANITOU	0.001%	98.140%
7091	HI SUN TECH CHI	0.001%	98.141%
7092	FACC AG	0.001%	98.143%
7093	PHOENIX MECANO	0.001%	98.144%
7094	YAMABIKO CORP	0.001%	98.145%
7095	GCL NEW ENERGY	0.001%	98.146%
7096	DAEHAN FLOUR MI	0.001%	98.147%
7097	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.149%
7098	LT GROUP INC	0.001%	98.150%
7099	STOLT-NIELSEN L	0.001%	98.151%
7100	CORFICOLOMBIANA	0.001%	98.152%
7101	HOLY STONE ENTE	0.001%	98.154%
7102	REGAL HOTELS IN	0.001%	98.155%
7103	NICHIDEN CORP	0.001%	98.156%
7104	TOSEI CORP	0.001%	98.157%
7105	CHINA MANMADE F	0.001%	98.158%
7106	SAMYANG CORP	0.001%	98.160%
7107	DIGI INTL INC	0.001%	98.161%
7108	ST BARBARA MINE	0.001%	98.162%
7109	JUSTSYSTEM	0.001%	98.163%
7110	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.165%
7111	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.166%
7112	KOREA GAS CORP	0.001%	98.167%
7113	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.168%
7114	GEMTEK TECHNOLO	0.001%	98.169%
7115	GWA GROUP LTD	0.001%	98.171%
7116	CONN S INC COMMON STOCK USD.01	0.001%	98.172%
7117	UNIVERSAL MEDIC	0.001%	98.173%
7118	JSP CORP	0.001%	98.174%
7119	GRIEG SEAFOOD A	0.001%	98.175%
7120	HARMONIC INC	0.001%	98.177%
7121	TOKAI CORP/GIFU	0.001%	98.178%
7122	IRISH CONTINENT	0.001%	98.179%
7123	NIDEC CORPORATI	0.001%	98.180%
7124	CIA ENERGETICA	0.001%	98.182%
7125	YUHAN CORP	0.001%	98.183%
7126	FORD OTOSAN	0.001%	98.184%
7127	QL RESOURCES BH	0.001%	98.185%
7128	NOVA MEASURING	0.001%	98.186%
7129	PLENUS CO	0.001%	98.188%
7130	LONMIN PLC	0.001%	98.189%
7131	G&L BEIJER AB B	0.001%	98.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	CAVERION CORP	0.001%	98.191%
7133	SOGEFI	0.001%	98.192%
7134	SEIKA CORP	0.001%	98.194%
7135	WELCIA HOLDINGS	0.001%	98.195%
7136	ENPLAS CORP	0.001%	98.196%
7137	FINANCIAL PRODU	0.001%	98.197%
7138	NEWALTA INC	0.001%	98.198%
7139	RELIANCE ENERGY	0.001%	98.200%
7140	FANTASIA HOLDIN	0.001%	98.201%
7141	NTT URBAN DEVEL	0.001%	98.202%
7142	LENZING AG	0.001%	98.203%
7143	KRBL LTD	0.001%	98.205%
7144	SPH REIT	0.001%	98.206%
7145	BULTEN AB	0.001%	98.207%
7146	HURCO COMPANIES INC COMMON STOCK	0.001%	98.208%
7147	CT ENVIRONMENTA	0.001%	98.209%
7148	NISSHIN SEIFUN	0.001%	98.211%
7149	MODEC INC	0.001%	98.212%
7150	INFOMART CORP	0.001%	98.213%
7151	GR ED L'ESPRESS	0.001%	98.214%
7152	EVEN CONSTRUCTO	0.001%	98.215%
7153	OBEROI REALTY L	0.001%	98.217%
7154	HUONS CO LTD	0.001%	98.218%
7155	IMAX CHINA HOLD	0.001%	98.219%
7156	KVAERNER ASA	0.001%	98.220%
7157	XEROX CORP 4.07	0.001%	98.221%
7158	EVA PRECISION I	0.001%	98.223%
7159	NORDIC SEMICOND	0.001%	98.224%
7160	UNITED INTL ENT	0.001%	98.225%
7161	YURTEC CORPORAT	0.001%	98.226%
7162	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.227%
7163	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.228%
7164	RETAIL FOOD GRO	0.001%	98.230%
7165	HEINEKEN MALAYS	0.001%	98.231%
7166	FUJIMORI KOGYO	0.001%	98.232%
7167	SOLOR A/S	0.001%	98.233%
7168	ARROWHEAD PROR	0.001%	98.234%
7169	CORPORATE TRAVE	0.001%	98.236%
7170	MCBRIDE PLC	0.001%	98.237%
7171	XINJIANG GOLDWI	0.001%	98.238%
7172	CAREER TECHNOLO	0.001%	98.239%
7173	IPCA LABORATORI	0.001%	98.240%
7174	SIRTEX MEDICAL	0.001%	98.242%
7175	BELL AG - REG	0.001%	98.243%
7176	CHINA AEROSPACE	0.001%	98.244%
7177	TOWA BANK	0.001%	98.245%
7178	BRUNELLO CUCINE	0.001%	98.246%
7179	PKP CARGO SA	0.001%	98.247%
7180	KAMEI CORP	0.001%	98.249%
7181	ALTEK CORP	0.001%	98.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	DAIRY FARM INTL	0.001%	98.251%
7183	WILH. WILHELMSE	0.001%	98.252%
7184	MAX CO	0.001%	98.253%
7185	CHINA MAPLE LEA	0.001%	98.255%
7186	WINMARK CORP COMMON STOCK	0.001%	98.256%
7187	SINGAPORE FINAN	0.001%	98.257%
7188	PROSPERITY REIT	0.001%	98.258%
7189	AKKA TECHNOLOGI	0.001%	98.259%
7190	LIFE CORPORATIO	0.001%	98.261%
7191	FARGLORY LAND D	0.001%	98.262%
7192	CAPITAL® PRO	0.001%	98.263%
7193	BENEFIT ONE INC	0.001%	98.264%
7194	REDCO PROPERTIE	0.001%	98.265%
7195	SSANGYONG CEMEN	0.001%	98.266%
7196	SCANDI STANDARD	0.001%	98.268%
7197	DISCO CORPORATI	0.001%	98.269%
7198	NAMURA SHIPBUIL	0.001%	98.270%
7199	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.271%
7200	AMERICAN PUBLIC	0.001%	98.272%
7201	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.273%
7202	DENBURY RESOURC	0.001%	98.275%
7203	SHANDONG CHENMI	0.001%	98.276%
7204	SUMIDA ELECTRIC	0.001%	98.277%
7205	REDES ENERGETIC	0.001%	98.278%
7206	MIDAS HLDGS	0.001%	98.279%
7207	FUJITSU KIDEN	0.001%	98.280%
7208	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.282%
7209	KONISHI CO LTD	0.001%	98.283%
7210	AEKYUNG PETROCH	0.001%	98.284%
7211	ULTRA TECH CEMC	0.001%	98.285%
7212	QAD INC A COMMON STOCK	0.001%	98.286%
7213	ADHI KARYA PERS	0.001%	98.288%
7214	BINCK NV	0.001%	98.289%
7215	PTC INDIA LTD	0.001%	98.290%
7216	HYUNDAI HOME SH	0.001%	98.291%
7217	JAMMU & KASHMIR	0.001%	98.292%
7218	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	98.293%
7219	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.295%
7220	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.296%
7221	TT ELECTRONICS	0.001%	98.297%
7222	UNITIL CORP COMMON STOCK	0.001%	98.298%
7223	PALFINGER AG	0.001%	98.299%
7224	WEYCO GROUP INC	0.001%	98.300%
7225	SIGURD MICROELE	0.001%	98.302%
7226	MITSUBISHI PENC	0.001%	98.303%
7227	LPP SA	0.001%	98.304%
7228	ANANDA DEVELOPM	0.001%	98.305%
7229	MOTA ENGLI SGPS	0.001%	98.306%
7230	BTB REAL ESTATE	0.001%	98.307%
7231	EMPEROR CAPITAL	0.001%	98.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CCC SA	0.001%	98.310%
7233	HOTAI MOTOR CO	0.001%	98.311%
7234	FINOLEX CABLES	0.001%	98.312%
7235	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.313%
7236	FUSO CHEMICAL C	0.001%	98.314%
7237	LINX SA	0.001%	98.315%
7238	HARBIN POWER EQ	0.001%	98.317%
7239	TENMA CORPORATI	0.001%	98.318%
7240	AP THAILAND PCL	0.001%	98.319%
7241	NVE CORP	0.001%	98.320%
7242	WEST BANCORPORATION COMMON STOCK	0.001%	98.321%
7243	mitsui soko co	0.001%	98.322%
7244	EIGHTEENTH BANK	0.001%	98.324%
7245	ACE HARDWARE IN	0.001%	98.325%
7246	ATUL LTD	0.001%	98.326%
7247	HUADIAN POWER I	0.001%	98.327%
7248	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.328%
7249	GUJARAT STATE F	0.001%	98.329%
7250	LI NING CO. LTD	0.001%	98.331%
7251	CENTRAL CHINA S	0.001%	98.332%
7252	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.333%
7253	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.334%
7254	MEDY-TOX INC	0.001%	98.335%
7255	FURUKAWA CO	0.001%	98.336%
7256	KURODA ELECTRIC	0.001%	98.337%
7257	FUJIBO HOLDINGS	0.001%	98.339%
7258	RELIANCE COMMUN	0.001%	98.340%
7259	ALAM SUTERA REA	0.001%	98.341%
7260	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.342%
7261	CHOLAMANDALAM I	0.001%	98.343%
7262	CHAROEN POKPHAN	0.001%	98.344%
7263	CENTURY TEXT &	0.001%	98.346%
7264	CHINA WATER AFF	0.001%	98.347%
7265	GREATEK ELECTRO	0.001%	98.348%
7266	LIVZON PHARMACE	0.001%	98.349%
7267	MAGNITOGORS-SPO	0.001%	98.350%
7268	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.351%
7269	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.352%
7270	YAMAZEN CORPORA	0.001%	98.354%
7271	ENERGISA SA	0.001%	98.355%
7272	HAWKINS INC COMMON STOCK USD.05	0.001%	98.356%
7273	KOTOBUKI SPIRIT	0.001%	98.357%
7274	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.358%
7275	G-RESOURCES GP	0.001%	98.359%
7276	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.361%
7277	GREAT EASTERN H	0.001%	98.362%
7278	EL AL ISRAEL AI	0.001%	98.363%
7279	TOLI CORP	0.001%	98.364%
7280	EMPRESA NACIONA	0.001%	98.365%
7281	GREAT EASTERN S	0.001%	98.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.367%
7283	METAWATER CO LT	0.001%	98.369%
7284	AKEBONO BRAKE I	0.001%	98.370%
7285	DAIHO CONSTRUCT	0.001%	98.371%
7286	MEGACHIPS CORP	0.001%	98.372%
7287	SEED CO LTD/TOK	0.001%	98.373%
7288	UMH PROP INC	0.001%	98.374%
7289	FLYTECH TECHNOL	0.001%	98.375%
7290	NISHIMATSUYA CH	0.001%	98.376%
7291	AEON FANTASY CO	0.001%	98.378%
7292	YAKULT HONSHA C	0.001%	98.379%
7293	CRAFT BREWERS A	0.001%	98.380%
7294	PARK ELECTROCHE	0.001%	98.381%
7295	SFA ENGINEERING	0.001%	98.382%
7296	ACETO CORP COMMON STOCK USD.01	0.001%	98.383%
7297	CONCENTRADORA	0.001%	98.384%
7298	CESC	0.001%	98.386%
7299	DELTA DUNIA PET	0.001%	98.387%
7300	GRAPHITE INDIA	0.001%	98.388%
7301	SONG WON IND	0.001%	98.389%
7302	GIGA SOLAR MAT	0.001%	98.390%
7303	BUKIT SEMBAWNG	0.001%	98.391%
7304	ATRIUM EUROPEAN	0.001%	98.392%
7305	MANDALAY RESOUR	0.001%	98.393%
7306	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.395%
7307	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.396%
7308	RENEWABLE ENEREG	0.001%	98.397%
7309	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.398%
7310	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.399%
7311	COSCO HOLDINGS	0.001%	98.400%
7312	SUNGWOO HITECH	0.001%	98.401%
7313	CENTURIA INDUST	0.001%	98.402%
7314	TOYO KANETSU KK	0.001%	98.404%
7315	ALBIS CO LTD	0.001%	98.405%
7316	PEMBANGUNAN P	0.001%	98.406%
7317	TOWA CORP	0.001%	98.407%
7318	STARZEN CO LTD	0.001%	98.408%
7319	KEPPEL INFRASTR	0.001%	98.409%
7320	INFIGEN ENERGY	0.001%	98.410%
7321	ANGLO PACIFIC G	0.001%	98.411%
7322	SBS HOLDINGS IN	0.001%	98.413%
7323	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.414%
7324	RANK GROUP PLC	0.001%	98.415%
7325	MORGAN SINDALL	0.001%	98.416%
7326	ALCONIX CORPORA	0.001%	98.417%
7327	GMR INFRASTRUCT	0.001%	98.418%
7328	FEDERAL CORP	0.001%	98.419%
7329	PHIBRO ANIMAL H	0.001%	98.420%
7330	JAHWA ELECTRONI	0.001%	98.421%
7331	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	SOCIEDAD MATRIZ	0.001%	98.424%
7333	PARCO CO	0.001%	98.425%
7334	ALPIQ HOLDING A	0.001%	98.426%
7335	ALLIED PROPERTI	0.001%	98.427%
7336	AFFICHAGE HOLDI	0.001%	98.428%
7337	CHINESE ESTATES	0.001%	98.429%
7338	PROCTOR&GAMBLE	0.001%	98.430%
7339	RIKEN VITAMIN C	0.001%	98.431%
7340	TORIDOLL CORPOR	0.001%	98.432%
7341	AJANTA PHARMA	0.001%	98.434%
7342	ALTICE NV	0.001%	98.435%
7343	DORIAN LPG LTD	0.001%	98.436%
7344	NISSIN CORP	0.001%	98.437%
7345	KYOEI STEEL LTD	0.001%	98.438%
7346	HANNSTOUCH SOLU	0.001%	98.439%
7347	AISAN INDUSTRY	0.001%	98.440%
7348	RADNET INC COMMON STOCK USD.0001	0.001%	98.441%
7349	PSG GROUP LTD	0.001%	98.442%
7350	STABILUS SA	0.001%	98.444%
7351	MAINSTREET HEAL	0.001%	98.445%
7352	PHOENIX HLDGS L	0.001%	98.446%
7353	CELLCOM ISRAEL	0.001%	98.447%
7354	UNIVERSAL ENTER	0.001%	98.448%
7355	TATA COMMUNICAT	0.001%	98.449%
7356	PETS AT HOME GR	0.001%	98.450%
7357	DOUTOR NICHIRE	0.001%	98.451%
7358	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.452%
7359	LOJAS AMERICANA	0.001%	98.453%
7360	GURUNAVI INC	0.001%	98.455%
7361	ROBERT WALTERS	0.001%	98.456%
7362	HUANENG POWER I	0.001%	98.457%
7363	5N PLUS INC.	0.001%	98.458%
7364	STOCKMANN OYJ A	0.001%	98.459%
7365	MERIDIAN ENERGY	0.001%	98.460%
7366	ORACLE CORP JAP	0.001%	98.461%
7367	GOLD CIRCUIT EL	0.001%	98.462%
7368	VAISALA	0.001%	98.463%
7369	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.464%
7370	QSC AG	0.001%	98.465%
7371	VITAL KSK HOLDI	0.001%	98.467%
7372	LAND MARK OPTOE	0.001%	98.468%
7373	FOLKESTONE EDU	0.001%	98.469%
7374	ECOPETROL SA	0.001%	98.470%
7375	ROLAND DG CORP	0.001%	98.471%
7376	SWORD GROUP	0.001%	98.472%
7377	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.473%
7378	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.474%
7379	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.475%
7380	EVERLIGHT CHEMI	0.001%	98.476%
7381	CHINA LILANG LT	0.001%	98.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	BURKHALTER HOLD	0.001%	98.478%
7383	ALMIRALL SA	0.001%	98.480%
7384	HOTELES CITY EX	0.001%	98.481%
7385	GRUPO FAMSA SA	0.001%	98.482%
7386	BES ENGINEERING	0.001%	98.483%
7387	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.484%
7388	CAPE	0.001%	98.485%
7389	SANYANGIndustr	0.001%	98.486%
7390	SAKAI MOVING SE	0.001%	98.487%
7391	SK TELECOM ADR	0.001%	98.488%
7392	ARB CORP LTD	0.001%	98.489%
7393	RECTICEL	0.001%	98.490%
7394	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.491%
7395	RAFFLES MEDICAL	0.001%	98.493%
7396	MINATO BANK	0.001%	98.494%
7397	ONE HOSPITALITY	0.001%	98.495%
7398	SPEEDCAST INTL	0.001%	98.496%
7399	SAGAX AB	0.001%	98.497%
7400	TSUBAKI NAKASHI	0.001%	98.498%
7401	MIYAJI ENGINEER	0.001%	98.499%
7402	RYOSHOKU LTD	0.001%	98.500%
7403	GREAT LAKES DRE	0.001%	98.501%
7404	SINOFERT HOLDIN	0.001%	98.502%
7405	KATAKURA INDS	0.001%	98.503%
7406	IGB REAL ESTATE	0.001%	98.504%
7407	YOROZU CORP	0.001%	98.505%
7408	GREIF INC CL B COMMON STOCK	0.001%	98.506%
7409	COROMANDEL INTL	0.001%	98.508%
7410	ZHONG AN REAL E	0.001%	98.509%
7411	MEDICLINIC INTE	0.001%	98.510%
7412	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.511%
7413	FREIGHTCAR AMER	0.001%	98.512%
7414	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.513%
7415	RCR TOMLINSON L	0.001%	98.514%
7416	ONE LIBERTY PRO	0.001%	98.515%
7417	TAMRON CO LTD	0.001%	98.516%
7418	ZEHNDER GROUP A	0.001%	98.517%
7419	WINCANTON	0.001%	98.518%
7420	EUROPAC PAPELES	0.001%	98.519%
7421	ALPEN CO LTD	0.001%	98.520%
7422	SIAM COMMERCIAL	0.001%	98.521%
7423	STAR MICRONICS	0.001%	98.522%
7424	MOBILEONE LTD.	0.001%	98.523%
7425	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.525%
7426	AYGAZ	0.001%	98.526%
7427	CMBC CAPITAL HO	0.001%	98.527%
7428	SOLIUM CAPITAL	0.001%	98.528%
7429	GLOBERIDE INC	0.001%	98.529%
7430	GULLIVER INTERN	0.001%	98.530%
7431	SANKYO TATEYAMA	0.001%	98.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.532%
7433	SAS AB	0.001%	98.533%
7434	VINA CONCHA Y T	0.001%	98.534%
7435	SRI REJEKI ISMA	0.001%	98.535%
7436	INGENIA COMMUNI	0.001%	98.536%
7437	FREEMAN FINANCI	0.001%	98.537%
7438	PETRONAS GAS	0.001%	98.538%
7439	PARIS ORLEANS S	0.001%	98.539%
7440	CHINA SUNTIEN G	0.001%	98.540%
7441	SCHRODER REAL E	0.001%	98.541%
7442	T-GAIA CORP	0.001%	98.543%
7443	KOREA KOLMAR CO	0.001%	98.544%
7444	AKR CORPORINDO	0.001%	98.545%
7445	HOCHIKI CORPORA	0.001%	98.546%
7446	OKABE CO	0.001%	98.547%
7447	YASUNAGA CORP	0.001%	98.548%
7448	THAI VEGETABLE	0.001%	98.549%
7449	GS RETAIL CO LT	0.001%	98.550%
7450	CIMC ENRIC HOLD	0.001%	98.551%
7451	ASSET MANAGERS	0.001%	98.552%
7452	KPJ HEALTHCARE	0.001%	98.553%
7453	ASCENDAS HOSPIT	0.001%	98.554%
7454	SHANGHAI FOSUN	0.001%	98.555%
7455	GMO PAYMENT GAT	0.001%	98.556%
7456	DAE DUCK ELECTR	0.001%	98.557%
7457	DEVELOPMENT SEC	0.001%	98.558%
7458	SINGAMAS CONTAI	0.001%	98.559%
7459	PTT PUBLIC COMP	0.001%	98.560%
7460	SHW AG	0.001%	98.561%
7461	HYUNDAI DS,OLD	0.001%	98.562%
7462	SIGDO KOPPERS S	0.001%	98.564%
7463	SILICONWARE PRE	0.001%	98.565%
7464	VIRTUS HEALTH L	0.001%	98.566%
7465	TEAM INC	0.001%	98.567%
7466	PARTRON CO LTD	0.001%	98.568%
7467	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.569%
7468	KUSURI NO AOKI	0.001%	98.570%
7469	CPMC HLDGS LTD	0.001%	98.571%
7470	JIH SUN FINANCI	0.001%	98.572%
7471	VERA BRADLEY INC COMMON STOCK	0.001%	98.573%
7472	CHINA SHIPPING	0.001%	98.574%
7473	BOSCH LTD	0.001%	98.575%
7474	CITY OFFICE REI	0.001%	98.576%
7475	CSI PROPERTIES	0.001%	98.577%
7476	GRUPO AEROMEXIC	0.001%	98.578%
7477	HAPPINET CORP	0.001%	98.579%
7478	SAMTY CO.LTD.	0.001%	98.580%
7479	MASISA SA	0.001%	98.581%
7480	XTEP INTERNATIO	0.001%	98.582%
7481	KURA CORPORATIO	0.001%	98.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	TAI CHEUNG HLDG	0.001%	98.584%
7483	SAKAI HEAVY IND	0.001%	98.585%
7484	EN-JAPAN INC.	0.001%	98.586%
7485	CALIDA HLDG	0.001%	98.587%
7486	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.588%
7487	LOTES CO LTD	0.001%	98.589%
7488	ESSO(FRANCAISE)	0.001%	98.591%
7489	SHINKO PLANTECH	0.001%	98.592%
7490	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.593%
7491	TSURUMI MFG CO	0.001%	98.594%
7492	SCATEC SOLAR AS	0.001%	98.595%
7493	NIPPON BEET SUG	0.001%	98.596%
7494	TONG YANG CEMEN	0.001%	98.597%
7495	STHREE	0.001%	98.598%
7496	TAKASAGO THML E	0.001%	98.599%
7497	CHINA RESOURCES	0.001%	98.600%
7498	DAISO CO	0.001%	98.601%
7499	DSP GROUP INC	0.001%	98.602%
7500	HANWHA NON-LIFE	0.001%	98.603%
7501	ALONY HETZ	0.001%	98.604%
7502	KT SKYLIFE CO L	0.001%	98.605%
