

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

As of June 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	BANK OF MONTREAL COMMON STOCK	0.599%	0.599%
2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.580%	1.179%
3	AT+T INC COMMON STOCK USD1.0	0.574%	1.754%
4	APPLE INC	0.534%	2.288%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.525%	2.813%
6	ORACLE CORP SR UNSECURED 09/21 1.9	0.518%	3.331%
7	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.507%	3.837%
8	WELLS FARGO + CO COMMON STOCK USD1.666	0.480%	4.317%
9	TORONTO DOMINION BANK COMMON STOCK	0.465%	4.782%
10	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.436%	5.218%
11	SINGAPORE GOVER	0.429%	5.648%
12	LANDWIRT RENTEN	0.416%	6.064%
13	ROYAL BANK OF CANADA COMMON STOCK	0.406%	6.470%
14	SUNCOR ENERGY INC COMMON STOCK	0.389%	6.859%
15	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.386%	7.245%
16	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.363%	7.607%
17	KFW 1.375% 01FE	0.360%	7.968%
18	LANDESKREDITBAN	0.357%	8.325%
19	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.354%	8.679%
20	APPLE INC SR UNSECURED 02/21 2.25	0.336%	9.015%
21	KOMMUNINVEST I	0.331%	9.346%
22	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.325%	9.671%
23	KOMMUNINVEST I	0.324%	9.995%
24	SWEDISH EXP CRE	0.319%	10.314%
25	WESTPAC BKG COR	0.314%	10.628%
26	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.314%	10.942%
27	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.298%	11.240%
28	ROYAL BK OF CAN	0.291%	11.531%
29	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.291%	11.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	CANADA HOUSING	0.290%	12.112%
31	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.288%	12.400%
32	MICROSOFT CORP	0.280%	12.680%
33	MERCK & CO INC	0.279%	12.959%
34	EXXON MOBIL CORP COMMON STOCK	0.277%	13.236%
35	PFIZER INC COMMON STOCK USD.05	0.270%	13.506%
36	BANK OF AMERICA	0.269%	13.774%
37	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.264%	14.039%
38	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.264%	14.302%
39	EXPORT DEVELOPM	0.262%	14.564%
40	CHEVRON CORP 2.	0.262%	14.827%
41	IBM CORP SR UNSECURED 01/22 2.5	0.262%	15.089%
42	MANULIFE FINANCIAL CORP COMMON STOCK	0.259%	15.348%
43	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.259%	15.606%
44	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.256%	15.862%
45	INTEL CORP COMMON STOCK USD.001	0.253%	16.115%
46	MICROSOFT CORP COMMON STOCK USD.00000625	0.252%	16.366%
47	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.251%	16.617%
48	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.245%	16.863%
49	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.244%	17.107%
50	NATL AUSTRALIA	0.244%	17.351%
51	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.243%	17.593%
52	UK(GOVT OF) 4.2	0.240%	17.833%
53	CAD - London	0.236%	18.069%
54	CHEVRON CORP SR UNSECURED 03/20 1.961	0.232%	18.302%
55	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.232%	18.534%
56	US TREASURY N/B 05/25 2.125	0.231%	18.765%
57	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.229%	18.993%
58	COMCAST CORP CLASS A COMMON STOCK USD.01	0.228%	19.222%
59	CHEVRON CORP COMMON STOCK USD.75	0.228%	19.449%
60	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.226%	19.675%
61	MICROSOFT CORP SR UNSECURED 11/20 2	0.225%	19.901%
62	NETWORK RAIL IN	0.217%	20.117%
63	FMS WERTMANAGEM	0.208%	20.325%
64	CITIGROUP INC COMMON STOCK USD.01	0.208%	20.533%
65	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.205%	20.738%
66	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.204%	20.942%
67	MAGNA INTERNATIONAL INC COMMON STOCK	0.202%	21.143%
68	SINGAPORE GOVT	0.201%	21.345%
69	IBM CORP SR UNSECURED 02/21 2.25	0.200%	21.545%
70	WAL-MART STORES	0.199%	21.744%
71	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.198%	21.942%
72	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.198%	22.140%
73	CISCO SYSTEMS	0.196%	22.336%
74	APPLE INC SR UNSECURED 02/22 2.5	0.195%	22.532%
75	SWEDEN GOVERNME	0.193%	22.725%
76	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.193%	22.918%
77	CANADIAN NATURAL RESOURCES COMMON STOCK	0.193%	23.111%
78	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.192%	23.303%
79	FRENCH REP GOVT	0.191%	23.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	ONTARIO(PROV OF	0.185%	23.679%
81	SAMSUNG ELECTRO	0.183%	23.862%
82	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.182%	24.043%
83	NATIONAL BK CDA	0.179%	24.223%
84	INTL BANK FOR R	0.176%	24.399%
85	NESTLE SA	0.175%	24.574%
86	SWEDISH GOVT 3.	0.175%	24.749%
87	BK NEDERLANDSE	0.170%	24.918%
88	AGENCE FRANC DE	0.169%	25.087%
89	PFIZER INC	0.167%	25.254%
90	SUN LIFE FINANCIAL INC COMMON STOCK	0.161%	25.415%
91	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.161%	25.576%
92	TOTAL SA	0.161%	25.737%
93	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.157%	25.894%
94	ENBRIDGE INC COMMON STOCK	0.156%	26.050%
95	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.156%	26.206%
96	LANDESKREDITBAN	0.156%	26.362%
97	TRANSCANADA CORP COMMON STOCK	0.153%	26.515%
98	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.152%	26.667%
99	SINGAPORE GOVT	0.152%	26.818%
100	AMAZON.COM INC	0.151%	26.969%
101	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.151%	27.120%
102	BK OF NOVA SCOT	0.151%	27.271%
103	PROCTER + GAMBLE CO/THE COMMON STOCK	0.150%	27.421%
104	UNITEDHEALTH GR	0.150%	27.571%
105	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.150%	27.720%
106	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.147%	27.868%
107	NESTLE FINANCE	0.146%	28.013%
108	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.146%	28.159%
109	TECK RESOURCES LTD CLS B COMMON STOCK	0.145%	28.304%
110	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.141%	28.445%
111	MERCK + CO INC SR UNSECURED 02/22 2.35	0.141%	28.586%
112	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.141%	28.727%
113	SHELL INTL.FIN.	0.141%	28.868%
114	KOMMUNALBANKEN	0.138%	29.006%
115	NEDERLANDSE WAT	0.138%	29.144%
116	FACEBOOK INC A COMMON STOCK USD.000006	0.138%	29.282%
117	BANK OF MONTREA	0.137%	29.420%
118	DEUTSCHE BAHN F	0.137%	29.557%
119	ALPHABET INC CL C COMMON STOCK USD.001	0.137%	29.693%
120	AGENCE FRANCAIS	0.136%	29.830%
121	CHEVRON CORP SR UNSECURED 06/23 3.191	0.135%	29.965%
122	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.135%	30.100%
123	FINLAND GOVT IN	0.134%	30.234%
124	CANADIAN NATL RAILWAY CO COMMON STOCK	0.133%	30.368%
125	ALPHABET INC CL A COMMON STOCK USD.001	0.133%	30.501%
126	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.133%	30.634%
127	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.130%	30.764%
128	DAIMLER AG	0.126%	30.890%
129	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.125%	31.015%

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130	WALT DISNEY(HLD	0.124%	31.139%
131	GENERAL MOTORS CO COMMON STOCK USD.01	0.122%	31.261%
132	TEMASEK FINL I	0.122%	31.382%
133	TOYOTA MOTOR CO	0.121%	31.504%
134	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.120%	31.624%
135	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.120%	31.744%
136	TOTAL CAPITAL I	0.120%	31.864%
137	CHINA CONST BK	0.119%	31.982%
138	BK NED GEMEENTE	0.118%	32.101%
139	NOVARTIS CAP CO	0.117%	32.217%
140	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.116%	32.334%
141	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.116%	32.449%
142	BCE INC COMMON STOCK	0.110%	32.560%
143	CVS HEALTH CORP COMMON STOCK USD.01	0.110%	32.670%
144	SNCF RESEAU 3.1	0.110%	32.779%
145	MERCK + CO. INC. COMMON STOCK USD.5	0.109%	32.888%
146	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.106%	32.995%
147	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.106%	33.101%
148	ORACLE CORP SR UNSECURED 07/21 2.8	0.103%	33.203%
149	US dollar - Lon	0.103%	33.306%
150	PROVINCE OF QUE	0.102%	33.408%
151	FORD MOTOR CO COMMON STOCK USD.01	0.102%	33.510%
152	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.102%	33.612%
153	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.101%	33.713%
154	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.101%	33.814%
155	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.101%	33.915%
156	QUALCOMM INC COMMON STOCK USD.0001	0.100%	34.015%
157	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.100%	34.115%
158	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.100%	34.215%
159	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.100%	34.315%
160	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.099%	34.414%
161	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.099%	34.512%
162	TIME WARNER INC COMMON STOCK USD.01	0.099%	34.611%
163	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.098%	34.709%
164	BHP BILLITON LT	0.098%	34.806%
165	KINROSS GOLD CORP COMMON STOCK	0.097%	34.904%
166	WASTE CONNECTIONS INC COMMON STOCK	0.097%	35.000%
167	ORACLE CORP COMMON STOCK USD.01	0.096%	35.097%
168	DEXIA CREDIT LO	0.095%	35.192%
