Dimensional

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

As of January 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	BANK OF MONTREAL COMMON STOCK	0.728%	0.728%
2	AT+T INC COMMON STOCK USD1.0	0.720%	1.447%
3	WELLS FARGO + CO COMMON STOCK USD1.666	0.651%	2.098%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.612%	2.710%
5	TORONTO DOMINION BANK COMMON STOCK	0.576%	3.286%
6	APPLE INC	0.572%	3.858%
7	BANK OF NOVA SCOTIA COMMON STOCK	0.568%	4.426%
8	SUNCOR ENERGY INC COMMON STOCK	0.543%	4.969%
9	ROYAL BANK OF CANADA COMMON STOCK	0.503%	5.472%
10	EXXON MOBIL CORP COMMON STOCK	0.469%	5.940%
11	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.420%	6.361%
12	INTEL CORP COMMON STOCK USD.001	0.347%	6.708%
13	BANK OF AMERICA	0.328%	7.035%
14	COMCAST CORP CLASS A COMMON STOCK USD.01	0.327%	7.363%
15	CAD - London	0.324%	7.687%
16	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.321%	8.008%
17	ONTARIO(PROV OF	0.319%	8.327%
18	MANULIFE FINANCIAL CORP COMMON STOCK	0.317%	8.644%
19	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.316%	8.960%
20	CHEVRON CORP SR UNSECURED 03/20 1.961	0.315%	9.275%
21	CHEVRON CORP COMMON STOCK USD.75	0.310%	9.585%
22	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.295%	9.879%
23	MICROSOFT CORP COMMON STOCK USD.00000625	0.294%	10.173%
24	LANDWIRT RENTEN	0.292%	10.465%
25	CANADIAN NATURAL RESOURCES COMMON STOCK	0.280%	10.745%
26	MERCK & CO INC	0.276%	11.022%
27	SINGAPORE GOVER	0.274%	11.295%
28	KFW 1.375% 01FE	0.273%	11.569%
29	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.271%	11.839%
30	LANDESKREDITBAN	0.251%	12.090%
31	CISCO SYSTEMS	0.248%	12.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	APPLE INC SR UNSECURED 02/21 2.25	0.243%	12.581%
33	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.236%	12.817%
34	CANADA HOUSING	0.236%	13.052%
35	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.235%	13.288%
36	KOMMUNINVEST I	0.233%	13.520%
37	EUROPEAN INVEST	0.230%	13.750%
38	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.229%	13.979%
39	UNITED KINGDOM	0.229%	14.208%
40	CITIGROUP INC COMMON STOCK USD.01	0.228%	14.436%
41	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.228%	14.664%
42	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.226%	14.891%
43	UK(GOVT OF) 4.2	0.224%	15.114%
44	PFIZER INC COMMON STOCK USD.05	0.220%	15.334%
45	INTL BANK FOR R	0.218%	15.552%
46	WAL-MART STORES	0.218%	15.770%
47	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.215%	15.985%
48	NATIONAL BK CDA	0.211%	16.196%
49	NATL AUSTRALIA	0.210%	16.406%
50	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.209%	16.615%
51	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.209%	16.824%
52	TOTAL SA	0.205%	17.029%
53	NETWORK RAIL IN	0.205%	17.234%
54	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.204%	17.438%
55	US TREASURY N/B 05/25 2.125	0.198%	17.636%
56	SAMSUNG ELECTRO	0.194%	17.830%
57	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK	0.193%	18.022%
58	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.192%	18.214%
59	IBM CORP SR UNSECURED 01/22 2.5	0.190%	18.404%
60	MAGNA INTERNATIONAL INC COMMON STOCK	0.189%	18.593%
61	NESTLE SA	0.188%	18.781%
62	TRANSCANADA CORP COMMON STOCK	0.185%	18.966%
63	SUN LIFE FINANCIAL INC COMMON STOCK	0.185%	19.151%
64	EXPORT DEVELOPM	0.185%	19.336%
65	TOYOTA MOTOR CO	0.173%	19.508%
66	DAIMLER AG	0.168%	19.676%
67	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.168%	19.844%
68	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.167%	20.011%
69	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.165%	20.177%
70	US dollar - Lon	0.165%	20.342%
71	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.164%	20.506%
72	MICROSOFT CORP SR UNSECURED 11/20 2	0.164%	20.669%
73	GENERAL MOTORS CO COMMON STOCK USD.01	0.162%	20.831%
74	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.162%	20.993%
75	WALT DISNEY(HLD	0.161%	21.154%
76	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	0.161%	21.315%
77	AMAZON.COM INC	0.159%	21.474%
78	UNITEDHEALTH GR	0.159%	21.633%
79	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.156%	21.789%
80	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.156%	21.945%
81	BP PLC SPONS ADR ADR	0.153%	22.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.152%	22.249%
83	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.152%	22.401%
84	FINLAND GOVT IN	0.151%	22.553%
85	COUNCIL OF EURO	0.151%	22.703%
86	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.149%	22.853%
87	FACEBOOK INC A COMMON STOCK USD.000006	0.148%	23.001%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.148%	23.149%
89	ALPHABET INC CL C COMMON STOCK USD.001	0.147%	23.295%
90	INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	0.146%	23.441%
91	CHINA CONST BK	0.146%	23.587%
92	IBM CORP SR UNSECURED 02/21 2.25	0.145%	23.732%
93	FORD MOTOR CO COMMON STOCK USD.01	0.145%	23.878%
94	ALPHABET INC CL A COMMON STOCK USD.001	0.144%	24.022%
95	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.144%	24.165%
96	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.143%	24.308%
97	SINGAPORE GOVT	0.143%	24.451%
98	US BANCORP COMMON STOCK USD.01	0.142%	24.593%
99	CANADIAN NATL RAILWAY CO COMMON STOCK	0.142%	24.735%
100	SINGAPORE GOVT	0.142%	24.876%
101	SWEDISH GOVERNM	0.141%	25.018%
102	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.139%	25.157%
103	NESTLE FINANCE	0.138%	25.294%
104	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.137%	25.431%
105	CENOVUS ENERGY INC COMMON STOCK	0.135%	25.567%
106	CVS HEALTH CORP COMMON STOCK USD.01	0.134%	25.701%
107	MERCK + CO. INC. COMMON STOCK USD.5	0.133%	25.834%
108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.133%	25.967%
109	CHEVRON CORP SR UNSECURED 06/23 3.191	0.131%	26.098%
110	FMS WERTMANAGEM	0.130%	26.228%
111	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.130%	26.357%
112	BK NEDERLANDSE	0.129%	26.486%
113	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.127%	26.614%
114	QUALCOMM INC COMMON STOCK USD.0001	0.124%	26.738%
115	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.124%	26.862%
116	BHP BILLITON LT	0.124%	26.986%
117	STATOIL ASA COMPANY GUAR 11/19 2.25	0.123%	27.109%
118	ORACLE CORP SR UNSECURED 09/21 1.9	0.123%	27.232%
119	SIMON PROPERTY GROUP INC REIT USD.0001	0.123%	27.355%
120	AGENCE FRANC DE	0.123%	27.478%
121	TIME WARNER INC COMMON STOCK USD.01	0.122%	27.600%
122	PFIZER INC	0.121%	27.721%
123	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.120%	27.842%
124	EUROPEAN INVEST	0.120%	27.961%
125	ENCANA CORP COMMON STOCK	0.119%	28.081%
126	BASF SE	0.118%	28.199%
127	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.117%	28.315%
128	MORGAN STANLEY COMMON STOCK USD.01	0.116%	28.431%
129	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.116%	28.547%
130	UNION PACIFIC CORP COMMON STOCK USD2.5	0.115%	28.662%
131	TRAVELERS COS	0.114%	28.776%

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132	PNC BANK	0.114%	28.890%
133	ENBRIDGE INC COMMON STOCK	0.113%	29.004%
134	LANDESKREDITBAN	0.112%	29.116%
135	FAIRFAX FINANCI	0.112%	29.227%
136	BCE INC COMMON STOCK	0.111%	29.338%
137	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.111%	29.448%
138	ALLERGAN PLC	0.110%	29.559%
139	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.109%	29.668%
140	TECK RESOURCES LTD CLS B COMMON STOCK	0.107%	29.775%
141	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.106%	29.881%
142	AGNICO EAGLE MINES LTD COMMON STOCK	0.106%	29.987%
143	TRANSPORT FOR L	0.105%	30.091%
144	BANCO SANTANDER	0.102%	30.194%
145	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.102%	30.296%
146	SHELL INTL.FIN.	0.102%	30.398%
147	EUROFIMA 1.75%	0.101%	30.499%
148	APPLE INC SR UNSECURED 05/20 2	0.101%	30.600%
149	GOLDCORP INC COMMON STOCK	0.101%	30.702%
150	NORDRH-WESTFALE	0.101%	30.803%
151	SCHLUMBERGER LTD COMMON STOCK USD.01	0.101%	30.903%
152	KOMMUNALBANKEN	0.100%	31.003%
153	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.099%	31.102%
154	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.099%	31.201%
155	ROYAL DUTCH SHE	0.099%	31.300%
156	ROYAL DUTCH SH-	0.097%	31.397%
157	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.096%	31.493%
158	ORACLE CORP COMMON STOCK USD.01	0.096%	31.588%
159	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	0.096%	31.684%
160	SNC-LAVALIN GRO	0.095%	31.779%
161	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.094%	31.873%
162	WASTE CONNECTIONS INC COMMON STOCK	0.094%	31.967%
163	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.094%	32.061%
164	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.094%	32.154%
165	FIRST QUANTUM M	0.093%	32.247%
166	AGRIUM INC COMMON STOCK NPV	0.093%	32.340%
167	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.092%	32.433%
168	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.092%	32.525%
169	APPLE INC SR UNSECURED 05/23 2.4	0.091%	32.616%
170	CSX CORP	0.090%	32.705%
171	COCA-COLA CO	0.089%	32.794%
172	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.089%	32.883%
173	AUST & NZ BANK	0.089%	32.972%
174	BNP PARIBAS SA	0.089%	33.061%
175	MEDTRONIC PLC	0.089%	33.150%
176	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.089%	33.238%
177	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.088%	33.326%
178	CONOCOPHILLIPS COMMON STOCK USD.01	0.087%	33.413%
179	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.087%	33.499%
180	INTL BUSINESS M	0.087%	33.586%
181	TEMASEK FINL I	0.086%	33.672%

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182	KOMMUNINVEST I	0.085%	33.757%
183	ACE LTD	0.085%	33.842%
184	INDUSTRIAL ALLI	0.084%	33.926%
185	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.084%	34.010%
186	PFIZER INC SR UNSECURED 05/19 2.1	0.084%	34.094%
187	CAPITAL ONE FIN	0.084%	34.178%
188	KINROSS GOLD CORP COMMON STOCK	0.084%	34.261%
189	ANTHEM INC COMMON STOCK USD.01	0.083%	34.344%
190	DEUTSCHE TELEKO	0.083%	34.427%
191	INDUSTRIAL & CO	0.083%	34.510%
192	FORTIS INC COMMON STOCK	0.082%	34.591%
193	SIEMENS AG	0.082%	34.673%
194	DEUTSCHE BAHN F	0.081%	34.755%
195	VOLKSWAGEN AG	0.081%	34.836%
196	HOME DEPOT INC COMMON STOCK USD.05	0.080%	34.916%
197	VALERO ENERGY C	0.080%	34.996%
198	LUNDIN MINING C	0.080%	35.075%
199	SHAW COMMUNICATIONS INC B COMMON STOCK	0.079%	35.155%
200	AMGEN INC COMMON STOCK USD.0001	0.079%	35.233%
201	UNIBAIL-RODAMCO	0.078%	35.311%
202	ABB LTD	0.077%	35.389%
203	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.077%	35.466%
204	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.077%	35.543%
205	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.076%	35.619%
206	ABBOTT LABORATORIES COMMON STOCK	0.076%	35.695%
207	CANADIAN TIRE C	0.076%	35.771%
208	BAYERISCHE MOTO	0.076%	35.847%
209	DELTA AIRLINES	0.075%	35.923%
210	MICROSOFT CORP	0.075%	35.998%
211	AETNA INC COMMON STOCK USD.01	0.075%	36.073%
212	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.075%	36.148%
213	ORACLE CORP SR UNSECURED 07/21 2.8	0.074%	36.222%
214	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.073%	36.295%
215	BP PLC	0.073%	36.368%
216	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.073%	36.440%
217	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.073%	36.513%
218	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.073%	36.586%
219	PEPSICO INC COMMON STOCK USD.017	0.072%	36.658%
220	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.072%	36.731%
221	BB+T CORP COMMON STOCK USD5.0	0.072%	36.803%
222	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.072%	36.874%
223	JPN BANK FOR INT L COOP GOVT GUARANT 05/20 1.75	0.071%	36.946%
224	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.071%	37.017%
225	FINNING INTL LT	0.071%	37.089%
226	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.071%	37.160%
227	DANAHER CORP COMMON STOCK USD.01	0.071%	37.231%
228	BANK OF MONTREA	0.071%	37.301%
229	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.070%	37.372%
230	GLENCORE XSTRA	0.070%	37.442%
231	NORFOLK STHN CO	0.070%	37.512%

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232	FEDEX CORPORATI	0.070%	37.582%
233	METLIFE INC COMMON STOCK USD.01	0.070%	37.652%
234	TOURMALINE OIL	0.070%	37.722%
235	WESTPAC BANK CO	0.069%	37.791%
236	NOVARTIS CAP CO	0.069%	37.860%
237	VODAFONE GROUP	0.069%	37.929%
238	HITACHI	0.068%	37.998%
239	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.068%	38.066%
240	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.068%	38.134%
241	ARC RESOURCES L	0.068%	38.202%
242	TELUS CORPORATI	0.068%	38.270%
243	PUBLIC STORAGE	0.068%	38.338%
244	ALTRIA GROUP INC COMMON STOCK USD.333	0.068%	38.405%
245	MICRON TECHNOLO	0.067%	38.473%
246	CANADIAN (GOVT	0.067%	38.540%
247	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.067%	38.606%
248	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.066%	38.672%
249	CAMECO CORP COMMON STOCK	0.066%	38.738%
250	ROCHE HOLDING A	0.065%	38.804%
251	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.065%	38.869%
252	SWEDEN GOVERNME	0.065%	38.934%
253	RIO TINTO PLC SPON ADR ADR	0.064%	38.998%
254	CATERPILLAR INC COMMON STOCK USD1.0	0.064%	39.062%
255	NOVARTIS AG	0.064%	39.127%
256	NATL AUSTRALIA	0.064%	39.191%
257	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.064%	39.255%
258	TOTAL CAPITAL I	0.064%	39.319%
259	ALTAGAS LTD	0.064%	39.383%
260	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.064%	39.446%
261	CRESCENT POINT ENERGY CORP COMMON STOCK	0.063%	39.509%
262	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.063%	39.572%
263	BLACKROCK INC COMMON STOCK USD.01	0.063%	39.635%
264	ORANGE SA	0.063%	39.698%
265	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.062%	39.760%
266	ROYAL BANK OF C	0.062%	39.821%
267	HUSKY ENERGY IN	0.062%	39.883%
268	ALBERTA PROV	0.061%	39.944%
269	ROYAL BANK OF C	0.061%	40.005%
270	BANK OF NOVA SC	0.061%	40.066%
271	TFI INTERNATION	0.061%	40.127%
272	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.061%	40.188%
273	ONTARIO(PROV OF	0.061%	40.249%
274	MARATHON PETROLEUM CORP COMMON STOCK	0.061%	40.310%
275	SHELL INTL.FIN.	0.061%	40.370%
276	AFLAC INC COMMON STOCK USD.1	0.060%	40.430%
277	SILVER WHEATON CORP COMMON STOCK	0.060%	40.490%
278	KINDER MORGAN INC COMMON STOCK USD.01	0.059%	40.549%
279	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.059%	40.608%
280	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.059%	40.667%
281	NEWBELCO SA/NV	0.058%	40.725%

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282	BANK NEDERLANDS	0.058%	40.783%
283	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	0.058%	40.841%
284	EQUINIX INC REIT USD.001	0.057%	40.898%
285	PROLOGIS INC REIT USD.01	0.057%	40.955%
286	HONDA MOTOR CO	0.056%	41.011%
287	STATE STREET CORP COMMON STOCK USD1.0	0.056%	41.068%
288	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.056%	41.124%
289	SVENSKA HANDELS	0.056%	41.180%
290	IMPERIAL OIL LTD COMMON STOCK	0.056%	41.236%
291	METHANEX CORP COMMON STOCK	0.056%	41.291%
292	BLACKBERRY LTD COMMON STOCK	0.056%	41.347%
293	WEST FRASER TIM	0.055%	41.402%
294	NOVARTIS AG SPONSORED ADR ADR	0.055%	41.457%
295	DISCOVER FINL S	0.055%	41.512%
296	COOPERATIEVE RA	0.055%	41.567%
297	CANADIAN WESTER	0.055%	41.622%
298	BARRICK GOLD CORP COMMON STOCK	0.055%	41.676%
299	TENCENT HLDGS L	0.054%	41.731%
300	CME GROUP INC COMMON STOCK USD.01	0.054%	41.785%
301	ALLSTATE CORP COMMON STOCK USD.01	0.054%	41.839%
302	SUNTRUST BANKS	0.054%	41.893%
303	ENBRIDGE	0.054%	41.948%
304	SNCF RESEAU 3.1	0.054%	42.001%
305	GEORGE WESTON L	0.054%	42.055%
306	EATON CORP PLC	0.053%	42.108%
307	SOC GENERALE	0.053%	42.161%
308	ENI S.P.A.	0.053%	42.214%
309	MANITOBA TELECO	0.052%	42.267%
310	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.052%	42.319%
311	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.052%	42.371%
312	TOYOTA MOTOR CO	0.052%	42.423%
313	BAYER AG	0.052%	42.475%
314	SOUTHWEST AIRLI	0.052%	42.527%
315	AVALONBAY COMMUNITIES INC REIT USD.01	0.052%	42.579%
316	WELLTOWER INC REIT USD1.0	0.052%	42.630%
317	CHINA MOBILE LT	0.051%	42.682%
318	YAHOO INC	0.051%	42.733%
319	SUMITOMO MITSUI	0.051%	42.784%
320	WOODSIDE PETROL	0.051%	42.835%
321	WESTPAC BKG COR	0.051%	42.886%
322	CORNING INC COMMON STOCK USD.5	0.051%	42.937%
323	ABN AMRO BANK N	0.051%	42.988%
324	THOMSON REUTERS CORP COMMON STOCK	0.051%	43.039%
325	3M CO COMMON STOCK USD.01	0.051%	43.090%
326	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.050%	43.140%
327	ELEMENT FINANCI	0.050%	43.190%
328	MCDONALD S CORP COMMON STOCK USD.01	0.050%	43.241%
329	LOBLAW COS LTD	0.050%	43.291%
330	BANK OF CHINA L	0.050%	43.341%
331	JOHNSON CONTROL	0.050%	43.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	CMNWLTH BK OF A	0.050%	43.440%
333	VERESEN INC.	0.050%	43.490%
334	MASTERCARD INC A COMMON STOCK USD.0001	0.049%	43.539%
335	CAE INC COMMON STOCK	0.049%	43.589%
336	OCEANAGOLD CORP	0.049%	43.638%
337	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.049%	43.687%
338	INTL BUSINESS M	0.049%	43.736%
339	LINAMAR CORP	0.049%	43.785%
340	WESTERN DIGITAL	0.049%	43.834%
341	ASSIC GENERALI	0.049%	43.882%
342	ABBVIE INC COMMON STOCK USD.01	0.048%	43.930%
343	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.048%	43.979%
344	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.048%	44.027%
345	KONINKLIJKE AHO	0.048%	44.075%
346	EQUITY RESIDENT	0.048%	44.123%
347	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.047%	44.170%
348	PAN AMERICAN SILVER CORP COMMON STOCK	0.047%	44.217%
349	IAMGOLD CORP COMMON STOCK	0.047%	44.264%
350	AIA GROUP LTD	0.047%	44.311%
351	CENTURYLINK INC COMMON STOCK USD1.0	0.046%	44.358%
352	BOEING CO/THE COMMON STOCK USD5.0	0.046%	44.404%
353	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.046%	44.450%
354	VENTAS INC-REIT	0.046%	44.497%
355	MITSUBISHI UFJ	0.046%	44.543%
356	T MOBILE US INC COMMON STOCK USD.0001	0.046%	44.589%
357	LLOYDS BANKING	0.046%	44.635%
358	LAURENTIAN BANK	0.046%	44.680%
359	WESTJET AIRLINE	0.045%	44.726%
360	CK HUTCHINSON H	0.045%	44.771%
361	WHITECAP RESOUR	0.045%	44.816%
362	YAMANA GOLD INC COMMON STOCK	0.045%	44.861%
363	B2GOLD CORP COM	0.045%	44.906%
364	TE CONNECTIVITY	0.045%	44.951%
365	TEXAS INSTRUMEN	0.045%	44.995%
366	GILEAD SCIENCES	0.044%	45.040%
367	NVIDIA CORP	0.044%	45.084%
368	CHINA NATIONAL	0.044%	45.129%
369	MICHELIN(CGDE)	0.044%	45.173%
370	COSTCO WHOLESAL	0.044%	45.217%
371	BCO BILBAO VIZC	0.044%	45.262%
372	CHEVRON CORP SR UNSECURED 11/20 2.419	0.044%	45.306%
373	PHILLIPS 66 COMMON STOCK	0.044%	45.350%
374	RIOCAN REAL EST	0.044%	45.394%
375	HON HAI PRECISI	0.044%	45.438%
376	CELGENE CORP	0.044%	45.482%
377	TAIWAN SEMI-ADR	0.044%	45.526%
378	BHP BILLITON PL	0.044%	45.569%
379	ALAMOS GOLD INC CLASS A COMMON STOCK	0.043%	45.613%
380	ZURICH FIN SVS	0.043%	45.656%
381	APPLE INC SR UNSECURED 02/20 1.55	0.043%	45.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	BOSTON PROPERTIES INC REIT USD.01	0.043%	45.742%
383	NISSAN MOTOR CO	0.043%	45.786%
384	ELDORADO GOLD CORP COMMON STOCK	0.043%	45.829%
385	INTACT FINANCIA	0.043%	45.872%
386	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.043%	45.914%
387	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.043%	45.957%
388	ITAU UNIBANCO S	0.043%	46.000%
389	TAHOE RESOURCES INC COMMON STOCK	0.043%	46.043%
390	RIO TINTO	0.043%	46.085%
391	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.043%	46.128%
392	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	0.042%	46.170%
393	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.042%	46.213%
394	CCL INDS INC CL	0.042%	46.255%
395	SAPUTO GROUP IN	0.042%	46.297%
396	BEST BUY CO INC	0.042%	46.340%
397	WSP GLOBAL INC	0.042%	46.382%
398	HARTFORD FINANC	0.042%	46.424%
399	SOFTBANK CORP	0.042%	46.465%
400	PEYTO EXPLORATI	0.042%	46.507%
401	TYSON FOODS INC	0.041%	46.549%
402	HUDBAY MINERALS INC COMMON STOCK NPV	0.041%	46.590%
403	INGERSOLL-RAND	0.041%	46.631%
404	STATOIL ASA COMPANY GUAR 01/24 2.65	0.041%	46.673%
405	MIZUHO FINANCIA	0.041%	46.714%
406	PROV OF SASK CA	0.041%	46.755%
407	MGM MIRAGE INC	0.041%	46.796%
408	M + T BANK CORP COMMON STOCK USD.5	0.041%	46.837%
409	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.041%	46.878%
410	VORNADO REALTY TRUST REIT USD.04	0.041%	46.919%
411	CHINA MOBILE	0.041%	46.960%
412	TARGET CORPORAT	0.041%	47.000%
413	UBS GROUP	0.041%	47.041%
414	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.041%	47.082%
415	FIFTH THIRD BAN	0.041%	47.122%
416	PETROBRAS PREFE	0.041%	47.163%
417	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.040%	47.203%
418	MAPLE LEAF FOOD	0.040%	47.244%
419	TOTAL CAPITAL I	0.040%	47.284%
420	H&R REIT UNITS	0.040%	47.324%
421	SYNGENTA AG	0.040%	47.364%
422	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.040%	47.404%
423	ASTRAZENECA PLC SPONS ADR ADR	0.040%	47.444%
424	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.040%	47.484%
425	ONTARIO(PROV OF	0.040%	47.524%
426	CARNIVAL CORP COMMON STOCK USD.01	0.040%	47.564%
427	ANADARKO PETROL	0.040%	47.604%
428	TRANSALTA CORP COMMON STOCK	0.040%	47.643%
429	PING AN INSURAN	0.040%	47.683%
430	DETOUR GOLD COR	0.040%	47.723%
431	ARCHER DANIELS	0.040%	47.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	TOTAL CAPITAL I	0.040%	47.802%
433	WHIRLPOOL CORP	0.039%	47.841%
434	NEWMONT MINING CORP COMMON STOCK USD1.6	0.039%	47.881%
435	SONY CORP	0.039%	47.920%
436	ALLIANZ SE SPON ADR ADR	0.039%	47.959%
437	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.039%	47.998%
438	CI FINANCIAL CO	0.039%	48.037%
439	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.039%	48.076%
440	UPM-KYMMENE OYJ	0.039%	48.114%
441	DIGITAL REALTY	0.039%	48.153%
442	NORDEA AB	0.039%	48.191%
443	STARBUCKS CORP	0.038%	48.230%
444	EUROPEAN INVEST	0.038%	48.268%
445	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.038%	48.306%
446	IBERDROLA SA	0.038%	48.345%
447	AXA	0.038%	48.383%
448	STATOIL ASA	0.038%	48.421%
449	ENGIE	0.038%	48.458%
450	TESORO CORP	0.038%	48.496%
451	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.038%	48.534%
452	LINK R/EST INVE	0.037%	48.571%
453	CELESTICA INC COMMON STOCK NPV	0.037%	48.608%
454	GEN DYNAMICS CO	0.037%	48.646%
455	LVMH MOET HENNE	0.037%	48.683%
456	CNOOC LTD	0.037%	48.720%
457	BIOGEN IDEC INC	0.037%	48.757%
458	BPCE SA COMPANY GUAR 04/24 4	0.037%	48.794%
459	BROADCOM LTD	0.037%	48.831%
460	NED WATERSCHAPS	0.037%	48.868%
461	FRANCE GOVERNME	0.037%	48.904%
462	EUROPEAN INVEST	0.037%	48.941%
463	FIAT CHRYSLER A	0.037%	48.978%
464	PRECISION DRILLING CORP COMMON STOCK	0.037%	49.015%
465	SCHWAB(CHARLES)	0.037%	49.051%
466	WESTPAC BKG COR	0.036%	49.088%
467	CANADA HOUSING	0.036%	49.124%
468	CIE FINANCIERE	0.036%	49.160%
469	PEUGEOT SA	0.036%	49.196%
470	COCA-COLA CO/TH	0.036%	49.232%
471	SANOFI-AVENTIS	0.036%	49.269%
472	NED WATERSCHAPS	0.036%	49.305%
473	TMX GROUP LTD	0.036%	49.341%
474	EOG RESOURCES	0.036%	49.376%
475	UTD PARCEL SERV	0.036%	49.412%
476	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	0.036%	49.448%
477	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.036%	49.484%
478	DIAGEO PLC ADR	0.036%	49.520%
479	STANDARD CHARTE	0.036%	49.555%
480	ING GROEP NV	0.035%	49.591%
481	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.035%	49.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	COMPAGNIE DE SA	0.035%	49.661%
483	SCENTRE GROUP	0.035%	49.696%
484	OPEN TEXT CORPO	0.035%	49.731%
485	GLAXOSMITHKLINE	0.035%	49.766%
486	ESSEX PROP TRUS	0.035%	49.801%
487	SANTANDER UK PLC SR UNSECURED 03/24 4	0.035%	49.836%
488	RAYTHEON COMPANY COMMON STOCK USD.01	0.035%	49.871%
489	CRH	0.035%	49.906%
490	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.035%	49.941%
491	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.035%	49.976%
492	SCOTTISH AND SO	0.035%	50.010%
493	MITSUBISHI HVY	0.035%	50.045%
494	INTER PIPELINE	0.035%	50.080%
495	REALTY INCOME C	0.035%	50.114%
496	TOTAL SA SPON ADR ADR	0.035%	50.149%
497	NATIONWIDE B/S	0.035%	50.183%
498	EASTMAN CHEMICA	0.034%	50.218%
499	EMPIRE CO LTD N	0.034%	50.252%
500	PROGRESSIVE CORP COMMON STOCK USD1.0	0.034%	50.286%
501	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.034%	50.321%
502	GIBSON ENERGY I	0.034%	50.355%
503	LEAR CORP	0.034%	50.389%
504	ACCENTURE PLC A	0.034%	50.423%
505	VIACOM INC CLASS B COMMON STOCK USD.001	0.034%	50.457%
506	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.034%	50.491%
507	HCP INC.	0.034%	50.525%
508	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.034%	50.558%
509	GOODYEAR TIRE &	0.034%	50.592%
510	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.034%	50.626%
511	CGI GROUP INC CLASS A COMMON STOCK	0.034%	50.660%
512	VERMILION ENERGY INC COMMON STOCK	0.034%	50.693%
513	MOLSONCOORS-B-U	0.034%	50.727%
514	COMCAST CORP COMPANY GUAR 08/25 3.375	0.034%	50.760%
515	GREAT WEST LIFE	0.033%	50.794%
516	ABBVIE INC SR UNSECURED 11/22 2.9	0.033%	50.827%
517	HYNIX SEMICONDU	0.033%	50.860%
518	HOME CAP GRP IN	0.033%	50.894%
519	MITSUBISHI CHEM	0.033%	50.927%
520	NOVO-NORDISK AS	0.033%	50.960%
521	QUEST DIAGNOSTI	0.033%	50.993%
522	GOLDCORP INC SR UNSECURED 06/21 3.625	0.033%	51.025%
523	MICROSOFT CORP	0.033%	51.058%
524	STANTEC INC COMMON STOCK	0.033%	51.091%
525	ROYAL DUTCH SHELL SPON ADR A ADR	0.033%	51.123%
526	MITSUBISHI UFJ FINL SPON ADR ADR	0.033%	51.156%
527	E.ON SE	0.033%	51.188%
528	BARCLAYS PLC SR UNSECURED 01/26 4.375	0.033%	51.221%
529	MACQUARIE GP LT	0.032%	51.253%
530	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.032%	51.286%
531	BARCLAYS ADR-EA	0.032%	51.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	ROLLS-ROYCE GRO	0.032%	51.351%
533	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.032%	51.383%
534	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.032%	51.415%
535	IGM FINANCIAL I	0.032%	51.447%
536	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.032%	51.479%
537	LOCKHEED MARTIN	0.032%	51.511%
538	AKZO NOBEL NV	0.032%	51.543%
539	BPCE SA SR UNSECURED 02/21 2.65	0.032%	51.575%
540	MITSUBISHI ELEC	0.032%	51.607%
541	ELI LILLY + CO COMMON STOCK	0.032%	51.639%
542	HOST HOTELS &	0.032%	51.670%
543	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.032%	51.702%
544	ASAHI KASEI COR	0.032%	51.734%
545	DOLLARAMA INC	0.031%	51.765%
546	ORIX CORP	0.031%	51.796%
547	PACCAR INC	0.031%	51.827%
548	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.031%	51.858%
549	CANADIAN APARTM	0.031%	51.890%
550	CONSTELLATION S	0.031%	51.921%
551	DANONE SA	0.031%	51.952%
552	METRO INC	0.031%	51.983%
553	CA INC COMMON STOCK USD.1	0.031%	52.014%
554	TELEFONICA SA	0.031%	52.045%
555	MTN GROUP LTD	0.031%	52.075%
556	DOVER CORP	0.031%	52.106%
557	GLAXOSMITHKLINE PLC SPON ADR ADR	0.031%	52.137%
558	WESTROCK CO COMMON STOCK	0.031%	52.168%
559	ALLY FINANCIAL INC COMMON STOCK USD.1	0.031%	52.199%
560	COGECO COMMUNIC	0.031%	52.229%
561	NUCOR CORP	0.031%	52.260%
562	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.031%	52.291%
563	JM SMUCKER CO/THE COMMON STOCK	0.031%	52.321%
564	KOHL S CORPORATION SR UNSECURED 11/21 4	0.031%	52.352%
565	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.031%	52.382%
566	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.031%	52.413%
567	MITSUBISHI CORP	0.030%	52.444%
568	SUPERIOR PLUS C	0.030%	52.474%
569	MULLEN GROUP LT	0.030%	52.504%
570	SASOL	0.030%	52.534%
571	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.030%	52.565%
572	GENWORTH MI CAN	0.030%	52.595%
573	NORTHERN TRUST	0.030%	52.624%
574	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.030%	52.654%
575	GGP INC REIT	0.030%	52.684%
576	BRIDGESTONE COR	0.030%	52.714%
577	FORTESCUE METAL	0.030%	52.744%
578	NEXTERA ENERGY INC COMMON STOCK USD.01	0.030%	52.773%
579	TEXTRON INC COMMON STOCK USD.125	0.030%	52.803%
580	NEW GOLD INC COMMON STOCK	0.030%	52.833%
581	MACDONALD DETTW	0.030%	52.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.030%	52.892%
583	STANDARD BANK G	0.030%	52.922%
584	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.030%	52.952%
585	KDDI CORP	0.030%	52.981%
586	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.030%	53.011%
587	MACY S INC COMMON STOCK USD.01	0.029%	53.040%
588	LIBERTY MUTUAL	0.029%	53.070%
589	ALGONQUIN POWER	0.029%	53.099%
590	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.029%	53.128%
591	COTT CORP	0.029%	53.158%
592	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.029%	53.187%
593	REGIONS FINANCI	0.029%	53.216%
594	SANOFI ADR ADR	0.029%	53.245%
595	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.029%	53.274%
596	LAM RESEARCH CORP COMMON STOCK USD.001	0.029%	53.304%
597	ALLIANZ AG	0.029%	53.333%
598	TESCO PLC	0.029%	53.362%
599	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.029%	53.391%
600	PERRIGO FIN UNL	0.029%	53.420%
601	VINCI SA	0.029%	53.449%
602	LOWE'S COS INC	0.029%	53.478%
603	ORANGE SA SR UNSECURED 09/21 4.125	0.029%	53.507%
604	BUNGE LTD COMMON STOCK USD.01	0.029%	53.536%
605	UTD THERAPEUTIC	0.029%	53.565%
606	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.029%	53.594%
607	KREDITANST FUR	0.029%	53.622%
608	IBM CORP SR UNSECURED 05/20 1.625	0.029%	53.651%
609	ANGLO AMERICAN	0.029%	53.680%
610	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.029%	53.709%
611	HYUNDAI MOTOR C	0.029%	53.737%
612	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.029%	53.766%
613	KEYERA CORP	0.029%	53.795%
614	SHIN-ETSU CHEM	0.029%	53.823%
615	STRYKER CORP SR UNSECURED 03/21 2.625	0.029%	53.852%
616	BK NED GEMEENTE	0.028%	53.880%
617	DBS GROUP HLDGS	0.028%	53.909%
618	AMAYA INC COMMON STOCK	0.028%	53.937%
619	NOBLE ENERGY IN	0.028%	53.965%
620	KEYCORP	0.028%	53.994%
621	AIR CANADA	0.028%	54.022%
622	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.028%	54.050%
623	SILVER STANDARD RESOURCES COMMON STOCK	0.028%	54.078%
624	NIPPON STEEL CO	0.028%	54.106%
625	VOLVO AB	0.028%	54.135%
626	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.028%	54.163%
627	TOROMONT INDS L	0.028%	54.191%
628	PANASONIC CORP	0.028%	54.218%
629	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.028%	54.246%
630	DAVITA INC COMMON STOCK USD.001	0.028%	54.274%
631	REPUBLIC SERVIC	0.028%	54.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	KOHLS CORPORATI	0.028%	54.330%
633	BM&F BOVESPA SA	0.028%	54.357%
634	IVANHOE MINES L	0.028%	54.385%
635	RENAULT	0.027%	54.412%
636	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.027%	54.439%
637	ENERFLEX LTD	0.027%	54.467%
638	INVESCO LTD COMMON STOCK USD.2	0.027%	54.494%
639	EMERA INC.	0.027%	54.521%
640	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.027%	54.548%
641	ENVISION HEALTHCARE CORP COMMON STOCK	0.027%	54.575%
642	SEMAFO INC COMM	0.027%	54.602%
643	PTT PUBLIC COMP	0.027%	54.628%
644	BOLIDEN AB	0.027%	54.655%
645	DEUTSCHE BANK A	0.027%	54.682%
646	UNIVERSAL HLTH	0.027%	54.708%
647	HUNTINGTON BANC	0.027%	54.735%
648	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.027%	54.762%
649	TAIWAN SEMICOND	0.027%	54.788%
650	ENDEAVOUR MININ	0.027%	54.815%
651	BRITISH AMERICAN TOB SP ADR ADR	0.027%	54.842%
652	WESTFIELD CORP	0.027%	54.868%
653	LINDE AG	0.027%	54.895%
654	WILLIS TOWERS W	0.026%	54.921%
655	MID AMERICA APARTMENT COMM REIT USD.01	0.026%	54.948%
656	LAB CORP AMER H	0.026%	54.974%
657	SL GREEN REALTY	0.026%	55.000%
658	US BANCORP SR UNSECURED 01/24 3.7	0.026%	55.027%
659	LEGG MASON INC SR UNSECURED 03/26 4.75	0.026%	55.053%
660	ZIMMER HLDGS IN	0.026%	55.079%
661	CARREFOUR SA	0.026%	55.105%
662	CHINA PETROLEUM	0.026%	55.132%
663	INTESA SANPAOLO	0.026%	55.158%
664	WOLTERS KLUWERS	0.026%	55.184%
665	SHAWCOR LTD	0.026%	55.210%
666	CSX CORP 3.7% 3	0.026%	55.236%
667	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.026%	55.262%
668	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.026%	55.288%
669	METLIFE INC SR UNSECURED 02/21 4.75	0.026%	55.314%
670	TRANSCONTINENTA	0.026%	55.340%
671	LEGAL & GENERAL	0.026%	55.366%
672	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.026%	55.391%
673	PETROBRAS COMMO	0.026%	55.417%
674	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.026%	55.443%
675	LYONDELLBASELL	0.026%	55.469%
676	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.026%	55.494%
677	NORTHLAND POWER	0.026%	55.520%
678	HUMANA INC SR UNSECURED 10/24 3.85	0.026%	55.545%
679	HSBC HOLDINGS P	0.026%	55.571%
680	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.025%	55.597%
681	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.025%	55.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	RWE AG (NEU)	0.025%	55.647%
683	MARSH & MCLENNA	0.025%	55.673%
684	TEVA PHARMACEUTICAL SP ADR ADR	0.025%	55.698%
685	AIR LIQUIDE(L')	0.025%	55.724%
686	GENUINE PARTS C	0.025%	55.749%
687	FLEXTRONICS INT	0.025%	55.774%
688	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.025%	55.799%
689	KEY BANK NA SR UNSECURED 06/25 3.3	0.025%	55.824%
690	ELECTRICITE DE	0.025%	55.849%
691	SIKA FINANZ AG	0.025%	55.875%
692	DSV A/S	0.025%	55.900%
693	CARMAX INC COMMON STOCK USD.5	0.025%	55.925%
694	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.025%	55.950%
695	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.025%	55.975%
696	HOUSING DEVEL F	0.025%	56.000%
697	LAND SECURITIES	0.025%	56.025%
698	ASSURED GUARANT	0.025%	56.050%
699	PRUDENTIAL ADR	0.025%	56.075%
700	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.025%	56.100%
701	CANON INC	0.025%	56.125%
702	PACIFIC GAS & E	0.025%	56.150%
703	AUTOLIV INC	0.025%	56.175%
704	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.025%	56.199%
705	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.025%	56.224%
706	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.025%	56.249%
707	Cineplex Inc.	0.025%	56.273%
708	AMERISOURCEBERG	0.025%	56.298%
709	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.025%	56.323%
710	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.025%	56.347%
711	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.025%	56.372%
712	WM MORRISON SUP	0.025%	56.396%
713	RYDER SYSTEM IN	0.024%	56.421%
714	DEERE + CO COMMON STOCK USD1.0	0.024%	56.445%
715	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.024%	56.470%
716	LOEWS CORP COMMON STOCK USD.01	0.024%	56.494%
717	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.024%	56.518%
718	MCKESSON CORP.	0.024%	56.542%
719	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.024%	56.567%
720	EBAY INC	0.024%	56.591%
721	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.024%	56.615%
722	LINCOLN NATL CO	0.024%	56.639%
723	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.024%	56.663%
724	DOMINION RES(VI	0.024%	56.687%
725	UNUM GROUP	0.024%	56.712%
726	CREDIT SUISSE G	0.024%	56.736%
727	STORA ENSO OYJ	0.024%	56.760%
728	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.024%	56.784%
729	PRETIUM RESOURC	0.024%	56.808%
730	REPSOL SA	0.024%	56.832%
731	IMPERIAL TOBACC	0.024%	56.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.024%	56.880%
733	SVENSKA CELLULO	0.024%	56.904%
734	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.024%	56.928%
735	AUST & NZ BK GP	0.024%	56.952%
736	FUJITSU	0.024%	56.976%
737	SCHNEIDER SA	0.024%	57.000%
738	PRAXAIR STK	0.024%	57.023%
739	LKQ CORP COMMON STOCK USD.01	0.024%	57.047%
740	NTT DOCOMO INC	0.024%	57.071%
741	UNILEVER NV	0.024%	57.095%
742	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.024%	57.119%
743	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.024%	57.143%
744	AKAMAI TECHNOLO	0.024%	57.167%
745	BAXTER INTL INC	0.024%	57.191%
746	VERIZON COMMUN	0.024%	57.215%
747	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.024%	57.238%
748	SMART REAL ESTA	0.024%	57.262%
749	FRANCO NEVADA CORP COMMON STOCK	0.024%	57.286%
750	NETEASE INC ADR ADR USD.0001	0.024%	57.310%
751	INGREDION INC COMMON STOCK USD.01	0.024%	57.334%
752	CORUS ENTERTAIN	0.024%	57.357%
753	VODAFONE GROUP PLC SP ADR ADR	0.024%	57.381%
754	KOMATSU	0.024%	57.405%
755	WESTERN POWER W	0.024%	57.428%
756	BECTON DICKINSO	0.024%	57.452%
757	VALE RIO DOCE(C	0.024%	57.476%
758	LANXESS	0.024%	57.499%
759	KIMCO REALTY	0.024%	57.523%
760	ARKEMA	0.024%	57.546%
761	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.023%	57.570%
762	BORGWARNER INC COMMON STOCK USD.01	0.023%	57.593%
763	INTERNATIONAL G	0.023%	57.617%
764	STRYKER CORP	0.023%	57.640%
765	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.023%	57.664%
766	LAFARGEHOLCIM L	0.023%	57.687%
767	DR HORTON INC COMMON STOCK USD.01	0.023%	57.710%
768	TJX COS INC	0.023%	57.734%
769	AMP LIMITED	0.023%	57.757%
770	RESONA HOLDINGS	0.023%	57.780%
771	BANK OF NOVA SC	0.023%	57.804%
772	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	57.827%
773	SECURE ENERGY S	0.023%	57.850%
774	TATA MOTORS LTD	0.023%	57.873%
775	OVERSEA-CHINESE	0.023%	57.897%
776	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.023%	57.920%
777	NASDAQ INC COMMON STOCK USD.01	0.023%	57.943%
778	WESFARMERS LTD	0.023%	57.966%
779	NEVSUN RESOURCES LTD COMMON STOCK	0.023%	57.989%
780	PAREX RESOURCES	0.023%	58.012%
781	BAXTER INTL INC	0.023%	58.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	DH CORP	0.023%	58.058%
783	CANADIAN REAL E	0.023%	58.081%
784	FRESENIUS SE &	0.023%	58.104%
785	NETAPP INC.	0.023%	58.127%
786	ASHTEAD GROUP	0.023%	58.150%
787	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.023%	58.173%
788	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.023%	58.196%
789	TEGNA INC COMMON STOCK USD1.0	0.023%	58.219%
790	NORWEGIAN CRUIS	0.023%	58.242%
791	SOLVAY	0.023%	58.265%
792	SAMPO OYJ	0.023%	58.288%
793	APPLIED MATERIALS INC COMMON STOCK USD.01	0.023%	58.311%
794	AEON CO., LTD	0.023%	58.334%
795	AGCO CORP	0.023%	58.357%
796	JOHNSON MATTHEY	0.023%	58.379%
797	RUSSEL METALS I	0.023%	58.402%
798	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.023%	58.425%
799	ROLLS ROYCE	0.023%	58.448%
800	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.023%	58.470%
801	AVIVA PLC	0.023%	58.493%
802	PERSIMMON PLC	0.023%	58.515%
803	SUMITOMO CHEMIC	0.023%	58.538%
804	NIKE INC CL B COMMON STOCK USD1.0	0.023%	58.561%
805	BEST BUY CO INC	0.023%	58.583%
806	HESS CORPORATIO	0.022%	58.606%
807	AMETEK INC COMMON STOCK USD.01	0.022%	58.628%
808	DOMINION DIAMOND CORP COMMON STOCK	0.022%	58.650%
809	GRAN TIERRA ENE	0.022%	58.673%
810	SAINSBURY (J) P	0.022%	58.695%
811	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.022%	58.717%
812	BLUESCOPE STEEL	0.022%	58.740%
813	CITIC LTD	0.022%	58.762%
814	ALBEMARLE CORP	0.022%	58.784%
815	FEDERAL REALTY INVS TRUST REIT USD.01	0.022%	58.807%
816	BAE SYSTEMS	0.022%	58.829%
817	NATIONAL OILWEL	0.022%	58.851%
818	BANCO SANTANDER SA SPON ADR ADR	0.022%	58.873%
819	SUN HUNG KAI PR	0.022%	58.895%
820	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.022%	58.918%
821	MARATHON OIL CO	0.022%	58.940%
822	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.022%	58.962%
823	KROGER CO	0.022%	58.984%
824	REXEL PROMESSES	0.022%	59.006%
825	NORDSTROM INC SR UNSECURED 05/20 4.75	0.022%	59.028%
826	STRYKER CORP SR UNSECURED 05/24 3.375	0.022%	59.050%
827	GENERAL MILLS I	0.022%	59.072%
828	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.022%	59.094%
829	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.022%	59.116%
830	ING GROEP NV	0.022%	59.138%
831	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	59.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	REINSURANCE GRO	0.022%	59.182%
833	3I GROUP PLC	0.022%	59.204%
834	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	59.226%
835	CENTERRA GOLD INC COMMON STOCK	0.022%	59.247%
836	MARTIN MARIETTA	0.022%	59.269%
837	ASSOCD BANC-COR	0.022%	59.291%
838	ENERCARE INC	0.022%	59.313%
839	SMITHS GROUP	0.022%	59.334%
840	SYMANTEC CORP	0.022%	59.356%
841	NAVIENT CORP COMMON STOCK USD.01	0.022%	59.378%
842	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	59.400%
843	UDR INC REIT USD.01	0.022%	59.421%
844	MAZDA MOTOR COR	0.022%	59.443%
845	ETRADE FINANCIA	0.022%	59.465%
846	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.022%	59.486%
847	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.022%	59.508%
848	XPO LOGISTICS INC COMMON STOCK USD.001	0.022%	59.530%
849	METLIFE INC SR UNSECURED 04/24 3.6	0.022%	59.551%
850	BED BATH & BEYO	0.022%	59.573%
851	MITSUI & CO	0.022%	59.594%
852	ARROW ELECTRONI	0.022%	59.616%
853	SWATCH GROUP	0.022%	59.637%
854	LABRADOR IRON O	0.021%	59.659%
855	QUEBECOR INC 'B	0.021%	59.680%
856	AUTONATION INC	0.021%	59.702%
857	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.021%	59.723%
858	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.021%	59.745%
859	GOODMAN GROUP	0.021%	59.766%
860	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.021%	59.787%
861	ADECCO SA	0.021%	59.809%
862	LG DISPLAY CO	0.021%	59.830%
863	CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	0.021%	59.851%
864	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.021%	59.872%
865	BRIT SKY BROAD	0.021%	59.894%
866	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.021%	59.915%
867	OWENS CORNING COMMON STOCK USD.001	0.021%	59.936%
868	GENTEX CORP COMMON STOCK USD.06	0.021%	59.957%
869	DUFRY AG-REG	0.021%	59.979%
870	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.021%	60.000%
871	JABIL CIRCUIT I	0.021%	60.021%
872	SHIRE PLC	0.021%	60.042%
873	SPARK INFRASTRU	0.021%	60.063%
874	WR BERKLEY CORP COMMON STOCK USD.2	0.021%	60.084%
875	MTU AERO ENGINE	0.021%	60.105%
876	FOOT LOCKER INC COMMON STOCK USD.01	0.021%	60.126%
877	PENN WEST PETROLEUM LTD COMMON STOCK	0.021%	60.147%
878	ANGLOGOLD ASHANTI SPON ADR ADR	0.021%	60.167%
879	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.021%	60.188%
880	SUMITOMO ELEC I	0.021%	60.209%
881	COTY INC CL A COMMON STOCK USD.01	0.021%	60.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	TREASURY WINE E	0.021%	60.251%
883	SOUTHERN CO	0.021%	60.271%
884	IRON MOUNTAIN INC REIT USD.01	0.021%	60.292%
885	AECOM COMMON STOCK USD.01	0.021%	60.313%
886	GKN PLC	0.021%	60.333%
887	OSISKO GOLD ROY	0.021%	60.354%
888	POST HOLDINGS INC COMMON STOCK USD.01	0.021%	60.375%
889	HORMEL FOODS CORP COMMON STOCK USD.01465	0.021%	60.395%
890	ENSIGN ENERGY S	0.021%	60.416%
891	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.021%	60.436%
892	DUKE REALTY CORP REIT USD.01	0.021%	60.457%
893	ENEL S.p.A.	0.021%	60.478%
894	AIR PRODS & CHE	0.021%	60.498%
895	BIRCHCLIFF ENER	0.020%	60.518%
896	CUMMINS INC	0.020%	60.539%
897	TIME WARNER INC	0.020%	60.559%
898	SLM CORP COMMON STOCK USD.2	0.020%	60.580%
899	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.020%	60.600%
900	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.020%	60.621%
901	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.020%	60.641%
902	MARRIOTT INTL I	0.020%	60.661%
903	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.020%	60.682%
904	RELIANCE INDS	0.020%	60.702%
905	KONINKLIJKE KPN	0.020%	60.722%
906	DEUTSCHE POST A	0.020%	60.742%
907	AGILENT TECHNOL	0.020%	60.763%
908	TRINITY INDS	0.020%	60.783%
909	BAKER HUGHES IN	0.020%	60.803%
910	AFFILIATED MNGR	0.020%	60.823%
911	RESTAURANT BRANDS INTERN COMMON STOCK	0.020%	60.844%
912	Banco Sabadell	0.020%	60.864%
913	ASSURANT INC COMMON STOCK USD.01	0.020%	60.884%
914	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.020%	60.904%
915	MARKEL CORP COMMON STOCK	0.020%	60.925%
916	HYATT HOTELS CO	0.020%	60.945%
917	SOUTHERN CO SR UNSECURED 06/20 2.75	0.020%	60.965%
918	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.020%	60.985%
919	SYNNEX CORP COMMON STOCK USD.001	0.020%	61.005%
920	FNF GROUP TRACKING STK USD.0001	0.020%	61.025%
921	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.020%	61.045%
922	ATOS ORIGIN SA	0.020%	61.066%
923	ATCO LTD CL I N	0.020%	61.086%
924	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.020%	61.106%
925	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	61.126%
926	CENTENE CORP COMMON STOCK USD.001	0.020%	61.146%
927	VIVENDI SA	0.020%	61.166%
928	JUNIPER NETWORK	0.020%	61.186%
929	EXTRA SPACE STO	0.020%	61.206%
930	PHILIPS ELECTRO	0.020%	61.226%
931	DOREL INDS INC	0.020%	61.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	CLARIANT AG	0.020%	61.267%
933	COLGATE-PALMOLI	0.020%	61.287%
934	DAI-ICHI LIFE	0.020%	61.307%
935	SMURFIT KAPPA P	0.020%	61.327%
936	RYDER SYSTEM IN	0.020%	61.346%
937	GRUPO MEXICO SA	0.020%	61.366%
938	CHINA O/SEAS LA	0.020%	61.386%
939	MACERICH CO	0.020%	61.406%
940	EVEREST RE GROU	0.020%	61.426%
941	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.020%	61.446%
942	CENTRICA PLC 4.	0.020%	61.466%
943	SWEDBANK AB	0.020%	61.485%
944	AECON GROUP INC	0.020%	61.505%
945	WHOLE FOODS MAR	0.020%	61.525%
946	STMICROELECTRON	0.020%	61.544%
947	INTERFOR CORP	0.020%	61.564%
948	KLEPIERRE	0.020%	61.584%
949	PARKLAND FUEL C	0.020%	61.603%
950	FREEPORT-MCMORA	0.020%	61.623%
951	MARKS & SPENCER	0.020%	61.643%
952	FIRSTSERVICE CORP COMMON STOCK	0.020%	61.662%
953	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.020%	61.682%
954	SNAP-ON INC	0.020%	61.701%
955	TARGA RESOURCES CORP COMMON STOCK USD.001	0.020%	61.721%
956	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.020%	61.741%
957	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.020%	61.760%
958	OSHKOSH CORP COMMON STOCK USD.01	0.020%	61.780%
959	NEW FLYER COMMO	0.020%	61.799%
960	RECKITT BENCKIS	0.020%	61.819%
961	EXCHANGE INCOME	0.020%	61.838%
962	NASDAQ INC SR UNSECURED 06/24 4.25	0.019%	61.858%
963	TIFFANY & CO	0.019%	61.877%
964	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.019%	61.897%
965	VULCAN MATERIAL	0.019%	61.916%
966	VALEO SA	0.019%	61.936%
967	CBRE GROUP INC A COMMON STOCK USD.01	0.019%	61.955%
968	BORAL LIMITED	0.019%	61.974%
969	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	61.994%
970	VEREIT INC REIT USD.01	0.019%	62.013%
971	SPRINT CORP COMMON STOCK USD.01	0.019%	62.032%
972	ONEX CORP SUB V	0.019%	62.051%
973	AMEREN CORP SR UNSECURED 11/20 2.7	0.019%	62.071%
974	TOREX GOLD RESO	0.019%	62.090%
975	OMV AG	0.019%	62.109%
976	TELIASONERA AB	0.019%	62.128%
977	BERKSHIRE HAT E	0.019%	62.148%
978	MOSAIC CO	0.019%	62.167%
979	TOYOTA TSUSHO C	0.019%	62.186%
980	TORC OIL & GAS	0.019%	62.205%
981	TELEPERFORMANCE	0.019%	62.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	BOC HONG KONG H	0.019%	62.243%
983	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.019%	62.263%
984	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.019%	62.282%
985	FLUOR CORP COMMON STOCK USD.01	0.019%	62.301%
986	LG Electronics	0.019%	62.320%
987	RADIANT OPTO EL	0.019%	62.339%
988	ALIMENTATION CO	0.019%	62.358%
989	CHARTWELL RETIR	0.019%	62.377%
990	ADIDAS AG	0.019%	62.396%
991	FEDEX CORP COMPANY GUAR 02/20 2.3	0.019%	62.415%
992	AVNET INC	0.019%	62.434%
993	DENMARK GOVERNM	0.019%	62.453%
994	THERMO FISHER S	0.019%	62.472%
995	CENTRICA PLC	0.019%	62.491%
996	METRO AG	0.019%	62.510%
997	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.019%	62.529%
998	LIBERTY BROADBAND C COMMON STOCK USD.01	0.019%	62.547%
999	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	62.566%
1000	EAST WEST BANCORP INC COMMON STOCK USD.001	0.019%	62.585%
1001	HALLIBURTON CO	0.019%	62.604%
1002	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.019%	62.623%
1003	ADOBE SYSTEMS I	0.019%	62.642%
1004	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.019%	62.660%
1005	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.019%	62.679%
1006	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.019%	62.698%
1007	TORCHMARK CORP COMMON STOCK USD1.0	0.019%	62.717%
1008	VICINITY CENTER	0.019%	62.736%
1009	NEWELL BRANDS INC COMMON STOCK USD1.0	0.019%	62.754%
1010	MUNCHENER RUCKV	0.019%	62.773%
1011	HARLEY DAVIDSON	0.019%	62.792%
1012	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.019%	62.811%
1013	UNILEVER NV	0.019%	62.829%
1014	CANFOR CORPORAT	0.019%	62.848%
1015	LIBERTY MUTUAL	0.019%	62.867%
1016	CDN UTILS LTD N	0.019%	62.886%
1017	SUZUKI MOTOR CO	0.019%	62.904%
1018	GAP INC	0.019%	62.923%
1019	NORTHROP GRUMMA	0.019%	62.942%
1020	TECHNIPFMC PLC	0.019%	62.960%
1021	KELLOGG CO 4% 1	0.019%	62.979%
1022	STOCKLAND TRUST	0.019%	62.997%
1023	JPMORGAN CHASE	0.019%	63.016%
1024	NUVISTA ENERGY	0.018%	63.034%
1025	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.018%	63.053%
1026	KIMBERLY-CLARK	0.018%	63.071%
1027	COMERICA INC	0.018%	63.090%
1028	NATIONAL AUSTRA	0.018%	63.108%
1029	THOR INDUSTRIES INC COMMON STOCK USD.1	0.018%	63.127%
1030	TAYLOR WIMPEY	0.018%	63.145%
1031	L-BANK BW FOERD	0.018%	63.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	NIPPON BUILDING	0.018%	63.182%
1033	MURATA MFG CO	0.018%	63.200%
1034	ALLIED PPTY,REI	0.018%	63.219%
1035	HSBC USA INC SR UNSECURED 08/20 2.75	0.018%	63.237%
1036	SANLAM LIMITED	0.018%	63.255%
1037	AFLAC INC SR UNSECURED 06/23 3.625	0.018%	63.273%
1038	SEVEN GENERATIO	0.018%	63.292%
1039	MYLAN NV 3.125%	0.018%	63.310%
1040	FIRST CAPITAL R	0.018%	63.328%
1041	CHINA PETROLEUM	0.018%	63.346%
1042	K&S AG	0.018%	63.364%
1043	CA INC 3.6% 01A	0.018%	63.382%
1044	AON PLC	0.018%	63.400%
1045	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.018%	63.418%
1046	STEINHOFF INTER	0.018%	63.436%
1047	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.018%	63.454%
1048	PENTAIR PLC	0.018%	63.472%
1049	PINNACLE FOODS INC COMMON STOCK USD.01	0.018%	63.490%
1050	CHINA COMMUNICA	0.018%	63.508%
1051	TYSON FOODS INC COMPANY GUAR 06/22 4.5	0.018%	63.526%
1052	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.018%	63.544%
1053	SANDSTORM GOLD	0.018%	63.562%
1054	NESTE OIL OYJ	0.018%	63.580%
1055	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.018%	63.597%
1056	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.018%	63.615%
1057	MELROSE INDUSTR	0.018%	63.633%
1058	DOVER CORP	0.018%	63.651%
1059	CSL LIMITED	0.018%	63.669%
1060	BRUNSWICK CORP	0.018%	63.686%
1061	ORICA LIMITED	0.018%	63.704%
1062	PRIMERICA INC COMMON STOCK	0.018%	63.722%
1063	CONCHO RESOURCE	0.018%	63.739%
1064	BCO BRADESCO,AD	0.018%	63.757%
1065	TUI AG	0.018%	63.775%
1066	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.018%	63.792%
1067	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.018%	63.810%
1068	PRICELINE GROUP	0.018%	63.828%
1069	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.018%	63.845%
1070	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.018%	63.863%
1071	MYLAN INC/PA	0.018%	63.881%
1072	JANUS CAPITAL G	0.018%	63.898%
1073	SPIRIT AEROSYST	0.018%	63.916%
1074	SUN COMMUNITIES INC REIT USD.01	0.018%	63.933%
1075	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.018%	63.951%
1076	ACTELION LTD.	0.018%	63.969%
1077	INNERGEX RENEWA	0.018%	63.986%
1078	TOLL BROTHERS INC COMMON STOCK USD.01	0.018%	64.004%
1079	DANONE S.A. COM	0.018%	64.021%
1080	INFOSYS TECHNOL	0.018%	64.039%
1081	SYNOPSYS INC	0.018%	64.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.018%	64.074%
1083	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	64.091%
1084	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.018%	64.109%
1085	NEC CORP	0.018%	64.126%
1086	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.017%	64.144%
1087	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.017%	64.161%
1088	CALPINE CORP	0.017%	64.179%
1089	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	64.196%
1090	BLACKROCK INC SR UNSECURED 06/22 3.375	0.017%	64.214%
1091	TERADYNE INC	0.017%	64.231%
1092	UNILEVER PLC SPONSORED ADR ADR	0.017%	64.249%
1093	IBM CORP SR UNSECURED 02/24 3.625	0.017%	64.266%
1094	PVH CORP COMMON STOCK USD1.0	0.017%	64.284%
1095	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.017%	64.301%
1096	LAB CORP OF AME	0.017%	64.318%
1097	CAMDEN PROPERTY	0.017%	64.336%
1098	NATIONAL GRID PLC SP ADR ADR	0.017%	64.353%
1099	AGRICULTURAL BK	0.017%	64.370%
1100	AISIN SEIKI CO	0.017%	64.388%
1101	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	64.405%
1102	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.017%	64.423%
1103	CREW ENERGY INC	0.017%	64.440%
1104	MASTERCARD INC SR UNSECURED 04/24 3.375	0.017%	64.457%
1105	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.017%	64.475%
1106	PROCTER & GAMBL	0.017%	64.492%
1107	MOSAIC CO SR UNSECURED 11/23 4.25	0.017%	64.509%
1108	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.017%	64.527%
1109	CIT GROUP INC COMMON STOCK USD.01	0.017%	64.544%
1110	CARDINAL HEALTH	0.017%	64.561%
1111	COACH INC	0.017%	64.578%
1112	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.017%	64.596%
1113	HARMAN INTL IND	0.017%	64.613%
