

DFA Canada Global 50EQ-50FI Portfolio - Class A (USD)

As of March 29, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CAD - London	1.228%	1.228%
2	REP AUSTRIA GOV	0.621%	1.849%
3	EUROPEAN STABIL	0.615%	2.464%
4	FINLAND GOVERNMENT	0.609%	3.073%
5	SWEDISH GOVT 3.	0.572%	3.645%
6	CAISSE D'AMORT	0.543%	4.188%
7	BANK OF MONTREAL COMMON STOCK	0.538%	4.726%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.535%	5.262%
9	APPLE INC	0.520%	5.782%
10	NETHERLANDS GOV	0.497%	6.279%
11	AT+T INC COMMON STOCK USD1.0	0.494%	6.773%
12	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.485%	7.258%
13	ORACLE CORP SR UNSECURED 09/21 1.9	0.479%	7.737%
14	EXXON MOBIL CORP COMMON STOCK	0.444%	8.181%
15	TORONTO DOMINION BANK COMMON STOCK	0.442%	8.623%
16	BANK OF NOVA SCOTIA COMMON STOCK	0.441%	9.064%
17	FRENCH REPUBLIC	0.439%	9.503%
18	SUNCOR ENERGY INC COMMON STOCK	0.408%	9.911%
19	STATE OF NORTH	0.385%	10.296%
20	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.377%	10.674%
21	ROYAL BANK OF CANADA COMMON STOCK	0.368%	11.041%
22	WELLS FARGO + CO COMMON STOCK USD1.666	0.367%	11.408%
23	INTEL CORP COMMON STOCK USD.001	0.364%	11.772%
24	KREDIT FUER WIE	0.334%	12.106%
25	BANK OF AMERICA	0.307%	12.413%
26	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.301%	12.713%
27	MICROSOFT CORP COMMON STOCK USD.00000625	0.298%	13.011%
28	KOMMUNINVEST I	0.280%	13.291%
29	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.279%	13.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	CANADIAN NATURAL RESOURCES COMMON STOCK	0.272%	13.841%
31	SWEDISH EXP CRE	0.265%	14.105%
32	PFIZER INC COMMON STOCK USD.05	0.261%	14.366%
33	WESTPAC BKG COR	0.260%	14.627%
34	TECK RESOURCES LTD CLS B COMMON STOCK	0.259%	14.885%
35	UNEDIC ASSEO 0.	0.257%	15.142%
36	COMCAST CORP CLASS A COMMON STOCK USD.01	0.251%	15.393%
37	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.250%	15.643%
38	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.242%	15.885%
39	ROYAL BK OF CAN	0.241%	16.126%
40	CANADA HOUSING	0.240%	16.365%
41	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.229%	16.594%
42	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.227%	16.822%
43	CHEVRON CORP COMMON STOCK USD.75	0.227%	17.048%
44	KOMMUNINVEST I	0.224%	17.272%
45	CISCO SYSTEMS	0.220%	17.492%
46	CHEVRON CORP 2.	0.218%	17.710%
47	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.217%	17.927%
48	IBM CORP SR UNSECURED 01/22 2.5	0.217%	18.144%
49	UK(GOVT OF) 4.2	0.213%	18.357%
50	BUNDESOBLIGATIO	0.211%	18.568%
51	AMAZON.COM INC	0.208%	18.777%
52	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.204%	18.981%
53	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.203%	19.184%
54	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.201%	19.385%
55	SWEDEN GOVERNME	0.201%	19.586%
56	MANULIFE FINANCIAL CORP COMMON STOCK	0.200%	19.786%
57	WAL-MART STORES	0.199%	19.985%
58	MAGNA INTERNATIONAL INC COMMON STOCK	0.199%	20.183%
59	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.197%	20.380%
60	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.191%	20.572%
61	NETWORK RAIL IN	0.191%	20.763%
62	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.190%	20.953%
63	NATL AUST BANK	0.190%	21.143%
64	US TREASURY N/B 05/25 2.125	0.188%	21.331%
65	EFSF ZC 17NOV22	0.188%	21.520%
66	SAMSUNG ELECTRO	0.185%	21.705%
67	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.177%	21.882%
68	FRENCH REP GOVT	0.175%	22.058%
69	SUN LIFE FINANCIAL INC COMMON STOCK	0.175%	22.233%
70	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.175%	22.408%
71	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.169%	22.577%
72	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.169%	22.745%
73	AGENCE FRANCAIS	0.168%	22.913%
74	BARRICK GOLD CORP COMMON STOCK	0.166%	23.080%
75	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.165%	23.245%
76	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.165%	23.410%
77	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.165%	23.575%
78	KINGDOM BELGIUM	0.164%	23.739%
79	APPLE INC SR UNSECURED 02/22 2.5	0.162%	23.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.161%	24.062%
81	GENERAL ELECTRI	0.161%	24.223%
82	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.160%	24.383%
83	TOTAL SA	0.159%	24.543%
84	CITIGROUP INC COMMON STOCK USD.01	0.159%	24.701%
85	BP PLC	0.156%	24.857%
86	BANK NEDERLANDS	0.154%	25.011%
87	NUTRIEN LTD COMMON STOCK	0.152%	25.163%
88	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.152%	25.314%
89	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.152%	25.466%
90	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.148%	25.614%
91	KREDITANSTALT F	0.146%	25.760%
92	NRW BANK 0% 080	0.146%	25.907%
93	DAIMLER AG	0.143%	26.050%
94	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.143%	26.193%
95	DOWDUPONT INC COMMON STOCK USD.01	0.141%	26.334%
96	ALPHABET INC CL C COMMON STOCK USD.001	0.141%	26.475%
97	DEXIA CREDIT LO	0.140%	26.615%
98	DENMARK GOVT BO	0.138%	26.754%
99	FMS WERTMANAGEM	0.137%	26.890%
100	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.136%	27.026%
101	FACEBOOK INC A COMMON STOCK USD.000006	0.135%	27.161%
102	CHINA CONST BK	0.135%	27.295%
103	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.134%	27.430%
104	NESTLE SA	0.134%	27.564%
105	ALPHABET INC CL A COMMON STOCK USD.001	0.134%	27.698%
106	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.132%	27.829%
107	SINGAPORE GOVT	0.131%	27.961%
108	UNEDIC ASSEO 0.	0.131%	28.091%
109	INTL BK RECON &	0.131%	28.222%
110	CHEVRON CORP SR UNSECURED 03/22 2.411	0.130%	28.352%
111	NESTLE FINANCE	0.130%	28.482%
112	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.129%	28.611%
113	COOPERATIEVE RA	0.127%	28.739%
114	UNITEDHEALTH GR	0.127%	28.865%
115	TOYOTA MOTOR CO	0.127%	28.992%
116	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.126%	29.117%
117	BK OF NOVA SCOT	0.125%	29.243%
118	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.124%	29.366%
119	BK NEDERLANDSE	0.123%	29.489%
120	DEUTSCHE BAHN F	0.123%	29.612%
121	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.121%	29.733%
122	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.117%	29.851%
123	BK NED GEMEENTE	0.117%	29.968%
124	MERCK + CO INC SR UNSECURED 02/22 2.35	0.117%	30.085%
125	SVENSKA HANDELS	0.116%	30.201%
126	ENBRIDGE INC COMMON STOCK	0.116%	30.317%
127	MICRON TECHNOLO	0.116%	30.432%
128	PROCTER + GAMBLE CO/THE COMMON STOCK	0.115%	30.547%
129	NEDERLANDSE WAT	0.115%	30.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
130	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.115%	30.777%
131	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.114%	30.891%
132	CANADIAN NATL RAILWAY CO COMMON STOCK	0.114%	31.004%
133	AGENCE FRANCAIS	0.113%	31.118%
134	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.113%	31.231%
135	EUROPEAN FIN ST	0.112%	31.343%
136	HSBC HOLDINGS PLC SPONS ADR ADR	0.111%	31.454%
137	DEXIA CREDIT LO	0.111%	31.565%
138	CHEVRON CORP SR UNSECURED 06/23 3.191	0.110%	31.675%
139	PFIZER INC 0.25	0.109%	31.784%
140	WESTPAC BKG COR	0.109%	31.893%
141	GENERAL MOTORS CO COMMON STOCK USD.01	0.107%	32.000%
142	BHP BILLITON LT	0.106%	32.106%
143	AMERICAN TOWER CORP REIT USD.01	0.106%	32.213%
144	3M CO 0.375% 15	0.106%	32.318%
145	WALT DISNEY(HLD)	0.105%	32.423%
146	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.103%	32.526%
147	WALMART INC SR UNSECURED 04/23 2.55	0.102%	32.628%
148	VODAFONE GROUP	0.102%	32.730%
149	MORGAN STANLEY COMMON STOCK USD.01	0.101%	32.831%
150	EUROPEAN INVEST	0.101%	32.932%
151	SNCF RESEAU 3.1	0.100%	33.032%
152	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.100%	33.133%
153	TOTAL CAPITAL I	0.099%	33.232%
154	SHELL INTERNATI	0.098%	33.330%
155	ORACLE CORP COMMON STOCK USD.01	0.097%	33.427%
156	NRW BANK 0% 11N	0.096%	33.523%
157	UNION PACIFIC CORP COMMON STOCK USD2.5	0.095%	33.618%
158	NOVARTIS CAP CO	0.095%	33.713%
159	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.095%	33.807%
160	BK NED GEMEENTE	0.094%	33.901%
161	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.094%	33.995%
162	NATIONAL BK CDA	0.091%	34.086%
163	EURO STABILITY	0.090%	34.176%
164	ENCANA CORP COMMON STOCK	0.090%	34.266%
165	ASB FINANCE LTD	0.090%	34.356%
166	PFIZER INC	0.089%	34.445%
167	KINROSS GOLD CORP COMMON STOCK	0.089%	34.534%
168	PROVINCE OF QUE	0.089%	34.623%
169	BCE INC COMMON STOCK	0.089%	34.712%
170	FINLAND GOVERNM	0.088%	34.800%
171	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.088%	34.889%
172	KREDITANSTALT F	0.088%	34.976%
173	BERKSHIRE HATHA	0.088%	35.064%
174	SVENSKA HANDELS	0.087%	35.151%
175	DEXIA CREDIT LO	0.087%	35.238%
176	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.086%	35.324%
177	CHINA NATIONAL	0.086%	35.410%
178	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.085%	35.496%
179	TENCENT HLDGS L	0.085%	35.581%

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180	TRANSCANADA CORP COMMON STOCK	0.085%	35.666%
181	FORD MOTOR CO COMMON STOCK USD.01	0.085%	35.751%
182	HONDA MOTOR CO	0.085%	35.836%
183	LUNDIN MINING C	0.084%	35.920%
184	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.084%	36.004%
185	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.084%	36.088%
186	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.084%	36.171%
187	ORACLE CORP SR UNSECURED 05/22 2.5	0.083%	36.255%
188	DEXIA CREDIT LO	0.083%	36.338%
189	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.082%	36.420%
190	BANK OF MONTREA	0.082%	36.502%
191	AUST & NZ BANKI	0.082%	36.583%
192	BASF SE	0.081%	36.665%
193	KINGDOM OF BELG	0.081%	36.746%
194	SIMON PROPERTY GROUP INC REIT USD.0001	0.081%	36.827%
195	QUALCOMM INC COMMON STOCK USD.0001	0.081%	36.908%
196	TRAVELERS COS	0.080%	36.988%
197	US BANCORP COMMON STOCK USD.01	0.079%	37.068%
198	NOVARTIS AG	0.079%	37.146%
199	ROYAL DUTCH SHE	0.078%	37.225%
200	LANDWIRT RENTEN	0.078%	37.303%
201	TIME WARNER INC COMMON STOCK USD.01	0.078%	37.382%
202	MERCK + CO. INC. COMMON STOCK USD.5	0.078%	37.460%
203	CVS HEALTH CORP COMMON STOCK USD.01	0.078%	37.538%
204	APPLE INC 1.55%	0.077%	37.615%
205	ONTARIO(PROV OF	0.077%	37.692%
206	APPLE INC SR UNSECURED 05/23 2.4	0.077%	37.769%
207	INDUSTRIAL & CO	0.077%	37.846%
208	VOLKSWAGEN AG	0.077%	37.923%
209	AMGEN INC COMMON STOCK USD.0001	0.076%	37.999%
210	COCA-COLA CO	0.075%	38.074%
211	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.075%	38.149%
212	NATIONAL AUSTRA	0.074%	38.224%
213	CROWN CASTLE INTL CORP REIT USD.01	0.074%	38.298%
214	IBM CORP SR UNSECURED 02/21 2.25	0.074%	38.372%
215	IRELAND GOVT BO	0.073%	38.445%
216	EUROPEAN INVEST	0.073%	38.518%
217	INTL BUSINESS M	0.073%	38.591%
218	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.072%	38.663%
219	DELTA AIRLINES	0.072%	38.734%
220	ROYAL DUTCH SHELL SPON ADR A ADR	0.072%	38.806%
221	WEST FRASER TIM	0.072%	38.878%
222	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.071%	38.949%
223	ANZ (INT'L) LD	0.071%	39.020%
224	HOME DEPOT INC COMMON STOCK USD.05	0.071%	39.091%
225	KOMMUNALBANKEN	0.071%	39.162%
226	INTL BANK FOR R	0.071%	39.233%
227	MICROSOFT CORP	0.071%	39.304%
228	SWEDISH GOVERNMENT	0.071%	39.374%
229	FIRST QUANTUM M	0.070%	39.444%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
230	EUROPEAN INVEST	0.070%	39.514%
231	PROV OF SASK CA	0.070%	39.584%
232	MEDTRONIC PLC	0.070%	39.654%
233	ITALY BUONI POL	0.069%	39.723%
234	GILEAD SCIENCES	0.069%	39.792%
235	GOLDCORP INC COMMON STOCK	0.068%	39.861%
236	PNC BANK	0.068%	39.929%
237	PFIZER INC SR UNSECURED 12/21 2.2	0.067%	39.996%
238	BOEING CO/THE COMMON STOCK USD5.0	0.067%	40.063%
239	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.066%	40.129%
240	COCA-COLA CO/TH	0.066%	40.195%
241	INTERNATIONAL F	0.066%	40.261%
242	TARGET CORPORAT	0.066%	40.326%
243	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.066%	40.392%
244	CATERPILLAR INC COMMON STOCK USD1.0	0.065%	40.458%
245	ANGLO AMERICAN	0.065%	40.523%
246	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.065%	40.588%
247	UNIBAIL-RODAMCO	0.065%	40.653%
248	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.065%	40.717%
249	BANCO SANTANDER	0.065%	40.782%
250	STATE OF NORTH	0.064%	40.846%
251	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.064%	40.911%
252	TEMASEK FINANCI	0.064%	40.975%
253	BAYERISCHE MOTO	0.063%	41.038%
254	ROYAL DUTCH SH-	0.063%	41.101%
255	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.063%	41.164%
256	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.063%	41.227%
257	VALERO ENERGY C	0.063%	41.289%
258	AIR LIQUIDE FIN	0.062%	41.351%
259	ACE LTD	0.062%	41.413%
260	SVENSKA HANDELS	0.062%	41.475%
261	VALE SA	0.061%	41.536%
262	HITACHI	0.061%	41.597%
263	FORTIS INC COMMON STOCK	0.061%	41.658%
264	ANTHEM INC COMMON STOCK USD.01	0.061%	41.719%
265	CANADIAN TIRE C	0.060%	41.780%
266	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.060%	41.840%
267	BLACKROCK INC COMMON STOCK USD.01	0.060%	41.900%
268	ABBVIE INC SR UNSECURED 11/22 2.9	0.060%	41.960%
269	AIA GROUP LTD	0.060%	42.020%
270	INDUSTRIAL ALLI	0.060%	42.079%
271	EUROPEAN INVEST	0.059%	42.139%
272	ARC RESOURCES L	0.059%	42.198%
273	FEDEX CORPORATI	0.059%	42.257%
274	PROCTER & GAMBL	0.059%	42.316%
275	L-BANK BW FOERD	0.059%	42.375%
276	NEDERLANDSE	0.059%	42.433%
277	AGENCE FRANCAIS	0.059%	42.492%
278	LINAMAR CORP	0.058%	42.550%
279	EXXON MOBIL COR	0.058%	42.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
280	ENERPLUS CORP COMMON STOCK	0.058%	42.667%
281	ASIAN DEVELOPME	0.058%	42.725%
282	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.058%	42.783%
283	ANTHEM INC SR UNSECURED 05/22 3.125	0.058%	42.841%
284	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.057%	42.898%
285	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.057%	42.955%
286	CANADIAN (GOVT	0.057%	43.012%
287	MASTERCARD INC A COMMON STOCK USD.0001	0.057%	43.069%
288	CENOVUS ENERGY INC COMMON STOCK	0.057%	43.126%
289	NATL AUSTRALIA	0.056%	43.183%
290	ORANGE SA	0.056%	43.239%
291	MIZUHO FINANCIA	0.056%	43.295%
292	FRENCH REPUBLIC	0.056%	43.350%
293	FINNING INTL LT	0.055%	43.405%
294	PROLOGIS INC REIT USD.01	0.055%	43.461%
295	PRICELINE GROUP	0.055%	43.516%
296	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.055%	43.571%
297	CAPITAL ONE FIN	0.055%	43.626%
298	BROADCOM LTD	0.055%	43.681%
299	MARATHON PETROLEUM CORP COMMON STOCK	0.055%	43.736%
300	LOBLAW COS LTD	0.055%	43.791%
301	CONOCOPHILLIPS COMMON STOCK USD.01	0.055%	43.846%
302	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.055%	43.901%
303	EQUINIX INC REIT USD.001	0.055%	43.955%
304	SCHLUMBERGER LTD COMMON STOCK USD.01	0.055%	44.010%
305	NORFOLK STHN CO	0.055%	44.065%
306	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.055%	44.119%
307	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.055%	44.174%
308	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.054%	44.228%
309	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.054%	44.282%
310	TOTAL CAPITAL I	0.054%	44.336%
311	SHAW COMMUNICATIONS INC B COMMON STOCK	0.054%	44.390%
312	RIO TINTO PLC SPON ADR ADR	0.054%	44.444%
313	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.054%	44.497%
314	SPAIN GOVERNMEN	0.053%	44.551%
315	ZURICH FIN SVS	0.053%	44.604%
316	LANDESKREDITBAN	0.053%	44.658%
317	PEPSICO INC COMMON STOCK USD.017	0.053%	44.711%
318	NATIONAL AUSTRALIA	0.053%	44.764%
319	ABBVIE INC COMMON STOCK USD.01	0.053%	44.817%
320	COUNCIL OF EURO	0.053%	44.870%
321	DEUTSCHE TELEKO	0.053%	44.923%
322	PING AN INSURAN	0.053%	44.976%
323	GEORGE WESTON L	0.053%	45.028%
324	PROVINCE OF QUE	0.053%	45.081%
325	STATE OF NORTH	0.053%	45.134%
326	BRITISH TELECOM	0.053%	45.186%
327	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.052%	45.238%
328	TAIWAN SEMI-ADR	0.052%	45.290%
329	E TRADE FINANCI	0.052%	45.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.052%	45.394%
331	AGENCE FRANCAIS	0.052%	45.445%
332	BRIT AMER TOBAC	0.051%	45.496%
333	SHELL INTL.FIN.	0.051%	45.548%
334	WESTPAC BANK CO	0.051%	45.599%
335	PUBLIC STORAGE	0.051%	45.650%
336	ROYAL BANK OF C	0.051%	45.701%
337	SANOFI 0.5% 13J	0.051%	45.752%
338	GERMANY(FED REP	0.051%	45.803%
339	NVIDIA CORP	0.051%	45.854%
340	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.051%	45.904%
341	NEWBELCO SA/NV	0.051%	45.955%
342	CRESCENT POINT ENERGY CORP COMMON STOCK	0.051%	46.005%
343	BNP PARIBAS SA	0.050%	46.056%
344	MICHELIN(CGDE)	0.050%	46.106%
345	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.050%	46.157%
346	ABB LTD	0.050%	46.207%
347	GLENCORE XSTRA	0.050%	46.257%
348	JPMORGAN CHASE	0.050%	46.307%
349	STARS GROUP INC/THE COMMON STOCK	0.050%	46.357%
350	EUROPEAN FIN ST	0.050%	46.407%
351	ELECTRICITE DE	0.050%	46.457%
352	FREEPORT-MCMORA	0.049%	46.506%
353	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.049%	46.555%
354	ALLERGAN PLC	0.049%	46.604%
355	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.049%	46.653%
356	BNP PARIBAS SA	0.049%	46.702%
357	TELUS CORPORATI	0.048%	46.750%
358	ROCHE HOLDING A	0.048%	46.798%
359	AIR CANADA	0.048%	46.847%
360	TESCO PLC	0.048%	46.895%
361	CAMECO CORP COMMON STOCK	0.048%	46.942%
362	WASTE CONNECTIONS INC COMMON STOCK	0.048%	46.990%
363	AGNICO EAGLE MINES LTD COMMON STOCK	0.047%	47.037%
364	AFLAC INC COMMON STOCK USD.1	0.047%	47.085%
365	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.047%	47.132%
366	CONSTELLATION S	0.047%	47.179%
367	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.047%	47.226%
368	AUST & NZ BANK	0.047%	47.272%
369	ANHEUSER-BUSCH	0.046%	47.319%
370	METHANEX CORP COMMON STOCK	0.046%	47.365%
371	MCDONALD S CORP COMMON STOCK USD.01	0.046%	47.411%
372	NISSAN MOTOR CO	0.046%	47.457%
373	3M CO COMMON STOCK USD.01	0.046%	47.504%
374	TEXAS INSTRUMEN	0.046%	47.550%
375	ITALY BUONI POL	0.046%	47.596%
376	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.046%	47.641%
377	TE CONNECTIVITY	0.046%	47.687%
378	ABBOTT LABORATORIES COMMON STOCK	0.046%	47.733%
379	ALLSTATE CORP COMMON STOCK USD.01	0.046%	47.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	TOTAL CAPITAL I	0.045%	47.824%
381	CSX CORP	0.045%	47.869%
382	CANADIAN WESTER	0.045%	47.914%
383	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.045%	47.958%
384	IAMGOLD CORP COMMON STOCK	0.045%	48.003%
385	PROVINCE OF ALB	0.045%	48.048%
386	TARGET CORP SR UNSECURED 01/22 2.9	0.044%	48.092%
387	BAYER AG	0.044%	48.137%
388	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.044%	48.181%
389	ENGIE	0.044%	48.225%
390	WHITECAP RESOUR	0.044%	48.270%
391	GENERAL ELECTRI	0.044%	48.314%
392	TFI INTERNATION	0.044%	48.358%
393	AETNA INC COMMON STOCK USD.01	0.044%	48.401%
394	WESTPAC BANKING	0.044%	48.445%
395	CIGNA CORP	0.044%	48.489%
396	SUMITOMO MITSUI	0.044%	48.532%
397	PAN AMERICAN SILVER CORP COMMON STOCK	0.044%	48.576%
398	IBERDROLA SA	0.043%	48.619%
399	BEST BUY CO INC	0.043%	48.663%
400	SEVEN GENERATIO	0.043%	48.706%
401	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.043%	48.749%
402	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.043%	48.792%
403	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.043%	48.835%
404	SPAIN GOVERNMEN	0.043%	48.877%
405	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.042%	48.920%
406	YAMANA GOLD INC COMMON STOCK	0.042%	48.962%
407	EMPIRE CO LTD N	0.042%	49.003%
408	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.042%	49.045%
409	ALTRIA GROUP INC COMMON STOCK USD.333	0.042%	49.087%
410	JOHNSON CONTROL	0.042%	49.128%
411	UPM-KYMMENE OYJ	0.042%	49.170%
412	SANOFI-AVENTIS	0.042%	49.212%
413	BP CAPITAL MARK	0.041%	49.253%
414	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.041%	49.294%
415	ALIMENTATION CO	0.041%	49.335%
416	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.041%	49.376%
417	AMGEN INC 1.25%	0.041%	49.417%
418	COUNCIL OF EURO	0.041%	49.458%
419	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.041%	49.498%
420	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.041%	49.539%
421	DOLLARAMA INC	0.041%	49.580%
422	NOVARTIS AG SPONSORED ADR ADR	0.041%	49.620%
423	CGI GROUP INC CLASS A COMMON STOCK	0.040%	49.661%
424	DANAHER CORP COMMON STOCK USD.01	0.040%	49.701%
425	KBC GROEP NV	0.040%	49.742%
426	SONY CORP	0.040%	49.782%
427	CIGNA CORP SR UNSECURED 02/22 4	0.040%	49.822%
428	SOUTHWEST AIRLI	0.040%	49.863%
429	UBS GROUP	0.040%	49.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.040%	49.943%
431	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.040%	49.983%
432	STANDARD BANK G	0.040%	50.023%
433	INTESA SANPAOLO	0.040%	50.063%
434	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.040%	50.103%
435	DAIWA SECS GROU	0.040%	50.143%
436	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.040%	50.183%
437	FIAT CHRYSLER A	0.040%	50.223%
438	KINDER MORGAN INC COMMON STOCK USD.01	0.040%	50.263%
439	INTER PIPELINE	0.040%	50.302%
440	TOYOTA MOTOR CO	0.040%	50.342%
441	DISCOVER FINL S	0.040%	50.382%
442	DIGITAL REALTY	0.040%	50.421%
443	COSTCO WHOLESAL	0.039%	50.461%
444	CHINA MOBILE LT	0.039%	50.500%
445	SNC-LAVALIN GRO	0.039%	50.539%
446	COTT CORP	0.039%	50.578%
447	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.039%	50.617%
448	METLIFE INC COMMON STOCK USD.01	0.039%	50.656%
449	TOTAL CAPITAL C	0.039%	50.695%
450	WESTJET AIRLINE	0.039%	50.734%
451	HUMANA INC	0.039%	50.773%
452	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.039%	50.812%
453	ENI S.P.A.	0.039%	50.850%
454	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.039%	50.889%
455	NIKE INC CL B COMMON STOCK USD1.0	0.038%	50.927%
456	EQUITY RESIDENT	0.038%	50.966%
457	ASSIC GENERALI	0.038%	51.004%
458	AVALONBAY COMMUNITIES INC REIT USD.01	0.038%	51.042%
459	EATON CORP PLC	0.038%	51.080%
460	METRO INC	0.038%	51.119%
461	IMPERIAL OIL LTD COMMON STOCK	0.038%	51.157%
462	ENBRIDGE	0.038%	51.195%
463	BB+T CORP COMMON STOCK USD5.0	0.038%	51.233%
464	CAE INC COMMON STOCK	0.038%	51.271%
465	BANK TOKYO-MITS	0.038%	51.308%
466	OPEN TEXT CORPO	0.038%	51.346%
467	UNEDIC ASSEO 1.	0.038%	51.384%
468	ANDEAVOR COMMON STOCK USD.167	0.038%	51.421%
469	B2GOLD CORP COM	0.038%	51.459%
470	CME GROUP INC COMMON STOCK USD.01	0.037%	51.496%
471	TOYOTA MOTOR CR	0.037%	51.533%
472	ITAU UNIBANCO S	0.037%	51.571%
473	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.037%	51.608%
474	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.037%	51.645%
475	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.037%	51.682%
476	PEUGEOT SA	0.037%	51.719%
477	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.037%	51.755%
478	JX HOLDINGS INC	0.037%	51.792%
479	TOURMALINE OIL	0.037%	51.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	MOLSONCOORS-B-U	0.037%	51.865%
481	INTESA SANPAOLO	0.037%	51.902%
482	PARKLAND FUEL C	0.037%	51.938%
483	WESTERN DIGITAL	0.037%	51.975%
484	NORDEA BANK AB	0.036%	52.011%
485	LVMH MOET HENNE	0.036%	52.047%
486	HUSKY ENERGY IN	0.036%	52.084%
487	CMNWLTH BK OF A	0.036%	52.120%
488	SIEMENS AG	0.036%	52.156%
489	ONTARIO(PROV OF	0.036%	52.192%
490	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.036%	52.227%
491	MCKESSON CORP.	0.036%	52.263%
492	HYNIX SEMICONDU	0.035%	52.298%
493	ALLIANZ SE SPON ADR ADR	0.035%	52.334%
494	DOVER CORP	0.035%	52.369%
495	SEVEN & I HOLDI	0.035%	52.404%
496	OESTERREIC KONT	0.035%	52.439%
497	LLOYDS BANKING	0.035%	52.474%
498	PACCAR INC	0.035%	52.509%
499	STATOIL ASA COMPANY GUAR 01/24 2.65	0.035%	52.544%
500	WOODSIDE PETROL	0.035%	52.579%
501	KONINKLIJKE AHO	0.035%	52.614%
502	SBA COMMUNICATIONS CORP REIT USD.01	0.035%	52.649%
503	FIFTH THIRD BAN	0.035%	52.684%
504	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.035%	52.718%
505	EOG RESOURCES	0.035%	52.753%
506	DANSKE BANK A/S	0.035%	52.788%
507	WSP GLOBAL INC	0.035%	52.822%
508	RAYTHEON COMPANY COMMON STOCK USD.01	0.034%	52.857%
509	DEUTSCHE BANK A	0.034%	52.891%
510	BLACKBERRY LTD COMMON STOCK	0.034%	52.925%
511	BOSTON PROPERTIES INC REIT USD.01	0.034%	52.959%
512	ASTRAZENECA PLC SPONS ADR ADR	0.034%	52.993%
513	THOMSON REUTERS CORP COMMON STOCK	0.034%	53.027%
514	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.034%	53.061%
515	TOTAL CAPITAL I	0.034%	53.095%
516	HUBBAY MINERALS INC COMMON STOCK NPV	0.034%	53.129%
517	ONEOK INC COMPANY GUAR 02/22 4.25	0.034%	53.163%
518	DIAGEO PLC ADR	0.034%	53.197%
519	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.034%	53.231%
520	HON HAI PRECISI	0.034%	53.265%
521	TMX GROUP LTD	0.034%	53.298%
522	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.034%	53.332%
523	WELLTOWER INC REIT USD1.0	0.034%	53.365%
524	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.033%	53.399%
525	CORNING INC COMMON STOCK USD.5	0.033%	53.432%
526	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.033%	53.466%
527	KREDITANST FUR	0.033%	53.499%
528	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.033%	53.532%
529	MGM MIRAGE INC	0.033%	53.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	GILDAN ACTIVEWEAR INC COMMON STOCK	0.033%	53.599%
531	ING GROEP NV	0.033%	53.632%
532	APPLE INC SR UNSECURED 05/22 2.3	0.033%	53.665%
533	ORIX CORP	0.033%	53.698%
534	BANK OF AMERICA	0.033%	53.731%
535	GLAXOSMITHKLINE	0.033%	53.765%
536	LAURENTIAN BANK	0.033%	53.798%
537	OP CORPORATE BA	0.033%	53.831%
538	STANTEC INC COMMON STOCK	0.033%	53.864%
539	ANGLO AMERICAN	0.033%	53.897%
540	BANK OF CHINA L	0.033%	53.930%
541	PROVINCE OF ONT	0.033%	53.962%
542	APPLE INC SR UNSECURED 09/22 2.1	0.033%	53.995%
543	MIZUHO FINANCIA	0.033%	54.028%
544	SOC GENERALE	0.033%	54.061%
545	STATOIL ASA	0.033%	54.094%
546	CK HUTCHINSON H	0.033%	54.126%
547	GOLDCORP INC SR UNSECURED 06/21 3.625	0.033%	54.159%
548	UNILEVER NV 0.5	0.033%	54.191%
549	CONTINENTAL AG	0.033%	54.224%
550	ACCENTURE PLC A	0.032%	54.256%
551	LENNAR CORP CL	0.032%	54.289%
552	SKANDINAVISKA E	0.032%	54.321%
553	SOFTBANK CORP	0.032%	54.354%
554	RENAULT	0.032%	54.386%
555	KIRKLAND LAKE G	0.032%	54.418%
556	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.032%	54.451%
557	CELGENE CORP SR UNSECURED 08/22 3.55	0.032%	54.483%
558	DEXIA CREDIT LO	0.032%	54.515%
559	SUNTRUST BANKS	0.032%	54.548%
560	SCHWAB(CHARLES)	0.032%	54.580%
561	CHINA EVERGRAND	0.032%	54.612%
562	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.032%	54.644%
563	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.032%	54.676%
564	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.032%	54.708%
565	TELEFONICA EMIS	0.032%	54.740%
566	BOMBARDIER INC	0.032%	54.771%
567	AKZO NOBEL NV	0.032%	54.803%
568	H&R REIT UNITS	0.032%	54.835%
569	ALLIANZ AG	0.032%	54.867%
570	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.032%	54.899%
571	NUCOR CORP	0.032%	54.930%
572	JOHN DEERE CAP	0.032%	54.962%
573	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	0.032%	54.994%
574	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.032%	55.025%
575	XPO LOGISTICS INC COMMON STOCK USD.001	0.032%	55.057%
576	GEN DYNAMICS CO	0.032%	55.088%
577	EASTMAN CHEMICA	0.032%	55.120%
578	KREDITANSTALT F	0.032%	55.151%
579	ROCKWELL COLLIN	0.032%	55.183%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	MYLAN INC/PA	0.031%	55.214%
581	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.031%	55.246%
582	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.031%	55.277%
583	ECOLAB INC 2.37	0.031%	55.308%
584	CHINA O/SEAS LA	0.031%	55.340%
585	CANADA HOUSING	0.031%	55.371%
586	KOHL S CORPORATION SR UNSECURED 11/21 4	0.031%	55.402%
587	E.ON SE	0.031%	55.433%
588	TAIWAN SEMICOND	0.031%	55.464%
589	BPCE SA COMPANY GUAR 04/24 4	0.031%	55.495%
590	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.031%	55.526%
591	DANONE SA	0.031%	55.557%
592	SCHNEIDER SA	0.031%	55.588%
593	VINCI SA	0.031%	55.619%
594	BHP BILLITON PL	0.031%	55.650%
595	US dollar - Lon	0.031%	55.681%
596	MACY S INC COMMON STOCK USD.01	0.031%	55.712%
597	KOHL S CORPORATI	0.031%	55.743%
598	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.031%	55.774%
599	RWE AG (NEU)	0.031%	55.804%
600	APPLIED MATERIALS INC COMMON STOCK USD.01	0.031%	55.835%
601	LOCKHEED MARTIN	0.031%	55.866%
602	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.031%	55.897%
603	NOVO-NORDISK AS	0.031%	55.927%
604	CANFOR CORPORAT	0.031%	55.958%
605	ANADARKO PETROL	0.031%	55.988%
606	LINK R/EST INVE	0.031%	56.019%
607	DAVITA INC COMMON STOCK USD.001	0.030%	56.049%
608	RELIANCE INDS	0.030%	56.080%
609	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.030%	56.110%
610	BMW US CAPITAL	0.030%	56.140%
611	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.030%	56.170%
612	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.030%	56.200%
613	CENTENE CORP COMMON STOCK USD.001	0.030%	56.230%
614	RIO TINTO	0.030%	56.260%
615	CONCHO RESOURCE	0.030%	56.290%
616	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.030%	56.320%
617	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.030%	56.350%
618	LEAR CORP	0.030%	56.380%
619	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.030%	56.409%
620	MOSAIC CO SR UNSECURED 11/21 3.75	0.030%	56.439%
621	mitsubishi chem	0.030%	56.469%
622	EBAY INC	0.030%	56.499%
623	EASTMAN CHEMICA	0.030%	56.528%
624	ROCKWELL COLLIN	0.030%	56.558%
625	ABN AMRO BANK N	0.030%	56.587%
626	T MOBILE US INC COMMON STOCK USD.0001	0.030%	56.617%
627	DEVON ENERGY CORP COMMON STOCK USD.1	0.030%	56.647%
628	ASAHI KASEI COR	0.030%	56.676%
629	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.030%	56.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	VENTAS INC-REIT	0.030%	56.735%
631	BIOGEN IDEC INC	0.029%	56.765%
632	CREDIT SUISSE G	0.029%	56.794%
633	AXA	0.029%	56.823%
634	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.029%	56.853%
635	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.029%	56.882%
636	ONEX CORP SUB V	0.029%	56.911%
637	BRITISH SKY BRO	0.029%	56.940%
638	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.029%	56.969%
639	RIOCAN REAL EST	0.029%	56.998%
640	LIBERTY MUTUAL	0.029%	57.027%
641	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.029%	57.056%
642	NORTHROP GRUMMA	0.029%	57.085%
643	ORANGE SA SR UNSECURED 09/21 4.125	0.029%	57.113%
644	UNICREDIT SPA	0.029%	57.142%
645	PETROBRAS PFEFE	0.029%	57.171%
646	TYSON FOODS INC	0.029%	57.200%
647	SUNTRUST BANK A	0.029%	57.228%
648	BRIDGESTONE COR	0.029%	57.257%
649	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.029%	57.285%
650	STRYKER CORP SR UNSECURED 03/21 2.625	0.029%	57.314%
651	SOLVAY	0.028%	57.343%
652	COMCAST CORP COMPANY GUAR 08/25 3.375	0.028%	57.371%
653	COMPAGNIE DE SA	0.028%	57.399%
654	ROLLS-ROYCE GRO	0.028%	57.427%
655	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.028%	57.456%
656	ING GROEP NV 0.	0.028%	57.484%
657	ENEL S.p.A.	0.028%	57.512%
658	MICROSOFT CORP	0.028%	57.540%
659	TRANSALTA CORP COMMON STOCK	0.028%	57.568%
660	CCL INDS INC CL	0.028%	57.596%
661	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.028%	57.623%
662	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.028%	57.651%
663	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.028%	57.679%
664	PHILLIPS 66 COMMON STOCK	0.028%	57.707%
665	ESSEX PROP TRUS	0.028%	57.735%
666	BANK OF NY MELL	0.028%	57.762%
667	AUST & NZ BK GP	0.028%	57.790%
668	STARBUCKS CORP	0.028%	57.818%
669	CENTURYLINK INC COMMON STOCK USD1.0	0.028%	57.845%
670	NEW GOLD INC COMMON STOCK	0.028%	57.873%
671	NEXTERA ENERGY INC COMMON STOCK USD.01	0.028%	57.901%
672	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.027%	57.928%
673	PTT PUBLIC COMP	0.027%	57.956%
674	RESTAURANT BRANDS INTERN COMMON STOCK	0.027%	57.983%
675	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.027%	58.010%
676	PRICELINE GROUP	0.027%	58.037%
677	OCEANAGOLD CORP	0.027%	58.064%
678	GREAT WEST LIFE	0.027%	58.092%
679	GENWORTH MI CAN	0.027%	58.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.027%	58.146%
681	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.027%	58.173%
682	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.027%	58.200%
683	MAPLE LEAF FOOD	0.027%	58.227%
684	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.027%	58.254%
685	AIR LIQUIDE(L')	0.027%	58.281%
686	ARCELORMITTAL	0.027%	58.307%
687	COUNTRY GARDEN	0.027%	58.334%
688	KROGER CO	0.027%	58.361%
689	DEERE + CO COMMON STOCK USD1.0	0.027%	58.387%
690	DSV A/S	0.027%	58.414%
691	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.027%	58.440%
692	DENMARK GOVERNMENT	0.027%	58.467%
693	VOLVO AB	0.027%	58.494%
694	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.027%	58.520%
695	TEMASEK FINL I	0.026%	58.547%
696	MINITUBISHI UFJ	0.026%	58.573%
697	TRANSCONTINENTAL	0.026%	58.599%
698	KREDITANST FUER	0.026%	58.626%
699	ALAMOS GOLD INC CLASS A COMMON STOCK	0.026%	58.652%
700	EURO FIN STABIL	0.026%	58.679%
701	LG Electronics	0.026%	58.705%
702	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.026%	58.731%
703	COMMONWEALTH BA	0.026%	58.757%
704	ADOBE SYSTEMS I	0.026%	58.784%
705	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.026%	58.810%
706	DETOUR GOLD CORP	0.026%	58.836%
707	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.026%	58.862%
708	DR HORTON INC COMMON STOCK USD.01	0.026%	58.888%
709	CANADIAN APARTMENT	0.026%	58.914%
710	SCENTRE GROUP	0.026%	58.940%
711	CARNIVAL CORP COMMON STOCK USD.01	0.026%	58.967%
712	CHINA PETROLEUM	0.026%	58.993%
713	INTERFOR CORP	0.026%	59.019%
714	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.026%	59.045%
715	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.026%	59.071%
716	WESTFIELD CORP	0.026%	59.097%
717	MACQUARIE GP LT	0.026%	59.122%
718	AT&T INC 1.45%	0.026%	59.148%
719	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.026%	59.174%
720	APPLE INC SR UNSECURED 02/27 3.35	0.026%	59.200%
721	REALTY INCOME C	0.026%	59.226%
722	ELI LILLY + CO COMMON STOCK	0.026%	59.251%
723	TOROMONT INDS L	0.026%	59.277%
724	STATE STREET CORP COMMON STOCK USD1.0	0.026%	59.302%
725	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.026%	59.328%
726	ALLY FINANCIAL INC COMMON STOCK USD.1	0.026%	59.353%
727	PANASONIC CORP	0.025%	59.379%
728	GEELY AUTOMOBIL	0.025%	59.404%
729	ALTAGAS LTD	0.025%	59.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.025%	59.455%
731	STORA ENSO OYJ	0.025%	59.480%
732	INFOSYS TECHNOL	0.025%	59.505%
733	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.025%	59.530%
734	INGERSOLL-RAND	0.025%	59.555%
735	CI FINANCIAL CO	0.025%	59.580%
736	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.025%	59.605%
737	SAPUTO GROUP IN	0.025%	59.630%
738	MTN GROUP LTD	0.025%	59.655%
739	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.025%	59.680%
740	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.025%	59.705%
741	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.025%	59.730%
742	SCOTTISH AND SO	0.025%	59.754%
743	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.025%	59.779%
744	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.025%	59.804%
745	DOLLAR TREE INC	0.025%	59.829%
746	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.025%	59.853%
747	TEXTRON INC COMMON STOCK USD.125	0.025%	59.878%
748	UTD PARCEL SERV	0.025%	59.902%
749	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.025%	59.927%
750	KDDI CORP	0.025%	59.952%
751	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.025%	59.976%
752	GAP INC	0.025%	60.001%
753	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.024%	60.025%
754	BARCLAYS AFRICA	0.024%	60.049%
755	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.024%	60.074%
756	CNOOC LTD	0.024%	60.098%
757	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.024%	60.123%
758	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.024%	60.147%
759	AMERISOURCEBERG	0.024%	60.171%
760	ARCHER DANIELS	0.024%	60.195%
761	CRH	0.024%	60.220%
762	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.024%	60.244%
763	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.024%	60.268%
764	SWISS RE AG	0.024%	60.293%
765	TIME WARNER INC	0.024%	60.317%
766	REPSOL SA	0.024%	60.341%
767	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.024%	60.365%
768	ANIXTER INC COMPANY GUAR 10/21 5.125	0.024%	60.389%
769	SVENSKA HANDELS	0.024%	60.413%
770	INTACT FINANCIA	0.024%	60.437%
771	NETAPP INC.	0.024%	60.461%
772	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.024%	60.485%
773	KELLOGG CO 0.8%	0.024%	60.509%
774	SIKA FINANZ AG	0.024%	60.533%
775	CARDINAL HEALTH	0.024%	60.557%
776	MUNCHENER RUCKV	0.024%	60.581%
777	WILLIAMS COS IN	0.024%	60.605%
778	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.024%	60.629%
779	PETROBRAS COMMO	0.024%	60.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	REGIONS FINANCI	0.024%	60.676%
781	MULLEN GROUP LT	0.024%	60.700%
782	PREMIUM BRANDS	0.024%	60.724%
783	NOKIA OYJ SR UNSECURED 06/22 3.375	0.024%	60.748%
784	WALGREEN CO COMPANY GUAR 09/22 3.1	0.024%	60.771%
785	LOWE'S COS INC	0.024%	60.795%
786	PNC BANK NA 2.6	0.024%	60.819%
787	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.024%	60.843%
788	EATON CORP COMPANY GUAR 11/22 2.75	0.024%	60.866%
789	STANDARD CHARTE	0.024%	60.890%
790	DEUTSCHE LUFTHA	0.024%	60.913%
791	HORMEL FOODS CORP COMMON STOCK USD.01465	0.024%	60.937%
792	WHIRLPOOL CORP	0.024%	60.961%
793	LLOYDS BANKING	0.024%	60.984%
794	INTL BANK FOR R	0.024%	61.008%
795	TAPESTRY INC COMMON STOCK USD.01	0.024%	61.031%
796	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.023%	61.055%
797	DOVER CORP	0.023%	61.078%
798	WOLTERS KLUWERS	0.023%	61.102%
799	OLD MUTUAL PLC	0.023%	61.125%
800	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.023%	61.148%
801	M + T BANK CORP COMMON STOCK USD.5	0.023%	61.172%
802	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.023%	61.195%
803	HOST HOTELS &	0.023%	61.219%
804	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.023%	61.242%
805	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.023%	61.265%
806	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	61.289%
807	QUEST DIAGNOSTI	0.023%	61.312%
808	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.023%	61.335%
809	AVIVA PLC	0.023%	61.358%
810	OVERSEA-CHINESE	0.023%	61.381%
811	ING BANK	0.023%	61.404%
812	SANOFI 0.5% 21M	0.023%	61.428%
813	CELGENE CORP	0.023%	61.451%
814	ECOLAB INC COMMON STOCK USD1.0	0.023%	61.474%
815	NESTE OIL OYJ	0.023%	61.497%
816	BAXTER INTL INC	0.023%	61.520%
817	BCO BILBAO VIZC	0.023%	61.543%
818	CUMMINS INC	0.023%	61.566%
819	SUPERIOR PLUS C	0.023%	61.589%
820	KEYERA CORP	0.023%	61.612%
821	CENTERRA GOLD INC COMMON STOCK	0.023%	61.635%
822	NORDEA AB	0.023%	61.658%
823	SHIN-ETSU CHEM	0.023%	61.681%
824	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.023%	61.703%
825	PETROCHINA CO	0.023%	61.726%
826	BECTON DICKINSON	0.023%	61.749%
827	LLOYDS BANKING	0.023%	61.772%
828	OMNICOM GROUP I	0.023%	61.795%
829	LEGG MASON INC SR UNSECURED 03/26 4.75	0.023%	61.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.023%	61.840%
831	NEWMONT MINING CORP COMMON STOCK USD1.6	0.023%	61.863%
832	AIR PRODS & CHE	0.023%	61.885%
833	LINDE AG	0.023%	61.908%
834	UTD RENTALS INC	0.023%	61.931%
835	SASOL	0.023%	61.953%
836	MITSUI & CO	0.023%	61.976%
837	COCA-COLA EUROP	0.023%	61.998%
838	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.023%	62.021%
839	ENERFLEX LTD	0.023%	62.043%
840	AGEAS	0.023%	62.066%
841	MINITUBISHI ELEC	0.022%	62.088%
842	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.022%	62.111%
843	UNILEVER NV	0.022%	62.133%
844	HARRIS CORP	0.022%	62.156%
845	TAHOE RESOURCES INC COMMON STOCK	0.022%	62.178%
846	ACTIVISION BLIZ	0.022%	62.200%
847	KROGER CO SR UNSECURED 04/22 3.4	0.022%	62.223%
848	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.022%	62.245%
849	GGP INC REIT USD.01	0.022%	62.267%
850	CA INC SR UNSECURED 03/27 4.7	0.022%	62.290%
851	BEST BUY CO INC	0.022%	62.312%
852	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.022%	62.334%
853	US BANCORP SR UNSECURED 01/24 3.7	0.022%	62.356%
854	CELESTICA INC COMMON STOCK NPV	0.022%	62.378%
855	APACHE CORP COMMON STOCK USD.625	0.022%	62.400%
856	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.022%	62.422%
857	ARKEMA	0.022%	62.445%
858	CA INC COMMON STOCK USD.1	0.022%	62.467%
859	ROLLS ROYCE	0.022%	62.489%
860	HOUSING DEVEL F	0.022%	62.511%
861	NATIONWIDE B/S	0.022%	62.533%
862	NOKIA CORP	0.022%	62.555%
863	FIRSTSERVICE CORP COMMON STOCK	0.022%	62.576%
864	ELECTRICITE DE	0.022%	62.598%
865	KOMATSU	0.022%	62.620%
866	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.022%	62.642%
867	MARTINREA INTER	0.022%	62.664%
868	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.022%	62.685%
869	CHINA MOBILE	0.022%	62.707%
870	AMETEK INC COMMON STOCK USD.01	0.022%	62.729%
871	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.022%	62.751%
872	DANONE S.A. COM	0.022%	62.772%
873	COCA-COLA CO	0.022%	62.794%
874	NORDSTROM INC SR UNSECURED 05/20 4.75	0.022%	62.816%
875	WESFARMERS LTD	0.022%	62.837%
876	VERMILION ENERGY INC COMMON STOCK	0.022%	62.859%
877	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.022%	62.881%
878	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.022%	62.902%
879	VIACOM INC CLASS B COMMON STOCK USD.001	0.022%	62.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.022%	62.945%
881	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.022%	62.967%
882	PERSIMMON PLC	0.022%	62.988%
883	STRYKER CORP	0.022%	63.010%
884	EMERA INC.	0.021%	63.031%
885	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.021%	63.053%
886	KEY BANK NA SR UNSECURED 06/25 3.3	0.021%	63.074%
887	NETFLIX INC COMMON STOCK USD.001	0.021%	63.096%
888	TELECOM ITALIA	0.021%	63.117%
889	PRUDENTIAL ADR	0.021%	63.139%
890	RAGING RIVER EX	0.021%	63.160%
891	ETRADE FINANCIA	0.021%	63.181%
892	BK NED GEMEENTE	0.021%	63.203%
893	NEW FLYER COMMO	0.021%	63.224%
894	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.021%	63.245%
895	REPUBLIC SERVIC	0.021%	63.267%
896	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.021%	63.288%
897	ANALOG DEVICES INC COMMON STOCK USD.167	0.021%	63.309%
898	STEEL DYNAMICS INC COMMON STOCK USD.005	0.021%	63.330%
899	THERMO FISHER S	0.021%	63.352%
900	CNOOC LTD	0.021%	63.373%
901	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.021%	63.394%
902	TELEFONICA SA	0.021%	63.415%
903	VOLKSWAGEN LEAS	0.021%	63.436%
904	BOUYGUES	0.021%	63.457%
905	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.021%	63.478%
906	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.021%	63.499%
907	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.021%	63.520%
908	TOKIO MARINE HL	0.021%	63.541%
909	LEGAL & GENERAL	0.021%	63.562%
910	AT+T INC SR UNSECURED 05/25 3.4	0.021%	63.583%
911	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.021%	63.604%
912	STMICROELECTRON	0.021%	63.625%
913	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.021%	63.646%
914	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.021%	63.667%
915	AUTOLIV INC	0.021%	63.688%
916	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.021%	63.709%
917	VORNADO REALTY TRUST REIT USD.04	0.021%	63.730%
918	KOMMUNEKREDIT	0.021%	63.751%
919	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.021%	63.771%
920	BOLIDEN AB	0.021%	63.792%
921	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.021%	63.813%
922	SPARK INFRASTRU	0.021%	63.834%
923	GLAXOSMITHKLINE PLC SPON ADR ADR	0.021%	63.854%
924	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.021%	63.875%
925	HARTFORD FINANC	0.021%	63.896%
926	NORTHERN TRUST	0.021%	63.916%
927	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.021%	63.937%
928	CHINA COMMUNICA	0.021%	63.958%
929	HUNTINGTON BANC	0.021%	63.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	DUKE ENERGY CORP COMMON STOCK USD.001	0.021%	63.999%
931	NORWEGIAN CRUIS	0.021%	64.019%
932	IGM FINANCIAL I	0.021%	64.040%
933	ASAHI GLASS CO	0.020%	64.060%
934	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.020%	64.081%
935	PAREX RESOURCES	0.020%	64.101%
936	ARCONIC INC SR UNSECURED 02/22 5.87	0.020%	64.122%
937	UTD TECHNOLOGIE	0.020%	64.142%
938	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.020%	64.162%
939	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.020%	64.183%
940	CHINA RES BEIJI	0.020%	64.203%
941	LAM RESEARCH CORP COMMON STOCK USD.001	0.020%	64.223%
942	GE CAPITAL EURO	0.020%	64.243%
943	ENEL FINANCE IN	0.020%	64.264%
944	MID AMERICA APARTMENT COMM REIT USD.01	0.020%	64.284%
945	GRAN TIERRA ENE	0.020%	64.304%
946	BHP BILLITON FI	0.020%	64.324%
947	ASHTREAD GROUP	0.020%	64.345%
948	CANON INC	0.020%	64.365%
949	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.020%	64.385%
950	BLUESCOPE STEEL	0.020%	64.405%
951	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.020%	64.425%
952	SOUTHERN CO SR UNSECURED 06/20 2.75	0.020%	64.445%
953	GKN PLC	0.020%	64.465%
954	POLYONE CORP SR UNSECURED 03/23 5.25	0.020%	64.485%
955	CIE FINANCIERE	0.020%	64.505%
956	SMURFIT KAPPA P	0.020%	64.525%
957	INVESCO LTD COMMON STOCK USD.2	0.020%	64.545%
958	DEUTSCHE BANK A	0.020%	64.565%
959	MITSUBISHI UFJ	0.020%	64.584%
960	PRAXAIR STK	0.020%	64.604%
961	COGECO COMMUNIC	0.020%	64.624%
962	HSBC HOLDINGS P	0.020%	64.644%
963	OWENS CORNING COMMON STOCK USD.001	0.020%	64.663%
964	GEN DYNAMICS CO	0.020%	64.683%
965	AEON CO., LTD	0.020%	64.703%
966	GOODYEAR TIRE &	0.020%	64.722%
967	GOODMAN GROUP	0.020%	64.742%
968	MICROSEMI	0.020%	64.762%
969	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.020%	64.781%
970	HCP INC.	0.020%	64.801%
971	ALLIED PPTY,REI	0.020%	64.820%
972	LYONDELLBASELL	0.019%	64.840%
973	MITSUBISHI HVY	0.019%	64.859%
974	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	64.879%
975	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.019%	64.898%
976	RADIANT OPTO EL	0.019%	64.918%
977	LKQ CORP COMMON STOCK USD.01	0.019%	64.937%
978	DEN DANSKE BANK	0.019%	64.956%
979	MARSH & MCLENNA	0.019%	64.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	FMG RESOURCES A	0.019%	64.995%
981	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.019%	65.014%
982	DEXIA CREDIT LO	0.019%	65.033%
983	ERICSSON LM SR UNSECURED 05/22 4.125	0.019%	65.053%
984	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.019%	65.072%
985	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.019%	65.091%
986	VOLKSWAGEN LEAS	0.019%	65.110%
987	MTU AERO ENGINE	0.019%	65.130%
988	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.019%	65.149%
989	AMEREN CORP SR UNSECURED 11/20 2.7	0.019%	65.168%
990	EXTRA SPACE STO	0.019%	65.187%
991	LIBERTY MUTUAL	0.019%	65.206%
992	SWEDISH EXP CRE	0.019%	65.225%
993	WESTROCK CO COMMON STOCK	0.019%	65.244%
994	CANADIAN REAL E	0.019%	65.263%
995	Cineplex Inc.	0.019%	65.283%
996	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	65.302%
997	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.019%	65.321%
998	SECURE ENERGY S	0.019%	65.340%
999	UBISOFT ENTERTA	0.019%	65.359%
1000	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.019%	65.377%
1001	TELIASONERA AB	0.019%	65.396%
1002	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.019%	65.415%
1003	MITSUBISHI UFJ FINL SPON ADR ADR	0.019%	65.434%
1004	ALCOA CORP COMMON STOCK USD.01	0.019%	65.453%
1005	SWISSCOM AG	0.019%	65.472%
1006	STRYKER CORP SR UNSECURED 05/24 3.375	0.019%	65.491%
1007	GIBSON ENERGY I	0.019%	65.510%
1008	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.019%	65.529%
1009	THERMO FISHER S	0.019%	65.547%
1010	COMERICA INC	0.019%	65.566%
1011	INGREDION INC COMMON STOCK USD.01	0.019%	65.585%
1012	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.019%	65.604%
1013	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.019%	65.622%
1014	BORGWARNER INC COMMON STOCK USD.01	0.019%	65.641%
1015	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.019%	65.660%
1016	REINSURANCE GRO	0.019%	65.679%
1017	TOTAL SA SPON ADR ADR	0.019%	65.697%
1018	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.019%	65.716%
1019	BP PLC SPONS ADR ADR	0.019%	65.734%
1020	ZIMMER HLDGS IN	0.019%	65.753%
1021	HALLIBURTON CO	0.019%	65.771%
1022	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.019%	65.790%
1023	MYLAN NV 3.125%	0.019%	65.808%
1024	L BRANDS INC COMPANY GUAR 02/22 5.625	0.019%	65.827%
1025	RUSSEL METALS I	0.019%	65.845%
1026	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.018%	65.864%
1027	KEYCORP	0.018%	65.882%
1028	BPCE	0.018%	65.901%
1029	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.018%	65.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	BARCLAYS PLC 1.	0.018%	65.937%
1031	SSR MINING INC COMMON STOCK	0.018%	65.956%
1032	SUMITOMO MITSUI	0.018%	65.974%
1033	JPMORGAN CHASE	0.018%	65.992%
1034	FUJITSU	0.018%	66.011%
1035	COOPERATIEVE RA	0.018%	66.029%
1036	QUEBECOR INC 'B	0.018%	66.047%
1037	FLEXTRONICS INT	0.018%	66.065%
1038	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.018%	66.084%
1039	UNILEVER NV	0.018%	66.102%
1040	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.018%	66.120%
1041	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.018%	66.138%
1042	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.018%	66.157%
1043	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.018%	66.175%
1044	KELLOGG CO 4% 1	0.018%	66.193%
1045	HOLOGIC INC COMMON STOCK USD.01	0.018%	66.211%
1046	METLIFE INC SR UNSECURED 04/24 3.6	0.018%	66.229%
1047	NETEASE INC ADR ADR USD.0001	0.018%	66.248%
1048	NUVISTA ENERGY	0.018%	66.266%
1049	ROYAL MAIL PLC-	0.018%	66.284%
1050	NATIONAL AUSTRA	0.018%	66.302%
1051	UNIVERSAL HLTH	0.018%	66.320%
1052	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.018%	66.338%
1053	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.018%	66.356%
1054	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.018%	66.374%
1055	JM SMUCKER CO/THE COMMON STOCK	0.018%	66.392%
1056	LANXESS	0.018%	66.410%
1057	ESSILOR INTERNA	0.018%	66.428%
1058	CA INC 3.6% 01A	0.018%	66.446%
1059	GECINA SA	0.018%	66.464%
1060	SANDSTORM GOLD	0.018%	66.482%
1061	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.018%	66.500%
1062	SEMAFO INC COMM	0.018%	66.517%
1063	TELEPERFORMANCE	0.018%	66.535%
1064	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.018%	66.553%
1065	NORTHLAND POWER	0.018%	66.571%
1066	MITSUBISHI CORP	0.018%	66.589%
1067	MEG ENERGY CORP	0.018%	66.607%
1068	SEGRO PLC	0.018%	66.624%
1069	MICHAEL KORS HO	0.018%	66.642%
1070	SMART REAL ESTA	0.018%	66.660%
1071	CHINA PHARMACEU	0.018%	66.678%
1072	KONINKLIJKE DSM	0.018%	66.696%
1073	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.018%	66.713%
1074	NIPPON STEEL CO	0.018%	66.731%
1075	ARAMARK COMMON STOCK USD.01	0.018%	66.749%
1076	DEUTSCHE POST A	0.018%	66.766%
1077	GENUINE PARTS C	0.018%	66.784%
1078	ELECTR DE FRANC	0.018%	66.802%
1079	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.018%	66.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.018%	66.837%
1081	NASDAQ INC COMMON STOCK USD.01	0.018%	66.854%
1082	BORALEX INC CL	0.018%	66.872%
1083	WESTPAC BANKING	0.018%	66.889%
1084	SL GREEN REALTY	0.017%	66.907%
1085	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.017%	66.924%
1086	CARMAX INC COMMON STOCK USD.5	0.017%	66.942%
1087	AKAMAI TECHNOLO	0.017%	66.959%
1088	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.017%	66.977%
1089	HUNTSMAN CORP COMMON STOCK USD.01	0.017%	66.994%
1090	MKS INSTRUMENTS INC COMMON STOCK	0.017%	67.011%
1091	SUZUKI MOTOR CO	0.017%	67.029%
1092	PROGRESSIVE CORP COMMON STOCK USD1.0	0.017%	67.046%
1093	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.017%	67.063%
1094	NIELSEN HOLDING	0.017%	67.081%
1095	TJX COS INC	0.017%	67.098%
1096	FNF GROUP TRACKING STK USD.0001	0.017%	67.115%
1097	UNITED OVERSEAS	0.017%	67.132%
1098	HYATT HOTELS CO	0.017%	67.150%
1099	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	67.167%
1100	SUMITOMO CHEMIC	0.017%	67.184%
1101	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	67.201%
1102	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.017%	67.218%
1103	POST HOLDINGS INC COMMON STOCK USD.01	0.017%	67.236%
1104	LAFARGEHOLCIM L	0.017%	67.253%
1105	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.017%	67.270%
1106	VF CORP SR UNSECURED 09/21 3.5	0.017%	67.287%
1107	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.017%	67.304%
1108	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.017%	67.321%
1109	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	67.338%
1110	BRITISH LAND CO	0.017%	67.355%
1111	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	67.373%
1112	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.017%	67.390%
1113	TDC A/S	0.017%	67.407%
1114	WESTERN FOREST	0.017%	67.424%
1115	TAYLOR WIMPEY	0.017%	67.441%
1116	ECN CAPITAL COR	0.017%	67.458%
1117	FIRST HORIZON N	0.017%	67.475%
1118	GAP INC/THE SR UNSECURED 04/21 5.95	0.017%	67.492%
1119	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.017%	67.509%
1120	CHINA MERCHANTS	0.017%	67.525%
1121	SBERBANK OF RUS	0.017%	67.542%
1122	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.017%	67.559%
1123	PHILIPS ELECTRO	0.017%	67.576%
1124	PARAMOUNT RESOU	0.017%	67.593%
1125	COLGATE-PALMOLI	0.017%	67.610%
1126	HESS CORPORATIO	0.017%	67.627%
1127	BRITISH AMERICAN TOB SP ADR ADR	0.017%	67.644%
1128	ATOS ORIGIN SA	0.017%	67.661%
1129	LINCOLN NATL CO	0.017%	67.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.017%	67.694%
1131	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.017%	67.711%
1132	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.017%	67.728%
1133	VIVENDI SA	0.017%	67.745%
1134	US BANK NA/CINC	0.017%	67.762%
1135	VODAFONE GROUP PLC SP ADR ADR	0.017%	67.778%
1136	FISCHER(GEORG)A	0.017%	67.795%
1137	WH GROUP LTD	0.017%	67.812%
1138	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.017%	67.829%
1139	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.017%	67.846%
1140	BALL CORP COMPANY GUAR 03/22 5	0.017%	67.862%
1141	ST NRTH RHINE-W	0.017%	67.879%
1142	TUI AG	0.017%	67.896%
1143	LOEWS CORP COMMON STOCK USD.01	0.017%	67.913%
1144	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.017%	67.929%
1145	T MOBILE USA INC COMPANY GUAR 04/22 4	0.017%	67.946%
1146	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.017%	67.963%
1147	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.017%	67.979%
1148	DOMINION RES(VI	0.017%	67.996%
1149	RHEINMETALL AG	0.017%	68.013%
1150	LAND SECURITIES	0.017%	68.029%
1151	CHEVRON CORP SR UNSECURED 05/21 2.1	0.017%	68.046%
1152	UNILEVER PLC SPONSORED ADR ADR	0.017%	68.063%
1153	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.017%	68.079%
1154	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.017%	68.096%
1155	SPIRIT AEROSYST	0.017%	68.113%
1156	NASDAQ INC SR UNSECURED 06/24 4.25	0.017%	68.129%
1157	AETNA INC 4.125	0.017%	68.146%
1158	GENTEX CORP COMMON STOCK USD.06	0.017%	68.162%
1159	TDK CORP	0.017%	68.179%
1160	AMGEN INC SR UNSECURED 11/21 3.875	0.017%	68.195%
1161	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.017%	68.212%
1162	SANLAM LIMITED	0.016%	68.228%
1163	CLARIANT AG	0.016%	68.245%
1164	MARKEL CORP COMMON STOCK	0.016%	68.261%
1165	AIRBUS GROUP NV	0.016%	68.278%
1166	FAURECIA	0.016%	68.294%
1167	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.016%	68.310%
1168	TWITTER INC COMMON STOCK USD.000005	0.016%	68.327%
1169	EBAY INC SR UNSECURED 03/22 3.8	0.016%	68.343%
1170	NTT DOCOMO INC	0.016%	68.360%
1171	WR BERKLEY CORP	0.016%	68.376%
1172	FRESENIUS MEDIC	0.016%	68.392%
1173	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.016%	68.409%
1174	HP INC COMMON STOCK USD.01	0.016%	68.425%
1175	VIACOM INC SR UNSECURED 12/21 3.875	0.016%	68.442%
1176	SOUTHERN CO	0.016%	68.458%
1177	BAE SYSTEMS	0.016%	68.474%
1178	ENDEAVOUR MININ	0.016%	68.491%
1179	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	68.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	BANK RAKYAT IND	0.016%	68.523%
1181	MAZDA MOTOR COR	0.016%	68.540%
1182	EXCHANGE INCOME	0.016%	68.556%
1183	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.016%	68.572%
1184	LOGAN PROPERTY	0.016%	68.589%
1185	JABIL CIRCUIT I	0.016%	68.605%
1186	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	68.621%
1187	RSP PERMIAN INC COMMON STOCK USD.01	0.016%	68.637%
1188	AMP LIMITED	0.016%	68.654%
1189	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.016%	68.670%
1190	FORTUNA SILVER MINES INC COMMON STOCK	0.016%	68.686%
1191	RADIAN GROUP INC SR UNSECURED 03/21 7	0.016%	68.702%
1192	UDR INC REIT USD.01	0.016%	68.719%
1193	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.016%	68.735%
1194	GIVAUDAN	0.016%	68.751%
1195	KLEPIERRE	0.016%	68.767%
1196	MCCORMICK & CO	0.016%	68.783%
1197	AUTODESK INC SR UNSECURED 06/20 3.125	0.016%	68.800%
1198	NETAPP INC SR UNSECURED 06/21 3.375	0.016%	68.816%
1199	XEROX CORP COMMON STOCK USD1.0	0.016%	68.832%
1200	ADECCO SA	0.016%	68.848%
1201	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.016%	68.864%
1202	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.016%	68.880%
1203	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	68.896%
1204	CSL LIMITED	0.016%	68.912%
1205	DUKE REALTY CORP REIT USD.01	0.016%	68.929%
1206	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.016%	68.945%
1207	CARREFOUR SA	0.016%	68.961%
1208	ROPER TECHNOLOG	0.016%	68.977%
1209	CBS CORP COMPANY GUAR 03/22 3.375	0.016%	68.993%
1210	LEGG MASON INC SR UNSECURED 07/19 2.7	0.016%	69.009%
1211	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.016%	69.025%
1212	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	69.041%
1213	GRUPO MEXICO SA	0.016%	69.057%
1214	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.016%	69.073%
1215	SHOWA DENKO KK	0.016%	69.089%
1216	VERIZON COMMUN	0.016%	69.106%
1217	BALL CORP	0.016%	69.122%
1218	BELLWAY	0.016%	69.138%
1219	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.016%	69.154%
1220	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.016%	69.170%
1221	UNUM GROUP SR UNSECURED 05/21 3	0.016%	69.186%
1222	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.016%	69.202%