7503	BATA INDIA LTD	0.001%	98.606%
7504	KIKKOMAN CORP	0.001%	98.607%
7505	MENORA MIVTACHI	0.001%	98.608%
7506	CHINA SINGYES S	0.001%	98.609%
7507	MARUWA CO LTD	0.001%	98.610%
7508	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.611%
7509	PARTNER COMMUNI	0.001%	98.612%
7510	NITTOKU ENG CO	0.001%	98.613%
7511	EMLAK KONUT GYO	0.001%	98.614%
7512	KOBAYASHI PHARM	0.001%	98.615%
7513	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.616%
7514	SUNDARAM FINANC	0.001%	98.617%
7515	ZTE CORP	0.001%	98.618%
7516	LIGHT S.A.	0.001%	98.619%
7517	BRUNEL INTL	0.001%	98.620%
7518	M DIAS BRANCO S	0.001%	98.621%
7519	DIRECIONAL ENGE	0.001%	98.622%
7520	COMPANHIA DE GA	0.001%	98.623%
7521	CMC MAGNETICS C	0.001%	98.624%
7522	GLORIOUS PROPER	0.001%	98.625%
7523	GENESIS ENERGY	0.001%	98.626%
7524	SL CORP	0.001%	98.627%
7525	AICHI CORPORATI	0.001%	98.628%
7526	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.629%
7527	TECHTARGET COMMON STOCK USD.001	0.001%	98.630%
7528	BANK COOP AG	0.001%	98.631%
7529	HIDAY HIDAKA CO	0.001%	98.632%
7530	CHINA OIL & GAS	0.001%	98.634%
7531	TRANS COSMOS	0.001%	98.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	CHINA GREENLAND	0.001%	98.636%
7533	SEIKITOKYU KOGY	0.001%	98.637%
7534	BITTIUM OYJ	0.001%	98.638%
7535	SPCG	0.001%	98.639%
7536	WYNN MACAU LTD	0.001%	98.640%
7537	TONG HSING ELEC	0.001%	98.641%
7538	SCHOELLER BLECK	0.001%	98.642%
7539	GOL LINHAS AERE	0.001%	98.643%
7540	GOODBABY INTERN	0.001%	98.644%
7541	TOENEC CORP	0.001%	98.645%
7542	FILINVEST LAND	0.001%	98.646%
7543	SURMODICS INC COMMON STOCK USD.05	0.001%	98.647%
7544	MANILA ELECTRIC	0.001%	98.648%
7545	HANSOL LCD INC	0.001%	98.649%
7546	LEWIS GROUP LTD	0.001%	98.650%
7547	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.651%
7548	CHUNG HUNG STEE	0.001%	98.652%
7549	DOGAN HOLDINGS	0.001%	98.653%
7550	MALAYSIA MINING	0.001%	98.654%
7551	GLOBAL YATIRIM	0.001%	98.655%
7552	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.656%
7553	RUSHYDRO PJSC ADR ADR	0.001%	98.657%
7554	SHIMIZU BANK	0.001%	98.658%
7555	TIPP24 SE	0.001%	98.659%
7556	ORACLE FIN SERV	0.001%	98.660%
7557	CERVUS EQUIPMEN	0.001%	98.661%
7558	XXENTRIA TECHNO	0.001%	98.662%
7559	SMK CORP	0.001%	98.663%
7560	DONGJIANG ENVIR	0.001%	98.664%
7561	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.665%
7562	SYNERGIE	0.001%	98.666%
7563	DAI-ICHI SEIKO	0.001%	98.667%
7564	KJB FINANCIAL G	0.001%	98.668%
7565	ADITYA BIRLA CA	0.001%	98.669%
7566	DAIICHI JITSUGY	0.001%	98.670%
7567	FAR EAST HOSPIT	0.001%	98.671%
7568	MELISRON LTD	0.001%	98.672%
7569	SWISSQUOTE GP H	0.001%	98.673%
7570	DONG-A SOCIO	0.001%	98.674%
7571	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.675%
7572	FUDO CONSTRUCTI	0.001%	98.676%
7573	Technopolis Oyj	0.001%	98.677%
7574	IDI INSURANCE C	0.001%	98.678%
7575	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.679%
7576	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.680%
7577	NIPPON PISTON R	0.001%	98.681%
7578	SUNNINGDALE TEC	0.001%	98.682%
7579	RYOYO ELECTRO C	0.001%	98.683%
7580	LEXTAR ELECTRON	0.001%	98.684%
7581	BOYAA INTERACTI	0.001%	98.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	MUNKSJO OYJ	0.001%	98.686%
7583	DRAEGERWERK KGA	0.001%	98.687%
7584	TOX FREE SOLUTI	0.001%	98.688%
7585	ADDTECH AB B SH	0.001%	98.689%
7586	FIAT CHRYSLER A	0.001%	98.690%
7587	NETUREN CO	0.001%	98.691%
7588	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.692%
7589	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.693%
7590	NOVELION THERAP	0.001%	98.694%
7591	CALIX INC COMMON STOCK	0.001%	98.695%
7592	AKSA AKRILIK KI	0.001%	98.696%
7593	KENTUCKY FRIED	0.001%	98.697%
7594	BOUSTEAD HLDGS	0.001%	98.698%
7595	FUKUDA CORP	0.001%	98.699%
7596	CAMBRIDGE INDUS	0.001%	98.700%
7597	SALFACORP SA	0.001%	98.701%
7598	HIRATA TECHNICA	0.001%	98.702%
7599	ASIA VITAL COMP	0.001%	98.703%
7600	TOKUSHU TOKAI H	0.001%	98.704%
7601	INOVALIS REAL E	0.001%	98.705%
7602	FURUKAWA BATTER	0.001%	98.705%
7603	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.706%
7604	BELLEVUE GROUP	0.001%	98.707%
7605	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.708%
7606	HNZ GROUP INC	0.001%	98.709%
7607	ELECOM CO LTD	0.001%	98.710%
7608	KUKDO CHEMICAL	0.001%	98.711%
7609	CONA RESOURCES	0.001%	98.712%
7610	PULSE SEISMIC	0.001%	98.713%
7611	CHINA WATER IND	0.001%	98.714%
7612	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.715%
7613	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.716%
7614	FIDEA HOLDINGS	0.001%	98.717%
7615	BEIJING NORTH S	0.001%	98.718%
7616	WEIQIAO TEXTILE	0.001%	98.719%
7617	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.720%
7618	TAKAMATSU CONS	0.001%	98.721%
7619	SIA REIT INC	0.001%	98.722%
7620	D-LINK	0.001%	98.723%
7621	YEUN CHYANG IND	0.001%	98.724%
7622	CHINA SHENGMU O	0.001%	98.725%
7623	ETALON GROUP-GD	0.001%	98.726%
7624	NAN KANG RUBB T	0.001%	98.727%
7625	JINLI GROUP HOL	0.001%	98.728%
7626	GUANGDONG NAN Y	0.001%	98.729%
7627	MALAYSIAN RES C	0.001%	98.730%
7628	JAMCO COPORATIN	0.001%	98.731%
7629	FLEXIGROUP LIMI	0.001%	98.732%
7630	DAIWA INDUSTRIE	0.001%	98.733%
7631	HEARTLAND NEW Z	0.001%	98.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	MEDIVIR	0.001%	98.735%
7633	NIEN HSING TEXT	0.001%	98.736%
7634	HIQ INTERNATION	0.001%	98.737%
7635	RAYMOND LTD	0.001%	98.738%
7636	TUPY SA	0.001%	98.739%
7637	DASSAULT SYSTEM	0.001%	98.740%
7638	HOTEL SHILLA	0.001%	98.741%
7639	JEOL	0.001%	98.742%
7640	GREEN SEAL HOLD	0.001%	98.742%
7641	WILLDAN GROUP I	0.001%	98.743%
7642	NICE INFORMATIO	0.001%	98.744%
7643	mitsui HIGH TEC	0.001%	98.745%
7644	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.001%	98.746%
7645	AMERICAS SILVER	0.001%	98.747%
7646	KANSAI URBAN BA	0.001%	98.748%
7647	CROMPTON GREAVE	0.001%	98.749%
7648	ORIENTAL HLDGS	0.001%	98.750%
7649	EZION HOLDINGS	0.001%	98.751%
7650	HMC INVESTMENT	0.001%	98.752%
7651	FORMOSA LABORAT	0.001%	98.753%
7652	PLASTIVALOIRE	0.001%	98.754%
7653	DAITO PHARM	0.001%	98.755%
7654	ANDHRA BANK	0.001%	98.756%
7655	SHINOKEN GROUP	0.001%	98.757%
7656	TA CHEN STAINLE	0.001%	98.758%
7657	BKW ENERGIE AG	0.001%	98.759%
7658	LOCK&LOCK CO LT	0.001%	98.760%
7659	BORYSZEW SA	0.001%	98.761%
7660	WILH WILHELMSSEN	0.001%	98.762%
7661	UMW HLDGS BERHA	0.001%	98.763%
7662	GL EVENTS	0.001%	98.764%
7663	EKOVEST BHD	0.001%	98.765%
7664	AURAS TECHNOLOG	0.001%	98.766%
7665	MINISTOP CO	0.001%	98.767%
7666	POU SHENG INTL	0.001%	98.767%
7667	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.768%
7668	INTERVEST OFFIC	0.001%	98.769%
7669	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.770%
7670	CHONG HONG CONS	0.001%	98.771%
7671	INTAGE INC	0.001%	98.772%
7672	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.773%
7673	MACQUARIE ATLAS	0.001%	98.774%
7674	DEPO AUTO PARTS	0.001%	98.775%
7675	CHINA HUIYUAN J	0.001%	98.776%
7676	MEGA WORLD PROP	0.001%	98.777%
7677	BIESSE	0.001%	98.778%
7678	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.779%
7679	Minerva SA	0.001%	98.780%
7680	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.781%
7681	SELECT HARVESTS	0.001%	98.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	VITROLIFE AB	0.001%	98.783%
7683	NIPPON SEISEN C	0.001%	98.784%
7684	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.785%
7685	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.786%
7686	WONIK IPS CO LT	0.001%	98.786%
7687	CELSIA SA ESP	0.001%	98.787%
7688	REGAL REIT	0.001%	98.788%
7689	TOBISHIMA CORP	0.001%	98.789%
7690	FIRST GEN CORPO	0.001%	98.790%
7691	DIVI'S LABORATO	0.001%	98.791%
7692	HIROCA HOLDINGS	0.001%	98.792%
7693	GIANPLUS TECHN	0.001%	98.793%
7694	PACK CORP	0.001%	98.794%
7695	SHINKO SHOJI CO	0.001%	98.795%
7696	AGRITRADE RESOU	0.001%	98.796%
7697	CHINA AVIATION	0.001%	98.797%
7698	SIPEF(PLANT FIN	0.001%	98.798%
7699	WARABEYA NICHII	0.001%	98.799%
7700	MACAU LEGEND DE	0.001%	98.800%
7701	KLOVERN AB B SH	0.001%	98.801%
7702	WIRECARD AG	0.001%	98.801%
7703	DAWNRAYS PHARMS	0.001%	98.802%
7704	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.803%
7705	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.804%
7706	BASSO INDUSTRY	0.001%	98.805%
7707	TIM PARTICIPACOES SA ADR ADR	0.001%	98.806%
7708	DABUR INDIA LTD	0.001%	98.807%
7709	SEKISUI JUSHI C	0.001%	98.808%
7710	NEWOCEAN ENERGY	0.001%	98.809%
7711	GDI PROPERTY GR	0.001%	98.810%
7712	INTERSHOP HOLDI	0.001%	98.811%
7713	ALARKO HOLDINGS	0.001%	98.812%
7714	DIP CORPORATION	0.001%	98.813%
7715	ALTRI SGPS S.A.	0.001%	98.814%
7716	MOMENTUM GROUP	0.001%	98.815%
7717	NETIA SA	0.001%	98.815%
7718	IP GROUP	0.001%	98.816%
7719	SUNPLUS TECHNOL	0.001%	98.817%
7720	FRASERS HOSPITA	0.001%	98.818%
7721	AMER SOFTWARE I	0.001%	98.819%
7722	SILVER LAKE RES	0.001%	98.820%
7723	YEONG GUAN ENER	0.001%	98.821%
7724	STRIDE STAPLED	0.001%	98.822%
7725	ASCOPIAVE SPA	0.001%	98.823%
7726	ORDINA NV	0.001%	98.824%
7727	CURRO HOLDINGS	0.001%	98.825%
7728	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.826%
7729	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.827%
7730	PURE TECHNOLOGI	0.001%	98.827%
7731	VALUETRONICS HL	0.001%	98.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	COSTA GROUP HOL	0.001%	98.829%
7733	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.830%
7734	NICE HOLDINGS C	0.001%	98.831%
7735	SMA SOLAR TECHN	0.001%	98.832%
7736	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.833%
7737	ELECTRA	0.001%	98.834%
7738	HELLENIC EXCH H	0.001%	98.835%
7739	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.836%
7740	MIRAMAR HTEL &	0.001%	98.837%
7741	ESSENTIAL ENERG	0.001%	98.838%
7742	TELEFONICA BRAS	0.001%	98.838%
7743	JOYFUL HONDA CO	0.001%	98.839%
7744	TOURISM HOLDING	0.001%	98.840%
7745	HANWHA SECS	0.001%	98.841%
7746	PRESIDENT SECS	0.001%	98.842%
7747	CHINA TELECOM C	0.001%	98.843%
7748	NIPPON THOMPSON	0.001%	98.844%
7749	RETELIT SPA	0.001%	98.845%
7750	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.846%
7751	GERRY WEBER INT	0.001%	98.847%
7752	ZIX CORP COMMON STOCK USD.01	0.001%	98.848%
7753	MARCOPOLO SA	0.001%	98.848%
7754	SANSIRI PUBLIC	0.001%	98.849%
7755	GENTING PLANTA	0.001%	98.850%
7756	DARFON ELECTRON	0.001%	98.851%
7757	MERCURIES & ASS	0.001%	98.852%
7758	TESCO CORP	0.001%	98.853%
7759	YOUNGONE CORP	0.001%	98.854%
7760	SPIRE HEALTHCAR	0.001%	98.855%
7761	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.856%
7762	BELLE CORPORATI	0.001%	98.857%
7763	SRE GROUP LTD	0.001%	98.858%
7764	SPEEDY HIRE PLC	0.001%	98.858%
7765	ANICOM HOLDINGS	0.001%	98.859%
7766	S1 CORP	0.001%	98.860%
7767	NATUREX	0.001%	98.861%
7768	RELIGARE HEALTH	0.001%	98.862%
7769	GLAXOSMITHKLINE	0.001%	98.863%
7770	QGEP PARTICIPAC	0.001%	98.864%
7771	HAN JIN TRANSP	0.001%	98.865%
7772	NISSIN SUGAR HO	0.001%	98.866%
7773	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.867%
7774	T & K TOKA CO L	0.001%	98.867%
7775	IMDEX LTD	0.001%	98.868%
7776	TEXHONG TEXTILE	0.001%	98.869%
7777	KAMEDA SEIKA CO	0.001%	98.870%
7778	HEY SONG	0.001%	98.871%
7779	CHINA STEEL CHE	0.001%	98.872%
7780	OPERA SOFTWARE	0.001%	98.873%
7781	DENKI KOGYO CO	0.001%	98.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SDL PLC	0.001%	98.875%
7783	VALID SOLUCOES	0.001%	98.876%
7784	GENESIS ENERGY	0.001%	98.876%
7785	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.877%
7786	SHIPPING CP IND	0.001%	98.878%
7787	TOYO TANSO CO L	0.001%	98.879%
7788	FAIRWOOD HOLDIN	0.001%	98.880%
7789	MONTEA SCA	0.001%	98.881%
7790	INTOPS CO	0.001%	98.882%
7791	UNILEVER PLC	0.001%	98.883%
7792	WHITESTONE REIT REIT USD.001	0.001%	98.884%
7793	MAYNE PHARMA GR	0.001%	98.884%
7794	ADVA AG	0.001%	98.885%
7795	TOCHIGI BANK	0.001%	98.886%
7796	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.887%
7797	BERJAYA CORPORA	0.001%	98.888%
7798	FULLTECH FIBER	0.001%	98.889%
7799	MOMO INC SPON ADR ADR USD.0001	0.001%	98.890%
7800	ENVESTNET INC COMMON STOCK	0.001%	98.891%
7801	SHOEI CO LTD	0.001%	98.891%
7802	WCT HOLDINGS BH	0.001%	98.892%
7803	JAPAN DRILLING	0.001%	98.893%
7804	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.894%
7805	WOWOW INC	0.001%	98.895%
7806	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.896%
7807	FOXTONS GROUP P	0.001%	98.897%
7808	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.898%
7809	PICO FAR EAST H	0.001%	98.899%
7810	RVH INC	0.001%	98.899%
7811	RMP ENERGY INC	0.001%	98.900%
7812	METAIR INVESTME	0.001%	98.901%
7813	MAGNUM BERHAD	0.001%	98.902%
7814	NORTHWEST PIPE	0.001%	98.903%
7815	NIPPON DENSETSU	0.001%	98.904%
7816	KISCO CORP	0.001%	98.905%
7817	LITE-ON SEMICON	0.001%	98.906%
7818	CHUNG HSIN ELEC	0.001%	98.906%
7819	MEARS GROUP PLC	0.001%	98.907%
7820	COWELL E HOLDIN	0.001%	98.908%
7821	IMAGINATION TEC	0.001%	98.909%
7822	SHINNIHON CORP	0.001%	98.910%
7823	YUMESHIN HOLDIN	0.001%	98.911%
7824	BANK HANDLOWY W	0.001%	98.912%
7825	SESA SPA	0.001%	98.913%
7826	AJISEN CHINA HO	0.001%	98.913%
7827	FUKUSHIMA BANK	0.001%	98.914%
7828	STRAUSS GROUP L	0.001%	98.915%
7829	YPSOMED HOLDING	0.001%	98.916%
7830	STS SEMICONDUCT	0.001%	98.917%
7831	GUJARAT GAS LTD	0.001%	98.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	SOLARTECH INTL	0.001%	98.919%
7833	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.920%
7834	GLOBE TRADE CEN	0.001%	98.920%
7835	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.921%
7836	TELESITES SAB D	0.001%	98.922%
7837	AIRPORT CITY LT	0.001%	98.923%
7838	HEIJMANS	0.001%	98.924%
7839	CK LIFE SCIENCE	0.001%	98.925%
7840	ALPHA CORP	0.001%	98.926%
7841	OSAKA STEEL CO	0.001%	98.926%
7842	TOYO WHARF & W	0.001%	98.927%
7843	HEUNG-A SHIPPIN	0.001%	98.928%
7844	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.929%
7845	UNIVERSAL ROBIN	0.001%	98.930%
7846	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.931%
7847	IMASEN ELEC IND	0.001%	98.932%
7848	EVS BROADCAST E	0.001%	98.933%
7849	ZUG ESTATES HLD	0.001%	98.933%
7850	ELETROPAULO MET	0.001%	98.934%
7851	SHENG SIONG GRO	0.001%	98.935%
7852	NYRSTAR NV	0.001%	98.936%
7853	BEIJING URBAN C	0.001%	98.937%
7854	FUJICCO CO	0.001%	98.938%
7855	KOLAO HOLDINGS	0.001%	98.939%
7856	COSCO INTERNATI	0.001%	98.939%
7857	NORWEGIAN FINAN	0.001%	98.940%
7858	TEKKEN CORP	0.001%	98.941%
7859	HOEGH LNG HOLDI	0.001%	98.942%
7860	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	98.943%
7861	NRW HOLDINGS LT	0.001%	98.944%
7862	PARKSON RETAIL	0.001%	98.945%
7863	KAVERI SEED CO	0.001%	98.945%
7864	BGF RETAIL CO L	0.001%	98.946%
7865	HAGIHARA INDUST	0.001%	98.947%
7866	BPOST SA	0.001%	98.948%
7867	LAYNE CHRISTENS	0.001%	98.949%
7868	NOBLE GROUP LTD	0.001%	98.950%
7869	CREDITO REAL SA	0.001%	98.951%
7870	TK DEVELOPMENT	0.001%	98.951%
7871	SUNONWEALTH ELE	0.001%	98.952%
7872	MATRIX	0.001%	98.953%
7873	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.954%
7874	KITA-NIPPON BAN	0.001%	98.955%
7875	RICH DEVELOPMEN	0.001%	98.956%
7876	COMPAGNIE DES A	0.001%	98.957%
7877	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.957%
7878	UNIQUE ENGINEER	0.001%	98.958%
7879	COSCO CORPORATI	0.001%	98.959%
7880	DEA CAPITAL SPA	0.001%	98.960%
7881	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	HYUNDAI ROTEM C	0.001%	98.962%
7883	UOB-KAY HIAN HO	0.001%	98.963%
7884	LI PENG ENTERPR	0.001%	98.963%
7885	NUFLARE TECHNOL	0.001%	98.964%
7886	RADIUM LIFE TEC	0.001%	98.965%
7887	GIKEN LTD	0.001%	98.966%
7888	RTX TELECOM	0.001%	98.967%
7889	COX & KINGS LTD	0.001%	98.968%
7890	TURKCELL ILETIS	0.001%	98.968%
7891	MORITA HOLDINGS	0.001%	98.969%
7892	LANDING INTL DE	0.001%	98.970%
7893	RIGNET INC COMMON STOCK USD.001	0.001%	98.971%
7894	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.972%
7895	WAKACHIKU CONST	0.001%	98.973%
7896	SHIBAURA ELECTR	0.001%	98.974%
7897	FRED'S INC	0.001%	98.974%
7898	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.975%
7899	IMF (AUSTRALIA)	0.001%	98.976%
7900	NICE-SYSTEMS LT	0.001%	98.977%
7901	MPACT LIMITED	0.001%	98.978%
7902	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	98.979%
7903	CHICONY POWER T	0.001%	98.979%
7904	ANTENA 3 DE TEL	0.001%	98.980%
7905	MILBON CO	0.001%	98.981%