1114	MCKESSON CORP SR UNSECURED 03/24 3.796	0.017%	64.630%
1115	BONAVISTA ENERG	0.017%	64.647%
1116	MANPOWER INC	0.017%	64.665%
1117	STATOIL ASA COMPANY GUAR 01/22 3.15	0.017%	64.682%
1118	PFIZER INC SR UNSECURED 06/23 3	0.017%	64.699%
1119	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.017%	64.716%
1120	AON CORP COMPANY GUAR 09/20 5	0.017%	64.734%
1121	INGERSOLL GLB H	0.017%	64.751%
1122	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	64.768%
1123	STATE STREET CORP SR UNSECURED 08/25 3.55	0.017%	64.785%
1124	BAT INTL FINANC	0.017%	64.802%
1125	RITCHIE BROS. A	0.017%	64.820%
1126	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.017%	64.837%
1127	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.017%	64.854%
1128	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.017%	64.871%
1129	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.017%	64.888%
1130	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.017%	64.905%
1131	MANITOBA PROVIN	0.017%	64.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.017%	64.940%
1133	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.017%	64.957%
1134	AMGEN INC SR UNSECURED 05/24 3.625	0.017%	64.974%
1135	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.017%	64.991%
1136	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.017%	65.008%
1137	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.017%	65.025%
1138	ENTERPRISE PROD	0.017%	65.042%
1139	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.017%	65.059%
1140	LOEWS CORP SR UNSECURED 04/26 3.75	0.017%	65.076%
1141	BOUYGUES	0.017%	65.094%
1142	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.017%	65.111%
1143	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.017%	65.128%
1144	AETNA INC SR UNSECURED 11/24 3.5	0.017%	65.145%
1145	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.017%	65.162%
1146	QUANTA SERVICES	0.017%	65.179%
1147	ARCONIC INC COMMON STOCK	0.017%	65.196%
1148	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.017%	65.213%
1149	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.017%	65.230%
1150	MARTINREA INTER	0.017%	65.247%
1151	PULTEGROUP INC.	0.017%	65.264%
1152	OLD MUTUAL PLC	0.017%	65.281%
1153	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.017%	65.298%
1154	AIR LEASE CORP	0.017%	65.315%
1155	UNITED OVERSEAS	0.017%	65.332%
1156	HSBC USA INC SR UNSECURED 06/24 3.5	0.017%	65.349%
1157	WW GRAINGER INC	0.017%	65.366%
1158	ASSURANT INC	0.017%	65.383%
1159	AVNET INC SR UNSECURED 04/26 4.625	0.017%	65.400%
1160	COMMERCE BANCSH	0.017%	65.417%
1161	KILROY REALTY C	0.017%	65.434%
1162	STATE STREET CORP SR UNSECURED 12/24 3.3	0.017%	65.451%
1163	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.017%	65.468%
1164	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.017%	65.485%
1165	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.017%	65.502%
1166	ELECTRICITE DE	0.017%	65.519%
1167	CELGENE CORP SR UNSECURED 05/24 3.625	0.017%	65.536%
1168	ARAMARK COMMON STOCK USD.01	0.017%	65.553%
1169	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.017%	65.570%
1170	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.017%	65.587%
1171	COACH INC SR UNSECURED 04/25 4.25	0.017%	65.604%
1172	HAMMERSON	0.017%	65.620%
1173	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.017%	65.637%
1174	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.017%	65.654%
1175	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.017%	65.671%
1176	ZOETIS INC SR UNSECURED 02/23 3.25	0.017%	65.688%
1177	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.017%	65.705%
1178	QUALCOMM INC SR UNSECURED 05/25 3.45	0.017%	65.722%
1179	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.017%	65.739%
1180	ARRIS INTERNATI	0.017%	65.756%
1181	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	65.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.017%	65.789%
1183	VISA INC SR UNSECURED 12/25 3.15	0.017%	65.806%
1184	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.017%	65.823%
1185	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.017%	65.840%
1186	NEWCREST MINING	0.017%	65.856%
1187	EATON CORP COMPANY GUAR 11/22 2.75	0.017%	65.873%
1188	BRITISH LAND CO	0.017%	65.890%
1189	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.017%	65.907%
1190	CME GROUP INC SR UNSECURED 03/25 3	0.017%	65.924%
1191	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.017%	65.940%
1192	ANTHEM INC	0.017%	65.957%
1193	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	65.974%
1194	NORFOLK STHN CO	0.017%	65.991%
1195	RICOH CO	0.017%	66.007%
1196	LENNAR CORP CL	0.017%	66.024%
1197	APARTMENT INVT + MGMT CO A REIT USD.01	0.017%	66.041%
1198	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.017%	66.058%
1199	JFE HOLDINGS IN	0.017%	66.074%
1200	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.017%	66.091%
1201	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.017%	66.108%
1202	AMERCO COMMON STOCK USD.25	0.017%	66.124%
1203	RANDGOLD RESOUR	0.017%	66.141%
1204	GECINA SA	0.017%	66.158%
1205	CHURCH & DWIGHT	0.017%	66.175%
1206	XL GROUP LTD	0.017%	66.191%
1207	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.017%	66.208%
1208	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.017%	66.225%
1209	NOMURA HOLD INC	0.017%	66.241%
1210	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.017%	66.258%
1211	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.017%	66.275%
1212	BANK RAKYAT IND	0.017%	66.291%
1213	EMCOR GROUP INC COMMON STOCK USD.01	0.017%	66.308%
1214	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.017%	66.325%
1215	NETAPP INC SR UNSECURED 12/22 3.25	0.017%	66.341%
1216	ORACLE CORP SR UNSECURED 10/22 2.5	0.017%	66.358%
1217	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.017%	66.375%
1218	FREEHOLD ROYALT	0.017%	66.391%
1219	JAPAN REAL ESTA	0.017%	66.408%
1220	BAYTEX ENERGY CORP COMMON STOCK	0.017%	66.425%
1221	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.017%	66.441%
1222	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.017%	66.458%
1223	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.017%	66.474%
1224	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	66.491%
1225	BANK TOKYO-MIT	0.017%	66.507%
1226	SEVEN & I HOLDI	0.017%	66.524%
1227	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.017%	66.541%
1228	SKY PLC	0.017%	66.557%
1229	PREMIUM BRANDS	0.017%	66.574%
1230	Arch Capital Gr	0.017%	66.590%
1231	HP INC COMMON STOCK USD.01	0.017%	66.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	MEG ENERGY CORP	0.017%	66.623%
1233	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.016%	66.640%
1234	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	66.656%
1235	EXELON CORP SR UNSECURED 04/26 3.4	0.016%	66.673%
1236	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	66.689%
1237	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.016%	66.706%
1238	CITIGROUP INC SR UNSECURED 04/25 3.3	0.016%	66.722%
1239	TOTAL SYSTEM SE	0.016%	66.739%
1240	UNUM GROUP	0.016%	66.755%
1241	EXELON CORP COMMON STOCK	0.016%	66.772%
1242	CDN ENERGY SERV	0.016%	66.788%
1243	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.016%	66.804%
1244	DANA HOLDING CO	0.016%	66.821%
1245	ROCKWELL AUTO	0.016%	66.837%
1246	NABORS INDUSTRI	0.016%	66.854%
1247	DOLLAR TREE INC	0.016%	66.870%
1248	VALIDUS HOLDING	0.016%	66.886%
1249	FIRST HORIZON N	0.016%	66.903%
1250	TDK CORP	0.016%	66.919%
1251	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	66.935%
1252	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.016%	66.952%
1253	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.016%	66.968%
1254	ERSTE GROUP BAN	0.016%	66.984%
1255	POLSKI KON NAF	0.016%	67.001%
1256	CASCADES INC	0.016%	67.017%
1257	ISUZU MOTORS	0.016%	67.033%
1258	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	67.049%
1259	ELISA OYJ-A	0.016%	67.066%
1260	BOEING CO SR UNSECURED 03/25 2.5	0.016%	67.082%
1261	SIGNET JEWELERS	0.016%	67.098%
1262	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	67.114%
1263	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	67.131%
1264	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.016%	67.147%
1265	ROPER TECHNOLOG	0.016%	67.163%
1266	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.016%	67.179%
1267	PENGROWTH ENERGY CORP COMMON STOCK	0.016%	67.195%
1268	JYSKE BANK A/S	0.016%	67.212%
1269	BIOGEN INC SR UNSECURED 09/20 2.9	0.016%	67.228%
1270	DEUTSCHE BK AG	0.016%	67.244%
1271	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.016%	67.260%
1272	EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	0.016%	67.277%
1273	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.016%	67.293%
1274	SEMPRA ENERGY	0.016%	67.309%
1275	DIRECT LINE INS	0.016%	67.325%
1276	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	67.341%
1277	BROTHER INDUSTR	0.016%	67.357%
1278	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.016%	67.374%
1279	UTD RENTALS INC	0.016%	67.390%
1280	AUTODESK INC SR UNSECURED 06/20 3.125	0.016%	67.406%
1281	QBE INSURANCE	0.016%	67.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.016%	67.438%
1283	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.016%	67.454%
1284	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.016%	67.471%
1285	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.016%	67.487%
1286	BHP BILLITON FI	0.016%	67.503%
1287	REGENCY CENTERS CORP REIT USD.01	0.016%	67.519%
1288	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.016%	67.535%
1289	BAE SYSTEMS HLD	0.016%	67.551%
1290	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.016%	67.567%
1291	STATE STREET CORP SR UNSECURED 08/20 2.55	0.016%	67.584%
1292	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.016%	67.600%
1293	PACWEST BANCORP COMMON STOCK	0.016%	67.616%
1294	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.016%	67.632%
1295	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.016%	67.648%
1296	HUNTINGTON NATI	0.016%	67.664%
1297	PNC BANK NA SR UNSECURED 07/20 2.6	0.016%	67.680%
1298	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.016%	67.696%
1299	FISERV INC SR UNSECURED 06/20 2.7	0.016%	67.713%
1300	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.016%	67.729%
1301	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.016%	67.745%
1302	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.016%	67.761%
1303	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.016%	67.777%
1304	BEMIS COMPANY COMMON STOCK USD.1	0.016%	67.793%
1305	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.016%	67.809%
1306	HARRIS CORP	0.016%	67.825%
1307	MORGAN STANLEY	0.016%	67.841%
1308	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.016%	67.857%
1309	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.016%	67.873%
1310	GATX CORP	0.016%	67.889%
1311	WOLSELEY PLC	0.016%	67.906%
1312	AFLAC INC SR UNSECURED 03/20 2.4	0.016%	67.922%
1313	LEGG MASON INC SR UNSECURED 07/19 2.7	0.016%	67.938%
1314	JOHN DEERE CAPI	0.016%	67.954%
1315	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.016%	67.970%
1316	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.016%	67.986%
1317	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.016%	68.002%
1318	REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	0.016%	68.018%
1319	HARLEY DAVIDSON	0.016%	68.034%
1320	WALT DISNEY CO	0.016%	68.050%
1321	ST JUDE MEDICAL LLC SR UNSECURED 09/20 2.8	0.016%	68.066%
1322	BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	0.016%	68.082%
1323	SKAND ENSKILDA	0.016%	68.098%
1324	BP CAPITAL MARK	0.016%	68.114%
1325	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.016%	68.130%
1326	ABBVIE INC SR UNSECURED 05/20 2.5	0.016%	68.146%
1327	PEPSICO INC SR UNSECURED 10/20 2.15	0.016%	68.162%
1328	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.016%	68.178%
1329	US BANCORP SR UNSECURED 01/22 2.625	0.016%	68.194%
1330	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.016%	68.210%
1331	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.016%	68.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	MIZUHO BANK LTD	0.016%	68.242%
1333	EBAY INC SR UNSECURED 08/19 2.2	0.016%	68.258%
1334	GAS NATURAL SDG	0.016%	68.274%
1335	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.016%	68.290%
1336	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.016%	68.306%
1337	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.016%	68.322%
1338	COMERICA BANK SR UNSECURED 06/20 2.5	0.016%	68.338%
1339	ECOLAB INC SR U	0.016%	68.354%
1340	QUALCOMM INC SR UNSECURED 05/20 2.25	0.016%	68.370%
1341	INFORMA PLC	0.016%	68.386%
1342	GPT GROUP	0.016%	68.402%
1343	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.016%	68.418%
1344	THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	0.016%	68.434%
1345	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.016%	68.450%
1346	ZOETIS INC SR UNSECURED 02/18 1.875	0.016%	68.466%
1347	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.016%	68.482%
1348	WPX ENERGY INC COMMON STOCK	0.016%	68.498%
1349	MYLAN INC COMPANY GUAR 03/19 2.55	0.016%	68.514%
1350	REINSURANCE GRO	0.016%	68.530%
1351	US BANCORP SR UNSECURED 01/21 2.35	0.016%	68.545%
1352	CITIGROUP INC	0.016%	68.561%
1353	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/19 2.375	0.016%	68.577%
1354	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.016%	68.593%
1355	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.016%	68.609%
1356	AMERICAN HONDA	0.016%	68.625%
1357	DEXUS PROPERTY	0.016%	68.641%
1358	MATTEL INC SR UNSECURED 03/18 1.7	0.016%	68.657%
1359	MARVELL TECH GR	0.016%	68.673%
1360	UNUM GROUP SR UNSECURED 05/21 3	0.016%	68.689%
1361	DNB NOR ASA	0.016%	68.705%
1362	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.016%	68.721%
1363	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.016%	68.737%
1364	VODAFONE GROUP	0.016%	68.753%
1365	BNP PARIBAS SR UNSECURED 05/20 2.375	0.016%	68.768%
1366	VIACOM INC SR UNSECURED 04/19 2.2	0.016%	68.784%
1367	FUJI HEAVY INDS	0.016%	68.800%
1368	CONTINENTAL AG	0.016%	68.816%
1369	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.016%	68.832%
1370	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.016%	68.848%
1371	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.016%	68.864%
1372	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.016%	68.880%
1373	BORALEX INC CL	0.016%	68.896%
1374	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.016%	68.911%
1375	CITIGROUP INC SR UNSECURED 03/21 2.7	0.016%	68.927%
1376	TARGET CORP SR UNSECURED 04/26 2.5	0.016%	68.943%
1377	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.016%	68.959%
1378	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.016%	68.975%
1379	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.016%	68.991%
1380	GEELY AUTOMOBIL	0.016%	69.007%
1381	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.016%	69.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.016%	69.038%
1383	AT+T INC SR UNSECURED 06/20 2.45	0.016%	69.054%
1384	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.016%	69.070%
1385	SANTANDER HLDG	0.016%	69.086%
1386	HEXCEL CORP COMMON STOCK USD.01	0.016%	69.101%
1387	TJX COS INC SR UNSECURED 06/21 2.75	0.016%	69.117%
1388	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.016%	69.133%
1389	HENRY SCHEIN CO	0.016%	69.149%
1390	XEROX CORP 2.75	0.016%	69.165%
1391	WILLIAMS-SONOMA	0.016%	69.180%
1392	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.016%	69.196%
1393	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.016%	69.212%
1394	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.016%	69.228%
1395	SPARTAN ENERGY	0.016%	69.243%
1396	COLFAX CORP	0.016%	69.259%
1397	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.016%	69.275%
1398	GARMIN LTD.	0.016%	69.290%
1399	ATS AUTOMATION	0.016%	69.306%
1400	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.016%	69.322%
1401	GREAT CANADIAN	0.016%	69.337%
1402	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.016%	69.353%
1403	CHINA MERCHANTS	0.016%	69.369%
1404	PLAINS ALL AMER	0.016%	69.384%
1405	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.016%	69.400%
1406	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.016%	69.416%
1407	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.016%	69.431%
1408	KIRKLAND LAKE G	0.016%	69.447%
1409	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.016%	69.462%
1410	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.016%	69.478%
1411	GALP ENERGIA	0.016%	69.494%
1412	A.P. MOLLER-MAE	0.016%	69.509%
1413	IPG PHOTONICS C	0.016%	69.525%
1414	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.016%	69.540%
1415	GAMING AND LEISURE PROPERTIE REIT	0.016%	69.556%
1416	ASANKO GOLD INC	0.016%	69.572%
1417	JAPAN BK FOR IN	0.016%	69.587%
1418	PAINTED PONY PE	0.016%	69.603%
1419	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.016%	69.618%
1420	HIGHWOODS PROPE	0.016%	69.634%
1421	JONES LANG LASA	0.016%	69.649%
1422	GILDAN ACTIVEWEAR INC COMMON STOCK	0.016%	69.665%
1423	CHINA EVERGRAND	0.016%	69.680%
1424	NASDAQ INC SR UNSECURED 01/20 5.55	0.016%	69.696%
1425	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.015%	69.711%
1426	NVIDIA CORP	0.015%	69.727%
1427	EMC CORP(MASS)	0.015%	69.742%
1428	INPEX CORPORATI	0.015%	69.758%
1429	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/20 5.05	0.015%	69.773%
1430	KINGSPAN GROUP	0.015%	69.788%
1431	ALLIED WORLD AS	0.015%	69.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	ALARIS ROYALTY	0.015%	69.819%
1433	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.015%	69.835%
1434	NEW WORLD DEVEL	0.015%	69.850%
1435	POPULAR INC COMMON STOCK USD.01	0.015%	69.866%
1436	SCOR	0.015%	69.881%
1437	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	69.896%
1438	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	69.912%
1439	PG&E CORP	0.015%	69.927%
1440	BELLWAY	0.015%	69.943%
1441	TECH DATA CORP COMMON STOCK USD.0015	0.015%	69.958%
1442	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.015%	69.973%
1443	ECOLAB INC COMMON STOCK USD1.0	0.015%	69.989%
1444	ERICSSON LM-B S	0.015%	70.004%
1445	WHITE MOUNTAINS	0.015%	70.019%
1446	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	70.035%
1447	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.015%	70.050%
1448	CAIXABANK	0.015%	70.065%
1449	WHITBREAD PLC	0.015%	70.080%
1450	NIELSEN HOLDING	0.015%	70.096%
1451	RSP PERMIAN INC COMMON STOCK USD.01	0.015%	70.111%
1452	KROGER CO SR UNSECURED 01/19 2.3	0.015%	70.126%
1453	CONSOL ENERGY INC COMMON STOCK USD.01	0.015%	70.142%
1454	OLIN CORP	0.015%	70.157%
1455	CAPITAL POWER C	0.015%	70.172%
1456	RSA INSURANCE G	0.015%	70.187%
1457	CORNING INC SR UNSECURED 08/20 4.25	0.015%	70.203%
1458	DEUTSCHE LUFTHA	0.015%	70.218%
1459	VCA INC COMMON STOCK USD.001	0.015%	70.233%
1460	FOMENTO ECON ME	0.015%	70.248%
1461	CNOOC LTD	0.015%	70.263%
1462	MKS INSTRUMENTS INC COMMON STOCK	0.015%	70.279%
1463	FUBON FINANCIAL	0.015%	70.294%
1464	KONINKLIJKE DSM	0.015%	70.309%
1465	SEGRO PLC	0.015%	70.324%
1466	YAMAHA MOTOR CO	0.015%	70.339%
1467	FLUGHAFEN ZUERI	0.015%	70.355%
1468	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.015%	70.370%
1469	RENAISSANCE RE	0.015%	70.385%
1470	SUNCORP GROUP	0.015%	70.400%
1471	HUBBELL INC COMMON STOCK USD.01	0.015%	70.415%
1472	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	70.430%
1473	PDC ENERGY INC COMMON STOCK USD.01	0.015%	70.445%
1474	S+P GLOBAL INC COMMON STOCK USD1.0	0.015%	70.460%
1475	BABCOCK INTL GR	0.015%	70.475%
1476	HANCOCK HOLDING	0.015%	70.490%
1477	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.015%	70.505%
1478	SONY CORP SPONSORED ADR ADR	0.015%	70.520%
1479	SANMINA CORP COMMON STOCK USD.01	0.015%	70.535%
1480	VOLKSWAGEN AG	0.015%	70.550%
1481	SEKISUI CHEMICA	0.015%	70.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	WP CAREY INC REIT USD.001	0.015%	70.580%
1483	NRG ENERGY	0.015%	70.595%
1484	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	70.610%
1485	CASEYS GEN STOR	0.015%	70.625%
1486	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.015%	70.640%
1487	MURPHY OIL CORP	0.015%	70.655%
1488	INFINEON TECHNO	0.015%	70.670%
1489	HEWLETT PACKARD	0.015%	70.684%
1490	SK C&C CO LTD	0.015%	70.699%
1491	JOHNSON CONTROL	0.015%	70.714%
1492	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	70.729%
1493	CHINA UNICOM LT	0.015%	70.744%
1494	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	70.759%
1495	FIRSTRAND LIMIT	0.015%	70.773%
1496	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.015%	70.788%
1497	SIGNATURE BANK COMMON STOCK USD.01	0.015%	70.803%
1498	AIRGAS INC COMPANY GUAR 08/20 3.05	0.015%	70.817%
1499	CREDIT AGRICOLE	0.015%	70.832%
1500	MS&AD INSURANCE	0.015%	70.847%
1501	ARCELLOR MITTAL	0.015%	70.861%
1502	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.015%	70.876%
1503	BALL CORP	0.015%	70.891%
1504	HYUNDAI MOBIS	0.015%	70.905%
1505	UTD MICRO ELECT	0.015%	70.920%
1506	TOSOH CORP	0.015%	70.934%
1507	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.015%	70.949%
1508	NSK	0.015%	70.963%
1509	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.015%	70.978%
1510	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	70.993%
1511	SANDVIK AB	0.015%	71.007%
1512	ASAHI GLASS CO	0.015%	71.022%
1513	LG CHEM LTD	0.015%	71.036%
1514	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	0.014%	71.051%
1515	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.014%	71.065%
1516	CHINA UNICOM	0.014%	71.080%
1517	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	71.094%
1518	ROYAL DUTCH SH-	0.014%	71.109%
1519	WPP PLC	0.014%	71.123%
1520	CHEVRON CORP SR UNSECURED 05/21 2.1	0.014%	71.137%
1521	COMMERZBANK AG	0.014%	71.152%
1522	ZIONS BANCORP	0.014%	71.166%
1523	HALMA	0.014%	71.181%
1524	EPR PROPERTIES REIT USD.01	0.014%	71.195%
1525	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.014%	71.209%
1526	NOMURA REAL EST	0.014%	71.224%
1527	TECHNIPFMC PLC	0.014%	71.238%
1528	J2 GLOBAL INC COMMON STOCK USD.01	0.014%	71.252%
1529	USG CORP	0.014%	71.267%
1530	COOPER COS INC	0.014%	71.281%
1531	TWITTER INC COMMON STOCK USD.000005	0.014%	71.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.014%	71.310%
1533	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.014%	71.324%
1534	COMINAR REAL ES	0.014%	71.338%
1535	KLONDEX MINES L	0.014%	71.353%
1536	NORBORD INC	0.014%	71.367%
1537	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	71.381%
1538	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.014%	71.396%
1539	ST JAMES PLACE	0.014%	71.410%
1540	BARCLAYS AFRICA	0.014%	71.424%
1541	SWISSCOM AG	0.014%	71.438%
1542	AIRBUS GROUP NV	0.014%	71.453%
1543	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.014%	71.467%
1544	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.014%	71.481%
1545	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.014%	71.495%
1546	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.014%	71.510%
1547	WINPAK LTD	0.014%	71.524%
1548	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	71.538%
1549	XEROX CORP COMMON STOCK USD1.0	0.014%	71.552%
1550	WESTSHORE TERMI	0.014%	71.566%
1551	MORGAN STANLEY	0.014%	71.580%
1552	AMADEUS IT HLDG	0.014%	71.595%
1553	SES GLOBAL	0.014%	71.609%
1554	HELMERICH & PAY	0.014%	71.623%
1555	BURBERRY GROUP	0.014%	71.637%
1556	BERKELEY GROUP	0.014%	71.651%
1557	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	71.665%
1558	PANDORA A/S	0.014%	71.679%
1559	SENSATA TECHNOL	0.014%	71.693%
1560	BRIT AMER TOBAC	0.014%	71.707%
1561	AMGEN INC	0.014%	71.721%
1562	DENSO CORP	0.014%	71.735%
1563	SESA STERLITE	0.014%	71.749%
1564	MITSUBISHI MATE	0.014%	71.763%
1565	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	71.777%
1566	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.014%	71.791%
1567	QEP RESOURCES INC COMMON STOCK USD.01	0.014%	71.805%
1568	KINGFISHER PLC	0.014%	71.819%
1569	LIFE STORAGE INC REIT USD.01	0.014%	71.833%
1570	BANKUNITED INC COMMON STOCK USD.01	0.014%	71.847%
1571	HANG SENG BANK	0.014%	71.861%
1572	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.014%	71.875%
1573	ROYAL GOLD INC	0.014%	71.889%
1574	JULIUS BAER GRO	0.014%	71.903%
1575	KIA MOTORS CORP	0.014%	71.917%
1576	ACTIVISION BLIZ	0.014%	71.931%
1577	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.014%	71.945%
1578	INTUIT INC COMMON STOCK USD.01	0.014%	71.959%
1579	RANGE RESOURCES CORP COMMON STOCK USD.01	0.014%	71.973%
1580	CARLISLE COS IN	0.014%	71.987%
1581	CIRRUS LOGIC IN	0.014%	72.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	INCITEC PIVOT	0.014%	72.014%
1583	GROUP 4 SECURIC	0.014%	72.028%
1584	DAIWA SECURITIE	0.014%	72.042%
1585	NN GROUP NV	0.014%	72.056%
1586	LONZA GROUP AG	0.014%	72.070%
1587	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	72.083%
1588	PRUDENTIAL CORP	0.014%	72.097%
1589	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.014%	72.111%
1590	SURGE ENERGY IN	0.014%	72.125%
1591	SUMITOMO CORP	0.014%	72.138%
1592	MONDI PLC	0.014%	72.152%
1593	MERLIN PROPERTI	0.014%	72.166%
1594	PATTERSON COS INC COMMON STOCK USD.01	0.014%	72.180%
1595	CIGNA CORP	0.014%	72.194%
1596	SENIOR HOUSING PROP TRUST REIT USD.01	0.014%	72.207%
1597	STADA ARZNEIMIT	0.014%	72.221%
1598	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.014%	72.235%
1599	PASON SYSTEMS I	0.014%	72.248%
1600	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	72.262%
1601	SAPPI	0.014%	72.276%
1602	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.014%	72.290%
1603	SOMPO JAPAN NIP	0.014%	72.303%
1604	STEEL DYNAMICS INC COMMON STOCK USD.005	0.014%	72.317%
1605	CITRIX SYSTEMS	0.014%	72.331%
1606	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.014%	72.344%
1607	TEIJIN	0.014%	72.358%
1608	KROGER CO SR UNSECURED 01/21 3.3	0.014%	72.372%
1609	SK ENERGY CO LT	0.014%	72.385%
1610	SBM OFFSHORE NV	0.014%	72.399%
1611	INTERTAPE POLYM	0.014%	72.412%
1612	ASSOCD BANC-COR	0.014%	72.426%
1613	MEDIOBANCA SPA	0.014%	72.440%
1614	CHIMEI INNOLUX	0.014%	72.453%
1615	WOODWARD INC COMMON STOCK USD.00292	0.014%	72.467%
1616	FAURECIA	0.014%	72.481%
1617	QUEBEC PROV	0.014%	72.494%
1618	JSW STEEL LTD	0.014%	72.508%
1619	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.014%	72.521%
1620	TELECOM ITALIA	0.014%	72.535%
1621	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	72.549%
1622	AMER ELEC POWER	0.014%	72.562%
1623	AUTODESK INC SR UNSECURED 12/22 3.6	0.014%	72.576%
1624	TCF FINL CORP	0.014%	72.589%
1625	MARUBENI CORP	0.014%	72.603%
1626	OAO GAZPROM-SPO	0.014%	72.616%
1627	ITOCHU CORP	0.014%	72.630%
1628	KIRBY CORP	0.014%	72.643%
1629	RICE ENERGY INC COMMON STOCK USD.01	0.014%	72.657%
1630	ANTHEM INC SR UNSECURED 08/20 4.35	0.014%	72.670%
1631	ESSILOR INTERNA	0.013%	72.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	DST SYST INC DE	0.013%	72.697%
1633	BOSKALIS WESTMN	0.013%	72.711%
1634	FISCHER(GEORG)A	0.013%	72.724%
1635	TAUBMAN CENTERS INC REIT USD.01	0.013%	72.738%
1636	EUROPEAN INVEST	0.013%	72.751%
1637	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	72.765%
1638	QIAGEN NV	0.013%	72.778%
1639	BARRATT DEVEL	0.013%	72.792%
1640	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.013%	72.805%
1641	MASTEC INC	0.013%	72.818%
1642	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	72.832%
1643	YES BANK LTD	0.013%	72.845%
1644	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.013%	72.859%
1645	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	72.872%
1646	TAKEDA PHARMACE	0.013%	72.885%
1647	SWEDEN GOVERMEN	0.013%	72.899%
1648	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	72.912%
1649	CARLSBERG	0.013%	72.926%
1650	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	72.939%
1651	COUNTRY GARDEN	0.013%	72.952%
1652	ROCKWELL COLLIN	0.013%	72.966%
1653	SYSCO CORPORATI	0.013%	72.979%
1654	BALOISE- HOLDIN	0.013%	72.992%
1655	CHINA RES BEIJI	0.013%	73.006%
1656	GRANITE REAL ES	0.013%	73.019%
1657	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	73.032%
1658	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	73.045%
1659	DREAM OFFICE RE	0.013%	73.059%
1660	KEY BANK NA SR UNSECURED 12/19 2.5	0.013%	73.072%
1661	TRICAN WELL SER	0.013%	73.085%
1662	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.013%	73.098%
1663	SYSCO CORP COMMON STOCK USD1.0	0.013%	73.112%
1664	GROWTHPOINT PRO	0.013%	73.125%
1665	TAIHEIYO CEMENT	0.013%	73.138%
1666	BRENNTAG AG	0.013%	73.151%
1667	KONICA MINOLTA	0.013%	73.165%
1668	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.013%	73.178%
1669	HUDSON'S BAY CO	0.013%	73.191%
1670	SUMITOMO HEAVY	0.013%	73.204%
1671	EATON VANCE CORP COMMON STOCK USD.00390625	0.013%	73.217%
1672	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	73.230%
1673	ACKERMANS & VAN	0.013%	73.244%
1674	DYCOM INDUSTRIE	0.013%	73.257%
1675	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.013%	73.270%
1676	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.013%	73.283%
1677	ORBITAL ATK INC COMMON STOCK USD.01	0.013%	73.296%
1678	INCHCAPE PLC	0.013%	73.309%
1679	ANALOG DEVICES INC COMMON STOCK USD.167	0.013%	73.322%
1680	KNIGHT THERAPEU	0.013%	73.336%
1681	PETROCHINA CO	0.013%	73.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.013%	73.362%
1683	UNICREDIT SPA	0.013%	73.375%
1684	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01	0.013%	73.388%
1685	WESCO INTERNATI	0.013%	73.401%
1686	XILINX INC	0.013%	73.414%
1687	DOUGLAS EMMETT INC REIT USD.01	0.013%	73.427%
1688	UNITED URBAN IN	0.013%	73.440%
1689	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	73.453%
1690	HDFC BANK LTD	0.013%	73.466%
1691	CINTAS CORP	0.013%	73.479%
1692	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.013%	73.492%
1693	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	73.505%
1694	AGT FOOD AND IN	0.013%	73.518%
1695	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	73.531%
1696	KION GROUP AG	0.013%	73.544%
1697	NITTO DENKO COR	0.013%	73.557%
1698	AALBERTS INDUST	0.013%	73.570%
1699	TRANSOCEAN LTD	0.013%	73.582%
1700	BIG LOTS INC COMMON STOCK USD.01	0.013%	73.595%
1701	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	73.608%
1702	BONTERRA ENERGY	0.013%	73.621%
1703	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.013%	73.634%
1704	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	73.647%
1705	WESTERN FOREST	0.013%	73.660%
1706	BOOKER GROUP	0.013%	73.673%
1707	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	73.686%
1708	TESSERA HOLDING CORP COMMON STOCK USD.001	0.013%	73.698%
1709	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.013%	73.711%
1710	CATCHER TECHNOL	0.013%	73.724%
1711	GENTING BHD	0.013%	73.737%
1712	CABOT CORP	0.013%	73.750%
1713	DELPHI AUTOMOTI	0.013%	73.763%
1714	LINCOLN ELEC HL	0.013%	73.776%
1715	PORSCHE AUTOMOB	0.013%	73.788%
1716	SONOCO PRODUCTS	0.013%	73.801%
1717	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	73.814%
1718	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.013%	73.827%
1719	MEDNAX INC	0.013%	73.840%
1720	UMICORE	0.013%	73.852%
1721	SPECTRIS PLC	0.013%	73.865%
1722	INTERTEK TESTIN	0.013%	73.878%
1723	A P MOLLER - MA	0.013%	73.891%
1724	WEINGARTEN REALTY INVESTORS REIT USD.03	0.013%	73.903%
1725	SBERBANK OF RUS	0.013%	73.916%
1726	VALE SA	0.013%	73.929%
1727	GIVAUDAN	0.013%	73.942%
1728	EAST JAPAN RAIL	0.013%	73.954%
1729	KESKO	0.013%	73.967%
1730	LIFEPOINT HOSPI	0.013%	73.980%
1731	SIERRA WIRELESS INC COMMON STOCK	0.013%	73.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	HOLOGIC INC COMMON STOCK USD.01	0.013%	74.005%
1733	DELUXE CORP	0.013%	74.018%
1734	IMAX CORP	0.013%	74.031%
1735	WENDY S CO/THE COMMON STOCK USD.1	0.013%	74.043%
1736	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	74.056%
1737	MAJOR DRILLING	0.013%	74.069%
1738	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.013%	74.081%
1739	ASPEN INSURANCE	0.013%	74.094%
1740	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.013%	74.107%
1741	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.013%	74.119%
1742	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	74.132%
1743	EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	0.013%	74.145%
1744	COHERENT INC	0.013%	74.157%
1745	RHEINMETALL AG	0.013%	74.170%
1746	EQUIFAX INC	0.013%	74.182%
1747	HANKYU CORP	0.013%	74.195%
1748	WPP PLC SPONSORED ADR ADR	0.013%	74.208%
1749	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.013%	74.220%
1750	CARNIVAL PLC	0.013%	74.233%
1751	ELECTRONIC ARTS	0.013%	74.245%
1752	SPIRIT REALTY CAPITAL INC REIT USD.01	0.013%	74.258%
1753	KB FINANCIAL GROUP INC ADR ADR	0.013%	74.270%
1754	ASSA ABLOY AB	0.013%	74.283%
1755	SPIRAX-SARCO EN	0.013%	74.295%
1756	ANIXTER INTL IN	0.012%	74.308%
1757	ROSS STORES INC	0.012%	74.320%
1758	ZOETIS INC COMMON STOCK USD.01	0.012%	74.333%
1759	CREDIT ACCEPTAN	0.012%	74.345%
1760	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	74.358%
1761	JAPAN TOBACCO I	0.012%	74.370%
1762	TRIMBLE INC COMMON STOCK	0.012%	74.383%
1763	DS SMITH PLC	0.012%	74.395%
1764	FREENET AG	0.012%	74.407%
1765	HISCOX LTD	0.012%	74.420%
1766	DEN DANSKE BANK	0.012%	74.432%
1767	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	74.445%
1768	MICRO FOCUS INT	0.012%	74.457%
1769	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	74.470%
1770	CTBC FINANCIAL	0.012%	74.482%
1771	AKBANK TAS	0.012%	74.494%
1772	BIDVEST GROUP L	0.012%	74.507%
1773	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	74.519%
1774	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	74.531%
1775	QORVO INC COMMON STOCK USD.0001	0.012%	74.544%
1776	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	74.556%
1777	HANA FINANCIAL	0.012%	74.568%
1778	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	74.581%
1779	ASCENDAS REAL E	0.012%	74.593%
1780	DIALOG SEMICOND	0.012%	74.605%
1781	GEBERIT AG-REG	0.012%	74.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	MATTEL INC COMMON STOCK USD1.0	0.012%	74.630%
1783	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.012%	74.642%
1784	FLETCHER BUILDI	0.012%	74.654%
1785	VISTEON CORP COMMON STOCK	0.012%	74.667%
1786	CEMEX SA	0.012%	74.679%
1787	WEIR GROUP	0.012%	74.691%
1788	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	74.703%
1789	AEGON N.V.	0.012%	74.716%
1790	DOMTAR CORP USD	0.012%	74.728%
1791	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	74.740%
1792	XYLEM INC COMMON STOCK	0.012%	74.752%
1793	GPO TELEVISA	0.012%	74.765%
1794	CHRISTIAN HANSE	0.012%	74.777%
1795	STERLING BANCORP/DE COMMON STOCK USD.01	0.012%	74.789%
1796	SAIPEM S.P.A.	0.012%	74.801%
1797	NOKIAN RENKAAT	0.012%	74.814%
1798	KAWASAKI HEAVY	0.012%	74.826%
1799	FNB CORP COMMON STOCK USD.01	0.012%	74.838%
1800	RICHELIEU HARDW	0.012%	74.850%
1801	ROYAL MAIL PLC-	0.012%	74.862%
1802	APTARGROUP INC COMMON STOCK USD.01	0.012%	74.874%
1803	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	74.886%
1804	WILLIAMS COS IN	0.012%	74.899%
1805	SINGAPORE AIRLI	0.012%	74.911%
1806	ENAGAS	0.012%	74.923%
1807	LAGARDERE S.C.A	0.012%	74.935%
1808	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	74.947%
1809	SERVICE CORP IN	0.012%	74.959%
1810	COPA HOLDINGS S	0.012%	74.971%
1811	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	74.983%
1812	BT GROUP PLC	0.012%	74.995%
1813	BARNES GROUP INC COMMON STOCK USD.01	0.012%	75.007%
1814	RPC GROUP	0.012%	75.020%
1815	NOKIA CORP	0.012%	75.032%
1816	REDEFINE PROPER	0.012%	75.044%
1817	AT+T INC SR UNSECURED 03/22 3.8	0.012%	75.056%
1818	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.012%	75.068%
1819	FMC CORP	0.012%	75.080%
1820	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.012%	75.092%
1821	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	75.104%
1822	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	75.116%
1823	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	75.128%
1824	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.012%	75.140%
1825	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.012%	75.152%
1826	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	75.164%
1827	VESTAS WIND SYS	0.012%	75.176%
1828	DEUTSCHE BOERSE	0.012%	75.188%
1829	ITT INC COMMON STOCK USD1.0	0.012%	75.200%
1830	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.012%	75.212%
1831	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	75.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	75.235%
1833	MORNEAU SHEPELL	0.012%	75.247%
1834	IBERIABANK CORP	0.012%	75.259%
1835	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	75.271%
1836	ENSTAR GROUP LT	0.012%	75.283%
1837	COMPASS GROUP	0.012%	75.295%
1838	SWISS RE AG	0.012%	75.307%
1839	FIBRA UNO ADMIN	0.012%	75.319%
1840	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	75.330%
1841	ORIGIN ENERGY L	0.012%	75.342%
1842	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.012%	75.354%
1843	VWR CORP COMMON STOCK USD.01	0.012%	75.366%
1844	EDISON INTERNATIONAL COMMON STOCK	0.012%	75.378%
1845	HELVETIA HOLDIN	0.012%	75.390%
1846	JEAN COUTU GRP	0.012%	75.401%
1847	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	75.413%
1848	DTE ENERGY INC	0.012%	75.425%
1849	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	75.437%
1850	ULTA BEAUTY INC COMMON STOCK USD.01	0.012%	75.449%
1851	CLEAN HARBOR IN	0.012%	75.461%
1852	HCL TECHNOLOGIE	0.012%	75.472%
1853	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	75.484%
1854	TDC A/S	0.012%	75.496%
1855	BAT INTL FINANC	0.012%	75.508%
1856	FERRARI NV	0.012%	75.519%
1857	IMI PLC	0.012%	75.531%
1858	PPL CORPORATION	0.012%	75.543%
1859	MALLINCKRODT PL	0.012%	75.555%
1860	YUM BRANDS INC COMMON STOCK	0.012%	75.567%
1861	MITEL NETWORKS	0.012%	75.578%
1862	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	75.590%
1863	TEREX CORP	0.012%	75.602%
1864	SAP AG	0.012%	75.614%
1865	COCA COLA HBC A	0.012%	75.625%
1866	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.012%	75.637%
1867	ASTRA INTERNATI	0.012%	75.649%
1868	KB FINANCIAL GR	0.012%	75.660%
1869	JAPAN RETAIL FU	0.012%	75.672%
1870	INDITEX SA	0.012%	75.684%
1871	HUHTAMAKI OY	0.012%	75.696%
1872	ASSURANT INC SR UNSECURED 03/18 2.5	0.012%	75.707%
1873	CYPRESS SEMICON	0.012%	75.719%
1874	L'OREAL	0.012%	75.731%
1875	MAXIM INTEGRATE	0.012%	75.742%
1876	CATERPILLAR FIN	0.012%	75.754%
1877	DDR CORP REIT USD.1	0.012%	75.766%
1878	CHINA GOLD INTL	0.012%	75.777%
1879	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.012%	75.789%
1880	SUMITOMO MITSUI	0.012%	75.801%
1881	LIXIL GROUP COR	0.012%	75.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	LEND LEASE CORP	0.012%	75.824%
1883	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	75.835%
1884	FUJIFILM HLDGS	0.012%	75.847%
1885	TERADATA CORP COMMON STOCK USD.01	0.012%	75.859%
1886	HONG KONG EXCHA	0.012%	75.870%
1887	EQUITY COMMONWEALTH REIT USD.01	0.012%	75.882%
1888	ENERSYS COMMON STOCK USD.01	0.012%	75.893%
1889	EXPERIAN PLC	0.012%	75.905%
1890	MEGGITT	0.012%	75.916%
1891	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	75.928%
1892	OASIS PETROLEUM INC COMMON STOCK USD.01	0.012%	75.939%
1893	GRACO INC COMMON STOCK USD1.0	0.012%	75.951%
1894	HCA HOLDINGS INC COMMON STOCK USD.01	0.012%	75.962%
1895	GERDAU SA SIDER	0.012%	75.974%
1896	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	75.985%
1897	MINEBEA CO	0.012%	75.997%
1898	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.011%	76.008%
1899	BCA POP EMILIA	0.011%	76.020%
1900	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.011%	76.031%
1901	CUBESMART REIT USD.01	0.011%	76.043%
1902	POSCO	0.011%	76.054%
1903	SINGAPORE TELEC	0.011%	76.066%
1904	RAIFFEISEN BANK	0.011%	76.077%
1905	DEUTSCHE TELEKO	0.011%	76.089%
1906	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	76.100%
1907	TATTS GROUP LTD	0.011%	76.112%
1908	UBS GROUP	0.011%	76.123%
1909	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	76.134%
1910	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	76.146%
1911	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.011%	76.157%
1912	SILGAN HLDGS	0.011%	76.169%
1913	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	76.180%
1914	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.011%	76.192%
1915	CHINA PHARMACEU	0.011%	76.203%
1916	SUBSEA 7 SA	0.011%	76.214%
1917	SUMCO CORPORATI	0.011%	76.226%
1918	WH GROUP LTD	0.011%	76.237%
1919	EDF	0.011%	76.248%
1920	TATE & LYLE	0.011%	76.260%
1921	CNO FINANCIAL	0.011%	76.271%
1922	GALAPAGOS NV	0.011%	76.282%
1923	FISERV INC COMMON STOCK USD.01	0.011%	76.294%
1924	UNILEVER CAP CO	0.011%	76.305%
1925	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	76.316%
1926	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.011%	76.328%
1927	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	76.339%
1928	KAPSTONE PAPER	0.011%	76.350%
1929	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.011%	76.362%
1930	WEC ENERGY GROU	0.011%	76.373%
1931	KIRIN HOLDINGS	0.011%	76.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	BENDIGO AND ADE	0.011%	76.396%
1933	ALACER GOLD COR	0.011%	76.407%
1934	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	76.418%
1935	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	76.429%
1936	SEKISUI HOUSE	0.011%	76.441%
1937	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.011%	76.452%
1938	SANDERSON FARMS INC COMMON STOCK USD1.0	0.011%	76.463%
1939	AXA-UAP	0.011%	76.474%
1940	ARTIS REAL ESTA	0.011%	76.486%
1941	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	76.497%
1942	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.011%	76.508%
1943	GN STORE NORD	0.011%	76.519%
1944	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	76.530%
1945	REXNORD CORP COMMON STOCK USD.01	0.011%	76.541%
1946	UBISOFT ENTERTA	0.011%	76.553%
1947	CARDTRONICS PLC	0.011%	76.564%
1948	WEX INC COMMON STOCK USD.01	0.011%	76.575%
1949	POLARIS INDUSTR	0.011%	76.586%
1950	ADVANCE RESIDEN	0.011%	76.597%
1951	BANCORPSOUTH INC COMMON STOCK USD2.5	0.011%	76.608%
1952	TRAVIS PERKINS	0.011%	76.620%
1953	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	76.631%
1954	TRINIDAD DRILLI	0.011%	76.642%
1955	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	76.653%
1956	CATHAY FINANCIA	0.011%	76.664%
1957	TELE2 AB-B SHS	0.011%	76.675%
1958	SHINHAN FIN GRO	0.011%	76.686%
1959	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	76.697%
1960	INTL CONS AIRLI	0.011%	76.708%
1961	ISHIKAWAJIMA HA	0.011%	76.720%
1962	ALTUS GROUP LTD	0.011%	76.731%
1963	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	76.742%
1964	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.011%	76.753%
1965	CONVERGYS CORP COMMON STOCK	0.011%	76.764%
1966	BOARDWALK REIT	0.011%	76.775%
1967	FINMECCANICA SP	0.011%	76.786%
1968	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	76.797%
1969	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.011%	76.808%
1970	PT UNITED TRACT	0.011%	76.819%
1971	BANCO BBPM SPA	0.011%	76.830%
1972	AMKOR TECHNOLOG	0.011%	76.841%
1973	ONEOK INC	0.011%	76.852%
1974	MUFG AMERICAS H	0.011%	76.863%
1975	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.011%	76.874%
1976	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	76.885%
1977	CHURCH & DWIGHT	0.011%	76.896%
1978	MURPHY USA INC COMMON STOCK	0.011%	76.908%
1979	OSRAM LICHT AG	0.011%	76.919%
1980	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	76.930%
1981	MEDICAL FACILIT	0.011%	76.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	76.952%
1983	EVERCORE PARTNE	0.011%	76.963%
1984	ROCK-TENN CO SR	0.011%	76.974%
1985	UNI-SELECT INC	0.011%	76.985%
1986	INDOFOODS SUKSE	0.011%	76.996%
1987	DAIKIN INDUSTRI	0.011%	77.006%
1988	TIMKEN CO	0.011%	77.017%
1989	ORIX JREIT INC	0.011%	77.028%
1990	TRUSTMARK CORP COMMON STOCK	0.011%	77.039%
1991	PICC PROPERTY &	0.011%	77.050%
1992	THYSSEN KRUPP A	0.011%	77.061%
1993	HECLA MINING CO	0.011%	77.072%
1994	WHARF(HLDGS)	0.011%	77.083%
1995	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.011%	77.094%
1996	INTERDIGITAL IN	0.011%	77.105%
1997	ALERE INC COMMON STOCK USD.001	0.011%	77.116%
1998	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	77.127%
1999	VALLOUREC SA	0.011%	77.138%
2000	METSO OYJ	0.011%	77.149%
2001	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	77.160%
2002	CYRUSONE INC REIT USD.01	0.011%	77.170%
2003	PUBLIC SERVICE	0.011%	77.181%
2004	POSCO	0.011%	77.192%
2005	MEREDITH CORP	0.011%	77.203%
2006	LEGG MASON INC COMMON STOCK USD.1	0.011%	77.214%
2007	CRANE CO	0.011%	77.225%
2008	STAPLES INC	0.011%	77.236%
2009	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	77.246%
2010	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	77.257%
2011	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	77.268%
2012	HUMANA INC	0.011%	77.279%
2013	MAPFRE SA	0.011%	77.290%
2014	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.011%	77.301%
2015	GOLD FIELDS LTD SPONS ADR ADR	0.011%	77.311%
2016	AMER SPORTS OYJ	0.011%	77.322%
2017	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.011%	77.333%
2018	GS HOLDINGS COR	0.011%	77.344%
2019	FORTUM OYJ	0.011%	77.354%
2020	MOL HUNGARIAN	0.011%	77.365%
2021	TULLOW OIL PLC	0.011%	77.376%
2022	AAREAL BANK AG	0.011%	77.387%
2023	WILLIAM HILL PL	0.011%	77.398%
2024	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	77.408%
2025	ROWAN COMPANIES	0.011%	77.419%
2026	BAIDU INC SPON ADR ADR USD.00005	0.011%	77.430%
2027	OLD NATIONAL BANCORP COMMON STOCK	0.011%	77.441%
2028	HNI CORP	0.011%	77.451%
2029	ROGERS SUGAR IN	0.011%	77.462%
2030	CHALLENGER FIN	0.011%	77.473%
2031	LOJAS RENNER SA	0.011%	77.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.011%	77.494%
2033	STORE CAPITAL CORP REIT USD.01	0.011%	77.505%
2034	MITSUI OSK LINE	0.011%	77.516%
2035	BARD(CR)INC	0.011%	77.526%
2036	BELLE INTERNATI	0.011%	77.537%
2037	SEMICONDUCTOR M	0.011%	77.548%
2038	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.011%	77.559%
2039	AXIS BANK	0.011%	77.569%
2040	MERCURY GENERAL	0.011%	77.580%
2041	LUCARA DIANMOND	0.011%	77.591%
2042	RELX NV	0.011%	77.601%
2043	TRINSEO SA	0.011%	77.612%
2044	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	77.622%
2045	CHINA MERCHANT	0.011%	77.633%
2046	AMPHENOL CORP	0.011%	77.644%
2047	MILESTONE APART	0.011%	77.654%
2048	DEUTSCHE WOHNEN	0.011%	77.665%
2049	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	77.676%
2050	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	77.686%
2051	SYDBANK	0.011%	77.697%
2052	HUSQVARNA AB -	0.011%	77.707%
2053	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	77.718%
2054	LENOVO GROUP LT	0.011%	77.729%
2055	OBAYASHI CORP	0.011%	77.739%
2056	ESSENT GROUP LT	0.011%	77.750%
2057	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.011%	77.760%
2058	KLX INC COMMON STOCK USD.01	0.011%	77.771%
2059	SEAGATE TECHNOL	0.011%	77.781%
2060	DUPONT FABROS TECHNOLOGY REIT USD.001	0.011%	77.792%
2061	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	77.803%
2062	AUTOCANADA INC	0.011%	77.813%
2063	KERRY GROUP PLC	0.011%	77.824%
2064	PERRIGO CO PLC	0.011%	77.834%
2065	COLRUYT SA	0.011%	77.845%
2066	BELDEN INC COMMON STOCK USD.01	0.011%	77.855%
2067	VISHAY INTERTEC	0.011%	77.866%
2068	GERRESHEIMER GR	0.011%	77.876%
2069	MSC INDUSTRIAL	0.011%	77.887%
2070	NOVOZYMES A/S	0.010%	77.897%
2071	BANK OF QUEENSL	0.010%	77.908%
2072	ALPS ELECTRIC C	0.010%	77.918%
2073	CAMPBELL SOUP C	0.010%	77.929%
2074	MITSUBISHI GAS	0.010%	77.939%
2075	ANTOFAGASTA HLD	0.010%	77.950%
2076	STERIS PLC	0.010%	77.960%
2077	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	77.971%
2078	FASTENAL	0.010%	77.981%
2079	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	77.992%
2080	SEMPRA ENERGY COMMON STOCK	0.010%	78.002%
2081	MICHAEL KORS HO	0.010%	78.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	PERKINELMER INC COMMON STOCK USD1.0	0.010%	78.023%
2083	BADGER DAYLIGHT	0.010%	78.033%
2084	CAPSTONE MINING	0.010%	78.044%
2085	UPL LTD	0.010%	78.054%
2086	AUTOZONE INC COMMON STOCK USD.01	0.010%	78.065%
2087	HILLENBRAND INC COMMON STOCK	0.010%	78.075%
2088	VOESTALPINE AG	0.010%	78.085%
2089	LLOYDS BANKING	0.010%	78.096%
2090	CNH INDUSTRIAL	0.010%	78.106%
2091	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	78.117%
2092	SAMSUNG FIRE &	0.010%	78.127%
2093	ENTEGRIS INC COMMON STOCK USD.01	0.010%	78.137%
2094	WHIRLPOOL CORP	0.010%	78.148%
2095	PEGATRON CORP	0.010%	78.158%
2096	EAGLE MATERIALS	0.010%	78.169%
2097	NU SKIN ENTERPR	0.010%	78.179%
2098	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.010%	78.189%
2099	SPARK NEW ZEA	0.010%	78.200%
2100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	78.210%
2101	FRESH DEL MONTE	0.010%	78.220%
2102	RETAIL PROPERTIES OF AME A REIT USD.001	0.010%	78.231%
2103	AXIS CAPITAL HO	0.010%	78.241%
2104	BBA AVIATION	0.010%	78.251%
2105	BHARTI AIRTEL L	0.010%	78.262%
2106	ATHABASCA OIL C	0.010%	78.272%
2107	ABERDEEN TRUST	0.010%	78.282%
2108	EQUITABLE GROUP	0.010%	78.292%
2109	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	78.303%
2110	ALEXANDER + BALDWIN INC COMMON STOCK	0.010%	78.313%
2111	BAYER MOTOREN W	0.010%	78.323%
2112	APACHE CORP COMMON STOCK USD.625	0.010%	78.334%
2113	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	78.344%
2114	SHERWIN WILLIAM	0.010%	78.354%
2115	KEMPER CORP COMMON STOCK USD.1	0.010%	78.364%
2116	SAFRAN SA	0.010%	78.375%
2117	MEGA FINANCIAL	0.010%	78.385%
2118	NORTH WEST CO.	0.010%	78.395%
2119	HP INC SR UNSECURED 12/21 4.65	0.010%	78.405%
2120	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	78.415%
2121	RELX PLC SPON ADR ADR	0.010%	78.426%
2122	GALAXY ENTERTAI	0.010%	78.436%
2123	LOCALIZA RENT A	0.010%	78.446%
2124	GUYANA GOLDFIEL	0.010%	78.456%
2125	ANSYS INC COMMON STOCK USD.01	0.010%	78.466%
2126	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	78.477%
2127	JX HOLDINGS INC	0.010%	78.487%
2128	CLOSE BROS GROU	0.010%	78.497%
2129	INTERSIL CORP A COMMON STOCK USD.01	0.010%	78.507%
2130	NATIONAL GENERA	0.010%	78.517%
2131	DRIL QUIP INC	0.010%	78.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	INCYTE PHARMACE	0.010%	78.538%
2133	MITSUI CHEMICAL	0.010%	78.548%
2134	MITSUI FUDOSAN	0.010%	78.558%
2135	DARDEN RESTAURA	0.010%	78.568%
2136	EIFFAGE SA	0.010%	78.578%
2137	MEDIASET	0.010%	78.588%
2138	ORIX CORP	0.010%	78.599%
2139	GEMALTO (PARIS)	0.010%	78.609%
2140	INTU PROPERTIES	0.010%	78.619%
2141	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.010%	78.629%
2142	AIMIA INC	0.010%	78.639%
2143	CALSONIC KANSEI	0.010%	78.649%
2144	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.010%	78.659%
2145	TABCORP HLDGS L	0.010%	78.669%
2146	DEVRY INC	0.010%	78.679%
2147	HENNES & MAURIT	0.010%	78.690%
2148	J.C. PENNEY CO INC COMMON STOCK USD.5	0.010%	78.700%
2149	PURE INDUSTRIAL	0.010%	78.710%
2150	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.010%	78.720%
2151	OFFICE DEPOT IN	0.010%	78.730%
2152	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.010%	78.740%
2153	KELLOGG CO	0.010%	78.750%
2154	KURARAY CO	0.010%	78.760%
2155	DISH NETWORK	0.010%	78.770%
2156	FANUC	0.010%	78.780%
2157	TANGER FACTORY OUTLET CENTER REIT USD.01	0.010%	78.790%
2158	PARAMOUNT GROUP INC REIT USD.01	0.010%	78.800%
2159	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	78.810%
2160	HYUNDAI ENG & C	0.010%	78.820%
2161	BARLOWORLD LTD	0.010%	78.830%
2162	WHEELOCK & COMP	0.010%	78.840%
2163	JAPAN PRIME REA	0.010%	78.850%
2164	TIVO CORP COMMON STOCK USD.001	0.010%	78.860%
2165	NIPPON YUSEN KK	0.010%	78.870%
2166	AUTOZONE INC SR UNSECURED 01/23 2.875	0.010%	78.880%
2167	WANT WANT CHINA	0.010%	78.890%
2168	RANDSTAD HOLDIN	0.010%	78.900%
2169	NOW INC COMMON STOCK USD.01	0.010%	78.910%
2170	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	78.920%
2171	WOOD GROUP (JOH	0.010%	78.930%
2172	AGF MGMT LTD CL	0.010%	78.939%
2173	AARON S INC COMMON STOCK USD.5	0.010%	78.949%
2174	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	78.959%
2175	MITSUBISHI MOTO	0.010%	78.969%
2176	CHINA LIFE INS	0.010%	78.979%
2177	UNIONE DI BAN.	0.010%	78.989%
2178	T&D HOLDINGS IN	0.010%	78.999%
2179	COUSINS PROPERTIES INC REIT USD1.0	0.010%	79.009%
2180	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	79.019%
2181	J + J SNACK FOODS CORP COMMON STOCK	0.010%	79.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	NIPPON MEAT PAC	0.010%	79.038%
2183	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	79.048%
2184	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	79.058%
2185	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.010%	79.068%
2186	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	79.078%
2187	CHINA MINSHENG	0.010%	79.088%