1223	CIT GROUP INC SR UNSECURED 05/20 5.375	0.016%	69.218%
1224	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.016%	69.234%
1225	BAE SYSTEMS HLD	0.016%	69.250%
1226	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	69.266%
1227	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.016%	69.282%
1228	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.016%	69.298%
1229	SANTANDER HLDG	0.016%	69.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.016%	69.330%
1231	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.016%	69.346%
1232	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.016%	69.361%
1233	CITIGROUP INC SR UNSECURED 03/21 2.7	0.016%	69.377%
1234	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.016%	69.393%
1235	US BANCORP SR UNSECURED 01/22 2.625	0.016%	69.409%
1236	QUALCOMM INC SR UNSECURED 05/22 3	0.016%	69.425%
1237	COTY INC CL A COMMON STOCK USD.01	0.016%	69.441%
1238	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.016%	69.457%
1239	IRON MOUNTAIN INC REIT USD.01	0.016%	69.473%
1240	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.016%	69.489%
1241	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.016%	69.505%
1242	FIRSTSTRAND LIMIT	0.016%	69.520%
1243	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.016%	69.536%
1244	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.016%	69.552%
1245	FIRST CAPITAL R	0.016%	69.568%
1246	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	0.016%	69.584%
1247	ING GROEP NV	0.016%	69.600%
1248	FORTESCUE METAL	0.016%	69.616%
1249	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.016%	69.631%
1250	SMITHS GROUP	0.016%	69.647%
1251	BANK LEUMI LE-I	0.016%	69.663%
1252	SHOPIFY INC CLASS A COMMON STOCK	0.016%	69.679%
1253	ROSS STORES INC	0.016%	69.695%
1254	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.016%	69.710%
1255	TIFFANY & CO	0.016%	69.726%
1256	GENERAL MOTORS	0.016%	69.742%
1257	XL GROUP LTD	0.016%	69.758%
1258	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.016%	69.774%
1259	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	69.789%
1260	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	69.805%
1261	EIFFAGE SA	0.016%	69.821%
1262	CONSTELLATION B	0.016%	69.836%
1263	NVIDIA CORP	0.016%	69.852%
1264	ATCO LTD CL I N	0.016%	69.868%
1265	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.016%	69.883%
1266	PLAINS ALL AMER	0.016%	69.899%
1267	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.016%	69.915%
1268	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.016%	69.930%
1269	BP CAPITAL MARK	0.016%	69.946%
1270	BAXTER INTL INC	0.016%	69.961%
1271	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.016%	69.977%
1272	BANK OF IRELAND	0.016%	69.993%
1273	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.016%	70.008%
1274	EMC CORP(MASS)	0.016%	70.024%
1275	PEYTO EXPLORATI	0.016%	70.039%
1276	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.016%	70.055%
1277	AGRICULTURAL BK	0.016%	70.070%
1278	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.016%	70.086%
1279	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	70.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	FRESENIUS SE &	0.015%	70.117%
1281	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.015%	70.132%
1282	UTD MICRO ELECT	0.015%	70.148%
1283	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.015%	70.163%
1284	BOC HONG KONG H	0.015%	70.179%
1285	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.015%	70.194%
1286	AUTONATION INC	0.015%	70.210%
1287	KELT EXPLORATIO	0.015%	70.225%
1288	WELLS FARGO & C	0.015%	70.241%
1289	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.015%	70.256%
1290	BNP PARIBAS	0.015%	70.271%
1291	SHAWCOR LTD	0.015%	70.287%
1292	JOHNSON MATTHEY	0.015%	70.302%
1293	GCI LIBERTY INC CLASS A COMMON STOCK	0.015%	70.318%
1294	LABRADOR IRON O	0.015%	70.333%
1295	SHIRE PLC	0.015%	70.348%
1296	INTL BUSINESS M	0.015%	70.364%
1297	UMICORE	0.015%	70.379%
1298	UCB	0.015%	70.394%
1299	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.015%	70.410%
1300	AFFILIATED MNGR	0.015%	70.425%
1301	SONY CORP SPONSORED ADR ADR	0.015%	70.440%
1302	WEX INC COMMON STOCK USD.01	0.015%	70.455%
1303	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.015%	70.471%
1304	POSCO	0.015%	70.486%
1305	ENERCARE INC	0.015%	70.501%
1306	IDEMITSU KOSAN	0.015%	70.516%
1307	TORC OIL & GAS	0.015%	70.532%
1308	SHELL INTERNATI	0.015%	70.547%
1309	PVH CORP COMMON STOCK USD1.0	0.015%	70.562%
1310	ELEMENT FINANCI	0.015%	70.577%
1311	CHARTWELL RETIR	0.015%	70.592%
1312	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.015%	70.608%
1313	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.015%	70.623%
1314	BANCO BBPM SPA	0.015%	70.638%
1315	JANUS CAPITAL G	0.015%	70.653%
1316	INTERNATIONAL G	0.015%	70.668%
1317	ADIDAS AG	0.015%	70.684%
1318	SUMITOMO RLTY&D	0.015%	70.699%
1319	SUN COMMUNITIES INC REIT USD.01	0.015%	70.714%
1320	BCO BRADESCO,AD	0.015%	70.729%
1321	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.015%	70.744%
1322	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.015%	70.759%
1323	A.P. MOLLER-MAE	0.015%	70.774%
1324	VIFOR PHARMA AG	0.015%	70.789%
1325	ADIANT PLC	0.015%	70.804%
1326	WM MORRISON SUP	0.015%	70.820%
1327	AECON GROUP INC	0.015%	70.835%
1328	AMADEUS IT HLDG	0.015%	70.850%
1329	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.015%	70.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.015%	70.880%
1331	PRECISION DRILLING CORP COMMON STOCK	0.015%	70.895%
1332	REGENCY CENTERS CORP REIT USD.01	0.015%	70.910%
1333	SK ENERGY CO LT	0.015%	70.925%
1334	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.015%	70.940%
1335	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.015%	70.955%
1336	MARTIN MARIETTA	0.015%	70.970%
1337	PENTAIR PLC	0.015%	70.985%
1338	JONES LANG LASA	0.015%	71.000%
1339	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.015%	71.015%
1340	WILLIS TOWERS W	0.015%	71.030%
1341	CORNING INC SR UNSECURED 08/20 4.25	0.015%	71.045%
1342	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	71.060%
1343	REXEL PROMESSES	0.015%	71.075%
1344	FERRARI NV	0.015%	71.090%
1345	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.015%	71.105%
1346	HYUNDAI MOTOR C	0.015%	71.120%
1347	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.015%	71.134%
1348	UTD THERAPEUTIC	0.015%	71.149%
1349	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.015%	71.164%
1350	INFINEON TECHNO	0.015%	71.179%
1351	CARPENTER TECHN	0.015%	71.194%
1352	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.015%	71.209%
1353	TRINITY INDS	0.015%	71.223%
1354	LAB CORP OF AME	0.015%	71.238%
1355	LG DISPLAY CO	0.015%	71.253%
1356	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	71.268%
1357	SUMITOMO ELEC I	0.015%	71.283%
1358	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.015%	71.297%
1359	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.015%	71.312%
1360	TAKEDA PHARMACE	0.015%	71.327%
1361	WP CAREY INC REIT USD.001	0.015%	71.342%
1362	HEWLETT PACKARD	0.015%	71.356%
1363	QUANTA SERVICES	0.015%	71.371%
1364	XYLEM INC COMMON STOCK	0.015%	71.386%
1365	CNH INDUSTRIAL	0.015%	71.401%
1366	ASML HOLDING NV	0.015%	71.415%
1367	IBM CORP SR UNSECURED 02/24 3.625	0.015%	71.430%
1368	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.015%	71.445%
1369	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	71.460%
1370	SANTANDER UK PLC SR UNSECURED 03/24 4	0.015%	71.474%
1371	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.015%	71.489%
1372	DENSO CORP	0.015%	71.504%
1373	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.015%	71.519%
1374	NATIONAL OILWEL	0.015%	71.533%
1375	TOYOTA MOTOR CR	0.015%	71.548%
1376	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.015%	71.563%
1377	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	71.577%
1378	MASTERCARD INC SR UNSECURED 04/24 3.375	0.015%	71.592%
1379	SK C&C CO LTD	0.015%	71.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	CREDIT AGRICOLE	0.015%	71.621%
1381	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	71.636%
1382	RYDER SYSTEM IN	0.015%	71.650%
1383	K&S AG	0.015%	71.665%
1384	ASSURANT INC	0.015%	71.680%
1385	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	71.694%
1386	KINGSPAN GROUP	0.015%	71.709%
1387	MATTEL INC SR UNSECURED 08/21 2.35	0.015%	71.723%
1388	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.015%	71.738%
1389	NESTLE FINANCE	0.015%	71.753%
1390	BAT INTL FINANC	0.015%	71.767%
1391	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	71.782%
1392	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.015%	71.796%
1393	BANK OF THE OZARKS COMMON STOCK USD.01	0.015%	71.811%
1394	LG CHEM LTD	0.015%	71.825%
1395	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	71.840%
1396	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.015%	71.854%
1397	COMMERCE BANCSH	0.015%	71.869%
1398	ASML HOLDING NV	0.015%	71.883%
1399	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.014%	71.898%
1400	MEDTRONIC INC 3	0.014%	71.912%
1401	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.014%	71.927%
1402	AVNET INC SR UNSECURED 04/26 4.625	0.014%	71.941%
1403	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.014%	71.956%
1404	IBM CORP	0.014%	71.970%
1405	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.014%	71.985%
1406	DST SYST INC DE	0.014%	71.999%
1407	MANITOBA PROVIN	0.014%	72.014%
1408	MCKESSON CORP SR UNSECURED 03/24 3.796	0.014%	72.028%
1409	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.014%	72.043%
1410	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	72.057%
1411	ARROW ELECTRONI	0.014%	72.072%
1412	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.014%	72.086%
1413	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.014%	72.100%
1414	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.014%	72.115%
1415	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.014%	72.129%
1416	HSBC USA INC SR UNSECURED 06/24 3.5	0.014%	72.144%
1417	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.014%	72.158%
1418	TAPESTRY INC SR UNSECURED 04/25 4.25	0.014%	72.173%
1419	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.014%	72.187%
1420	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.014%	72.201%
1421	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.014%	72.216%
1422	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.014%	72.230%
1423	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.014%	72.245%
1424	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.014%	72.259%
1425	UNUM GROUP	0.014%	72.273%
1426	YASKAWA ELEC CO	0.014%	72.288%
1427	STOCKLAND TRUST	0.014%	72.302%
1428	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.014%	72.317%
1429	SINOPHARM GROUP	0.014%	72.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	JFE HOLDINGS IN	0.014%	72.345%
1431	PERRIGO CO PLC	0.014%	72.360%
1432	STATE STREET CORP SR UNSECURED 12/24 3.3	0.014%	72.374%
1433	ZOETIS INC COMMON STOCK USD.01	0.014%	72.388%
1434	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	72.403%
1435	CELGENE CORP SR UNSECURED 05/24 3.625	0.014%	72.417%
1436	BANK TOKYO-MIT	0.014%	72.431%
1437	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.014%	72.446%
1438	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.014%	72.460%
1439	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.014%	72.474%
1440	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.014%	72.488%
1441	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.014%	72.503%
1442	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.014%	72.517%
1443	ELISA OYJ-A	0.014%	72.531%
1444	KILROY REALTY C	0.014%	72.546%
1445	AETNA INC SR UNSECURED 11/24 3.5	0.014%	72.560%
1446	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.014%	72.574%
1447	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.014%	72.588%
1448	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.014%	72.603%
1449	YAMAHA MOTOR CO	0.014%	72.617%
1450	ANTHEM INC	0.014%	72.631%
1451	VISA INC SR UNSECURED 12/25 3.15	0.014%	72.645%
1452	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.014%	72.659%
1453	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.014%	72.674%
1454	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	72.688%
1455	GREAT CANADIAN	0.014%	72.702%
1456	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.014%	72.716%
1457	FRANCO NEVADA CORP COMMON STOCK	0.014%	72.730%
1458	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.014%	72.745%
1459	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.014%	72.759%
1460	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.014%	72.773%
1461	QUALCOMM INC SR UNSECURED 05/25 3.45	0.014%	72.787%
1462	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.014%	72.801%
1463	AGCO CORP	0.014%	72.815%
1464	INPEX CORPORATI	0.014%	72.829%
1465	CAPITAL POWER C	0.014%	72.844%
1466	US FOODS HOLDING CORP COMMON STOCK USD.01	0.014%	72.858%
1467	NORDSTROM INC	0.014%	72.872%
1468	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	72.886%
1469	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.014%	72.900%
1470	CME GROUP INC SR UNSECURED 03/25 3	0.014%	72.914%
1471	HYDRO ONE LTD	0.014%	72.928%
1472	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.014%	72.942%
1473	THOR INDUSTRIES INC COMMON STOCK USD.1	0.014%	72.957%
1474	NEVSUN RESOURCES LTD COMMON STOCK	0.014%	72.971%
1475	NIPPON BUILDING	0.014%	72.985%
1476	CITIGROUP INC SR UNSECURED 04/25 3.3	0.014%	72.999%
1477	MEDNAX INC	0.014%	73.013%
1478	ELECTRONIC ARTS	0.014%	73.027%
1479	UNIONE DI BAN.	0.014%	73.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.014%	73.055%
1481	MINEBEA CO	0.014%	73.069%
1482	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.014%	73.083%
1483	PFIZER INC SR UNSECURED 12/26 3	0.014%	73.097%
1484	STATOIL ASA COMPANY GUAR 01/23 2.45	0.014%	73.111%
1485	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.014%	73.125%
1486	EXELON CORP SR UNSECURED 04/26 3.4	0.014%	73.139%
1487	DEUTSCHE BK AG	0.014%	73.153%
1488	NEC CORP	0.014%	73.167%
1489	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.014%	73.181%
1490	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.014%	73.195%
1491	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.014%	73.209%
1492	NOBLE ENERGY IN	0.014%	73.223%
1493	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.014%	73.237%
1494	OSHKOSH CORP COMMON STOCK USD.01	0.014%	73.251%
1495	SPARTAN ENERGY	0.014%	73.265%
1496	TRICAN WELL SER	0.014%	73.279%
1497	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.014%	73.293%
1498	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.014%	73.307%
1499	WPX ENERGY INC COMMON STOCK	0.014%	73.321%
1500	KONINKLIJKE KPN	0.014%	73.335%
1501	HEXCEL CORP COMMON STOCK USD.01	0.014%	73.349%
1502	BERKELEY GROUP	0.014%	73.362%
1503	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.014%	73.376%
1504	INTUIT INC COMMON STOCK USD.01	0.014%	73.390%
1505	BOEING CO SR UNSECURED 03/25 2.5	0.014%	73.404%
1506	MORGAN STANLEY	0.014%	73.418%
1507	USG CORP	0.014%	73.431%
1508	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.014%	73.445%
1509	SUN HUNG KAI PR	0.014%	73.459%
1510	VULCAN MATERIAL	0.014%	73.473%
1511	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.014%	73.487%
1512	CARLISLE COS IN	0.014%	73.500%
1513	SENSATA TECHNOL	0.014%	73.514%
1514	VOLKSWAGEN AG	0.014%	73.528%
1515	VALEO SA	0.014%	73.542%
1516	TECHNIPFMC PLC	0.014%	73.555%
1517	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	73.569%
1518	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.014%	73.583%
1519	COMMERZBANK AG	0.014%	73.596%
1520	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.014%	73.610%
1521	EXELON CORP COMMON STOCK	0.014%	73.624%
1522	SWEDBANK AB	0.014%	73.638%
1523	L'OREAL	0.014%	73.651%
1524	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.014%	73.665%
1525	OJI PAPER CO	0.014%	73.678%
1526	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.014%	73.692%
1527	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	73.706%
1528	LAS VEGAS SANDS	0.014%	73.719%
1529	AIR LEASE CORP	0.014%	73.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	PADDY POWER PLC	0.014%	73.746%
1531	HAMMERSON	0.014%	73.760%
1532	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	73.774%
1533	NN GROUP NV	0.014%	73.787%
1534	PROCTER & GAMBL	0.014%	73.801%
1535	SALESFORCE.COM	0.013%	73.814%
1536	FEDERAL REALTY INVS TRUST REIT USD.01	0.013%	73.828%
1537	BIDVEST GROUP L	0.013%	73.841%
1538	SVENSKA HANDELS	0.013%	73.855%
1539	TARGET CORP SR UNSECURED 04/26 2.5	0.013%	73.868%
1540	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.013%	73.881%
1541	STERLING BANCORP/DE COMMON STOCK USD.01	0.013%	73.895%
1542	MARKS & SPENCER	0.013%	73.908%
1543	NOMURA HOLD INC	0.013%	73.922%
1544	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.013%	73.935%
1545	PULTEGROUP INC.	0.013%	73.949%
1546	GAMING AND LEISURE PROPERTIE REIT	0.013%	73.962%
1547	BAT INTL FIN PL	0.013%	73.976%
1548	AISIN SEIKI CO	0.013%	73.989%
1549	BRUNSWICK CORP	0.013%	74.002%
1550	DOUGLAS EMMETT INC REIT USD.01	0.013%	74.016%
1551	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	74.029%
1552	GARMIN LTD.	0.013%	74.043%
1553	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.013%	74.056%
1554	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.013%	74.069%
1555	AECOM COMMON STOCK USD.01	0.013%	74.083%
1556	SNAP-ON INC	0.013%	74.096%
1557	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.013%	74.110%
1558	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	74.123%
1559	SOUTH32 LTD	0.013%	74.136%
1560	MACERICH CO	0.013%	74.150%
1561	EXPEDIA GROUP INC COMMON STOCK USD.001	0.013%	74.163%
1562	LOCALIZA RENT A	0.013%	74.176%
1563	MANPOWER INC	0.013%	74.190%
1564	CANACCORD FINAN	0.013%	74.203%
1565	MITSUBISHI ESTA	0.013%	74.216%
1566	SINO BIOPHAMACE	0.013%	74.230%
1567	BROTHERIndustr	0.013%	74.243%
1568	FORTUM OYJ	0.013%	74.256%
1569	Banco Sabadell	0.013%	74.269%
1570	WR BERKLEY CORP COMMON STOCK USD.2	0.013%	74.283%
1571	HALMA	0.013%	74.296%
1572	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.013%	74.309%
1573	JSW STEEL LTD	0.013%	74.323%
1574	FIRST SOLAR INC	0.013%	74.336%
1575	GALAXY ENTERTAI	0.013%	74.349%
1576	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.013%	74.362%
1577	COMMONWEALTH BA	0.013%	74.375%
1578	INTL BK RECON &	0.013%	74.389%
1579	COMMONWEALTH BA	0.013%	74.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	EQUIFAX INC	0.013%	74.415%
1581	DEXUS PROPERTY	0.013%	74.428%
1582	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	74.441%
1583	CBS CORP COMPANY GUAR 01/27 2.9	0.013%	74.454%
1584	ASIAN DEVELOPME	0.013%	74.468%
1585	XEROX CORP 2.75	0.013%	74.481%
1586	MITEL NETWORKS	0.013%	74.494%
1587	DELL TECHNOLOGIES INC CL V TRACKING STK	0.013%	74.507%
1588	CHINA PETROLEUM	0.013%	74.520%
1589	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.013%	74.533%
1590	CHINA UNICOM LT	0.013%	74.546%
1591	MURATA MFG CO	0.013%	74.559%
1592	GALP ENERGIA	0.013%	74.572%
1593	GENERAL MILLS I	0.013%	74.586%
1594	PORSCHE AUTOMOB	0.013%	74.599%
1595	AGILE PROPERTY	0.013%	74.612%
1596	MASTEC INC	0.013%	74.625%
1597	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.013%	74.638%
1598	CREDIT ACCEPTAN	0.013%	74.651%
1599	HDFC BANK LTD	0.013%	74.664%
1600	SONOCO PRODUCTS	0.013%	74.677%
1601	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.013%	74.690%
1602	CBS CORP COMPANY GUAR 01/25 3.5	0.013%	74.703%
1603	AAC TECHNOLOGIE	0.013%	74.716%
1604	CAMDEN PROPERTY	0.013%	74.729%
1605	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	74.742%
1606	AON PLC	0.013%	74.755%
1607	SESA STERLITE	0.013%	74.768%
1608	APTARGROUP INC COMMON STOCK USD.01	0.013%	74.781%
1609	ATS AUTOMATION	0.013%	74.794%
1610	SHINHAN FINANCI	0.013%	74.807%
1611	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	74.820%
1612	TERADYNE INC	0.013%	74.833%
1613	GAS NATURAL SDG	0.013%	74.845%
1614	EVEREST RE GROU	0.013%	74.858%
1615	UNUM GROUP	0.013%	74.871%
1616	KION GROUP AG	0.013%	74.884%
1617	FUBON FINANCIAL	0.013%	74.897%
1618	KIMBERLY-CLARK	0.013%	74.910%
1619	HEIDELBERGCEMEN	0.013%	74.923%
1620	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	74.936%
1621	JUNIPER NETWORK	0.013%	74.949%
1622	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.013%	74.961%
1623	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.013%	74.974%
1624	CATCHER TECHNOL	0.013%	74.987%
1625	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.013%	75.000%
1626	RECKITT BENCKIS	0.013%	75.013%
1627	TORAY INDS INC	0.013%	75.025%
1628	KIRIN HOLDINGS	0.013%	75.038%
1629	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.013%	75.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	CREE INC COMMON STOCK USD.00125	0.013%	75.064%
1631	SYNNEX CORP COMMON STOCK USD.001	0.013%	75.077%
1632	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	75.089%
1633	INTERTEK TESTIN	0.013%	75.102%
1634	VALIDUS HOLDING	0.013%	75.115%
1635	AALBERTS INDUST	0.013%	75.128%
1636	CHINA RESOURCES	0.013%	75.140%
1637	BPCE SA SR UNSECURED 02/21 2.65	0.013%	75.153%
1638	WW GRAINGER INC	0.013%	75.166%
1639	WOLSELEY PLC	0.013%	75.179%
1640	COOPER COS INC	0.013%	75.191%
1641	MARATHON OIL CO	0.013%	75.204%
1642	ROYAL DUTCH SH-	0.013%	75.217%
1643	GROWTHPOINT PRO	0.013%	75.229%
1644	AMER ELEC POWER	0.013%	75.242%
1645	DUFREY AG-REG	0.013%	75.255%
1646	RANDSTAD HOLDIN	0.013%	75.267%
1647	FUJIFILM HLDGS	0.013%	75.280%
1648	MIRVAC GROUP RE	0.013%	75.293%
1649	IMPERIAL TOBACC	0.013%	75.305%
1650	CASCADES INC	0.013%	75.318%
1651	BEMIS CO INC	0.013%	75.330%
1652	CATALENT INC COMMON STOCK USD.01	0.013%	75.343%
1653	CIMAREX ENERGY CO COMMON STOCK USD.01	0.013%	75.356%
1654	CINTAS CORP	0.013%	75.368%
1655	MEDIOBANCA SPA	0.013%	75.381%
1656	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	75.393%
1657	PURE INDUSTRIAL	0.013%	75.406%
1658	CERNER CORP	0.013%	75.418%
1659	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	75.431%
1660	VESTAS WIND SYS	0.012%	75.443%
1661	SWISS LIFE HLDG	0.012%	75.456%
1662	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.012%	75.468%
1663	LONGFOR PROPERT	0.012%	75.481%
1664	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	75.493%
1665	WILLIAMS-SONOMA	0.012%	75.506%
1666	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.012%	75.518%
1667	TOSOH CORP	0.012%	75.531%
1668	FLOWSERVE CORP COMMON STOCK USD1.25	0.012%	75.543%
1669	HOME CAP GRP IN	0.012%	75.555%
1670	OLIN CORP	0.012%	75.568%
1671	UNIPER SE	0.012%	75.580%
1672	TCF FINL CORP	0.012%	75.593%
1673	JAZZ PHARMACEUT	0.012%	75.605%
1674	CDN UTILS LTD N	0.012%	75.618%
1675	ARRIS INTERNATI	0.012%	75.630%
1676	ONEOK INC	0.012%	75.642%
1677	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	75.655%
1678	AJINOMOTO CO IN	0.012%	75.667%
1679	ARCONIC INC COMMON STOCK	0.012%	75.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	COMINAR REAL ES	0.012%	75.692%
1681	PRIMERICA INC COMMON STOCK	0.012%	75.704%
1682	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	75.717%
1683	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	75.729%
1684	LAZARD LTD CL A COMMON STOCK USD.01	0.012%	75.741%
1685	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	75.754%
1686	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	75.766%
1687	COCA COLA HBC A	0.012%	75.778%
1688	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.012%	75.791%
1689	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.012%	75.803%
1690	CUBESMART REIT USD.01	0.012%	75.815%
1691	PERRIGO FIN UNL	0.012%	75.827%
1692	OMV AG	0.012%	75.840%
1693	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	75.852%
1694	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.012%	75.864%
1695	FUJI HEAVY INDS	0.012%	75.876%
1696	GN STORE NORD	0.012%	75.889%
1697	DAIWA HOUSE IND	0.012%	75.901%
1698	AEGON N.V.	0.012%	75.913%
1699	JAPAN REAL ESTA	0.012%	75.925%
1700	SLM CORP COMMON STOCK USD.2	0.012%	75.937%
1701	INNERGEX RENEWA	0.012%	75.950%
1702	PRAIRIESKY ROYA	0.012%	75.962%
1703	TREVALI MINING	0.012%	75.974%
1704	DOREL INDS INC	0.012%	75.986%
1705	HARLEY DAVIDSON	0.012%	75.998%
1706	BAYTEX ENERGY CORP COMMON STOCK	0.012%	76.010%
1707	MERLIN PROPERTI	0.012%	76.022%
1708	SPIRAX-SARCO EN	0.012%	76.035%
1709	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	76.047%
1710	SKF AB - B SHAR	0.012%	76.059%
1711	SKAND ENSKILDA	0.012%	76.071%
1712	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.012%	76.083%
1713	SUMITOMO MITSUI	0.012%	76.095%
1714	DELPHI AUTOMOTI	0.012%	76.107%
1715	GRANITE REAL ES	0.012%	76.119%
1716	FORTIVE CORP COMMON STOCK USD.01	0.012%	76.131%
1717	PTT EXP&PROD-FG	0.012%	76.143%
1718	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.012%	76.155%
1719	NEWELL BRANDS INC COMMON STOCK USD1.0	0.012%	76.167%
1720	MICROCHIP TECHN	0.012%	76.179%
1721	BCO BRADESCO,PR	0.012%	76.191%
1722	TOYOTA TSUSHO C	0.012%	76.203%
1723	MURPHY OIL CORP	0.012%	76.215%
1724	ABN AMRO GROUP	0.012%	76.227%
1725	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.012%	76.239%
1726	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	76.251%
1727	LOGMEIN INC COMMON STOCK USD.01	0.012%	76.263%
1728	DIRECT LINE INS	0.012%	76.275%
1729	RENAISSANCE RE	0.012%	76.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	MUNICIPALITY FI	0.012%	76.298%
1731	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	76.310%
1732	RAIFFEISEN BANK	0.012%	76.322%
1733	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.012%	76.334%
1734	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	76.346%
1735	DEUTSCHE BOERSE	0.012%	76.358%
1736	DREAM GLOBAL RE	0.012%	76.370%
1737	SHIMAO PROPERTY	0.012%	76.381%
1738	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	76.393%
1739	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.012%	76.405%
1740	STELLA JONES IN	0.012%	76.417%
1741	BHP BILLITON PL	0.012%	76.429%
1742	BUNGE LTD COMMON STOCK USD.01	0.012%	76.440%
1743	AMPHENOL CORP	0.012%	76.452%
1744	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	76.464%
1745	NORDEA BANK AB	0.012%	76.476%
1746	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	76.487%
1747	STATE STREET CORP SR UNSECURED 05/21 1.95	0.012%	76.499%
1748	MARUBENI CORP	0.012%	76.511%
1749	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	76.523%
1750	FREEHOLD ROYALT	0.012%	76.534%
1751	GPT GROUP	0.012%	76.546%
1752	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	76.558%
1753	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.012%	76.569%
1754	ERICSSON LM-B S	0.012%	76.581%
1755	PACWEST BANCORP COMMON STOCK	0.012%	76.593%
1756	LEGGETT + PLATT INC COMMON STOCK USD.01	0.012%	76.604%
1757	REDEFINE PROPER	0.012%	76.616%
1758	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	76.628%
1759	ASTELLAS PHARMA	0.012%	76.639%
1760	FLUOR CORP COMMON STOCK USD.01	0.012%	76.651%
1761	KIMCO REALTY	0.012%	76.663%
1762	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	76.674%
1763	ENSIGN ENERGY S	0.012%	76.686%
1764	GALAPAGOS NV	0.012%	76.697%
1765	MORNEAU SHEPELL	0.012%	76.709%
1766	VEREIT INC REIT USD.01	0.012%	76.720%
1767	ZIONS BANCORP	0.012%	76.732%
1768	AGILENT TECHNOL	0.012%	76.744%
1769	SAINSBURY (J) P	0.012%	76.755%
1770	EDF	0.011%	76.767%
1771	SVENSKA HANDELS	0.011%	76.778%
1772	MEGGITT	0.011%	76.789%
1773	ENAGAS	0.011%	76.801%
1774	MITSUI CHEMICAL	0.011%	76.812%
1775	VENTURE CORP	0.011%	76.824%
1776	ORIGIN ENERGY L	0.011%	76.835%
1777	PEABODY ENERGY CORP COMMON STOCK	0.011%	76.847%
1778	BALOISE- HOLDIN	0.011%	76.858%
1779	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	76.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	NORBORD INC COMMON STOCK	0.011%	76.881%
1781	KAPSTONE PAPER	0.011%	76.892%
1782	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	76.904%
1783	PHOENIX GROUP H	0.011%	76.915%
1784	BEMIS COMPANY COMMON STOCK USD.1	0.011%	76.926%
1785	ISUZU MOTORS	0.011%	76.938%
1786	ASSURANT INC COMMON STOCK USD.01	0.011%	76.949%
1787	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.011%	76.960%
1788	VF CORP	0.011%	76.972%
1789	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.011%	76.983%
1790	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.011%	76.994%
1791	INVITATION HOMES INC REIT USD.01	0.011%	77.006%
1792	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.017%
1793	SEKISUI CHEMICA	0.011%	77.028%
1794	HELVETIA HOLDIN	0.011%	77.039%
1795	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.011%	77.051%
1796	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.011%	77.062%
1797	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.011%	77.073%
1798	GRUBHUB INC COMMON STOCK USD.0001	0.011%	77.085%
1799	CHRISTIAN HANSE	0.011%	77.096%
1800	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	77.107%
1801	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	77.118%
1802	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	77.130%
1803	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.011%	77.141%
1804	BROWN + BROWN INC COMMON STOCK USD.1	0.011%	77.152%
1805	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.011%	77.163%
1806	SVENSKA CELLULO	0.011%	77.174%
1807	MARVELL TECH GR	0.011%	77.186%
1808	SINGAPORE AIRLI	0.011%	77.197%
1809	KNIGHT THERAPEU	0.011%	77.208%
1810	BAT INTL FINANC	0.011%	77.219%
1811	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	77.230%
1812	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.011%	77.242%
1813	CYPRESS SEMICON	0.011%	77.253%
1814	NOKIAN RENKAAT	0.011%	77.264%
1815	FIRST CITIZENS BCSSH CL A COMMON STOCK USD1.0	0.011%	77.275%
1816	ON ASSIGNMENT INC COMMON STOCK USD.01	0.011%	77.286%
1817	HYUNDAI MOBIS	0.011%	77.297%
1818	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.011%	77.308%
1819	ROYAL GOLD INC	0.011%	77.320%
1820	WESTERN POWER W	0.011%	77.331%
1821	ITOCHU CORP	0.011%	77.342%
1822	BARLOWORLD LTD	0.011%	77.353%
1823	CTBC FINANCIAL	0.011%	77.364%
1824	ENTEGRIS INC COMMON STOCK USD.01	0.011%	77.375%
1825	DREAM OFFICE RE	0.011%	77.386%
1826	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	77.397%
1827	SWATCH GROUP	0.011%	77.408%
1828	CENTENNIAL RESO	0.011%	77.419%
1829	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.011%	77.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	MONDI PLC	0.011%	77.441%
1831	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	77.452%
1832	AVNET INC	0.011%	77.463%
1833	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.011%	77.474%
1834	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.011%	77.485%
1835	ZIMMER HOLDINGS	0.011%	77.496%
1836	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	77.507%
1837	HUHTAMAKI OY	0.011%	77.518%
1838	DYCOM INDUSTRIE	0.011%	77.529%
1839	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.011%	77.540%
1840	DARDEN RESTAURA	0.011%	77.551%
1841	JAPAN TOBACCO I	0.011%	77.562%
1842	NIPPON TEL&TEL	0.011%	77.573%
1843	MERITAGE HOMES	0.011%	77.584%
1844	FLUGHAFEN ZUERI	0.011%	77.595%
1845	SOMPO JAPAN NIP	0.011%	77.606%
1846	BHARTI AIRTEL L	0.011%	77.617%
1847	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.011%	77.628%
1848	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.011%	77.639%
1849	VICINITY CENTER	0.011%	77.650%
1850	INCITEC PIVOT	0.011%	77.661%
1851	MOL HUNGARIAN O	0.011%	77.672%
1852	ACKERMANS & VAN	0.011%	77.683%
1853	JYSKE BANK A/S	0.011%	77.694%
1854	TORCHMARK CORP COMMON STOCK USD1.0	0.011%	77.704%
1855	WELLS FARGO & C	0.011%	77.715%
1856	BANKUNITED INC COMMON STOCK USD.01	0.011%	77.726%
1857	ILG INC COMMON STOCK USD.01	0.011%	77.737%
1858	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	77.748%
1859	COPART INC	0.011%	77.759%
1860	OBAYASHI CORP	0.011%	77.770%
1861	ESSENT GROUP LT	0.011%	77.780%
1862	GENPACT LIMITED	0.011%	77.791%
1863	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	77.802%
1864	FAMILYMART CO	0.011%	77.813%
1865	FEDERATED INVES	0.011%	77.824%
1866	SHERWIN WILLIAM	0.011%	77.834%
1867	CBOE GLOBAL MARKETS INC COMMON STOCK	0.011%	77.845%
1868	KAO CORP	0.011%	77.856%
1869	DAI-ICHI LIFE	0.011%	77.867%
1870	HONG KONG EXCHA	0.011%	77.878%
1871	AMKOR TECHNOLOG	0.011%	77.888%
1872	DERWENT LONDON	0.011%	77.899%
1873	DANA HOLDING CO	0.011%	77.910%
1874	HANCOCK HOLDING	0.011%	77.921%
1875	HELMERICH & PAY	0.011%	77.931%
1876	KIRBY CORP	0.011%	77.942%
1877	BURBERRY GROUP	0.011%	77.953%
1878	ALARIS ROYALTY	0.011%	77.964%
1879	NESTLE FINANCE	0.011%	77.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	THE FOSCHINI GR	0.011%	77.985%
1881	LAGARDERE S.C.A	0.011%	77.996%
1882	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	78.006%
1883	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	78.017%
1884	AVIGILON CORP C	0.011%	78.028%
1885	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.011%	78.038%
1886	TELEFLEX INC COMMON STOCK USD1.0	0.011%	78.049%
1887	MURPHY USA INC COMMON STOCK	0.011%	78.060%
1888	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	78.070%
1889	MOODY S CORP COMMON STOCK USD.01	0.011%	78.081%
1890	MOSAIC CO	0.011%	78.092%
1891	TOKYO ELECTRON	0.011%	78.102%
1892	LOJAS RENNER SA	0.011%	78.113%
1893	JEAN COUTU GRP	0.011%	78.123%
1894	HILLENBRAND INC COMMON STOCK	0.011%	78.134%
1895	CYRUSONE INC REIT USD.01	0.011%	78.145%
1896	NSK	0.011%	78.155%
1897	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.011%	78.166%
1898	MAXIM INTEGRATE	0.011%	78.176%
1899	WHITBREAD PLC	0.011%	78.187%
1900	EPR PROPERTIES REIT USD.01	0.011%	78.198%
1901	HANG SENG BANK	0.011%	78.208%
1902	WATSCO INC COMMON STOCK USD.5	0.011%	78.219%
1903	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.011%	78.229%
1904	SPECTRIS PLC	0.011%	78.240%
1905	PANDORA A/S	0.011%	78.250%
1906	TRACTOR SUPPLY	0.011%	78.261%
1907	SBI HOLDINGS IN	0.011%	78.271%
1908	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	78.282%
1909	MS&AD INSURANCE	0.010%	78.292%
1910	APACHE CORP SR UNSECURED 04/22 3.25	0.010%	78.303%
1911	CASEYS GEN STOR	0.010%	78.313%
1912	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.010%	78.324%
1913	NORTH WEST CO I	0.010%	78.334%
1914	NAVIENT CORP COMMON STOCK USD.01	0.010%	78.345%
1915	INCHCAPE PLC	0.010%	78.355%
1916	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.010%	78.366%
1917	INTL CONS AIRLI	0.010%	78.376%
1918	MIDDLEBY CORP COMMON STOCK USD.01	0.010%	78.386%
1919	YUM BRANDS INC COMMON STOCK	0.010%	78.397%
1920	DISCOVERY HLDGS	0.010%	78.407%
1921	EAST JAPAN RAIL	0.010%	78.418%
1922	STORE CAPITAL CORP REIT USD.01	0.010%	78.428%
1923	SANDVIK AB	0.010%	78.438%
1924	AXIS CAPITAL HO	0.010%	78.449%
1925	Arch Capital Gr	0.010%	78.459%
1926	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	78.469%
1927	FOREST CITY REALTY TRUST A REIT USD.01	0.010%	78.480%
1928	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	78.490%
1929	ASSURED GUARANT	0.010%	78.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	78.511%
1931	SYSKO CORP COMMON STOCK USD1.0	0.010%	78.521%
1932	GEMALTO NV	0.010%	78.531%
1933	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	78.542%
1934	ITT INC COMMON STOCK USD1.0	0.010%	78.552%
1935	WESTSHORE TERMI	0.010%	78.562%
1936	FISERV INC COMMON STOCK USD.01	0.010%	78.572%
1937	COPA HOLDINGS S	0.010%	78.583%
1938	LARSEN & TOUBRO	0.010%	78.593%
1939	OC OERLIKON COR	0.010%	78.603%
1940	TRUWORTHS INTER	0.010%	78.613%
1941	ANGLOGOLD ASHANTI SPON ADR ADR	0.010%	78.624%
1942	POSCO	0.010%	78.634%
1943	PT UNITED TRACT	0.010%	78.644%
1944	NU SKIN ENTERPR	0.010%	78.654%
1945	GENTING BHD	0.010%	78.664%
1946	DUKE ENERGY COR	0.010%	78.674%
1947	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.010%	78.685%
1948	CRED SUIS GP FU	0.010%	78.695%
1949	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	78.705%
1950	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	78.715%
1951	KLX INC COMMON STOCK USD.01	0.010%	78.725%
1952	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	78.735%
1953	TEIJIN	0.010%	78.745%
1954	UNI-SELECT INC	0.010%	78.755%
1955	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	78.766%
1956	TATA CONSULTANC	0.010%	78.776%
1957	UNITED URBAN IN	0.010%	78.786%
1958	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.010%	78.796%
1959	WOOD GROUP (JOH	0.010%	78.806%
1960	ARTIS REAL ESTA	0.010%	78.816%
1961	IVANHOE MINES L	0.010%	78.826%
1962	REXNORD CORP COMMON STOCK USD.01	0.010%	78.836%
1963	CRANE CO	0.010%	78.846%
1964	FURUKAWA ELECTR	0.010%	78.856%
1965	DELUXE CORP	0.010%	78.866%
1966	FIRSTCASH INC COMMON STOCK USD.01	0.010%	78.876%
1967	ANHUI CONCH CEM	0.010%	78.887%
1968	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	78.897%
1969	SAFRAN SA	0.010%	78.907%
1970	SLEEP COUNTRY C	0.010%	78.917%
1971	XILINX INC	0.010%	78.927%
1972	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	78.937%
1973	KERRY GROUP PLC	0.010%	78.947%
1974	HCL TECHNOLOGIE	0.010%	78.957%
1975	BEAZLEY PLC	0.010%	78.967%
1976	PRUDENTIAL CORP	0.010%	78.977%
1977	ADVANCED SEMICO	0.010%	78.987%
1978	LENOVO GROUP LT	0.010%	78.997%
1979	IPG PHOTONICS C	0.010%	79.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	ALLEGHANY CORP COMMON STOCK USD1.0	0.010%	79.017%
1981	INTERDIGITAL IN	0.010%	79.027%
1982	ST JAMES PLACE	0.010%	79.037%
1983	CHINA GOLD INTL	0.010%	79.047%
1984	TOKYU FUDOSAN H	0.010%	79.057%
1985	YES BANK LTD	0.010%	79.067%
1986	HIGHWOODS PROPE	0.010%	79.077%
1987	CHINA UNICOM	0.010%	79.087%
1988	TATA MOTORS LTD	0.010%	79.097%
1989	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.010%	79.107%
1990	WILLIAM DEMANT	0.010%	79.117%
1991	CHIMEI INNOLUX	0.010%	79.126%
1992	TULLOW OIL PLC	0.010%	79.136%
1993	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	79.146%
1994	HUBBELL INC COMMON STOCK USD.01	0.010%	79.156%
1995	WILLIAM HILL PL	0.010%	79.166%
1996	ISHIKAWAJIMA HA	0.010%	79.176%
1997	FILA KOREA LTD	0.010%	79.186%
1998	AMERCO COMMON STOCK USD.25	0.010%	79.196%
1999	GS HOLDINGS COR	0.010%	79.205%
2000	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.010%	79.215%
2001	DAIWA SECURITIE	0.010%	79.225%
2002	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.010%	79.235%
2003	IMPERIAL HOLDIN	0.010%	79.245%
2004	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.010%	79.255%
2005	LEIDOS HOLDINGS	0.010%	79.264%
2006	HKT TRUST	0.010%	79.274%
2007	TELE2 AB-B SHS	0.010%	79.284%
2008	CAIXABANK	0.010%	79.294%
2009	VONOVIA SE	0.010%	79.303%
2010	ORICA LIMITED	0.010%	79.313%
2011	SEMICONDUCTOR M	0.010%	79.323%
2012	CHINA SHENHUA E	0.010%	79.333%
2013	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	79.343%
2014	MAPFRE SA	0.010%	79.352%
2015	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.010%	79.362%
2016	SAP AG	0.010%	79.372%
2017	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.010%	79.381%
2018	SHOPRITE HLDGS	0.010%	79.391%
2019	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	79.401%
2020	LIFE STORAGE INC REIT USD.01	0.010%	79.411%
2021	RIO TINTO PLC	0.010%	79.420%
2022	ORIX JREIT INC	0.010%	79.430%
2023	LIVANOVA PLC	0.010%	79.440%
2024	DONALDSON CO IN	0.010%	79.449%
2025	GROUP 4 SECURIC	0.010%	79.459%
2026	FNB CORP COMMON STOCK USD.01	0.010%	79.469%
2027	CORELOGIC INC COMMON STOCK USD1.0	0.010%	79.478%
2028	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.010%	79.488%
2029	KEYCORP	0.010%	79.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.010%	79.507%
2031	HUMANA INC SR UNSECURED 10/19 2.625	0.010%	79.517%
2032	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	79.527%
2033	ANSYS INC COMMON STOCK USD.01	0.010%	79.536%
2034	IG GROUP HLDGS	0.010%	79.546%
2035	EQUITABLE GROUP	0.010%	79.555%
2036	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	79.565%
2037	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	79.575%
2038	CALFRAC WELL SE	0.010%	79.584%
2039	ALBEMARLE CORP	0.010%	79.594%
2040	DS SMITH PLC	0.010%	79.603%
2041	HANA FINANCIAL	0.010%	79.613%
2042	ASSA ABLOY AB	0.010%	79.623%
2043	FIBRA UNO ADMIN	0.010%	79.632%
2044	SEMPRA ENERGY COMMON STOCK	0.010%	79.642%
2045	LENNAR CORP COMPANY GUAR 01/22 4.125	0.010%	79.651%
2046	LAMAR ADVERTISING CO A REIT USD.001	0.010%	79.661%
2047	BANK HAPOALIM B	0.010%	79.670%
2048	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	79.680%
2049	ENBRIDGE ENERGY	0.010%	79.689%
2050	ESTEE LAUDER CO	0.010%	79.699%
2051	KINAXIS INC	0.010%	79.709%
2052	SAPPI	0.010%	79.718%
2053	WOODWARD INC COMMON STOCK USD.00292	0.010%	79.728%
2054	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	79.737%
2055	HENRY SCHEIN CO	0.009%	79.747%
2056	CNH INDUSTRIAL	0.009%	79.756%
2057	FASTENAL	0.009%	79.765%
2058	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	79.775%
2059	TRANSOCEAN LTD	0.009%	79.784%
2060	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	79.794%
2061	ALTUS GROUP LTD	0.009%	79.803%
2062	ERSTE GROUP BAN	0.009%	79.813%
2063	ALACER GOLD COR	0.009%	79.822%
2064	FRAPORT AG	0.009%	79.832%
2065	KOMMUNALBANKEN	0.009%	79.841%
2066	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	79.851%
2067	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	79.860%
2068	SUMITOMO HEAVY	0.009%	79.870%
2069	WINPAK LTD	0.009%	79.879%
2070	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.009%	79.889%
2071	CH ROBINSON WOR	0.009%	79.898%
2072	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.009%	79.907%
2073	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	79.917%
2074	DR PEPPER SNAPP	0.009%	79.926%
2075	OP CORPORATE BA	0.009%	79.936%
2076	NIPPON PROLOGIS	0.009%	79.945%
2077	KB FINANCIAL GR	0.009%	79.954%
2078	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.009%	79.964%
2079	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	79.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	INNOGY SE	0.009%	79.983%
2081	IBERIABANK CORP	0.009%	79.992%
2082	BCO BRADESCO SA	0.009%	80.001%
2083	DEUTSCHE WOHNEN	0.009%	80.011%
2084	ENGHOUSE SYSTEM	0.009%	80.020%
2085	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.029%
2086	CALLON PETROLEUM CO COMMON STOCK USD.01	0.009%	80.039%
2087	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	80.048%
2088	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.009%	80.058%
2089	AMERICA MOVIL S	0.009%	80.067%
2090	JAPAN RETAIL FU	0.009%	80.076%
2091	KINGBOARD CHEMI	0.009%	80.086%
2092	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.009%	80.095%
2093	BBA AVIATION	0.009%	80.104%
2094	SEAGATE TECHNOL	0.009%	80.114%
2095	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.009%	80.123%
2096	BRP INC/CA- SUB	0.009%	80.132%
2097	EAGLE MATERIALS	0.009%	80.142%
2098	KESKO	0.009%	80.151%
2099	SUNNY OPTICAL T	0.009%	80.160%
2100	RICHELIEU HARDW	0.009%	80.169%
2101	KURARAY CO	0.009%	80.179%
2102	POPULAR INC COMMON STOCK USD.01	0.009%	80.188%
2103	TERADATA CORP COMMON STOCK USD.01	0.009%	80.197%
2104	DISCOVERY INC C COMMON STOCK USD.01	0.009%	80.206%
2105	FMC CORP	0.009%	80.216%
2106	ALSTOM	0.009%	80.225%
2107	CITRIX SYSTEMS	0.009%	80.234%
2108	CLEAN HARBOR IN	0.009%	80.243%
2109	TARGA RESOURCES CORP COMMON STOCK USD.001	0.009%	80.253%
2110	CARTER S INC COMMON STOCK USD.01	0.009%	80.262%
2111	CORUS ENTERTAIN	0.009%	80.271%
2112	NOMURA REAL EST	0.009%	80.280%
2113	CENTRAL JAPAN R	0.009%	80.290%
2114	NOVOZYMES A/S	0.009%	80.299%
2115	AMER SPORTS OYJ	0.009%	80.308%
2116	CNX RESOURCES CORP COMMON STOCK USD.01	0.009%	80.317%
2117	CONDUENT INC COMMON STOCK USD.01	0.009%	80.326%
2118	POLARIS INDUSTR	0.009%	80.336%
2119	BARCLAYS ADR-EA	0.009%	80.345%
2120	ASAHI BREWERIES	0.009%	80.354%
2121	SKYWEST INC COMMON STOCK	0.009%	80.363%
2122	INDIABULLS HOUS	0.009%	80.372%
2123	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	80.382%
2124	BARNES GROUP INC COMMON STOCK USD.01	0.009%	80.391%
2125	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	80.400%
2126	VISTRA ENERGY CORP COMMON STOCK	0.009%	80.409%
2127	MORGAN STANLEY	0.009%	80.418%
2128	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	80.427%
2129	NASPERS LIMITED	0.009%	80.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	POLSKI KON NAF	0.009%	80.446%
2131	EMPRESA BRASILE	0.009%	80.455%
2132	VOESTALPINE AG	0.009%	80.464%
2133	TOTAL ENERGY SE	0.009%	80.473%
2134	CIRRUS LOGIC IN	0.009%	80.482%
2135	SUZANO PAPEL E	0.009%	80.491%
2136	IDEX CORP	0.009%	80.501%
2137	CENTRICA PLC	0.009%	80.510%
2138	HUDSON'S BAY CO	0.009%	80.519%
2139	HANKYU CORP	0.009%	80.528%
2140	SERVICE CORP IN	0.009%	80.537%
2141	HAEMONETICS COR	0.009%	80.546%
2142	SEB SA	0.009%	80.555%
2143	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	80.564%
2144	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	80.573%
2145	SONOVA HOLDING	0.009%	80.582%
2146	LEGRAND SA	0.009%	80.591%
2147	KERING	0.009%	80.601%
2148	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	80.610%
2149	OSRAM LICHT AG	0.009%	80.619%
2150	BARRY CALLEBAUT	0.009%	80.628%
2151	COLFAX CORP	0.009%	80.637%
2152	NRG ENERGY	0.009%	80.646%
2153	CARLSBERG	0.009%	80.655%
2154	GUYANA GOLDFIEL	0.009%	80.664%
2155	LIXIL GROUP COR	0.009%	80.673%
2156	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.009%	80.682%
2157	NATIONAL GRID PLC SP ADR ADR	0.009%	80.691%
2158	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.700%
2159	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	80.709%
2160	CAP GEMINI	0.009%	80.718%
2161	CORESITE REALTY CORP REIT USD.01	0.009%	80.727%
2162	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.736%
2163	LENNAR CORP 8.3	0.009%	80.745%
2164	CHINA COMMUNICA	0.009%	80.754%
2165	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	80.763%
2166	CHINA STEEL	0.009%	80.772%
2167	KEMPER CORP COMMON STOCK USD.1	0.009%	80.781%
2168	TATE & LYLE	0.009%	80.790%
2169	CHINA GAS HOLDI	0.009%	80.799%
2170	MOMO INC SPON ADR ADR USD.0001	0.009%	80.808%
2171	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	80.817%
2172	LEGG MASON INC COMMON STOCK USD.1	0.009%	80.825%
2173	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	80.834%
2174	TAIHEIYO CEMENT	0.009%	80.843%
2175	HEINEKEN NV	0.009%	80.852%
2176	BLUEBIRD BIO IN	0.009%	80.861%
2177	WESTERN GAS PAR	0.009%	80.870%
2178	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	80.879%
2179	LUKOIL PJSC - A	0.009%	80.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	80.897%
2181	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.906%
2182	SPRINT CORP COMMON STOCK USD.01	0.009%	80.914%
2183	YY INC ADR ADR USD.00001	0.009%	80.923%
2184	BCO DO BRASIL S	0.009%	80.932%
2185	LOTTE CHEMICAL	0.009%	80.941%
2186	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	80.950%
2187	BENDIGO AND ADE	0.009%	80.959%
2188	COMPASS GROUP P	0.009%	80.968%
2189	OBSIDIAN ENERGY LTD COMMON STOCK	0.009%	80.976%
2190	ALLEGIANT TRAVE	0.009%	80.985%
2191	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	80.994%
2192	UBE INDUSTRIES	0.009%	81.003%
2193	BAT INTL FINANC	0.009%	81.012%
2194	BRENNTAG AG	0.009%	81.021%
2195	ASSOCD BANC-COR	0.009%	81.029%
2196	OMNICOM GROUP I	0.009%	81.038%
2197	NUVASIVE INC COMMON STOCK USD.001	0.009%	81.047%
2198	WESCO INTERNATI	0.009%	81.056%
2199	BELDEN INC COMMON STOCK USD.01	0.009%	81.065%
2200	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	81.074%
2201	BCA POP EMILIA	0.009%	81.082%
2202	CIFI HOLDINGS G	0.009%	81.091%
2203	WOOLWORTHS HLDG	0.009%	81.100%
2204	ICICI BANK LTD	0.009%	81.109%
2205	ATLAS COPCO AB-	0.009%	81.117%
2206	SUNRISE COMMUNC	0.009%	81.126%
2207	WHIRLPOOL CORP	0.009%	81.135%
2208	OLD NATIONAL BANCORP COMMON STOCK	0.009%	81.144%
2209	UNI-PRESIDENT E	0.009%	81.153%
2210	JBG SMITH PROPERTIES REIT USD.01	0.009%	81.161%
2211	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	81.170%
2212	SASOL	0.009%	81.179%
2213	PDC ENERGY INC COMMON STOCK USD.01	0.009%	81.188%
2214	EDENRED	0.009%	81.196%
2215	MATADOR RESOURCES CO COMMON STOCK USD.01	0.009%	81.205%
2216	COBHAM PLC	0.009%	81.214%
2217	BAYER MOTOREN W	0.009%	81.222%
2218	BOARDWALK REIT	0.009%	81.231%
2219	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.009%	81.240%
2220	MSC INDUSTRIAL	0.009%	81.249%
2221	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	81.257%
2222	SUMITOMO CORP	0.009%	81.266%
2223	GAM HOLDING LTD	0.009%	81.275%
2224	CIMB GROUP HOLD	0.009%	81.283%
2225	BUCHER IND-REGD	0.009%	81.292%
2226	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	81.301%
2227	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	81.309%
2228	WORTHINGTON IND	0.009%	81.318%
2229	CHILDRENS PLACE	0.009%	81.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	SES GLOBAL	0.009%	81.336%
2231	CRODA INTERNATI	0.009%	81.344%
2232	BIG LOTS INC COMMON STOCK USD.01	0.009%	81.353%
2233	CANACOL ENERGY	0.009%	81.362%
2234	PUBLIC SERVICE	0.009%	81.370%
2235	ESSITY AKTIEBOL	0.009%	81.379%
2236	EXPERIAN PLC	0.009%	81.387%
2237	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	81.396%
2238	MAXIMUS INC COMMON STOCK	0.009%	81.405%
2239	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	81.413%
2240	E L FINL CORP L	0.009%	81.422%
2241	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	81.431%
2242	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	81.439%
2243	TIMKEN CO	0.009%	81.448%
2244	TRICON CAPITAL	0.009%	81.457%
2245	ASCENDAS REAL E	0.009%	81.465%
2246	AUTOZONE INC SR UNSECURED 04/22 3.7	0.009%	81.474%
2247	TEVA PHARMACEUTICAL SP ADR ADR	0.009%	81.482%
2248	ARCH COAL INC A COMMON STOCK USD.01	0.009%	81.491%
2249	PARTNERS GROUP	0.009%	81.499%
2250	THERMO FISHER S	0.009%	81.508%
2251	COGECO INC COMMON STOCK	0.009%	81.517%
2252	HAYS	0.009%	81.525%
2253	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	81.534%
2254	MITSUBISHI GAS	0.009%	81.542%
2255	SHUTTERFLY INC	0.009%	81.551%
2256	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.009%	81.560%
2257	EQUITY COMMONWEALTH REIT USD.01	0.009%	81.568%
2258	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	81.577%
2259	TOLL BROTHERS INC COMMON STOCK USD.01	0.009%	81.585%
2260	AARON S INC COMMON STOCK USD.5	0.009%	81.594%
2261	KONICA MINOLTA	0.009%	81.602%
2262	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	81.611%
2263	JULIUS BAER GRO	0.009%	81.619%
2264	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	81.628%
2265	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	81.636%
2266	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	81.645%
2267	DTE ENERGY INC	0.009%	81.653%
2268	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	81.662%
2269	ACS, ACTIVIDADE	0.009%	81.670%
2270	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	81.679%
2271	TENNECO AUTOMOT	0.008%	81.687%
2272	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.008%	81.696%
2273	BIRCHCLIFF ENER	0.008%	81.704%
2274	DOWNER EDI LTD	0.008%	81.713%
2275	NEDCOR LTD ZAR1	0.008%	81.721%
2276	TAIWAN CEMENT	0.008%	81.730%
2277	TOPBUILD CORP COMMON STOCK	0.008%	81.738%
2278	CIENA CORP COMMON STOCK USD.01	0.008%	81.747%
2279	CABOT CORP	0.008%	81.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	BLACK KNIGHT INC COMMON STOCK	0.008%	81.764%
2281	NIPPON EXPRESS	0.008%	81.772%
2282	CLOROX CO	0.008%	81.781%
2283	SYNEOS HEALTH INC COMMON STOCK USD.01	0.008%	81.789%
2284	VOLKSWAGEN LEAS	0.008%	81.798%
2285	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.008%	81.806%
2286	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	81.814%
2287	PERKINELMER INC COMMON STOCK USD1.0	0.008%	81.823%
2288	GRAMERCY PROPERTY TRUST REIT USD.01	0.008%	81.831%
2289	ENSTAR GROUP LT	0.008%	81.840%
2290	LITHIA MOTORS INC CL A COMMON STOCK	0.008%	81.848%
2291	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	81.857%
2292	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	81.865%
2293	ANTOFAGASTA HLD	0.008%	81.873%
2294	RELX NV	0.008%	81.882%
2295	GEBERIT AG-REG	0.008%	81.890%
2296	PREMIER GOLD MI	0.008%	81.899%
2297	PLASTIC OMNIUM	0.008%	81.907%
2298	mitsui Osk LINE	0.008%	81.915%
2299	CHINA CONCH VEN	0.008%	81.924%
2300	PEGATRON CORP	0.008%	81.932%
2301	CLOSE BROS GROU	0.008%	81.940%
2302	CELLTRION INC K	0.008%	81.949%
2303	HENGAN INTL	0.008%	81.957%
2304	EXELON GENERATI	0.008%	81.965%
2305	INTERMEDIATE CA	0.008%	81.974%
2306	COVESTRO AG	0.008%	81.982%
2307	TEMENOS GROUP A	0.008%	81.990%
2308	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.008%	81.999%
2309	CINEWORLD GROUP	0.008%	82.007%
2310	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.008%	82.015%
2311	TATA STEEL LIM1	0.008%	82.024%
2312	ANIXTER INTL IN	0.008%	82.032%
2313	RITCHIE BROS. A	0.008%	82.040%
2314	SENIOR HOUSING PROP TRUST REIT USD.01	0.008%	82.048%
2315	NGK INSULATORS	0.008%	82.057%
2316	ANGLOVAAL INDS	0.008%	82.065%
2317	NEX GROUP PLC	0.008%	82.073%
2318	INTERTAPE POLYM	0.008%	82.082%
2319	ROYAL UNIBREW A	0.008%	82.090%
2320	ROCKWELL AUTO	0.008%	82.098%
2321	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.008%	82.106%
2322	WOORI BANK	0.008%	82.115%
2323	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	82.123%
2324	MAN STRATEGIC H	0.008%	82.131%
2325	CNO FINANCIAL	0.008%	82.139%
2326	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.148%
2327	MILLICOM INTL C	0.008%	82.156%
2328	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.008%	82.164%
2329	NORDSTROM INC	0.008%	82.172%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.008%	82.181%
2331	METRO WHOLESALE	0.008%	82.189%
2332	VISTEON CORP COMMON STOCK	0.008%	82.197%
2333	SERVICEMASTER G	0.008%	82.205%
2334	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	82.214%
2335	RECRUIT HOLDING	0.008%	82.222%
2336	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.008%	82.230%
2337	ORPEA	0.008%	82.238%
2338	KAWASAKI HEAVY	0.008%	82.246%
2339	PASON SYSTEMS I	0.008%	82.255%
2340	HUGO BOSS AG	0.008%	82.263%
2341	LINCOLN ELEC HL	0.008%	82.271%
2342	FREENET AG	0.008%	82.279%
2343	BABCOCK INTL GR	0.008%	82.287%
2344	SAMSUNG ELEC-ME	0.008%	82.295%
2345	MITSUBISHI UJF	0.008%	82.304%
2346	WEC ENERGY GROU	0.008%	82.312%
2347	AAREAL BANK AG	0.008%	82.320%
2348	CABOT OIL & GAS	0.008%	82.328%
2349	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	82.336%
2350	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.008%	82.344%
2351	KEPPEL CORP	0.008%	82.352%
2352	WATERS CORP	0.008%	82.361%
2353	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.008%	82.369%
2354	STATOIL ASA	0.008%	82.377%
2355	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	82.385%
2356	SEKISUI HOUSE	0.008%	82.393%
2357	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	82.401%
2358	GLOBUS MEDICAL	0.008%	82.409%
2359	AUTOCANADA INC	0.008%	82.417%
2360	GPE EUROTUNNEL	0.008%	82.426%
2361	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	82.434%
2362	DOMTAR CORP USD	0.008%	82.442%
2363	GUANGZHOU R&F P	0.008%	82.450%
2364	SCOR	0.008%	82.458%
2365	NEW YORK TIMES	0.008%	82.466%
2366	ORIX CORP	0.008%	82.474%
2367	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.008%	82.482%
2368	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	82.490%
2369	CHURCH & DWIGHT	0.008%	82.498%
2370	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	82.507%
2371	RPC GROUP	0.008%	82.515%
2372	NIPPON YUSEN KK	0.008%	82.523%
2373	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	82.531%
2374	EXPRESS SCRIPTS	0.008%	82.539%
2375	3I GROUP PLC	0.008%	82.547%
2376	BECTON DICKINSON	0.008%	82.555%
2377	MEDIATEK INC	0.008%	82.563%
2378	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	82.571%
2379	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	82.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	ASPEN INSURANCE	0.008%	82.587%
2381	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.008%	82.595%
2382	ALFA SA DE CV	0.008%	82.603%
2383	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	82.611%
2384	KAZAKHMYS PLC	0.008%	82.619%
2385	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	82.627%
2386	NIKE INC SR UNSECURED 11/26 2.375	0.008%	82.635%
2387	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	82.643%
2388	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	82.651%
2389	INGENICO	0.008%	82.659%
2390	NATIXIS	0.008%	82.667%
2391	COUSINS PROPERTIES INC REIT USD1.0	0.008%	82.675%
2392	MEREDITH CORP	0.008%	82.683%
2393	AT+T INC SR UNSECURED 02/21 2.8	0.008%	82.691%
2394	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.008%	82.699%
2395	COLRUYT SA	0.008%	82.707%
2396	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	82.715%
2397	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	82.723%
2398	WIENERBERGER AG	0.008%	82.731%
2399	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	82.739%
2400	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	82.747%
2401	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.755%
2402	RESONA HOLDINGS	0.008%	82.763%
2403	EVERSOURCE ENER	0.008%	82.771%
2404	BID CORP LTD	0.008%	82.779%
2405	PRA HEALTH SCIE	0.008%	82.787%
2406	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	82.795%
2407	HYUNDAI ENG & C	0.008%	82.803%
2408	HUSQVARNA AB -	0.008%	82.811%
2409	NATIONAL GENERA	0.008%	82.819%
2410	ROGERS SUGAR IN	0.008%	82.827%
2411	ROBERT HALF INT	0.008%	82.835%
2412	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	82.842%
2413	MSCI INC	0.008%	82.850%
2414	FONCIERE DES RE	0.008%	82.858%
2415	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	82.866%
2416	GOLD FIELDS LTD SPONS ADR ADR	0.008%	82.874%
2417	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	82.882%
2418	LIFE HEALTHCARE	0.008%	82.890%
2419	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	82.898%
2420	SYMANTEC CORP	0.008%	82.906%
2421	BYD CO	0.008%	82.914%
2422	MITSUBISHI MATE	0.008%	82.922%
2423	IMI PLC	0.008%	82.929%
2424	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	0.008%	82.937%
2425	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.945%
2426	WALKER + DUNLOP INC COMMON STOCK	0.008%	82.953%
2427	KEYBANK NA/CLEV	0.008%	82.961%
2428	QORVO INC COMMON STOCK USD.0001	0.008%	82.969%
2429	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.008%	82.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	82.985%
2431	CANFOR PULP PRO	0.008%	82.993%
2432	TELEFONICA EMIS	0.008%	83.000%
2433	NIDEC CORPORATI	0.008%	83.008%