169	MORGAN STANLEY COMMON STOCK USD.01	0.095%	35.287%
170	ALLERGAN PLC	0.095%	35.382%
171	SIMON PROPERTY GROUP INC REIT USD.0001	0.094%	35.476%
172	APPLE INC SR UNSECURED 05/23 2.4	0.094%	35.570%
173	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.092%	35.662%
174	US BANCORP COMMON STOCK USD.01	0.092%	35.754%
175	FEDEX CORPORATI	0.092%	35.846%
176	UNION PACIFIC CORP COMMON STOCK USD2.5	0.091%	35.938%
177	KINGDOM BELGIUM	0.090%	36.028%
178	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.090%	36.118%
179	INTL BUSINESS M	0.089%	36.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
180	BASF SE	0.088%	36.296%
181	ROYAL DUTCH SHELL SPON ADR A ADR	0.088%	36.384%
182	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.088%	36.472%
183	TRAVELERS COS	0.088%	36.560%
184	COCA-COLA CO	0.088%	36.648%
185	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.086%	36.734%
186	MEDTRONIC PLC	0.086%	36.820%
187	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.086%	36.906%
188	ONTARIO(PROV OF	0.086%	36.991%
189	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.085%	37.076%
190	PROV OF SASK CA	0.085%	37.161%
191	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.085%	37.246%
192	AGNICO EAGLE MINES LTD COMMON STOCK	0.084%	37.329%
193	AGENCE FRANCAIS	0.083%	37.413%
194	BNP PARIBAS SA	0.083%	37.496%
195	FAIRFAX FINANCI	0.082%	37.578%
196	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.081%	37.659%
197	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.081%	37.740%
198	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.081%	37.821%
199	EUROPEAN INVEST	0.081%	37.902%
200	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.081%	37.982%
201	PFIZER INC SR UNSECURED 12/21 2.2	0.080%	38.062%
202	EUROPEAN INVEST	0.080%	38.142%
203	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.080%	38.221%
204	DELTA AIRLINES	0.078%	38.299%
205	ANTHEM INC COMMON STOCK USD.01	0.077%	38.376%
206	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.077%	38.453%
207	AGRIUM INC COMMON STOCK NPV	0.076%	38.529%
208	LUNDIN MINING C	0.075%	38.603%
209	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.075%	38.678%
210	NOVARTIS AG	0.075%	38.752%
211	ABBOTT LABORATORIES COMMON STOCK	0.074%	38.827%
212	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.074%	38.901%
213	UNIBAIL-RODAMCO	0.073%	38.974%
214	ROYAL BANK OF C	0.073%	39.047%
215	INDUSTRIAL ALLI	0.073%	39.120%
216	FORTIS INC COMMON STOCK	0.073%	39.194%
217	ACE LTD	0.073%	39.266%
218	HOME DEPOT INC COMMON STOCK USD.05	0.072%	39.338%
219	AMGEN INC COMMON STOCK USD.0001	0.072%	39.411%
220	ROYAL DUTCH SHE	0.072%	39.482%
221	CSX CORP	0.072%	39.554%
222	WESTPAC BKG COR	0.071%	39.625%
223	GOLDCORP INC COMMON STOCK	0.071%	39.695%
224	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.070%	39.766%
225	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.070%	39.836%
226	INDUSTRIAL & CO	0.070%	39.907%
227	HONDA MOTOR CO	0.070%	39.977%
228	BANCO SANTANDER	0.070%	40.047%
229	BARRICK GOLD CORP COMMON STOCK	0.069%	40.116%

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230	SWEDEN GOVERNME	0.069%	40.186%
231	CANADIAN (GOVT	0.069%	40.255%
232	INTL BUSINESS M	0.069%	40.324%
233	TEMASEK FINANCI	0.069%	40.393%
234	PNC BANK	0.069%	40.461%
235	SVENSKA HANDELS	0.069%	40.530%
236	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.068%	40.597%
237	SIEMENS AG	0.068%	40.665%
238	SCHLUMBERGER LTD COMMON STOCK USD.01	0.068%	40.733%
239	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.067%	40.800%
240	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.067%	40.867%
241	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.067%	40.934%
242	EUROPEAN INVEST	0.067%	41.001%
243	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.067%	41.067%
244	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.067%	41.134%
245	DEUTSCHE TELEKO	0.066%	41.200%
246	PROCTER & GAMBL	0.066%	41.266%
247	TOTAL CAPITAL I	0.066%	41.332%
248	PEPSICO INC COMMON STOCK USD.017	0.065%	41.397%
249	SHAW COMMUNICATIONS INC B COMMON STOCK	0.065%	41.461%
250	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.065%	41.526%
251	CANADIAN TIRE C	0.065%	41.591%
252	L-BANK BW FOERD	0.065%	41.656%
253	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.064%	41.720%
254	AUST & NZ BANK	0.063%	41.784%
255	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.063%	41.847%
256	EQUINIX INC REIT USD.001	0.063%	41.910%
257	CONOCOPHILLIPS COMMON STOCK USD.01	0.063%	41.973%
258	VALERO ENERGY C	0.063%	42.035%
259	SHELL INTL.FIN.	0.063%	42.098%
260	ROYAL BANK OF C	0.062%	42.160%
261	MICRON TECHNOLO	0.062%	42.222%
262	ABB LTD	0.062%	42.285%
263	VOLKSWAGEN AG	0.062%	42.346%
264	FRENCH REPUBLIC	0.061%	42.407%
265	HITACHI	0.061%	42.469%
266	CAPITAL ONE FIN	0.061%	42.530%
267	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.061%	42.591%
268	WEST FRASER TIM	0.061%	42.652%
269	VODAFONE GROUP	0.061%	42.713%
270	ROYAL DUTCH SH-	0.061%	42.774%
271	CHEVRON CORP SR UNSECURED 11/20 2.419	0.061%	42.834%
272	TENCENT HLDGS L	0.060%	42.894%
273	BAYERISCHE MOTO	0.060%	42.954%
274	COOPERATIEVE RA	0.060%	43.014%
275	SVENSKA HANDELS	0.060%	43.074%
276	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.059%	43.133%
277	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.059%	43.192%
278	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.059%	43.251%
279	SANOFI-AVENTIS	0.058%	43.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
280	PROLOGIS INC REIT USD.01	0.058%	43.367%
281	PUBLIC STORAGE	0.058%	43.425%
282	BP PLC	0.057%	43.482%
283	ALTRIA GROUP INC COMMON STOCK USD.333	0.057%	43.539%
284	NORFOLK STHN CO	0.057%	43.596%
285	ROCHE HOLDING A	0.057%	43.652%
286	CATERPILLAR INC COMMON STOCK USD1.0	0.057%	43.709%
287	TELUS CORPORATI	0.056%	43.765%
288	DANAHER CORP COMMON STOCK USD.01	0.056%	43.822%
289	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.056%	43.878%
290	CENOVUS ENERGY INC COMMON STOCK	0.056%	43.934%
291	VERESEN INC.	0.055%	43.989%
292	FINNING INTL LT	0.055%	44.044%
293	METLIFE INC COMMON STOCK USD.01	0.054%	44.098%
294	BLACKROCK INC COMMON STOCK USD.01	0.054%	44.152%
295	ORANGE SA	0.054%	44.206%
296	TARGET CORP SR UNSECURED 01/22 2.9	0.054%	44.259%
297	WESTPAC BANK CO	0.054%	44.313%
298	EMPIRE CO LTD N	0.053%	44.366%
299	ENCANA CORP COMMON STOCK	0.053%	44.419%
300	EUROPEAN INVEST	0.053%	44.472%
301	RIO TINTO PLC SPON ADR ADR	0.052%	44.524%
302	TOURMALINE OIL	0.052%	44.577%
303	MARATHON PETROLEUM CORP COMMON STOCK	0.052%	44.629%
304	FIRST QUANTUM M	0.052%	44.681%
305	GENERAL ELECTRI	0.052%	44.732%
306	WELLTOWER INC REIT USD1.0	0.052%	44.784%
307	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.052%	44.836%
308	MCDONALD S CORP COMMON STOCK USD.01	0.051%	44.886%
309	B2GOLD CORP COM	0.050%	44.936%
310	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.050%	44.987%
311	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.050%	45.037%
312	NISSAN MOTOR CO	0.050%	45.087%
313	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.050%	45.137%
314	NOVARTIS AG SPONSORED ADR ADR	0.050%	45.187%
315	AVALONBAY COMMUNITIES INC REIT USD.01	0.050%	45.236%
316	CRESCENT POINT ENERGY CORP COMMON STOCK	0.049%	45.286%
317	HON HAI PRECISI	0.049%	45.335%
318	NATL AUSTRALIA	0.049%	45.384%
319	GLENCORE XSTRA	0.049%	45.433%
320	3M CO COMMON STOCK USD.01	0.049%	45.481%
321	AFLAC INC COMMON STOCK USD.1	0.049%	45.530%
322	NEWBELCO SA/NV	0.048%	45.578%
323	BAYER AG	0.048%	45.627%
324	SOUTHWEST AIRLI	0.048%	45.675%
325	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.048%	45.723%
326	PAN AMERICAN SILVER CORP COMMON STOCK	0.048%	45.772%
327	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.048%	45.820%
328	AETNA INC COMMON STOCK USD.01	0.048%	45.868%
329	CAMECO CORP COMMON STOCK	0.048%	45.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.048%	45.964%
331	IBERDROLA SA	0.048%	46.012%
332	CAE INC COMMON STOCK	0.048%	46.060%
333	CK HUTCHINSON H	0.047%	46.107%
334	THOMSON REUTERS CORP COMMON STOCK	0.047%	46.154%
335	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.047%	46.201%
336	LINAMAR CORP	0.047%	46.249%
337	VENTAS INC-REIT	0.047%	46.295%
338	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.047%	46.342%
339	SNC-LAVALIN GRO	0.047%	46.389%
340	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.047%	46.436%
341	ABBVIE INC COMMON STOCK USD.01	0.046%	46.482%
342	SOC GENERALE	0.046%	46.528%
343	ARC RESOURCES L	0.046%	46.573%
344	TEXAS INSTRUMEN	0.046%	46.619%
345	BEST BUY CO INC	0.046%	46.664%
346	EQUITY RESIDENT	0.045%	46.710%
347	MASTERCARD INC A COMMON STOCK USD.0001	0.045%	46.755%
348	BROADCOM LTD	0.045%	46.800%
349	GEORGE WESTON L	0.045%	46.846%
350	MCKESSON CORP.	0.045%	46.891%
351	KINDER MORGAN INC COMMON STOCK USD.01	0.045%	46.936%
352	BOEING CO/THE COMMON STOCK USD5.0	0.045%	46.981%
353	CORNING INC COMMON STOCK USD.5	0.045%	47.026%
354	WSP GLOBAL INC	0.045%	47.071%
355	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.045%	47.116%
356	WHITECAP RESOUR	0.045%	47.160%
357	GILDAN ACTIVEWEAR INC COMMON STOCK	0.045%	47.205%