2188	GATX CORP	0.010%	79.098%
2189	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	79.108%
2190	SUEDZUCKER AG	0.010%	79.117%
2191	LAFARGEHOLCIM L	0.010%	79.127%
2192	MERCK KGAA	0.010%	79.137%
2193	CHEUNG KONG PRO	0.010%	79.147%
2194	KEPPEL CORP	0.010%	79.157%
2195	GROUP 1 AUTO	0.010%	79.167%
2196	FONCIERE DES RE	0.010%	79.176%
2197	ENI	0.010%	79.186%
2198	APERAM SA	0.010%	79.196%
2199	OMNICOM GROUP I	0.010%	79.206%
2200	PROXIMUS	0.010%	79.216%
2201	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	79.226%
2202	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.010%	79.235%
2203	PIEDMONT OFFICE	0.010%	79.245%
2204	BEAZLEY PLC	0.010%	79.255%
2205	MCCORMICK & CO	0.010%	79.265%
2206	TRELLEBORG AB	0.010%	79.274%
2207	SHOWA DENKO KK	0.010%	79.284%
2208	COOPER TIRE&RUB	0.010%	79.294%
2209	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	79.304%
2210	KOBE STEEL	0.010%	79.314%
2211	SYNGENTA AG ADR ADR	0.010%	79.323%
2212	J FRONT RETAILI	0.010%	79.333%
2213	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	79.343%
2214	TENNECO AUTOMOT	0.010%	79.353%
2215	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.010%	79.362%
2216	FRESENIUS MEDIC	0.010%	79.372%
2217	KAO CORP	0.010%	79.382%
2218	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.010%	79.392%
2219	WAJAX CORP	0.010%	79.401%
2220	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	79.411%
2221	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	79.421%
2222	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	79.431%
2223	DAIWA HOUSE IND	0.010%	79.440%
2224	DERWENT LONDON	0.010%	79.450%
2225	CORELOGIC INC COMMON STOCK USD1.0	0.010%	79.460%
2226	HASBRO INC	0.010%	79.469%
2227	BID CORP LTD	0.010%	79.479%
2228	VONOVIA SE	0.010%	79.489%
2229	KEYCORP	0.010%	79.499%
2230	KYOCERA CORP	0.010%	79.508%
2231	DIXONS CARPHONE	0.010%	79.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	GALENICA HOLDIN	0.010%	79.528%
2233	SUNSTONE HOTEL	0.010%	79.537%
2234	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.010%	79.547%
2235	CENTRAL JAPAN R	0.010%	79.557%
2236	HANKOOK TIRE CO	0.010%	79.566%
2237	TGS NOPEC GEOPH	0.010%	79.576%
2238	IMPERIAL HOLDIN	0.010%	79.586%
2239	CHILDRENS PLACE	0.010%	79.595%
2240	ACS, ACTIVIDADE	0.010%	79.605%
2241	SM ENERGY CO COMMON STOCK USD.01	0.010%	79.615%
2242	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	79.624%
2243	FORTIVE CORP COMMON STOCK USD.01	0.010%	79.634%
2244	COMPAL ELECTRON	0.010%	79.644%
2245	HUMANA INC SR UNSECURED 10/19 2.625	0.010%	79.653%
2246	CHICO'S FAS INC	0.010%	79.663%
2247	TORAY INDS INC	0.010%	79.673%
2248	AAC TECHNOLOGIE	0.010%	79.682%
2249	CANACCORD FINAN	0.010%	79.692%
2250	SKANSKA AB	0.010%	79.702%
2251	SWIRE PACIFIC	0.010%	79.711%
2252	CVB FINANCIAL CORP COMMON STOCK	0.010%	79.721%
2253	ANTHEM INC SR UNSECURED 08/19 2.25	0.010%	79.730%
2254	PREMIER GOLD MI	0.010%	79.740%
2255	THE FOSCHINI GR	0.010%	79.750%
2256	TETRA TECH INC COMMON STOCK USD.01	0.010%	79.759%
2257	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	79.769%
2258	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	79.778%
2259	LUKOIL PJSC - A	0.010%	79.788%
2260	LITE-ON TECHNOL	0.010%	79.798%
2261	SBI HOLDINGS IN	0.010%	79.807%
2262	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	79.817%
2263	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	79.826%
2264	DISCOVERY HLDGS	0.010%	79.836%
2265	IMPALA PLATINUM	0.010%	79.845%
2266	FIRST INDL REAL	0.010%	79.855%
2267	ACCOR	0.010%	79.864%
2268	CHINA RESOURCES	0.010%	79.874%
2269	CENTAMIN PLC	0.010%	79.883%
2270	WIENERBERGER AG	0.010%	79.893%
2271	SUMITOMO RUBBER	0.010%	79.902%
2272	NETFLIX INC COMMON STOCK USD.001	0.010%	79.912%
2273	DEVON ENERGY CORP COMMON STOCK USD.1	0.010%	79.921%
2274	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	79.931%
2275	MOOG INC CLASS A COMMON STOCK USD1.0	0.009%	79.940%
2276	NIKE INC SR UNSECURED 11/26 2.375	0.009%	79.950%
2277	PTT EXP&PROD-FG	0.009%	79.959%
2278	EMPIRE STATE RE	0.009%	79.969%
2279	UBM PLC	0.009%	79.978%
2280	SKYWEST INC COMMON STOCK	0.009%	79.988%
2281	CHRISTIAN DIOR	0.009%	79.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	II VI INC COMMON STOCK	0.009%	80.007%
2283	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.009%	80.016%
2284	BILLERUD AB	0.009%	80.026%
2285	CNPC (HONG KONG	0.009%	80.035%
2286	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.009%	80.045%
2287	MICROCHIP TECHN	0.009%	80.054%
2288	SANTOS LIMITED	0.009%	80.064%
2289	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	80.073%
2290	MUELLER WATER P	0.009%	80.082%
2291	STANDARD LIFE P	0.009%	80.092%
2292	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	80.101%
2293	CLOROX CO	0.009%	80.111%
2294	CAPITAMALL TRUS	0.009%	80.120%
2295	ANGLOVAAL INDS	0.009%	80.130%
2296	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	80.139%
2297	HEINEKEN NV	0.009%	80.148%
2298	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	80.158%
2299	SKF AB - B SHAR	0.009%	80.167%
2300	HEALTHSOUTH CORP COMMON STOCK USD.01	0.009%	80.177%
2301	PAYCHEX INC	0.009%	80.186%
2302	BCO DO BRASIL S	0.009%	80.195%
2303	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.009%	80.205%
2304	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.214%
2305	SUNTEC REIT	0.009%	80.223%
2306	HANG LUNG PROPE	0.009%	80.233%
2307	ACCIONA SA	0.009%	80.242%
2308	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	80.251%
2309	LAS VEGAS SANDS	0.009%	80.261%
2310	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.009%	80.270%
2311	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	80.279%
2312	TIGER BRANDS	0.009%	80.289%
2313	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	80.298%
2314	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.009%	80.307%
2315	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	80.316%
2316	UBE INDUSTRIES	0.009%	80.326%
2317	TELEFLEX INC COMMON STOCK USD1.0	0.009%	80.335%
2318	DAINIPPON INK&C	0.009%	80.344%
2319	HERMAN MILLER I	0.009%	80.354%
2320	STELLA JONES IN	0.009%	80.363%
2321	INTERMEDIATE CA	0.009%	80.372%
2322	MORGAN STANLEY	0.009%	80.381%
2323	HRG GROUP INC COMMON STOCK USD.01	0.009%	80.391%
2324	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.400%
2325	ASHIKAGA HOLDIN	0.009%	80.409%
2326	GPO FIN BANORTE	0.009%	80.418%
2327	INMARSAT PLC	0.009%	80.427%
2328	TRANSALTA RENEW	0.009%	80.437%
2329	ARGO GROUP INTE	0.009%	80.446%
2330	SHOPRITE HLDGS	0.009%	80.455%
2331	MITSUBISHI UJF	0.009%	80.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	ENERPLUS CORP COMMON STOCK	0.009%	80.473%
2333	BK OF EAST ASIA	0.009%	80.483%
2334	IDEA CELLULAR L	0.009%	80.492%
2335	SINCLAIR BROADC	0.009%	80.501%
2336	SHAFTESBURY	0.009%	80.510%
2337	ICADE	0.009%	80.519%
2338	SEB SA	0.009%	80.528%
2339	CANACOL ENERGY	0.009%	80.538%
2340	PLASTIC OMNIUM	0.009%	80.547%
2341	LI & FUNG LIMIT	0.009%	80.556%
2342	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	80.565%
2343	ALFA SA DE CV	0.009%	80.574%
2344	PT BANK CENTRAL	0.009%	80.583%
2345	SHERRITT INTERN	0.009%	80.592%
2346	SUNRISE COMMUNC	0.009%	80.601%
2347	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	80.611%
2348	FURUKAWA ELECTR	0.009%	80.620%
2349	BRANDYWINE REAL	0.009%	80.629%
2350	ALCOA CORP COMMON STOCK USD.01	0.009%	80.638%
2351	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.647%
2352	NGK SPARK PLUG	0.009%	80.656%
2353	MEXICHEM SAB DE	0.009%	80.665%
2354	FORMOSA CHEMICA	0.009%	80.674%
2355	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	80.683%
2356	INVESTEC PLC	0.009%	80.692%
2357	RLJ LODGING TRUST REIT	0.009%	80.701%
2358	SEVERN TRENT	0.009%	80.710%
2359	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.009%	80.720%
2360	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	80.729%
2361	CBS CORP COMPANY GUAR 04/20 5.75	0.009%	80.738%
2362	DAVE & BUSTER'S	0.009%	80.747%
2363	BANK OF COMMUNI	0.009%	80.756%
2364	ASML HOLDING NV	0.009%	80.765%
2365	DAIWAHOUSE RE	0.009%	80.774%
2366	SEALED AIR CORP COMMON STOCK USD.1	0.009%	80.783%
2367	CABOT OIL & GAS	0.009%	80.792%
2368	WORTHINGTON IND	0.009%	80.801%
2369	BRILLIANCE CHIN	0.009%	80.810%
2370	ITHACA ENERGY I	0.009%	80.819%
2371	JOY GLOBAL INC COMMON STOCK USD1.0	0.009%	80.828%
2372	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	80.837%
2373	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	80.846%
2374	GREENE KING	0.009%	80.855%
2375	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.864%
2376	OCEANEERING INT	0.009%	80.873%
2377	STARBUCKS CORP	0.009%	80.882%
2378	CAP GEMINI	0.009%	80.891%
2379	NICHIREI CORP	0.009%	80.900%
2380	OMRON CORP	0.009%	80.909%
2381	CATALENT INC COMMON STOCK USD.01	0.009%	80.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	CHINA INSURANCE	0.009%	80.927%
2383	LONGFOR PROPERT	0.009%	80.936%
2384	YOKOGAWA ELECTR	0.009%	80.945%
2385	BCO BRADESCO SA	0.009%	80.954%
2386	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.963%
2387	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	80.972%
2388	FLS INDUSTRIES	0.009%	80.981%
2389	NEDCOR LTD ZAR1	0.009%	80.990%
2390	SONOVA HOLDING	0.009%	80.999%
2391	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	81.008%
2392	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	81.017%
2393	FERROVIAL SA	0.009%	81.026%
2394	CHORUS AVIATION	0.009%	81.035%
2395	NELNET INC CL A COMMON STOCK USD.01	0.009%	81.044%
2396	DIGITALGLOBE INC COMMON STOCK USD.001	0.009%	81.052%
2397	FIRST SOLAR INC	0.009%	81.061%
2398	PARTNERS GROUP	0.009%	81.070%
2399	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.009%	81.079%
2400	GRAHAM HOLDINGS	0.009%	81.088%
2401	Atlantia SpA	0.009%	81.097%
2402	BANK OF IRELAND	0.009%	81.106%
2403	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	81.115%
2404	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	81.124%
2405	CALFRAC WELL SE	0.009%	81.133%
2406	AMERIPRISE FINA	0.009%	81.141%
2407	FEDERATED INVES	0.009%	81.150%
2408	SOUTH32 LTD	0.009%	81.159%
2409	FEDEX CORP COMPANY GUAR 01/24 4	0.009%	81.168%
2410	RENTOKIL INITIA	0.009%	81.177%
2411	CEMEX SA	0.009%	81.186%
2412	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	81.194%
2413	FRAPORT AG	0.009%	81.203%
2414	WABTEC CORP COMMON STOCK USD.01	0.009%	81.212%
2415	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	81.221%
2416	BARRY CALLEBAUT	0.009%	81.230%
2417	DREAM GLOBAL RE	0.009%	81.238%
2418	ALSTOM	0.009%	81.247%
2419	JM AB	0.009%	81.256%
2420	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	81.265%
2421	BUCHER IND-REGD	0.009%	81.274%
2422	ILLINOIS TOOL W	0.009%	81.282%
2423	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	81.291%
2424	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	81.300%
2425	SOUTHERN POWER	0.009%	81.309%
2426	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	81.317%
2427	CRODA INTERNATI	0.009%	81.326%
2428	CORESITE REALTY CORP REIT USD.01	0.009%	81.335%
2429	FAMILYMART CO	0.009%	81.344%
2430	URBAN EDGE PROPERTIES REIT USD.01	0.009%	81.352%
2431	FIRST FINANCIAL	0.009%	81.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	81.370%
2433	GREAT PORTLAND	0.009%	81.379%
2434	KAWASAKI KISEN	0.009%	81.387%
2435	GLP J-REIT	0.009%	81.396%
2436	AMEREN CORP	0.009%	81.405%
2437	LOTTE CHEMICAL	0.009%	81.414%
2438	WATERS CORP	0.009%	81.422%
2439	MOODY S CORP COMMON STOCK USD.01	0.009%	81.431%
2440	PUBLICIS GROUPE	0.009%	81.440%
2441	ON ASSIGNMENT INC COMMON STOCK USD.01	0.009%	81.448%
2442	NIPPON PROLOGIS	0.009%	81.457%
2443	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	81.466%
2444	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	0.009%	81.474%
2445	CARPENTER TECH	0.009%	81.483%
2446	NORFOLK SOUTHERN CORP SR UNSECURED 06/19 5.9	0.009%	81.492%
2447	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	81.501%
2448	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	81.509%
2449	SEMBCORP INDUST	0.009%	81.518%
2450	YASKAWA ELEC CO	0.009%	81.527%
2451	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.009%	81.535%
2452	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	81.544%
2453	OMNICOM GROUP I	0.009%	81.553%
2454	OC OERLIKON COR	0.009%	81.561%
2455	AGGREKO PLC	0.009%	81.570%
2456	EXTENDICARE INC	0.009%	81.579%
2457	EVONIK INDUSTRI	0.009%	81.587%
2458	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.009%	81.596%
2459	MRC GLOBAL INC COMMON STOCK USD.01	0.009%	81.604%
2460	ILG INC COMMON STOCK USD.01	0.009%	81.613%
2461	OZ MINERALS LTD	0.009%	81.622%
2462	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	81.630%
2463	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	81.639%
2464	ENERSIS SA	0.009%	81.648%
2465	ELECTROCOMPONEN	0.009%	81.656%
2466	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.009%	81.665%
2467	LG CORP	0.009%	81.674%
2468	ALTIUS MINERALS	0.009%	81.682%
2469	ECOLAB INC SR UNSECURED 12/21 4.35	0.009%	81.691%
2470	UNIPOLSAI SPA	0.009%	81.699%
2471	DILLARD DEPT ST	0.009%	81.708%
2472	KROGER 3.4% 15A	0.009%	81.717%
2473	MAN STRATEGIC H	0.009%	81.725%
2474	VARIAN MEDICAL	0.009%	81.734%
2475	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	81.742%
2476	TOTAL ENERGY SE	0.009%	81.751%
2477	BANK HAPOALIM B	0.009%	81.760%
2478	SAMSUNG ELEC-ME	0.009%	81.768%
2479	YARA INTERNATIO	0.009%	81.777%
2480	KBR INC COMMON STOCK USD.001	0.009%	81.785%
2481	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.009%	81.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	HINDALCO INDS	0.009%	81.802%
2483	PROVIDENT FINAN	0.009%	81.811%
2484	LEGRAND SA	0.009%	81.820%
2485	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.009%	81.828%
2486	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	81.837%
2487	SIENNA SENIOR L	0.009%	81.845%
2488	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.009%	81.854%
2489	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	81.862%
2490	TULLETT PREBON	0.009%	81.871%
2491	OJI PAPER CO	0.009%	81.879%
2492	YAMADA DENKI CO	0.009%	81.888%
2493	QUANTA COMPUTER	0.009%	81.897%
2494	TOKYU FUDOSAN H	0.009%	81.905%
2495	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	81.914%
2496	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	81.922%
2497	B+G FOODS INC COMMON STOCK USD.01	0.009%	81.931%
2498	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	81.939%
2499	COGECO INC COMMON STOCK	0.009%	81.948%
2500	HYUNDAI STEEL C	0.009%	81.956%
2501	BT GROUP PLC SPON ADR ADR	0.009%	81.965%
2502	GRANITE CONST	0.009%	81.973%
2503	DEAN FOODS CO COMMON STOCK USD.01	0.009%	81.982%
2504	CRACKER BARREL	0.009%	81.990%
2505	TRUWORTHS INTER	0.009%	81.999%
2506	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.009%	82.007%
2507	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.009%	82.016%
2508	MCDERMOTT INTL	0.009%	82.024%
2509	NEW YORK TIMES	0.009%	82.033%
2510	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.009%	82.041%
2511	HITACHI CONST M	0.009%	82.050%
2512	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	82.058%
2513	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	82.067%
2514	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.008%	82.075%
2515	LG TELECOM LTD	0.008%	82.084%
2516	ITRON INC	0.008%	82.092%
2517	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	82.101%
2518	ORION CORP	0.008%	82.109%
2519	THK CO	0.008%	82.118%
2520	PEPSICO INC SR UNSECURED 03/23 2.75	0.008%	82.126%
2521	DOVER CORP SR UNSECURED 11/25 3.15	0.008%	82.135%
2522	RAIA DROGASIL S	0.008%	82.143%
2523	CANYON SERVICES	0.008%	82.152%
2524	PRA GROUP INC COMMON STOCK USD.01	0.008%	82.160%
2525	MMI HOLDINGS LT	0.008%	82.169%
2526	BOMBARDIER INC	0.008%	82.177%
2527	HOME DEPOT INC SR UNSECURED 04/23 2.7	0.008%	82.186%
2528	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.008%	82.194%
2529	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.008%	82.202%
2530	MUELLER INDS IN	0.008%	82.211%
2531	KGHM POLSKA MIE	0.008%	82.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	CONCORDIA FINAN	0.008%	82.228%
2533	CASINO GUICH-PE	0.008%	82.236%
2534	RAGING RIVER EX	0.008%	82.244%
2535	STOREBRAND ASA	0.008%	82.253%
2536	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	82.261%
2537	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	82.270%
2538	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.008%	82.278%
2539	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.287%
2540	PRICELINE GROUP	0.008%	82.295%
2541	DENKI KAGAKU KO	0.008%	82.303%
2542	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.008%	82.312%
2543	BRAMBLES LIMITE	0.008%	82.320%
2544	KINGBOARD CHEMI	0.008%	82.328%
2545	AURUBIS AG	0.008%	82.337%
2546	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	82.345%
2547	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	82.354%
2548	AVIGILON CORP C	0.008%	82.362%
2549	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.370%
2550	MIZUHO BANK LTD	0.008%	82.379%
2551	CEZ AS	0.008%	82.387%
2552	DOWNER EDI LTD	0.008%	82.395%
2553	FEDEX CORP SR U	0.008%	82.404%
2554	FBL FINANCIAL G	0.008%	82.412%
2555	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	82.420%
2556	MONDI LTD	0.008%	82.429%
2557	CVS HEALTH CORP SR UNSECURED 12/22 2.75	0.008%	82.437%
2558	INSURANCE AUSTR	0.008%	82.445%
2559	HIKMA PHARMACEU	0.008%	82.454%
2560	SOJITZ CORP COM	0.008%	82.462%
2561	ACADIA REALTY TRUST REIT USD.001	0.008%	82.470%
2562	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	82.478%
2563	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	82.487%
2564	NAVER CORP	0.008%	82.495%
2565	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.008%	82.503%
2566	INTIME RETAIL G	0.008%	82.512%
2567	ROTORK PLC	0.008%	82.520%
2568	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	82.528%
2569	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	0.008%	82.536%
2570	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.545%
2571	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.008%	82.553%
2572	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	82.561%
2573	AVERY DENNISON	0.008%	82.570%
2574	IG GROUP HLDGS	0.008%	82.578%
2575	EBAY INC 3.45%	0.008%	82.586%
2576	NORDSTROM INC	0.008%	82.594%
2577	STAR ENTERTAINM	0.008%	82.603%
2578	EXPEDIA INC COMMON STOCK USD.001	0.008%	82.611%
2579	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.008%	82.619%
2580	ADIENT PLC	0.008%	82.627%
2581	CREDICORP	0.008%	82.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	INDIABULLS HOUS	0.008%	82.644%
2583	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	82.652%
2584	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	82.660%
2585	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	82.668%
2586	ASTELLAS PHARMA	0.008%	82.677%
2587	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.008%	82.685%
2588	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.008%	82.693%
2589	TOKYO ELECTRON	0.008%	82.701%
2590	UNIVERSAL CORP	0.008%	82.709%
2591	BECTON DICKINSO	0.008%	82.718%
2592	ALUMINA LTD	0.008%	82.726%
2593	CAIRN ENERGY PL	0.008%	82.734%
2594	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	82.742%
2595	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	82.750%
2596	HYPROP INVESTME	0.008%	82.759%
2597	PADDY POWER PLC	0.008%	82.767%
2598	TATA MOTORS LTD	0.008%	82.775%
2599	WESTERN UNION CO COMMON STOCK USD.01	0.008%	82.783%
2600	CDW CORP/DE COMMON STOCK USD.01	0.008%	82.791%
2601	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	82.800%
2602	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	82.808%
2603	STILLWATER MINI	0.008%	82.816%
2604	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.824%
2605	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	82.832%
2606	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	82.840%
2607	SUNOPTA INC COMMON STOCK	0.008%	82.848%
2608	EXPRESS SCRIPTS	0.008%	82.857%
2609	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	82.865%
2610	VERIZON COMMUNI	0.008%	82.873%
2611	UNIVAR INC COMMON STOCK USD.01	0.008%	82.881%
2612	YUE YUEN INDUST	0.008%	82.889%
2613	VODAFONE GROUP	0.008%	82.897%
2614	HANWHA CHEMICAL	0.008%	82.905%
2615	FIVE PRIME THER	0.008%	82.913%
2616	NORSK HYDRO AS	0.008%	82.921%
2617	ENDURANCE SPECI	0.008%	82.930%
2618	INTEL CORP SR UNSECURED 07/20 2.45	0.008%	82.938%
2619	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.008%	82.946%
2620	ATLAS COPCO AB-	0.008%	82.954%
2621	DCC PLC	0.008%	82.962%
2622	SINO BIOPHAMACE	0.008%	82.970%
2623	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	82.978%
2624	ELECTROLUX AB-S	0.008%	82.986%
2625	DONGFENG MOTOR	0.008%	82.994%
2626	COBHAM PLC	0.008%	83.002%
2627	AT+T INC SR UNSECURED 05/25 3.4	0.008%	83.010%
2628	TELENOR AS	0.008%	83.018%
2629	AIRCASTLE LTD	0.008%	83.026%
2630	ENERGEN CORP COMMON STOCK USD.01	0.008%	83.034%
2631	T GARANTI BANKA	0.008%	83.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	NKT HOLDING A/S	0.008%	83.051%
2633	WOOLWORTHS LTD	0.008%	83.059%
2634	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	83.067%
2635	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	83.075%
2636	CHINA CITIC BK	0.008%	83.083%
2637	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	83.091%
2638	AMERICAN HONDA	0.008%	83.099%
2639	YELLOW PAGES LT	0.008%	83.107%
2640	ADVANCED SEMICO	0.008%	83.115%
2641	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	83.123%
2642	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	83.131%
2643	VIACOM INC SR UNSECURED 12/19 2.75	0.008%	83.139%
2644	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	83.147%
2645	SHIMAO PROPERTY	0.008%	83.155%
2646	JAPAN HOTEL REI	0.008%	83.163%
2647	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	83.171%
2648	MATSON INC COMMON STOCK	0.008%	83.179%
2649	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	83.187%
2650	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	83.195%
2651	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	83.203%
2652	KROTON EDUCACIO	0.008%	83.211%
2653	BUNZL PLC	0.008%	83.219%
2654	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.008%	83.226%
2655	ACTIVIA PROPERT	0.008%	83.234%
2656	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	83.242%
2657	UNIPER SE	0.008%	83.250%
2658	AT+T INC SR UNSECURED 02/21 2.8	0.008%	83.258%
2659	KONE OYJ	0.008%	83.266%
2660	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	83.274%
2661	CH ROBINSON WOR	0.008%	83.282%
2662	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	83.290%
2663	NIPPON TELEGRAPH + TELE ADR ADR	0.008%	83.298%
2664	SHINHAN FINANCI	0.008%	83.306%
2665	BK MANDIRI	0.008%	83.314%
2666	NETGEAR INC COMMON STOCK USD.001	0.008%	83.322%
2667	PHOENIX GROUP H	0.008%	83.330%
2668	RED ELECTRICA C	0.008%	83.338%
2669	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	83.346%
2670	EVERSOURCE ENER	0.008%	83.353%
2671	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	83.361%
2672	HANG LUNG DEVEL	0.008%	83.369%
2673	CLP HOLDINGS	0.008%	83.377%
2674	DOWA HOLDING CO	0.008%	83.385%
2675	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.008%	83.393%
2676	WATSCO INC COMMON STOCK USD.5	0.008%	83.401%
2677	UGI CORP COMMON STOCK	0.008%	83.409%
2678	MSA SAFETY INC COMMON STOCK	0.008%	83.417%
2679	E.SUN FINANCIAL	0.008%	83.425%
2680	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	83.433%
2681	HOWDEN JOINERY	0.008%	83.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	INDUSTRIAL BANK	0.008%	83.448%
2683	BCO BRADESCO,PR	0.008%	83.456%
2684	MITSUBISHI ESTA	0.008%	83.464%
2685	RUMO LOGISTICA	0.008%	83.472%
2686	CREE INC COMMON STOCK USD.00125	0.008%	83.480%
2687	BQE CANT VAUDOI	0.008%	83.488%
2688	TIME INC COMMON STOCK USD.01	0.008%	83.496%
2689	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	83.503%
2690	CHINA STEEL	0.008%	83.511%
2691	VOPAK (KON)	0.008%	83.519%
2692	SEIKO EPSON COR	0.008%	83.527%
2693	HORIZON PHARMA	0.008%	83.535%
2694	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	83.543%
2695	TEMENOS GROUP A	0.008%	83.551%
2696	BRADY(WH)	0.008%	83.558%
2697	NCR CORP	0.008%	83.566%
2698	TRILOGY ENERGY	0.008%	83.574%
2699	ECN CAPITAL COR	0.008%	83.582%
2700	BNK FINANCIAL G	0.008%	83.590%
2701	SUZUKEN CO LTD	0.008%	83.598%
2702	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	83.605%
2703	CIENA CORP COMMON STOCK USD.01	0.008%	83.613%
2704	AMBEV SA	0.008%	83.621%
2705	SECOM CO	0.008%	83.629%
2706	LIFE HEALTHCARE	0.008%	83.637%
2707	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	83.644%
2708	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.652%
2709	DKSH HOLDING LT	0.008%	83.660%
2710	GRUPO AEROPORTU	0.008%	83.668%
2711	MATTEL INC SR UNSECURED 08/21 2.35	0.008%	83.675%
2712	PRA HEALTH SCIE	0.008%	83.683%
2713	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	83.691%
2714	CMS ENERGY CORP	0.008%	83.699%
2715	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	83.706%
2716	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.008%	83.714%
2717	ADARO ENERGY TB	0.008%	83.722%
2718	EBARA CORP	0.008%	83.730%
2719	SAAB AB	0.008%	83.737%
2720	SEABOARD CORP COMMON STOCK USD1.0	0.008%	83.745%
2721	OUTOKUMPU OY	0.008%	83.753%
2722	AXALTA COATING	0.008%	83.761%
2723	JBS SA	0.008%	83.768%
2724	SHUTTERFLY INC	0.008%	83.776%
2725	WESBANCO INC COMMON STOCK USD2.0833	0.008%	83.784%
2726	MCKESSON CORP 4	0.008%	83.792%
2727	TERNA RETE ELET	0.008%	83.799%
2728	WILLIAM DEMANT	0.008%	83.807%
2729	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	83.815%
2730	MSCI INC	0.008%	83.822%
2731	BEIJING ENTERPR	0.008%	83.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	INTL FLAVORS&FR	0.008%	83.838%
2733	CARTER S INC COMMON STOCK USD.01	0.008%	83.845%
2734	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	83.853%
2735	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.008%	83.861%
2736	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.008%	83.868%
2737	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.008%	83.876%
2738	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	83.884%
2739	RESILIENT REIT	0.008%	83.891%
2740	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	83.899%
2741	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	83.907%
2742	ROBERT HALF INT	0.008%	83.914%
2743	AGEAS	0.008%	83.922%
2744	FUJI ELECTRIC C	0.008%	83.929%
2745	SMITH AND NEPHE	0.008%	83.937%
2746	SAP SE SPONSORED ADR ADR	0.008%	83.945%
2747	WARTSILA OYJ AB	0.008%	83.952%
2748	ESTEE LAUDER CO	0.008%	83.960%
2749	LCI INDUSTRIES COMMON STOCK USD.01	0.008%	83.967%
2750	NATIONAL EXPRES	0.008%	83.975%
2751	BAJAJ FINSERV L	0.008%	83.983%
2752	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	83.990%
2753	KNOWLES CORP COMMON STOCK USD.01	0.008%	83.998%
2754	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	84.005%
2755	ASAHI BREWERIES	0.008%	84.013%
2756	DINEQUITY INC	0.008%	84.020%
2757	GREAT WALL AUTO	0.008%	84.028%
2758	TREVALI MINING	0.008%	84.036%
2759	AMS AG	0.008%	84.043%
2760	JSR CORPORATION	0.008%	84.051%
2761	BANKINTER SA	0.008%	84.058%
2762	CENTERPOINT ENE	0.008%	84.066%
2763	RESMED INC	0.008%	84.073%
2764	CHINA RESOURCES	0.008%	84.081%
2765	PLEXUS CORP COMMON STOCK USD.01	0.008%	84.089%
2766	Dongbu Insuranc	0.008%	84.096%
2767	SYNAPTICS INC COMMON STOCK USD.001	0.008%	84.104%
2768	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	84.111%
2769	VF CORP	0.008%	84.119%
2770	GAMESA CORP TEC	0.008%	84.126%
2771	CONTINENTAL GOL	0.008%	84.134%
2772	ENDESA S.A.	0.008%	84.141%
2773	BARCLAYS PLC	0.008%	84.149%
2774	WACKER CHEMIE A	0.008%	84.156%
2775	TOWNE BANK COMMON STOCK USD1.667	0.008%	84.164%
2776	SASOL	0.008%	84.171%
2777	ORORA LTD	0.008%	84.179%
2778	ARGONAUT GOLD I	0.008%	84.187%
2779	BHARAT FORGE LT	0.008%	84.194%
2780	SAMSUNG SDI CO	0.008%	84.202%
2781	GOME ELECTRICAL	0.007%	84.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	84.217%
2783	SAPPORO BREWERI	0.007%	84.224%
2784	VIASAT INC COMMON STOCK USD.0001	0.007%	84.232%
2785	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	84.239%
2786	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.007%	84.246%
2787	ENDO INTERNATIO	0.007%	84.254%
2788	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.261%
2789	PRYSMIAN SPA CO	0.007%	84.269%
2790	CREDIT SAISON C	0.007%	84.276%
2791	GREIF INC CL A COMMON STOCK	0.007%	84.284%
2792	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	84.291%
2793	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	84.299%
2794	KOSMOS ENERGY L	0.007%	84.306%
2795	MEDIASET ESPANA	0.007%	84.314%
2796	TOYODA GOSEI	0.007%	84.321%
2797	TAKASHIMAYA CO	0.007%	84.328%
2798	BERENDSEN PLC	0.007%	84.336%
2799	PUBLIC BNK-LOCA	0.007%	84.343%
2800	SYMRISE AG	0.007%	84.351%
2801	INFOSYS LTD SP ADR ADR	0.007%	84.358%
2802	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	84.366%
2803	BRITISH SKY BRO	0.007%	84.373%
2804	UNI-PRESIDENT E	0.007%	84.380%
2805	EMPRESAS COPEC	0.007%	84.388%
2806	HENDERSON LAND	0.007%	84.395%
2807	NVR INC COMMON STOCK USD.01	0.007%	84.403%
2808	SGS SA-REG COMM	0.007%	84.410%
2809	MACK CALI REALTY CORP REIT USD.01	0.007%	84.417%
2810	HERSHEY FOODS C	0.007%	84.425%
2811	CROMBIE REAL ES	0.007%	84.432%
2812	KANEKA CORP	0.007%	84.440%
2813	AMCOR LIMITED	0.007%	84.447%
2814	CAPITACOMMERCIA	0.007%	84.454%
2815	ARYZTA AG	0.007%	84.462%
2816	STEPAN CO COMMON STOCK USD1.0	0.007%	84.469%
2817	HITACHI METALS	0.007%	84.476%
2818	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	84.484%
2819	LOJAS AMERICANA	0.007%	84.491%
2820	YOKOHAMA RUBBER	0.007%	84.498%
2821	L BRANDS INC COMMON STOCK USD.5	0.007%	84.506%
2822	PEARSON	0.007%	84.513%
2823	TELKOM GROUP LT	0.007%	84.521%
2824	NORDSTROM INC COMMON STOCK	0.007%	84.528%
2825	SOTHEBY S COMMON STOCK USD.01	0.007%	84.535%
2826	CSR LIMITED	0.007%	84.543%
2827	TOPPAN PRINTING	0.007%	84.550%
2828	GLOBUS MEDICAL	0.007%	84.557%
2829	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.007%	84.565%
2830	ALLEGIANT TRAVE	0.007%	84.572%
2831	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	84.587%
2833	CARGOTEC CORP-B	0.007%	84.594%
2834	ANSELL LTD	0.007%	84.601%
2835	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	84.609%
2836	MASCO CORP	0.007%	84.616%
2837	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	84.623%
2838	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	84.631%
2839	ROHM CO	0.007%	84.638%
2840	AURIZON HOLDING	0.007%	84.645%
2841	WPG HOLDINGS	0.007%	84.652%
2842	HAYS	0.007%	84.660%
2843	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.007%	84.667%
2844	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.007%	84.674%
2845	COMPUTER MODELL	0.007%	84.682%
2846	PKO BANK POLSKI	0.007%	84.689%
2847	HP INC SR UNSECURED 06/21 4.3	0.007%	84.696%
2848	MAXIMUS INC COMMON STOCK	0.007%	84.704%
2849	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	84.711%
2850	KYUSHU FINANCIA	0.007%	84.718%
2851	HUGO BOSS AG	0.007%	84.725%
2852	CAPITALAND	0.007%	84.733%
2853	DAICEL CHEM IND	0.007%	84.740%
2854	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	84.747%
2855	CATHAY PACIFIC	0.007%	84.754%
2856	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	84.762%
2857	NIPPON PAPER IN	0.007%	84.769%
2858	SUMITOMO RLTY&D	0.007%	84.776%
2859	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.784%
2860	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	84.791%
2861	BUZZI UNICEM SP	0.007%	84.798%
2862	MALAYAN BKG BHD	0.007%	84.805%
2863	JAMES HARDIE IN	0.007%	84.813%
2864	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	84.820%
2865	NINE DRAGONS PA	0.007%	84.827%
2866	CHINA COMMUNICA	0.007%	84.834%
2867	COPART INC	0.007%	84.841%
2868	MEDIATEK INC	0.007%	84.849%
2869	AVX CORP COMMON STOCK USD.01	0.007%	84.856%
2870	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	84.863%
2871	DAI NIPPON PRIN	0.007%	84.870%
2872	ASTRAZENECA	0.007%	84.878%
2873	CANFOR PULP PRO	0.007%	84.885%
2874	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.892%
2875	ISETAN MITSUKOS	0.007%	84.899%
2876	PRAIRIESKY ROYA	0.007%	84.906%
2877	PARAMOUNT RESOU	0.007%	84.914%
2878	SEMTECH CORP	0.007%	84.921%
2879	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	84.928%
2880	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.935%
2881	A.P. MOLLER-MAE	0.007%	84.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	SYNERGY RESOURCES CORP COMMON STOCK USD.001	0.007%	84.950%
2883	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	84.957%
2884	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.964%
2885	IWG PLC	0.007%	84.971%
2886	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.978%
2887	SANDVINE COR-CA	0.007%	84.985%
2888	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	84.993%
2889	MBIA INC	0.007%	85.000%
2890	STATOIL ASA SPON ADR ADR	0.007%	85.007%
2891	TECH MAHINDRA L	0.007%	85.014%
2892	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.007%	85.021%
2893	SCHOLASTIC CORP	0.007%	85.028%
2894	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	85.035%
2895	FERROGLOBE PLC	0.007%	85.043%
2896	TAIWAN CEMENT	0.007%	85.050%
2897	HIROSHIMA BANK	0.007%	85.057%
2898	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	85.064%
2899	INGENICO	0.007%	85.071%
2900	HELEN OF TROY C	0.007%	85.078%
2901	LOOMIS AB	0.007%	85.085%
2902	LEONS FURNITURE	0.007%	85.093%
2903	GRUBHUB INC COMMON STOCK USD.0001	0.007%	85.100%
2904	AMER NATL INS	0.007%	85.107%
2905	NTN CORPORATION	0.007%	85.114%
2906	PERNOD-RICARD	0.007%	85.121%
2907	LEG IMMOBILIEN	0.007%	85.128%
2908	NOK CORP	0.007%	85.135%
2909	N B T BANCORP INC COMMON STOCK USD.01	0.007%	85.142%
2910	DAIICHI SANKYO	0.007%	85.150%
2911	PGE POLSKA GRUP	0.007%	85.157%
2912	POU CHEN	0.007%	85.164%
2913	LG CABLE &MCHY	0.007%	85.171%
2914	EASTGROUP PROPERTIES INC REIT	0.007%	85.178%
2915	TAISHIN FINANCI	0.007%	85.185%
2916	LANCASTER COLON	0.007%	85.192%
2917	ASUSTEK COMPUTE	0.007%	85.199%
2918	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.206%
2919	MAIDEN HLDGS LT	0.007%	85.213%
2920	COCA-COLA WEST	0.007%	85.221%
2921	SULZER AG	0.007%	85.228%
2922	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	85.235%
2923	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	85.242%
2924	GILDEMEISTER AG	0.007%	85.249%
2925	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.256%
2926	ENGHOUSE SYSTEM	0.007%	85.263%
2927	CANAM GROUP	0.007%	85.270%
2928	RICHMONT MINES	0.007%	85.277%
2929	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	85.284%
2930	WALGREEN BOOTS	0.007%	85.291%
2931	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	85.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	FIRSTCASH INC COMMON STOCK USD.01	0.007%	85.305%
2933	COSCO PACIFIC	0.007%	85.312%
2934	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	85.319%
2935	LEONI AG	0.007%	85.326%
2936	HYOSUNG CORP	0.007%	85.333%
2937	OIL SEARCH LTD	0.007%	85.341%
2938	Denison Mines C	0.007%	85.348%
2939	ORPEA	0.007%	85.355%
2940	ZEON CO	0.007%	85.362%
2941	ERICSSON (LM) TEL SP ADR ADR	0.007%	85.369%
2942	UNIPOL GRUPPO F	0.007%	85.376%
2943	VECTREN CORP COMMON STOCK	0.007%	85.383%
2944	NORTHVIEW APART	0.007%	85.390%
2945	HANESBRANDS INC COMMON STOCK USD.01	0.007%	85.397%
2946	WASHINGTON REIT REIT USD.01	0.007%	85.404%
2947	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.007%	85.411%
2948	KYOCERA CORP SPONS ADR ADR	0.007%	85.418%
2949	PROSIEBENSAT.1	0.007%	85.425%
2950	LIC HOUSING FIN	0.007%	85.432%
2951	ASML HOLDING NV	0.007%	85.438%
2952	KASIKORNBANK PL	0.007%	85.445%
2953	EQT CORPORATION	0.007%	85.452%
2954	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.007%	85.459%
2955	SAMSUNG HEAVY	0.007%	85.466%
2956	BRP INC/CA- SUB	0.007%	85.473%
2957	BALCHEM CORP COMMON STOCK USD.0667	0.007%	85.480%
2958	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	85.487%
2959	MAHINDRA &MAHIN	0.007%	85.494%
2960	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.501%
2961	GEMALTO NV	0.007%	85.508%
2962	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	85.515%
2963	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	85.522%
2964	TOYOTA INDUSTRI	0.007%	85.529%
2965	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	85.536%
2966	ENTERGY CORP	0.007%	85.543%
2967	HANWHA CORP	0.007%	85.550%
2968	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	85.557%
2969	WISTRON CORP	0.007%	85.564%
2970	HENDERSON GROUP	0.007%	85.571%
2971	METHODE ELEC IN	0.007%	85.577%
2972	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.007%	85.584%
2973	HENGAN INTL	0.007%	85.591%
2974	VEOLIA ENVIRONM	0.007%	85.598%
2975	HITACHI CHEMICA	0.007%	85.605%
2976	AMMB HOLDINGS B	0.007%	85.612%
2977	GLUSKIN SHEFF &	0.007%	85.619%
2978	MITSUI MINING &	0.007%	85.626%
2979	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	85.633%
2980	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	85.640%
2981	BRF SA ADR ADR	0.007%	85.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	SINOPAC HLDG	0.007%	85.653%
2983	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.007%	85.660%
2984	KERING	0.007%	85.667%
2985	OSI SYSTEMS INC	0.007%	85.674%
2986	TERANGA GOLD CO	0.007%	85.681%
2987	SECURITAS	0.007%	85.688%
2988	CHEMED CORP COMMON STOCK USD1.0	0.007%	85.694%
2989	YTL CORP	0.007%	85.701%
2990	O'REILLY AUTOMO	0.007%	85.708%
2991	SUMITOMO METAL	0.007%	85.715%
2992	WEIS MARKETS IN	0.007%	85.722%
2993	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.007%	85.729%
2994	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	85.735%
2995	FUJIKURA	0.007%	85.742%
2996	HASEKO CORP	0.007%	85.749%
2997	EUTELSAT COMMUN	0.007%	85.756%
2998	CORE LABORATORI	0.007%	85.763%
2999	HIGH LINER FOOD	0.007%	85.769%
3000	BLOCK(H&R)INC	0.007%	85.776%
3001	FOSUN INTERNATI	0.007%	85.783%
3002	CHINA EVERBRIGH	0.007%	85.790%
3003	BROCADE COMMUNI	0.007%	85.797%
3004	TELETECH HOLDIN	0.007%	85.804%
3005	COFINIMMO	0.007%	85.810%
3006	SUMITOMO OSAKA	0.007%	85.817%
3007	CERNER CORP	0.007%	85.824%
3008	ARISTOCRAT LEIS	0.007%	85.831%
3009	EDENRED	0.007%	85.838%
3010	SHIN KONG FINL	0.007%	85.844%
3011	FIRSTGROUP	0.007%	85.851%
3012	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.858%
3013	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	85.865%
3014	NOMURA REAL EST	0.007%	85.871%
3015	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.878%
3016	PETROFAC LTD	0.007%	85.885%
3017	LOGITECH INTERN	0.007%	85.892%
3018	THALES SA	0.007%	85.899%
3019	OTP BANK PLC	0.007%	85.905%
3020	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	85.912%
3021	CHIPOTLE MEXICA	0.007%	85.919%
3022	METCASH LTD	0.007%	85.926%
3023	AT+T INC SR UNSECURED 02/21 4.6	0.007%	85.932%
3024	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	85.939%
3025	BNC BANCORP COMMON STOCK	0.007%	85.946%
3026	MINTH GROUP LTD	0.007%	85.953%
3027	SALESFORCE.COM	0.007%	85.960%
3028	PROGRESS ENERGY	0.007%	85.966%
3029	FRONTIER REIT	0.007%	85.973%
3030	ANTA SPORTS PRO	0.007%	85.980%
3031	POWER ASSETS HO	0.007%	85.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	BK OF KYOTO	0.007%	85.993%
3033	NEXANS	0.007%	86.000%
3034	JUPITER PLC	0.007%	86.007%
3035	HERBALIFE LTD COMMON STOCK USD.002	0.007%	86.014%
3036	HOPEWELL HLDGS	0.007%	86.020%
3037	ULTRAPAR PARTIC	0.007%	86.027%
3038	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	86.034%
3039	EMBRAER SA SPON ADR ADR	0.007%	86.040%
3040	HUTCHISON PORT	0.007%	86.047%
3041	VAIL RESORTS	0.007%	86.054%
3042	MORNINGSTAR INC COMMON STOCK	0.007%	86.061%
3043	CEMBRA MONEY BA	0.007%	86.067%
3044	NOVO NORDISK A/S SPONS ADR ADR	0.007%	86.074%
3045	LANDSTAR SYSTEM	0.007%	86.081%
3046	TOKYO TATEMONO	0.007%	86.087%
3047	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.007%	86.094%
3048	GAM HOLDING LTD	0.007%	86.101%
3049	JUNGHEINRICH -	0.007%	86.108%
3050	KLOECKNER & CO	0.007%	86.114%
3051	ROYAL UNIBREW A	0.007%	86.121%
3052	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	86.128%
3053	BRAIT SA	0.007%	86.134%
3054	CHICAGO BRIDGE	0.007%	86.141%
3055	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	86.148%
3056	CORE-MARK HLDG	0.007%	86.154%
3057	NEX GROUP PLC	0.007%	86.161%
3058	BALFOUR BEATTY	0.007%	86.168%
3059	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.007%	86.174%
3060	MARUTI SUZUKI	0.007%	86.181%
3061	TATA CONSULTANC	0.007%	86.187%
3062	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	86.194%
3063	AJINOMOTO CO IN	0.007%	86.201%
3064	SPROTT INC COMM	0.007%	86.207%
3065	SCHRODERS PLC	0.007%	86.214%
3066	CAMBREX CORP COMMON STOCK USD.1	0.007%	86.221%
3067	WORLEYPARSONS	0.007%	86.227%
3068	ELECTRONICS	0.007%	86.234%
3069	STAMPS.COM INC COMMON STOCK USD.001	0.007%	86.240%
3070	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	86.247%
3071	MO OCH DOMSJO A	0.007%	86.254%
3072	YAMAGUCHI FINAN	0.007%	86.260%
3073	FILA KOREA LTD	0.007%	86.267%
3074	WGL HOLDINGS INC COMMON STOCK	0.007%	86.273%
3075	PARK NATIONAL CORP COMMON STOCK	0.007%	86.280%
3076	NIPPON EXPRESS	0.007%	86.287%
3077	INNOSPEC INC COMMON STOCK USD.01	0.007%	86.293%
3078	SHARP CORP	0.007%	86.300%
3079	CHONGQING RURAL	0.007%	86.306%
3080	RED HAT INC COMMON STOCK USD.0001	0.007%	86.313%
3081	ILLUMINA INC	0.007%	86.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	NIBE INDUSTRIER	0.007%	86.326%
3083	HOYA CORP	0.007%	86.333%
3084	RLI CORP COMMON STOCK USD1.0	0.007%	86.339%
3085	MERLIN ENTERTAI	0.007%	86.346%
3086	ELECTR DE FRANC	0.007%	86.352%
3087	SCANA CORP COMMON STOCK	0.007%	86.359%
3088	DAINIPPON SCREE	0.007%	86.366%
3089	ACXIOM CORP COMMON STOCK USD.1	0.007%	86.372%
3090	DSW INC CLASS A COMMON STOCK	0.007%	86.379%
3091	GUNMA BANK	0.007%	86.385%
3092	CSRA INC COMMON STOCK USD.001	0.007%	86.392%
3093	ARGAN INC COMMON STOCK USD.15	0.007%	86.398%
3094	PRICESMART INC	0.007%	86.405%
3095	PRIMARY HEALTH	0.007%	86.411%
3096	LARSEN & TOUBRO	0.007%	86.418%
3097	VOLVO AB	0.007%	86.424%
3098	CYRELA BRAZIL R	0.007%	86.431%
3099	SUN PHARMACEUTI	0.007%	86.437%
3100	CHIBA BANK	0.007%	86.444%
3101	DIEBOLD INC	0.007%	86.450%
3102	TRYGVESTA AS	0.006%	86.457%
3103	VICTREX PLC	0.006%	86.463%
3104	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.006%	86.470%
3105	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.006%	86.476%
3106	CALERES INC COMMON STOCK USD.01	0.006%	86.483%
3107	HOMESERVE PLC	0.006%	86.489%
3108	GCL-POLY ENERGY	0.006%	86.496%
3109	SANWA SHUTTER C	0.006%	86.502%
3110	PLAYTECH	0.006%	86.509%
3111	RIGHTMOVE GROUP	0.006%	86.515%
3112	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	86.522%
3113	SIMS GROUP LTD	0.006%	86.528%
3114	ENTEL EMP NAC T	0.006%	86.535%
3115	NIKON CORP	0.006%	86.541%
3116	DUET GROUP	0.006%	86.547%
3117	HYUNDAI MARINE&	0.006%	86.554%
3118	GREENCORE GROUP	0.006%	86.560%
3119	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	86.567%
3120	DAITO TRUST CON	0.006%	86.573%
3121	CARE CAPITAL PROPERTIES INC REIT USD.01	0.006%	86.580%
3122	ELEMENTIS (1998	0.006%	86.586%
3123	PEBBLEBROOK HOT	0.006%	86.593%
3124	VALENER INC	0.006%	86.599%
3125	BLACKPEARL RESO	0.006%	86.605%
3126	77TH BANK	0.006%	86.612%
3127	Rural Electrifi	0.006%	86.618%
3128	JUST ENERGY GROUP INC COMMON STOCK	0.006%	86.625%
3129	HACHIJUNI BANK	0.006%	86.631%
3130	PEAB AB	0.006%	86.638%
3131	VERINT SYSTEMS	0.006%	86.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	QINETIQ GROUP P	0.006%	86.650%
3133	BODYCOTE PLC	0.006%	86.657%
3134	BPCE SA COMPANY GUAR 07/19 2.5	0.006%	86.663%
3135	CHINA CINDA ASS	0.006%	86.670%
3136	BEKAERT SA	0.006%	86.676%
3137	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.682%
3138	MOBILE MINI INC COMMON STOCK USD.01	0.006%	86.689%
3139	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	86.695%
3140	AIR WATER INC.	0.006%	86.702%
3141	MAPLETREE COMME	0.006%	86.708%
3142	SALZGITTER AG	0.006%	86.714%
3143	ABB LTD SPON ADR ADR	0.006%	86.721%
3144	JAPAN LOGISTICS	0.006%	86.727%
3145	CIPLA LTD	0.006%	86.734%
3146	ISS A/S	0.006%	86.740%
3147	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	86.746%
3148	CLEANAWAY WASTE	0.006%	86.753%
3149	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.006%	86.759%
3150	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.766%
3151	VONAGE HLDGS CO	0.006%	86.772%
3152	SEGA SAMMY HOLD	0.006%	86.778%
3153	KURITA WATER IN	0.006%	86.785%
3154	GETINGE AB, B S	0.006%	86.791%
3155	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	86.797%
3156	NIPPON KAYAKU C	0.006%	86.804%
3157	YUANTA FINL HOL	0.006%	86.810%
3158	HK & CHINA GAS	0.006%	86.817%
3159	IJM CORP BERHAD	0.006%	86.823%
3160	SEEK LTD.	0.006%	86.829%
3161	STATE BK OF IND	0.006%	86.836%
3162	AZZ INC COMMON STOCK USD1.0	0.006%	86.842%
3163	SANKYU INC	0.006%	86.848%
3164	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	86.855%
3165	SPX FLOW INC COMMON STOCK USD.01	0.006%	86.861%
3166	LAM RESEARCH CO	0.006%	86.867%
3167	BASF SE SPON ADR ADR	0.006%	86.874%
3168	CLICLS GROUP	0.006%	86.880%
3169	CENCOSUD SA	0.006%	86.886%
3170	CAPITEC BANK HL	0.006%	86.893%
3171	CHINA MEDICAL S	0.006%	86.899%
3172	ITV PLC	0.006%	86.905%
3173	HITACHI CAPITAL	0.006%	86.912%
3174	HARVEY NORMAN H	0.006%	86.918%
3175	SINOPHARM GROUP	0.006%	86.924%
3176	PSEG POWER	0.006%	86.931%
3177	QISDA CORP	0.006%	86.937%
3178	CIMAREX ENERGY CO COMMON STOCK USD.01	0.006%	86.943%
3179	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	86.949%
3180	CBOE HOLDINGS INC COMMON STOCK	0.006%	86.956%
3181	SUL AMERICA SA	0.006%	86.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	86.968%
3183	IBIDEN CO	0.006%	86.975%
3184	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.006%	86.981%
3185	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	86.987%
3186	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.993%
3187	CIMB GROUP HOLD	0.006%	87.000%
3188	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.006%
3189	AIR METHODS CORP COMMON STOCK USD.06	0.006%	87.012%
3190	JIANGXI COPPER	0.006%	87.018%
3191	NWS HOLDINGS LT	0.006%	87.025%
3192	AU OPTRONICS CO	0.006%	87.031%
3193	WAL-MART DE MEX	0.006%	87.037%
3194	CJ CHEILJEDANG	0.006%	87.043%
3195	MULTI COLOR CORP COMMON STOCK	0.006%	87.050%
3196	SEI INVESTMENT	0.006%	87.056%
3197	SKECHERS USA INC CL A COMMON STOCK USD.001	0.006%	87.062%
3198	CASIO COMPUTER	0.006%	87.068%
3199	OPKO HEALTH INC COMMON STOCK USD.01	0.006%	87.075%
3200	BANCOLOMBIA SA	0.006%	87.081%
3201	PARK HOTELS + RESORTS INC REIT USD.01	0.006%	87.087%
3202	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.093%
3203	TAURON POLSKA E	0.006%	87.099%
3204	TRANSURBAN GROU	0.006%	87.106%
3205	ROCKWOOL INTL	0.006%	87.112%
3206	DAELIM INDUSTRI	0.006%	87.118%
3207	Alten	0.006%	87.124%
3208	JSE LTD	0.006%	87.131%
3209	CHINA SHENHUA E	0.006%	87.137%
3210	58.COM INC ADR ADR	0.006%	87.143%
3211	MORI SEIKI CO	0.006%	87.149%
3212	VESUVIUS PLC	0.006%	87.155%
3213	VONTOBEL HLDGS	0.006%	87.162%
3214	WEICHAI POWER-H	0.006%	87.168%
3215	MORI HILLS REIT	0.006%	87.174%
3216	LA Z BOY INC COMMON STOCK USD1.0	0.006%	87.180%
3217	ASTEC INDUSTRIE	0.006%	87.186%
3218	DAILY MAIL&GEN	0.006%	87.193%
3219	ADELAIDE BRIGHT	0.006%	87.199%
3220	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.205%
3221	CABELA S INC COMMON STOCK USD.01	0.006%	87.211%
3222	ALTICE NV CLAS	0.006%	87.217%
3223	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	87.224%
3224	ALFA LAVAL AB	0.006%	87.230%
3225	ABERTIS INFRAES	0.006%	87.236%
3226	KEIHAN ELECTRIC	0.006%	87.242%
3227	GENPACT LIMITED	0.006%	87.248%
3228	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.254%
3229	INVESTA OFFICE	0.006%	87.260%
3230	BANK LEUMI LE-I	0.006%	87.267%
3231	VALIANT HOLDING	0.006%	87.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	SERVICEMASTER G	0.006%	87.279%
3233	BANCFIRST CORP	0.006%	87.285%
3234	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	87.291%
3235	KULICKE&SOFFA I	0.006%	87.297%
3236	LULULEMON	0.006%	87.303%
3237	ADANI PORT & SE	0.006%	87.309%
3238	VISTA OUTDOOR INC COMMON STOCK USD.01	0.006%	87.316%
3239	BIRD CONSTRUCTI	0.006%	87.322%
3240	KAZAKHMYS PLC	0.006%	87.328%
3241	UNIT CORP	0.006%	87.334%
3242	COMFORT SYSTEMS	0.006%	87.340%
3243	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	87.346%
3244	CONDUENT INC COMMON STOCK USD.01	0.006%	87.352%
3245	OCI COMPANY LTD	0.006%	87.358%
3246	NETWORK HEALTHC	0.006%	87.365%
3247	IXIA COMMON STOCK	0.006%	87.371%
3248	STEELCASE INC	0.006%	87.377%
3249	STERICYCLE INC COMMON STOCK USD.01	0.006%	87.383%
3250	FERRO CORP	0.006%	87.389%
3251	FORTUNA SILVER MINES INC COMMON STOCK	0.006%	87.395%
3252	ULVAC INC.	0.006%	87.401%
3253	MTR CORP	0.006%	87.407%
3254	HKT TRUST	0.006%	87.413%
3255	GLANBIA PLC	0.006%	87.419%
3256	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.426%
3257	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	87.432%
3258	MASONITE INTERNATIONAL CORP COMMON STOCK	0.006%	87.438%
3259	FAST RETAILING	0.006%	87.444%
3260	EUROCOMMERCIAL	0.006%	87.450%
3261	NIPPON ELEC GLA	0.006%	87.456%
3262	PCCW LIMITED	0.006%	87.462%
3263	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	87.468%
3264	F5 NETWORKS INC COMMON STOCK	0.006%	87.474%
3265	DRAX GROUP PLC	0.006%	87.480%
3266	AXEL SPRINGER A	0.006%	87.486%
3267	NIPRO CORP	0.006%	87.492%
3268	HEROUX DEVTEK	0.006%	87.498%
3269	NORDSON CORP COMMON STOCK	0.006%	87.504%
3270	BANCA MEDIOLANU	0.006%	87.510%
3271	NTT DATA	0.006%	87.516%
3272	NEWMARKET CORP COMMON STOCK	0.006%	87.523%
3273	HAITONG SECURIT	0.006%	87.529%
3274	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.535%
3275	COCA-COLA EAST	0.006%	87.541%
3276	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	87.547%
3277	LG HOUSEHOLD HE	0.006%	87.553%
3278	GRIFOLS SA	0.006%	87.559%
3279	EUROFINS SCIENT	0.006%	87.565%
3280	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.006%	87.571%
3281	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	AGL ENERGY LTD	0.006%	87.583%
3283	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.006%	87.589%
3284	SSAB SVENSKT ST	0.006%	87.595%
3285	CINEWORLD GROUP	0.006%	87.601%
3286	KAMAN CORP COMMON STOCK USD1.0	0.006%	87.607%
3287	BRUKER CORP COMMON STOCK USD.01	0.006%	87.613%
3288	IT HOLDINGS COR	0.006%	87.619%
3289	TALANX AG	0.006%	87.625%
3290	KBC GROEP NV	0.006%	87.631%
3291	ADVANTEST	0.006%	87.637%
3292	KILLAM APART RE	0.006%	87.643%
3293	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.649%
3294	SIMCORP A/S	0.006%	87.655%
3295	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.661%
3296	FABRINET	0.006%	87.667%
3297	PEOPLE'S INSURA	0.006%	87.673%
3298	CHINA AGRI-INDU	0.006%	87.679%
3299	IDEX CORP	0.006%	87.685%
3300	SELECT INCOME REIT REIT USD.01	0.006%	87.690%
3301	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	87.696%
3302	Straumann AG	0.006%	87.702%
3303	SCHWEITZER-MAUD	0.006%	87.708%
3304	FACTSET RESEARC	0.006%	87.714%
3305	CHINA HONGQIAO	0.006%	87.720%
3306	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.726%
3307	IDACORP INC COMMON STOCK	0.006%	87.732%
3308	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	87.738%
3309	GS YUASA CORP	0.006%	87.744%
3310	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.750%
3311	NTT DOCOMO INC SPON ADR ADR	0.006%	87.756%
3312	GARTNER GROUP I	0.006%	87.762%
3313	DENTSU INC.	0.006%	87.767%
3314	KENEDIX REALTY	0.006%	87.773%
3315	NCC AB-B	0.006%	87.779%
3316	VENTURE CORP	0.006%	87.785%
3317	TOPBUILD CORP COMMON STOCK	0.006%	87.791%
3318	NABTESCO CORP	0.006%	87.797%
3319	AES CORP COMMON STOCK USD.01	0.006%	87.803%
3320	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.809%
3321	MAKITA CORP	0.006%	87.815%
3322	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	87.820%
3323	COLONY STARWOOD HOMES REIT USD.01	0.006%	87.826%
3324	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.832%
3325	AUTO TRADER GRO	0.006%	87.838%
3326	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	87.844%
3327	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.006%	87.850%
3328	E-MART CO. LTD.	0.006%	87.856%
3329	NIDEC CORPORATI	0.006%	87.861%
3330	QANTAS AIRWAYS	0.006%	87.867%
3331	GUANGZHOU R&F P	0.006%	87.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	87.879%
3333	WIPRO	0.006%	87.885%
3334	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.006%	87.890%
3335	DA OFFICE INV C	0.006%	87.896%
3336	MTY FOOD GROUP	0.006%	87.902%
3337	ZILLOW GROUP INC C COMMON STOCK	0.006%	87.908%
3338	CHANG HWA COMME	0.006%	87.914%
3339	NIFCO INC	0.006%	87.920%
3340	SHIZUOKA BANK	0.006%	87.925%
3341	SCRIPPS(EW)CO(N	0.006%	87.931%
3342	ANGLOVAAL MININ	0.006%	87.937%
3343	BOVIS HOMES GRO	0.006%	87.943%
3344	ADMIRAL GROUP	0.006%	87.949%
3345	SUMITOMO FOREST	0.006%	87.954%
3346	LLOYD THOMPSON	0.006%	87.960%
3347	WACOAL CORP	0.006%	87.966%
3348	TATA STEEL LIMI	0.006%	87.972%
3349	BANRISUL	0.006%	87.977%
3350	BELMOND LTD	0.006%	87.983%
3351	SIDERURGICA NAC	0.006%	87.989%
3352	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	87.995%