2434	Atlantia SpA	0.008%	83.016%
2435	mitsui FUDOSAN	0.008%	83.024%
2436	DILLARD DEPT ST	0.008%	83.032%
2437	SIERRA WIRELESS INC COMMON STOCK	0.008%	83.040%
2438	CRACKER BARREL	0.008%	83.048%
2439	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	83.055%
2440	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	83.063%
2441	NITTO DENKO COR	0.008%	83.071%
2442	CIT GROUP INC COMMON STOCK USD.01	0.008%	83.079%
2443	HERBALIFE LTD COMMON STOCK USD.002	0.008%	83.087%
2444	China Mengniu D	0.008%	83.095%
2445	CONVERGYS CORP COMMON STOCK	0.008%	83.102%
2446	AGF MGMT LTD CL	0.008%	83.110%
2447	EBAY INC SR UNSECURED 07/22 2.6	0.008%	83.118%
2448	RELX PLC SPON ADR ADR	0.008%	83.126%
2449	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.134%
2450	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.008%	83.141%
2451	FIRST INDL REAL	0.008%	83.149%
2452	TAUBMAN CENTERS INC REIT USD.01	0.008%	83.157%
2453	CEZ AS	0.008%	83.165%
2454	EDISON INTERNATIONAL COMMON STOCK	0.008%	83.173%
2455	VIASAT INC COMMON STOCK USD.0001	0.008%	83.180%
2456	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	83.188%
2457	CANOPY GROWTH C	0.008%	83.196%
2458	KBR INC COMMON STOCK USD.001	0.008%	83.204%
2459	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	83.212%
2460	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	83.219%
2461	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	83.227%
2462	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	83.235%
2463	RLJ LODGING TRUST REIT	0.008%	83.243%
2464	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	83.250%
2465	CES ENERGY SOLU	0.008%	83.258%
2466	BROWN-FORMAN CO	0.008%	83.266%
2467	SHINHAN FIN GRO	0.008%	83.274%
2468	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	83.281%
2469	CREDICORP	0.008%	83.289%
2470	NICHIREI CORP	0.008%	83.297%
2471	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.304%
2472	NABORS INDUSTRI	0.008%	83.312%
2473	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	83.320%
2474	TRELLEBORG AB	0.008%	83.328%
2475	AUTOZONE INC COMMON STOCK USD.01	0.008%	83.335%
2476	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	83.343%
2477	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	83.351%
2478	VISHAY INTERTEC	0.008%	83.358%
2479	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.008%	83.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	LEG IMMOBILIEN	0.008%	83.374%
2481	ELDORADO GOLD CORP COMMON STOCK	0.008%	83.381%
2482	HEXAGON AB	0.008%	83.389%
2483	WOOLWORTHS LTD	0.008%	83.397%
2484	ENERSYS COMMON STOCK USD.01	0.008%	83.405%
2485	MEGA FINANCIAL	0.008%	83.412%
2486	B3 SA - BRASIL	0.008%	83.420%
2487	BED BATH & BEYO	0.008%	83.428%
2488	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	83.435%
2489	ASPEN PHARMACAR	0.008%	83.443%
2490	CHINA VANKE CO	0.008%	83.450%
2491	STANDARD LIFE P	0.008%	83.458%
2492	AURUBIS AG	0.008%	83.466%
2493	ICADE	0.008%	83.473%
2494	HANWHA CHEMICAL	0.008%	83.481%
2495	RENTOKIL INITIA	0.008%	83.489%
2496	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.496%
2497	CAPITALAND	0.008%	83.504%
2498	VOPAK (KON)	0.008%	83.512%
2499	SPROTT INC COMM	0.008%	83.519%
2500	VARIAN MEDICAL	0.008%	83.527%
2501	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	83.535%
2502	POLYONE CORPORATION COMMON STOCK USD.01	0.008%	83.542%
2503	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	83.550%
2504	HERMAN MILLER I	0.008%	83.557%
2505	ELECTROCOMPONEN	0.008%	83.565%
2506	HAIER ELECTRONI	0.008%	83.573%
2507	TRANSALTA RENEW	0.008%	83.580%
2508	DAIWAHOUSE RE	0.008%	83.588%
2509	PG&E CORP	0.008%	83.595%
2510	SUMITOMO RUBBER	0.008%	83.603%
2511	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	83.611%
2512	SYNOPSIS INC	0.008%	83.618%
2513	TARO PHARMACEUT	0.008%	83.626%
2514	JAPAN PRIME REA	0.008%	83.633%
2515	SABRE CORP COMMON STOCK USD.01	0.008%	83.641%
2516	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	83.648%
2517	YAMATO HOLDINGS	0.008%	83.656%
2518	SAMSONITE INTL	0.008%	83.663%
2519	SEBCCORP INDUST	0.008%	83.671%
2520	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	83.679%
2521	AIR FRANCE-KLM	0.008%	83.686%
2522	MORGAN STANLEY	0.008%	83.694%
2523	KERRY PROPRTIE	0.008%	83.701%
2524	TECH DATA CORP COMMON STOCK USD.0015	0.008%	83.709%
2525	CNPC (HONG KONG	0.008%	83.716%
2526	MERCURY GENERAL	0.008%	83.724%
2527	CAPITACOMMERCIA	0.008%	83.731%
2528	EVERCORE PARTNE	0.008%	83.739%
2529	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	83.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	WHITE MOUNTAINS	0.008%	83.754%
2531	INDITEX SA	0.008%	83.761%
2532	BE SEMICONDUCTO	0.008%	83.769%
2533	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.776%
2534	ALTIUS MINERALS	0.008%	83.784%
2535	Dongbu Insuranc	0.008%	83.791%
2536	DENKI KAGAKU KO	0.008%	83.799%
2537	AMERIPRISE FINA	0.008%	83.806%
2538	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	83.814%
2539	MAJOR DRILLING	0.008%	83.821%
2540	TRINSEO SA	0.007%	83.829%
2541	SUNSTONE HOTEL	0.007%	83.836%
2542	INMOBILIARIA CO	0.007%	83.844%
2543	BANK OF NT BUTT	0.007%	83.851%
2544	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	83.859%
2545	CHORUS AVIATION	0.007%	83.866%
2546	THYSSEN KRUPP A	0.007%	83.874%
2547	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	83.881%
2548	SUNTEC REIT	0.007%	83.889%
2549	RYDER SYSTEM IN	0.007%	83.896%
2550	METSO OYJ	0.007%	83.904%
2551	KIA MOTORS CORP	0.007%	83.911%
2552	TEGNA INC COMMON STOCK USD1.0	0.007%	83.919%
2553	SANTOS LIMITED	0.007%	83.926%
2554	SAMSUNG FIRE &	0.007%	83.934%
2555	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	83.941%
2556	DENTSU INC.	0.007%	83.948%
2557	J FRONT RETAILI	0.007%	83.956%
2558	GATX CORP	0.007%	83.963%
2559	ABM INDUSTRIES INC COMMON STOCK USD.01	0.007%	83.971%
2560	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	83.978%
2561	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	83.986%
2562	STERIS PLC	0.007%	83.993%
2563	CATHAY FINANCIA	0.007%	84.000%
2564	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	84.008%
2565	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	84.015%
2566	ILLINOIS TOOL W	0.007%	84.023%
2567	NATIONAL EXPRES	0.007%	84.030%
2568	FANUC	0.007%	84.037%
2569	VIA VAREJO SA	0.007%	84.045%
2570	CATTOLICA ASSIC	0.007%	84.052%
2571	MALAYAN BKG BHD	0.007%	84.060%
2572	MB FINANCIAL INC COMMON STOCK USD.01	0.007%	84.067%
2573	RLI CORP COMMON STOCK USD1.0	0.007%	84.074%
2574	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	84.082%
2575	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	84.089%
2576	CITIC LTD	0.007%	84.096%
2577	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	84.104%
2578	BANCO COMERCIAL	0.007%	84.111%
2579	NETWORK HEALTHC	0.007%	84.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	B&M EUROPEAN VA	0.007%	84.126%
2581	TRITON INTERNAT	0.007%	84.133%
2582	RICOH CO	0.007%	84.141%
2583	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	84.148%
2584	Samsung Life In	0.007%	84.155%
2585	BRINK S CO/THE COMMON STOCK USD1.0	0.007%	84.163%
2586	EATON VANCE CORP COMMON STOCK USD.00390625	0.007%	84.170%
2587	RESMED INC	0.007%	84.177%
2588	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	84.185%
2589	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	84.192%
2590	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	84.199%
2591	WAJAX CORP	0.007%	84.207%
2592	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.007%	84.214%
2593	ROTORK PLC	0.007%	84.221%
2594	ENERSIS SA	0.007%	84.229%
2595	KOBE STEEL	0.007%	84.236%
2596	FIRST MERCHANTS CORP COMMON STOCK	0.007%	84.243%
2597	DISCOVERY INC A COMMON STOCK USD.01	0.007%	84.251%
2598	GRACO INC COMMON STOCK USD1.0	0.007%	84.258%
2599	COMPAL ELECTRON	0.007%	84.265%
2600	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	84.272%
2601	CAMBREX CORP COMMON STOCK USD.1	0.007%	84.280%
2602	SHISEIDO CO	0.007%	84.287%
2603	WANT WANT CHINA	0.007%	84.294%
2604	SAIPEM SPA	0.007%	84.302%
2605	WEINGARTEN REALTY INVESTORS REIT USD.03	0.007%	84.309%
2606	DEUTSCHE TELEKO	0.007%	84.316%
2607	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	84.323%
2608	SIENNA SENIOR L	0.007%	84.331%
2609	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	84.338%
2610	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.345%
2611	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	84.353%
2612	LG TELECOM LTD	0.007%	84.360%
2613	KB HOME COMMON STOCK USD1.0	0.007%	84.367%
2614	JUPITER PLC	0.007%	84.374%
2615	RSA INSURANCE G	0.007%	84.382%
2616	DAIKIN INDUSTRI	0.007%	84.389%
2617	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	84.396%
2618	FORMOSA CHEMICA	0.007%	84.403%
2619	CHEMED CORP COMMON STOCK USD1.0	0.007%	84.411%
2620	CONTINENTAL GOL	0.007%	84.418%
2621	NOMURA REAL EST	0.007%	84.425%
2622	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	84.432%
2623	NEW WORLD DEVEL	0.007%	84.440%
2624	ENTERPRISE PROD	0.007%	84.447%
2625	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	84.454%
2626	II VI INC COMMON STOCK	0.007%	84.461%
2627	LEONI AG	0.007%	84.469%
2628	HASEKO CORP	0.007%	84.476%
2629	FIRST FINANCIAL	0.007%	84.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	ARISTOCRAT LEIS	0.007%	84.490%
2631	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	84.497%
2632	ADVANCE RESIDEN	0.007%	84.505%
2633	UBS GROUP	0.007%	84.512%
2634	VERINT SYSTEMS	0.007%	84.519%
2635	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.007%	84.526%
2636	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	84.533%
2637	CAPITAMALL TRUS	0.007%	84.541%
2638	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.548%
2639	SINGAPORE TELEC	0.007%	84.555%
2640	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	84.562%
2641	TINGYI(CAYMAN I	0.007%	84.569%
2642	GOEASY LTD	0.007%	84.576%
2643	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	84.584%
2644	MEXICHEM SAB DE	0.007%	84.591%
2645	UPL LTD	0.007%	84.598%
2646	CARA OPERATIONS	0.007%	84.605%
2647	EBAY INC 3.45%	0.007%	84.612%
2648	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	84.619%
2649	ANTA SPORTS PRO	0.007%	84.627%
2650	BARCLAYS PLC	0.007%	84.634%
2651	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	84.641%
2652	DAINIPPON INK&C	0.007%	84.648%
2653	LI & FUNG LIMIT	0.007%	84.655%
2654	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	84.662%
2655	SILGAN HLDGS	0.007%	84.669%
2656	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	84.676%
2657	YOKOHAMA RUBBER	0.007%	84.684%
2658	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.691%
2659	AXA-UAP	0.007%	84.698%
2660	CHINA RESOURCES	0.007%	84.705%
2661	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	84.712%
2662	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.719%
2663	LANDSTAR SYSTEM	0.007%	84.726%
2664	NORDEA BANK AB	0.007%	84.733%
2665	MINTH GROUP LTD	0.007%	84.740%
2666	CARPENTER TECH	0.007%	84.747%
2667	NORMA GROUP AG	0.007%	84.754%
2668	ASTRA INTERNATI	0.007%	84.762%
2669	UNIPOLSAI SPA	0.007%	84.769%
2670	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	84.776%
2671	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	84.783%
2672	PRICESMART INC	0.007%	84.790%
2673	mitsui mining &	0.007%	84.797%
2674	J + J SNACK FOODS CORP COMMON STOCK	0.007%	84.804%
2675	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	84.811%
2676	ORORA LTD	0.007%	84.818%
2677	EUTELSAT COMMUN	0.007%	84.825%
2678	CMS ENERGY CORP	0.007%	84.832%
2679	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	84.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	AMBEV SA	0.007%	84.846%
2681	BRITISH SKY BRO	0.007%	84.853%
2682	SINO-OCEAN LAND	0.007%	84.860%
2683	RUBIS SCA	0.007%	84.867%
2684	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.874%
2685	SPAR GROUP LIMI	0.007%	84.881%
2686	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	84.888%
2687	ARGONAUT GOLD I	0.007%	84.896%
2688	QBE INSURANCE	0.007%	84.903%
2689	PROXIMUS	0.007%	84.910%
2690	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	84.917%
2691	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.924%
2692	A2A SPA	0.007%	84.931%
2693	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	84.938%
2694	ITRON INC	0.007%	84.945%
2695	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	84.952%
2696	HOWDEN JOINERY	0.007%	84.959%
2697	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.966%
2698	SUBSEA 7 SA	0.007%	84.973%
2699	KANEKA CORP	0.007%	84.980%
2700	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.007%	84.987%
2701	ATHABASCA OIL C	0.007%	84.994%
2702	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	85.001%
2703	ASM INTL NV	0.007%	85.008%
2704	AXEL SPRINGER A	0.007%	85.015%
2705	FERROVIAL SA	0.007%	85.021%
2706	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	85.028%
2707	CARS.COM INC COMMON STOCK USD.01	0.007%	85.035%
2708	CK ASSET HOLDIN	0.007%	85.042%
2709	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	85.049%
2710	ACCIONA SA	0.007%	85.056%
2711	PRETIUM RESOURC	0.007%	85.063%
2712	SIGNET JEWELERS	0.007%	85.070%
2713	BAIDU INC SPON ADR ADR USD.00005	0.007%	85.077%
2714	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	85.084%
2715	MARUTI SUZUKI	0.007%	85.091%
2716	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	85.098%
2717	LOOMIS AB	0.007%	85.105%
2718	COCA-COLA EUROP	0.007%	85.112%
2719	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.119%
2720	SOPRA	0.007%	85.126%
2721	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.133%
2722	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.139%
2723	SWIRE PACIFIC	0.007%	85.146%
2724	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	85.153%
2725	LENNAR CORP 6.6	0.007%	85.160%
2726	WENDY S CO/THE COMMON STOCK USD.1	0.007%	85.167%
2727	AGGREKO PLC	0.007%	85.174%
2728	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	85.181%
2729	PUBLIC BNK-LOCA	0.007%	85.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	IT HOLDINGS COR	0.007%	85.195%
2731	GERRESHEIMER GR	0.007%	85.202%
2732	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.007%	85.208%
2733	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	85.215%
2734	SRC ENERGY INC COMMON STOCK USD.001	0.007%	85.222%
2735	TERNA RETE ELET	0.007%	85.229%
2736	HANG LUNG DEVEL	0.007%	85.236%
2737	BANCO SANTANDER SA SPON ADR ADR	0.007%	85.243%
2738	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	85.250%
2739	TOPDANMARK A/S	0.007%	85.256%
2740	MEDICAL FACILIT	0.007%	85.263%
2741	SYDBANK	0.007%	85.270%
2742	T&D HOLDINGS IN	0.007%	85.277%
2743	TECH MAHINDRA L	0.007%	85.284%
2744	ESTACIO PARTICI	0.007%	85.291%
2745	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	85.297%
2746	CONCORDIA FINAN	0.007%	85.304%
2747	TELENOR AS	0.007%	85.311%
2748	DONGFENG MOTOR	0.007%	85.318%
2749	NVR INC COMMON STOCK USD.01	0.007%	85.325%
2750	CVB FINANCIAL CORP COMMON STOCK	0.007%	85.331%
2751	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	85.338%
2752	DUNDEE PRECIOUS	0.007%	85.345%
2753	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	85.352%
2754	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	85.359%
2755	HITACHI CONST M	0.007%	85.365%
2756	STAR ENTERTAINM	0.007%	85.372%
2757	TEREX CORP	0.007%	85.379%
2758	TOREX GOLD RESO	0.007%	85.386%
2759	SHAFTESBURY	0.007%	85.393%
2760	PTT GLOBAL CHEM	0.007%	85.399%
2761	DASSAULT SYSTEM	0.007%	85.406%
2762	BODYCOTE PLC	0.007%	85.413%
2763	CABLE ONE INC COMMON STOCK USD.01	0.007%	85.420%
2764	XINYI GLASS HOL	0.007%	85.427%
2765	CLICLS GROUP	0.007%	85.433%
2766	JTEKT CORP.	0.007%	85.440%
2767	LONDON STOCK EX	0.007%	85.447%
2768	T GARANTI BANKA	0.007%	85.454%
2769	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	85.461%
2770	SIGNATURE BANK COMMON STOCK USD.01	0.007%	85.467%
2771	ATHENAHEALTH IN	0.007%	85.474%
2772	INSURANCE AUSTR	0.007%	85.481%
2773	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	85.488%
2774	PT BANK CENTRAL	0.007%	85.494%
2775	CHAILEASE HOLDI	0.007%	85.501%
2776	PROCTER & GAMBL	0.007%	85.508%
2777	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	85.515%
2778	BANCORPSOUTH BANK COMMON STOCK	0.007%	85.521%
2779	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.007%	85.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	CENTAMIN PLC	0.007%	85.535%
2781	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	85.542%
2782	O'REILLY AUTOMO	0.007%	85.548%
2783	F5 NETWORKS INC COMMON STOCK	0.007%	85.555%
2784	ROCKWOOL INTL	0.007%	85.562%
2785	BT GROUP PLC	0.007%	85.568%
2786	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	85.575%
2787	GUESS? INC COMMON STOCK USD.01	0.007%	85.582%
2788	EQT CORPORATION	0.007%	85.589%
2789	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.007%	85.595%
2790	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	85.602%
2791	KILLAM APART RE	0.007%	85.609%
2792	SURGE ENERGY IN	0.007%	85.615%
2793	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.007%	85.622%
2794	AT+T INC SR UNSECURED 02/21 4.6	0.007%	85.629%
2795	INVESTEC PLC	0.007%	85.635%
2796	SINCLAIR BROADC	0.007%	85.642%
2797	PLAYTECH	0.007%	85.649%
2798	ENTERGY CORP	0.007%	85.656%
2799	SOTHEBY S COMMON STOCK USD.01	0.007%	85.662%
2800	HEROUX DEVTEK	0.007%	85.669%
2801	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	85.676%
2802	WACKER CHEMIE A	0.007%	85.682%
2803	MONDI LTD	0.007%	85.689%
2804	WALGREEN BOOTS	0.007%	85.695%
2805	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	85.702%
2806	METCASH LTD	0.007%	85.709%
2807	SEABOARD CORP COMMON STOCK USD1.0	0.007%	85.715%
2808	PROGRESS ENERGY	0.007%	85.722%
2809	E.SUN FINANCIAL	0.007%	85.729%
2810	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.735%
2811	INDOFOODS SUKSE	0.007%	85.742%
2812	HASBRO INC	0.007%	85.749%
2813	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.007%	85.755%
2814	GRAHAM HOLDINGS	0.007%	85.762%
2815	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.768%
2816	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	85.775%
2817	WARTSILA OYJ AB	0.007%	85.782%
2818	ILLUMINA INC	0.007%	85.788%
2819	MDU RES GROUP I	0.007%	85.795%
2820	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.801%
2821	ACTIVIA PROPERT	0.007%	85.808%
2822	KOREA INVESTMEN	0.007%	85.815%
2823	LENNAR CORP 4.7	0.007%	85.821%
2824	KEYENCE CORP	0.007%	85.828%
2825	SBM OFFSHORE NV	0.007%	85.834%
2826	JBS SA	0.007%	85.841%
2827	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	85.848%
2828	JANUS HENDERSON	0.007%	85.854%
2829	SUNCORP GROUP	0.007%	85.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	OWENS-ILLINOIS	0.007%	85.867%
2831	SINGAPORE PRESS	0.007%	85.874%
2832	AU OPTRONICS CO	0.007%	85.880%
2833	UNIQA INSURANCE	0.007%	85.887%
2834	BRUKER CORP COMMON STOCK USD.01	0.007%	85.894%
2835	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	85.900%
2836	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.907%
2837	PARAMOUNT GROUP INC REIT USD.01	0.007%	85.913%
2838	GLP J-REIT	0.007%	85.920%
2839	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.926%
2840	MORNINGSTAR INC COMMON STOCK	0.007%	85.933%
2841	HYUNDAI MARINE&	0.007%	85.939%
2842	PAYCHEX INC	0.007%	85.946%
2843	CHINA MERCHANT	0.007%	85.952%
2844	RED HAT INC COMMON STOCK USD.0001	0.007%	85.959%
2845	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.965%
2846	ENN ENERGY HOLD	0.007%	85.972%
2847	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.007%	85.978%
2848	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	85.985%
2849	SANKYU INC	0.007%	85.991%
2850	SWISS PRIME SIT	0.007%	85.998%
2851	JAPAN HOTEL REI	0.007%	86.004%
2852	GRUPO AEROPORTU	0.007%	86.011%
2853	TAISEI CORP	0.007%	86.017%
2854	PPL CORPORATION	0.007%	86.024%
2855	GLACIER BANCORP INC COMMON STOCK USD.01	0.006%	86.030%
2856	FERRO CORP	0.006%	86.037%
2857	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	86.043%
2858	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	86.050%
2859	WABTEC CORP COMMON STOCK USD.01	0.006%	86.056%
2860	CENTERPOINT ENE	0.006%	86.063%
2861	SEMTECH CORP	0.006%	86.069%
2862	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.076%
2863	TGS NOPEC GEOPH	0.006%	86.082%
2864	BEIJING ENT WAT	0.006%	86.089%
2865	TRUSTMARK CORP COMMON STOCK	0.006%	86.095%
2866	A P MOLLER - MA	0.006%	86.102%
2867	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	86.108%
2868	SYMRISE AG	0.006%	86.114%
2869	BADGER DAYLIGHT	0.006%	86.121%
2870	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	86.127%
2871	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	86.134%
2872	APERAM SA	0.006%	86.140%
2873	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	86.147%
2874	BRANDYWINE REAL	0.006%	86.153%
2875	ABERTIS INFRAES	0.006%	86.159%
2876	PEARSON STK	0.006%	86.166%
2877	NTN CORPORATION	0.006%	86.172%
2878	HELLA KGAA HUEC	0.006%	86.179%
2879	MASONITE INTERNATIONAL CORP COMMON STOCK	0.006%	86.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	OMRON CORP	0.006%	86.192%
2881	CARDINAL ENERGY	0.006%	86.198%
2882	HERMES INTL	0.006%	86.204%
2883	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	86.211%
2884	TRIBUNE MEDIA C	0.006%	86.217%
2885	ASUSTEK COMPUTE	0.006%	86.224%
2886	FINMECCANICA SP	0.006%	86.230%
2887	LITE-ON TECHNOL	0.006%	86.236%
2888	LIFEPOINT HOSPI	0.006%	86.243%
2889	NGK SPARK PLUG	0.006%	86.249%
2890	GREIF INC CL A COMMON STOCK	0.006%	86.256%
2891	ALPS ELECTRIC C	0.006%	86.262%
2892	AMEREN CORP	0.006%	86.268%
2893	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	86.275%
2894	EASTGROUP PROPERTIES INC REIT	0.006%	86.281%
2895	HYOSUNG CORP	0.006%	86.287%
2896	EBARA CORP	0.006%	86.294%
2897	SUNOPTA INC COMMON STOCK	0.006%	86.300%
2898	SALZGITTER AG	0.006%	86.307%
2899	SEI INVESTMENT	0.006%	86.313%
2900	UNITE GROUP PLC	0.006%	86.319%
2901	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	86.326%
2902	CENTURY TOKYO	0.006%	86.332%
2903	ASICS CORP	0.006%	86.338%
2904	ALLREAL HOLDING	0.006%	86.345%
2905	SOJITZ CORP COM	0.006%	86.351%
2906	NAVER CORP	0.006%	86.358%
2907	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	86.364%
2908	LULULEMON	0.006%	86.370%
2909	ELECTROLUX AB-S	0.006%	86.377%
2910	WPP PLC	0.006%	86.383%
2911	NORSK HYDRO AS	0.006%	86.389%
2912	YAGEO CORP	0.006%	86.396%
2913	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	86.402%
2914	HANKOOK TIRE CO	0.006%	86.408%
2915	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	86.414%
2916	ASTRAZENECA	0.006%	86.421%
2917	OAO GAZPROM-SPO	0.006%	86.427%
2918	OZ MINERALS LTD	0.006%	86.433%
2919	INFOSYS LTD SP ADR ADR	0.006%	86.440%
2920	CLEANAWAY WASTE	0.006%	86.446%
2921	DAICEL CHEM IND	0.006%	86.452%
2922	ENVISION HEALTHCARE CORP COMMON STOCK	0.006%	86.459%
2923	SANMINA CORP COMMON STOCK USD.01	0.006%	86.465%
2924	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	86.471%
2925	AG GROWTH INTER	0.006%	86.477%
2926	VICTREX PLC	0.006%	86.484%
2927	ABERCROMBIE & F	0.006%	86.490%
2928	SINOPAC HLDG	0.006%	86.496%
2929	KULICKE&SOFFA I	0.006%	86.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	NORDEA BANK AB	0.006%	86.509%
2931	SHENZHOU INT GR	0.006%	86.515%
2932	CORPORATE OFFICE PROPERTIES REIT USD.01	0.006%	86.521%
2933	WHEELOCK & COMP	0.006%	86.528%
2934	US Wire Order	0.006%	86.534%
2935	TIGER BRANDS	0.006%	86.540%
2936	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.006%	86.546%
2937	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	86.553%
2938	TOWNE BANK COMMON STOCK USD1.667	0.006%	86.559%
2939	TURK HAVA YOLLA	0.006%	86.565%
2940	VALMET CORP	0.006%	86.571%
2941	EVONIK INDUSTRI	0.006%	86.578%
2942	ECHOSTAR CORP A COMMON STOCK USD.001	0.006%	86.584%
2943	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	86.590%
2944	CASINO GUICH-PE	0.006%	86.596%
2945	GREAT WALL AUTO	0.006%	86.602%
2946	HORIZON PHARMA	0.006%	86.609%
2947	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	86.615%
2948	SMITH AND NEPHE	0.006%	86.621%
2949	JUNGHEINRICH -	0.006%	86.627%
2950	PSEG POWER	0.006%	86.634%
2951	MCDERMOTT INTL	0.006%	86.640%
2952	BNK FINANCIAL G	0.006%	86.646%
2953	BMW FINANCE NV	0.006%	86.652%
2954	FIVE BELOW COMMON STOCK USD.01	0.006%	86.658%
2955	BANNER CORPORATION COMMON STOCK USD.01	0.006%	86.664%
2956	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	86.671%
2957	CAPSTONE MINING	0.006%	86.677%
2958	COFINIMMO	0.006%	86.683%
2959	NOVO NORDISK A/S SPONS ADR ADR	0.006%	86.689%
2960	ADARO ENERGY TB	0.006%	86.695%
2961	EVOLUTION MININ	0.006%	86.702%
2962	CITIGROUP INC	0.006%	86.708%
2963	NINE DRAGONS PA	0.006%	86.714%
2964	CHINA RESOURCES	0.006%	86.720%
2965	QUANTA COMPUTER	0.006%	86.726%
2966	DAVE & BUSTER'S	0.006%	86.732%
2967	OTP BANK PLC	0.006%	86.739%
2968	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	86.745%
2969	UNIPOL GRUPPO F	0.006%	86.751%
2970	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	86.757%
2971	CALERES INC COMMON STOCK USD.01	0.006%	86.763%
2972	HERA	0.006%	86.769%
2973	MYRIAD GENETICS	0.006%	86.775%
2974	TRITAX BIG BOX	0.006%	86.782%
2975	NIPRO CORP	0.006%	86.788%
2976	HINDALCO INDS	0.006%	86.794%
2977	GREAT PORTLAND	0.006%	86.800%
2978	NEXT PLC	0.006%	86.806%
2979	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	FUTURE LAND DEV	0.006%	86.818%
2981	NAGACORP LTD	0.006%	86.824%
2982	MASCO CORP	0.006%	86.831%
2983	RAIA DROGASIL S	0.006%	86.837%
2984	KELLOGG CO	0.006%	86.843%
2985	CHINA MEDICAL S	0.006%	86.849%
2986	MONRO INC COMMON STOCK USD.01	0.006%	86.855%
2987	RED ELECTRICA C	0.006%	86.861%
2988	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.867%
2989	VONAGE HLDGS CO	0.006%	86.873%
2990	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	86.879%
2991	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	86.886%
2992	SPARK NEW ZEA	0.006%	86.892%
2993	HOMESERVE PLC	0.006%	86.898%
2994	FUJI ELECTRIC C	0.006%	86.904%
2995	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	86.910%
2996	STATOIL ASA SPON ADR ADR	0.006%	86.916%
2997	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	86.922%
2998	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.006%	86.928%
2999	TRINIDAD DRILLI	0.006%	86.934%
3000	MR PRICE GROUP	0.006%	86.940%
3001	ZIJIN MINING GR	0.006%	86.946%
3002	MARUI CO	0.006%	86.952%
3003	DCC PLC	0.006%	86.958%
3004	YOKOGAWA ELECTR	0.006%	86.964%
3005	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.006%	86.970%
3006	CAMPBELL SOUP C	0.006%	86.976%
3007	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.982%
3008	SECOM CO	0.006%	86.989%
3009	ULTA BEAUTY INC COMMON STOCK USD.01	0.006%	86.995%
3010	BANK OF QUEENSL	0.006%	87.001%
3011	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	87.007%
3012	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	87.013%
3013	AIR WATER INC.	0.006%	87.019%
3014	NHK SPRING CO	0.006%	87.025%
3015	TKH GROUP NV DU	0.006%	87.031%
3016	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.006%	87.037%
3017	BK OF KYOTO	0.006%	87.043%
3018	BLOCK(H&R)INC	0.006%	87.049%
3019	LEOPALACE 21	0.006%	87.055%
3020	EASYJET	0.006%	87.061%
3021	KRATON CORP COMMON STOCK USD.01	0.006%	87.067%
3022	CJ CHEILJEDANG	0.006%	87.073%
3023	DAINIPPON SCREE	0.006%	87.079%
3024	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.006%	87.085%
3025	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.091%
3026	SPX FLOW INC COMMON STOCK USD.01	0.006%	87.097%
3027	ARGO GROUP INTE	0.006%	87.103%
3028	Straumann AG	0.006%	87.109%
3029	Alten	0.006%	87.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	ROGERS CORP COMMON STOCK USD1.0	0.006%	87.121%
3031	CEMBRA MONEY BA	0.006%	87.127%
3032	NORTHVIEW APART	0.006%	87.133%
3033	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.139%
3034	FRESH DEL MONTE	0.006%	87.144%
3035	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.150%
3036	INTL FLAVORS&FR	0.006%	87.156%
3037	ACI WORLDWIDE INC COMMON STOCK USD.005	0.006%	87.162%
3038	NORDSON CORP COMMON STOCK	0.006%	87.168%
3039	SEVERN TRENT	0.006%	87.174%
3040	FINECOBANK BANC	0.006%	87.180%
3041	MINERAL RESOURC	0.006%	87.186%
3042	LG CABLE &MCHY	0.006%	87.192%
3043	COSMO ENERGY HO	0.006%	87.198%
3044	VALVOLINE INC COMMON STOCK USD.01	0.006%	87.204%
3045	HRG GROUP INC COMMON STOCK USD.01	0.006%	87.210%
3046	BOSKALIS WESTMN	0.006%	87.216%
3047	MEDIASET	0.006%	87.222%
3048	DRIL QUIP INC	0.006%	87.228%
3049	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	87.234%
3050	BUNZL PLC	0.006%	87.240%
3051	WAL-MART DE MEX	0.006%	87.245%
3052	INTU PROPERTIES	0.006%	87.251%
3053	GRANITE CONST	0.006%	87.257%
3054	SHIMIZU CORP	0.006%	87.263%
3055	SAP SE SPONSORED ADR ADR	0.006%	87.269%
3056	PUBLICIS GROUPE	0.006%	87.275%
3057	KONE OYJ	0.006%	87.281%
3058	BALCHEM CORP COMMON STOCK USD.0667	0.006%	87.287%
3059	NEXANS	0.006%	87.293%
3060	BAJAJ FINSERV L	0.006%	87.299%
3061	QISDA CORP	0.006%	87.304%
3062	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.006%	87.310%
3063	ENSCO PLC CLASS	0.006%	87.316%
3064	PRYSMIAN SPA CO	0.006%	87.322%
3065	LG HOUSEHOLD HE	0.006%	87.328%
3066	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	87.334%
3067	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.340%
3068	HOYA CORP	0.006%	87.346%
3069	NAMCO BANDAI HO	0.006%	87.351%
3070	HYUNDAI ROBOTIC	0.006%	87.357%
3071	WEICHAJ POWER-H	0.006%	87.363%
3072	THALES SA	0.006%	87.369%
3073	AAR CORP	0.006%	87.375%
3074	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.006%	87.381%
3075	IMERYS SA	0.006%	87.387%
3076	WISTRON CORP	0.006%	87.393%
3077	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	87.398%
3078	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	87.404%
3079	LUCARA DIAMOND	0.006%	87.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	CAPITEC BANK HL	0.006%	87.416%
3081	STAMPS.COM INC COMMON STOCK USD.001	0.006%	87.422%
3082	HELEN OF TROY C	0.006%	87.428%
3083	SUL AMERICA SA	0.006%	87.433%
3084	WPP PLC SPONSORED ADR ADR	0.006%	87.439%
3085	SANWA SHUTTER C	0.006%	87.445%
3086	SHIMAMURA CO	0.006%	87.451%
3087	TRIMBLE INC COMMON STOCK	0.006%	87.457%
3088	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.463%
3089	DYNEGY INC COMMON STOCK USD.01	0.006%	87.468%
3090	ZHONGSHENG GROU	0.006%	87.474%
3091	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.006%	87.480%
3092	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.486%
3093	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.492%
3094	YUE YUEN INDUST	0.006%	87.497%
3095	ZEON CO	0.006%	87.503%
3096	ARMSTRONG WORLD	0.006%	87.509%
3097	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	87.515%
3098	L BRANDS INC COMMON STOCK USD.5	0.006%	87.520%
3099	SARTORIUS AG-VO	0.006%	87.526%
3100	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.532%
3101	GPO TELEVISA	0.006%	87.538%
3102	BANK OF COMMUNI	0.006%	87.543%
3103	SM ENERGY CO COMMON STOCK USD.01	0.006%	87.549%
3104	SUN ART RETAIL	0.006%	87.555%
3105	PIEDMONT OFFICE	0.006%	87.561%
3106	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	87.566%
3107	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.572%
3108	SGS SA-REG COMM	0.006%	87.578%
3109	BEACH PETROLEUM	0.006%	87.584%
3110	BILLERUD AB	0.006%	87.589%
3111	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.595%
3112	KASIKORNBANK PL	0.006%	87.601%
3113	KENEDIX REALTY	0.006%	87.607%
3114	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	87.612%
3115	VAIL RESORTS	0.006%	87.618%
3116	IDACORP INC COMMON STOCK	0.006%	87.624%
3117	FRANSHION PROPE	0.006%	87.629%
3118	H. LUNDBECK A/S	0.006%	87.635%
3119	HYUNDAI STEEL C	0.006%	87.641%
3120	CSR LIMITED	0.006%	87.647%
3121	DELPHI TECHNOLO	0.006%	87.652%
3122	CSRA INC COMMON STOCK USD.001	0.006%	87.658%
3123	TAKASHIMAYA CO	0.006%	87.664%
3124	TERANGA GOLD CO	0.006%	87.669%
3125	OCEANEERING INT	0.006%	87.675%
3126	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	87.681%
3127	SAIA INC COMMON STOCK USD.001	0.006%	87.686%
3128	UNIVAR INC COMMON STOCK USD.01	0.006%	87.692%
3129	CHINA EVERBRIGH	0.006%	87.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	CHEMOURS CO/THE COMMON STOCK	0.006%	87.703%
3131	ZILLOW GROUP INC C COMMON STOCK	0.006%	87.709%
3132	ISETAN MITSUKOS	0.006%	87.715%
3133	FBL FINANCIAL G	0.006%	87.720%
3134	FUKUOKA FINANCI	0.006%	87.726%
3135	KURITA WATER IN	0.006%	87.732%
3136	PRA GROUP INC COMMON STOCK USD.01	0.006%	87.737%
3137	DKSH HOLDING LT	0.006%	87.743%
3138	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	87.749%
3139	ULVAC INC.	0.006%	87.754%
3140	SHIN KONG FINL	0.006%	87.760%
3141	GPO FIN BANORTE	0.006%	87.766%
3142	SEIKO EPSON COR	0.006%	87.771%
3143	VEOLIA ENVIRONM	0.006%	87.777%
3144	NIPPON PAPER IN	0.006%	87.783%
3145	HYPROP INVESTME	0.006%	87.788%
3146	HNI CORP	0.006%	87.794%
3147	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.006%	87.800%
3148	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	87.805%
3149	AURORA CANNABIS	0.006%	87.811%
3150	TOKUYAMA CORP	0.006%	87.816%
3151	STEPAN CO COMMON STOCK USD1.0	0.006%	87.822%
3152	HINO MOTORS	0.006%	87.828%
3153	MERCK KGAA	0.006%	87.833%
3154	GRUPA LOTOS S.A	0.006%	87.839%
3155	ORIENTAL LAND C	0.006%	87.845%
3156	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.006%	87.850%
3157	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	87.856%
3158	KGHM POLSKA MIE	0.006%	87.861%
3159	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.867%
3160	ARYZTA AG	0.006%	87.873%
3161	BHARAT FORGE LT	0.006%	87.878%
3162	CLP HOLDINGS	0.006%	87.884%
3163	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.889%
3164	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.895%
3165	TECHTRONIC INDU	0.006%	87.901%
3166	COOPER TIRE&RUB	0.006%	87.906%
3167	CHART INDUSTRIE	0.006%	87.912%
3168	VALIANT HOLDING	0.006%	87.917%
3169	PENGROWTH ENERGY CORP COMMON STOCK	0.006%	87.923%
3170	KOSMOS ENERGY L	0.006%	87.928%
3171	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	87.934%
3172	YAMAZAKI BAKING	0.006%	87.940%
3173	METSA BOARD	0.006%	87.945%
3174	KLONDEX MINES L	0.006%	87.951%
3175	THK CO	0.006%	87.956%
3176	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.962%
3177	TRANSUNION COMMON STOCK USD.01	0.006%	87.967%
3178	LOGITECH INTERN	0.006%	87.973%
3179	MORI SEIKI CO	0.006%	87.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	CHIBA BANK	0.006%	87.984%
3181	PERNOD-RICARD	0.006%	87.990%
3182	MACRONIX INTERN	0.006%	87.995%
3183	MTY FOOD GROUP	0.006%	88.001%
3184	AMBU A/S	0.006%	88.006%
3185	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	88.012%
3186	OPEN HOUSE CO L	0.006%	88.017%
3187	CROMBIE REAL ES	0.006%	88.023%
3188	IDEA CELLULAR L	0.006%	88.028%
3189	HANWHA CORP	0.006%	88.034%
3190	UNITI GROUP INC REIT USD.0001	0.006%	88.039%
3191	SHINSEGAE DEPT	0.006%	88.045%
3192	LEONS FURNITURE	0.006%	88.050%
3193	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	88.056%
3194	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	88.061%
3195	COMPUTER MODELL	0.005%	88.067%
3196	GLANBIA PLC	0.005%	88.072%
3197	SAPPORO BREWERI	0.005%	88.078%
3198	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	88.083%
3199	LAM RESEARCH CORP SR UNSECURED 03/25 3.8	0.005%	88.089%
3200	EBIX INC COMMON STOCK USD.1	0.005%	88.094%
3201	MMI HOLDINGS LT	0.005%	88.100%
3202	SHENZHEN INTERN	0.005%	88.105%
3203	DOWA HOLDING CO	0.005%	88.111%
3204	MARINE HARVEST	0.005%	88.116%
3205	SAAB AB	0.005%	88.122%
3206	KINGBOARD LAMIN	0.005%	88.127%
3207	TRIPADVISOR INC COMMON STOCK USD.001	0.005%	88.133%
3208	ACXIOM CORP COMMON STOCK USD.1	0.005%	88.138%
3209	CHINA HUARONG A	0.005%	88.144%
3210	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.005%	88.149%
3211	COCHLEAR LTD	0.005%	88.154%
3212	BRAMBLES LIMITE	0.005%	88.160%
3213	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.005%	88.165%
3214	PS BUSINESS PARKS INC/CA REIT USD.01	0.005%	88.171%
3215	VECTREN CORP COMMON STOCK	0.005%	88.176%
3216	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.182%
3217	SEEK LTD.	0.005%	88.187%
3218	GS YUASA CORP	0.005%	88.193%
3219	CHONGQING RURAL	0.005%	88.198%
3220	SUMITOMO FOREST	0.005%	88.203%
3221	LEND LEASE CORP	0.005%	88.209%
3222	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.214%
3223	OUTFRONT MEDIA INC REIT USD.01	0.005%	88.220%
3224	OUTOKUMPU OY	0.005%	88.225%
3225	INTEGRATED DEVI	0.005%	88.231%
3226	KEWPIE CORP	0.005%	88.236%
3227	PEARSON	0.005%	88.241%
3228	SAMSUNG SECS CO	0.005%	88.247%
3229	MERCK & CO INC	0.005%	88.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	RPC INC COMMON STOCK USD.1	0.005%	88.258%
3231	UNITED UTILITIE	0.005%	88.263%
3232	KROGER CO SR UNSECURED 01/21 3.3	0.005%	88.268%
3233	INDEPENDENCE GR	0.005%	88.274%
3234	CEMEX SA	0.005%	88.279%
3235	NELNET INC CL A COMMON STOCK USD.01	0.005%	88.285%
3236	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	88.290%
3237	AXALTA COATING	0.005%	88.295%
3238	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.005%	88.301%
3239	TRONOX LTD-CL A	0.005%	88.306%
3240	KAJIMA CORP	0.005%	88.312%
3241	ALLIANT ENERGY	0.005%	88.317%
3242	WESBANCO INC COMMON STOCK USD2.0833	0.005%	88.322%
3243	PEBBLEBROOK HOT	0.005%	88.328%
3244	WIPRO	0.005%	88.333%
3245	HENKEL KGAA-PRE	0.005%	88.339%
3246	CUBIC CORP COMMON STOCK	0.005%	88.344%
3247	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.349%
3248	WEIGHT WATCHERS INTL INC COMMON STOCK	0.005%	88.355%
3249	FIRM CAPITAL MO	0.005%	88.360%
3250	NORTHWEST HEALT	0.005%	88.365%
3251	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	88.371%
3252	GREENE KING	0.005%	88.376%
3253	KYUDENKO CORP	0.005%	88.381%
3254	PROTO LABS INC COMMON STOCK USD.001	0.005%	88.387%
3255	VERISIGN	0.005%	88.392%
3256	NOLATO AB	0.005%	88.397%
3257	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	88.403%
3258	CAIRN ENERGY PL	0.005%	88.408%
3259	HANG LUNG PROPE	0.005%	88.413%
3260	BRADY(WH)	0.005%	88.419%
3261	SSAB SVENSKT ST	0.005%	88.424%
3262	EURONEXT NV	0.005%	88.429%
3263	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.435%
3264	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	88.440%
3265	EXTENDICARE INC	0.005%	88.445%
3266	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	88.450%
3267	SEALED AIR CORP COMMON STOCK USD.1	0.005%	88.456%
3268	KINGFISHER PLC	0.005%	88.461%
3269	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	88.466%
3270	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	88.472%
3271	DUERR AG	0.005%	88.477%
3272	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	88.482%
3273	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	88.487%
3274	K'S HOLDINGS	0.005%	88.493%
3275	AXIS BANK	0.005%	88.498%
3276	TRAVIS PERKINS	0.005%	88.503%
3277	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	88.509%
3278	ALEXANDER + BALDWIN INC REIT	0.005%	88.514%
3279	B+G FOODS INC COMMON STOCK USD.01	0.005%	88.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	CARGOTEC CORP-B	0.005%	88.524%
3281	FINISAR CORPORATION COMMON STOCK USD.001	0.005%	88.530%
3282	ENDESA S.A.	0.005%	88.535%
3283	BEIJING ENTERPR	0.005%	88.540%
3284	GRIFOLS SA	0.005%	88.545%
3285	BANKIA SA	0.005%	88.551%
3286	JSE LTD	0.005%	88.556%
3287	VALLOUREC SA	0.005%	88.561%
3288	FAST RETAILING	0.005%	88.566%
3289	DSW INC CLASS A COMMON STOCK	0.005%	88.572%
3290	WHITEHAVEN COAL	0.005%	88.577%
3291	AURIZON HOLDING	0.005%	88.582%
3292	NEWMARKET CORP COMMON STOCK	0.005%	88.587%
3293	SIMCORP A/S	0.005%	88.593%
3294	BONTERRA ENERGY	0.005%	88.598%
3295	TOTO	0.005%	88.603%
3296	KINGSOFT CORP L	0.005%	88.608%
3297	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.613%
3298	HSBC USA INC SR UNSECURED 08/20 2.75	0.005%	88.619%
3299	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.624%
3300	FERROGLOBE PLC	0.005%	88.629%
3301	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.005%	88.634%
3302	BIOMERIEUX	0.005%	88.639%
3303	COM2US CORPORAT	0.005%	88.645%
3304	SINO-AMERICAN S	0.005%	88.650%
3305	NABTESCO CORP	0.005%	88.655%
3306	FAR EAST HORIZO	0.005%	88.660%
3307	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	88.665%
3308	JAPAN AIRLINES	0.005%	88.671%
3309	NOF CORP	0.005%	88.676%
3310	JAMES HARDIE IN	0.005%	88.681%
3311	ALLETE INC	0.005%	88.686%
3312	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	88.691%
3313	VOLVO AB	0.005%	88.696%
3314	TRYGVESTA AS	0.005%	88.702%
3315	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.707%
3316	SCHRODERS PLC	0.005%	88.712%
3317	LLOYD THOMPSON	0.005%	88.717%
3318	ATMOS ENERGY CO	0.005%	88.722%
3319	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.727%
3320	PENTA OCEAN CON	0.005%	88.733%
3321	AVERY DENNISON	0.005%	88.738%
3322	COM HEM HLDG AB	0.005%	88.743%
3323	WILMAR INTERL L	0.005%	88.748%
3324	RENGO CO	0.005%	88.753%
3325	TOYO SEIKAN KAI	0.005%	88.758%
3326	ALFA LAVAL AB	0.005%	88.764%
3327	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.769%
3328	ALSTRIA OFFICE	0.005%	88.774%
3329	T IS BANKASI	0.005%	88.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	TOKYO TATEMONO	0.005%	88.784%
3331	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	88.789%
3332	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	88.794%
3333	HK & CHINA GAS	0.005%	88.799%
3334	MUELLER WATER P	0.005%	88.805%
3335	POOL CORP COMMON STOCK USD.001	0.005%	88.810%
3336	COHERENT INC	0.005%	88.815%
3337	ENTEL EMP NAC T	0.005%	88.820%
3338	BAIC MOTOR CORP	0.005%	88.825%
3339	WPG HOLDINGS	0.005%	88.830%
3340	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	88.835%
3341	GVC HOLDINGS PL	0.005%	88.840%
3342	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.005%	88.845%
3343	CHINA RESOURCES	0.005%	88.851%
3344	ATLAS COPCO AB	0.005%	88.856%
3345	EMPIRE STATE RE	0.005%	88.861%
3346	GCL-POLY ENERGY	0.005%	88.866%
3347	NIFCO INC	0.005%	88.871%
3348	DDR CORP REIT USD.1	0.005%	88.876%
3349	URBAN EDGE PROPERTIES REIT USD.01	0.005%	88.881%
3350	INTERFACE INC COMMON STOCK USD.1	0.005%	88.886%
3351	SABINA SILVER C	0.005%	88.891%
3352	EXLSERVICE HLDG	0.005%	88.896%
3353	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	88.901%
3354	ELEMENTIS (1998	0.005%	88.907%
3355	RIGHTMOVE GROUP	0.005%	88.912%
3356	PATTERSON COS INC COMMON STOCK USD.01	0.005%	88.917%
3357	TAL EDUCATION GROUP ADR ADR	0.005%	88.922%
3358	NCR CORP	0.005%	88.927%
3359	FORMOSA PLASTIC	0.005%	88.932%
3360	NEWCREST MINING	0.005%	88.937%
3361	NEXITY	0.005%	88.942%
3362	MASIMO CORP COMMON STOCK USD.001	0.005%	88.947%
3363	VONTOBEL HLDGS	0.005%	88.952%
3364	REDROW	0.005%	88.957%
3365	NETGEAR INC COMMON STOCK USD.001	0.005%	88.962%
3366	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	88.967%
3367	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	88.972%
3368	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	88.977%
3369	TAMARACK VALLEY	0.005%	88.982%
3370	CIA BRASILEIRA	0.005%	88.987%
3371	EMPRESAS CMPC S	0.005%	88.992%
3372	AT HOME GROUP INC COMMON STOCK USD.01	0.005%	88.997%
3373	NORDSTROM INC COMMON STOCK	0.005%	89.002%
3374	HANNOVER RUECKV	0.005%	89.007%
3375	MERITZ SECURITI	0.005%	89.012%
3376	UNDER ARMOUR IN	0.005%	89.018%
3377	INDUSTRIAL BANK	0.005%	89.023%
3378	MIRACA HOLDIN	0.005%	89.028%
3379	NIPPON GAS CO L	0.005%	89.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	CITIZEN WATCH C	0.005%	89.038%
3381	MORINAGA MILK I	0.005%	89.043%
3382	REALPAGE INC COMMON STOCK USD.001	0.005%	89.048%
3383	ABIOMED INC COMMON STOCK USD.01	0.005%	89.053%
3384	HOPEWELL HLDGS	0.005%	89.058%
3385	GILDEMEISTER AG	0.005%	89.063%
3386	GERDAU SA SIDER	0.005%	89.068%
3387	GROUP 1 AUTO	0.005%	89.073%
3388	BHP BILLITON FI	0.005%	89.078%
3389	SPIN MASTER COR	0.005%	89.083%
3390	THOMAS COOK GRO	0.005%	89.088%
3391	CALLAWAY GOLF C	0.005%	89.093%
3392	ENI	0.005%	89.097%
3393	STERICYCLE INC COMMON STOCK USD.01	0.005%	89.102%
3394	A2 MILK CO LTD	0.005%	89.107%
3395	AENA SA	0.005%	89.112%
3396	POWER ASSETS HO	0.005%	89.117%
3397	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	89.122%
3398	TOKYO GAS CO	0.005%	89.127%
3399	FIERA SCEPTRE I	0.005%	89.132%
3400	SHERRITT INTERN	0.005%	89.137%
3401	HISPANIA ACTIVO	0.005%	89.142%
3402	SYNTHOMER PLC	0.005%	89.147%
3403	ADANI PORT & SE	0.005%	89.152%
3404	AVX CORP COMMON STOCK USD.01	0.005%	89.157%
3405	MATTEL INC COMMON STOCK USD1.0	0.005%	89.162%
3406	NIBE INDUSTRIER	0.005%	89.167%
3407	HUANENG RENEWAB	0.005%	89.172%
3408	KONECRANES O	0.005%	89.177%
3409	KUMBA IRON ORE	0.005%	89.182%
3410	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	89.187%
3411	ADELAIDE BRIGHT	0.005%	89.191%
3412	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.196%
3413	JAPAN STEEL WOR	0.005%	89.201%
3414	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.005%	89.206%
3415	HARVEY NORMAN H	0.005%	89.211%
3416	LANCASTER COLON	0.005%	89.216%
3417	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.221%
3418	SONIC HEALTHCAR	0.005%	89.226%
3419	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	89.231%
3420	VALENER INC	0.005%	89.236%
3421	FLS INDUSTRIES	0.005%	89.241%
3422	COMPEQ MFG	0.005%	89.246%
3423	HORIZON NORTH L	0.005%	89.250%
3424	TIETO CORP OYJ	0.005%	89.255%
3425	YANZHOU COAL MI	0.005%	89.260%
3426	TASEKO MINES LT	0.005%	89.265%
3427	ASSOCIATED BRIT	0.005%	89.270%
3428	TOYOBO CO	0.005%	89.275%
3429	CHINA STATE CON	0.005%	89.280%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	SILTRONIC AG	0.005%	89.285%
3431	BENCHMARK ELECT	0.005%	89.290%
3432	ERG SPA	0.005%	89.294%
3433	YUEXIU PROPERTY	0.005%	89.299%
3434	ONTEX GROUP NV	0.005%	89.304%
3435	BOLLORE	0.005%	89.309%
3436	PCCW LIMITED	0.005%	89.314%
3437	BANK OF GEORGIA	0.005%	89.319%
3438	PGE POLSKA GRUP	0.005%	89.324%
3439	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	89.328%
3440	KOITO MFG CO	0.005%	89.333%
3441	TAIYO YUDEN CO	0.005%	89.338%
3442	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	89.343%
3443	MATSON INC COMMON STOCK	0.005%	89.348%
3444	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.353%
3445	NIPPON MEAT PAC	0.005%	89.357%
3446	MAPLETREE COMME	0.005%	89.362%
3447	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.005%	89.367%
3448	CREST NICHOLSON	0.005%	89.372%
3449	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	89.377%
3450	BT GROUP PLC SPON ADR ADR	0.005%	89.381%
3451	SEMPRA ENERGY	0.005%	89.386%
3452	UTD INTERNET AG	0.005%	89.391%
3453	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.396%
3454	POU CHEN	0.005%	89.401%
3455	SECURITAS	0.005%	89.405%
3456	HAITIAN INTL HL	0.005%	89.410%
3457	SUMITOMO OSAKA	0.005%	89.415%
3458	UNILEVER NV	0.005%	89.420%
3459	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.425%
3460	H&E EQUIPMENT S	0.005%	89.429%
3461	SILICON LABORAT	0.005%	89.434%
3462	FAR EAST TEXTIL	0.005%	89.439%
3463	PKO BANK POLSKI	0.005%	89.444%
3464	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.449%
3465	SCRIPPS NETWORK	0.005%	89.453%
3466	SMC CORP	0.005%	89.458%
3467	GETINGE AB, B S	0.005%	89.463%
3468	HANESBRANDS INC COMMON STOCK USD.01	0.005%	89.468%
3469	IWG PLC	0.005%	89.472%
3470	NEENAH INC COMMON STOCK USD.01	0.005%	89.477%
3471	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.005%	89.482%
3472	WADDELL & REED	0.005%	89.487%
3473	AIRCASTLE LTD	0.005%	89.492%
3474	TRIUMPH GROUP I	0.005%	89.496%
3475	DIODES INC COMMON STOCK USD.667	0.005%	89.501%
3476	CARGOJET INC.	0.005%	89.506%
3477	AGT FOOD AND IN	0.005%	89.511%
3478	BILFINGER BERGE	0.005%	89.515%
3479	ROWAN COMPANIES	0.005%	89.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	TESSENDERLO CHE	0.005%	89.525%
3481	DUZONBIZON CO L	0.005%	89.530%
3482	YUANTA FINL HOL	0.005%	89.534%
3483	CREDIT SAISON C	0.005%	89.539%
3484	DAI NIPPON PRIN	0.005%	89.544%
3485	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	89.549%
3486	KAMIGUMI CO	0.005%	89.553%
3487	COMFORT SYSTEMS	0.005%	89.558%
3488	KOREAN AIR LINE	0.005%	89.563%
3489	SIDERURGICA NAC	0.005%	89.567%
3490	INDIVIOR PLC	0.005%	89.572%
3491	SHIZUOKA BANK	0.005%	89.577%
3492	HERSHEY FOODS C	0.005%	89.582%
3493	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	89.586%
3494	MUELLER INDS IN	0.005%	89.591%
3495	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	89.596%
3496	NOVATEK MICROEL	0.005%	89.600%
3497	FUJIKURA	0.005%	89.605%
3498	MTR CORP	0.005%	89.610%
3499	NOVANTA INC COMMON STOCK	0.005%	89.614%
3500	MARUHA NICHIRO	0.005%	89.619%
3501	ERAMET	0.005%	89.624%
3502	HUTCHISON PORT	0.005%	89.629%
3503	CHINA RAILWAY C	0.005%	89.633%
3504	DAITO TRUST CON	0.005%	89.638%
3505	DREAM UNLIMIITE	0.005%	89.643%
3506	ALTRAN TECHNOLO	0.005%	89.647%
3507	PIZZA PIZZA ROY	0.005%	89.652%
3508	CRH (DUBLIN)	0.005%	89.657%
3509	UGI CORP COMMON STOCK	0.005%	89.661%
3510	DAIDO STEEL CO	0.005%	89.666%
3511	BROOKS AUTOMATI	0.005%	89.671%
3512	DINEQUITY INC	0.005%	89.675%
3513	SENIOR PLC	0.005%	89.680%
3514	WAREHOUSES DE P	0.005%	89.684%
3515	NTHN STAR RES L	0.005%	89.689%
3516	RENISHAW	0.005%	89.694%
3517	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.698%
3518	FIRSTGROUP	0.005%	89.703%
3519	TOYODA GOSEI	0.005%	89.708%
3520	SHOWA SHELL SEK	0.005%	89.712%
3521	EUROFINS SCIENT	0.005%	89.717%
3522	AMEDISYS INC COMMON STOCK USD.001	0.005%	89.722%
3523	LEE & MAN PAPER	0.005%	89.726%
3524	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.731%
3525	HOKUHOKU FINANC	0.005%	89.735%
3526	PEAB AB	0.005%	89.740%
3527	LAIRD PLC	0.005%	89.745%
3528	TIMBERCREEK FIN	0.005%	89.749%
3529	FORWARD AIR COR	0.005%	89.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	DRAX GROUP PLC	0.005%	89.758%
3531	PARAGON GROUP O	0.005%	89.763%
3532	USIMINAS USI SD	0.005%	89.768%
3533	GENTHERM INC COMMON STOCK	0.005%	89.772%
3534	SFS GROUP AG	0.005%	89.777%
3535	ASIA CEMENT	0.005%	89.781%
3536	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.786%
3537	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.791%
3538	DET N O A	0.005%	89.795%
3539	CJ CORP.	0.005%	89.800%
3540	FED SIGNAL CORP	0.005%	89.804%
3541	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.809%
3542	HITACHI METALS	0.005%	89.814%
3543	DECHRA PHARMA	0.005%	89.818%
3544	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.823%
3545	AMER NATL INS	0.005%	89.827%
3546	TTEC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.832%
3547	LIC HOUSING FIN	0.005%	89.836%
3548	BEIJING CAPITAL	0.005%	89.841%
3549	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.846%
3550	DGB FINANCIAL G	0.005%	89.850%
3551	YTL CORP	0.005%	89.855%
3552	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	89.859%
3553	OCI COMPANY LTD	0.005%	89.864%
3554	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.868%
3555	TATA GLOBAL	0.005%	89.873%
3556	NITORI CO LTD	0.005%	89.877%
3557	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.882%
3558	SEGA SAMMY HOLD	0.005%	89.887%
3559	YAMAGUCHI FINAN	0.005%	89.891%
3560	EUROCOMMERCIAL	0.005%	89.896%
3561	WASHINGTON REIT REIT USD.01	0.005%	89.900%
3562	JAPAN EXCHANGE	0.005%	89.905%
3563	OIL SEARCH LTD	0.005%	89.909%
3564	MICHAEL PAGE IN	0.005%	89.914%
3565	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.918%
3566	GANNETT CO INC COMMON STOCK USD.01	0.005%	89.923%
3567	TIVO CORP COMMON STOCK USD.001	0.005%	89.927%
3568	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.932%
3569	DNB NOR ASA	0.005%	89.936%
3570	NIPPON PAINT CO	0.005%	89.941%
3571	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.946%
3572	ASHIKAGA HOLDIN	0.005%	89.950%
3573	CYRELA BRAZIL R	0.005%	89.955%
3574	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.959%
3575	POWERTECH TECHN	0.005%	89.964%
3576	CRANSWICK	0.005%	89.968%
3577	NIPPON ACCOMMOD	0.005%	89.973%
3578	WGL HOLDINGS INC COMMON STOCK	0.005%	89.977%
3579	BANCA MEDIOLANU	0.005%	89.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	MOBIMO HLDG AG	0.004%	89.986%
3581	KORIAN	0.004%	89.991%
3582	FIDESA	0.004%	89.995%
3583	KEIHAN ELECTRIC	0.004%	90.000%
3584	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.004%
3585	REXFORDIndustr	0.004%	90.009%
3586	LIQUOR STORES N	0.004%	90.013%
3587	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	90.017%
3588	QUBE HOLDINGS L	0.004%	90.022%
3589	KOREA LIFE INSU	0.004%	90.026%
3590	PRIMARY HEALTH	0.004%	90.031%
3591	PETROFAC LTD	0.004%	90.035%
3592	JAFCO CO LTD	0.004%	90.040%
3593	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.004%	90.044%
3594	TS TECH CO.LTD	0.004%	90.049%
3595	ULTRAPAR PARTIC	0.004%	90.053%
3596	SUMCO CORPORATI	0.004%	90.058%
3597	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	90.062%
3598	S-OIL CORPORATI	0.004%	90.067%
3599	WORLEYPARSONS	0.004%	90.071%
3600	IMCD GROUP NV	0.004%	90.076%
3601	PETRONET LNG LT	0.004%	90.080%
3602	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	90.084%
3603	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	90.089%
3604	INSPERITY INC	0.004%	90.093%
3605	STATE BK OF IND	0.004%	90.098%
3606	TATNEFT PAO SPONSORED ADR ADR	0.004%	90.102%
3607	BUZZI UNICEM SP	0.004%	90.107%
3608	INNOSPEC INC COMMON STOCK USD.01	0.004%	90.111%
3609	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	90.116%
3610	BELIMO HOLDING	0.004%	90.120%
3611	JOHNSON ELECTRI	0.004%	90.124%
3612	NOK CORP	0.004%	90.129%
3613	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	90.133%
3614	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	90.138%
3615	MCGRATH RENTCORP COMMON STOCK	0.004%	90.142%
3616	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.147%
3617	INVINCIBLE INVE	0.004%	90.151%
3618	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	90.156%
3619	BANREGIO GRUPO	0.004%	90.160%
3620	GOLDEN AGRI RES	0.004%	90.164%
3621	ADEKA CORPORATI	0.004%	90.169%
3622	SNAM SPA	0.004%	90.173%
3623	INFINERA CORP	0.004%	90.178%
3624	HECLA MINING CO	0.004%	90.182%
3625	RADIAN GROUP	0.004%	90.187%
3626	CIPLA LTD	0.004%	90.191%
3627	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.004%	90.195%
3628	SIXT AG	0.004%	90.200%
3629	TAISHIN FINANCI	0.004%	90.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	GRAINCORP LTD	0.004%	90.209%
3631	ENERGIAS DE POR	0.004%	90.213%
3632	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	90.217%
3633	INTRUM JUSTITIA	0.004%	90.222%
3634	WABASH NATIONAL	0.004%	90.226%
3635	GMS INC COMMON STOCK USD.01	0.004%	90.231%
3636	CORE LABORATORI	0.004%	90.235%
3637	AEROPORTS DE PA	0.004%	90.239%
3638	AUTO TRADER GRO	0.004%	90.244%
3639	SULZER AG	0.004%	90.248%
3640	SAWAI PHARM CO	0.004%	90.253%
3641	DA OFFICE INV C	0.004%	90.257%
3642	BANCA POPOLARE	0.004%	90.261%
3643	IBIDEN CO	0.004%	90.266%
3644	77TH BANK	0.004%	90.270%
3645	SAVILLS PLC	0.004%	90.274%
3646	MERITOR INC COMMON STOCK USD1.0	0.004%	90.279%
3647	MAPLETREE INDUS	0.004%	90.283%
3648	WINBOND ELECTRO	0.004%	90.288%
3649	AMCOR LIMITED	0.004%	90.292%
3650	OCADO GROUP PLC	0.004%	90.296%
3651	SANTEN PHARM CO	0.004%	90.301%
3652	QUALICORP SA	0.004%	90.305%
3653	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.309%
3654	BANCFIRST CORP	0.004%	90.314%
3655	ACORDA THERAPEU	0.004%	90.318%
3656	DISH NETWORK	0.004%	90.323%
3657	METHODE ELEC IN	0.004%	90.327%
3658	OXFORD INDUSTRI	0.004%	90.331%
3659	ADMIRAL GROUP	0.004%	90.336%
3660	GREGGS PLC	0.004%	90.340%
3661	SSP GROUP PLC	0.004%	90.344%
3662	SIXT SE PFD	0.004%	90.349%
3663	CASIO COMPUTER	0.004%	90.353%
3664	TOYO TIRE & RUB	0.004%	90.357%
3665	HORIBA	0.004%	90.362%
3666	ACADIA REALTY TRUST REIT USD.001	0.004%	90.366%
3667	ACERINOX SA	0.004%	90.371%
3668	ISS A/S	0.004%	90.375%
3669	COGNEX CORP	0.004%	90.379%
3670	KWG PROPERTY HL	0.004%	90.384%
3671	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	90.388%
3672	CHARTER HALL GR	0.004%	90.392%
3673	ARROW ELECTRONI	0.004%	90.397%
3674	BERKSHIRE HAT E	0.004%	90.401%
3675	SOUTH32 ADR ADR	0.004%	90.405%
3676	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	90.409%
3677	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.414%
3678	ABB LTD SPON ADR ADR	0.004%	90.418%
3679	KAWASAKI KISEN	0.004%	90.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	DIPLOMA (NEW)	0.004%	90.427%
3681	KEMIRA OY	0.004%	90.431%
3682	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	90.435%
3683	LOGITECH INTERN	0.004%	90.440%
3684	AKBANK TAS	0.004%	90.444%
3685	AXIATA GROUP	0.004%	90.448%
3686	MSA SAFETY INC COMMON STOCK	0.004%	90.453%
3687	CENCOSUD SA	0.004%	90.457%
3688	SHINSEI BANK	0.004%	90.461%
3689	HACHIJUNI BANK	0.004%	90.465%
3690	EXXARO	0.004%	90.470%
3691	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	90.474%
3692	NAVISTAR INTL C	0.004%	90.478%
3693	CHICO'S FAS INC	0.004%	90.483%
3694	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.487%
3695	HITACHI CAPITAL	0.004%	90.491%
3696	SKY CITY	0.004%	90.495%
3697	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.500%
3698	TOYO SUISAN KAI	0.004%	90.504%
3699	MEDIFAST INC COMMON STOCK USD.001	0.004%	90.508%
3700	PACIFIC GAS & E	0.004%	90.513%
3701	SURUGA BANK	0.004%	90.517%
3702	AEON FINANCIAL	0.004%	90.521%
3703	HENNES & MAURIT	0.004%	90.525%
3704	JM AB	0.004%	90.530%
3705	ELIOR	0.004%	90.534%
3706	TALANX AG	0.004%	90.538%
3707	SAGE GROUP PLC/	0.004%	90.542%
3708	CEMEX SA	0.004%	90.547%
3709	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.004%	90.551%
3710	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	90.555%
3711	SIMS GROUP LTD	0.004%	90.559%
3712	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	90.564%
3713	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.568%
3714	KANSAI ELEC POW	0.004%	90.572%
3715	AVICHINA INDUST	0.004%	90.576%
3716	DON QUIJOTE	0.004%	90.581%
3717	TAIWAN UNION TE	0.004%	90.585%
3718	UBM PLC	0.004%	90.589%
3719	COMPUTERSHARE L	0.004%	90.593%
3720	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	90.598%
3721	MEDICLINIC INTE	0.004%	90.602%
3722	VISCOFAN SA	0.004%	90.606%
3723	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.610%
3724	MAGELLAN AEROSP	0.004%	90.615%
3725	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	90.619%
3726	TAIYO NIPPON SA	0.004%	90.623%
3727	NIPPON SUISAN	0.004%	90.627%
3728	GUANGDONG INVES	0.004%	90.632%
3729	KYOWA EXEO CORP	0.004%	90.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	90.640%
3731	BOVIS HOMES GRO	0.004%	90.644%
3732	1ST SOURCE CORP COMMON STOCK	0.004%	90.649%
3733	CORBION NV	0.004%	90.653%
3734	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	90.657%
3735	DELTA ELECTRONI	0.004%	90.661%
3736	MORI HILLS REIT	0.004%	90.665%