358	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.044%	47.249%
359	EATON CORP PLC	0.044%	47.294%
360	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.044%	47.338%
361	EBAY INC	0.044%	47.382%
362	ALLSTATE CORP COMMON STOCK USD.01	0.044%	47.426%
363	NVIDIA CORP	0.044%	47.470%
364	AIA GROUP LTD	0.044%	47.513%
365	IAMGOLD CORP COMMON STOCK	0.044%	47.557%
366	CIGNA CORP	0.043%	47.600%
367	PHILLIPS 66 COMMON STOCK	0.043%	47.643%
368	EUROPEAN FIN ST	0.043%	47.686%
369	ENBRIDGE	0.043%	47.729%
370	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.043%	47.772%
371	ZURICH FIN SVS	0.043%	47.815%
372	MUNICIPALITY FI	0.043%	47.858%
373	ALIMENTATION CO	0.043%	47.900%
374	BCO BILBAO VIZC	0.043%	47.943%
375	STATOIL ASA COMPANY GUAR 01/24 2.65	0.042%	47.985%
376	ENERPLUS CORP COMMON STOCK	0.042%	48.028%
377	LOBLAW COS LTD	0.042%	48.070%
378	MICHELIN(CGDE)	0.042%	48.112%
379	CHINA NATIONAL	0.042%	48.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	SUMITOMO MITSUI	0.042%	48.196%
381	TFI INTERNATIONAL	0.042%	48.238%
382	BANK OF CHINA L	0.042%	48.280%
383	EXPORT DEVELOPM	0.042%	48.322%
384	TOTAL CAPITAL I	0.042%	48.363%
385	BLACKBERRY LTD COMMON STOCK	0.042%	48.405%
386	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.042%	48.446%
387	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.042%	48.488%
388	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.042%	48.530%
389	CCL INDS INC CL	0.042%	48.571%
390	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.042%	48.613%
391	PACCAR INC	0.041%	48.654%
392	WESTERN DIGITAL	0.041%	48.696%
393	BB+T CORP COMMON STOCK USD5.0	0.041%	48.737%
394	IMPERIAL OIL LTD COMMON STOCK	0.041%	48.778%
395	CANADIAN WESTER	0.041%	48.819%
396	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.041%	48.859%
397	CMNWLTH BK OF A	0.041%	48.900%
398	MINITUBISHI UFJ	0.040%	48.940%
399	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.040%	48.981%
400	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.040%	49.021%
401	AMERICAN TOWER CORP REIT USD.01	0.040%	49.062%
402	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.040%	49.102%
403	BANK NEDERLANDS	0.040%	49.142%
404	COTT CORP	0.040%	49.183%
405	UNEDIC ASSEO 1.	0.040%	49.223%
406	ENGIE	0.040%	49.263%
407	KREDITANST FUR	0.040%	49.303%
408	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.040%	49.343%
409	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.040%	49.383%
410	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.040%	49.423%
411	PING AN INSURAN	0.040%	49.463%
412	CELGENE CORP	0.040%	49.503%
413	TAIWAN SEMI-ADR	0.040%	49.543%
414	IBM CORP SR UNSECURED 05/20 1.625	0.040%	49.582%
415	ASTRAZENECA PLC SPONS ADR ADR	0.039%	49.622%
416	GOLDCORP INC SR UNSECURED 06/21 3.625	0.039%	49.661%
417	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.039%	49.700%
418	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.039%	49.740%
419	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.039%	49.779%
420	DISCOVER FINL S	0.039%	49.818%
421	APPLE INC 1.55%	0.039%	49.857%
422	WESTJET AIRLINE	0.039%	49.896%
423	COCA-COLA CO/TH	0.039%	49.935%
424	METHANEX CORP COMMON STOCK	0.039%	49.974%
425	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.039%	50.013%
426	CENTURYLINK INC COMMON STOCK USD1.0	0.039%	50.052%
427	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.039%	50.091%
428	APPLE INC SR UNSECURED 05/20 2	0.039%	50.130%
429	PROVINCE OF QUE	0.039%	50.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.039%	50.207%
431	BPCE SA COMPANY GUAR 04/24 4	0.039%	50.246%
432	ROCKWELL COLLIN	0.038%	50.284%
433	BPCE SA SR UNSECURED 02/21 2.65	0.038%	50.322%
434	TESORO CORP	0.038%	50.360%
435	JOHNSON CONTROL	0.038%	50.399%
436	MOLSONCOORS-B-U	0.038%	50.437%
437	TOYOTA MOTOR CO	0.038%	50.475%
438	COSTCO WHOLESALE	0.038%	50.512%
439	DIGITAL REALTY	0.038%	50.550%
440	ASSIC GENERALI	0.038%	50.588%
441	WOODSIDE PETROL	0.038%	50.626%
442	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.038%	50.663%
443	GLAXOSMITHKLINE	0.038%	50.701%
444	BOSTON PROPERTIES INC REIT USD.01	0.038%	50.739%
445	ALTAGAS LTD	0.038%	50.776%
446	CANADA HOUSING	0.038%	50.814%
447	CHINA MOBILE LT	0.038%	50.851%
448	STATE STREET CORP COMMON STOCK USD1.0	0.037%	50.889%
449	DANONE SA	0.037%	50.926%
450	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.037%	50.964%
451	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.037%	51.001%
452	ENI S.P.A.	0.037%	51.038%
453	LLOYDS BANKING	0.037%	51.075%
454	UPM-KYMMENE OYJ	0.037%	51.112%
455	ALAMOS GOLD INC CLASS A COMMON STOCK	0.037%	51.150%
456	SONY CORP	0.037%	51.187%
457	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.037%	51.224%
458	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.037%	51.261%
459	KOHL S CORPORATION SR UNSECURED 11/21 4	0.037%	51.297%
460	TMX GROUP LTD	0.037%	51.334%
461	LVMH MOET HENNE	0.037%	51.371%
462	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.037%	51.408%
463	ALLIANZ SE SPON ADR ADR	0.037%	51.445%
464	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.036%	51.481%
465	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.036%	51.517%
466	CGI GROUP INC CLASS A COMMON STOCK	0.036%	51.553%
467	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.036%	51.589%
468	MOSAIC CO SR UNSECURED 11/21 3.75	0.036%	51.625%
469	TE CONNECTIVITY	0.036%	51.661%
470	NIKE INC CL B COMMON STOCK USD1.0	0.036%	51.697%
471	OCEANAGOLD CORP	0.036%	51.732%
472	DIAGEO PLC ADR	0.036%	51.768%
473	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.036%	51.804%
474	INTACT FINANCIA	0.035%	51.839%
475	ELEMENT FINANCI	0.035%	51.874%
476	LINK R/EST INVE	0.035%	51.910%
477	MAPLE LEAF FOOD	0.035%	51.945%
478	COMCAST CORP COMPANY GUAR 08/25 3.375	0.035%	51.980%
479	DEXIA CREDIT LO	0.035%	52.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.035%	52.051%
481	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.035%	52.086%
482	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.035%	52.121%
483	SOFTBANK CORP	0.035%	52.156%
484	LIBERTY MUTUAL	0.035%	52.191%
485	WHIRLPOOL CORP	0.035%	52.226%
486	GILEAD SCIENCES	0.035%	52.261%
487	REGIONS FINANCI	0.035%	52.296%
488	RIOCAN REAL EST	0.035%	52.331%
489	HARTFORD FINANC	0.035%	52.366%
490	ABBVIE INC SR UNSECURED 11/22 2.9	0.035%	52.401%
491	MGM MIRAGE INC	0.035%	52.435%
492	DAVITA INC COMMON STOCK USD.001	0.035%	52.470%
493	ORANGE SA SR UNSECURED 09/21 4.125	0.035%	52.505%
494	DOLLARAMA INC	0.034%	52.539%
495	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.034%	52.574%
496	CME GROUP INC COMMON STOCK USD.01	0.034%	52.608%
497	ESSEX PROP TRUS	0.034%	52.642%
498	T MOBILE US INC COMMON STOCK USD.0001	0.034%	52.677%
499	TRANSALTA CORP COMMON STOCK	0.034%	52.711%
500	STRYKER CORP SR UNSECURED 03/21 2.625	0.034%	52.745%
501	MICROSOFT CORP	0.034%	52.780%
502	MIZUHO FINANCIA	0.034%	52.814%
503	LAURENTIAN BANK	0.034%	52.848%
504	UBS GROUP	0.034%	52.882%
505	HUSKY ENERGY IN	0.034%	52.916%
506	TAHOE RESOURCES INC COMMON STOCK	0.034%	52.950%
507	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.034%	52.984%
508	CONSTELLATION S	0.034%	53.017%
509	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.034%	53.051%
510	ING GROEP NV	0.034%	53.085%
511	BANK OF NY MELL	0.033%	53.118%
512	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.033%	53.151%
513	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.033%	53.185%
514	KONINKLIJKE AHO	0.033%	53.218%
515	CARNIVAL CORP COMMON STOCK USD.01	0.033%	53.251%
516	SCENTRE GROUP	0.033%	53.284%
517	AUST & NZ BK GP	0.033%	53.317%
518	GREAT WEST LIFE	0.033%	53.351%
519	KEYERA CORP	0.033%	53.383%
520	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.033%	53.416%
521	AIR CANADA	0.033%	53.449%
522	HYNIX SEMICONDU	0.033%	53.482%
523	STARBUCKS CORP	0.033%	53.515%
524	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.033%	53.548%
525	ABN AMRO BANK N	0.033%	53.581%
526	ALLIANZ AG	0.033%	53.613%
527	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.033%	53.646%
528	H&R REIT UNITS	0.033%	53.679%
529	VORNADO REALTY TRUST REIT USD.04	0.033%	53.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.032%	53.743%
531	TYSON FOODS INC	0.032%	53.776%
532	SUNTRUST BANKS	0.032%	53.808%
533	AKZO NOBEL NV	0.032%	53.840%
534	AXA	0.032%	53.872%
535	AMAYA INC COMMON STOCK	0.032%	53.904%
536	YAMANA GOLD INC COMMON STOCK	0.032%	53.935%
537	FIAT CHRYSLER A	0.032%	53.967%
538	GEN DYNAMICS CO	0.032%	53.999%
539	ROLLS-ROYCE GRO	0.032%	54.031%
540	FIFTH THIRD BAN	0.032%	54.062%
541	RIO TINTO	0.032%	54.094%
542	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.032%	54.126%
543	APPLE INC SR UNSECURED 02/27 3.35	0.032%	54.157%
544	CI FINANCIAL CO	0.032%	54.189%
545	ITAU UNIBANCO S	0.032%	54.220%
546	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.031%	54.252%
547	E.ON SE	0.031%	54.283%
548	NOVO-NORDISK AS	0.031%	54.315%
549	CELESTICA INC COMMON STOCK NPV	0.031%	54.346%
550	VIACOM INC CLASS B COMMON STOCK USD.001	0.031%	54.377%
551	CHINA EVERGRAND	0.031%	54.408%
552	NORDEA AB	0.031%	54.439%