3353	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	88.001%
3354	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	88.006%
3355	ATKINS WS	0.006%	88.012%
3356	TURKIYE HALK	0.006%	88.018%
3357	WOOLWORTHS HLDG	0.006%	88.024%
3358	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	88.029%
3359	LIBERTY GLOBAL	0.006%	88.035%
3360	KITE REALTY GROUP TRUST REIT USD.01	0.006%	88.041%
3361	SONIC HEALTHCAR	0.006%	88.047%
3362	WERELDHAVE NV	0.006%	88.052%
3363	SAIA INC COMMON STOCK USD.001	0.006%	88.058%
3364	DUNDEE PRECIOUS	0.006%	88.064%
3365	SJM HOLDINGS LT	0.006%	88.069%
3366	SHENZHEN INVEST	0.006%	88.075%
3367	PETROBRAS ADR-C	0.006%	88.081%
3368	HOCHTIEF AG	0.006%	88.087%
3369	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.006%	88.092%
3370	CITIZEN WATCH C	0.006%	88.098%
3371	CRH (DUBLIN)	0.006%	88.104%
3372	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.006%	88.110%
3373	KERRY PROPERTIE	0.006%	88.115%
3374	KUBOTA CORP	0.006%	88.121%
3375	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	88.127%
3376	INVENTEC CORP	0.006%	88.132%
3377	HARSCO CORP	0.006%	88.138%
3378	FORWARD AIR COR	0.006%	88.144%
3379	WESTERN REFININ	0.006%	88.149%
3380	CBL & ASSOC PRO	0.006%	88.155%
3381	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	88.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	88.166%
3383	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	88.172%
3384	PIZZA PIZZA ROY	0.006%	88.178%
3385	LTC PROPERTIES	0.006%	88.183%
3386	JAPAN EXCELLENT	0.006%	88.189%
3387	RENGO CO	0.006%	88.195%
3388	FIRM CAPITAL MO	0.006%	88.200%
3389	OWENS-ILLINOIS	0.006%	88.206%
3390	LONDON STOCK EX	0.006%	88.212%
3391	TIETO CORP OYJ	0.006%	88.217%
3392	INTERFACE INC COMMON STOCK USD.1	0.006%	88.223%
3393	FUKUOKA FINANCI	0.006%	88.229%
3394	NAMCO BANDAI HO	0.006%	88.234%
3395	TORO CO	0.006%	88.240%
3396	NOVATEK MICROEL	0.006%	88.246%
3397	HORIZON NORTH L	0.006%	88.251%
3398	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	88.257%
3399	BILFINGER BERGE	0.006%	88.263%
3400	COCHLEAR LTD	0.006%	88.268%
3401	DAEWOO SECURITI	0.006%	88.274%
3402	GIANT MFG CO	0.006%	88.279%
3403	LINCOLN NATIONAL CORP SR UNSECURED 07/19 8.75	0.006%	88.285%
3404	PENNON GROUP	0.006%	88.291%
3405	ADEKA CORPORATI	0.006%	88.296%
3406	GENTERA SAB DE	0.006%	88.302%
3407	GRAINCORP LTD	0.006%	88.308%
3408	NAN YA PLASTIC	0.006%	88.313%
3409	LANDWIRT RENTEN	0.006%	88.319%
3410	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	88.324%
3411	AAR CORP	0.006%	88.330%
3412	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.006%	88.336%
3413	SILICON LABORAT	0.006%	88.341%
3414	China Mengniu D	0.006%	88.347%
3415	POWER FINANCE C	0.006%	88.352%
3416	DELTA ELECTRONI	0.006%	88.358%
3417	LANCASHIRE HLDG	0.006%	88.364%
3418	SOUTH32 ADR ADR	0.006%	88.369%
3419	POOL CORP COMMON STOCK USD.001	0.006%	88.375%
3420	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.006%	88.380%
3421	NAGOYA RAILROAD	0.006%	88.386%
3422	FIBRIA CELULOSE SA SPON ADR ADR	0.006%	88.392%
3423	TOKIO MARINE HL	0.006%	88.397%
3424	SAMSONITE INTL	0.006%	88.403%
3425	LARGAN PRECISIO	0.006%	88.408%
3426	SPARTANNASH CO COMMON STOCK	0.006%	88.414%
3427	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	88.419%
3428	JACK IN THE BOX INC COMMON STOCK USD.01	0.006%	88.425%
3429	EMPRESA BRASILE	0.006%	88.430%
3430	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.006%	88.436%
3431	XINYI GLASS HOL	0.006%	88.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	EVOLUTION MININ	0.006%	88.447%
3433	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	88.453%
3434	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	88.458%
3435	FAIRFAX MEDIA L	0.006%	88.464%
3436	SINO-OCEAN LAND	0.006%	88.469%
3437	BHP BILLITON LTD SPON ADR ADR	0.006%	88.475%
3438	NISHI-NIPPON FI	0.006%	88.480%
3439	SKYWORTH DIGITA	0.006%	88.486%
3440	INTEGRATED DEVI	0.006%	88.491%
3441	TRACTOR SUPPLY	0.006%	88.497%
3442	UNITED UTILITIE	0.006%	88.502%
3443	NOF CORP	0.006%	88.508%
3444	ROGERS CORP COMMON STOCK USD1.0	0.006%	88.513%
3445	BELIMO HOLDING	0.006%	88.519%
3446	NORTH PACIFIC B	0.006%	88.524%
3447	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.006%	88.530%
3448	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.006%	88.535%
3449	RATOS AB-B SHS	0.005%	88.541%
3450	SAGE GROUP PLC/	0.005%	88.546%
3451	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.552%
3452	ATMOS ENERGY CO	0.005%	88.557%
3453	SYNTHOMER PLC	0.005%	88.563%
3454	DGB FINANCIAL G	0.005%	88.568%
3455	LIQUOR STORES N	0.005%	88.574%
3456	SUN ART RETAIL	0.005%	88.579%
3457	CHART INDUSTRIE	0.005%	88.585%
3458	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.590%
3459	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.596%
3460	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	88.601%
3461	ORKLA ASA	0.005%	88.606%
3462	ALLIANT ENERGY	0.005%	88.612%
3463	SHANGRI-LA ASIA	0.005%	88.617%
3464	TKH GROUP NV DU	0.005%	88.623%
3465	CHINA DEVELOPME	0.005%	88.628%
3466	BOLLORE	0.005%	88.634%
3467	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	88.639%
3468	RUBIS	0.005%	88.645%
3469	JAPAN AIRLINES	0.005%	88.650%
3470	PRIVATEBANCORP INC COMMON STOCK	0.005%	88.655%
3471	USIMINAS USI SD	0.005%	88.661%
3472	SHIGA BANK	0.005%	88.666%
3473	HUANENG RENEWAB	0.005%	88.672%
3474	NIPPON ACCOMMOD	0.005%	88.677%
3475	KOITO MFG CO	0.005%	88.683%
3476	MINERAL RESOURC	0.005%	88.688%
3477	INTERCONTINENTAL HOTELS ADR ADR	0.005%	88.694%
3478	DORMA+KABA HOLD	0.005%	88.699%
3479	AKORN INC COMMON STOCK	0.005%	88.704%
3480	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.710%
3481	KEMIRA OY	0.005%	88.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	SNAM SPA	0.005%	88.721%
3483	CHINA GAS HOLDI	0.005%	88.726%
3484	PSP SWISS PROPE	0.005%	88.731%
3485	ONE GAS INC COMMON STOCK	0.005%	88.737%
3486	NISSHIN STEEL H	0.005%	88.742%
3487	HOKUHOKU FINANC	0.005%	88.748%
3488	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	88.753%
3489	CUBIC CORP COMMON STOCK	0.005%	88.758%
3490	OSG CORP	0.005%	88.764%
3491	CHUGOKU BANK	0.005%	88.769%
3492	PAYSAFE GROUP P	0.005%	88.775%
3493	DISTRIBUIDORA I	0.005%	88.780%
3494	ENN ENERGY HOLD	0.005%	88.785%
3495	JAPAN EXCHANGE	0.005%	88.791%
3496	H20 RETAILING C	0.005%	88.796%
3497	TSUMURA & CO	0.005%	88.802%
3498	SHANGHAI INDL	0.005%	88.807%
3499	CHUBU ELEC POWE	0.005%	88.812%
3500	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.818%
3501	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	88.823%
3502	TAIYO YUDEN CO	0.005%	88.829%
3503	CETIP SA-BALCAO	0.005%	88.834%
3504	TOPDANMARK A/S	0.005%	88.839%
3505	AENA SA	0.005%	88.845%
3506	K'S HOLDINGS	0.005%	88.850%
3507	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.856%
3508	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	88.861%
3509	YAMAHA CORP	0.005%	88.866%
3510	CST BRANDS INC COMMON STOCK USD.01	0.005%	88.872%
3511	JTEKT CORP.	0.005%	88.877%
3512	CHINA RAILWAY C	0.005%	88.882%
3513	GRUPA LOTOS S.A	0.005%	88.888%
3514	ALLETE INC	0.005%	88.893%
3515	KONECRANES O	0.005%	88.898%
3516	FAR EAST HORIZO	0.005%	88.904%
3517	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.909%
3518	NEUSTAR INC-CLA	0.005%	88.914%
3519	MERITZ SECURITI	0.005%	88.920%
3520	PIONEER FOODS L	0.005%	88.925%
3521	CHAILEASE HOLDI	0.005%	88.930%
3522	FUCHS PETROLUB	0.005%	88.936%
3523	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	88.941%
3524	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	88.946%
3525	EXELIXIS INC	0.005%	88.952%
3526	SWATCH GROUP AG	0.005%	88.957%
3527	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.962%
3528	COCA-COLA BOTTL	0.005%	88.968%
3529	COSAN SA INDUST	0.005%	88.973%
3530	HTC CORP COMMON	0.005%	88.978%
3531	SKY CITY	0.005%	88.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	GLATFELTER(PH)C	0.005%	88.989%
3533	MORINAGA MILK I	0.005%	88.994%
3534	TOYOBO CO	0.005%	89.000%
3535	VALMET CORP	0.005%	89.005%
3536	VERISIGN	0.005%	89.010%
3537	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	89.015%
3538	DAIDO STEEL CO	0.005%	89.021%
3539	SUNAC CHINA HLD	0.005%	89.026%
3540	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.031%
3541	TOKUYAMA CORP	0.005%	89.037%
3542	ANHUI CONCH CEM	0.005%	89.042%
3543	CENTURY TOKYO	0.005%	89.047%
3544	NEOPOST	0.005%	89.053%
3545	SUPER GROUP	0.005%	89.058%
3546	ALSTRIA OFFICE	0.005%	89.063%
3547	BENCHMARK ELECT	0.005%	89.068%
3548	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.005%	89.074%
3549	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.079%
3550	TELSTRA CORP	0.005%	89.084%
3551	PETRONET LNG LT	0.005%	89.089%
3552	INDUSTRIAS CH S	0.005%	89.095%
3553	CNP ASSURANCES	0.005%	89.100%
3554	WALKER + DUNLOP INC COMMON STOCK	0.005%	89.105%
3555	KOREA INVESTMEN	0.005%	89.110%
3556	ARCA CONTINEN	0.005%	89.116%
3557	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.121%
3558	POWERTECH TECHN	0.005%	89.126%
3559	HINO MOTORS	0.005%	89.131%
3560	NHK SPRING CO	0.005%	89.137%
3561	VIMPELCOM LTD	0.005%	89.142%
3562	ICA GRUPPEN AB	0.005%	89.147%
3563	FORBO HLDG	0.005%	89.152%
3564	MAGELLAN AEROSP	0.005%	89.158%
3565	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.163%
3566	HUA NAN FINANCI	0.005%	89.168%
3567	KUBOTA CORP	0.005%	89.173%
3568	ALSEA SAB DE CV	0.005%	89.178%
3569	FISHER & PAYKEL	0.005%	89.184%
3570	MENTOR GRAPHICS	0.005%	89.189%
3571	KNOLL INC COMMON STOCK USD.01	0.005%	89.194%
3572	AWA BANK	0.005%	89.199%
3573	RAMBUS INC	0.005%	89.204%
3574	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	89.210%
3575	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.215%
3576	SHIMIZU CORP	0.005%	89.220%
3577	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	89.225%
3578	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.230%
3579	BUWOG AG	0.005%	89.236%
3580	TRIUMPH GROUP I	0.005%	89.241%
3581	COMFORTDELGRO C	0.005%	89.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	AYALA CORP	0.005%	89.251%
3583	POWER INTEGRATI	0.005%	89.256%
3584	HAZAMA CORP(NEW	0.005%	89.261%
3585	HENKEL KGAA-PRE	0.005%	89.267%
3586	MRV ENGENHARIA	0.005%	89.272%
3587	DIPLOMA (NEW)	0.005%	89.277%
3588	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.282%
3589	AGILE PROPERTY	0.005%	89.287%
3590	GOLDEN AGRI RES	0.005%	89.293%
3591	EOH HOLDINGS LT	0.005%	89.298%
3592	TESSENDERLO CHE	0.005%	89.303%
3593	TOKYO GAS CO	0.005%	89.308%
3594	NISSHINBO IND I	0.005%	89.313%
3595	DELTA LLOYD NV	0.005%	89.318%
3596	GENESCO INC COMMON STOCK USD1.0	0.005%	89.323%
3597	TAISEI CORP	0.005%	89.329%
3598	WABASH NATIONAL	0.005%	89.334%
3599	GAIL INDIA LTD	0.005%	89.339%
3600	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.344%
3601	TOKYU CORP	0.005%	89.349%
3602	AG GROWTH INTER	0.005%	89.354%
3603	NIPPON TEL&TEL	0.005%	89.359%
3604	SHISEIDO CO	0.005%	89.364%
3605	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	89.369%
3606	GRUPO AEROPORTU	0.005%	89.375%
3607	TAIYO NIPPON SA	0.005%	89.380%
3608	MITSUI ENG&SHIP	0.005%	89.385%
3609	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.390%
3610	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	89.395%
3611	SPAR GROUP LIMI	0.005%	89.400%
3612	WAREHOUSES DE P	0.005%	89.405%
3613	NISSAN CHEMICAL	0.005%	89.410%
3614	SHOWA SHELL SEK	0.005%	89.415%
3615	ALS LTD	0.005%	89.420%
3616	ALEXANDERS INC	0.005%	89.426%
3617	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.431%
3618	BANCO SANTANDER	0.005%	89.436%
3619	C & C GROUP PLC	0.005%	89.441%
3620	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.446%
3621	THOMAS COOK GRO	0.005%	89.451%
3622	ENDEAVOUR SILVE	0.005%	89.456%
3623	CHESAPEAKE LODG	0.005%	89.461%
3624	EMPRESAS CMPC S	0.005%	89.466%
3625	NIPPON SHOKUBAI	0.005%	89.471%
3626	CIA BRASILEIRA	0.005%	89.476%
3627	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	89.481%
3628	DONALDSON CO IN	0.005%	89.486%
3629	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	89.492%
3630	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	89.497%
3631	ASSECO POLAND S	0.005%	89.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.507%
3633	BIOMERIEUX	0.005%	89.512%
3634	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	89.517%
3635	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.005%	89.522%
3636	BANCA POPOLARE	0.005%	89.527%
3637	ORIENT OVERSEAS	0.005%	89.532%
3638	S-OIL CORPORATI	0.005%	89.537%
3639	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.542%
3640	SCHOUW & CO	0.005%	89.547%
3641	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.005%	89.552%
3642	TAIWAN COOPERAT	0.005%	89.557%
3643	PARAGON GROUP O	0.005%	89.562%
3644	EQUATORIAL ENER	0.005%	89.567%
3645	GREAT EAGLE HLD	0.005%	89.572%
3646	PAPA JOHN'S INT	0.005%	89.577%
3647	SANTEN PHARM CO	0.005%	89.582%
3648	NIPPON LIGHT ME	0.005%	89.587%
3649	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	89.592%
3650	NIPPON SUISAN	0.005%	89.597%
3651	SING AIRP TRM S	0.005%	89.602%
3652	FIRST PACIFIC C	0.005%	89.607%
3653	CHEMTURA CORP COMMON STOCK USD.01	0.005%	89.612%
3654	EQUITY ONE INC REIT USD.01	0.005%	89.617%
3655	GLORY	0.005%	89.622%
3656	TADANO	0.005%	89.627%
3657	BENESSE CORP	0.005%	89.632%
3658	INVESTEC LIMITE	0.005%	89.637%
3659	DAH SING FINANC	0.005%	89.642%
3660	DR REDDYS LABS	0.005%	89.647%
3661	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.005%	89.652%
3662	ARROW ELECTRONI	0.005%	89.657%
3663	ENERGIAS DE POR	0.005%	89.662%
3664	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.667%
3665	FRANSHION PROPE	0.005%	89.672%
3666	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.677%
3667	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.682%
3668	UTD O/S LAND	0.005%	89.687%
3669	YY INC ADR ADR USD.00001	0.005%	89.692%
3670	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.697%
3671	H&E EQUIPMENT S	0.005%	89.702%
3672	REDROW	0.005%	89.707%
3673	DHX MEDIA LTD	0.005%	89.712%
3674	JAZZ PHARMACEUT	0.005%	89.717%
3675	LG&E & KU ENERG	0.005%	89.722%
3676	BANKIA SA	0.005%	89.727%
3677	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.732%
3678	MCGRATH RENTCORP COMMON STOCK	0.005%	89.737%
3679	USHIO INC	0.005%	89.742%
3680	LOGITECH INTERN	0.005%	89.747%
3681	BREWIN DOLPHIN	0.005%	89.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	CASTELLUM AB NE	0.005%	89.757%
3683	FUJITSU GENERAL	0.005%	89.762%
3684	FIERA SCEPTRE I	0.005%	89.767%
3685	CORBION NV	0.005%	89.772%
3686	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	89.777%
3687	JD SPORTS FASHI	0.005%	89.782%
3688	SUNNY OPTICAL T	0.005%	89.786%
3689	TINGYI(CAYMAN I	0.005%	89.791%
3690	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	89.796%
3691	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	89.801%
3692	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.806%
3693	GRIFFON CORP COMMON STOCK USD.25	0.005%	89.811%
3694	CAPELLA EDUCATI	0.005%	89.816%
3695	KUMBA IRON ORE	0.005%	89.821%
3696	EXXARO	0.005%	89.826%
3697	SOHO CHINA LTD	0.005%	89.831%
3698	NAGASE & CO	0.005%	89.836%
3699	KRATON CORP COMMON STOCK USD.01	0.005%	89.841%
3700	SANKYO CO LTD	0.005%	89.846%
3701	JAMES RIVER GRO	0.005%	89.851%
3702	MEDIBANK PVT LT	0.005%	89.855%
3703	CANARA BANK	0.005%	89.860%
3704	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.865%
3705	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.870%
3706	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	89.875%
3707	PANASONIC CORP SPON ADR ADR	0.005%	89.880%
3708	PTT GLOBAL CHEM	0.005%	89.885%
3709	MORI TRUST SOGO	0.005%	89.890%
3710	HIGHWEALTH CONS	0.005%	89.895%
3711	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.899%
3712	SOFTWARE AG DAR	0.005%	89.904%
3713	EASYJET	0.005%	89.909%
3714	PENTA OCEAN CON	0.005%	89.914%
3715	ULTRAPAR PARTIC	0.005%	89.919%
3716	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.924%
3717	ANDERSONS INC/THE COMMON STOCK	0.005%	89.929%
3718	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.934%
3719	TOPCON CORPORAT	0.005%	89.938%
3720	BANK OF GEORGIA	0.005%	89.943%
3721	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	89.948%
3722	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.953%
3723	COGNEX CORP	0.005%	89.958%
3724	KAMIGUMI CO	0.005%	89.963%
3725	HYPERMARCAS SA	0.005%	89.968%
3726	KEIYO BANK	0.005%	89.972%
3727	KT & G	0.005%	89.977%
3728	BOB EVANS FARMS	0.005%	89.982%
3729	OLYMPUS OPTICAL	0.005%	89.987%
3730	IYO BANK	0.005%	89.992%
3731	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	BDO UNIBANK INC	0.005%	90.001%
3733	SCRIPPS NETWORK	0.005%	90.006%
3734	TERUMO CORP	0.005%	90.011%
3735	TOHO HOLDINGS C	0.005%	90.016%
3736	ANDRITZ AG	0.005%	90.021%
3737	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	90.026%
3738	NEXT PLC	0.005%	90.030%
3739	EBIX INC COMMON STOCK USD.1	0.005%	90.035%
3740	BRASKEM SA	0.005%	90.040%
3741	NISOURCE INC	0.005%	90.045%
3742	AVON PRODUCTS I	0.005%	90.050%
3743	LYDALL INC COMMON STOCK USD.1	0.005%	90.054%
3744	KERNEL HOLDING	0.005%	90.059%
3745	LEE & MAN PAPER	0.005%	90.064%
3746	SIHUAN PHARMACE	0.005%	90.069%
3747	SHIMACHU CO	0.005%	90.074%
3748	BHARAT HEAVY EL	0.005%	90.079%
3749	EXTERRAN CORP COMMON STOCK USD.01	0.005%	90.083%
3750	AXIATA GROUP	0.005%	90.088%
3751	VISCOFAN SA	0.005%	90.093%
3752	DOOSAN HEAVY IN	0.005%	90.098%
3753	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	90.102%
3754	JD.COM INC ADR ADR USD.00002	0.005%	90.107%
3755	MERIDIAN BANCORP INC COMMON STOCK	0.005%	90.112%
3756	OXFORD INDUSTRI	0.005%	90.117%
3757	IMPERIAL METALS	0.005%	90.122%
3758	VALE SA SP ADR ADR	0.005%	90.126%
3759	KRUNG THAI BNK	0.005%	90.131%
3760	US ECOLOGY INC COMMON STOCK USD.01	0.005%	90.136%
3761	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.005%	90.141%
3762	AUTODESK INC	0.005%	90.145%
3763	METSA BOARD	0.005%	90.150%
3764	BROOKS AUTOMATI	0.005%	90.155%
3765	FIRST MERCHANTS CORP COMMON STOCK	0.005%	90.160%
3766	DET N O A	0.005%	90.164%
3767	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	90.169%
3768	QUBE HOLDINGS L	0.005%	90.174%
3769	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	90.179%
3770	SMC CORP	0.005%	90.183%
3771	INDUSTRIAS PENO	0.005%	90.188%
3772	IMPLENIA AG	0.005%	90.193%
3773	LIBERTY HLDGS	0.005%	90.198%
3774	DUERR AG	0.005%	90.202%
3775	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	90.207%
3776	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	90.212%
3777	COMPUTERSHARE L	0.005%	90.217%
3778	MASSMART HOLDIN	0.005%	90.221%
3779	EXPONENT INC COMMON STOCK USD.001	0.005%	90.226%
3780	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	90.231%
3781	MODERN TIMES GR	0.005%	90.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	1ST SOURCE CORP COMMON STOCK	0.005%	90.240%
3783	NORTHAM PLATINU	0.005%	90.245%
3784	NIPPON SEIKI CO	0.005%	90.250%
3785	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.005%	90.254%
3786	ALMACENES EXITO	0.005%	90.259%
3787	TENNANT CO	0.005%	90.264%
3788	DIODES INC COMMON STOCK USD.667	0.005%	90.269%
3789	E L FINL CORP L	0.005%	90.273%
3790	INTRUM JUSTITIA	0.005%	90.278%
3791	BARCO(NEW)	0.005%	90.283%
3792	CJ CORP.	0.005%	90.287%
3793	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	90.292%
3794	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	90.297%
3795	SPIRE INC COMMON STOCK USD1.0	0.005%	90.301%
3796	RELIANCE CAPITA	0.005%	90.306%
3797	CHINA OILFIELD	0.005%	90.311%
3798	ASICS CORP	0.005%	90.315%
3799	IROBOT CORP	0.005%	90.320%
3800	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	90.325%
3801	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	90.329%
3802	TAIWAN HON CHUA	0.005%	90.334%
3803	PORTO SEGURO SA	0.005%	90.339%
3804	ECONOCOM GROUP	0.005%	90.343%
3805	TASEKO MINES LT	0.005%	90.348%
3806	QUALICORP SA	0.005%	90.353%
3807	KONINKLIJKE BAM	0.005%	90.357%
3808	WOONGJIN COWAY	0.005%	90.362%
3809	ACCTON	0.005%	90.367%
3810	LEOPALACE 21	0.005%	90.371%
3811	NAVIGANT CONSUL	0.005%	90.376%
3812	KONAMI CO	0.005%	90.381%
3813	CREST NICHOLSON	0.005%	90.385%
3814	WOORI BANK	0.005%	90.390%
3815	WHITEHAVEN COAL	0.005%	90.395%
3816	INVINCIBLE INVE	0.005%	90.399%
3817	AKER ASA	0.005%	90.404%
3818	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	90.409%
3819	KOTAK MAHINDRA	0.005%	90.413%
3820	CONMED CORP COMMON STOCK USD.01	0.005%	90.418%
3821	MICHAEL PAGE IN	0.005%	90.423%
3822	HEICO CORP	0.005%	90.427%
3823	CRANSWICK	0.005%	90.432%
3824	AFRICA OIL CORP	0.005%	90.437%
3825	FAR EAST TEXTIL	0.005%	90.441%
3826	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	90.446%
3827	ALLEGION PLC	0.005%	90.450%
3828	MR PRICE GROUP	0.005%	90.455%
3829	OCI	0.005%	90.460%
3830	MARUHA NICHIRO	0.005%	90.464%
3831	SUEZ ENVIRONMEN	0.005%	90.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	YUEXIU PROPERTY	0.005%	90.474%
3833	OKUMA CORP	0.005%	90.478%
3834	EMMI AG	0.005%	90.483%
3835	KIER GROUP	0.005%	90.487%
3836	SURUGA BANK	0.005%	90.492%
3837	SENSHU IKEDA HL	0.005%	90.497%
3838	TONENGENERAL SE	0.005%	90.501%
3839	PORTUCEL EMPRES	0.005%	90.506%
3840	STORNOWAY DIAMO	0.005%	90.511%
3841	PETROCHINA COMP	0.005%	90.515%
3842	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	90.520%
3843	HYUNDAI HEAVY I	0.005%	90.524%
3844	MAEDA ROAD CONS	0.005%	90.529%
3845	JAFCO CO LTD	0.005%	90.534%
3846	LCY CHEMICAL CO	0.005%	90.538%
3847	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	90.543%
3848	MAEDA CORP	0.005%	90.547%
3849	DAISHI BANK	0.005%	90.552%
3850	CHEMOURS CO/THE COMMON STOCK	0.005%	90.556%
3851	SAPURAKENCANA P	0.005%	90.561%
3852	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	90.566%
3853	FAR EASTONE TEL	0.005%	90.570%
3854	ACER INC	0.005%	90.575%
3855	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	90.579%
3856	SEVEN BANK LTD.	0.005%	90.584%
3857	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.588%
3858	YAMATO HOLDINGS	0.005%	90.593%
3859	SOCIETE BIC SA	0.005%	90.598%
3860	ACERINOX SA	0.005%	90.602%
3861	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	90.607%
3862	SHENZHOU INT GR	0.005%	90.611%
3863	CATTOLICA ASSIC	0.005%	90.616%
3864	CHARTER HALL GR	0.005%	90.620%
3865	ISRAEL DISCOUNT	0.005%	90.625%
3866	B&M EUROPEAN VA	0.005%	90.629%
3867	BOLSAS Y MERCAD	0.005%	90.634%
3868	OAO GAZPROM	0.005%	90.638%
3869	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.643%
3870	BEIJING CAPITAL	0.005%	90.648%
3871	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	90.652%
3872	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	90.657%
3873	TURKIYE VAKIFLA	0.005%	90.661%
3874	REXFORD INDUSTR	0.005%	90.666%
3875	ASIA CEMENT	0.005%	90.670%
3876	JUROKU BANK	0.005%	90.675%
3877	LG INSURANCE CO	0.005%	90.679%
3878	LION CORP	0.005%	90.684%
3879	CHINA PETROLEUM	0.005%	90.688%
3880	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.693%
3881	DAIICHI KOSHO C	0.005%	90.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	FOXCONN TECHNOL	0.005%	90.702%
3883	ULTRA ELECTRONI	0.005%	90.706%
3884	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	90.711%
3885	TONGAAT-HULETT	0.005%	90.715%
3886	THIRD POINT REI	0.005%	90.720%
3887	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.005%	90.724%
3888	BROWN-FORMAN CO	0.005%	90.729%
3889	SHRIRAM TRANSPO	0.004%	90.733%
3890	DYNEGY INC COMMON STOCK USD.01	0.004%	90.738%
3891	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.742%
3892	HOKKOKU BANK	0.004%	90.747%
3893	SARTORIUS AG-VO	0.004%	90.751%
3894	NIPPON KONPO UN	0.004%	90.756%
3895	DELPHI ENERGY C	0.004%	90.760%
3896	VIAD CORP	0.004%	90.765%
3897	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.769%
3898	OMNICELL INC COMMON STOCK USD.001	0.004%	90.774%
3899	HORIBA	0.004%	90.778%
3900	TELEFONICA DEUT	0.004%	90.783%
3901	APA GROUP	0.004%	90.787%
3902	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	90.792%
3903	SAN IN GODO BAN	0.004%	90.796%
3904	JB HI-FI	0.004%	90.801%
3905	DFDS A/S	0.004%	90.805%
3906	UTD INTERNET AG	0.004%	90.810%
3907	BEIJING ENT WAT	0.004%	90.814%
3908	SUZANO PAPEL E	0.004%	90.818%
3909	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	90.823%
3910	CARILLION	0.004%	90.827%
3911	AMEC FOSTER	0.004%	90.832%
3912	MAPLETREE INDUS	0.004%	90.836%
3913	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.841%
3914	CIA ENERGETICA	0.004%	90.845%
3915	PT TAMBANG BATU	0.004%	90.850%
3916	OKI ELECTRIC IN	0.004%	90.854%
3917	AMERICA MOVIL S	0.004%	90.859%
3918	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.863%
3919	MEIJI HOLDINGS	0.004%	90.867%
3920	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	90.872%
3921	HARMONY GOLD MN	0.004%	90.876%
3922	RIO TINTO PLC	0.004%	90.881%
3923	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.004%	90.885%
3924	AMEDISYS INC COMMON STOCK USD.001	0.004%	90.890%
3925	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.004%	90.894%
3926	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	90.899%
3927	WETHERSPOON (J.	0.004%	90.903%
3928	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	90.907%
3929	ALTRAN TECHNOLO	0.004%	90.912%
3930	Samsung Life In	0.004%	90.916%
3931	SAMSUNG SECS CO	0.004%	90.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	90.925%
3933	INDUS HOLDING A	0.004%	90.930%
3934	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	90.934%
3935	MILLICOM INTL C	0.004%	90.938%
3936	TOTO	0.004%	90.943%
3937	DIAMOND OFFSHOR	0.004%	90.947%
3938	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.952%
3939	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.004%	90.956%
3940	TSOGO SUN HOLDI	0.004%	90.960%
3941	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	90.965%
3942	VALORA HOLDING	0.004%	90.969%
3943	WEST JAPAN RAIL	0.004%	90.974%
3944	BOSSARD HOLDING	0.004%	90.978%
3945	HERMES INTL	0.004%	90.982%
3946	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.987%
3947	DENBURY RESOURC	0.004%	90.991%
3948	GPO CARSO SA DE	0.004%	90.996%
3949	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	91.000%
3950	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.004%
3951	SWEDISH MATCH C	0.004%	91.009%
3952	ENTERPRISE INNS	0.004%	91.013%
3953	FORMOSA PLASTIC	0.004%	91.018%
3954	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	91.022%
3955	MARSTON'S PLC	0.004%	91.026%
3956	CHINA LONGYUAN	0.004%	91.031%
3957	STANLEY ELECTRI	0.004%	91.035%
3958	PORT OF TAURANG	0.004%	91.040%
3959	KIYO BANK	0.004%	91.044%
3960	AF AB	0.004%	91.048%
3961	KOREA LIFE INSU	0.004%	91.053%
3962	SODEXHO ALLIANC	0.004%	91.057%
3963	TS TECH CO.LTD	0.004%	91.061%
3964	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	91.066%
3965	ESTACIO PARTICI	0.004%	91.070%
3966	SHOPPING CENTRE	0.004%	91.075%
3967	NITORI CO LTD	0.004%	91.079%
3968	SHENZHEN INTERN	0.004%	91.083%
3969	SCHWEITER TECH	0.004%	91.088%
3970	TOYO TIRE & RUB	0.004%	91.092%
3971	DAEWOO INTERNAT	0.004%	91.096%
3972	SIAM CEMENT PCL	0.004%	91.101%
3973	SHIRE PLC ADR	0.004%	91.105%
3974	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.109%
3975	STEEL AUTHORITY	0.004%	91.114%
3976	KUEHNE & NAGEL	0.004%	91.118%
3977	NORTHWEST HEALT	0.004%	91.122%
3978	HANWA CO	0.004%	91.127%
3979	ARMSTRONG WORLD	0.004%	91.131%
3980	OGAKI KYORITSU	0.004%	91.135%
3981	JAPAN STEEL WOR	0.004%	91.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	G & K SERVICES	0.004%	91.144%
3983	CEAT LTD	0.004%	91.149%
3984	KANSAI ELEC POW	0.004%	91.153%
3985	MEDICLINIC INTE	0.004%	91.157%
3986	ATLAS COPCO AB	0.004%	91.162%
3987	MATERION CORP COMMON STOCK	0.004%	91.166%
3988	FLEXIUM INTERCO	0.004%	91.170%
3989	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.174%
3990	IDBI BANK LTD	0.004%	91.179%
3991	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.183%
3992	HEXPOL AB	0.004%	91.187%
3993	CHENG SHIN RUBB	0.004%	91.192%
3994	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.196%
3995	CHINA RESOURCES	0.004%	91.200%
3996	ESPRIT HOLDINGS	0.004%	91.205%
3997	CTS EVENTIM	0.004%	91.209%
3998	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	91.213%
3999	APOLLO HOSPITAL	0.004%	91.218%
4000	LUZERNER KTBK	0.004%	91.222%
4001	DASSAULT SYSTEM	0.004%	91.226%
4002	RAMSAY HEALTH C	0.004%	91.231%
4003	IPSOS	0.004%	91.235%
4004	HITACHI HIGH-TE	0.004%	91.239%
4005	VALOR CO LTD	0.004%	91.243%
4006	TOTVS SA	0.004%	91.248%
4007	RPC INC COMMON STOCK USD.1	0.004%	91.252%
4008	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.256%
4009	WI-LAN INC	0.004%	91.261%
4010	PETROLEUM GEO-S	0.004%	91.265%
4011	BANCO DE CHILE ADR ADR	0.004%	91.269%
4012	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	91.273%
4013	LUPIN LTD	0.004%	91.278%
4014	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	91.282%
4015	MORINAGA & CO	0.004%	91.286%
4016	ITC LTD	0.004%	91.291%
4017	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.295%
4018	AARHUSKARLSHAMN	0.004%	91.299%
4019	EXLSERVICE HLDG	0.004%	91.303%
4020	TRIPOD TECHNOLO	0.004%	91.308%
4021	SHINMAYWA INDS	0.004%	91.312%
4022	SCANSOURCE INC COMMON STOCK	0.004%	91.316%
4023	ACACIA MINING	0.004%	91.321%
4024	TELEVISION BROA	0.004%	91.325%
4025	D'IETEREN TRADI	0.004%	91.329%
4026	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.333%
4027	SHIMANO INC	0.004%	91.338%
4028	MAXLINEAR INC CLASS A COMMON STOCK	0.004%	91.342%
4029	COCA-COLA AMATI	0.004%	91.346%
4030	ENEA SA	0.004%	91.350%
4031	YAMATO KOGYO CO	0.004%	91.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.359%
4033	PNM RESOURCES I	0.004%	91.363%
4034	SENIOR PLC	0.004%	91.367%
4035	ARVIND LTD	0.004%	91.372%
4036	K-REIT ASIA	0.004%	91.376%
4037	AQUA AMERICA INC COMMON STOCK USD.5	0.004%	91.380%
4038	LUK FOOK HOLDIN	0.004%	91.384%
4039	INDEPENDENCE GR	0.004%	91.389%
4040	MARINE HARVEST	0.004%	91.393%
4041	AEON FINANCIAL	0.004%	91.397%
4042	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.401%
4043	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	91.406%
4044	AECI	0.004%	91.410%
4045	ESSENTRA PLC	0.004%	91.414%
4046	AUTONEUM HOLDIN	0.004%	91.418%
4047	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.422%
4048	NUFARM	0.004%	91.427%
4049	GEN COMMUNICATI	0.004%	91.431%
4050	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.435%
4051	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.439%
4052	CAP SA	0.004%	91.444%
4053	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.448%
4054	ODAKYU ELEC RLW	0.004%	91.452%
4055	COHEN + STEERS INC COMMON STOCK USD.01	0.004%	91.456%
4056	FUGRO NV-CVA	0.004%	91.460%
4057	ASIANA AIRLINES	0.004%	91.465%
4058	ROBINSONS LAND	0.004%	91.469%
4059	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.473%
4060	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	91.477%
4061	OSAKA GAS CO	0.004%	91.481%
4062	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.004%	91.486%
4063	BREMBO SPA	0.004%	91.490%
4064	LINTEC CORP	0.004%	91.494%
4065	NEW ORIENTAL ED	0.004%	91.498%
4066	ONWARD KASHIYAM	0.004%	91.502%
4067	TRADE ME LTD	0.004%	91.507%
4068	UNIQA INSURANCE	0.004%	91.511%
4069	GRAFTON GROUP P	0.004%	91.515%
4070	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.004%	91.519%
4071	KOREAN REINSURA	0.004%	91.523%
4072	CHINA BLUECHEMI	0.004%	91.527%
4073	AMBU A/S	0.004%	91.532%
4074	TAIWAN PAIHO	0.004%	91.536%
4075	CHINA AIRLINES	0.004%	91.540%
4076	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.544%
4077	THAI OIL PCL-FR	0.004%	91.548%
4078	SHINSEI BANK	0.004%	91.553%
4079	KAYABA INDUSTRY	0.004%	91.557%
4080	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	91.561%
4081	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	91.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	COSMAX INC	0.004%	91.569%
4083	HYUNDAI DS,NEW	0.004%	91.573%
4084	ELIOR	0.004%	91.578%
4085	OKASAN SECURITI	0.004%	91.582%
4086	ASPEN PHARMACAR	0.004%	91.586%
4087	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.590%
4088	JUBILANT LIFE S	0.004%	91.594%
4089	ROLLINS INC	0.004%	91.598%
4090	WH SMITH PLC	0.004%	91.602%
4091	TOKAI RIKA CO	0.004%	91.607%
4092	CCR SA	0.004%	91.611%
4093	FP CORP	0.004%	91.615%
4094	CHINA MOTOR CO	0.004%	91.619%
4095	ZHUZHOU CSR TIM	0.004%	91.623%
4096	NIPPON HODO CO	0.004%	91.627%
4097	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	91.631%
4098	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.636%
4099	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.640%
4100	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.644%
4101	MASIMO CORP COMMON STOCK USD.001	0.004%	91.648%
4102	GPO TELEVISA	0.004%	91.652%
4103	JINDAL STEEL &	0.004%	91.656%
4104	IIDA GROUP HOLD	0.004%	91.660%
4105	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.664%
4106	OAO ROSNEFT OIL	0.004%	91.669%
4107	MORGAN ADVANCE	0.004%	91.673%
4108	HYUNDAI DEVELOP	0.004%	91.677%
4109	GUESS? INC COMMON STOCK USD.01	0.004%	91.681%
4110	NOMURA RESEARCH	0.004%	91.685%
4111	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.689%
4112	GAMUDA BERHAD	0.004%	91.693%
4113	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.697%
4114	GANNETT CO INC COMMON STOCK USD.01	0.004%	91.701%
4115	OPHIR ENERGY PL	0.004%	91.706%
4116	BANREGIO GRUPO	0.004%	91.710%
4117	SOCIETE TELEVIS	0.004%	91.714%
4118	GRAY TELEVISION INC COMMON STOCK	0.004%	91.718%
4119	ZHONGSHENG GROU	0.004%	91.722%
4120	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	91.726%
4121	KINTETSU CORP	0.004%	91.730%
4122	TARO PHARMACEUT	0.004%	91.734%
4123	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	91.738%
4124	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.742%
4125	CHINA STATE CON	0.004%	91.746%
4126	TOPRE CORPORATI	0.004%	91.751%
4127	DOOSAN INFRACOR	0.004%	91.755%
4128	AVISTA CORP	0.004%	91.759%
4129	OCLARO INC COMMON STOCK USD.01	0.004%	91.763%
4130	BR MALLS PARTIC	0.004%	91.767%
4131	JAPAN RENTAL HO	0.004%	91.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	NOBLE GROUP LTD	0.004%	91.775%
4133	GALLIFORD TRY P	0.004%	91.779%
4134	RENISHAW	0.004%	91.783%
4135	AOYAMA TRADING	0.004%	91.787%
4136	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.791%
4137	BE SEMICONDUCTO	0.004%	91.795%
4138	IWATANI INTL CO	0.004%	91.799%
4139	KINPO ELECTRONI	0.004%	91.803%
4140	CLIFFS NATURAL	0.004%	91.807%
4141	HYUNDAI WIA COR	0.004%	91.811%
4142	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.004%	91.816%
4143	MONEYSUPERMARKE	0.004%	91.820%
4144	EXPRESS INC COMMON STOCK	0.004%	91.824%
4145	TELECOM ITALIA	0.004%	91.828%
4146	HITACHI TRNSPT	0.004%	91.832%
4147	TSUBAKIMOTO CHA	0.004%	91.836%
4148	ARCHROCK INC COMMON STOCK USD.01	0.004%	91.840%
4149	FRESNILLO PLC	0.004%	91.844%
4150	UNIPRES CORP.	0.004%	91.848%
4151	WALSIN LIHWA CO	0.004%	91.852%
4152	FED SIGNAL CORP	0.004%	91.856%
4153	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.860%
4154	HEIWA CORP	0.004%	91.864%
4155	EBRO FOODS SA	0.004%	91.868%
4156	EDP RENOVAVEIS	0.004%	91.872%
4157	BRITVIC	0.004%	91.876%
4158	UTD STATES CELL	0.004%	91.880%
4159	IMCD GROUP NV	0.004%	91.884%
4160	HAW PAR CORP LT	0.004%	91.888%
4161	AMANO CORPORATI	0.004%	91.892%
4162	CHIN-POON INDL	0.004%	91.896%
4163	EDION CORP	0.004%	91.900%
4164	DAH SING BANKIN	0.004%	91.904%
4165	MDU RES GROUP I	0.004%	91.908%
4166	NACHI-FUJIKOSHI	0.004%	91.912%
4167	MITIE GROUP	0.004%	91.916%
4168	DECHRA PHARMA	0.004%	91.920%
4169	UTD DRUG	0.004%	91.924%
4170	GT CAPITAL HOLD	0.004%	91.928%
4171	JAPAN DISPLAY I	0.004%	91.932%
4172	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.936%
4173	NCSOFT CORPN	0.004%	91.940%
4174	TRICO BANCSHARES COMMON STOCK	0.004%	91.944%
4175	ASM PACIFIC TEC	0.004%	91.948%
4176	LG PHILIPS LCD	0.004%	91.952%
4177	SHINSEGAE DEPT	0.004%	91.956%
4178	AK STEEL HOLDIN	0.004%	91.960%
4179	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.004%	91.964%
4180	EVA AIRWAYS	0.004%	91.968%
4181	MICROSEMI	0.004%	91.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	FEDERAL BANK LT	0.004%	91.975%
4183	BB SEGURIDADE P	0.004%	91.979%
4184	CHASE CORP COMMON STOCK USD.1	0.004%	91.983%
4185	NGK INSULATORS	0.004%	91.987%
4186	SABRE CORP COMMON STOCK USD.01	0.004%	91.991%
4187	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.995%
4188	TENAGA NASIONL	0.004%	91.999%
4189	AGREE REALTY CORP REIT USD.0001	0.004%	92.003%
4190	HUNTING PLC	0.004%	92.007%
4191	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	92.011%
4192	SACYR SA	0.004%	92.015%
4193	LEROY SEAFOOD G	0.004%	92.019%
4194	BIOCON	0.004%	92.023%
4195	GUANGDONG INVES	0.004%	92.027%
4196	NAGACORP LTD	0.004%	92.031%
4197	ASSOCIATED BRIT	0.004%	92.035%
4198	INDIVIOR PLC	0.004%	92.039%
4199	TDK CORP SPONSORED ADR ADR	0.004%	92.043%
4200	BADGER METER INC COMMON STOCK USD1.0	0.004%	92.046%
4201	BIG YELLOW GROU	0.004%	92.050%
4202	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.054%
4203	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	92.058%
4204	JAIN IRRIGATION	0.004%	92.062%
4205	CSR CORP	0.004%	92.066%
4206	KUMAGAI GUMI CO	0.004%	92.070%
4207	WESTPAC BANKING	0.004%	92.074%
4208	CFE	0.004%	92.078%
4209	MANITOWOC FOODSERVICE INC COMMON STOCK USD.01	0.004%	92.082%
4210	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	92.086%
4211	SEVERSTAL GDR R	0.004%	92.090%
4212	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	92.093%
4213	HEIDELBERGER DR	0.004%	92.097%
4214	MANDO CORPORATI	0.004%	92.101%
4215	SANDS CHINA LTD	0.004%	92.105%
4216	AMOREPACIFIC GR	0.004%	92.109%
4217	SYNTEL INC COMMON STOCK	0.004%	92.113%
4218	SPX CORP COMMON STOCK USD.01	0.004%	92.117%
4219	SONAE, S.G.P.S.	0.004%	92.121%
4220	ALFRESA HOLDING	0.004%	92.125%
4221	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.129%
4222	ALLIANCE FINANC	0.004%	92.133%
4223	LATAM AIRLINES	0.004%	92.136%
4224	IDEMITSU KOSAN	0.004%	92.140%
4225	ADVANCED MICRO	0.004%	92.144%
4226	HYAKUGO BANK(10	0.004%	92.148%
4227	ALLREAL HOLDING	0.004%	92.152%
4228	ABN AMRO GROUP	0.004%	92.156%
4229	THAI MILITARY B	0.004%	92.160%
4230	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.164%
4231	HYSAN DEVELOPME	0.004%	92.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	BHARTI INFRATEL	0.004%	92.171%
4233	SHIMAMURA CO	0.004%	92.175%
4234	TURK SISE VE CA	0.004%	92.179%
4235	MIRVAC GROUP RE	0.004%	92.183%
4236	CANWEL BUILDING	0.004%	92.187%
4237	FIDESA	0.004%	92.191%
4238	TOYOTA BOSHOKU	0.004%	92.195%
4239	CHARTER HALL	0.004%	92.199%
4240	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	92.203%
4241	KAJIMA CORP	0.004%	92.206%
4242	FUJI OIL CO	0.004%	92.210%
4243	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.214%
4244	PZ CUSSONS PLC	0.004%	92.218%
4245	RECORDATI SPA	0.004%	92.222%
4246	K12 INC COMMON STOCK USD.0001	0.004%	92.226%
4247	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	92.230%
4248	UNIBET GROUP PL	0.004%	92.233%
4249	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.237%
4250	BANKRATE INC COMMON STOCK USD.01	0.004%	92.241%
4251	NIHON PARKERIZI	0.004%	92.245%
4252	LG INNOTEK CO	0.004%	92.249%
4253	ILIAD	0.004%	92.253%
4254	FORMFACTOR INC COMMON STOCK USD.001	0.004%	92.257%
4255	NORTHGATE	0.004%	92.260%
4256	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.264%
4257	BRF SA	0.004%	92.268%
4258	ST GALLER KTBK	0.004%	92.272%
4259	COMPEQ MFG	0.004%	92.276%
4260	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	92.280%
4261	SOPRA	0.004%	92.283%
4262	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	92.287%
4263	SA DES CIMENTS	0.004%	92.291%
4264	TRUEBLUE INC COMMON STOCK	0.004%	92.295%
4265	ITAU CORPBANCA	0.004%	92.299%
4266	POLY HONG KONG	0.004%	92.303%
4267	KYUDENKO CORP	0.004%	92.306%
4268	DAIRY CREST GRO	0.004%	92.310%
4269	MARFRIG GLOBAL	0.004%	92.314%
4270	APOLLO TYRES	0.004%	92.318%
4271	TERRENO REALTY CORP REIT USD.01	0.004%	92.322%
4272	ORANGE SPON ADR ADR	0.004%	92.325%
4273	VEDANTA RESOURC	0.004%	92.329%
4274	EPLUS INC	0.004%	92.333%
4275	KEYENCE CORP	0.004%	92.337%
4276	ORIENTAL LAND C	0.004%	92.341%
4277	KCC CORP	0.004%	92.344%
4278	CAVIUM INC COMMON STOCK USD.001	0.004%	92.348%
4279	KIMBERLY CLARK	0.004%	92.352%
4280	ESCORTS LTD	0.004%	92.356%
4281	BRIGGS & STRATT	0.004%	92.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	TAIWAN FERTILIZ	0.004%	92.364%
4283	PHH CORP COMMON STOCK USD.01	0.004%	92.367%
4284	SCANIA AB	0.004%	92.371%
4285	AVICHINA INDUST	0.004%	92.375%
4286	TECHTRONIC INDU	0.004%	92.379%
4287	SUMITOMO BAKELI	0.004%	92.383%
4288	NEWS CORP CLASS B COMMON STOCK	0.004%	92.386%
4289	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	92.390%
4290	NORMA GROUP AG	0.004%	92.394%
4291	ILUKA RESOURCES	0.004%	92.398%
4292	ARCELORMITTAL-N	0.004%	92.402%
4293	DOMINOS PIZZA E	0.004%	92.405%
4294	PUNJAB NATIONAL	0.004%	92.409%
4295	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.413%
4296	RINGKJOEBING LA	0.004%	92.417%
4297	SIG	0.004%	92.421%
4298	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	92.424%
4299	WORKSPACE GROUP	0.004%	92.428%
4300	COSMO ENERGY HO	0.004%	92.432%
4301	RAMCO-GERSHENSO	0.004%	92.436%
4302	COMFORIA RESIDE	0.004%	92.439%
4303	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	92.443%
4304	BJ S RESTAURANTS INC COMMON STOCK	0.004%	92.447%
4305	BWP TRUST	0.004%	92.451%
4306	HALFORDS GROUP	0.004%	92.455%
4307	TRONOX LTD-CL A	0.004%	92.458%
4308	BEACH PETROLEUM	0.004%	92.462%
4309	KORIAN	0.004%	92.466%
4310	MAPLETREE GREAT	0.004%	92.470%
4311	BAIC MOTOR CORP	0.004%	92.473%
4312	ANIMA HOLDING S	0.004%	92.477%
4313	U-MING MARINE	0.004%	92.481%
4314	AUROBINDO PHARM	0.004%	92.485%
4315	MUSASHINO BANK	0.004%	92.489%
4316	ORGANIZACI SORI	0.004%	92.492%
4317	GENTHERM INC COMMON STOCK	0.004%	92.496%
4318	ONTEX GROUP NV	0.004%	92.500%
4319	SAVILLS PLC	0.004%	92.504%
4320	SAN MIGUEL CORP	0.004%	92.507%
4321	LONDOMETRIC PR	0.004%	92.511%
4322	CAIRN INDIA LTD	0.004%	92.515%
4323	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.519%
4324	MERCER INTL INC	0.004%	92.522%
4325	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.526%
4326	TOYO SEIKAN KAI	0.004%	92.530%
4327	ST JOE CO/THE COMMON STOCK	0.004%	92.534%
4328	TOYO SUISAN KAI	0.004%	92.537%
4329	GRANITE OIL COR	0.004%	92.541%
4330	SIBANYE GOLD SPON ADR ADR	0.004%	92.545%
4331	INVESTMENT TECH	0.004%	92.549%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	IMERYS SA	0.004%	92.552%
4333	SEINO TRANSPORT	0.004%	92.556%
4334	LOGAN PROPERTY	0.004%	92.560%
4335	HILL & SMITH HL	0.004%	92.564%
4336	SHIP FINANCE IN	0.004%	92.567%
4337	WIN SEMICONDUCT	0.004%	92.571%
4338	FULLSHARE HOLDI	0.004%	92.575%
4339	CENTRAL GLASS C	0.004%	92.578%
4340	WALSIN TECHNOLO	0.004%	92.582%
4341	EPISTAR CORP	0.004%	92.586%
4342	PHOTRONICS INC COMMON STOCK USD.01	0.004%	92.590%
4343	HELLA KGAA HUEC	0.004%	92.593%
4344	TOKYO TY FINANC	0.004%	92.597%
4345	SSAB SVENSKT ST	0.004%	92.601%
4346	ENEL CHILE SA ADR	0.004%	92.605%
4347	FNFV GROUP TRACKING STK USD.0001	0.004%	92.608%
4348	SINOTRANS LIMIT	0.004%	92.612%
4349	MORGUARD REAL E	0.004%	92.616%
4350	KB HOME COMMON STOCK USD1.0	0.004%	92.619%
4351	DOMINO'S PIZZA	0.004%	92.623%
4352	ELECTA AB B SHS	0.004%	92.627%
4353	INDUSTRIAL & IN	0.004%	92.631%
4354	KINGBOARD LAMIN	0.004%	92.634%
4355	ADTRAN INC	0.004%	92.638%
4356	ALAMO GROUP INC	0.004%	92.642%
4357	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	92.645%
4358	CHINA RESOURCES	0.004%	92.649%
4359	MODINE MFG CO	0.004%	92.653%
4360	DCM JAPAN HOLDI	0.004%	92.657%
4361	AEDIFICA	0.004%	92.660%
4362	SANFILIPPO(JOHN	0.004%	92.664%
4363	FUYO GENERAL LE	0.004%	92.668%
4364	BONAVA AB - B S	0.004%	92.671%
4365	CHINA EVERBRIGH	0.004%	92.675%
4366	KONINKLIJKE WES	0.004%	92.679%
4367	KING YUAN ELECT	0.004%	92.682%
4368	CIFI HOLDINGS G	0.004%	92.686%
4369	KELLY SERVICES	0.004%	92.690%
4370	STEADFAST GROUP	0.004%	92.693%
4371	TOD'S SPA	0.004%	92.697%
4372	INFINEON TECHNO	0.004%	92.701%
4373	GENUS PLC	0.004%	92.704%
4374	PAZ OIL CO LTD	0.004%	92.708%
4375	AZIMUT HOLDOING	0.004%	92.712%
4376	HANSTEEN HOLDIN	0.004%	92.715%
4377	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	92.719%
4378	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.723%
4379	YAMATAKE CORP Y	0.004%	92.726%
4380	CHINA RAILWAY G	0.004%	92.730%
4381	SANOMA OYJ	0.004%	92.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	HOKUETSU KISHU	0.004%	92.737%
4383	CEB INC COMMON STOCK USD.01	0.004%	92.741%
4384	DAETWYLER HOLDI	0.004%	92.745%
4385	EULER & HERMES	0.004%	92.748%
4386	STROER OUT-OF-H	0.004%	92.752%
4387	TF ADNUBUSTRADO	0.004%	92.756%
4388	KENDA RUBBER IN	0.004%	92.759%
4389	GRUPO FINANCIER	0.004%	92.763%
4390	CHINA ZHONGWANG	0.004%	92.767%
4391	HITACHI ZOSEN C	0.004%	92.770%
4392	BYD CO	0.004%	92.774%
4393	TPK HOLDINGS CO	0.004%	92.778%
4394	MEGACABLE HOLDI	0.004%	92.781%
4395	SHIP HEALTHCARE	0.004%	92.785%
4396	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.789%
4397	BUREAU VERITAS	0.004%	92.792%
4398	TATA POWER CO L	0.004%	92.796%
4399	REALPAGE INC COMMON STOCK USD.001	0.004%	92.800%
4400	LOTTE SHOPPING	0.004%	92.803%
4401	GREENHILL + CO INC COMMON STOCK USD.01	0.004%	92.807%
4402	CBIZ INC COMMON STOCK USD.01	0.004%	92.810%
4403	CALTEX AUSTRALI	0.004%	92.814%
4404	SKY NETWORK TEL	0.004%	92.818%
4405	H.I.S.CO	0.004%	92.821%
4406	NICHIAS CORP	0.004%	92.825%
4407	BLACK DIAMOND G	0.004%	92.829%
4408	TECAN AG	0.004%	92.832%
4409	WRIGHT MEDICAL	0.004%	92.836%
4410	FIRST NATIONAL	0.004%	92.840%
4411	OUTOTEC OYJ	0.004%	92.843%
4412	PENN REAL ESTATE INVEST TST REIT USD1.0	0.004%	92.847%
4413	PC CONNECTION	0.004%	92.850%
4414	VERITIV CORP COMMON STOCK USD.01	0.004%	92.854%
4415	CHINA EVERBRIGH	0.004%	92.858%
4416	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.861%
4417	SINOPEC ENGINEE	0.004%	92.865%
4418	AICA KOGYO CO	0.004%	92.868%
4419	BORREGAARD ASA	0.004%	92.872%
4420	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.876%
4421	GPO CATALANA OC	0.004%	92.879%
4422	TREND MICRO INC	0.004%	92.883%
4423	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	92.887%
4424	CALLAWAY GOLF C	0.004%	92.890%
4425	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.894%
4426	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.897%
4427	MERRY ELECTRONI	0.004%	92.901%
4428	BCO SANTANDER-C	0.004%	92.905%
4429	SIXT SE PFD	0.004%	92.908%
4430	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.912%
4431	SFS GROUP AG	0.004%	92.915%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	EVERTZ TECHNOLO	0.004%	92.919%
4433	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.923%
4434	LATAM AIRLINES GROUP SP ADR ADR	0.004%	92.926%
4435	MEDIPAL HOLDING	0.004%	92.930%
4436	ROHTO PHARM	0.004%	92.933%
4437	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.004%	92.937%
4438	TONGDA GROUP HL	0.004%	92.940%
4439	CITIC SECURITIE	0.004%	92.944%
4440	NANKAI ELEC RAI	0.004%	92.948%
4441	CUMMINS INDIA	0.004%	92.951%
4442	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.955%
4443	NIPPON GAS CO L	0.004%	92.958%
4444	KYOWA EXEO CORP	0.004%	92.962%
4445	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.965%
4446	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.969%
4447	BAJAJ AUTO LTD	0.004%	92.973%
4448	JOHNSON ELECTRI	0.004%	92.976%
4449	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.980%
4450	PLDT INC	0.004%	92.983%
4451	ANSALDO STS SPA	0.004%	92.987%
4452	TEC CORPORATION	0.004%	92.990%
4453	MACQUARIE KOREA	0.004%	92.994%
4454	MANHATTAN ASSOC	0.004%	92.997%
4455	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.004%	93.001%
4456	KOLON INDUSTRIE	0.004%	93.005%
4457	RATIONAL	0.004%	93.008%
4458	SHIONOGI & CO	0.004%	93.012%
4459	CAPITAL & COUNT	0.004%	93.015%
4460	ENERGY DEVELOP	0.004%	93.019%
4461	TELENET GROUP H	0.004%	93.022%
4462	NEXTEER AUTOMOT	0.004%	93.026%
4463	AAON INC COMMON STOCK USD.004	0.004%	93.029%
4464	INSPERITY INC	0.004%	93.033%
4465	WADDELL & REED	0.004%	93.037%
4466	EICHER MOTORS	0.004%	93.040%
4467	NOKIA OYJ	0.004%	93.044%
4468	COCA-COLA EUROP	0.004%	93.047%
4469	TOKYU REIT INC	0.004%	93.051%
4470	GREGGS PLC	0.004%	93.054%
4471	CALLIDUS CAPITA	0.004%	93.058%
4472	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	93.061%
4473	REUNERT	0.004%	93.065%
4474	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	93.068%
4475	GRAND PACIF PET	0.004%	93.072%
4476	CHURCHILL DOWNS INC COMMON STOCK	0.004%	93.075%
4477	FORTUNE REIT	0.004%	93.079%
4478	SAUL CENTERS INC REIT USD.01	0.004%	93.083%
4479	NANTO BANK	0.004%	93.086%
4480	TRANSAT AT INC	0.004%	93.090%
4481	LUKOIL PJSC- SP	0.004%	93.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MOBIMO HLDG AG	0.004%	93.097%
4483	SPEEDWAY MOTORS	0.004%	93.100%
4484	ASHOK LEYLAND	0.004%	93.104%
4485	DEBENHAMS	0.004%	93.107%
4486	ALUMINA LTD-SPO	0.004%	93.111%
4487	CHINA GALAXY SE	0.004%	93.114%
4488	FABEGE AB	0.004%	93.118%
4489	ENGIE BRASIL SA	0.004%	93.121%
4490	NCC LTD/INDIA	0.004%	93.125%
4491	EMAMI LTD	0.004%	93.128%
4492	MAYORA INDAH	0.004%	93.132%
4493	SUN TV NETWORK	0.004%	93.135%
4494	TOKYO SEIMITSU	0.004%	93.139%
4495	CONNECTONE BANCORP INC COMMON STOCK	0.004%	93.142%
4496	DAIO PAPER CORP	0.003%	93.146%
4497	SHUI ON LAND LT	0.003%	93.149%
4498	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.153%
4499	KOMORI CORPORAT	0.003%	93.156%
4500	NOS SGPS	0.003%	93.160%
4501	ERG SPA	0.003%	93.163%
4502	PFEIFFER VAC TE	0.003%	93.167%
4503	HOME PRODUCT CE	0.003%	93.170%
4504	CHINA SHIPPING	0.003%	93.174%
4505	TAIWAN UNION TE	0.003%	93.177%
4506	INVENSENSE INC COMMON STOCK USD.001	0.003%	93.181%
4507	SIME DARBY BHD	0.003%	93.184%
4508	XINYI SOLAR HOL	0.003%	93.188%
4509	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.191%
4510	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	93.195%
4511	ASHMORE GROUP	0.003%	93.198%
4512	EMEMORY TECHNOL	0.003%	93.202%
4513	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.205%
4514	KING'S TOWN BAN	0.003%	93.208%
4515	HAIER ELECTRONI	0.003%	93.212%
4516	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.215%
4517	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.219%
4518	KFORCE INC COMMON STOCK USD.01	0.003%	93.222%
4519	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.226%
4520	AUTOMOTIVE HOLD	0.003%	93.229%
4521	KAP IND HLDG LT	0.003%	93.233%
4522	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	93.236%
4523	POSTNL	0.003%	93.240%
4524	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.003%	93.243%
4525	NEWALTA INC	0.003%	93.247%
4526	GPE EUROTUNNEL	0.003%	93.250%
4527	METROPOLITAN BA	0.003%	93.254%
4528	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.257%
4529	WT MICROELECTRO	0.003%	93.260%
4530	BRINKER INTL IN	0.003%	93.264%
4531	CHINA VANKE CO	0.003%	93.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.271%
4533	TODA CORP	0.003%	93.274%
4534	TOHO GAS CO	0.003%	93.278%
4535	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	93.281%
4536	ANALOGIC CORP	0.003%	93.285%
4537	DATATEC	0.003%	93.288%
4538	TOAGOSEI CO LTD	0.003%	93.292%
4539	ZAKLADY METALI	0.003%	93.295%
4540	VIA VAREJO SA	0.003%	93.298%
4541	MEGMILK SNOW BR	0.003%	93.302%
4542	TUPRAS-TURKIYE	0.003%	93.305%
4543	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.309%
4544	KYUSHU ELEC POW	0.003%	93.312%
4545	FIELMANN AG	0.003%	93.316%
4546	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.319%
4547	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.322%
4548	THAI UNION GROU	0.003%	93.326%
4549	ZHAOJIN MINING	0.003%	93.329%
4550	TAIWAN BUSINESS	0.003%	93.333%
4551	NTHN STAR RES L	0.003%	93.336%
4552	GVC HOLDINGS PL	0.003%	93.340%
4553	AIRPORTS OF THA	0.003%	93.343%
4554	HAVAS SA	0.003%	93.346%
4555	FINISH LINE INC	0.003%	93.350%
4556	MYCRONIC AB	0.003%	93.353%
4557	LINDT & SPRUENG	0.003%	93.357%
4558	AEGION CORP COMMON STOCK USD.01	0.003%	93.360%
4559	MYER HOLDINGS L	0.003%	93.363%
4560	WOORI INVESTMEN	0.003%	93.367%
4561	VOCUS COMMUN LT	0.003%	93.370%
4562	COM2US CORPORAT	0.003%	93.374%
4563	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.377%
4564	CIPUTRA DEVELOP	0.003%	93.380%
4565	MERCIALYS	0.003%	93.384%
4566	ABAXIS INC COMMON STOCK	0.003%	93.387%
4567	TATA GLOBAL	0.003%	93.391%
4568	INTERPUMP GROUP	0.003%	93.394%
4569	BANCO POPULAR E	0.003%	93.397%
4570	TOWER SEMICONDU	0.003%	93.401%
4571	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.404%
4572	SIMPLO TECHNOLO	0.003%	93.408%
4573	PANALPINA WELT	0.003%	93.411%
4574	HYAKUJUSHI BANK	0.003%	93.414%
4575	TOKIO MARINE HO	0.003%	93.418%
4576	IRPC PUBLIC CO	0.003%	93.421%
4577	NORDEX AG	0.003%	93.424%
4578	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.428%
4579	CIELO SA	0.003%	93.431%
4580	KYORITSU MAINTE	0.003%	93.435%
4581	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	AIR CHINA LTD	0.003%	93.441%
4583	TIANNENG POWER	0.003%	93.445%
4584	TONG YANG INDUS	0.003%	93.448%
4585	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.451%
4586	GETAC TECHNOLOG	0.003%	93.455%
4587	MALAYSIA AIRPOR	0.003%	93.458%
4588	JAPFA COMFEED I	0.003%	93.461%
4589	CIA SANEAMENTO	0.003%	93.465%