7906	SYRAH RESOURCES	0.001%	98.982%
7907	SEKERBANK	0.001%	98.983%
7908	CROPENERGIES AG	0.001%	98.984%
7909	SILICON WORKS	0.001%	98.985%
7910	BALRAMPUR CHINI	0.001%	98.985%
7911	ADVAN CO LTD	0.001%	98.986%
7912	DONGJIN SEMICHE	0.001%	98.987%
7913	ASIA STD INTL G	0.001%	98.988%
7914	SONGA OFFSHORE	0.001%	98.989%
7915	ITOKI CORP	0.001%	98.990%
7916	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.990%
7917	TOWER SEMICONDU	0.001%	98.991%
7918	MALAYSIAN PACIF	0.001%	98.992%
7919	RIDLEY CORP LTD	0.001%	98.993%
7920	LOPEZ HOLDINGS	0.001%	98.994%
7921	WALLISER KANTON	0.001%	98.995%
7922	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.995%
7923	WHAN IN PHARMAC	0.001%	98.996%
7924	MANILA WATER CO	0.001%	98.997%
7925	IRON FORCE INDU	0.001%	98.998%
7926	SHRIRAM CITY UN	0.001%	98.999%
7927	IWAICOSMO HLDGS	0.001%	99.000%
7928	LAMPRELL PLC	0.001%	99.000%
7929	SAFILO GROUP SP	0.001%	99.001%
7930	ONOKEN CO LTD	0.001%	99.002%
7931	SDI CORP	0.001%	99.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	LACTO JAPAN CO	0.001%	99.004%
7933	TELEKOM MALAYSI	0.001%	99.005%
7934	PERSISTENT SYST	0.001%	99.005%
7935	TAMEDIA AG	0.001%	99.006%
7936	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.007%
7937	SUNWAY REAL EST	0.001%	99.008%
7938	DAISAN BANK	0.001%	99.009%
7939	TOPBI INTERNATI	0.001%	99.010%
7940	CHINA HIGH SPEE	0.001%	99.010%
7941	ASAHI KOGYOSHA	0.001%	99.011%
7942	TAIWAN SURFACE	0.001%	99.012%
7943	CHINA OVERSEAS	0.001%	99.013%
7944	AFFIN HLDGS BHD	0.001%	99.014%
7945	SKF AB	0.001%	99.015%
7946	QINGLING MOTORS	0.001%	99.015%
7947	CIA DE SANEAMEN	0.001%	99.016%
7948	WPP AUNZ LTD	0.001%	99.017%
7949	NICHIREKI CO LT	0.001%	99.018%
7950	DONGWON DEVELOP	0.001%	99.019%
7951	CSBC CORPORATIO	0.001%	99.019%
7952	TRANCOM CO, LTD	0.001%	99.020%
7953	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.021%
7954	ALTIUM LTD	0.001%	99.022%
7955	BROADLEAF CO LT	0.001%	99.023%
7956	CENTRAL CHINA R	0.001%	99.024%
7957	YUEXIU TRANSPOR	0.001%	99.024%
7958	DYNAPACK INTL T	0.001%	99.025%
7959	TIAN AN CHINA I	0.001%	99.026%
7960	CENTRAL SPORTS	0.001%	99.027%
7961	NETAS TELEKOMUN	0.001%	99.028%
7962	YINSON HOLDINGS	0.001%	99.029%
7963	DUNELM GROUP PL	0.001%	99.029%
7964	SUMMIT ASCENT H	0.001%	99.030%
7965	JASMINE INTERNA	0.001%	99.031%
7966	FRASERS LOGISTI	0.001%	99.032%
7967	YICHANG HEC CHA	0.001%	99.033%
7968	PACT GROUP HOLD	0.001%	99.033%
7969	MORITO CO	0.001%	99.034%
7970	RINNAI CORP	0.001%	99.035%
7971	NONG SHIM HOLDI	0.001%	99.036%
7972	JAPAN CASH MACH	0.001%	99.037%
7973	NORTH MINING SH	0.001%	99.038%
7974	PVR LTD	0.001%	99.038%
7975	COSMO LADY CHIN	0.001%	99.039%
7976	CATHAY CONST	0.001%	99.040%
7977	PANIN FINANCIAL	0.001%	99.041%
7978	GAMEHOST INC	0.001%	99.042%
7979	ZOOPLA PROPERTY	0.001%	99.042%
7980	PC JEWELLER LIM	0.001%	99.043%
7981	NIPPON VALQUA I	0.001%	99.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	NOVATEK OAO	0.001%	99.045%
7983	CHINA AIRCRAFT	0.001%	99.046%
7984	VILLAGE SUPERMA	0.001%	99.046%
7985	SOLAR APPLIED M	0.001%	99.047%
7986	COSAN LOGISTICA	0.001%	99.048%
7987	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.049%
7988	TCL MULTIMEDIA	0.001%	99.050%
7989	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.051%
7990	MANDOM CORP	0.001%	99.051%
7991	DAIKEN CORP	0.001%	99.052%
7992	KANTO TSUKUBA B	0.001%	99.053%
7993	HUADIAN FUXIN E	0.001%	99.054%
7994	CHINA MERCHANTS	0.001%	99.055%
7995	TELSTRA CORP-AD	0.001%	99.055%
7996	KWALITY LTD	0.001%	99.056%
7997	CHINA SHINEWAY	0.001%	99.057%
7998	ARENA REIT	0.001%	99.058%
7999	ARDMORE SHIPPIN	0.001%	99.059%
8000	GESCO AG	0.001%	99.059%
8001	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.060%
8002	SAMSUNG CARD	0.001%	99.061%
8003	QUANTA STORAGE	0.001%	99.062%
8004	CITYCHAMP WATCH	0.001%	99.063%
8005	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.063%
8006	CARILLION	0.001%	99.064%
8007	SUZLON ENERGY L	0.001%	99.065%
8008	SINOLINK WORLDW	0.001%	99.066%
8009	STUDIO ALICE CO	0.001%	99.067%
8010	SWANCOR	0.001%	99.068%
8011	BRIGHT SMART SE	0.001%	99.068%
8012	HARIM CO LTD	0.001%	99.069%
8013	PT PAKUWON JATI	0.001%	99.070%
8014	NIPPON CARBIDE	0.001%	99.071%
8015	ADANI ENTERPRIS	0.001%	99.072%
8016	ADANI TRANSMISS	0.001%	99.072%
8017	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.073%
8018	EREX CO LTD	0.001%	99.074%
8019	COSCO CAPITAL I	0.001%	99.075%
8020	CHAIN STORE OKU	0.001%	99.076%
8021	AMUSE INC	0.001%	99.076%
8022	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.077%
8023	BANGKOK CHAIN H	0.001%	99.078%
8024	TSUGAMI CORP	0.001%	99.079%
8025	JUST DIAL LTD	0.001%	99.080%
8026	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.080%
8027	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.081%
8028	PT PAN INDONESIA	0.001%	99.082%
8029	ESPRINET SPA	0.001%	99.083%
8030	KPIT TECHNOLOGI	0.001%	99.083%
8031	LEALEA ENTERPRI	0.001%	99.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	SHN EXPRESSWAY	0.001%	99.085%
8033	MATSUDA SANGYO	0.001%	99.086%
8034	OLYMPIC STEEL I	0.001%	99.087%
8035	SOGO MEDICAL CO	0.001%	99.087%
8036	DR REDDYS LABS	0.001%	99.088%
8037	TIPCO ASPHALT P	0.001%	99.089%
8038	MIE BANK LTD/TH	0.001%	99.090%
8039	INTERSERVE PLC	0.001%	99.091%
8040	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.091%
8041	VP BANK AG	0.001%	99.092%
8042	RENTIAN TECHNOL	0.001%	99.093%
8043	BESALCO SA	0.001%	99.094%
8044	SUN INTL LTD	0.001%	99.095%
8045	KAWADA TECHNOLO	0.001%	99.095%
8046	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.096%
8047	APT SATELLITE	0.001%	99.097%
8048	COOLPAD GROUP L	0.001%	99.098%
8049	GFT TECHNOLOGY	0.001%	99.099%
8050	BRACK CAPITAL P	0.001%	99.099%
8051	PETROPAVLOVSK	0.001%	99.100%
8052	EASTERN & ORIEN	0.001%	99.101%
8053	EUROCASH SA	0.001%	99.102%
8054	OMAXE LTD	0.001%	99.102%
8055	BIJOU BRIGITTE	0.001%	99.103%
8056	OPUS GROUP AB	0.001%	99.104%
8057	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.105%
8058	PASONA GROUP IN	0.001%	99.106%
8059	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.106%
8060	XAAR	0.001%	99.107%
8061	MOSHIMOSHI HOTL	0.001%	99.108%
8062	KYODO PRINTING	0.001%	99.109%
8063	UNIZYX HOLDING	0.001%	99.110%
8064	SIAM GLOBAL HOU	0.001%	99.110%
8065	AMARA RAJA BATT	0.001%	99.111%
8066	LPN DEVELOPMENT	0.001%	99.112%
8067	LECTRA SYSTEMES	0.001%	99.113%
8068	STANDARD FOODS	0.001%	99.113%
8069	STARTEK INC	0.001%	99.114%
8070	POONGSAN HOLDIN	0.001%	99.115%
8071	PROPERTY FOR IN	0.001%	99.116%
8072	UCHIDA YOKO CO	0.001%	99.117%
8073	VIRBAC	0.001%	99.117%
8074	GROUPE CRIT	0.001%	99.118%
8075	RENAISSANCE INC	0.001%	99.119%
8076	KOPIN CORP COMMON STOCK USD.01	0.001%	99.120%
8077	SEMPERIT AG HOL	0.001%	99.121%
8078	CHINA SILVER GR	0.001%	99.121%
8079	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.122%
8080	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.123%
8081	POCKET CARD CO	0.001%	99.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	CITY LODGE HOTE	0.001%	99.124%
8083	REBOSIS PROPERT	0.001%	99.125%
8084	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.126%
8085	EXMAR	0.001%	99.127%
8086	ALBANY MOLECULA	0.001%	99.128%
8087	VARDHMAN TEXTIL	0.001%	99.128%
8088	AIPHONE CO	0.001%	99.129%
8089	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.130%
8090	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.131%
8091	ASIA PACIFIC TE	0.001%	99.131%
8092	SHANGHAI DASHEN	0.001%	99.132%
8093	LIANHUA SUPERMA	0.001%	99.133%
8094	BR PROPERTIES S	0.001%	99.134%
8095	LIBBEY INC COMMON STOCK USD.01	0.001%	99.135%
8096	SUPERMAX CORPOR	0.001%	99.135%
8097	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.136%
8098	PHARMAENGINE IN	0.001%	99.137%
8099	F-SECURE OYJ	0.001%	99.138%
8100	ALPHA NETWORKS	0.001%	99.138%
8101	KEC INTERNATION	0.001%	99.139%
8102	SHREE CEMENT LT	0.001%	99.140%
8103	ABILITY ENTERPR	0.001%	99.141%
8104	BELLAMY'S AUSTR	0.001%	99.141%
8105	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.142%
8106	TOHO TITANIUM C	0.001%	99.143%
8107	FRASERS CENTREP	0.001%	99.144%
8108	SEKISUI PLASTIC	0.001%	99.145%
8109	NAUTILUS MINERA	0.001%	99.145%
8110	TODA KOGYO CORP	0.001%	99.146%
8111	ATSUGI NYLON IN	0.001%	99.147%
8112	CTT-CORREIOS DE	0.001%	99.148%
8113	WATAMI FOOD SER	0.001%	99.148%
8114	PERSEUS MINING	0.001%	99.149%
8115	HIGASHI NIHON H	0.001%	99.150%
8116	AKTIA BANK OYJ	0.001%	99.151%
8117	ASAHI ORGANIC C	0.001%	99.151%
8118	HI-P INTERNATIO	0.001%	99.152%
8119	CARDNO LIMITED	0.001%	99.153%
8120	TAIWAN LAND DEV	0.001%	99.154%
8121	LEASINVEST REAL	0.001%	99.155%
8122	DELTA-GALIL IND	0.001%	99.155%
8123	EHEALTH INC COMMON STOCK USD.001	0.001%	99.156%
8124	TAKACHIHO ELECT	0.001%	99.157%
8125	TOA CORP	0.001%	99.158%
8126	MEISEI INDUSTRI	0.001%	99.158%
8127	OILES CORPORATI	0.001%	99.159%
8128	FRONTERA ENERGY	0.001%	99.160%
8129	XERO LIMITED	0.001%	99.161%
8130	CORONA CORP	0.001%	99.161%
8131	UNIVERSAL CEMEN	0.001%	99.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	TIGA PILAR SEJA	0.001%	99.163%
8133	KOMATSU SEIREN	0.001%	99.164%
8134	MITSUUROKO CO L	0.001%	99.164%
8135	TAIWAN PCB TECH	0.001%	99.165%
8136	SK TELECOM	0.001%	99.166%
8137	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.167%
8138	SCHALTBAU HOLDI	0.001%	99.167%
8139	CONSORCIO ARA S	0.001%	99.168%
8140	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.169%
8141	PAYPOINT	0.001%	99.170%
8142	K&O ENERGY GROU	0.001%	99.170%
8143	FEED ONE CO LTD	0.001%	99.171%
8144	MOBILEPHONE TEL	0.001%	99.172%
8145	KYOKUTO SECURIT	0.001%	99.173%
8146	SEOHEE CONSTRUC	0.001%	99.173%
8147	MICO LTD	0.001%	99.174%
8148	BIRLA CORP LTD	0.001%	99.175%
8149	PADINI HLDGS BH	0.001%	99.176%
8150	BOSIDENG INTL H	0.001%	99.176%
8151	NIPPON YUSOKI C	0.001%	99.177%
8152	SYMPHONY HLDGS	0.001%	99.178%
8153	YAT SING HOLDIN	0.001%	99.179%
8154	QUESTERRE ENERG	0.001%	99.180%
8155	BANK PERMATA TB	0.001%	99.180%
8156	CYFROWY POLSAT	0.001%	99.181%
8157	GLOBAL MEDIACOM	0.001%	99.182%
8158	FERRARI NV	0.001%	99.183%
8159	INTERNATIONAL S	0.001%	99.183%
8160	SILVER GRANT IN	0.001%	99.184%
8161	KYOBO SECURITIE	0.001%	99.185%
8162	FONTERRA SHAREH	0.001%	99.186%
8163	ICHINEN CO LTD	0.001%	99.186%
8164	ASTRO JAPAN PR	0.001%	99.187%
8165	DALRADIAN RESOU	0.001%	99.188%
8166	HELLENIC PETROL	0.001%	99.189%
8167	HUSQVARNA AB	0.001%	99.189%
8168	SANOH INDUSTRIA	0.001%	99.190%
8169	ASAHI CO LTD	0.001%	99.191%
8170	SBW	0.001%	99.191%
8171	MARUWA UNYU	0.001%	99.192%
8172	DONG-A ST CO LT	0.001%	99.193%
8173	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.194%
8174	NEXT CO LTD	0.001%	99.194%
8175	TAIWAN SOGO SHI	0.001%	99.195%
8176	MICROBIO CO LTD	0.001%	99.196%
8177	AHRESTY CORP	0.001%	99.197%
8178	OLAV THON EIEND	0.001%	99.197%
8179	KEPCO PLANT SER	0.001%	99.198%
8180	CAIRO COMMUNICA	0.001%	99.199%
8181	WIZ SOL CORR DE	0.001%	99.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	PEGASUS SEWING	0.001%	99.200%
8183	HANA MICROELECT	0.001%	99.201%
8184	DATANG INTL POW	0.001%	99.202%
8185	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.203%
8186	SUNDRAM FASTNER	0.001%	99.203%
8187	CHINA OCEANWIDE	0.001%	99.204%
8188	YAHAGI CONST CO	0.001%	99.205%
8189	SOCO INTERNATIO	0.001%	99.206%
8190	INFRAESTRUCTURA	0.001%	99.206%
8191	NEC CAPITAL SOL	0.001%	99.207%
8192	FREUND CORP	0.001%	99.208%
8193	GRO-BELS CO LTD	0.001%	99.209%
8194	HANSOL CHEMICAL	0.001%	99.209%
8195	WIJAYA KARYA	0.001%	99.210%
8196	MERITZ FINANCIA	0.001%	99.211%
8197	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.212%
8198	INV LA CONSTRUC	0.001%	99.212%
8199	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.213%
8200	MEDCO ENERGI IN	0.001%	99.214%
8201	mitsui + CO LTD SPONS ADR ADR	0.001%	99.215%
8202	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.215%
8203	GRUPO INDUSTRIA	0.001%	99.216%
8204	ATLAS FINANCIAL	0.001%	99.217%
8205	CHINA SANJIANG	0.001%	99.217%
8206	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.218%
8207	GUANGSHEN RAILW	0.001%	99.219%
8208	ZINWELL CORP	0.001%	99.220%
8209	SUNG KWANG BEND	0.001%	99.220%
8210	RAYSEARCH LABOR	0.001%	99.221%
8211	ON-BRIGHT ELECT	0.001%	99.222%
8212	IHH HEALTHCARE	0.001%	99.223%
8213	LAI SUN GARMENT	0.001%	99.223%
8214	AIXTRON SE	0.001%	99.224%
8215	WAH LEEIndustr	0.001%	99.225%
8216	AJ RENT CAR	0.001%	99.226%
8217	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.226%
8218	NIIT TECHNOLOGI	0.001%	99.227%
8219	ORIENT SEMICOND	0.001%	99.228%
8220	AKITA DRILLING	0.001%	99.228%
8221	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.229%
8222	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.230%
8223	KONGSBERG GRUPP	0.001%	99.231%
8224	FUNAI ELECTRIC	0.001%	99.231%
8225	CAMBIAN GROUP P	0.001%	99.232%
8226	GNCO	0.001%	99.233%
8227	TAEWOONG CO	0.001%	99.234%
8228	ACTRON TECHNOLO	0.001%	99.234%
8229	BOLSA DE VALOR	0.001%	99.235%
8230	LOTTE NON-LIFE	0.001%	99.236%
8231	SAES GETTERS	0.001%	99.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	JAPAN PETROLEUM	0.001%	99.237%
8233	CGN MEIYA POWER	0.001%	99.238%
8234	FREIGHTWAYS LTD	0.001%	99.239%
8235	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.239%
8236	BEIJING ENT MED	0.001%	99.240%
8237	GUARARAPES CONF	0.001%	99.241%
8238	HKBN LTD	0.001%	99.242%
8239	ENNOCONN CORP	0.001%	99.242%
8240	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.243%
8241	JIANGNAN GROUP	0.001%	99.244%
8242	SOLOCAL GROUP	0.001%	99.244%
8243	OTOKAR OTOMOTIV	0.001%	99.245%
8244	TAIHO KOGYO	0.001%	99.246%
8245	BYUCKSAN CORP	0.001%	99.247%
8246	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.247%
8247	MINOR INTL	0.001%	99.248%
8248	AUBAY	0.001%	99.249%
8249	JIMOTO HLDGS IN	0.001%	99.249%
8250	L&K ENGINEERING	0.001%	99.250%
8251	NIPPON KOEI CO	0.001%	99.251%
8252	CRH PLC	0.001%	99.252%
8253	CONCORD NEW ENE	0.001%	99.252%
8254	KEIYO CO	0.001%	99.253%
8255	OHSO FOOD SERV	0.001%	99.254%
8256	JK TYRE & INDUS	0.001%	99.254%
8257	OSJB HOLDINGS C	0.001%	99.255%
8258	TUBACEX SA	0.001%	99.256%
8259	INAGEYA CO LTD	0.001%	99.257%
8260	FORUS S.A.	0.001%	99.257%
8261	FINOLEX INDUSTR	0.001%	99.258%
8262	INTL GAME SYSTE	0.001%	99.259%
8263	GUOLIAN SECURIT	0.001%	99.259%
8264	HONG KONG AIRCR	0.001%	99.260%
8265	CHUNG HWA PULP	0.001%	99.261%
8266	JAPAN AIRPORT T	0.001%	99.262%
8267	SINCERE NAVIGAT	0.001%	99.262%
8268	SHINKONG INSURA	0.001%	99.263%
8269	HELBOR EMPREEND	0.001%	99.264%
8270	COGOBUY GROUP	0.001%	99.264%
8271	WOORI BANK SPON ADR ADR	0.001%	99.265%
8272	PLAYMATES TOYS	0.001%	99.266%
8273	RYODEN TRADING	0.001%	99.267%
8274	CMIC HOLDINGS C	0.001%	99.267%
8275	IWAKI & CO LTD	0.001%	99.268%
8276	FUJIMI INC	0.001%	99.269%
8277	CASETEK HOLDING	0.001%	99.269%
8278	OXFORD INSTRUME	0.001%	99.270%
8279	NIEN MADE ENTER	0.001%	99.271%
8280	CHUETSU PULP&PA	0.001%	99.272%
8281	HARIMA CHEMICAL	0.001%	99.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	E.I.D.-PARRY(IN	0.001%	99.273%
8283	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.274%
8284	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.274%
8285	VANACHAI GROUP	0.001%	99.275%
8286	HANSEN TECHNOLO	0.001%	99.276%
8287	DAOU DATA CORP	0.001%	99.277%
8288	ALEXANDER FORBE	0.001%	99.277%
8289	TOMOKU CO	0.001%	99.278%
8290	BANCO DE BOGOTA	0.001%	99.279%
8291	FURUSATO INDUST	0.001%	99.279%
8292	DAIKOKU DENKI C	0.001%	99.280%
8293	LUNDIN GOLD INC	0.001%	99.281%
8294	HOPEWELL HIGHWA	0.001%	99.281%
8295	CREATE SD HOLDI	0.001%	99.282%
8296	DECEUNINCK	0.001%	99.283%
8297	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.284%
8298	KIRKLAND S INC COMMON STOCK	0.001%	99.284%
8299	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.285%
8300	ADCOCK INGRAM H	0.001%	99.286%
8301	LAOX CO	0.001%	99.286%
8302	RASSINI SAB DE	0.001%	99.287%
8303	GET NICE HOLDIN	0.001%	99.288%
8304	TRUE NORTH COMM	0.001%	99.288%
8305	EDREAMS ODIGEO	0.001%	99.289%
8306	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.290%
8307	TURVO INTERNATI	0.001%	99.291%
8308	TONAMI HOLDINGS	0.001%	99.291%
8309	TOKYO ENERGY&SY	0.001%	99.292%
8310	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.293%
8311	ZENG HSING INDL	0.001%	99.293%
8312	FENIX OUTDOOR I	0.001%	99.294%