3737	ASHOK LEYLAND	0.004%	90.670%
3738	NEW ORIENTAL ED	0.004%	90.674%
3739	LONDOMETRIC PR	0.004%	90.678%
3740	SARAS SPA	0.004%	90.682%
3741	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	90.686%
3742	MASSMART HOLDIN	0.004%	90.691%
3743	KUBOTA CORP	0.004%	90.695%
3744	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	90.699%
3745	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.703%
3746	JAPAN LOGISTICS	0.004%	90.707%
3747	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	90.712%
3748	FISHER & PAYKEL	0.004%	90.716%
3749	CONMED CORP COMMON STOCK USD.01	0.004%	90.720%
3750	SUEZ ENVIRONMEN	0.004%	90.724%
3751	DH EUROPE FINAN	0.004%	90.728%
3752	WOORI INVESTMEN	0.004%	90.732%
3753	CHIPOTLE MEXICA	0.004%	90.737%
3754	NTT DATA	0.004%	90.741%
3755	GRAFTON GROUP P	0.004%	90.745%
3756	MBIA INC	0.004%	90.749%
3757	FRONTIER REIT	0.004%	90.753%
3758	CNP ASSURANCES	0.004%	90.757%
3759	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	90.762%
3760	MITSUBISHI MOTO	0.004%	90.766%
3761	CHINA MINSHENG	0.004%	90.770%
3762	CHINA LODGING GROUP SPON ADR ADR	0.004%	90.774%
3763	SYSMEX CORP	0.004%	90.778%
3764	EXPONENT INC COMMON STOCK USD.001	0.004%	90.782%
3765	PSP SWISS PROPE	0.004%	90.787%
3766	TELKOM GROUP LT	0.004%	90.791%
3767	HUNTING PLC	0.004%	90.795%
3768	OTSUKA HLDGS CO	0.004%	90.799%
3769	DHX MEDIA LTD	0.004%	90.803%
3770	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	90.807%
3771	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	90.811%
3772	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.004%	90.816%
3773	DENA CO LTD	0.004%	90.820%
3774	TOPCON CORPORAT	0.004%	90.824%
3775	SLEEP NUMBER CORP COMMON STOCK USD.01	0.004%	90.828%
3776	BOYD GAMING COR	0.004%	90.832%
3777	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.836%
3778	SJM HOLDINGS LT	0.004%	90.840%
3779	NISHI-NIPPON FI	0.004%	90.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	FACTSET RESEARC	0.004%	90.849%
3781	Denison Mines C	0.004%	90.853%
3782	NISOURCE INC	0.004%	90.857%
3783	QINETIQ GROUP P	0.004%	90.861%
3784	NIPPON KONPO UN	0.004%	90.865%
3785	THIRD POINT REI	0.004%	90.869%
3786	ORSTED A/S	0.004%	90.873%
3787	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.004%	90.877%
3788	ALSEA SAB DE CV	0.004%	90.882%
3789	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	90.886%
3790	NAN YA PLASTIC	0.004%	90.890%
3791	CHINA HONGQIAO	0.004%	90.894%
3792	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.898%
3793	SPIE SA	0.004%	90.902%
3794	CREDITO VALTELL	0.004%	90.906%
3795	CITY DEVELOPMEN	0.004%	90.910%
3796	SAMSUNG HEAVY	0.004%	90.914%
3797	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	90.918%
3798	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	90.923%
3799	AKER ASA	0.004%	90.927%
3800	ADVANCED	0.004%	90.931%
3801	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.004%	90.935%
3802	WH SMITH PLC	0.004%	90.939%
3803	YANGARRA RESOUR	0.004%	90.943%
3804	MODERN TIMES GR	0.004%	90.947%
3805	AIR NEW ZEALAND	0.004%	90.951%
3806	HARSCO CORP	0.004%	90.955%
3807	SWEDISH MATCH C	0.004%	90.959%
3808	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.963%
3809	UNIBET GROUP PL	0.004%	90.967%
3810	ANDREW PELLER-A	0.004%	90.971%
3811	FUCHS PETROLUB	0.004%	90.976%
3812	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.980%
3813	IIDA GROUP HOLD	0.004%	90.984%
3814	ABAXIS INC COMMON STOCK	0.004%	90.988%
3815	SHENZHEN INVEST	0.004%	90.992%
3816	BEKAERT SA	0.004%	90.996%
3817	INNOVIVA INC COMMON STOCK	0.004%	91.000%
3818	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.004%
3819	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.008%
3820	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.012%
3821	GLUSKIN SHEFF &	0.004%	91.016%
3822	CAPCOM CO	0.004%	91.020%
3823	HULIC REIT INC	0.004%	91.024%
3824	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.028%
3825	CHINA PACIFIC I	0.004%	91.032%
3826	FORBO HLDG	0.004%	91.036%
3827	HAPAG-LLOYD AG	0.004%	91.040%
3828	MEDIASET ESPANA	0.004%	91.044%
3829	VALE SA SP ADR ADR	0.004%	91.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	SHARP CORP	0.004%	91.052%
3831	NIHON M&A CENTE	0.004%	91.056%
3832	NUFARM	0.004%	91.060%
3833	ISRAEL DISCOUNT	0.004%	91.064%
3834	TRANSURBAN GROU	0.004%	91.069%
3835	NIPPON SHOKUBAI	0.004%	91.073%
3836	BHP BILLITON LTD SPON ADR ADR	0.004%	91.077%
3837	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.081%
3838	BENESSE CORP	0.004%	91.085%
3839	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.089%
3840	HUA NAN FINANCI	0.004%	91.093%
3841	MAEDA CORP	0.004%	91.097%
3842	NIPPON LIGHT ME	0.004%	91.101%
3843	HIROSHIMA BANK	0.004%	91.105%
3844	PICC PROPERTY &	0.004%	91.109%
3845	CREW ENERGY INC	0.004%	91.113%
3846	HIKMA PHARMACEU	0.004%	91.117%
3847	HYUNDAI DEVELOP	0.004%	91.121%
3848	SCIENTIFIC GAME	0.004%	91.125%
3849	INMARSAT PLC	0.004%	91.129%
3850	IYO BANK	0.004%	91.133%
3851	TATUNG	0.004%	91.137%
3852	LIBERTY HLDGS	0.004%	91.141%
3853	INVESTA OFFICE	0.004%	91.144%
3854	SAN IN GODO BAN	0.004%	91.148%
3855	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.152%
3856	TORO CO	0.004%	91.156%
3857	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.004%	91.160%
3858	BREWIN DOLPHIN	0.004%	91.164%
3859	AAON INC COMMON STOCK USD.004	0.004%	91.168%
3860	AIR CHINA LTD	0.004%	91.172%
3861	COSCO PACIFIC	0.004%	91.176%
3862	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.180%
3863	EMMI AG	0.004%	91.184%
3864	INVENTEC CORP	0.004%	91.188%
3865	VERBUND AG	0.004%	91.192%
3866	DFDS A/S	0.004%	91.196%
3867	JIANGXI COPPER	0.004%	91.200%
3868	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	91.204%
3869	BQE CANT VAUDOI	0.004%	91.208%
3870	PARK NATIONAL CORP COMMON STOCK	0.004%	91.212%
3871	DAIICHI KOSHO C	0.004%	91.216%
3872	TERUMO CORP	0.004%	91.220%
3873	CHINA DEVELOPME	0.004%	91.224%
3874	DOOSAN INFRACOR	0.004%	91.228%
3875	ZHUZHOU CSR TIM	0.004%	91.231%
3876	NIPPON KAYAKU C	0.004%	91.235%
3877	KRUNGTHAI CARD	0.004%	91.239%
3878	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.243%
3879	SIAS SPA	0.004%	91.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	GUNMA BANK	0.004%	91.251%
3881	NISSAN CHEMICAL	0.004%	91.255%
3882	INTERRENT REAL	0.004%	91.259%
3883	MURPHY OIL CORP SR UNSECURED 06/22 4	0.004%	91.263%
3884	WETHERSPOON (J.	0.004%	91.267%
3885	DORMA+KABA HOLD	0.004%	91.271%
3886	HEALTH AND HAPP	0.004%	91.275%
3887	CASTELLUM AB NE	0.004%	91.279%
3888	CHUBU ELEC POWE	0.004%	91.283%
3889	INTERPUMP GROUP	0.004%	91.286%
3890	AES CORP COMMON STOCK USD.01	0.004%	91.290%
3891	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.294%
3892	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	91.298%
3893	GOME ELECTRICAL	0.004%	91.302%
3894	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.306%
3895	COEUR MINING IN	0.004%	91.310%
3896	FIRST BANCORP/NC COMMON STOCK	0.004%	91.314%
3897	OSG CORP	0.004%	91.318%
3898	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.322%
3899	GRAY TELEVISION INC COMMON STOCK	0.004%	91.325%
3900	P/F BAKKAFROST	0.004%	91.329%
3901	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	91.333%
3902	AEDIFICA	0.004%	91.337%
3903	USHIO INC	0.004%	91.341%
3904	SUPER GROUP	0.004%	91.345%
3905	TABCORP HLDGS L	0.004%	91.349%
3906	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	91.353%
3907	FUJI SEAL INC	0.004%	91.357%
3908	EQUATORIAL ENER	0.004%	91.360%
3909	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	91.364%
3910	CIELO SA	0.004%	91.368%
3911	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	91.372%
3912	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	91.376%
3913	SCHWEITZER-MAUD	0.004%	91.380%
3914	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.384%
3915	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.388%
3916	NINE ENTERTAINM	0.004%	91.392%
3917	BIRD CONSTRUCTI	0.004%	91.395%
3918	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.399%
3919	ASHMORE GROUP	0.004%	91.403%
3920	VODACOM GP-PRPT	0.004%	91.407%
3921	JD SPORTS FASHI	0.004%	91.411%
3922	CHINA AOYUAN PR	0.004%	91.415%
3923	ASSURA PLC	0.004%	91.419%
3924	SCHOLASTIC CORP	0.004%	91.422%
3925	BUREAU VERITAS	0.004%	91.426%
3926	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.430%
3927	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.434%
3928	NCC AB-B	0.004%	91.438%
3929	VAREX IMAGING CORP COMMON STOCK USD.01	0.004%	91.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	KCC CORP	0.004%	91.445%
3931	ACTUANT CORP A COMMON STOCK USD.2	0.004%	91.449%
3932	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	91.453%
3933	Rural Electrifi	0.004%	91.457%
3934	CHINA INSURANCE	0.004%	91.461%
3935	HYUNDAI HEAVY I	0.004%	91.465%
3936	APOLLO TYRES	0.004%	91.468%
3937	CHINA AIRLINES	0.004%	91.472%
3938	SHANGHAI INDL	0.004%	91.476%
3939	MONCLER SPA	0.004%	91.480%
3940	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	91.484%
3941	NILFISK HOLDING	0.004%	91.488%
3942	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.491%
3943	PROSIEBENSAT.1	0.004%	91.495%
3944	CHIYODA CORP	0.004%	91.499%
3945	DENBURY RESOURC	0.004%	91.503%
3946	AIN PHARMACIEZ	0.004%	91.507%
3947	BLACKPEARL RESO	0.004%	91.510%
3948	DEUTSCHE PFANDB	0.004%	91.514%
3949	TRANSAT AT INC	0.004%	91.518%
3950	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.522%
3951	WEST JAPAN RAIL	0.004%	91.526%
3952	K-REIT ASIA	0.004%	91.529%
3953	MULTI COLOR CORP COMMON STOCK	0.004%	91.533%
3954	OSI SYSTEMS INC	0.004%	91.537%
3955	A.P. MOLLER-MAE	0.004%	91.541%
3956	SOFTWARE AG	0.004%	91.545%
3957	WORKSPACE GROUP	0.004%	91.548%
3958	STANLEY ELECTRI	0.004%	91.552%
3959	THAI OIL PCL-FR	0.004%	91.556%
3960	PENNON GROUP	0.004%	91.560%
3961	FUJI OIL CO	0.004%	91.563%
3962	SANOFI ADR ADR	0.004%	91.567%
3963	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.571%
3964	QUIDEL CORP COMMON STOCK USD.001	0.004%	91.575%
3965	ST GALLER KTBK	0.004%	91.579%
3966	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.004%	91.582%
3967	DURATEX SA	0.004%	91.586%
3968	VIDRALA S.A.	0.004%	91.590%
3969	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	91.594%
3970	JOY CITY PROPER	0.004%	91.597%
3971	TRIPOD TECHNOLO	0.004%	91.601%
3972	KYORITSU MAINT	0.004%	91.605%
3973	YAMATAKE CORP Y	0.004%	91.609%
3974	BIG YELLOW GROU	0.004%	91.613%
3975	GLORY	0.004%	91.616%
3976	MORINAGA & CO	0.004%	91.620%
3977	ASTEC INDUSTRIE	0.004%	91.624%
3978	ANDRITZ AG	0.004%	91.628%
3979	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	POLARIS INFRAS	0.004%	91.635%
3981	FLIGHT CENTRE L	0.004%	91.639%
3982	CTS EVENTIM	0.004%	91.643%
3983	AF AB	0.004%	91.646%
3984	CONZZETA AG	0.004%	91.650%
3985	WIRECARD AG	0.004%	91.654%
3986	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.658%
3987	JAPAN EXCELLENT	0.004%	91.661%
3988	QTS REALTY TRUST INC CL A REIT USD.01	0.004%	91.665%
3989	TOPPAN PRINTING	0.004%	91.669%
3990	NOMURA RESEARCH	0.004%	91.673%
3991	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.676%
3992	SEINO TRANSPORT	0.004%	91.680%
3993	BANCOLOMBIA SA	0.004%	91.684%
3994	ENDO INTERNATIO	0.004%	91.687%
3995	IROBOT CORP	0.004%	91.691%
3996	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.695%
3997	WIN SEMICONDUCT	0.004%	91.699%
3998	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.702%
3999	SAMPO OYJ	0.004%	91.706%
4000	STEELCASE INC	0.004%	91.710%
4001	BANK MILLENIUM	0.004%	91.714%
4002	HENKEL KGAA-BEA	0.004%	91.717%
4003	CIMPRESS NV	0.004%	91.721%
4004	LUZERNER KTBK	0.004%	91.725%
4005	CHINA CITIC BK	0.004%	91.728%
4006	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.732%
4007	ICA GRUPPEN AB	0.004%	91.736%
4008	SUZUKEN CO LTD	0.004%	91.740%
4009	MEDIBANK PVT LT	0.004%	91.743%
4010	UNIVERSAL CORP	0.004%	91.747%
4011	CHUGOKU BANK	0.004%	91.751%
4012	PGT INC	0.004%	91.754%
4013	OFFICE DEPOT IN	0.004%	91.758%
4014	CRAY INC COMMON STOCK USD.01	0.004%	91.762%
4015	AOYAMA TRADING	0.004%	91.766%
4016	TERRENO REALTY CORP REIT USD.01	0.004%	91.769%
4017	HOME PRODUCT CE	0.004%	91.773%
4018	TOKYU CORP	0.004%	91.777%
4019	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	91.780%
4020	FUYO GENERAL LE	0.004%	91.784%
4021	TENAGA NASIONL	0.004%	91.788%
4022	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.791%
4023	GROUPE FNAC	0.004%	91.795%
4024	CAPELLA EDUCATI	0.004%	91.799%
4025	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.802%
4026	CHANG HWA COMME	0.004%	91.806%
4027	ONE GAS INC COMMON STOCK	0.004%	91.810%
4028	MINMETALS RES	0.004%	91.814%
4029	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.821%
4031	ADVANSIX INC COMMON STOCK USD.01	0.004%	91.825%
4032	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.828%
4033	FOMENTO ECON ME	0.004%	91.832%
4034	ELECTA AB B SHS	0.004%	91.836%
4035	QANTAS AIRWAYS	0.004%	91.839%
4036	HAZAMA CORP(NEW	0.004%	91.843%
4037	FP CORP	0.004%	91.847%
4038	YIT OYJ	0.004%	91.850%
4039	AARHUSKARLSHAMN	0.004%	91.854%
4040	BCO SANTANDER-C	0.004%	91.858%
4041	GRAND PACIF PET	0.004%	91.861%
4042	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.865%
4043	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.869%
4044	KYOCERA CORP	0.004%	91.872%
4045	ULTRA ELECTRONI	0.004%	91.876%
4046	GENTING MALAYSI	0.004%	91.880%
4047	ORKLA ASA	0.004%	91.883%
4048	AMMB HOLDINGS B	0.004%	91.887%
4049	IJM CORP BERHAD	0.004%	91.891%
4050	SUMITOMO BAKELI	0.004%	91.894%
4051	HEICO CORP	0.004%	91.898%
4052	BYD ELECTRONIC	0.004%	91.902%
4053	MEGACABLE HOLDI	0.004%	91.905%
4054	CD PROJEKT SA	0.004%	91.909%
4055	PT TAMBANG BATU	0.004%	91.913%
4056	KROTON EDUCACIO	0.004%	91.916%
4057	DAELIM INDUSTRI	0.004%	91.920%
4058	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.924%
4059	VIRGIN MONEY HL	0.004%	91.927%
4060	AMANO CORPORATI	0.004%	91.931%
4061	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.934%
4062	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.938%
4063	ORION CORP	0.004%	91.942%
4064	NEWS CORP CLASS B COMMON STOCK	0.004%	91.945%
4065	REALTEK SEMICON	0.004%	91.949%
4066	AEON REIT INVES	0.004%	91.953%
4067	HEIDELBERGER DR	0.004%	91.956%
4068	CHINA STHN AIRL	0.004%	91.960%
4069	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.964%
4070	AYALA CORP	0.004%	91.967%
4071	AMC NETWORKS INC A COMMON STOCK	0.004%	91.971%
4072	MGP INGREDIENTS INC COMMON STOCK	0.004%	91.974%
4073	COMFORTDELGRO C	0.004%	91.978%
4074	HITACHI HIGH-TE	0.004%	91.982%
4075	CANWEL BUILDING	0.004%	91.985%
4076	SUNTORY BEVERAG	0.004%	91.989%
4077	MAPLETREE LOGIS	0.004%	91.993%
4078	SPORTS DIRECT I	0.004%	91.996%
4079	NOS SGPS	0.004%	92.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	ACCTON	0.004%	92.003%
4081	MEGMILK SNOW BR	0.004%	92.007%
4082	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.011%
4083	MODINE MFG CO	0.004%	92.014%
4084	TATA MOTORS LTD	0.004%	92.018%
4085	SHIONOGI & CO	0.004%	92.021%
4086	SHRIRAM TRANSP	0.004%	92.025%
4087	GENUS PLC	0.004%	92.029%
4088	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.032%
4089	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	92.036%
4090	TREND MICRO INC	0.004%	92.039%
4091	MAHINDRA &MAHIN	0.004%	92.043%
4092	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.047%
4093	HITACHI TRNSPT	0.004%	92.050%
4094	MALAYSIA AIRPOR	0.004%	92.054%
4095	XPERI CORP COMMON STOCK USD.001	0.004%	92.057%
4096	AVISTA CORP	0.004%	92.061%
4097	POWER INTEGRATI	0.004%	92.065%
4098	NIPPON ELEC GLA	0.004%	92.068%
4099	IWATANI INTL CO	0.004%	92.072%
4100	RAKUTEN INC	0.004%	92.075%
4101	BAJAJ FINANCE L	0.004%	92.079%
4102	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	92.083%
4103	JD.COM INC ADR ADR USD.00002	0.004%	92.086%
4104	HEALTH EQUITY INC COMMON STOCK USD.0001	0.004%	92.090%
4105	KING YUAN ELECT	0.004%	92.093%
4106	OMNICELL INC COMMON STOCK USD.001	0.004%	92.097%
4107	DR REDDYS LABS	0.004%	92.100%
4108	MACQUARIE ATLAS	0.004%	92.104%
4109	BRIGGS & STRATT	0.004%	92.108%
4110	HITACHI CHEMICA	0.004%	92.111%
4111	OSAKA GAS CO	0.004%	92.115%
4112	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	92.118%
4113	LION CORP	0.004%	92.122%
4114	NISHIMATSU CONS	0.004%	92.125%
4115	SCHOUW & CO	0.004%	92.129%
4116	BOSSARD HOLDING	0.004%	92.132%
4117	MERLIN ENTERTAI	0.004%	92.136%
4118	MATERION CORP COMMON STOCK	0.004%	92.140%
4119	INDUS HOLDING A	0.004%	92.143%
4120	CAVIUM INC COMMON STOCK USD.001	0.004%	92.147%
4121	EVERTZ TECHNOLO	0.004%	92.150%
4122	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	92.154%
4123	MRV ENGENHARIA	0.004%	92.157%
4124	COCA-COLA BOTTL	0.004%	92.161%
4125	KT & G	0.004%	92.164%
4126	INDO TAMBANGRAY	0.004%	92.168%
4127	DAIO PAPER CORP	0.004%	92.171%
4128	PROMOTORA Y OPE	0.004%	92.175%
4129	NAGOYA RAILROAD	0.004%	92.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	CHUGOKU ELEC PO	0.004%	92.182%
4131	ANGLOVAAL MININ	0.004%	92.185%
4132	SLIGRO FOOD GRO	0.004%	92.189%
4133	CHAROEN PKPD-FG	0.004%	92.193%
4134	YUZHOU PROPRTI	0.004%	92.196%
4135	AGREE REALTY CORP REIT USD.0001	0.004%	92.200%
4136	MELCO INTERNATI	0.004%	92.203%
4137	TESLA INC COMMON STOCK USD.001	0.004%	92.207%
4138	AWA BANK	0.004%	92.210%
4139	QUARTERHILL INC	0.004%	92.214%
4140	KINDEN CORPORAT	0.004%	92.217%
4141	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.221%
4142	FORTUNE REIT	0.004%	92.224%
4143	CARDTRONICS PLC	0.004%	92.228%
4144	GPO FIN INBURSA	0.004%	92.231%
4145	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.235%
4146	VALORA HOLDING	0.004%	92.238%
4147	POTLATCHDELTIC CORP REIT USD1.0	0.003%	92.242%
4148	SSY GROUP LTD	0.003%	92.245%
4149	LINTEC CORP	0.003%	92.249%
4150	CHESAPEAKE LODG	0.003%	92.252%
4151	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.003%	92.256%
4152	GLOVIS	0.003%	92.259%
4153	GRASIM INDUSTRI	0.003%	92.263%
4154	OM ASSET MANAGE	0.003%	92.266%
4155	GUARDIAN CAP GR	0.003%	92.270%
4156	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.003%	92.273%
4157	FLEXIUM INTERCO	0.003%	92.277%
4158	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	92.280%
4159	M3 INC	0.003%	92.284%
4160	FUJITSU GENERAL	0.003%	92.287%
4161	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.291%
4162	ITAU UNIBANCO H	0.003%	92.294%
4163	JUBILANT LIFE S	0.003%	92.297%
4164	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	92.301%
4165	AECI	0.003%	92.304%
4166	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	92.308%
4167	TELSTRA CORP	0.003%	92.311%
4168	KOREA ZINC	0.003%	92.315%
4169	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	92.318%
4170	SPIRE INC COMMON STOCK USD1.0	0.003%	92.322%
4171	CBIZ INC COMMON STOCK USD.01	0.003%	92.325%
4172	HISCOX LTD	0.003%	92.329%
4173	CANNAE HOLDINGS INC COMMON STOCK	0.003%	92.332%
4174	US ECOLOGY INC COMMON STOCK USD.01	0.003%	92.336%
4175	SINOPEC ENGINEE	0.003%	92.339%
4176	UNI-CHARM CORP	0.003%	92.343%
4177	FOSUN INTERNATI	0.003%	92.346%
4178	AKORN INC COMMON STOCK	0.003%	92.350%
4179	TUTOR PERINI CORP COMMON STOCK USD1.0	0.003%	92.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.003%	92.356%
4181	CHINA CINDA ASS	0.003%	92.360%
4182	BELMOND LTD	0.003%	92.363%
4183	DAIICHI SANKYO	0.003%	92.367%
4184	KONAMI CO	0.003%	92.370%
4185	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	92.374%
4186	EVA AIRWAYS	0.003%	92.377%
4187	ASAHI INTECC CO	0.003%	92.381%
4188	RAMBUS INC	0.003%	92.384%
4189	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	92.387%
4190	ST JOE CO/THE COMMON STOCK	0.003%	92.391%
4191	OKUMA CORP	0.003%	92.394%
4192	WACKER CONSTRUC	0.003%	92.398%
4193	ALAMO GROUP INC	0.003%	92.401%
4194	TOKAI RIKA CO	0.003%	92.405%
4195	AZIMUT HOLDOING	0.003%	92.408%
4196	ROLLINS INC	0.003%	92.411%
4197	EVRAZ PLC	0.003%	92.415%
4198	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	92.418%
4199	ALLEGION PLC	0.003%	92.422%
4200	BLACKBAUD INC	0.003%	92.425%
4201	HOCHTIEF AG	0.003%	92.429%
4202	BLUCORA INC COMMON STOCK USD.0001	0.003%	92.432%
4203	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	92.435%
4204	OUTOTEC OYJ	0.003%	92.439%
4205	SA DES CIMENTS	0.003%	92.442%
4206	STROER OUT-OF-H	0.003%	92.446%
4207	MICRO FOCUS INT	0.003%	92.449%
4208	MAEDA ROAD CONS	0.003%	92.452%
4209	SHIP HEALTHCARE	0.003%	92.456%
4210	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	92.459%
4211	TRUE CORP PCL	0.003%	92.463%
4212	WPT INDUSTRIAL	0.003%	92.466%
4213	TOKYU REIT INC	0.003%	92.470%
4214	FAR EASTONE TEL	0.003%	92.473%
4215	DREAM INDUSTRIA	0.003%	92.476%
4216	TAIWAN HON CHUA	0.003%	92.480%
4217	KYUSHU FINANCIA	0.003%	92.483%
4218	KEMET CORP	0.003%	92.487%
4219	CHINA LIFE INS	0.003%	92.490%
4220	SUEDZUCKER AG	0.003%	92.493%
4221	NOW INC COMMON STOCK USD.01	0.003%	92.497%
4222	VIAD CORP	0.003%	92.500%
4223	LUK FOOK HOLDIN	0.003%	92.504%
4224	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	92.507%
4225	KUEHNE & NAGEL	0.003%	92.510%
4226	ALMACENES EXITO	0.003%	92.514%
4227	MEIJI HOLDINGS	0.003%	92.517%
4228	GASLOG LTD	0.003%	92.520%
4229	ASIANA AIRLINES	0.003%	92.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	WIENER STAEDTIS	0.003%	92.527%
4231	ITEQ CORP	0.003%	92.531%
4232	SING AIRP TRM S	0.003%	92.534%
4233	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	92.537%
4234	TF ADNUBUSTRADO	0.003%	92.541%
4235	CAP SA	0.003%	92.544%
4236	KNOWLES CORP COMMON STOCK USD.01	0.003%	92.547%
4237	EPLUS INC	0.003%	92.551%
4238	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	92.554%
4239	OAO ROSNEFT OIL	0.003%	92.558%
4240	SONAE, S.G.P.S.	0.003%	92.561%
4241	CHASE CORP COMMON STOCK USD.1	0.003%	92.564%
4242	NAN YA PRINTED	0.003%	92.568%
4243	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	92.571%
4244	MINDTREE LTD	0.003%	92.574%
4245	JUBLIANT FOODWO	0.003%	92.578%
4246	mitsui eng&ship	0.003%	92.581%
4247	MORI TRUST SOGO	0.003%	92.584%
4248	FORTINET INC	0.003%	92.588%
4249	RANDGOLD RESOUR	0.003%	92.591%
4250	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	92.595%
4251	CVR ENERGY INC	0.003%	92.598%
4252	CHINA LIFE INSURANCE CO ADR ADR	0.003%	92.601%
4253	CALTEX AUSTRALI	0.003%	92.605%
4254	VIRTUSA CORP COMMON STOCK USD.01	0.003%	92.608%
4255	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	92.611%
4256	KLOECKNER & CO	0.003%	92.615%
4257	MELROSE INDUSTR	0.003%	92.618%
4258	ALLIANCE FINANC	0.003%	92.621%
4259	REPLIGEN CORP COMMON STOCK USD.01	0.003%	92.625%
4260	ALUMINIUM CORP	0.003%	92.628%
4261	FISSION URANIUM	0.003%	92.631%
4262	MAPLETREE GREAT	0.003%	92.635%
4263	KAP IND HLDG LT	0.003%	92.638%
4264	SANKYO CO LTD	0.003%	92.641%
4265	SPAREBANK 1 SR	0.003%	92.645%
4266	BANK DANAMON PT	0.003%	92.648%
4267	CHINASOFT INTER	0.003%	92.651%
4268	NIHON PARKERIZI	0.003%	92.655%
4269	SEVEN BANK LTD.	0.003%	92.658%
4270	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.003%	92.661%
4271	BOINGO WIRELESS INC COMMON STOCK	0.003%	92.665%
4272	ELECTRONICS	0.003%	92.668%
4273	DAISHI BANK	0.003%	92.671%
4274	SHIGA BANK	0.003%	92.675%
4275	KFORCE INC COMMON STOCK USD.01	0.003%	92.678%
4276	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	92.681%
4277	ST MODWEN PROPS	0.003%	92.685%
4278	AZZ INC COMMON STOCK USD1.0	0.003%	92.688%
4279	LHC GROUP INC COMMON STOCK USD.01	0.003%	92.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	ITV PLC	0.003%	92.695%
4281	NIHON UNISYS	0.003%	92.698%
4282	SWATCH GROUP AG	0.003%	92.701%
4283	JUST ENERGY GROUP INC COMMON STOCK	0.003%	92.705%
4284	SYNNEX TECH INT	0.003%	92.708%
4285	GAIL INDIA LTD	0.003%	92.711%
4286	WOONGJIN COWAY	0.003%	92.714%
4287	HAITONG SECURIT	0.003%	92.718%
4288	SOHO CHINA LTD	0.003%	92.721%
4289	BONAVISTA ENERG	0.003%	92.724%
4290	KOREA KUMHO PET	0.003%	92.728%
4291	WERELDHAVE NV	0.003%	92.731%
4292	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	92.734%
4293	RECORDATI SPA	0.003%	92.738%
4294	PEOPLE'S INSURA	0.003%	92.741%
4295	AICA KOGYO CO	0.003%	92.744%
4296	ATEA ASA	0.003%	92.748%
4297	BRITVIC	0.003%	92.751%
4298	KELLY SERVICES	0.003%	92.754%
4299	BOLSAS Y MERCAD	0.003%	92.757%
4300	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	92.761%
4301	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.003%	92.764%
4302	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	92.767%
4303	TURKIYE VAKIFLA	0.003%	92.771%
4304	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	92.774%
4305	LTC PROPERTIES	0.003%	92.777%
4306	CHINA EVERBRIGH	0.003%	92.780%
4307	BREMBO SPA	0.003%	92.784%
4308	TSUMURA & CO	0.003%	92.787%
4309	GAMUDA BERHAD	0.003%	92.790%
4310	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	92.794%
4311	SKYFAME REALTY	0.003%	92.797%
4312	TSINGTAO BREWER	0.003%	92.800%
4313	GREENTOWN CHINA	0.003%	92.803%
4314	IPSOS	0.003%	92.807%
4315	HYUNDAI DS,NEW	0.003%	92.810%
4316	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	92.813%
4317	SANDS CHINA LTD	0.003%	92.816%
4318	MERIDIAN BANCORP INC COMMON STOCK	0.003%	92.820%
4319	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.823%
4320	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	92.826%
4321	MRF LTD	0.003%	92.830%
4322	RITE AID CORP	0.003%	92.833%
4323	AVANGRID INC COMMON STOCK USD.01	0.003%	92.836%
4324	MACK CALI REALTY CORP REIT USD.01	0.003%	92.839%
4325	INDUSTRIAS PENO	0.003%	92.843%
4326	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	92.846%
4327	SOCIETE TELEVIS	0.003%	92.849%
4328	SHOPPING CENTRE	0.003%	92.852%
4329	COLOPLAST AS	0.003%	92.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	MANDO CORPORATI	0.003%	92.859%
4331	APA GROUP	0.003%	92.862%
4332	OCI	0.003%	92.865%
4333	SCHWEITER TECH	0.003%	92.869%
4334	IMPLENIA AG	0.003%	92.872%
4335	NEXTEER AUTOMOT	0.003%	92.875%
4336	KARDEMIR KARABU	0.003%	92.878%
4337	SACYR SA	0.003%	92.882%
4338	MITSUBISHI LOGI	0.003%	92.885%
4339	KITE REALTY GROUP TRUST REIT USD.01	0.003%	92.888%
4340	KADANT INC COMMON STOCK USD.01	0.003%	92.891%
4341	KINTETSU CORP	0.003%	92.894%
4342	PREMIER INVESTM	0.003%	92.898%
4343	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	92.901%
4344	H.I.S.CO	0.003%	92.904%
4345	PFEIFFER VAC TE	0.003%	92.907%
4346	AIRPORTS OF THA	0.003%	92.911%
4347	INDUSTRIAL & IN	0.003%	92.914%
4348	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	92.917%
4349	KUMAGAI GUMI CO	0.003%	92.920%
4350	CARNIVAL PLC	0.003%	92.923%
4351	SUN TV NETWORK	0.003%	92.927%
4352	POSTE ITALIANE	0.003%	92.930%
4353	TAURON POLSKA E	0.003%	92.933%
4354	SAMSUNG C&T COR	0.003%	92.936%
4355	CATHAY PACIFIC	0.003%	92.940%
4356	FIRST NATIONAL	0.003%	92.943%
4357	ANALOGIC CORP	0.003%	92.946%
4358	GREAT EAGLE HLD	0.003%	92.949%
4359	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	92.952%
4360	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	92.956%
4361	ONWARD KASHIYAM	0.003%	92.959%
4362	CCR SA	0.003%	92.962%
4363	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	92.965%
4364	TOHOKU ELEC POW	0.003%	92.968%
4365	TRIMAS CORP COMMON STOCK USD.01	0.003%	92.972%
4366	KOENIG & BAUER	0.003%	92.975%
4367	XINYI SOLAR HOL	0.003%	92.978%
4368	BALKRISHNA INDS	0.003%	92.981%
4369	OCLARO INC COMMON STOCK USD.01	0.003%	92.984%
4370	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	92.988%
4371	CHINA ZHONGWANG	0.003%	92.991%
4372	LEGEND HOLDINGS	0.003%	92.994%
4373	NACHI-FUJIKOSHI	0.003%	92.997%
4374	SEKISUI HOUSE R	0.003%	93.000%
4375	CARSALES.COM LT	0.003%	93.004%
4376	INVESTEC LIMITE	0.003%	93.007%
4377	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.010%
4378	TRIGANO	0.003%	93.013%
4379	LCY CHEMICAL CO	0.003%	93.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	ASSECO POLAND S	0.003%	93.019%
4381	ASTRAL FOODS	0.003%	93.023%
4382	DEWAN HOUSING F	0.003%	93.026%
4383	RATIONAL	0.003%	93.029%
4384	SELECT INCOME REIT REIT USD.01	0.003%	93.032%
4385	ROUND ONE CORP	0.003%	93.035%
4386	SAN MIGUEL CORP	0.003%	93.038%
4387	GLOBAL NET LEASE INC REIT USD.01	0.003%	93.042%
4388	DBS GROUP HLDGS	0.003%	93.045%
4389	IPSEN	0.003%	93.048%
4390	NIPPON HODO CO	0.003%	93.051%
4391	SIG	0.003%	93.054%
4392	EBRO FOODS SA	0.003%	93.057%
4393	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.061%
4394	FABRINET	0.003%	93.064%
4395	PNM RESOURCES I	0.003%	93.067%
4396	TOMRA SYSTEMS A	0.003%	93.070%
4397	SIEGFRIED HOLDI	0.003%	93.073%
4398	MORGAN ADVANCE	0.003%	93.076%
4399	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	93.080%
4400	TOYOTA BOSHOKU	0.003%	93.083%
4401	SIHUAN PHARMACE	0.003%	93.086%
4402	CIE AUTOMOTIVE	0.003%	93.089%
4403	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.092%
4404	OLYMPUS OPTICAL	0.003%	93.095%
4405	OKASAN SECURITI	0.003%	93.098%
4406	AUSNET SERVICES	0.003%	93.102%
4407	ADVANCED INFO S	0.003%	93.105%
4408	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	93.108%
4409	SHIMACHU CO	0.003%	93.111%
4410	FULLSHARE HOLDI	0.003%	93.114%
4411	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	93.117%
4412	CFE	0.003%	93.120%
4413	TPK HOLDINGS CO	0.003%	93.124%
4414	TOHO HOLDINGS C	0.003%	93.127%
4415	WONIK IPS CO LT	0.003%	93.130%
4416	HAW PAR CORP LT	0.003%	93.133%
4417	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	93.136%
4418	SIAM CEMENT PCL	0.003%	93.139%
4419	CyberAgent, Inc	0.003%	93.142%
4420	STOREBRAND ASA	0.003%	93.145%
4421	MABUCHI MOTOR C	0.003%	93.149%
4422	SIAM COMMERCIAL	0.003%	93.152%
4423	CHINA RESOURCES	0.003%	93.155%
4424	HALFORDS GROUP	0.003%	93.158%
4425	TSUBAKIMOTO CHA	0.003%	93.161%
4426	HILL & SMITH HL	0.003%	93.164%
4427	ENCE ENERGIA	0.003%	93.167%
4428	COMTECH TELE CO	0.003%	93.170%
4429	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	KING'S TOWN BAN	0.003%	93.177%
4431	IMPALA PLATINUM	0.003%	93.180%
4432	EDION CORP	0.003%	93.183%
4433	SINOPEC SHANGHA	0.003%	93.186%
4434	SOHGO SECURITY	0.003%	93.189%
4435	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.192%
4436	BIOCON	0.003%	93.195%
4437	LG INNOTEK CO	0.003%	93.198%
4438	WACOAL CORP	0.003%	93.201%
4439	KOSE	0.003%	93.204%
4440	SYNTEL INC COMMON STOCK	0.003%	93.207%
4441	CHINA GALAXY SE	0.003%	93.211%
4442	HTC CORP COMMON	0.003%	93.214%
4443	K WAH INTL HLDG	0.003%	93.217%
4444	MARSHALLS PLC	0.003%	93.220%
4445	PARADE TECHNOLO	0.003%	93.223%
4446	STRATASYS LTD	0.003%	93.226%
4447	REGIS RESOURCES	0.003%	93.229%
4448	D'IETEREN TRADI	0.003%	93.232%
4449	EICHER MOTORS	0.003%	93.235%
4450	PETKIM	0.003%	93.238%
4451	PIGEON CORP	0.003%	93.241%
4452	DRILLISCH AG	0.003%	93.244%
4453	B2W-CIA GLOBAL	0.003%	93.248%
4454	E-MART CO. LTD.	0.003%	93.251%
4455	VTB BANK(JSC)	0.003%	93.254%
4456	UNIT CORP	0.003%	93.257%
4457	CHINA TRADITION	0.003%	93.260%
4458	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.263%
4459	Z ENERGY LTD	0.003%	93.266%
4460	EMPRESAS COPEC	0.003%	93.269%
4461	CANON MARKETING	0.003%	93.272%
4462	KOREAN REINSURA	0.003%	93.275%
4463	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.278%
4464	KEIYO BANK	0.003%	93.281%
4465	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.284%
4466	FERREXPO PLC	0.003%	93.287%
4467	C.P. ALL PCL-FG	0.003%	93.290%
4468	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.294%
4469	RYOHIN KEIKAKU	0.003%	93.297%
4470	CROCS INC COMMON STOCK USD.001	0.003%	93.300%
4471	SUMMERSET GROUP	0.003%	93.303%
4472	HYAKUGO BANK(10	0.003%	93.306%
4473	ARVIND LTD	0.003%	93.309%
4474	NICHIAS CORP	0.003%	93.312%
4475	COSMAX INC	0.003%	93.315%
4476	LARGAN PRECISIO	0.003%	93.318%
4477	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.321%
4478	YAMADA DENKI CO	0.003%	93.324%
4479	INTERTAIN GROUP	0.003%	93.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	CITIC SECURITIE	0.003%	93.330%
4481	AIRTAC INTERNAT	0.003%	93.333%
4482	COFACE SA	0.003%	93.336%
4483	SAMSUNG FINE CH	0.003%	93.339%
4484	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.342%
4485	ASM PACIFIC TEC	0.003%	93.345%
4486	UTD STATES CELL	0.003%	93.348%
4487	TOPRE CORPORATI	0.003%	93.351%
4488	FRUTAROM	0.003%	93.354%
4489	BANK NEGARA IND	0.003%	93.357%
4490	FCC CO LTD	0.003%	93.360%
4491	TAG TEGERNSEE I	0.003%	93.363%
4492	BOBST GROUP AG	0.003%	93.366%
4493	CHINA OILFIELD	0.003%	93.369%
4494	ALIOR BANK SA	0.003%	93.372%
4495	TADANO	0.003%	93.375%
4496	DIASORIN SPA EU	0.003%	93.378%
4497	NEXON CO LTD	0.003%	93.381%
4498	SEABRIDGE GOLD INC COMMON STOCK	0.003%	93.384%
4499	CHICAGO BRIDGE	0.003%	93.387%
4500	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.390%
4501	WEIS MARKETS IN	0.003%	93.393%
4502	COMSYS HOLDINGS	0.003%	93.396%
4503	BIC CAMERA INC.	0.003%	93.399%
4504	HOSHINO RESORTS	0.003%	93.402%
4505	SQUARE INC A COMMON STOCK USD.000001	0.003%	93.405%
4506	JINDAL STEEL &	0.003%	93.408%
4507	BANG & OLUFSEN	0.003%	93.411%
4508	SEIBU HOLDINGS	0.003%	93.414%
4509	ITC LTD	0.003%	93.417%
4510	EURONAV SA	0.003%	93.420%
4511	BECHTLE AG	0.003%	93.423%
4512	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.426%
4513	INOGEN INC COMMON STOCK USD.001	0.003%	93.429%
4514	QUALYS INC COMMON STOCK USD.001	0.003%	93.432%
4515	GLATFELTER(PH)C	0.003%	93.435%
4516	MIZRAHI TEFAHOT	0.003%	93.438%
4517	FLETCHER BUILDI	0.003%	93.441%
4518	INTERCONTINENTAL HOTELS ADR ADR	0.003%	93.444%
4519	SHANGHAI PHARMA	0.003%	93.447%
4520	RELO HOLDINGS I	0.003%	93.450%
4521	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.453%
4522	TENNANT CO	0.003%	93.456%
4523	TELENET GROUP H	0.003%	93.459%
4524	LANCASHIRE HLDG	0.003%	93.462%
4525	TPG TELECOM	0.003%	93.465%
4526	ASANKO GOLD INC	0.003%	93.468%
4527	TURK SISE VE CA	0.003%	93.471%
4528	KOMERI CO	0.003%	93.474%
4529	KUREHA CHEM IND	0.003%	93.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	FRONTERA ENERGY	0.003%	93.480%
4531	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.483%
4532	AMERISAFE INC COMMON STOCK USD.01	0.003%	93.486%
4533	JAMES RIVER GRO	0.003%	93.489%
4534	PIONEER FOODS L	0.003%	93.492%
4535	TUPRAS-TURKIYE	0.003%	93.495%
4536	AEROVIRONMENT I	0.003%	93.497%
4537	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.003%	93.500%
4538	BCO CREDITO INV	0.003%	93.503%
4539	STORNOWAY DIAMO	0.003%	93.506%
4540	SAFESTORE HOLDI	0.003%	93.509%
4541	JAPAN RENTAL HO	0.003%	93.512%
4542	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.515%
4543	SUMITOMO METAL	0.003%	93.518%
4544	PORTO SEGURO SA	0.003%	93.521%
4545	ITAU CORPBANCA	0.003%	93.524%
4546	STONERIDGE INC COMMON STOCK	0.003%	93.527%
4547	GALLIFORD TRY P	0.003%	93.530%
4548	WT MICROELECTRO	0.003%	93.533%
4549	ODAKYU ELEC RLW	0.003%	93.536%
4550	BEIERSDORF AG	0.003%	93.539%
4551	CANCOM SE	0.003%	93.542%
4552	ULTRAPAR PARTIC	0.003%	93.544%
4553	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	93.547%
4554	CHINA REINSURAN	0.003%	93.550%
4555	ABC-MART INC	0.003%	93.553%
4556	FERROTEC CORP	0.003%	93.556%
4557	GIANT MFG CO	0.003%	93.559%
4558	LADBROKES CORAL	0.003%	93.562%
4559	ENEL CHILE SA ADR ADR	0.003%	93.565%
4560	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.568%
4561	UNIMICRON TECHN	0.003%	93.571%
4562	ECONOCOM GROUP	0.003%	93.574%
4563	KNOLL INC COMMON STOCK USD.01	0.003%	93.577%
4564	Rocky Mountain	0.003%	93.580%
4565	TONGAAT-HULETT	0.003%	93.582%
4566	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.585%
4567	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	93.588%
4568	VALOR CO LTD	0.003%	93.591%
4569	HARGREAVES LANS	0.003%	93.594%
4570	YAMATO KOGYO CO	0.003%	93.597%
4571	EXELIXIS INC	0.003%	93.600%
4572	FAIRFAX MEDIA L	0.003%	93.603%
4573	NORTH PACIFIC B	0.003%	93.606%
4574	L&T FINANCE HOL	0.003%	93.609%
4575	PAINTED PONY EN	0.003%	93.612%
4576	TECAN AG	0.003%	93.614%
4577	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.617%
4578	MITCHELLS & BUT	0.003%	93.620%
4579	CORE-MARK HLDG	0.003%	93.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	SEBFCORP MARINE	0.003%	93.626%
4581	CHINA EVERBRIGH	0.003%	93.629%
4582	SUPERGROUP PLC	0.003%	93.632%
4583	HIGH LINER FOOD	0.003%	93.635%
4584	CHINA SYNTH RUB	0.003%	93.638%
4585	ALEXANDERS INC	0.003%	93.640%
4586	IOCHPE-MAXION	0.003%	93.643%
4587	NORTHGATE	0.003%	93.646%
4588	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.649%
4589	TELECOM ITALIA	0.003%	93.652%
4590	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.655%
4591	MERCIALYS	0.003%	93.658%
4592	RICHTER GEDEON	0.003%	93.661%
4593	HINDUSTAN LEVER	0.003%	93.664%
4594	TIANNENG POWER	0.003%	93.666%
4595	CHINA LESSO GRO	0.003%	93.669%
4596	BOMBARDIER INC	0.003%	93.672%
4597	VESUVIUS PLC	0.003%	93.675%
4598	SCHNITZER STEEL	0.003%	93.678%
4599	MANAPPURAM FINA	0.003%	93.681%
4600	ADTRAN INC	0.003%	93.684%
4601	DERICHEBOURG	0.003%	93.687%
4602	SHUI ON LAND LT	0.003%	93.689%
4603	CERVED INFORMAT	0.003%	93.692%
4604	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.695%
4605	FENNER	0.003%	93.698%
4606	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.701%
4607	SMILES FIDELIDA	0.003%	93.704%
4608	TOTVS SA	0.003%	93.707%
4609	KIYO BANK	0.003%	93.710%
4610	TIME WARNER INC	0.003%	93.712%
4611	HEALTHSCOPE LTD	0.003%	93.715%
4612	ARCA CONTINEN	0.003%	93.718%
4613	KIWOOM SECURITI	0.003%	93.721%
4614	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.724%
4615	BANRISUL	0.003%	93.727%
4616	HOKKOKU BANK	0.003%	93.730%
4617	OKINAWA BANK	0.003%	93.732%
4618	TAIWAN SEMICOND	0.003%	93.735%
4619	REUNERT	0.003%	93.738%
4620	BRICKWORKS	0.003%	93.741%
4621	UTD DRUG	0.003%	93.744%
4622	PRESIDENT CHAIN	0.003%	93.747%
4623	DISTRIBUIDORA I	0.003%	93.749%
4624	KENEDIX RETAIL	0.003%	93.752%
4625	HEALTHCARE SERV	0.003%	93.755%
4626	DONGYUE GROUP	0.003%	93.758%
4627	SHIMADZU CORP	0.003%	93.761%
4628	POLY HONG KONG	0.003%	93.764%
4629	TOKYO SEIMITSU	0.003%	93.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	NAGASE & CO	0.003%	93.769%
4631	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	93.772%
4632	AUTONEUM HOLDIN	0.003%	93.775%
4633	MISUMI CORPORAT	0.003%	93.778%
4634	GARTNER GROUP I	0.003%	93.781%
4635	LEROY SEAFOOD G	0.003%	93.783%
4636	KANDENKO CO	0.003%	93.786%
4637	DAEWOO INTERNAT	0.003%	93.789%
4638	MAYORA INDAH	0.003%	93.792%
4639	ANSALDO STS SPA	0.003%	93.795%
4640	EREGLI DEMIR CE	0.003%	93.798%
4641	IREN SPA	0.003%	93.800%
4642	AUROBINDO PHARM	0.003%	93.803%
4643	TSOGO SUN HOLDI	0.003%	93.806%
4644	ANIMA HOLDING S	0.003%	93.809%
4645	MYTILINEOS	0.003%	93.812%
4646	SAMSUNG SDS CO	0.003%	93.815%
4647	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.817%
4648	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.820%
4649	AUSTEVOLL SEAFO	0.003%	93.823%
4650	JAPAN LIFELINE	0.003%	93.826%
4651	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.003%	93.829%
4652	HIWIN TECH CORP	0.003%	93.831%
4653	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.834%
4654	HANNSTAR DISPLA	0.003%	93.837%
4655	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.840%
4656	TOWER SEMICONDU	0.003%	93.843%
4657	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	93.845%
4658	BRASKEM SA	0.003%	93.848%
4659	TOKAI TOKYO SEC	0.003%	93.851%
4660	OGAKI KYORITSU	0.003%	93.854%
4661	CORONATION FUND	0.003%	93.857%
4662	AMOREPACIFIC GR	0.003%	93.859%
4663	MIXI INC	0.003%	93.862%
4664	DAOU TECHNOLOGY	0.003%	93.865%
4665	LONG CHEN PAPER	0.003%	93.868%
4666	INDIA INFOLINE	0.003%	93.871%
4667	SUMITOMO MITSUI	0.003%	93.873%
4668	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.876%
4669	FINNAIR	0.003%	93.879%
4670	STUART OLSON IN	0.003%	93.882%
4671	BARCO(NEW)	0.003%	93.885%
4672	KRONES AG	0.003%	93.887%
4673	ACACIA MINING	0.003%	93.890%
4674	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.893%
4675	REV GROUP INC COMMON STOCK USD.001	0.003%	93.896%
4676	UNIPRES CORP.	0.003%	93.899%
4677	BEFIMMO SCA	0.003%	93.901%
4678	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.904%
4679	HANWA CO	0.003%	93.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	BALFOUR BEATTY	0.003%	93.910%
4681	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	93.912%
4682	CGN POWER CO LT	0.003%	93.915%
4683	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.918%
4684	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.921%
4685	TOYO INK MFG CO	0.003%	93.924%
4686	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.926%
4687	JB HI-FI	0.003%	93.929%
4688	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.003%	93.932%
4689	RAMSAY HEALTH C	0.003%	93.935%
4690	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.937%
4691	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.940%
4692	SIMPLO TECHNOLO	0.003%	93.943%
4693	BARITO PAC TBK	0.003%	93.946%
4694	ALS LTD	0.003%	93.948%
4695	DEAN FOODS CO COMMON STOCK USD.01	0.003%	93.951%
4696	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	93.954%
4697	AIRASIA BHD	0.003%	93.957%
4698	CA IMMOBILIEN A	0.003%	93.959%
4699	SUMMIT INDUSTRI	0.003%	93.962%
4700	STARTS CORP INC	0.003%	93.965%
4701	TRUEBLUE INC COMMON STOCK	0.003%	93.968%
4702	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.970%
4703	KANEMATSU CORP	0.003%	93.973%
4704	RINNAI CORP	0.003%	93.976%
4705	CHINA LONGYUAN	0.003%	93.979%
4706	SANFIRE RESOURC	0.003%	93.981%
4707	PICK'N PAY STOR	0.003%	93.984%
4708	KAKEN PHARM	0.003%	93.987%
4709	ALIBABA PICTURE	0.003%	93.990%
4710	DAILY MAIL&GEN	0.003%	93.992%
4711	MONEYSUPERMARKE	0.003%	93.995%
4712	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.998%
4713	CHENG SHIN RUBB	0.003%	94.001%
4714	ANDERSONS INC/THE COMMON STOCK	0.003%	94.003%
4715	ANSELL LTD	0.003%	94.006%
4716	HOMESTREET INC COMMON STOCK	0.003%	94.009%
4717	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.012%
4718	NEOGEN CORP COMMON STOCK USD.16	0.003%	94.014%
4719	CALIFORNIA WATE	0.003%	94.017%
4720	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.020%
4721	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.022%
4722	GENESCO INC COMMON STOCK USD1.0	0.003%	94.025%
4723	ACADIAN TIMBER	0.003%	94.028%
4724	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.031%
4725	TOKYO ELEC POWE	0.003%	94.033%
4726	CHINA GEN PLAST	0.003%	94.036%
4727	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.039%
4728	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.003%	94.041%
4729	NEOPOST	0.003%	94.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	OSISKO MINING I	0.003%	94.047%
4731	BAJAJ AUTO	0.003%	94.050%
4732	FIRST PACIFIC C	0.003%	94.052%
4733	SHOWA CORP	0.003%	94.055%
4734	C & C GROUP PLC	0.003%	94.058%
4735	COMFORIA RESIDE	0.003%	94.060%
4736	EDELWEISS FIN S	0.003%	94.063%
4737	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.066%
4738	TELECOM PLUS	0.003%	94.068%
4739	UPC TECHNOLOGY	0.003%	94.071%
4740	HEXPOL AB	0.003%	94.074%
4741	GOLD FIELDS LTD	0.003%	94.077%
4742	MILLENNIUM&COPT	0.003%	94.079%
4743	FREEMAN FINANCI	0.003%	94.082%
4744	3SBIO INC	0.003%	94.085%
4745	SPAR NORD BANK	0.003%	94.087%
4746	IMMOFINANZ IMMO	0.003%	94.090%
4747	HINDUSTAN PETRO	0.003%	94.093%
4748	DAINIPPON PHARM	0.003%	94.095%
4749	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.098%
4750	DCM JAPAN HOLDI	0.003%	94.101%
4751	HARMONY GOLD MN	0.003%	94.103%
4752	U-BLOX AG	0.003%	94.106%
4753	UTD ENGINEERS	0.003%	94.109%
4754	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	94.112%
4755	BB SEGURIDADE P	0.003%	94.114%
4756	MAKALOTIndustr	0.003%	94.117%
4757	MGM GROWTH PROPERTIES LLC A REIT	0.003%	94.120%
4758	PAZ OIL CO LTD	0.003%	94.122%
4759	COSAN SA INDUST	0.003%	94.125%
4760	KAISA GROUP HLD	0.003%	94.128%
4761	GS ENGINEERING	0.003%	94.130%
4762	SARACEN MINERAL	0.003%	94.133%
4763	INTERCONTINENTA	0.003%	94.136%
4764	SINOTRUK HONG K	0.003%	94.138%
4765	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.141%
4766	ALM. BRAND	0.003%	94.144%
4767	RINGKJOEBING LA	0.003%	94.146%
4768	SPX CORP COMMON STOCK USD.01	0.003%	94.149%
4769	CKD CORP	0.003%	94.152%
4770	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.154%
4771	WEIR GROUP	0.003%	94.157%
4772	KIWI PROPERTY G	0.003%	94.160%
4773	PALTAC CORP	0.003%	94.162%
4774	FIRST INTER BK	0.003%	94.165%
4775	SKYWORTH DIGITA	0.003%	94.168%
4776	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	94.170%
4777	SANYO DENKI CO	0.003%	94.173%
4778	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	94.176%
4779	BK OF EAST ASIA	0.003%	94.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	GIMV NV	0.003%	94.181%
4781	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.184%
4782	ENDEAVOUR SILVE	0.003%	94.186%
4783	WELBILT INC COMMON STOCK USD.01	0.003%	94.189%
4784	SODEXHO ALLIANC	0.003%	94.191%
4785	TOHO GAS CO	0.003%	94.194%
4786	SYSTEMAX INC COMMON STOCK USD.01	0.003%	94.197%
4787	RESILIENT REIT	0.003%	94.199%
4788	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	94.202%
4789	VAKRANGEE LTD	0.003%	94.205%
4790	DULUXGROUP LTD	0.003%	94.207%
4791	SKC CO	0.003%	94.210%
4792	MUSASHINO BANK	0.003%	94.213%
4793	KONINKLIJKE BAM	0.003%	94.215%
4794	DAH SING FINANC	0.003%	94.218%
4795	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.221%
4796	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.223%
4797	TAIWAN COOPERAT	0.003%	94.226%
4798	SHIMANO INC	0.003%	94.229%
4799	EFG INTERNATION	0.003%	94.231%
4800	ORTHOFIX INTL N	0.003%	94.234%
4801	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.236%
4802	LASERTEC CORP	0.003%	94.239%
4803	AUTODESK INC	0.003%	94.242%
4804	ENEA SA	0.003%	94.244%
4805	HAMBORNER AG	0.003%	94.247%
4806	Meritz Fire & M	0.003%	94.250%
4807	OPUS BANK	0.003%	94.252%
4808	PETROCHINA COMP	0.003%	94.255%
4809	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.257%
4810	COCOKARA FINE H	0.003%	94.260%
4811	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.263%
4812	NISSHINBO IND I	0.003%	94.265%
4813	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.268%
4814	TOKYO DOME CORP	0.003%	94.271%
4815	PPC LTD	0.003%	94.273%
4816	FUFENG GROUP LT	0.003%	94.276%
4817	ITALGAS SPA	0.003%	94.278%
4818	ROBINSONS LAND	0.003%	94.281%
4819	GREEN REIT PLC	0.003%	94.284%
4820	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.286%
4821	MATCH GROUP INC COMMON STOCK USD.001	0.003%	94.289%
4822	AMBEV SA ADR ADR	0.003%	94.292%
4823	MARSTON'S PLC	0.003%	94.294%
4824	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.297%
4825	PRIMAX ELECTRON	0.003%	94.299%
4826	ESSO (THAILAND)	0.003%	94.302%
4827	CEAT LTD	0.003%	94.305%
4828	BRILLIANCE CHIN	0.003%	94.307%
4829	NIPPON STEEL	0.003%	94.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.312%
4831	CHINA RAILWAY G	0.003%	94.315%
4832	BANCA IFIS	0.003%	94.318%
4833	PETROLEUM GEO-S	0.003%	94.320%
4834	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.323%
4835	FIBRIA CELULOSE	0.003%	94.325%
4836	EPISTAR CORP	0.003%	94.328%
4837	DOMINO'S PIZZA	0.003%	94.331%
4838	MO OCH DOMSJO A	0.003%	94.333%
4839	INVERSIONES AGU	0.003%	94.336%
4840	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.338%
4841	MAINFREIGHT LTD	0.003%	94.341%
4842	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.344%
4843	MY EG SERVICES	0.003%	94.346%
4844	JG SUMMIT HLDGS	0.003%	94.349%
4845	HIBERNIA REIT P	0.003%	94.351%
4846	WR GRACE + CO COMMON STOCK USD.01	0.003%	94.354%
4847	NEWRIVER REIT P	0.003%	94.356%
4848	SQUARE ENIX HOL	0.003%	94.359%
4849	BWP TRUST	0.003%	94.362%
4850	CHIPBOND TECHNO	0.003%	94.364%
4851	LASALLE LOGIPOR	0.003%	94.367%
4852	KELLER GROUP	0.003%	94.369%
4853	PAN OCEAN CO	0.003%	94.372%
4854	RATOS AB-B SHS	0.003%	94.374%
4855	INDORAMA VENTUR	0.003%	94.377%
4856	MELEXIS	0.003%	94.380%
4857	BHARAT HEAVY EL	0.003%	94.382%
4858	PTC INC COMMON STOCK USD.01	0.003%	94.385%
4859	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	94.387%
4860	KAYABA INDUSTRY	0.003%	94.390%
4861	FUKUYAMA TRANSP	0.003%	94.392%
4862	AIRBOSS OF AMER	0.003%	94.395%
4863	TRICO BANCSHARES COMMON STOCK	0.003%	94.398%
4864	NIPPON SEIKI CO	0.003%	94.400%
4865	COCA-COLA AMATI	0.003%	94.403%
4866	ROHTO PHARM	0.003%	94.405%
4867	GRANGES AB	0.003%	94.408%
4868	TOKAI HOLDINGS	0.003%	94.410%
4869	CHINA LIFE INSU	0.003%	94.413%
4870	FRESNILLO PLC	0.003%	94.416%
4871	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.418%
4872	TOBU RAILWAY CO	0.003%	94.421%
4873	TURKIYE HALK	0.003%	94.423%
4874	WAGeworks INC COMMON STOCK USD.001	0.003%	94.426%
4875	PATRIZIA IMMO A	0.003%	94.428%
4876	RELIANCE INDS-S	0.003%	94.431%
4877	FUKUOKA REIT CO	0.003%	94.433%
4878	MEIKO ELECTRONI	0.003%	94.436%
4879	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	94.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	OBARA CORP	0.003%	94.441%
4881	PZU GR	0.003%	94.444%
4882	FIELMANN AG	0.003%	94.446%
4883	NIC INC COMMON STOCK	0.003%	94.449%
4884	LEAGOLD MINING	0.003%	94.451%
4885	FUJI MACHINE MF	0.003%	94.454%
4886	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	94.456%
4887	SUGI HOLDINGS C	0.003%	94.459%
4888	58.COM INC ADR ADR	0.003%	94.461%
4889	HOKUETSU KISHU	0.003%	94.464%
4890	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.466%
4891	COMPUTACENTER P	0.003%	94.469%
4892	CIPUTRA DEVELOP	0.003%	94.471%
4893	SENSHU IKEDA HL	0.003%	94.474%
4894	TIM PARTICIPA	0.003%	94.477%
4895	HONG KONG LAND	0.003%	94.479%
4896	COHU INC COMMON STOCK USD1.0	0.003%	94.482%
4897	ENTERPRISE INNS	0.003%	94.484%
4898	KERRY LOGISTICS	0.003%	94.487%
4899	MONOTARO CO.LTD	0.003%	94.489%
4900	SIBANYE GOLD LT	0.003%	94.492%
4901	LUNDIN PERTOLEU	0.003%	94.494%
4902	SINOTRANS LIMIT	0.003%	94.497%
4903	SEVERSTAL GDR REG S GDR	0.003%	94.499%
4904	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.502%
4905	INFICON HOLDING	0.003%	94.504%
4906	UTD INTEGRATION	0.003%	94.507%
4907	TEC CORPORATION	0.003%	94.509%
4908	BELLAMY'S AUSTR	0.003%	94.512%
4909	COLGATE-PALM (I	0.003%	94.514%
4910	SHIKOKU ELEC PO	0.003%	94.517%
4911	JIAYUAN INTERNA	0.003%	94.519%
4912	KYUSHU ELEC POW	0.003%	94.522%
4913	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.524%
4914	TRAVELPORT WORL	0.003%	94.527%
4915	TATA POWER CO L	0.003%	94.529%
4916	FISHER (JAMES)	0.003%	94.532%
4917	APPLUS SERVICES	0.003%	94.534%
4918	GPO CARSO SA DE	0.003%	94.537%
4919	FAES FARMA SA	0.003%	94.539%
4920	CHINA OVERASEA	0.003%	94.542%
4921	MERCER INTL INC	0.003%	94.544%
4922	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.547%
4923	NOBIA AB NEW	0.002%	94.549%
4924	NIB HOLDINGS LT	0.002%	94.552%
4925	CHINA TRAVEL IN	0.002%	94.554%
4926	ORIFLAME HOLDIN	0.002%	94.557%
4927	NORTHAM PLATINU	0.002%	94.559%
4928	OTSUKA CORP	0.002%	94.562%
4929	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	94.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	DAIWABO CO LTD	0.002%	94.567%
4931	LINDT & SPRUENG	0.002%	94.569%
4932	SWIRE PACIFIC	0.002%	94.572%
4933	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	94.574%
4934	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	94.577%
4935	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	94.579%
4936	GIGABYTE TECHNO	0.002%	94.582%
4937	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	94.584%
4938	GJENSIDIGE FORS	0.002%	94.587%
4939	MAXLINEAR INC COMMON STOCK	0.002%	94.589%
4940	MORGUARD CORP	0.002%	94.592%
4941	NH HOTELES	0.002%	94.594%
4942	TEMP HOLDINGS C	0.002%	94.597%
4943	ESCORTS LTD	0.002%	94.599%
4944	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.002%	94.602%
4945	INVESCO OFFICE	0.002%	94.604%
4946	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.002%	94.607%
4947	ACER INC	0.002%	94.609%
4948	AMERICAN STATES WATER CO COMMON STOCK	0.002%	94.612%
4949	ENGIE BRASIL SA	0.002%	94.614%
4950	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.617%
4951	TOYOTA INDUSTRI	0.002%	94.619%
4952	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	94.622%
4953	GRAPHITE INDIA	0.002%	94.624%
4954	FINCANTIERI SPA	0.002%	94.627%
4955	TOMY CO LTD	0.002%	94.629%
4956	ILIAD	0.002%	94.631%
4957	TAIWAN PAIHO	0.002%	94.634%
4958	MYCRONIC AB	0.002%	94.636%
4959	PRIMARY HEALTH	0.002%	94.639%
4960	PRADA SPA	0.002%	94.641%
4961	KIMBERLY CLARK	0.002%	94.644%
4962	CROWN LTD.	0.002%	94.646%
4963	EMAMI LTD	0.002%	94.649%
4964	JAIN IRRIGATION	0.002%	94.651%
4965	SALFACORP SA	0.002%	94.654%
4966	MATSUMOTOKIYOSH	0.002%	94.656%
4967	AFG ARBONIA-FOR	0.002%	94.659%
4968	NTT DOCOMO INC SPON ADR ADR	0.002%	94.661%
4969	EXEDY CORP	0.002%	94.664%
4970	NET ONE SYSTEMS	0.002%	94.666%
4971	NCC LTD/INDIA	0.002%	94.668%
4972	HYUNDAI WIA COR	0.002%	94.671%
4973	ORANGE SPON ADR ADR	0.002%	94.673%
4974	DIAMOND OFFSHOR	0.002%	94.676%
4975	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	94.678%
4976	SENKO CO	0.002%	94.681%
4977	NANKAI ELEC RAI	0.002%	94.683%
4978	FENG TAY ENTRPR	0.002%	94.686%
4979	DIALOG GROUP BH	0.002%	94.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	CAR INC	0.002%	94.691%
4981	SANTAM	0.002%	94.693%
4982	NIKON CORP	0.002%	94.695%
4983	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	94.698%
4984	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	94.700%
4985	LYDALL INC COMMON STOCK USD.1	0.002%	94.703%
4986	KINGDEE INTERNA	0.002%	94.705%
4987	TONG REN TANG T	0.002%	94.708%
4988	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.002%	94.710%
4989	PHILIPS LIGHTIN	0.002%	94.713%
4990	ARGAN INC COMMON STOCK USD.15	0.002%	94.715%
4991	TITAN INDUSTRIE	0.002%	94.717%
4992	PARK 24 CO	0.002%	94.720%
4993	VOCUS COMMUN LT	0.002%	94.722%
4994	SCANSOURCE INC COMMON STOCK	0.002%	94.725%
4995	SCANA CORP COMMON STOCK	0.002%	94.727%
4996	GO-AHEAD GROUP	0.002%	94.730%
4997	LINDSAY CORP COMMON STOCK USD1.0	0.002%	94.732%
4998	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	94.734%
4999	FORMOSA TAFFETA	0.002%	94.737%
5000	SHINMAYWA INDS	0.002%	94.739%
5001	KEIHIN CORP	0.002%	94.742%
5002	DIEBOLD INC	0.002%	94.744%
5003	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.002%	94.747%
5004	COCA-COLA WEST	0.002%	94.749%
5005	AUSDRILL LIMITE	0.002%	94.752%
5006	KEPPEL DC REIT	0.002%	94.754%
5007	CHINA SCE PROPE	0.002%	94.756%
5008	TOD'S SPA	0.002%	94.759%
5009	ZENSHO CO LTD	0.002%	94.761%
5010	NIHON KOHDEN CO	0.002%	94.764%
5011	GRIFFON CORP COMMON STOCK USD.25	0.002%	94.766%
5012	TOHO BANK	0.002%	94.768%
5013	FOMENTO ECON ME	0.002%	94.771%
5014	IMAX CORP	0.002%	94.773%
5015	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	94.776%
5016	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	94.778%
5017	CAPITAL ONE BAN	0.002%	94.781%
5018	YUHAN CORP	0.002%	94.783%
5019	YOOX NET-A-PORT	0.002%	94.785%
5020	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	94.788%
5021	SINO LAND CO	0.002%	94.790%
5022	CHINA SHIPPING	0.002%	94.793%
5023	UACJ CORP	0.002%	94.795%
5024	WESTPAC BANKING	0.002%	94.797%
5025	LAR ESPANA REAL	0.002%	94.800%
5026	ARCADIS NV	0.002%	94.802%
5027	K-BRO LINEN INC	0.002%	94.805%
5028	LI NING CO. LTD	0.002%	94.807%
5029	DAVIDE CAMPARI-	0.002%	94.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	CORVEL CORP COMMON STOCK USD.0001	0.002%	94.812%
5031	DEUTZ AG	0.002%	94.814%
5032	CHORUS LIMITED	0.002%	94.817%
5033	DAETWYLER HOLDI	0.002%	94.819%
5034	VASTNED RETAIL	0.002%	94.821%
5035	DAIRY CREST GRO	0.002%	94.824%
5036	SERIA CO LTD	0.002%	94.826%
5037	LG PHILIPS LCD	0.002%	94.829%
5038	SYDNEY AIRPORT	0.002%	94.831%
5039	AMUNDI SA	0.002%	94.833%
5040	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	94.836%
5041	TRADE ME LTD	0.002%	94.838%
5042	EXIDE INDUSTRIE	0.002%	94.840%
5043	IOOF HOLDINGS L	0.002%	94.843%
5044	CARETRUST REIT INC REIT USD.01	0.002%	94.845%
5045	NIPPON FLOUR MI	0.002%	94.848%
5046	SCRIPPS(EW)CO(N	0.002%	94.850%
5047	MACQUARIE MEXIC	0.002%	94.852%
5048	MYERS INDUSTRIES INC COMMON STOCK	0.002%	94.855%
5049	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	94.857%
5050	MEDY-TOX INC	0.002%	94.859%
5051	THE NISSHIN OIL	0.002%	94.862%
5052	LOTTE SHOPPING	0.002%	94.864%
5053	BURCKHARDT COMP	0.002%	94.867%
5054	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	94.869%
5055	BONDUELLE SCA	0.002%	94.871%
5056	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.002%	94.874%
5057	CHENG LOONG	0.002%	94.876%
5058	NANYA TECHNOLOG	0.002%	94.878%
5059	NICHIHA CORP	0.002%	94.881%
5060	INDS BACHOCO SA	0.002%	94.883%
5061	INTERROLL HOLDI	0.002%	94.885%
5062	KRUNG THAI BNK	0.002%	94.888%
5063	GMP CAPITAL COR	0.002%	94.890%
5064	KINPO ELECTRONI	0.002%	94.893%
5065	LATAM AIRLINES	0.002%	94.895%
5066	COSCO HOLDINGS	0.002%	94.897%
5067	TOKYO OHKA KOGY	0.002%	94.900%
5068	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	94.902%
5069	ENTERTAINMENT O	0.002%	94.904%
5070	CAPITAL & COUNT	0.002%	94.907%
5071	CHAMPION REAL E	0.002%	94.909%
5072	USS CO. LTD.	0.002%	94.911%
5073	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	94.914%
5074	LUYE PHARMA GRO	0.002%	94.916%
5075	HAREL INSURANCE	0.002%	94.918%
5076	CHIN-POON INDL	0.002%	94.921%
5077	JERONIMO MARTIN	0.002%	94.923%
5078	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	94.926%
5079	INV LA CONSTRUC	0.002%	94.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	94.930%
5081	SP PLUS CORP COMMON STOCK USD.001	0.002%	94.933%
5082	BW OFFSHORE LTD	0.002%	94.935%
5083	SEIREN CO	0.002%	94.937%
5084	RUMO SA	0.002%	94.940%
5085	YELLOW PAGES LT	0.002%	94.942%
5086	ALKERMES PLC	0.002%	94.944%
5087	21VIANET GROUP INC ADR ADR USD.00001	0.002%	94.947%
5088	PROSEGUR CIA DE	0.002%	94.949%
5089	BRINKER INTL IN	0.002%	94.951%
5090	Ayala Land Inc	0.002%	94.954%
5091	CHARTER HALL	0.002%	94.956%
5092	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	94.958%
5093	EZCORP INC CL A COMMON STOCK USD.01	0.002%	94.961%
5094	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	94.963%
5095	SLATE RETAIL RE	0.002%	94.965%
5096	AFRICA OIL CORP	0.002%	94.968%
5097	COPPER MTN MNG	0.002%	94.970%
5098	CENTRAL GLASS C	0.002%	94.972%
5099	VANGUARD INTL S	0.002%	94.975%
5100	DAIFUKU CO	0.002%	94.977%
5101	HEMFOSA FASTIGH	0.002%	94.979%
5102	MONMOUTH REAL E	0.002%	94.982%
5103	BONAVA AB - B S	0.002%	94.984%
5104	DIRTT ENVIRONME	0.002%	94.986%
5105	ACEA SPA	0.002%	94.988%
5106	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	94.991%
5107	NIPPON REIT INV	0.002%	94.993%
5108	KEIHIN ELEC EXP	0.002%	94.995%
5109	FISKARS OYJ	0.002%	94.998%
5110	MITSUBISHI TANA	0.002%	95.000%
5111	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.002%
5112	AGFA GEVAERT NV	0.002%	95.005%
5113	SAN-A CO LTD	0.002%	95.007%
5114	UNI-PRESIDENT C	0.002%	95.009%
5115	MORGUARD REAL E	0.002%	95.012%
5116	KERNEL HOLDING	0.002%	95.014%
5117	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	95.016%
5118	ASCOM HOLDING A	0.002%	95.019%
5119	NAVIGANT CONSUL	0.002%	95.021%
5120	BAJAJ AUTO LTD	0.002%	95.023%