4590	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.468%
4591	JG SUMMIT HLDGS	0.003%	93.471%
4592	BUMI ARMADA BER	0.003%	93.475%
4593	TOHOKU ELEC POW	0.003%	93.478%
4594	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.482%
4595	JERONIMO MARTIN	0.003%	93.485%
4596	TEAM INC	0.003%	93.488%
4597	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.492%
4598	KWG PROPERTY HL	0.003%	93.495%
4599	FELCOR LODGING	0.003%	93.498%
4600	Rocky Mountain	0.003%	93.502%
4601	GENTING MALAYSI	0.003%	93.505%
4602	NOLATO AB	0.003%	93.508%
4603	LIPPO KARAWACI	0.003%	93.512%
4604	MAKALOT INDUSTR	0.003%	93.515%
4605	SINGAPORE POST	0.003%	93.518%
4606	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	93.522%
4607	FUKUOKA REIT CO	0.003%	93.525%
4608	TAKKT AG	0.003%	93.528%
4609	BLACKBAUD INC	0.003%	93.532%
4610	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.535%
4611	ABERCROMBIE & F	0.003%	93.538%
4612	QIAGEN NV	0.003%	93.542%
4613	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.545%
4614	KUMHO TIRE CO	0.003%	93.548%
4615	AUSNET SERVICES	0.003%	93.551%
4616	TOMY CO LTD	0.003%	93.555%
4617	FAR EAST INTL B	0.003%	93.558%
4618	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.003%	93.561%
4619	DLF LIMITED	0.003%	93.565%
4620	NOBIA AB NEW	0.003%	93.568%
4621	MARCUS CORP	0.003%	93.571%
4622	J TRUST CO. LTD	0.003%	93.575%
4623	CANON MARKETING	0.003%	93.578%
4624	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	93.581%
4625	BLUCORA INC COMMON STOCK USD.0001	0.003%	93.585%
4626	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	93.588%
4627	WEST CORP COMMON STOCK USD.001	0.003%	93.591%
4628	KOREAN AIR LINE	0.003%	93.594%
4629	T IS BANKASI	0.003%	93.598%
4630	ZCL COMPOSITES	0.003%	93.601%
4631	PRESIDENT CHAIN	0.003%	93.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	NOBLE CORP PLC	0.003%	93.608%
4633	SLIGRO FOOD GRO	0.003%	93.611%
4634	SAF-HOLLAND SA	0.003%	93.614%
4635	DRILLISCH AG	0.003%	93.617%
4636	AUSTEVOLL SEAFO	0.003%	93.621%
4637	GIMV NV	0.003%	93.624%
4638	SINO LAND CO	0.003%	93.627%
4639	SPAR NORD BANK	0.003%	93.631%
4640	EURONEXT NV	0.003%	93.634%
4641	MAGELLAN FINANC	0.003%	93.637%
4642	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.640%
4643	SIXT AG	0.003%	93.644%
4644	CHINA CONCH VEN	0.003%	93.647%
4645	DAVIDE CAMPARI-	0.003%	93.650%
4646	FIVE BELOW COMMON STOCK USD.01	0.003%	93.653%
4647	GPO IND BIMBO	0.003%	93.657%
4648	PETRA DIAMONDS	0.003%	93.660%
4649	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	93.663%
4650	CORONATION FUND	0.003%	93.666%
4651	HINDUSTAN PETRO	0.003%	93.670%
4652	ALKERMES PLC	0.003%	93.673%
4653	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.676%
4654	FUKUYAMA TRANSP	0.003%	93.679%
4655	SYSMEX CORP	0.003%	93.683%
4656	KIWI PROPERTY G	0.003%	93.686%
4657	MAKINO MILLING	0.003%	93.689%
4658	VTECH HLDGS	0.003%	93.692%
4659	KRONES AG	0.003%	93.696%
4660	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.003%	93.699%
4661	SERCOMM CORP	0.003%	93.702%
4662	KISSEI PHARM CO	0.003%	93.705%
4663	HARGREAVES LANS	0.003%	93.709%
4664	KEIHIN CORP	0.003%	93.712%
4665	CP POKPHAND CO	0.003%	93.715%
4666	GUOTAI JUNAN IN	0.003%	93.718%
4667	ITOHAM YONEKYU	0.003%	93.722%
4668	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.725%
4669	RYOSAN CO	0.003%	93.728%
4670	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	93.731%
4671	CHINA DONGXIANG	0.003%	93.735%
4672	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	93.738%
4673	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	93.741%
4674	SEMEN GRESIK	0.003%	93.744%
4675	ASATSU INC	0.003%	93.747%
4676	UNI-CHARM CORP	0.003%	93.751%
4677	WONIK IPS CO LT	0.003%	93.754%
4678	SSP GROUP PLC	0.003%	93.757%
4679	FIRST BANCORP/NC COMMON STOCK	0.003%	93.760%
4680	ADVANCED INFO S	0.003%	93.764%
4681	SEOUL SEMICONDU	0.003%	93.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	SHANGHAI PHARMA	0.003%	93.770%
4683	GPO FIN INBURSA	0.003%	93.773%
4684	SEKISUI HOUSE R	0.003%	93.776%
4685	HUBER & SUHNER	0.003%	93.780%
4686	PRIMARY HEALTH	0.003%	93.783%
4687	TRITON INTERNAT	0.003%	93.786%
4688	TESLA INC COMMON STOCK USD.001	0.003%	93.789%
4689	MAPLETREE LOGIS	0.003%	93.792%
4690	BANK DANAMON PT	0.003%	93.796%
4691	SECURITY BANK C	0.003%	93.799%
4692	KOREA ZINC	0.003%	93.802%
4693	INTERCONTINENTA	0.003%	93.805%
4694	TAKEUCHI MANUFA	0.003%	93.808%
4695	EXIDE INDUSTRIE	0.003%	93.812%
4696	INVERSIONES AGU	0.003%	93.815%
4697	DEUTSCHE EUROSH	0.003%	93.818%
4698	Ayala Land Inc	0.003%	93.821%
4699	TOKYO ELEC POWE	0.003%	93.824%
4700	JARDINE CYCLE	0.003%	93.828%
4701	HOMESTREET INC COMMON STOCK	0.003%	93.831%
4702	SIGMA PHARMACEU	0.003%	93.834%
4703	CLARCOR INC COMMON STOCK USD1.0	0.003%	93.837%
4704	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.840%
4705	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.843%
4706	TOPCO SCIENTIFI	0.003%	93.847%
4707	BTG PLC	0.003%	93.850%
4708	COLGATE-PALM (I	0.003%	93.853%
4709	KEIO CORP	0.003%	93.856%
4710	ACCELL GROUP	0.003%	93.859%
4711	MANDALAY RESOUR	0.003%	93.862%
4712	CITY DEVELOPMEN	0.003%	93.866%
4713	SUPERGROUP PLC	0.003%	93.869%
4714	DIASORIN SPA EU	0.003%	93.872%
4715	DIGI.COM BHD	0.003%	93.875%
4716	HEALTHEQUITY INC COMMON STOCK USD.0001	0.003%	93.878%
4717	GUARDIAN CAP GR	0.003%	93.881%
4718	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.885%
4719	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.888%
4720	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.891%
4721	AMC NETWORKS INC A COMMON STOCK	0.003%	93.894%
4722	MIZRAHI TEFAHOT	0.003%	93.897%
4723	NOVANTA INC COMMON STOCK	0.003%	93.900%
4724	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.904%
4725	DAOU TECHNOLOGY	0.003%	93.907%
4726	UNI-PRESIDENT C	0.003%	93.910%
4727	TVS MOTOR CO	0.003%	93.913%
4728	HAP SENG CONSOL	0.003%	93.916%
4729	RHONE-KLINIKUM	0.003%	93.919%
4730	RITEK INC	0.003%	93.922%
4731	PGT INC	0.003%	93.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	A2A SPA	0.003%	93.929%
4733	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.932%
4734	TRAVELPORT WORL	0.003%	93.935%
4735	TOBU RAILWAY CO	0.003%	93.938%
4736	TELECOM ITALIA	0.003%	93.941%
4737	MITAC HOLDINGS	0.003%	93.944%
4738	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.948%
4739	UACJ CORP	0.003%	93.951%
4740	BEFIMMO SCA	0.003%	93.954%
4741	PREMIER INVESTM	0.003%	93.957%
4742	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.960%
4743	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	93.963%
4744	OBARA CORP	0.003%	93.966%
4745	ENQUEST PLC	0.003%	93.969%
4746	GLAXOSMITHKLINE	0.003%	93.973%
4747	CARETRUST REIT INC REIT USD.01	0.003%	93.976%
4748	ARCADIS NV	0.003%	93.979%
4749	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.982%
4750	PRIMERO MINING CORP COMMON STOCK	0.003%	93.985%
4751	WIENER STAEDTIS	0.003%	93.988%
4752	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.991%
4753	L&T FINANCE HOL	0.003%	93.994%
4754	ESSENDANT INC COMMON STOCK USD.1	0.003%	93.997%
4755	GMP CAPITAL COR	0.003%	94.001%
4756	DUSKIN CO LTD	0.003%	94.004%
4757	OFG BANCORP COMMON STOCK USD1.0	0.003%	94.007%
4758	PARMALAT S.P.A	0.003%	94.010%
4759	ALUMINIUM CORP	0.003%	94.013%
4760	CLOETTA AB B SH	0.003%	94.016%
4761	PIGEON CORP	0.003%	94.019%
4762	CIMPRESS NV	0.003%	94.022%
4763	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.025%
4764	CHINA LESSO GRO	0.003%	94.029%
4765	TSRC CORP	0.003%	94.032%
4766	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.035%
4767	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	94.038%
4768	AMERICAN RAILCA	0.003%	94.041%
4769	ST MODWEN PROPS	0.003%	94.044%
4770	BRISTOW GROUP INC COMMON STOCK USD.01	0.003%	94.047%
4771	CITIC RESOURCES	0.003%	94.050%
4772	BOBST GROUP AG	0.003%	94.053%
4773	TOKYO DOME CORP	0.003%	94.056%
4774	ENERGIAS DO BRA	0.003%	94.059%
4775	OMNIA HOLDINGS	0.003%	94.063%
4776	PP LONDON SUMAT	0.003%	94.066%
4777	PACIFIC BASIN S	0.003%	94.069%
4778	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	94.072%
4779	SANFIRE RESOURC	0.003%	94.075%
4780	NISHIMATSU CONS	0.003%	94.078%
4781	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	YANZHOU COAL MI	0.003%	94.084%
4783	CARSALES.COM LT	0.003%	94.087%
4784	ALLIED GROUP LT	0.003%	94.090%
4785	RELIANCE POWER	0.003%	94.093%
4786	GREENTOWN CHINA	0.003%	94.096%
4787	SENKO CO	0.003%	94.099%
4788	CJ E&M CORPORAT	0.003%	94.103%
4789	FUJI MACHINE MF	0.003%	94.106%
4790	MYRIAD GENETICS	0.003%	94.109%
4791	BARNES & NOBLE	0.003%	94.112%
4792	JC DECAUX SA	0.003%	94.115%
4793	MONMOUTH REAL E	0.003%	94.118%
4794	WINBOND ELECTRO	0.003%	94.121%
4795	AIR NEW ZEALAND	0.003%	94.124%
4796	OM ASSET MANAGE	0.003%	94.127%
4797	SABINA SILVER C	0.003%	94.130%
4798	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.133%
4799	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.136%
4800	TONG REN TANG T	0.003%	94.139%
4801	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.142%
4802	ORION CORP	0.003%	94.145%
4803	ITO EN	0.003%	94.148%
4804	MACQUARIE MEXIC	0.003%	94.151%
4805	SKC CO	0.003%	94.154%
4806	HUFVUDSTADEN AB	0.003%	94.157%
4807	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.161%
4808	AEROPORTS DE PA	0.003%	94.164%
4809	CHINA TRAVEL IN	0.003%	94.167%
4810	REGIS RESOURCES	0.003%	94.170%
4811	BROOKFIELD OFFI	0.003%	94.173%
4812	USS CO. LTD.	0.003%	94.176%
4813	TRUE CORP PCL	0.003%	94.179%
4814	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.182%
4815	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	94.185%
4816	ATEA ASA	0.003%	94.188%
4817	MINDTREE LTD	0.003%	94.191%
4818	ALK-ABELLO A/S	0.003%	94.194%
4819	ACTUA CORP COMMON STOCK USD.001	0.003%	94.197%
4820	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.200%
4821	CHINA STHN AIRL	0.003%	94.203%
4822	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.003%	94.206%
4823	MILLENNIUM&COPT	0.003%	94.209%
4824	ELITE MATERIAL	0.003%	94.212%
4825	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.215%
4826	SCORPIO TANKERS	0.003%	94.218%
4827	UNITE GROUP PLC	0.003%	94.221%
4828	SYDNEY AIRPORT	0.003%	94.224%
4829	NAVISTAR INTL C	0.003%	94.227%
4830	PROSEGUR CIA DE	0.003%	94.230%
4831	BAVARIAN NORDIC	0.003%	94.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	TOWER INTL INC	0.003%	94.236%
4833	SAFESTORE HOLDI	0.003%	94.239%
4834	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.242%
4835	CROMWELL PROPER	0.003%	94.245%
4836	MAINFREIGHT LTD	0.003%	94.248%
4837	SCHNITZER STEEL	0.003%	94.251%
4838	MATSUMOTOKIYOSH	0.003%	94.254%
4839	BAJAJ AUTO	0.003%	94.257%
4840	MITSUBISHI TANA	0.003%	94.260%
4841	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.263%
4842	GLENMARK PHARM	0.003%	94.266%
4843	WESTERN ENERGY	0.003%	94.269%
4844	DEUTZ AG	0.003%	94.272%
4845	FRANK'S INTERNA	0.003%	94.275%
4846	TOKYO STEEL MFG	0.003%	94.278%
4847	RAKUTEN INC	0.003%	94.281%
4848	SHIMADZU CORP	0.003%	94.284%
4849	HOTA INDUSTRIAL	0.003%	94.287%
4850	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.290%
4851	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	94.293%
4852	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.296%
4853	LIGHT S.A.	0.003%	94.299%
4854	DURATEX SA	0.003%	94.302%
4855	DREAM INDUSTRIA	0.003%	94.305%
4856	AEON REIT INVES	0.003%	94.308%
4857	AMOREPACIFIC-NE	0.003%	94.311%
4858	INDO TAMBANGRAY	0.003%	94.314%
4859	TRULY INTL HLDG	0.003%	94.317%
4860	TOKAI CARBON CO	0.003%	94.320%
4861	BEZEQ ISRAEL TE	0.003%	94.323%
4862	PT ANEKA TAMBAN	0.003%	94.326%
4863	TOOTSIE ROLL IN	0.003%	94.329%
4864	KYORIN CO LTD.	0.003%	94.332%
4865	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.335%
4866	ADITYA BIRLA NU	0.003%	94.338%
4867	CHORUS LIMITED	0.003%	94.341%
4868	HERC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.344%
4869	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.346%
4870	Mobistar SA	0.003%	94.349%
4871	MATAHARI DEPART	0.003%	94.352%
4872	ITEQ CORP	0.003%	94.355%
4873	BERNER KTBK	0.003%	94.358%
4874	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.361%
4875	TARKETT SA	0.003%	94.364%
4876	MELEXIS	0.003%	94.367%
4877	MARUI CO	0.003%	94.370%
4878	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.373%
4879	SA CORP REAL ES	0.003%	94.376%
4880	KEIHIN ELEC EXP	0.003%	94.379%
4881	CRAMO OYJ B SHS	0.003%	94.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	BANK MILLENIUM	0.003%	94.385%
4883	MRF LTD	0.003%	94.388%
4884	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.391%
4885	SEVEN WEST MEDI	0.003%	94.394%
4886	KOREA ELEC POWE	0.003%	94.397%
4887	MONCLER SPA	0.003%	94.400%
4888	WILMAR INTERL L	0.003%	94.402%
4889	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.405%
4890	SIEGFRIED HOLDI	0.003%	94.408%
4891	ULTRATECH INC COMMON STOCK USD.001	0.003%	94.411%
4892	LONG CHEN PAPER	0.003%	94.414%
4893	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.417%
4894	DIGITAL CHINA H	0.003%	94.420%
4895	ASSORE	0.003%	94.423%
4896	MULTIPLAN EMPRE	0.003%	94.426%
4897	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	94.429%
4898	FOSSIL GROUP INC COMMON STOCK USD.01	0.003%	94.432%
4899	BANGKOK AIRWAYS	0.003%	94.435%
4900	VOLTAS LTD	0.003%	94.438%
4901	FOCALTECH SYSTE	0.003%	94.441%
4902	KELLER GROUP	0.003%	94.443%
4903	CELLTRION INC K	0.003%	94.446%
4904	BANK OF BARODA	0.003%	94.449%
4905	ETERNAL CHEMICA	0.003%	94.452%
4906	PARKWAY INC REIT USD.001	0.003%	94.455%
4907	ALIOR BANK SA	0.003%	94.458%
4908	PERLIS PLANTATI	0.003%	94.461%
4909	LADBROKES PLC	0.003%	94.464%
4910	PIONEER CORP JP	0.003%	94.467%
4911	UTD INTEGRATION	0.003%	94.470%
4912	LUXOTTICA GROUP	0.003%	94.473%
4913	SHINKO ELEC IND	0.003%	94.475%
4914	TISCO FINANCIAL	0.003%	94.478%
4915	TOHO BANK	0.003%	94.481%
4916	EXEDY CORP	0.003%	94.484%
4917	YADKIN FINANCIAL CORP COMMON STOCK USD1.0	0.003%	94.487%
4918	MISUMI CORPORAT	0.003%	94.490%
4919	COLOPLAST AS	0.003%	94.493%
4920	EVERLIGHT ELECT	0.003%	94.496%
4921	SUMMERSET GROUP	0.003%	94.499%
4922	NIHON KOHDEN CO	0.003%	94.501%
4923	PEREGRINE HLDGS	0.003%	94.504%
4924	CHINA GEN PLAST	0.003%	94.507%
4925	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.510%
4926	RYOBI	0.003%	94.513%
4927	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.516%
4928	KOMAX HOLDING A	0.003%	94.519%
4929	PIRAMAL ENTERPR	0.003%	94.522%
4930	IMMOFINANZ IMMO	0.003%	94.524%
4931	MATRIX SERVICE CO COMMON STOCK USD.01	0.003%	94.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.530%
4933	SAPPI LTD ADR	0.003%	94.533%
4934	TOMTOM NV	0.003%	94.536%
4935	WEBMD HEALTH CORP COMMON STOCK USD.01	0.003%	94.539%
4936	NEW YORK REIT INC REIT USD.01	0.003%	94.542%
4937	POONGSAN CORP(N	0.003%	94.545%
4938	SOUTHERN CROSS	0.003%	94.547%
4939	GLOVIS	0.003%	94.550%
4940	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.553%
4941	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.556%
4942	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.559%
4943	NHN ENTERTAINME	0.003%	94.562%
4944	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.565%
4945	KADOKAWA DWANGO	0.003%	94.567%
4946	TURK HAVA YOLLA	0.003%	94.570%
4947	AMBEV SA ADR ADR	0.003%	94.573%
4948	SINGAPORE EXCHA	0.003%	94.576%
4949	YODOGAWA STEEL	0.003%	94.579%
4950	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.582%
4951	RESORTTRUST INC	0.003%	94.585%
4952	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.587%
4953	MITSUBA CORP	0.003%	94.590%
4954	SKY PERFECT JSA	0.003%	94.593%
4955	DIGNITY PLC	0.003%	94.596%
4956	SUMITOMO MITSUI	0.003%	94.599%
4957	CORBY SPIRIT AN	0.003%	94.602%
4958	CALGON CARBON C	0.003%	94.605%
4959	ASCOM HOLDING A	0.003%	94.607%
4960	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.610%
4961	YAMANASHI CHUO	0.003%	94.613%
4962	CAPCOM CO	0.003%	94.616%
4963	ITOCHU TECHNO S	0.003%	94.619%
4964	FUJITEC CO	0.003%	94.622%
4965	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.625%
4966	REGIS CORP COMMON STOCK USD.05	0.003%	94.627%
4967	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	94.630%
4968	NATL HOUSE INDL	0.003%	94.633%
4969	KADANT INC COMMON STOCK USD.01	0.003%	94.636%
4970	TXC CORPN	0.003%	94.639%
4971	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	94.642%
4972	SKY PLC SPN ADR ADR	0.003%	94.644%
4973	JACCS CO	0.003%	94.647%
4974	MARSHALLS PLC	0.003%	94.650%
4975	EI TOWERS SPA	0.003%	94.653%
4976	KRUK SA	0.003%	94.656%
4977	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	94.659%
4978	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.661%
4979	BANGCHAK PETROL	0.003%	94.664%
4980	SINGAPORE PRESS	0.003%	94.667%
4981	HANSSEM CO	0.003%	94.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	BAJAJ FINANCE L	0.003%	94.673%
4983	LAWSON	0.003%	94.676%
4984	NICHI-IKO PHARM	0.003%	94.678%
4985	KIWOOM SECURITI	0.003%	94.681%
4986	ANGANG NEW STEE	0.003%	94.684%
4987	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	94.687%
4988	SUMITOMO WAREHO	0.003%	94.690%
4989	ZENSHO CO LTD	0.003%	94.692%
4990	RYMAN HEALTHCAR	0.003%	94.695%
4991	GS ENGINEERING	0.003%	94.698%
4992	KANEMATSU CORP	0.003%	94.701%
4993	TUNG HO STEEL E	0.003%	94.704%
4994	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.706%
4995	SAGAMI RAILWAY	0.003%	94.709%
4996	PARADE TECHNOLO	0.003%	94.712%
4997	TELEFONICA BRASIL ADR ADR	0.003%	94.715%
4998	INTERRENT REAL	0.003%	94.718%
4999	GPO DE INVERSIO	0.003%	94.721%
5000	LONKING HOLDING	0.003%	94.723%
5001	SMILES SA	0.003%	94.726%
5002	KABU.COM SECURI	0.003%	94.729%
5003	VIDRALA S.A.	0.003%	94.732%
5004	SUNTORY BEVERAG	0.003%	94.735%
5005	SVENSKA HANDELS	0.003%	94.737%
5006	MAANSHAN IRON &	0.003%	94.740%
5007	ALMIRALL SA	0.003%	94.743%
5008	SWIRE PACIFIC	0.003%	94.746%
5009	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.748%
5010	C.P. ALL PCL-FG	0.003%	94.751%
5011	INDUTRADE AB	0.003%	94.754%
5012	CALIFORNIA WATE	0.003%	94.757%
5013	HAMBORNER AG	0.003%	94.760%
5014	UNILEVER NV	0.003%	94.762%
5015	CAHYA MATA SARA	0.003%	94.765%
5016	NAMPAK LTD.	0.003%	94.768%
5017	EURONAV SA	0.003%	94.771%
5018	MAHINDRA & MAHI	0.003%	94.774%
5019	SHANGHAI ELECTR	0.003%	94.776%
5020	FRUTAROM	0.003%	94.779%
5021	MELCO INTERNATI	0.003%	94.782%
5022	SAMSUNG ELECTRO	0.003%	94.785%
5023	SANYO SPEC STEE	0.003%	94.787%
5024	RELIANCE ENERGY	0.003%	94.790%
5025	TRANSGLOBE ENERGY CORP COMMON STOCK	0.003%	94.793%
5026	POWER GRID CORP	0.003%	94.796%
5027	ICICI BANK LTD	0.003%	94.798%
5028	IRESS MARKET TE	0.003%	94.801%
5029	ALM. BRAND	0.003%	94.804%
5030	DULUXGROUP LTD	0.003%	94.807%
5031	GORMAN-RUPP CO	0.003%	94.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	SHANDONG WEIGAO	0.003%	94.812%
5033	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.815%
5034	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.818%
5035	CHOW SANG SANG	0.003%	94.821%
5036	ACADIAN TIMBER	0.003%	94.823%
5037	SHIMA SEIKI MFG	0.003%	94.826%
5038	PERPETUAL TST A	0.003%	94.829%
5039	WD 40 CO COMMON STOCK USD.001	0.003%	94.832%
5040	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.834%
5041	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.837%
5042	ABIOMED INC COMMON STOCK USD.01	0.003%	94.840%
5043	STORA ENSO OYJ	0.003%	94.843%
5044	TOMRA SYSTEMS A	0.003%	94.845%
5045	STONERIDGE INC COMMON STOCK	0.003%	94.848%
5046	BIOSTIME INTERN	0.003%	94.851%
5047	MID REIT INC	0.003%	94.854%
5048	TESARO INC	0.003%	94.856%
5049	NIHON UNISYS	0.003%	94.859%
5050	MIRACA HOLDIN	0.003%	94.862%
5051	MITCHELLS & BUT	0.003%	94.865%
5052	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.867%
5053	JIANGSU EXPRESS	0.003%	94.870%
5054	BHARAT PETROL C	0.003%	94.873%
5055	SEABRIDGE GOLD	0.003%	94.875%
5056	OPUS BANK	0.003%	94.878%
5057	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.881%
5058	SINGAPORE TECH	0.003%	94.884%
5059	JGC CORP	0.003%	94.886%
5060	KOMERI CO	0.003%	94.889%
5061	EZION HOLDINGS	0.003%	94.892%
5062	STARTS CORP INC	0.003%	94.895%
5063	SINO-AMERICAN S	0.003%	94.897%
5064	YUEN FOONG YU M	0.003%	94.900%
5065	NIC INC COMMON STOCK	0.003%	94.903%
5066	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.905%
5067	ASAHI INTECC CO	0.003%	94.908%
5068	DON QUIJOTE	0.003%	94.911%
5069	HEMFOSA FASTIGH	0.003%	94.914%
5070	TAKATA CORP	0.003%	94.916%
5071	UNIMICRON TECHN	0.003%	94.919%
5072	UNDER ARMOUR IN	0.003%	94.922%
5073	MORGUARD CORP	0.003%	94.924%
5074	CPFL ENERGIA SA	0.003%	94.927%
5075	PZU GR	0.003%	94.930%
5076	VASTNED RETAIL	0.003%	94.933%
5077	IWATE(BANK OF)	0.003%	94.935%
5078	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	94.938%
5079	BAYWA AG (BAYER	0.003%	94.941%
5080	BIC CAMERA INC.	0.003%	94.943%
5081	CHICONY ELECTRO	0.003%	94.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	CONTACT ENERGY	0.003%	94.949%
5083	HITACHI MAXELL	0.003%	94.952%
5084	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.954%
5085	YAGEO CORP	0.003%	94.957%
5086	INTERROLL HOLDI	0.003%	94.960%
5087	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.962%
5088	PARK 24 CO	0.003%	94.965%
5089	INMOBILIARIA CO	0.003%	94.968%
5090	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	94.970%
5091	GUDANG GARAM(PE	0.003%	94.973%
5092	UPC TECHNOLOGY	0.003%	94.976%
5093	RELIANCE INDS-S	0.003%	94.978%
5094	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.003%	94.981%
5095	KCE ELECTRONICS	0.003%	94.984%
5096	THANACHART CAPI	0.003%	94.986%
5097	CIECH SA	0.003%	94.989%
5098	JAPAN SECS FINA	0.003%	94.992%
5099	AVEVA GROUP PLC	0.003%	94.994%
5100	DUZONBIZON CO L	0.003%	94.997%
5101	RALLYE	0.003%	95.000%
5102	MAN WAH HOLDING	0.003%	95.002%
5103	SOMFY SA	0.003%	95.005%
5104	CHAROEN PKPD-FG	0.003%	95.008%
5105	JENOPTIK AG	0.003%	95.010%
5106	TAICHUNG	0.003%	95.013%
5107	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.016%
5108	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01	0.003%	95.018%
5109	DE'LONGHI SPA	0.003%	95.021%
5110	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	95.024%
5111	AXFOOD AB	0.003%	95.026%
5112	FORTUNE R/EST I	0.003%	95.029%
5113	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	95.032%
5114	HOKURIKU ELEC P	0.003%	95.034%
5115	YINGDE GASES GR	0.003%	95.037%
5116	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	95.040%
5117	BANG & OLUFSEN	0.003%	95.042%
5118	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	95.045%
5119	CHINA PACIFIC I	0.003%	95.048%
5120	GINKO INTERNATI	0.003%	95.050%
5121	NISSHA PRINTING	0.003%	95.053%
5122	BLUE LABEL TELE	0.003%	95.056%
5123	NICE SYSTEMS	0.003%	95.058%
5124	TEXWINCA HLDGS	0.003%	95.061%
5125	GIORDANO INTL L	0.003%	95.063%
5126	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	95.066%
5127	SONY FINANCIAL	0.003%	95.069%
5128	UTD ENGINEERS	0.003%	95.071%
5129	FENG TAY ENTRPR	0.003%	95.074%
5130	PTC INC COMMON STOCK USD.01	0.003%	95.077%
5131	BILIA AB	0.003%	95.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	RIETER HLDGS AG	0.003%	95.082%
5133	ENGINEERS INDIA	0.003%	95.085%
5134	HAEMONETICS COR	0.003%	95.087%
5135	LISI	0.003%	95.090%
5136	HINDUSTAN LEVER	0.003%	95.092%
5137	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.003%	95.095%
5138	NIPPON STEEL	0.003%	95.098%
5139	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	95.100%
5140	JINRO LTD	0.003%	95.103%
5141	CEBU AIR INC	0.003%	95.106%
5142	MEIDENSHA CORP	0.003%	95.108%
5143	MGP INGREDIENTS INC COMMON STOCK	0.003%	95.111%
5144	GRAMMER AG	0.003%	95.113%
5145	HSN INC COMMON STOCK USD.01	0.003%	95.116%
5146	CITIC 1616 HLDG	0.003%	95.119%
5147	NIHON M&A CENTE	0.003%	95.121%
5148	IOI PROPERTIES	0.003%	95.124%
5149	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	95.127%
5150	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	95.129%
5151	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	95.132%
5152	INFICON HOLDING	0.003%	95.134%
5153	MINMETALS RES	0.003%	95.137%
5154	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	95.140%
5155	AFG ARBONIA-FOR	0.003%	95.142%
5156	TRAVELSKY TECHN	0.003%	95.145%
5157	EVENT HOSPITALI	0.003%	95.147%
5158	DEWAN HOUSING F	0.003%	95.150%
5159	JUMBO SA	0.003%	95.153%
5160	LASSILA & TIKAN	0.003%	95.155%
5161	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.003%	95.158%
5162	GLOBAL BRANDS G	0.003%	95.160%
5163	STONEGATE BANK COMMON STOCK USD.01	0.003%	95.163%
5164	HOPSON DEVELOPM	0.003%	95.166%
5165	AOKI INTL	0.003%	95.168%
5166	FLIGHT CENTRE L	0.003%	95.171%
5167	F E CONSORTM IN	0.003%	95.173%
5168	SUMMARECON AGUN	0.003%	95.176%
5169	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	95.179%
5170	K WAH INTL HLDG	0.003%	95.181%
5171	TIER REIT INC REIT USD.0001	0.003%	95.184%
5172	KOREA PETROCHEM	0.003%	95.186%
5173	ADASTRIA HOLDI	0.003%	95.189%
5174	GRANGES AB	0.003%	95.192%
5175	ALPINE ELECTRON	0.003%	95.194%
5176	SEIBU HOLDINGS	0.003%	95.197%
5177	ARCADYAN TECHNO	0.003%	95.199%
5178	GRUPO SIMEC S.A	0.003%	95.202%
5179	ANRITSU CORP	0.003%	95.204%
5180	RATHBONE BROTHE	0.003%	95.207%
5181	HCI GROUP INC COMMON STOCK	0.003%	95.210%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	95.212%
5183	IS DONGSEO CO L	0.003%	95.215%
5184	ASM INTL NV	0.003%	95.217%
5185	METROPOLE TV-(M	0.003%	95.220%
5186	CHATHAM LODGING	0.003%	95.223%
5187	EZAKI GLICO CO	0.003%	95.225%
5188	JAPAN AVIATN EL	0.003%	95.228%
5189	PETKIM	0.003%	95.230%
5190	APPLUS SERVICES	0.003%	95.233%
5191	HEIWADO CO LTD	0.003%	95.235%
5192	NYRSTAR NV	0.003%	95.238%
5193	AVANGRID INC COMMON STOCK USD.01	0.003%	95.240%
5194	NIPPON SODA CO	0.003%	95.243%
5195	AMBUJA CEMENTS	0.003%	95.246%
5196	ITAU UNIBANCO H	0.003%	95.248%
5197	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	95.251%
5198	ZARDOYA-OTIS	0.003%	95.253%
5199	KUDELSKI S.A.	0.003%	95.256%
5200	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.258%
5201	FUTABA CORP	0.003%	95.261%
5202	INVESTORS REAL ESTATE TRUST REIT	0.003%	95.264%
5203	GOLDEN RESORTS	0.003%	95.266%
5204	ANDREW PELLER-A	0.003%	95.269%
5205	PREMIER INVESTM	0.003%	95.271%
5206	KENEDIX RESIDEN	0.003%	95.274%
5207	ARCS CO LTD	0.003%	95.276%
5208	VAKRANGEE LTD	0.003%	95.279%
5209	INPHI CORP COMMON STOCK	0.003%	95.281%
5210	AMERICA MOVIL SPN ADR CL L ADR	0.003%	95.284%
5211	SIAS SPA	0.003%	95.286%
5212	ORTHOFIX INTL N	0.003%	95.289%
5213	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	95.292%
5214	SOUTH INDIA BAN	0.003%	95.294%
5215	CTS CORP COMMON STOCK	0.003%	95.297%
5216	KAKEN PHARM	0.003%	95.299%
5217	AEON MALL CO LT	0.003%	95.302%
5218	RYOHIN KEIKAKU	0.003%	95.304%
5219	JB FINANCIAL GR	0.003%	95.307%
5220	BOJANGLES INC COMMON STOCK USD.01	0.003%	95.309%
5221	CALLON PETROLEUM CO COMMON STOCK USD.01	0.003%	95.312%
5222	ULTIMATE	0.003%	95.314%
5223	KUNG LONG BATTE	0.003%	95.317%
5224	CHUNGHWA TELECO	0.003%	95.319%
5225	ROCHE HOLDING A	0.003%	95.322%
5226	RHB Capital	0.003%	95.324%
5227	FASTIGHETS AB B	0.003%	95.327%
5228	FTD COS INC COMMON STOCK USD.0001	0.003%	95.330%
5229	FISHER (JAMES)	0.003%	95.332%
5230	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.335%
5231	KANGWON LAND IN	0.003%	95.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	SUPER RETAIL GR	0.003%	95.340%
5233	TAIWAN SEMICOND	0.003%	95.342%
5234	CJ CGV	0.003%	95.345%
5235	TOKYU CONST	0.003%	95.347%
5236	1ST PHILIPPINE	0.003%	95.350%
5237	AIA ENGINEERING	0.003%	95.352%
5238	CAPITAL SECURIT	0.003%	95.355%
5239	PUBLICIS GROUPE	0.003%	95.357%
5240	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	95.360%
5241	ENSCO PLC CLASS	0.003%	95.362%
5242	BANCA GENERALI	0.003%	95.365%
5243	INDUSIND BANK	0.003%	95.367%
5244	TENARIS S.A.	0.003%	95.370%
5245	AIN PHARMACIEZ	0.003%	95.372%
5246	CU BANCORP COMMON STOCK	0.003%	95.375%
5247	WEATHERFORD INT	0.003%	95.377%
5248	NN INC COMMON STOCK USD.01	0.003%	95.380%
5249	FARMER BROS CO COMMON STOCK USD1.0	0.003%	95.382%
5250	DONGKUK STEEL M	0.003%	95.385%
5251	CHINA SOUTH CIT	0.003%	95.387%
5252	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	95.390%
5253	NIPPON SHEET GL	0.003%	95.392%
5254	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	95.395%
5255	REALTEK SEMICON	0.003%	95.397%
5256	VEIDEKKE ASA	0.003%	95.400%
5257	GREAT WALL ENTE	0.003%	95.403%
5258	UNITED ARROWS L	0.003%	95.405%
5259	GENTING INTERNA	0.003%	95.408%
5260	YAMAZAKI BAKING	0.003%	95.410%
5261	DOOSAN CORP	0.003%	95.413%
5262	CORETRONICS COR	0.003%	95.415%
5263	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	95.418%
5264	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	95.420%
5265	NORWEGIAN AIR S	0.002%	95.423%
5266	CIE AUTOMOTIVE	0.002%	95.425%
5267	TOPPAN FORMS	0.002%	95.428%
5268	IPSEN	0.002%	95.430%
5269	SQUARE ENIX HOL	0.002%	95.433%
5270	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.435%
5271	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.438%
5272	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	95.440%
5273	FCC CO LTD	0.002%	95.443%
5274	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	95.445%
5275	CKD CORP	0.002%	95.447%
5276	GROUPE FNAC	0.002%	95.450%
5277	AUCKLAND INTERN	0.002%	95.452%
5278	GETTY PETROLEUM	0.002%	95.455%
5279	TELECOM PLUS	0.002%	95.457%
5280	ACC LIMITED	0.002%	95.460%
5281	D/S NORDEN	0.002%	95.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	POLYPIPE GROUP	0.002%	95.465%
5283	WACKER CONSTRUC	0.002%	95.467%
5284	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.470%
5285	SAWAI PHARM CO	0.002%	95.472%
5286	P/F BAKKAFROST	0.002%	95.475%
5287	SERIA CO LTD	0.002%	95.477%
5288	BALKRISHNA INDS	0.002%	95.480%
5289	TOKAI TOKYO SEC	0.002%	95.482%
5290	GEMTEK TECHNOLO	0.002%	95.485%
5291	METALL ZUG AG	0.002%	95.487%
5292	SHOWA SANGYO CO	0.002%	95.490%
5293	IINO KAIUN KAIS	0.002%	95.492%
5294	MISC BERHAD	0.002%	95.495%
5295	RESOLUTE MINING	0.002%	95.497%
5296	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.500%
5297	TREDEGAR CORP COMMON STOCK	0.002%	95.502%
5298	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.505%
5299	POLSKIE GORNICT	0.002%	95.507%
5300	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.510%
5301	ADVANTECH CO LT	0.002%	95.512%
5302	RPX CORP COMMON STOCK USD.0001	0.002%	95.514%
5303	ZUGER KANTONALB	0.002%	95.517%
5304	SK CHEMICALS	0.002%	95.519%
5305	ALL NIPPON AIRW	0.002%	95.522%
5306	PREMIER OIL	0.002%	95.524%
5307	FUTURE LAND DEV	0.002%	95.527%
5308	SPAREBANK 1 SR	0.002%	95.529%
5309	ZEE ENTERTAIN E	0.002%	95.532%
5310	FRED'S INC	0.002%	95.534%
5311	BRIGHTOIL PETRO	0.002%	95.537%
5312	PRIMAX ELECTRON	0.002%	95.539%
5313	YIT OYJ	0.002%	95.542%
5314	K-BRO LINEN INC	0.002%	95.544%
5315	CHARGEURS SA	0.002%	95.547%
5316	OKINAWA BANK	0.002%	95.549%
5317	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.551%
5318	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.554%
5319	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.556%
5320	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.559%
5321	CHINA COAL ENER	0.002%	95.561%
5322	NISSIN KOGYO	0.002%	95.564%
5323	COMSYS HOLDINGS	0.002%	95.566%
5324	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.569%
5325	UNIFI INC	0.002%	95.571%
5326	RELO HOLDINGS I	0.002%	95.573%
5327	MPHASIS LTD	0.002%	95.576%
5328	SCIENTIFIC GAME	0.002%	95.578%
5329	HUTCHISON TEL-H	0.002%	95.581%
5330	SEIREN CO	0.002%	95.583%
5331	LIBERTY GLOBAL	0.002%	95.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	TIM PARTICIPA	0.002%	95.588%
5333	BCO BILBAO VIZC	0.002%	95.591%
5334	SONDA S.A.	0.002%	95.593%
5335	U-BLOX AG	0.002%	95.595%
5336	WISTRON NEWEB C	0.002%	95.598%
5337	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.600%
5338	OCI MATERIALS C	0.002%	95.603%
5339	UNITIKA	0.002%	95.605%
5340	ACORDA THERAPEU	0.002%	95.608%
5341	NAN YA PRINTED	0.002%	95.610%
5342	PARAMOUNT BED H	0.002%	95.612%
5343	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.615%
5344	SITRONIX TECHNO	0.002%	95.617%
5345	ARCELIK AS	0.002%	95.620%
5346	COCOKARA FINE H	0.002%	95.622%
5347	NISHI NIPPON RR	0.002%	95.625%
5348	NS SOLUTIONS CO	0.002%	95.627%
5349	LINDAB INTL AB	0.002%	95.629%
5350	KOREA KUMHO PET	0.002%	95.632%
5351	MANAPPURAM FINA	0.002%	95.634%
5352	DXP ENTERPRISES	0.002%	95.637%
5353	TAKARA STANDARD	0.002%	95.639%
5354	SIAM CITY CEMEN	0.002%	95.641%
5355	SOHGO SECURITY	0.002%	95.644%
5356	GLOBAL INDEMNIT	0.002%	95.646%
5357	COOLPAD GROUP L	0.002%	95.649%
5358	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.651%
5359	KIATNAKIN FIN&S	0.002%	95.654%
5360	SINBON ELECTRON	0.002%	95.656%
5361	SARACEN MINERAL	0.002%	95.658%
5362	NATURA COSMETIC	0.002%	95.661%
5363	VECTURA GROUP	0.002%	95.663%
5364	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.666%
5365	ZUMIEZ INC COMMON STOCK	0.002%	95.668%
5366	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	95.670%
5367	VITASOY INTL	0.002%	95.673%
5368	SEMICONDUCTOR M	0.002%	95.675%
5369	LG HAUSYS LTD	0.002%	95.678%
5370	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	95.680%
5371	CHIPBOND TECHNO	0.002%	95.682%
5372	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.685%
5373	FOXCONN INTERNA	0.002%	95.687%
5374	FENG HSIN IRON&	0.002%	95.690%
5375	GOODMAN PROPERT	0.002%	95.692%
5376	ACETO CORP COMMON STOCK USD.01	0.002%	95.694%
5377	ASSURA PLC	0.002%	95.697%
5378	AMTRAN TECHNOLO	0.002%	95.699%
5379	YAHOO JAPAN COR	0.002%	95.702%
5380	NISSAN SHATAI C	0.002%	95.704%
5381	XENCOR INC COMMON STOCK USD.01	0.002%	95.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	CHINA HARMONY N	0.002%	95.709%
5383	VERBUND AG	0.002%	95.711%
5384	TOYO INK MFG CO	0.002%	95.714%
5385	PETRONAS CHEMIC	0.002%	95.716%
5386	SHUN TAK HLDGS	0.002%	95.718%
5387	CAPITAL ONE BAN	0.002%	95.721%
5388	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	95.723%
5389	KANDENKO CO	0.002%	95.726%
5390	KELT EXPLORATIO	0.002%	95.728%
5391	YAMAGATA BANK	0.002%	95.730%
5392	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.733%
5393	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.735%
5394	AUTOBACS SEVEN	0.002%	95.738%
5395	JOWA HLDGS CO L	0.002%	95.740%
5396	HANNSTAR DISPLA	0.002%	95.742%
5397	HAYNES INTL INC	0.002%	95.745%
5398	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.747%
5399	TV18 BROADCAST	0.002%	95.749%
5400	MORGUARD NORTH	0.002%	95.752%
5401	NATIONAL THERMA	0.002%	95.754%
5402	OVS SPA	0.002%	95.757%
5403	CHENG LOONG	0.002%	95.759%
5404	RICARDO	0.002%	95.761%
5405	CONSTRUCCIONES	0.002%	95.764%
5406	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	95.766%
5407	KENEDIX RETAIL	0.002%	95.769%
5408	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	95.771%
5409	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	95.773%
5410	MUTHOOT FINANCE	0.002%	95.776%
5411	HALLA HOLDINGS	0.002%	95.778%
5412	TOSHIBA PLANT K	0.002%	95.780%
5413	EVRAZ PLC	0.002%	95.783%
5414	MARICO LTD	0.002%	95.785%
5415	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.788%
5416	OPEN HOUSE CO L	0.002%	95.790%
5417	CHINA SYNTH RUB	0.002%	95.792%
5418	HANSON INTL TBK	0.002%	95.795%
5419	AIRASIA BHD	0.002%	95.797%
5420	BANK OF INDIA C	0.002%	95.799%
5421	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.802%
5422	CHANGSHA ZOOMLI	0.002%	95.804%
5423	CASTROL INDIA L	0.002%	95.806%
5424	WING TAI HOLDIN	0.002%	95.809%
5425	MITSUBISHI LOGI	0.002%	95.811%
5426	BIZLINK HOLDING	0.002%	95.814%
5427	FRESENIUS MEDIC	0.002%	95.816%
5428	EMS-CHEMIE HLDG	0.002%	95.818%
5429	HAKUHODO DY HLD	0.002%	95.821%
5430	KEWPIE CORP	0.002%	95.823%
5431	CREDITO VALTELL	0.002%	95.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	BURCKHARDT COMP	0.002%	95.828%
5433	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.830%
5434	URSTADT BIDDLE	0.002%	95.832%
5435	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.835%
5436	NATIONAL ALUMIN	0.002%	95.837%
5437	SYNNEX TECH INT	0.002%	95.840%
5438	DRAEGERWERK AG	0.002%	95.842%
5439	ANADOLU EFES BI	0.002%	95.844%
5440	FIRST RESOURCES	0.002%	95.847%
5441	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.849%
5442	JOLLIBEE FOODS	0.002%	95.851%
5443	PARKWAY LIFE RE	0.002%	95.854%
5444	INDUSTRL FIN(IF	0.002%	95.856%
5445	GAZTRANSPORT ET	0.002%	95.858%
5446	IMP DEL DES Y E	0.002%	95.861%
5447	THE NISSHIN OIL	0.002%	95.863%
5448	CHINA TRADITION	0.002%	95.865%
5449	TOSHIBA MACHINE	0.002%	95.868%
5450	HERO HONDA	0.002%	95.870%
5451	LIVANOVA PLC	0.002%	95.872%
5452	FINGERPRINT CAR	0.002%	95.875%
5453	BCO CREDITO INV	0.002%	95.877%
5454	HARMONIC INC	0.002%	95.879%
5455	TELEFONICA DE E	0.002%	95.882%
5456	CAR INC	0.002%	95.884%
5457	AEROVIRONMENT I	0.002%	95.886%
5458	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	95.889%
5459	CONSORT MEDICAL	0.002%	95.891%
5460	CANEXUS CORP	0.002%	95.893%
5461	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.896%
5462	INTERCONEXION E	0.002%	95.898%
5463	G8 EDUCATION LT	0.002%	95.900%
5464	KEISEI ELEC RY	0.002%	95.903%
5465	SONIC CORP	0.002%	95.905%
5466	IOOF HOLDINGS L	0.002%	95.907%
5467	NANOMETRICS	0.002%	95.910%
5468	GASLOG LTD	0.002%	95.912%
5469	HAREL INSURANCE	0.002%	95.914%
5470	PT BUMI SERPONG	0.002%	95.917%
5471	HAITONG INTL SE	0.002%	95.919%
5472	HEALTHSTREAM INC COMMON STOCK	0.002%	95.921%
5473	DERICHEBOURG	0.002%	95.924%
5474	JUST EAT PLC	0.002%	95.926%
5475	OTSUKA HLDGS CO	0.002%	95.928%
5476	NANYA TECHNOLOG	0.002%	95.931%
5477	CROMPTON GREAVE	0.002%	95.933%
5478	SHIKOKU ELEC PO	0.002%	95.935%
5479	BANGKOK LAND PC	0.002%	95.937%
5480	RESTAURANT GROU	0.002%	95.940%
5481	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	MUSASHI SEIMITS	0.002%	95.944%
5483	NISSIN ELECTRIC	0.002%	95.947%
5484	HERA	0.002%	95.949%
5485	SALVATORE FERRA	0.002%	95.951%
5486	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.954%
5487	HOSHIZAKI ELECT	0.002%	95.956%
5488	CHINA SCE PROPE	0.002%	95.958%
5489	TAIWAN TEA CORP	0.002%	95.960%
5490	B&B TOOLS AB	0.002%	95.963%
5491	KUNGSLEDEN AB N	0.002%	95.965%
5492	PUREGOLD PRICE	0.002%	95.967%
5493	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	95.970%
5494	SMARTONE TELECO	0.002%	95.972%
5495	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.974%
5496	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.977%
5497	IREN SPA	0.002%	95.979%
5498	EMP NAC ELECTRI	0.002%	95.981%
5499	JSW ENERGY LTD	0.002%	95.983%
5500	CITYCON OYJ	0.002%	95.986%
5501	FIRST INTER BK	0.002%	95.988%
5502	H. LUNDBECK A/S	0.002%	95.990%
5503	ORIENTAL UNION	0.002%	95.993%
5504	KINGSTON COMM(H	0.002%	95.995%
5505	GOLD FIELDS LTD	0.002%	95.997%
5506	SUPALAI PUBLIC	0.002%	95.999%
5507	PACIFIC INDUSTR	0.002%	96.002%
5508	ESSO (THAILAND)	0.002%	96.004%
5509	NAUTILUS GROUP	0.002%	96.006%
5510	VTB BANK(JSC)	0.002%	96.008%
5511	CAPITARETAIL CH	0.002%	96.011%
5512	ZTE CORP	0.002%	96.013%
5513	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.015%
5514	NICHICON CORP	0.002%	96.018%
5515	KANAMOTO CO LTD	0.002%	96.020%
5516	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.022%
5517	PERUSAHAAN GAS	0.002%	96.024%
5518	HUAKU DEVELOPME	0.002%	96.027%
5519	HEALTHCARE SERV	0.002%	96.029%
5520	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.002%	96.031%
5521	ITE GROUP	0.002%	96.033%
5522	FAIVELEY TRANSP	0.002%	96.036%
5523	COMPUTACENTER P	0.002%	96.038%
5524	TRANSPORT INTL	0.002%	96.040%
5525	GUNGHO ONLINE E	0.002%	96.042%
5526	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.045%
5527	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.002%	96.047%
5528	SUNDRUG CO LTD	0.002%	96.049%
5529	ELRINGKLINGER	0.002%	96.051%
5530	INDRA SISTEMAS	0.002%	96.054%
5531	CHAUN-CHOUNG TE	0.002%	96.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	AUTOGRILL SPA	0.002%	96.058%
5533	SPAREBANK 1 SMN	0.002%	96.060%
5534	TRUSCO NAKAYAMA	0.002%	96.063%
5535	DONGBU HITEK CO	0.002%	96.065%
5536	WEG SA	0.002%	96.067%
5537	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.069%
5538	EPSILON ENERGY	0.002%	96.072%
5539	TTY BIPHARM CO	0.002%	96.074%
5540	ABSOLUTE SOFTWA	0.002%	96.076%
5541	PAN OCEAN CO	0.002%	96.078%
5542	ECHO GLOBAL LOG	0.002%	96.080%
5543	STARHILL GLOBAL	0.002%	96.083%
5544	HANKYU REIT INC	0.002%	96.085%
5545	HENKEL KGAA-BEA	0.002%	96.087%
5546	GRINDROD LIMITE	0.002%	96.089%
5547	IBJ LEASING CO	0.002%	96.092%
5548	BRICKWORKS	0.002%	96.094%
5549	KEPPEL DC REIT	0.002%	96.096%
5550	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.098%
5551	HISAMITSU PHARM	0.002%	96.101%
5552	INWIDO AB	0.002%	96.103%
5553	ABOITIZ EQUITY	0.002%	96.105%
5554	LIBERBANK SA	0.002%	96.107%
5555	KANSAI PAINT CO	0.002%	96.109%
5556	NIPPON REIT INV	0.002%	96.112%
5557	PLAZA RETAIL RE	0.002%	96.114%
5558	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	96.116%
5559	DAIKYO INC	0.002%	96.118%
5560	KATO SANGYO CO	0.002%	96.120%
5561	CHINA POWER INT	0.002%	96.123%
5562	TRANSM ALIANCA	0.002%	96.125%
5563	BECHTLE AG	0.002%	96.127%
5564	OKINAWA ELEC PO	0.002%	96.129%
5565	VANGUARD INTL S	0.002%	96.132%
5566	GENWORTH MORTGA	0.002%	96.134%
5567	AICHI BANK	0.002%	96.136%
5568	MEDIA NUSANTARA	0.002%	96.138%
5569	TAIWAN MOBILE	0.002%	96.140%
5570	PRECINT PRO	0.002%	96.143%
5571	TLG IMMOBILIEN	0.002%	96.145%
5572	CyberAgent, Inc	0.002%	96.147%
5573	RADIAN GROUP	0.002%	96.149%
5574	REDEFINE INTERN	0.002%	96.151%
5575	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.154%
5576	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.156%
5577	SANKEN ELECTRIC	0.002%	96.158%
5578	SIBANYE GOLD LT	0.002%	96.160%
5579	PCHOME ONLINE I	0.002%	96.162%
5580	FELDA GLOBAL VE	0.002%	96.165%
5581	ROUND ONE CORP	0.002%	96.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.169%
5583	VOSSLOH AG	0.002%	96.171%
5584	GUERBET	0.002%	96.173%
5585	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.176%
5586	RAMCO CEMENTS	0.002%	96.178%
5587	MERITOR INC COMMON STOCK USD1.0	0.002%	96.180%
5588	QUALYS INC COMMON STOCK USD.001	0.002%	96.182%
5589	CHAMPION REAL E	0.002%	96.184%
5590	EMBOTELLA ANDIN	0.002%	96.186%
5591	BONDUELLE SCA	0.002%	96.189%
5592	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.191%
5593	TEMBEC INC	0.002%	96.193%
5594	ITALIAN-THAI DE	0.002%	96.195%
5595	CHENG UEI PRECI	0.002%	96.197%
5596	SEKISUI HOUSE	0.002%	96.200%
5597	NIPPON SIGNAL C	0.002%	96.202%
5598	COM HEM HLDG AB	0.002%	96.204%
5599	ADVANCED	0.002%	96.206%
5600	AIRBOSS OF AMER	0.002%	96.208%
5601	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	96.210%
5602	GUNZE	0.002%	96.213%
5603	SARAS SPA	0.002%	96.215%
5604	HYUNDAI MIPO DO	0.002%	96.217%
5605	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.219%
5606	OLAM INTERNATIO	0.002%	96.221%
5607	YULON MOTOR	0.002%	96.223%
5608	ACEA SPA	0.002%	96.226%
5609	INTERNET INITIA	0.002%	96.228%
5610	GF SECURITIES C	0.002%	96.230%
5611	SRF LTD	0.002%	96.232%
5612	PI INDUSTRIES L	0.002%	96.234%
5613	CEWE COLOR HLDG	0.002%	96.236%
5614	EARTHLINK HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.239%
5615	COCA-COLA FEMSA	0.002%	96.241%
5616	SEMAPA SOC INVE	0.002%	96.243%
5617	SHANGHAI PETROC	0.002%	96.245%
5618	CHOW TAI FOOK J	0.002%	96.247%
5619	TRIGANO	0.002%	96.249%
5620	ZENKOKU HOSHO C	0.002%	96.252%
5621	DAKTRONICS INC COMMON STOCK	0.002%	96.254%
5622	CJ O SHOPPING C	0.002%	96.256%
5623	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.258%
5624	FINECOBANK BANC	0.002%	96.260%
5625	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.262%
5626	DORIAN LPG LTD	0.002%	96.264%
5627	MENZIES(JOHN)	0.002%	96.267%
5628	MIGDAL INSURAN	0.002%	96.269%
5629	PAX GLOBAL TECH	0.002%	96.271%
5630	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.273%
5631	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	ENNIS INC COMMON STOCK USD2.5	0.002%	96.277%
5633	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.279%
5634	ENTERCOM COMMUN	0.002%	96.282%
5635	HOUSE FOODS COR	0.002%	96.284%
5636	MACNICA FUJI EL	0.002%	96.286%
5637	CT ENVIRONMENTA	0.002%	96.288%
5638	OBRASCON HUAR L	0.002%	96.290%
5639	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	96.292%
5640	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.294%
5641	WOWPRIME CORP	0.002%	96.297%
5642	INTILAND DEVPT	0.002%	96.299%
5643	GRENDENE SA	0.002%	96.301%
5644	KOENIG & BAUER	0.002%	96.303%
5645	CHUGOKU ELEC PO	0.002%	96.305%
5646	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.307%
5647	NITTO BOSEKI CO	0.002%	96.309%
5648	OCADO GROUP PLC	0.002%	96.312%
5649	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.314%
5650	FUCHS PETRO AG	0.002%	96.316%
5651	SOL MELIA SA	0.002%	96.318%
5652	RICOH LEASING	0.002%	96.320%
5653	TALK TALK TELEC	0.002%	96.322%
5654	NIB HOLDINGS LT	0.002%	96.324%
5655	FRONTLINE LTD/B	0.002%	96.326%
5656	INDORAMA VENTUR	0.002%	96.329%
5657	MYTILINEOS	0.002%	96.331%
5658	TACHI-S CO	0.002%	96.333%
5659	DYDO DRINCO INC	0.002%	96.335%
5660	CIA HERING	0.002%	96.337%
5661	NOKIA CORP ADR	0.002%	96.339%
5662	ATHENAHEALTH IN	0.002%	96.341%
5663	NATIXIS	0.002%	96.343%
5664	BERTRANDT AG	0.002%	96.345%
5665	BRITISH AMERICA	0.002%	96.348%
5666	IOI CORPORATION	0.002%	96.350%
5667	HONG KONG LAND	0.002%	96.352%
5668	SAMSUNG TECHWIN	0.002%	96.354%
5669	WALLENSTAM AB	0.002%	96.356%
5670	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.358%
5671	BETSSON AB	0.002%	96.360%
5672	AICHI STEEL WOR	0.002%	96.362%
5673	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.364%
5674	TORSTAR CORP CL	0.002%	96.367%
5675	SCHINDLER-HDLG	0.002%	96.369%
5676	KAKAKU.COM INC	0.002%	96.371%
5677	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.373%
5678	DE LA RUE	0.002%	96.375%
5679	O/SEAS UNION EN	0.002%	96.377%
5680	LOOKERS PLC	0.002%	96.379%
5681	KUREHA CHEM IND	0.002%	96.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	FRASERS CENTREP	0.002%	96.383%
5683	TKC CORPORATION	0.002%	96.386%
5684	SAO MARTINHO SA	0.002%	96.388%
5685	TEXTAINER GROUP	0.002%	96.390%
5686	ASAHI HOLDINGS	0.002%	96.392%
5687	HEALTHSCOPE LTD	0.002%	96.394%
5688	HEIWA REAL ESTA	0.002%	96.396%
5689	AKZO NOBEL NV SPON ADR ADR	0.002%	96.398%
5690	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.400%
5691	FAES FARMA SA	0.002%	96.402%
5692	OKAMOTO INDUSTR	0.002%	96.404%
5693	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	96.406%
5694	PACIFIC TEXTILE	0.002%	96.409%
5695	AVEX GROUP HOLD	0.002%	96.411%
5696	AIRTAC INTERNAT	0.002%	96.413%
5697	BIM BIRLESIK MA	0.002%	96.415%
5698	GENOMMA LAB INT	0.002%	96.417%
5699	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.419%
5700	WPT INDUSTRIAL	0.002%	96.421%
5701	TCC HONG KONG C	0.002%	96.423%
5702	HUATAI SECURITI	0.002%	96.425%
5703	CASCADE BANCORP COMMON STOCK	0.002%	96.427%
5704	AVEO GROUP	0.002%	96.429%
5705	COPPER MTN MNG	0.002%	96.432%
5706	GFK SE	0.002%	96.434%
5707	BARR(A.G.)	0.002%	96.436%
5708	KRUNGTHAI CARD	0.002%	96.438%
5709	KANTO DENKA KOG	0.002%	96.440%
5710	RECHI PRECISION	0.002%	96.442%
5711	LOGMEIN INC W/I COMMON STOCK USD.01	0.002%	96.444%
5712	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.446%
5713	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.448%
5714	SYNCMOLD ENTERP	0.002%	96.450%
5715	AKER SOLUTIONS	0.002%	96.452%
5716	INDIAN OIL CORP	0.002%	96.454%
5717	NEXON CO LTD	0.002%	96.457%
5718	TRINITY MIRROR	0.002%	96.459%
5719	MIZUHO FINL GP	0.002%	96.461%
5720	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.463%
5721	CANCOM SE	0.002%	96.465%
5722	HONG LEONG CRED	0.002%	96.467%
5723	HAITIAN INTL HL	0.002%	96.469%
5724	METRO HOLDINGS	0.002%	96.471%
5725	RENHE COMMERCIA	0.002%	96.473%
5726	CHINA EASTERN A	0.002%	96.475%
5727	CHIYODA CORP	0.002%	96.477%
5728	SANTANDER UK PLC SR UNSECURED 03/20 2.375	0.002%	96.479%
5729	ENTERTAINMENT O	0.002%	96.481%
5730	TOHO CO	0.002%	96.483%
5731	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	SK GAS	0.002%	96.487%
5733	SINOPEC SHANGHA	0.002%	96.490%
5734	ABACUS PROPERTY	0.002%	96.492%
5735	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.494%
5736	SEMBCORP MARINE	0.002%	96.496%
5737	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.498%
5738	IZUMI CO	0.002%	96.500%
5739	BML INC	0.002%	96.502%
5740	MACRONIX INTERN	0.002%	96.504%
5741	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.506%
5742	GMO INTERNET IN	0.002%	96.508%
5743	CD PROJEKT SA	0.002%	96.510%
5744	TATA CHEMICALS	0.002%	96.512%
5745	ITALMOBILIARE	0.002%	96.514%
5746	UPONOR OYJ	0.002%	96.516%
5747	Meritz Fire & M	0.002%	96.518%
5748	MIZUNO CORP	0.002%	96.520%
5749	BBMG CORPORATIO	0.002%	96.522%
5750	AOMORI BANK	0.002%	96.524%
5751	GO-AHEAD GROUP	0.002%	96.526%
5752	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.529%
5753	SJW GROUP COMMON STOCK USD1.042	0.002%	96.531%
5754	DIGI INTL INC	0.002%	96.533%
5755	BYD ELECTRONIC	0.002%	96.535%
5756	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.537%
5757	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.539%
5758	FUJI MEDIA HOLD	0.002%	96.541%
5759	LOTTE CONFECT	0.002%	96.543%
5760	CHEIL WORLDWIDE	0.002%	96.545%
5761	SODA SANAYII	0.002%	96.547%
5762	KINDEN CORPORAT	0.002%	96.549%
5763	ARC LAND SAKAMO	0.002%	96.551%
5764	RIB SOFTWARE AG	0.002%	96.553%
5765	HAWKINS INC COMMON STOCK USD.05	0.002%	96.555%
5766	SANYO CHEMICAL	0.002%	96.557%
5767	YUNG TAY ENGINE	0.002%	96.559%
5768	LONMIN PLC	0.002%	96.561%
5769	CONTROLADORA VUELA CIA ADR ADR	0.002%	96.563%
5770	TAINAN SPINNING	0.002%	96.565%
5771	BK ZACHODNI WBK	0.002%	96.567%
5772	USI CORPORATION	0.002%	96.569%
5773	KOA CORPORATION	0.002%	96.571%
5774	COCA-COLA FEMSA	0.002%	96.573%
5775	CHINA BILLS FIN	0.002%	96.575%
5776	ZZZPRIMA MEAT P	0.002%	96.577%
5777	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	96.579%
5778	UMW HLDGS BERHA	0.002%	96.581%
5779	TECNICAS REUNID	0.002%	96.583%
5780	CHINA MODERN DA	0.002%	96.585%
5781	TELENAV INC COMMON STOCK USD.001	0.002%	96.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	GJENSIDIGE FORS	0.002%	96.589%
5783	DELTIC TIMBER	0.002%	96.591%
5784	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	96.593%
5785	CHUDENKO CORP	0.002%	96.595%
5786	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.598%
5787	MIRAIT HLDG COR	0.002%	96.600%
5788	RTL GROUP SA	0.002%	96.602%
5789	DAIHEN CORP	0.002%	96.604%
5790	VUKILE PROPERTY	0.002%	96.606%
5791	CRH MEDICAL COR	0.002%	96.608%
5792	MARUICHI STL TU	0.002%	96.610%
5793	ORIENT CORP	0.002%	96.612%
5794	FLEURY SA	0.002%	96.614%
5795	OESTERREICHISCH	0.002%	96.616%
5796	TPI POLENE PCL	0.002%	96.618%
5797	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.620%
5798	CONTROLADORA VU	0.002%	96.622%
5799	YOOX NET-A-PORT	0.002%	96.624%
5800	SHINKONG SYNTHE	0.002%	96.626%
5801	ZHEN DING TECHN	0.002%	96.628%
5802	IBASE TECHNOLOG	0.002%	96.630%
5803	OKAMURA CORP	0.002%	96.632%
5804	VSE CORP COMMON STOCK USD.05	0.002%	96.634%
5805	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.636%
5806	CIMIC GROUP LTD	0.002%	96.638%
5807	WEST CHINA CEME	0.002%	96.640%
5808	YUZHOU PROPERTI	0.002%	96.642%
5809	WAN HAI LINES	0.002%	96.644%
5810	IDFC BANK LTD	0.002%	96.646%
5811	SWIRE PROPERTIE	0.002%	96.648%
5812	STRIDES ARCOLAB	0.002%	96.650%
5813	DOSHISHA CO	0.002%	96.652%
5814	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.653%
5815	CULP INC COMMON STOCK USD.05	0.002%	96.655%
5816	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.657%
5817	FORMOSA TAFFETA	0.002%	96.659%
5818	MBANK	0.002%	96.661%
5819	SAN-A CO LTD	0.002%	96.663%
5820	DELTA ELECTRONI	0.002%	96.665%
5821	PER AARSLEFF A/	0.002%	96.667%
5822	YAOKO CO	0.002%	96.669%
5823	DENNY S CORP COMMON STOCK USD.01	0.002%	96.671%
5824	ETSY INC COMMON STOCK USD.001	0.002%	96.673%
5825	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.675%
5826	IMA(IND MACC AU	0.002%	96.677%
5827	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.679%
5828	CROWN LTD.	0.002%	96.681%
5829	TOPY INDUSTRIES	0.002%	96.683%
5830	UTD COMMUNITY F	0.002%	96.685%
5831	BW OFFSHORE LTD	0.002%	96.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	FUYAO GLASS IND	0.002%	96.689%
5833	TV ASAHI CORP	0.002%	96.691%
5834	KT CORPORATION	0.002%	96.693%
5835	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.695%
5836	STELLA INTERNAT	0.002%	96.697%
5837	BENI STABILI IT	0.002%	96.699%
5838	MELCOR DEVS LTD	0.002%	96.701%
5839	AOZORA BANK	0.002%	96.703%
5840	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.705%
5841	BANK BPI SA	0.002%	96.707%
5842	MIGHTY RIVER PO	0.002%	96.709%
5843	FUSHAN INTL ENE	0.002%	96.711%
5844	RUENTEX DEVELOP	0.002%	96.713%
5845	GP STRATEGIES C	0.002%	96.715%
5846	SUGI HOLDINGS C	0.002%	96.717%
5847	XCERRA CORP COMMON STOCK USD.05	0.002%	96.719%
5848	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.721%
5849	MEITEC CORPORAT	0.002%	96.723%
5850	GREE INC	0.002%	96.725%
5851	BCO ABC BRASIL	0.002%	96.726%
5852	MEKONOMEN AB	0.002%	96.728%
5853	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.002%	96.730%
5854	SM PRIME HLDGS	0.002%	96.732%
5855	RAMAYANA LESTAR	0.002%	96.734%
5856	SIERRA BANCORP COMMON STOCK	0.002%	96.736%
5857	UPM KYMMENE OYJ SPONS ADR ADR	0.002%	96.738%
5858	BOLSA MEXICANA	0.002%	96.740%
5859	CDL HOSPITALITY	0.002%	96.742%
5860	REED ELSEVIER P	0.002%	96.744%