553	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.031%	54.470%
554	METLIFE INC SR UNSECURED 02/21 4.75	0.031%	54.501%
555	CSX CORP 3.7% 3	0.031%	54.532%
556	SHELL INTERNATI	0.031%	54.563%
557	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.031%	54.594%
558	DETOUR GOLD COR	0.031%	54.625%
559	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.031%	54.656%
560	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.031%	54.686%
561	SCHWAB(CHARLES)	0.031%	54.717%
562	QUEST DIAGNOSTI	0.031%	54.747%
563	RAYTHEON COMPANY COMMON STOCK USD.01	0.031%	54.778%
564	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.031%	54.808%
565	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.030%	54.839%
566	HCP INC.	0.030%	54.869%
567	ANALOG DEVICES INC COMMON STOCK USD.167	0.030%	54.899%
568	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.030%	54.930%
569	TARGET CORPORAT	0.030%	54.960%
570	MITSUBISHI CHEM	0.030%	54.990%
571	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.030%	55.020%
572	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.030%	55.050%
573	CHINA MOBILE	0.030%	55.080%
574	CIE FINANCIERE	0.030%	55.109%
575	EASTMAN CHEMICA	0.030%	55.139%
576	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.030%	55.169%
577	NATL AUST BANK	0.030%	55.199%
578	ACCENTURE PLC A	0.030%	55.229%
579	WHOLE FOODS MAR	0.030%	55.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	TAIWAN SEMICOND	0.030%	55.288%
581	STANTEC INC COMMON STOCK	0.030%	55.318%
582	NUCOR CORP	0.030%	55.348%
583	PEUGEOT SA	0.030%	55.377%
584	SCOTTISH AND SO	0.030%	55.407%
585	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.030%	55.436%
586	PACIFIC GAS & E	0.030%	55.466%
587	AMERISOURCEBERG	0.030%	55.496%
588	RWE AG (NEU)	0.029%	55.525%
589	RESTAURANT BRANDS INTERN COMMON STOCK	0.029%	55.554%
590	VOLVO AB	0.029%	55.584%
591	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.029%	55.613%
592	SAPUTO GROUP IN	0.029%	55.642%
593	UTD PARCEL SERV	0.029%	55.671%
594	JX HOLDINGS INC	0.029%	55.701%
595	CIGNA CORP SR UNSECURED 02/22 4	0.029%	55.730%
596	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.029%	55.759%
597	BIOGEN IDEC INC	0.029%	55.788%
598	COMPAGNIE DE SA	0.029%	55.817%
599	CRH	0.029%	55.846%
600	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.029%	55.876%
601	OPEN TEXT CORPO	0.029%	55.905%
602	GOODYEAR TIRE &	0.029%	55.934%
603	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.029%	55.962%
604	ELDORADO GOLD CORP COMMON STOCK	0.029%	55.991%
605	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.029%	56.020%
606	EURO FIN STABIL	0.029%	56.049%
607	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.029%	56.078%
608	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.029%	56.107%
609	ALGONQUIN POWER	0.029%	56.135%
610	COGECO COMMUNIC	0.029%	56.164%
611	DAIWA SECS GROU	0.029%	56.193%
612	PNC BANK NA 2.6	0.029%	56.221%
613	PANASONIC CORP	0.029%	56.250%
614	ORIX CORP	0.028%	56.278%
615	LOCKHEED MARTIN	0.028%	56.307%
616	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.028%	56.335%
617	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.028%	56.364%
618	VERIZON COMMUN	0.028%	56.392%
619	BHP BILLITON PL	0.028%	56.421%
620	REALTY INCOME C	0.028%	56.449%
621	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.028%	56.477%
622	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.028%	56.505%
623	ASAHI KASEI COR	0.028%	56.534%
624	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.028%	56.562%
625	NEW GOLD INC COMMON STOCK	0.028%	56.590%
626	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.028%	56.618%
627	ROCKWELL COLLIN	0.028%	56.646%
628	LEAR CORP	0.028%	56.674%
629	ARCHER DANIELS	0.028%	56.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	MID AMERICA APARTMENT COMM REIT USD.01	0.028%	56.730%
631	BRIDGESTONE COR	0.028%	56.758%
632	GENWORTH MI CAN	0.028%	56.786%
633	VALE RIO DOCE(C	0.028%	56.814%
634	BAXTER INTL INC	0.028%	56.842%
635	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.028%	56.870%
636	OMNICOM GROUP I	0.028%	56.897%
637	PEYTO EXPLORATI	0.028%	56.925%
638	DOLLAR TREE INC	0.028%	56.953%
639	METRO INC	0.028%	56.980%
640	PAYPAL HOLDINGS INC COMMON STOCK	0.027%	57.008%
641	LAM RESEARCH CORP COMMON STOCK USD.001	0.027%	57.035%
642	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.027%	57.062%
643	VINCI SA	0.027%	57.090%
644	HOST HOTELS &	0.027%	57.117%
645	M + T BANK CORP COMMON STOCK USD.5	0.027%	57.145%
646	ELI LILLY + CO COMMON STOCK	0.027%	57.172%
647	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.027%	57.199%
648	LEGG MASON INC SR UNSECURED 03/26 4.75	0.027%	57.227%
649	US BANCORP SR UNSECURED 01/24 3.7	0.027%	57.254%
650	CONTINENTAL AG	0.027%	57.281%
651	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.027%	57.308%
652	GLAXOSMITHKLINE PLC SPON ADR ADR	0.027%	57.336%
653	NEXTERA ENERGY INC COMMON STOCK USD.01	0.027%	57.363%
654	PROGRESSIVE CORP COMMON STOCK USD1.0	0.027%	57.390%
655	CANADIAN APARTM	0.027%	57.417%
656	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.027%	57.444%
657	NATIONWIDE B/S	0.027%	57.471%
658	BEST BUY CO INC	0.027%	57.498%
659	MACQUARIE GP LT	0.027%	57.524%
660	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.027%	57.551%
661	MITSUBISHI UFJ FINL SPON ADR ADR	0.027%	57.578%
662	STATOIL ASA	0.027%	57.604%
663	CA INC COMMON STOCK USD.1	0.027%	57.631%
664	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.027%	57.658%
665	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.027%	57.684%
666	LAFARGEHOLCIM L	0.027%	57.711%
667	ELECTRICITE DE	0.026%	57.737%
668	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.026%	57.764%
669	CA INC SR UNSECURED 03/27 4.7	0.026%	57.790%
670	MACDONALD DETTW	0.026%	57.816%
671	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.026%	57.843%
672	L-BANK BW FOERD	0.026%	57.869%
673	DEUTSCHE BANK A	0.026%	57.895%
674	TELEFONICA SA	0.026%	57.921%
675	KEY BANK NA SR UNSECURED 06/25 3.3	0.026%	57.948%
676	UNILEVER NV	0.026%	57.974%
677	ZIMMER HLDGS IN	0.026%	58.000%
678	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.026%	58.026%
679	ASSOCD BANC-COR	0.026%	58.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.026%	58.078%
681	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.026%	58.104%
682	IGM FINANCIAL I	0.026%	58.129%
683	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.026%	58.155%
684	TOROMONT INDS L	0.026%	58.181%
685	INGERSOLL-RAND	0.026%	58.207%
686	TRANSCONTINENTA	0.026%	58.232%
687	NORDSTROM INC SR UNSECURED 05/20 4.75	0.026%	58.258%
688	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.026%	58.284%
689	DBS GROUP HLDGS	0.026%	58.309%
690	WILLIAMS COS IN	0.026%	58.335%
691	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.025%	58.360%
692	SOLVAY	0.025%	58.386%
693	HYUNDAI MOTOR C	0.025%	58.411%
694	AT+T INC SR UNSECURED 05/25 3.4	0.025%	58.436%
695	INVESCO LTD COMMON STOCK USD.2	0.025%	58.462%
696	KIRKLAND LAKE G	0.025%	58.487%
697	INTER PIPELINE	0.025%	58.512%
698	MYLAN INC/PA	0.025%	58.538%
699	ENERFLEX LTD	0.025%	58.563%
700	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.025%	58.588%
701	CENTENE CORP COMMON STOCK USD.001	0.025%	58.613%
702	GGP INC REIT USD.01	0.025%	58.639%
703	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.025%	58.664%
704	BARCLAYS ADR-EA	0.025%	58.689%
705	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.025%	58.714%
706	RENAULT	0.025%	58.739%
707	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.025%	58.764%
708	UNICREDIT SPA	0.025%	58.789%
709	LOWE'S COS INC	0.025%	58.813%
710	MITSUBISHI HVY	0.025%	58.838%
711	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.025%	58.863%
712	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.025%	58.887%
713	DSV A/S	0.024%	58.912%
714	INTESA SANPAOLO	0.024%	58.936%
715	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.024%	58.960%
716	HUBBAY MINERALS INC COMMON STOCK NPV	0.024%	58.985%
717	EMERA INC.	0.024%	59.009%
718	ROLLS ROYCE	0.024%	59.034%
719	WESTFIELD CORP	0.024%	59.058%
720	TIME WARNER INC	0.024%	59.082%
721	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.024%	59.107%
722	GEN DYNAMICS CO	0.024%	59.131%
723	GIBSON ENERGY I	0.024%	59.155%
724	LINDE AG	0.024%	59.179%
725	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.024%	59.203%
726	HUMANA INC	0.024%	59.227%
727	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.024%	59.251%
728	HOUSING DEVEL F	0.024%	59.275%
729	SIKA FINANZ AG	0.024%	59.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	SOUTHERN CO SR UNSECURED 06/20 2.75	0.024%	59.323%
731	STANDARD BANK G	0.024%	59.347%
732	FUJITSU	0.024%	59.371%
733	REPUBLIC SERVIC	0.024%	59.395%
734	NEWMONT MINING CORP COMMON STOCK USD1.6	0.024%	59.419%
735	XPO LOGISTICS INC COMMON STOCK USD.001	0.024%	59.443%
736	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.024%	59.467%
737	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.024%	59.491%
738	BRITISH AMERICAN TOB SP ADR ADR	0.024%	59.514%
739	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.024%	59.538%