8313	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.295%
8314	GENESIS LAND DE	0.001%	99.295%
8315	OKINAWA CELLULA	0.001%	99.296%
8316	ADATA TECHNOLOG	0.001%	99.297%
8317	HAKUTO CO	0.001%	99.298%
8318	SENEX ENERGY LT	0.001%	99.298%
8319	SCHAEFFLER AG P	0.001%	99.299%
8320	YOMIURI LAND CO	0.001%	99.300%
8321	LIAN BENG GROUP	0.001%	99.300%
8322	CAPRO CORPN	0.001%	99.301%
8323	FALCK RENEWABLE	0.001%	99.302%
8324	NIHON KAGAKU SA	0.001%	99.302%
8325	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.303%
8326	INFO SVS INTL	0.001%	99.304%
8327	UNITECH LIMITED	0.001%	99.304%
8328	ASANUMA CORP	0.001%	99.305%
8329	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.306%
8330	KANEMATSU ELEC	0.001%	99.307%
8331	NOKIA CORP ADR	0.001%	99.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	JUST RETIREMENT	0.001%	99.308%
8333	CHU KONG SHIPPI	0.001%	99.309%
8334	SSANGYONG MOTOR	0.001%	99.309%
8335	RIKEN KEIKI CO	0.001%	99.310%
8336	TA ENTERPRISE B	0.001%	99.311%
8337	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.311%
8338	RORZE CORP	0.001%	99.312%
8339	F&A AQUA HOLDIN	0.001%	99.313%
8340	GRUPO CEMENTOS	0.001%	99.313%
8341	SCHIBSTED ASA	0.001%	99.314%
8342	STANDARD LIFE I	0.001%	99.315%
8343	MITSUBISHI PAPE	0.001%	99.315%
8344	S.M. ENTERTAINM	0.001%	99.316%
8345	GIGASTORAGE COR	0.001%	99.317%
8346	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.318%
8347	NIPPON PILLAR P	0.001%	99.318%
8348	DELTA PROPERTY	0.001%	99.319%
8349	PRUMO LOGISTICA	0.001%	99.320%
8350	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.320%
8351	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.321%
8352	BATU KAWAN BHD	0.001%	99.322%
8353	FUJI PHARM CO L	0.001%	99.322%
8354	YAKUODO CO LTD	0.001%	99.323%
8355	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.324%
8356	ENERGA SA	0.001%	99.324%
8357	NITTO KOHKI CO	0.001%	99.325%
8358	WASION METERS G	0.001%	99.326%
8359	JALUX INC	0.001%	99.326%
8360	LH FINANCIAL GR	0.001%	99.327%
8361	CHIBA KOGYO BAN	0.001%	99.328%
8362	SUNSPRING METAL	0.001%	99.328%
8363	POLYPLEX THAILA	0.001%	99.329%
8364	SANEI ARCHITECT	0.001%	99.330%
8365	LAND & HOUSE PU	0.001%	99.330%
8366	ALICO INC COMMON STOCK USD1.0	0.001%	99.331%
8367	OYO CORPORATION	0.001%	99.332%
8368	O LUXE HOLDINGS	0.001%	99.332%
8369	NAGATANIEN CO L	0.001%	99.333%
8370	TECHNOPRO HLDGS	0.001%	99.334%
8371	SOBHA LIMITED	0.001%	99.335%
8372	MEDIGENE AG	0.001%	99.335%
8373	MACA LIMITED	0.001%	99.336%
8374	ZUMTOBEL AG	0.001%	99.337%
8375	UNITECH PRINTED	0.001%	99.337%
8376	ISRA VISION AG	0.001%	99.338%
8377	KITANO CONST CO	0.001%	99.339%
8378	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.339%
8379	XINJIANG XINXIN	0.001%	99.340%
8380	DIOS FASTIGHETE	0.001%	99.341%
8381	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	HAICHANG HOLDIN	0.001%	99.342%
8383	HOTEL PROPERTY	0.001%	99.343%
8384	MATSUI CONST CO	0.001%	99.343%
8385	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.344%
8386	KROSAKI CORP	0.001%	99.345%
8387	CABCHARGE AUSTR	0.001%	99.345%
8388	CHUKYO BANK	0.001%	99.346%
8389	FRANCE BED HOLD	0.001%	99.347%
8390	MARUZEN SHOWA U	0.001%	99.347%
8391	GUJARAT MINERAL	0.001%	99.348%
8392	HOLTEK SEMICOND	0.001%	99.349%
8393	NOHMI BOSAI	0.001%	99.349%
8394	GLOBAL POWER SY	0.001%	99.350%
8395	POYA CO LTD	0.001%	99.351%
8396	HASTINGS GROUP	0.001%	99.351%
8397	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.352%
8398	GOCOMPARE.COM G	0.001%	99.353%
8399	METALS X LTD	0.001%	99.353%
8400	SUNGCHANG ENTER	0.001%	99.354%
8401	FORTIS HLTH (IN	0.001%	99.355%
8402	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.355%
8403	BUDIMEX	0.001%	99.356%
8404	KURIMOTO	0.001%	99.357%
8405	BASTIDE LE CONF	0.001%	99.357%
8406	HUGEL INC	0.001%	99.358%
8407	TOKYO KEIKI INC	0.001%	99.359%
8408	EIKEN CHEMICAL	0.001%	99.359%
8409	CDI CORP COMMON STOCK USD.1	0.001%	99.360%
8410	NOEVIR HOLDINGS	0.001%	99.361%
8411	TOKYO ROPE MFG	0.001%	99.361%
8412	UNITED ENERGY G	0.001%	99.362%
8413	YASUDA WAREHOUS	0.001%	99.363%
8414	ON THE BEACH GR	0.001%	99.363%
8415	INTERPARK CORP	0.001%	99.364%
8416	PHX ENERGY SERV	0.001%	99.365%
8417	IDEC CORPORATIO	0.001%	99.365%
8418	TOYO RADIATOR C	0.001%	99.366%
8419	MARVELOUS AQL I	0.001%	99.367%
8420	GATEWAY DISTRI	0.001%	99.367%
8421	IWASAKI ELECTRI	0.001%	99.368%
8422	STO AG-PREFERRE	0.001%	99.368%
8423	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.369%
8424	ZHENGZHOU COAL	0.001%	99.370%
8425	TOKYO THEATRES	0.001%	99.370%
8426	CONSTRUTORA TEN	0.001%	99.371%
8427	MIMASU SEMICOND	0.001%	99.372%
8428	YUGANG INTL	0.001%	99.372%
8429	CHIP ENG SENG C	0.001%	99.373%
8430	CREATE RESTAURA	0.001%	99.374%
8431	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	RAIN INDUSTRIES	0.001%	99.375%
8433	SHENGJING BANK	0.001%	99.376%
8434	NIHON CHOUZAI C	0.001%	99.376%
8435	SANYO ELEC RAIL	0.001%	99.377%
8436	PRECIOUS SHIPPI	0.001%	99.378%
8437	MEIKO NETWORK J	0.001%	99.378%
8438	NICHIRIN CO LTD	0.001%	99.379%
8439	H+H INTERNATION	0.001%	99.380%
8440	KANAGAWA CHUO K	0.001%	99.380%
8441	JUNGFRAUBAHN HL	0.001%	99.381%
8442	AGABANG&COMPANY	0.001%	99.381%
8443	METALLURGICAL C	0.001%	99.382%
8444	QLIRO GROUP AB	0.001%	99.383%
8445	FOOSUNG CO LTD	0.001%	99.383%
8446	GRUPO AVAL ACCI	0.001%	99.384%
8447	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.385%
8448	SM INVESTMENTS	0.001%	99.385%
8449	AMOT INVESTMENT	0.001%	99.386%
8450	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.387%
8451	HARBOUR CENTRE	0.001%	99.387%
8452	QINHUANGDAO POR	0.001%	99.388%
8453	F@N COMMUNICATI	0.001%	99.389%
8454	JAPAN MATERIAL	0.001%	99.389%
8455	SHANDONG XINHUA	0.001%	99.390%
8456	CARLO CAVAZZI H	0.001%	99.391%
8457	EAST CAPITAL EX	0.001%	99.391%
8458	ASHIMORI INDUST	0.001%	99.392%
8459	CENIT AG SYSTEM	0.001%	99.392%
8460	KWANG DONG PHAR	0.001%	99.393%
8461	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.394%
8462	ISELECT LTD	0.001%	99.394%
8463	GEK GROUP OF CO	0.001%	99.395%
8464	FARADAY TECHNOL	0.001%	99.396%
8465	SA SA INTL HLDG	0.001%	99.396%
8466	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.397%
8467	AGUAS ANDINAS S	0.001%	99.398%
8468	SHENYIN WANGUO(0.001%	99.398%
8469	BANCO SANTANDER CHILE ADR ADR	0.001%	99.399%
8470	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.400%
8471	AA PLC	0.001%	99.400%
8472	UNIDEN CORP	0.001%	99.401%
8473	SWCC SHOWA HOLD	0.001%	99.401%
8474	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.402%
8475	CEMENTOS ARGOS	0.001%	99.403%
8476	MBK PCL	0.001%	99.403%
8477	FEINTOOL INTERN	0.001%	99.404%
8478	TIANJIN DEVMT H	0.001%	99.405%
8479	WESTGOLD RESOUR	0.001%	99.405%
8480	ARES ALLERGY HO	0.001%	99.406%
8481	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	ITOCHU SHOKUHHN	0.001%	99.407%
8483	AIRASIA X BHD	0.001%	99.408%
8484	HISAKA WORKS LT	0.001%	99.408%
8485	NITTOC CONST CO	0.001%	99.409%
8486	ROAD KING INFRA	0.001%	99.410%
8487	SOUNDWILL HOLDI	0.001%	99.410%
8488	DOOSAN ENGINE C	0.001%	99.411%
8489	SILICONWARE PRE	0.001%	99.412%
8490	TACHIBANA ELETE	0.001%	99.412%
8491	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.413%
8492	SINKO INDUSTRIE	0.001%	99.414%
8493	HYFLUX LTD	0.001%	99.414%
8494	COMMUNISIS PLC	0.001%	99.415%
8495	ILSHIN SPINNING	0.001%	99.415%
8496	COPEL PARANA EN	0.001%	99.416%
8497	CHIYODA INTEGRE	0.001%	99.417%
8498	AVIANCA HOLDING	0.001%	99.417%
8499	CYBERTAN TECHNO	0.001%	99.418%
8500	LIFESTYLE CHINA	0.001%	99.419%
8501	PROACT IT GROUP	0.001%	99.419%
8502	HSIN KUANG STEE	0.001%	99.420%
8503	TOKYO ELECTRON	0.001%	99.420%
8504	PAL CO LTD	0.001%	99.421%
8505	FORMOSAN RUBBER	0.001%	99.422%
8506	SERCO GROUP	0.001%	99.422%
8507	VALUE PARTNERS	0.001%	99.423%
8508	ORIENTAL BK OF	0.001%	99.424%
8509	FJ NEXT CO LTD	0.001%	99.424%
8510	MONOGATARI CORP	0.001%	99.425%
8511	HUNG POO CONSTR	0.001%	99.425%
8512	VILLAGE ROADSHO	0.001%	99.426%
8513	CITY TELECOM (H	0.001%	99.427%
8514	ASUNARO AOKI CO	0.001%	99.427%
8515	FUSION PARTNERS	0.001%	99.428%
8516	MILLS ESTRUTURA	0.001%	99.429%
8517	ICOM INCORPORAT	0.001%	99.429%
8518	GUANGDONG KELON	0.001%	99.430%
8519	GUJARAT NARM	0.001%	99.430%
8520	ECKERT & ZIEGLE	0.001%	99.431%
8521	BERJAYA SPORTS	0.001%	99.432%
8522	KINKI NIPPON TO	0.001%	99.432%
8523	PAN JIT INTERNA	0.001%	99.433%
8524	KAWAI MUSICAL I	0.001%	99.434%
8525	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.434%
8526	KAROON GAS AUST	0.001%	99.435%
8527	MEDIA PRIMA BHD	0.001%	99.435%
8528	STAR CRUISES LT	0.001%	99.436%
8529	HNA HLDGS GP CO	0.001%	99.437%
8530	TECK RESOURCES	0.001%	99.437%
8531	BASLER AG	0.001%	99.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	BIOTEST AG	0.001%	99.438%
8533	YUNGSHIN GLOBAL	0.001%	99.439%
8534	REGIS HEALTHCAR	0.001%	99.440%
8535	ASKA PHARMACEU	0.001%	99.440%
8536	BING-GRAE	0.001%	99.441%
8537	RAUBEX GROUP LT	0.001%	99.442%
8538	LA DORIA SPA	0.001%	99.442%
8539	LASALLE LOGIPOR	0.001%	99.443%
8540	TOTAL ACCESS CO	0.001%	99.443%
8541	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.444%
8542	ALMA MEDIA CORP	0.001%	99.445%
8543	DYNAGREEN ENVIR	0.001%	99.445%
8544	NAPHTHA ISRAEL	0.001%	99.446%
8545	IJT TECHNOLOGY	0.001%	99.446%
8546	ENF TECHNOLOGY	0.001%	99.447%
8547	STARTS PROCEED	0.001%	99.448%
8548	TENWOW INTL HLD	0.001%	99.448%
8549	EMPRESAS LA POL	0.001%	99.449%
8550	GODO STEEL	0.001%	99.449%
8551	EMCORE CORP COMMON STOCK	0.001%	99.450%
8552	YOUYUAN INTERNA	0.001%	99.451%
8553	LUMENS CO LTD	0.001%	99.451%
8554	NATORI CO LTD	0.001%	99.452%
8555	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.453%
8556	EUGENE INVS&SEC	0.001%	99.453%
8557	VIEWWORKS CO LTD	0.001%	99.454%
8558	EAGLE NICE INTE	0.001%	99.454%
8559	SARTORIUS STEDI	0.001%	99.455%
8560	KANADEN CORP	0.001%	99.456%
8561	PRONEXUS INC	0.001%	99.456%
8562	TOFAS TURK OTOM	0.001%	99.457%
8563	ABG SUNDAL COLL	0.001%	99.457%
8564	DORO AB	0.001%	99.458%
8565	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.459%
8566	TOHO CO LTD	0.001%	99.459%
8567	TOYO CORPORATIO	0.001%	99.460%
8568	ARIAKE JAPAN CO	0.001%	99.460%
8569	JAPAN MEDICAL D	0.001%	99.461%
8570	ACTIA GROUP	0.001%	99.462%
8571	CNA GR PHAR	0.001%	99.462%
8572	EXEL INDUSTRIES	0.001%	99.463%
8573	JANOME SEWING M	0.001%	99.463%
8574	RAMELIUS RESOUR	0.001%	99.464%
8575	NISSUI PHARM CO	0.001%	99.465%
8576	DELEK AUTOMOTIV	0.001%	99.465%
8577	NISSHIN FUDOSAN	0.001%	99.466%
8578	KINGSWAY FINANC	0.001%	99.466%
8579	KATO WORKS CO	0.001%	99.467%
8580	CRAWFORD & CO	0.001%	99.468%
8581	RH COMMON STOCK USD.0001	0.001%	99.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	UNION BANK OF P	0.001%	99.469%
8583	SERVCORP	0.001%	99.469%
8584	CONVOY FINANCIA	0.001%	99.470%
8585	PACIFIC HOSPITA	0.001%	99.471%
8586	C UYEMURA & CO	0.001%	99.471%
8587	JW HOLDINGS COR	0.001%	99.472%
8588	ALLAHABAD BANK	0.001%	99.472%
8589	HANNSTAR BOARD	0.001%	99.473%
8590	KYOSAN ELECTRIC	0.001%	99.474%
8591	VIJAYA BANK	0.001%	99.474%
8592	TREVI FINANZIAR	0.001%	99.475%
8593	GUJARAT FLUOROC	0.001%	99.475%
8594	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.476%
8595	KNOW IT AB	0.001%	99.477%
8596	SHINSEGAE FOOD	0.001%	99.477%
8597	SABANA SHARIAH	0.001%	99.478%
8598	SCHIBSTED ASA	0.001%	99.478%
8599	GREAT PANTHER S	0.001%	99.479%
8600	ACBEL POLYTECH	0.001%	99.480%
8601	CARDINAL ENERGY	0.001%	99.480%
8602	DONG AH TIRE&RU	0.001%	99.481%
8603	NIPPON FINE CHE	0.001%	99.481%
8604	KNM GROUP BERHA	0.001%	99.482%
8605	TOWER BERSAMA I	0.001%	99.482%
8606	APCB INC	0.001%	99.483%
8607	KISWIRE LTD	0.001%	99.484%
8608	WUS PRINTD CIRC	0.001%	99.484%
8609	ITC PROPERTIES	0.001%	99.485%
8610	AOC HOLDINGS IN	0.001%	99.485%
8611	SINOSOFT TECHNO	0.001%	99.486%
8612	KYOKUYO CO LTD	0.001%	99.487%
8613	HONEYS CO LTD	0.001%	99.487%
8614	PALIBURG HOLDIN	0.001%	99.488%
8615	HENGDELI HOLDIN	0.001%	99.488%
8616	TOYO SECURITIES	0.001%	99.489%
8617	TELE COLUMBUS A	0.001%	99.490%
8618	BORUSAN BORU	0.001%	99.490%
8619	SIRTEC INTERNAT	0.001%	99.491%
8620	TUAN SING HLDGS	0.001%	99.491%
8621	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.492%
8622	SUGIMOTO & CO L	0.001%	99.492%
8623	ARGAN SA	0.001%	99.493%
8624	HILTON FOOD GRO	0.001%	99.494%
8625	U-SHIN	0.001%	99.494%
8626	OPPENHEIMER HLD	0.001%	99.495%
8627	CHINA ORIENTAL	0.001%	99.495%
8628	EKORNES ASA	0.001%	99.496%
8629	CYBERDYNE INC	0.001%	99.497%
8630	AIZAWA SECURITI	0.001%	99.497%
8631	LIFETECH SCIENT	0.001%	99.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NAKAMURAYA CO L	0.001%	99.498%
8633	JAPAN PILE CORP	0.001%	99.499%
8634	TIANGONG INTERN	0.001%	99.499%
8635	ASALEO CARE LTD	0.001%	99.500%
8636	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.501%
8637	DATALOGIC SPA	0.001%	99.501%
8638	YOMEISHU SEIZO	0.001%	99.502%
8639	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.502%
8640	BEST PACIFIC IN	0.001%	99.503%
8641	SCIENTEX BERHAD	0.001%	99.504%
8642	SUPALAI PCL-NVD	0.001%	99.504%
8643	GUNNEBO AB	0.001%	99.505%
8644	OSK HOLDINGS BH	0.001%	99.505%
8645	ELBIT SYSTEMS L	0.001%	99.506%
8646	CHINA ALL ACCES	0.001%	99.506%
8647	KANGDA INTERNAT	0.001%	99.507%
8648	ASCENDAS INDIA	0.001%	99.508%
8649	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.508%
8650	LOTUS BAKERIES	0.001%	99.509%
8651	WESTAR ENERGY I	0.001%	99.509%
8652	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.510%
8653	TOYO KOHAN CO	0.001%	99.510%
8654	RADEX-HERAKLITH	0.001%	99.511%
8655	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.512%
8656	KOREA ELEC TERM	0.001%	99.512%
8657	GLOBAL&YUASA BA	0.001%	99.513%
8658	KOATSU GAS KOGY	0.001%	99.513%
8659	COMBA TELECOM S	0.001%	99.514%
8660	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.514%
8661	OCTODEC	0.001%	99.515%
8662	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.516%
8663	MARKETECH INTL	0.001%	99.516%
8664	PARROT	0.001%	99.517%
8665	KEIHANSHIN RL	0.001%	99.517%
8666	KAWASAN INDS JA	0.001%	99.518%
8667	NIHON TOKUSHU T	0.001%	99.518%
8668	DEOLEO SA	0.001%	99.519%
8669	OCEAN-LAND GROU	0.001%	99.520%
8670	SC ASSET CORPOR	0.001%	99.520%
8671	IMMSI SPA	0.001%	99.521%
8672	GENKY STORES IN	0.001%	99.521%
8673	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.522%
8674	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.522%
8675	LIVART CO LTD	0.001%	99.523%
8676	LEIFHEIT AG	0.001%	99.524%
8677	ING BANK SLASKI	0.001%	99.524%
8678	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.525%
8679	CHORI CO LTD	0.001%	99.525%
8680	XP POWER LTD	0.001%	99.526%
8681	CHUANGS CONS IN	0.001%	99.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SVENSKA HANDELS	0.001%	99.527%
8683	MAXIS BHD	0.001%	99.528%
8684	PNE WIND AG	0.001%	99.528%
8685	ICHIA TECHNOLOG	0.001%	99.529%
8686	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.529%
8687	SHINYOUNG SECS	0.001%	99.530%
8688	PW MEDTECH GROU	0.001%	99.530%
8689	NHPC LTD	0.001%	99.531%
8690	NAN HAI CORPORA	0.001%	99.531%
8691	BROOKFIELD REAL	0.001%	99.532%
8692	JIAYUAN INTERNA	0.001%	99.533%
8693	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.533%
8694	PCM INC COMMON STOCK USD.001	0.001%	99.534%
8695	QAF LTD	0.001%	99.534%
8696	SCHAFFNER HOLDI	0.001%	99.535%
8697	CHINA STRATEGIC	0.001%	99.535%
8698	GRUH FINANCE	0.001%	99.536%
8699	ESSITY AKTIEBOL	0.001%	99.536%
8700	XIABUXIABU CATE	0.001%	99.537%
8701	HYUNDAI HCN CO	0.001%	99.538%
8702	BIMB HLDGS BERH	0.001%	99.538%
8703	FUJI KIKO CO LT	0.001%	99.539%
8704	YADEA GROUP HOL	0.001%	99.539%
8705	MATSUI SECURITI	0.001%	99.540%
8706	SENTUL CITY TBK	0.001%	99.540%
8707	TAIKO BANK	0.001%	99.541%
8708	SHOEI FOODS COR	0.001%	99.542%
8709	DENYO CO	0.001%	99.542%
8710	NIPPON YAKIN KO	0.001%	99.543%
8711	TRIVENI ENGINEE	0.001%	99.543%
8712	CELLNEX TELECOM	0.001%	99.544%
8713	JAPAN BUSINESS	0.001%	99.544%
8714	SEKONIX CO LTD	0.001%	99.545%
8715	S&T DYNAMICS CO	0.001%	99.545%
8716	ORANGE POLSKA	0.001%	99.546%
8717	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.547%
8718	HILONG HOLDING	0.001%	99.547%
8719	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.548%
8720	KITAGAWA IRON W	0.001%	99.548%
8721	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.549%
8722	TUNE INS HOLDIN	0.001%	99.549%