5121	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.026%
5122	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.028%
5123	MERRY ELECTRONI	0.002%	95.030%
5124	HITACHI ZOSEN C	0.002%	95.032%
5125	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.035%
5126	NKT HOLDING A/S	0.002%	95.037%
5127	DOOSAN HEAVY IN	0.002%	95.039%
5128	CIA SANEAMENTO	0.002%	95.042%
5129	KOC HOLDING AS	0.002%	95.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	SHANGRI-LA ASIA	0.002%	95.046%
5131	SITC INTERNATIO	0.002%	95.049%
5132	PREMIER INVESTM	0.002%	95.051%
5133	PARMALAT S.P.A	0.002%	95.053%
5134	CHINA EASTERN A	0.002%	95.055%
5135	INVESTMENT TECH	0.002%	95.058%
5136	ITO EN	0.002%	95.060%
5137	SERCOMM CORP	0.002%	95.062%
5138	DELPHI ENERGY C	0.002%	95.065%
5139	MID REIT INC	0.002%	95.067%
5140	CLOETTA AB B SH	0.002%	95.069%
5141	CHINA COAL ENER	0.002%	95.072%
5142	ENTERCOM COMMUN	0.002%	95.074%
5143	DIGI.COM BHD	0.002%	95.076%
5144	SHIP FINANCE IN	0.002%	95.078%
5145	BORAL LIMITED	0.002%	95.081%
5146	ASSORE	0.002%	95.083%
5147	PANDOX AB	0.002%	95.085%
5148	MARUICHI STL TU	0.002%	95.088%
5149	CJ E&M CORPORAT	0.002%	95.090%
5150	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.092%
5151	MIRAIT HLDG COR	0.002%	95.094%
5152	NEMETSCHKE AG	0.002%	95.097%
5153	H2O RETAILING C	0.002%	95.099%
5154	CROMWELL PROPER	0.002%	95.101%
5155	THAI UNION GROU	0.002%	95.104%
5156	ADVANTEST	0.002%	95.106%
5157	AXFOOD AB	0.002%	95.108%
5158	BRAIT SA	0.002%	95.110%
5159	NS SOLUTIONS CO	0.002%	95.113%
5160	CHINA RAILWAY S	0.002%	95.115%
5161	MPHASIS LTD	0.002%	95.117%
5162	RYMAN HEALTHCAR	0.002%	95.119%
5163	IMP DEL DES Y E	0.002%	95.122%
5164	GAZTRANSPORT ET	0.002%	95.124%
5165	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.126%
5166	LUXOTTICA GROUP	0.002%	95.129%
5167	ROCHE HOLDING A	0.002%	95.131%
5168	DONGBU HITEK CO	0.002%	95.133%
5169	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.135%
5170	DEUTSCHE EUROSH	0.002%	95.138%
5171	INDUTRADE AB	0.002%	95.140%
5172	DNO INTERNATION	0.002%	95.142%
5173	MITIE GROUP	0.002%	95.144%
5174	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.147%
5175	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.149%
5176	SOCIETE BIC SA	0.002%	95.151%
5177	LIECHTENSTEINIS	0.002%	95.153%
5178	TOKYU CONST	0.002%	95.156%
5179	CHOICE PROPRTI	0.002%	95.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	PANALPINA WELT	0.002%	95.160%
5181	NICE SYSTEMS	0.002%	95.162%
5182	JUST RETIREMENT	0.002%	95.165%
5183	OLAM INTERNATIO	0.002%	95.167%
5184	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.169%
5185	INDUSTRIAS CH S	0.002%	95.171%
5186	SHANDONG WEIGAO	0.002%	95.174%
5187	GRUPO ELEKTRA(N	0.002%	95.176%
5188	KEIO CORP	0.002%	95.178%
5189	ALLIED GROUP LT	0.002%	95.180%
5190	WD 40 CO COMMON STOCK USD.001	0.002%	95.183%
5191	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.185%
5192	DLF LIMITED	0.002%	95.187%
5193	SANKEN ELECTRIC	0.002%	95.189%
5194	SA CORP REAL ES	0.002%	95.192%
5195	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.194%
5196	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.196%
5197	PAPA JOHN'S INT	0.002%	95.198%
5198	DAI-ICHI KOGYO	0.002%	95.201%
5199	BOC AVIATION LT	0.002%	95.203%
5200	WALSIN LIHWA CO	0.002%	95.205%
5201	POWER FINANCE C	0.002%	95.207%
5202	ROXGOLD INC	0.002%	95.210%
5203	HYAKUJUSHI BANK	0.002%	95.212%
5204	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.214%
5205	TOMONY HOLDINGS	0.002%	95.216%
5206	KANAMOTO CO LTD	0.002%	95.219%
5207	GENTING INTERNA	0.002%	95.221%
5208	ELIS SA	0.002%	95.223%
5209	TRAVELSKY TECHN	0.002%	95.225%
5210	LAWSON	0.002%	95.228%
5211	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.230%
5212	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.232%
5213	AEON MALL CO LT	0.002%	95.234%
5214	SEKISUI HOUSE	0.002%	95.236%
5215	V TECHNOLOGY	0.002%	95.239%
5216	RECTICEL	0.002%	95.241%
5217	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	95.243%
5218	TOMTOM NV	0.002%	95.245%
5219	TAKKT AG	0.002%	95.248%
5220	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.250%
5221	DAEWOO SECURITI	0.002%	95.252%
5222	CORETRONICS COR	0.002%	95.254%
5223	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.256%
5224	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.259%
5225	SEMAPA SOC INVE	0.002%	95.261%
5226	ZZZSAN-AI OIL C	0.002%	95.263%
5227	LIBERBANK SA	0.002%	95.265%
5228	KOLON INDUSTRIE	0.002%	95.268%
5229	TAKEUCHI MANUFA	0.002%	95.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	JUMBO SA	0.002%	95.272%
5231	BERNER KTBK	0.002%	95.274%
5232	HEIWADO CO LTD	0.002%	95.276%
5233	CTS CORP COMMON STOCK	0.002%	95.279%
5234	PLDT INC	0.002%	95.281%
5235	POLYPIPE GROUP	0.002%	95.283%
5236	GUNZE	0.002%	95.285%
5237	AEON DELIGHT	0.002%	95.287%
5238	INVACARE CORP	0.002%	95.290%
5239	NOBLE CORP PLC	0.002%	95.292%
5240	HAITONG INTL SE	0.002%	95.294%
5241	GUNGHO ONLINE E	0.002%	95.296%
5242	MAGELLAN FINANC	0.002%	95.298%
5243	VISUAL PHOTONIC	0.002%	95.301%
5244	ALFRESA HOLDING	0.002%	95.303%
5245	HULIC CO LTD	0.002%	95.305%
5246	ASIA OPTICAL CO	0.002%	95.307%
5247	NN INC COMMON STOCK USD.01	0.002%	95.309%
5248	BARR(A.G.)	0.002%	95.312%
5249	HOPSON DEVELOPM	0.002%	95.314%
5250	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.316%
5251	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.318%
5252	FAR EAST INTL B	0.002%	95.320%
5253	JOHN LAING GROU	0.002%	95.323%
5254	PORTUCEL EMPRES	0.002%	95.325%
5255	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.327%
5256	DUSKIN CO LTD	0.002%	95.329%
5257	ARCS CO LTD	0.002%	95.331%
5258	LISI	0.002%	95.334%
5259	ANADOLU EFES BI	0.002%	95.336%
5260	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.338%
5261	GPO DE INVERSIO	0.002%	95.340%
5262	HOTA INDUSTRIAL	0.002%	95.342%
5263	SSAB SVENSKT ST	0.002%	95.344%
5264	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.347%
5265	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.349%
5266	SOL MELIA SA	0.002%	95.351%
5267	LUKOIL PJSC- SP	0.002%	95.353%
5268	ALL NIPPON AIRW	0.002%	95.355%
5269	JC DECAUX SA	0.002%	95.357%
5270	JUST EAT PLC	0.002%	95.360%
5271	INDAH KIAT PULP	0.002%	95.362%
5272	IBJ LEASING CO	0.002%	95.364%
5273	RATHBONE BROTHE	0.002%	95.366%
5274	UNITED ARROWS L	0.002%	95.368%
5275	REGIS CORP COMMON STOCK USD.05	0.002%	95.370%
5276	IRPC PUBLIC CO	0.002%	95.373%
5277	BBMG CORPORATIO	0.002%	95.375%
5278	METROPOLE TV-(M	0.002%	95.377%
5279	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	TONG YANG INDUS	0.002%	95.381%
5281	RESORTTRUST INC	0.002%	95.383%
5282	INVESQUE INC	0.002%	95.386%
5283	EXPRESS INC COMMON STOCK	0.002%	95.388%
5284	ELEC POWER DEV	0.002%	95.390%
5285	APOLLO HOSPITAL	0.002%	95.392%
5286	JM FINANCIAL	0.002%	95.394%
5287	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.396%
5288	VEON LTD ADR	0.002%	95.399%
5289	COCA-COLA FEMSA	0.002%	95.401%
5290	MAKINO MILLING	0.002%	95.403%
5291	ORION CORP	0.002%	95.405%
5292	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.407%
5293	ALPINE ELECTRON	0.002%	95.409%
5294	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.411%
5295	F E CONSORTM IN	0.002%	95.414%
5296	VTECH HLDGS	0.002%	95.416%
5297	SINGAPORE POST	0.002%	95.418%
5298	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.420%
5299	ALSO HOLDING-RE	0.002%	95.422%
5300	KYORIN CO LTD.	0.002%	95.424%
5301	HIGHWEALTH CONS	0.002%	95.426%
5302	NANTO BANK	0.002%	95.429%
5303	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.431%
5304	CJ O SHOPPING C	0.002%	95.433%
5305	BANGCHAK CORP P	0.002%	95.435%
5306	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.437%
5307	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.439%
5308	FUJITEC CO	0.002%	95.441%
5309	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.444%
5310	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.446%
5311	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.448%
5312	PETRONAS CHEMIC	0.002%	95.450%
5313	MARCUS CORP	0.002%	95.452%
5314	AEGION CORP COMMON STOCK USD.01	0.002%	95.454%
5315	LG CORP	0.002%	95.456%
5316	KENEDIX RESIDEN	0.002%	95.458%
5317	MICRO-STAR INTL	0.002%	95.461%
5318	GLAXOSMITHKLINE	0.002%	95.463%
5319	MARICO LTD	0.002%	95.465%
5320	SINGAPORE TECH	0.002%	95.467%
5321	THANACHART CAPI	0.002%	95.469%
5322	GEA GROUP AG	0.002%	95.471%
5323	TARKETT SA	0.002%	95.473%
5324	AMOREPACIFIC-NE	0.002%	95.475%
5325	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.477%
5326	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.480%
5327	AUTOGRILL SPA	0.002%	95.482%
5328	DAIHEN CORP	0.002%	95.484%
5329	MAANSHAN IRON &	0.002%	95.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	EMEMORY TECHNOL	0.002%	95.488%
5331	AOZORA BANK	0.002%	95.490%
5332	MEDIPAL HOLDING	0.002%	95.492%
5333	TAICHUNG	0.002%	95.494%
5334	BERKSHIRE HATHA	0.002%	95.496%
5335	GROUPON INC COMMON STOCK USD.0001	0.002%	95.499%
5336	HIKARI TSUSHIN	0.002%	95.501%
5337	PC CONNECTION	0.002%	95.503%
5338	DIALOG SEMICOND	0.002%	95.505%
5339	RYOBI	0.002%	95.507%
5340	CHARGEURS SA	0.002%	95.509%
5341	GENMAB A/S	0.002%	95.511%
5342	GREAT WALL ENTE	0.002%	95.513%
5343	NAMPAK LTD.	0.002%	95.515%
5344	INTL METAL SERV	0.002%	95.518%
5345	ZCL COMPOSITES	0.002%	95.520%
5346	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.522%
5347	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.524%
5348	KONINKLIJKE WES	0.002%	95.526%
5349	GEO CO LTD	0.002%	95.528%
5350	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.530%
5351	IZUMI CO	0.002%	95.532%
5352	KITZ CORPORATIO	0.002%	95.534%
5353	EVERGREEN MARIN	0.002%	95.536%
5354	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	95.538%
5355	ZHEN DING TECHN	0.002%	95.541%
5356	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.543%
5357	SKYLARK CO LTD	0.002%	95.545%
5358	KOMORI CORPORAT	0.002%	95.547%
5359	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.549%
5360	GETAC TECHNOLOG	0.002%	95.551%
5361	KARDEX	0.002%	95.553%
5362	TRANSPORT INTL	0.002%	95.555%
5363	MUTHOOT FINANCE	0.002%	95.557%
5364	TACHI-S CO	0.002%	95.559%
5365	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	95.561%
5366	GUOCO GROUP	0.002%	95.564%
5367	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.566%
5368	GOODMAN PROPERT	0.002%	95.568%
5369	CHINA NATIONAL	0.002%	95.570%
5370	RIETER HLDGS AG	0.002%	95.572%
5371	INTERCONEXION E	0.002%	95.574%
5372	JGC CORP	0.002%	95.576%
5373	ULTIMATE	0.002%	95.578%
5374	SAMSUNG CARD	0.002%	95.580%
5375	KATO SANGYO CO	0.002%	95.582%
5376	NISSAN SHATAI C	0.002%	95.584%
5377	TRANSM ALIANCA	0.002%	95.586%
5378	ABACUS PROPERTY	0.002%	95.588%
5379	G8 EDUCATION LT	0.002%	95.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	NWS HOLDINGS LT	0.002%	95.593%
5381	VITASOY INTL	0.002%	95.595%
5382	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.597%
5383	ORGANIZACI SORI	0.002%	95.599%
5384	CDL HOSPITALITY	0.002%	95.601%
5385	COMPUGROUP HOLD	0.002%	95.603%
5386	GPO IND BIMBO	0.002%	95.605%
5387	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	95.607%
5388	MAN WAH HOLDING	0.002%	95.609%
5389	HOUSE FOODS COR	0.002%	95.611%
5390	KOMAX HOLDING A	0.002%	95.613%
5391	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.615%
5392	ECHO GLOBAL LOG	0.002%	95.617%
5393	TLG IMMOBILIEN	0.002%	95.619%
5394	FENG HSIN IRON&	0.002%	95.622%
5395	UNIFI INC	0.002%	95.624%
5396	AMERICAN PUBLIC	0.002%	95.626%
5397	ZAKLADY METALI	0.002%	95.628%
5398	CHINA DONGXIANG	0.002%	95.630%
5399	MBANK	0.002%	95.632%
5400	CHEUNG KONG INF	0.002%	95.634%
5401	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.636%
5402	FASTIGHETS AB B	0.002%	95.638%
5403	PILOT CORP (NEW	0.002%	95.640%
5404	SINGAPORE EXCHA	0.002%	95.642%
5405	SUN PHARMACEUTI	0.002%	95.644%
5406	SAMSUNG TECHWIN	0.002%	95.646%
5407	YAOKO CO	0.002%	95.648%
5408	DE'LONGHI SPA	0.002%	95.650%
5409	MACQUARIE KOREA	0.002%	95.652%
5410	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.654%
5411	BANCA GENERALI	0.002%	95.657%
5412	HEXAWARE TECHNO	0.002%	95.659%
5413	MACQUARIE LEISU	0.002%	95.661%
5414	LG INTL CORP	0.002%	95.663%
5415	POWERLONG REAL	0.002%	95.665%
5416	FUGRO NV-CVA	0.002%	95.667%
5417	EBOS GROUP LTD	0.002%	95.669%
5418	NHN ENTERTAINME	0.002%	95.671%
5419	OUTSOURCING INC	0.002%	95.673%
5420	FORMOSA PETROCH	0.002%	95.675%
5421	GETTY PETROLEUM	0.002%	95.677%
5422	JIANGSU EXPRESS	0.002%	95.679%
5423	TOWER INTL INC	0.002%	95.681%
5424	OMNIA HOLDINGS	0.002%	95.683%
5425	YAMANASHI CHUO	0.002%	95.685%
5426	TOKYO TY FINANC	0.002%	95.687%
5427	RUTH'S HOSPITAL	0.002%	95.689%
5428	AOMORI BANK	0.002%	95.691%
5429	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.695%
5431	AUTOMOTIVE HOLD	0.002%	95.697%
5432	ONO PHARMACEUTI	0.002%	95.699%
5433	FRASERS CENTREP	0.002%	95.701%
5434	RAMCO-GERSHENSO	0.002%	95.703%
5435	UNITED LABORATO	0.002%	95.705%
5436	ZEE ENTERTAIN E	0.002%	95.708%
5437	JOLLIBEE FOODS	0.002%	95.710%
5438	ASCOTT RESIDENC	0.002%	95.712%
5439	ARCADYAN TECHNO	0.002%	95.714%
5440	FOXCONN INTERNA	0.002%	95.716%
5441	TOP GLOVE CORP	0.002%	95.718%
5442	SANFILIPPO(JOHN	0.002%	95.720%
5443	JOWA HLDGS CO L	0.002%	95.722%
5444	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.724%
5445	SAMSUNG SDI CO	0.002%	95.726%
5446	Mobistar SA	0.002%	95.728%
5447	SK NETWORKS CO	0.002%	95.730%
5448	SUNDRUG CO LTD	0.002%	95.732%
5449	CRAMO OYJ B SHS	0.002%	95.734%
5450	CHUNGHWA TELECO	0.002%	95.736%
5451	ANGANG NEW STEE	0.002%	95.738%
5452	SWISSQUOTE GP H	0.002%	95.740%
5453	YUEN FOONG YU M	0.002%	95.742%
5454	BELLUNA CO.LTD	0.002%	95.744%
5455	SAO MARTINHO SA	0.002%	95.746%
5456	POLSKIE GORNICT	0.002%	95.748%
5457	HOCHSCHILD MINI	0.002%	95.750%
5458	IRISO ELECTRONI	0.002%	95.752%
5459	TRAKYA CAM SANA	0.002%	95.754%
5460	RAIN INDUSTRIES	0.002%	95.756%
5461	BORREGAARD ASA	0.002%	95.758%
5462	PARAMOUNT BED H	0.002%	95.760%
5463	AOKI INTL	0.002%	95.762%
5464	GUDANG GARAM(PE	0.002%	95.764%
5465	DAH SING BANKIN	0.002%	95.766%
5466	SEIKO CORPORATI	0.002%	95.768%
5467	SHINOKEN GROUP	0.002%	95.770%
5468	TOKEN CORP	0.002%	95.772%
5469	RUENTEX DEVELOP	0.002%	95.774%
5470	INFOMART CORP	0.002%	95.776%
5471	FRESENIUS MEDIC	0.002%	95.778%
5472	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.780%
5473	HONG LEONG CRED	0.002%	95.782%
5474	CREDITO EMILIAN	0.002%	95.784%
5475	TRUSCO NAKAYAMA	0.002%	95.786%
5476	ZARDOYA-OTIS	0.002%	95.788%
5477	NEW WAVE GROUP	0.002%	95.790%
5478	TAIWAN FERTILIZ	0.002%	95.792%
5479	KOREA PETROCHEM	0.002%	95.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	SYNCMOLD ENTERP	0.002%	95.796%
5481	PARKWAY LIFE RE	0.002%	95.798%
5482	DXP ENTERPRISES	0.002%	95.800%
5483	HENDERSON LAND	0.002%	95.802%
5484	GPO TELEVISA	0.002%	95.804%
5485	HANSTEEN HOLDIN	0.002%	95.806%
5486	ERCROS SA	0.002%	95.808%
5487	MOCHIDA PHARM C	0.002%	95.810%
5488	KRUK SA	0.002%	95.812%
5489	CHOW SANG SANG	0.002%	95.814%
5490	FOXCONN TECHNOL	0.002%	95.816%
5491	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.818%
5492	BANCO SANTANDER	0.002%	95.820%
5493	NISHIO RENT ALL	0.002%	95.822%
5494	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.824%
5495	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.826%
5496	JAPAN SECS FINA	0.002%	95.828%
5497	CAHYA MATA SARA	0.002%	95.830%
5498	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.832%
5499	REALESTATE.COM.	0.002%	95.834%
5500	PACIFIC INDUSTR	0.002%	95.836%
5501	KAKAKU.COM INC	0.002%	95.838%
5502	CONSTRUCCIONES	0.002%	95.840%
5503	CHINA AGRI-INDU	0.002%	95.842%
5504	LENDINGTREE INC COMMON STOCK USD.01	0.002%	95.844%
5505	CYFROWY POLSAT	0.002%	95.846%
5506	WING TAI HOLDIN	0.002%	95.848%
5507	POSTNL	0.002%	95.849%
5508	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.851%
5509	BPOST SA	0.002%	95.853%
5510	ONESAVINGS BANK	0.002%	95.855%
5511	ZUGER KANTONALB	0.002%	95.857%
5512	JINRO LTD	0.002%	95.859%
5513	SAIZERIYA COMPA	0.002%	95.861%
5514	TAIWAN STYRENE	0.002%	95.863%
5515	WESTERN AREAS N	0.002%	95.865%
5516	ETERNAL CHEMICA	0.002%	95.867%
5517	SATO CORP	0.002%	95.869%
5518	HUA HONG SEMICO	0.002%	95.871%
5519	CONSORT MEDICAL	0.002%	95.873%
5520	TOPCO SCIENTIFI	0.002%	95.875%
5521	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.877%
5522	TISCO FINANCIAL	0.002%	95.879%
5523	FUSHAN INTL ENE	0.002%	95.881%
5524	GMO INTERNET IN	0.002%	95.883%
5525	EMS-CHEMIE HLDG	0.002%	95.885%
5526	XENCOR INC COMMON STOCK USD.01	0.002%	95.887%
5527	ODONTOPREV SA	0.002%	95.889%
5528	AXCELIS TECHNOL	0.002%	95.891%
5529	SOMFY SA	0.002%	95.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	FU SHOU YUAN IN	0.002%	95.895%
5531	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.897%
5532	TV18 BROADCAST	0.002%	95.899%
5533	JAPAN AVIATN EL	0.002%	95.901%
5534	SAGAMI RAILWAY	0.002%	95.902%
5535	CHATHAM LODGING	0.002%	95.904%
5536	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.906%
5537	EXACT SCIENCES	0.002%	95.908%
5538	CASHBUILD LTD	0.002%	95.910%
5539	MALLINCKRODT PL	0.002%	95.912%
5540	ITOCHU TECHNO S	0.002%	95.914%
5541	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.916%
5542	CHINA BLUECHEMI	0.002%	95.918%
5543	NICHI-IKO PHARM	0.002%	95.920%
5544	NIPPON DENSETSU	0.002%	95.922%
5545	DATATEC	0.002%	95.924%
5546	LG INDL SYSTEMS	0.002%	95.926%
5547	EDP RENOVAVEIS	0.002%	95.928%
5548	WALSIN TECHNOLO	0.002%	95.930%
5549	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.932%
5550	TOAGOSEI CO LTD	0.002%	95.934%
5551	JB FINANCIAL GR	0.002%	95.935%
5552	FORTUNE R/EST I	0.002%	95.937%
5553	SAUL CENTERS INC REIT USD.01	0.002%	95.939%
5554	OKINAWA ELEC PO	0.002%	95.941%
5555	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.943%
5556	FUTABA CORP	0.002%	95.945%
5557	SUPER RETAIL GR	0.002%	95.947%
5558	MEIDENSHA CORP	0.002%	95.949%
5559	PETS AT HOME GR	0.002%	95.951%
5560	XCERRA CORP COMMON STOCK USD.05	0.002%	95.953%
5561	ALTAREA SCA	0.002%	95.955%
5562	DOMINOS PIZZA E	0.002%	95.957%
5563	INABATA & CO	0.002%	95.959%
5564	EVENT HOSPITALI	0.002%	95.961%
5565	INDRA SISTEMAS	0.002%	95.963%
5566	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	95.964%
5567	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.966%
5568	WIHLBORGS FASTI	0.002%	95.968%
5569	SPLUNK INC COMMON STOCK USD.001	0.002%	95.970%
5570	EZAKI GLICO CO	0.002%	95.972%
5571	SCORPIO TANKERS	0.002%	95.974%
5572	BURE INVESTMENT	0.002%	95.976%
5573	CROMPTON GREAVE	0.002%	95.978%
5574	ATLANTICA YIELD	0.002%	95.980%
5575	GREENLAND HONG	0.002%	95.982%
5576	RPS GROUP PLC	0.002%	95.984%
5577	MORGUARD NORTH	0.002%	95.986%
5578	GREENCORE GROUP	0.002%	95.987%
5579	PZ CUSSONS PLC	0.002%	95.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	RESOLUTE MINING	0.002%	95.991%
5581	FRASERS LOGISTI	0.002%	95.993%
5582	NOJIMA CORP	0.002%	95.995%
5583	NIKKISO CO	0.002%	95.997%
5584	BIZLINK HOLDING	0.002%	95.999%
5585	ZZZPRIMA MEAT P	0.002%	96.001%
5586	HEIWA REAL ESTA	0.002%	96.003%
5587	CT REAL ESTATE	0.002%	96.005%
5588	TUNG HO STEEL E	0.002%	96.007%
5589	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.008%
5590	CHICONY ELECTRO	0.002%	96.010%
5591	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.012%
5592	TAISHO PHARMACE	0.002%	96.014%
5593	IBSTOCK PLC	0.002%	96.016%
5594	ANGLOGOLD LTD	0.002%	96.018%
5595	AVEVA GROUP PLC	0.002%	96.020%
5596	BEIJING CAP LAN	0.002%	96.022%
5597	ST BARBARA MINE	0.002%	96.024%
5598	AIXTRON AG	0.002%	96.026%
5599	SUPALAI PUBLIC	0.002%	96.028%
5600	HAYNES INTL INC	0.002%	96.029%
5601	BINCK NV	0.002%	96.031%
5602	CHOW TAI FOOK J	0.002%	96.033%
5603	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.035%
5604	HEIWA CORP	0.002%	96.037%
5605	PAN JIT INTERNA	0.002%	96.039%
5606	GS RETAIL CO LT	0.002%	96.041%
5607	HUFVUDSTADEN AB	0.002%	96.043%
5608	EMBOTELLA ANDIN	0.002%	96.045%
5609	EN-JAPAN INC.	0.002%	96.046%
5610	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.048%
5611	OKI ELECTRIC IN	0.002%	96.050%
5612	VEDANTA RESOURC	0.002%	96.052%
5613	HUBER & SUHNER	0.002%	96.054%
5614	SM PRIME HLDGS	0.002%	96.056%
5615	DAIHO CONSTRUCT	0.002%	96.058%
5616	NISHI NIPPON RR	0.002%	96.060%
5617	GRAMMER AG	0.002%	96.062%
5618	BCO ABC BRASIL	0.002%	96.064%
5619	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.065%
5620	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.067%
5621	JAPAN AIRPORT T	0.002%	96.069%
5622	TSI HOLDINGS CO	0.002%	96.071%
5623	LUNDIN GOLD INC	0.002%	96.073%
5624	MANHATTAN ASSOC	0.002%	96.075%
5625	MAHINDRA & MAHI	0.002%	96.077%
5626	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.079%
5627	EMP NAC ELECTRI	0.002%	96.080%
5628	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.082%
5629	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	HAILIANG EDUCAT	0.002%	96.086%
5631	BENI STABILI IT	0.002%	96.088%
5632	SPARKASSEN IMMO	0.002%	96.090%
5633	CIA ENERGETICA	0.002%	96.092%
5634	KUNGSLEDEN AB N	0.002%	96.094%
5635	ECLIPX GROUP LT	0.002%	96.096%
5636	EI TOWERS SPA	0.002%	96.097%
5637	ESURE GROUP PLC	0.002%	96.099%
5638	JARDINE CYCLE	0.002%	96.101%
5639	DIVERS RES BHD	0.002%	96.103%
5640	SAINT MARC HLDG	0.002%	96.105%
5641	AGRITRADE RESOU	0.002%	96.107%
5642	VUKILE PROPERTY	0.002%	96.109%
5643	SPEEDWAY MOTORS	0.002%	96.110%
5644	BT INVESTMENT M	0.002%	96.112%
5645	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.114%
5646	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.116%
5647	MUSASHI SEIMITS	0.002%	96.118%
5648	HELICAL BAR PLC	0.002%	96.120%
5649	MANTRA GROUP LT	0.002%	96.122%
5650	HEIWA REAL ESTA	0.002%	96.124%
5651	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.125%
5652	AKER SOLUTIONS	0.002%	96.127%
5653	NATURA COSMETIC	0.002%	96.129%
5654	OAO GAZPROM	0.002%	96.131%
5655	GUANGZHOU AUTOM	0.002%	96.133%
5656	PRECINT PRO	0.002%	96.135%
5657	TULLETT PREBON	0.002%	96.137%
5658	IINO KAIUN KAIS	0.002%	96.138%
5659	IMA(IND MACC AU	0.002%	96.140%
5660	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.002%	96.142%
5661	IGG INC	0.002%	96.144%
5662	ENGINEERS INDIA	0.002%	96.146%
5663	GRIEG SEAFOOD A	0.002%	96.148%
5664	RIPLEY CORP SA	0.002%	96.150%
5665	PER AARSLEFF A/	0.002%	96.151%
5666	KABU.COM SECURI	0.002%	96.153%
5667	CAPITARETAIL CH	0.002%	96.155%
5668	OKUMURA CORP	0.002%	96.157%
5669	EVERLIGHT ELECT	0.002%	96.159%
5670	PACIFIC BASIN S	0.002%	96.161%
5671	KUNG LONG BATTE	0.002%	96.163%
5672	GIORDANO INTL L	0.002%	96.164%
5673	SHUN TAK HLDGS	0.002%	96.166%
5674	INTERNATIONAL P	0.002%	96.168%
5675	TAV HAVALIMANLA	0.002%	96.170%
5676	IDBI BANK LTD	0.002%	96.172%
5677	UNITED ENERGY G	0.002%	96.174%
5678	SUPREME ELECTRO	0.002%	96.176%
5679	SEED CO LTD/TOK	0.002%	96.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	ELITE MATERIAL	0.002%	96.179%
5681	CORBY SPIRIT AN	0.002%	96.181%
5682	GAMESA CORP TEC	0.002%	96.183%
5683	JSW ENERGY LTD	0.002%	96.185%
5684	MEITEC CORPORAT	0.002%	96.187%
5685	HERO HONDA	0.002%	96.188%
5686	SKY PERFECT JSA	0.002%	96.190%
5687	GUOTAI JUNAN IN	0.002%	96.192%
5688	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.194%
5689	BRF SA ADR ADR	0.002%	96.196%
5690	YUEXIU REAL ES	0.002%	96.198%
5691	SEOUL SEMICONDU	0.002%	96.199%
5692	RONSHINE CHINA	0.002%	96.201%
5693	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.203%
5694	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.205%
5695	BUMI ARMADA BER	0.002%	96.207%
5696	MONEX GROUP INC	0.002%	96.209%
5697	RENEWABLE ENERG	0.002%	96.210%
5698	SHIMA SEIKI MFG	0.002%	96.212%
5699	GENTERA SAB DE	0.002%	96.214%
5700	YAMAGATA BANK	0.002%	96.216%
5701	KYUSHU RAILWAY	0.002%	96.218%
5702	AIA ENGINEERING	0.002%	96.220%
5703	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	96.221%
5704	INCYTE PHARMACE	0.002%	96.223%
5705	TXC CORPN	0.002%	96.225%
5706	SHINKO ELEC IND	0.002%	96.227%
5707	CHINA ORIENTAL	0.002%	96.229%
5708	RITEK INC	0.002%	96.231%
5709	AUSTRIA TECHNOL	0.002%	96.232%
5710	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.234%
5711	CHINA MOTOR CO	0.002%	96.236%
5712	TELEFONICA DEUT	0.002%	96.238%
5713	ALBIOMA	0.002%	96.240%
5714	GRAINGER TRUST	0.002%	96.242%
5715	GRINDROD LIMITE	0.002%	96.243%
5716	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.245%
5717	SELECT HARVESTS	0.002%	96.247%
5718	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.249%
5719	RHB Capital	0.002%	96.251%
5720	HUAKU DEVELOPME	0.002%	96.253%
5721	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.254%
5722	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.256%
5723	LATECOERE	0.002%	96.258%
5724	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.260%
5725	POWER GRID CORP	0.002%	96.262%
5726	GROUP COMERCIAL	0.002%	96.263%
5727	PERPETUAL TST A	0.002%	96.265%
5728	AK STEEL HOLDIN	0.002%	96.267%
5729	ENERGY FUELS INC COMMON STOCK	0.002%	96.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	BHARAT PETROL C	0.002%	96.271%
5731	JAPFA COMFEED I	0.002%	96.273%
5732	INTERNET INITIA	0.002%	96.274%
5733	PT ANEKA TAMBAN	0.002%	96.276%
5734	ICHIGO REAL EST	0.002%	96.278%
5735	YAHOO JAPAN COR	0.002%	96.280%
5736	SINBON ELECTRON	0.002%	96.282%
5737	GENSCRIPT BIOTE	0.002%	96.283%
5738	CSR CORP	0.002%	96.285%
5739	RAJESH EXPORTS	0.002%	96.287%
5740	BAYWA AG (BAYER	0.002%	96.289%
5741	JACCS CO	0.002%	96.291%
5742	RTL GROUP SA	0.002%	96.292%
5743	S FOODS INC	0.002%	96.294%
5744	RAMIRENT OYJ	0.002%	96.296%
5745	ZUMIEZ INC COMMON STOCK	0.002%	96.298%
5746	TIER REIT INC REIT USD.0001	0.002%	96.300%
5747	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.301%
5748	TAIWAN BUSINESS	0.002%	96.303%
5749	CONN S INC COMMON STOCK USD.01	0.002%	96.305%
5750	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.307%
5751	KENDRION NV	0.002%	96.309%
5752	SLC AGRICOLA SA	0.002%	96.310%
5753	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.312%
5754	KOHNAN SHOJI	0.002%	96.314%
5755	BIM BIRLESIK MA	0.002%	96.316%
5756	DIGITAL CHINA H	0.002%	96.318%
5757	HYSAN DEVELOPME	0.002%	96.319%
5758	SPARTANNASH CO COMMON STOCK	0.002%	96.321%
5759	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.323%
5760	DOOSAN CORP	0.002%	96.325%
5761	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.002%	96.327%
5762	VST HLDGS	0.002%	96.328%
5763	ENNIS INC COMMON STOCK USD2.5	0.002%	96.330%
5764	MISC BERHAD	0.002%	96.332%
5765	VTG AG	0.002%	96.334%
5766	SONY FINANCIAL	0.002%	96.335%
5767	METLIFECARE LTD	0.002%	96.337%
5768	TOEI CO	0.002%	96.339%
5769	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.341%
5770	TAKARA LEBEN CO	0.002%	96.343%
5771	RIB SOFTWARE AG	0.002%	96.344%
5772	CUMMINS INDIA	0.002%	96.346%
5773	ALGOMA CENTRAL	0.002%	96.348%
5774	WEST CHINA CEME	0.002%	96.350%
5775	DAIBIRU CORP	0.002%	96.351%
5776	IOI CORPORATION	0.002%	96.353%
5777	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.355%
5778	DAIKYO INC	0.002%	96.357%
5779	TOHO ZINC CO LT	0.002%	96.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	OVS SPA	0.002%	96.360%
5781	JCU CORP	0.002%	96.362%
5782	BANPU PUBLIC CO	0.002%	96.364%
5783	YIRENDAI LTD AD	0.002%	96.366%
5784	REDES ENERGETIC	0.002%	96.367%
5785	OESTERREICHISCH	0.002%	96.369%
5786	TASSAL GROUP	0.002%	96.371%
5787	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.373%
5788	CIECH SA	0.002%	96.374%
5789	VSE CORP COMMON STOCK USD.05	0.002%	96.376%
5790	POONGSAN CORP(N	0.002%	96.378%
5791	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.380%
5792	CHINA HARMONY N	0.002%	96.382%
5793	SEMEN GRESIK	0.002%	96.383%
5794	TAKARA STANDARD	0.002%	96.385%
5795	TELEKOM AUSTRIA	0.002%	96.387%
5796	PRINCE HOUSING	0.002%	96.389%
5797	GOLDEN STAR RES	0.002%	96.390%
5798	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.392%
5799	ZENKOKU HOSHO C	0.002%	96.394%
5800	BETSSON AB	0.002%	96.396%
5801	JAPAN DISPLAY I	0.002%	96.397%
5802	IWATE(BANK OF)	0.002%	96.399%
5803	HYUNDAI MIPO DO	0.002%	96.401%
5804	K12 INC COMMON STOCK USD.0001	0.002%	96.403%
5805	RHONE-KLINIKUM	0.002%	96.404%
5806	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.406%
5807	TEXTAINER GROUP	0.002%	96.408%
5808	VECTOR INC	0.002%	96.410%
5809	TOPPAN FORMS	0.002%	96.411%
5810	IMAX CHINA HOLD	0.002%	96.413%
5811	TECO ELEC&MACHI	0.002%	96.415%
5812	SHANKS GROUP PL	0.002%	96.417%
5813	ENQUEST PLC	0.002%	96.418%
5814	HUNG SHENG CONS	0.002%	96.420%
5815	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.422%
5816	MOTOR OIL SA	0.002%	96.424%
5817	FELDA GLOBAL VE	0.002%	96.425%
5818	BARRATT DEVEL	0.002%	96.427%
5819	BUKIT SEMBAWNG	0.002%	96.429%
5820	ECOPETROL SA	0.002%	96.431%
5821	RENASAS ELECTRO	0.002%	96.432%
5822	SUDAMERICANA VA	0.002%	96.434%
5823	KANSAI PAINT CO	0.002%	96.436%
5824	THERATECHNOLOGI	0.002%	96.438%
5825	CONSTRUTORA TEN	0.002%	96.439%
5826	OBRASCON HUAR L	0.002%	96.441%
5827	HOSIDEN CORP	0.002%	96.443%
5828	CYBG PLC	0.002%	96.445%
5829	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	YUNG TAY ENGINE	0.002%	96.448%
5831	GT CAPITAL HOLD	0.002%	96.450%
5832	CAFE DE CORAL H	0.002%	96.452%
5833	KOREA EXPRESS C	0.002%	96.453%
5834	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.455%
5835	PACIFIC TEXTILE	0.002%	96.457%
5836	PHH CORP COMMON STOCK USD.01	0.002%	96.459%
5837	KOMBASSAN HOLDI	0.002%	96.460%
5838	START TODAY CO	0.002%	96.462%
5839	TATA CHEMICALS	0.002%	96.464%
5840	GORMAN-RUPP CO	0.002%	96.465%
5841	FLEURY SA	0.002%	96.467%
5842	BOLSA MEXICANA	0.002%	96.469%
5843	KINSUS INTERCON	0.002%	96.471%
5844	CIA HERING	0.002%	96.472%
5845	NISSHIN SEIFUN	0.002%	96.474%
5846	ORIOR AG	0.002%	96.476%
5847	SLATE OFFICE RE	0.002%	96.478%
5848	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.479%
5849	UNIBAIL-RODAMCO	0.002%	96.481%
5850	HYUNDAI ELEVATO	0.002%	96.483%
5851	RESOLUTE FOREST	0.002%	96.484%
5852	COSTAIN GROUP P	0.002%	96.486%
5853	D.A. CONSORTIUM	0.002%	96.488%
5854	PUBLICIS GROUPE	0.002%	96.490%
5855	KIATNAKIN FIN&S	0.002%	96.491%
5856	DOMETIC GROUP A	0.002%	96.493%
5857	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.495%
5858	AK HOLDINGS INC	0.002%	96.497%
5859	Alliance Global	0.002%	96.498%
5860	MARR SPA	0.002%	96.500%
5861	ARC LAND SAKAMO	0.002%	96.502%
5862	PREMIER OIL	0.002%	96.503%
5863	ITOHAM YONEKYU	0.002%	96.505%
5864	YODOGAWA STEEL	0.002%	96.507%
5865	CHINA SOUTH CIT	0.002%	96.509%
5866	ROYAL CO	0.002%	96.510%
5867	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	96.512%
5868	CHENG UEI PRECI	0.002%	96.514%
5869	PUREGOLD PRICE	0.002%	96.515%
5870	YANGTZE OPT FIB	0.002%	96.517%
5871	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	96.519%
5872	IS DONGSEO CO L	0.002%	96.521%
5873	KYOKUTO KAIHATS	0.002%	96.522%
5874	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	96.524%
5875	HANJIN KAL CORP	0.002%	96.526%
5876	GRUPO AEROPORTU	0.002%	96.527%
5877	HUTCHISON TEL-H	0.002%	96.529%
5878	OIL REFINERIES	0.002%	96.531%
5879	INDIAN HOTELS	0.002%	96.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	EUROPAC PAPELES	0.002%	96.534%
5881	CEWE COLOR HLDG	0.002%	96.536%
5882	HUATAI SECURITI	0.002%	96.538%
5883	SANYO SPEC STEE	0.002%	96.539%
5884	FINISH LINE INC	0.002%	96.541%
5885	PIOLAX CO	0.002%	96.543%
5886	THAI MILITARY B	0.002%	96.544%
5887	LIVE OAK BANCSHARES INC COMMON STOCK	0.002%	96.546%
5888	BANK OF BARODA	0.002%	96.548%
5889	G&L BEIJER AB B	0.002%	96.549%
5890	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.551%
5891	HAKUHODO DY HLD	0.002%	96.553%
5892	KINGSTON COMM(H	0.002%	96.555%
5893	BILIA AB	0.002%	96.556%
5894	ELIA SYS OPERAT	0.002%	96.558%
5895	TSURUHA HOLDING	0.002%	96.560%
5896	JOSHIN DENKI CO	0.002%	96.561%
5897	ORIENTAL UNION	0.002%	96.563%
5898	HONG LEONG BANK	0.002%	96.565%
5899	INABA DENKISANG	0.002%	96.566%
5900	BK ZACHODNI WBK	0.002%	96.568%
5901	FUYAO GLASS IND	0.002%	96.570%
5902	ALK-ABELLO A/S	0.002%	96.571%
5903	FUCHS PETRO AG	0.002%	96.573%
5904	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.575%
5905	SWIRE PROPRTIE	0.002%	96.577%
5906	SANGETSU CO	0.002%	96.578%
5907	GRUMA SA DE CV	0.002%	96.580%
5908	ALCONIX CORPORA	0.002%	96.582%
5909	HANA TOUR SERVI	0.002%	96.583%
5910	NIPPON SODA CO	0.002%	96.585%
5911	XINJIANG GOLDWI	0.002%	96.587%
5912	NSI NV	0.002%	96.588%
5913	PIONEER CORP JP	0.002%	96.590%
5914	DEXERIALS CORP	0.002%	96.592%
5915	KOREA ELEC POWE	0.002%	96.593%
5916	GWA GROUP LTD	0.002%	96.595%
5917	NISSIN KOGYO	0.002%	96.597%
5918	XTEP INTERNATIO	0.002%	96.598%
5919	NAKANISHI INC	0.002%	96.600%
5920	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.602%
5921	SALINI IMPREGIL	0.002%	96.603%
5922	TAIWAN MOBILE	0.002%	96.605%
5923	PARQUE ARAUCO S	0.002%	96.607%
5924	LASSILA & TIKAN	0.002%	96.608%
5925	CHESSWOOD GROUP	0.002%	96.610%
5926	ITE GROUP	0.002%	96.612%
5927	CONTACT ENERGY	0.002%	96.613%
5928	KINTETSU WORLD	0.002%	96.615%
5929	METALL ZUG AG	0.002%	96.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	BLOOMBERRY RESO	0.002%	96.618%
5931	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.620%
5932	PT BUMI SERPONG	0.002%	96.622%
5933	NOVOLIPET STEEL	0.002%	96.623%
5934	RED STAR MACALL	0.002%	96.625%
5935	AMERICAN RAILCA	0.002%	96.627%
5936	MAIDEN HLDGS LT	0.002%	96.628%
5937	EZ TEC EMPREEND	0.002%	96.630%
5938	OPHIR ENERGY PL	0.002%	96.632%
5939	CRH MEDICAL COR	0.002%	96.633%
5940	MIGDAL INSURAN	0.002%	96.635%
5941	ITOCHU FUEL COR	0.002%	96.636%
5942	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.638%
5943	WUESTENROT & WU	0.002%	96.640%
5944	HOGY MEDICAL CO	0.002%	96.641%
5945	NSD CO LTD	0.002%	96.643%
5946	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.645%
5947	GPO FIN INTERAC	0.002%	96.646%
5948	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.648%
5949	SONDA S.A.	0.002%	96.650%
5950	UNITED SUPER MA	0.002%	96.651%
5951	DRAEGERWERK AG	0.002%	96.653%
5952	DYDO DRINCO INC	0.002%	96.655%
5953	CHINA POWER INT	0.002%	96.656%
5954	HITACHI MAXELL	0.002%	96.658%
5955	ASIA PACIFIC TE	0.002%	96.660%
5956	HOSHIZAKI ELECT	0.002%	96.661%
5957	ST SHINE OPTICA	0.002%	96.663%
5958	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.664%
5959	CACHE LOGISTICS	0.002%	96.666%
5960	GRUPO HERDEZ SA	0.002%	96.668%
5961	PLAZA RETAIL RE	0.002%	96.669%
5962	CHINA HIGH SPEE	0.002%	96.671%
5963	SUMITOMO DENSET	0.002%	96.673%
5964	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.674%
5965	SRF LTD	0.002%	96.676%
5966	SALMAR ASA	0.002%	96.678%
5967	DENNY S CORP COMMON STOCK USD.01	0.002%	96.679%
5968	SIIX CORPORATIO	0.002%	96.681%
5969	VERITIV CORP COMMON STOCK USD.01	0.002%	96.682%
5970	ADVTECH LTD	0.002%	96.684%
5971	CHINA SHIPPING	0.002%	96.686%
5972	CALIAN GROUP LT	0.002%	96.687%
5973	SUMITOMO WAREHO	0.002%	96.689%
5974	LINDAB INTL AB	0.002%	96.691%
5975	FUTABA INDUSTRI	0.002%	96.692%
5976	MENZIES(JOHN)	0.002%	96.694%
5977	GLOBAL ONE REAL	0.002%	96.696%
5978	CONCENTRIC AB	0.002%	96.697%
5979	KOTAK MAHINDRA	0.002%	96.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	SSANGYONG CEMEN	0.002%	96.700%
5981	RICARDO	0.002%	96.702%
5982	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.704%
5983	TELEFONICA DE E	0.002%	96.705%
5984	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	96.707%
5985	INVESTEC PROP F	0.002%	96.709%
5986	MARCOPOLO SA	0.002%	96.710%
5987	KADOKAWA DWANGO	0.002%	96.712%
5988	ASX LTD	0.002%	96.713%
5989	D/S NORDEN	0.002%	96.715%
5990	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.717%
5991	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.718%
5992	FUJIMORI KOGYO	0.002%	96.720%
5993	CHUGOKU MAR PAI	0.002%	96.721%
5994	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.723%
5995	TONGDA GROUP HL	0.002%	96.725%
5996	MIRATI THERAPEU	0.002%	96.726%
5997	MAGNESITA REFRA	0.002%	96.728%
5998	TOKYO STEEL MFG	0.002%	96.729%
5999	WATERLAND FIN H	0.002%	96.731%
6000	KEISEI ELEC RY	0.002%	96.733%
6001	HUANENG POWER I	0.002%	96.734%
6002	STATE STREET CORP SR UNSECURED 08/20 2.55	0.002%	96.736%
6003	TOOTSIE ROLL IN	0.002%	96.738%
6004	POU SHENG INTL	0.002%	96.739%
6005	SIRTEX MEDICAL	0.002%	96.741%
6006	KOKUYO CO	0.002%	96.742%
6007	HEALTHSTREAM INC COMMON STOCK	0.002%	96.744%
6008	ZHAOJIN MINING	0.002%	96.746%
6009	UMS HLDGS LTD	0.002%	96.747%
6010	CENTRL PLAZA HO	0.002%	96.749%
6011	AIMIA INC	0.002%	96.750%
6012	EISAI CO	0.002%	96.752%
6013	CRYOLIFE INC	0.002%	96.754%
6014	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.755%
6015	CHEMRING GROUP	0.002%	96.757%
6016	ASR NEDERLAND N	0.002%	96.758%
6017	MERSEN SA	0.002%	96.760%
6018	IP GROUP	0.002%	96.762%
6019	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.763%
6020	SCHAEFFLER AG P	0.002%	96.765%
6021	JASTRZEBSKA SPO	0.002%	96.766%
6022	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.768%
6023	NORITZ CORP	0.002%	96.769%
6024	FIVE PRIME THER	0.002%	96.771%
6025	SAO PAU ALPARGA	0.002%	96.773%
6026	BANCO DE CHILE ADR ADR	0.002%	96.774%
6027	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.776%
6028	GPO CATALANA OC	0.002%	96.777%
6029	DAINICHISEIKA C	0.002%	96.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	JELD WEN HOLDING INC COMMON STOCK USD.01	0.002%	96.781%
6031	TVS MOTOR CO	0.002%	96.782%
6032	WAKITA & CO	0.002%	96.784%
6033	SUNLIGHT REAL E	0.002%	96.785%
6034	INDIABULL REAL	0.002%	96.787%
6035	SCHINDLER-HDLG	0.002%	96.789%
6036	PACIFIC METALS	0.002%	96.790%
6037	BML INC	0.002%	96.792%
6038	FURUKAWA CO	0.002%	96.793%
6039	ADVANCED MICRO	0.002%	96.795%
6040	SKS MICROFINANC	0.002%	96.796%
6041	NIPPON SHEET GL	0.002%	96.798%
6042	ADANI ENTERPRIS	0.002%	96.800%
6043	PERLIS PLANTATI	0.002%	96.801%
6044	TOHO CO	0.002%	96.803%
6045	AMPLIFON SPA NE	0.002%	96.804%
6046	CITIC RESOURCES	0.002%	96.806%
6047	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.807%
6048	GREIF INC CL B COMMON STOCK	0.002%	96.809%
6049	RUENTEX INDUSTR	0.002%	96.811%
6050	BAVARIAN NORDIC	0.002%	96.812%
6051	ZHEJIANG EXPRES	0.002%	96.814%
6052	KLAB INC	0.002%	96.815%
6053	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.817%
6054	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.819%
6055	NIPPON VALQUA I	0.002%	96.820%
6056	ALPEN CO LTD	0.002%	96.822%
6057	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.823%
6058	SHOWA SANGYO CO	0.002%	96.825%
6059	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.826%
6060	KUALA LUMPUR KE	0.002%	96.828%
6061	JENOPTIK AG	0.002%	96.830%
6062	SALVATORE FERRA	0.002%	96.831%
6063	TENARIS S.A.	0.002%	96.833%
6064	CHINA WATER AFF	0.002%	96.834%
6065	SK CHEMICALS CO	0.002%	96.836%
6066	CEBU AIR INC	0.002%	96.837%
6067	YARA INTERNATIO	0.002%	96.839%
6068	ABSOLUTE SOFTWA	0.002%	96.840%
6069	STARHILL GLOBAL	0.002%	96.842%
6070	PROVIDENT FINAN	0.002%	96.844%
6071	QUIMICA Y MINER	0.002%	96.845%
6072	YULON MOTOR	0.002%	96.847%
6073	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.848%
6074	ADVANTECH CO LT	0.002%	96.850%
6075	EVN AG	0.002%	96.851%
6076	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.853%
6077	KOREA AEROSPACE	0.002%	96.855%
6078	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.856%
6079	BERTRANDT AG	0.002%	96.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	VAUDOISE ASSURA	0.002%	96.859%
6081	SHANGHAI ELECTR	0.002%	96.861%
6082	ADASTRIA HOLDI	0.002%	96.862%
6083	888 HOLDINGS	0.002%	96.864%
6084	SODICK CO	0.002%	96.865%
6085	BANCO SANTANDER	0.002%	96.867%
6086	TAEYOUNG ENGINE	0.002%	96.869%
6087	NANOMETRICS	0.002%	96.870%
6088	PROLOGIS PROPER	0.002%	96.872%
6089	MIZUNO CORP	0.002%	96.873%
6090	SITRONIX TECHNO	0.002%	96.875%
6091	FUJI MEDIA HOLD	0.002%	96.876%
6092	PLAYA HOTELS &	0.002%	96.878%
6093	KANGWON LAND IN	0.002%	96.879%
6094	NYRSTAR NV	0.002%	96.881%
6095	MANULIFE US REA	0.002%	96.882%
6096	CHINA FOOD LTD	0.002%	96.884%
6097	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.886%
6098	RAMCO CEMENTS	0.002%	96.887%
6099	CENTRAL GARDEN&	0.002%	96.889%
6100	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.890%
6101	SIAMGAS AND PET	0.002%	96.892%
6102	STRIDES ARCOLAB	0.002%	96.893%
6103	ATLASSIAN CORP	0.002%	96.895%
6104	VISTA LAND & LI	0.002%	96.896%
6105	RPX CORP COMMON STOCK USD.0001	0.002%	96.898%
6106	TRANSCEND INFOR	0.002%	96.899%
6107	SHANGHAI JIN JI	0.002%	96.901%
6108	SONIC CORP	0.002%	96.902%
6109	TEIKOKU PISTON	0.002%	96.904%
6110	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.906%
6111	TOYO KOHAN CO	0.002%	96.907%
6112	HANSON INTL TBK	0.002%	96.909%
6113	COMMERCIAL INTE	0.002%	96.910%
6114	CLARKSON(HORACE	0.002%	96.912%
6115	JSR CORPORATION	0.002%	96.913%
6116	LG HAUSYS LTD	0.002%	96.915%
6117	NISSIN ELECTRIC	0.002%	96.916%
6118	YICHANG HEC CHA	0.002%	96.918%
6119	AVON PRODUCTS I	0.002%	96.919%
6120	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.921%
6121	CALIFORNIA AMPL	0.002%	96.922%
6122	SPIRENT COMMUNI	0.002%	96.924%
6123	TECHTARGET COMMON STOCK USD.001	0.002%	96.925%
6124	CARNIVAL PLC	0.002%	96.927%
6125	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	96.928%
6126	CASTROL INDIA L	0.002%	96.930%
6127	PEREGRINE HLDGS	0.002%	96.932%
6128	HOKURIKU ELEC P	0.002%	96.933%
6129	IRESS MARKET TE	0.002%	96.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	TAMURA CORP	0.002%	96.936%
6131	LE NOBLE AGE	0.002%	96.938%
6132	TEJON RANCH CO	0.002%	96.939%
6133	GEMDALE PROPERT	0.002%	96.941%
6134	KCE ELECTRONICS	0.002%	96.942%
6135	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.944%
6136	JUKI CORP	0.002%	96.945%
6137	AKITA BANK	0.002%	96.947%
6138	TSRC CORP	0.002%	96.948%
6139	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.950%
6140	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.951%
6141	BEIJING ENTERPR	0.002%	96.953%
6142	IRISH RESIDENTI	0.002%	96.954%
6143	REED ELSEVIER P	0.002%	96.956%
6144	GF SECURITIES C	0.002%	96.957%
6145	SEMICONDUCTOR M	0.002%	96.959%
6146	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.960%
6147	S&T AG	0.002%	96.962%
6148	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.963%
6149	DMCI HLDGS INC	0.002%	96.965%
6150	NORWEGIAN AIR S	0.002%	96.966%
6151	THAI AIRWAYS IN	0.002%	96.968%
6152	CLAL INSURANCE	0.002%	96.969%
6153	HCI GROUP INC COMMON STOCK	0.002%	96.971%
6154	FARADAY TECHNOL	0.002%	96.972%
6155	WILSON BAYLY HO	0.002%	96.974%
6156	NIPPON SIGNAL C	0.002%	96.975%
6157	LUPIN LTD	0.002%	96.977%
6158	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.978%
6159	MERCURIES LIFE	0.002%	96.980%
6160	AMADA HOLDINGS	0.002%	96.981%
6161	EARTH CHEMICAL	0.002%	96.983%
6162	JVC KENWOOD HLD	0.002%	96.984%
6163	ACCELL GROUP	0.002%	96.986%
6164	CITIC 1616 HLDG	0.002%	96.987%
6165	GLOBE TELECOM I	0.002%	96.989%
6166	OTE(HELLENIC TL	0.001%	96.991%
6167	RICOH LEASING	0.001%	96.992%
6168	MYOB GROUP LTD	0.001%	96.993%
6169	ELRINGKLINGER	0.001%	96.995%
6170	STEADFAST GROUP	0.001%	96.996%
6171	POLA ORBIS HLDG	0.001%	96.998%
6172	WINGSTOP INC COMMON STOCK USD.01	0.001%	96.999%
6173	UNIVERSAL MEDIC	0.001%	97.001%
6174	GENWORTH MORTGA	0.001%	97.002%
6175	PSK INC	0.001%	97.004%
6176	NITTO BOSEKI CO	0.001%	97.005%
6177	TAIWAN GLASS	0.001%	97.007%
6178	CARBONITE INC COMMON STOCK USD.01	0.001%	97.008%
6179	DAISHIN SECURIT	0.001%	97.010%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	JUROKU BANK	0.001%	97.011%
6181	WALLENSTAM AB	0.001%	97.013%
6182	SANOFI INDIA LT	0.001%	97.014%
6183	VESTEL ELECTRON	0.001%	97.016%
6184	DIAGEO PLC	0.001%	97.017%
6185	CHROMA ATE INC	0.001%	97.019%
6186	WISTRON NEWEB C	0.001%	97.020%
6187	CASETEK HOLDING	0.001%	97.022%
6188	KIMBALL ELECTRONICS INC COMMON STOCK	0.001%	97.023%
6189	ELDORADO RESORTS INC COMMON STOCK	0.001%	97.025%
6190	TAIWAN ACCEPTAN	0.001%	97.026%
6191	PAZ CORP SA	0.001%	97.028%
6192	DAISEKI CO LTD	0.001%	97.029%
6193	COLOWIDE CO LTD	0.001%	97.031%
6194	NIIT TECHNOLOGI	0.001%	97.032%
6195	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.034%
6196	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	97.035%
6197	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	97.037%
6198	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.038%
6199	YANG MING MARIN	0.001%	97.040%
6200	VINA CONCHA Y T	0.001%	97.041%
6201	MENICON CO LTD	0.001%	97.043%
6202	NEUROCRINE BIOS	0.001%	97.044%
6203	S.A.C.I. FALABE	0.001%	97.046%
6204	SINOTRANS SHIPP	0.001%	97.047%
6205	GLOBANT SA	0.001%	97.048%
6206	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.050%
6207	TOKYOTOKEIBA CO	0.001%	97.051%
6208	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.001%	97.053%
6209	DONGKUK STEEL M	0.001%	97.054%
6210	PRESS KOGYO CO	0.001%	97.056%
6211	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.001%	97.057%
6212	CERVUS EQUIPMEN	0.001%	97.059%
6213	GEAR ENERGY LTD	0.001%	97.060%
6214	ARDENTEC CORP	0.001%	97.062%
6215	AMERIGO RESOURC	0.001%	97.063%
6216	GOL LINHAS AERE	0.001%	97.065%
6217	BENETEAU	0.001%	97.066%
6218	MONADELPHOUS GR	0.001%	97.068%
6219	SAF-HOLLAND SA	0.001%	97.069%
6220	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.071%
6221	SUPREME INDUSTR	0.001%	97.072%
6222	STELLA INTERNAT	0.001%	97.073%
6223	AGIOS PHARMACEU	0.001%	97.075%
6224	NIPPON KOEI CO	0.001%	97.076%
6225	DEVOTEAM SA	0.001%	97.078%
6226	JOEL-JERUSALEM	0.001%	97.079%
6227	SOHU.COM INC	0.001%	97.081%
6228	ELMOS SEMICONDU	0.001%	97.082%
6229	AVANZA BANK HOL	0.001%	97.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	ATEN INTERNATIO	0.001%	97.085%
6231	CEVA INC COMMON STOCK USD.001	0.001%	97.087%
6232	COVENANT TRANSP	0.001%	97.088%
6233	TANSEISHA CO	0.001%	97.089%
6234	SUNWAY BHD	0.001%	97.091%
6235	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.092%
6236	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	97.094%
6237	FRASERS CENTREP	0.001%	97.095%
6238	ASAHI DIAMOND I	0.001%	97.097%
6239	SAGE THERAPEUTI	0.001%	97.098%
6240	INARI AMERTRON	0.001%	97.100%
6241	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.101%
6242	KENKO MAYONNAIS	0.001%	97.103%
6243	TTY BIPHARM CO	0.001%	97.104%
6244	CHEIL WORLDWIDE	0.001%	97.105%
6245	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.107%
6246	TAYCA CORP	0.001%	97.108%
6247	KOTOBUKI SPIRIT	0.001%	97.110%
6248	CHINA TELECOM C	0.001%	97.111%
6249	MORITA HOLDINGS	0.001%	97.113%
6250	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.114%
6251	TOWA PHARM CO L	0.001%	97.116%
6252	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.117%
6253	VEDANTA LTD ADR ADR	0.001%	97.118%
6254	NIPPON CHEMI-CO	0.001%	97.120%
6255	UTD COMMUNITY F	0.001%	97.121%
6256	O/SEAS UNION EN	0.001%	97.123%
6257	TELEVISION BROA	0.001%	97.124%
6258	KANTO DENKA KOG	0.001%	97.126%
6259	REDEFINE INTERN	0.001%	97.127%
6260	NISSHIN STEEL H	0.001%	97.129%
6261	HANSSEM CO	0.001%	97.130%
6262	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.131%
6263	SBS HOLDINGS IN	0.001%	97.133%
6264	CJ CGV	0.001%	97.134%
6265	UNIPAR UNIAO DE	0.001%	97.136%
6266	SHANGHAI PETROC	0.001%	97.137%
6267	SHIKOKU BANK	0.001%	97.139%
6268	CHINA INTL MARI	0.001%	97.140%
6269	XL AXIATA TBK P	0.001%	97.142%
6270	RESTAURANT GROU	0.001%	97.143%
6271	DEUTSCHE BETEI	0.001%	97.144%
6272	PAGE INDUSTRIES	0.001%	97.146%
6273	DOGAN HOLDINGS	0.001%	97.147%
6274	CONEXIO CORP	0.001%	97.149%
6275	ASIAN PAINTS LT	0.001%	97.150%
6276	CHOFU SEISAKUSH	0.001%	97.152%
6277	STEEL AUTHORITY	0.001%	97.153%
6278	FOSTER ELECTRIC	0.001%	97.154%
6279	QINGDAO PORT IN	0.001%	97.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.157%
6281	OBIC	0.001%	97.159%
6282	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	97.160%
6283	PORT OF TAURANG	0.001%	97.162%
6284	RELIANCE POWER	0.001%	97.163%
6285	TED BAKER PLC	0.001%	97.164%
6286	HUONS CO LTD	0.001%	97.166%
6287	FIRST RESOURCES	0.001%	97.167%
6288	SIME DARBY PLAN	0.001%	97.169%
6289	CIA TRANSM ENER	0.001%	97.170%
6290	HAMBURGER HAFEN	0.001%	97.172%
6291	PI INDUSTRIES L	0.001%	97.173%
6292	BEZEQ ISRAEL TE	0.001%	97.174%
6293	NICE-SYSTEMS LT	0.001%	97.176%
6294	WAN HAI LINES	0.001%	97.177%
6295	HESKA CORP	0.001%	97.179%
6296	SAPURAKENCANA P	0.001%	97.180%
6297	TV ASAHI CORP	0.001%	97.182%
6298	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	97.183%
6299	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.184%
6300	HERSHA HOSPITALITY TRUST REIT USD.01	0.001%	97.186%
6301	CONTAINER CORP	0.001%	97.187%
6302	DALMIA BHARAT L	0.001%	97.189%
6303	YOKOGAWA BRIDGE	0.001%	97.190%
6304	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.192%
6305	LINK ADMINISTRA	0.001%	97.193%
6306	PRESS METAL ALU	0.001%	97.194%
6307	REDCO PROPRTIE	0.001%	97.196%
6308	ANGLO AMERICAN	0.001%	97.197%
6309	CHESNARA PLC	0.001%	97.199%
6310	HOSOKAWA MICRON	0.001%	97.200%
6311	REDINGTON INDIA	0.001%	97.201%
6312	PEMBANGUNAN P	0.001%	97.203%
6313	YAPI VE KREDI B	0.001%	97.204%
6314	TATSUTA ELEC WI	0.001%	97.206%
6315	CBL & ASSOC PRO	0.001%	97.207%
6316	ZENRIN CO LTD	0.001%	97.209%
6317	AGELLAN COMMERC	0.001%	97.210%
6318	HAWKINS INC COMMON STOCK USD.05	0.001%	97.211%
6319	GENOMMA LAB INT	0.001%	97.213%
6320	NISSEI BUILD KO	0.001%	97.214%
6321	MITRA ADIPERKAS	0.001%	97.216%
6322	INDIAN OIL CORP	0.001%	97.217%
6323	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.218%
6324	HAMAMATSU PHOTO	0.001%	97.220%
6325	SANSHIN ELECTRO	0.001%	97.221%
6326	BANCOLOMBIA SA	0.001%	97.223%
6327	MAYR-MELNHOF KA	0.001%	97.224%
6328	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	97.225%
6329	ILUKA RESOURCES	0.001%	97.227%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	PROTECTOR FORSI	0.001%	97.228%
6331	VP BANK AG	0.001%	97.230%
6332	FLEXIGROUP LIMI	0.001%	97.231%
6333	EMIRA PROPERTY	0.001%	97.232%
6334	WOWPRIME CORP	0.001%	97.234%
6335	HANKYU REIT INC	0.001%	97.235%
6336	MIYAZAKI BANK	0.001%	97.237%
6337	LIFESTYLE INTER	0.001%	97.238%
6338	1ST PHILIPPINE	0.001%	97.239%
6339	COSMOS PHARMACE	0.001%	97.241%
6340	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.242%
6341	SANYO CHEMICAL	0.001%	97.244%
6342	SINOPEC KANTONS	0.001%	97.245%
6343	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.246%
6344	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.248%
6345	CLEANAWAY CO LT	0.001%	97.249%
6346	DALI FOODS GROU	0.001%	97.251%
6347	DOMAIN HOLDINGS	0.001%	97.252%
6348	BQE NATL BELGIQ	0.001%	97.253%
6349	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.255%
6350	LG HOME SHOPPIN	0.001%	97.256%
6351	DEVELOPMENT CRE	0.001%	97.258%
6352	JIH SUN FINANCI	0.001%	97.259%
6353	TREDEGAR CORP COMMON STOCK	0.001%	97.260%
6354	MAGYAR TELEKOM	0.001%	97.262%
6355	TRENCOR	0.001%	97.263%
6356	BKW ENERGIE AG	0.001%	97.265%
6357	ROCK FIELD CO	0.001%	97.266%
6358	ZOJIRUSHI CORP	0.001%	97.267%
6359	SJW GROUP COMMON STOCK USD.001	0.001%	97.269%
6360	ELITE ADVANCED	0.001%	97.270%
6361	NOBINA AB	0.001%	97.272%
6362	URSTADT BIDDLE	0.001%	97.273%
6363	BLUE LABEL TELE	0.001%	97.274%
6364	SMS CO LTD	0.001%	97.276%
6365	CAPITAL SECURIT	0.001%	97.277%
6366	INTL CONTAINER	0.001%	97.278%
6367	KARDEMIR KARABU	0.001%	97.280%
6368	MATAHARI DEPART	0.001%	97.281%
6369	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.283%
6370	EPS CO LTD	0.001%	97.284%
6371	TIBET WATER RES	0.001%	97.285%
6372	HOOSIERS HOLDIN	0.001%	97.287%
6373	BCO BILBAO VIZC	0.001%	97.288%
6374	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.290%
6375	DAIDO METAL CO	0.001%	97.291%
6376	CANON INC SPONS ADR ADR	0.001%	97.292%
6377	KISSEI PHARM CO	0.001%	97.294%
6378	CP POKPHAND CO	0.001%	97.295%
6379	TSUKUI CORP	0.001%	97.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	97.298%
6381	BK OF RYUKYUS	0.001%	97.299%
6382	BANK PEKAO	0.001%	97.301%
6383	SCHRODERS(NEW)	0.001%	97.302%
6384	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.303%
6385	ICL-ISRAEL CHEM	0.001%	97.305%
6386	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.001%	97.306%
6387	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	97.307%
6388	MOUNTAIN PROVIN	0.001%	97.309%
6389	IMPERIAL METALS	0.001%	97.310%
6390	IRB INFRASTRUCT	0.001%	97.312%
6391	KOSSAN RUBBER I	0.001%	97.313%
6392	51JOB INC ADR ADR USD.0001	0.001%	97.314%
6393	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	97.316%
6394	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.317%
6395	CIR-COMPAGNIE I	0.001%	97.318%
6396	BANGKOK LAND PC	0.001%	97.320%
6397	ENERGIAS DO BRA	0.001%	97.321%
6398	SHOEI FOODS COR	0.001%	97.323%
6399	KOREA LINE CORP	0.001%	97.324%
6400	BLACK DIAMOND G	0.001%	97.325%
6401	KENDA RUBBER IN	0.001%	97.327%
6402	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.328%
6403	BANGKOK AIRWAYS	0.001%	97.329%
6404	ALTICE NV CLAS	0.001%	97.331%
6405	CONSUN PHARMACE	0.001%	97.332%
6406	CITYCON OYJ	0.001%	97.334%
6407	FUKUSHIMA IND C	0.001%	97.335%
6408	MELCOR DEVS LTD	0.001%	97.336%
6409	CHAROEN POKPHAN	0.001%	97.338%
6410	MITSUBA CORP	0.001%	97.339%
6411	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.340%
6412	L'OCCITANE INTE	0.001%	97.342%
6413	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	97.343%
6414	ISHIHARA SANGYO	0.001%	97.344%
6415	BLACKMORES LTD	0.001%	97.346%
6416	CHUDENKO CORP	0.001%	97.347%
6417	RETAIL ESTATES	0.001%	97.349%
6418	FORTIS HLTH (IN	0.001%	97.350%
6419	VECTRUS INC COMMON STOCK USD.01	0.001%	97.351%
6420	MEDICAL DATA VI	0.001%	97.353%
6421	BEGA CHEESE LTD	0.001%	97.354%
6422	UNITIKA	0.001%	97.355%
6423	SALA CORPORATIO	0.001%	97.357%
6424	HONGHUA GROUP L	0.001%	97.358%
6425	FUKUDA DENSHI C	0.001%	97.359%
6426	HK ELECTRIC INV	0.001%	97.361%
6427	VEIDEKKE ASA	0.001%	97.362%
6428	J-OIL MILLS INC	0.001%	97.364%
6429	ARATA CORP	0.001%	97.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	KIKUCHI CO LTD	0.001%	97.366%
6431	C C LAND HOLDIN	0.001%	97.368%
6432	SOULBRAIN CO LT	0.001%	97.369%
6433	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.370%
6434	MUHIBBAH ENGINE	0.001%	97.372%
6435	KOA CORPORATION	0.001%	97.373%
6436	GRUPO ARGOS S.A	0.001%	97.374%
6437	TAINAN SPINNING	0.001%	97.376%
6438	DESCENTE LTD.	0.001%	97.377%
6439	GREENTOWN SERVI	0.001%	97.378%
6440	ARROW GLOBAL GR	0.001%	97.380%
6441	LIPPO KARAWACI	0.001%	97.381%
6442	SAVENCIA SA	0.001%	97.383%
6443	AUST WORLDWIDE	0.001%	97.384%
6444	SIGMA PHARMACEU	0.001%	97.385%
6445	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.387%
6446	AI HOLDINGS COR	0.001%	97.388%
6447	GLOW ENERGY	0.001%	97.389%
6448	MARUDAI FOOD CO	0.001%	97.391%
6449	XEBIO CO	0.001%	97.392%
6450	KT CORPORATION	0.001%	97.393%
6451	HALLA HOLDINGS	0.001%	97.395%
6452	CHINA MAPLE LEA	0.001%	97.396%
6453	SEIKAGAKU CORP	0.001%	97.397%
6454	mitsui fudosan	0.001%	97.399%
6455	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.400%
6456	CUTERA INC COMMON STOCK USD.001	0.001%	97.401%
6457	QOL CO LTD	0.001%	97.403%
6458	GRAPE KING INC	0.001%	97.404%
6459	CROMPTON GREAVE	0.001%	97.405%
6460	BOIRON	0.001%	97.407%
6461	STRABAG SE	0.001%	97.408%
6462	SODA SANAYII	0.001%	97.409%
6463	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.411%
6464	ZAKL AZOT W	0.001%	97.412%
6465	WYNN MACAU LTD	0.001%	97.414%
6466	RECHI PRECISION	0.001%	97.415%
6467	RYOSAN CO	0.001%	97.416%
6468	DOUTOR NICHIRE	0.001%	97.418%
6469	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.419%
6470	ECLAT TEXTILE C	0.001%	97.420%
6471	GREENCROSS LTD	0.001%	97.422%
6472	USI CORPORATION	0.001%	97.423%
6473	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.424%
6474	PENN REAL ESTATE INVEST TST REIT USD1.0	0.001%	97.426%
6475	GLOBAL INDEMNIT	0.001%	97.427%
6476	HUBSPOT INC COMMON STOCK USD.001	0.001%	97.428%
6477	FANTASIA HOLDIN	0.001%	97.430%
6478	LINK AND MOTIVA	0.001%	97.431%
6479	TAIWAN TEA CORP	0.001%	97.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	BURSA MALAYSIA	0.001%	97.434%
6481	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.435%
6482	SUNAC CHINA HLD	0.001%	97.436%
6483	VIRBAC	0.001%	97.438%
6484	EPSILON ENERGY	0.001%	97.439%
6485	HARMONIC DRIVE	0.001%	97.440%
6486	TORSTAR CORP CL	0.001%	97.442%
6487	CIMIC GROUP LTD	0.001%	97.443%
6488	SONG WON IND	0.001%	97.444%
6489	DEVRO	0.001%	97.446%
6490	PAX GLOBAL TECH	0.001%	97.447%
6491	FORHOUSE CORP	0.001%	97.448%
6492	STAGECOACH GROU	0.001%	97.450%
6493	LANDING INTL DE	0.001%	97.451%
6494	TAKUMA CO	0.001%	97.452%
6495	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.454%
6496	CHINA MACHINERY	0.001%	97.455%
6497	TODA CORP	0.001%	97.456%
6498	YOKOHAMA REITO	0.001%	97.458%
6499	GINKO INTERNATI	0.001%	97.459%
6500	MALAYSIAN RES C	0.001%	97.460%
6501	DELTA ELECTRONI	0.001%	97.462%
6502	ALPEK SAB	0.001%	97.463%
6503	TOSEI CORP	0.001%	97.464%
6504	FACC AG	0.001%	97.465%
6505	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.467%
6506	TOTETSU KOGYO C	0.001%	97.468%
6507	TOPY INDUSTRIES	0.001%	97.469%
6508	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.471%
6509	DAEWOO ENGINEER	0.001%	97.472%
6510	SUNPLUS TECHNOL	0.001%	97.473%
6511	SOUTHERN CROSS	0.001%	97.475%
6512	INTL NICKEL IND	0.001%	97.476%
6513	NAVITAS LTD	0.001%	97.477%
6514	BIOGAIA AB	0.001%	97.479%
6515	DABUR INDIA LTD	0.001%	97.480%
6516	DAESANG CORP	0.001%	97.481%
6517	UKC HOLDINGS CO	0.001%	97.483%
6518	BR MALLS PARTIC	0.001%	97.484%
6519	HU LANE ASSOCIA	0.001%	97.485%
6520	DE LA RUE	0.001%	97.487%
6521	GRANITE OIL COR	0.001%	97.488%
6522	DAIKYONISHIKAWA	0.001%	97.489%
6523	PRESTIGE ESTATE	0.001%	97.490%
6524	BARNES & NOBLE	0.001%	97.492%
6525	TOX FREE SOLUTI	0.001%	97.493%
6526	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	97.494%
6527	HIQ INTERNATIONAL	0.001%	97.496%
6528	CHINA LILANG LT	0.001%	97.497%
6529	RAISIO YHTYMA O	0.001%	97.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	SEVEN WEST MEDI	0.001%	97.500%
6531	MULTIPLAN EMPRE	0.001%	97.501%
6532	CIMC ENRIC HOLD	0.001%	97.502%
6533	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.504%
6534	NIDEC CORPORATI	0.001%	97.505%
6535	GALATASARAY SPO	0.001%	97.506%
6536	ABOITIZ EQUITY	0.001%	97.508%
6537	SYRAH RESOURCES	0.001%	97.509%
6538	IDFC BANK LTD	0.001%	97.510%
6539	TRISURA GROUP L	0.001%	97.511%
6540	LUXOFT HOLDING	0.001%	97.513%
6541	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.514%
6542	INVESTORS CLOUD	0.001%	97.515%
6543	UNISEM (M) BHD	0.001%	97.517%
6544	ARCELIK AS	0.001%	97.518%
6545	FBD HLDGS	0.001%	97.519%
6546	XO GROUP INC COMMON STOCK USD.01	0.001%	97.521%
6547	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.522%
6548	MATSUI SECURITI	0.001%	97.523%
6549	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.524%
6550	SAETA YIELD SA	0.001%	97.526%
6551	DAH CHONG HONG	0.001%	97.527%
6552	AMOTECH CO LTD	0.001%	97.528%
6553	CELLNEX TELECOM	0.001%	97.530%
6554	DAIKI ALUMINIUM	0.001%	97.531%
6555	ESPRIT HOLDINGS	0.001%	97.532%
6556	STEF-TFE NEW	0.001%	97.534%