5861	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.746%
5862	AVANZA BANK HOL	0.002%	96.748%
5863	CITIZENS INC COMMON STOCK	0.002%	96.750%
5864	HUISHANG BANK C	0.002%	96.752%
5865	EBOS GROUP LTD	0.002%	96.754%
5866	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.756%
5867	WOCKHARDT LIMIT	0.002%	96.758%
5868	LAIRD PLC	0.002%	96.760%
5869	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.762%
5870	CENTRAL CHINA S	0.002%	96.764%
5871	CVR ENERGY INC	0.002%	96.766%
5872	FUKUI BANK	0.002%	96.768%
5873	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.770%
5874	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.771%
5875	MERIDA INDUSTRY	0.002%	96.773%
5876	MONOTARO CO.LTD	0.002%	96.775%
5877	JVC KENWOOD HLD	0.002%	96.777%
5878	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.779%
5879	HAKDEX AB	0.002%	96.781%
5880	HOGY MEDICAL CO	0.002%	96.783%
5881	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	KITZ CORPORATIO	0.002%	96.787%
5883	SLATE RETAIL RE	0.002%	96.789%
5884	TEJON RANCH CO	0.002%	96.791%
5885	PT TIMAH TBK	0.002%	96.793%
5886	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.795%
5887	KUALA LUMPUR KE	0.002%	96.797%
5888	MITSUBISHI STEE	0.002%	96.799%
5889	STRABAG SE	0.002%	96.801%
5890	GLOBAL ONE REAL	0.002%	96.803%
5891	FUFENG GROUP LT	0.002%	96.805%
5892	HEADLAM GROUP	0.002%	96.806%
5893	METRO PACIFIC I	0.002%	96.808%
5894	FUJI SOFT ABC	0.002%	96.810%
5895	EXAR CORP COMMON STOCK USD.0001	0.002%	96.812%
5896	UNIPETROL	0.002%	96.814%
5897	TENARIS S.A.	0.002%	96.816%
5898	HU LANE ASSOCIA	0.002%	96.818%
5899	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.820%
5900	WORLDPAY GRP PL	0.002%	96.822%
5901	DONGFANG ELECT	0.002%	96.824%
5902	WILSON BAYLY HO	0.002%	96.826%
5903	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.828%
5904	OSSTEM IMPLANT	0.002%	96.830%
5905	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.832%
5906	WCI COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.834%
5907	LIEN HWA INDL	0.002%	96.835%
5908	HOKKAIDO ELEC P	0.002%	96.837%
5909	RPS GROUP PLC	0.002%	96.839%
5910	OTSUKA CORP	0.002%	96.841%
5911	FISKARS OYJ	0.002%	96.843%
5912	PARADISE CO	0.002%	96.845%
5913	AURICO METALS INC COMMON STOCK	0.002%	96.847%
5914	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.849%
5915	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.851%
5916	AKITA BANK	0.002%	96.853%
5917	NH HOTELES	0.002%	96.855%
5918	TIKKURILA OY	0.002%	96.857%
5919	CRYOLIFE INC	0.002%	96.858%
5920	ASCOTT RESIDENC	0.002%	96.860%
5921	TSI HOLDINGS CO	0.002%	96.862%
5922	UNITED PHOTOVOL	0.002%	96.864%
5923	SEAH STEEL	0.002%	96.866%
5924	INVOCARE LTD	0.002%	96.868%
5925	INDIA CEMENTS	0.002%	96.870%
5926	KINSUS INTERCON	0.002%	96.872%
5927	AEON DELIGHT	0.002%	96.874%
5928	LIBBEY INC COMMON STOCK USD.01	0.002%	96.876%
5929	OIL & NATURAL G	0.002%	96.878%
5930	JOY CITY PROPER	0.002%	96.879%
5931	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	GLOBE TELECOM I	0.002%	96.883%
5933	REALESTATE.COM.	0.002%	96.885%
5934	TAL EDUCATION GROUP ADR ADR	0.002%	96.887%
5935	CWT LTD	0.002%	96.889%
5936	STELLA CHEMIFA	0.002%	96.891%
5937	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.893%
5938	KINTETSU WORLD	0.002%	96.895%
5939	ASTRAL FOODS	0.002%	96.897%
5940	TECHNICOLOR	0.002%	96.898%
5941	KERRY LOGISTICS	0.002%	96.900%
5942	LG INDL SYSTEMS	0.002%	96.902%
5943	GURUNAVI INC	0.002%	96.904%
5944	SAMSUNG SDS CO	0.002%	96.906%
5945	FUJI SEAL INC	0.002%	96.908%
5946	BK OF NAGOYA	0.002%	96.910%
5947	NIKKISO CO	0.002%	96.912%
5948	COLOPL INC	0.002%	96.914%
5949	WHITEWAVE FOODS	0.002%	96.916%
5950	CONCENTRIC AB	0.002%	96.917%
5951	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	96.919%
5952	DMCI HLDGS INC	0.002%	96.921%
5953	ELITE ADVANCED	0.002%	96.923%
5954	AXCELIS TECHNOL	0.002%	96.925%
5955	SANTAM	0.002%	96.927%
5956	BEML LTD	0.002%	96.929%
5957	SEIKO CORPORATI	0.002%	96.931%
5958	TOKAI HOLDINGS	0.002%	96.933%
5959	ICHIGO REAL EST	0.002%	96.934%
5960	TAIKISHA	0.002%	96.936%
5961	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.938%
5962	KOSE	0.002%	96.940%
5963	CIR-COMPAGNIE I	0.002%	96.942%
5964	BEIJING CAP LAN	0.002%	96.944%
5965	SWISS PRIME SIT	0.002%	96.946%
5966	ACANDO AB	0.002%	96.948%
5967	HANJIN KAL CORP	0.002%	96.949%
5968	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.951%
5969	CARNIVAL PLC	0.002%	96.953%
5970	ERAMET	0.002%	96.955%
5971	V TECHNOLOGY	0.002%	96.957%
5972	SK NETWORKS CO	0.002%	96.959%
5973	SAINT MARC HLDG	0.002%	96.961%
5974	BQE NATL BELGIQ	0.002%	96.963%
5975	HI-LEX CORP	0.002%	96.964%
5976	BK OF RYUKYUS	0.002%	96.966%
5977	G-RESOURCES GP	0.002%	96.968%
5978	WATERLAND FIN H	0.002%	96.970%
5979	CENTRAL GARDEN&	0.002%	96.972%
5980	CHUGOKU MAR PAI	0.002%	96.974%
5981	COAL INDIA LTD	0.002%	96.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	SAMSUNG FINE CH	0.002%	96.977%
5983	DHT HOLDINGS IN	0.002%	96.979%
5984	RELIANCE COMMUN	0.002%	96.981%
5985	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.983%
5986	ALPHA & OMEGA S	0.002%	96.985%
5987	GRUPO AEROMEXIC	0.002%	96.987%
5988	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.989%
5989	ADVANCED WIRELE	0.002%	96.991%
5990	EMIRA PROPERTY	0.002%	96.992%
5991	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.994%
5992	ORION CORP	0.002%	96.996%
5993	START TODAY CO	0.002%	96.998%
5994	NAVITAS LTD	0.002%	97.000%
5995	BANCA IFIS	0.002%	97.002%
5996	ZZZMITSUI SUGAR	0.002%	97.003%
5997	BANK TABUNGAN N	0.002%	97.005%
5998	Goldcrest Co.,	0.002%	97.007%
5999	CACHE LOGISTICS	0.002%	97.009%
6000	EDELWEISS FIN S	0.002%	97.011%
6001	SHIKUN & BINUI	0.002%	97.013%
6002	GUJARAT STATE P	0.002%	97.015%
6003	SAVANNA ENERGY	0.002%	97.016%
6004	CHINA MACHINERY	0.002%	97.018%
6005	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.002%	97.020%
6006	NASPERS LIMITED	0.002%	97.022%
6007	GPO DE INVERSIO	0.002%	97.024%
6008	ICICI BANK	0.002%	97.026%
6009	CONTAINER CORP	0.002%	97.027%
6010	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.029%
6011	VST HLDGS	0.002%	97.031%
6012	S.A.C.I. FALABE	0.002%	97.033%
6013	C C LAND HOLDIN	0.002%	97.035%
6014	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.037%
6015	TEIKOKU PISTON	0.002%	97.038%
6016	CONZZETA AG	0.002%	97.040%
6017	XO GROUP INC COMMON STOCK USD.01	0.002%	97.042%
6018	AGFA GEVAERT NV	0.002%	97.044%
6019	ALIBABA PICTURE	0.002%	97.046%
6020	INFRASTRUCTURE	0.002%	97.048%
6021	ECLAT TEXTILE C	0.002%	97.049%
6022	INDS BACHOCO SA	0.002%	97.051%
6023	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	97.053%
6024	FENNER	0.002%	97.055%
6025	CHINA SHENGMU O	0.002%	97.057%
6026	STAGECOACH GROU	0.002%	97.059%
6027	NEXEN TIRE CORP	0.002%	97.060%
6028	PAO DE ACUCAR C	0.002%	97.062%
6029	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	97.064%
6030	CHINA HUARONG A	0.002%	97.066%
6031	CEDAR REALTY TRUST INC REIT USD.06	0.002%	97.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	RICHTER GEDEON	0.002%	97.069%
6033	INDIA INFOLINE	0.002%	97.071%
6034	PRUKSA HOLDING	0.002%	97.073%
6035	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	97.075%
6036	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	97.077%
6037	TONG YANG INV B	0.002%	97.078%
6038	SAIZERIYA COMPA	0.002%	97.080%
6039	ARAKAWA CHEMICA	0.002%	97.082%
6040	CLAL INSURANCE	0.002%	97.084%
6041	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.086%
6042	ANGLOGOLD LTD	0.002%	97.088%
6043	SEVEN GROUP HLD	0.002%	97.089%
6044	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.091%
6045	GLOBAL LOGISTIC	0.002%	97.093%
6046	DIAGEO PLC	0.002%	97.095%
6047	JUBLIANT FOODWO	0.002%	97.097%
6048	RAMIRENT OYJ	0.002%	97.098%
6049	888 HOLDINGS	0.002%	97.100%
6050	GOLDEN EAGLE RE	0.002%	97.102%
6051	PETRON CORP	0.002%	97.104%
6052	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	97.106%
6053	XINGDA INTERNAT	0.002%	97.107%
6054	SCHRODERS(NEW)	0.002%	97.109%
6055	TRANSCEND INFOR	0.002%	97.111%
6056	UNITED SUPER MA	0.002%	97.113%
6057	EXACTECH INC COMMON STOCK USD.01	0.002%	97.115%
6058	VEDANTA LTD ADR ADR	0.002%	97.116%
6059	HINDUSTAN CONST	0.002%	97.118%
6060	IRB INFRASTRUCT	0.002%	97.120%
6061	DAINICHISEIKA C	0.002%	97.122%
6062	VODACOM GP-PRPT	0.002%	97.124%
6063	GINTECH ENERGY	0.002%	97.125%
6064	FAR EAST DEPT	0.002%	97.127%
6065	BELLUNA CO.LTD	0.002%	97.129%
6066	S&T MOTIV CO LT	0.002%	97.131%
6067	ONEREIT	0.002%	97.133%
6068	OKUMURA CORP	0.002%	97.134%
6069	THAI AIRWAYS IN	0.002%	97.136%
6070	RESOLUTE FOREST	0.002%	97.138%
6071	CLARION CO	0.002%	97.140%
6072	TECO ELEC&MACHI	0.002%	97.142%
6073	TOMONY HOLDINGS	0.002%	97.143%
6074	UNISEM (M) BHD	0.002%	97.145%
6075	NET ONE SYSTEMS	0.002%	97.147%
6076	INFRATIL LTD	0.002%	97.149%
6077	KARDEX	0.002%	97.150%
6078	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.152%
6079	BANK OF CHONGQI	0.002%	97.154%
6080	INTL METAL SERV	0.002%	97.156%
6081	DAIBIRU CORP	0.002%	97.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.159%
6083	LEYOU TECHNOLOG	0.002%	97.161%
6084	SOULBRAIN CO LT	0.002%	97.163%
6085	SANOFI INDIA LT	0.002%	97.165%
6086	CLAS OHLSON AB	0.002%	97.167%
6087	BORUSSIA DORTMU	0.002%	97.168%
6088	SPORTS DIRECT I	0.002%	97.170%
6089	BW LPG LTD	0.002%	97.172%
6090	GRUMA SA DE CV	0.002%	97.174%
6091	LANDEC CORP	0.002%	97.175%
6092	COMMERCIAL INTE	0.002%	97.177%
6093	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	97.179%
6094	SPIRENT COMMUNI	0.002%	97.181%
6095	SSY GROUP LTD	0.002%	97.183%
6096	QUALITY HOUSES	0.002%	97.184%
6097	THORESEN THAI A	0.002%	97.186%
6098	KYOKUTO KAIHATS	0.002%	97.188%
6099	GAFISA SA	0.002%	97.190%
6100	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.191%
6101	MATAS AS	0.002%	97.193%
6102	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.195%
6103	DEL FRISCOS RES	0.002%	97.197%
6104	MIYAZAKI BANK	0.002%	97.199%
6105	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.200%
6106	JUKI CORP	0.002%	97.202%
6107	TAKARA SHUZO CO	0.002%	97.204%
6108	CYNOSURE INC A COMMON STOCK USD.001	0.002%	97.206%
6109	NEO-CHINA GROUP	0.002%	97.207%
6110	MONEX GROUP INC	0.002%	97.209%
6111	HELICAL BAR PLC	0.002%	97.211%
6112	HIKARI TSUSHIN	0.002%	97.213%
6113	VISTA LAND & LI	0.002%	97.214%
6114	NEW WAVE GROUP	0.002%	97.216%
6115	TORRENT PHARM	0.002%	97.218%
6116	ASIAN PAINTS LT	0.002%	97.220%
6117	SALINI IMPREGIL	0.002%	97.222%
6118	MAJOR CINEPLEX	0.002%	97.223%
6119	SKYLARK CO LTD	0.002%	97.225%
6120	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.227%
6121	UNITED LABORATO	0.002%	97.229%
6122	AJANTA PHARMA	0.002%	97.230%
6123	INVACARE CORP	0.002%	97.232%
6124	EFG INTERNATION	0.002%	97.234%
6125	PROMOTORA Y OPE	0.002%	97.236%
6126	IMAGINATION TEC	0.002%	97.237%
6127	GRUPO HERDEZ SA	0.002%	97.239%
6128	ARGOSY PROPERTY	0.002%	97.241%
6129	CRAY INC COMMON STOCK USD.01	0.002%	97.243%
6130	POWERLONG REAL	0.002%	97.244%
6131	INTERNATIONAL P	0.002%	97.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	STARHUB LIMITED	0.002%	97.248%
6133	HOSIDEN CORP	0.002%	97.250%
6134	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.251%
6135	ELEC POWER DEV	0.002%	97.253%
6136	JIANGNAN GROUP	0.002%	97.255%
6137	RAITO KOGYO CO	0.002%	97.257%
6138	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.258%
6139	NIPPON FLOUR MI	0.002%	97.260%
6140	CHINA OVERASEA	0.002%	97.262%
6141	TONGYANG LIFE I	0.002%	97.264%
6142	SALMAR ASA	0.002%	97.265%
6143	HEXAGON AB	0.002%	97.267%
6144	CENTRL PLAZA HO	0.002%	97.269%
6145	DAISHIN SECURIT	0.002%	97.271%
6146	TOKYO BROADCAST	0.002%	97.272%
6147	SINOPEC KANTONS	0.002%	97.274%
6148	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.276%
6149	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	97.278%
6150	YAMABIKO CORP	0.002%	97.279%
6151	GROWTHPOINT PRO	0.002%	97.281%
6152	OHL MEXICO SAB	0.002%	97.283%
6153	GEA GROUP AG	0.002%	97.285%
6154	BT INVESTMENT M	0.002%	97.286%
6155	COMPUGROUP HOLD	0.002%	97.288%
6156	EIGHTEENTH BANK	0.002%	97.290%
6157	SUPERVALU INC	0.002%	97.291%
6158	NITTO ELECTRIC	0.002%	97.293%
6159	HK ELECTRIC INV	0.002%	97.295%
6160	BANCOLOMBIA SA	0.002%	97.297%
6161	CHINA METAL PRO	0.002%	97.298%
6162	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	97.300%
6163	SANRIO CO	0.002%	97.302%
6164	DAIDO METAL CO	0.002%	97.304%
6165	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.305%
6166	VALID SOLUCOES	0.002%	97.307%
6167	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.309%
6168	MARR SPA	0.002%	97.311%
6169	CASHBUILD LTD	0.002%	97.312%
6170	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.314%
6171	CORFICOLOMBIANA	0.002%	97.316%
6172	FORMOSA PETROCH	0.002%	97.317%
6173	INTERSERVE PLC	0.002%	97.319%
6174	NEXTDC LTD	0.002%	97.321%
6175	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.002%	97.323%
6176	AIR FRANCE-KLM	0.002%	97.324%
6177	AMERICAN PUBLIC	0.002%	97.326%
6178	CLEANAWAY CO LT	0.002%	97.328%
6179	INDOCEMENT TUNG	0.002%	97.329%
6180	CALIX INC COMMON STOCK	0.002%	97.331%
6181	MLP AG	0.002%	97.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	TAV HAVALIMANLA	0.002%	97.335%
6183	BARITO PAC TBK	0.002%	97.336%
6184	MOTOR OIL SA	0.002%	97.338%
6185	H&R WASAG AG	0.002%	97.340%
6186	JAPAN WOOL TEXT	0.002%	97.341%
6187	M3 INC	0.002%	97.343%
6188	KOREA LINE CORP	0.002%	97.345%
6189	VZ HOLDING AG	0.002%	97.347%
6190	ONEBEACON INSUR	0.002%	97.348%
6191	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.350%
6192	ALPEK SAB	0.002%	97.352%
6193	TIANJIN PORT DE	0.002%	97.353%
6194	DIALOG GROUP BH	0.002%	97.355%
6195	WISDOM MARINE L	0.002%	97.357%
6196	ATEN INTERNATIO	0.002%	97.359%
6197	SANKI ENGINEERI	0.002%	97.360%
6198	ADITYA BIRLA FA	0.002%	97.362%
6199	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.364%
6200	VERBIO VEREINIG	0.002%	97.365%
6201	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.367%
6202	KYOEI STEEL LTD	0.002%	97.369%
6203	CINCINNATI BELL INC COMMON STOCK USD.01	0.002%	97.370%
6204	INTL CONTAINER	0.002%	97.372%
6205	VT HOLDINGS CO	0.002%	97.374%
6206	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.375%
6207	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	97.377%
6208	DAISEKI CO LTD	0.002%	97.379%
6209	HERITAGE OAKS BANCORP COMMON STOCK	0.002%	97.381%
6210	MAX INDIA	0.002%	97.382%
6211	AK HOLDINGS INC	0.002%	97.384%
6212	CAFE DE CORAL H	0.002%	97.386%
6213	PUMA AG	0.002%	97.387%
6214	ALGOMA CENTRAL	0.002%	97.389%
6215	ADANI POWER LTD	0.002%	97.391%
6216	HAMBURGER HAFEN	0.002%	97.392%
6217	ICL-ISRAEL CHEM	0.002%	97.394%
6218	CYBG PLC	0.002%	97.396%
6219	CAPITA GROUP PL	0.002%	97.397%
6220	COLOWIDE CO LTD	0.002%	97.399%
6221	NICHIHA CORP	0.002%	97.401%
6222	KAPPAHL HOLDING	0.002%	97.402%
6223	COHU INC COMMON STOCK USD1.0	0.002%	97.404%
6224	NATIONAL GRID	0.002%	97.406%
6225	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	97.407%
6226	ADLER REAL ESTA	0.002%	97.409%
6227	SPARKASSEN IMMO	0.002%	97.411%
6228	QUIDEL CORP COMMON STOCK USD.001	0.002%	97.413%
6229	PRADA SPA	0.002%	97.414%
6230	ASIA AVIATION P	0.002%	97.416%
6231	KINDOM CONSTRUC	0.002%	97.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	DEXCOM INC COMMON STOCK USD.001	0.002%	97.419%
6233	SUNLIGHT REAL E	0.002%	97.421%
6234	LIFESTYLE INTER	0.002%	97.423%
6235	CHAOWEI POWER H	0.002%	97.424%
6236	Alliance Global	0.002%	97.426%
6237	ZOJIRUSHI CORP	0.002%	97.428%
6238	RANDON SA IMPLE	0.002%	97.429%
6239	THAI VEGETABLE	0.002%	97.431%
6240	AUSTRALIAN AGRI	0.002%	97.433%
6241	ANGLO AMERICAN	0.002%	97.434%
6242	SWECO AB	0.002%	97.436%
6243	BANGKOK EXPRESS	0.002%	97.438%
6244	HEIWA REAL ESTA	0.002%	97.439%
6245	ORIFLAME HOLDIN	0.002%	97.441%
6246	NOVOLIPET STEEL	0.002%	97.443%
6247	SAMYANG HOLDING	0.002%	97.444%
6248	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.002%	97.446%
6249	YIEH PHUI ENTS	0.002%	97.448%
6250	NOVAE GROUP PLC	0.002%	97.449%
6251	SUPREME INDUSTR	0.002%	97.451%
6252	SANDEN CORP	0.002%	97.453%
6253	SPLUNK INC COMMON STOCK USD.001	0.002%	97.454%
6254	VITAL HEALTHCAR	0.002%	97.456%
6255	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.458%
6256	HOCHDORF HOLDIN	0.002%	97.459%
6257	IPCA LABORATORI	0.002%	97.461%
6258	BOINGO WIRELESS INC COMMON STOCK	0.002%	97.463%
6259	COGOBUY GROUP	0.002%	97.464%
6260	AMADA HOLDINGS	0.002%	97.466%
6261	RMP ENERGY INC	0.002%	97.468%
6262	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.469%
6263	CANON INC SPONS ADR ADR	0.002%	97.471%
6264	SINTOKOGIO	0.002%	97.473%
6265	BRODRENE HARTMA	0.002%	97.474%
6266	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	97.476%
6267	COVENANT TRANSP	0.002%	97.478%
6268	LG INTL CORP	0.002%	97.479%
6269	KOSSAN RUBBER I	0.002%	97.481%
6270	ISEKI & CO	0.002%	97.482%
6271	LATECOERE	0.002%	97.484%
6272	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.486%
6273	TAIWAN GLASS	0.002%	97.487%
6274	RAFFLES MEDICAL	0.002%	97.489%
6275	TORII PHARM CO	0.002%	97.491%
6276	METLIFECARE LTD	0.002%	97.492%
6277	TSURUHA HOLDING	0.002%	97.494%
6278	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.496%
6279	SRI TRANG AGRO	0.002%	97.497%
6280	SLATE OFFICE RE	0.002%	97.499%
6281	PREMIER FOODS	0.002%	97.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.502%
6283	UNION BNK OF IN	0.002%	97.504%
6284	GLOW ENERGY	0.002%	97.505%
6285	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.507%
6286	ST SHINE OPTICA	0.002%	97.509%
6287	CHOFU SEISAKUSH	0.002%	97.510%
6288	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	97.512%
6289	GIGABYTE TECHNO	0.002%	97.513%
6290	VTG AG	0.002%	97.515%
6291	HAVELLS INDIA L	0.002%	97.517%
6292	DAI-ICHI KOGYO	0.002%	97.518%
6293	NAKANISHI INC	0.002%	97.520%
6294	ALTAREA SCA	0.002%	97.522%
6295	IRISH RESIDENTI	0.002%	97.523%
6296	TRAKYA CAM SANA	0.002%	97.525%
6297	NIPPON CHEMI-CO	0.002%	97.526%
6298	CHINASOFT INTER	0.002%	97.528%
6299	HEADWATERS INC COMMON STOCK USD.001	0.002%	97.530%
6300	GREAT LAKES DRE	0.002%	97.531%
6301	KOKUYO CO	0.002%	97.533%
6302	CIA DE DIST INT	0.002%	97.535%
6303	WELSPUN INDIA L	0.002%	97.536%
6304	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.538%
6305	EVERGREEN MARIN	0.002%	97.539%
6306	MAH SING GROUP	0.002%	97.541%
6307	DAIKYONISHIKAWA	0.002%	97.543%
6308	KENEDIX INC	0.002%	97.544%
6309	CIA SANEAMENTO	0.002%	97.546%
6310	SINARMAS LAND	0.002%	97.548%
6311	TOKEN CORP	0.002%	97.549%
6312	BINCK NV	0.002%	97.551%
6313	TESCO CORP	0.002%	97.552%
6314	CIMC ENRIC HOLD	0.002%	97.554%
6315	NSI NC	0.002%	97.556%
6316	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.002%	97.557%
6317	SEMIRARA MINING	0.002%	97.559%
6318	AUSTRALIAN PHAR	0.002%	97.560%
6319	PRESS METAL	0.002%	97.562%
6320	ALAM SUTERA REA	0.002%	97.564%
6321	TEMP HOLDINGS C	0.002%	97.565%
6322	SKS MICROFINANC	0.002%	97.567%
6323	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.568%
6324	VIVOTEK INC	0.002%	97.570%
6325	ORIOR AG	0.002%	97.572%
6326	CIA TRANSM ENER	0.002%	97.573%
6327	NEMETSCHEK AG	0.002%	97.575%
6328	NEXITY	0.002%	97.576%
6329	LANDAUER INC COMMON STOCK USD.1	0.002%	97.578%
6330	BOIRON	0.002%	97.580%
6331	LLOYDS BANK PLC COMPANY GUAR 03/17 4.2	0.002%	97.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	HONG LEONG BANK	0.002%	97.583%
6333	PRINCE HOUSING	0.002%	97.584%
6334	FIBRIA CELULOSE	0.002%	97.586%
6335	MAGYAR TELEKOM	0.002%	97.588%
6336	AGELLAN COMMERC	0.002%	97.589%
6337	KOREA AEROSPACE	0.002%	97.591%
6338	J-OIL MILLS INC	0.002%	97.592%
6339	ASTRA AGRO LEST	0.002%	97.594%
6340	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.596%
6341	MITRA ADIPERKAS	0.002%	97.597%
6342	ASAHI DIAMOND I	0.002%	97.599%
6343	MAYR-MELNHOF KA	0.002%	97.600%
6344	HOUSING DEVELOP	0.002%	97.602%
6345	XEBIO CO	0.002%	97.604%
6346	CGN POWER CO LT	0.002%	97.605%
6347	CHINA WATER AFF	0.002%	97.607%
6348	HULIC CO LTD	0.002%	97.608%
6349	MULTIPLUS SA	0.002%	97.610%
6350	SODICK CO	0.002%	97.612%
6351	AMCOR LTD-SP AD	0.002%	97.613%
6352	MACATAWA BANK CORP COMMON STOCK	0.002%	97.615%
6353	ASTALDI	0.002%	97.616%
6354	ORIOLA-KD CORP	0.002%	97.618%
6355	TOYO ENG CORP	0.002%	97.619%
6356	SHIKOKU BANK	0.002%	97.621%
6357	SUN HUNG KAI CO	0.002%	97.623%
6358	LIFE CORPORATIO	0.002%	97.624%
6359	RUSHYDRO PJSC ADR ADR	0.002%	97.626%
6360	GROUP COMERCIAL	0.002%	97.627%
6361	HEXAWARE TECHNO	0.002%	97.629%
6362	HANSOL PAPER CO	0.002%	97.630%
6363	TAIYO INK MFG C	0.002%	97.632%
6364	TPG TELECOM	0.002%	97.634%
6365	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.635%
6366	ODONTOPREV SA	0.002%	97.637%
6367	REZIDOR HOTEL G	0.002%	97.638%
6368	PILOT CORP (NEW	0.002%	97.640%
6369	PARKER DRILLING CO COMMON STOCK USD.167	0.002%	97.641%
6370	SOILBUILD BUSIN	0.002%	97.643%
6371	ALTAMIR AMBOISE	0.002%	97.645%
6372	PLATINUM ASSET	0.002%	97.646%
6373	KOREA EXPRESS C	0.002%	97.648%
6374	FUKUSHIMA IND C	0.002%	97.649%
6375	HAMAMATSU PHOTO	0.002%	97.651%
6376	HUNG SHENG CONS	0.002%	97.652%
6377	BRUNEL INTL	0.002%	97.654%
6378	DEXERIALS CORP	0.002%	97.655%
6379	SAO PAU ALPARGA	0.002%	97.657%
6380	GLADSTONE COMME	0.002%	97.659%
6381	ASSOCD INTL HOT	0.002%	97.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TONG YANG CEMEN	0.002%	97.662%
6383	CLEVO	0.002%	97.663%
6384	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.665%
6385	ARISAWA MFG CO	0.002%	97.666%
6386	UKC HOLDINGS CO	0.002%	97.668%
6387	MAYNE PHARMA GR	0.002%	97.670%
6388	CALIFORNIA AMPL	0.002%	97.671%
6389	VERA BRADLEY INC COMMON STOCK	0.002%	97.673%
6390	OCEAN YIELD ASA	0.002%	97.674%
6391	OIL REFINERIES	0.002%	97.676%
6392	TALGO SA	0.002%	97.677%
6393	CONEXIO CORP	0.002%	97.679%
6394	CHEUNG KONG INF	0.002%	97.680%
6395	MY EG SERVICES	0.002%	97.682%
6396	DAIWABO CO LTD	0.002%	97.683%
6397	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.002%	97.685%
6398	SHANGHAI JIN JI	0.002%	97.687%
6399	TOHO ZINC CO LT	0.002%	97.688%
6400	JIN CO.LTD	0.002%	97.690%
6401	NOVELION THERAP	0.002%	97.691%
6402	IOCHPE-MAXION	0.002%	97.693%
6403	AIDA ENGINEERIN	0.002%	97.694%
6404	TITAN CEMENT CO	0.002%	97.696%
6405	ZALANDO SE	0.002%	97.697%
6406	FRASERS COMMERC	0.002%	97.699%
6407	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.700%
6408	BANGKOK DUSIT M	0.002%	97.702%
6409	ADVA AG	0.002%	97.703%
6410	SILTRONIC AG	0.002%	97.705%
6411	FORMULA SYST(19	0.002%	97.706%
6412	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.708%
6413	FURUKAWA CO	0.002%	97.710%
6414	JCU CORP	0.002%	97.711%
6415	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.713%
6416	RENEWABLE ENERG	0.002%	97.714%
6417	ROLAND DG CORP	0.002%	97.716%
6418	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.002%	97.717%
6419	BANK OF PHILIPP	0.002%	97.719%
6420	361 DEGREES INT	0.002%	97.720%
6421	AGRANA BETEILIG	0.002%	97.722%
6422	NUTRACEUTICAL I	0.002%	97.723%
6423	HIWIN TECH CORP	0.002%	97.725%
6424	QINGDAO PORT IN	0.002%	97.726%
6425	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.002%	97.728%
6426	NAMURA SHIPBUIL	0.002%	97.729%
6427	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.002%	97.731%
6428	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	97.732%
6429	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.002%	97.734%
6430	QUIMICA Y MINER	0.002%	97.735%
6431	TAKARA LEBEN CO	0.002%	97.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	HARASHIN CO LTD	0.002%	97.738%
6433	AIMS AMP CAPITA	0.002%	97.740%
6434	LUYE PHARMA GRO	0.002%	97.742%
6435	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.743%
6436	ATWOOD OCEANICS	0.002%	97.745%
6437	MESA LABORATORIES INC COMMON STOCK	0.002%	97.746%
6438	ZHEJIANG EXPRES	0.002%	97.748%
6439	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.749%
6440	DESCENTE LTD.	0.002%	97.751%
6441	KIKUCHI CO LTD	0.002%	97.752%
6442	INTERTAIN GROUP	0.002%	97.754%
6443	EP ENERGY CORP CL A COMMON STOCK USD.01	0.002%	97.755%
6444	QAD INC A COMMON STOCK	0.002%	97.757%
6445	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.758%
6446	RAISIO YHTYMA O	0.002%	97.760%
6447	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	97.761%
6448	TAG TEGERNSEE I	0.002%	97.763%
6449	LG FASHION CORP	0.002%	97.764%
6450	SAKAI HEAVY IND	0.002%	97.766%
6451	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.767%
6452	AUSDRILL LIMITE	0.002%	97.769%
6453	SINOFERT HOLDIN	0.002%	97.770%
6454	CEMEX LATAM HLD	0.002%	97.772%
6455	ROCK FIELD CO	0.002%	97.773%
6456	AKASTOR ASA	0.002%	97.775%
6457	FEDERAL CORP	0.002%	97.776%
6458	TOP GLOVE CORP	0.001%	97.778%
6459	INDIAN HOTELS	0.001%	97.779%
6460	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.781%
6461	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.782%
6462	ELBIT SYSTEMS L	0.001%	97.784%
6463	PPC LTD	0.001%	97.785%
6464	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	97.787%
6465	SIIX CORPORATIO	0.001%	97.788%
6466	IGUATEMI EMP SH	0.001%	97.790%
6467	TAIWAN ACCEPTAN	0.001%	97.791%
6468	UMH PROP INC	0.001%	97.793%
6469	B2W-CIA GLOBAL	0.001%	97.794%
6470	OTE(HELLENIC TL	0.001%	97.796%
6471	MONADELPHOUS GR	0.001%	97.797%
6472	TANSEISHA CO	0.001%	97.799%
6473	GLOBANT SA	0.001%	97.800%
6474	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.802%
6475	NEC NETWK & SYS	0.001%	97.803%
6476	ESURE GROUP PLC	0.001%	97.805%
6477	ITOCHU FUEL COR	0.001%	97.806%
6478	CHINA HUIYUAN J	0.001%	97.807%
6479	REDINGTON INDIA	0.001%	97.809%
6480	GREEN REIT PLC	0.001%	97.810%
6481	MERCURIES LIFE	0.001%	97.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	HOKUTO CORP	0.001%	97.813%
6483	CHAROEN POKPHAN	0.001%	97.815%
6484	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.816%
6485	SHANKS GROUP PL	0.001%	97.818%
6486	L'OCCITANE INTE	0.001%	97.819%
6487	PHISON ELECTRON	0.001%	97.821%
6488	RVH INC	0.001%	97.822%
6489	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.824%
6490	HENGDELI HOLDIN	0.001%	97.825%
6491	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	97.827%
6492	HANA TOUR SERVI	0.001%	97.828%
6493	CAWACHI LTD	0.001%	97.830%
6494	ESSENTIAL ENERG	0.001%	97.831%
6495	GOLDEN STAR RES	0.001%	97.833%
6496	ELITE SEMICONDU	0.001%	97.834%
6497	OITA BANK	0.001%	97.836%
6498	OPTO TECH CORPN	0.001%	97.837%
6499	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.838%
6500	FUJI CO(TOKYO)	0.001%	97.840%
6501	RISO KAGAKU COR	0.001%	97.841%
6502	SHORETEL INC COMMON STOCK USD.001	0.001%	97.843%
6503	OTONOMY INC COMMON STOCK USD.001	0.001%	97.844%
6504	FLEXIGROUP LIMI	0.001%	97.846%
6505	NISHIO RENT ALL	0.001%	97.847%
6506	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	97.849%
6507	IRISO ELECTRONI	0.001%	97.850%
6508	BLACKMORES LTD	0.001%	97.852%
6509	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.853%
6510	BROWN (N) GROUP	0.001%	97.854%
6511	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	97.856%
6512	PARTRON CO LTD	0.001%	97.857%
6513	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.859%
6514	SCSK CORPORATIO	0.001%	97.860%
6515	BEIJER ALMA AB	0.001%	97.862%
6516	PROGRAMMED MAIN	0.001%	97.863%
6517	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.865%
6518	YOUNGWON CORP	0.001%	97.866%
6519	SUNGWOO HITECH	0.001%	97.868%
6520	FUKUDA DENSHI C	0.001%	97.869%
6521	YANLORD LAND GR	0.001%	97.870%
6522	HOCHSCHILD MINI	0.001%	97.872%
6523	PETRONAS DAGANG	0.001%	97.873%
6524	ALIANSCE SHOPPI	0.001%	97.875%
6525	TASSAL GROUP	0.001%	97.876%
6526	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.878%
6527	SCHMOLZ+BICKENB	0.001%	97.879%
6528	SELECT HARVESTS	0.001%	97.881%
6529	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.882%
6530	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.883%
6531	CREDITO EMILIAN	0.001%	97.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	DANIELI & CO CO	0.001%	97.886%
6533	LEWIS GROUP LTD	0.001%	97.888%
6534	SUMITOMO DENSET	0.001%	97.889%
6535	Sponda Oyj	0.001%	97.891%
6536	TOKAI RUBBER IN	0.001%	97.892%
6537	DONGJIANG ENVIR	0.001%	97.894%
6538	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.895%
6539	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.896%
6540	MAX CO	0.001%	97.898%
6541	CHROMA ATE INC	0.001%	97.899%
6542	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	97.901%
6543	KOREA GAS CORP	0.001%	97.902%
6544	DIGITAL GARAGE	0.001%	97.904%
6545	CHESNARA PLC	0.001%	97.905%
6546	SAMSUNG C&T COR	0.001%	97.906%
6547	SAIBU GAS CO	0.001%	97.908%
6548	XTEP INTERNATIO	0.001%	97.909%
6549	YUEXIU REAL ES	0.001%	97.911%
6550	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	97.912%
6551	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.914%
6552	BANCO DAVIVIEND	0.001%	97.915%
6553	BLUE NILE INC COMMON STOCK USD.001	0.001%	97.916%
6554	KESKO OYJ	0.001%	97.918%
6555	BIOGAIA AB	0.001%	97.919%
6556	BURSA MALAYSIA	0.001%	97.921%
6557	BACHEM HLD AG-B	0.001%	97.922%
6558	TECHNOLOGY ONE	0.001%	97.924%
6559	TOKYOTOKEIBA CO	0.001%	97.925%
6560	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	97.926%
6561	RUTH'S HOSPITAL	0.001%	97.928%
6562	WEST BANCORPORATION COMMON STOCK	0.001%	97.929%
6563	KINEPOLIS GROUP	0.001%	97.931%
6564	FORTINET INC	0.001%	97.932%
6565	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.934%
6566	NAMCHOW CHEMICA	0.001%	97.935%
6567	SKISTAR AB	0.001%	97.936%
6568	STUART OLSON IN	0.001%	97.938%
6569	PHOTO-ME INTERN	0.001%	97.939%
6570	LOTTE FOOD CO	0.001%	97.941%
6571	DUNI AB	0.001%	97.942%
6572	XIAMEN INTL POR	0.001%	97.943%
6573	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.945%
6574	AFFICHAGE HOLDI	0.001%	97.946%
6575	DAH CHONG HONG	0.001%	97.948%
6576	CADILA HEALTHCA	0.001%	97.949%
6577	SATO CORP	0.001%	97.951%
6578	CHINA MANMADE F	0.001%	97.952%
6579	WEBJET LTD	0.001%	97.953%
6580	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.955%
6581	TOWA BANK	0.001%	97.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	KINGDEE INTERNA	0.001%	97.958%
6583	JM FINANCIAL	0.001%	97.959%
6584	LOTTE CHILSUNG	0.001%	97.960%
6585	PARTNER COMMUNI	0.001%	97.962%
6586	JU TENG INTERNA	0.001%	97.963%
6587	SHIZUOKAGAS CO	0.001%	97.965%
6588	UNIVERSAL MEDIC	0.001%	97.966%
6589	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	97.967%
6590	MGM CHINA HLDGS	0.001%	97.969%
6591	ADHI KARYA PERS	0.001%	97.970%
6592	LIECHTENSTEIN L	0.001%	97.972%
6593	EMPEROR INTL HL	0.001%	97.973%
6594	WEYCO GROUP INC	0.001%	97.975%
6595	FOSTER ELECTRIC	0.001%	97.976%
6596	AMPLIFON SPA NE	0.001%	97.977%
6597	NIHON NOHYAKU	0.001%	97.979%
6598	TELEKOM AUSTRIA	0.001%	97.980%
6599	KALBE FARMA	0.001%	97.982%
6600	NEW CHINA LIFE	0.001%	97.983%
6601	MITSUI SOKO CO	0.001%	97.984%
6602	MIDAS HLDGS	0.001%	97.986%
6603	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	97.987%
6604	AES TIETE ENERG	0.001%	97.988%
6605	NVE CORP	0.001%	97.990%
6606	CTCI CORP	0.001%	97.991%
6607	FERROTEC CORP	0.001%	97.993%
6608	CARBONITE INC COMMON STOCK USD.01	0.001%	97.994%
6609	SP SETIA	0.001%	97.995%
6610	CANON ELECTRONI	0.001%	97.997%
6611	CLARKSON(HORACE	0.001%	97.998%
6612	JAPAN DRILLING	0.001%	98.000%
6613	PAGE INDUSTRIES	0.001%	98.001%
6614	LG HOME SHOPPIN	0.001%	98.002%
6615	QOL CO LTD	0.001%	98.004%
6616	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.005%
6617	BANDO CHEMICAL	0.001%	98.007%
6618	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.008%
6619	CARGOJET INC.	0.001%	98.009%
6620	FIRST REIT	0.001%	98.011%
6621	BUNKA SHUTTER C	0.001%	98.012%
6622	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.013%
6623	DEUTSCHE BETEI	0.001%	98.015%
6624	CALBEE INC	0.001%	98.016%
6625	PRESS KOGYO CO	0.001%	98.018%
6626	VITAL KSK HOLDI	0.001%	98.019%
6627	ERCROS SA	0.001%	98.020%
6628	ASSYSTEM	0.001%	98.022%
6629	EVA PRECISION I	0.001%	98.023%
6630	FLYTECH TECHNOL	0.001%	98.025%
6631	MENICON CO LTD	0.001%	98.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	NITTA CORP	0.001%	98.027%
6633	TAKASAGO INTL C	0.001%	98.029%
6634	GRAPE KING INC	0.001%	98.030%
6635	CHINA SHIPPING	0.001%	98.031%
6636	PC DEPOT CORP	0.001%	98.033%
6637	KOMERCNI BANKA	0.001%	98.034%
6638	AI HOLDINGS COR	0.001%	98.036%
6639	I.T LIMITED	0.001%	98.037%
6640	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.038%
6641	SHOWA CORP	0.001%	98.040%
6642	PHILIPPINE NATL	0.001%	98.041%
6643	EMPEROR CAPITAL	0.001%	98.042%
6644	INTELIQUENT INC COMMON STOCK USD.001	0.001%	98.044%
6645	CLEARWATER SEAF	0.001%	98.045%
6646	FU SHOU YUAN IN	0.001%	98.047%
6647	MITSUBISHI PENC	0.001%	98.048%
6648	ROBINSONS RETAI	0.001%	98.049%
6649	TON YI CORP	0.001%	98.051%
6650	CERVED INFORMAT	0.001%	98.052%
6651	MACQUARIE LEISU	0.001%	98.053%
6652	SRA HOLDINGS IN	0.001%	98.055%
6653	FUJI KYUKO CO L	0.001%	98.056%
6654	TOWA PHARM CO L	0.001%	98.057%
6655	HANIL CEMENT MF	0.001%	98.059%
6656	ALBIOMA	0.001%	98.060%
6657	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.062%
6658	PIERRE & VACANC	0.001%	98.063%
6659	PETS AT HOME GR	0.001%	98.064%
6660	Z ENERGY LTD	0.001%	98.066%
6661	CORP MOCTEZUMA	0.001%	98.067%
6662	YUASA TRADING C	0.001%	98.068%
6663	TUBE INV OF IND	0.001%	98.070%
6664	NETENT AB	0.001%	98.071%
6665	TURKIYE SINAI K	0.001%	98.072%
6666	YOKOHAMA REITO	0.001%	98.074%
6667	PETRONAS GAS	0.001%	98.075%
6668	WEIQIAO TEXTILE	0.001%	98.077%
6669	KEMET CORP	0.001%	98.078%
6670	KURABO INDUSTRI	0.001%	98.079%
6671	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.081%
6672	BANK PEKAO	0.001%	98.082%
6673	A2 MILK CO LTD	0.001%	98.083%
6674	POU SHENG INTL	0.001%	98.085%
6675	YURTEC CORPORAT	0.001%	98.086%
6676	ARN MONDADORI E	0.001%	98.087%
6677	TRONC INC COMMON STOCK USD.01	0.001%	98.089%
6678	PARK ELECTROCHE	0.001%	98.090%
6679	SINTEX INDUSTRI	0.001%	98.091%
6680	GRUPO ELEKTRA(N	0.001%	98.093%
6681	BEIERSDORF AG	0.001%	98.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	YAPI VE KREDI B	0.001%	98.095%
6683	SUN INTL LTD	0.001%	98.097%
6684	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.098%
6685	KARDEMIR KARABU	0.001%	98.099%
6686	ARDENTEC CORP	0.001%	98.101%
6687	ALSO HOLDING-RE	0.001%	98.102%
6688	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.104%
6689	AUSTAL LTD	0.001%	98.105%
6690	KOLON CORPORATI	0.001%	98.106%
6691	GCL NEW ENERGY	0.001%	98.108%
6692	DALMIA BHARAT L	0.001%	98.109%
6693	DAIHO CONSTRUCT	0.001%	98.110%
6694	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.112%
6695	MARUDAI FOOD CO	0.001%	98.113%
6696	COMBA TELECOM S	0.001%	98.114%
6697	TOLI CORP	0.001%	98.116%
6698	FARGLORY LAND D	0.001%	98.117%
6699	EAGLE INDUSTRY	0.001%	98.118%
6700	TRANSUNION COMMON STOCK USD.01	0.001%	98.120%
6701	HOTAI MOTOR CO	0.001%	98.121%
6702	INFIGEN ENERGY	0.001%	98.122%
6703	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.124%
6704	SAVENCIA SA	0.001%	98.125%
6705	TITAN INDUSTRIE	0.001%	98.126%
6706	CHINA SINGYES S	0.001%	98.128%
6707	VILLEROY & BOCH	0.001%	98.129%
6708	JAPAN PULP & PA	0.001%	98.130%
6709	GREENLAND HONG	0.001%	98.132%
6710	CHOICE PROPERTI	0.001%	98.133%
6711	CERVUS EQUIPMEN	0.001%	98.134%
6712	TIGA PILAR SEJA	0.001%	98.136%
6713	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.137%
6714	TOCHIGI BANK	0.001%	98.138%
6715	MOBILEONE LTD.	0.001%	98.140%
6716	TAIWAN SECOM	0.001%	98.141%
6717	PICK'N PAY STOR	0.001%	98.142%
6718	UNIBAIL-RODAMCO	0.001%	98.144%
6719	ATUL LTD	0.001%	98.145%
6720	UTD INDUSTRIAL	0.001%	98.146%
6721	DEVOTEAM SA	0.001%	98.148%
6722	HARBIN POWER EQ	0.001%	98.149%
6723	MERSEN SA	0.001%	98.150%
6724	KENDRION NV	0.001%	98.151%
6725	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.153%
6726	PEARSON STK	0.001%	98.154%
6727	UNILEVER INDONE	0.001%	98.155%
6728	POLA ORBIS HLDG	0.001%	98.157%
6729	SOLOR A/S	0.001%	98.158%
6730	SOCO INTERNATIO	0.001%	98.159%
6731	OSAKI ELECTRIC	0.001%	98.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.162%
6733	AICHI CORPORATI	0.001%	98.163%
6734	SUMITOMO SEIKA	0.001%	98.165%
6735	ZERIA PHARMACEU	0.001%	98.166%
6736	RIKEN VITAMIN C	0.001%	98.167%
6737	YANZHOU COAL MI	0.001%	98.169%
6738	LIPPO MALLS IN	0.001%	98.170%
6739	MARCOPOLO SA	0.001%	98.171%
6740	TIME DOTCOM BHD	0.001%	98.172%
6741	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.174%
6742	JOEL-JERUSALEM	0.001%	98.175%
6743	FUJIBO HOLDINGS	0.001%	98.176%
6744	DR REDDYS LABS	0.001%	98.178%
6745	HKR INTL LTD	0.001%	98.179%
6746	EL AL ISRAEL AI	0.001%	98.180%
6747	TFS CORP LIMITE	0.001%	98.182%
6748	TATA COMMUNICAT	0.001%	98.183%
6749	SPH REIT	0.001%	98.184%
6750	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.186%
6751	MALAYSIA BUILD	0.001%	98.187%
6752	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.188%
6753	HITACHI KOKI CO	0.001%	98.189%
6754	TSUKUI CORP	0.001%	98.191%
6755	BLOOMBERRY RESO	0.001%	98.192%
6756	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.193%
6757	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.195%
6758	GLORIA MATERIAL	0.001%	98.196%
6759	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.197%
6760	EVOTEC OAI AG	0.001%	98.199%
6761	NONG SHIM CO	0.001%	98.200%
6762	ORANGE POLSKA	0.001%	98.201%
6763	KOC HOLDING AS	0.001%	98.202%
6764	MALAYSIAN RES C	0.001%	98.204%
6765	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.205%
6766	NTT URBAN DEVEL	0.001%	98.206%
6767	CHANGYOU.COM LTD ADR ADR	0.001%	98.208%
6768	JAHWA ELECTRONI	0.001%	98.209%
6769	VECTRUS INC COMMON STOCK USD.01	0.001%	98.210%
6770	CHINA ZHEGTONG	0.001%	98.212%
6771	TOWNGAS CHINA C	0.001%	98.213%
6772	SINOTRANS SHIPP	0.001%	98.214%
6773	MOTHERSON SUMI	0.001%	98.215%
6774	JOSHIN DENKI CO	0.001%	98.217%
6775	TED BAKER PLC	0.001%	98.218%
6776	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.219%
6777	EPS CO LTD	0.001%	98.221%
6778	ANANDA DEVELOPM	0.001%	98.222%
6779	SANKYO TATEYAMA	0.001%	98.223%
6780	BURKHALTER HOLD	0.001%	98.224%
6781	MANILA ELECTRIC	0.001%	98.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	FBD HLDGS	0.001%	98.227%
6783	KVAERNER ASA	0.001%	98.228%
6784	FAGRON	0.001%	98.230%
6785	TECHTARGET COMMON STOCK USD.001	0.001%	98.231%
6786	MIURA CO	0.001%	98.232%
6787	WAKITA & CO	0.001%	98.233%
6788	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.235%
6789	DAIFUKU CO	0.001%	98.236%
6790	COLBUN S.A.	0.001%	98.237%
6791	MITSUBOSHI BELT	0.001%	98.238%
6792	MAINSTREET EQUI	0.001%	98.240%
6793	HUANENG POWER I	0.001%	98.241%
6794	SITC INTERNATIO	0.001%	98.242%
6795	FANTASIA HOLDIN	0.001%	98.244%
6796	BENETEAU	0.001%	98.245%
6797	KATAKURA INDS	0.001%	98.246%
6798	COMDIRECT BANK	0.001%	98.247%
6799	SCHOELLER BLECK	0.001%	98.249%
6800	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.250%
6801	CHINA WATER IND	0.001%	98.251%
6802	VAREX IMAGING CORP COMMON STOCK	0.001%	98.253%
6803	CAPITAL&REG PRO	0.001%	98.254%
6804	LENZING AG	0.001%	98.255%
6805	TEXHONG TEXTILE	0.001%	98.256%
6806	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.258%
6807	GURIT HOLDING A	0.001%	98.259%
6808	CHINA RESOURCES	0.001%	98.260%
6809	TOYO CONSTRUCTI	0.001%	98.261%
6810	HANNSTOUCH SOLU	0.001%	98.263%
6811	TIPP24 SE	0.001%	98.264%
6812	KOWLOON DEVMT	0.001%	98.265%
6813	BELL AG - REG	0.001%	98.266%
6814	FUDO CONSTRUCTI	0.001%	98.268%
6815	GREIF INC CL B COMMON STOCK	0.001%	98.269%
6816	WINCANTON	0.001%	98.270%
6817	ALPIQ HOLDING A	0.001%	98.272%
6818	UNITIL CORP COMMON STOCK	0.001%	98.273%
6819	BTB REAL ESTATE	0.001%	98.274%
6820	ALE PROPERTY TR	0.001%	98.275%
6821	TOA CORP	0.001%	98.277%
6822	MERUS LABS INTE	0.001%	98.278%
6823	COLTENE HOLDI	0.001%	98.279%
6824	ENPLAS CORP	0.001%	98.280%
6825	STOLT-NIELSEN L	0.001%	98.282%
6826	SBS HOLDINGS IN	0.001%	98.283%
6827	INOGEN INC COMMON STOCK USD.001	0.001%	98.284%
6828	ORDINA NV	0.001%	98.285%
6829	GREATVIEW ASEPT	0.001%	98.287%
6830	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	98.288%
6831	CAVERION CORP	0.001%	98.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	ATRIUM LJUNGBER	0.001%	98.290%
6833	SIRTEX MEDICAL	0.001%	98.292%
6834	MOCHIDA PHARM C	0.001%	98.293%
6835	UOA DEVELOPMENT	0.001%	98.294%
6836	VISUAL PHOTONIC	0.001%	98.295%
6837	RETAILMENOT INC COMMON STOCK USD.001	0.001%	98.297%
6838	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.298%
6839	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.299%
6840	DAIICHI JITSUGY	0.001%	98.300%
6841	GREAT EASTERN H	0.001%	98.302%
6842	VILLAGE SUPERMA	0.001%	98.303%
6843	OPAP SA	0.001%	98.304%
6844	VITTORIA ASSICU	0.001%	98.305%
6845	TAMRON CO LTD	0.001%	98.307%
6846	CHEMRING GROUP	0.001%	98.308%
6847	TELSTRA CORP-AD	0.001%	98.309%
6848	FREEMAN FINANCI	0.001%	98.310%
6849	SUPER GROUP LTD	0.001%	98.312%
6850	YPSOMED HOLDING	0.001%	98.313%
6851	DAUM COMMUNICAT	0.001%	98.314%
6852	CHINA AOYUAN PR	0.001%	98.315%
6853	MEDIVIR	0.001%	98.317%
6854	GUANGSHEN RAILW	0.001%	98.318%
6855	ALTICE NV	0.001%	98.319%
6856	BLACK BOX CORP	0.001%	98.320%
6857	CHINESE ESTATES	0.001%	98.322%
6858	PATRIZIA IMMO A	0.001%	98.323%
6859	GULLIVER INTERN	0.001%	98.324%
6860	HURCO COMPANIES INC COMMON STOCK	0.001%	98.325%
6861	CONCENTRADORA	0.001%	98.327%
6862	LIMELIGHT NETW	0.001%	98.328%
6863	SUNWAY BHD	0.001%	98.329%
6864	BANK NEGARA IND	0.001%	98.330%
6865	LIONBRIDGE TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.332%
6866	ABC-MART INC	0.001%	98.333%
6867	MUHIBBAH ENGINE	0.001%	98.334%
6868	KINIK CO	0.001%	98.335%
6869	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	98.337%
6870	IGB REAL ESTATE	0.001%	98.338%
6871	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.339%
6872	VETROPACK HOLDI	0.001%	98.340%
6873	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.341%
6874	ISHIHARA SANGYO	0.001%	98.343%
6875	KOREA KOLMAR CO	0.001%	98.344%
6876	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.345%
6877	PENDRAGON PLC	0.001%	98.346%
6878	RIGNET INC COMMON STOCK USD.001	0.001%	98.348%
6879	RIKEN CORP	0.001%	98.349%
6880	HORNBACH BAUMAR	0.001%	98.350%
6881	OUTSOURCING INC	0.001%	98.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	SHIMIZU BANK	0.001%	98.353%
6883	GREAT EASTERN S	0.001%	98.354%
6884	MAGNITOGORS-SPO	0.001%	98.355%
6885	YAMAICHI ELECTR	0.001%	98.356%
6886	COSMOS PHARMACE	0.001%	98.357%
6887	DAESANG CORP	0.001%	98.359%
6888	ASSET MANAGERS	0.001%	98.360%
6889	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.361%
6890	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.362%
6891	GUOCOLAND LTD	0.001%	98.364%
6892	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.365%
6893	FIDEA HOLDINGS	0.001%	98.366%
6894	NESTLE INDIA	0.001%	98.367%
6895	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	0.001%	98.368%
6896	HOSHINO RESORTS	0.001%	98.370%
6897	VIRTUSA CORP COMMON STOCK USD.01	0.001%	98.371%
6898	KIKKOMAN CORP	0.001%	98.372%
6899	SHENYIN WANGUO(	0.001%	98.373%
6900	NIEN HSING TEXT	0.001%	98.375%
6901	KASAI KOGYO CO	0.001%	98.376%
6902	EHIME BANK	0.001%	98.377%
6903	LINEAR TECHNOLO	0.001%	98.378%
6904	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	98.379%
6905	YOSHINOYA D&C C	0.001%	98.381%
6906	ONESAVINGS BANK	0.001%	98.382%
6907	LASERTEC CORP	0.001%	98.383%
6908	TUBOS REUNIDOS	0.001%	98.384%
6909	ACHILLES CORP	0.001%	98.385%
6910	KOHNAN SHOJI	0.001%	98.387%
6911	GEMDALE PROPERT	0.001%	98.388%
6912	QSC AG	0.001%	98.389%
6913	HANON SYSTEMS	0.001%	98.390%
6914	GWA GROUP LTD	0.001%	98.391%
6915	GRO-BELS CO LTD	0.001%	98.393%
6916	OBIC	0.001%	98.394%
6917	EXMAR	0.001%	98.395%
6918	AISAN INDUSTRY	0.001%	98.396%
6919	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.398%
6920	SANYANG INDUSTR	0.001%	98.399%
6921	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.400%
6922	AKR CORPORINDO	0.001%	98.401%
6923	NATIONAL STORAG	0.001%	98.402%
6924	NITTETSU MINING	0.001%	98.404%
6925	GRIEG SEAFOOD A	0.001%	98.405%
6926	SCHNEIDER ELECT	0.001%	98.406%
6927	KARNATAKA BANK	0.001%	98.407%
6928	CERVECERIAS UNI	0.001%	98.408%
6929	GEO CO LTD	0.001%	98.410%
6930	NORTH MINING SH	0.001%	98.411%
6931	TOWA CORP	0.001%	98.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	DNO INTERNATION	0.001%	98.413%
6933	SINO THAI EN,FG	0.001%	98.414%
6934	UNITED INTL ENT	0.001%	98.415%
6935	JEOL	0.001%	98.417%
6936	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.418%
6937	BELC CO LTD	0.001%	98.419%
6938	VILMORIN CLAUSE	0.001%	98.420%
6939	CENT PATTANA PU	0.001%	98.421%
6940	GODREJ CONSUMER	0.001%	98.423%
6941	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.424%
6942	SIAM COMMERCIAL	0.001%	98.425%
6943	NORITZ CORP	0.001%	98.426%
6944	TOBISHIMA CORP	0.001%	98.427%
6945	BANK COOP AG	0.001%	98.429%
6946	PALTAC CORP	0.001%	98.430%
6947	NINE ENTERTAINM	0.001%	98.431%
6948	CHINA SHINEWAY	0.001%	98.432%
6949	HIBERNIA REIT P	0.001%	98.433%
6950	JAPAN PETROLEUM	0.001%	98.435%
6951	SFA ENGINEERING	0.001%	98.436%
6952	ONE LIBERTY PRO	0.001%	98.437%
6953	NAN KANG RUBB T	0.001%	98.438%
6954	SIGURD MICROELE	0.001%	98.439%
6955	ANGLO PACIFIC G	0.001%	98.440%
6956	TAMURA CORP	0.001%	98.442%
6957	YANGTZE OPT FIB	0.001%	98.443%
6958	EUROMONEY INST	0.001%	98.444%
6959	BK OF SAGA	0.001%	98.445%
6960	SMI HOLDINGS GR	0.001%	98.446%
6961	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.448%
6962	POLYTEC HOLDING	0.001%	98.449%
6963	ALTERRA POWER C	0.001%	98.450%
6964	ULTRA TECH CEMC	0.001%	98.451%
6965	MGI COUTIER	0.001%	98.452%
6966	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.453%
6967	MOTECH INDUSTRI	0.001%	98.455%
6968	YAT SING HOLDIN	0.001%	98.456%
6969	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.457%
6970	CITY OFFICE REI	0.001%	98.458%
6971	PTT PUBLIC COMP	0.001%	98.459%
6972	SILICONWARE PRE	0.001%	98.461%
6973	DAEWOO ENGINEER	0.001%	98.462%
6974	NIDEC CORPORATI	0.001%	98.463%
6975	BES ENGINEERING	0.001%	98.464%
6976	MERIDIAN ENERGY	0.001%	98.465%
6977	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.466%
6978	SEA HOLDINGS LT	0.001%	98.468%
6979	GPO AEROPORTUAR	0.001%	98.469%
6980	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.470%
6981	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	TSINGTAO BREWER	0.001%	98.472%
6983	SHIKOKU CHEMICA	0.001%	98.473%
6984	ZEHNDER GROUP A	0.001%	98.475%
6985	SILVER LAKE RES	0.001%	98.476%
6986	CRAFT BREWERS A	0.001%	98.477%
6987	ERA GROUP INC COMMON STOCK USD.01	0.001%	98.478%
6988	BOSCH LTD	0.001%	98.479%
6989	LOPEZ HOLDINGS	0.001%	98.480%
6990	UNIVERSAL ROBIN	0.001%	98.482%
6991	NEO SOLAR POWER	0.001%	98.483%
6992	ATRIUM EUROPEAN	0.001%	98.484%
6993	PACT GROUP HOLD	0.001%	98.485%
6994	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.486%
6995	WINMARK CORP COMMON STOCK	0.001%	98.487%
6996	GENESIS ENERGY	0.001%	98.489%
6997	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.490%
6998	SURTECO SE	0.001%	98.491%
6999	KONOIKE TRANSPO	0.001%	98.492%
7000	THULE GROUP AB/	0.001%	98.493%
7001	BYGGMAX GROUP A	0.001%	98.494%
7002	EPIZYME INC COMMON STOCK USD.0001	0.001%	98.496%
7003	TOSEI CORP	0.001%	98.497%
7004	LOJAS AMERICANA	0.001%	98.498%
7005	VINA CONCHA Y T	0.001%	98.499%
7006	STARZEN CO LTD	0.001%	98.500%
7007	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.501%
7008	ARB CORP LTD	0.001%	98.503%
7009	CENTROTEC SUSTA	0.001%	98.504%
7010	Minerva SA	0.001%	98.505%
7011	DAIKI ALUMINIUM	0.001%	98.506%
7012	CONSORCIO ARA S	0.001%	98.507%
7013	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.508%
7014	EMLAK KONUT GYO	0.001%	98.509%
7015	NIPPON CARBON C	0.001%	98.511%
7016	NORDIC SEMICOND	0.001%	98.512%
7017	OLYMPIC STEEL I	0.001%	98.513%
7018	NUFLARE TECHNOL	0.001%	98.514%
7019	CHINA FOOD LTD	0.001%	98.515%
7020	GIGASTORAGE COR	0.001%	98.516%
7021	KONGSBERG AUTOM	0.001%	98.518%
7022	CAREER TECHNOLO	0.001%	98.519%
7023	BERJAYA CORPORA	0.001%	98.520%
7024	TV TOKYO HLDG C	0.001%	98.521%
7025	SEAH BESTEEL CO	0.001%	98.522%
7026	NORITSU KOKI CO	0.001%	98.523%
7027	SPOTLESS GROUP	0.001%	98.524%
7028	PHOENIX MECANO	0.001%	98.526%
7029	PAZ CORP SA	0.001%	98.527%
7030	TIBET WATER RES	0.001%	98.528%
7031	MIQUEL Y COSTAS	0.001%	98.529%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	SUMITOMO REAL E	0.001%	98.530%
7033	STRIDE STAPLED	0.001%	98.531%
7034	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.532%
7035	PRESTIGE INTERN	0.001%	98.534%
7036	NIPPON ROAD CO	0.001%	98.535%
7037	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.536%
7038	UNID CO LTD	0.001%	98.537%
7039	HYUNDAI ELEVATO	0.001%	98.538%
7040	JAMCO COPORATIN	0.001%	98.539%
7041	NEUROCRINE BIOS	0.001%	98.540%
7042	FINANCIAL PRODU	0.001%	98.542%
7043	REDES ENERGETIC	0.001%	98.543%
7044	GLOBERIDE INC	0.001%	98.544%
7045	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.545%
7046	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.546%
7047	OKABE CO	0.001%	98.547%
7048	WHITESTONE REIT REIT USD.001	0.001%	98.548%
7049	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.549%
7050	VALSPAR CORP	0.001%	98.551%
7051	HYUNDAI DS,OLD	0.001%	98.552%
7052	SOLARTECH INTL	0.001%	98.553%
7053	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.554%
7054	XINJIANG GOLDWI	0.001%	98.555%
7055	GOLDSUN DEV/CON	0.001%	98.556%
7056	MCBRIDE PLC	0.001%	98.557%
7057	NIPPON DENKO CO	0.001%	98.559%
7058	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.560%
7059	AOI ELECTRONICS	0.001%	98.561%
7060	DELEK GROUP	0.001%	98.562%
7061	HIQ INTERNATION	0.001%	98.563%
7062	US Wire Order	0.001%	98.564%
7063	TOKAI CORP/GIFU	0.001%	98.565%
7064	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.566%
7065	HEINEKEN MALAYS	0.001%	98.568%
7066	ORIENT SEMICOND	0.001%	98.569%
7067	PCM INC COMMON STOCK USD.001	0.001%	98.570%
7068	AKEBONO BRAKE I	0.001%	98.571%
7069	KAJARIA CERAMIC	0.001%	98.572%
7070	PROBI AB	0.001%	98.573%
7071	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.574%
7072	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	98.575%
7073	CHOLAMANDALAM I	0.001%	98.577%
7074	CK LIFE SCIENCE	0.001%	98.578%
7075	GRUPO AEROPORTU	0.001%	98.579%
7076	STAR MICRONICS	0.001%	98.580%
7077	CAMBRIDGE INDUS	0.001%	98.581%
7078	W-SCOPE CO	0.001%	98.582%
7079	OBERBANK AG	0.001%	98.583%
7080	COSCO CAPITAL I	0.001%	98.584%
7081	BANK JABAR BANT	0.001%	98.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.587%
7083	PRESSANCE CORPO	0.001%	98.588%
7084	MALAYSIA MINING	0.001%	98.589%
7085	NIPPON BEET SUG	0.001%	98.590%
7086	DONG-A SOCIO	0.001%	98.591%
7087	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.592%
7088	MAGNUM BERHAD	0.001%	98.593%
7089	MATSUYA FOODS C	0.001%	98.595%
7090	OPPENHEIMER HLD	0.001%	98.596%
7091	DAWNRAYS PHARMS	0.001%	98.597%
7092	RECTICEL	0.001%	98.598%
7093	AKKA TECHNOLOGI	0.001%	98.599%
7094	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.600%
7095	HUNTER DOUGLAS	0.001%	98.601%
7096	BASSO INDUSTRY	0.001%	98.602%
7097	TONG HSING ELEC	0.001%	98.603%
7098	ETALON GROUP-GD	0.001%	98.605%
7099	OPERA SOFTWARE	0.001%	98.606%
7100	SINGAPORE FINAN	0.001%	98.607%
7101	JIH SUN FINANCI	0.001%	98.608%
7102	HOSOKAWA MICRON	0.001%	98.609%
7103	KEPPEL INFRASTR	0.001%	98.610%
7104	DSP GROUP INC	0.001%	98.611%
7105	BORYSZEW SA	0.001%	98.612%
7106	SURMODICS INC COMMON STOCK USD.05	0.001%	98.613%
7107	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.614%
7108	SAFILO GROUP SP	0.001%	98.616%
7109	DR.CI:LABO CO L	0.001%	98.617%
7110	BREVILLE GROUP	0.001%	98.618%
7111	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.619%
7112	NEWOCEAN ENERGY	0.001%	98.620%
7113	ONE HOSPITALITY	0.001%	98.621%
7114	NETIA SA	0.001%	98.622%
7115	PIAGGIO	0.001%	98.623%
7116	HAMAKYOREX CO L	0.001%	98.624%
7117	RECRUIT HOLDING	0.001%	98.625%
7118	NICE HOLDINGS C	0.001%	98.627%
7119	YOUNGONE CORP	0.001%	98.628%
7120	FUTABA INDUSTRI	0.001%	98.629%
7121	IP GROUP	0.001%	98.630%
7122	DEVRO	0.001%	98.631%
7123	SANSHIN ELECTRO	0.001%	98.632%
7124	BOUSTEAD HLDGS	0.001%	98.633%
7125	SUN FRONTIER FU	0.001%	98.634%
7126	13 HOLDINGS LTD	0.001%	98.635%
7127	RANK GROUP PLC	0.001%	98.636%
7128	OKURA INDUSTRIA	0.001%	98.638%
7129	SDL PLC	0.001%	98.639%
7130	CROCS INC COMMON STOCK USD.001	0.001%	98.640%
7131	AHRESTY CORP	0.001%	98.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	KONAI CO LTD	0.001%	98.642%
7133	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.643%
7134	S FOODS INC	0.001%	98.644%
7135	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.645%
7136	INTERSHOP HOLDI	0.001%	98.646%
7137	HNZ GROUP INC	0.001%	98.647%
7138	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.648%
7139	FUNAI ELECTRIC	0.001%	98.650%
7140	XINJIANG XINXIN	0.001%	98.651%
7141	XTREME DRILLING	0.001%	98.652%
7142	ALTRI SGPS S.A.	0.001%	98.653%
7143	PKC GROUP OYJ	0.001%	98.654%
7144	DAISO CO	0.001%	98.655%
7145	STEF-TFE NEW	0.001%	98.656%
7146	LIVZON PHARMACE	0.001%	98.657%
7147	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.658%
7148	ST BARBARA MINE	0.001%	98.659%
7149	GLOBAL MEDIACOM	0.001%	98.660%
7150	CALIAN GROUP LT	0.001%	98.661%
7151	WAFER WORKS COR	0.001%	98.663%
7152	JSP CORP	0.001%	98.664%
7153	XXENTRIA TECHNO	0.001%	98.665%
7154	STOBART GROUP L	0.001%	98.666%
7155	AEON FANTASY CO	0.001%	98.667%
7156	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.668%
7157	SK TELECOM ADR	0.001%	98.669%
7158	TAYCA CORP	0.001%	98.670%