740	BUNGE LTD COMMON STOCK USD.01	0.024%	59.562%
741	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.024%	59.586%
742	MITSUBISHI ELEC	0.024%	59.609%
743	RYDER SYSTEM IN	0.024%	59.633%
744	MITSUBISHI CORP	0.024%	59.657%
745	SHIN-ETSU CHEM	0.024%	59.680%
746	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.024%	59.704%
747	WILLIS TOWERS W	0.024%	59.728%
748	TOREX GOLD RESO	0.024%	59.751%
749	NORWEGIAN CRUIS	0.024%	59.775%
750	DOMINION DIAMOND CORP COMMON STOCK	0.024%	59.798%
751	TEXTRON INC COMMON STOCK USD.125	0.023%	59.822%
752	DENMARK GOVT BO	0.023%	59.845%
753	ALLY FINANCIAL INC COMMON STOCK USD.1	0.023%	59.868%
754	DOVER CORP	0.023%	59.892%
755	KDDI CORP	0.023%	59.915%
756	NATIONAL AUSTRAL	0.023%	59.938%
757	APPLIED MATERIALS INC COMMON STOCK USD.01	0.023%	59.961%
758	CANFOR CORPORAT	0.023%	59.984%
759	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.023%	60.008%
760	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.023%	60.031%
761	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.023%	60.054%
762	AMEREN CORP SR UNSECURED 11/20 2.7	0.023%	60.077%
763	FNF GROUP TRACKING STK USD.0001	0.023%	60.100%
764	AIR LIQUIDE(L)	0.023%	60.123%
765	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.023%	60.146%
766	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.023%	60.169%
767	STRYKER CORP SR UNSECURED 05/24 3.375	0.023%	60.192%
768	BERKSHIRE HAT E	0.023%	60.215%
769	HSBC HOLDINGS P	0.023%	60.238%
770	IVANHOE MINES L	0.023%	60.261%
771	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.023%	60.284%
772	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.023%	60.307%
773	KREDITANSTALT F	0.023%	60.329%
774	SEVEN GENERATIO	0.023%	60.352%
775	DR HORTON INC COMMON STOCK USD.01	0.023%	60.375%
776	FRENCH REPUBLIC	0.023%	60.398%
777	PRUDENTIAL ADR	0.023%	60.421%
778	SKANDINAVISKA E	0.023%	60.444%
779	REINSURANCE GRO	0.023%	60.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.023%	60.489%
781	METLIFE INC SR UNSECURED 04/24 3.6	0.023%	60.511%
782	LEGAL & GENERAL	0.023%	60.534%
783	MTN GROUP LTD	0.023%	60.557%
784	BOMBARDIER INC	0.023%	60.579%
785	3I GROUP PLC	0.022%	60.601%
786	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.022%	60.624%
787	KEYCORP	0.022%	60.646%
788	CANON INC	0.022%	60.669%
789	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.022%	60.691%
790	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.022%	60.713%
791	DEERE + CO COMMON STOCK USD1.0	0.022%	60.735%
792	DEUTSCHE BANK A	0.022%	60.758%
793	NORTHERN TRUST	0.022%	60.780%
794	UNIVERSAL HLTH	0.022%	60.802%
795	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.022%	60.824%
796	SUPERIOR PLUS C	0.022%	60.846%
797	GEELY AUTOMOBIL	0.022%	60.868%
798	Cineplex Inc.	0.022%	60.890%
799	LAND SECURITIES	0.022%	60.912%
800	KELLOGG CO 4% 1	0.022%	60.934%
801	GE CAPITAL EURO	0.022%	60.957%
802	FREEPORT-MCMORA	0.022%	60.979%
803	WOLTERS KLUWERS	0.022%	61.001%
804	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.022%	61.023%
805	NORTHROP GRUMMA	0.022%	61.045%
806	HSBC USA INC SR UNSECURED 08/20 2.75	0.022%	61.067%
807	SASOL	0.022%	61.089%
808	HUNTINGTON BANC	0.022%	61.111%
809	GOODMAN GROUP	0.022%	61.132%
810	PARKLAND FUEL C	0.022%	61.154%
811	SL GREEN REALTY	0.022%	61.176%
812	CENTERRA GOLD INC COMMON STOCK	0.022%	61.198%
813	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	61.220%
814	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.022%	61.242%
815	NETEASE INC ADR ADR USD.0001	0.022%	61.263%
816	ARAMARK COMMON STOCK USD.01	0.022%	61.285%
817	INTERFOR CORP	0.022%	61.307%
818	RELIANCE INDS	0.022%	61.328%
819	AGEAS	0.022%	61.350%
820	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.022%	61.372%
821	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.022%	61.393%
822	PRICELINE GROUP	0.022%	61.415%
823	GENUINE PARTS C	0.022%	61.436%
824	UDR INC REIT USD.01	0.022%	61.458%
825	TOKIO MARINE HL	0.022%	61.480%
826	PRAXAIR STK	0.022%	61.501%
827	VODAFONE GROUP PLC SP ADR ADR	0.022%	61.523%
828	GAP INC	0.022%	61.544%
829	OVERSEA-CHINESE	0.021%	61.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.021%	61.587%
831	WESTROCK CO COMMON STOCK	0.021%	61.608%
832	CNOOC LTD	0.021%	61.630%
833	VERMILION ENERGY INC COMMON STOCK	0.021%	61.651%
834	BANCO SANTANDER SA SPON ADR	0.021%	61.672%
835	MUNCHENER RUCKV	0.021%	61.693%
836	CA INC 3.6% 01A	0.021%	61.715%
837	STRYKER CORP	0.021%	61.736%
838	VIVENDI SA	0.021%	61.757%
839	LG Electronics	0.021%	61.778%
840	FIRSTSERVICE CORP COMMON STOCK	0.021%	61.799%
841	FRANCO NEVADA CORP COMMON STOCK	0.021%	61.820%
842	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.021%	61.841%
843	HYATT HOTELS CO	0.021%	61.862%
844	LIBERTY MUTUAL	0.021%	61.883%
845	CARREFOUR SA	0.021%	61.904%
846	PERSIMMON PLC	0.021%	61.925%
847	CHINA PETROLEUM	0.021%	61.946%
848	SCHNEIDER SA	0.021%	61.967%
849	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.021%	61.988%
850	MYLAN NV 3.125%	0.021%	62.009%
851	BAXTER INTL INC	0.021%	62.030%
852	STORA ENSO OYJ	0.021%	62.050%
853	COUNTRY GARDEN	0.021%	62.071%
854	ARCONIC INC COMMON STOCK	0.021%	62.092%
855	Banco Sabadell	0.021%	62.113%
856	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.021%	62.134%
857	CROWN CASTLE INTL CORP REIT USD.01	0.021%	62.155%
858	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.021%	62.175%
859	COTY INC CL A COMMON STOCK USD.01	0.021%	62.196%
860	CREDIT SUISSE G	0.021%	62.217%
861	DUKE REALTY CORP REIT USD.01	0.021%	62.238%
862	BECTON DICKINSON	0.021%	62.259%
863	DAI-ICHI LIFE	0.021%	62.279%
864	CORUS ENTERTAIN	0.021%	62.300%
865	ENEL S.p.A.	0.021%	62.321%
866	MULLEN GROUP LT	0.021%	62.341%
867	SILVER STANDARD RESOURCES COMMON STOCK	0.021%	62.362%
868	COLGATE-PALMOLI	0.021%	62.383%
869	VF CORP SR UNSECURED 09/21 3.5	0.021%	62.403%
870	KOHL'S CORPORATI	0.021%	62.424%
871	AMETEK INC COMMON STOCK USD.01	0.021%	62.444%
872	ALBEMARLE CORP	0.021%	62.465%
873	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.021%	62.485%
874	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.021%	62.506%
875	THERMO FISHER S	0.021%	62.526%
876	NASDAQ INC SR UNSECURED 06/24 4.25	0.020%	62.547%
877	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.020%	62.567%
878	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.020%	62.588%
879	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.020%	62.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	AON CORP COMPANY GUAR 09/20 5	0.020%	62.629%
881	BLUESCOPE STEEL	0.020%	62.649%
882	JM SMUCKER CO/THE COMMON STOCK	0.020%	62.669%
883	MARSH & MCLENNA	0.020%	62.690%
884	ATOS ORIGIN SA	0.020%	62.710%
885	UTD THERAPEUTIC	0.020%	62.731%
886	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	62.751%
887	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.020%	62.771%
888	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.020%	62.792%
889	TESCO PLC	0.020%	62.812%
890	NORTHLAND POWER	0.020%	62.832%
891	BALL CORP COMPANY GUAR 03/22 5	0.020%	62.853%
892	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.020%	62.873%
893	MAZDA MOTOR COR	0.020%	62.893%
894	NEW FLYER COMMO	0.020%	62.913%
895	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.020%	62.934%
896	KOMATSU	0.020%	62.954%
897	RUSSEL METALS I	0.020%	62.974%
898	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.020%	62.994%
899	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.020%	63.014%
900	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.020%	63.035%
901	JPMORGAN CHASE	0.020%	63.055%
902	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.020%	63.075%
903	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.020%	63.095%
904	STANDARD CHARTE	0.020%	63.115%
905	FLEXTRONICS INT	0.020%	63.135%
906	UNILEVER NV	0.020%	63.155%
907	AETNA INC 4.125	0.020%	63.175%
908	ING GROEP NV	0.020%	63.195%
909	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.020%	63.216%
910	AMGEN INC SR UNSECURED 11/21 3.875	0.020%	63.236%
911	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.020%	63.256%
912	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.020%	63.276%
913	NATIONAL AUSTRA	0.020%	63.296%
914	CHEVRON CORP SR UNSECURED 05/21 2.1	0.020%	63.315%
915	REGENCY CENTERS CORP REIT USD.01	0.020%	63.335%
916	DEUTSCHE LUFTHA	0.020%	63.355%
917	DUKE ENERGY CORP COMMON STOCK USD.001	0.020%	63.375%
918	EBAY INC SR UNSECURED 03/22 3.8	0.020%	63.395%
919	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.020%	63.415%
920	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.020%	63.435%
921	SWISS RE AG	0.020%	63.454%
922	LLOYDS BANKING	0.020%	63.474%
923	FRESENIUS SE &	0.020%	63.494%
924	TEVA PHARMACEUTICAL SP ADR ADR	0.020%	63.514%
925	ITALY BUONI POL	0.020%	63.534%
926	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.020%	63.553%
927	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.020%	63.573%
928	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.020%	63.593%
929	SMART REAL ESTA	0.020%	63.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	WM MORRISON SUP	0.020%	63.632%
931	SAMPO OYJ	0.020%	63.652%