8723	KENON HLDGS LTD	0.001%	99.550%
8724	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.550%
8725	CLEANUP CORP	0.001%	99.551%
8726	PAN INTL INDL	0.001%	99.551%
8727	GRUPO NUTRESA S	0.001%	99.552%
8728	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.553%
8729	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.553%
8730	GILLETTE INDIA	0.001%	99.554%
8731	FLEURY MICHON	0.001%	99.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	NCC GROUP LTD.	0.001%	99.555%
8733	JACKPOTJOY PLC	0.001%	99.555%
8734	SURYA CITRA MED	0.001%	99.556%
8735	ICHIKOH INDUSTR	0.001%	99.556%
8736	ATOM CORPORATIO	0.001%	99.557%
8737	DISH TV INDIA L	0.001%	99.557%
8738	TECHNOVATOR INT	0.001%	99.558%
8739	YUME INC COMMON STOCK USD.001	0.001%	99.559%
8740	TAKAOKA TOKO HL	0.001%	99.559%
8741	CIE FINANCIER T	0.001%	99.560%
8742	TOA DORO KOGYO	0.001%	99.560%
8743	NS SHOPPING CO	0.001%	99.561%
8744	SANYO SHOKAI	0.001%	99.561%
8745	AKER AMERICAN S	0.001%	99.562%
8746	NL INDUSTRIES	0.001%	99.562%
8747	RHYTHM WATCH CO	0.001%	99.563%
8748	IVE GROUP LTD	0.001%	99.563%
8749	CHIYODA CO	0.001%	99.564%
8750	HARDINGE INC	0.001%	99.565%
8751	ENTRA ASA	0.001%	99.565%
8752	I-NET CORP	0.001%	99.566%
8753	ROMANDE ENERGIE	0.001%	99.566%
8754	COLLINS FOOD LT	0.001%	99.567%
8755	BUMRUNGRAD HOPT	0.001%	99.567%
8756	HC INTERNATIONA	0.001%	99.568%
8757	SUMMIT R/EST HL	0.001%	99.568%
8758	IWATSUKA CONFEC	0.001%	99.569%
8759	HIROSE ELECTRIC	0.001%	99.569%
8760	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.570%
8761	MALAYAN CEMENT	0.001%	99.570%
8762	CENTROTEC SUSTA	0.001%	99.571%
8763	CHENNAI PETROLE	0.001%	99.572%
8764	POSCO ICT CO LT	0.001%	99.572%
8765	VETOQUINOL SA	0.001%	99.573%
8766	HADERA PAPER LT	0.001%	99.573%
8767	ENERGY FUELS INC COMMON STOCK	0.001%	99.574%
8768	ANEST IWATA COR	0.001%	99.574%
8769	ARTNATURE INC	0.001%	99.575%
8770	HANMI PHARM CO	0.001%	99.575%
8771	AMPER SA	0.001%	99.576%
8772	GRAND KOREA LEI	0.001%	99.576%
8773	TOA OIL CO LTD	0.001%	99.577%
8774	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.577%
8775	COUNTRYWIDE	0.001%	99.578%
8776	FARMSCO	0.001%	99.578%
8777	P S CORPORATION	0.001%	99.579%
8778	OSAKA ORGANIC C	0.001%	99.579%
8779	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.580%
8780	GRUPO ROTOPLAS	0.001%	99.581%
8781	CLS HOLDINGS PL	0.001%	99.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MITSUI HOME CO	0.001%	99.582%
8783	TICON INDUSTRIA	0.001%	99.582%
8784	ABOITIZ POWER C	0.001%	99.583%
8785	SHINWA KAIUN	0.001%	99.583%
8786	MISAWA HOMES HO	0.001%	99.584%
8787	YUSHIRO CHEMICA	0.001%	99.584%
8788	MITSUI MATSUSHI	0.001%	99.585%
8789	MESOBLAST LTD	0.001%	99.585%
8790	SHIN NIPPON AIR	0.001%	99.586%
8791	VA TECH WABAG L	0.001%	99.586%
8792	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.587%
8793	STP & I PCL-FOR	0.001%	99.587%
8794	BEGA CHEESE LTD	0.001%	99.588%
8795	TOM TAILOR HOLD	0.001%	99.588%
8796	TYMAN PLC	0.001%	99.589%
8797	SAMART CORP PCL	0.001%	99.589%
8798	ANHUI EXPRESSWA	0.001%	99.590%
8799	KITO CORP	0.001%	99.590%
8800	GUN EI CHEM IND	0.001%	99.591%
8801	PFIZER LTD	0.001%	99.592%
8802	NZX LTD	0.001%	99.592%
8803	SHINAGAWA REFRA	0.001%	99.593%
8804	ZUIKO CORP	0.001%	99.593%
8805	CNQC INTERNATIO	0.001%	99.594%
8806	EMPEROR WATCH A	0.001%	99.594%
8807	TECNISA SA	0.001%	99.595%
8808	ABC ARBITRAGE	0.001%	99.595%
8809	BLUE DART EXPRE	0.001%	99.596%
8810	HANKUK CARBON C	0.001%	99.596%
8811	SWEDISH ORPHAN	0.001%	99.597%
8812	TAKEEI CORPORAT	0.001%	99.597%
8813	FURUNO ELECTRIC	0.001%	99.598%
8814	HUCHEMS FINE CH	0.001%	99.598%
8815	HONG FOK CORP	0.001%	99.599%
8816	ODFJELL DRILLIN	0.001%	99.599%
8817	KT CORP SP ADR ADR	0.001%	99.600%
8818	NIPPON CONCRETE	0.001%	99.600%
8819	APPLIED DEVELOP	0.001%	99.601%
8820	DISTELL GROUP L	0.001%	99.601%
8821	EMPERIA HOLDING	0.001%	99.602%
8822	URTHECAST CORP	0.001%	99.602%
8823	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.603%
8824	EGUARANTEE INC.	0.001%	99.603%
8825	VAN LANSCHOT NV	0.001%	99.604%
8826	THYE MING INDUS	0.001%	99.604%
8827	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.605%
8828	SANY HEAVY EQUI	0.001%	99.605%
8829	ICHIYOSHI SECS	0.001%	99.606%
8830	RESTAURANT BRAN	0.001%	99.606%
8831	TAMBURI INVESTM	0.001%	99.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.607%
8833	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.608%
8834	KOBE BUSSAN CO	0.001%	99.608%
8835	ALTISOURCE PORT	0.001%	99.609%
8836	TOKYO RAKUTENCH	0.001%	99.609%
8837	MAEZAWA KASEI I	0.001%	99.610%
8838	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.611%
8839	TAKIRON CO	0.001%	99.611%
8840	HO TUNG CHEMICA	0.001%	99.612%
8841	ATRIA GROUP PLC	0.001%	99.612%
8842	JHSF PARTICIPAC	0.001%	99.613%
8843	ULKER BISKUVI S	0.001%	99.613%
8844	MAHLE METAL LEV	0.001%	99.614%
8845	CAL-COMP ELECTR	0.001%	99.614%
8846	FUJIJURA RUBBER	0.001%	99.615%
8847	SHINAGAWA FUEL	0.001%	99.615%
8848	TRAVELZOO COMMON STOCK USD.01	0.001%	99.616%
8849	BIGBEN INTERACT	0.001%	99.616%
8850	TOEI ANIMATION	0.001%	99.617%
8851	CONNECT GROUP	0.001%	99.617%
8852	PRICER AB	0.001%	99.618%
8853	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.618%
8854	NICHIBAN CO	0.001%	99.619%
8855	UEM SUNRISE BHD	0.001%	99.619%
8856	HUANG HSIANG CO	0.001%	99.620%
8857	DE LICACY INDUS	0.001%	99.620%
8858	UNION BANK OF I	0.001%	99.621%
8859	CARLSBERG BREWE	0.001%	99.621%
8860	MUCKLOW(A&J) GR	0.001%	99.622%
8861	SPACE CO LTD	0.001%	99.622%
8862	CSE GLOBAL LIMI	0.000%	99.623%
8863	TMAC RESOURCES	0.000%	99.623%
8864	BAYSIDE LAND CO	0.000%	99.624%
8865	MICROPORT SCIEN	0.000%	99.624%
8866	MAXVALU TOKAI C	0.000%	99.625%
8867	BAOYE GROUP CO	0.000%	99.625%
8868	DAIKOKUTENBUSSA	0.000%	99.626%
8869	PLAZZA AG REG A	0.000%	99.626%
8870	INBODY CO LTD	0.000%	99.627%
8871	JAGRAN PRAKASHA	0.000%	99.627%
8872	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.628%
8873	ANADOLU SIGORTA	0.000%	99.628%
8874	CENTURY CITY IN	0.000%	99.629%
8875	SK SECURITIES C	0.000%	99.629%
8876	MANZ AUTOMATION	0.000%	99.630%
8877	MAEZAWA KYUSO I	0.000%	99.630%
8878	COSEL CO	0.000%	99.631%
8879	STAMFORD LAND	0.000%	99.631%
8880	DOTTIKON ES HOL	0.000%	99.632%
8881	ENDO LIGHTING C	0.000%	99.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.632%
8883	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.633%
8884	ERAWAN GROUP	0.000%	99.633%
8885	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.634%
8886	TOSHO PRINTING	0.000%	99.634%
8887	ICHIKEN CO LTD	0.000%	99.635%
8888	KAS BANK	0.000%	99.635%
8889	RIKEN TECHNOS C	0.000%	99.636%
8890	ODELIC CO LTD	0.000%	99.636%
8891	MIRAE ASSET LIF	0.000%	99.637%
8892	NIPPON DENWA SH	0.000%	99.637%
8893	CHIPMOS TECHNOL	0.000%	99.638%
8894	HYUNDAI CONSTRU	0.000%	99.638%
8895	PRIMO WATER CORP COMMON STOCK	0.000%	99.639%
8896	HANJIN HEAVY IN	0.000%	99.639%
8897	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.640%
8898	NETMIND FINANCI	0.000%	99.640%
8899	RIGHT-ON CO	0.000%	99.641%
8900	MITANI SEKISAN	0.000%	99.641%
8901	ORGANO	0.000%	99.642%
8902	SOC BAINS DE ME	0.000%	99.642%
8903	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.643%
8904	NZ REFINING CO	0.000%	99.643%
8905	TORISHIMA PUMP	0.000%	99.644%
8906	NIHON ESLEAD CO	0.000%	99.644%
8907	DAEWOONG CO LTD	0.000%	99.645%
8908	OROCOBRE LTD	0.000%	99.645%
8909	TOP FRONTIER IN	0.000%	99.645%
8910	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.646%
8911	CANVEST ENVIRON	0.000%	99.646%
8912	KRS CORPORATION	0.000%	99.647%
8913	FOURLIS S.A.	0.000%	99.647%
8914	CARE PROPERTY I	0.000%	99.648%
8915	BW PLANTATION	0.000%	99.648%
8916	YOULCHON CHEMIC	0.000%	99.649%
8917	ALINCO INC	0.000%	99.649%
8918	EIDAI CO.LTD.	0.000%	99.650%
8919	AVIC INTL HOLD	0.000%	99.650%
8920	BONHEUR ASA	0.000%	99.651%
8921	MUHAK CO LTD	0.000%	99.651%
8922	FUJI CORP LTD/O	0.000%	99.652%
8923	GOOD-YEAR	0.000%	99.652%
8924	MATSUYA CO (TOK	0.000%	99.653%
8925	SAC'S BAR HOLDI	0.000%	99.653%
8926	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.654%
8927	CIMSA	0.000%	99.654%
8928	KYUNG DONG NAVI	0.000%	99.654%
8929	SICHUAN EXPRESS	0.000%	99.655%
8930	AIRPORT FACILIT	0.000%	99.655%
8931	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	AINSWORTH GAME	0.000%	99.656%
8933	RASA INDUSTRIES	0.000%	99.657%
8934	SPRING REAL EST	0.000%	99.657%
8935	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.658%
8936	CENTRAL SEC PAT	0.000%	99.658%
8937	ECLERX SERVICES	0.000%	99.659%
8938	ELECTRA CONSUME	0.000%	99.659%
8939	COLOUR LIFE SER	0.000%	99.660%
8940	YORK WATER CO COMMON STOCK	0.000%	99.660%
8941	RINGER HUT CO L	0.000%	99.661%
8942	TELEFONICA CZEK	0.000%	99.661%
8943	AMATA CORP PUBL	0.000%	99.661%
8944	DIC ASSET AG	0.000%	99.662%
8945	GRAND BAOXIN AU	0.000%	99.662%
8946	HEXAGON COMPOSI	0.000%	99.663%
8947	FERROLIGAS FERB	0.000%	99.663%
8948	ELEC DE STRASBO	0.000%	99.664%
8949	TIVOLI A/S	0.000%	99.664%
8950	BANGKOK BANK	0.000%	99.665%
8951	DHIPAYA INSURAN	0.000%	99.665%
8952	ELDERS LTD	0.000%	99.666%
8953	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.666%
8954	SAMPO CORP	0.000%	99.667%
8955	ELECNOR SA	0.000%	99.667%
8956	SAWADA HOLDINGS	0.000%	99.668%
8957	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.668%
8958	SAJO INDUSTRIES	0.000%	99.668%
8959	SEA HOLDINGS LT	0.000%	99.669%
8960	BANQUE CANTONAL	0.000%	99.669%
8961	MIKUNI CORP	0.000%	99.670%
8962	FIRST TRACTOR C	0.000%	99.670%
8963	AUSTBROKERS HLD	0.000%	99.671%
8964	NAMYANG DAIRY P	0.000%	99.671%
8965	ALPS LOGISTICS	0.000%	99.672%
8966	ROSENBAUER INTE	0.000%	99.672%
8967	REIS INC COMMON STOCK USD.01	0.000%	99.673%
8968	AVANCE GAS HOLD	0.000%	99.673%
8969	CEGEDIM	0.000%	99.673%
8970	DEUTSCHE BANK M	0.000%	99.674%
8971	SESODA CORP	0.000%	99.674%
8972	MARS ENGINEERIN	0.000%	99.675%
8973	BK OF GREECE	0.000%	99.675%
8974	VICTORY CITY IN	0.000%	99.676%
8975	WARSAW STOCK EX	0.000%	99.676%
8976	ATTACQ LTD	0.000%	99.677%
8977	LPKF LASER & EL	0.000%	99.677%
8978	SHIBUSAWA W/HOU	0.000%	99.678%
8979	AMADEUS FIRE AG	0.000%	99.678%
8980	CHINA METAL INT	0.000%	99.678%
8981	YTL POWER INTL	0.000%	99.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	LATTICE SEMICON	0.000%	99.679%
8983	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.680%
8984	HITRON TECHNOLO	0.000%	99.680%
8985	LE BELIER	0.000%	99.681%
8986	BANK BUKOPIN PT	0.000%	99.681%
8987	EVERGREEN INTL	0.000%	99.682%
8988	LUMAX INTERNATI	0.000%	99.682%
8989	HOOSIERS HOLDIN	0.000%	99.683%
8990	ADO Group Ltd	0.000%	99.683%
8991	SINTEX INDUSTRI	0.000%	99.683%
8992	NITTO SEIKO CO	0.000%	99.684%
8993	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.684%
8994	SENSHUKAI CO	0.000%	99.685%
8995	BOURBON SA	0.000%	99.685%
8996	HIRAKAWA HEWTEC	0.000%	99.686%
8997	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.686%
8998	TEST RESEARCH I	0.000%	99.687%
8999	MORY INDUSTRIES	0.000%	99.687%
9000	HUDACO INDUSTRI	0.000%	99.687%
9001	MINMETALS LAND	0.000%	99.688%
9002	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.688%
9003	CHINA LNG GROUP	0.000%	99.689%
9004	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.689%
9005	PROTO CORP	0.000%	99.690%
9006	UNIFIN FINANCIE	0.000%	99.690%
9007	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.691%
9008	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.691%
9009	HUNTSWORTH PLC	0.000%	99.691%
9010	ASX LTD	0.000%	99.692%
9011	AUST WORLDWIDE	0.000%	99.692%
9012	WERELDHAVE BELG	0.000%	99.693%
9013	MAMEZOU	0.000%	99.693%
9014	JMS CO	0.000%	99.694%
9015	PRIMA INDUSTRIE	0.000%	99.694%
9016	KH VATEC	0.000%	99.695%
9017	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.695%
9018	KSB AG	0.000%	99.695%
9019	SAFEWAY INC	0.000%	99.696%
9020	CIVEO CORP	0.000%	99.696%
9021	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.697%
9022	ELECTRICITY GEN	0.000%	99.697%
9023	VIRGIN AUSTRALI	0.000%	99.698%
9024	SAMSUNG ENGINEE	0.000%	99.698%
9025	KERRY TJ LOGIST	0.000%	99.698%
9026	NISHIKAWA RUBBE	0.000%	99.699%
9027	KOMATSU WALL IN	0.000%	99.699%
9028	DAE-IL CORP	0.000%	99.700%
9029	GFPT PCL	0.000%	99.700%
9030	FOLLI FOLLIE GP	0.000%	99.701%
9031	F&F COMPANY	0.000%	99.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	FUJITA KANKO IN	0.000%	99.702%
9033	VIEL ET COMPAGN	0.000%	99.702%
9034	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.702%
9035	HOUSTON WIRE &	0.000%	99.703%
9036	FUJIKURA KASEI	0.000%	99.703%
9037	NICK SCALI LTD	0.000%	99.704%
9038	CLEAR MEDIA	0.000%	99.704%
9039	YOUNG POONG COR	0.000%	99.705%
9040	KSL HLDGS BERHA	0.000%	99.705%
9041	ALBARAKA TURK K	0.000%	99.705%
9042	MAXIM POWER COR	0.000%	99.706%
9043	MONASH IVF GRP	0.000%	99.706%
9044	DONGWONIndustr	0.000%	99.707%
9045	MIE KOTSU GP HL	0.000%	99.707%
9046	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.708%
9047	ALVIVA HOLDINGS	0.000%	99.708%
9048	EM-TECH CO LTD	0.000%	99.708%
9049	THORN GROUP LTD	0.000%	99.709%
9050	SURUGA CO LTD	0.000%	99.709%
9051	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.710%
9052	ALI CORP	0.000%	99.710%
9053	EQT HOLDINGS LT	0.000%	99.711%
9054	ZIG SHENG INDL	0.000%	99.711%
9055	HUMAX CO LTD	0.000%	99.711%
9056	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.712%
9057	SABATE DIOSOS	0.000%	99.712%
9058	CHAMBAL FER	0.000%	99.713%
9059	IEI INTEGRATION	0.000%	99.713%
9060	SPRINGLAND INTE	0.000%	99.714%
9061	ROXGOLD INC	0.000%	99.714%
9062	KEE TAI PROPERT	0.000%	99.714%
9063	SINDO RICOH	0.000%	99.715%
9064	GRUPO LALA SAB	0.000%	99.715%
9065	SHANGHAI PRIME	0.000%	99.716%
9066	UNION TOOL CO	0.000%	99.716%
9067	MIDLAND REALTY	0.000%	99.717%
9068	ORBITE TECHNOLO	0.000%	99.717%
9069	SHANGHAI FUDAN-	0.000%	99.717%
9070	PUBLIC FINANCIA	0.000%	99.718%
9071	SOCOVESA SA	0.000%	99.718%
9072	AMVIG HOLDINGS	0.000%	99.719%
9073	UCO BANK	0.000%	99.719%
9074	TPV TECHNOLOGY	0.000%	99.720%
9075	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.720%
9076	MOTHERCARE	0.000%	99.720%
9077	SECHE ENVIRONNE	0.000%	99.721%
9078	TAUNG GOLD INTE	0.000%	99.721%
9079	JAPAN TRASCITY	0.000%	99.722%
9080	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.722%
9081	BOE VARITRONIX	0.000%	99.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	LAURENT-PERRIER	0.000%	99.723%
9083	MALAYAN FLOUR M	0.000%	99.723%
9084	MARUBUN CORP	0.000%	99.724%
9085	DEUTSCHE PFANDB	0.000%	99.724%
9086	TAIWAN FU HSING	0.000%	99.725%
9087	BOUSTEAD SINGAP	0.000%	99.725%
9088	KOZA ALTIN ISLE	0.000%	99.725%
9089	REALIA BUSINESS	0.000%	99.726%
9090	EVEREST TEXTILE	0.000%	99.726%
9091	INDS BACHOCO SA	0.000%	99.727%
9092	WONDERFUL SKY F	0.000%	99.727%
9093	THAICOM PUBLIC	0.000%	99.728%
9094	COOKPAD INC	0.000%	99.728%
9095	GUANGZHOU PHARM	0.000%	99.728%
9096	OLVI	0.000%	99.729%
9097	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.729%
9098	INDOFOOD AGRI R	0.000%	99.730%
9099	MOBILEZONE HOLD	0.000%	99.730%
9100	KYUNGBANG LTD	0.000%	99.730%
9101	CIRCASSIA PHARM	0.000%	99.731%
9102	ORBIS	0.000%	99.731%
9103	TCI CO LTD	0.000%	99.732%
9104	REPCO HOME FINA	0.000%	99.732%
9105	MANGALORE REF &	0.000%	99.732%
9106	RM PLC	0.000%	99.733%
9107	MITO SECURITIES	0.000%	99.733%
9108	OSTASIATISKE KO	0.000%	99.734%
9109	COLABOR GROUP I	0.000%	99.734%
9110	CHUO SPRING CO	0.000%	99.735%
9111	JAPFA LTD	0.000%	99.735%
9112	SANKYO SEIKO CO	0.000%	99.735%
9113	SHANGHAI FUDAN	0.000%	99.736%
9114	BOER POWER HOLD	0.000%	99.736%
9115	BANK PEMBANGUNA	0.000%	99.737%
9116	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.737%
9117	DUSTIN GROUP AB	0.000%	99.737%
9118	MAEDA KOSEN CO.	0.000%	99.738%
9119	GUJARAT PIPAVAV	0.000%	99.738%
9120	TRANSCOM WORLDW	0.000%	99.739%
9121	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.739%
9122	NIPPON KANZAI C	0.000%	99.739%
9123	IC COMPANYS	0.000%	99.740%
9124	COLLECTION HOUS	0.000%	99.740%
9125	ROCKY BRANDS INC COMMON STOCK	0.000%	99.741%
9126	CK POWER PCL	0.000%	99.741%
9127	KALPATARU POWER	0.000%	99.741%
9128	FANG HOLDINGS LTD ADR ADR	0.000%	99.742%
9129	BERLI JUCKER CO	0.000%	99.742%
9130	FUSO PHARM	0.000%	99.743%
9131	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	FLOW TRADERS	0.000%	99.744%
9133	GRUPO SECURITY	0.000%	99.744%