6557	MASTERLINK SECS	0.001%	97.535%
6558	TENARIS S.A.	0.001%	97.536%
6559	GUERBET	0.001%	97.537%
6560	LIVZON PHARMACE	0.001%	97.539%
6561	PERUSAHAAN GAS	0.001%	97.540%
6562	RANDON SA IMPL	0.001%	97.541%
6563	AES TIETE ENERG	0.001%	97.543%
6564	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.544%
6565	ITALMOBILIARE S	0.001%	97.545%
6566	GAMEHOST INC	0.001%	97.546%
6567	ACANDO AB	0.001%	97.548%
6568	VILMORIN CLAUSE	0.001%	97.549%
6569	BIOTEST AG	0.001%	97.550%
6570	NATIONAL STORAG	0.001%	97.552%
6571	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.553%
6572	FAMOUS BRANDS L	0.001%	97.554%
6573	PSG GROUP LTD	0.001%	97.555%
6574	FRASERS COMMERC	0.001%	97.557%
6575	HAVELLS INDIA L	0.001%	97.558%
6576	HC INTERNATIONAL	0.001%	97.559%
6577	AICHI STEEL WOR	0.001%	97.561%
6578	GROWTHPOINT PRO	0.001%	97.562%
6579	VILLEROY & BOCH	0.001%	97.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	CANARA BANK	0.001%	97.564%
6581	J TRUST CO. LTD	0.001%	97.566%
6582	NONG SHIM CO	0.001%	97.567%
6583	HIGH ARCTIC ENE	0.001%	97.568%
6584	FUKUI BANK	0.001%	97.570%
6585	KINEPOLIS GROUP	0.001%	97.571%
6586	CHINA MOLYBDENU	0.001%	97.572%
6587	NITTO ELECTRIC	0.001%	97.573%
6588	RESTAURANT BRAN	0.001%	97.575%
6589	TALGO SA	0.001%	97.576%
6590	BREVILLE GROUP	0.001%	97.577%
6591	ZEHNDER GROUP A	0.001%	97.579%
6592	ALTium LTD	0.001%	97.580%
6593	AVEX GROUP HOLD	0.001%	97.581%
6594	BUNKA SHUTTER C	0.001%	97.582%
6595	OCI MATERIALS C	0.001%	97.584%
6596	PAO DE ACUCAR C	0.001%	97.585%
6597	PETRA DIAMONDS	0.001%	97.586%
6598	BK OF NAGOYA	0.001%	97.588%
6599	WIZZ AIR HOLDIN	0.001%	97.589%
6600	KONOIKE TRANSP	0.001%	97.590%
6601	VS INDUSTRY BHD	0.001%	97.591%
6602	5N PLUS INC.	0.001%	97.593%
6603	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.594%
6604	AICHI BANK	0.001%	97.595%
6605	FOCALTECH SYSTE	0.001%	97.596%
6606	ARAKAWA CHEMICA	0.001%	97.598%
6607	GOLDEN EAGLE RE	0.001%	97.599%
6608	BTG PLC	0.001%	97.600%
6609	CHINA SHINEWAY	0.001%	97.601%
6610	RAMAYANA LESTAR	0.001%	97.603%
6611	NORITAKE CO	0.001%	97.604%
6612	GREEN CROSS HLD	0.001%	97.605%
6613	SHIZUOKAGAS CO	0.001%	97.607%
6614	INFRATIL LTD	0.001%	97.608%
6615	ARN MONDADORI E	0.001%	97.609%
6616	METRO AG	0.001%	97.610%
6617	TOCALO CO LTD	0.001%	97.612%
6618	SHIN ZU SHING C	0.001%	97.613%
6619	CHANGYOU.COM LTD ADR ADR	0.001%	97.614%
6620	CHINA ZHEGTONG	0.001%	97.615%
6621	SK GAS	0.001%	97.617%
6622	DONG-A ST CO LT	0.001%	97.618%
6623	SOUTH INDIA BAN	0.001%	97.619%
6624	KPJ HEALTHCARE	0.001%	97.620%
6625	METROPOLITAN BA	0.001%	97.622%
6626	VITTORIA ASSICU	0.001%	97.623%
6627	PT TIMAH TBK	0.001%	97.624%
6628	YELLOW HAT LTD.	0.001%	97.625%
6629	UTD O/S LAND	0.001%	97.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	HI-LEX CORP	0.001%	97.628%
6631	WASHTEC AG	0.001%	97.629%
6632	NEW CHINA LIFE	0.001%	97.630%
6633	FULLTECH FIBER	0.001%	97.632%
6634	TORII PHARM CO	0.001%	97.633%
6635	COLOPL INC	0.001%	97.634%
6636	BANGKOK EXPRESS	0.001%	97.636%
6637	MCJ CO LTD	0.001%	97.637%
6638	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.638%
6639	QL RESOURCES BH	0.001%	97.639%
6640	HAMAKYOREX CO L	0.001%	97.641%
6641	CHAROEN POK PHA	0.001%	97.642%
6642	MARFRIG GLOBAL	0.001%	97.643%
6643	SHIBAURA ELECTR	0.001%	97.644%
6644	PHISON ELECTRON	0.001%	97.646%
6645	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.647%
6646	THULE GROUP AB/	0.001%	97.648%
6647	NICHICON CORP	0.001%	97.649%
6648	CHUBU SHIRYO CO	0.001%	97.651%
6649	KUMIAI CHEM IND	0.001%	97.652%
6650	FAR EAST DEPT	0.001%	97.653%
6651	CENT PATTANA PU	0.001%	97.654%
6652	SKISTAR AB	0.001%	97.656%
6653	CARD FACTORY PL	0.001%	97.657%
6654	RALLYE	0.001%	97.658%
6655	TAIHEI DENGYO	0.001%	97.659%
6656	SAVARIA CORPORA	0.001%	97.661%
6657	DEL FRISCOS RES	0.001%	97.662%
6658	OSAKI ELECTRIC	0.001%	97.663%
6659	SECURITY BANK C	0.001%	97.664%
6660	CORP MOCTEZUMA	0.001%	97.666%
6661	GROUPE CRIT	0.001%	97.667%
6662	LT GROUP INC	0.001%	97.668%
6663	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.669%
6664	SIGURD MICROELE	0.001%	97.671%
6665	QGEP PARTICIPAC	0.001%	97.672%
6666	SUMITOMO TITANI	0.001%	97.673%
6667	ASANUMA CORP	0.001%	97.674%
6668	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.675%
6669	MGM CHINA HLDGS	0.001%	97.677%
6670	BANK OF PHILIPP	0.001%	97.678%
6671	DR.CI:LABO CO L	0.001%	97.679%
6672	IRISH CONTINENT	0.001%	97.680%
6673	FUJI KYUKO CO L	0.001%	97.682%
6674	DATA COMMUNICAT	0.001%	97.683%
6675	LONZA GROUP AG	0.001%	97.684%
6676	PRESSANCE CORPO	0.001%	97.685%
6677	MATAS AS	0.001%	97.687%
6678	GRUPO NUTRESA S	0.001%	97.688%
6679	TV TOKYO HLDG C	0.001%	97.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	CARL ZEISS MEDI	0.001%	97.690%
6681	SHIBUYA KOGYO C	0.001%	97.692%
6682	WASKITA KARYA T	0.001%	97.693%
6683	NEWALTA INC	0.001%	97.694%
6684	JOYFUL HONDA CO	0.001%	97.695%
6685	BENEFIT ONE INC	0.001%	97.697%
6686	BANGKOK DUSIT M	0.001%	97.698%
6687	PRESTIGE INTERN	0.001%	97.699%
6688	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.700%
6689	ACE HARDWARE IN	0.001%	97.701%
6690	Y G-1	0.001%	97.703%
6691	STABILUS SA	0.001%	97.704%
6692	QUALITAS CONTOL	0.001%	97.705%
6693	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.706%
6694	SANKI ENGINEERI	0.001%	97.708%
6695	ARJO AB	0.001%	97.709%
6696	AUSTRALIAN PHAR	0.001%	97.710%
6697	ASAHI CO LTD	0.001%	97.711%
6698	INVOCARE LTD	0.001%	97.712%
6699	SK SECURITIES C	0.001%	97.714%
6700	NOEVIR HOLDINGS	0.001%	97.715%
6701	PASONA GROUP IN	0.001%	97.716%
6702	TA CHEN STAINLE	0.001%	97.717%
6703	STELLA CHEMIFA	0.001%	97.719%
6704	PRUKSA HOLDING	0.001%	97.720%
6705	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.721%
6706	ENERGISA SA	0.001%	97.722%
6707	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.723%
6708	TAIWAN COGENERA	0.001%	97.725%
6709	PIAGGIO	0.001%	97.726%
6710	MARCO POLO DEV	0.001%	97.727%
6711	AEON FANTASY CO	0.001%	97.728%
6712	SYSTEX CORPORAT	0.001%	97.730%
6713	CMK CORP	0.001%	97.731%
6714	PTT PUBLIC COMP	0.001%	97.732%
6715	MIQUEL Y COSTAS	0.001%	97.733%
6716	AKTIA BANK OYJ	0.001%	97.734%
6717	NOVA MEASURING	0.001%	97.736%
6718	MIZUHO FINL GP	0.001%	97.737%
6719	HOTEL SHILLA	0.001%	97.738%
6720	SCHOELLER BLECK	0.001%	97.739%
6721	BELC CO LTD	0.001%	97.741%
6722	INDIA CEMENTS	0.001%	97.742%
6723	NTT URBAN DEVEL	0.001%	97.743%
6724	SURUGA CO LTD	0.001%	97.744%
6725	CULP INC COMMON STOCK USD.05	0.001%	97.745%
6726	AGRANA BETEILIG	0.001%	97.747%
6727	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.748%
6728	EASY BIO INC	0.001%	97.749%
6729	PAB K TJIWI KIM	0.001%	97.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	PLATINUM ASSET	0.001%	97.751%
6731	TON YI CORP	0.001%	97.753%
6732	VETROPACK HOLDI	0.001%	97.754%
6733	NEXEN TIRE CORP	0.001%	97.755%
6734	WARABEYA NICHYI	0.001%	97.756%
6735	COMMUNITY HEALT	0.001%	97.757%
6736	CALLIDUS CAPITA	0.001%	97.759%
6737	LIPPO MALLS IN	0.001%	97.760%
6738	VITAL HEALTHCAR	0.001%	97.761%
6739	OSSTEM IMPLANT	0.001%	97.762%
6740	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	97.764%
6741	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.765%
6742	MESA LABORATORIES INC COMMON STOCK	0.001%	97.766%
6743	GDI PROPERTY GR	0.001%	97.767%
6744	TOWA BANK	0.001%	97.768%
6745	ROBERT WALTERS	0.001%	97.770%
6746	KYOKUYO CO LTD	0.001%	97.771%
6747	NIPPON PILLAR P	0.001%	97.772%
6748	INFRASTRUCTURA	0.001%	97.773%
6749	COAL INDIA LTD	0.001%	97.774%
6750	NESTLE INDIA	0.001%	97.776%
6751	ARB CORP LTD	0.001%	97.777%
6752	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.778%
6753	CVC BRASIL OP A	0.001%	97.779%
6754	TAKASAGO THML E	0.001%	97.780%
6755	ACCORDIA GOLF T	0.001%	97.782%
6756	ARROWHEAD PROR	0.001%	97.783%
6757	UPONOR OYJ	0.001%	97.784%
6758	TEKFEN HOLDING	0.001%	97.785%
6759	HOIST FINANCE A	0.001%	97.786%
6760	GLENMARK PHARM	0.001%	97.788%
6761	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.789%
6762	BRIGHTOIL PETRO	0.001%	97.790%
6763	WISDOM MARINE L	0.001%	97.791%
6764	KONGSBERG AUTOM	0.001%	97.792%
6765	OBEROI REALTY L	0.001%	97.794%
6766	KRESNA	0.001%	97.795%
6767	VT HOLDINGS CO	0.001%	97.796%
6768	GEMTEK TECHNOLO	0.001%	97.797%
6769	ONE HOSPITALITY	0.001%	97.798%
6770	HONGKONG&SHANG	0.001%	97.799%
6771	SCHRODER REAL E	0.001%	97.801%
6772	DANIELI & CO CO	0.001%	97.802%
6773	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.803%
6774	NATIONAL THERMA	0.001%	97.804%
6775	HARASHIN CO LTD	0.001%	97.805%
6776	INWIDO AB	0.001%	97.807%
6777	LEYOU TECHNOLOG	0.001%	97.808%
6778	EUGENE CORP	0.001%	97.809%
6779	HOKUETSU BANK	0.001%	97.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	PROPERTY FOR IN	0.001%	97.811%
6781	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	97.813%
6782	ASTRA AGRO LEST	0.001%	97.814%
6783	ADCOCK INGRAM H	0.001%	97.815%
6784	MEDIA NUSANTARA	0.001%	97.816%
6785	TURKCELL ILETIS	0.001%	97.817%
6786	EUROPCAR GROUPE	0.001%	97.818%
6787	EL PUERTO DE LI	0.001%	97.820%
6788	RADNET INC COMMON STOCK USD.0001	0.001%	97.821%
6789	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.822%
6790	NEO-CHINA GROUP	0.001%	97.823%
6791	TI FINANCIAL HO	0.001%	97.824%
6792	YOROZU CORP	0.001%	97.826%
6793	REPLY SPA	0.001%	97.827%
6794	PETRONAS DAGANG	0.001%	97.828%
6795	SUPER-SOL	0.001%	97.829%
6796	ADANI POWER LTD	0.001%	97.830%
6797	OIL & NATURAL G	0.001%	97.831%
6798	DAKTRONICS INC COMMON STOCK	0.001%	97.833%
6799	GREATVIEW ASEPT	0.001%	97.834%
6800	TIKKURILA OY	0.001%	97.835%
6801	MOTA ENIGL SGPS	0.001%	97.836%
6802	SOILBUILD BUSIN	0.001%	97.837%
6803	RIKEN CORP	0.001%	97.838%
6804	SA SA INTL HLDG	0.001%	97.840%
6805	FIRST REIT	0.001%	97.841%
6806	LONKING HOLDING	0.001%	97.842%
6807	AVEO GROUP	0.001%	97.843%
6808	CEMENTIR S.p.A.	0.001%	97.844%
6809	CLEVO	0.001%	97.846%
6810	BRODRENE HARTMA	0.001%	97.847%
6811	E CL SA	0.001%	97.848%
6812	SKANSKA AB	0.001%	97.849%
6813	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.850%
6814	CORP INMOBILIAR	0.001%	97.851%
6815	JAIPRAKASH ASSO	0.001%	97.853%
6816	SKY NETWORK TEL	0.001%	97.854%
6817	HOKKAIDO ELEC P	0.001%	97.855%
6818	ASCENTIAL PLC	0.001%	97.856%
6819	GODREJ CONSUMER	0.001%	97.857%
6820	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.858%
6821	SINFONIA TECHNO	0.001%	97.860%
6822	CIA SANEAMENTO	0.001%	97.861%
6823	SURTECO SE	0.001%	97.862%
6824	SOL SPA	0.001%	97.863%
6825	LANDEC CORP	0.001%	97.864%
6826	GMO PAYMENT GAT	0.001%	97.865%
6827	RAITO KOGYO CO	0.001%	97.866%
6828	NINTENDO CO	0.001%	97.868%
6829	T-GAIA CORP	0.001%	97.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	YAMAICHI ELECTR	0.001%	97.870%
6831	BANDO CHEMICAL	0.001%	97.871%
6832	FUKUDA CORP	0.001%	97.872%
6833	OKAMOTO INDUSTR	0.001%	97.873%
6834	TRULY INTL HLDG	0.001%	97.875%
6835	HURCO COMPANIES INC COMMON STOCK	0.001%	97.876%
6836	MICHINOKU BANK	0.001%	97.877%
6837	EMPEROR INTL HL	0.001%	97.878%
6838	LG FASHION CORP	0.001%	97.879%
6839	PHOENIX MECANO	0.001%	97.880%
6840	ARGOSY PROPERTY	0.001%	97.881%
6841	SAS AB	0.001%	97.883%
6842	DIXONS CARPHONE	0.001%	97.884%
6843	HANWHA SECS	0.001%	97.885%
6844	TITAN CEMENT CO	0.001%	97.886%
6845	SEWON CELLONTEC	0.001%	97.887%
6846	STS SEMICONDUCT	0.001%	97.888%
6847	ORIENT CORP	0.001%	97.890%
6848	CT ENVIRONMENTA	0.001%	97.891%
6849	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.892%
6850	HIBISCUS PETROL	0.001%	97.893%
6851	PEPTIDREAM INC	0.001%	97.894%
6852	ADITYA BIRLA FA	0.001%	97.895%
6853	TORRENT PHARM	0.001%	97.896%
6854	NISSIN CORP	0.001%	97.898%
6855	SMARTONE TELECO	0.001%	97.899%
6856	SP SETIA	0.001%	97.900%
6857	UNID CO LTD	0.001%	97.901%
6858	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.902%
6859	SUN FRONTIER FU	0.001%	97.903%
6860	COROMANDEL INTL	0.001%	97.904%
6861	MATSUYA FOODS C	0.001%	97.906%
6862	COGOBUY GROUP	0.001%	97.907%
6863	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.908%
6864	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.909%
6865	SHIKOKU CHEMICA	0.001%	97.910%
6866	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.911%
6867	AMERICAS SILVER	0.001%	97.912%
6868	HEADLAM GROUP	0.001%	97.914%
6869	SINOFERT HOLDIN	0.001%	97.915%
6870	TAIWAN LAND DEV	0.001%	97.916%
6871	SAKAI MOVING SE	0.001%	97.917%
6872	HANIL CEMENT MF	0.001%	97.918%
6873	TALK TALK TELEC	0.001%	97.919%
6874	GLORIA MATERIAL	0.001%	97.920%
6875	INPHI CORP COMMON STOCK	0.001%	97.922%
6876	EOH HOLDINGS LT	0.001%	97.923%
6877	PUMA AG	0.001%	97.924%
6878	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.925%
6879	ASSOCD INTL HOT	0.001%	97.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	SCSK CORPORATIO	0.001%	97.927%
6881	HKR INTL LTD	0.001%	97.928%
6882	TRINITY MIRROR	0.001%	97.929%
6883	SENEX ENERGY LT	0.001%	97.931%
6884	IBASE TECHNOLOG	0.001%	97.932%
6885	MAINSTREET EQUI	0.001%	97.933%
6886	VIRTUS HEALTH L	0.001%	97.934%
6887	KESKO OYJ	0.001%	97.935%
6888	NAUTILUS GROUP	0.001%	97.936%
6889	WHARF(HLDGS)	0.001%	97.937%
6890	HANON SYSTEMS	0.001%	97.939%
6891	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.940%
6892	SUMMARECON AGUN	0.001%	97.941%
6893	GURIT HOLDING A	0.001%	97.942%
6894	FRASERS HOSPITA	0.001%	97.943%
6895	AUTOBACS SEVEN	0.001%	97.944%
6896	TONG YANG INV B	0.001%	97.945%
6897	CESC	0.001%	97.946%
6898	TELEFONICA BRASIL ADR ADR	0.001%	97.948%
6899	ANGLO PACIFIC G	0.001%	97.949%
6900	GRUPO SIMEC S.A	0.001%	97.950%
6901	JAHWA ELECTRONI	0.001%	97.951%
6902	JAPARA HEALTHCA	0.001%	97.952%
6903	FUJICCO CO	0.001%	97.953%
6904	PHOTO-ME INTERN	0.001%	97.954%
6905	FIDEA HOLDINGS	0.001%	97.955%
6906	TAIYO INK MFG C	0.001%	97.957%
6907	DEPOMED INC COMMON STOCK	0.001%	97.958%
6908	DISCO CORPORATI	0.001%	97.959%
6909	AUSNUTRIA DAIRY	0.001%	97.960%
6910	AIMS AMP CAPITA	0.001%	97.961%
6911	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.962%
6912	PETRON CORP	0.001%	97.963%
6913	CIA SANEAMENTO	0.001%	97.964%
6914	INFRASTRUCTURE	0.001%	97.965%
6915	CAWACHI LTD	0.001%	97.967%
6916	MAJOR CINEPLEX	0.001%	97.968%
6917	OCEAN YIELD ASA	0.001%	97.969%
6918	CHINA METAL PRO	0.001%	97.970%
6919	GLOBERIDE INC	0.001%	97.971%
6920	OPTO TECH CORPN	0.001%	97.972%
6921	SANOMA OYJ	0.001%	97.973%
6922	VOSSLOH AG	0.001%	97.974%
6923	NORDIC SEMICOND	0.001%	97.975%
6924	SADBHAV ENGINEE	0.001%	97.977%
6925	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.978%
6926	STANDARD LIFE I	0.001%	97.979%
6927	EAGLE INDUSTRY	0.001%	97.980%
6928	CREDIT CORP GRO	0.001%	97.981%
6929	IOI PROPERTIES	0.001%	97.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	TEXHONG TEXTILE	0.001%	97.983%
6931	GP STRATEGIES C	0.001%	97.984%
6932	ARITZIA INC	0.001%	97.985%
6933	TKC CORPORATION	0.001%	97.987%
6934	SURMODICS INC COMMON STOCK USD.05	0.001%	97.988%
6935	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.989%
6936	KOREA GAS CORP	0.001%	97.990%
6937	BIESSE	0.001%	97.991%
6938	YOSHINOYA D&C C	0.001%	97.992%
6939	MARUWA CO LTD	0.001%	97.993%
6940	ELBIT SYSTEMS L	0.001%	97.994%
6941	PREMIER FOODS	0.001%	97.995%
6942	ESPEC CORP	0.001%	97.996%
6943	IPCA LABORATORI	0.001%	97.998%
6944	QAD INC A COMMON STOCK	0.001%	97.999%
6945	STOCK SPIRITS G	0.001%	98.000%
6946	HOOKEE FURNITURE CORP COMMON STOCK	0.001%	98.001%
6947	SHINKONG SYNTH	0.001%	98.002%
6948	COLOUR LIFE SER	0.001%	98.003%
6949	MCMILLAN SHAKES	0.001%	98.004%
6950	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.005%
6951	BEIJER ALMA AB	0.001%	98.006%
6952	O-NET COMMUNICA	0.001%	98.007%
6953	WELCIA HOLDINGS	0.001%	98.009%
6954	SAMYANG HOLDING	0.001%	98.010%
6955	GLOBAL POWER SY	0.001%	98.011%
6956	EUROMONEY INST	0.001%	98.012%
6957	HEINEKEN MALAYS	0.001%	98.013%
6958	TOYO ENG CORP	0.001%	98.014%
6959	YUMESHIN HOLDIN	0.001%	98.015%
6960	JAPAN WOOL TEXT	0.001%	98.016%
6961	MCCARTHY & STON	0.001%	98.017%
6962	BELL AG - REG	0.001%	98.018%
6963	JAPAN PULP & PA	0.001%	98.020%
6964	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.021%
6965	HIMART CO LTD	0.001%	98.022%
6966	YUASA TRADING C	0.001%	98.023%
6967	TRUE NORTH COMM	0.001%	98.024%
6968	CREDITO REAL SA	0.001%	98.025%
6969	POLYTEC HOLDING	0.001%	98.026%
6970	YIEH PHUI ENTS	0.001%	98.027%
6971	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.028%
6972	EHIME BANK	0.001%	98.029%
6973	SINGAPORE FINAN	0.001%	98.030%
6974	MEARS GROUP PLC	0.001%	98.031%
6975	AKKA TECHNOLOGI	0.001%	98.033%
6976	FILINVEST LAND	0.001%	98.034%
6977	ALIANSCE SHOPPI	0.001%	98.035%
6978	TSUKISHIMA KIKA	0.001%	98.036%
6979	AKASTOR ASA	0.001%	98.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	ROAD KING INFRA	0.001%	98.038%
6981	CORP COMERCI SA	0.001%	98.039%
6982	INDIAN BANK	0.001%	98.040%
6983	ISEKI & CO	0.001%	98.041%
6984	METALLURGICAL C	0.001%	98.042%
6985	ASSET MANAGERS	0.001%	98.043%
6986	MINOR INTERNATI	0.001%	98.044%
6987	CADILA HEALTHCA	0.001%	98.046%
6988	TRONC INC COMMON STOCK USD.01	0.001%	98.047%
6989	COLBUN S.A.	0.001%	98.048%
6990	CONTINENTAL HLD	0.001%	98.049%
6991	LAI SUN DEVELOP	0.001%	98.050%
6992	ASKUL	0.001%	98.051%
6993	SRA HOLDINGS IN	0.001%	98.052%
6994	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	98.053%
6995	FIAT CHRYSLER A	0.001%	98.054%
6996	SIIC ENVIRONMEN	0.001%	98.055%
6997	CHOLAMANDALAM I	0.001%	98.056%
6998	DAIICHI KIGENSO	0.001%	98.057%
6999	FINANCIAL PRODU	0.001%	98.058%
7000	SINTOKOGIO	0.001%	98.060%
7001	KVAERNER ASA	0.001%	98.061%
7002	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.062%
7003	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.063%
7004	DASSAULT SYSTEM	0.001%	98.064%
7005	HO BEE INVESTME	0.001%	98.065%
7006	MEDCO ENERGI IN	0.001%	98.066%
7007	SAIBU GAS CO	0.001%	98.067%
7008	BACHEM HLD AG-B	0.001%	98.068%
7009	LING SEN PRECIS	0.001%	98.069%
7010	SCHMOLZ+BICKENB	0.001%	98.070%
7011	LEWIS GROUP LTD	0.001%	98.071%
7012	SHANDONG CHENMI	0.001%	98.072%
7013	ALTRI SGPS S.A.	0.001%	98.073%
7014	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.074%
7015	ELITE SEMICONDU	0.001%	98.076%
7016	ICHIYOSHI SECS	0.001%	98.077%
7017	PARIS ORLEANS S	0.001%	98.078%
7018	CHINA PETROLEUM	0.001%	98.079%
7019	WEYCO GROUP INC	0.001%	98.080%
7020	LOOKERS PLC	0.001%	98.081%
7021	GUANGSHEN RAILW	0.001%	98.082%
7022	ZUG ESTATES HLD	0.001%	98.083%
7023	CONCORD NEW ENE	0.001%	98.084%
7024	HARMONIC INC	0.001%	98.085%
7025	AMTRAN TECHNOLO	0.001%	98.086%
7026	BERJAYA CORPORA	0.001%	98.087%
7027	SIA REIT INC	0.001%	98.088%
7028	ACOM CO	0.001%	98.089%
7029	LEES PHARMACEUT	0.001%	98.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.091%
7031	SPEEDCAST INTL	0.001%	98.093%
7032	Q TECHNOLOGY GR	0.001%	98.094%
7033	KIKKOMAN CORP	0.001%	98.095%
7034	AEROSPACE INDUS	0.001%	98.096%
7035	BES ENGINEERING	0.001%	98.097%
7036	HYUNDAI DS,OLD	0.001%	98.098%
7037	S&T MOTIV CO LT	0.001%	98.099%
7038	DIP CORPORATION	0.001%	98.100%
7039	CERVECERIAS UNI	0.001%	98.101%
7040	TPI POLENE PCL	0.001%	98.102%
7041	Goldcrest Co.,	0.001%	98.103%
7042	KPIT TECHNOLOGI	0.001%	98.104%
7043	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.105%
7044	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.106%
7045	STOBART GROUP L	0.001%	98.107%
7046	MITANI CORP	0.001%	98.108%
7047	YOUNGWON CORP	0.001%	98.109%
7048	HYUNDAI MERCH M	0.001%	98.110%
7049	GLADSTONE COMME	0.001%	98.112%
7050	BW LPG LTD	0.001%	98.113%
7051	DAITO PHARM	0.001%	98.114%
7052	ZAGG INC COMMON STOCK USD.001	0.001%	98.115%
7053	EIS ECZACIBASI	0.001%	98.116%
7054	MERMAID MARINE	0.001%	98.117%
7055	AUSTRALIAN AGRI	0.001%	98.118%
7056	TURKIYE SINAI K	0.001%	98.119%
7057	MIRAMAR HTEL &	0.001%	98.120%
7058	HAP SENG CONSOL	0.001%	98.121%
7059	BRUNEL INTL	0.001%	98.122%
7060	ACCESS CO LTD	0.001%	98.123%
7061	DALRADIAN RESOU	0.001%	98.124%
7062	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.125%
7063	YAMABIKO CORP	0.001%	98.126%
7064	BANK OF CHONGQI	0.001%	98.127%
7065	FORD OTOSAN	0.001%	98.128%
7066	SOLOR A/S	0.001%	98.129%
7067	JIN CO.LTD	0.001%	98.130%
7068	GREATEK ELECTRO	0.001%	98.131%
7069	ASAHI HOLDINGS	0.001%	98.132%
7070	CTI ENGINEERING	0.001%	98.134%
7071	SEAH STEEL	0.001%	98.135%
7072	SUMIDA ELECTRIC	0.001%	98.136%
7073	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.137%
7074	BROOKFIELD REAL	0.001%	98.138%
7075	UNILEVER INDONE	0.001%	98.139%
7076	VALID SOLUCOES	0.001%	98.140%
7077	TOM TAILOR HOLD	0.001%	98.141%
7078	KT SKYLIFE CO L	0.001%	98.142%
7079	DEXCOM INC COMMON STOCK USD.001	0.001%	98.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	TAEKWANG IND CO	0.001%	98.144%
7081	SCANDINAVIAN TO	0.001%	98.145%
7082	HEARTLAND NEW Z	0.001%	98.146%
7083	CHINA SUNTIEN G	0.001%	98.147%
7084	GL EVENTS	0.001%	98.148%
7085	SOITEC	0.001%	98.149%
7086	WCT HOLDINGS BH	0.001%	98.150%
7087	CEMEX LATAM HLD	0.001%	98.151%
7088	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.152%
7089	DAEWOONG CO LTD	0.001%	98.153%
7090	FUJIBO HOLDINGS	0.001%	98.154%
7091	MITSUBOSHI BELT	0.001%	98.155%
7092	IRON BRIDGE RES	0.001%	98.156%
7093	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.157%
7094	PRECIOUS SHIPPI	0.001%	98.158%
7095	WEBJET LTD	0.001%	98.160%
7096	BK OF SAGA	0.001%	98.161%
7097	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.162%
7098	MOTHERSON SUMI	0.001%	98.163%
7099	AMSTERDAM COMMO	0.001%	98.164%
7100	PHOENIX HLDGS L	0.001%	98.165%
7101	KUMHO TIRE CO	0.001%	98.166%
7102	RORZE CORP	0.001%	98.167%
7103	TOKAI RUBBER IN	0.001%	98.168%
7104	CALIX INC COMMON STOCK	0.001%	98.169%
7105	SMI HOLDINGS GR	0.001%	98.170%
7106	FUSO CHEMICAL C	0.001%	98.171%
7107	THAI VEGETABLE	0.001%	98.172%
7108	RADICO KHAITAN	0.001%	98.173%
7109	MEKONOMEN AB	0.001%	98.174%
7110	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.175%
7111	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.176%
7112	DIGI INTL INC	0.001%	98.177%
7113	HUNTER DOUGLAS	0.001%	98.178%
7114	ICHOR HOLDINGS	0.001%	98.179%
7115	MPACT LIMITED	0.001%	98.180%
7116	DATANG INTL POW	0.001%	98.181%
7117	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.182%
7118	BEST WORLD	0.001%	98.183%
7119	NIPPON YUSOKI C	0.001%	98.184%
7120	SAKATA INX CORP	0.001%	98.185%
7121	SYNERGIE	0.001%	98.186%
7122	VECTURA GROUP	0.001%	98.187%
7123	NESTLE MALAY BH	0.001%	98.188%
7124	KYOKUTO BOEKI K	0.001%	98.189%
7125	AEKYUNG PETROCH	0.001%	98.190%
7126	MGI COUTIER	0.001%	98.191%
7127	KOREA KOLMAR CO	0.001%	98.192%
7128	CHAOWEI POWER H	0.001%	98.193%
7129	SANY HEAVY EQUI	0.001%	98.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	KINIK CO	0.001%	98.195%
7131	CENTURIA INDUST	0.001%	98.196%
7132	MODEC INC	0.001%	98.197%
7133	COLTENE HOLDI	0.001%	98.199%
7134	G.U.D. HOLDINGS	0.001%	98.200%
7135	TIAN GE INTERAC	0.001%	98.201%
7136	SHUTTLE INC	0.001%	98.202%
7137	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	98.203%
7138	KURA CORPORATIO	0.001%	98.204%
7139	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.205%
7140	MITSUBISHI STEE	0.001%	98.206%
7141	POLYPLEX THAILA	0.001%	98.207%
7142	AJANTA PHARMA	0.001%	98.208%
7143	COSTAMARE INC	0.001%	98.209%
7144	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.210%
7145	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.211%
7146	HOCHDORF HOLDIN	0.001%	98.212%
7147	CHINA SHENGMU O	0.001%	98.213%
7148	GOLDSUN DEV/CON	0.001%	98.214%
7149	FRANK'S INTERNA	0.001%	98.215%
7150	TOYO CONSTRUCTI	0.001%	98.216%
7151	BK MANDIRI	0.001%	98.217%
7152	TOWNGAS CHINA C	0.001%	98.218%
7153	ORDINA NV	0.001%	98.219%
7154	SIGDO KOPPERS S	0.001%	98.220%
7155	NEPI ROCKCASTLE	0.001%	98.221%
7156	NIPPON THOMPSON	0.001%	98.222%
7157	SCATEC SOLAR AS	0.001%	98.223%
7158	DEBENHAMS	0.001%	98.224%
7159	TA YA ELEC WIR&	0.001%	98.225%
7160	TSUGAMI CORP	0.001%	98.226%
7161	TIME DOTCOM BHD	0.001%	98.227%
7162	XING AG	0.001%	98.228%
7163	HUNG POO CONSTR	0.001%	98.229%
7164	SAGA PLC	0.001%	98.230%
7165	ALONY HETZ	0.001%	98.231%
7166	HOKUTO CORP	0.001%	98.232%
7167	IMMOBILIARE GRA	0.001%	98.233%
7168	VZ HOLDING AG	0.001%	98.234%
7169	ATUL LTD	0.001%	98.235%
7170	ANICOM HOLDINGS	0.001%	98.236%
7171	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.237%
7172	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.238%
7173	SWECO AB	0.001%	98.239%
7174	MOTECH INDUSTRI	0.001%	98.240%
7175	SUNSHINE 10	0.001%	98.241%
7176	NATIONAL GRID P	0.001%	98.242%
7177	TT ELECTRONICS	0.001%	98.243%
7178	TOSHIBA MACHINE	0.001%	98.244%
7179	PCHOME ONLINE I	0.001%	98.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	PROSPERITY REIT	0.001%	98.246%
7181	TIANJIN PORT DE	0.001%	98.247%
7182	CORPORATE TRAVE	0.001%	98.248%
7183	PP LONDON SUMAT	0.001%	98.249%
7184	DOOSAN ENGINE C	0.001%	98.250%
7185	M&A CAPITAL PAR	0.001%	98.251%
7186	VITAL KSK HOLDI	0.001%	98.252%
7187	LIFE CORPORATIO	0.001%	98.253%
7188	UMW OIL & GAS C	0.001%	98.254%
7189	COMPAGNIE DES A	0.001%	98.255%
7190	I.T LIMITED	0.001%	98.256%
7191	BTB REAL ESTATE	0.001%	98.257%
7192	YASUNAGA CORP	0.001%	98.258%
7193	GERDAU SA	0.001%	98.259%
7194	DORIAN LPG LTD	0.001%	98.260%
7195	AUSTAL LTD	0.001%	98.261%
7196	CAMBIAN GROUP P	0.001%	98.262%
7197	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.263%
7198	DELEK GROUP	0.001%	98.264%
7199	H&R GMBH & CO K	0.001%	98.265%
7200	GREAT EASTERN H	0.001%	98.266%
7201	FUJI CO(TOKYO)	0.001%	98.267%
7202	ENAV SPA	0.001%	98.268%
7203	SAKAI CHEMICAL	0.001%	98.269%
7204	AISAN INDUSTRY	0.001%	98.270%
7205	BURSON GROUP LT	0.001%	98.271%
7206	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.272%
7207	HI-P INTERNATIO	0.001%	98.273%
7208	NICHII GAKKAN C	0.001%	98.274%
7209	SUMITOMO SEIKA	0.001%	98.275%
7210	SUN HUNG KAI CO	0.001%	98.276%
7211	HANSOL PAPER CO	0.001%	98.277%
7212	UEM SUNRISE BHD	0.001%	98.278%
7213	DONGFANG ELECT	0.001%	98.279%
7214	UNITECH PRINTED	0.001%	98.280%
7215	KH NEOCHEM CO L	0.001%	98.281%
7216	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.282%
7217	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.283%
7218	GEOX S.P.A.	0.001%	98.284%
7219	KOWLOON DEVMT	0.001%	98.285%
7220	SPH REIT	0.001%	98.286%
7221	GUANGZHOU PHARM	0.001%	98.287%
7222	KUSURI NO AOKI	0.001%	98.288%
7223	RYOSHOKU LTD	0.001%	98.288%
7224	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.289%
7225	GOODBABY INTERN	0.001%	98.290%
7226	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.291%
7227	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	98.292%
7228	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	98.293%
7229	ADVANCED WIRELE	0.001%	98.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	AXT INC COMMON STOCK USD.001	0.001%	98.295%
7231	TAKASAGO INTL C	0.001%	98.296%
7232	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.297%
7233	CMIC HOLDINGS C	0.001%	98.298%
7234	YAKULT HONSHA C	0.001%	98.299%
7235	DIGNITY PLC	0.001%	98.300%
7236	TSUBAKI NAKASHI	0.001%	98.301%
7237	PUNJAB NATIONAL	0.001%	98.302%
7238	TORIDOLL CORPOR	0.001%	98.303%
7239	MOUNT GIBSON IR	0.001%	98.304%
7240	TMAC RESOURCES	0.001%	98.305%
7241	GUOCOLAND LTD	0.001%	98.306%
7242	SANTOS BRASIL P	0.001%	98.307%
7243	MONETA MONEY BA	0.001%	98.308%
7244	MAX CO	0.001%	98.309%
7245	CALBEE INC	0.001%	98.310%
7246	LOTES CO LTD	0.001%	98.311%
7247	AGUAS ANDINAS S	0.001%	98.312%
7248	ELECTRA	0.001%	98.313%
7249	NISHIMATSUYA CH	0.001%	98.314%
7250	ORACLE CORP JAP	0.001%	98.315%
7251	COCA-COLA FEMSA	0.001%	98.316%
7252	mitsui soko co	0.001%	98.317%
7253	GCL NEW ENERGY	0.001%	98.318%
7254	SHIKUN & BINUI	0.001%	98.319%
7255	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.320%
7256	CAPITAL® PRO	0.001%	98.321%
7257	MONTEA SCA	0.001%	98.322%
7258	SHINDENGEN ELEC	0.001%	98.323%
7259	LIEN HWA INDL	0.001%	98.324%
7260	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.325%
7261	TOKYO BROADCAST	0.001%	98.326%
7262	MALAYSIA BUILD	0.001%	98.327%
7263	GRUPO CEMENTOS	0.001%	98.328%
7264	CHINA OVERSEAS	0.001%	98.329%
7265	NETUREN CO	0.001%	98.330%
7266	NETIA SA	0.001%	98.330%
7267	DIC ASSET AG	0.001%	98.331%
7268	DIVI'S LABORATO	0.001%	98.332%
7269	TECNICAS REUNID	0.001%	98.333%
7270	JAPAN MEDICAL D	0.001%	98.334%
7271	KURABO INDUSTRI	0.001%	98.335%
7272	GINTECH ENERGY	0.001%	98.336%
7273	CARMILA SA	0.001%	98.337%
7274	JUSTSYSTEM	0.001%	98.338%
7275	MURRAY & ROBERT	0.001%	98.339%
7276	NVE CORP	0.001%	98.340%
7277	SANSIRI PUBLIC	0.001%	98.341%
7278	NIHON NOHYAKU	0.001%	98.342%
7279	UOA DEVELOPMENT	0.001%	98.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	CLARION CO	0.001%	98.344%
7281	HAKDEX AB	0.001%	98.345%
7282	RETELIT SPA	0.001%	98.346%
7283	MEGACHIPS CORP	0.001%	98.347%
7284	SRI TRANG AGRO	0.001%	98.348%
7285	ROBINSONS RETAI	0.001%	98.349%
7286	METRO PACIFIC I	0.001%	98.350%
7287	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.351%
7288	WESTERN ENERGY	0.001%	98.352%
7289	CANON ELECTRONI	0.001%	98.353%
7290	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.354%
7291	PHIBRO ANIMAL H	0.001%	98.355%
7292	BRUNELLO CUCINE	0.001%	98.356%
7293	CSI PROPERTIES	0.001%	98.356%
7294	NICE INFORMATIO	0.001%	98.357%
7295	CTCI CORP	0.001%	98.358%
7296	YAKUODO CO LTD	0.001%	98.359%
7297	SEASPAN CORP	0.001%	98.360%
7298	TOMSON GROUP	0.001%	98.361%
7299	HYUNDAI HOME SH	0.001%	98.362%
7300	CHONG HONG CONS	0.001%	98.363%
7301	KARUR VYSYA BAN	0.001%	98.364%
7302	NEOWIZ GAMES CO	0.001%	98.365%
7303	SK-ELECTRONICS	0.001%	98.366%
7304	HANDSOME CORP	0.001%	98.367%
7305	DEA CAPITAL SPA	0.001%	98.368%
7306	DAIWA INDUSTRIE	0.001%	98.369%
7307	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.370%
7308	PETROPAVLOVSK	0.001%	98.371%
7309	DYNAPACK INTL T	0.001%	98.372%
7310	STARHUB LIMITED	0.001%	98.373%
7311	ESSENTIAL ENERG	0.001%	98.374%
7312	YURTEC CORPORAT	0.001%	98.375%
7313	KALBE FARMA	0.001%	98.376%
7314	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.377%
7315	UNITED INTL ENT	0.001%	98.377%
7316	SDI CORP	0.001%	98.378%
7317	SENTUL CITY TBK	0.001%	98.379%
7318	AP THAILAND PCL	0.001%	98.380%
7319	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.381%
7320	AGL ENERGY LTD	0.001%	98.382%
7321	PROCTOR&GAMBLE	0.001%	98.383%
7322	TECHNOLOGY ONE	0.001%	98.384%
7323	SEA HOLDINGS LT	0.001%	98.385%
7324	VAISALA	0.001%	98.386%
7325	KUDELSKI S.A.	0.001%	98.387%
7326	LPP SA	0.001%	98.388%
7327	TECHNOPRO HLDGS	0.001%	98.389%
7328	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	98.390%
7329	ATEAM INC	0.001%	98.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	LEXTAR ELECTRON	0.001%	98.392%
7331	SUESS MICRO TEC	0.001%	98.393%
7332	SAMTY CO.LTD.	0.001%	98.394%
7333	TOURISM HOLDING	0.001%	98.395%
7334	CHINA AIRCRAFT	0.001%	98.395%
7335	EIGHTEENTH BANK	0.001%	98.396%
7336	SUNDARAM FINANC	0.001%	98.397%
7337	GLOBAL BRANDS G	0.001%	98.398%
7338	PRESIDENT SECS	0.001%	98.399%
7339	SANDEN CORP	0.001%	98.400%
7340	CAMBRIDGE INDUS	0.001%	98.401%
7341	OITA BANK	0.001%	98.402%
7342	DAE DUCK ELECTR	0.001%	98.403%
7343	CARLSBERG BREWE	0.001%	98.404%
7344	KATAKURA INDS	0.001%	98.405%
7345	CONA RESOURCES	0.001%	98.406%
7346	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.407%
7347	TRANS COSMOS	0.001%	98.408%
7348	SHINNIHON CORP	0.001%	98.409%
7349	KYOEI STEEL LTD	0.001%	98.410%
7350	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.410%
7351	INDOCEMENT TUNG	0.001%	98.411%
7352	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	98.412%
7353	YOMIURI LAND CO	0.001%	98.413%
7354	COSAN LOGISTICA	0.001%	98.414%
7355	INFRASTRUTTURE	0.001%	98.415%
7356	KOBAYASHI PHARM	0.001%	98.416%
7357	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.417%
7358	ODFJELL DRILLIN	0.001%	98.418%
7359	SEMIRARA MINING	0.001%	98.419%
7360	MAYNE PHARMA GR	0.001%	98.420%
7361	CHUGAI PHARM CO	0.001%	98.421%
7362	ECOBALT SOLUTIO	0.001%	98.422%
7363	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.423%
7364	JINDAL SAW LTD	0.001%	98.424%
7365	CMC MAGNETICS C	0.001%	98.424%
7366	METRO HOLDINGS	0.001%	98.425%
7367	FIRST MINING GO	0.001%	98.426%
7368	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.427%
7369	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.428%
7370	DAIRY FARM INTL	0.001%	98.429%
7371	NAMCHOW CHEMICA	0.001%	98.430%
7372	XIABUXIABU CATE	0.001%	98.431%
7373	MANILA ELECTRIC	0.001%	98.432%
7374	GPO AEROPORTUAR	0.001%	98.433%
7375	TICON INDUSTRIA	0.001%	98.434%
7376	VERA BRADLEY INC COMMON STOCK	0.001%	98.435%
7377	LINX SA	0.001%	98.436%
7378	ADVAN CO LTD	0.001%	98.436%
7379	IMAGICA ROBOT H	0.001%	98.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	FRONTLINE LTD/B	0.001%	98.438%
7381	BANK JABAR BANT	0.001%	98.439%
7382	LOTTE CONFECT	0.001%	98.440%
7383	ADANI TRANSMISS	0.001%	98.441%
7384	BROWN (N) GROUP	0.001%	98.442%
7385	EVEN CONSTRUCTO	0.001%	98.443%
7386	BANCO DAVIVIEND	0.001%	98.444%
7387	HIBIYA ENGINEER	0.001%	98.445%
7388	BANKINTER SA	0.001%	98.446%
7389	CEDAR WOODS PRO	0.001%	98.447%
7390	NITTA CORP	0.001%	98.447%
7391	FORMULA SYST(19	0.001%	98.448%
7392	SINARMAS LAND	0.001%	98.449%
7393	COSTA GROUP HOL	0.001%	98.450%
7394	TELESITES SAB D	0.001%	98.451%
7395	CIA DE DIST INT	0.001%	98.452%
7396	U-MING MARINE	0.001%	98.453%
7397	PARCO CO	0.001%	98.454%
7398	BORUSSIA DORTMU	0.001%	98.455%
7399	CARNIVAL GROUP	0.001%	98.456%
7400	GREAT LAKES DRE	0.001%	98.457%
7401	NIPPON KINZOKU	0.001%	98.458%
7402	GENESIS ENERGY	0.001%	98.458%
7403	TOLI CORP	0.001%	98.459%
7404	CRAFT BREWERS A	0.001%	98.460%
7405	RAFFLES MEDICAL	0.001%	98.461%
7406	POLLARD BANKNOT	0.001%	98.462%
7407	KAGA ELECTRONIC	0.001%	98.463%
7408	UNITED SPIRITS	0.001%	98.464%
7409	CNA GR PHAR	0.001%	98.465%
7410	CHAUN-CHOUNG TE	0.001%	98.466%
7411	SHOEI CO LTD	0.001%	98.467%
7412	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.468%
7413	PANDA GREEN ENE	0.001%	98.468%
7414	TIM PARTICIPACOES SA ADR ADR	0.001%	98.469%
7415	COMMUNISIS PLC	0.001%	98.470%
7416	FUJI CORP LTD/O	0.001%	98.471%
7417	TYC BROTHER IND	0.001%	98.472%
7418	YAMAZEN CORPORA	0.001%	98.473%
7419	NAMYANG DAIRY P	0.001%	98.474%
7420	BRITISH AMERICA	0.001%	98.475%
7421	PETRONAS GAS	0.001%	98.476%
7422	MILBON CO	0.001%	98.477%
7423	STAR ASIAN INVE	0.001%	98.477%
7424	REGAL HOTELS IN	0.001%	98.478%
7425	JSP CORP	0.001%	98.479%
7426	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.480%
7427	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.481%
7428	DENYO CO	0.001%	98.482%
7429	HARTALEGA HOLDI	0.001%	98.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	WINMARK CORP COMMON STOCK	0.001%	98.484%
7431	HIRATA TECHNICA	0.001%	98.485%
7432	SYMPHONY HLDGS	0.001%	98.486%
7433	GPO DE INVERSIO	0.001%	98.486%
7434	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.487%
7435	OPAP SA	0.001%	98.488%
7436	ALUPAR INVEST S	0.001%	98.489%
7437	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.490%
7438	ROKKO BUTTER CO	0.001%	98.491%
7439	TOHO TITANIUM C	0.001%	98.492%
7440	VALUETRONICS HL	0.001%	98.493%
7441	SIPEF(PLANT FIN	0.001%	98.494%
7442	ADLER REAL ESTA	0.001%	98.494%
7443	HORNBACH BAUMAR	0.001%	98.495%
7444	PULSE SEISMIC	0.001%	98.496%
7445	ALPHA & OMEGA S	0.001%	98.497%
7446	YOUNG POONG COR	0.001%	98.498%
7447	ALPIQ HOLDING A	0.001%	98.499%
7448	RHEON AUTO MACH	0.001%	98.500%
7449	EMERALD EXPOSIT	0.001%	98.501%
7450	OOH!MEDIA LTD	0.001%	98.502%
7451	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.502%
7452	KYUNG DONG	0.001%	98.503%
7453	LAYNE CHRISTENS	0.001%	98.504%
7454	ACTRON TECHNOLO	0.001%	98.505%
7455	MORGAN SINDALL	0.001%	98.506%
7456	CGN MEIYA POWER	0.001%	98.507%
7457	JASA MARGA	0.001%	98.508%
7458	TAIWAN SECOM	0.001%	98.509%
7459	DUNI AB	0.001%	98.510%
7460	HOTELES CITY EX	0.001%	98.510%
7461	AKSA AKRILIK KI	0.001%	98.511%
7462	CHINA STEEL CHE	0.001%	98.512%
7463	F&A AQUA HOLDIN	0.001%	98.513%
7464	HI SUN TECH CHI	0.001%	98.514%
7465	OKAMURA CORP	0.001%	98.515%
7466	KASAI KOGYO CO	0.001%	98.516%
7467	GULLIVER INTERN	0.001%	98.517%
7468	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.518%
7469	mitsui HOME CO	0.001%	98.518%
7470	STAR MICRONICS	0.001%	98.519%
7471	INGENIA COMMUNI	0.001%	98.520%
7472	UNIVERSAL CEMEN	0.001%	98.521%
7473	ENVESTNET INC COMMON STOCK	0.001%	98.522%
7474	ORION CORP	0.001%	98.523%
7475	SILICONWARE PRE	0.001%	98.524%
7476	EIZO NANA0 CORP	0.001%	98.525%
7477	DAI NIPPON TORY	0.001%	98.526%
7478	MAN SE	0.001%	98.526%
7479	DEVELOPMENT SEC	0.001%	98.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	SMA SOLAR TECHN	0.001%	98.528%
7481	NORDEX AG	0.001%	98.529%
7482	MIKUNI CORP	0.001%	98.530%
7483	MCBRIDE PLC	0.001%	98.531%
7484	MAIRE TECNIMONT	0.001%	98.532%
7485	SANYANGIndustr	0.001%	98.533%
7486	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.533%
7487	QUALITY HOUSES	0.001%	98.534%
7488	CHLITINA HOLDIN	0.001%	98.535%
7489	BHARTI INFRATEL	0.001%	98.536%
7490	AJ RENT CAR	0.001%	98.537%
7491	CENTRAL CHINA R	0.001%	98.538%
7492	SPCG	0.001%	98.539%
7493	TOKAI CORP/GIFU	0.001%	98.540%
7494	NIPPON CHEM IND	0.001%	98.540%
7495	ORANGE POLSKA	0.001%	98.541%
7496	CHINA OIL & GAS	0.001%	98.542%
7497	PERSEUS MINING	0.001%	98.543%
7498	FREIGHTWAYS LTD	0.001%	98.544%
7499	DAEHAN FLOUR MI	0.001%	98.545%
7500	ELECOM CO LTD	0.001%	98.546%
7501	TEAM INC	0.001%	98.547%
7502	YOUNGTEK ELECTR	0.001%	98.547%
7503	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.548%
7504	XINGDA INTERNAT	0.001%	98.549%
7505	DHT HOLDINGS IN	0.001%	98.550%
7506	HUADIAN POWER I	0.001%	98.551%
7507	MITAC HOLDINGS	0.001%	98.552%
7508	MK ELECTRON	0.001%	98.553%
7509	PEGASUS SEWING	0.001%	98.553%
7510	FINOLEX CABLES	0.001%	98.554%
7511	CHINA SINGYES S	0.001%	98.555%
7512	MUNKSJO OYJ	0.001%	98.556%
7513	PROMOTORA DE IN	0.001%	98.557%
7514	HANWHA NON-LIFE	0.001%	98.558%
7515	CHIYODA INTEGRE	0.001%	98.559%
7516	BATA INDIA LTD	0.001%	98.560%
7517	JAC RECRUITMENT	0.001%	98.560%
7518	ADHI KARYA PERS	0.001%	98.561%
7519	B&B TOOLS AB	0.001%	98.562%
7520	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.563%
7521	RIDLEY CORP LTD	0.001%	98.564%
7522	METAIR INVESTME	0.001%	98.565%
7523	E-COMMODITIES H	0.001%	98.566%
7524	AXACTOR AB	0.001%	98.566%
7525	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.567%
7526	ELITEGROUP COMP	0.001%	98.568%
7527	FAR EAST HOSPIT	0.001%	98.569%
7528	CROSS-HARBOUR H	0.001%	98.570%
7529	INTOPS CO	0.001%	98.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	LAND MARK OPTOE	0.001%	98.572%
7531	WING ON CO INT	0.001%	98.572%
7532	MARUWA UNYU	0.001%	98.573%
7533	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.574%
7534	SUPERBLOCK PCL	0.001%	98.575%
7535	COSMO LADY CHIN	0.001%	98.576%
7536	MELISRON LTD	0.001%	98.577%
7537	STARZEN CO LTD	0.001%	98.578%
7538	TENMA CORPORATI	0.001%	98.578%
7539	ELECNOR SA	0.001%	98.579%
7540	SEIKITOKYU KOGY	0.001%	98.580%
7541	SOLIUM CAPITAL	0.001%	98.581%
7542	TRANCOM CO, LTD	0.001%	98.582%
7543	GOLD CIRCUIT EL	0.001%	98.583%
7544	DAI-DAN CO	0.001%	98.584%
7545	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.585%
7546	INSULET CORP	0.001%	98.585%
7547	TECHNOGYM SPA	0.001%	98.586%
7548	NITTETSU MINING	0.001%	98.587%
7549	SAWIT SUMBERMAS	0.001%	98.588%
7550	BRF SA	0.001%	98.589%
7551	SINON CORP	0.001%	98.590%
7552	DEUTSCHE BANK M	0.001%	98.590%
7553	SEKISUI JUSHI C	0.001%	98.591%
7554	INTERNATIONAL M	0.001%	98.592%
7555	CARLIT HOLDINGS	0.001%	98.593%
7556	RH COMMON STOCK USD.0001	0.001%	98.594%
7557	CONCENTRADORA	0.001%	98.595%
7558	RYOYO ELECTRO C	0.001%	98.596%
7559	RAYMOND LTD	0.001%	98.596%
7560	TONGYANG LIFE I	0.001%	98.597%
7561	ICOM INCORPORAT	0.001%	98.598%
7562	OSJB HOLDINGS C	0.001%	98.599%
7563	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.600%
7564	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.601%
7565	ACTER CO LTD	0.001%	98.602%
7566	TOKYO ENERGY&SY	0.001%	98.602%
7567	DILIP BUILD	0.001%	98.603%
7568	NIPPON DENKO CO	0.001%	98.604%
7569	SUNGWOO HITECH	0.001%	98.605%
7570	HISAKA WORKS LT	0.001%	98.606%
7571	XXL ASA	0.001%	98.607%
7572	HYUNDAI ROTEM C	0.001%	98.607%
7573	WINCANTON	0.001%	98.608%
7574	O-BANK CO LTD	0.001%	98.609%
7575	SOLAR APPLIED M	0.001%	98.610%
7576	PIERRE & VACANC	0.001%	98.611%
7577	LC CORP S.A.	0.001%	98.612%
7578	MASISA SA	0.001%	98.613%
7579	ASCENDAS HOSPIT	0.001%	98.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	IGB REAL ESTATE	0.001%	98.614%
7581	STHREE	0.001%	98.615%
7582	FURUKAWA BATTER	0.001%	98.616%
7583	NOVATEK OAO	0.001%	98.617%
7584	ABLYNX NV	0.001%	98.618%
7585	TAI CHEUNG HLDG	0.001%	98.618%
7586	COMPANHIA DE GA	0.001%	98.619%
7587	FRENCKEN GROUP	0.001%	98.620%
7588	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.621%
7589	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.622%
7590	SEAH BESTEEL CO	0.001%	98.623%
7591	SAMYANG CORP	0.001%	98.623%
7592	DARFON ELECTRON	0.001%	98.624%
7593	MULTIPLUS SA	0.001%	98.625%
7594	TEIKOKU SEN-I C	0.001%	98.626%
7595	WIJAYA KARYA	0.001%	98.627%
7596	KATHMANDU HOLDI	0.001%	98.628%
7597	KOMERCNI BANKA	0.001%	98.629%
7598	MAH SING GROUP	0.001%	98.629%
7599	AMER SOFTWARE I	0.001%	98.630%
7600	ORIOLA-KD CORP	0.001%	98.631%
7601	WOCKHARDT LIMIT	0.001%	98.632%
7602	XIAMEN INTL POR	0.001%	98.633%
7603	HIRATA CORP	0.001%	98.634%
7604	KEPPEL INFRASTR	0.001%	98.634%
7605	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.635%
7606	SIMMTECH CO LTD	0.001%	98.636%
7607	KARNATAKA BANK	0.001%	98.637%
7608	D-LINK	0.001%	98.638%
7609	SHOUGANG CNCRD	0.001%	98.639%
7610	MITO SECURITIES	0.001%	98.639%
7611	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	98.640%
7612	GLOBAL MEDIACOM	0.001%	98.641%
7613	ALTEK CORP	0.001%	98.642%
7614	NICHIREKI CO LT	0.001%	98.643%
7615	ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01	0.001%	98.643%
7616	SCANDI STANDARD	0.001%	98.644%
7617	RIKEN VITAMIN C	0.001%	98.645%
7618	STEINHOFF INTER	0.001%	98.646%
7619	TAIFLEX SCIENTI	0.001%	98.647%
7620	EREX CO LTD	0.001%	98.648%
7621	SWANCOR	0.001%	98.648%
7622	KRBL LTD	0.001%	98.649%
7623	AOI ELECTRONICS	0.001%	98.650%
7624	SL CORP	0.001%	98.651%
7625	ENEL AMERICAS S	0.001%	98.652%
7626	SANKYO TATEYAMA	0.001%	98.653%
7627	DAISO CO	0.001%	98.653%
7628	KONGSBERG GRUPP	0.001%	98.654%
7629	WELSPUN INDIA L	0.001%	98.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	MENORA MIVTACHI	0.001%	98.656%
7631	FOLKESTONE EDU	0.001%	98.657%
7632	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.658%
7633	DAEWON PHARMACE	0.001%	98.658%
7634	SHINKO PLANTECH	0.001%	98.659%
7635	AMBARELLA INC	0.001%	98.660%
7636	BELLEVUE GROUP	0.001%	98.661%
7637	BROADLEAF CO LT	0.001%	98.662%
7638	ZALANDO SE	0.001%	98.662%
7639	AFFICHAGE HOLDI	0.001%	98.663%
7640	KAMEI CORP	0.001%	98.664%
7641	ULTRA TECH CEMC	0.001%	98.665%
7642	NIPPON ROAD CO	0.001%	98.666%
7643	SILICON INTEG S	0.001%	98.667%
7644	DELTA DUNIA PET	0.001%	98.667%
7645	WILH. WILHELMSE	0.001%	98.668%
7646	RANK GROUP PLC	0.001%	98.669%
7647	ENPLAS CORP	0.001%	98.670%
7648	ASPEED TECHNOLO	0.001%	98.671%
7649	SK TELECOM ADR	0.001%	98.672%
7650	FUJI SOFT ABC	0.001%	98.672%
7651	SBW	0.001%	98.673%
7652	ENERCHINA HOLDI	0.001%	98.674%
7653	VITROLIFE AB	0.001%	98.675%
7654	PAN INTL INDL	0.001%	98.676%
7655	KONISHI CO LTD	0.001%	98.676%
7656	DONGWONIndustr	0.001%	98.677%
7657	NAMURA SHIPBUIL	0.001%	98.678%
7658	VAN LANSCHOT NV	0.001%	98.679%
7659	CORFICOLOMBIANA	0.001%	98.680%
7660	SHINKO SHOJI CO	0.001%	98.681%
7661	COLLINS FOOD LT	0.001%	98.681%
7662	TIPP24 SE	0.001%	98.682%
7663	DONG-A SOCIO	0.001%	98.683%
7664	MARATHON GOLD C	0.001%	98.684%
7665	ORACLE FIN SERV	0.001%	98.685%
7666	UNITIL CORP COMMON STOCK	0.001%	98.685%
7667	CCC SA	0.001%	98.686%
7668	DOOSAN BOBCAT I	0.001%	98.687%
7669	FUNAI ELECTRIC	0.001%	98.688%
7670	CLAS OHLSON AB	0.001%	98.689%
7671	LOTTE NON-LIFE	0.001%	98.690%
7672	PENDRAGON PLC	0.001%	98.690%
7673	MICO LTD	0.001%	98.691%
7674	ALLIED PROPRTI	0.001%	98.692%
7675	POSCO CHEMTECH	0.001%	98.693%
7676	FALCK RENEWABLE	0.001%	98.694%
7677	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.694%
7678	YG ENTERTAINMEN	0.001%	98.695%
7679	FARGLORY LAND D	0.001%	98.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	XXENTRIA TECHNO	0.001%	98.697%
7681	NAMHAE CHEMICAL	0.001%	98.698%
7682	INTERVEST OFFIC	0.001%	98.698%
7683	TOBISHIMA CORP	0.001%	98.699%
7684	TONG HSING ELEC	0.001%	98.700%
7685	CARE PROPERTY I	0.001%	98.701%
7686	KUO TOONG INTER	0.001%	98.702%
7687	FORUS S.A.	0.001%	98.702%
7688	SFA ENGINEERING	0.001%	98.703%
7689	PHILIPPINE NATL	0.001%	98.704%
7690	BORYSZEW SA	0.001%	98.705%
7691	ALAM SUTERA REA	0.001%	98.706%
7692	BEIJING GAS BLU	0.001%	98.707%
7693	GREE INC	0.001%	98.707%
7694	CENTURY TEXT &	0.001%	98.708%
7695	MERITZ FINANCIA	0.001%	98.709%
7696	SILVER GRANT IN	0.001%	98.710%
7697	GMR INFRASTRUCT	0.001%	98.711%
7698	HARIM CO LTD	0.001%	98.711%
7699	ORASCOM DEVELOP	0.001%	98.712%
7700	ECO WORLD DEVL	0.001%	98.713%
7701	SHW AG	0.001%	98.714%
7702	ASIA VITAL COMP	0.001%	98.715%
7703	GRUPO SECURITY	0.001%	98.715%
7704	GATEWAY LIFESTY	0.001%	98.716%
7705	MIDAS HLDGS	0.001%	98.717%
7706	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.718%
7707	BULTEN AB	0.001%	98.719%
7708	GEORGE KENT MAL	0.001%	98.719%
7709	JUNGFRAUBAHN HL	0.001%	98.720%
7710	TCL MULTIMEDIA	0.001%	98.721%
7711	KNOW IT AB	0.001%	98.722%
7712	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.723%
7713	FLYTECH TECHNOL	0.001%	98.723%
7714	CITY UNION BANK	0.001%	98.724%
7715	ADVA AG	0.001%	98.725%
7716	KP TISSUE INC	0.001%	98.726%
7717	HOWA MACHINERY	0.001%	98.727%
7718	PANIN FINANCIAL	0.001%	98.727%
7719	CHINESE ESTATES	0.001%	98.728%
7720	SKANDIABANKEN A	0.001%	98.729%
7721	CATHEDRAL ENERG	0.001%	98.730%
7722	KAS BANK	0.001%	98.731%
7723	OXFORD INSTRUME	0.001%	98.731%
7724	SOCIEDAD MATRIZ	0.001%	98.732%
7725	SUNDRAM FASTNER	0.001%	98.733%
7726	KOH YOUNG TECHN	0.001%	98.734%
7727	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.735%
7728	GRUPO INDUSTRIA	0.001%	98.735%
7729	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	GET NICE HOLDIN	0.001%	98.737%
7731	TRANSACTION CAP	0.001%	98.738%
7732	NIPPON BEET SUG	0.001%	98.738%
7733	MONOGATARI CORP	0.001%	98.739%
7734	GALAXY RESOURCE	0.001%	98.740%
7735	ESTIA HELATH LT	0.001%	98.741%
7736	SESA SPA	0.001%	98.742%
7737	EIKEN CHEMICAL	0.001%	98.742%
7738	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.743%
7739	HOCHIKI CORPORA	0.001%	98.744%
7740	FERROLIGAS FERB	0.001%	98.745%
7741	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.746%
7742	UNIDEN CORP	0.001%	98.746%
7743	BEC WORLD PUBLI	0.001%	98.747%
7744	HUDACO INDUSTRI	0.001%	98.748%
7745	JAPAN MATERIAL	0.001%	98.749%
7746	CHUNG HUNG STEE	0.001%	98.750%
7747	EMPRESA NACIONA	0.001%	98.750%
7748	PLENUS CO	0.001%	98.751%
7749	CELLCOM ISRAEL	0.001%	98.752%
7750	LIVART CO LTD	0.001%	98.753%
7751	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.753%
7752	HOTAI MOTOR CO	0.001%	98.754%
7753	MIMASU SEMICOND	0.001%	98.755%
7754	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.756%
7755	BANK COOP AG	0.001%	98.757%
7756	FEDERAL CORP	0.001%	98.757%
7757	ROO HSING	0.001%	98.758%
7758	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.759%
7759	ETALON GROUP-GD	0.001%	98.760%
7760	MERCURIES & ASS	0.001%	98.761%
7761	PARK ELECTROCHE	0.001%	98.761%
7762	FUDO CONSTRUCTI	0.001%	98.762%
7763	METALS X LTD	0.001%	98.763%
7764	HB TECHNOLOGY C	0.001%	98.764%
7765	GURUNAVI INC	0.001%	98.764%
7766	CONSORCIO ARA S	0.001%	98.765%
7767	PARTRON CO LTD	0.001%	98.766%
7768	BESALCO SA	0.001%	98.767%
7769	LIMELIGHT NETW	0.001%	98.768%
7770	MOBILEONE LTD.	0.001%	98.768%
7771	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.769%
7772	STRAUSS GROUP L	0.001%	98.770%
7773	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.771%
7774	HINOKIYA	0.001%	98.772%
7775	XERO LIMITED	0.001%	98.772%
7776	LITE-ON SEMICON	0.001%	98.773%
7777	VOYAGE GROUP IN	0.001%	98.774%
7778	COOPER ENERGY L	0.001%	98.775%
7779	METAWATER CO LT	0.001%	98.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	ONE LIBERTY PRO	0.001%	98.776%
7781	KOZA ANADOLU ME	0.001%	98.777%
7782	AUBAY	0.001%	98.778%
7783	TELENAV INC COMMON STOCK USD.001	0.001%	98.778%
7784	MOMENTUM GROUP	0.001%	98.779%
7785	NIPPON PISTON R	0.001%	98.780%
7786	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.781%
7787	IDI INSURANCE C	0.001%	98.782%
7788	CHINA AEROSPACE	0.001%	98.782%
7789	OKURA INDUSTRIA	0.001%	98.783%
7790	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.784%
7791	KYUNG DONG NAVI	0.001%	98.785%
7792	PC JEWELLER LIM	0.001%	98.785%
7793	JK TYRE & INDUS	0.001%	98.786%
7794	AICHI CORPORATI	0.001%	98.787%
7795	RELIANCE ENERGY	0.001%	98.788%
7796	BANGKOK CHAIN H	0.001%	98.789%
7797	ATRIUM LJUNGBER	0.001%	98.789%
7798	TATA COMMUNICAT	0.001%	98.790%
7799	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.791%
7800	HIDAY HIDAKA CO	0.001%	98.792%
7801	ZOOPLA PROPERTY	0.001%	98.792%
7802	WILH WILHELMOSEN	0.001%	98.793%
7803	TRUST TECH INC	0.001%	98.794%
7804	THINKWARE SYSTE	0.001%	98.795%
7805	NISSHA PRINTING	0.001%	98.795%
7806	RELIANCE CAPITA	0.001%	98.796%
7807	MASON FINANCIAL	0.001%	98.797%
7808	PAL CO LTD	0.001%	98.798%
7809	BOUSTEAD HLDGS	0.001%	98.798%
7810	RHI MAGNESITA N	0.001%	98.799%
7811	S1 CORP	0.001%	98.800%
7812	UMH PROP INC	0.001%	98.801%
7813	SIOEN INDUSTRIE	0.001%	98.802%
7814	PACK CORP	0.001%	98.802%
7815	KAJARIA CERAMIC	0.001%	98.803%
7816	SHIBAURA MECHAT	0.001%	98.804%
7817	CITY LODGE HOTE	0.001%	98.805%
7818	WISOL CO LTD	0.001%	98.805%
7819	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.806%
7820	DSP GROUP INC	0.001%	98.807%
7821	TUNG THIH ELECT	0.001%	98.808%
7822	EVERLIGHT CHEMI	0.001%	98.808%
7823	DENKI KOGYO CO	0.001%	98.809%
7824	SHINSHO CORP	0.001%	98.810%
7825	KAMEDA SEIKA CO	0.001%	98.811%
7826	WHAN IN PHARMAC	0.001%	98.811%
7827	YASHILI INTL HL	0.001%	98.812%
7828	DOF ASA	0.001%	98.813%
7829	TONAMI HOLDINGS	0.001%	98.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	TAKE AND GIVE	0.001%	98.814%
7831	PALFINGER AG	0.001%	98.815%
7832	GS GLOBAL CORP	0.001%	98.816%
7833	DAIICHI JITSUGY	0.001%	98.817%
7834	MEDICLINIC INTE	0.001%	98.818%
7835	Technopolis Oyj	0.001%	98.818%
7836	MBK PCL	0.001%	98.819%
7837	ICHINEN CO LTD	0.001%	98.820%
7838	INOVALIS REAL E	0.001%	98.821%
7839	SOGO MEDICAL CO	0.001%	98.821%
7840	HIOKI EE CORP	0.001%	98.822%
7841	SCANDIC HOTELS	0.001%	98.823%
7842	KOMATSU SEIREN	0.001%	98.824%
7843	NRW HOLDINGS LT	0.001%	98.824%
7844	INNOTECH CORP	0.001%	98.825%
7845	UMW HLDGS BERHA	0.001%	98.826%
7846	SPRINGLAND INTE	0.001%	98.827%
7847	STOLT-NIELSEN L	0.001%	98.827%
7848	361 DEGREES INT	0.001%	98.828%
7849	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.829%
7850	EMPEROR CAPITAL	0.001%	98.830%
7851	TEKKEN CORP	0.001%	98.830%
7852	CHINA BANKING C	0.001%	98.831%
7853	STRIDE STAPLED	0.001%	98.832%
7854	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.833%
7855	PACT GROUP HOLD	0.001%	98.833%
7856	ORIENTAL WATCH	0.001%	98.834%
7857	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.835%
7858	CELSIA SA ESP	0.001%	98.836%
7859	HODOGAYA CHEMIC	0.001%	98.836%
7860	GENTING PLANTA	0.001%	98.837%
7861	EMBRAER SA SPON ADR ADR	0.001%	98.838%
7862	HANMI PHARM CO	0.001%	98.838%
7863	ALE PROPERTY TR	0.001%	98.839%
7864	CENTURIA METROP	0.001%	98.840%
7865	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.841%
7866	CITY OFFICE REI	0.001%	98.841%
7867	AARTI INDS	0.001%	98.842%
7868	TYMAN PLC	0.001%	98.843%
7869	DEPO AUTO PARTS	0.001%	98.844%
7870	KINDOM CONSTRUC	0.001%	98.844%
7871	INAGEYA CO LTD	0.001%	98.845%
7872	SIAM CITY CEMEN	0.001%	98.846%
7873	TCI CO LTD	0.001%	98.847%
7874	F-TECH INC	0.001%	98.847%
7875	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.848%
7876	SCIENTEX BERHAD	0.001%	98.849%
7877	GLAXOSMITHKLINE	0.001%	98.850%
7878	BANK HANDLOWY W	0.001%	98.850%
7879	NAVIGATOR GLOBA	0.001%	98.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	ANANDA DEVELOPM	0.001%	98.852%
7881	NICE HOLDINGS C	0.001%	98.853%
7882	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.853%
7883	SAKAI HEAVY IND	0.001%	98.854%
7884	TOENEC CORP	0.001%	98.855%
7885	HOLTEK SEMICOND	0.001%	98.855%
7886	SIERRA BANCORP COMMON STOCK	0.001%	98.856%
7887	PARTNER COMMUNI	0.001%	98.857%
7888	CALIDA HLDG	0.001%	98.858%
7889	CHINA WATER IND	0.001%	98.858%
7890	SMK CORP	0.001%	98.859%
7891	SOLOCAL GROUP	0.001%	98.860%
7892	DAIKOKUTENBUSSA	0.001%	98.861%
7893	BASTIDE LE CONF	0.001%	98.861%
7894	AKEBONO BRAKE I	0.001%	98.862%
7895	TOKUSHU TOKAI H	0.001%	98.863%
7896	ELETROPAULO MET	0.001%	98.864%
7897	INFOCOM CORP	0.001%	98.864%
7898	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.865%
7899	ROLAND DG CORP	0.001%	98.866%
7900	CHINA RESOURCES	0.001%	98.867%
7901	APN OUTDOOR GRO	0.001%	98.867%
7902	RICH DEVELOPMEN	0.001%	98.868%
7903	YOTAI REF	0.001%	98.869%
7904	KWS SAAT AG	0.001%	98.869%
7905	VILLA WORLD LTD	0.001%	98.870%
7906	ELETROBRAS COMM	0.001%	98.871%
7907	TOWA CORP	0.001%	98.872%
7908	ATRIUM EUROPEAN	0.001%	98.872%
7909	GUJARAT GAS LTD	0.001%	98.873%
7910	REGAL REIT	0.001%	98.874%
7911	ECORODOVIAS INF	0.001%	98.875%
7912	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.875%
7913	STERLITE TECHNO	0.001%	98.876%
7914	HT&E LTD	0.001%	98.877%
7915	KENTUCKY FRIED	0.001%	98.877%
7916	LECTRA SYSTEMES	0.001%	98.878%
7917	CHIMEI MATERIAL	0.001%	98.879%
7918	NATIONAL ALUMIN	0.001%	98.880%
7919	EH1 CAR SERVICES SPON ADR ADR USD.001	0.001%	98.880%
7920	YINSON HOLDINGS	0.001%	98.881%
7921	NUFLARE TECHNOL	0.001%	98.882%
7922	JEOL	0.001%	98.883%
7923	STARTS PROCEED	0.001%	98.883%
7924	ITOCHU SHOKUHIN	0.001%	98.884%
7925	ANEST IWATA COR	0.001%	98.885%
7926	TOYO TANSO CO L	0.001%	98.885%
7927	MATRIX	0.001%	98.886%
7928	NOHMI BOSAI	0.001%	98.887%
7929	CO-TECH	0.001%	98.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	PACC OFFSHORE S	0.001%	98.888%
7931	KEC INTERNATION	0.001%	98.889%
7932	AJISEN CHINA HO	0.001%	98.890%
7933	YOUNGONE CORP	0.001%	98.891%
7934	INTAGE INC	0.001%	98.891%
7935	SUNG KWANG BEND	0.001%	98.892%
7936	HMC INVESTMENT	0.001%	98.893%
7937	CHN INTL CAP (H	0.001%	98.893%
7938	FIRST GEN CORPO	0.001%	98.894%
7939	SIAM GLOBAL HOU	0.001%	98.895%
7940	PT PAKUWON JATI	0.001%	98.896%
7941	HAGIHARA INDUST	0.001%	98.896%
7942	IWAICOSMO HLDGS	0.001%	98.897%
7943	DOSHISHA CO	0.001%	98.898%
7944	QSC AG	0.001%	98.898%
7945	EVERTEC INC COMMON STOCK USD.01	0.001%	98.899%
7946	MOSHIMOSHI HOTL	0.001%	98.900%
7947	MINISTOP CO	0.001%	98.901%
7948	GRENKELEASING A	0.001%	98.901%
7949	DIRECIONAL ENGE	0.001%	98.902%
7950	CHUNGHWA PRECIS	0.001%	98.903%
7951	ADDTECH AB B SH	0.001%	98.903%
7952	TELEFONICA BRAS	0.001%	98.904%
7953	FUJI PHARM CO L	0.001%	98.905%
7954	TAIWAN SURFACE	0.001%	98.906%
7955	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.906%
7956	ORION CORP/REPU	0.001%	98.907%
7957	KISCO CORP	0.001%	98.908%
7958	AVIANCA HOLDING	0.001%	98.908%
7959	AMBUJA CEMENTS	0.001%	98.909%
7960	YEUN CHYANG IND	0.001%	98.910%
7961	CHIBA KOGYO BAN	0.001%	98.911%
7962	CHARTER HALL LO	0.001%	98.911%
7963	VERSABANK	0.001%	98.912%
7964	ON THE BEACH GR	0.001%	98.913%
7965	NCC GROUP LTD.	0.001%	98.913%
7966	BOYAA INTERACTI	0.001%	98.914%
7967	BDO UNIBANK INC	0.001%	98.915%
7968	UNION BNK OF IN	0.001%	98.916%
7969	ORIENTAL HLDGS	0.001%	98.916%
7970	HAKUTO CO	0.001%	98.917%
7971	JIMOTO HLDGS IN	0.001%	98.918%
7972	COWELL E HOLDIN	0.001%	98.918%
7973	ADITYA BIRLA CA	0.001%	98.919%
7974	SHIMIZU BANK	0.001%	98.920%
7975	KJB FINANCIAL G	0.001%	98.921%
7976	CHUNG HSIN ELEC	0.001%	98.921%
7977	HUADIAN FUXIN E	0.001%	98.922%
7978	NAN KANG RUBB T	0.001%	98.923%
7979	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	FUJITSU KIDEN	0.001%	98.924%
7981	PETRON MALAYSIA	0.001%	98.925%
7982	LENZING AG	0.001%	98.926%
7983	JU TENG INTERNA	0.001%	98.926%
7984	HKBN LTD	0.001%	98.927%
7985	RCF	0.001%	98.928%
7986	OPPENHEIMER HLD	0.001%	98.928%
7987	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.929%
7988	BAUER AG	0.001%	98.930%
7989	SPEEDY HIRE PLC	0.001%	98.931%
7990	ALPHA CORP	0.001%	98.931%
7991	TOPBI INTERNATI	0.001%	98.932%
7992	ECOPRO CO LTD	0.001%	98.933%
7993	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.933%
7994	TOYO KANETSU KK	0.001%	98.934%
7995	INDUSTR L FIN(IF	0.001%	98.935%
7996	SHENGJING BANK	0.001%	98.936%
7997	AIZAWA SECURITI	0.001%	98.936%
7998	CHINA HUIYUAN J	0.001%	98.937%
7999	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.938%
8000	VIEWWORKS CO LTD	0.001%	98.938%
8001	GRUPO ROTOPLAS	0.001%	98.939%
8002	MEGA LIFESCIENC	0.001%	98.940%
8003	NAN HAI CORPORA	0.001%	98.940%
8004	VILLAGE SUPERMA	0.001%	98.941%
8005	GIKEN LTD	0.001%	98.942%
8006	ALBIS CO LTD	0.001%	98.943%
8007	K&O ENERGY GROU	0.001%	98.943%
8008	PIDILITE INDUST	0.001%	98.944%
8009	UNIVERSAL ROBIN	0.001%	98.945%
8010	NISSIN SUGAR HO	0.001%	98.945%
8011	GIGASTORAGE COR	0.001%	98.946%
8012	KCTECH	0.001%	98.947%
8013	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	98.947%
8014	CENTRAL CHINA S	0.001%	98.948%
8015	AMARA RAJA BATT	0.001%	98.949%
8016	MELCO RESORTS &	0.001%	98.950%
8017	MEGHMANI ORGANI	0.001%	98.950%
8018	BANGKOK LIFE AS	0.001%	98.951%
8019	PNE WIND AG	0.001%	98.952%
8020	CHIP ENG SENG C	0.001%	98.952%
8021	MEGAWIDE CONS C	0.001%	98.953%
8022	PADINI HLDGS BH	0.001%	98.954%
8023	APPLIED DEVELOP	0.001%	98.954%
8024	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.955%
8025	NOMURA CO LTD	0.001%	98.956%
8026	GREAT EASTERN S	0.001%	98.957%
8027	FINOLEX INDUSTR	0.001%	98.957%
8028	HEY SONG	0.001%	98.958%
8029	GENIUS ELECTRON	0.001%	98.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	CHANNEL WELL TE	0.001%	98.959%
8031	RATCHTHANI	0.001%	98.960%
8032	ARENA REIT	0.001%	98.961%
8033	CHONG KUN DANG	0.001%	98.961%
8034	KAWAI MUSICAL I	0.001%	98.962%
8035	BERJAYA SPORTS	0.001%	98.963%
8036	ASIA AVIATION P	0.001%	98.963%
8037	ZHONG AN REAL E	0.001%	98.964%
8038	OBERBANK AG	0.001%	98.965%
8039	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.965%
8040	UTD INDUSTRIAL	0.001%	98.966%
8041	DAI-ICHI SEIKO	0.001%	98.967%
8042	GUANGDONG NAN Y	0.001%	98.968%
8043	HUCHEMS FINE CH	0.001%	98.968%
8044	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.969%
8045	BURKHALTER HOLD	0.001%	98.970%
8046	TOKYO ROPE MFG	0.001%	98.970%
8047	SRI REJEKI ISMA	0.001%	98.971%
8048	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.972%
8049	LIG NEX1 CO LTD	0.001%	98.972%
8050	SUNWAY REAL EST	0.001%	98.973%
8051	WHITESTONE REIT REIT USD.001	0.001%	98.974%
8052	HEIJMANS	0.001%	98.974%
8053	TUPY SA	0.001%	98.975%
8054	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.976%
8055	BELLE CORPORATI	0.001%	98.976%
8056	SUNNINGDALE TEC	0.001%	98.977%
8057	DRAEGERWERK KGA	0.001%	98.978%