932	JABIL CIRCUIT I	0.020%	63.672%
933	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.020%	63.692%
934	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.020%	63.711%
935	RADIANT OPTO EL	0.020%	63.731%
936	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.020%	63.750%
937	PTT PUBLIC COMP	0.020%	63.770%
938	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.020%	63.790%
939	SPARK INFRASTRU	0.020%	63.809%
940	BAE SYSTEMS	0.020%	63.829%
941	CARMAX INC COMMON STOCK USD.5	0.020%	63.848%
942	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.020%	63.868%
943	OWENS CORNING COMMON STOCK USD.001	0.020%	63.888%
944	LKQ CORP COMMON STOCK USD.01	0.020%	63.907%
945	CASCADES INC	0.020%	63.927%
946	ARKEMA	0.020%	63.946%
947	PRICELINE GROUP	0.019%	63.966%
948	NETAPP INC SR UNSECURED 06/21 3.375	0.019%	63.985%
949	DOMINION RES(VI	0.019%	64.005%
950	QUALCOMM INC SR UNSECURED 05/22 3	0.019%	64.024%
951	BM&F BOVESPA SA	0.019%	64.043%
952	LG DISPLAY CO	0.019%	64.063%
953	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.019%	64.082%
954	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.019%	64.102%
955	ROPER TECHNOLOG	0.019%	64.121%
956	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.019%	64.141%
957	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.019%	64.160%
958	LENNAR CORP CL	0.019%	64.179%
959	ONEX CORP SUB V	0.019%	64.199%
960	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.019%	64.218%
961	HOLOGIC INC COMMON STOCK USD.01	0.019%	64.238%
962	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.019%	64.257%
963	EXTRA SPACE STO	0.019%	64.276%
964	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.019%	64.296%
965	BIOGEN INC SR UNSECURED 09/20 2.9	0.019%	64.315%
966	AUTODESK INC SR UNSECURED 06/20 3.125	0.019%	64.334%
967	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.019%	64.354%
968	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.019%	64.373%
969	STATE STREET CORP SR UNSECURED 08/20 2.55	0.019%	64.392%
970	ENERCARE INC	0.019%	64.412%
971	NIPPON STEEL CO	0.019%	64.431%
972	HUNTINGTON NATI	0.019%	64.450%
973	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.019%	64.470%
974	ANADARKO PETROL	0.019%	64.489%
975	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.019%	64.508%
976	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.019%	64.527%
977	DOVER CORP	0.019%	64.547%
978	SEMPRA ENERGY	0.019%	64.566%
979	MORGAN STANLEY	0.019%	64.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.019%	64.604%
981	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.019%	64.624%
982	PNC BANK NA SR UNSECURED 07/20 2.6	0.019%	64.643%
983	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.019%	64.662%
984	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.019%	64.681%
985	BAE SYSTEMS HLD	0.019%	64.701%
986	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.019%	64.720%
987	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.019%	64.739%
988	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.019%	64.758%
989	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.019%	64.778%
990	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.019%	64.797%
991	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.019%	64.816%
992	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.019%	64.835%
993	ABBVIE INC SR UNSECURED 05/20 2.5	0.019%	64.854%
994	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.019%	64.874%
995	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.019%	64.893%
996	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.019%	64.912%
997	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.019%	64.931%
998	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.019%	64.950%
999	JOHN DEERE CAPI	0.019%	64.969%
1000	US BANCORP SR UNSECURED 01/22 2.625	0.019%	64.989%
1001	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.019%	65.008%
1002	AFLAC INC SR UNSECURED 03/20 2.4	0.019%	65.027%
1003	ADECCO SA	0.019%	65.046%
1004	UNUM GROUP SR UNSECURED 05/21 3	0.019%	65.065%
1005	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.019%	65.084%
1006	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.019%	65.104%
1007	QUALCOMM INC SR UNSECURED 05/20 2.25	0.019%	65.123%
1008	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.019%	65.142%
1009	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.019%	65.161%
1010	LEGG MASON INC SR UNSECURED 07/19 2.7	0.019%	65.180%
1011	LAB CORP AMER H	0.019%	65.199%
1012	AGILENT TECHNOL	0.019%	65.218%
1013	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.019%	65.238%
1014	ENDEAVOUR MININ	0.019%	65.257%
1015	MIZUHO BANK LTD	0.019%	65.276%
1016	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.019%	65.295%
1017	BNP PARIBAS SR UNSECURED 05/20 2.375	0.019%	65.314%
1018	WALT DISNEY CO	0.019%	65.333%
1019	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.019%	65.352%
1020	CITIGROUP INC SR UNSECURED 03/21 2.7	0.019%	65.371%
1021	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.019%	65.390%
1022	ECOLAB INC SR U	0.019%	65.409%
1023	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.019%	65.429%
1024	PEPSICO INC SR UNSECURED 10/20 2.15	0.019%	65.448%
1025	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.019%	65.467%
1026	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.019%	65.486%
1027	CITIGROUP INC	0.019%	65.505%
1028	BOLIDEN AB	0.019%	65.524%
1029	AT+T INC SR UNSECURED 06/20 2.45	0.019%	65.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.019%	65.562%
1031	US BANCORP SR UNSECURED 01/21 2.35	0.019%	65.581%
1032	HARLEY DAVIDSON	0.019%	65.600%
1033	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.019%	65.619%
1034	AVIVA PLC	0.019%	65.638%
1035	ENVISION HEALTHCARE CORP COMMON STOCK	0.019%	65.657%
1036	AMERICAN HONDA	0.019%	65.677%
1037	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.019%	65.696%
1038	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.019%	65.715%
1039	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.019%	65.734%
1040	MTU AERO ENGINE	0.019%	65.753%
1041	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.019%	65.772%
1042	COMERICA BANK SR UNSECURED 06/20 2.5	0.019%	65.791%
1043	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.019%	65.810%
1044	UNUM GROUP	0.019%	65.829%
1045	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.019%	65.848%
1046	CONSTELLATION B	0.019%	65.867%
1047	MATTEL INC SR UNSECURED 03/18 1.7	0.019%	65.886%
1048	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.019%	65.905%
1049	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.019%	65.923%
1050	SANTANDER HLDG	0.019%	65.942%
1051	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.019%	65.961%
1052	REPSOL SA	0.019%	65.980%
1053	MATTEL INC SR UNSECURED 08/21 2.35	0.019%	65.999%
1054	SUMITOMO CHEMIC	0.019%	66.018%
1055	ADOBE SYSTEMS I	0.019%	66.037%
1056	TJX COS INC SR UNSECURED 06/21 2.75	0.019%	66.056%
1057	ATCO LTD CL I N	0.019%	66.075%
1058	LANXESS	0.019%	66.093%
1059	TOTAL SA SPON ADR ADR	0.019%	66.112%
1060	BP CAPITAL MARK	0.019%	66.131%
1061	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.019%	66.150%
1062	AMP LIMITED	0.019%	66.169%
1063	BORGWARNER INC COMMON STOCK USD.01	0.019%	66.187%
1064	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.019%	66.206%
1065	QUEBECOR INC 'B	0.019%	66.225%
1066	AGCO CORP	0.019%	66.244%
1067	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.019%	66.262%
1068	KBC GROEP NV	0.019%	66.281%
1069	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.019%	66.300%
1070	LOEWS CORP COMMON STOCK USD.01	0.019%	66.319%
1071	DUFREY AG-REG	0.019%	66.337%
1072	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.019%	66.356%
1073	KOMMUNINVEST I	0.019%	66.375%
1074	AUTOLIV INC	0.019%	66.393%
1075	NIELSEN HOLDING	0.019%	66.412%
1076	NVIDIA CORP	0.019%	66.431%
1077	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.019%	66.449%
1078	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.019%	66.468%
1079	PLAINS ALL AMER	0.019%	66.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	EMC CORP(MASS)	0.019%	66.505%
1081	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	66.524%
1082	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.019%	66.542%
1083	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.019%	66.561%
1084	NETAPP INC.	0.019%	66.579%
1085	PRECISION DRILLING CORP COMMON STOCK	0.019%	66.598%
1086	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.019%	66.616%
1087	JANUS CAPITAL G	0.019%	66.635%
1088	mitsui & co	0.018%	66.653%
1089	LINCOLN NATL CO	0.018%	66.672%
1090	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.018%	66.690%
1091	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.018%	66.709%
1092	UNILEVER PLC SPONSORED ADR ADR	0.018%	66.727%
1093	NAVIENT CORP COMMON STOCK USD.01	0.018%	66.746%
1094	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.018%	66.764%
1095	LYONDELLBASELL	0.018%	66.783%
1096	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.018%	66.801%
1097	RECKITT BENCKIS	0.018%	66.819%