7159	DUNELM GROUP PL	0.001%	98.671%
7160	KONGSBERG GRUPP	0.001%	98.672%
7161	BOYAA INTERACTI	0.001%	98.673%
7162	ORIENTAL HLDGS	0.001%	98.674%
7163	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.676%
7164	SHANDONG CHENMI	0.001%	98.677%
7165	ALTISOURCE PORT	0.001%	98.678%
7166	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	98.679%
7167	ANTENA 3 DE TEL	0.001%	98.680%
7168	FOLKESTONE EDU	0.001%	98.681%
7169	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.682%
7170	CT REAL ESTATE	0.001%	98.683%
7171	ORACLE FIN SERV	0.001%	98.684%
7172	OBAYASHI ROAD C	0.001%	98.685%
7173	NIPPON PAINT CO	0.001%	98.686%
7174	COFACE SA	0.001%	98.687%
7175	NIPPON PISTON R	0.001%	98.688%
7176	CORPORATE TRAVE	0.001%	98.689%
7177	DEPO AUTO PARTS	0.001%	98.691%
7178	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	98.692%
7179	IRISH CONTINENT	0.001%	98.693%
7180	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.694%
7181	HO BEE INVESTME	0.001%	98.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	AUSTRIA TECHNOL	0.001%	98.696%
7183	BEC WORLD PUBLI	0.001%	98.697%
7184	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	98.698%
7185	ENCE ENERGIA	0.001%	98.699%
7186	EISAI CO	0.001%	98.700%
7187	COSCO INTERNATI	0.001%	98.701%
7188	K.C. TECH	0.001%	98.702%
7189	SMS CO LTD	0.001%	98.703%
7190	G&L BEIJER AB B	0.001%	98.704%
7191	ROYAL CO	0.001%	98.705%
7192	JOYFUL HONDA CO	0.001%	98.707%
7193	VANACHAI GROUP	0.001%	98.708%
7194	GREATEK ELECTRO	0.001%	98.709%
7195	SHINSHO CORP	0.001%	98.710%
7196	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.711%
7197	PHOENIX HLDGS L	0.001%	98.712%
7198	BIOTEST AG	0.001%	98.713%
7199	CHINA STEEL CHE	0.001%	98.714%
7200	MURRAY & ROBERT	0.001%	98.715%
7201	SAKAI CHEMICAL	0.001%	98.716%
7202	CARD FACTORY PL	0.001%	98.717%
7203	TAI CHEUNG HLDG	0.001%	98.718%
7204	KRBL LTD	0.001%	98.719%
7205	CELLCOM ISRAEL	0.001%	98.720%
7206	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.721%
7207	ACCORDIA GOLF T	0.001%	98.722%
7208	MODEC INC	0.001%	98.723%
7209	CHINA YURUN FOO	0.001%	98.724%
7210	MELISRON LTD	0.001%	98.726%
7211	KAMEI CORP	0.001%	98.727%
7212	FINCANTIERI SPA	0.001%	98.728%
7213	DIP CORPORATION	0.001%	98.729%
7214	TOKUSHU TOKAI H	0.001%	98.730%
7215	XING AG	0.001%	98.731%
7216	ALLIED PROPERTI	0.001%	98.732%
7217	D-LINK	0.001%	98.733%
7218	HOEGH LNG HOLDI	0.001%	98.734%
7219	TIMMINS GOLD CO	0.001%	98.735%
7220	SWORD GROUP	0.001%	98.736%
7221	IMAX CHINA HOLD	0.001%	98.737%
7222	CHINA OIL & GAS	0.001%	98.738%
7223	TAIFLEX SCIENTI	0.001%	98.739%
7224	GAMEHOST INC	0.001%	98.740%
7225	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.741%
7226	CHINA OCEANWIDE	0.001%	98.742%
7227	GENTING PLANTA	0.001%	98.743%
7228	CHINA AVIATION	0.001%	98.744%
7229	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.745%
7230	SUPER-SOL	0.001%	98.747%
7231	BRUNELLO CUCINE	0.001%	98.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CHUNG HUNG STEE	0.001%	98.749%
7233	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.750%
7234	DAEDUCK GDS	0.001%	98.751%
7235	MITANI CORP	0.001%	98.752%
7236	BGP HOLDINGS (P	0.001%	98.753%
7237	DRAEGERWERK KGA	0.001%	98.754%
7238	FINOLEX CABLES	0.001%	98.755%
7239	CHONG HONG CONS	0.001%	98.756%
7240	ASCENDAS HOSPIT	0.001%	98.757%
7241	HYUNDAI HOME SH	0.001%	98.758%
7242	AMER SOFTWARE I	0.001%	98.759%
7243	FUJIMORI KOGYO	0.001%	98.760%
7244	CATHAY CONST	0.001%	98.761%
7245	FUKUDA CORP	0.001%	98.762%
7246	MEETME INC COMMON STOCK USD.001	0.001%	98.763%
7247	SYNERGIE	0.001%	98.764%
7248	CSI PROPERTIES	0.001%	98.765%
7249	INGENIA COMMUNI	0.001%	98.766%
7250	T-GAIA CORP	0.001%	98.767%
7251	SIAM GLOBAL HOU	0.001%	98.768%
7252	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.769%
7253	EIZO NANAO CORP	0.001%	98.770%
7254	PROCTOR&GAMBLE	0.001%	98.771%
7255	PARCO CO	0.001%	98.772%
7256	HONGKONG&SHANG	0.001%	98.773%
7257	VIRTUS HEALTH L	0.001%	98.774%
7258	FILINVEST LAND	0.001%	98.775%
7259	WASION METERS G	0.001%	98.776%
7260	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.777%
7261	CHUNG HSIN ELEC	0.001%	98.779%
7262	WCT HOLDINGS BH	0.001%	98.780%
7263	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.781%
7264	SMK CORP	0.001%	98.782%
7265	SUPERMAX CORPOR	0.001%	98.783%
7266	GFT TECHNOLOGY	0.001%	98.784%
7267	MASTERLINK SECS	0.001%	98.785%
7268	JASMINE INTERNA	0.001%	98.786%
7269	DAI NIPPON TORY	0.001%	98.787%
7270	MEARS GROUP PLC	0.001%	98.788%
7271	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.789%
7272	LPKF LASER & EL	0.001%	98.790%
7273	AKITA DRILLING	0.001%	98.791%
7274	DIVI'S LABORATO	0.001%	98.792%
7275	BRIGHT SMART SE	0.001%	98.793%
7276	WOWOW INC	0.001%	98.794%
7277	SRE GROUP LTD	0.001%	98.795%
7278	SAGA PLC	0.001%	98.796%
7279	CHAROEN POK PHA	0.001%	98.797%
7280	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01	0.001%	98.798%
7281	CORP COMERCI SA	0.001%	98.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	KEPCO PLANT SER	0.001%	98.800%
7283	FAR EAST HOSPIT	0.001%	98.801%
7284	ESPEC CORP	0.001%	98.802%
7285	GOLD CIRCUIT EL	0.001%	98.803%
7286	SHINKO PLANTECH	0.001%	98.804%
7287	TA CHEN STAINLE	0.001%	98.805%
7288	HIRATA TECHNICA	0.001%	98.806%
7289	GUANGSHEN RAILW	0.001%	98.807%
7290	CELSIA SA ESP	0.001%	98.808%
7291	STOCKMANN OYJ A	0.001%	98.809%
7292	GREENCROSS LTD	0.001%	98.810%
7293	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.811%
7294	SIPEF(PLANT FIN	0.001%	98.812%
7295	ADDTECH AB B SH	0.001%	98.813%
7296	PANDOX AB	0.001%	98.814%
7297	SONG WON IND	0.001%	98.815%
7298	TAKUMA CO	0.001%	98.816%
7299	INTERVEST OFFIC	0.001%	98.817%
7300	DYNAPACK INTL T	0.001%	98.818%
7301	NICHIDEN CORP	0.001%	98.819%
7302	MEC COMPANY LTD	0.001%	98.820%
7303	EASTERN & ORIEN	0.001%	98.821%
7304	E2V TECHNOLOGIE	0.001%	98.822%
7305	RAJESH EXPORTS	0.001%	98.823%
7306	FREIGHTCAR AMER	0.001%	98.824%
7307	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.825%
7308	HYUNDAI ROTEM C	0.001%	98.826%
7309	MAUREL ET PROM	0.001%	98.827%
7310	EVS BROADCAST E	0.001%	98.828%
7311	ASIA VITAL COMP	0.001%	98.829%
7312	TRC COS INC COMMON STOCK USD.1	0.001%	98.830%
7313	WELCIA HOLDINGS	0.001%	98.831%
7314	PHX ENERGY SERV	0.001%	98.832%
7315	KIRKLAND S INC COMMON STOCK	0.001%	98.833%
7316	HANMI PHARM CO	0.001%	98.834%
7317	MANITOU	0.001%	98.835%
7318	RETAIL ESTATES	0.001%	98.836%
7319	VIRBAC	0.001%	98.837%
7320	CONSUN PHARMACE	0.001%	98.838%
7321	BGF RETAIL CO L	0.001%	98.839%
7322	YAKULT HONSHA C	0.001%	98.840%
7323	SHIN-ETSU POLYM	0.001%	98.841%
7324	MCMILLAN SHAKES	0.001%	98.842%
7325	KANSAI URBAN BA	0.001%	98.843%
7326	PLENUS CO	0.001%	98.844%
7327	PALFINGER AG	0.001%	98.845%
7328	DISCO CORPORATI	0.001%	98.846%
7329	AMARA RAJA BATT	0.001%	98.847%
7330	WILLDAN GROUP I	0.001%	98.848%
7331	NICHII GAKKAN C	0.001%	98.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	QINGLING MOTORS	0.001%	98.850%
7333	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.851%
7334	WYNN MACAU LTD	0.001%	98.852%
7335	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	98.853%
7336	KOTOBUKI SPIRIT	0.001%	98.854%
7337	CHINA REINSURAN	0.001%	98.855%
7338	RIPLEY CORP SA	0.001%	98.856%
7339	PARIS ORLEANS S	0.001%	98.857%
7340	LAYNE CHRISTENS	0.001%	98.858%
7341	SUNWAY REAL EST	0.001%	98.859%
7342	TAISHO PHARMACE	0.001%	98.860%
7343	SPIRE HEALTHCAR	0.001%	98.861%
7344	BEST PACIFIC IN	0.001%	98.862%
7345	GEOX S.P.A.	0.001%	98.862%
7346	GUANGDONG NAN Y	0.001%	98.863%
7347	SPEEDY HIRE PLC	0.001%	98.864%
7348	MEIKO ELECTRONI	0.001%	98.865%
7349	NATUREX	0.001%	98.866%
7350	MINISTOP CO	0.001%	98.867%
7351	REPLY SPA	0.001%	98.868%
7352	BKW ENERGIE AG	0.001%	98.869%
7353	ORACLE CORP JAP	0.001%	98.870%
7354	M DIAS BRANCO S	0.001%	98.871%
7355	INABA DENKISANG	0.001%	98.872%
7356	LAI SUN DEVELOP	0.001%	98.873%
7357	DOGAN HOLDINGS	0.001%	98.874%
7358	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	98.875%
7359	CAPE	0.001%	98.876%
7360	TAIWAN SURFACE	0.001%	98.877%
7361	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.878%
7362	BULTEN AB	0.001%	98.879%
7363	CHINA LILANG LT	0.001%	98.880%
7364	SKF AB	0.001%	98.881%
7365	SEMPERIT AG HOL	0.001%	98.882%
7366	CHINA MAPLE LEA	0.001%	98.883%
7367	CGN MEIYA POWER	0.001%	98.884%
7368	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.885%
7369	TOHO TITANIUM C	0.001%	98.886%
7370	SUNDARAM FINANC	0.001%	98.887%
7371	TOYO WHARF & W	0.001%	98.888%
7372	E INK HOLDINGS	0.001%	98.889%
7373	UMS HLDGS LTD	0.001%	98.890%
7374	SHENG SIONG GRO	0.001%	98.891%
7375	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.892%
7376	BUKIT SEMBAWNG	0.001%	98.893%
7377	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.894%
7378	ZIX CORP COMMON STOCK USD.01	0.001%	98.894%
7379	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.895%
7380	S1 CORP	0.001%	98.896%
7381	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	HOKUETSU BANK	0.001%	98.898%
7383	GOODBABY INTERN	0.001%	98.899%
7384	MEDY-TOX INC	0.001%	98.900%
7385	ZENG HSING INDL	0.001%	98.901%
7386	KITA-NIPPON BAN	0.001%	98.902%
7387	MERCURIES & ASS	0.001%	98.903%
7388	KENKO MAYONNAIS	0.001%	98.904%
7389	LPN DEVELOPMENT	0.001%	98.905%
7390	SHW AG	0.001%	98.906%
7391	T.HASEGAWA CO	0.001%	98.907%
7392	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.908%
7393	ZOOPLA PROPERTY	0.001%	98.909%
7394	SREI INFRASTRUC	0.001%	98.910%
7395	FUSO CHEMICAL C	0.001%	98.911%
7396	CHESSWOOD GROUP	0.001%	98.912%
7397	CPMC HLDGS LTD	0.001%	98.913%
7398	BEIJING URBAN C	0.001%	98.914%
7399	CUTERA INC COMMON STOCK USD.001	0.001%	98.915%
7400	FORD OTOSAN	0.001%	98.915%
7401	GLAXOSMITHKLINE	0.001%	98.916%
7402	INTL NICKEL IND	0.001%	98.917%
7403	PERSEUS MINING	0.001%	98.918%
7404	DHI GROUP INC COMMON STOCK USD.01	0.001%	98.919%
7405	GREEN CROSS HLD	0.001%	98.920%
7406	REGAL REIT	0.001%	98.921%
7407	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.922%
7408	NETUREN CO	0.001%	98.923%
7409	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	98.924%
7410	GENESIS ENERGY	0.001%	98.925%
7411	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.926%
7412	HEARTLAND NEW Z	0.001%	98.927%
7413	KWS SAAT AG	0.001%	98.928%
7414	HAN JIN TRANSPO	0.001%	98.929%
7415	QL RESOURCES BH	0.001%	98.930%
7416	WARABEYA NICHIY	0.001%	98.931%
7417	SCHAEFFLER AG P	0.001%	98.932%
7418	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.933%
7419	GMO PAYMENT GAT	0.001%	98.933%
7420	SHANGHAI DASHEN	0.001%	98.934%
7421	YAHAGI CONST CO	0.001%	98.935%
7422	GUJARAT STATE F	0.001%	98.936%
7423	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	98.937%
7424	GPO FIN INTERAC	0.001%	98.938%
7425	CHINA GREENLAND	0.001%	98.939%
7426	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.940%
7427	DAISAN BANK	0.001%	98.941%
7428	NIPPON YUSOKI C	0.001%	98.942%
7429	ECO WORLD DEVL	0.001%	98.943%
7430	UEM SUNRISE BHD	0.001%	98.944%
7431	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	98.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	TATSUTA ELEC WI	0.001%	98.946%
7433	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.947%
7434	ACE HARDWARE IN	0.001%	98.947%
7435	LUXOTTICA GROUP	0.001%	98.948%
7436	SOLIUM CAPITAL	0.001%	98.949%
7437	APT SATELLITE	0.001%	98.950%
7438	ELECOM CO LTD	0.001%	98.951%
7439	YANG MING MARIN	0.001%	98.952%
7440	AIPHONE CO	0.001%	98.953%
7441	ZAGG INC COMMON STOCK USD.001	0.001%	98.954%
7442	AP THAILAND PCL	0.001%	98.955%
7443	MIYAJI ENGINEER	0.001%	98.956%
7444	WIZZ AIR HOLDIN	0.001%	98.957%
7445	THERATECHNOLOGI	0.001%	98.958%
7446	AYGAZ	0.001%	98.959%
7447	ELIS SA	0.001%	98.960%
7448	DAIRY FARM INTL	0.001%	98.960%
7449	KURA CORPORATIO	0.001%	98.961%
7450	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.962%
7451	FOXTONS GROUP P	0.001%	98.963%
7452	RINNAI CORP	0.001%	98.964%
7453	PULSE SEISMIC	0.001%	98.965%
7454	IMMOBILIARE GRA	0.001%	98.966%
7455	TRANCOM CO, LTD	0.001%	98.967%
7456	ESPRINET SPA	0.001%	98.968%
7457	INTAGE INC	0.001%	98.969%
7458	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.970%
7459	TOCALO CO LTD	0.001%	98.971%
7460	TSURUMI MFG CO	0.001%	98.971%
7461	DATA COMMUNICAT	0.001%	98.972%
7462	MENORA MIVTACHI	0.001%	98.973%
7463	SIA REIT INC	0.001%	98.974%
7464	DASSAULT AVIATI	0.001%	98.975%
7465	KUSURI NO AOKI	0.001%	98.976%
7466	MARCO POLO DEV	0.001%	98.977%
7467	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	98.978%
7468	DOUTOR NICHIRES	0.001%	98.979%
7469	CEMENTIR S.p.A.	0.001%	98.980%
7470	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.981%
7471	ZINWELL CORP	0.001%	98.982%
7472	CHINA NATIONAL	0.001%	98.982%
7473	WASHTEC AG	0.001%	98.983%
7474	EVERLIGHT CHEMI	0.001%	98.984%
7475	ARCTIC CAT INC COMMON STOCK USD.01	0.001%	98.985%
7476	NICE INFORMATIO	0.001%	98.986%
7477	ADVTECH LTD	0.001%	98.987%
7478	TCL MULTIMEDIA	0.001%	98.988%
7479	NSD CO LTD	0.001%	98.989%
7480	MUNSUN CAPITAL	0.001%	98.990%
7481	XAAR	0.001%	98.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	CESC	0.001%	98.992%
7483	OTOKAR OTOMOTIV	0.001%	98.992%
7484	BERJAYA SPORTS	0.001%	98.993%
7485	ITALGAS SPA	0.001%	98.994%
7486	SAGAX AB	0.001%	98.995%
7487	TOKYO ROPE MFG	0.001%	98.996%
7488	VIRGIN MONEY HL	0.001%	98.997%
7489	ROBERT WALTERS	0.001%	98.998%
7490	HUADIAN POWER I	0.001%	98.999%
7491	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.000%
7492	SEIKITOKYU KOGY	0.001%	99.001%
7493	IDI INSURANCE C	0.001%	99.001%
7494	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.002%
7495	KONTRON AG	0.001%	99.003%
7496	ISELECT LTD	0.001%	99.004%
7497	CMK CORP	0.001%	99.005%
7498	PROPERTY FOR IN	0.001%	99.006%
7499	ASAHI CO LTD	0.001%	99.007%
7500	STABILUS SA	0.001%	99.008%
7501	FURUKAWA BATTER	0.001%	99.009%
7502	HANSEN TECHNOLO	0.001%	99.010%
7503	DASSAULT SYSTEM	0.001%	99.010%
7504	DELTA-GALIL IND	0.001%	99.011%
7505	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.012%
7506	TORIDOLL CORPOR	0.001%	99.013%
7507	MICRONICS JAPAN	0.001%	99.014%
7508	TAUNG GOLD INTE	0.001%	99.015%
7509	ARATA CORP	0.001%	99.016%
7510	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.017%
7511	AFFIN HLDGS BHD	0.001%	99.018%
7512	CONCORD NEW ENE	0.001%	99.018%
7513	FUJITSU KIDEN	0.001%	99.019%
7514	DIRTT ENVIRONME	0.001%	99.020%
7515	DABUR INDIA LTD	0.001%	99.021%
7516	FONTERRA SHAREH	0.001%	99.022%
7517	SIIC ENVIRONMEN	0.001%	99.023%
7518	PAYPOINT	0.001%	99.024%
7519	TEKKEN CORP	0.001%	99.025%
7520	BOSIDENG INTL H	0.001%	99.026%
7521	NICE-SYSTEMS LT	0.001%	99.027%
7522	CYBEROPTICS CORP COMMON STOCK	0.001%	99.027%
7523	CHUETSU PULP&PA	0.001%	99.028%
7524	SANSIRI PUBLIC	0.001%	99.029%
7525	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.030%
7526	REDCO PROPERTIE	0.001%	99.031%
7527	ACTRON TECHNOLO	0.001%	99.032%
7528	NISSHIN SEIFUN	0.001%	99.033%
7529	AKSA AKRILIK KI	0.001%	99.034%
7530	HIMART CO LTD	0.001%	99.035%
7531	NOJIMA CORP	0.001%	99.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.036%
7533	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.037%
7534	CHUBU SHIRYO CO	0.001%	99.038%
7535	STRAUSS GROUP L	0.001%	99.039%
7536	HANDSOME CORP	0.001%	99.040%
7537	HI SUN TECH CHI	0.001%	99.041%
7538	BEIJING NORTH S	0.001%	99.042%
7539	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.042%
7540	DAITO PHARM	0.001%	99.043%
7541	TIANGONG INTERN	0.001%	99.044%
7542	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.045%
7543	YAMAZEN CORPORA	0.001%	99.046%
7544	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.047%
7545	UOB-KAY HIAN HO	0.001%	99.048%
7546	KYOKUTO SECURIT	0.001%	99.049%
7547	TOX FREE SOLUTI	0.001%	99.050%
7548	UNIVERSAL CEMEN	0.001%	99.050%
7549	RAYSEARCH LABOR	0.001%	99.051%
7550	SERCO GROUP	0.001%	99.052%
7551	CHINA SHANSHUI	0.001%	99.053%
7552	VARDHMAN TEXTIL	0.001%	99.054%
7553	KARUR VYSYA BAN	0.001%	99.055%
7554	ELECTRA	0.001%	99.056%
7555	ENVESTNET INC COMMON STOCK	0.001%	99.057%
7556	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.057%
7557	NOVA MEASURING	0.001%	99.058%
7558	KURODA ELECTRIC	0.001%	99.059%
7559	EUROPAC PAPELES	0.001%	99.060%
7560	CHAIN STORE OKU	0.001%	99.061%
7561	PEGASUS SEWING	0.001%	99.062%
7562	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.063%
7563	FINNAIR	0.001%	99.064%
7564	BPOST SA	0.001%	99.064%
7565	INTERNATIONAL M	0.001%	99.065%
7566	KUMIAI CHEM IND	0.001%	99.066%
7567	TELEKOM MALAYSI	0.001%	99.067%
7568	SCHIBSTED ASA	0.001%	99.068%
7569	TIM PARTICIPACOES SA ADR ADR	0.001%	99.069%
7570	TT ELECTRONICS	0.001%	99.070%
7571	EIS ECZACIBASI	0.001%	99.071%
7572	COSCO CORPORATI	0.001%	99.071%
7573	ATLAS FINANCIAL	0.001%	99.072%
7574	ZENRIN CO LTD	0.001%	99.073%
7575	YOROZU CORP	0.001%	99.074%
7576	CONN S INC COMMON STOCK USD.01	0.001%	99.075%
7577	PW MEDTECH GROU	0.001%	99.076%
7578	TAEKWANG IND CO	0.001%	99.077%
7579	MPACT LIMITED	0.001%	99.078%
7580	NIHON CHOUZAI C	0.001%	99.078%
7581	GUOLIAN SECURIT	0.001%	99.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	STHREE	0.001%	99.080%
7583	SHN EXPRESSWAY	0.001%	99.081%
7584	SPIE SA	0.001%	99.082%
7585	NIPPON THOMPSON	0.001%	99.083%
7586	MOSHIMOSHI HOTL	0.001%	99.084%
7587	OPUS GROUP AB	0.001%	99.084%
7588	DEA CAPITAL SPA	0.001%	99.085%
7589	MASTER GLORY GR	0.001%	99.086%
7590	JAPFA LTD	0.001%	99.087%
7591	ICHIYOSHI SECS	0.001%	99.088%
7592	D.A. CONSORTIUM	0.001%	99.089%
7593	ASANUMA CORP	0.001%	99.090%
7594	LT GROUP INC	0.001%	99.090%
7595	CHINA STRATEGIC	0.001%	99.091%
7596	MULTI PACKAGING	0.001%	99.092%
7597	KANTO TSUKUBA B	0.001%	99.093%
7598	SHINNIHON CORP	0.001%	99.094%
7599	KOBAYASHI PHARM	0.001%	99.095%
7600	TAIHO KOGYO	0.001%	99.096%
7601	CRAWFORD & CO	0.001%	99.097%
7602	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.097%
7603	ATSUGI NYLON IN	0.001%	99.098%
7604	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.099%
7605	PLATINUM GROUP	0.001%	99.100%
7606	COSTAIN GROUP P	0.001%	99.101%
7607	CIA SANEAMENTO	0.001%	99.102%
7608	SHIN ZU SHING C	0.001%	99.103%
7609	MEGA WORLD PROP	0.001%	99.103%
7610	HONG KONG AIRCR	0.001%	99.104%
7611	KLAB INC	0.001%	99.105%
7612	SAMTY CO.LTD.	0.001%	99.106%
7613	SYSTEMAX INC COMMON STOCK USD.01	0.001%	99.107%
7614	TREVI FINANZIAR	0.001%	99.108%
7615	IMF (AUSTRALIA)	0.001%	99.108%
7616	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.109%
7617	PLAYMATES TOYS	0.001%	99.110%
7618	HELLENIC EXCH H	0.001%	99.111%
7619	SYMPHONY HLDGS	0.001%	99.112%
7620	MASISA SA	0.001%	99.113%
7621	FIAT CHRYSLER A	0.001%	99.114%
7622	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.114%
7623	MACQUARIE ATLAS	0.001%	99.115%
7624	DELEK AUTOMOTIV	0.001%	99.116%
7625	AGRITRADE RESOU	0.001%	99.117%
7626	IBERDROLA SA RT	0.001%	99.118%
7627	MEDICLINIC INTE	0.001%	99.119%
7628	NORTHERN BLIZZA	0.001%	99.120%
7629	MACAU LEGEND DE	0.001%	99.120%
7630	SINFONIA TECHNO	0.001%	99.121%
7631	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	SHRIRAM CITY UN	0.001%	99.123%
7633	EUROCASH SA	0.001%	99.124%
7634	STEIN MART INC COMMON STOCK USD.01	0.001%	99.125%
7635	UNIVERSAL ENTER	0.001%	99.125%
7636	O LUXE HOLDINGS	0.001%	99.126%
7637	REXLOT HOLDINGS	0.001%	99.127%
7638	RYOSHOKU LTD	0.001%	99.128%
7639	WPP AUNZ LTD	0.001%	99.129%
7640	CRH PLC	0.001%	99.130%
7641	ELIA SYS OPERAT	0.001%	99.130%
7642	EREGLI DEMIR CE	0.001%	99.131%
7643	NAGATANIEN CO L	0.001%	99.132%
7644	MOBILEPHONE TEL	0.001%	99.133%
7645	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.134%
7646	KENTUCKY FRIED	0.001%	99.135%
7647	ASIA PACIFIC TE	0.001%	99.135%
7648	INFOCOM CORP	0.001%	99.136%
7649	MITSUBISHI PAPE	0.001%	99.137%
7650	SVENSKA HANDELS	0.001%	99.138%
7651	ZUIKO CORP	0.001%	99.139%
7652	MIE BANK LTD/TH	0.001%	99.140%
7653	PACIFIC METALS	0.001%	99.140%
7654	MATSUI CONST CO	0.001%	99.141%
7655	BIJOU BRIGITTE	0.001%	99.142%
7656	PACK CORP	0.001%	99.143%
7657	OSAKA STEEL CO	0.001%	99.144%
7658	WILH WILHELMSEN	0.001%	99.145%
7659	MATSUDA SANGYO	0.001%	99.145%
7660	ALEXANDER FORBE	0.001%	99.146%
7661	LEASINVEST REAL	0.001%	99.147%
7662	PROSPERITY REIT	0.001%	99.148%
7663	MICHINOKU BANK	0.001%	99.149%
7664	TAIWAN STYRENE	0.001%	99.150%
7665	JAPAN AIRPORT T	0.001%	99.150%
7666	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.151%
7667	STP & I PCL-FOR	0.001%	99.152%
7668	COPEL PARANA EN	0.001%	99.153%
7669	HOCHIKI CORPORA	0.001%	99.154%
7670	HANSOL CHEMICAL	0.001%	99.155%
7671	ASAHI KOGYOSHA	0.001%	99.155%
7672	KPIT TECHNOLOGI	0.001%	99.156%
7673	EDREAMS ODIGEO	0.001%	99.157%
7674	KT SKYLIFE CO L	0.001%	99.158%
7675	SCANDI STANDARD	0.001%	99.159%
7676	TAIWAN SOGO SHI	0.001%	99.160%
7677	DEVELOPMENT SEC	0.001%	99.160%
7678	PRESIDENT SECS	0.001%	99.161%
7679	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.162%
7680	CDI CORP COMMON STOCK USD.1	0.001%	99.163%
7681	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	CHINA SILVER GR	0.001%	99.164%
7683	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.165%
7684	USEN CORP	0.001%	99.166%
7685	MITSUI + CO LTD SPONS ADR ADR	0.001%	99.167%
7686	MEDIGENE AG	0.001%	99.168%
7687	HAPPINET CORP	0.001%	99.169%
7688	SOL SPA	0.001%	99.169%
7689	TENWOW INTL HLD	0.001%	99.170%
7690	OHSHO FOOD SERV	0.001%	99.171%
7691	PHIBRO ANIMAL H	0.001%	99.172%
7692	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.173%
7693	CORP INMOBILIAR	0.001%	99.173%
7694	SAS AB	0.001%	99.174%
7695	SA SA INTL HLDG	0.001%	99.175%
7696	SHINOKEN GROUP	0.001%	99.176%
7697	INFINERA CORP	0.001%	99.177%
7698	BENEFIT ONE INC	0.001%	99.178%
7699	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.178%
7700	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.179%
7701	RICH DEVELOPMEN	0.001%	99.180%
7702	LING SEN PRECIS	0.001%	99.181%
7703	PICO FAR EAST H	0.001%	99.182%
7704	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.182%
7705	MOTA ENGIL SGPS	0.001%	99.183%
7706	TENMA CORPORATI	0.001%	99.184%
7707	INOVALIS REAL E	0.001%	99.185%
7708	DAIKOKU DENKI C	0.001%	99.186%
7709	HIDAY HIDAKA CO	0.001%	99.186%
7710	BATA INDIA LTD	0.001%	99.187%
7711	GOLDEN MEDITECH	0.001%	99.188%
7712	AJISEN CHINA HO	0.001%	99.189%
7713	YEUN CHYANG IND	0.001%	99.190%
7714	DAE DUCK ELECTR	0.001%	99.190%
7715	ESSO(FRANCAISE)	0.001%	99.191%
7716	ANICOM HOLDINGS	0.001%	99.192%
7717	NISSIN CORP	0.001%	99.193%
7718	LIU CHONG HING	0.001%	99.194%
7719	AXT INC COMMON STOCK USD.001	0.001%	99.195%
7720	BROADLEAF CO LT	0.001%	99.195%
7721	CTT-CORREIOS DE	0.001%	99.196%
7722	DAI-DAN CO	0.001%	99.197%
7723	PEMBANGUNAN P	0.001%	99.198%
7724	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.199%
7725	CHINA AEROSPACE	0.001%	99.199%
7726	HIGASHI NIHON H	0.001%	99.200%
7727	TOA CORP	0.001%	99.201%
7728	BANK HANDLOWY W	0.001%	99.202%
7729	HANA MICROELECT	0.001%	99.203%
7730	CHU KONG SHIPPI	0.001%	99.203%
7731	NETMIND FINANCI	0.001%	99.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	KURIMOTO	0.001%	99.205%
7733	SINOLINK WORLDW	0.001%	99.206%
7734	SHOEI CO LTD	0.001%	99.206%
7735	AXACTOR AB	0.001%	99.207%
7736	TUPY SA	0.001%	99.208%
7737	IWAICOSMO HLDGS	0.001%	99.209%
7738	AIRPORT CITY LT	0.001%	99.210%
7739	TUNG THIH ELECT	0.001%	99.210%
7740	SUESS MICRO TEC	0.001%	99.211%
7741	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.212%
7742	ALBANY MOLECULA	0.001%	99.213%
7743	HAICHANG HOLDIN	0.001%	99.214%
7744	MATRIX	0.001%	99.214%
7745	TAKAOKA TOKO HL	0.001%	99.215%
7746	PT PAKUWON JATI	0.001%	99.216%
7747	TAIWAN PCB TECH	0.001%	99.217%
7748	YUEXIU TRANSPOR	0.001%	99.218%
7749	HUONS CO LTD	0.001%	99.218%
7750	WONIK IPS CO LT	0.001%	99.219%
7751	GIGA SOLAR MAT	0.001%	99.220%
7752	GATEWAY DISTRIP	0.001%	99.221%
7753	GLOBE TRADE CEN	0.001%	99.221%
7754	TAMEDIA AG	0.001%	99.222%
7755	SWISSQUOTE GP H	0.001%	99.223%
7756	AA PLC	0.001%	99.224%
7757	NORTHWEST PIPE	0.001%	99.225%
7758	PARQUE ARAUCO S	0.001%	99.225%
7759	SANYO ELEC RAIL	0.001%	99.226%
7760	WIHLBORGS FASTI	0.001%	99.227%
7761	MAN SE	0.001%	99.228%
7762	HOTEL SHILLA	0.001%	99.229%
7763	TEKFEN HOLDING	0.001%	99.229%
7764	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.230%
7765	DENA CO LTD	0.001%	99.231%
7766	SHANGHAI FUDAN-	0.001%	99.232%
7767	CASETEK HOLDING	0.001%	99.232%
7768	FACC AG	0.001%	99.233%
7769	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.234%
7770	HAGIHARA INDUST	0.001%	99.235%
7771	DAIKEN CORP	0.001%	99.235%
7772	WESTGOLD RESOUR	0.001%	99.236%
7773	MALAYAN CEMENT	0.001%	99.237%
7774	MONTEA SCA	0.001%	99.238%
7775	IMASEN ELEC IND	0.001%	99.239%
7776	SIEMENS INDIA L	0.001%	99.239%
7777	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	99.240%
7778	AIXTRON SE	0.001%	99.241%
7779	CMIC HOLDINGS C	0.001%	99.242%
7780	PKP CARGO SA	0.001%	99.242%
7781	CONNECT GROUP	0.001%	99.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SANOH INDUSTRIA	0.001%	99.244%
7783	NOHMI BOSAI	0.001%	99.245%
7784	SCHALTBAU HOLDI	0.001%	99.246%
7785	NORITAKE CO	0.001%	99.246%
7786	PIOLAX CO	0.001%	99.247%
7787	CONVOY FINANCIA	0.001%	99.248%
7788	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.249%
7789	COSMO LADY CHIN	0.001%	99.249%
7790	SHIBUYA KOGYO C	0.001%	99.250%
7791	SSANGYONG CEMEN	0.001%	99.251%
7792	TOYO TANSO CO L	0.001%	99.252%
7793	SINOTRUK HONG K	0.001%	99.252%
7794	PSG GROUP LTD	0.001%	99.253%
7795	SK TELECOM	0.001%	99.254%
7796	ARROWHEAD PROR	0.001%	99.255%
7797	LOCK&LOCK CO LT	0.001%	99.255%
7798	GRAINGER TRUST	0.001%	99.256%
7799	XL AXIATA TBK P	0.001%	99.257%
7800	FIRST GEN CORPO	0.001%	99.258%
7801	FREIGHTWAYS LTD	0.001%	99.258%
7802	BATU KAWAN BHD	0.001%	99.259%
7803	TIANJIN DEVMT H	0.001%	99.260%
7804	MIMASU SEMICOND	0.001%	99.261%
7805	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.262%
7806	SYSTEX CORPORAT	0.001%	99.262%
7807	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.263%
7808	YOMIURI LAND CO	0.001%	99.264%
7809	SHREE CEMENT LT	0.001%	99.265%
7810	SSANGYONG MOTOR	0.001%	99.265%
7811	FURUSATO INDUST	0.001%	99.266%
7812	CREDITO REAL SA	0.001%	99.267%
7813	GREAT PANTHER S	0.001%	99.268%
7814	QAF LTD	0.001%	99.268%
7815	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.269%
7816	SCHIBSTED ASA	0.001%	99.270%
7817	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.271%
7818	TRENCOR	0.001%	99.271%
7819	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.272%
7820	ITC PROPERTIES	0.001%	99.273%
7821	IGG INC	0.001%	99.274%
7822	BITTIUM OYJ	0.001%	99.274%
7823	RENAISSANCE INC	0.001%	99.275%
7824	EHEALTH INC COMMON STOCK USD.001	0.001%	99.276%
7825	GET NICE HOLDIN	0.001%	99.277%
7826	LAND & HOUSE PU	0.001%	99.277%
7827	METKA SA	0.001%	99.278%
7828	VP BANK AG	0.001%	99.279%
7829	RTX TELECOM	0.001%	99.280%
7830	SVENSKA CELLULO	0.001%	99.280%
7831	VESTEL ELECTRON	0.001%	99.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	CHUKYO BANK	0.001%	99.282%
7833	GERRY WEBER INT	0.001%	99.283%
7834	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.283%
7835	BANCO COMERCIAL	0.001%	99.284%
7836	FEINTOOL INTERN	0.001%	99.285%
7837	CHINA HUISHAN D	0.001%	99.286%
7838	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.286%
7839	AKER AMERICAN S	0.001%	99.287%
7840	WALLISER KANTON	0.001%	99.288%
7841	BLOOMAGE BIOTEC	0.001%	99.289%
7842	RYODEN TRADING	0.001%	99.289%
7843	TIAN AN CHINA I	0.001%	99.290%
7844	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.291%
7845	KINGSWAY FINANC	0.001%	99.292%
7846	CHIYODA INTEGRE	0.001%	99.292%
7847	GS RETAIL CO LT	0.001%	99.293%
7848	SC ASSET CORPOR	0.001%	99.294%
7849	FORMOSAN RUBBER	0.001%	99.295%
7850	JUST RETIREMENT	0.001%	99.295%
7851	PARKSON RETAIL	0.001%	99.296%
7852	STUDIO ALICE CO	0.001%	99.297%
7853	PIK GROUP-GDR R	0.001%	99.298%
7854	HYFLUX LTD	0.001%	99.298%
7855	BASLER KTBK	0.001%	99.299%
7856	YEONG GUAN ENER	0.001%	99.300%
7857	SERVCORP	0.001%	99.301%
7858	ASCOPIAVE SPA	0.001%	99.301%
7859	SOGO MEDICAL CO	0.001%	99.302%
7860	CEMENTOS ARGOS	0.001%	99.303%
7861	STAR CRUISES LT	0.001%	99.303%
7862	MANILA WATER CO	0.001%	99.304%
7863	WESTAR ENERGY I	0.001%	99.305%
7864	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.306%
7865	HUSQVARNA AB	0.001%	99.306%
7866	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.307%
7867	JANOME SEWING M	0.001%	99.308%
7868	GRASIM INDUSTRI	0.001%	99.309%
7869	VILLAGE ROADSHO	0.001%	99.309%
7870	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.310%
7871	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.311%
7872	BELLE CORPORATI	0.001%	99.312%
7873	KOPIN CORP COMMON STOCK USD.01	0.001%	99.312%
7874	RADNET INC COMMON STOCK USD.0001	0.001%	99.313%
7875	KANAGAWA CHUO K	0.001%	99.314%
7876	ARES ALLERGY HO	0.001%	99.315%
7877	POYA CO LTD	0.001%	99.315%
7878	NEC CAPITAL SOL	0.001%	99.316%
7879	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.317%
7880	SILVER GRANT IN	0.001%	99.317%
7881	CMMB VISION HOL	0.001%	99.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SCHAFFNER HOLDI	0.001%	99.319%
7883	HARBOUR CENTRE	0.001%	99.320%
7884	FAMOUS BRANDS L	0.001%	99.320%
7885	LH FINANCIAL GR	0.001%	99.321%
7886	ZUMTOBEL AG	0.001%	99.322%
7887	PELION SA	0.001%	99.323%
7888	OKINAWA CELLULA	0.001%	99.323%
7889	MATSUI SECURITI	0.001%	99.324%
7890	GLOBAL NET LEASE INC REIT USD.01	0.001%	99.325%
7891	GL EVENTS	0.001%	99.325%
7892	MCJ CO LTD	0.001%	99.326%
7893	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.327%
7894	WILH. WILHELMSE	0.001%	99.328%
7895	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.328%
7896	BEIJING ENT MED	0.001%	99.329%
7897	UNITED ENERGY G	0.001%	99.330%
7898	TAMBURI INVESTM	0.001%	99.331%
7899	INTERPARK CORP	0.001%	99.331%
7900	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.332%
7901	UNILEVER PLC	0.001%	99.333%
7902	FIRST TRACTOR C	0.001%	99.333%
7903	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.334%
7904	MANDOM CORP	0.001%	99.335%
7905	YASUDA WAREHOUS	0.001%	99.336%
7906	TOYO SECURITIES	0.001%	99.336%
7907	IWASAKI ELECTRI	0.001%	99.337%
7908	BOLSA DE VALOR	0.001%	99.338%
7909	F-TECH INC	0.001%	99.339%
7910	ASTRO JAPAN PR	0.001%	99.339%
7911	V1 GROUP LTD	0.001%	99.340%
7912	DAIICHI KIGENSO	0.001%	99.341%
7913	GROUPE CRIT	0.001%	99.341%
7914	MARUWA CO LTD	0.001%	99.342%
7915	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.343%
7916	AOC HOLDINGS IN	0.001%	99.344%
7917	NEXT CO LTD	0.001%	99.344%
7918	UCHIDA YOKO CO	0.001%	99.345%
7919	TOKYO ENERGY&SY	0.001%	99.346%
7920	BAUER AG	0.001%	99.346%
7921	SILICONWARE PRE	0.001%	99.347%
7922	GESCO AG	0.001%	99.348%
7923	BLUEBIRD BIO IN	0.001%	99.349%
7924	TUBACEX SA	0.001%	99.349%
7925	COSLIGHT TECH I	0.001%	99.350%
7926	ASAHI ORGANIC C	0.001%	99.351%
7927	SINCERE NAVIGAT	0.001%	99.351%
7928	IHARA CHEMICAL	0.001%	99.352%
7929	HUA HONG SEMICO	0.001%	99.353%
7930	U-SHIN	0.001%	99.354%
7931	NIPPON SEISEN C	0.001%	99.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	OMAXE LTD	0.001%	99.355%
7933	TOWER SEMICONDU	0.001%	99.356%
7934	SUMIDA ELECTRIC	0.001%	99.356%
7935	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.357%
7936	MEISEI INDUSTRI	0.001%	99.358%
7937	VALUE PARTNERS	0.001%	99.359%
7938	MAIRE TECNIMONT	0.001%	99.359%
7939	GUJARAT GAS LTD	0.001%	99.360%
7940	PT PAN INDONESI	0.001%	99.361%
7941	STARTS PROCEED	0.001%	99.361%
7942	MILBON CO	0.001%	99.362%
7943	EMCORE CORP COMMON STOCK	0.001%	99.363%
7944	AMSTERDAM COMMO	0.001%	99.364%
7945	NISSEI BUILD KO	0.001%	99.364%
7946	ZHENGZHOU COAL	0.001%	99.365%
7947	SEKERBANK	0.001%	99.366%
7948	KOMATSU SEIREN	0.001%	99.366%
7949	WESTERN AREAS N	0.001%	99.367%
7950	INARI AMERTRON	0.001%	99.368%
7951	MINOR INTL	0.001%	99.368%
7952	TOYO KANETSU KK	0.001%	99.369%
7953	HOPEWELL HIGHWA	0.001%	99.370%
7954	METAWATER CO LT	0.001%	99.371%
7955	RADIUM LIFE TEC	0.001%	99.371%
7956	GERDAU SA	0.001%	99.372%
7957	SALA CORPORATIO	0.001%	99.373%
7958	REGIS HEALTHCAR	0.001%	99.373%
7959	SANY HEAVY EQUI	0.001%	99.374%
7960	GRUPO AVAL ACCI	0.001%	99.375%
7961	HARIMA CHEMICAL	0.001%	99.375%
7962	HEY SONG	0.001%	99.376%
7963	SUNPLUS TECHNOL	0.001%	99.377%
7964	KISWIRE LTD	0.001%	99.377%
7965	HISAKA WORKS LT	0.001%	99.378%
7966	JUSTSYSTEM	0.001%	99.379%
7967	DATANG INTL POW	0.001%	99.380%
7968	TOMOKU CO	0.001%	99.380%
7969	SINOSOFT TECHNO	0.001%	99.381%
7970	ORBITE TECHNOLO	0.001%	99.382%
7971	LATTICE SEMICON	0.001%	99.382%
7972	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	99.383%
7973	AVANCE GAS HOLD	0.001%	99.384%
7974	PTC INDIA LTD	0.001%	99.384%
7975	MANTRA GROUP LT	0.001%	99.385%
7976	PHARMA MAR SA	0.001%	99.386%
7977	AUBAY	0.001%	99.386%
7978	CSE GLOBAL LIMI	0.001%	99.387%
7979	51JOB INC ADR ADR USD.0001	0.001%	99.388%
7980	SAMART CORP PCL	0.001%	99.389%
7981	EVEN CONSTRUCTO	0.001%	99.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	S.M. ENTERTAINM	0.001%	99.390%
7983	FRANCE BED HOLD	0.001%	99.391%
7984	THAICOM PUBLIC	0.001%	99.391%
7985	MAXIS BHD	0.001%	99.392%
7986	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.393%
7987	MARUZEN SHOWA U	0.001%	99.393%
7988	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.394%
7989	ABOITIZ POWER C	0.001%	99.395%
7990	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.395%
7991	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.396%
7992	HOLTEK SEMICOND	0.001%	99.397%
7993	THORN GROUP LTD	0.001%	99.397%
7994	SWCC SHOWA HOLD	0.001%	99.398%
7995	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.399%
7996	KAWADA TECHNOLO	0.001%	99.399%
7997	FENIX OUTDOOR I	0.001%	99.400%
7998	PANIN FINANCIAL	0.001%	99.401%
7999	CITY LODGE HOTE	0.001%	99.401%
8000	EAST CAPITAL EX	0.001%	99.402%
8001	FORHOUSE CORP	0.001%	99.403%
8002	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.403%
8003	STARTEK INC	0.001%	99.404%
8004	DORO AB	0.001%	99.405%
8005	REJECT SHOP LTD	0.001%	99.405%
8006	HUADIAN FUXIN E	0.001%	99.406%
8007	DIVERS RES BHD	0.001%	99.407%
8008	INVESTEC PROP F	0.001%	99.407%
8009	SIGDO KOPPERS S	0.001%	99.408%
8010	ALICO INC COMMON STOCK USD1.0	0.001%	99.409%
8011	CHINA INTL MARI	0.001%	99.410%
8012	OBEROI REALTY L	0.001%	99.410%
8013	GLORIOUS PROPER	0.001%	99.411%
8014	LOTUS BAKERIES	0.001%	99.412%
8015	CHIP ENG SENG C	0.001%	99.412%
8016	SLC AGRICOLA SA	0.001%	99.413%
8017	PRIMO WATER CORP COMMON STOCK	0.001%	99.414%
8018	KAWAI MUSICAL I	0.001%	99.414%
8019	PROTO LABS INC COMMON STOCK USD.001	0.001%	99.415%
8020	HOTEL PROPERTY	0.001%	99.416%
8021	KYOWA HAKKO KIR	0.001%	99.416%
8022	CORONA CORP	0.001%	99.417%
8023	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.418%
8024	INFO SVS INTL	0.001%	99.418%
8025	ICHINEN CO LTD	0.001%	99.419%
8026	ERICSSON LM-A S	0.001%	99.420%
8027	NISSEI PLSTIC I	0.001%	99.420%
8028	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.421%
8029	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.421%
8030	KONISHI CO LTD	0.001%	99.422%
8031	5N PLUS INC.	0.001%	99.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	FRASERS HOSPITA	0.001%	99.423%
8033	CHINA MERCHANTS	0.001%	99.424%
8034	ANHUI EXPRESSWA	0.001%	99.425%
8035	KPJ HEALTHCARE	0.001%	99.425%
8036	CNQC INTERNATIO	0.001%	99.426%
8037	CENIT AG SYSTEM	0.001%	99.427%
8038	CENTRAL SPORTS	0.001%	99.427%
8039	HOUSTON WIRE &	0.001%	99.428%
8040	BOMBARDIER INC	0.001%	99.429%
8041	NICHIREKI CO LT	0.001%	99.429%
8042	NAKAMURAYA CO L	0.001%	99.430%
8043	ACBEL POLYTECH	0.001%	99.431%
8044	AUST WORLDWIDE	0.001%	99.431%
8045	TRUE NORTH COMM	0.001%	99.432%
8046	UNION BANK OF P	0.001%	99.433%
8047	TABUCHI ELECTRI	0.001%	99.433%
8048	BANPU PUBLIC CO	0.001%	99.434%
8049	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.435%
8050	SUNDRAM FASTNER	0.001%	99.435%
8051	FRASERS CENTREP	0.001%	99.436%
8052	FURUNO ELECTRIC	0.001%	99.437%
8053	SOGEFI	0.001%	99.437%
8054	UNITECH PRINTED	0.001%	99.438%
8055	MAHLE METAL LEV	0.001%	99.439%
8056	DYNAGREEN ENVIR	0.001%	99.439%
8057	TOYO CORPORATIO	0.001%	99.440%
8058	XERO LIMITED	0.001%	99.440%
8059	MINATO BANK	0.001%	99.441%
8060	SEADRILL LTD	0.001%	99.442%
8061	LECTRA SYSTEMES	0.001%	99.442%
8062	LAMPRELL PLC	0.001%	99.443%
8063	NIPPON PILLAR P	0.001%	99.444%
8064	FINOLEX INDUSTR	0.001%	99.444%
8065	INAGEYA CO LTD	0.001%	99.445%
8066	ARTNATURE INC	0.001%	99.446%
8067	DISH TV INDIA L	0.001%	99.446%
8068	QUESTERRE ENERG	0.001%	99.447%
8069	ALCONIX CORPORA	0.001%	99.448%
8070	POS MALAYSIA	0.001%	99.448%
8071	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.449%
8072	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	99.450%
8073	CIA ENERGETICA	0.001%	99.450%
8074	T & K TOKA CO L	0.001%	99.451%
8075	RIKEN KEIKI CO	0.001%	99.451%
8076	HNA HLDGS GP CO	0.001%	99.452%
8077	BANCO BTG PACTU	0.001%	99.453%
8078	ITOCHU SHOKUHIN	0.001%	99.453%
8079	CARL ZEISS MEDI	0.001%	99.454%
8080	BOER POWER HOLD	0.001%	99.455%
8081	QUABIT INMOBILI	0.001%	99.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	AGUAS ANDINAS S	0.001%	99.456%
8083	ALLAHABAD BANK	0.001%	99.457%
8084	KAGA ELECTRONIC	0.001%	99.457%
8085	GENESIS LAND DE	0.001%	99.458%
8086	NET INSIGHT	0.001%	99.458%
8087	ADCOCK INGRAM H	0.001%	99.459%
8088	ISENTIA GROUP L	0.001%	99.460%
8089	MARVELOUS AQL I	0.001%	99.460%
8090	DIOS FASTIGHETE	0.001%	99.461%
8091	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.462%
8092	CHINA EVERBRIGH	0.001%	99.462%
8093	KAMEDA SEIKA CO	0.001%	99.463%
8094	SAKAI MOVING SE	0.001%	99.464%
8095	BIRLA CORP LTD	0.001%	99.464%
8096	BELLEVUE GROUP	0.001%	99.465%
8097	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.465%
8098	ICOM INCORPORAT	0.001%	99.466%
8099	PURE TECHNOLOGI	0.001%	99.467%
8100	BETER BED HOLD	0.001%	99.467%
8101	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.468%
8102	F-SECURE OYJ	0.001%	99.469%
8103	GODO STEEL	0.001%	99.469%
8104	CHINA SUNTIEN G	0.001%	99.470%
8105	EN-JAPAN INC.	0.001%	99.470%
8106	REIS INC COMMON STOCK USD.01	0.001%	99.471%
8107	SANYO SHOKAI	0.001%	99.472%
8108	GOCOMPARE.COM G	0.001%	99.472%
8109	CHINA LNG GROUP	0.001%	99.473%
8110	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.474%
8111	SEKISUI PLASTIC	0.001%	99.474%
8112	JAPAN MEDICAL D	0.001%	99.475%
8113	MANNING + NAPIER INC COMMON STOCK USD.01	0.001%	99.475%
8114	AUSTBROKERS HLD	0.001%	99.476%
8115	NHPC LTD	0.001%	99.477%
8116	METALS X LTD	0.001%	99.477%
8117	PERSISTENT SYST	0.001%	99.478%
8118	TOKYO THEATRES	0.001%	99.479%
8119	JIMOTO HLDGS IN	0.001%	99.479%
8120	FORUS S.A.	0.001%	99.480%
8121	CHAMPION TECHNO	0.001%	99.480%
8122	CIMSA	0.001%	99.481%
8123	CENTURIA INDUST	0.001%	99.482%
8124	MEIKO NETWORK J	0.001%	99.482%
8125	MUHAK CO LTD	0.001%	99.483%
8126	SANEI ARCHITECT	0.001%	99.484%
8127	PINE CLIFF ENER	0.001%	99.484%
8128	CHORI CO LTD	0.001%	99.485%
8129	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.485%
8130	SMA SOLAR TECHN	0.001%	99.486%
8131	BRAAS MONIER BU	0.001%	99.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	NCC GROUP LTD.	0.001%	99.487%
8133	ELNUSA TBK	0.001%	99.488%
8134	WATAMI FOOD SER	0.001%	99.489%
8135	GUNNEBO AB	0.001%	99.489%
8136	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.490%
8137	NATORI CO LTD	0.001%	99.490%
8138	SUMMIT INDUSTRI	0.001%	99.491%
8139	HEIJMANS	0.001%	99.492%
8140	COOKPAD INC	0.001%	99.492%
8141	SUPALAI PCL-NVD	0.001%	99.493%
8142	JAPAN PILE CORP	0.001%	99.493%
8143	KEIYO CO	0.001%	99.494%
8144	ABC ARBITRAGE	0.001%	99.495%
8145	SUNNINGDALE TEC	0.001%	99.495%
8146	BIMB HLDGS BERH	0.001%	99.496%
8147	DAI-ICHI SEIKO	0.001%	99.497%
8148	PRICER AB	0.001%	99.497%
8149	ECLERX SERVICES	0.001%	99.498%
8150	VITROLIFE AB	0.001%	99.498%
8151	ABG SUNDAL COLL	0.001%	99.499%
8152	CITYCHAMP WATCH	0.001%	99.500%
8153	ACCURAY INC COMMON STOCK USD.001	0.001%	99.500%
8154	VS INDUSTRY BHD	0.001%	99.501%
8155	KAWASAN INDS JA	0.001%	99.501%
8156	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.502%
8157	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.503%
8158	TAKASAGO THML E	0.001%	99.503%
8159	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.504%
8160	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.504%
8161	TONAMI HOLDINGS	0.001%	99.505%
8162	LAVENDON GROUP	0.001%	99.506%
8163	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.506%
8164	WIRECARD AG	0.001%	99.507%
8165	SPCG	0.001%	99.507%
8166	VAUDOISE ASSURA	0.001%	99.508%
8167	TOA OIL CO LTD	0.001%	99.509%
8168	NATIONAL AGRICU	0.001%	99.509%
8169	ALBIS CO LTD	0.001%	99.510%
8170	TECHNOPRO HLDGS	0.001%	99.511%
8171	GL LTD	0.001%	99.511%
8172	COMMUNISIS PLC	0.001%	99.512%
8173	ROMANDE ENERGIE	0.001%	99.512%
8174	HILONG HOLDING	0.001%	99.513%
8175	TOKYO ELECTRON	0.001%	99.513%
8176	CHIYODA CO	0.001%	99.514%
8177	PASONA GROUP IN	0.001%	99.515%
8178	YORK WATER CO COMMON STOCK	0.001%	99.515%
8179	SAMSUNG ENGINEE	0.001%	99.516%
8180	AMOT INVESTMENT	0.001%	99.516%
8181	HUA HAN BIO-PHA	0.001%	99.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	RIDLEY CORP LTD	0.001%	99.518%
8183	SARTORIUS STEDI	0.001%	99.518%
8184	MIRAMAR HTEL &	0.001%	99.519%
8185	PROMOTORA DE IN	0.001%	99.519%
8186	JALUX INC	0.001%	99.520%
8187	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.521%
8188	BLUE DART EXPRE	0.001%	99.521%
8189	ASUNARO AOKI CO	0.001%	99.522%
8190	TOHO CO LTD	0.001%	99.522%
8191	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.523%
8192	CHIBA KOGYO BAN	0.001%	99.524%
8193	ASCENDAS INDIA	0.001%	99.524%
8194	BAOYE GROUP CO	0.001%	99.525%
8195	YOUYUAN INTERNA	0.001%	99.525%
8196	MEDIA PRIMA BHD	0.001%	99.526%
8197	KITO CORP	0.001%	99.526%
8198	HILTON FOOD GRO	0.001%	99.527%
8199	BRAMMER	0.001%	99.528%
8200	SINKO INDUSTRIE	0.001%	99.528%
8201	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	99.529%
8202	TSUKISHIMA KIKA	0.001%	99.529%
8203	TACHIBANA ELETE	0.001%	99.530%
8204	YUGANG INTL	0.001%	99.531%
8205	ADVANSIX INC COMMON STOCK USD.01	0.001%	99.531%
8206	NZX LTD	0.001%	99.532%
8207	SCATEC SOLAR AS	0.001%	99.532%
8208	MOBILEZONE HOLD	0.001%	99.533%
8209	NIPPON CARBIDE	0.001%	99.533%
8210	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.001%	99.534%
8211	METAIR INVESTME	0.001%	99.535%
8212	RIGHT-ON CO	0.001%	99.535%
8213	VAN DE VELDE	0.001%	99.536%
8214	HONEYS CO LTD	0.001%	99.536%
8215	VIRGIN AUSTRALI	0.001%	99.537%
8216	TUAN SING HLDGS	0.001%	99.537%
8217	MABUCHI MOTOR C	0.001%	99.538%
8218	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.001%	99.539%
8219	OROCOBRE LTD	0.001%	99.539%
8220	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.540%
8221	MITSUI MATSUSHI	0.001%	99.540%
8222	HIROSE ELECTRIC	0.001%	99.541%
8223	RAYMOND LTD	0.001%	99.541%
8224	NIPPON VALQUA I	0.001%	99.542%
8225	AMUSE INC	0.001%	99.543%
8226	AMVIG HOLDINGS	0.001%	99.543%
8227	AIZAWA SECURITI	0.001%	99.544%
8228	BIESSE	0.001%	99.544%
8229	PVR LTD	0.001%	99.545%
8230	STAMFORD LAND	0.001%	99.545%
8231	FUJI PHARM CO L	0.001%	99.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	NAUTILUS MINERA	0.001%	99.547%
8233	MOUNT GIBSON IR	0.001%	99.547%
8234	VALUETRONICS HL	0.001%	99.548%
8235	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.548%
8236	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.549%
8237	SAMSUNG CARD	0.001%	99.549%
8238	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.550%
8239	HANWHA NON-LIFE	0.001%	99.550%
8240	TA ENTERPRISE B	0.001%	99.551%
8241	FUKUSHIMA BANK	0.001%	99.552%
8242	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.552%
8243	PAN INTL INDL	0.001%	99.553%
8244	REBOSIS PROPERT	0.001%	99.553%
8245	GMR INFRASTRUCT	0.001%	99.554%
8246	BHAKTI INVESTAM	0.001%	99.554%
8247	TOENEC CORP	0.001%	99.555%
8248	FLOW TRADERS	0.001%	99.556%
8249	WOORI BANK SPON ADR ADR	0.001%	99.556%
8250	NAMYANG DAIRY P	0.001%	99.557%
8251	KEIHANSHIN RL	0.001%	99.557%
8252	MAEZAWA KASEI I	0.001%	99.558%
8253	MORGAN SINDALL	0.001%	99.558%
8254	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.559%
8255	BANCO SANTANDER CHILE ADR ADR	0.001%	99.559%
8256	YOMEISHU SEIZO	0.001%	99.560%
8257	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.561%
8258	MERITZ FINANCIA	0.001%	99.561%
8259	KROSAKI CORP	0.001%	99.562%
8260	GUN EI CHEM IND	0.001%	99.562%
8261	TAIWAN COGENERA	0.001%	99.563%
8262	HONGHUA GROUP L	0.001%	99.563%
8263	DAIKOKUTENBUSSA	0.001%	99.564%
8264	ATRIA GROUP PLC	0.001%	99.564%
8265	NEW ZEALAND OIL	0.001%	99.565%
8266	ISRA VISION AG	0.001%	99.566%
8267	ACOM CO	0.001%	99.566%
8268	ALPEN CO LTD	0.001%	99.567%
8269	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.567%
8270	BANGKOK LIFE AS	0.001%	99.568%
8271	BONHEUR ASA	0.001%	99.568%
8272	MATSUYA CO (TOK	0.001%	99.569%
8273	KITANO CONST CO	0.001%	99.569%
8274	PRONEXUS INC	0.001%	99.570%
8275	CENTRAL CHINA R	0.001%	99.570%
8276	ECORODOVIAS INF	0.001%	99.571%
8277	MOTHERCARE	0.001%	99.572%
8278	ELEC DE STRASBO	0.001%	99.572%
8279	STO AG-PREFERRE	0.001%	99.573%
8280	MORITA HOLDINGS	0.001%	99.573%
8281	SENSHUKAI CO	0.001%	99.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	TEIKOKU SEN-I C	0.001%	99.574%
8283	HO TUNG CHEMICA	0.001%	99.575%
8284	KT CORP SP ADR ADR	0.001%	99.575%
8285	RCR TOMLINSON L	0.001%	99.576%
8286	MANZ AUTOMATION	0.001%	99.577%
8287	MUCKLOW(A&J) GR	0.001%	99.577%
8288	TAKACHIHO ELECT	0.001%	99.578%
8289	CYFROWY POLSAT	0.001%	99.578%
8290	I-NET CORP	0.001%	99.579%
8291	NISSIN SUGAR HO	0.001%	99.579%
8292	PLAZZA AG REG A	0.001%	99.580%
8293	KYOKUYO CO LTD	0.001%	99.580%
8294	INDAH KIAT PULP	0.001%	99.581%
8295	COPEL PARANA EN	0.001%	99.581%
8296	SHINAGAWA FUEL	0.001%	99.582%
8297	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.582%
8298	HODOGAYA CHEMIC	0.001%	99.583%
8299	PLASTIVALOIRE	0.001%	99.584%
8300	YOULCHON CHEMIC	0.001%	99.584%
8301	CREDIT CORP GRO	0.001%	99.585%
8302	VASCULAR SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.585%
8303	OXFORD INSTRUME	0.001%	99.586%
8304	CARLSBERG BREWE	0.001%	99.586%
8305	ATOM CORPORATIO	0.001%	99.587%
8306	WONDERFUL SKY F	0.001%	99.587%
8307	ACNB CORP COMMON STOCK USD2.5	0.001%	99.588%
8308	ENERNOC INC	0.001%	99.588%
8309	COLOUR LIFE SER	0.001%	99.589%
8310	TAIHEI DENGYO	0.001%	99.589%
8311	TORISHIMA PUMP	0.001%	99.590%
8312	ENERGA SA	0.001%	99.591%
8313	PERENNIAL REAL	0.001%	99.591%
8314	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.592%
8315	CLEAR CHANNEL O	0.001%	99.592%
8316	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.593%
8317	LEIFHEIT AG	0.001%	99.593%
8318	SABANA SHARIAH	0.001%	99.594%
8319	SHINWA KAIUN	0.001%	99.594%
8320	CEGEDIM	0.001%	99.595%
8321	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.595%
8322	SCIENTEX BERHAD	0.001%	99.596%
8323	BASTIDE LE CONF	0.001%	99.596%
8324	GLOBAL YATIRIM	0.001%	99.597%
8325	CALIDA HLDG	0.001%	99.597%
8326	AHLSTROM OYJ	0.001%	99.598%
8327	G.U.D. HOLDINGS	0.001%	99.598%
8328	POSCO ICT CO LT	0.001%	99.599%
8329	ING BANK SLASKI	0.001%	99.600%
8330	MAXVALU TOKAI C	0.001%	99.600%
8331	CHINA NEW TOWN	0.001%	99.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	GENMAB A/S	0.001%	99.601%
8333	TOWER BERSAMA I	0.001%	99.602%
8334	INUI GLOBAL LOG	0.001%	99.602%
8335	PALIBURG HOLDIN	0.001%	99.603%
8336	RESTAURANT BRAN	0.001%	99.603%
8337	INDOFOOD AGRI R	0.001%	99.604%
8338	YUSHIRO CHEMICA	0.001%	99.604%
8339	MONASH IVF GRP	0.001%	99.605%
8340	CHINA ALL ACCES	0.001%	99.605%
8341	HMC INVESTMENT	0.001%	99.606%
8342	OCTODEC	0.001%	99.606%
8343	ELBIT SYSTEMS L	0.001%	99.607%
8344	TATUNG	0.001%	99.607%
8345	WELLING HOLD LT	0.001%	99.608%
8346	YTL POWER INTL	0.001%	99.608%
8347	LI PENG ENTERPR	0.001%	99.609%
8348	BEADELL RESOURC	0.001%	99.609%
8349	EVERGREEN INTL	0.001%	99.610%
8350	LUBY'S INC.	0.001%	99.610%
8351	LA DORIA SPA	0.001%	99.611%
8352	CROWN CONFECTIO	0.001%	99.612%
8353	C UYEMURA & CO	0.001%	99.612%
8354	CHINA XLX FERTI	0.001%	99.613%
8355	PROACT IT GROUP	0.001%	99.613%
8356	CARE PROPERTY I	0.001%	99.614%
8357	SAFEWAY INC	0.001%	99.614%
8358	SEPTENI CO LTD	0.001%	99.615%
8359	SICHUAN EXPRESS	0.001%	99.615%
8360	NL INDUSTRIES	0.001%	99.616%
8361	TAKEEI CORPORAT	0.001%	99.616%
8362	CANVEST ENVIRON	0.001%	99.617%
8363	HUCHEMS FINE CH	0.001%	99.617%
8364	EGUARANTEE INC.	0.001%	99.618%
8365	SHANGHAI FUDAN	0.001%	99.618%
8366	ATTACQ LTD	0.001%	99.619%
8367	ARIAKE JAPAN CO	0.001%	99.619%
8368	FUJIKURA KASEI	0.001%	99.620%
8369	CREATE SD HOLDI	0.001%	99.620%
8370	NIPPON YAKIN KO	0.001%	99.621%
8371	CHEROKEE INC COMMON STOCK USD.02	0.001%	99.621%
8372	MODERNLAND REAL	0.001%	99.622%
8373	LAOX CO	0.001%	99.622%
8374	HOLY STONE ENTE	0.001%	99.623%
8375	JAPAN TRANSCITY	0.001%	99.623%
8376	SPROTT RESOURCE	0.001%	99.624%
8377	MAEZAWA KYUSO I	0.001%	99.624%
8378	LUMAX INTERNATI	0.001%	99.625%
8379	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.625%
8380	LE NOBLE AGE	0.001%	99.626%
8381	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	FUJI CORP LTD/O	0.001%	99.627%
8383	SAC'S BAR HOLDI	0.001%	99.627%
8384	GODREJ INDUSTRI	0.001%	99.628%
8385	TOKYO RAKUTENCH	0.001%	99.628%
8386	CHINOOK ENERGY	0.001%	99.629%
8387	FALCK RENEWABLE	0.001%	99.629%
8388	COMPAGNIE DES A	0.001%	99.630%
8389	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.630%
8390	CENTRAL SEC PAT	0.001%	99.631%
8391	TAMURA TAIKO HL	0.001%	99.631%
8392	VOLT INFO SCIEN	0.001%	99.632%
8393	TOA DORO KOGYO	0.001%	99.632%
8394	COSEL CO	0.001%	99.633%
8395	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.633%
8396	HARMONIC DRIVE	0.001%	99.634%
8397	COLLINS FOOD LT	0.001%	99.634%
8398	EQT HOLDINGS LT	0.001%	99.635%
8399	KEE TAI PROPERT	0.001%	99.635%
8400	RIKEN TECHNOS C	0.001%	99.636%
8401	GEM DIAMONDS	0.000%	99.636%
8402	FARADAY TECHNOL	0.000%	99.637%
8403	BANGKOK BANK	0.000%	99.637%
8404	EXEL INDUSTRIES	0.000%	99.638%
8405	DONG AH TIRE&RU	0.000%	99.638%
8406	MAXIM POWER COR	0.000%	99.639%
8407	AROTECH CORP COMMON STOCK USD.01	0.000%	99.639%
8408	HAKUTO CO	0.000%	99.640%
8409	GRAND KOREA LEI	0.000%	99.640%
8410	DAINIPPON PHARM	0.000%	99.641%
8411	TAN CHONG MOTOR	0.000%	99.641%
8412	COSAN LOGISTICA	0.000%	99.642%
8413	CHINA ANIMATION	0.000%	99.642%
8414	SKYWAY SECURITI	0.000%	99.643%
8415	TOP FRONTIER IN	0.000%	99.643%
8416	SK SECURITIES C	0.000%	99.644%
8417	OP FINANCIAL IN	0.000%	99.644%
8418	JAPAN BUSINESS	0.000%	99.645%
8419	SINGAMAS CONTAI	0.000%	99.645%
8420	POCKET CARD CO	0.000%	99.646%
8421	HARDINGE INC	0.000%	99.646%
8422	BUMRUNGRAD HOPT	0.000%	99.647%
8423	ODELIC CO LTD	0.000%	99.647%
8424	ALMA MEDIA CORP	0.000%	99.648%
8425	TOYO KOHAN CO	0.000%	99.648%
8426	SPRING REAL EST	0.000%	99.649%
8427	CHINA SANJIANG	0.000%	99.649%
8428	SOC BAINS DE ME	0.000%	99.650%
8429	CAL-COMP ELECTR	0.000%	99.650%
8430	MITSUI HIGH TEC	0.000%	99.651%
8431	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.652%
8433	TOYO RADIATOR C	0.000%	99.652%
8434	TEST RESEARCH I	0.000%	99.653%
8435	SPEEDCAST INTL	0.000%	99.653%
8436	NITTOKU ENG CO	0.000%	99.654%
8437	TOTAL ACCESS CO	0.000%	99.654%
8438	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.655%
8439	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.655%
8440	CHINA ENERGY DE	0.000%	99.656%
8441	CJ HELLOVISION	0.000%	99.656%
8442	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.657%
8443	PNE WIND AG	0.000%	99.657%
8444	FIELDS CORP	0.000%	99.658%
8445	MICROPORT SCIEN	0.000%	99.658%
8446	ORGANO	0.000%	99.659%
8447	HONG FOK CORP	0.000%	99.659%
8448	SEQUANA	0.000%	99.660%
8449	YASHILI INTL HL	0.000%	99.660%
8450	SAWADA HOLDINGS	0.000%	99.661%
8451	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.661%
8452	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.661%
8453	ANTON OILFIELD	0.000%	99.662%
8454	ROAD KING INFRA	0.000%	99.662%
8455	UNION BANK OF I	0.000%	99.663%
8456	NIPPON CHEMIPHA	0.000%	99.663%
8457	LE BELIER	0.000%	99.664%
8458	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.664%
8459	1ST SHANGHAI IN	0.000%	99.665%
8460	QINHUANGDAO POR	0.000%	99.665%
8461	LIFETECH SCIENT	0.000%	99.666%
8462	FERRARI NV	0.000%	99.666%
8463	AMADEUS FIRE AG	0.000%	99.667%
8464	MARS ENGINEERIN	0.000%	99.667%
8465	BMTC GROUP INC	0.000%	99.668%
8466	VANTAGE INTERNA	0.000%	99.668%
8467	WMIH CORP COMMON STOCK USD.00001	0.000%	99.669%
8468	TIPTREE INC COMMON STOCK USD.001	0.000%	99.669%
8469	ENTRA ASA	0.000%	99.670%
8470	NAPHTHA ISRAEL	0.000%	99.670%
8471	DIC ASSET AG	0.000%	99.671%
8472	KYOSAN ELECTRIC	0.000%	99.671%
8473	WERELDHAVE BELG	0.000%	99.672%
8474	H+H INTERNATION	0.000%	99.672%
8475	OSTASIATISKE KO	0.000%	99.673%
8476	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.673%
8477	CIRCASSIA PHARM	0.000%	99.673%
8478	ITAB SHOP CONCE	0.000%	99.674%
8479	ROSENBAUER INTE	0.000%	99.674%
8480	GUANGZHOU AUTOM	0.000%	99.675%
8481	SAES GETTERS	0.000%	99.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	GROUP FIVE	0.000%	99.676%
8483	NIHON DEMPA KOG	0.000%	99.676%
8484	TSUTSUMI JEWELR	0.000%	99.677%
8485	SHIBUSAWA W'HOU	0.000%	99.677%
8486	TAKIRON CO	0.000%	99.678%
8487	SUMMIT R/EST HL	0.000%	99.678%
8488	BANQUE CANTONAL	0.000%	99.679%
8489	BK OF GREECE	0.000%	99.679%
8490	ROCKY BRANDS INC COMMON STOCK	0.000%	99.680%
8491	SANKYO SEIKO CO	0.000%	99.680%
8492	KOMATSU WALL IN	0.000%	99.681%
8493	PYEONG HWA AUTO	0.000%	99.681%
8494	GILLETTE INDIA	0.000%	99.681%