9134	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.744%
9135	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.745%
9136	TSUTSUMI JEWELR	0.000%	99.745%
9137	AEON CO. (M) BH	0.000%	99.746%
9138	YAMATANE CORP N	0.000%	99.746%
9139	BANK OF KAOHSIU	0.000%	99.746%
9140	NICOX	0.000%	99.747%
9141	CENTRAL AUTO	0.000%	99.747%
9142	IL&FS TRANSPORT	0.000%	99.748%
9143	SBS MEDIA HOLDI	0.000%	99.748%
9144	TIPTREE INC COMMON STOCK USD.001	0.000%	99.748%
9145	BMTC GROUP INC	0.000%	99.749%
9146	ELAN MICROELECT	0.000%	99.749%
9147	SRV GROUP OYJ	0.000%	99.750%
9148	ENKA INSAAT VE	0.000%	99.750%
9149	WELLING HOLD LT	0.000%	99.750%
9150	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.751%
9151	DAEJAN HOLDINGS	0.000%	99.751%
9152	DIRECT INSURANC	0.000%	99.752%
9153	ASCENCIO	0.000%	99.752%
9154	HARBIN BANK CO	0.000%	99.752%
9155	SPROTT RESOURCE	0.000%	99.753%
9156	INDOSAT TBK PT	0.000%	99.753%
9157	NISSEI ASB MACH	0.000%	99.754%
9158	MR MAX CORP	0.000%	99.754%
9159	DALIAN PORT (PD	0.000%	99.754%
9160	INABA SEISAKUSH	0.000%	99.755%
9161	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.755%
9162	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.755%
9163	ACNB CORP COMMON STOCK USD2.5	0.000%	99.756%
9164	FAR EAST ORCH	0.000%	99.756%
9165	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.757%
9166	NIHON DEMPA KOG	0.000%	99.757%
9167	JAPAN RADIO CO	0.000%	99.757%
9168	ACTER CO LTD	0.000%	99.758%
9169	1ST SHANGHAI IN	0.000%	99.758%
9170	TOMOE ENGINEERI	0.000%	99.759%
9171	EMPRESA DE ENER	0.000%	99.759%
9172	CJ HELLOVISION	0.000%	99.759%
9173	FIELDS CORP	0.000%	99.760%
9174	NOMURA CO LTD	0.000%	99.760%
9175	SIOEN INDUSTRIE	0.000%	99.761%
9176	ENERGIEDIENST H	0.000%	99.761%
9177	KLCC PROPERTY H	0.000%	99.761%
9178	OP FINANCIAL IN	0.000%	99.762%
9179	ORION CORP	0.000%	99.762%
9180	MIRATI THERAPEU	0.000%	99.763%
9181	NORDJYSKE BANK	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	SYNDICATE BANK	0.000%	99.763%
9183	WEST HOLDINGS C	0.000%	99.764%
9184	ISENTIA GROUP L	0.000%	99.764%
9185	VANTAGE INTERNA	0.000%	99.764%
9186	ITALIAN-THAI DE	0.000%	99.765%
9187	EL.EN. SPA	0.000%	99.765%
9188	HIGHLIGHT COMMU	0.000%	99.766%
9189	3M INDIA LTD	0.000%	99.766%
9190	SHOFU INC	0.000%	99.766%
9191	GROUP LEASE PUB	0.000%	99.767%
9192	NIPPON CHEMIPHA	0.000%	99.767%
9193	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.768%
9194	MAHINDRA CIE AU	0.000%	99.768%
9195	LIPPO CHINA RES	0.000%	99.768%
9196	CHAMPION TECHNO	0.000%	99.769%
9197	MANI INC	0.000%	99.769%
9198	KAWASHO GECOSS	0.000%	99.769%
9199	TONG-TAI MACHIN	0.000%	99.770%
9200	KONAKA CO LTD	0.000%	99.770%
9201	MAX INDIA LTD/N	0.000%	99.771%
9202	WING ON CO INT	0.000%	99.771%
9203	ACCURAY INC COMMON STOCK USD.001	0.000%	99.771%
9204	CYIENT LIMITED	0.000%	99.772%
9205	GLACIER MEDIA I	0.000%	99.772%
9206	ELANDERS AB	0.000%	99.772%
9207	YAMAMURA GLASS	0.000%	99.773%
9208	YOKOWO CO LTD	0.000%	99.773%
9209	SARKUYSAN ELEKT	0.000%	99.774%
9210	VIOHALCO SA	0.000%	99.774%
9211	HOKKO CHEMICAL	0.000%	99.774%
9212	OHASHI TECHNICA	0.000%	99.775%
9213	TORRENT POWER L	0.000%	99.775%
9214	HIRAMATSU INC	0.000%	99.776%
9215	LAGERCANTZ GRO	0.000%	99.776%
9216	YASHILI INTL HL	0.000%	99.776%
9217	DAISYO CORP	0.000%	99.777%
9218	MASTER GLORY GR	0.000%	99.777%
9219	PINE CLIFF ENER	0.000%	99.777%
9220	ASPO OYJ	0.000%	99.778%
9221	MARUSAN SECUR	0.000%	99.778%
9222	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.779%
9223	KEY COFFEE INC	0.000%	99.779%
9224	AP EAGERS LTD	0.000%	99.779%
9225	LOW & BONAR PLC	0.000%	99.780%
9226	ASCENDIS HEALTH	0.000%	99.780%
9227	NITTO FC CO	0.000%	99.780%
9228	NIPPON HUME PIP	0.000%	99.781%
9229	NET INSIGHT	0.000%	99.781%
9230	PLANET PAYMENT	0.000%	99.781%
9231	THERMADOR GROUP	0.000%	99.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	ICHIBANYA CO LT	0.000%	99.782%
9233	SAMYUNG TRA	0.000%	99.783%
9234	INUI GLOBAL LOG	0.000%	99.783%
9235	TAMURA TAIKO HL	0.000%	99.783%
9236	THAI STANLEY EL	0.000%	99.784%
9237	ELITEGROUP COMP	0.000%	99.784%
9238	MERAFE RESOURCE	0.000%	99.784%
9239	CAC CORPORATION	0.000%	99.785%
9240	TAKIHYO CO LTD	0.000%	99.785%
9241	CHINA NEW TOWN	0.000%	99.786%
9242	ROYAL BAFOKENG	0.000%	99.786%
9243	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.786%
9244	SUMINOE TEXTILE	0.000%	99.787%
9245	13 HOLDINGS LTD	0.000%	99.787%
9246	PHOENIX SATELLI	0.000%	99.787%
9247	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.788%
9248	ASIA POLYMER	0.000%	99.788%
9249	SOITEC	0.000%	99.788%
9250	NAGAWA CO LTD	0.000%	99.789%
9251	S-CONNECT CO LT	0.000%	99.789%
9252	HAP SENG PLANTA	0.000%	99.790%
9253	GRUPPO MUTUIONL	0.000%	99.790%
9254	MAOYE INTL HOLD	0.000%	99.790%
9255	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.791%
9256	PLAYMATES HOLDI	0.000%	99.791%
9257	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.791%
9258	SEPTENI CO LTD	0.000%	99.792%
9259	DATA#3 LTD	0.000%	99.792%
9260	ISU CHEMICAL	0.000%	99.792%
9261	TAT HONG HOLDIN	0.000%	99.793%
9262	SRG TAKAMI	0.000%	99.793%
9263	UNITED UTILITIE	0.000%	99.794%
9264	ITAB SHOP CONCE	0.000%	99.794%
9265	FIRST STEAMSHIP	0.000%	99.794%
9266	SMS MANAGEMENT	0.000%	99.795%
9267	POLETOWIN PITCR	0.000%	99.795%
9268	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.795%
9269	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.796%
9270	CARLIT HOLDINGS	0.000%	99.796%
9271	DAESANG HOLDING	0.000%	99.796%
9272	BAY ENERGY LTD	0.000%	99.797%
9273	HANSOL PAPER CO	0.000%	99.797%
9274	VAN DE VELDE	0.000%	99.797%
9275	SAM KWANG GLASS	0.000%	99.798%
9276	ACOM CO	0.000%	99.798%
9277	CSS INDUSTRIES	0.000%	99.798%
9278	CLEAR CHANNEL O	0.000%	99.799%
9279	MUNSUN CAPITAL	0.000%	99.799%
9280	FALCO BIOSYSTEM	0.000%	99.800%
9281	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ANGLO-EASTN PLA	0.000%	99.800%
9283	FINDEL	0.000%	99.801%
9284	AXWAY SOFTWARE	0.000%	99.801%
9285	CHINA ANIMATION	0.000%	99.801%
9286	TARSUS GROUP PL	0.000%	99.802%
9287	VOCENTO	0.000%	99.802%
9288	JOBAN KOSAN CO	0.000%	99.802%
9289	YUSEN LOGISTICS	0.000%	99.803%
9290	TNPL	0.000%	99.803%
9291	RESILUX	0.000%	99.803%
9292	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.804%
9293	GODFREY PHILLIP	0.000%	99.804%
9294	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.805%
9295	CHUGAI RO CO LT	0.000%	99.805%
9296	MODERNLAND REAL	0.000%	99.805%
9297	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.806%
9298	HILAN LTD	0.000%	99.806%
9299	LUNG KEE(BERMUD	0.000%	99.806%
9300	EXFO INC	0.000%	99.807%
9301	WESTPORTS HOLDI	0.000%	99.807%
9302	KINGS TOWN CONS	0.000%	99.807%
9303	PACIFIC CURRENT	0.000%	99.808%
9304	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.808%
9305	CHUNGHWA PICTUR	0.000%	99.808%
9306	ID LOGISTICS GR	0.000%	99.809%
9307	MOROZOFF LIMITE	0.000%	99.809%
9308	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.809%
9309	CHINESE MARITIM	0.000%	99.810%
9310	PYEONG HWA AUTO	0.000%	99.810%
9311	IMVESCOR RESTAU	0.000%	99.810%
9312	SPORTON INTERNA	0.000%	99.811%
9313	CAYMAN ENGLE Y I	0.000%	99.811%
9314	HARMONICARE MED	0.000%	99.811%
9315	KI-STAR REAL ES	0.000%	99.812%
9316	CHUN YUAN STEEL	0.000%	99.812%
9317	V1 GROUP LTD	0.000%	99.813%
9318	AROTECH CORP COMMON STOCK USD.01	0.000%	99.813%
9319	mitsui mining c	0.000%	99.813%
9320	VITEC GROUP	0.000%	99.814%
9321	NICHIEI CO	0.000%	99.814%
9322	INFORMATION SVC	0.000%	99.814%
9323	EHl CAR SERVICES SPON ADR ADR USD.001	0.000%	99.815%
9324	BUND CENTER INV	0.000%	99.815%
9325	RHODES FOOD GRO	0.000%	99.815%
9326	ANADOLU CAM	0.000%	99.816%
9327	VECTOR	0.000%	99.816%
9328	GUANGDONG LAND	0.000%	99.816%
9329	SUHEUNG CAPSULE	0.000%	99.817%
9330	LINEDATA SERVIC	0.000%	99.817%
9331	DONG A ELTEK CO	0.000%	99.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	CIA ENERGET CEA	0.000%	99.818%
9333	ADDLIFE AB	0.000%	99.818%
9334	SYNTHOS SA	0.000%	99.818%
9335	EASTERN WATER R	0.000%	99.819%
9336	DO & CO AG	0.000%	99.819%
9337	DONGWON FOOD& B	0.000%	99.819%
9338	GADANG HOLDINGS	0.000%	99.820%
9339	SEBANG CO LTD	0.000%	99.820%
9340	BHAKTI INVESTAM	0.000%	99.820%
9341	TOC CO	0.000%	99.821%
9342	SIEMENS INDIA L	0.000%	99.821%
9343	MATRIX CONCEPTS	0.000%	99.821%
9344	CHINA XLX FERTI	0.000%	99.822%
9345	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.822%
9346	COSLIGHT TECH I	0.000%	99.822%
9347	FIBRA SHOP PORT	0.000%	99.823%
9348	HONGKONG CHINES	0.000%	99.823%
9349	SHINKAWA	0.000%	99.823%
9350	HUONS CO LTD	0.000%	99.824%
9351	HIRANO TECSEED	0.000%	99.824%
9352	RION CO LTD	0.000%	99.824%
9353	AVON RUBBER	0.000%	99.825%
9354	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.825%
9355	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.825%
9356	GAKKEN CO	0.000%	99.826%
9357	CHONG KUN DANG	0.000%	99.826%
9358	IBSTOCK PLC	0.000%	99.826%
9359	PLDT INC SPON ADR ADR	0.000%	99.827%
9360	HIMATSINGKA SEI	0.000%	99.827%
9361	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.827%
9362	TV AZTECA	0.000%	99.828%
9363	S&T HOLDINGS CO	0.000%	99.828%
9364	CHINA CHEM&PHAR	0.000%	99.828%
9365	TER BEKE SA	0.000%	99.829%
9366	DONGWHA PHARM.C	0.000%	99.829%
9367	DEL MONTE PACIF	0.000%	99.829%
9368	ISTYLE INC	0.000%	99.830%
9369	BELL SYSTEM24 H	0.000%	99.830%
9370	OKK CORP	0.000%	99.830%
9371	WANG ON GROUP	0.000%	99.831%
9372	TIME TECHNO	0.000%	99.831%
9373	DAEKYO	0.000%	99.831%
9374	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.832%
9375	SPARX ASSET MAN	0.000%	99.832%
9376	GODREJ PROPERTI	0.000%	99.832%
9377	POS MALAYSIA	0.000%	99.833%
9378	ASIA HOLDINGS C	0.000%	99.833%
9379	PFSWEB INC COMMON STOCK USD.001	0.000%	99.833%
9380	REGINA MIRACLE	0.000%	99.834%
9381	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	ELLAKTOR SA	0.000%	99.834%
9383	EVN AG	0.000%	99.835%
9384	SINCERE WATCH H	0.000%	99.835%
9385	TK CORP	0.000%	99.835%
9386	D&L INDUSTRIES	0.000%	99.835%
9387	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.836%
9388	OUE COMMERCIAL	0.000%	99.836%
9389	BEADELL RESOURC	0.000%	99.836%
9390	EXCEL CO LTD	0.000%	99.837%
9391	OIL INDIA LTD	0.000%	99.837%
9392	MODETOUR NETWOR	0.000%	99.837%
9393	HEG LIMITED	0.000%	99.838%
9394	CAVOTEC SA	0.000%	99.838%
9395	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.838%
9396	ANN JOO RESOURC	0.000%	99.839%
9397	OENON HOLDINGS	0.000%	99.839%
9398	CYBEROPTICS CORP COMMON STOCK	0.000%	99.839%
9399	PARTNERS REAL E	0.000%	99.840%
9400	WILMINGTON GROU	0.000%	99.840%
9401	ENERGY EQUITY C	0.000%	99.840%
9402	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.841%
9403	ROKKO BUTTER CO	0.000%	99.841%
9404	BCO DESIO E BRI	0.000%	99.841%
9405	SERVICE STREAM	0.000%	99.842%
9406	ZEALAND PHARMA	0.000%	99.842%
9407	LUBY'S INC.	0.000%	99.842%
9408	OPTEX COMPANY	0.000%	99.842%
9409	MELCO HOLDINGS	0.000%	99.843%
9410	EARTH CHEMICAL	0.000%	99.843%
9411	ELNUSA TBK	0.000%	99.843%
9412	SOFT-WORLD INTL	0.000%	99.844%
9413	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.844%
9414	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.844%
9415	KUOYANG CONSTRU	0.000%	99.845%
9416	CHINA PIONEER P	0.000%	99.845%
9417	WORLDLINE	0.000%	99.845%
9418	POLY CULTURE GR	0.000%	99.846%
9419	CHINA POWER CLE	0.000%	99.846%
9420	SEOHAN CO LTD	0.000%	99.846%
9421	CTI ENGINEERING	0.000%	99.847%
9422	FAITH INC	0.000%	99.847%
9423	MELBOURNE IT	0.000%	99.847%
9424	TTW PUBLIC COMP	0.000%	99.847%
9425	DCM SHRIRAM LTD	0.000%	99.848%
9426	RAMI LEVI CHAIN	0.000%	99.848%
9427	BEIJING JINGNEN	0.000%	99.848%
9428	UNITED SPIRITS	0.000%	99.849%
9429	STRATTEC SECURI	0.000%	99.849%
9430	ARGO GRAPHICS I	0.000%	99.849%
9431	TAISEI LAMICK C	0.000%	99.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	SINYI REALTY IN	0.000%	99.850%
9433	PROMOTORA DE IN	0.000%	99.850%
9434	LONG BON INTERN	0.000%	99.851%
9435	ZENITAKA CORP	0.000%	99.851%
9436	MAGMA FINCORP L	0.000%	99.851%
9437	KEPCO ENGINEERI	0.000%	99.851%
9438	INNOTECH CORP	0.000%	99.852%
9439	GL LTD	0.000%	99.852%
9440	GUJARAT ALKALIE	0.000%	99.852%
9441	METRO KAJANG HL	0.000%	99.853%
9442	REJECT SHOP LTD	0.000%	99.853%
9443	VINDA INTERNATI	0.000%	99.853%
9444	AMBASSADOR HOTE	0.000%	99.854%
9445	KOBE ELECTRIC R	0.000%	99.854%
9446	HONWORLD GROUP	0.000%	99.854%
9447	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.855%
9448	CHINA VAST INDU	0.000%	99.855%
9449	OTONOMY INC COMMON STOCK USD.001	0.000%	99.855%
9450	TAMA HOME CO LT	0.000%	99.855%
9451	JK CEMENTS LTD	0.000%	99.856%
9452	XTREME DRILLING	0.000%	99.856%
9453	KECK SENG(MAL)B	0.000%	99.856%
9454	NISSIN FOOD HOL	0.000%	99.857%
9455	VICTORIA PARK A	0.000%	99.857%
9456	KINGMAKER FOOTW	0.000%	99.857%
9457	YIZHENG CHEM FI	0.000%	99.858%
9458	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.858%
9459	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.858%
9460	TAKISAWA MACHIN	0.000%	99.858%
9461	WAREHOUSE GROUP	0.000%	99.859%
9462	NEXEN CORPORATI	0.000%	99.859%
9463	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.859%
9464	TREASURE ASA	0.000%	99.860%
9465	MQ HOLDING AB	0.000%	99.860%
9466	VINY THAI	0.000%	99.860%
9467	RCF	0.000%	99.861%
9468	AKSIGORTA AS	0.000%	99.861%
9469	SEMCON AB	0.000%	99.861%
9470	NAVA BHARAT VEN	0.000%	99.861%
9471	HANKOOK SHELL O	0.000%	99.862%
9472	TOYO ELECTRIC	0.000%	99.862%
9473	COMP ENG & CONS	0.000%	99.862%
9474	GCA SAVVIAN COR	0.000%	99.863%
9475	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.863%
9476	AKCANSА CIMENTO	0.000%	99.863%
9477	RASSINI SAB DE	0.000%	99.864%
9478	DAIDO KOGYO CO	0.000%	99.864%
9479	TECHNOTRANS AG	0.000%	99.864%
9480	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.864%
9481	GREEN CROSS COR	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.865%
9483	SAN SHING FASTE	0.000%	99.865%
9484	MASON FINANCIAL	0.000%	99.866%
9485	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.866%
9486	PARIS MIKI INC	0.000%	99.866%
9487	INTER PARFUMS	0.000%	99.867%
9488	NATIONAL AGRICU	0.000%	99.867%
9489	ALPHA SYSTEMS I	0.000%	99.867%
9490	UMW OIL & GAS C	0.000%	99.867%
9491	PACIFIC CENTURY	0.000%	99.868%
9492	YUKEN KOGYO	0.000%	99.868%
9493	SEACHANGE INTL	0.000%	99.868%
9494	OZNER WATER INT	0.000%	99.869%
9495	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.869%
9496	VECIMA NETWORKS	0.000%	99.869%
9497	GEM DIAMONDS	0.000%	99.870%
9498	BANGKOK AVIAT F	0.000%	99.870%
9499	CATENA AB	0.000%	99.870%
9500	ASESOR DE ACTIV	0.000%	99.870%
9501	DAIICHI KENSETS	0.000%	99.871%
9502	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.871%
9503	CHINOOK ENERGY	0.000%	99.871%
9504	EMPEROR ENTERTA	0.000%	99.872%
9505	TOMORROW FOCUS	0.000%	99.872%
9506	SUNLAND GROUP L	0.000%	99.872%
9507	PTG ENERGY PCL	0.000%	99.872%
9508	TOTTORI BANK	0.000%	99.873%
9509	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.873%
9510	ZIGNAGO VETRO S	0.000%	99.873%
9511	ESCALADE INC COMMON STOCK	0.000%	99.874%
9512	ES-CON JAPAN LT	0.000%	99.874%
9513	AREZZO INDUSTRI	0.000%	99.874%
9514	MANDARIN ORIENT	0.000%	99.874%
9515	AMIYAKI TEI CO	0.000%	99.875%
9516	UNION BK OF TAI	0.000%	99.875%
9517	SAM JIN PHARM	0.000%	99.875%
9518	XXL ASA	0.000%	99.876%
9519	AWARE INC	0.000%	99.876%
9520	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.876%
9521	PRG-SCHULTZ INT	0.000%	99.876%
9522	PHARMA MAR SA	0.000%	99.877%
9523	ALKANE RESOURCE	0.000%	99.877%
9524	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.877%
9525	ENERGY RESOURCE	0.000%	99.878%
9526	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.878%
9527	NIKKO CO	0.000%	99.878%
9528	MUGEN ESTATE CO	0.000%	99.878%
9529	KG CHEMICAL COR	0.000%	99.879%
9530	NICE INFORMATIO	0.000%	99.879%
9531	QUALITAS CONTOL	0.000%	99.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.879%
9533	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.880%
9534	UNIPAR UNIAO DE	0.000%	99.880%
9535	RECRM RESEARCH	0.000%	99.880%
9536	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.881%
9537	PMP COMMUNICATI	0.000%	99.881%
9538	LUBELSKI WEGIEL	0.000%	99.881%
9539	THROMBOGENICS N	0.000%	99.881%
9540	FLUIDRA SA	0.000%	99.882%
9541	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.882%
9542	ATENOR	0.000%	99.882%
9543	MICRONICS JAPAN	0.000%	99.883%