1098	IMPERIAL TOBACC	0.018%	66.838%
1099	L BRANDS INC COMPANY GUAR 02/22 5.625	0.018%	66.856%
1100	CANADIAN REAL E	0.018%	66.874%
1101	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.018%	66.893%
1102	SMITHS GROUP	0.018%	66.911%
1103	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.018%	66.929%
1104	PHILIPS ELECTRO	0.018%	66.948%
1105	BP PLC SPONS ADR ADR	0.018%	66.966%
1106	ACTIVISION BLIZ	0.018%	66.984%
1107	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.018%	67.002%
1108	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.018%	67.021%
1109	HENRY SCHEIN CO	0.018%	67.039%
1110	MACY S INC COMMON STOCK USD.01	0.018%	67.057%
1111	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.018%	67.075%
1112	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.018%	67.093%
1113	SANTANDER UK PLC SR UNSECURED 03/24 4	0.018%	67.112%
1114	STEINHOFF INTER	0.018%	67.130%
1115	HARLEY DAVIDSON	0.018%	67.148%
1116	DANONE S.A. COM	0.018%	67.166%
1117	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.018%	67.184%
1118	ASHTREAD GROUP	0.018%	67.202%
1119	KLEPIERRE	0.018%	67.220%
1120	MOSAIC CO SR UNSECURED 11/23 4.25	0.018%	67.238%
1121	MS&AD INSURANCE	0.018%	67.257%
1122	ETRADE FINANCA	0.018%	67.275%
1123	TREASURY WINE E	0.018%	67.293%
1124	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.018%	67.311%
1125	CBRE GROUP INC A COMMON STOCK USD.01	0.018%	67.329%
1126	TJX COS INC	0.018%	67.347%
1127	JONES LANG LASA	0.018%	67.365%
1128	SUN HUNG KAI PR	0.018%	67.383%
1129	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.018%	67.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	AEON CO., LTD	0.018%	67.419%
1131	PREMIUM BRANDS	0.018%	67.437%
1132	SMURFIT KAPPA P	0.018%	67.455%
1133	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.018%	67.473%
1134	SUZUKI MOTOR CO	0.018%	67.491%
1135	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.018%	67.509%
1136	CORNING INC SR UNSECURED 08/20 4.25	0.018%	67.527%
1137	TIFFANY & CO	0.018%	67.545%
1138	PVH CORP COMMON STOCK USD1.0	0.018%	67.563%
1139	TELIASONERA AB	0.018%	67.581%
1140	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.018%	67.599%
1141	BORAL LIMITED	0.018%	67.617%
1142	IBM CORP SR UNSECURED 02/24 3.625	0.018%	67.635%
1143	DEUTSCHE POST A	0.018%	67.653%
1144	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.018%	67.671%
1145	NTT DOCOMO INC	0.018%	67.689%
1146	AMGEN INC SR UNSECURED 05/24 3.625	0.018%	67.707%
1147	ALLIED PPTY,REI	0.018%	67.725%
1148	CLARIANT AG	0.018%	67.743%
1149	PAREX RESOURCES	0.018%	67.761%
1150	BLACKROCK INC SR UNSECURED 06/22 3.375	0.018%	67.779%
1151	MASTERCARD INC SR UNSECURED 04/24 3.375	0.018%	67.797%
1152	FORTESCUE METAL	0.018%	67.815%
1153	FEDERAL REALTY INVS TRUST REIT USD.01	0.018%	67.833%
1154	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.018%	67.851%
1155	STATE STREET CORP SR UNSECURED 08/25 3.55	0.018%	67.869%
1156	MCKESSON CORP SR UNSECURED 03/24 3.796	0.018%	67.887%
1157	ADIDAS AG	0.018%	67.904%
1158	LAB CORP OF AME	0.018%	67.922%
1159	CNH INDUSTRIAL	0.018%	67.940%
1160	MEDTRONIC INC 3	0.018%	67.958%
1161	LOEWS CORP SR UNSECURED 04/26 3.75	0.018%	67.976%
1162	HEWLETT PACKARD	0.018%	67.994%
1163	BAT INTL FINANC	0.018%	68.012%
1164	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.018%	68.030%
1165	BOC HONG KONG H	0.018%	68.048%
1166	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.018%	68.065%
1167	ANGLO AMERICAN	0.018%	68.083%
1168	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.018%	68.101%
1169	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.018%	68.119%
1170	CARPENTER TECHN	0.018%	68.137%
1171	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.018%	68.155%
1172	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.018%	68.172%
1173	POST HOLDINGS INC COMMON STOCK USD.01	0.018%	68.190%
1174	CELGENE CORP SR UNSECURED 05/24 3.625	0.018%	68.208%
1175	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.018%	68.226%
1176	T MOBILE USA INC COMPANY GUAR 04/22 4	0.018%	68.244%
1177	COACH INC	0.018%	68.262%
1178	AVNET INC SR UNSECURED 04/26 4.625	0.018%	68.279%
1179	IRON MOUNTAIN INC REIT USD.01	0.018%	68.297%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	MANITOBA PROVIN	0.018%	68.315%
1181	AETNA INC SR UNSECURED 11/24 3.5	0.018%	68.333%
1182	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.018%	68.350%
1183	ASSURANT INC	0.018%	68.368%
1184	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.018%	68.386%
1185	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.018%	68.404%
1186	SPRINT CORP COMMON STOCK USD.01	0.018%	68.421%
1187	HSBC USA INC SR UNSECURED 06/24 3.5	0.018%	68.439%
1188	CITIC LTD	0.018%	68.457%
1189	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.018%	68.475%
1190	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.018%	68.492%
1191	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.018%	68.510%
1192	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.018%	68.528%
1193	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.018%	68.545%
1194	ANTHEM INC	0.018%	68.563%
1195	QUALCOMM INC SR UNSECURED 05/25 3.45	0.018%	68.581%
1196	STATOIL ASA COMPANY GUAR 01/22 3.15	0.018%	68.598%
1197	ENTERPRISE PROD	0.018%	68.616%
1198	PLAINS ALL AMER	0.018%	68.634%
1199	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.018%	68.651%
1200	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.018%	68.669%
1201	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.018%	68.687%
1202	GRAN TIERRA ENE	0.018%	68.704%
1203	STATE STREET CORP SR UNSECURED 12/24 3.3	0.018%	68.722%
1204	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.018%	68.739%
1205	POLSKI KON NAF	0.018%	68.757%
1206	BANK TOKYO-MIT	0.018%	68.775%
1207	COACH INC SR UNSECURED 04/25 4.25	0.018%	68.792%
1208	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.018%	68.810%
1209	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.018%	68.827%
1210	VIACOM INC SR UNSECURED 04/24 3.875	0.018%	68.845%
1211	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.018%	68.862%
1212	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.018%	68.880%
1213	CUMMINS INC	0.018%	68.897%
1214	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.018%	68.915%
1215	CSL LIMITED	0.018%	68.932%
1216	ARROW ELECTRONI	0.017%	68.950%
1217	AIRGAS INC COMPANY GUAR 08/20 3.05	0.017%	68.967%
1218	JUNIPER NETWORK	0.017%	68.985%
1219	MARTINREA INTER	0.017%	69.002%
1220	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.017%	69.020%
1221	VISA INC SR UNSECURED 12/25 3.15	0.017%	69.037%
1222	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.017%	69.055%
1223	UNUM GROUP	0.017%	69.072%
1224	KONINKLIJKE KPN	0.017%	69.090%
1225	TELEPERFORMANCE	0.017%	69.107%
1226	PENTAIR PLC	0.017%	69.124%
1227	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.017%	69.142%
1228	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.017%	69.159%
1229	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.017%	69.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.017%	69.194%
1231	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.017%	69.211%
1232	HESS CORPORATIO	0.017%	69.229%
1233	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.017%	69.246%
1234	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.017%	69.264%
1235	CME GROUP INC SR UNSECURED 03/25 3	0.017%	69.281%
1236	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.017%	69.298%
1237	TELECOM ITALIA	0.017%	69.316%
1238	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.017%	69.333%
1239	NASDAQ INC COMMON STOCK USD.01	0.017%	69.350%
1240	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.017%	69.368%
1241	EATON CORP COMPANY GUAR 11/22 2.75	0.017%	69.385%
1242	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.017%	69.402%
1243	SAINSBURY (J) P	0.017%	69.419%
1244	ORACLE CORP SR UNSECURED 10/22 2.5	0.017%	69.437%
1245	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.017%	69.454%
1246	MELROSEIndustr	0.017%	69.471%
1247	PFIZER INC SR UNSECURED 12/26 3	0.017%	69.488%
1248	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.017%	69.506%
1249	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.017%	69.523%
1250	CITIGROUP INC SR UNSECURED 04/25 3.3	0.017%	69.540%
1251	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.017%	69.557%
1252	RYDER SYSTEM IN	0.017%	69.575%
1253	DEUTSCHE BK AG	0.017%	69.592%
1254	CDN UTILS LTD N	0.017%	69.609%
1255	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.017%	69.626%
1256	BHP BILLITON FI	0.017%	69.643%
1257	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.017%	69.661%
1258	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.017%	69.678%
1259	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.017%	69.695%
1260	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.017%	69.712%
1261	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.017%	69.729%
1262	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.017%	69.746%
1263	EXELON CORP SR UNSECURED 04/26 3.4	0.017%	69.764%