8058	HANSEN TECHNOLO	0.001%	98.979%
8059	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.979%
8060	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.980%
8061	HAPPINET CORP	0.001%	98.981%
8062	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.981%
8063	HOSA INTERNATIO	0.001%	98.982%
8064	KUMHO INDUSTRIA	0.001%	98.983%
8065	BYGGMAX GROUP A	0.001%	98.983%
8066	JAPAN PETROLEUM	0.001%	98.984%
8067	ARGO GRAPHICS I	0.001%	98.985%
8068	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.985%
8069	QUESTERRE ENERG	0.001%	98.986%
8070	EKOVEST BHD	0.001%	98.987%
8071	RUSHYDRO PJSC ADR ADR	0.001%	98.987%
8072	SHANDONG XINHUA	0.001%	98.988%
8073	EVERBRIGHT SECU	0.001%	98.989%
8074	EASTERN POLYMER	0.001%	98.989%
8075	BIOTEQUE CORP	0.001%	98.990%
8076	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.991%
8077	KORTEK CORPN	0.001%	98.992%
8078	OENON HOLDINGS	0.001%	98.992%
8079	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	NEO SOLAR POWER	0.001%	98.994%
8081	OPT HOLDING INC	0.001%	98.994%
8082	FENIX OUTDOOR I	0.001%	98.995%
8083	SCALES CORP LTD	0.001%	98.996%
8084	SIME DARBY BHD	0.001%	98.996%
8085	RENAISSANCE INC	0.001%	98.997%
8086	HANNSTOUCH SOLU	0.001%	98.998%
8087	JAMMU & KASHMIR	0.001%	98.998%
8088	TIAN AN CHINA I	0.001%	98.999%
8089	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.000%
8090	HIROCA HOLDINGS	0.001%	99.000%
8091	CYBERDYNE INC	0.001%	99.001%
8092	GAMEVIL INC	0.001%	99.002%
8093	MLP AG	0.001%	99.002%
8094	INBODY CO LTD	0.001%	99.003%
8095	HANJIN HEAVY IN	0.001%	99.004%
8096	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.004%
8097	CORONA CORP	0.001%	99.005%
8098	EM-TECH CO LTD	0.001%	99.006%
8099	M DIAS BRANCO S	0.001%	99.006%
8100	GOLD ROAD RESOU	0.001%	99.007%
8101	IDEC CORPORATIO	0.001%	99.008%
8102	WAH LEE INDUSTR	0.001%	99.008%
8103	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.009%
8104	CHICONY POWER T	0.001%	99.010%
8105	OHSHO FOOD SERV	0.001%	99.010%
8106	BETER BED HOLD	0.001%	99.011%
8107	UNILEVER PLC	0.001%	99.012%
8108	WONIK IPS CO LT	0.001%	99.012%
8109	PERSISTENT SYST	0.001%	99.013%
8110	GLOBAL YATIRIM	0.001%	99.014%
8111	T.HASEGAWA CO	0.001%	99.014%
8112	SAJO INDUSTRIES	0.001%	99.015%
8113	TAMEDIA AG	0.001%	99.016%
8114	AFFIN HLDGS BHD	0.001%	99.016%
8115	OLYMPIC STEEL I	0.001%	99.017%
8116	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.018%
8117	MIE KOTSU GP HL	0.001%	99.018%
8118	NICHIDENBO	0.001%	99.019%
8119	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	99.020%
8120	HELLENIC EXCH H	0.001%	99.020%
8121	CHINA SANJIANG	0.001%	99.021%
8122	JAMCO COPORATIN	0.001%	99.022%
8123	BOSCH LTD	0.001%	99.022%
8124	IMASEN ELEC IND	0.001%	99.023%
8125	FAIRWOOD HOLDIN	0.001%	99.024%
8126	ELETROBRAS PREF	0.001%	99.024%
8127	YPSOMED HOLDING	0.001%	99.025%
8128	MODERN LAND CHI	0.001%	99.026%
8129	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	99.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	SOGEFI	0.001%	99.027%
8131	VIRGIN AUSTRALI	0.001%	99.028%
8132	GLOBE TRADE CEN	0.001%	99.028%
8133	ONOKEN CO LTD	0.001%	99.029%
8134	TOP SPRING INTL	0.001%	99.030%
8135	WIJAYA KARYA BE	0.001%	99.030%
8136	OILES CORPORATI	0.001%	99.031%
8137	NIPPON SEISEN C	0.001%	99.032%
8138	COMBA TELECOM S	0.001%	99.032%
8139	KOREA CIRCUIT C	0.001%	99.033%
8140	YASUDA WAREHOUS	0.001%	99.034%
8141	SRE GROUP LTD	0.001%	99.034%
8142	MATSUDA SANGYO	0.001%	99.035%
8143	RELIANCE COMMUN	0.001%	99.036%
8144	LONMIN PLC	0.001%	99.036%
8145	SDL PLC	0.001%	99.037%
8146	JUST DIAL LTD	0.001%	99.038%
8147	L&F CO LTD	0.001%	99.038%
8148	CSE GLOBAL LIMI	0.001%	99.039%
8149	BUFAB AB	0.001%	99.040%
8150	ESSEX BIO-TECHN	0.001%	99.040%
8151	WILLDAN GROUP I	0.001%	99.041%
8152	HUVIS CORP	0.001%	99.042%
8153	AURAS TECHNOLOG	0.001%	99.042%
8154	CHILISIN ELECTR	0.001%	99.043%
8155	SINOLINK WORLDW	0.001%	99.044%
8156	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.044%
8157	KEY COFFEE INC	0.001%	99.045%
8158	IMDEX LTD	0.001%	99.046%
8159	NATCO PHARM	0.001%	99.046%
8160	CLEARWATER SEAF	0.001%	99.047%
8161	TSUDAKOMA CORP	0.001%	99.048%
8162	BRITANNIA INDUS	0.001%	99.048%
8163	SPRING REAL EST	0.001%	99.049%
8164	FORMOSA LABORAT	0.001%	99.050%
8165	YOKOWO CO LTD	0.001%	99.050%
8166	NORWEGIAN FINAN	0.001%	99.051%
8167	PKP CARGO SA	0.001%	99.052%
8168	GUARARAPES CONF	0.001%	99.052%
8169	ASIA PACIFIC	0.001%	99.053%
8170	MIRLE AUTOMATIO	0.001%	99.054%
8171	LAOX CO	0.001%	99.054%
8172	AMUSE INC	0.001%	99.055%
8173	G-RESOURCES GP	0.001%	99.056%
8174	DAEDUCK GDS	0.001%	99.056%
8175	OYO CORPORATION	0.001%	99.057%
8176	ZTE CORP	0.001%	99.057%
8177	HOKKO CHEMICAL	0.001%	99.058%
8178	ZERIA PHARMACEU	0.001%	99.059%
8179	SAES GETTERS	0.001%	99.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	DAEWOO SHIPBUIL	0.001%	99.060%
8181	GLOBE UNION IND	0.001%	99.061%
8182	CIA DE SANEAMEN	0.001%	99.061%
8183	CHINA YURUN FOO	0.001%	99.062%
8184	ENNOCONN CORP	0.001%	99.063%
8185	ISRA VISION AG	0.001%	99.063%
8186	THERMADOR GROUP	0.001%	99.064%
8187	ASSYSTEM	0.001%	99.065%
8188	SKF AB	0.001%	99.065%
8189	SHRIRAM CITY UN	0.001%	99.066%
8190	HILTON FOOD GRO	0.001%	99.067%
8191	BRIGHT SMART SE	0.001%	99.067%
8192	NEW PROVENANCE	0.001%	99.068%
8193	SUN INTL LTD	0.001%	99.069%
8194	EBARA JITSUGYO	0.001%	99.069%
8195	HANSAE	0.001%	99.070%
8196	HEG LIMITED	0.001%	99.071%
8197	ITALTILE	0.001%	99.071%
8198	DIGITAL ARTS IN	0.001%	99.072%
8199	KAIT	0.001%	99.072%
8200	UOB-KAY HIAN HO	0.001%	99.073%
8201	AD WORKS CO LTD	0.001%	99.074%
8202	IHH HEALTHCARE	0.001%	99.074%
8203	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.075%
8204	CURRO HOLDINGS	0.001%	99.076%
8205	GUJARAT STATE F	0.001%	99.076%
8206	DAWNRAYS PHARMS	0.001%	99.077%
8207	BOSIDENG INTL H	0.001%	99.078%
8208	PTC INDIA LTD	0.001%	99.078%
8209	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.079%
8210	SAMSUNG ENGINEE	0.001%	99.080%
8211	GESCO AG	0.001%	99.080%
8212	PHOSAGRO OJSC	0.001%	99.081%
8213	DONGKUK STRUCTU	0.001%	99.082%
8214	KLOVERN AB B SH	0.001%	99.082%
8215	SHN EXPRESSWAY	0.001%	99.083%
8216	KUKDO CHEMICAL	0.001%	99.083%
8217	AIRPORT CITY LT	0.001%	99.084%
8218	SOBHA LIMITED	0.001%	99.085%
8219	KAGOME CO, LTD	0.001%	99.085%
8220	YP	0.001%	99.086%
8221	HOUSING DEVELOP	0.001%	99.087%
8222	PLASTIVALOIRE	0.001%	99.087%
8223	SHOWBOX CORP	0.001%	99.088%
8224	BANK PERMATA TB	0.001%	99.089%
8225	KITA-NIPPON BAN	0.001%	99.089%
8226	DR REDDYS LABS	0.001%	99.090%
8227	PFIZER LTD	0.001%	99.090%
8228	CHINA MERCHANTS	0.001%	99.091%
8229	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.092%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	PUNCH INDUSTRY	0.001%	99.092%
8231	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.093%
8232	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.094%
8233	DAOU DATA CORP	0.001%	99.094%
8234	BEIJING NORTH S	0.001%	99.095%
8235	SHENG SIONG GRO	0.001%	99.096%
8236	TOCHIGI BANK	0.001%	99.096%
8237	COMDIRECT BANK	0.001%	99.097%
8238	SANEI ARCHITECT	0.001%	99.098%
8239	NEXT CO LTD	0.001%	99.098%
8240	AVIC INTERNATIO	0.001%	99.099%
8241	CHINA BILLS FIN	0.001%	99.099%
8242	GRAND BAOXIN AU	0.001%	99.100%
8243	COSCO INTERNATI	0.001%	99.101%
8244	KANSAI URBAN BA	0.001%	99.101%
8245	HELLENIC PETROL	0.001%	99.102%
8246	NICHIBAN CO	0.001%	99.103%
8247	ICHIKOH INDUSTR	0.001%	99.103%
8248	NORWAY ROYAL SA	0.001%	99.104%
8249	WALLISER KANTON	0.001%	99.105%
8250	QINGLING MOTORS	0.001%	99.105%
8251	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	99.106%
8252	EXMAR	0.001%	99.106%
8253	AMADEUS FIRE AG	0.001%	99.107%
8254	BRACK CAPITAL P	0.001%	99.108%
8255	EASTERN & ORIEN	0.001%	99.108%
8256	HELIOS TECHNO H	0.001%	99.109%
8257	AREALINK CO LTD	0.001%	99.110%
8258	MARS ENGINEERIN	0.001%	99.110%
8259	MINATO BANK	0.001%	99.111%
8260	BYUCKSAN CORP	0.001%	99.111%
8261	SHIBUSAWA W'HOU	0.001%	99.112%
8262	KITO CORP	0.001%	99.113%
8263	SEKERBANK	0.001%	99.113%
8264	GCI LIBERTY INC PREFERRED STOCK 5	0.001%	99.114%
8265	TOYO WHARF & W	0.001%	99.115%
8266	DAIKEN CORP	0.001%	99.115%
8267	ENTRA ASA	0.001%	99.116%
8268	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.117%
8269	HYUNDAI HCN CO	0.001%	99.117%
8270	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.118%
8271	FERRARI NV	0.001%	99.118%
8272	RELIGARE HEALTH	0.001%	99.119%
8273	MANDOM CORP	0.001%	99.120%
8274	DAISAN BANK	0.001%	99.120%
8275	KOREA REAL ESTA	0.001%	99.121%
8276	ISTYLE INC	0.001%	99.122%
8277	TACHIBANA ELETE	0.001%	99.122%
8278	WOWOW INC	0.001%	99.123%
8279	ALPHA NETWORKS	0.001%	99.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	ESSO(FRANCAISE)	0.001%	99.124%
8281	LAND & HOUSE PU	0.001%	99.125%
8282	SOFTBANK TECHNO	0.001%	99.125%
8283	CHEVALIER INTL	0.001%	99.126%
8284	LE BELIER	0.001%	99.127%
8285	TEXCELL	0.001%	99.127%
8286	ASTI	0.001%	99.128%
8287	VISTULA GROUP S	0.001%	99.128%
8288	CHINA AVIATION	0.001%	99.129%
8289	CHINA XLX FERTI	0.001%	99.130%
8290	ROJANA INDUSTRI	0.001%	99.130%
8291	ASCOPIAVE SPA	0.001%	99.131%
8292	SEKISUI PLASTIC	0.001%	99.132%
8293	UNIVENTURES	0.001%	99.132%
8294	V-GUARD IND	0.001%	99.133%
8295	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.133%
8296	MINMETALS LAND	0.001%	99.134%
8297	GRUPO AEROMEXIC	0.001%	99.135%
8298	SINTEX PLASTICS	0.001%	99.135%
8299	WISETECH GLOBAL	0.001%	99.136%
8300	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.137%
8301	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.137%
8302	NIPPON SHINYAKU	0.001%	99.138%
8303	YATAK VE YO	0.001%	99.138%
8304	ATTENDO AB	0.001%	99.139%
8305	YUEXIU TRANSPOR	0.001%	99.140%
8306	EVS BROADCAST E	0.001%	99.140%
8307	MCDONALDS CO(JA	0.001%	99.141%
8308	CHINA SILVER GR	0.001%	99.141%
8309	CARDNO LIMITED	0.001%	99.142%
8310	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.143%
8311	ASIA CEMENT CO	0.001%	99.143%
8312	INFO SVS INTL	0.001%	99.144%
8313	WASION METERS G	0.001%	99.145%
8314	CENTRAL SPORTS	0.001%	99.145%
8315	MACAU LEGEND DE	0.001%	99.146%
8316	SENSHU ELECTRIC	0.001%	99.146%
8317	STUDIO ALICE CO	0.001%	99.147%
8318	RECIPHARM AB	0.001%	99.148%
8319	INDOFOOD CBP SU	0.001%	99.148%
8320	QST INT	0.001%	99.149%
8321	EMLAK KONUT GYO	0.001%	99.149%
8322	NORTHWEST PIPE	0.001%	99.150%
8323	SUNONWEALTH ELE	0.001%	99.151%
8324	INFIGEN ENERGY	0.001%	99.151%
8325	YADEA GROUP HOL	0.001%	99.152%
8326	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.153%
8327	GROUPE OPEN	0.001%	99.153%
8328	KEC CORP	0.001%	99.154%
8329	UNIZYX HOLDING	0.001%	99.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	SHINY CHEMICAL	0.001%	99.155%
8331	ALEXANDER FORBE	0.001%	99.156%
8332	DE LICACY INDUS	0.001%	99.156%
8333	ACHILLES CORP	0.001%	99.157%
8334	SHIKIBO LTD	0.001%	99.157%
8335	EXCELSIOR MEDIC	0.001%	99.158%
8336	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.159%
8337	BELL SYSTEM24 H	0.001%	99.159%
8338	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.160%
8339	TOWER SEMICONDU	0.001%	99.161%
8340	GRUPO FAMSA SA	0.001%	99.161%
8341	CREATE RESTAURA	0.001%	99.162%
8342	SOLARTECH INTL	0.001%	99.162%
8343	TSURUMI MFG CO	0.001%	99.163%
8344	TOA CORP	0.001%	99.164%
8345	KANTO TSUKUBA B	0.001%	99.164%
8346	SVI PCL-FOREIGN	0.001%	99.165%
8347	SHANGHAI ZENDAI	0.001%	99.165%
8348	MATSUYA CO (TOK	0.001%	99.166%
8349	LI PENG ENTERPR	0.001%	99.167%
8350	NAKANO CORP/TOK	0.001%	99.167%
8351	VIATRON TECHNOL	0.001%	99.168%
8352	GLORIOUS PROPER	0.001%	99.168%
8353	ACETO CORP COMMON STOCK USD.01	0.001%	99.169%
8354	KUANGCHI SCIENC	0.001%	99.170%
8355	GRAND FORT	0.001%	99.170%
8356	IMF (AUSTRALIA)	0.001%	99.171%
8357	AIPHONE CO	0.001%	99.171%
8358	CHINA SUNSHINE	0.001%	99.172%
8359	BUDIMEX	0.001%	99.173%
8360	MUHAK CO LTD	0.001%	99.173%
8361	JALUX INC	0.001%	99.174%
8362	LEASINVEST REAL	0.001%	99.174%
8363	PICO FAR EAST H	0.001%	99.175%
8364	H+H INTERNATION	0.001%	99.176%
8365	ESSENTRA PLC	0.001%	99.176%
8366	INTL GAME SYSTE	0.001%	99.177%
8367	KMC KUEI MENG	0.001%	99.177%
8368	WEIQIAO TEXTILE	0.001%	99.178%
8369	TOMOKU CO	0.001%	99.179%
8370	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.179%
8371	HANSOL PAPER CO	0.001%	99.180%
8372	EAST CAPITAL EX	0.001%	99.181%
8373	GLOBAL&YUASA BA	0.001%	99.181%
8374	PROVIDENT FINAN	0.001%	99.182%
8375	MITSUI HIGH TEC	0.001%	99.182%
8376	OXLEY HOLDINGS	0.001%	99.183%
8377	KAWADA TECHNOLO	0.001%	99.184%
8378	JENTECH PRECISI	0.001%	99.184%
8379	AICHI TOKEI DEN	0.001%	99.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	WASKITA BETON P	0.001%	99.185%
8381	THYE MING INDUS	0.001%	99.186%
8382	AJIS CO LTD	0.001%	99.187%
8383	HUISHANG BANK C	0.001%	99.187%
8384	CH KARNCHANG,FG	0.001%	99.188%
8385	ECLERX SERVICES	0.001%	99.188%
8386	HOPEFLUENT GP H	0.001%	99.189%
8387	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	99.190%
8388	YEARIMDANG PUBL	0.001%	99.190%
8389	RYODEN TRADING	0.001%	99.191%
8390	AHRESTY CORP	0.001%	99.191%
8391	NATUREX	0.001%	99.192%
8392	NEWOCEAN ENERGY	0.001%	99.193%
8393	LUNG YEN LIFE S	0.001%	99.193%
8394	DUNELM GROUP PL	0.001%	99.194%
8395	MITSUUROKO CO L	0.001%	99.194%
8396	AKR CORPORINDO	0.001%	99.195%
8397	UNITED BREWERIE	0.001%	99.195%
8398	GEK GROUP OF CO	0.001%	99.196%
8399	FREIGHTCAR AMER	0.001%	99.197%
8400	SEOHEE CONSTRUC	0.001%	99.197%
8401	CENTROTEC SUSTA	0.001%	99.198%
8402	SYNTEC CONSTRUC	0.001%	99.198%
8403	SANRIO CO	0.001%	99.199%
8404	TIANJIN CAPITAL	0.001%	99.200%
8405	SARTORIUS STEDI	0.001%	99.200%
8406	HIGASHI NIHON H	0.001%	99.201%
8407	TK CORP	0.001%	99.201%
8408	GR ED L'ESPRESS	0.001%	99.202%
8409	SCHIBSTED ASA	0.001%	99.203%
8410	CHINA ANIMATION	0.001%	99.203%
8411	CATHAY CONST	0.001%	99.204%
8412	XP POWER LTD	0.001%	99.204%
8413	BWX LTD	0.001%	99.205%
8414	DISTELL GROUP L	0.001%	99.206%
8415	ASIA HOLDINGS C	0.001%	99.206%
8416	CUCKOO ELECTRON	0.001%	99.207%
8417	CIA DE LOCACAO	0.001%	99.207%
8418	MACA LIMITED	0.001%	99.208%
8419	MORESCO CORP	0.001%	99.209%
8420	TELEKOM MALAYSI	0.001%	99.209%
8421	SAMLIP GENERAL	0.001%	99.210%
8422	NIPPON FINE CHE	0.001%	99.210%
8423	SCHALTBAU HOLDI	0.001%	99.211%
8424	DELTA PROPERTY	0.001%	99.212%
8425	HANSOL LCD INC	0.001%	99.212%
8426	MIE BANK LTD/TH	0.001%	99.213%
8427	ANTENA 3 DE TEL	0.001%	99.213%
8428	SILVER LAKE RES	0.001%	99.214%
8429	ASIA STD INTL G	0.001%	99.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	CAPITAL ENVIRON	0.001%	99.215%
8431	KEPCO PLANT SER	0.001%	99.216%
8432	NORTH MINING SH	0.001%	99.216%
8433	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.217%
8434	YFC-BONEAGLE EL	0.001%	99.217%
8435	RAMELIUS RESOUR	0.001%	99.218%
8436	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.219%
8437	LA DORIA SPA	0.001%	99.219%
8438	GUANGSHEN RAILW	0.001%	99.220%
8439	NZX LTD	0.001%	99.220%
8440	MALAYSIA MINING	0.001%	99.221%
8441	FUJITA KANKO IN	0.001%	99.222%
8442	VINY THAI	0.001%	99.222%
8443	DNF	0.001%	99.223%
8444	SUMISEKI HOLDIN	0.001%	99.223%
8445	ATRIA GROUP PLC	0.001%	99.224%
8446	COX & KINGS LTD	0.001%	99.224%
8447	TURVO INTERNATI	0.001%	99.225%
8448	BANCO SANTANDER CHILE ADR ADR	0.001%	99.226%
8449	SYNLAIT MILK LT	0.001%	99.226%
8450	NAGATANIEN CO L	0.001%	99.227%
8451	FUKUSHIMA BANK	0.001%	99.227%
8452	MINOR INTL	0.001%	99.228%
8453	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.229%
8454	CAIRO COMMUNICA	0.001%	99.229%
8455	GENESIS LAND DE	0.001%	99.230%
8456	FUSO PHARM	0.001%	99.230%
8457	OSAKA STEEL CO	0.001%	99.231%
8458	NEC CAPITAL SOL	0.001%	99.231%
8459	KR A/GLASS	0.001%	99.232%
8460	CIVEO CORP	0.001%	99.233%
8461	GOCOMPARE.COM G	0.001%	99.233%
8462	TELE COLUMBUS A	0.001%	99.234%
8463	RENTIAN TECHNOL	0.001%	99.234%
8464	PUBLIC FINANCIA	0.001%	99.235%
8465	CITYCHAMP WATCH	0.001%	99.236%
8466	RVH INC	0.001%	99.236%
8467	NITTO KOHKI CO	0.001%	99.237%
8468	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.237%
8469	MARKETECH INTL	0.001%	99.238%
8470	NONG SHIM HOLDI	0.001%	99.238%
8471	NODA CORP	0.001%	99.239%
8472	SK TELECOM	0.001%	99.240%
8473	CHAIN STORE OKU	0.001%	99.240%
8474	MESOBLAST LTD	0.001%	99.241%
8475	ADATA TECHNOLOG	0.001%	99.241%
8476	HSIN KUANG STEE	0.001%	99.242%
8477	ANDHRA BANK	0.001%	99.242%
8478	SANYO SHOKAI	0.001%	99.243%
8479	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.244%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	UNION BANK OF P	0.001%	99.244%
8481	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	99.245%
8482	EGUARANTEE INC.	0.001%	99.245%
8483	HUGEL INC	0.001%	99.246%
8484	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.247%
8485	LACTO JAPAN CO	0.001%	99.247%
8486	PINGUELY-HAULOT	0.001%	99.248%
8487	LEALEA ENTERPRI	0.001%	99.248%
8488	SK CHEMICALS	0.001%	99.249%
8489	SM INVESTMENTS	0.001%	99.249%
8490	DAIKOKU DENKI C	0.001%	99.250%
8491	TUNAS BARU LAMP	0.001%	99.251%
8492	KYOBO SECURITIE	0.001%	99.251%
8493	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.252%
8494	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.252%
8495	WEIKENGIndustr	0.001%	99.253%
8496	SAMT CO LTD	0.001%	99.253%
8497	ORIENT SEMICOND	0.001%	99.254%
8498	OKINAWA CELLULA	0.001%	99.255%
8499	ALINCO INC	0.001%	99.255%
8500	HOTEL PROPERTY	0.001%	99.256%
8501	LIFETECH SCIENT	0.001%	99.256%
8502	INGHAMS GROUP L	0.001%	99.257%
8503	TAKARA SHUZO CO	0.001%	99.257%
8504	NICHIRIN CO LTD	0.001%	99.258%
8505	COWEN INC COMMON STOCK USD.01	0.001%	99.259%
8506	EAST WEST BANKI	0.001%	99.259%
8507	LIAN BENG GROUP	0.001%	99.260%
8508	RCR TOMLINSON L	0.001%	99.260%
8509	ATSUGI NYLON IN	0.001%	99.261%
8510	MONEY PARTNERS	0.001%	99.261%
8511	BANK PEMBANGUNA	0.001%	99.262%
8512	HAESUNG DS	0.001%	99.263%
8513	ESUN HOLDINGS L	0.001%	99.263%
8514	KEIYO CO	0.001%	99.264%
8515	GUJARAT NARM	0.001%	99.264%
8516	BASLER AG	0.001%	99.265%
8517	FURUSATO INDUST	0.001%	99.265%
8518	AIXTRON SE	0.001%	99.266%
8519	SAKAI OVEX CO L	0.001%	99.267%
8520	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.267%
8521	CHUNG HWA PULP	0.001%	99.268%
8522	WAKACHIKU CONST	0.001%	99.268%
8523	NZ REFINING CO	0.001%	99.269%
8524	BGF RETAIL CO L	0.001%	99.269%
8525	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.270%
8526	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.271%
8527	mitsui + CO LTD SPONS ADR ADR	0.001%	99.271%
8528	SEIKO PMC CORP	0.001%	99.272%
8529	TAEWOONG CO	0.001%	99.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	GIANPLUS TECHN	0.001%	99.273%
8531	I-SENS INC	0.001%	99.273%
8532	HOME CENTER	0.001%	99.274%
8533	FUJIMI INC	0.001%	99.274%
8534	SAMSUNG HEAVY I	0.001%	99.275%
8535	DECEUNINCK	0.001%	99.276%
8536	AKITA DRILLING	0.001%	99.276%
8537	DAESANG HOLDING	0.001%	99.277%
8538	FREUND CORP	0.001%	99.277%
8539	DONGJIN SEMICHE	0.001%	99.278%
8540	KAPPAHL AB	0.001%	99.278%
8541	TOYO SECURITIES	0.001%	99.279%
8542	BANCO DE BOGOTA	0.001%	99.280%
8543	MICROBIO CO LTD	0.001%	99.280%
8544	APT SATELLITE	0.001%	99.281%
8545	TUAN SING HLDGS	0.001%	99.281%
8546	ARDMORE SHIPPIN	0.001%	99.282%
8547	IHLAS HOLDING	0.001%	99.282%
8548	PT PAN INDONESIA	0.001%	99.283%
8549	EMPRESAS LA POL	0.001%	99.283%
8550	TAIHO KOGYO	0.001%	99.284%
8551	MANILA WATER CO	0.001%	99.285%
8552	MAHANAGAR GAS L	0.001%	99.285%
8553	DMS CO LTD	0.001%	99.286%
8554	COSCO CAPITAL I	0.001%	99.286%
8555	DONGWON DEVELOP	0.001%	99.287%
8556	NETENT AB	0.001%	99.287%
8557	OP FINANCIAL IN	0.001%	99.288%
8558	PVR LTD	0.001%	99.289%
8559	DONGKUK INDUSTR	0.001%	99.289%
8560	C UYEMURA & CO	0.001%	99.290%
8561	VARDHMAN TEXTIL	0.001%	99.290%
8562	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.291%
8563	DIOS FASTIGHETE	0.001%	99.291%
8564	SHREE CEMENT LT	0.001%	99.292%
8565	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.292%
8566	NETENT AB	0.001%	99.293%
8567	ALIMAK GROUP AB	0.001%	99.294%
8568	TOC CO	0.001%	99.294%
8569	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.295%
8570	KYOKUTO SECURIT	0.001%	99.295%
8571	OPUS GROUP AB	0.001%	99.296%
8572	KANEMATSU ELEC	0.001%	99.296%
8573	TAIMIDE TCH	0.001%	99.297%
8574	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.297%
8575	CHINA CHEM&PHAR	0.001%	99.298%
8576	HAICHANG HOLDIN	0.001%	99.299%
8577	EVERGREEN INTL	0.001%	99.299%
8578	ON-BRIGHT ELECT	0.001%	99.300%
8579	T & K TOKA CO L	0.001%	99.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	NAMESON	0.001%	99.301%
8581	TAIWAN SOGO SHI	0.001%	99.301%
8582	GUJARAT STATE P	0.001%	99.302%
8583	AUSTBROKERS HLD	0.001%	99.302%
8584	DONGJIANG ENVIR	0.001%	99.303%
8585	CAPITOL HEALTH	0.001%	99.304%
8586	AVANTI	0.001%	99.304%
8587	CHINA OCEANWIDE	0.001%	99.305%
8588	ZIGEXN CO LTD	0.001%	99.305%
8589	SWEDOL AB	0.001%	99.306%
8590	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.306%
8591	CHINA ALL ACCES	0.001%	99.307%
8592	ZZZMITSUI SUGAR	0.001%	99.307%
8593	SILICONWARE PRE	0.001%	99.308%
8594	DCM SHRIRAM LTD	0.001%	99.309%
8595	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.309%
8596	VISI MEDIA ASIA	0.001%	99.310%
8597	PROACT IT GROUP	0.001%	99.310%
8598	YUNGJIN PHARMAC	0.001%	99.311%
8599	FORMOSA ADVANCE	0.001%	99.311%
8600	PC PARTNER	0.001%	99.312%
8601	NAUTILUS MINERA	0.001%	99.312%
8602	FONTERRA SHAREH	0.001%	99.313%
8603	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.313%
8604	CRH PLC	0.001%	99.314%
8605	PLASSONIndustr	0.001%	99.315%
8606	NIPPON DENWA SH	0.001%	99.315%
8607	NIPPON YAKIN KO	0.001%	99.316%
8608	ZIX CORP COMMON STOCK USD.01	0.001%	99.316%
8609	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.317%
8610	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.317%
8611	HS INDUSTRIES C	0.001%	99.318%
8612	NCSOFT CORPN	0.001%	99.318%
8613	HUSQVARNA AB	0.001%	99.319%
8614	E INK HOLDINGS	0.001%	99.320%
8615	GOLDLION HLDGS	0.001%	99.320%
8616	NISSHIN FUDOSAN	0.001%	99.321%
8617	MEC COMPANY LTD	0.001%	99.321%
8618	WONIK MATERIALS	0.001%	99.322%
8619	VILLAGE ROADSHO	0.001%	99.322%
8620	RIGNET INC COMMON STOCK USD.001	0.001%	99.323%
8621	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.323%
8622	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.324%
8623	THINKING ELECTR	0.001%	99.324%
8624	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.325%
8625	HARDINGE INC	0.001%	99.326%
8626	MEISEI INDUSTRI	0.001%	99.326%
8627	MARUZEN SHOWA U	0.001%	99.327%
8628	FARMSCO	0.001%	99.327%
8629	MAX INDIA	0.001%	99.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	OKABE CO	0.001%	99.328%
8631	HANSOL CHEMICAL	0.001%	99.329%
8632	MACATAWA BANK CORP COMMON STOCK	0.001%	99.329%
8633	ASIA POLYMER	0.001%	99.330%
8634	WEST BANCORPORATION COMMON STOCK	0.001%	99.330%
8635	SOLARTECH ENERG	0.001%	99.331%
8636	DI CORP	0.001%	99.331%
8637	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.332%
8638	PRIMO WATER CORP COMMON STOCK	0.001%	99.333%
8639	ZINWELL CORP	0.001%	99.333%
8640	BEIJING URBAN C	0.001%	99.334%
8641	ARTNATURE INC	0.001%	99.334%
8642	NISSEI ASB MACH	0.001%	99.335%
8643	SOC BAINS DE ME	0.001%	99.335%
8644	ZIG SHENG INDL	0.001%	99.336%
8645	KYODO PRINTING	0.001%	99.336%
8646	STAR PETROLEUM	0.001%	99.337%
8647	EMERSON PACIFIC	0.001%	99.337%
8648	ZORLU ENRJI	0.001%	99.338%
8649	FUNAI CONSULTIN	0.001%	99.339%
8650	ATOM CORPORATIO	0.001%	99.339%
8651	NEL ASA	0.001%	99.340%
8652	ETRON TECHNOLOG	0.001%	99.340%
8653	ZENG HSING INDL	0.001%	99.341%
8654	ZHENGZHOU COAL	0.001%	99.341%
8655	ALEMBIC PHARMAC	0.001%	99.342%
8656	TECHNICOLOR	0.001%	99.342%
8657	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.343%
8658	CREATE SD HOLDI	0.001%	99.343%
8659	NITTOC CONST CO	0.001%	99.344%
8660	EAGLE NICE INTE	0.001%	99.344%
8661	BIGBEN INTERACT	0.001%	99.345%
8662	TAIWAN PCB TECH	0.001%	99.346%
8663	SC ASSET CORPOR	0.001%	99.346%
8664	HEUNGKUK FIRE&M	0.001%	99.347%
8665	WATAMI FOOD SER	0.001%	99.347%
8666	DELTA-GALIL IND	0.001%	99.348%
8667	IMMSI SPA	0.001%	99.348%
8668	NIPPON COMMER D	0.001%	99.349%
8669	TOSHIBA PLANT K	0.001%	99.349%
8670	POSCO ICT CO LT	0.001%	99.350%
8671	FEED ONE CO LTD	0.001%	99.350%
8672	CHINA ELECTRIC	0.001%	99.351%
8673	TELSTRA CORP-AD	0.001%	99.351%
8674	REBOSIS PROPERT	0.001%	99.352%
8675	RASSINI SAB DE	0.001%	99.352%
8676	SCORPIO BULKERS	0.001%	99.353%
8677	SEC CORPORATION	0.001%	99.354%
8678	RIMO INTERNATIO	0.001%	99.354%
8679	CAPRO CORPN	0.001%	99.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	HYUNDAI CONSTRU	0.001%	99.355%
8681	CITIZENS INC COMMON STOCK	0.001%	99.356%
8682	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.356%
8683	FALCO BIOSYSTEM	0.001%	99.357%
8684	AIRASIA X BHD	0.001%	99.357%
8685	IDU CO.	0.001%	99.358%
8686	CHINA ELEC OPTI	0.001%	99.358%
8687	CHINA STRATEGIC	0.001%	99.359%
8688	SUPALAI PCL-NVD	0.001%	99.359%
8689	JAPAN CASH MACH	0.001%	99.360%
8690	BITTIUM OYJ	0.001%	99.360%
8691	CENTRAL SEC PAT	0.001%	99.361%
8692	CHUKYO BANK	0.001%	99.362%
8693	GL SCIENCES	0.001%	99.362%
8694	SCHIBSTED ASA	0.001%	99.363%
8695	ORBIS	0.001%	99.363%
8696	REGIONAL REIT L	0.001%	99.364%
8697	BATU KAWAN BHD	0.001%	99.364%
8698	IVE GROUP LTD	0.001%	99.365%
8699	IJT TECHNOLOGY	0.001%	99.365%
8700	PROMATE ELECTRO	0.001%	99.366%
8701	ELDERS LTD	0.001%	99.366%
8702	ALTRAN TECHNOLO	0.001%	99.367%
8703	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.367%
8704	ERAWAN GROUP	0.001%	99.368%
8705	WELL SHIN TECHN	0.001%	99.368%
8706	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.369%
8707	SABATE DIOSOS	0.001%	99.369%
8708	JACKPOTJOY PLC	0.001%	99.370%
8709	L&K ENGINEERING	0.001%	99.371%
8710	ALTAMIR AMBOISE	0.001%	99.371%
8711	KARO PHARMA AB	0.001%	99.372%
8712	ST. IVES PLC	0.001%	99.372%
8713	ARIAKE JAPAN CO	0.001%	99.373%
8714	TAIWAN HIGH SPE	0.001%	99.373%
8715	TAOKAENOI	0.001%	99.374%
8716	PHARMAENGINE IN	0.001%	99.374%
8717	ADO PROPERTIES	0.001%	99.375%
8718	P S CORPORATION	0.001%	99.375%
8719	HAN JIN TRANSP	0.001%	99.376%
8720	RION CO LTD	0.001%	99.376%
8721	POONGSAN HOLDIN	0.001%	99.377%
8722	BMTC GROUP INC	0.001%	99.377%
8723	KWANG DONG PHAR	0.001%	99.378%
8724	KANAGAWA CHUO K	0.001%	99.378%
8725	AEON CREDIT SER	0.001%	99.379%
8726	PAYPOINT	0.001%	99.379%
8727	HANNSTAR BOARD	0.001%	99.380%
8728	NAC CO LTD	0.001%	99.380%
8729	RTX TELECOM	0.001%	99.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	F-SECURE OYJ	0.001%	99.381%
8731	SURYA CITRA MED	0.001%	99.382%
8732	IMARKETKOREA IN	0.001%	99.383%
8733	KYOSAN ELECTRIC	0.001%	99.383%
8734	FIRST SENSOR AG	0.001%	99.384%
8735	IRON FORCE INDU	0.001%	99.384%
8736	I-NET CORP	0.001%	99.385%
8737	RENO DE MEDICI	0.001%	99.385%
8738	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.386%
8739	TAMA HOME CO LT	0.001%	99.386%
8740	PIVOT TECHNOLOG	0.001%	99.387%
8741	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.387%
8742	SEBANG CO LTD	0.001%	99.388%
8743	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.388%
8744	SESODA CORP	0.001%	99.389%
8745	HOPEWELL HIGHWA	0.001%	99.389%
8746	DAEJAN HOLDINGS	0.001%	99.390%
8747	NIPPON CARBIDE	0.001%	99.390%
8748	SAM KWANG GLASS	0.001%	99.391%
8749	EXEL INDUSTRIES	0.001%	99.391%
8750	MORITO CO	0.001%	99.392%
8751	GERRY WEBER INT	0.001%	99.392%
8752	SUGIMOTO & CO L	0.001%	99.393%
8753	MANI INC	0.001%	99.393%
8754	CHANGSHA ZOOMLI	0.001%	99.394%
8755	ABG SUNDAL COLL	0.001%	99.394%
8756	FUSION PARTNERS	0.001%	99.395%
8757	HARIMA CHEMICAL	0.001%	99.395%
8758	TAMRON CO LTD	0.001%	99.396%
8759	ICHIA TECHNOLOG	0.001%	99.396%
8760	SHANGHAI FUDAN	0.001%	99.397%
8761	POYA CO LTD	0.001%	99.397%
8762	ITOKI CORP	0.001%	99.398%
8763	ACC LIMITED	0.001%	99.398%
8764	JASMINE INTERNA	0.001%	99.399%
8765	LANNA RESOURCES	0.001%	99.400%
8766	MIYAJI ENGINEER	0.001%	99.400%
8767	STOCKMANN OYJ A	0.001%	99.401%
8768	RAMI LEVI CHAIN	0.001%	99.401%
8769	HATSUN AGRO	0.001%	99.402%
8770	ACTIA GROUP	0.001%	99.402%
8771	PHX ENERGY SERV	0.001%	99.403%
8772	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.403%
8773	CNA FIREFE	0.001%	99.404%
8774	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.404%
8775	PACIFIC HOSPITA	0.001%	99.405%
8776	AOC HOLDINGS IN	0.001%	99.405%
8777	OTOKAR OTOMOTIV	0.001%	99.406%
8778	OPTRONTEC INC	0.001%	99.406%
8779	K.C. TECH	0.001%	99.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	EVA PRECISION I	0.001%	99.407%
8781	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.408%
8782	GOLFZON CO LTD	0.001%	99.408%
8783	MOBILEPHONE TEL	0.001%	99.409%
8784	OPERA SOFTWARE	0.001%	99.409%
8785	VANACHAI GROUP	0.001%	99.410%
8786	APCB INC	0.001%	99.410%
8787	SIRTEC INTERNAT	0.001%	99.411%
8788	AUSTRALIAN UNIT	0.001%	99.411%
8789	MISAWA HOMES HO	0.001%	99.412%
8790	UNIQUE ENGINEER	0.001%	99.412%
8791	FIRST TRACTOR C	0.001%	99.413%
8792	KENON HLDGS LTD	0.001%	99.413%
8793	BOLSA DE VALOR	0.001%	99.414%
8794	NIEN MADE ENTER	0.001%	99.414%
8795	LATTICE SEMICON	0.001%	99.415%
8796	URTHECAST CORP	0.001%	99.415%
8797	DAE WON KANG UP	0.001%	99.416%
8798	RASSINI SAB DE	0.001%	99.416%
8799	ROCKY BRANDS INC COMMON STOCK	0.001%	99.417%
8800	TONICHI CARLIFE	0.001%	99.417%
8801	CITY TELECOM (H	0.001%	99.418%
8802	ITE TECH INC	0.001%	99.418%
8803	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.419%
8804	INTERNATIONAL S	0.001%	99.419%
8805	AVIC INTL HOLD	0.001%	99.420%
8806	GFT TECHNOLOGY	0.001%	99.420%
8807	TEST RESEARCH I	0.001%	99.421%
8808	GOLDFIELD CORP COMMON STOCK USD.1	0.000%	99.421%
8809	BIJOU BRIGITTE	0.000%	99.422%
8810	DR HOENLE AG	0.000%	99.422%
8811	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.423%
8812	SWCC SHOWA HOLD	0.000%	99.423%
8813	THROMBOGENICS N	0.000%	99.424%
8814	ES-CON JAPAN LT	0.000%	99.424%
8815	FLOW TRADERS	0.000%	99.425%
8816	ARGAN SA	0.000%	99.425%
8817	REGIS HEALTHCAR	0.000%	99.426%
8818	SSANGYONG MOTOR	0.000%	99.426%
8819	VITEC HLDG	0.000%	99.427%
8820	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.000%	99.427%
8821	ICICI BANK	0.000%	99.428%
8822	MARVELOUS AQL I	0.000%	99.428%
8823	TECK RESOURCES	0.000%	99.429%
8824	TAIWAN FU HSING	0.000%	99.429%
8825	ISOLITE INSULAT	0.000%	99.430%
8826	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.430%
8827	ROHM CO	0.000%	99.431%
8828	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.000%	99.431%
8829	HELBOR EMPREEND	0.000%	99.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	OLAV THON EIEND	0.000%	99.432%
8831	ABILITY ENTERPR	0.000%	99.433%
8832	ASKA PHARMACEU	0.000%	99.433%
8833	INTGRTD SVC	0.000%	99.434%
8834	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.434%
8835	HUONS CO LTD	0.000%	99.435%
8836	PARKSON RETAIL	0.000%	99.435%
8837	YUNGSHIN GLOBAL	0.000%	99.436%
8838	KROSAKI CORP	0.000%	99.436%
8839	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.437%
8840	TIPCO ASPHALT P	0.000%	99.437%
8841	KOREA ELEC TERM	0.000%	99.438%
8842	SWEDISH ORPHAN	0.000%	99.438%
8843	TAKISHA	0.000%	99.439%
8844	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.000%	99.439%
8845	NITTO SEIKO CO	0.000%	99.440%
8846	MPI CORPORATION	0.000%	99.440%
8847	CHINA GREENLAND	0.000%	99.441%
8848	AMOT INVESTMENT	0.000%	99.441%
8849	VERBIO VEREINIG	0.000%	99.442%
8850	GILLETTE INDIA	0.000%	99.442%
8851	LINK MOTION INC SPON ADR ADR USD.0001	0.000%	99.443%
8852	STO AG-PREFERRE	0.000%	99.443%
8853	CENIT AG SYSTEM	0.000%	99.444%
8854	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	99.444%
8855	ERM POWER LTD	0.000%	99.445%
8856	MEIWA ESTATE CO	0.000%	99.445%
8857	TK DEVELOPMENT	0.000%	99.446%
8858	MAXIS BHD	0.000%	99.446%
8859	EUGENE INVS&SEC	0.000%	99.447%
8860	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.447%
8861	INTERTRUST NV	0.000%	99.448%
8862	ZONGTAI REAL ES	0.000%	99.448%
8863	ANTON OILFIELD	0.000%	99.448%
8864	KARDEMIR KARABU	0.000%	99.449%
8865	GRUH FINANCE	0.000%	99.449%
8866	NICHIDEN CORP	0.000%	99.450%
8867	SUNPOWER CORP COMMON STOCK USD.001	0.000%	99.450%
8868	FUKUI COMPUTER	0.000%	99.451%
8869	COLUMBUS A/S	0.000%	99.451%
8870	SUPREMEX INC	0.000%	99.452%
8871	YOMEISHU SEIZO	0.000%	99.452%
8872	THURGAUER KANTO	0.000%	99.453%
8873	HARIM HOLDINGS	0.000%	99.453%
8874	BR PROPERTIES S	0.000%	99.454%
8875	HYUNDAI BNG STE	0.000%	99.454%
8876	SUNGCHANG ENTER	0.000%	99.455%
8877	AGABANG&COMPANY	0.000%	99.455%
8878	SAFILO GROUP SP	0.000%	99.456%
8879	MITSUBISHI PAPE	0.000%	99.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	SAWADA HOLDINGS	0.000%	99.457%
8881	LIGHT S.A.	0.000%	99.457%
8882	MICROPORT SCIEN	0.000%	99.458%
8883	GUANGDONG KELON	0.000%	99.458%
8884	ASCENCIO	0.000%	99.459%
8885	STARTEK INC	0.000%	99.459%
8886	GRUPO AVAL ACCI	0.000%	99.460%
8887	LIANHUA SUPERMA	0.000%	99.460%
8888	QUABIT INMOBILI	0.000%	99.461%
8889	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.461%
8890	STANDARD FOODS	0.000%	99.462%
8891	NIPPON SHARYO	0.000%	99.462%
8892	ALIO GOLD INC	0.000%	99.462%
8893	MODERNLAND REAL	0.000%	99.463%
8894	CIE FINANCIER T	0.000%	99.463%
8895	AEON CO. (M) BH	0.000%	99.464%
8896	THE BASIC HOUSE	0.000%	99.464%
8897	VINDA INTERNATI	0.000%	99.465%
8898	NIHON CHOUZAI C	0.000%	99.465%
8899	ASAHI ORGANIC C	0.000%	99.466%
8900	FOOSUNG CO LTD	0.000%	99.466%
8901	SINOSOFT TECHNO	0.000%	99.467%
8902	YAHAGI CONST CO	0.000%	99.467%
8903	GUJARAT FLUOROC	0.000%	99.468%
8904	LIFESTYLE CHINA	0.000%	99.468%
8905	TOA OIL CO LTD	0.000%	99.469%
8906	ASAHI PRINT	0.000%	99.469%
8907	DANAL	0.000%	99.470%
8908	SANSHA ELECTRIC	0.000%	99.470%
8909	CYBERTAN TECHNO	0.000%	99.471%
8910	KITAGAWA IRON W	0.000%	99.471%
8911	CARLO CAVAZZI H	0.000%	99.472%
8912	WUS PRINTD CIRC	0.000%	99.472%
8913	GRAND KOREA LEI	0.000%	99.473%
8914	HASTINGS GROUP	0.000%	99.473%
8915	KOATSU GAS KOGY	0.000%	99.473%
8916	TAIWAN CHINSAN	0.000%	99.474%
8917	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.474%
8918	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.000%	99.475%
8919	XINJIANG XINXIN	0.000%	99.475%
8920	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.476%
8921	BING-GRAE	0.000%	99.476%
8922	KYUNGBANG LTD	0.000%	99.477%
8923	TOREX SEMICONDU	0.000%	99.477%
8924	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	99.478%
8925	LOTUS BAKERIES	0.000%	99.478%
8926	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.479%
8927	KURIMOTO	0.000%	99.479%
8928	SINKO INDUSTRIE	0.000%	99.480%
8929	CLS HOLDINGS PL	0.000%	99.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	SVENSKA CELLULO	0.000%	99.481%
8931	G-7 HOLDINGS IN	0.000%	99.481%
8932	GOLDMONEY INC	0.000%	99.482%
8933	MANDALAY RESOUR	0.000%	99.482%
8934	SANOH INDUSTRIA	0.000%	99.482%
8935	FAMUR SA	0.000%	99.483%
8936	SANYO ELEC RAIL	0.000%	99.483%
8937	BEL FUSE INC CL B COMMON STOCK USD.1	0.000%	99.484%
8938	JAPAN PILE CORP	0.000%	99.484%
8939	CRCC HIGH-TECH	0.000%	99.485%
8940	HUNTSWORTH PLC	0.000%	99.485%
8941	CHUETSU PULP&PA	0.000%	99.486%
8942	PJT PARTNERS INC A COMMON STOCK	0.000%	99.486%
8943	GUJARAT ALKALIE	0.000%	99.487%
8944	Minerva SA	0.000%	99.487%
8945	TOKYU RECREATIO	0.000%	99.488%
8946	TAKARA PRINTING	0.000%	99.488%
8947	SHINKONG INSURA	0.000%	99.489%
8948	LAMPRELL PLC	0.000%	99.489%
8949	ASIA CEMENT CHI	0.000%	99.490%
8950	YOULCHON CHEMIC	0.000%	99.490%
8951	HONG KONG AIRCR	0.000%	99.490%
8952	IDT CORP CLASS B COMMON STOCK USD.01	0.000%	99.491%
8953	DYNAGREEN ENVIR	0.000%	99.491%
8954	KITANO CONST CO	0.000%	99.492%
8955	ALTISOURCE PORT	0.000%	99.492%
8956	LH FINANCIAL GR	0.000%	99.493%
8957	LOPEZ HOLDINGS	0.000%	99.493%
8958	DADI EARLY	0.000%	99.494%
8959	TACHIKAWA CORP	0.000%	99.494%
8960	PROTO CORP	0.000%	99.495%
8961	ANADOLU SIGORTA	0.000%	99.495%
8962	EHWA TECHNOLOGI	0.000%	99.496%
8963	PALIBURG HOLDIN	0.000%	99.496%
8964	GODO STEEL	0.000%	99.497%
8965	SAM YOUNG ELECT	0.000%	99.497%
8966	LUMENS CO LTD	0.000%	99.497%
8967	GLOBAL MIXED MO	0.000%	99.498%
8968	ING BANK SLASKI	0.000%	99.498%
8969	PARROT	0.000%	99.499%
8970	TPV TECHNOLOGY	0.000%	99.499%
8971	EKORNES ASA	0.000%	99.500%
8972	WAI KEE HOLDING	0.000%	99.500%
8973	KOMATSU WALL IN	0.000%	99.501%
8974	SPIRE HEALTHCAR	0.000%	99.501%
8975	MUCKLOW(A&J) GR	0.000%	99.502%
8976	SOCOVEDSA SA	0.000%	99.502%
8977	MEIKO NETWORK J	0.000%	99.503%
8978	TOYO RADIATOR C	0.000%	99.503%
8979	FIBROGEN INC COMMON STOCK USD.01	0.000%	99.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.504%
8981	MITSUBISHI KAKO	0.000%	99.504%
8982	MAHLE METAL LEV	0.000%	99.505%
8983	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.505%
8984	EMPERIA HOLDING	0.000%	99.506%
8985	GAFISA SA	0.000%	99.506%
8986	WPP AUNZ LTD	0.000%	99.507%
8987	SHINSEGAE FOOD	0.000%	99.507%
8988	GREEN SEAL HOLD	0.000%	99.508%
8989	FRANCE BED HOLD	0.000%	99.508%
8990	UNION BK OF TAI	0.000%	99.509%
8991	PRONEXUS INC	0.000%	99.509%
8992	DAIHATSU DIESEL	0.000%	99.509%
8993	ALUMINA LTD	0.000%	99.510%
8994	HNA HLDGS GP CO	0.000%	99.510%
8995	ZHONGYU GAS HOL	0.000%	99.511%
8996	SUMMIT R/EST HL	0.000%	99.511%
8997	CAPITAL FIRST L	0.000%	99.512%
8998	SANKO METAL IND	0.000%	99.512%
8999	RENHE COMMERCIA	0.000%	99.513%
9000	SUNSPRING METAL	0.000%	99.513%
9001	AEON CREDIT SER	0.000%	99.514%
9002	TA ENTERPRISE B	0.000%	99.514%
9003	NIHON TOKUSHU T	0.000%	99.514%
9004	HWASUNGIndustr	0.000%	99.515%
9005	MIRAE ASSET LIF	0.000%	99.515%
9006	TOVIS CO LTD	0.000%	99.516%
9007	ENERGY DEVELOP	0.000%	99.516%
9008	MAISONS FRANCE	0.000%	99.517%
9009	GUJARAT PIPAVAV	0.000%	99.517%
9010	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.518%
9011	NIP AIR CON	0.000%	99.518%
9012	JW HOLDINGS COR	0.000%	99.519%
9013	QUANTA STORAGE	0.000%	99.519%
9014	MATRIX CONCEPTS	0.000%	99.519%
9015	FURUNO ELECTRIC	0.000%	99.520%
9016	VETOQUINOL SA	0.000%	99.520%
9017	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.521%
9018	SKELLERUP HOLDI	0.000%	99.521%
9019	FEINTOOL INTERN	0.000%	99.522%
9020	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.522%
9021	MAXVALU TOKAI C	0.000%	99.523%
9022	KAROON GAS AUST	0.000%	99.523%
9023	ILSHIN SPINNING	0.000%	99.523%
9024	HIRAKAWA HEWTEC	0.000%	99.524%
9025	FANG HOLDINGS LTD ADR ADR	0.000%	99.524%
9026	BASSO INDUSTRY	0.000%	99.525%
9027	HARBOUR CENTRE	0.000%	99.525%
9028	BANK OF INDIA C	0.000%	99.526%
9029	BANGKOK BANK	0.000%	99.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	ALMA MEDIA CORP	0.000%	99.527%
9031	KOPIN CORP COMMON STOCK USD.01	0.000%	99.527%
9032	ESSITY AKTIEBOL	0.000%	99.528%
9033	NAPHTHA ISRAEL	0.000%	99.528%
9034	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.528%
9035	JAPAN BUSINESS	0.000%	99.529%
9036	KH VATEC	0.000%	99.529%
9037	JUSUNG ENGINEER	0.000%	99.530%
9038	KSH HOLDINGS LT	0.000%	99.530%
9039	KUOYANG CONSTRU	0.000%	99.531%
9040	TAKEEI CORPORAT	0.000%	99.531%
9041	HIRAMATSU INC	0.000%	99.532%
9042	OCTODEC	0.000%	99.532%
9043	KIRKLAND S INC COMMON STOCK	0.000%	99.532%
9044	SOFT-WORLD INTL	0.000%	99.533%
9045	DELEK AUTOMOTIV	0.000%	99.533%
9046	SHINAGAWA FUEL	0.000%	99.534%
9047	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.534%
9048	COOLPAD GROUP L	0.000%	99.535%
9049	TAISEI LAMICK C	0.000%	99.535%
9050	SBS MEDIA HOLDI	0.000%	99.536%
9051	WERELDHAVE BELG	0.000%	99.536%
9052	TEIKOKU TSUSHIN	0.000%	99.536%
9053	LAI SUN GARMENT	0.000%	99.537%
9054	CAPITALAND MALA	0.000%	99.537%
9055	ROBERTET SA	0.000%	99.538%
9056	KORDSA TEKNIK T	0.000%	99.538%
9057	ROYAL BK SCOT G	0.000%	99.539%
9058	RAUBEX GROUP LT	0.000%	99.539%
9059	OSK HOLDINGS BH	0.000%	99.540%
9060	SAPPE PCL	0.000%	99.540%
9061	FORMOSAN RUBBER	0.000%	99.540%
9062	MAEZAWA KYUSO I	0.000%	99.541%
9063	FJ NEXT CO LTD	0.000%	99.541%
9064	LIU CHONG HING	0.000%	99.542%
9065	ZENITAKA CORP	0.000%	99.542%
9066	NIEN HSING TEXT	0.000%	99.543%
9067	CHORI CO LTD	0.000%	99.543%
9068	KEPCO ENGINEERI	0.000%	99.544%
9069	DATALOGIC SPA	0.000%	99.544%
9070	NISSUI PHARM CO	0.000%	99.544%
9071	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.545%
9072	CHUANGS CONS IN	0.000%	99.545%
9073	U-SHIN	0.000%	99.546%
9074	SPACE CO LTD	0.000%	99.546%
9075	SIAM FUTURE DEV	0.000%	99.547%
9076	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.547%
9077	JAPAN ASIA GROU	0.000%	99.547%
9078	ORGANO	0.000%	99.548%
9079	MONEY3 CORP LTD	0.000%	99.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	HIMACHAL FUTURI	0.000%	99.549%
9081	REIS INC COMMON STOCK USD.01	0.000%	99.549%
9082	TOYO CORPORATIO	0.000%	99.550%
9083	CEMENTOS ARGOS	0.000%	99.550%
9084	JAPAN KENZAI CO	0.000%	99.550%
9085	HOKUETSU INDS C	0.000%	99.551%
9086	MALAYAN FLOUR M	0.000%	99.551%
9087	KNM GROUP BERHA	0.000%	99.552%
9088	E.I.D.-PARRY(IN	0.000%	99.552%
9089	MAGMA FINCORP L	0.000%	99.553%
9090	COPEL PARANA EN	0.000%	99.553%
9091	MAMEZOU	0.000%	99.554%
9092	NEC NETWK & SYS	0.000%	99.554%
9093	AMATA CORP PUBL	0.000%	99.554%
9094	TELEPIZZA SA	0.000%	99.555%
9095	HIRANO TECSEED	0.000%	99.555%
9096	TOKMANNI GROUP	0.000%	99.556%
9097	BUMRUNGRAD HOPT	0.000%	99.556%
9098	ATTACQ LTD	0.000%	99.557%
9099	SABANA SHARIAH	0.000%	99.557%
9100	JANOME SEWING M	0.000%	99.557%
9101	SOCO INTERNATIO	0.000%	99.558%
9102	MORY INDUSTRIES	0.000%	99.558%
9103	BIMB HLDGS BERH	0.000%	99.559%
9104	LAGERCANTZ GRO	0.000%	99.559%
9105	HADERA PAPER LT	0.000%	99.560%
9106	ALICO INC COMMON STOCK USD1.0	0.000%	99.560%
9107	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.560%
9108	AKATSUKI	0.000%	99.561%
9109	STAR MICA CO LT	0.000%	99.561%
9110	TER BEKE SA	0.000%	99.562%
9111	MEIWACORPORATIO	0.000%	99.562%
9112	CLINUVEL PHARM	0.000%	99.563%
9113	ITALIAN-THAI DE	0.000%	99.563%
9114	ENF TECHNOLOGY	0.000%	99.563%
9115	KOHSOKU CORP	0.000%	99.564%
9116	SER EDUCACIONAL	0.000%	99.564%
9117	JNBY DESIGN LTD	0.000%	99.565%
9118	YUSHIRO CHEMICA	0.000%	99.565%
9119	HARBIN BANK CO	0.000%	99.566%
9120	SHINING BUILDIN	0.000%	99.566%
9121	HANKUK CARBON C	0.000%	99.566%
9122	TOTAL ACCESS CO	0.000%	99.567%
9123	ALTECH CORP	0.000%	99.567%
9124	EL AL ISRAEL AI	0.000%	99.568%
9125	TA ANN HOLDINGS	0.000%	99.568%
9126	GOLDEN LAND PRO	0.000%	99.569%
9127	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.569%
9128	NAKABAYASHI CO	0.000%	99.569%
9129	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.000%	99.570%
9131	SATA SHOJI CORP	0.000%	99.571%
9132	ESPRINET SPA	0.000%	99.571%
9133	CHIYODA CO	0.000%	99.572%
9134	ASTALDI	0.000%	99.572%
9135	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.572%
9136	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.573%
9137	SINCERE NAVIGAT	0.000%	99.573%
9138	XUNLEI LTD ADR ADR USD.00025	0.000%	99.574%
9139	NHPC LTD	0.000%	99.574%
9140	MEITO SANGYO CO	0.000%	99.574%
9141	MINERA FRISCO S	0.000%	99.575%
9142	TOYO ELECTRIC	0.000%	99.575%
9143	SREI INFRASTRUC	0.000%	99.576%
9144	ANHUI EXPRESSWA	0.000%	99.576%
9145	DHIPAYA INSURAN	0.000%	99.577%
9146	OSAKA ORGANIC C	0.000%	99.577%
9147	BANK TABUNGAN N	0.000%	99.577%
9148	mitsui matsushi	0.000%	99.578%
9149	MATSUI CONST CO	0.000%	99.578%
9150	IWASAKI ELECTRI	0.000%	99.579%
9151	KOMEDA HOLDINGS	0.000%	99.579%
9152	CABCHARGE AUSTR	0.000%	99.580%
9153	GUOLIAN SECURIT	0.000%	99.580%
9154	MALAYSIAN PACIF	0.000%	99.580%
9155	SEMPERIT AG HOL	0.000%	99.581%
9156	EO TECHNICS CO	0.000%	99.581%
9157	ELNUSA TBK	0.000%	99.582%
9158	LPKF LASER & EL	0.000%	99.582%
9159	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.582%
9160	KEPPEL TELECOM&	0.000%	99.583%
9161	FLEURY MICHON	0.000%	99.583%
9162	KANADEN CORP	0.000%	99.584%
9163	RISO KAGAKU COR	0.000%	99.584%
9164	PEGASUS HAVA TA	0.000%	99.585%
9165	UFLEX LTD	0.000%	99.585%
9166	NAGANO BANK	0.000%	99.585%
9167	MASTER GLORY GR	0.000%	99.586%
9168	KHON KAEN SUGAR	0.000%	99.586%
9169	DAIHAN	0.000%	99.587%
9170	NAKAMURAYA CO L	0.000%	99.587%
9171	TAKIRON CO	0.000%	99.587%
9172	CRUCIALTEC CO L	0.000%	99.588%
9173	POWER LOGICS	0.000%	99.588%
9174	RASA INDUSTRIES	0.000%	99.589%
9175	UNITECH LIMITED	0.000%	99.589%
9176	GUJARAT MINERAL	0.000%	99.590%
9177	TOA CORP	0.000%	99.590%
9178	IWAKI & CO LTD	0.000%	99.590%
9179	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	NIHON ESLEAD CO	0.000%	99.591%
9181	CIA ENERGETICA	0.000%	99.592%
9182	WESTAR ENERGY I	0.000%	99.592%
9183	SHINYOUNG SECS	0.000%	99.592%
9184	CHINA MANMADE F	0.000%	99.593%
9185	AUDIX CORP	0.000%	99.593%
9186	HOUSTON WIRE &	0.000%	99.594%
9187	DONGSUNG HOLDIN	0.000%	99.594%
9188	NEOWIZ CORP	0.000%	99.594%
9189	RM PLC	0.000%	99.595%
9190	CHONGKUNDANG	0.000%	99.595%
9191	HANSHIN CONSTRU	0.000%	99.596%
9192	TELEFONICA CZEC	0.000%	99.596%
9193	SHIPPING CP IND	0.000%	99.597%
9194	CNQC INTERNATIO	0.000%	99.597%
9195	SAMMOK S-FORM C	0.000%	99.597%
9196	COREMAX	0.000%	99.598%
9197	SHIN NIPPON AIR	0.000%	99.598%
9198	ECKERT & ZIEGLE	0.000%	99.599%
9199	HONG FOK CORP	0.000%	99.599%
9200	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.599%
9201	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.600%
9202	REGINA MIRACLE	0.000%	99.600%
9203	NOKIA CORP ADR	0.000%	99.601%
9204	CHINA GREENFRES	0.000%	99.601%
9205	INVESTORS TITLE CO COMMON STOCK	0.000%	99.601%
9206	ORIENT OVERSEAS	0.000%	99.602%
9207	BONHEUR ASA	0.000%	99.602%
9208	KISWIRE LTD	0.000%	99.603%
9209	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.603%
9210	TOKYO ELECTRON	0.000%	99.603%
9211	SAMCHULLY	0.000%	99.604%
9212	SERCO GROUP	0.000%	99.604%
9213	EASTERN MEDIA	0.000%	99.605%
9214	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.605%
9215	UNION BANK OF I	0.000%	99.605%
9216	TAIKO BANK	0.000%	99.606%
9217	SHINKAWA	0.000%	99.606%
9218	AUSTEM	0.000%	99.607%
9219	EL.EN. SPA	0.000%	99.607%
9220	TI FINANCIAL HO	0.000%	99.607%
9221	RESILUX	0.000%	99.608%
9222	GENERAL INTERFA	0.000%	99.608%
9223	TEXWINCA HLDGS	0.000%	99.609%
9224	MOBILEZONE HOLD	0.000%	99.609%
9225	TOA DORO KOGYO	0.000%	99.610%
9226	ABOITIZ POWER C	0.000%	99.610%
9227	CHINA MODERN DA	0.000%	99.610%
9228	EDREAMS ODIGEO	0.000%	99.611%
9229	DFS FURNITURE L	0.000%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	HY LOK	0.000%	99.612%
9231	SHANGHAI DASHEN	0.000%	99.612%
9232	TOKYO KEIKI INC	0.000%	99.612%
9233	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.613%
9234	AREZZO INDUSTRI	0.000%	99.613%
9235	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.614%
9236	TMK PAO GDR REG S GDR	0.000%	99.614%
9237	LOVISA HOLDINGS	0.000%	99.614%
9238	ENERGA SA	0.000%	99.615%
9239	SOLARIA ENERGIA	0.000%	99.615%
9240	CENTURY CITY IN	0.000%	99.616%
9241	HEUNG-A SHIPPIN	0.000%	99.616%
9242	ACBEL POLYTECH	0.000%	99.616%
9243	SUZLON ENERGY L	0.000%	99.617%
9244	OCEANA GROUP LT	0.000%	99.617%
9245	F&F COMPANY	0.000%	99.618%
9246	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.618%
9247	CANVEST ENVIRON	0.000%	99.618%
9248	NL INDUSTRIES	0.000%	99.619%
9249	BAYSIDE LAND CO	0.000%	99.619%
9250	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.619%
9251	ACADEMEDIA AB	0.000%	99.620%
9252	HYUNDAI CORP	0.000%	99.620%
9253	FORFARMERS NV	0.000%	99.621%
9254	NORDJYSKE BANK	0.000%	99.621%
9255	WOORI BANK SPON ADR ADR	0.000%	99.621%
9256	GREAT PANTHER S	0.000%	99.622%
9257	EXCEL CO LTD	0.000%	99.622%
9258	KI-STAR REAL ES	0.000%	99.623%
9259	3M INDIA LTD	0.000%	99.623%
9260	CHIA HSIN CEMEN	0.000%	99.623%
9261	ASCENDAS INDIA	0.000%	99.624%
9262	KINKO OPTICAL C	0.000%	99.624%
9263	ALPS LOGISTICS	0.000%	99.625%
9264	COMP ENG & CONS	0.000%	99.625%
9265	EUROCASH SA	0.000%	99.625%
9266	BERLI JUCKER CO	0.000%	99.626%
9267	KORADIOR HOLDIN	0.000%	99.626%
9268	KANGDA INTERNAT	0.000%	99.627%
9269	RAYSEARCH LABOR	0.000%	99.627%
9270	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.627%
9271	SONAE CAPITAL S	0.000%	99.628%
9272	REJECT SHOP LTD	0.000%	99.628%
9273	NIHON DENKEI CO	0.000%	99.629%
9274	COLABOR GROUP I	0.000%	99.629%
9275	SVENSKA HANDELS	0.000%	99.629%
9276	LUBELSKI WEGIEL	0.000%	99.630%
9277	SUNCALL CORP	0.000%	99.630%
9278	CK POWER PCL	0.000%	99.631%
9279	HO TUNG CHEMICA	0.000%	99.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	ADO Group Ltd	0.000%	99.631%
9281	MR MAX CORP	0.000%	99.632%
9282	KALPATARU POWER	0.000%	99.632%
9283	CHIHO-TIANDE GR	0.000%	99.633%
9284	AUCKLAND INTERN	0.000%	99.633%
9285	ROMANDE ENERGIE	0.000%	99.633%
9286	FLUIDRA SA	0.000%	99.634%
9287	DEOLEO SA	0.000%	99.634%
9288	ID LOGISTICS GR	0.000%	99.634%
9289	HEXAGON COMPOSI	0.000%	99.635%
9290	DIRECT INSURANC	0.000%	99.635%
9291	ALLAHABAD BANK	0.000%	99.636%
9292	TAKISAWA MACHIN	0.000%	99.636%
9293	SEOHAN CO LTD	0.000%	99.636%
9294	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.637%
9295	ARISAWA MFG CO	0.000%	99.637%
9296	INTERPARK CORP	0.000%	99.638%
9297	CYIENT LIMITED	0.000%	99.638%
9298	TAKAOKA TOKO HL	0.000%	99.638%
9299	WESTGOLD RESOUR	0.000%	99.639%
9300	SG CORPORATION	0.000%	99.639%
9301	TOEI ANIMATION	0.000%	99.640%
9302	MODETOUR NETWOR	0.000%	99.640%
9303	WOONGJIN HOLDIN	0.000%	99.640%
9304	SERVCORP	0.000%	99.641%
9305	NIPPON CONCRETE	0.000%	99.641%
9306	LAURENT-PERRIER	0.000%	99.641%
9307	RHYTHM WATCH CO	0.000%	99.642%
9308	IWATSUKA CONFEC	0.000%	99.642%
9309	CHAYANG SHENG D	0.000%	99.643%
9310	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.643%
9311	SHELL REFINING(0.000%	99.643%
9312	MATERIALS ANALY	0.000%	99.644%
9313	SAGAX AB	0.000%	99.644%
9314	CNA SUNSINE	0.000%	99.645%
9315	ASHIMORI INDUST	0.000%	99.645%
9316	CONCORD SECURIT	0.000%	99.645%
9317	DISH TV INDIA L	0.000%	99.646%
9318	JACOBSON PHARMA	0.000%	99.646%
9319	MARUBUN CORP	0.000%	99.646%
9320	AKER AMERICAN S	0.000%	99.647%
9321	SOUNDWILL HOLDI	0.000%	99.647%
9322	NEW WORLD DEPT	0.000%	99.648%
9323	GUN EI CHEM IND	0.000%	99.648%
9324	ITC PROPERTIES	0.000%	99.648%
9325	SUNJIN	0.000%	99.649%
9326	TV AZTECA	0.000%	99.649%
9327	ABC ARBITRAGE	0.000%	99.650%
9328	EQT HOLDINGS LT	0.000%	99.650%
9329	GREEN ENERGY TE	0.000%	99.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	COSEL CO	0.000%	99.651%
9331	YAT SING HOLDIN	0.000%	99.651%
9332	MACAUTO INDUSTR	0.000%	99.651%
9333	KOREA ALCOHOL I	0.000%	99.652%
9334	BEST PACIFIC IN	0.000%	99.652%
9335	TSUBAKIMOTO KOG	0.000%	99.653%
9336	CLEANUP CORP	0.000%	99.653%
9337	S&T DYNAMICS CO	0.000%	99.653%
9338	PARK LAWN CORP	0.000%	99.654%
9339	SANKYO SEIKO CO	0.000%	99.654%
9340	AMPER SA	0.000%	99.654%
9341	DAITO ELECTRON	0.000%	99.655%
9342	GRO-BELS CO LTD	0.000%	99.655%
9343	ASAHI KOGYOSHA	0.000%	99.656%
9344	HUA HAN BIO-PHA	0.000%	99.656%
9345	THE WILL-BES &	0.000%	99.656%
9346	FEDERAL BANK LT	0.000%	99.657%
9347	JAPAN TRANSCITY	0.000%	99.657%
9348	ULKER BISKUVI S	0.000%	99.657%
9349	TOHO CO LTD	0.000%	99.658%
9350	XINYUAN REAL ES	0.000%	99.658%
9351	ALPHA SYSTEMS I	0.000%	99.659%
9352	KERRY TJ LOGIST	0.000%	99.659%
9353	KAULIN MANUFACT	0.000%	99.659%
9354	RINGER HUT CO L	0.000%	99.660%
9355	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.660%
9356	BORUSAN BORU	0.000%	99.660%
9357	CIRCASSIA PHARM	0.000%	99.661%
9358	AVANCE GAS HOLD	0.000%	99.661%
9359	LUMAX INTERNATI	0.000%	99.662%
9360	ALVIVA HOLDINGS	0.000%	99.662%
9361	HIROSE ELECTRIC	0.000%	99.662%
9362	PILIPINAS SHELL	0.000%	99.663%
9363	MALAYAN CEMENT	0.000%	99.663%
9364	INTILAND DEVPT	0.000%	99.663%
9365	DORO AB	0.000%	99.664%
9366	EIDAI CO.LTD.	0.000%	99.664%
9367	GENKY DRUGSTORE	0.000%	99.665%
9368	ASIA PLASTIC RE	0.000%	99.665%
9369	NISHIKAWA RUBBE	0.000%	99.665%
9370	TECHNOVATOR INT	0.000%	99.666%
9371	GEOSTR CORP	0.000%	99.666%
9372	MAEZAWA KASEI I	0.000%	99.666%
9373	ZUIKO CORP	0.000%	99.667%
9374	QAF LTD	0.000%	99.667%
9375	KOZA ALTIN ISLE	0.000%	99.668%
9376	FDM GROUP PLC	0.000%	99.668%
9377	SIME DARBY PROP	0.000%	99.668%
9378	CHUGAI RO CO LT	0.000%	99.669%
9379	WIZ SOL CORR DE	0.000%	99.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	AIRPORT FACILIT	0.000%	99.669%
9381	CITIC ENVIR	0.000%	99.670%
9382	STAMFORD LAND	0.000%	99.670%
9383	SHINWA KAIUN	0.000%	99.670%
9384	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.671%
9385	POLYMET MINING	0.000%	99.671%
9386	AVON RUBBER	0.000%	99.672%
9387	STI EDUCATION S	0.000%	99.672%
9388	DONGWHA PHARM.C	0.000%	99.672%
9389	VITEC GROUP	0.000%	99.673%
9390	CONVOY FINANCIA	0.000%	99.673%
9391	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.673%
9392	HAGIWARA ELECTR	0.000%	99.674%
9393	CHEN FULL INT C	0.000%	99.674%
9394	SHENYIN WANGUO(0.000%	99.675%
9395	PLAZZA AG REG A	0.000%	99.675%
9396	TOWER BERSAMA I	0.000%	99.675%
9397	SCHAFFNER HOLDI	0.000%	99.676%
9398	ELECTRICITY GEN	0.000%	99.676%
9399	SIXT LEASING AG	0.000%	99.676%
9400	ASALEO CARE LTD	0.000%	99.677%
9401	NORCROS PLC	0.000%	99.677%
9402	ICHIKEN CO LTD	0.000%	99.677%
9403	CAPIO AB	0.000%	99.678%
9404	FORMOSAN UNION	0.000%	99.678%
9405	D CARNEGIE & CO	0.000%	99.679%
9406	HITRON TECHNOLO	0.000%	99.679%
9407	FUJIKURA KASEI	0.000%	99.679%
9408	ACCURAY INC COMMON STOCK USD.001	0.000%	99.680%
9409	NIPPON KANZAI C	0.000%	99.680%
9410	GOLDEN MEDITECH	0.000%	99.680%
9411	GLANBIA PLC	0.000%	99.681%
9412	NS SHOPPING CO	0.000%	99.681%
9413	FIRST BANK OF T	0.000%	99.681%
9414	TAKAMATSU CONS	0.000%	99.682%
9415	RIGHT-ON CO	0.000%	99.682%
9416	UNITY OPTO TECH	0.000%	99.682%
9417	TOSHO PRINTING	0.000%	99.683%
9418	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.683%
9419	MITANI SEKISAN	0.000%	99.684%
9420	ADCORP HLDGS	0.000%	99.684%
9421	BANK OF KOCHI L	0.000%	99.684%
9422	SIA ENGINEERING	0.000%	99.685%
9423	OUG HOLDING	0.000%	99.685%
9424	CROPENERGIES AG	0.000%	99.685%
9425	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.686%
9426	VIA HOLDINGS IN	0.000%	99.686%
9427	CAPITA GROUP PL	0.000%	99.686%
9428	TEIKOKU ELECTRI	0.000%	99.687%
9429	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	KINKI NIPPON TO	0.000%	99.687%
9431	ORIENTAL BK OF	0.000%	99.688%
9432	CAREER TECHNOLO	0.000%	99.688%
9433	KOBE BUSSAN CO	0.000%	99.689%
9434	SANYO TRADING C	0.000%	99.689%
9435	TSUTSUMI JEWELR	0.000%	99.689%
9436	MILLS ESTRUTURA	0.000%	99.690%
9437	ISU CHEMICAL	0.000%	99.690%
9438	KEE TAI PROPERT	0.000%	99.690%
9439	ARES ALLERGY HO	0.000%	99.691%
9440	CTT-CORREIOS DE	0.000%	99.691%
9441	EHEALTH INC COMMON STOCK USD.001	0.000%	99.691%
9442	SEALINK TRAVEL	0.000%	99.692%
9443	ELEMENTIA SAB D	0.000%	99.692%
9444	SEPTENI CO LTD	0.000%	99.692%
9445	SEKONIX CO LTD	0.000%	99.693%
9446	JAGRAN PRAKASHA	0.000%	99.693%
9447	UCHIDA YOKO CO	0.000%	99.694%
9448	ROSENBAUER INTE	0.000%	99.694%
9449	RELIANCE HOME F	0.000%	99.694%
9450	UNIFIN FINANCIE	0.000%	99.695%
9451	HONEYS CO LTD	0.000%	99.695%
9452	ISC CO LTD	0.000%	99.695%
9453	CLEAR CHANNEL O	0.000%	99.696%
9454	RENREN INC ADR ADR USD.001	0.000%	99.696%
9455	SUZUKI CO LTD	0.000%	99.696%
9456	SINYI REALTY IN	0.000%	99.697%
9457	SUPERLOOP LTD	0.000%	99.697%
9458	NICK SCALI LTD	0.000%	99.697%
9459	CHINA VAST INDU	0.000%	99.698%
9460	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.698%
9461	SALIM IVOMAS	0.000%	99.698%
9462	SAN HOLDINGS, I	0.000%	99.699%
9463	UNION TOOL CO	0.000%	99.699%
9464	TDC SOFTWARE EN	0.000%	99.699%
9465	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.700%
9466	LIBBEY INC COMMON STOCK USD.01	0.000%	99.700%
9467	CENTRAL AUTO	0.000%	99.701%
9468	BLUE DART EXPRE	0.000%	99.701%
9469	IHQ INC	0.000%	99.701%
9470	AXTEL SAB DE CV	0.000%	99.702%
9471	HUMAX CO LTD	0.000%	99.702%
9472	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.702%
9473	CHAMBAL FER	0.000%	99.703%
9474	VIJAYA BANK	0.000%	99.703%
9475	ASUNARO AOKI CO	0.000%	99.703%
9476	RADIUM LIFE TEC	0.000%	99.704%
9477	YUANSHENGTAI DA	0.000%	99.704%
9478	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.704%
9479	HARADA IND	0.000%	99.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	VERSO CORP A COMMON STOCK	0.000%	99.705%
9481	FINDEL	0.000%	99.705%
9482	MIDLAND REALTY	0.000%	99.706%
9483	LPN DEVELOPMENT	0.000%	99.706%
9484	CHINA MINSHENG	0.000%	99.706%
9485	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.707%
9486	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.707%
9487	SPARX ASSET MAN	0.000%	99.707%
9488	SOMBOON ADVANCE	0.000%	99.708%
9489	EMPRESA DE ENER	0.000%	99.708%
9490	KAWAGISHI BRIDG	0.000%	99.708%
9491	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.709%
9492	YORK WATER CO COMMON STOCK	0.000%	99.709%
9493	AIDA ENGINEERIN	0.000%	99.710%
9494	KAWASUMI LABS I	0.000%	99.710%
9495	ELAN MICROELECT	0.000%	99.710%
9496	ODELIC CO LTD	0.000%	99.711%
9497	BW PLANTATION	0.000%	99.711%
9498	WHARF REAL ESTA	0.000%	99.711%
9499	FOURLIS S.A.	0.000%	99.712%
9500	CHINA PIONEER P	0.000%	99.712%
9501	NUSANTARA INFRA	0.000%	99.712%
9502	TOMOE ENGINEERI	0.000%	99.713%
9503	POLY CULTURE GR	0.000%	99.713%
9504	PETRO RIO SA	0.000%	99.713%
9505	I O DATA DEVICE	0.000%	99.714%
9506	ROTTNEROS AB	0.000%	99.714%
9507	RECRM RESEARCH	0.000%	99.714%
9508	DEEPAK FERT&PE	0.000%	99.715%
9509	KT CORP SP ADR ADR	0.000%	99.715%
9510	TRAVELZOO COMMON STOCK USD.01	0.000%	99.715%
9511	SHIN NIPPON BIO	0.000%	99.716%
9512	NOSTRUM OIL & G	0.000%	99.716%
9513	KUNSUL CHEM IND	0.000%	99.716%
9514	VIEL ET COMPAGN	0.000%	99.717%
9515	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.717%
9516	BK OF GREECE	0.000%	99.717%
9517	G SHANK ENTERPR	0.000%	99.718%
9518	SAMPO CORP	0.000%	99.718%
9519	CHANG WAH ELECT	0.000%	99.718%
9520	OCEAN-LAND GROU	0.000%	99.719%
9521	THAI STANLEY EL	0.000%	99.719%
9522	INSAS BHD	0.000%	99.719%
9523	ELBIT SYSTEMS L	0.000%	99.720%
9524	NICE INFORMATIO	0.000%	99.720%
9525	CN T L GAS	0.000%	99.720%
9526	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.721%
9527	SHINSEGAE ENGIN	0.000%	99.721%
9528	ANADOLU CAM	0.000%	99.721%
9529	MAEIL DIARY IND	0.000%	99.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	PEET LIMITED	0.000%	99.722%
9531	NEW HOPE CORP	0.000%	99.722%
9532	TOFAS TURK OTOM	0.000%	99.723%
9533	PRICER AB	0.000%	99.723%
9534	ECZACIBASI YATI	0.000%	99.723%
9535	BANQUE CANTONAL	0.000%	99.724%
9536	KAWASAN INDS JA	0.000%	99.724%
9537	SINDO RICOH	0.000%	99.724%
9538	CSS INDUSTRIES	0.000%	99.725%
9539	INFORMATION SVC	0.000%	99.725%
9540	CHIPMOS TECHNOL	0.000%	99.725%
9541	NAGAWA CO LTD	0.000%	99.726%
9542	HK INTL CONSTR	0.000%	99.726%
9543	OPTEX COMPANY	0.000%	99.726%
9544	NEXEN CORPORATI	0.000%	99.727%
9545	PRAKASH INDUSTR	0.000%	99.727%
9546	NIPPON HUME PIP	0.000%	99.727%
9547	PHOENIX SATELLI	0.000%	99.728%
9548	MANZ AUTOMATION	0.000%	99.728%
9549	ZENITRON CORP	0.000%	99.728%
9550	KAVERI SEED CO	0.000%	99.729%
9551	TORISHIMA PUMP	0.000%	99.729%
9552	HAKUDO CO LTD	0.000%	99.729%
9553	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.730%
9554	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.730%
9555	SANSEI YUSOKI C	0.000%	99.730%
9556	WARSAW STOCK EX	0.000%	99.731%
9557	BAOYE GROUP CO	0.000%	99.731%
9558	HOKURIKU ELECTR	0.000%	99.731%
9559	KRS CORPORATION	0.000%	99.732%
9560	TOMORROW FOCUS	0.000%	99.732%
9561	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.732%
9562	BLISS GVS PHARM	0.000%	99.733%
9563	REALORD GROUP H	0.000%	99.733%