8495	WEST HOLDINGS C	0.000%	99.682%
8496	GRAPHITE INDIA	0.000%	99.682%
8497	IWATSUKA CONFEC	0.000%	99.683%
8498	YUME INC COMMON STOCK USD.001	0.000%	99.683%
8499	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.684%
8500	REPCO HOME FINA	0.000%	99.684%
8501	MANI INC	0.000%	99.685%
8502	DO & CO AG	0.000%	99.685%
8503	AXWAY SOFTWARE	0.000%	99.686%
8504	MITSUI HOME CO	0.000%	99.686%
8505	INDOSAT TBK PT	0.000%	99.687%
8506	JAPAN MATERIAL	0.000%	99.687%
8507	CLEAR MEDIA	0.000%	99.688%
8508	F@N COMMUNICATI	0.000%	99.688%
8509	EAGLE NICE INTE	0.000%	99.688%
8510	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.689%
8511	JAIPRAKASH ASSO	0.000%	99.689%
8512	ELDERS LTD	0.000%	99.690%
8513	BEST DENKI CO	0.000%	99.690%
8514	DEUTSCHE BANK M	0.000%	99.691%
8515	LIANHUA SUPERMA	0.000%	99.691%
8516	SPRINGLAND INTE	0.000%	99.692%
8517	LEXTAR ELECTRON	0.000%	99.692%
8518	NIPPON DENWA SH	0.000%	99.693%
8519	LAI SUN GARMENT	0.000%	99.693%
8520	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.694%
8521	FUSO PHARM	0.000%	99.694%
8522	HIRAMATSU INC	0.000%	99.694%
8523	YAMAMURA GLASS	0.000%	99.695%
8524	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.695%
8525	ASCENDIS HEALTH	0.000%	99.696%
8526	BEIJINGWEST IND	0.000%	99.696%
8527	PLANET PAYMENT	0.000%	99.697%
8528	INFORMATION SVC	0.000%	99.697%
8529	RADEX-HERAKLITH	0.000%	99.698%
8530	HONWORLD GROUP	0.000%	99.698%
8531	SHUNFENG INTL C	0.000%	99.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	KINKI NIPPON TO	0.000%	99.699%
8533	SHINAGAWA REFRA	0.000%	99.700%
8534	NAGAWA CO LTD	0.000%	99.700%
8535	HELLENIC PETROL	0.000%	99.700%
8536	KORADIOR HOLDIN	0.000%	99.701%
8537	ASX LTD	0.000%	99.701%
8538	HANSOL PAPER CO	0.000%	99.702%
8539	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.702%
8540	CYBERTAN TECHNO	0.000%	99.703%
8541	SHINKAWA	0.000%	99.703%
8542	WAH LEE INDUSTR	0.000%	99.704%
8543	ISTYLE INC	0.000%	99.704%
8544	DALIAN PORT (PD	0.000%	99.704%
8545	IC COMPANYS	0.000%	99.705%
8546	ARENA REIT	0.000%	99.705%
8547	NIPPON CONCRETE	0.000%	99.706%
8548	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.706%
8549	RHYTHM WATCH CO	0.000%	99.707%
8550	KAS BANK	0.000%	99.707%
8551	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.708%
8552	SYNTHOS SA	0.000%	99.708%
8553	RYOYO ELECTRO C	0.000%	99.709%
8554	HANJIN HEAVY IN	0.000%	99.709%
8555	NIPPON DENSETSU	0.000%	99.709%
8556	NISSUI PHARM CO	0.000%	99.710%
8557	XP POWER LTD	0.000%	99.710%
8558	KRS CORPORATION	0.000%	99.711%
8559	PROTECTOR FORSI	0.000%	99.711%
8560	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.712%
8561	CABCHARGE AUSTR	0.000%	99.712%
8562	GUANGDONG LAND	0.000%	99.713%
8563	NIPPON FINE CHE	0.000%	99.713%
8564	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.713%
8565	STRATASYS LTD	0.000%	99.714%
8566	GLACIER MEDIA I	0.000%	99.714%
8567	WAREHOUSE GROUP	0.000%	99.715%
8568	PETROPAVLOVSK	0.000%	99.715%
8569	SIOEN INDUSTRIE	0.000%	99.716%
8570	NICHIBAN CO	0.000%	99.716%
8571	GRUPO CEMENTOS	0.000%	99.716%
8572	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.717%
8573	SYNDICATE BANK	0.000%	99.717%
8574	HUDACO INDUSTRI	0.000%	99.718%
8575	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.718%
8576	NOEVIR HOLDINGS	0.000%	99.719%
8577	FINDEL	0.000%	99.719%
8578	DAEWOO SHIPBUIL	0.000%	99.720%
8579	KANADEN CORP	0.000%	99.720%
8580	TAKAMATSU CONS	0.000%	99.720%
8581	ENERGY FUELS INC COMMON STOCK	0.000%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	HIGHLIGHT COMMU	0.000%	99.721%
8583	OIL INDIA LTD	0.000%	99.722%
8584	GUJARAT FLUOROC	0.000%	99.722%
8585	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.723%
8586	MESOBLAST LTD	0.000%	99.723%
8587	ENERGIEDIENST H	0.000%	99.723%
8588	CLS HOLDINGS PL	0.000%	99.724%
8589	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.724%
8590	QGEP PARTICIPAC	0.000%	99.725%
8591	ALINCO INC	0.000%	99.725%
8592	EMPRESA NACIONA	0.000%	99.726%
8593	TRANSCOM WORLDW	0.000%	99.726%
8594	BOUSTEAD SINGAP	0.000%	99.726%
8595	CITY TELECOM (H	0.000%	99.727%
8596	DENKI KOGYO CO	0.000%	99.727%
8597	EMPRESA DE ENER	0.000%	99.728%
8598	YUSEN LOGISTICS	0.000%	99.728%
8599	AMATA CORP PUBL	0.000%	99.729%
8600	SINCERE WATCH H	0.000%	99.729%
8601	MINMETALS LAND	0.000%	99.729%
8602	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.730%
8603	EKORNES ASA	0.000%	99.730%
8604	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.731%
8605	ELANDERS AB	0.000%	99.731%
8606	DATALOGIC SPA	0.000%	99.732%
8607	UNION TOOL CO	0.000%	99.732%
8608	CHUO SPRING CO	0.000%	99.732%
8609	SUGIMOTO & CO L	0.000%	99.733%
8610	HSIN CHONG CONS	0.000%	99.733%
8611	MARUSAN SECUR	0.000%	99.734%
8612	MIDLAND REALTY	0.000%	99.734%
8613	GENKY STORES IN	0.000%	99.735%
8614	RELIGARE HEALTH	0.000%	99.735%
8615	KONAKA CO LTD	0.000%	99.735%
8616	ENKA INSAAT VE	0.000%	99.736%
8617	MAOYE INTL HOLD	0.000%	99.736%
8618	GIGPEAK INC COMMON STOCK USD.001	0.000%	99.737%
8619	CSBC CORPORATIO	0.000%	99.737%
8620	MIE KOTSU GP HL	0.000%	99.738%
8621	HIRAKAWA HEWTEC	0.000%	99.738%
8622	UNITED UTILITIE	0.000%	99.738%
8623	MONOGATARI CORP	0.000%	99.739%
8624	HAP SENG PLANTA	0.000%	99.739%
8625	MAX INDIA LTD/N	0.000%	99.740%
8626	BOURBON SA	0.000%	99.740%
8627	PLAYMATES TOY H	0.000%	99.740%
8628	AWARE INC	0.000%	99.741%
8629	INABA SEISAKUSH	0.000%	99.741%
8630	MIKUNI CORP	0.000%	99.742%
8631	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	UNISYS CORP	0.000%	99.743%
8633	NITTO SEIKO CO	0.000%	99.743%
8634	DEL MONTE PACIF	0.000%	99.743%
8635	SHANGHAI PRIME	0.000%	99.744%
8636	D'AMICO INTERNA	0.000%	99.744%
8637	MITSUI MINING C	0.000%	99.745%
8638	RH COMMON STOCK USD.0001	0.000%	99.745%
8639	KOZA ANADOLU ME	0.000%	99.745%
8640	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.746%
8641	QLIRO GROUP AB	0.000%	99.746%
8642	TAKIHYO CO LTD	0.000%	99.747%
8643	E CL SA	0.000%	99.747%
8644	ASIA POLYMER	0.000%	99.748%
8645	RM PLC	0.000%	99.748%
8646	AVON RUBBER	0.000%	99.748%
8647	VARITRONIX INTL	0.000%	99.749%
8648	CHUN YUAN STEEL	0.000%	99.749%
8649	VAISALA	0.000%	99.750%
8650	SPARX ASSET MAN	0.000%	99.750%
8651	COROMANDEL INTL	0.000%	99.750%
8652	JASA MARGA	0.000%	99.751%
8653	BIOTEST AG	0.000%	99.751%
8654	SECHE ENVIRONNE	0.000%	99.752%
8655	SONGA OFFSHORE	0.000%	99.752%
8656	NZ REFINING CO	0.000%	99.752%
8657	P S CORPORATION	0.000%	99.753%
8658	AKCANSA CIMENTO	0.000%	99.753%
8659	BELLAMY'S AUSTR	0.000%	99.754%
8660	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.754%
8661	RADISYS CORP COMMON STOCK	0.000%	99.755%
8662	ELITEGROUP COMP	0.000%	99.755%
8663	ABTERRA LTD	0.000%	99.755%
8664	INBODY CO LTD	0.000%	99.756%
8665	HANMI PHARM CO	0.000%	99.756%
8666	NIIT TECHNOLOGI	0.000%	99.757%
8667	YIZHENG CHEM FI	0.000%	99.757%
8668	NEO-NEON HOLDIN	0.000%	99.757%
8669	HONGKONG CHINES	0.000%	99.758%
8670	FANCL CORP	0.000%	99.758%
8671	CHUGAI RO CO LT	0.000%	99.759%
8672	VECTOR	0.000%	99.759%
8673	TECK RESOURCES	0.000%	99.759%
8674	BEIJING JINGNEN	0.000%	99.760%
8675	CELLNEX TELECOM	0.000%	99.760%
8676	GRUH FINANCE	0.000%	99.761%
8677	DONGWON DEVELOP	0.000%	99.761%
8678	RESILUX	0.000%	99.761%
8679	YANCHANG PETROL	0.000%	99.762%
8680	ZZZSAN-AI OIL C	0.000%	99.762%
8681	TAO HEUNG HOLDI	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	BUDIMEX	0.000%	99.763%
8683	FERREXPO PLC	0.000%	99.763%
8684	RED STAR MACALL	0.000%	99.764%
8685	LAGERCRANTZ GRO	0.000%	99.764%
8686	OLVI	0.000%	99.765%
8687	MARUBUN CORP	0.000%	99.765%
8688	ROSTELECOM OJSC	0.000%	99.765%
8689	TNPL	0.000%	99.766%
8690	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.766%
8691	RAFFLES EDUCATI	0.000%	99.767%
8692	EMPERIA HOLDING	0.000%	99.767%
8693	TAIKO BANK	0.000%	99.767%
8694	JAPAN RADIO CO	0.000%	99.768%
8695	PROLOGIS PROPER	0.000%	99.768%
8696	LAURENT-PERRIER	0.000%	99.769%
8697	BESALCO SA	0.000%	99.769%
8698	SENTUL CITY TBK	0.000%	99.769%
8699	VAN LANSCHOT NV	0.000%	99.770%
8700	KEY COFFEE INC	0.000%	99.770%
8701	NORDJYSKE BANK	0.000%	99.771%
8702	SHINKO SHOJI CO	0.000%	99.771%
8703	FOLLI FOLLIE GP	0.000%	99.771%
8704	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.772%
8705	DAISYO CORP	0.000%	99.772%
8706	NIHON ESLEAD CO	0.000%	99.772%
8707	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.773%
8708	NITTOC CONST CO	0.000%	99.773%
8709	TIVOLI A/S	0.000%	99.774%
8710	DIRECT INSURANC	0.000%	99.774%
8711	GODFREY PHILLIP	0.000%	99.774%
8712	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.775%
8713	HARUM ENERGY TB	0.000%	99.775%
8714	VINDA INTERNATI	0.000%	99.776%
8715	WING ON CO INT	0.000%	99.776%
8716	TOURISM HOLDING	0.000%	99.776%
8717	ASHIMORI INDUST	0.000%	99.777%
8718	RASA INDUSTRIES	0.000%	99.777%
8719	LIPPO CHINA RES	0.000%	99.778%
8720	CEQUENCE ENERGY	0.000%	99.778%
8721	XXL ASA	0.000%	99.778%
8722	WOORI FINANCIAL	0.000%	99.779%
8723	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.779%
8724	YAMATANE CORP N	0.000%	99.779%
8725	GEK GROUP OF CO	0.000%	99.780%
8726	ENERGY RESOURCE	0.000%	99.780%
8727	CSS INDUSTRIES	0.000%	99.781%
8728	SHIBAURA ELECTR	0.000%	99.781%
8729	CAC CORPORATION	0.000%	99.781%
8730	WILMINGTON GROU	0.000%	99.782%
8731	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	BEGA CHEESE LTD	0.000%	99.782%
8733	NICHIEI CO	0.000%	99.783%
8734	FIBRA SHOP PORT	0.000%	99.783%
8735	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.784%
8736	RAUBEX GROUP LT	0.000%	99.784%
8737	ORBIS	0.000%	99.784%
8738	KINGS TOWN CONS	0.000%	99.785%
8739	INFRAESTRUCTURA	0.000%	99.785%
8740	GLOBAL&YUASA BA	0.000%	99.786%
8741	LINEDATA SERVIC	0.000%	99.786%
8742	SINDO RICOH	0.000%	99.786%
8743	TAT HONG HOLDIN	0.000%	99.787%
8744	KOBE BUSSAN CO	0.000%	99.787%
8745	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.787%
8746	ISU CHEMICAL	0.000%	99.788%
8747	GAKKEN CO	0.000%	99.788%
8748	ASPO OYJ	0.000%	99.789%
8749	ANDHRA BANK	0.000%	99.789%
8750	KATO WORKS CO	0.000%	99.789%
8751	CHINA POWER NEW	0.000%	99.790%
8752	LONG BON INTERN	0.000%	99.790%
8753	ELECNOR SA	0.000%	99.790%
8754	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.791%
8755	DENA BANK	0.000%	99.791%
8756	HANWHA SECS	0.000%	99.791%
8757	LOW & BONAR PLC	0.000%	99.792%
8758	SHANGHAI FOSUN	0.000%	99.792%
8759	AXTEL SAB DE CV	0.000%	99.793%
8760	NOMURA CO LTD	0.000%	99.793%
8761	ID LOGISTICS GR	0.000%	99.793%
8762	CHINA FIBER OPT	0.000%	99.794%
8763	REAL INDUSTRY I	0.000%	99.794%
8764	FAITH INC	0.000%	99.794%
8765	VIEL ET COMPAGN	0.000%	99.795%
8766	ESCALADE INC COMMON STOCK	0.000%	99.795%
8767	CYIENT LIMITED	0.000%	99.796%
8768	NISHIKAWA RUBBE	0.000%	99.796%
8769	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.796%
8770	NICOX	0.000%	99.797%
8771	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.797%
8772	REALIA BUSINESS	0.000%	99.797%
8773	CLEANUP CORP	0.000%	99.798%
8774	BAY ENERGY LTD	0.000%	99.798%
8775	EL.EN. SPA	0.000%	99.798%
8776	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.799%
8777	OKK CORP	0.000%	99.799%
8778	FOURLIS S.A.	0.000%	99.800%
8779	PFSWEB INC COMMON STOCK USD.001	0.000%	99.800%
8780	HALCYON AGRI CO	0.000%	99.800%
8781	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	CIA ENERGET CEA	0.000%	99.801%
8783	ELLAKTOR SA	0.000%	99.801%
8784	ELAN MICROELECT	0.000%	99.802%
8785	MEDCO ENERGI IN	0.000%	99.802%
8786	KITAGAWA IRON W	0.000%	99.802%
8787	OSJB HOLDINGS C	0.000%	99.803%
8788	MAEDA KOSEN CO.	0.000%	99.803%
8789	ENDO LIGHTING C	0.000%	99.804%
8790	ASIA OPTICAL CO	0.000%	99.804%
8791	TOTTORI BANK	0.000%	99.804%
8792	INDS BACHOCO SA	0.000%	99.805%
8793	PUBLIC POWER CO	0.000%	99.805%
8794	CHINA DYNAMICS	0.000%	99.805%
8795	DAEKYO	0.000%	99.806%
8796	STRATTEC SECURI	0.000%	99.806%
8797	HANNSTAR BOARD	0.000%	99.806%
8798	PROTO CORP	0.000%	99.807%
8799	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.807%
8800	HIBIYA ENGINEER	0.000%	99.807%
8801	EASTERN PLATINU	0.000%	99.808%
8802	ICHIKOH INDUSTR	0.000%	99.808%
8803	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.809%
8804	MERAFE RESOURCE	0.000%	99.809%
8805	POLYMET MINING	0.000%	99.809%
8806	DEVELOPMENT CRE	0.000%	99.810%
8807	TREASURE ASA	0.000%	99.810%
8808	SCHRODER REAL E	0.000%	99.810%
8809	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.811%
8810	CTI ENGINEERING	0.000%	99.811%
8811	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.811%
8812	THERMADOR GROUP	0.000%	99.812%
8813	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.812%
8814	MONGOLIAN MININ	0.000%	99.812%
8815	REGAL HOTELS IN	0.000%	99.813%
8816	PMP COMMUNICATI	0.000%	99.813%
8817	COMTECH TELE CO	0.000%	99.813%
8818	IHH HEALTHCARE	0.000%	99.814%
8819	FLYBE GROUP PLC	0.000%	99.814%
8820	LEALEA ENTERPRI	0.000%	99.815%
8821	RUENTEX INDUSTR	0.000%	99.815%
8822	SINYI REALTY IN	0.000%	99.815%
8823	AMBASSADOR HOTE	0.000%	99.816%
8824	TECHNOVATOR INT	0.000%	99.816%
8825	WANG ON GROUP	0.000%	99.816%
8826	THAI STANLEY EL	0.000%	99.817%
8827	PLDT INC SPON ADR ADR	0.000%	99.817%
8828	LIPPO CIKARANG	0.000%	99.817%
8829	BURWILL HOLDING	0.000%	99.818%
8830	CELLCOM ISRAEL	0.000%	99.818%
8831	BUND CENTER INV	0.000%	99.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	EASTERN WATER R	0.000%	99.819%
8833	NIHON TOKUSHU T	0.000%	99.819%
8834	BING-GRAE	0.000%	99.819%
8835	EMPEROR WATCH A	0.000%	99.820%
8836	LUNG YEN LIFE S	0.000%	99.820%
8837	TARSUS GROUP PL	0.000%	99.820%
8838	MQ HOLDING AB	0.000%	99.821%
8839	KYODO PRINTING	0.000%	99.821%
8840	3M INDIA LTD	0.000%	99.821%
8841	COMMUNITY HEALT	0.000%	99.822%
8842	TOEI CO	0.000%	99.822%
8843	CLERE AG	0.000%	99.823%
8844	SUMINOE TEXTILE	0.000%	99.823%
8845	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.823%
8846	CHINA RARE EART	0.000%	99.824%
8847	OENON HOLDINGS	0.000%	99.824%
8848	SAMSON HOLDING	0.000%	99.824%
8849	MR MAX CORP	0.000%	99.825%
8850	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.825%
8851	INVICTA HOLDING	0.000%	99.825%
8852	DEPOMED INC COMMON STOCK	0.000%	99.826%
8853	STILLWATER MINI	0.000%	99.826%
8854	ITOKI CORP	0.000%	99.826%
8855	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.827%
8856	KAI YUAN HOLDIN	0.000%	99.827%
8857	TTW PUBLIC COMP	0.000%	99.827%
8858	KSB AG	0.000%	99.828%
8859	SHINYOUNG SECS	0.000%	99.828%
8860	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.828%
8861	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.829%
8862	E.ON SE SPONSORED ADR ADR	0.000%	99.829%
8863	COVER-MORE GROU	0.000%	99.829%
8864	CHEUK NANG HLDG	0.000%	99.830%
8865	GRUPO SECURITY	0.000%	99.830%
8866	CIE FINANCIER T	0.000%	99.830%
8867	ADANI ENTERPRIS	0.000%	99.831%
8868	LANDS END INC COMMON STOCK USD.01	0.000%	99.831%
8869	KJB FINANCIAL G	0.000%	99.831%
8870	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.832%
8871	VECIMA NETWORKS	0.000%	99.832%
8872	KARDEMIR KARABU	0.000%	99.832%
8873	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.833%
8874	ZEALAND PHARMA	0.000%	99.833%
8875	HIRANO TECSEED	0.000%	99.833%
8876	HANKUK CARBON C	0.000%	99.834%
8877	EARTH CHEMICAL	0.000%	99.834%
8878	KAVERI SEED CO	0.000%	99.834%
8879	PACIFIC CENTURY	0.000%	99.835%
8880	KOBE ELECTRIC R	0.000%	99.835%
8881	CROPENERGIES AG	0.000%	99.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TOKYO TEKKO CO	0.000%	99.836%
8883	DEOLEO SA	0.000%	99.836%
8884	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.836%
8885	ZENITAKA CORP	0.000%	99.837%
8886	ION BEAM APPLIC	0.000%	99.837%
8887	APPROACH RESOUR	0.000%	99.837%
8888	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.838%
8889	EZ TEC EMPREEND	0.000%	99.838%
8890	PFIZER LTD	0.000%	99.838%
8891	KECK SENG(MAL)B	0.000%	99.839%
8892	KEY TRONIC CORP COMMON STOCK	0.000%	99.839%
8893	ELECTRA CONSUME	0.000%	99.839%
8894	TELESITES SAB D	0.000%	99.840%
8895	MANGALORE REF &	0.000%	99.840%
8896	ASIA STD INTL G	0.000%	99.840%
8897	KINGMAKER FOOTW	0.000%	99.840%
8898	SEACHANGE INTL	0.000%	99.841%
8899	HILAN LTD	0.000%	99.841%
8900	ALPHA NETWORKS	0.000%	99.841%
8901	TAKISAWA MACHIN	0.000%	99.842%
8902	PARIS MIKI INC	0.000%	99.842%
8903	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.842%
8904	NICHIRIN CO LTD	0.000%	99.843%
8905	TEAM HEALTH HOLDINGS INC COMMON STOCK USD.01	0.000%	99.843%
8906	MEYER BURGER TE	0.000%	99.843%
8907	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.844%
8908	BROOKFIELD REAL	0.000%	99.844%
8909	SAPIENS INTERNA	0.000%	99.844%
8910	FJ NEXT CO LTD	0.000%	99.845%
8911	EMPEROR ENTERTA	0.000%	99.845%
8912	YOKOWO CO LTD	0.000%	99.845%
8913	TSC GROUP HOLDI	0.000%	99.846%
8914	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.846%
8915	EXCEL CO LTD	0.000%	99.846%
8916	AP EAGERS LTD	0.000%	99.847%
8917	ROYAL BAFOKENG	0.000%	99.847%
8918	YUSHIN PRECISIO	0.000%	99.847%
8919	SOFT-WORLD INTL	0.000%	99.848%
8920	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.848%
8921	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.848%
8922	STANDARD LIFE I	0.000%	99.848%
8923	TRADELINK ELECT	0.000%	99.849%
8924	CGG SA	0.000%	99.849%
8925	CGN MINING CO L	0.000%	99.849%
8926	K&O ENERGY GROU	0.000%	99.850%
8927	HWA SHIN CO	0.000%	99.850%
8928	SAM JIN PHARM	0.000%	99.850%
8929	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.851%
8930	SUMITOMO PRECIS	0.000%	99.851%
8931	NIKKO CO	0.000%	99.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	SMS MANAGEMENT	0.000%	99.852%
8933	KINKI SHARYO CO	0.000%	99.852%
8934	AUDIOCODES	0.000%	99.852%
8935	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.852%
8936	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.853%
8937	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.853%
8938	PETRA FOODS LTD	0.000%	99.853%
8939	NAKAYAMA STEEL	0.000%	99.854%
8940	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.854%
8941	MASON FINANCIAL	0.000%	99.854%
8942	CROOZ INC	0.000%	99.855%
8943	RAMI LEVI CHAIN	0.000%	99.855%
8944	CCC SA	0.000%	99.855%
8945	ANGLO-EASTN PLA	0.000%	99.856%
8946	HOOSIERS HOLDIN	0.000%	99.856%
8947	YUKEN KOGYO	0.000%	99.856%
8948	HUONS CO LTD	0.000%	99.856%
8949	MUNKSJO OYJ	0.000%	99.857%
8950	YC CO LTD	0.000%	99.857%
8951	MITSUBISHI RESE	0.000%	99.857%
8952	SAMYANG CORP	0.000%	99.858%
8953	LEAP WIRELS CVR	0.000%	99.858%
8954	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.858%
8955	LIAN BENG GROUP	0.000%	99.859%
8956	ADVEO GROUP INT	0.000%	99.859%
8957	ALPHA SYSTEMS I	0.000%	99.859%
8958	VP PLC	0.000%	99.860%
8959	BCO DESIO E BRI	0.000%	99.860%
8960	DONGYUE GROUP	0.000%	99.860%
8961	ARGO GRAPHICS I	0.000%	99.860%
8962	EVN AG	0.000%	99.861%
8963	ADDLIFE AB	0.000%	99.861%
8964	AEON CO. (M) BH	0.000%	99.861%
8965	BIG SHOPPING CE	0.000%	99.862%
8966	RION CO LTD	0.000%	99.862%
8967	ENERGY EQUITY C	0.000%	99.862%
8968	WEATHERNEWS INC	0.000%	99.863%
8969	TYMAN PLC	0.000%	99.863%
8970	NCI INC A COMMON STOCK USD.019	0.000%	99.863%
8971	YUANSHENGTAI DA	0.000%	99.863%
8972	TOEI ANIMATION	0.000%	99.864%
8973	JAMMU & KASHMIR	0.000%	99.864%
8974	UNITED SPIRITS	0.000%	99.864%
8975	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.865%
8976	TAIWAN LAND DEV	0.000%	99.865%
8977	HANKUK PAPER MF	0.000%	99.865%
8978	MITSUUROKO CO L	0.000%	99.865%
8979	ANADOLU SIGORTA	0.000%	99.866%
8980	KYOBO SECURITIE	0.000%	99.866%
8981	BASWARE OYJ	0.000%	99.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	BANK BUKOPIN PT	0.000%	99.867%
8983	SABATE DIOSOS	0.000%	99.867%
8984	ABLYNX NV	0.000%	99.867%
8985	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.868%
8986	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.868%
8987	ATENOR	0.000%	99.868%
8988	DECMIL GROUP LT	0.000%	99.868%
8989	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.869%
8990	SEMCON AB	0.000%	99.869%
8991	MICROBIO CO LTD	0.000%	99.869%
8992	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.870%
8993	NISHIMATSUYA CH	0.000%	99.870%
8994	NAGANO BANK	0.000%	99.870%
8995	SHENGJING BANK	0.000%	99.870%
8996	STREET CAPITAL	0.000%	99.871%
8997	GCA SAVVIAN COR	0.000%	99.871%
8998	FURSYS	0.000%	99.871%
8999	ABILITY ENTERPR	0.000%	99.872%
9000	CROMPTON GREAVE	0.000%	99.872%
9001	SARKUYSAN ELEKT	0.000%	99.872%
9002	NIPPON CHEM IND	0.000%	99.872%
9003	TMK PAO GDR REG S GDR	0.000%	99.873%
9004	RECRM RESEARCH	0.000%	99.873%
9005	TOMATO BANK LTD	0.000%	99.873%
9006	ENERGY RECOVERY INC COMMON STOCK USD.001	0.000%	99.874%
9007	OTSUKA KAGU	0.000%	99.874%
9008	SUNLAND GROUP L	0.000%	99.874%
9009	PACIFIC ONLINE	0.000%	99.874%
9010	QUALITAS CONTOL	0.000%	99.875%
9011	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	99.875%
9012	MORY INDUSTRIES	0.000%	99.875%
9013	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.876%
9014	KURIYAMA HOLDIN	0.000%	99.876%
9015	L&K ENGINEERING	0.000%	99.876%
9016	CAN DO CO LTD	0.000%	99.876%
9017	PARTNERS REAL E	0.000%	99.877%
9018	UCO BANK	0.000%	99.877%
9019	SAMCHULLY	0.000%	99.877%
9020	KAROON GAS AUST	0.000%	99.878%
9021	DAIDOH	0.000%	99.878%
9022	FAR LTD	0.000%	99.878%
9023	KASEN INTERNATI	0.000%	99.878%
9024	TRANSACTION CAP	0.000%	99.879%
9025	CLARK INC COMMO	0.000%	99.879%
9026	BANRO CORPORATI	0.000%	99.879%
9027	DIALIGHT PLC	0.000%	99.880%
9028	TOTAL GABON	0.000%	99.880%
9029	EL PUERTO DE LI	0.000%	99.880%
9030	REAL NUTRICEUTI	0.000%	99.880%
9031	KNOW IT AB	0.000%	99.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ELMOS SEMICONDU	0.000%	99.881%
9033	NRW HOLDINGS LT	0.000%	99.881%
9034	MORTGAGE CHOICE	0.000%	99.881%
9035	RATCHABURI ELEC	0.000%	99.882%
9036	PRG-SCHULTZ INT	0.000%	99.882%
9037	FUJI CORP/MIYAG	0.000%	99.882%
9038	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.883%
9039	GILAT SATELLITE	0.000%	99.883%
9040	ALARKO HOLDINGS	0.000%	99.883%
9041	UNITY OPTO TECH	0.000%	99.883%
9042	COLLECTION HOUS	0.000%	99.884%
9043	SERVICE STREAM	0.000%	99.884%
9044	KANGDA INTERNAT	0.000%	99.884%
9045	MIVTACH SHAMIR	0.000%	99.885%
9046	ES-CON JAPAN LT	0.000%	99.885%
9047	S&T AG	0.000%	99.885%
9048	DAIICHI KENSETS	0.000%	99.885%
9049	EASY BIO INC	0.000%	99.886%
9050	TAINAN ENTERPRI	0.000%	99.886%
9051	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.886%
9052	TAMA HOME CO LT	0.000%	99.886%
9053	YAC CO LTD	0.000%	99.887%
9054	TOWER LTD	0.000%	99.887%
9055	KOATSU GAS KOGY	0.000%	99.887%
9056	WHA CORP PCL	0.000%	99.888%
9057	TOM TAILOR HOLD	0.000%	99.888%
9058	SOCAM DEVELOPME	0.000%	99.888%
9059	AMIYAKI TEI CO	0.000%	99.888%
9060	BAYSIDE LAND CO	0.000%	99.889%
9061	CHONGQING MACHI	0.000%	99.889%
9062	TOMOE CORP	0.000%	99.889%
9063	TOSHO CO LTD	0.000%	99.889%
9064	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.890%
9065	BANGKOK AVIAT F	0.000%	99.890%
9066	TV AZTECA	0.000%	99.890%
9067	VITEC GROUP	0.000%	99.890%
9068	GRUPO FAMSA SA	0.000%	99.891%
9069	ALKANE RESOURCE	0.000%	99.891%
9070	SUGIH ENERGY TB	0.000%	99.891%
9071	PRESTIGE ESTATE	0.000%	99.892%
9072	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.892%
9073	ASIA FINANCIAL	0.000%	99.892%
9074	AVIC INTL HOLD	0.000%	99.892%
9075	THERAVANCE BIOP	0.000%	99.893%
9076	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.893%
9077	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.893%
9078	CODAN LTD	0.000%	99.893%
9079	AKSIGORTA AS	0.000%	99.894%
9080	CHINA FINANCIAL	0.000%	99.894%
9081	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	EIDAI CO.LTD.	0.000%	99.894%
9083	ZUKEN INC	0.000%	99.895%
9084	MITO SECURITIES	0.000%	99.895%
9085	SOCOVESA SA	0.000%	99.895%
9086	CAIRO COMMUNICA	0.000%	99.896%
9087	DAIDO KOGYO CO	0.000%	99.896%
9088	TOMOE ENGINEERI	0.000%	99.896%
9089	POLETOWIN PITCR	0.000%	99.896%
9090	CERAGON NETWORK	0.000%	99.897%
9091	SRV GROUP OYJ	0.000%	99.897%
9092	SHOEI FOODS COR	0.000%	99.897%
9093	TOYO ELECTRIC	0.000%	99.897%
9094	REGIONAL CONT L	0.000%	99.898%
9095	FERROLIGAS FERB	0.000%	99.898%
9096	CW GROUP HLDGS	0.000%	99.898%
9097	RINGER HUT CO L	0.000%	99.898%
9098	UNITECH LIMITED	0.000%	99.899%
9099	ADCORP HLDGS	0.000%	99.899%
9100	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.899%
9101	MOROZOFF LIMITE	0.000%	99.899%
9102	SEVERFIELD-ROWE	0.000%	99.900%
9103	SAFETY GODOWN C	0.000%	99.900%
9104	SHIMOJIMA CO LT	0.000%	99.900%
9105	GREEN CROSS COR	0.000%	99.900%
9106	GRUPPO MUTUIONL	0.000%	99.901%
9107	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.901%
9108	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.901%
9109	DAEJAN HOLDINGS	0.000%	99.902%
9110	AFRICA ISRAEL P	0.000%	99.902%
9111	ARROW GLOBAL GR	0.000%	99.902%
9112	NEW HOPE CORP	0.000%	99.902%
9113	OVERSEAS CHINES	0.000%	99.903%
9114	NSL LTD	0.000%	99.903%
9115	HY LOK	0.000%	99.903%
9116	AIRPORT FACILIT	0.000%	99.903%
9117	VICTORIA PARK A	0.000%	99.904%
9118	COMPANHIA DE GA	0.000%	99.904%
9119	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.904%
9120	ONOKEN CO LTD	0.000%	99.904%
9121	NATURAL ALTERNT	0.000%	99.905%
9122	ROBINSON DEPT S	0.000%	99.905%
9123	CHUNGHWA PICTUR	0.000%	99.905%
9124	BILLABONG INTER	0.000%	99.905%
9125	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	99.906%
9126	HAGIWARA ELECTR	0.000%	99.906%
9127	FORTIS HLTH (IN	0.000%	99.906%
9128	ASESOR DE ACTIV	0.000%	99.906%
9129	PIPAVAV DEFENCE	0.000%	99.907%
9130	DY CORP	0.000%	99.907%
9131	HANEDA ZENITH H	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.907%
9133	CREATE RESTAURA	0.000%	99.908%
9134	WOONGJIN THINKB	0.000%	99.908%
9135	CRAWFORD & CO	0.000%	99.908%
9136	MK RESTAURANT G	0.000%	99.908%
9137	ITFOR INC	0.000%	99.909%
9138	EUGENE INVS&SEC	0.000%	99.909%
9139	AES GENER SA	0.000%	99.909%
9140	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.909%
9141	AKTIA BANK OYJ	0.000%	99.910%
9142	IMPERIAL HOTEL	0.000%	99.910%
9143	GLADSTONE LAND CORP REIT USD.001	0.000%	99.910%
9144	BANK INTERNASIO	0.000%	99.910%
9145	AEON CREDIT SER	0.000%	99.911%
9146	DUSTIN GROUP AB	0.000%	99.911%
9147	COSCO HOLDINGS	0.000%	99.911%
9148	BANCO DE BOGOTA	0.000%	99.911%
9149	LUBELSKI WEGIEL	0.000%	99.912%
9150	GR ED L'ESPRESS	0.000%	99.912%
9151	KOZA ALTIN ISLE	0.000%	99.912%
9152	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.912%
9153	LANDING INTL DE	0.000%	99.913%
9154	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.913%
9155	NITTO KOHKI CO	0.000%	99.913%
9156	YAIZU SUISANKAG	0.000%	99.913%
9157	BasicNet S.p.A.	0.000%	99.914%
9158	SAKAI OVEX CO L	0.000%	99.914%
9159	BRAEMAR SHIPPIN	0.000%	99.914%
9160	TOBU STORE CO L	0.000%	99.914%
9161	OYO CORPORATION	0.000%	99.915%
9162	DONGWON INDUSTR	0.000%	99.915%
9163	WORLDLINE	0.000%	99.915%
9164	WIJAYA KARYA	0.000%	99.915%
9165	INTER PARFUMS	0.000%	99.916%
9166	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.916%
9167	LAURA ASHLEY HO	0.000%	99.916%
9168	IRC LIMITED	0.000%	99.916%
9169	ALROV PROPERTIE	0.000%	99.917%
9170	ACAL	0.000%	99.917%
9171	MORITO CO	0.000%	99.917%
9172	PC TEL INC COMMON STOCK USD.001	0.000%	99.917%
9173	ANF IMMOBILIER	0.000%	99.918%
9174	COCA-COLA ICECE	0.000%	99.918%
9175	S&T DYNAMICS CO	0.000%	99.918%
9176	UTD PLANTATION	0.000%	99.918%
9177	ADANI TRANSMISS	0.000%	99.919%
9178	SITOY GROUP HLD	0.000%	99.919%
9179	ECHELON FINANCI	0.000%	99.919%
9180	KAWASUMI LABS I	0.000%	99.919%
9181	CHEVALIER INTL	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.920%
9183	JUNGFRAUBAHN HL	0.000%	99.920%
9184	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.920%
9185	ASIA CEMENT CHI	0.000%	99.920%
9186	NICHIA STEEL WO	0.000%	99.921%
9187	HALOWS CO LTD	0.000%	99.921%
9188	PT SEMEN CIBINO	0.000%	99.921%
9189	ECKERT & ZIEGLE	0.000%	99.921%
9190	FUJI KIKO CO LT	0.000%	99.922%
9191	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.000%	99.922%
9192	NATURES SUNSHIN	0.000%	99.922%
9193	INVESTORE PROP	0.000%	99.922%
9194	PEET LIMITED	0.000%	99.923%
9195	ZHUHAI HLDGS IN	0.000%	99.923%
9196	ZUG ESTATES HLD	0.000%	99.923%
9197	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.923%
9198	MYSTATE LTD	0.000%	99.924%
9199	INTL PAPER	0.000%	99.924%
9200	SAMSE SA	0.000%	99.924%
9201	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.924%
9202	DAIHATSU DIESEL	0.000%	99.924%
9203	MUGEN ESTATE CO	0.000%	99.925%
9204	SELVAAG BOLIG A	0.000%	99.925%
9205	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.925%
9206	FUTURE SYSTEMS	0.000%	99.925%
9207	CONTROL4 CORP COMMON STOCK USD.0001	0.000%	99.926%
9208	KEPPEL TELECOM&	0.000%	99.926%
9209	TOHOKU BANK	0.000%	99.926%
9210	ZIGNAGO VETRO S	0.000%	99.926%
9211	ZIJIN MINING GR	0.000%	99.927%
9212	ALTEK CORP	0.000%	99.927%
9213	SRI SPORTS LIMI	0.000%	99.927%
9214	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.927%
9215	INDUSTRIAL BLDG	0.000%	99.927%
9216	YUNNAN WATER IN	0.000%	99.928%
9217	SAKATA INX CORP	0.000%	99.928%
9218	DAPHNE INTERNA	0.000%	99.928%
9219	MEDUSA MINING L	0.000%	99.928%
9220	SHIHLIN ELEC &	0.000%	99.929%
9221	OPTEX COMPANY	0.000%	99.929%
9222	ST. IVES PLC	0.000%	99.929%
9223	BLUE SQUARE REA	0.000%	99.929%
9224	CARLO CAVAZZI H	0.000%	99.929%
9225	NISSEI ASB MACH	0.000%	99.930%
9226	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.930%
9227	SURYA CITRA MED	0.000%	99.930%
9228	OHASHI TECHNICA	0.000%	99.930%
9229	CASTINGS	0.000%	99.931%
9230	HONG LEONG ASIA	0.000%	99.931%
9231	ELECTRICITY GEN	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	PALADIN ENERGY	0.000%	99.931%
9233	KG CHEMICAL COR	0.000%	99.931%
9234	IFG GROUP PLC	0.000%	99.932%
9235	PHOENIX SATELLI	0.000%	99.932%
9236	WIN HANVERKY HO	0.000%	99.932%
9237	CHUANGS CONS IN	0.000%	99.932%
9238	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.933%
9239	TPV TECHNOLOGY	0.000%	99.933%
9240	ASIA SATELLITE	0.000%	99.933%
9241	POLYTEC ASSET H	0.000%	99.933%
9242	KYERYONG CONST	0.000%	99.933%
9243	INDUSTRIA REIT	0.000%	99.934%
9244	CSG LIMITED	0.000%	99.934%
9245	KOREA TECH BANK	0.000%	99.934%
9246	SUZLON ENERGY L	0.000%	99.934%
9247	SUDAMERICANA VA	0.000%	99.935%
9248	KESORAM INDUSTR	0.000%	99.935%
9249	CHORUS LTD ADR ADR	0.000%	99.935%
9250	CARE.COM INC COMMON STOCK USD.001	0.000%	99.935%
9251	MISAWA HOMES HO	0.000%	99.935%
9252	SCOPE METALS GR	0.000%	99.936%
9253	SEKISUI JUSHI C	0.000%	99.936%
9254	RENTIAN TECHNOL	0.000%	99.936%
9255	GULF MARINE SER	0.000%	99.936%
9256	ELRON ELECTRONI	0.000%	99.937%
9257	AREZZO INDUSTRI	0.000%	99.937%
9258	VICTORY CITY IN	0.000%	99.937%
9259	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.937%
9260	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.937%
9261	YANGARRA RESOUR	0.000%	99.938%
9262	MUTOW CO LTD	0.000%	99.938%
9263	IMPEXMETAL	0.000%	99.938%
9264	KYUNGBANG LTD	0.000%	99.938%
9265	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.938%
9266	DAISHINKU CORP	0.000%	99.939%
9267	IMMOBEL	0.000%	99.939%
9268	PT MULTIPLOAR C	0.000%	99.939%
9269	MANDARIN ORIENT	0.000%	99.939%
9270	BAKER TECHNOLOG	0.000%	99.939%
9271	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.940%
9272	CHINA OVERSEAS	0.000%	99.940%
9273	CIA ENERGETICA	0.000%	99.940%
9274	NAGARJUNA FERTI	0.000%	99.940%
9275	ENEA AB	0.000%	99.941%
9276	DISTELL GROUP L	0.000%	99.941%
9277	SEJONG INDUSTRI	0.000%	99.941%
9278	ADVAN CO LTD	0.000%	99.941%
9279	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.941%
9280	WAKACHIKU CONST	0.000%	99.942%
9281	CEDAR WOODS PRO	0.000%	99.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	FOX WIZEL LTD	0.000%	99.942%
9283	JOHN LAING GROU	0.000%	99.942%
9284	KONDOTEC INC	0.000%	99.942%
9285	FAR EAST ORCH	0.000%	99.943%
9286	MBK PCL	0.000%	99.943%
9287	FIRST STEAMSHIP	0.000%	99.943%
9288	HOME INVEST BEL	0.000%	99.943%
9289	COCO'S JAPAN CO	0.000%	99.943%
9290	AGV PRODUCTS	0.000%	99.944%
9291	CARDNO LIMITED	0.000%	99.944%
9292	FULLER SMITH &	0.000%	99.944%
9293	FLEURY MICHON	0.000%	99.944%
9294	CARLIT HOLDINGS	0.000%	99.944%
9295	DAEHAN STEEL CO	0.000%	99.945%
9296	NVC LIGHTING HO	0.000%	99.945%
9297	MELBOURNE IT	0.000%	99.945%
9298	COOPER ENERGY L	0.000%	99.945%
9299	NORCROS PLC	0.000%	99.945%
9300	SINO GRANDNESS	0.000%	99.946%
9301	TODA KOGYO CORP	0.000%	99.946%
9302	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.946%
9303	GDI PROPERTY GR	0.000%	99.946%
9304	MYOB GROUP LTD	0.000%	99.946%
9305	NISSHIN FUDOSAN	0.000%	99.947%
9306	AEROPORTO VENEZ	0.000%	99.947%
9307	HFA HOLDINGS LI	0.000%	99.947%
9308	KOMEHYO	0.000%	99.947%
9309	R.E.A. HOLDINGS	0.000%	99.947%
9310	FREQUENCY ELEC	0.000%	99.948%
9311	TOPPS TILES	0.000%	99.948%
9312	TSUI WAH HOLDIN	0.000%	99.948%
9313	HONG KONG FERRY	0.000%	99.948%
9314	HOGG ROBINSON G	0.000%	99.948%
9315	SALEM COMM CORP	0.000%	99.949%
9316	KERRY TJ LOGIST	0.000%	99.949%
9317	NIHON PLAST CO	0.000%	99.949%
9318	SNAI SPA	0.000%	99.949%
9319	SELCUK ECZA DEP	0.000%	99.949%
9320	PANASONIC INDU	0.000%	99.949%
9321	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.950%
9322	VILLA WORLD LTD	0.000%	99.950%
9323	BEST BRIDAL INC	0.000%	99.950%
9324	VINA CONCHA Y T	0.000%	99.950%
9325	KAPSCH TRAFFICC	0.000%	99.950%
9326	AICHI TOKEI DEN	0.000%	99.951%
9327	HOTELES CITY EX	0.000%	99.951%
9328	FAR EAST HOLDIN	0.000%	99.951%
9329	GENERATION HEAL	0.000%	99.951%
9330	POLY CULTURE GR	0.000%	99.951%
9331	INFOMEDIA	0.000%	99.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	COVISINT CORP COMMON STOCK	0.000%	99.952%
9333	SHOFU INC	0.000%	99.952%
9334	TRINITY LTD	0.000%	99.952%
9335	CORP BANK	0.000%	99.952%
9336	K1 VENTURES LTD	0.000%	99.952%
9337	SUNCALL CORP	0.000%	99.953%
9338	NORWEGIAN PROPE	0.000%	99.953%
9339	SANTOS BRASIL P	0.000%	99.953%
9340	KINTETSU DPT ST	0.000%	99.953%
9341	TWIN DISC INC COMMON STOCK	0.000%	99.953%
9342	MJ GLEESON PLC	0.000%	99.954%
9343	ASKUL	0.000%	99.954%
9344	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.954%
9345	MINGFA GROUP	0.000%	99.954%
9346	TILT RENEWABLES	0.000%	99.954%
9347	BSL CORPORATION	0.000%	99.954%
9348	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.955%
9349	IMAGI INTERNATI	0.000%	99.955%
9350	KLOVERN AB B SH	0.000%	99.955%
9351	LIFESTYLE CHINA	0.000%	99.955%
9352	KATHMANDU HOLDI	0.000%	99.955%
9353	VIVA INDUSTRIAL	0.000%	99.956%
9354	BARON DE LEY	0.000%	99.956%
9355	GRANDVISION BV	0.000%	99.956%
9356	LUMENS CO LTD	0.000%	99.956%
9357	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.956%
9358	GLAXO SMITHKLIN	0.000%	99.956%
9359	TOSHO PRINTING	0.000%	99.957%
9360	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.957%
9361	SEED CO LTD/TOK	0.000%	99.957%
9362	KOHSOKU CORP	0.000%	99.957%
9363	HIROSHIMA ELEC	0.000%	99.957%
9364	TRIFAST PLC	0.000%	99.957%
9365	SURYA SEMESTA I	0.000%	99.958%
9366	DICKSON CONCEPT	0.000%	99.958%
9367	AINSWORTH GAME	0.000%	99.958%
9368	HKSCAN OYJ	0.000%	99.958%
9369	TK DEVELOPMENT	0.000%	99.958%
9370	PRECIOUS SHIPPI	0.000%	99.958%
9371	REFRESCO GROUP	0.000%	99.959%
9372	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.959%
9373	KPX CHEMICAL	0.000%	99.959%
9374	MARFIN FINANCIA	0.000%	99.959%
9375	April Group	0.000%	99.959%
9376	MINERA FRISCO S	0.000%	99.960%
9377	TBK Co., Ltd.	0.000%	99.960%
9378	ASPIAL CORP	0.000%	99.960%
9379	MINEROS S.A.	0.000%	99.960%
9380	EUROTECH SPA	0.000%	99.960%
9381	GUARARAPES CONF	0.000%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	EZRA HOLDINGS	0.000%	99.961%
9383	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.961%
9384	BANYAN TREE HOL	0.000%	99.961%
9385	YONDENKO CORP	0.000%	99.961%
9386	KOREAN AIR LINE	0.000%	99.961%
9387	COLABOR GROUP I	0.000%	99.961%
9388	KAWASHO GECOSS	0.000%	99.961%
9389	RENOWN D'URBAN	0.000%	99.962%
9390	OZFOREX GROUP L	0.000%	99.962%
9391	EASTMAIN RES IN	0.000%	99.962%
9392	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.962%
9393	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.962%
9394	HUA ENG WIRE&CA	0.000%	99.962%
9395	SILICON INTEG S	0.000%	99.963%
9396	SHIDAX CORP	0.000%	99.963%
9397	JMS CO	0.000%	99.963%
9398	VIOHALCO SA	0.000%	99.963%
9399	ORIGIN ELECTRIC	0.000%	99.963%
9400	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.963%
9401	PINGUELY-HAULOT	0.000%	99.964%
9402	LINK NET TBK PT	0.000%	99.964%
9403	HAGOROMO FOODS	0.000%	99.964%
9404	TOFAS TURK OTOM	0.000%	99.964%
9405	FLUIDRA SA	0.000%	99.964%
9406	TECHNOTRANS AG	0.000%	99.964%
9407	LAKSHMI VILAS B	0.000%	99.965%
9408	CRISIL LTD	0.000%	99.965%
9409	ITC CORP	0.000%	99.965%
9410	GATEWAY LIFESTY	0.000%	99.965%
9411	HOKKAI CAN CO	0.000%	99.965%
9412	CHINA LOTSYNERG	0.000%	99.965%
9413	TAIKO PHARMACEU	0.000%	99.966%
9414	NEW YORK & CO I	0.000%	99.966%
9415	IPE GROUP LTD	0.000%	99.966%
9416	RATTANINDIA	0.000%	99.966%
9417	PADDY POWER BET	0.000%	99.966%
9418	AGORA	0.000%	99.966%
9419	INTEVAC INC	0.000%	99.966%
9420	OSAKA ORGANIC C	0.000%	99.967%
9421	BSQUARE CORP COMMON STOCK	0.000%	99.967%
9422	SANYO HOUSING N	0.000%	99.967%
9423	INABATA & CO	0.000%	99.967%
9424	SOUNDWILL HOLDI	0.000%	99.967%
9425	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.967%
9426	DONGBU SECURITI	0.000%	99.968%
9427	OXLEY HOLDINGS	0.000%	99.968%
9428	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.968%
9429	ASHTROM PROPERT	0.000%	99.968%
9430	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.968%
9431	BORYUNG PHARM	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	GRUPO ARGOS SA	0.000%	99.968%
9433	RECKON LTD	0.000%	99.969%
9434	ENERCHINA HOLDI	0.000%	99.969%
9435	YINSON HOLDINGS	0.000%	99.969%
9436	FUJISASH CO LTD	0.000%	99.969%
9437	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.969%
9438	REDKNEE SOLUTIO	0.000%	99.969%
9439	OHB SE	0.000%	99.970%
9440	FORTRESS PAPER	0.000%	99.970%
9441	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.970%
9442	EXETER RESOURCE	0.000%	99.970%
9443	CENTURIA METROP	0.000%	99.970%
9444	EQUITY FIN HOLD	0.000%	99.970%
9445	APN OUTDOOR GRO	0.000%	99.970%
9446	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.971%
9447	HOKUETSU INDS C	0.000%	99.971%
9448	CHINA PUBLIC PR	0.000%	99.971%
9449	ARGAN SA	0.000%	99.971%
9450	ZHONG AN REAL E	0.000%	99.971%
9451	DECEUNINCK	0.000%	99.971%
9452	WEE HUR HOLDING	0.000%	99.971%
9453	CONTINENTAL HLD	0.000%	99.972%
9454	FDM GROUP PLC	0.000%	99.972%
9455	HEIDELBERGCEMEN	0.000%	99.972%
9456	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.972%
9457	KIMOTO CO LTD	0.000%	99.972%
9458	WARTECK INVEST	0.000%	99.972%
9459	DARFON ELECTRON	0.000%	99.972%
9460	SADBHAV ENGINEE	0.000%	99.973%
9461	HANJIN HEAVY IN	0.000%	99.973%
9462	MEITO SANGYO CO	0.000%	99.973%
9463	AVIANCA HOLDING	0.000%	99.973%
9464	TAKE AND GIVE	0.000%	99.973%
9465	SANYO TRADING C	0.000%	99.973%
9466	CALEDONIA MININ	0.000%	99.973%
9467	GAJAH TUNGGAL	0.000%	99.974%
9468	THE BASIC HOUSE	0.000%	99.974%
9469	SUNG KWANG BEND	0.000%	99.974%
9470	ALMADEN MINERAL	0.000%	99.974%
9471	CHINA ELEC OPTI	0.000%	99.974%
9472	ALBARAKA TURK K	0.000%	99.974%
9473	SHENGUAN HOLDIN	0.000%	99.974%
9474	ACS ACTIVIDADES	0.000%	99.975%
9475	CROCODILE GARME	0.000%	99.975%
9476	NAM CHEONG LIMI	0.000%	99.975%
9477	UNITED MICROELECTRON SP ADR ADR	0.000%	99.975%
9478	BIO PAPPEL SAB	0.000%	99.975%
9479	CHINA GREAT STA	0.000%	99.975%
9480	WATAHAN & CO LT	0.000%	99.975%
9481	KIAN JOO CAN FC	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TRIVENI TURBINE	0.000%	99.976%
9483	ORIENTAL WATCH	0.000%	99.976%
9484	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.976%
9485	Tessi S.A.	0.000%	99.976%
9486	STANDARD FOODS	0.000%	99.976%
9487	TAKASHIMA & CO	0.000%	99.976%
9488	MACMAHON HOLDIN	0.000%	99.976%
9489	PARADISE ENTERT	0.000%	99.977%
9490	SLATER & GORDON	0.000%	99.977%
9491	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.977%
9492	GETIN HOLDING S	0.000%	99.977%
9493	LOW KENG HUAT(S	0.000%	99.977%
9494	FUJIJURA RUBBER	0.000%	99.977%
9495	CONSTANTIN MEDI	0.000%	99.977%
9496	SHIKIBO LTD	0.000%	99.978%
9497	FUTURE BRIGHT H	0.000%	99.978%
9498	TEN NETWORK HLD	0.000%	99.978%
9499	COXON PRECISE I	0.000%	99.978%
9500	MARUYAMA MFG CO	0.000%	99.978%
9501	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.978%
9502	TOW CO LTD	0.000%	99.978%
9503	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.979%
9504	KOSEI SECURITIE	0.000%	99.979%
9505	INVESTORS TITLE CO COMMON STOCK	0.000%	99.979%
9506	BCB BANCORP INC COMMON STOCK	0.000%	99.979%
9507	TROY RESOURCES	0.000%	99.979%
9508	NIPPON HUME PIP	0.000%	99.979%
9509	CB INDUSTRIAL P	0.000%	99.979%
9510	MULPHA INTL BHD	0.000%	99.979%
9511	VOLUTION GROUP	0.000%	99.980%
9512	REPSOL SA	0.000%	99.980%
9513	CARPETRIGHT	0.000%	99.980%
9514	VGI GLOBAL MEDI	0.000%	99.980%
9515	FUJICCO CO	0.000%	99.980%
9516	PETRUS RESOURCE	0.000%	99.980%
9517	BANCO COMERCIAL	0.000%	99.980%
9518	QAD INC B COMMON STOCK USD.001	0.000%	99.980%
9519	TOKYO KEIKI INC	0.000%	99.981%
9520	THERMAX LTD	0.000%	99.981%
9521	MODUSLINK GLOBA	0.000%	99.981%
9522	ROULARTA MEDIA	0.000%	99.981%
9523	LEMMINKAINEN OY	0.000%	99.981%
9524	IHLAS HOLDING	0.000%	99.981%
9525	AVIC INTERNATIO	0.000%	99.981%
9526	ATHENS WATER SU	0.000%	99.981%
9527	ISE CHEMICAL CO	0.000%	99.982%
9528	EASTERN MEDIA	0.000%	99.982%
9529	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.982%
9530	MIYOSHI OIL & F	0.000%	99.982%
9531	MAGNESITA REFRA	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	ASCENCIO	0.000%	99.982%
9533	HESKA CORP	0.000%	99.982%
9534	HANMI SEMICONDU	0.000%	99.982%
9535	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.983%
9536	FIVE STAR QUALITY CARE COMMON STOCK USD.01	0.000%	99.983%
9537	ADLER MODEMARKT	0.000%	99.983%
9538	EUROZ LTD	0.000%	99.983%
9539	FALCON ENERGY G	0.000%	99.983%
9540	IMMSI SPA	0.000%	99.983%
9541	WAH SEONG	0.000%	99.983%
9542	YONGNAM HOLDING	0.000%	99.983%
9543	GAMING PARTNERS INTERNATIONA COMMON STOCK USD.01	0.000%	99.983%
9544	INES CORPORATIO	0.000%	99.984%
9545	BOOT(HENRY) & S	0.000%	99.984%
9546	CONSTRUCTORA CO	0.000%	99.984%
9547	INNODATA INC COMMON STOCK USD.01	0.000%	99.984%
9548	SAMSUNG SEC CO	0.000%	99.984%
9549	HUNTSWORTH PLC	0.000%	99.984%
9550	INTRALOT SA - I	0.000%	99.984%
9551	GUANGNAN(HLDGS)	0.000%	99.984%
9552	DREAM UNLIMIITE	0.000%	99.984%
9553	TOP SPRING INTL	0.000%	99.985%
9554	GLORIOUS SUN EN	0.000%	99.985%
9555	EQUITAL	0.000%	99.985%
9556	PROSAFE ASA	0.000%	99.985%
9557	MIE HOLDINGS CO	0.000%	99.985%
9558	PEARL ORIENTAL	0.000%	99.985%
9559	BOLU CIMENTO SA	0.000%	99.985%
9560	TOMEN DEVICES C	0.000%	99.985%
9561	FRAGRANCE GROUP	0.000%	99.985%
9562	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.986%
9563	OLYMPIC CORP	0.000%	99.986%
9564	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.986%
9565	WHIRLPOOL OF IN	0.000%	99.986%
9566	LSL PROPERTY SE	0.000%	99.986%
9567	ONO SOKKI CO	0.000%	99.986%
9568	CATENA AB	0.000%	99.986%
9569	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.986%
9570	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.986%
9571	STARK TECHNOLOG	0.000%	99.987%
9572	LINK ADMINISTRA	0.000%	99.987%
9573	DYNAMIC ELECTRO	0.000%	99.987%
9574	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.987%
9575	RIZAL COMML BAN	0.000%	99.987%
9576	TOTAL ACCESS CO	0.000%	99.987%
9577	AFFINE	0.000%	99.987%
9578	HANISON CONSTRU	0.000%	99.987%
9579	ZEDGE INC CL B COMMON STOCK	0.000%	99.987%
9580	PARANAPANEMA SA	0.000%	99.987%
9581	US AUTO PARTS N	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	MIN XIN HLDGS	0.000%	99.988%
9583	KSL HLDGS BERHA	0.000%	99.988%
9584	DYNASTY FINE WI	0.000%	99.988%
9585	JOBAN KOSAN CO	0.000%	99.988%
9586	KAM HING INTERN	0.000%	99.988%
9587	YUANDA CHINA HO	0.000%	99.988%
9588	CHINA PROPERTIE	0.000%	99.988%
9589	NIPPON FILCON C	0.000%	99.988%
9590	TSH RESOURCES B	0.000%	99.988%
9591	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.989%
9592	GALLANT VENTURE	0.000%	99.989%
9593	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.989%
9594	AMREP CORP COMMON STOCK USD.1	0.000%	99.989%
9595	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.989%
9596	UNIVERSAL HEALT	0.000%	99.989%
9597	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.989%
9598	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.989%
9599	ASPEN GROUP	0.000%	99.989%
9600	NISSEI INDUSTRI	0.000%	99.989%
9601	SKYLINE CORP	0.000%	99.989%
9602	STRAD ENERGY SE	0.000%	99.990%
9603	MIMAKI ENGINEER	0.000%	99.990%
9604	JUKEN SANGYO CO	0.000%	99.990%
9605	HOKKAIDO GAS CO	0.000%	99.990%
9606	DYNA-MAC HOLDIN	0.000%	99.990%
9607	TOWN CENTRE SEC	0.000%	99.990%
9608	PRIME MEDIA GRO	0.000%	99.990%
9609	TORIGOE CO LTD	0.000%	99.990%
9610	ABAN OFFSHORE	0.000%	99.990%
9611	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.990%
9612	HADERA PAPER LT	0.000%	99.991%
9613	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.991%
9614	AUSWIDE BANK LT	0.000%	99.991%
9615	EXCELSIOR MEDIC	0.000%	99.991%
9616	ICHIBANYA CO LT	0.000%	99.991%
9617	VOCENTO	0.000%	99.991%
9618	S.T.CHEMICAL CO	0.000%	99.991%
9619	MEIWA ESTATE CO	0.000%	99.991%
9620	STEEL & TUBE HL	0.000%	99.991%
9621	TOMORROW FOCUS	0.000%	99.991%
9622	DB REALTY LTD	0.000%	99.991%
9623	HI-P INTERNATIO	0.000%	99.992%
9624	ASANTE INC	0.000%	99.992%
9625	ARALEZ PHARMACE	0.000%	99.992%
9626	HEG LIMITED	0.000%	99.992%
9627	DELTICOM AG	0.000%	99.992%
9628	SHELL REFINING(	0.000%	99.992%
9629	ALTIUM LTD	0.000%	99.992%
9630	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.992%
9631	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	ALANDSBANKEN	0.000%	99.992%
9633	VIDEOCON INDUST	0.000%	99.992%
9634	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.992%
9635	ESUN HOLDINGS L	0.000%	99.993%
9636	ANXIN-CHINA HOL	0.000%	99.993%
9637	TERNA ENERGY SA	0.000%	99.993%
9638	NORSKE SKOGINDU	0.000%	99.993%
9639	MEGASTUDY CO LT	0.000%	99.993%
9640	KAISA GROUP HLD	0.000%	99.993%
9641	PACIFIC CURRENT	0.000%	99.993%
9642	COMPUGEN LTD	0.000%	99.993%
9643	CORRIDOR RESOUR	0.000%	99.993%
9644	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.993%
9645	FOUNTAIN SET HL	0.000%	99.993%
9646	PYI CORPORATION	0.000%	99.993%
9647	XERIUM TECHNOLO	0.000%	99.994%
9648	PERPETUAL ENERG	0.000%	99.994%
9649	SOLAR APPLIED M	0.000%	99.994%
9650	CGG SPON ADR ADR	0.000%	99.994%
9651	HEXAGON COMPOSI	0.000%	99.994%
9652	MEDICAL SYSTEM	0.000%	99.994%
9653	BERJAYA LAND BH	0.000%	99.994%
9654	HITE HOLDINGS C	0.000%	99.994%
9655	CHINA DAYE NON-	0.000%	99.994%
9656	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.994%
9657	YGM TRADING	0.000%	99.994%
9658	POLNORD SA	0.000%	99.994%
9659	NRJ GROUP	0.000%	99.994%
9660	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.995%
9661	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.995%
9662	BANK CIMB NIAGA	0.000%	99.995%
9663	LPP SA	0.000%	99.995%
9664	STRONG PETROCHE	0.000%	99.995%
9665	WORLD HOLDINGS	0.000%	99.995%
9666	PVA TEPLA AG	0.000%	99.995%
9667	BRILLIANT CIRCL	0.000%	99.995%
9668	BOUSTEAD PROJEC	0.000%	99.995%
9669	O'KEY GROUP SA	0.000%	99.995%
9670	GETIN NOBLE BA	0.000%	99.995%
9671	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
9672	BOUSTEAD PLANTA	0.000%	99.995%
9673	SUNWAY CONSTRUC	0.000%	99.995%
9674	BANK OF KOCHI L	0.000%	99.996%
9675	MEGASTUDY EDUCA	0.000%	99.996%
9676	NIHON TRIM CO	0.000%	99.996%
9677	SALMAT LTD	0.000%	99.996%
9678	BGR ENERGY SYST	0.000%	99.996%
9679	KAPPA CREATE CO	0.000%	99.996%
9680	TEEKAY TANKERS	0.000%	99.996%
9681	BROCKMAN MINING	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	GROUPE OPEN	0.000%	99.996%
9683	LEES PHARMACEUT	0.000%	99.996%
9684	A&D CO LTD	0.000%	99.996%
9685	SINON CORP	0.000%	99.996%
9686	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9687	F J BENJAMIN HL	0.000%	99.996%
9688	DELTA PROPERTY	0.000%	99.996%
9689	TRUBA ALAM MANU	0.000%	99.997%
9690	SILVER BASE GRO	0.000%	99.997%
9691	GET NICE FINANC	0.000%	99.997%
9692	ADDNODE GROUP A	0.000%	99.997%
9693	INFOMART CORP	0.000%	99.997%
9694	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.997%
9695	SWIBER HOLDINGS	0.000%	99.997%
9696	AFRICA ISRAEL I	0.000%	99.997%
9697	CVC BRASIL OP A	0.000%	99.997%
9698	BR PROPERTIES S	0.000%	99.997%
9699	MCKAY SECURITIE	0.000%	99.997%
9700	ORASCOM DEVELOP	0.000%	99.997%
9701	HIPAY GROUP SA	0.000%	99.997%
9702	TELEGRAAF MEDIA	0.000%	99.997%
9703	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
9704	MIDLAND IC&I LT	0.000%	99.998%
9705	LUKS GROUP (VH)	0.000%	99.998%
9706	YEO HIAP SENG	0.000%	99.998%
9707	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
9708	LOGISTEC CORP C	0.000%	99.998%
9709	ELIS SA RTS EXP	0.000%	99.998%
9710	IMDEX LTD	0.000%	99.998%
9711	AGJUNCTION INC	0.000%	99.998%
9712	QUNXING PAPER H	0.000%	99.998%
9713	CHINA ENVIRONME	0.000%	99.998%
9714	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
9715	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
9716	BLOOMSBURY PUBL	0.000%	99.998%
9717	CUMULUS MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.998%
9718	EMPRESAS ICA SA	0.000%	99.998%
9719	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.998%
9720	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9721	TUNAS RIDEAN	0.000%	99.998%
9722	UNICHEM LABS	0.000%	99.998%
9723	HILLS INDUSTRIE	0.000%	99.998%
9724	TECHNICOLOR	0.000%	99.999%
9725	CENTAUR MEDIA	0.000%	99.999%
9726	JINDAL SAW LTD	0.000%	99.999%
9727	JAKARTA INTL HT	0.000%	99.999%
9728	CEMENTOS PORT V	0.000%	99.999%
9729	AEGON NV	0.000%	99.999%
9730	DRDGOLD LTD	0.000%	99.999%
9731	ARCELORMITTAL S	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	BONJOUR HOLDING	0.000%	99.999%
9733	BAOXIN AUTO GRO	0.000%	99.999%
9734	MAX VENTURES &	0.000%	99.999%
9735	DYAX CORPORATIO	0.000%	99.999%
9736	WATPAC LIMITED	0.000%	99.999%
9737	JINDAL POLY FIL	0.000%	99.999%
9738	CARINDALE PROPE	0.000%	99.999%
9739	TAKACHIHO KOHEK	0.000%	99.999%
9740	GINTECH ENERGY	0.000%	99.999%
9741	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9742	INTL STD RESOUR	0.000%	99.999%
9743	KONG SUN HLDGS	0.000%	99.999%
9744	BANCO ABC BRASI	0.000%	99.999%
9745	ALPHA BANK AE	0.000%	99.999%
9746	SINAR MAS MULTI	0.000%	99.999%
9747	CUDECO LIMITED	0.000%	99.999%
9748	LYDIAN INTERNAT	0.000%	99.999%
9749	SOLSTAD	0.000%	99.999%
9750	ASALEO CARE LTD	0.000%	99.999%
9751	DOGUS OTOMOTIV	0.000%	99.999%
9752	CHIA HSIN CEMEN	0.000%	100.000%
9753	PACIFIC ANDES I	0.000%	100.000%
9754	TONLY ELECTRONI	0.000%	100.000%
9755	ENERGY ABSOLUTE	0.000%	100.000%
9756	TEIXEIRA DUARTE	0.000%	100.000%
9757	QINQIN FOODSTUF	0.000%	100.000%
9758	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
9759	SAFEWAY INC	0.000%	100.000%
9760	ARRHYTHMIA RESEARCH TECH COMMON STOCK USD.01	0.000%	100.000%
9761	BCO PINE SA	0.000%	100.000%
9762	SOCIEDAD MATRIZ	0.000%	100.000%
9763	BE GROUP AB	0.000%	100.000%
9764	SOCIETE MANUTAN	0.000%	100.000%
9765	ITE TECH INC	0.000%	100.000%
9766	SEPURA PLC	0.000%	100.000%
9767	KENMARE RESOURC	0.000%	100.000%
9768	POLARIS SOFTWAR	0.000%	100.000%
9769	IOCHPE MAXION S	0.000%	100.000%
9770	MACA LIMITED	0.000%	100.000%
9771	GLOBAL PREMIUM	0.000%	100.000%
9772	KO YO CHEMICAL	0.000%	100.000%
9773	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	0.000%	100.000%
9774	MASON FINANCIAL	0.000%	100.000%
9775	EXFO INC	0.000%	100.000%
9776	TPI TRIUNFO PAR	0.000%	100.000%
9777	CHINA BILLION R	0.000%	100.000%
9778	IASO SA	0.000%	100.000%
9779	SPORTECH PLC	0.000%	100.000%
9780	ENERCHINA HOLDI	0.000%	100.000%
9781	AFI DEVELOPMENT	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ABLE ENGINEERIN	0.000%	100.000%
9783	TALVIVAARA MINI	0.000%	100.000%
9784	TAT HONG HOLDIN	0.000%	100.000%
9785	PARSVNATH DEVEL	0.000%	100.000%
9786	CHENNAI SUPER K	0.000%	100.000%
9787	ZENITH CAPITAL	0.000%	100.000%
9788	SING HOLDINGS L	0.000%	100.000%
9789	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
9790	MULTI EMPREENDI	0.000%	100.000%
9791	JITF INFRALOGIS	0.000%	100.000%
9792	CIBER INC	0.000%	100.000%
9793	BANCA MONTE DEI	0.000%	100.000%
9794	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
9795	ORMAT TECHNOLOG	0.000%	100.000%
9796	AFRICAN BANK IN	0.000%	100.000%
9797	RB ENERGY INC	0.000%	100.000%
9798	BANCO PAN SA	0.000%	100.000%
9799	DEVA HLDG	0.000%	100.000%
9800	ENERGIX-RENEWAB	0.000%	100.000%
9801	ARRIUM LTD	0.000%	100.000%
9802	WARRANTS CONTRA	-	100.000%
9803	QLT INC CLASS A	-	100.000%
9804	RHB CAPITAL BHD	-	100.000%
9805	QLT INC WTS EXP	-	100.000%
9806	TAISHIN FINL HL	-	100.000%
9807	PESCANOVA SA	-	100.000%
9808	BCO ESPIR SANTO	-	100.000%
9809	TOUCHSTONE EXPL	-	100.000%
9810	EGANAGOLDPFEIL	-	100.000%
9811	ANGLO IRISH BAN	-	100.000%
9812	SNS REAAL GROEP	-	100.000%
9813	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
9814	TPI POLENE PCL	-	100.000%
9815	BERLIAN LAJU TA	-	100.000%
9816	VIRGIN AUSTRALI	-	100.000%
9817	HANFENG EVERGRE	-	100.000%
9818	BCA POP ETRUR-L	-	100.000%
9819	INTERCELL AG RI	-	100.000%
9820	RREEF CHINA COM	-	100.000%
9821	MINCO BASE META	-	100.000%
9822	ALAPIS HOLDING	-	100.000%
9823	FRASER PAPERS I	-	100.000%
9824	QLT INC DOJ/SEC	-	100.000%
9825	CHINA METAL REC	-	100.000%
9826	PRIME RETIREMEN	-	100.000%
9827	LIGHTSTREAM RES	-	100.000%
9828	AFREN PLC COMMO	-	100.000%
9829	PEACE MARK HLDG	-	100.000%
9830	CRAFT OIL LTD	-	100.000%
9831	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	PRIME AET & D H	-	100.000%
9833	CHINA LUMENA NE	-	100.000%
9834	C A DE MEDITERR	-	100.000%
9835	US Wire Order -	-0.000%	100.000%