9544	HYUNDAI ENGINEE	0.000%	99.883%
9545	ASIA CEMENT CHI	0.000%	99.883%
9546	KINKI SHARYO CO	0.000%	99.883%
9547	ROSTELECOM OJSC	0.000%	99.884%
9548	AXACTOR AB	0.000%	99.884%
9549	YC CO LTD	0.000%	99.884%
9550	ABLYNX NV	0.000%	99.884%
9551	GAFISA SA	0.000%	99.885%
9552	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.885%
9553	SUMITOMO PRECIS	0.000%	99.885%
9554	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.886%
9555	PINGUELY-HAULOT	0.000%	99.886%
9556	SRI SPORTS LIMI	0.000%	99.886%
9557	PLATINUM GROUP	0.000%	99.886%
9558	ZUKEN INC	0.000%	99.887%
9559	KORADIOR HOLDIN	0.000%	99.887%
9560	TOKYO TEKKO CO	0.000%	99.887%
9561	SAMCHULLY	0.000%	99.888%
9562	CODAN LTD	0.000%	99.888%
9563	RATCHABURI ELEC	0.000%	99.888%
9564	ALROV PROPERTIE	0.000%	99.888%
9565	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.889%
9566	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.889%
9567	VP PLC	0.000%	99.889%
9568	ACAL	0.000%	99.889%
9569	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.890%
9570	HANEDA ZENITH H	0.000%	99.890%
9571	FURSYS	0.000%	99.890%
9572	HT&E LTD	0.000%	99.891%
9573	TOMOE CORP	0.000%	99.891%
9574	KERUR HOLDINGS	0.000%	99.891%
9575	BIG SHOPPING CE	0.000%	99.891%
9576	BasicNet S.p.A.	0.000%	99.892%
9577	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.892%
9578	SHUNFENG INTL C	0.000%	99.892%
9579	G-7 HOLDINGS IN	0.000%	99.892%
9580	KYERYONG CONST	0.000%	99.893%
9581	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	HAGIWARA ELECTR	0.000%	99.893%
9583	PEGAS NONWOVENS	0.000%	99.893%
9584	SEOBU T&D	0.000%	99.894%
9585	PSI AG GESELL F	0.000%	99.894%
9586	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.894%
9587	GAMEVIL INC	0.000%	99.895%
9588	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.895%
9589	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.895%
9590	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.895%
9591	TECHNO RYOWA LT	0.000%	99.896%
9592	CMMB VISION HOL	0.000%	99.896%
9593	CENTER LABORATO	0.000%	99.896%
9594	QUABIT IMMOBILI	0.000%	99.896%
9595	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.897%
9596	BEIJINGWEST IND	0.000%	99.897%
9597	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.897%
9598	SECOM JOSHINETS	0.000%	99.897%
9599	CHEUK NANG HLDG	0.000%	99.898%
9600	ASIA FINANCIAL	0.000%	99.898%
9601	GEO ENERGY RESO	0.000%	99.898%
9602	YELP INC COMMON STOCK USD.000001	0.000%	99.898%
9603	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.899%
9604	MITSUBISHI RESE	0.000%	99.899%
9605	RUENTEX INDUSTR	0.000%	99.899%
9606	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.899%
9607	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.900%
9608	HSIN CHONG CONS	0.000%	99.900%
9609	NEMAK SAB DE CV	0.000%	99.900%
9610	TOWER LTD	0.000%	99.900%
9611	HALCYON AGRI CO	0.000%	99.901%
9612	REGIONAL CONT L	0.000%	99.901%
9613	WEATHERNEWS INC	0.000%	99.901%
9614	PEET LIMITED	0.000%	99.901%
9615	SAKAI OVEX CO L	0.000%	99.902%
9616	ALLIED ELECTRON	0.000%	99.902%
9617	HIAG IMMOBILIEN	0.000%	99.902%
9618	AFRICA ISRAEL P	0.000%	99.903%
9619	NAKAYAMA STEEL	0.000%	99.903%
9620	SFP DINING	0.000%	99.903%
9621	KURIYAMA HOLDIN	0.000%	99.903%
9622	TRISURA GROUP LTD COMMON STOCK	0.000%	99.904%
9623	SAN FANG CHEMIC	0.000%	99.904%
9624	NAGANO BANK	0.000%	99.904%
9625	MEGAWIDE CONS C	0.000%	99.904%
9626	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.905%
9627	KEY TRONIC CORP COMMON STOCK	0.000%	99.905%
9628	ECHELON FINANCI	0.000%	99.905%
9629	TOMATO BANK LTD	0.000%	99.905%
9630	CELLCOM ISRAEL	0.000%	99.906%
9631	ANF IMMOBILIER	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	HY LOK	0.000%	99.906%
9633	GOLDEN LAND PRO	0.000%	99.906%
9634	COOPER ENERGY L	0.000%	99.907%
9635	ESSEL PROP	0.000%	99.907%
9636	DAIDOH	0.000%	99.907%
9637	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.907%
9638	NIPPON CHEM IND	0.000%	99.908%
9639	FUJI CORP/MIYAG	0.000%	99.908%
9640	TRANSACTION CAP	0.000%	99.908%
9641	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.908%
9642	INVICTA HOLDING	0.000%	99.909%
9643	STEIN MART INC COMMON STOCK USD.01	0.000%	99.909%
9644	SATORI ELECTRIC	0.000%	99.909%
9645	NESCO	0.000%	99.909%
9646	GROUP FIVE	0.000%	99.909%
9647	CARASSO MOTORS	0.000%	99.910%
9648	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.910%
9649	SNAI SPA	0.000%	99.910%
9650	TOSHO CO LTD	0.000%	99.910%
9651	DAISHINKU CORP	0.000%	99.911%
9652	CHEVALIER INTL	0.000%	99.911%
9653	TRADELINK ELECT	0.000%	99.911%
9654	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.911%
9655	WHA CORP PCL	0.000%	99.912%
9656	MK RESTAURANT G	0.000%	99.912%
9657	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.912%
9658	INDUSTRIA REIT	0.000%	99.912%
9659	OHB SE	0.000%	99.913%
9660	TAO HEUNG HOLDI	0.000%	99.913%
9661	CHONGQING MACHI	0.000%	99.913%
9662	GRUPO GICSA SA	0.000%	99.913%
9663	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.914%
9664	KYOWA LEATHER	0.000%	99.914%
9665	MORTGAGE CHOICE	0.000%	99.914%
9666	PHOSAGRO OJSC	0.000%	99.914%
9667	DAEHAN STEEL CO	0.000%	99.915%
9668	BGP HOLDINGS (P	0.000%	99.915%
9669	FUTURE SYSTEMS	0.000%	99.915%
9670	NEW HOPE CORP	0.000%	99.915%
9671	LIPPO CIKARANG	0.000%	99.916%
9672	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.916%
9673	BLACK BOX CORP	0.000%	99.916%
9674	PETRA FOODS LTD	0.000%	99.916%
9675	CLARK INC COMMO	0.000%	99.916%
9676	INDO COUNT INDU	0.000%	99.917%
9677	INDUSTRIAL BLDG	0.000%	99.917%
9678	RATNAMANI METAL	0.000%	99.917%
9679	BSL CORPORATION	0.000%	99.917%
9680	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.918%
9681	CAN DO CO LTD	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	COFFEE DAY ENTE	0.000%	99.918%
9683	KOMEHYO	0.000%	99.918%
9684	GYM GROUP PLC/T	0.000%	99.919%
9685	COCA-COLA ICECE	0.000%	99.919%
9686	SAFETY GODOWN C	0.000%	99.919%
9687	AVIC INTERNATIO	0.000%	99.919%
9688	MIVTACH SHAMIR	0.000%	99.920%
9689	HANIL E-HWA CO	0.000%	99.920%
9690	MYSTATE LTD	0.000%	99.920%
9691	APPROACH RESOUR	0.000%	99.920%
9692	KAWASUMI LABS I	0.000%	99.920%
9693	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.921%
9694	HANKUK PAPER MF	0.000%	99.921%
9695	SCOPE METALS GR	0.000%	99.921%
9696	DIALIGHT PLC	0.000%	99.921%
9697	FAR LTD	0.000%	99.922%
9698	SINO THAI EN,FG	0.000%	99.922%
9699	DY CORP	0.000%	99.922%
9700	CW GROUP HLDGS	0.000%	99.922%
9701	TOBU STORE CO L	0.000%	99.923%
9702	GILAT SATELLITE	0.000%	99.923%
9703	PC TEL INC COMMON STOCK USD.001	0.000%	99.923%
9704	YANCHANG PETROL	0.000%	99.923%
9705	BOUSTEAD PLANTA	0.000%	99.923%
9706	CARPETRIGHT	0.000%	99.924%
9707	TUNAS BARU LAMP	0.000%	99.924%
9708	ROBINSON PCL	0.000%	99.924%
9709	AEON CREDIT SER	0.000%	99.924%
9710	GEAR ENERGY LTD	0.000%	99.925%
9711	POLYTEC ASSET H	0.000%	99.925%
9712	SAMSE SA	0.000%	99.925%
9713	IMPEXMETAL	0.000%	99.925%
9714	NICHIA STEEL WO	0.000%	99.925%
9715	QUINTIS LTD	0.000%	99.926%
9716	KORTEK CORPN	0.000%	99.926%
9717	UTD PLANTATION	0.000%	99.926%
9718	YAIZU SUISANKAG	0.000%	99.926%
9719	WMIH CORP COMMON STOCK USD.00001	0.000%	99.927%
9720	FOX WIZEL LTD	0.000%	99.927%
9721	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.927%
9722	IMPERIAL HOTEL	0.000%	99.927%
9723	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.927%
9724	CARBORUNDUM	0.000%	99.928%
9725	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.928%
9726	HSIL LTD	0.000%	99.928%
9727	LIFCO AB-B SHS	0.000%	99.928%
9728	KONDOTEC INC	0.000%	99.929%
9729	MAHARASHTRA SEA	0.000%	99.929%
9730	ADCORP HLDGS	0.000%	99.929%
9731	UNITY OPTO TECH	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	TRAKCJA SA	0.000%	99.929%
9733	STRONG PETROCHE	0.000%	99.930%
9734	PERENNIAL REAL	0.000%	99.930%
9735	OVERSEAS CHINES	0.000%	99.930%
9736	LANDS END INC COMMON STOCK USD.01	0.000%	99.930%
9737	HFA HOLDINGS LI	0.000%	99.931%
9738	KASEN INTERNATI	0.000%	99.931%
9739	IDP EDUCATION L	0.000%	99.931%
9740	POLYMET MINING	0.000%	99.931%
9741	EMPERADOR INC	0.000%	99.931%
9742	KRAKATAU STEEL	0.000%	99.932%
9743	IFG GROUP PLC	0.000%	99.932%
9744	NEPES CORPORATI	0.000%	99.932%
9745	AES GENER SA	0.000%	99.932%
9746	GRANULES INDIA	0.000%	99.933%
9747	PIPAVAV DEFENCE	0.000%	99.933%
9748	TECHNO ELECTRIC	0.000%	99.933%
9749	ITFOR INC	0.000%	99.933%
9750	FAG BEARINGS IN	0.000%	99.933%
9751	GHCL LTD	0.000%	99.934%
9752	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.934%
9753	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.934%
9754	WESTPORT INNOVA	0.000%	99.934%
9755	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.935%
9756	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.935%
9757	KOREA TECH BANK	0.000%	99.935%
9758	SHIMOJIMA CO LT	0.000%	99.935%
9759	AARTI INDS	0.000%	99.935%
9760	FUJISHOJI CO.LT	0.000%	99.936%
9761	UNISYS CORP	0.000%	99.936%
9762	DECMIL GROUP LT	0.000%	99.936%
9763	GODREJ INDUSTRI	0.000%	99.936%
9764	HALOWS CO LTD	0.000%	99.936%
9765	THURGAUER KANTO	0.000%	99.937%
9766	AMERIGO RESOURC	0.000%	99.937%
9767	AEROPORTO VENEZ	0.000%	99.937%
9768	CHINA DYNAMICS	0.000%	99.937%
9769	UEM EDGENTA BHD	0.000%	99.938%
9770	EAST WEST BANKI	0.000%	99.938%
9771	DAIHATSU DIESEL	0.000%	99.938%
9772	CROWN CONFECTIO	0.000%	99.938%
9773	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.938%
9774	EIH LTD	0.000%	99.939%
9775	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.939%
9776	OTSUKA KAGU	0.000%	99.939%
9777	HONG LEONG ASIA	0.000%	99.939%
9778	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.939%
9779	SHIHLIN ELEC &	0.000%	99.940%
9780	CROOZ INC	0.000%	99.940%
9781	FORMOSAN UNION	0.000%	99.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	TMK PAO GDR REG S GDR	0.000%	99.940%
9783	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.940%
9784	HWA SHIN CO	0.000%	99.941%
9785	MUTOW CO LTD	0.000%	99.941%
9786	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.941%
9787	NIHON PLAST CO	0.000%	99.941%
9788	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.942%
9789	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.942%
9790	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.942%
9791	ASIAN GROWTH PR	0.000%	99.942%
9792	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.942%
9793	SUNCALL CORP	0.000%	99.943%
9794	SHELL REFINING(0.000%	99.943%
9795	KAPSCH TRAFFICC	0.000%	99.943%
9796	NSL LTD	0.000%	99.943%
9797	NATURAL ALTERNT	0.000%	99.943%
9798	SKF INDIA LTD	0.000%	99.944%
9799	COCO'S JAPAN CO	0.000%	99.944%
9800	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.944%
9801	GOOD RESOURCES	0.000%	99.944%
9802	Phoenix Mills L	0.000%	99.944%
9803	NISSEI PLSTIC I	0.000%	99.945%
9804	BLUE SQUARE REA	0.000%	99.945%
9805	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.945%
9806	TAINAN ENTERPRI	0.000%	99.945%
9807	SELCUK ECZA DEP	0.000%	99.945%
9808	SILVER CHEF LTD	0.000%	99.946%
9809	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.946%
9810	JOHN LAING GROU	0.000%	99.946%
9811	E TEC E&C LTD	0.000%	99.946%
9812	PLATZER FASTIGH	0.000%	99.946%
9813	YONDENKO CORP	0.000%	99.947%
9814	MONGOLIAN MININ	0.000%	99.947%
9815	PACASMAYO	0.000%	99.947%
9816	FDM GROUP PLC	0.000%	99.947%
9817	PROGRESS WERK A	0.000%	99.947%
9818	INTL PAPER	0.000%	99.948%
9819	CHINA FINANCIAL	0.000%	99.948%
9820	CASTINGS	0.000%	99.948%
9821	STRAITS TRADING	0.000%	99.948%
9822	GETIN NOBLE BA	0.000%	99.948%
9823	VIVA INDUSTRIAL	0.000%	99.949%
9824	TOHOKU BANK	0.000%	99.949%
9825	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.949%
9826	TAMARACK VALLEY	0.000%	99.949%
9827	GFOOT CO LTD	0.000%	99.949%
9828	AGORA	0.000%	99.950%
9829	YNH PROPERTY BH	0.000%	99.950%
9830	UNICHEM LABS	0.000%	99.950%
9831	CICOR TECHNOLOG	0.000%	99.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	CRAWFORD & CO	0.000%	99.950%
9833	CATHAY NO 1 REI	0.000%	99.951%
9834	REXLOT HOLDINGS	0.000%	99.951%
9835	CEDAR WOODS PRO	0.000%	99.951%
9836	VILLA WORLD LTD	0.000%	99.951%
9837	SEVERFIELD-ROWE	0.000%	99.951%
9838	ZHUHAI HLDGS IN	0.000%	99.952%
9839	HOME INVEST BEL	0.000%	99.952%
9840	BASWARE OYJ	0.000%	99.952%
9841	CHINA RUNDONG A	0.000%	99.952%
9842	AVENG	0.000%	99.952%
9843	BANK INTERNASIO	0.000%	99.952%
9844	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.953%
9845	AGV PRODUCTS	0.000%	99.953%
9846	SELVAAG BOLIG A	0.000%	99.953%
9847	INTER CARS SA	0.000%	99.953%
9848	T COOK IND	0.000%	99.953%
9849	IMMOBEL	0.000%	99.954%
9850	CRCC HIGH-TECH	0.000%	99.954%
9851	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.954%
9852	SANYO TRADING C	0.000%	99.954%
9853	MCLEOD RUSSEL I	0.000%	99.954%
9854	VON ROLL HOLDIN	0.000%	99.955%
9855	HIROSHIMA ELEC	0.000%	99.955%
9856	SINO GRANDNESS	0.000%	99.955%
9857	KATHMANDU HOLDI	0.000%	99.955%
9858	TAIKO PHARMACEU	0.000%	99.955%
9859	MINEROS S.A.	0.000%	99.956%
9860	MJ GLEESON PLC	0.000%	99.956%
9861	SKANDINAVISKA E	0.000%	99.956%
9862	MCPHERSONS LTD	0.000%	99.956%
9863	OCL INDIA LTD	0.000%	99.956%
9864	CROWN CONFECTIO	0.000%	99.956%
9865	WATAHAN & CO LT	0.000%	99.957%
9866	CENTURY PACIFIC	0.000%	99.957%
9867	ION BEAM APPLIC	0.000%	99.957%
9868	TURK TRKTOR VE	0.000%	99.957%
9869	CARR'S GROUP PL	0.000%	99.957%
9870	SVENSKA CELLULO	0.000%	99.958%
9871	DAPHNE INTERNA	0.000%	99.958%
9872	KEPPEL TELECOM&	0.000%	99.958%
9873	NORCROS PLC	0.000%	99.958%
9874	CENTURIA METROP	0.000%	99.958%
9875	CHORUS LTD ADR ADR	0.000%	99.958%
9876	HOGG ROBINSON G	0.000%	99.959%
9877	KAORI HEAT TREA	0.000%	99.959%
9878	LAKSHMI VILAS B	0.000%	99.959%
9879	SKANDIABANKEN A	0.000%	99.959%
9880	BANYAN TREE HOL	0.000%	99.959%
9881	INFOMEDIA	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	CALEDONIA MININ	0.000%	99.960%
9883	FULLER SMITH &	0.000%	99.960%
9884	KHON KAEN SUGAR	0.000%	99.960%
9885	TOPPS TILES	0.000%	99.960%
9886	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.960%
9887	CORP BANK	0.000%	99.961%
9888	AICHI TOKEI DEN	0.000%	99.961%
9889	YAC CO LTD	0.000%	99.961%
9890	WOONGJIN THINKB	0.000%	99.961%
9891	YUANSHENGTAI DA	0.000%	99.961%
9892	HATHWAY CABLE	0.000%	99.961%
9893	NVC LIGHTING HO	0.000%	99.962%
9894	KOHSOKU CORP	0.000%	99.962%
9895	BRAEMAR SHIPPIN	0.000%	99.962%
9896	ASHTROM PROPERT	0.000%	99.962%
9897	DRDGOLD LTD	0.000%	99.962%
9898	TA ANN HOLDINGS	0.000%	99.962%
9899	SOCAM DEVELOPME	0.000%	99.963%
9900	OXLEY HOLDINGS	0.000%	99.963%
9901	NOBINA AB	0.000%	99.963%
9902	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.963%
9903	NEW ZEALAND OIL	0.000%	99.963%
9904	HONG KONG FERRY	0.000%	99.963%
9905	PRIMERO MINING CORP COMMON STOCK	0.000%	99.964%
9906	CGG SA	0.000%	99.964%
9907	REGIONAL REIT L	0.000%	99.964%
9908	STREET CAPITAL	0.000%	99.964%
9909	KPX CHEMICAL	0.000%	99.964%
9910	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.964%
9911	VINA CONCHA Y T	0.000%	99.965%
9912	SITOI GROUP HLD	0.000%	99.965%
9913	LEMMINKAINEN OY	0.000%	99.965%
9914	KINTETSU DPT ST	0.000%	99.965%
9915	VOLT INFO SCIEN	0.000%	99.965%
9916	HKSCAN OYJ	0.000%	99.965%
9917	UNITED MICROELECTRON SP ADR ADR	0.000%	99.966%
9918	CHINA YURUN FOO	0.000%	99.966%
9919	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.966%
9920	PACIFIC ONLINE	0.000%	99.966%
9921	BRASILAGRO	0.000%	99.966%
9922	NATURES SUNSHIN	0.000%	99.966%
9923	HUA ENG WIRE&CA	0.000%	99.967%
9924	GWANGJU SHINSEG	0.000%	99.967%
9925	TRIFAST PLC	0.000%	99.967%
9926	EUSKALTEL SA	0.000%	99.967%
9927	CHC HEALTHCARE	0.000%	99.967%
9928	NORWEGIAN PROPE	0.000%	99.967%
9929	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.968%
9930	CGN MINING CO L	0.000%	99.968%
9931	ANTON OILFIELD	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	IRC LIMITED	0.000%	99.968%
9933	SINO GAS & ENER	0.000%	99.968%
9934	GRANDVISION BV	0.000%	99.968%
9935	SALEM COMM CORP	0.000%	99.969%
9936	TWIN DISC INC COMMON STOCK	0.000%	99.969%
9937	IBI GROUP INC.	0.000%	99.969%
9938	INVESTORS TITLE CO COMMON STOCK	0.000%	99.969%
9939	BARON DE LEY	0.000%	99.969%
9940	HAGOROMO FOODS	0.000%	99.969%
9941	GETIN HOLDING S	0.000%	99.969%
9942	OZFOREX GROUP L	0.000%	99.970%
9943	R.E.A. HOLDINGS	0.000%	99.970%
9944	SURYA SEMESTA I	0.000%	99.970%
9945	KUANGCHI SCIENC	0.000%	99.970%