9564	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.733%
9565	HARMONICARE MED	0.000%	99.734%
9566	HILONG HOLDING	0.000%	99.734%
9567	LONDON&PACIFIC	0.000%	99.734%
9568	CSBC CORPORATIO	0.000%	99.735%
9569	JMS CO	0.000%	99.735%
9570	POLETOWIN PITCR	0.000%	99.735%
9571	ACAL	0.000%	99.736%
9572	DAIDO KOGYO CO	0.000%	99.736%
9573	OHASHI TECHNICA	0.000%	99.736%
9574	PRIMA INDUSTRIE	0.000%	99.737%
9575	HOEGH LNG HOLDI	0.000%	99.737%
9576	COUNTRYWIDE	0.000%	99.737%
9577	NILKAMAL	0.000%	99.738%
9578	TIGA PILAR SEJA	0.000%	99.738%
9579	SK D&D	0.000%	99.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	SATORI ELECTRIC	0.000%	99.739%
9581	GALLIFORD TRY P	0.000%	99.739%
9582	KSB AG	0.000%	99.739%
9583	SAC'S BAR HOLDI	0.000%	99.740%
9584	COFFEE DAY ENTE	0.000%	99.740%
9585	Phoenix Mills L	0.000%	99.740%
9586	TORRENT POWER L	0.000%	99.741%
9587	ROCKWOOL INTL P	0.000%	99.741%
9588	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.741%
9589	ALI CORP	0.000%	99.742%
9590	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.742%
9591	MAEDA KOSEN CO.	0.000%	99.742%
9592	SICHUAN EXPRESS	0.000%	99.743%
9593	E1 CORPORATION	0.000%	99.743%
9594	INDS BACHOCO SA	0.000%	99.743%
9595	IC COMPANYS	0.000%	99.743%
9596	MOIL LTD	0.000%	99.744%
9597	BANK OF KAOHSIU	0.000%	99.744%
9598	SEVEN GROUP HLD	0.000%	99.744%
9599	E TEC E&C LTD	0.000%	99.745%
9600	TEN PAO GROUP H	0.000%	99.745%
9601	GRUPO SANDBORNS	0.000%	99.745%
9602	INNER MONGOLIA	0.000%	99.746%
9603	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.746%
9604	KOREA DISTRICT	0.000%	99.746%
9605	COUNTRYSIDE PRO	0.000%	99.747%
9606	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.747%
9607	FLEETWOOD CORP	0.000%	99.747%
9608	WANG ON GROUP	0.000%	99.748%
9609	MERAFE RESOURCE	0.000%	99.748%
9610	DUSTIN GROUP AB	0.000%	99.748%
9611	YONDENKO CORP	0.000%	99.749%
9612	ANN JOO RESOURC	0.000%	99.749%
9613	ALBARAKA TURK K	0.000%	99.749%
9614	DAEHAN STEEL CO	0.000%	99.750%
9615	YOU EAL ELECTRO	0.000%	99.750%
9616	GODREJ PROPERTI	0.000%	99.750%
9617	NEDAP(NED APP)N	0.000%	99.751%
9618	CJ HELLOVISION	0.000%	99.751%
9619	DECMIL GROUP LT	0.000%	99.751%
9620	EMPEROR WATCH A	0.000%	99.751%
9621	DONGYANG GANGCH	0.000%	99.752%
9622	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.752%
9623	FRED'S INC	0.000%	99.752%
9624	HKC HOLDINGS LT	0.000%	99.753%
9625	INUI GLOBAL LOG	0.000%	99.753%
9626	FUJIJURA RUBBER	0.000%	99.753%
9627	MARISA LOJAS SA	0.000%	99.754%
9628	GUNNEBO AB	0.000%	99.754%
9629	NIHON KAGAKU SA	0.000%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	SARKUYSAN ELEKT	0.000%	99.755%
9631	CHC HEALTHCARE	0.000%	99.755%
9632	ALTICE NV	0.000%	99.755%
9633	TIPTREE INC COMMON STOCK USD.001	0.000%	99.756%
9634	SECHE ENVIRONNE	0.000%	99.756%
9635	KLCC PROPERTY H	0.000%	99.756%
9636	KINGSWAY FINANC	0.000%	99.757%
9637	TUBOS REUNIDOS	0.000%	99.757%
9638	FIELDS CORP	0.000%	99.757%
9639	WORLDLINE	0.000%	99.757%
9640	BERJAYA ASSETS	0.000%	99.758%
9641	FLEX LNG LTD	0.000%	99.758%
9642	PRG-SCHULTZ INT	0.000%	99.758%
9643	SHOFU INC	0.000%	99.759%
9644	ALL RING	0.000%	99.759%
9645	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.759%
9646	ACCOR	0.000%	99.760%
9647	FOGO DE CHAO IN	0.000%	99.760%
9648	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.760%
9649	BOE VARITRONIX	0.000%	99.761%
9650	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.761%
9651	MERIDA INDUSTRY	0.000%	99.761%
9652	KSS LINE LTD	0.000%	99.762%
9653	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.762%
9654	INTERSERVE PLC	0.000%	99.762%
9655	NICOX	0.000%	99.762%
9656	QLIRO GROUP AB	0.000%	99.763%
9657	NATORI CO LTD	0.000%	99.763%
9658	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.763%
9659	SAM JIN PHARM	0.000%	99.764%
9660	SRG TAKAMI	0.000%	99.764%
9661	OLVI	0.000%	99.764%
9662	HANIL E-HWA CO	0.000%	99.765%
9663	BOUSTEAD SINGAP	0.000%	99.765%
9664	AMVIG HOLDINGS	0.000%	99.765%
9665	F@N COMMUNICATI	0.000%	99.766%
9666	KODACO	0.000%	99.766%
9667	GETIN NOBLE BA	0.000%	99.766%
9668	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.766%
9669	BANK BUKOPIN PT	0.000%	99.767%
9670	TOHOKU TELECOM	0.000%	99.767%
9671	LEADCORP (THE)	0.000%	99.767%
9672	WALTON ADVANCED	0.000%	99.768%
9673	UBM DEVELOPMENT	0.000%	99.768%
9674	DO & CO AG	0.000%	99.768%
9675	STRAITS TRADING	0.000%	99.769%
9676	CHENNAI PETROLE	0.000%	99.769%
9677	S-CONNECT CO LT	0.000%	99.769%
9678	NITTOKU ENG CO	0.000%	99.770%
9679	CHUO SPRING CO	0.000%	99.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.770%
9681	TAIDOC TECHNOLO	0.000%	99.770%
9682	MAXIM POWER COR	0.000%	99.771%
9683	SHANGHAI FUDAN-	0.000%	99.771%
9684	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.771%
9685	KANEKO SEEDS CO	0.000%	99.772%
9686	VA TECH WABAG L	0.000%	99.772%
9687	KATO WORKS CO	0.000%	99.772%
9688	DONGWON FOOD& B	0.000%	99.773%
9689	CONTREL	0.000%	99.773%
9690	SHINAGAWA REFRA	0.000%	99.773%
9691	JESS-LINK PRODU	0.000%	99.774%
9692	CAC CORPORATION	0.000%	99.774%
9693	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.774%
9694	RIKEN TECHNOS C	0.000%	99.774%
9695	KYOWA ELECTRONI	0.000%	99.775%
9696	TOP FRONTIER IN	0.000%	99.775%
9697	COLLECTOR AB	0.000%	99.775%
9698	SHINSEGAE INTER	0.000%	99.776%
9699	LINGKARAN TRANS	0.000%	99.776%
9700	CHUNGHWA PICTUR	0.000%	99.776%
9701	SUN-WA TECHNOS	0.000%	99.777%
9702	TOSHO CO LTD	0.000%	99.777%
9703	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.777%
9704	KG CHEMICAL COR	0.000%	99.777%
9705	MIX TELEMATICS	0.000%	99.778%
9706	PC DEPOT CORP	0.000%	99.778%
9707	ENDO LIGHTING C	0.000%	99.778%
9708	CAYMAN ENGLE Y I	0.000%	99.779%
9709	NORITSU KOKI CO	0.000%	99.779%
9710	BSM TECHNOLOGIE	0.000%	99.779%
9711	TONG-TAI MACHIN	0.000%	99.780%
9712	THIRUMALAI	0.000%	99.780%
9713	MUGEN ESTATE CO	0.000%	99.780%
9714	ACE TECHNOLOGIE	0.000%	99.780%
9715	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.781%
9716	SUMMIT ASCENT H	0.000%	99.781%
9717	MIWON SC	0.000%	99.781%
9718	YACHIYO INDUS C	0.000%	99.782%
9719	YAMATANE CORP N	0.000%	99.782%
9720	FAR EAST ORCH	0.000%	99.782%
9721	ICD CO LTD	0.000%	99.783%
9722	UNICHEM LABS	0.000%	99.783%
9723	JUVENTUS FOOTBA	0.000%	99.783%
9724	LUNG KEE(BERMUD	0.000%	99.783%
9725	SECTRA AB - B S	0.000%	99.784%
9726	RF-LINK SYSTEM	0.000%	99.784%
9727	DALIAN PORT (PD	0.000%	99.784%
9728	EMPIRIC STUDENT	0.000%	99.785%
9729	XAC AUTOMATION	0.000%	99.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	COLLECTION HOUS	0.000%	99.785%
9731	NANTEX INDUSTRY	0.000%	99.786%
9732	XAAR	0.000%	99.786%
9733	LANDS END INC COMMON STOCK USD.01	0.000%	99.786%
9734	H S R & A	0.000%	99.786%
9735	FTD COS INC COMMON STOCK USD.0001	0.000%	99.787%
9736	MARUFUJI SHEET	0.000%	99.787%
9737	YAMAMURA GLASS	0.000%	99.787%
9738	ENERGIEDIENST H	0.000%	99.788%
9739	RESURS HOLDING	0.000%	99.788%
9740	HIGHLIGHT COMMU	0.000%	99.788%
9741	EMCORE CORP COMMON STOCK	0.000%	99.788%
9742	AGUNG PODOMORO	0.000%	99.789%
9743	BAY ENERGY LTD	0.000%	99.789%
9744	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.789%
9745	PORTOBELLO SA	0.000%	99.790%
9746	COOR SERVICE MA	0.000%	99.790%
9747	CRAWFORD & CO	0.000%	99.790%
9748	CIMSA	0.000%	99.791%
9749	INTEGRATED MICR	0.000%	99.791%
9750	COIMA RES SPA	0.000%	99.791%
9751	MCPHERSONS LTD	0.000%	99.791%
9752	YEONG GUAN ENER	0.000%	99.792%
9753	YTL POWER INTL	0.000%	99.792%
9754	TARSUS GROUP PL	0.000%	99.792%
9755	PACIFIC CENTURY	0.000%	99.793%
9756	INABA SEISAKUSH	0.000%	99.793%
9757	DA-CIN CONSTRUC	0.000%	99.793%
9758	KONAKA CO LTD	0.000%	99.793%
9759	SPORTON INTERNA	0.000%	99.794%
9760	SENSHUKAI CO	0.000%	99.794%
9761	HARUM ENERGY TB	0.000%	99.794%
9762	IEI INTEGRATION	0.000%	99.795%
9763	WESTPORTS HOLDI	0.000%	99.795%
9764	TNPL	0.000%	99.795%
9765	TTW PUBLIC COMP	0.000%	99.795%
9766	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.796%
9767	MONDO TV SPA	0.000%	99.796%
9768	INDUSTRIA REIT	0.000%	99.796%
9769	HOME INVEST BEL	0.000%	99.797%
9770	MEGASTUDY EDUCA	0.000%	99.797%
9771	SABAF SPA	0.000%	99.797%
9772	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.797%
9773	JOBAN KOSAN CO	0.000%	99.798%
9774	GRUPPO MUTUIONL	0.000%	99.798%
9775	MAZOR ROBOTICS	0.000%	99.798%
9776	NIPPON CHEMIPHA	0.000%	99.799%
9777	AP EAGERS LTD	0.000%	99.799%
9778	OIL INDIA LTD	0.000%	99.799%
9779	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	SUNGSHIN CEMENT	0.000%	99.800%
9781	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.800%
9782	WOONGJIN THINKB	0.000%	99.800%
9783	PW MEDTECH GROU	0.000%	99.801%
9784	ASPO OYJ	0.000%	99.801%
9785	SKP RESOURCES B	0.000%	99.801%
9786	SARAWAK OIL PAL	0.000%	99.801%
9787	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.802%
9788	KIER GROUP	0.000%	99.802%
9789	IBI GROUP INC.	0.000%	99.802%
9790	TAMURA TAIKO HL	0.000%	99.803%
9791	JUKEN SANGYO CO	0.000%	99.803%
9792	BHAKTI INVESTAM	0.000%	99.803%
9793	TAINERGY TECH C	0.000%	99.803%
9794	BRIGADE ENTERPR	0.000%	99.804%
9795	CHINA LNG GROUP	0.000%	99.804%
9796	WELSPUN GUJARAT	0.000%	99.804%
9797	DAISYO CORP	0.000%	99.805%
9798	ASCENDIS HEALTH	0.000%	99.805%
9799	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.805%
9800	SAMYUNG TRA	0.000%	99.805%
9801	DAIICHI KENSETS	0.000%	99.806%
9802	UNIVERSE INTERN	0.000%	99.806%
9803	GLACIER MEDIA I	0.000%	99.806%
9804	GILAT SATELLITE	0.000%	99.807%
9805	NOCIL LTD	0.000%	99.807%
9806	T COOK IND	0.000%	99.807%
9807	MARUSAN SECUR	0.000%	99.807%
9808	CYBEROPTICS CORP COMMON STOCK	0.000%	99.808%
9809	BRAVIDA HOLDING	0.000%	99.808%
9810	ICHIBANYA CO LT	0.000%	99.808%
9811	CHUN YUAN STEEL	0.000%	99.809%
9812	ENKA INSAAT VE	0.000%	99.809%
9813	D&L INDUSTRIES	0.000%	99.809%
9814	GRUPO HSF	0.000%	99.809%
9815	TAKIHYO CO LTD	0.000%	99.810%
9816	LOJAS AMERICANA	0.000%	99.810%
9817	HILAN LTD	0.000%	99.810%
9818	LIPPO CHINA RES	0.000%	99.811%
9819	REPCO HOME FINA	0.000%	99.811%
9820	FOX WIZEL LTD	0.000%	99.811%
9821	AMIYAKI TEI CO	0.000%	99.811%
9822	VITA GROUP LTD	0.000%	99.812%
9823	FUTURE SYSTEMS	0.000%	99.812%
9824	SAN MIGUEL PURE	0.000%	99.812%
9825	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.813%
9826	RAFFLES EDUCATI	0.000%	99.813%
9827	ANGLO-EASTN PLA	0.000%	99.813%
9828	HANSAE YES24 HO	0.000%	99.813%
9829	SINPHAR PHARMAC	0.000%	99.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	TODA KOGYO CORP	0.000%	99.814%
9831	HYFLUX LTD	0.000%	99.814%
9832	YUKEN KOGYO	0.000%	99.814%
9833	KSL HLDGS BERHA	0.000%	99.815%
9834	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.815%
9835	INTER PARFUMS	0.000%	99.815%
9836	CICOR TECHNOLOG	0.000%	99.816%
9837	VIOHALCO SA	0.000%	99.816%
9838	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.816%
9839	YAMATO CORPORAT	0.000%	99.816%
9840	HEVEABOARD	0.000%	99.817%
9841	EVEREST TEXTILE	0.000%	99.817%
9842	CHINESE MARITIM	0.000%	99.817%
9843	FUJI CORP/MIYAG	0.000%	99.818%
9844	JASTEC CO	0.000%	99.818%
9845	PICANOL	0.000%	99.818%
9846	TAKEBISHI CORP	0.000%	99.818%
9847	DAISHINKU CORP	0.000%	99.819%
9848	CENTURION C	0.000%	99.819%
9849	KINGS TOWN CONS	0.000%	99.819%
9850	DAE-IL CORP	0.000%	99.819%
9851	YAMAYA CO	0.000%	99.820%
9852	SINGHA ESTATE P	0.000%	99.820%
9853	GLOBAL LIGHTING	0.000%	99.820%
9854	TAKANA CO LTD	0.000%	99.821%
9855	NISSIN FOOD HOL	0.000%	99.821%
9856	MARUKA MACHINER	0.000%	99.821%
9857	ADAIRS LTD	0.000%	99.821%
9858	PFSWEB INC COMMON STOCK USD.001	0.000%	99.822%
9859	AA PLC	0.000%	99.822%
9860	URBANET CORP CO	0.000%	99.822%
9861	HAINAN MEILAN A	0.000%	99.822%
9862	TA GLOBAL BHD	0.000%	99.823%
9863	CAL-COMP ELECTR	0.000%	99.823%
9864	STAR CRUISES LT	0.000%	99.823%
9865	TOMOE CORP	0.000%	99.824%
9866	AMS AG	0.000%	99.824%
9867	POS MALAYSIA	0.000%	99.824%
9868	SEOBU T&D	0.000%	99.824%
9869	ZUMTOBEL AG	0.000%	99.825%
9870	ISELECT LTD	0.000%	99.825%
9871	SURYA SEMESTA I	0.000%	99.825%
9872	SERVICE STREAM	0.000%	99.825%
9873	ELECTRA CONSUME	0.000%	99.826%
9874	DONG AH TIRE&RU	0.000%	99.826%
9875	BALRAMPUR CHINI	0.000%	99.826%
9876	OCEAN PLASTICS	0.000%	99.826%
9877	STRATTEC SECURI	0.000%	99.827%
9878	OTONOMY INC COMMON STOCK USD.001	0.000%	99.827%
9879	PCM INC COMMON STOCK USD.001	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	EASTERN WATER R	0.000%	99.828%
9881	FAG BEARINGS IN	0.000%	99.828%
9882	STALPRODUKT SA	0.000%	99.828%
9883	CENT PLYBRD	0.000%	99.828%
9884	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.829%
9885	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.829%
9886	GL LTD	0.000%	99.829%
9887	HUNG CHING DEVE	0.000%	99.829%
9888	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.830%
9889	UNIVERSAL ENTER	0.000%	99.830%
9890	FSP TECHNOLOGY	0.000%	99.830%
9891	GOOD-YEAR	0.000%	99.830%
9892	VECTOR	0.000%	99.831%
9893	HIMATSINGKA SEI	0.000%	99.831%
9894	SUHEUNG CAPSULE	0.000%	99.831%
9895	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.831%
9896	THAICOM PUBLIC	0.000%	99.832%
9897	PLAYMATES HOLDI	0.000%	99.832%
9898	CIA ENERGET CEA	0.000%	99.832%
9899	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.833%
9900	GUANGDONG LAND	0.000%	99.833%
9901	FUKOKU CO LTD	0.000%	99.833%
9902	MPHB CAPITAL BH	0.000%	99.833%
9903	CEGEDIM	0.000%	99.834%
9904	NAVA BHARAT VEN	0.000%	99.834%
9905	GLOBAL CONS	0.000%	99.834%
9906	MEGA 1ST CORP B	0.000%	99.834%
9907	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.835%
9908	TONG YANG CEMEN	0.000%	99.835%
9909	TONLY ELECTRONI	0.000%	99.835%
9910	ABLE C&C	0.000%	99.835%
9911	SHANGHAI PRIME	0.000%	99.836%
9912	MOTONIC CORP	0.000%	99.836%
9913	JAPFA LTD	0.000%	99.836%
9914	OMAXE LTD	0.000%	99.836%
9915	GENESIS ENERGY	0.000%	99.837%
9916	SHENG YU STEEL	0.000%	99.837%
9917	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.837%
9918	PYEONG HWA AUTO	0.000%	99.838%
9919	WEST HOLDINGS C	0.000%	99.838%
9920	MITRA	0.000%	99.838%
9921	GRUPO LALA SAB	0.000%	99.838%
9922	JAPAN FOUNDTN E	0.000%	99.839%
9923	WINCOR NIXDORF	0.000%	99.839%
9924	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.839%
9925	QUE COMMERCIAL	0.000%	99.839%
9926	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.840%
9927	FOLLI FOLLIE GP	0.000%	99.840%
9928	DAGANG NEXCHANG	0.000%	99.840%
9929	MCLEOD RUSSEL I	0.000%	99.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	DAEKYO	0.000%	99.841%
9931	EZION HOLDINGS	0.000%	99.841%
9932	ZIGNAGO VETRO S	0.000%	99.841%
9933	LARSEN & TOUBRO	0.000%	99.841%
9934	GFPT PCL	0.000%	99.842%
9935	VICTORIA PARK A	0.000%	99.842%
9936	DEUTSCH	0.000%	99.842%
9937	N.W BIO	0.000%	99.842%
9938	MANGALORE REF &	0.000%	99.843%
9939	HANEDA ZENITH H	0.000%	99.843%
9940	VAN DE VELDE	0.000%	99.843%
9941	SHOBUNSHA PUB I	0.000%	99.843%
9942	KOREA TECH BANK	0.000%	99.844%
9943	TECHNO ELECTRIC	0.000%	99.844%
9944	NOZAWA CORP	0.000%	99.844%
9945	TIVOLI A/S	0.000%	99.844%
9946	KAWASHO GECOSS	0.000%	99.845%
9947	OVERSEAS CHINES	0.000%	99.845%
9948	NICKEL ASIA COR	0.000%	99.845%
9949	SANKO GOSEI LTD	0.000%	99.845%
9950	AGRO-KANESHO CO	0.000%	99.846%
9951	SUPERMAX CORPOR	0.000%	99.846%
9952	SIWARD CRYSTAL	0.000%	99.846%
9953	VALUE CONVERGEN	0.000%	99.847%
9954	INTEGRATED RESE	0.000%	99.847%
9955	ALARKO HOLDINGS	0.000%	99.847%
9956	GRINDWELL	0.000%	99.847%
9957	AXIS REAL ESTAT	0.000%	99.848%
9958	BRASILAGRO	0.000%	99.848%
9959	PARIS MIKI INC	0.000%	99.848%
9960	KWALITY LTD	0.000%	99.848%
9961	TAKACHIHO ELECT	0.000%	99.849%
9962	ALROV PROPERTIE	0.000%	99.849%
9963	TERREIS	0.000%	99.849%
9964	AMBASSADOR HOTE	0.000%	99.849%
9965	MK RESTAURANT G	0.000%	99.850%
9966	TONGYANG CEMENT	0.000%	99.850%
9967	FIBRA SHOP PORT	0.000%	99.850%
9968	ESCALADE INC COMMON STOCK	0.000%	99.850%
9969	HSIL LTD	0.000%	99.851%
9970	MAGNUM BERHAD	0.000%	99.851%
9971	WATAHAN & CO LT	0.000%	99.851%
9972	WILMINGTON GROU	0.000%	99.851%
9973	BASIC-FIT NV	0.000%	99.852%
9974	PREMIER MARKETI	0.000%	99.852%
9975	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.852%
9976	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.852%
9977	EFORCE HLD	0.000%	99.853%
9978	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.853%
9979	HONGKONG CHINES	0.000%	99.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	XTREME DRILLING	0.000%	99.853%
9981	EXFO INC	0.000%	99.854%
9982	BIRLA CORP LTD	0.000%	99.854%
9983	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.854%
9984	AKSIGORTA AS	0.000%	99.854%
9985	MOROZOFF LIMITE	0.000%	99.855%
9986	FIRST STEAMSHIP	0.000%	99.855%
9987	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.855%
9988	SNAI SPA	0.000%	99.855%
9989	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.856%
9990	S&T HOLDINGS CO	0.000%	99.856%
9991	HAITAI CONFECTI	0.000%	99.856%
9992	MAHINDRA CIE AU	0.000%	99.856%
9993	MELBOURNE IT	0.000%	99.856%
9994	VANTAGE INTERNA	0.000%	99.857%
9995	SEIBU ELECTRIC	0.000%	99.857%
9996	NITTA GELATIN I	0.000%	99.857%
9997	CARBORUNDUM	0.000%	99.857%
9998	KUMHO INV BANK	0.000%	99.858%
9999	FURYU CORP	0.000%	99.858%
10000	UNITED UTILITIE	0.000%	99.858%
10001	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.858%
10002	MONGOLIAN MININ	0.000%	99.859%
10003	GAYATRI PROJECT	0.000%	99.859%
10004	SYNDICATE BANK	0.000%	99.859%
10005	SNT CORP	0.000%	99.859%
10006	LUBY'S INC.	0.000%	99.860%
10007	SUBARU ENTERPRI	0.000%	99.860%
10008	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.860%
10009	SODA NIKKA CO	0.000%	99.860%
10010	GULF KEYSTONE P	0.000%	99.861%
10011	SHIRE PLC ADR	0.000%	99.861%
10012	SINGAMAS CONTAI	0.000%	99.861%
10013	BARCOCK & WILCO	0.000%	99.861%
10014	J.B. CHEM	0.000%	99.862%
10015	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.862%
10016	WHA CORP PCL	0.000%	99.862%
10017	MAOYE INTL HOLD	0.000%	99.862%
10018	MAISONS DU MOND	0.000%	99.863%
10019	CHINA POWER CLE	0.000%	99.863%
10020	INDUSTRI JAMU D	0.000%	99.863%
10021	DIGITAL POWER C	0.000%	99.863%
10022	CENTER LABORATO	0.000%	99.864%
10023	ATLAS FINANCIAL	0.000%	99.864%
10024	NICHIEI CO	0.000%	99.864%
10025	KOJIMA	0.000%	99.864%
10026	HOGG ROBINSON G	0.000%	99.865%
10027	ROYAL BAFOKENG	0.000%	99.865%
10028	CHC RESOURCES C	0.000%	99.865%
10029	PARKER CORP	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	COMVITA LTD	0.000%	99.866%
10031	DATA#3 LTD	0.000%	99.866%
10032	VOCENTO	0.000%	99.866%
10033	JINDAL	0.000%	99.866%
10034	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.867%
10035	DANEN TECHNOLOG	0.000%	99.867%
10036	VP PLC	0.000%	99.867%
10037	HONG KONG FERRY	0.000%	99.867%
10038	FINGERPRINT CAR	0.000%	99.867%
10039	NET INSIGHT	0.000%	99.868%
10040	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.868%
10041	SAMART CORP PCL	0.000%	99.868%
10042	NEXTURN	0.000%	99.868%
10043	RHODES FOOD GRO	0.000%	99.869%
10044	TERAOKA SEISAKU	0.000%	99.869%
10045	LANDSEA GREEN P	0.000%	99.869%
10046	CATENA AB	0.000%	99.869%
10047	YI JINNIndustr	0.000%	99.870%
10048	KOBE ELECTRIC R	0.000%	99.870%
10049	BALMER LAWRIE	0.000%	99.870%
10050	PSI AG GESELL F	0.000%	99.870%
10051	VRL LOGISTICS L	0.000%	99.871%
10052	CHU KONG SHIPPI	0.000%	99.871%
10053	NIHON DEMP KOG	0.000%	99.871%
10054	SUMITOMO PRECIS	0.000%	99.871%
10055	SUMINOE TEXTILE	0.000%	99.872%
10056	SAN SHING FASTE	0.000%	99.872%
10057	BUND CENTER INV	0.000%	99.872%
10058	ELLAKTOR SA	0.000%	99.872%
10059	IL&FS TRANSPORT	0.000%	99.872%
10060	SPROTT RESOURCE	0.000%	99.873%
10061	CHINA NEW TOWN	0.000%	99.873%
10062	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.873%
10063	SYNGENE INTERNA	0.000%	99.873%
10064	MONASH IVF GRP	0.000%	99.874%
10065	IS YATIRIM MENK	0.000%	99.874%
10066	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.874%
10067	GRAND	0.000%	99.874%
10068	PAVILION REAL E	0.000%	99.875%
10069	AROTECH CORP COMMON STOCK USD.01	0.000%	99.875%
10070	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.875%
10071	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.875%
10072	IDP EDUCATION L	0.000%	99.876%
10073	AFRICA ISRAEL P	0.000%	99.876%
10074	ATENOR	0.000%	99.876%
10075	CITIC DAMENG HO	0.000%	99.876%
10076	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.876%
10077	DAITO BANK	0.000%	99.877%
10078	HONWORLD GROUP	0.000%	99.877%
10079	SINO GAS & ENER	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	SEOYEON CO	0.000%	99.877%
10081	CCL PRODUCTS (I	0.000%	99.878%
10082	BOURBON SA	0.000%	99.878%
10083	SECOM JOSHINETS	0.000%	99.878%
10084	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.878%
10085	CLEAR MEDIA	0.000%	99.879%
10086	EASTON CO	0.000%	99.879%
10087	PARTNERS REAL E	0.000%	99.879%
10088	SILVER CHEF LTD	0.000%	99.879%
10089	AINSWORTH GAME	0.000%	99.879%
10090	YC CO LTD	0.000%	99.880%
10091	CROWN CONFECTIO	0.000%	99.880%
10092	CHINA ENERGINE	0.000%	99.880%
10093	SEIKA CORP	0.000%	99.880%
10094	UCO BANK	0.000%	99.881%
10095	MAMMOTH ENERGY	0.000%	99.881%
10096	ASESOR DE ACTIV	0.000%	99.881%
10097	SOKEN CHEMICAL	0.000%	99.881%
10098	TUNIJ CORP SPON ADR ADR USD.0001	0.000%	99.882%
10099	HYUNDAI ENGINEE	0.000%	99.882%
10100	VON ROLL HOLDIN	0.000%	99.882%
10101	NLC INDIA	0.000%	99.882%
10102	NIHON PLAST CO	0.000%	99.882%
10103	SEACHANGE INTL	0.000%	99.883%
10104	KOOK SOON DANG	0.000%	99.883%
10105	GOLDPAC GROUP L	0.000%	99.883%
10106	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.883%
10107	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.884%
10108	SEMCON AB	0.000%	99.884%
10109	OCL INDIA LTD	0.000%	99.884%
10110	TA-I TECHNOLOGY	0.000%	99.884%
10111	NITTO FC CO	0.000%	99.884%
10112	SFP DINING	0.000%	99.885%
10113	MEGA WORLD PROP	0.000%	99.885%
10114	GYM GROUP PLC/T	0.000%	99.885%
10115	INDOSAT TBK PT	0.000%	99.885%
10116	SHAN-LOONG	0.000%	99.886%
10117	HARBIN POWER EQ	0.000%	99.886%
10118	TECHNO RYOWA LT	0.000%	99.886%
10119	PAN-PACIFIC	0.000%	99.886%
10120	ENEVA SA	0.000%	99.886%
10121	GRANDY HOUSE CO	0.000%	99.887%
10122	UNISYS CORP	0.000%	99.887%
10123	NESCO LTD	0.000%	99.887%
10124	STRATEC BIOMEDI	0.000%	99.887%
10125	TREASURE ASA	0.000%	99.888%
10126	SHAPIR ENGINEER	0.000%	99.888%
10127	NVC LIGHTING HO	0.000%	99.888%
10128	CONNECT GROUP	0.000%	99.888%
10129	BEIJING JINGNEN	0.000%	99.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	KYERYONG CONST	0.000%	99.889%
10131	FONAR CORP COMMON STOCK USD.0001	0.000%	99.889%
10132	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.889%
10133	SPRINGS GLOBAL	0.000%	99.889%
10134	INDOFOOD AGRI R	0.000%	99.890%
10135	GODFREY PHILLIP	0.000%	99.890%
10136	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.890%
10137	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.890%
10138	SH LA CHAP	0.000%	99.891%
10139	KEYSTONE GL	0.000%	99.891%
10140	RECYLEX SA	0.000%	99.891%
10141	MQ HOLDING AB	0.000%	99.891%
10142	NIKKO CO	0.000%	99.891%
10143	PLDT INC SPON ADR ADR	0.000%	99.892%
10144	ACES ELECTRONIC	0.000%	99.892%
10145	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.892%
10146	CARILLION	0.000%	99.892%
10147	GATEWAY DISTRIP	0.000%	99.893%
10148	KINETIC MINES A	0.000%	99.893%
10149	AFRICAN OXYGEN	0.000%	99.893%
10150	OSTASIATISKE KO	0.000%	99.893%
10151	VECIMA NETWORKS	0.000%	99.893%
10152	ALLIED ELECTRON	0.000%	99.894%
10153	JK CEMENTS LTD	0.000%	99.894%
10154	HIAG IMMOBILIEN	0.000%	99.894%
10155	ELANDERS AB	0.000%	99.894%
10156	TOUNG LOONG TEX	0.000%	99.895%
10157	SINMAG BAKERY M	0.000%	99.895%
10158	THORESEN THAI A	0.000%	99.895%
10159	WONDERFUL SKY F	0.000%	99.895%
10160	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.895%
10161	ROSTELECOM OJSC	0.000%	99.896%
10162	BEIJING ENT MED	0.000%	99.896%
10163	TOTTORI BANK	0.000%	99.896%
10164	KERUR HOLDINGS	0.000%	99.896%
10165	INOX LEISURE LT	0.000%	99.896%
10166	HKSCAN OYJ	0.000%	99.897%
10167	GADANG HOLDINGS	0.000%	99.897%
10168	BasicNet S.p.A.	0.000%	99.897%
10169	INVICTA HOLDING	0.000%	99.897%
10170	MITSUBISHI RESE	0.000%	99.898%
10171	RANE H	0.000%	99.898%
10172	CSG LIMITED	0.000%	99.898%
10173	ZUKEN INC	0.000%	99.898%
10174	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.898%
10175	VIVA INDUSTRIAL	0.000%	99.899%
10176	FNM SPA	0.000%	99.899%
10177	REGIONAL CONT L	0.000%	99.899%
10178	GLOBAL BRANDS M	0.000%	99.899%
10179	INFORTREND TECH	0.000%	99.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	ASIA FINANCIAL	0.000%	99.900%
10181	YONGNAM HOLDING	0.000%	99.900%
10182	1ST SHANGHAI IN	0.000%	99.900%
10183	OKK CORP	0.000%	99.900%
10184	LONG BON INTERN	0.000%	99.901%
10185	PARAGON CAR	0.000%	99.901%
10186	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.901%
10187	RIKEN KEIKI CO	0.000%	99.901%
10188	LOW & BONAR PLC	0.000%	99.901%
10189	KONOSHIMA CHEMI	0.000%	99.902%
10190	HALCYON AGRI CO	0.000%	99.902%
10191	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.902%
10192	THITIKORN PCL	0.000%	99.902%
10193	ECO'S CO LTD/JA	0.000%	99.903%
10194	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.903%
10195	INTEGRAL DIAGNO	0.000%	99.903%
10196	TRIDENT LTD/IND	0.000%	99.903%
10197	KYOWA HAKKO KIR	0.000%	99.903%
10198	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.904%
10199	MAHARASHTRA	0.000%	99.904%
10200	AXWAY SOFTWARE	0.000%	99.904%
10201	AUTECH	0.000%	99.904%
10202	ADDLIFE AB	0.000%	99.904%
10203	AKCANSА CIMENTO	0.000%	99.905%
10204	WALTER MEIER AG	0.000%	99.905%
10205	OHB SE	0.000%	99.905%
10206	EUSKALTEL SA	0.000%	99.905%
10207	SAHA-UNION	0.000%	99.906%
10208	TIME TECHNO	0.000%	99.906%
10209	HANKOOK SHELL O	0.000%	99.906%
10210	SHIN-ETSU POLYM	0.000%	99.906%
10211	WEATHERNEWS INC	0.000%	99.906%
10212	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.907%
10213	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.907%
10214	DYNASTY CERAMIC	0.000%	99.907%
10215	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.907%
10216	NETRONIX INC	0.000%	99.907%
10217	LIFCO AB-B SHS	0.000%	99.908%
10218	LIHOM-CUCHEN CO	0.000%	99.908%
10219	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.908%
10220	DOTTIKON ES HOL	0.000%	99.908%
10221	WAREHOUSE GROUP	0.000%	99.908%
10222	KUNG SING ENGIN	0.000%	99.909%
10223	KYORITSU PRINTI	0.000%	99.909%
10224	KINGMAKER FOOTW	0.000%	99.909%
10225	MARKSANS PHARMA	0.000%	99.909%
10226	CJ FOOD SYSTEM	0.000%	99.909%
10227	CYBERPOWER SYST	0.000%	99.910%
10228	ZEALAND PHARMA	0.000%	99.910%
10229	MEDUSA MINING L	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10230	MANITOU	0.000%	99.910%
10231	ABBOTT INDIA LT	0.000%	99.910%
10232	CK SAN-ETSU	0.000%	99.911%
10233	KECK SENG(MAL)B	0.000%	99.911%
10234	BOUSTEAD PLANTA	0.000%	99.911%
10235	BIG SHOPPING CE	0.000%	99.911%
10236	ANANT RAJ LTD	0.000%	99.912%
10237	OL GROUPE SA	0.000%	99.912%
10238	ENDUR TECH	0.000%	99.912%
10239	TECHNOTRANS AG	0.000%	99.912%
10240	FIRST JUKEN CO	0.000%	99.912%
10241	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.913%
10242	TYNTEK CORP	0.000%	99.913%
10243	KYOWA LEATHER	0.000%	99.913%
10244	NISSEI PLSTIC I	0.000%	99.913%
10245	BOO KOOK	0.000%	99.913%
10246	TEGEL GROUP	0.000%	99.914%
10247	CODAN LTD	0.000%	99.914%
10248	WMIH CORP COMMON STOCK USD.00001	0.000%	99.914%
10249	BRAEMAR SHIPPIN	0.000%	99.914%
10250	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.914%
10251	FUJISHOJI CO.LT	0.000%	99.915%
10252	NAK SEALING	0.000%	99.915%
10253	PIRAMAL ENTERPR	0.000%	99.915%
10254	DEL MONTE PACIF	0.000%	99.915%
10255	ALLCARGO	0.000%	99.915%
10256	AKIS GAYRIMENKU	0.000%	99.916%
10257	BEIJINGWEST IND	0.000%	99.916%
10258	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.916%
10259	SAMYA TONG	0.000%	99.916%
10260	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.916%
10261	CAN DO CO LTD	0.000%	99.917%
10262	BANGKOK AVIAT F	0.000%	99.917%
10263	BOOM LOGISTICS	0.000%	99.917%
10264	DAIDOH	0.000%	99.917%
10265	SCOPE METALS GR	0.000%	99.917%
10266	JAPAN OIL TRANS	0.000%	99.918%
10267	ZHOU HEI YA INT	0.000%	99.918%
10268	EIH LTD	0.000%	99.918%
10269	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.918%
10270	GRANGE RESOURCE	0.000%	99.918%
10271	LOJAS AMERICANA	0.000%	99.919%
10272	JSL SA	0.000%	99.919%
10273	SRV GROUP OYJ	0.000%	99.919%
10274	FOOD EMPIRE HOL	0.000%	99.919%
10275	SUN KING POWER	0.000%	99.919%
10276	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.919%
10277	VITRO SA	0.000%	99.920%
10278	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.920%
10279	REGENT PACIFIC	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10280	POSFUL CORPORAT	0.000%	99.920%
10281	SUNLAND GROUP L	0.000%	99.920%
10282	PACIFIC CURRENT	0.000%	99.921%
10283	GEM DIAMONDS	0.000%	99.921%
10284	KEY TRONIC CORP COMMON STOCK	0.000%	99.921%
10285	SINTEX INDUSTRI	0.000%	99.921%
10286	MNTECH	0.000%	99.921%
10287	FILA SPA	0.000%	99.922%
10288	TAT HONG HOLDIN	0.000%	99.922%
10289	HONG YI FIBER I	0.000%	99.922%
10290	NICHIA STEEL WO	0.000%	99.922%
10291	PYI CORPORATION	0.000%	99.922%
10292	CHEUK NANG HLDG	0.000%	99.923%
10293	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.923%
10294	KOMEHYO	0.000%	99.923%
10295	LIFENET INSURAN	0.000%	99.923%
10296	TORIGOE CO LTD	0.000%	99.923%
10297	TOKYO SANGY	0.000%	99.924%
10298	BSL CORPORATION	0.000%	99.924%
10299	TOMATO BANK LTD	0.000%	99.924%
10300	KEIYU CO., LTD	0.000%	99.924%
10301	SUNTECK	0.000%	99.924%
10302	HALOWS CO LTD	0.000%	99.925%
10303	TAIHEIYO KOUHAT	0.000%	99.925%
10304	SAN FANG CHEMIC	0.000%	99.925%
10305	STAR MEDIA GROU	0.000%	99.925%
10306	NAKAYAMA STEEL	0.000%	99.925%
10307	TWI PHARMACEUTI	0.000%	99.925%
10308	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.926%
10309	PTG ENERGY PCL	0.000%	99.926%
10310	GEO ENERGY RESO	0.000%	99.926%
10311	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.926%
10312	MIGROS TICARET	0.000%	99.926%
10313	KG ETS	0.000%	99.927%
10314	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.927%
10315	KEYANG ELEC	0.000%	99.927%
10316	MUTOW CO LTD	0.000%	99.927%
10317	SPARKLE	0.000%	99.927%
10318	TRIVENI ENGINEE	0.000%	99.928%
10319	SKF INDIA LTD	0.000%	99.928%
10320	KOLON CORPORATI	0.000%	99.928%
10321	INFORMA PLC	0.000%	99.928%
10322	ENERGY RESOURCE	0.000%	99.928%
10323	POLYTEC ASSET H	0.000%	99.928%
10324	JHSF PARTICIPAC	0.000%	99.929%
10325	HUANG HSIANG CO	0.000%	99.929%
10326	IMPEXMETAL	0.000%	99.929%
10327	PC TEL INC COMMON STOCK USD.001	0.000%	99.929%
10328	B2HOLDING ASA	0.000%	99.929%
10329	GOLFZON CO LTD	0.000%	99.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10330	TOBU STORE CO L	0.000%	99.930%
10331	CHANGH ETH	0.000%	99.930%
10332	C.BANNER INTERN	0.000%	99.930%
10333	UNION MEDICAL H	0.000%	99.930%
10334	YUGANG INTL	0.000%	99.930%
10335	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.931%
10336	IMPERIAL HOTEL	0.000%	99.931%
10337	MJ GLEESON PLC	0.000%	99.931%
10338	KLEANNARA CO LT	0.000%	99.931%
10339	GHCL LTD	0.000%	99.931%
10340	EMPEROR ENTERTA	0.000%	99.932%
10341	SHIMOJIMA CO LT	0.000%	99.932%
10342	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.932%
10343	MACNICA FUJI EL	0.000%	99.932%
10344	BANCA SISTEMA S	0.000%	99.932%
10345	LINEDATA SERVIC	0.000%	99.933%
10346	STADIO HOLDINGS	0.000%	99.933%
10347	EBARA FOODS IND	0.000%	99.933%
10348	CAVOTEC SA	0.000%	99.933%
10349	KAORI HEAT TREA	0.000%	99.933%
10350	KNR CONSTRUCTIO	0.000%	99.933%
10351	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.934%
10352	MALAKOFF CORP B	0.000%	99.934%
10353	INDUSTRIAL BLDG	0.000%	99.934%
10354	RAFAEL HOLDINGS INC CLASS B COMMON STOCK	0.000%	99.934%
10355	TAIWAN PAPER&PU	0.000%	99.934%
10356	EMPERADOR INC	0.000%	99.935%
10357	SINCERE WATCH H	0.000%	99.935%
10358	CARASSO MOTORS	0.000%	99.935%
10359	JK PAPER	0.000%	99.935%
10360	FUTURE LIFESTYL	0.000%	99.935%
10361	LARGO RESOURCES	0.000%	99.935%
10362	BLUECOM	0.000%	99.936%
10363	KINGSGATE CONSD	0.000%	99.936%
10364	AWARE INC	0.000%	99.936%
10365	SAMSE SA	0.000%	99.936%
10366	TAO HEUNG HOLDI	0.000%	99.936%
10367	METRO KAJANG HL	0.000%	99.936%
10368	RATNAMANI METAL	0.000%	99.937%
10369	MEDIA PRIMA BHD	0.000%	99.937%
10370	TYCOONS GROUP E	0.000%	99.937%
10371	MIVTACH SHAMIR	0.000%	99.937%
10372	CHONGQING MACHI	0.000%	99.937%
10373	YELP INC COMMON STOCK USD.000001	0.000%	99.938%
10374	DAEWON SANUP	0.000%	99.938%
10375	ECHELON FINANCI	0.000%	99.938%
10376	CHINA NT PHARMA	0.000%	99.938%
10377	SEVERFIELD-ROWE	0.000%	99.938%
10378	JUTAL OFFSHORE	0.000%	99.938%
10379	TAIWAN FIRE & M	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10380	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.939%
10381	SYARIKAT TAKAFU	0.000%	99.939%
10382	AMICA WRONKI	0.000%	99.939%
10383	MAX'S GROUP INC	0.000%	99.939%
10384	WISDOM HOLDINGS	0.000%	99.939%
10385	MARCOPOLO SA	0.000%	99.940%
10386	CPMC HLDGS LTD	0.000%	99.940%
10387	YNH PROPERTY BH	0.000%	99.940%
10388	FOM CONST Y CON	0.000%	99.940%
10389	HONG LEONG ASIA	0.000%	99.940%
10390	FDC LTD/INDIA	0.000%	99.941%
10391	BURWILL HOLDING	0.000%	99.941%
10392	MAHARASHTRA SEA	0.000%	99.941%
10393	ESSEL PROP	0.000%	99.941%
10394	DA MING INTERNA	0.000%	99.941%
10395	ALLIANZ MALAYSI	0.000%	99.941%
10396	ASTRAL POLY	0.000%	99.942%
10397	PERENNIAL REAL	0.000%	99.942%
10398	SHIZUKI ELECTRI	0.000%	99.942%
10399	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.942%
10400	CHINA ELECT COR	0.000%	99.942%
10401	YAIZU SUISANKAG	0.000%	99.942%
10402	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.943%
10403	INVESTIS HOLDIN	0.000%	99.943%
10404	UTD PLANTATION	0.000%	99.943%
10405	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.943%
10406	COCO'S JAPAN CO	0.000%	99.943%
10407	ECOGREEN FINE C	0.000%	99.943%
10408	PIHLAJALINNA OY	0.000%	99.944%
10409	SHIHLIN ELEC &	0.000%	99.944%
10410	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.944%
10411	RETAIL FOOD GRO	0.000%	99.944%
10412	CATHAY NO 1 REI	0.000%	99.944%
10413	VICTORY NEW MAT	0.000%	99.944%
10414	NEMAK SAB DE CV	0.000%	99.945%
10415	VINA CONCHA Y T	0.000%	99.945%
10416	TRADELINK ELECT	0.000%	99.945%
10417	MAX INDIA LTD/IN	0.000%	99.945%
10418	BASWARE OYJ	0.000%	99.945%
10419	VAIBHAV GL	0.000%	99.945%
10420	TAIYEN BIOTECH	0.000%	99.946%
10421	PHILLIPS CARBON	0.000%	99.946%
10422	KEIHANSHIN RL	0.000%	99.946%
10423	PROGRESS WERK A	0.000%	99.946%
10424	PAN BROTHERS TB	0.000%	99.946%
10425	T4F ENTRETENIMN	0.000%	99.946%
10426	SIMPLEX INFRAST	0.000%	99.947%
10427	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.947%
10428	TIANJIN DEVMT H	0.000%	99.947%
10429	ACNB CORP COMMON STOCK USD2.5	0.000%	99.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10430	SINGAPORE BUS S	0.000%	99.947%
10431	SOLAR INDUS	0.000%	99.947%
10432	JYOTHY LABORATO	0.000%	99.948%
10433	1ST INSURANCE C	0.000%	99.948%
10434	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.948%
10435	NEPES CORPORATI	0.000%	99.948%
10436	CHINA FINANCIAL	0.000%	99.948%
10437	S.A.S. DRAGON H	0.000%	99.948%
10438	KONDOTEC INC	0.000%	99.949%
10439	MNRB HOLDINGS B	0.000%	99.949%
10440	TECNISA SA	0.000%	99.949%
10441	GFOOT CO LTD	0.000%	99.949%
10442	ADVANCETEK ENTE	0.000%	99.949%
10443	PLATZER FASTIGH	0.000%	99.949%
10444	REALDOLMEN	0.000%	99.949%
10445	ROXY-PACIFIC HO	0.000%	99.950%
10446	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.950%
10447	CELLCOM ISRAEL	0.000%	99.950%
10448	JINMAO INVESTME	0.000%	99.950%
10449	HORIZON SECURIT	0.000%	99.950%
10450	ALKANE RESOURCE	0.000%	99.950%
10451	YEEBO INT	0.000%	99.951%
10452	MODERN DENTAL G	0.000%	99.951%
10453	PHIHONG TECHNOL	0.000%	99.951%
10454	CASTINGS	0.000%	99.951%
10455	BAJAJ CORP LTD	0.000%	99.951%
10456	STANDARD CHEMIC	0.000%	99.951%
10457	ANIMA HOLDING S	0.000%	99.952%
10458	SELVAAG BOLIG A	0.000%	99.952%
10459	KIM LOONG RESOU	0.000%	99.952%
10460	TAINAN ENTERPRI	0.000%	99.952%
10461	GRUPO ARGOS SA	0.000%	99.952%
10462	PACASMAYO	0.000%	99.952%
10463	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.952%
10464	AKZO NOBEL INDI	0.000%	99.953%
10465	INROM CONSTRUCT	0.000%	99.953%
10466	UEM EDGENTA BHD	0.000%	99.953%
10467	DONG A ELTEK CO	0.000%	99.953%
10468	GE T&D INDIA LT	0.000%	99.953%
10469	PESTECH	0.000%	99.953%
10470	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.954%
10471	THORN GROUP LTD	0.000%	99.954%
10472	HANKUK PAPER MF	0.000%	99.954%
10473	KOLAO HOLDINGS	0.000%	99.954%
10474	LK TECH	0.000%	99.954%
10475	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.954%
10476	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.955%
10477	HANMI SEMICONDU	0.000%	99.955%
10478	MC GROUP PUBLIC	0.000%	99.955%
10479	TRINITY LTD	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10480	TRIFAST PLC	0.000%	99.955%
10481	NIIT	0.000%	99.955%
10482	ENERGY EQUITY C	0.000%	99.955%
10483	HUA ENG WIRE&CA	0.000%	99.956%
10484	OLVI OYJ-A SHAR	0.000%	99.956%
10485	ALMIRALL SA	0.000%	99.956%
10486	KAPSCH TRAFFICC	0.000%	99.956%
10487	APPROACH RESOUR	0.000%	99.956%
10488	TOKYO TEKKO CO	0.000%	99.956%
10489	INTL PAPER	0.000%	99.957%
10490	SINO GRANDNESS	0.000%	99.957%
10491	LBS BINA GROUP	0.000%	99.957%
10492	KANSAI SUPERMAR	0.000%	99.957%
10493	CHILLED & FROZE	0.000%	99.957%
10494	KMH	0.000%	99.957%
10495	MAHINDRA LIFESC	0.000%	99.957%
10496	SHRIRAM EPC	0.000%	99.958%
10497	DY CORP	0.000%	99.958%
10498	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.958%
10499	NADEX CO LTD	0.000%	99.958%
10500	CONTROLADORA VU	0.000%	99.958%
10501	ORIENT CEME	0.000%	99.958%
10502	CALEDONIA MININ	0.000%	99.958%
10503	CRAWFORD & CO	0.000%	99.959%
10504	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.959%
10505	LUCAS BOLV NV	0.000%	99.959%
10506	INFOMEDIA	0.000%	99.959%
10507	MAXITRANS INDS	0.000%	99.959%
10508	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.959%
10509	AGV PRODUCTS	0.000%	99.960%
10510	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.960%
10511	CHINOOK ENERGY	0.000%	99.960%
10512	MIN AIK TECHNOL	0.000%	99.960%
10513	SANYO ENG & CON	0.000%	99.960%
10514	SANFORD LTD	0.000%	99.960%
10515	VULCABRAS AZALE	0.000%	99.960%
10516	SAVEZONE IC	0.000%	99.961%
10517	CHORUS LTD ADR ADR	0.000%	99.961%
10518	DONG AH TIR	0.000%	99.961%
10519	PETRA FOODS LTD	0.000%	99.961%
10520	DHAMPUR SUGAR M	0.000%	99.961%
10521	COCA-COLA ICECE	0.000%	99.961%
10522	SAFETY GODOWN C	0.000%	99.961%
10523	SUNDARAM FINANC	0.000%	99.962%
10524	CHAMPION TECHNO	0.000%	99.962%
10525	EUROTECH SPA	0.000%	99.962%
10526	SUNDARAM	0.000%	99.962%
10527	DOUBLEDRAGON PR	0.000%	99.962%
10528	TOHOKU BANK	0.000%	99.962%
10529	MYSTATE LTD	0.000%	99.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10530	ITAB SHOP CONCE	0.000%	99.963%
10531	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.963%
10532	TSEC CORP	0.000%	99.963%
10533	HT MEDIA LTD	0.000%	99.963%
10534	INTER CARS SA	0.000%	99.963%
10535	NEW YORK & CO I	0.000%	99.963%
10536	BLUE SQUARE REA	0.000%	99.963%
10537	JIANGNAN GROUP	0.000%	99.964%
10538	CK LIFE SCIENCE	0.000%	99.964%
10539	SERVIZI ITALIA	0.000%	99.964%
10540	NATURAL ALTERNT	0.000%	99.964%
10541	FULLER SMITH &	0.000%	99.964%
10542	HATHWAY CABLE	0.000%	99.964%
10543	April Group	0.000%	99.964%
10544	KYOCERA CORP SPONS ADR ADR	0.000%	99.965%
10545	NEPTUNE TECHNOL	0.000%	99.965%
10546	GOLDIS BHD	0.000%	99.965%
10547	MORTGAGE CHOICE	0.000%	99.965%
10548	CENTURY PACIFIC	0.000%	99.965%
10549	CHINA HANKING H	0.000%	99.965%
10550	WAH SEONG	0.000%	99.965%
10551	QUINTIS LTD	0.000%	99.966%
10552	VBG GROUP AB	0.000%	99.966%
10553	TERAGO INC COMM	0.000%	99.966%
10554	WESTPORT INNOVA	0.000%	99.966%
10555	KINTETSU DPT ST	0.000%	99.966%
10556	NNIT A/S	0.000%	99.966%
10557	AES GENER SA	0.000%	99.966%
10558	SRI AYUDHYA	0.000%	99.967%
10559	GRANULES INDIA	0.000%	99.967%
10560	SANYO HOUSING N	0.000%	99.967%
10561	HENGDELI HOLDIN	0.000%	99.967%
10562	PARANAPANEMA SA	0.000%	99.967%
10563	TWIN DISC INC COMMON STOCK	0.000%	99.967%
10564	CARR'S GROUP PL	0.000%	99.967%
10565	CW GROUP HLDGS	0.000%	99.968%
10566	LYDIAN INTERNAT	0.000%	99.968%
10567	BANYAN TREE HOL	0.000%	99.968%
10568	INDIAN OVERSEAS	0.000%	99.968%
10569	MERCK LTD	0.000%	99.968%
10570	MEDCO ENERGI IN	0.000%	99.968%
10571	GLOBAL MEDICAL REIT INC REIT	0.000%	99.968%
10572	INGERSOLL	0.000%	99.968%
10573	TOWN HEALTH INT	0.000%	99.969%
10574	SKYLINE CORP	0.000%	99.969%
10575	TOW CO LTD	0.000%	99.969%
10576	THAIFOODS GROUP	0.000%	99.969%
10577	ZHUHAI HLDGS IN	0.000%	99.969%
10578	GREAVES COT	0.000%	99.969%
10579	PHILEX MINING C	0.000%	99.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10580	R1 RCM INC COMMON STOCK USD.01	0.000%	99.970%
10581	INDO COUNT INDU	0.000%	99.970%
10582	UNITED MICROELECTRON SP ADR ADR	0.000%	99.970%
10583	ISENTIA GROUP L	0.000%	99.970%
10584	NSL LTD	0.000%	99.970%
10585	SWORD GROUP	0.000%	99.970%
10586	PINE CLIFF ENER	0.000%	99.970%
10587	PURAVANKARA PRO	0.000%	99.971%
10588	NORWEGIAN PROPE	0.000%	99.971%
10589	BILLABONG INTER	0.000%	99.971%
10590	MAUREL ET PROM	0.000%	99.971%
10591	NAGANO KEIKI CO	0.000%	99.971%
10592	SELCUK ECZA DEP	0.000%	99.971%
10593	AGORA	0.000%	99.971%
10594	KRAKATAU STEEL	0.000%	99.971%
10595	PP PROPERTI TBK	0.000%	99.972%
10596	AEGIS LOGISTICS	0.000%	99.972%
10597	KISCO HOLDINGS	0.000%	99.972%
10598	SANGSIN BRAKE	0.000%	99.972%
10599	DUTY FREE INTER	0.000%	99.972%
10600	CLINICA LAS CON	0.000%	99.972%
10601	MACMAHON HOLDIN	0.000%	99.972%
10602	DONGBU SECURITI	0.000%	99.973%
10603	SILOAM INTERNAT	0.000%	99.973%
10604	SITTOY GROUP HLD	0.000%	99.973%
10605	NOBLE GROUP LTD	0.000%	99.973%
10606	BEST BRIDAL INC	0.000%	99.973%
10607	VALNEVA SE	0.000%	99.973%
10608	TOPPS TILES	0.000%	99.973%
10609	PRIME FOCUS	0.000%	99.973%
10610	KPX CHEMICAL	0.000%	99.974%
10611	CERAGON NETWORK	0.000%	99.974%
10612	BIFFA PLC	0.000%	99.974%
10613	HIROSHIMA ELEC	0.000%	99.974%
10614	KIMOTO CO LTD	0.000%	99.974%
10615	CHOSUN REFRACTO	0.000%	99.974%
10616	GROUP LEASE PUB	0.000%	99.974%
10617	SKANDINAVISKA E	0.000%	99.974%
10618	MAGNI-TECH INDU	0.000%	99.975%
10619	SEJONG INDUSTRI	0.000%	99.975%
10620	TBK Co., Ltd.	0.000%	99.975%
10621	NAVKAR CORP LTD	0.000%	99.975%
10622	JINLI GROUP HOL	0.000%	99.975%
10623	ORIGIN ELECTRIC	0.000%	99.975%
10624	CGN MINING CO L	0.000%	99.975%
10625	VGI GLOBAL MEDI	0.000%	99.975%
10626	SHIDAX CORP	0.000%	99.976%
10627	Tessi S.A.	0.000%	99.976%
10628	PERMANENT TSB G	0.000%	99.976%
10629	HEIDELBERGCEMEN	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10630	THERMAX LTD	0.000%	99.976%
10631	YUNNAN WATER IN	0.000%	99.976%
10632	MAXVALU NISHINI	0.000%	99.976%
10633	MTLM	0.000%	99.976%
10634	DIFFER GRP	0.000%	99.977%
10635	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.977%
10636	YOUYUAN INTERNA	0.000%	99.977%
10637	GWANGJU SHINSEG	0.000%	99.977%
10638	SSI GROUP INC	0.000%	99.977%
10639	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.977%
10640	AZORIM-INVESTME	0.000%	99.977%
10641	YAC CO LTD	0.000%	99.977%
10642	GUORUI PROPERTI	0.000%	99.978%
10643	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.978%
10644	CMMB VISION HOL	0.000%	99.978%
10645	KINKI SHARYO CO	0.000%	99.978%
10646	FAR EAST HOLDIN	0.000%	99.978%
10647	WHIRLPOOL OF IN	0.000%	99.978%
10648	PFENEX INC COMMON STOCK USD.001	0.000%	99.978%
10649	STRONG PETROCHE	0.000%	99.978%
10650	RAMKRISHNA	0.000%	99.979%
10651	ALEMBIC LTD	0.000%	99.979%
10652	SIYARAM	0.000%	99.979%
10653	BLACK BOX CORP	0.000%	99.979%
10654	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.979%
10655	ROS AGRO PLC GD	0.000%	99.979%
10656	MINEROS S.A.	0.000%	99.979%
10657	SP SETIA BHD GR	0.000%	99.979%
10658	PLAYMATES TOYS	0.000%	99.979%
10659	ASHTROM PROPERT	0.000%	99.980%
10660	NATURES SUNSHIN	0.000%	99.980%
10661	VOLT INFO SCIEN	0.000%	99.980%
10662	MYER HOLDINGS L	0.000%	99.980%
10663	SINO THAI EN,FG	0.000%	99.980%
10664	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.980%
10665	ENEA AB	0.000%	99.980%
10666	ISE CHEMICAL CO	0.000%	99.980%
10667	FOXTONS GROUP P	0.000%	99.981%
10668	CHINA RUNDONG A	0.000%	99.981%
10669	HWA SHIN CO	0.000%	99.981%
10670	LOW KENG HUAT(S	0.000%	99.981%
10671	OZFOREX GROUP L	0.000%	99.981%
10672	IMMOBILIARE GRA	0.000%	99.981%
10673	HOSTELWORLD GRO	0.000%	99.981%
10674	FIRSTSOURCE SOL	0.000%	99.981%
10675	WORLD HOLDINGS	0.000%	99.981%
10676	WING TAI PROPER	0.000%	99.982%
10677	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.982%
10678	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.982%
10679	SHUNFENG INTL C	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10680	SHILPA MED	0.000%	99.982%
10681	PANINVEST TBK	0.000%	99.982%
10682	TURK TRKTOR VE	0.000%	99.982%
10683	BCO DESIO E BRI	0.000%	99.982%
10684	BANK INTERNASIO	0.000%	99.982%
10685	LINK NET TBK PT	0.000%	99.983%
10686	MIRZA INTERNATI	0.000%	99.983%
10687	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.983%
10688	NEW TIMES ENERG	0.000%	99.983%
10689	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.983%
10690	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.983%
10691	TAKASHIMA & CO	0.000%	99.983%
10692	WARTECK INVEST	0.000%	99.983%
10693	LAKSHMI VILAS B	0.000%	99.983%
10694	CUSTODIAN REIT	0.000%	99.984%
10695	FAGRON	0.000%	99.984%
10696	TOKYO THEATRES	0.000%	99.984%
10697	BANCO PAN SA	0.000%	99.984%
10698	BOOT(HENRY) & S	0.000%	99.984%
10699	ATHENS WATER SU	0.000%	99.984%
10700	GDI INTERGRATED	0.000%	99.984%
10701	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.984%
10702	PACIFIC ONLINE	0.000%	99.984%
10703	FREQUENCY ELEC	0.000%	99.984%
10704	HAGOROMO FOODS	0.000%	99.985%
10705	FUJISASH CO LTD	0.000%	99.985%
10706	DIALIGHT PLC	0.000%	99.985%
10707	LOGISTEC CORP C	0.000%	99.985%
10708	GOOD RESOURCES	0.000%	99.985%
10709	RAI WAY SPA	0.000%	99.985%
10710	DRDGOLD LTD	0.000%	99.985%
10711	HANA MICROELECT	0.000%	99.985%
10712	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.985%
10713	TERNA ENERGY SA	0.000%	99.986%
10714	CRISIL LTD	0.000%	99.986%
10715	WEE HUR HOLDING	0.000%	99.986%
10716	EZRA HOLDINGS	0.000%	99.986%
10717	D.B. CORP LIMIT	0.000%	99.986%
10718	VISTA GROUP INT	0.000%	99.986%
10719	PT INTERNATIONA	0.000%	99.986%
10720	GRANDVISION BV	0.000%	99.986%
10721	KIAN JOO CAN FC	0.000%	99.986%
10722	HON KWOK LAND I	0.000%	99.986%
10723	ASIA SATELLITE	0.000%	99.987%
10724	FABRYKI MEBLI F	0.000%	99.987%
10725	VOLUTION GROUP	0.000%	99.987%
10726	MIRAIAL CO LTD	0.000%	99.987%
10727	ALLGEIER SE	0.000%	99.987%
10728	NEXUS AG	0.000%	99.987%
10729	TILT RENEWABLES	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10730	GLAXO SMITHKLIN	0.000%	99.987%
10731	COXON PRECISE I	0.000%	99.987%
10732	TOTAL GABON	0.000%	99.987%
10733	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.987%
10734	AFFINE	0.000%	99.988%
10735	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.988%
10736	LIBERTY GOLD CO	0.000%	99.988%
10737	MARUYAMA MFG CO	0.000%	99.988%
10738	WIN HANVERKY HO	0.000%	99.988%
10739	INTRALOT SA - I	0.000%	99.988%
10740	HOKKAI CAN CO	0.000%	99.988%
10741	BEADELL RESOURC	0.000%	99.988%
10742	YIP'S CHEMICAL	0.000%	99.988%
10743	LEIFHEIT AG	0.000%	99.988%
10744	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.988%
10745	KASEN INTERNATI	0.000%	99.989%
10746	INTERSHOP HOLDI	0.000%	99.989%
10747	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.989%
10748	COCA-COLA EMBON	0.000%	99.989%
10749	SALUTICA	0.000%	99.989%
10750	HUAJUN HOLDINGS	0.000%	99.989%
10751	HONEYWELL	0.000%	99.989%
10752	BOER POWER HOLD	0.000%	99.989%
10753	LSL PROPERTY SE	0.000%	99.989%
10754	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.989%
10755	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.989%
10756	MIYOSHI OIL & F	0.000%	99.990%
10757	TAKE SOLUTN	0.000%	99.990%
10758	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.990%
10759	HIBISCUS PETROL	0.000%	99.990%
10760	DICKSON CONCEPT	0.000%	99.990%
10761	DYNAMIC ELECTRO	0.000%	99.990%
10762	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.990%
10763	ERICSSON LM-A S	0.000%	99.990%
10764	BIO PAPPEL SAB	0.000%	99.990%
10765	S.T.CHEMICAL CO	0.000%	99.990%
10766	PHARMA MAR SA	0.000%	99.990%
10767	RIZAL COMML BAN	0.000%	99.990%
10768	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.991%
10769	UTD MALACCA BER	0.000%	99.991%
10770	ASHFORD INC COMMON STOCK USD.01	0.000%	99.991%
10771	NISSEI INDUSTRI	0.000%	99.991%
10772	TRIVENI TURBINE	0.000%	99.991%
10773	KAM HING INTERN	0.000%	99.991%
10774	GROUP FIVE	0.000%	99.991%
10775	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.991%
10776	NIPPON FILCON C	0.000%	99.991%
10777	IPE GROUP LTD	0.000%	99.991%
10778	RECKON LTD	0.000%	99.991%
10779	STARK TECHNOLOG	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10780	MEDICAL SYSTEM	0.000%	99.992%
10781	MCKAY SECURITIE	0.000%	99.992%
10782	OOEDO ONSEN REI	0.000%	99.992%
10783	VICTORY CITY IN	0.000%	99.992%
10784	TOTAL ACCESS CO	0.000%	99.992%
10785	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.992%
10786	DYAX CORPORATIO	0.000%	99.992%
10787	MIMAKI ENGINEER	0.000%	99.992%
10788	STREET CAPITAL	0.000%	99.992%
10789	BSQUARE CORP COMMON STOCK	0.000%	99.992%
10790	EUROZ LTD	0.000%	99.992%
10791	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.992%
10792	SIERRA METALS I	0.000%	99.992%
10793	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.993%
10794	ASANTE INC	0.000%	99.993%
10795	TOWN CENTRE SEC	0.000%	99.993%
10796	HOKKAIDO GAS CO	0.000%	99.993%
10797	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.993%
10798	STP & I PCL-FOR	0.000%	99.993%
10799	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.993%
10800	BOMBAY RAYON FA	0.000%	99.993%
10801	APAR INDS	0.000%	99.993%
10802	TENWOW INTL HLD	0.000%	99.993%
10803	CROCODILE GARME	0.000%	99.993%
10804	PROMOTORA Y OPE	0.000%	99.993%
10805	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.993%
10806	ROULARTA MEDIA	0.000%	99.993%
10807	BOLU CIMENTO SA	0.000%	99.994%
10808	GUANGNAN(HLDGS)	0.000%	99.994%
10809	TEN PEAKS COFFE	0.000%	99.994%
10810	AYGAZ	0.000%	99.994%
10811	FRAGRANCE GROUP	0.000%	99.994%
10812	KOSEI SECURITIE	0.000%	99.994%
10813	INES CORPORATIO	0.000%	99.994%
10814	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.994%
10815	XERIUM TECHNOLO	0.000%	99.994%
10816	COLUMBUS GOLD C	0.000%	99.994%
10817	GALLANT VENTURE	0.000%	99.994%
10818	HANISON CONSTRU	0.000%	99.994%
10819	LIPPO CIKARANG	0.000%	99.994%
10820	ONO SOKKI CO	0.000%	99.994%
10821	PMP COMMUNICATI	0.000%	99.995%
10822	INTEVAC INC	0.000%	99.995%
10823	DYNASTY FINE WI	0.000%	99.995%
10824	CB INDUSTRIAL P	0.000%	99.995%
10825	SALEM COMM CORP	0.000%	99.995%
10826	GLORIOUS SUN EN	0.000%	99.995%
10827	RXP SERVICES LT	0.000%	99.995%
10828	TAUNG GOLD INTE	0.000%	99.995%
10829	ELEC DE STRASBO	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10830	A&D CO LTD	0.000%	99.995%
10831	SUNWAY CONSTRUC	0.000%	99.995%
10832	PRIME MEDIA GRO	0.000%	99.995%
10833	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.995%
10834	ANTALIS INTERNA	0.000%	99.995%
10835	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.995%
10836	ZEDGE INC CL B COMMON STOCK	0.000%	99.995%
10837	FOUNTAIN SET HL	0.000%	99.996%
10838	ASPEN GROUP	0.000%	99.996%
10839	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.996%
10840	MOTHERCARE	0.000%	99.996%
10841	V1 GROUP LTD	0.000%	99.996%
10842	OLYMPIC CORP	0.000%	99.996%
10843	TOWER LTD	0.000%	99.996%
10844	MEGASTUDY CO LT	0.000%	99.996%
10845	MEDIVIR	0.000%	99.996%
10846	NATIONAL AGRICU	0.000%	99.996%
10847	ADDNODE GROUP A	0.000%	99.996%
10848	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
10849	TSH RESOURCES B	0.000%	99.996%
10850	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.996%
10851	ALANDSBANKEN	0.000%	99.996%
10852	13 HOLDINGS LTD	0.000%	99.996%
10853	AUSWIDE BANK LT	0.000%	99.997%
10854	ANXIN-CHINA HOL	0.000%	99.997%
10855	OTSUKA KAGU	0.000%	99.997%
10856	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10857	BOUSTEAD PROJEC	0.000%	99.997%
10858	CHINA PROPRTIE	0.000%	99.997%
10859	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
10860	SILVER BASE GRO	0.000%	99.997%
10861	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10862	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.997%
10863	HITE HOLDINGS C	0.000%	99.997%
10864	TSUI WAH HOLDIN	0.000%	99.997%
10865	EASTMAIN RES IN	0.000%	99.997%
10866	NICE SPA	0.000%	99.997%
10867	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.997%
10868	NAGARJUNA FERTI	0.000%	99.997%
10869	HSIN CHONG CONS	0.000%	99.997%
10870	JBF INDUSTRIES	0.000%	99.997%
10871	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10872	CST GROUP LTD	0.000%	99.997%
10873	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.998%
10874	HIPAY GROUP SA	0.000%	99.998%
10875	LOTTE CONFECT	0.000%	99.998%
10876	CHINA FIBER OPT	0.000%	99.998%
10877	MIN XIN HLDGS	0.000%	99.998%
10878	R.E.A. HOLDINGS	0.000%	99.998%
10879	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10880	ABAN OFFSHORE	0.000%	99.998%
10881	TRUBA ALAM MANU	0.000%	99.998%
10882	K.P.R. MILL	0.000%	99.998%
10883	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.998%
10884	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.998%
10885	STEEL & TUBE HL	0.000%	99.998%
10886	TONGDA HONG TAI	0.000%	99.998%
10887	US AUTO PARTS N	0.000%	99.998%
10888	FORTRESS GLOBAL	0.000%	99.998%
10889	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10890	NRJ GROUP	0.000%	99.998%
10891	IGUATEMI EMP SH	0.000%	99.998%
10892	PEARL ORIENTAL	0.000%	99.998%
10893	CORP BANK	0.000%	99.998%
10894	CHINA RARE EART	0.000%	99.998%
10895	BLOOMSBURY PUBL	0.000%	99.998%
10896	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.998%
10897	DELTICOM AG	0.000%	99.999%
10898	I-CABLE COMMUNI	0.000%	99.999%
10899	FERRATUM OYJ	0.000%	99.999%
10900	AEGON NV	0.000%	99.999%
10901	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
10902	GETIN HOLDING S	0.000%	99.999%
10903	LAURA ASHLEY HO	0.000%	99.999%
10904	BRILLIANT CIRCL	0.000%	99.999%
10905	QUNXING PAPER H	0.000%	99.999%
10906	ECOSYNTHETIX IN	0.000%	99.999%
10907	TAKACHIHO KOHEK	0.000%	99.999%
10908	PETRUS RESOURCE	0.000%	99.999%
10909	ABTERRA LTD	0.000%	99.999%
10910	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
10911	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10912	BGR ENERGY SYST	0.000%	99.999%
10913	LUKS GROUP (VH)	0.000%	99.999%
10914	YEO HIAP SENG	0.000%	99.999%
10915	ENERGY ABSOLUTE	0.000%	99.999%
10916	RAFFLES EDUCATI	0.000%	99.999%
10917	HYFLUXSHOP	0.000%	99.999%
10918	KONG SUN HLDGS	0.000%	99.999%
10919	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10920	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10921	DAN FORM HOLDIN	0.000%	99.999%
10922	ARCELORMITTAL S	0.000%	99.999%
10923	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10924	BE GROUP AB	0.000%	99.999%
10925	TUNAS RIDEAN	0.000%	99.999%
10926	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	0.000%	99.999%
10927	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10928	CHINA DYNAMICS	0.000%	99.999%
10929	CARINDALE PROPE	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10930	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10931	CHARGEURS SA	0.000%	100.000%
10932	WATPAC LIMITED	0.000%	100.000%
10933	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.000%
10934	QUMU CORP COMMON STOCK USD.01	0.000%	100.000%
10935	ARALEZ PHARMACE	0.000%	100.000%
10936	JINDAL POLY FIL	0.000%	100.000%
10937	IRC LIMITED	0.000%	100.000%
10938	PERPETUAL ENERG	0.000%	100.000%
10939	LEE & MAN CHEMI	0.000%	100.000%
10940	ASCENDANT RESOU	0.000%	100.000%
10941	TEEKAY TANKERS	0.000%	100.000%
10942	BOLLORE SA	0.000%	100.000%
10943	PACIFIC ANDES I	0.000%	100.000%
10944	SOCIETE MANUTAN	0.000%	100.000%
10945	SINAR MAS MULTI	0.000%	100.000%
10946	SAFEWAY INC	0.000%	100.000%
10947	DOGUS OTOMOTIV	0.000%	100.000%
10948	K1 VENTURES LTD	0.000%	100.000%
10949	CSMALL GROUP LT	0.000%	100.000%
10950	MUNSUN CAP	0.000%	100.000%
10951	CHINA SOFT POWE	0.000%	100.000%
10952	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10953	AVENG	0.000%	100.000%
10954	CROWN CONFECTIO	0.000%	100.000%
10955	PROBI AB	0.000%	100.000%
10956	CARE PROPERTY I	0.000%	100.000%
10957	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10958	SWIBER HOLDINGS	0.000%	100.000%
10959	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10960	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10961	MINGFA GROUP	0.000%	100.000%
10962	MIDLAND IC&I LT	0.000%	100.000%
10963	GAYATRI HIGHWAY	0.000%	100.000%
10964	IMMOBEL	0.000%	100.000%
10965	NOVUS HOLDINGS	0.000%	100.000%
10966	CARPETRIGHT	0.000%	100.000%
10967	SPORTECH PLC	0.000%	100.000%
10968	TALVIVAARA MINI	0.000%	100.000%
10969	ASTRO JAPAN PR	0.000%	100.000%
10970	CHENNAI SUPER K	0.000%	100.000%
10971	NORDIC AMERICAN	0.000%	100.000%
10972	PALADIN ENERGY	0.000%	100.000%
10973	ZENITH CAPITAL	0.000%	100.000%
10974	TRADA MARITIME	0.000%	100.000%
10975	SING HOLDINGS L	0.000%	100.000%
10976	PRIMARY HLTH PR	0.000%	100.000%
10977	ORBITE TECHNOLO	0.000%	100.000%
10978	STRAD ENERGY SE	0.000%	100.000%
10979	EMPRESAS ICA SA	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10980	CHINA HUIZHAN D	0.000%	100.000%
10981	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10982	BERJAYA LAND BH	0.000%	100.000%
10983	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10984	PLATINUM GROUP	0.000%	100.000%
10985	ORMAT TECHNOLOG	0.000%	100.000%
10986	TRAKCJA SA	0.000%	100.000%
10987	RB ENERGY INC	0.000%	100.000%
10988	BANCA MONTE DEI	0.000%	100.000%
10989	DEVA HLDG	0.000%	100.000%
10990	ENERGIX-RENEWAB	0.000%	100.000%
10991	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10992	BGP HOLDINGS (P	-	100.000%
10993	QLT INC CLASS A	-	100.000%
10994	RHB CAPITAL BHD	-	100.000%
10995	BCO ESPIR SANTO	-	100.000%
10996	EGANAGOLDPFEIL	-	100.000%
10997	PRIME RETIREMEN	-	100.000%
10998	MONTEA SCA RTS	-	100.000%
10999	CHINA METAL REC	-	100.000%
11000	QLT INC DOJ/SEC	-	100.000%
11001	PRIME AET & D H	-	100.000%
11002	PEACE MARK HLDG	-	100.000%
11003	CHINA LUMENA NE	-	100.000%
11004	RREEF CHINA COM	-	100.000%
11005	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
11006	HANFENG EVERGRE	-	100.000%
11007	LIPPO KARAWACI	-	100.000%
11008	VIRGIN AUSTRALI	-	100.000%
11009	MANITOK ENERGY	-	100.000%
11010	LIGHTSTREAM RES	-	100.000%
11011	C A DE MEDITERR	-	100.000%
11012	MINCO BASE META	-	100.000%
11013	TOUCHSTONE EXPL	-	100.000%
11014	FUBON FIN HOLDI	-	100.000%
11015	ARRIUM LTD	-	100.000%
11016	ANGLO IRISH BAN	-	100.000%
11017	INTERCELL AG RI	-	100.000%
11018	QLT INC WTS EXP	-	100.000%
11019	BERLIAN LAJU TA	-	100.000%
11020	AFRICA ISRAEL I	-	100.000%
11021	AFREN PLC COMMO	-	100.000%
11022	SNS REAAL GROEP	-	100.000%
11023	TRANSCOM WORLDW	-	100.000%
11024	US Wire Order -	-0.000%	100.000%