9946	CIA ENERGETICA	0.000%	99.970%
9947	DICKSON CONCEPT	0.000%	99.970%
9948	MEDUSA MINING L	0.000%	99.971%
9949	BIO PAPPEL SAB	0.000%	99.971%
9950	INOX LEISURE LT	0.000%	99.971%
9951	G SHANK ENTERPR	0.000%	99.971%
9952	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.971%
9953	SALIM IVOMAS	0.000%	99.971%
9954	EUROTECH SPA	0.000%	99.971%
9955	SILICON INTEG S	0.000%	99.972%
9956	BOOT(HENRY) & S	0.000%	99.972%
9957	D.B. CORP LIMIT	0.000%	99.972%
9958	HOKUETSU INDS C	0.000%	99.972%
9959	TBK Co., Ltd.	0.000%	99.972%
9960	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.972%
9961	TSUI WAH HOLDIN	0.000%	99.973%
9962	CONTINENTAL HLD	0.000%	99.973%
9963	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.973%
9964	SANYO HOUSING N	0.000%	99.973%
9965	TOP SPRING INTL	0.000%	99.973%
9966	ORIGIN ELECTRIC	0.000%	99.973%
9967	ENEA AB	0.000%	99.973%
9968	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.974%
9969	FLYBE GROUP PLC	0.000%	99.974%
9970	ASIA SATELLITE	0.000%	99.974%
9971	BEST BRIDAL INC	0.000%	99.974%
9972	FDC LTD/INDIA	0.000%	99.974%
9973	MACMAHON HOLDIN	0.000%	99.974%
9974	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.974%
9975	GATEWAY LIFESTY	0.000%	99.975%
9976	WIN HANVERKY HO	0.000%	99.975%
9977	TOW CO LTD	0.000%	99.975%
9978	DONGBU SECURITI	0.000%	99.975%
9979	Tessi S.A.	0.000%	99.975%
9980	SEJONG INDUSTRI	0.000%	99.975%
9981	K1 VENTURES LTD	0.000%	99.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.976%
9983	THE BASIC HOUSE	0.000%	99.976%
9984	YUNNAN WATER IN	0.000%	99.976%
9985	GLAXO SMITHKLIN	0.000%	99.976%
9986	DYNAMIC ELECTRO	0.000%	99.976%
9987	SHIDAX CORP	0.000%	99.976%
9988	TRIVENI TURBINE	0.000%	99.976%
9989	LOW KENG HUAT(S	0.000%	99.977%
9990	LINK NET TBK PT	0.000%	99.977%
9991	HEIDELBERGCEMEN	0.000%	99.977%
9992	CONSTANTIN MEDI	0.000%	99.977%
9993	MEITO SANGYO CO	0.000%	99.977%
9994	TILT RENEWABLES	0.000%	99.977%
9995	SADBHAV ENGINEE	0.000%	99.977%
9996	GETINGE AB RTS	0.000%	99.977%
9997	TOTAL ACCESS CO	0.000%	99.978%
9998	FUJISASH CO LTD	0.000%	99.978%
9999	WARTECK INVEST	0.000%	99.978%
10000	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.978%
10001	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.978%
10002	FAR EAST HOLDIN	0.000%	99.978%
10003	BALMER LAWRIE	0.000%	99.978%
10004	HANMI SEMICONDU	0.000%	99.979%
10005	CRISIL LTD	0.000%	99.979%
10006	LIBERTY GOLD CO	0.000%	99.979%
10007	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.979%
10008	GRUPO ARGOS SA	0.000%	99.979%
10009	ATHENS WATER SU	0.000%	99.979%
10010	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.979%
10011	TAKASHIMA & CO	0.000%	99.979%
10012	TAKE AND GIVE	0.000%	99.980%
10013	GULF MARINE SER	0.000%	99.980%
10014	WEE HUR HOLDING	0.000%	99.980%
10015	VOLUTION GROUP	0.000%	99.980%
10016	BURWILL HOLDING	0.000%	99.980%
10017	NEO-NEON HOLDIN	0.000%	99.980%
10018	CERAGON NETWORK	0.000%	99.980%
10019	INTEVAC INC	0.000%	99.980%
10020	HUA HAN BIO-PHA	0.000%	99.981%
10021	WAH SEONG	0.000%	99.981%
10022	HOKKAI CAN CO	0.000%	99.981%
10023	MINERA FRISCO S	0.000%	99.981%
10024	SHIKIBO LTD	0.000%	99.981%
10025	ORIENTAL WATCH	0.000%	99.981%
10026	IPE GROUP LTD	0.000%	99.981%
10027	VGI GLOBAL MEDI	0.000%	99.981%
10028	PT INTERNATIONA	0.000%	99.982%
10029	THERMAX LTD	0.000%	99.982%
10030	RADISYS CORP COMMON STOCK	0.000%	99.982%
10031	AEGIS LOGISTICS	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	IVE GROUP	0.000%	99.982%
10033	BILLABONG INTER	0.000%	99.982%
10034	CHINA BANKING C	0.000%	99.982%
10035	RIZAL COMM L BAN	0.000%	99.982%
10036	FREQUENCY ELEC	0.000%	99.983%
10037	KIAN JOO CAN FC	0.000%	99.983%
10038	WHIRLPOOL OF IN	0.000%	99.983%
10039	KIMOTO CO LTD	0.000%	99.983%
10040	TERNA ENERGY SA	0.000%	99.983%
10041	INTRALOT SA - I	0.000%	99.983%
10042	ESUN HOLDINGS L	0.000%	99.983%
10043	EASTERN MEDIA	0.000%	99.983%
10044	CB INDUSTRIAL P	0.000%	99.984%
10045	EQUITAL	0.000%	99.984%
10046	BRIGADE ENTERPR	0.000%	99.984%
10047	ELRON ELECTRONI	0.000%	99.984%
10048	NEW YORK & CO I	0.000%	99.984%
10049	AFFINE	0.000%	99.984%
10050	RATTANINDIA	0.000%	99.984%
10051	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.984%
10052	ISE CHEMICAL CO	0.000%	99.984%
10053	PRIME MEDIA GRO	0.000%	99.985%
10054	TOMEN DEVICES C	0.000%	99.985%
10055	ERICSSON LM-A S	0.000%	99.985%
10056	BCB BANCORP INC COMMON STOCK	0.000%	99.985%
10057	JBF INDUSTRIES	0.000%	99.985%
10058	BSQUARE CORP COMMON STOCK	0.000%	99.985%
10059	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.985%
10060	MIYOSHI OIL & F	0.000%	99.985%
10061	S.T.CHEMICAL CO	0.000%	99.985%
10062	TOWN HEALTH INT	0.000%	99.986%
10063	PROMOTORA Y OPE	0.000%	99.986%
10064	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.986%
10065	VITRO SA	0.000%	99.986%
10066	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.986%
10067	APN OUTDOOR GRO	0.000%	99.986%
10068	COXON PRECISE I	0.000%	99.986%
10069	MARUYAMA MFG CO	0.000%	99.986%
10070	TRINITY LTD	0.000%	99.986%
10071	HYUNDAI HEAVY I	0.000%	99.987%
10072	LSL PROPERTY SE	0.000%	99.987%
10073	PT MULTIPLOAR C	0.000%	99.987%
10074	EUROZ LTD	0.000%	99.987%
10075	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.987%
10076	WORLD HOLDINGS	0.000%	99.987%
10077	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.987%
10078	LOGISTEC CORP C	0.000%	99.987%
10079	TROY RESOURCES	0.000%	99.987%
10080	BORYUNG PHARM	0.000%	99.988%
10081	PFENEX INC COMMON STOCK USD.001	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	NAPEC INC	0.000%	99.988%
10083	CHINA ELEC OPTI	0.000%	99.988%
10084	CROCODILE GARME	0.000%	99.988%
10085	EASTMAIN RES IN	0.000%	99.988%
10086	SUGIH ENERGY TB	0.000%	99.988%
10087	MEIWA ESTATE CO	0.000%	99.988%
10088	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.988%
10089	CSG LIMITED	0.000%	99.988%
10090	LAURA ASHLEY HO	0.000%	99.989%
10091	STARK TECHNOLOG	0.000%	99.989%
10092	REAL INDUSTRY I	0.000%	99.989%
10093	GET NICE FINANC	0.000%	99.989%
10094	RECKON LTD	0.000%	99.989%
10095	EQUITY FIN HOLD	0.000%	99.989%
10096	GUANGNAN(HLDGS)	0.000%	99.989%
10097	NEDAP(NED APP)N	0.000%	99.989%
10098	GALLANT VENTURE	0.000%	99.989%
10099	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.989%
10100	DEPOMED INC COMMON STOCK	0.000%	99.990%
10101	MODUSLINK GLOBA	0.000%	99.990%
10102	MIMAKI ENGINEER	0.000%	99.990%
10103	SKYLINE CORP	0.000%	99.990%
10104	CEQUENCE ENERGY	0.000%	99.990%
10105	ASPEN GROUP	0.000%	99.990%
10106	KOSEI SECURITIE	0.000%	99.990%
10107	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.990%
10108	HANISON CONSTRU	0.000%	99.990%
10109	TOWN CENTRE SEC	0.000%	99.990%
10110	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.990%
10111	NISSEI INDUSTRI	0.000%	99.991%
10112	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.991%
10113	PETRUS RESOURCE	0.000%	99.991%
10114	NIPPON FILCON C	0.000%	99.991%
10115	INES CORPORATIO	0.000%	99.991%
10116	BOLU CIMENTO SA	0.000%	99.991%
10117	OLYMPIC CORP	0.000%	99.991%
10118	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.991%
10119	GLORIOUS SUN EN	0.000%	99.991%
10120	FRAGRANCE GROUP	0.000%	99.991%
10121	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.991%
10122	AUSWIDE BANK LT	0.000%	99.992%
10123	TORIGOE CO LTD	0.000%	99.992%
10124	CONSTRUCTORA CO	0.000%	99.992%
10125	ABTERRA LTD	0.000%	99.992%
10126	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.992%
10127	GAJAH TUNGGAL	0.000%	99.992%
10128	ALANDSBANKEN	0.000%	99.992%
10129	SKELLERUP HOLDI	0.000%	99.992%
10130	DYNASTY FINE WI	0.000%	99.992%
10131	ASANTE INC	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	MEDICAL SYSTEM	0.000%	99.992%
10133	FORTRESS PAPER	0.000%	99.992%
10134	KAM HING INTERN	0.000%	99.993%
10135	ONO SOKKI CO	0.000%	99.993%
10136	SUNWAY CONSTRUC	0.000%	99.993%
10137	TOTAL GABON	0.000%	99.993%
10138	SAPEC	0.000%	99.993%
10139	HOKKAIDO GAS CO	0.000%	99.993%
10140	EXCELSIOR MEDIC	0.000%	99.993%
10141	BANCO ABC BRASI	0.000%	99.993%
10142	XERIUM TECHNOLO	0.000%	99.993%
10143	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.993%
10144	MCKAY SECURITIE	0.000%	99.993%
10145	CHINA PROPRTIE	0.000%	99.993%
10146	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.993%
10147	CVC BRASIL OP A	0.000%	99.994%
10148	AMREP CORP COMMON STOCK USD.1	0.000%	99.994%
10149	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.994%
10150	TSH RESOURCES B	0.000%	99.994%
10151	K.P.R. MILL	0.000%	99.994%
10152	ORASCOM DEVELOP	0.000%	99.994%
10153	PALADIN ENERGY	0.000%	99.994%
10154	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.994%
10155	HIPAY GROUP SA	0.000%	99.994%
10156	ADDNODE GROUP A	0.000%	99.994%
10157	NRJ GROUP	0.000%	99.994%
10158	US AUTO PARTS N	0.000%	99.994%
10159	BOUSTEAD PROJEC	0.000%	99.994%
10160	CHINA LOTSYNERG	0.000%	99.995%
10161	ANXIN-CHINA HOL	0.000%	99.995%
10162	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.995%
10163	ROULARTA MEDIA	0.000%	99.995%
10164	MIN XIN HLDGS	0.000%	99.995%
10165	ARCELORMITTAL S	0.000%	99.995%
10166	PARADISE ENTERT	0.000%	99.995%
10167	KONG SUN HLDGS	0.000%	99.995%
10168	HITE HOLDINGS C	0.000%	99.995%
10169	NAGARJUNA FERTI	0.000%	99.995%
10170	QAD INC B COMMON STOCK USD.001	0.000%	99.995%
10171	DELTICOM AG	0.000%	99.995%
10172	JINDAL SAW LTD	0.000%	99.995%
10173	CATABASIS PHARM	0.000%	99.995%
10174	NIHON TRIM CO	0.000%	99.996%
10175	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10176	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10177	GROUPE OPEN	0.000%	99.996%
10178	FOUNTAIN SET HL	0.000%	99.996%
10179	MEGASTUDY CO LT	0.000%	99.996%
10180	STEEL & TUBE HL	0.000%	99.996%
10181	BGR ENERGY SYST	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	CHINA RARE EART	0.000%	99.996%
10183	INNODATA INC COMMON STOCK USD.01	0.000%	99.996%
10184	SILVER BASE GRO	0.000%	99.996%
10185	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.996%
10186	PYI CORPORATION	0.000%	99.996%
10187	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10188	ABAN OFFSHORE	0.000%	99.996%
10189	SINON CORP	0.000%	99.997%
10190	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
10191	CHINA DAYE NON-	0.000%	99.997%
10192	A&D CO LTD	0.000%	99.997%
10193	CHINA FIBER OPT	0.000%	99.997%
10194	DIGITAL CHINA H	0.000%	99.997%
10195	ECOSYNTHETIX IN	0.000%	99.997%
10196	PROSAFE ASA	0.000%	99.997%
10197	TONLY ELECTRONI	0.000%	99.997%
10198	KAPPA CREATE CO	0.000%	99.997%
10199	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10200	TRUBA ALAM MANU	0.000%	99.997%
10201	BROCKMAN MINING	0.000%	99.997%
10202	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.997%
10203	TELEGRAAF MEDIA	0.000%	99.997%
10204	BANK OF KOCHI L	0.000%	99.997%
10205	AFRICAN PHOENIX	0.000%	99.997%
10206	PEARL ORIENTAL	0.000%	99.998%
10207	YONGNAM HOLDING	0.000%	99.998%
10208	LEES PHARMACEUT	0.000%	99.998%
10209	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10210	AXTEL SAB DE CV	0.000%	99.998%
10211	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10212	SEADRILL LTD	0.000%	99.998%
10213	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
10214	REAL NUTRICEUTI	0.000%	99.998%
10215	MINGFA GROUP	0.000%	99.998%
10216	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.998%
10217	BRILLIANT CIRCL	0.000%	99.998%
10218	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10219	PERPETUAL ENERG	0.000%	99.998%
10220	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10221	MEGASTUDY EDUCA	0.000%	99.998%
10222	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10223	I-CABLE COMMUNI	0.000%	99.998%
10224	VIDEOCON INDUST	0.000%	99.998%
10225	YEO HIAP SENG	0.000%	99.998%
10226	QUNXING PAPER H	0.000%	99.998%
10227	BLOOMSBURY PUBL	0.000%	99.999%
10228	DAN FORM HOLDIN	0.000%	99.999%
10229	LUKS GROUP (VH)	0.000%	99.999%
10230	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
10231	SALMAT LTD	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	AEGON NV	0.000%	99.999%
10233	JINDAL POLY FIL	0.000%	99.999%
10234	JAKARTA INTL HT	0.000%	99.999%
10235	ARRIUM LTD	0.000%	99.999%
10236	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10237	TEIXEIRA DUARTE	0.000%	99.999%
10238	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10239	CARINDALE PROPE	0.000%	99.999%
10240	CHIA HSIN CEMEN	0.000%	99.999%
10241	BONJOUR HOLDING	0.000%	99.999%
10242	TEEKAY TANKERS	0.000%	99.999%
10243	DYAX CORPORATIO	0.000%	99.999%
10244	WATPAC LIMITED	0.000%	99.999%
10245	TUNAS RIDEAN	0.000%	99.999%
10246	ENERGY ABSOLUTE	0.000%	99.999%
10247	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.999%
10248	SINAR MAS MULTI	0.000%	99.999%
10249	TAKACHIHO KOHEK	0.000%	99.999%
10250	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10251	DOGUS OTOMOTIV	0.000%	99.999%
10252	MAX VENTURES &	0.000%	99.999%
10253	LYDIAN INTERNAT	0.000%	99.999%
10254	PACIFIC ANDES I	0.000%	99.999%
10255	EZRA HOLDINGS	0.000%	99.999%
10256	EMPRESAS ICA SA	0.000%	99.999%
10257	SOCIETE MANUTAN	0.000%	99.999%
10258	POLARIS SOFTWARE	0.000%	100.000%
10259	BE GROUP AB	0.000%	100.000%
10260	SHENGUAN HOLDIN	0.000%	100.000%
10261	ARALEZ PHARMACE	0.000%	100.000%
10262	SSANGYONG INFOR	0.000%	100.000%
10263	TEN NETWORK HLD	0.000%	100.000%
10264	SAFEWAY INC	0.000%	100.000%
10265	ITE TECH INC	0.000%	100.000%
10266	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10267	BANRO CORP	0.000%	100.000%
10268	CHINA ENVIRONME	0.000%	100.000%
10269	PESCANOVA SA	0.000%	100.000%
10270	AFRICA ISRAEL I	0.000%	100.000%
10271	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10272	CHINA SOFT POWE	0.000%	100.000%
10273	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10274	GETBUSY PLC	0.000%	100.000%
10275	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10276	PROBI AB	0.000%	100.000%
10277	QINQIN FOODSTUF	0.000%	100.000%
10278	SWIBER HOLDINGS	0.000%	100.000%
10279	MIDLAND IC&I LT	0.000%	100.000%
10280	TPI TRIUNFO PAR	0.000%	100.000%
10281	D AMICO INTL SH	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	MANITOK ENERGY	0.000%	100.000%
10283	SPORTECH PLC	0.000%	100.000%
10284	DAEWOO SHIPBUIL	0.000%	100.000%
10285	TALVIVAARA MINI	0.000%	100.000%
10286	NORDIC AMERICAN	0.000%	100.000%
10287	CHENNAI SUPER K	0.000%	100.000%
10288	ZENITH CAPITAL	0.000%	100.000%
10289	SING HOLDINGS L	0.000%	100.000%
10290	STRAD ENERGY SE	0.000%	100.000%
10291	JITF INFRALOGIS	0.000%	100.000%
10292	BERJAYA LAND BH	0.000%	100.000%
10293	MANITOK ENERGY	0.000%	100.000%
10294	CHEUK NANG HOLD	0.000%	100.000%
10295	CHINA HUIZHAN D	0.000%	100.000%
10296	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10297	BANCA MONTE DEI	0.000%	100.000%
10298	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10299	RB ENERGY INC	0.000%	100.000%
10300	ORMAT TECHNOLOG	0.000%	100.000%
10301	MESOBLAST LTD	0.000%	100.000%
10302	DEVA HLDG	0.000%	100.000%
10303	ENERGIX-RENEWAB	0.000%	100.000%
10304	MACQUARIE KOREA	-	100.000%
10305	CHINA METAL REC	-	100.000%
10306	KARDEMIR KARABU	-	100.000%
10307	LIGHTSTREAM RES	-	100.000%
10308	RHB CAPITAL BHD	-	100.000%
10309	INTERCELL AG RI	-	100.000%
10310	TI FINANCIAL HO	-	100.000%
10311	TOUCHSTONE EXPL	-	100.000%
10312	AFREN PLC COMMO	-	100.000%
10313	PEACE MARK HLDG	-	100.000%
10314	COOPER ENERGY L	-	100.000%
10315	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10316	SNS REAAL GROEP	-	100.000%
10317	HANFENG EVERGRE	-	100.000%
10318	SUPERBLOCK PCL	-	100.000%
10319	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10320	QLT INC DOJ/SEC	-	100.000%
10321	EGANAGOLDPFEIL	-	100.000%
10322	FERROGLOBE PLC	-	100.000%
10323	C A DE MEDITERR	-	100.000%
10324	PRIME AET & D H	-	100.000%
10325	BERLIAN LAJU TA	-	100.000%
10326	SCANIA AB	-	100.000%
10327	VIRGIN AUSTRALI	-	100.000%
10328	MESOBLAST LTD R	-	100.000%
10329	QLT INC CLASS A	-	100.000%
10330	ETABLISSEMENTS	-	100.000%
10331	MINCO BASE META	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	QLT INC WTS EXP	-	100.000%
10333	BCO ESPIR SANTO	-	100.000%
10334	ANGLO IRISH BAN	-	100.000%
10335	RREEF CHINA COM	-	100.000%
10336	PRIME RETIREMEN	-	100.000%
10337	CHINA LUMENA NE	-	100.000%
10338	IVE GROUP LTD R	-	100.000%