1264	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.017%	69.781%
1265	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.017%	69.798%
1266	AON PLC	0.017%	69.815%
1267	SECURE ENERGY S	0.017%	69.832%
1268	HARRIS CORP	0.017%	69.849%
1269	PRETIUM RESOURC	0.017%	69.866%
1270	SUMITOMO ELEC I	0.017%	69.883%
1271	LIBERTY BROADBAND C COMMON STOCK USD.01	0.017%	69.900%
1272	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.017%	69.917%
1273	STATOIL ASA COMPANY GUAR 01/23 2.45	0.017%	69.934%
1274	STEEL DYNAMICS INC COMMON STOCK USD.005	0.017%	69.951%
1275	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	69.968%
1276	RITCHIE BROS. A	0.017%	69.985%
1277	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.017%	70.002%
1278	SIERRA WIRELESS INC COMMON STOCK	0.017%	70.019%
1279	INGREDION INC COMMON STOCK USD.01	0.017%	70.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	A.P. MOLLER-MAE	0.017%	70.053%
1281	STOCKLAND TRUST	0.017%	70.070%
1282	HORMEL FOODS CORP COMMON STOCK USD.01465	0.017%	70.087%
1283	NORDSTROM INC	0.017%	70.104%
1284	MORGAN STANLEY	0.017%	70.121%
1285	VESTAS WIND SYS	0.017%	70.137%
1286	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.017%	70.154%
1287	BANK RAKYAT IND	0.017%	70.171%
1288	AMGEN INC	0.017%	70.188%
1289	GECINA SA	0.017%	70.205%
1290	ESSITY AKTIEBOL	0.017%	70.221%
1291	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.017%	70.238%
1292	TRICAN WELL SER	0.017%	70.255%
1293	EOG RESOURCES	0.017%	70.271%
1294	BOEING CO SR UNSECURED 03/25 2.5	0.017%	70.288%
1295	NRG ENERGY	0.017%	70.305%
1296	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.017%	70.321%
1297	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.017%	70.338%
1298	MURATA MFG CO	0.017%	70.355%
1299	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.017%	70.371%
1300	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.017%	70.388%
1301	WESFARMERS LTD	0.017%	70.405%
1302	XEROX CORP COMMON STOCK USD1.0	0.017%	70.421%
1303	DEXUS PROPERTY	0.017%	70.438%
1304	VALEO SA	0.017%	70.454%
1305	ASSURANT INC COMMON STOCK USD.01	0.017%	70.471%
1306	AIR PRODS & CHE	0.017%	70.487%
1307	CARDINAL HEALTH	0.017%	70.504%
1308	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.017%	70.521%
1309	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.017%	70.537%
1310	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.016%	70.554%
1311	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.016%	70.570%
1312	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	70.586%
1313	CALPINE CORP	0.016%	70.603%
1314	BOUYGUES	0.016%	70.619%
1315	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.016%	70.636%
1316	SYNOPSYS INC	0.016%	70.652%
1317	UNI-SELECT INC	0.016%	70.668%
1318	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.016%	70.685%
1319	TARGET CORP SR UNSECURED 04/26 2.5	0.016%	70.701%
1320	STMICROELECTRON	0.016%	70.717%
1321	CBS CORP COMPANY GUAR 01/27 2.9	0.016%	70.734%
1322	ARCONIC INC SR UNSECURED 02/22 5.87	0.016%	70.750%
1323	MARKEL CORP COMMON STOCK	0.016%	70.766%
1324	MARTIN MARIETTA	0.016%	70.783%
1325	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.016%	70.799%
1326	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.016%	70.815%
1327	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.016%	70.831%
1328	SWATCH GROUP	0.016%	70.848%
1329	EVEREST RE GROU	0.016%	70.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	CHINA O/SEAS LA	0.016%	70.880%
1331	EXCHANGE INCOME	0.016%	70.896%
1332	KROGER CO SR UNSECURED 01/21 3.3	0.016%	70.912%
1333	BALL CORP	0.016%	70.928%
1334	ANTHEM INC SR UNSECURED 08/20 4.35	0.016%	70.944%
1335	SOUTHERN CO	0.016%	70.961%
1336	GRUPO MEXICO SA	0.016%	70.977%
1337	SHIRE PLC	0.016%	70.993%
1338	CBS CORP COMPANY GUAR 01/25 3.5	0.016%	71.009%
1339	NESTLE FINANCE	0.016%	71.025%
1340	KNIGHT THERAPEU	0.016%	71.041%
1341	TOYOTA TSUSHO C	0.016%	71.057%
1342	REXEL PROMESSES	0.016%	71.073%
1343	BELLWAY	0.016%	71.089%
1344	JOHNSON MATTHEY	0.016%	71.105%
1345	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.016%	71.121%
1346	LONZA GROUP AG	0.016%	71.137%
1347	SEGRO PLC	0.016%	71.153%
1348	TORCHMARK CORP COMMON STOCK USD1.0	0.016%	71.169%
1349	ASSURED GUARANT	0.016%	71.185%
1350	AFFILIATED MNGR	0.016%	71.201%
1351	KIMBERLY-CLARK	0.016%	71.216%
1352	ERSTE GROUP BAN	0.016%	71.232%
1353	BRITISH LAND CO	0.016%	71.248%
1354	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.016%	71.264%
1355	VICINITY CENTER	0.016%	71.280%
1356	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.016%	71.295%
1357	HOME CAP GRP IN	0.016%	71.311%
1358	CAMDEN PROPERTY	0.016%	71.327%
1359	UTD MICRO ELECT	0.016%	71.343%
1360	VULCAN MATERIAL	0.016%	71.359%
1361	CONCHO RESOURCE	0.016%	71.374%
1362	BROTHERIndustr	0.016%	71.390%
1363	GENERAL MILLS I	0.016%	71.406%
1364	XEROX CORP 2.75	0.016%	71.421%
1365	TAYLOR WIMPEY	0.016%	71.437%
1366	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.016%	71.453%
1367	AECON GROUP INC	0.016%	71.468%
1368	TRINITY INDS	0.016%	71.484%
1369	NATIONAL OILWEL	0.016%	71.500%
1370	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	71.515%
1371	SUN COMMUNITIES INC REIT USD.01	0.016%	71.531%
1372	ADIENT PLC	0.016%	71.546%
1373	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.016%	71.562%
1374	NEWCREST MINING	0.016%	71.578%
1375	MARKS & SPENCER	0.016%	71.593%
1376	PULTEGROUP INC.	0.016%	71.609%
1377	NOBLE ENERGY IN	0.016%	71.624%
1378	GKN PLC	0.016%	71.640%
1379	TATA MOTORS LTD	0.015%	71.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	NESTE OIL OYJ	0.015%	71.671%
1381	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.015%	71.686%
1382	HP INC COMMON STOCK USD.01	0.015%	71.702%
1383	GAP INC/THE SR UNSECURED 04/21 5.95	0.015%	71.717%
1384	SNAP-ON INC	0.015%	71.732%
1385	WR BERKLEY CORP COMMON STOCK USD.2	0.015%	71.748%
1386	DOREL INDS INC	0.015%	71.763%
1387	SVENSKA HANDELS	0.015%	71.779%
1388	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.015%	71.794%
1389	WH GROUP LTD	0.015%	71.809%
1390	TOSOH CORP	0.015%	71.825%
1391	UNITED OVERSEAS	0.015%	71.840%
1392	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.015%	71.856%
1393	SYNNEX CORP COMMON STOCK USD.001	0.015%	71.871%
1394	HAMMERSON	0.015%	71.886%
1395	RESONA HOLDINGS	0.015%	71.902%
1396	KILROY REALTY C	0.015%	71.917%
1397	IPG PHOTONICS C	0.015%	71.932%
1398	MANPOWER INC	0.015%	71.948%
1399	CAIXABANK	0.015%	71.963%
1400	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	71.979%
1401	GPT GROUP	0.015%	71.994%
1402	COMERICA INC	0.015%	72.009%
1403	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.015%	72.024%
1404	ECOLAB INC COMMON STOCK USD1.0	0.015%	72.040%
1405	THOR INDUSTRIES INC COMMON STOCK USD. 1	0.015%	72.055%
1406	DUPONT FABROS TECHNOLOGY REIT USD.001	0.015%	72.070%
1407	BEMIS CO INC	0.015%	72.085%
1408	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	72.100%
1409	AGRICULTURAL BK	0.015%	72.115%
1410	SBA COMMUNICATIONS CORP REIT USD.01	0.015%	72.130%
1411	UBISOFT ENTERTA	0.015%	72.146%
1412	BORALEX INC CL	0.015%	72.161%
1413	GAS NATURAL SDG	0.015%	72.176%
1414	NEC CORP	0.015%	72.191%
1415	FOREST CITY REALTY TRUST A REIT USD.01	0.015%	72.205%
1416	NOKIA CORP	0.015%	72.220%
1417	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.015%	72.235%
1418	AISIN SEIKI CO	0.015%	72.250%
1419	KIMCO REALTY	0.015%	72.265%
1420	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.015%	72.280%
1421	RICE ENERGY INC COMMON STOCK USD.01	0.015%	72.295%
1422	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.015%	72.310%
1423	PERRIGO FIN UNL	0.015%	72.325%
1424	SENSATA TECHNOL	0.015%	72.340%
1425	SK C&C CO LTD	0.015%	72.355%
1426	XL GROUP LTD	0.015%	72.370%
1427	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.015%	72.384%
1428	K&S AG	0.015%	72.399%
1429	ITOCHU CORP	0.015%	72.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	MACERICH CO	0.015%	72.429%
1431	PARAMOUNT RESOU	0.015%	72.444%
1432	SLM CORP COMMON STOCK USD.2	0.015%	72.459%
1433	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	72.474%
1434	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.015%	72.488%
1435	NUVISTA ENERGY	0.015%	72.503%
1436	HILL ROM HOLDINGS INC COMMON STOCK	0.015%	72.518%
1437	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.015%	72.533%
1438	OSHKOSH CORP COMMON STOCK USD.01	0.015%	72.548%
1439	CANADA HOUSING	0.015%	72.562%
1440	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	72.577%
1441	GAMING AND LEISURE PROPERTIE REIT	0.015%	72.592%
1442	INFOSYS TECHNOL	0.015%	72.607%
1443	SWISSCOM AG	0.015%	72.621%
1444	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	72.636%
1445	NIPPON BUILDING	0.015%	72.651%
1446	S+P GLOBAL INC COMMON STOCK USD1.0	0.015%	72.665%
1447	NATIONAL GRID PLC SP ADR ADR	0.015%	72.680%
1448	YAMAHA MOTOR CO	0.015%	72.695%
1449	SWEDBANK AB	0.015%	72.709%
1450	VEREIT INC REIT USD.01	0.015%	72.724%
1451	APTARGROUP INC COMMON STOCK USD.01	0.015%	72.739%
1452	SKAND ENSKILDA	0.015%	72.753%
1453	CARLSBERG	0.015%	72.768%
1454	AUTONATION INC	0.015%	72.783%
1455	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.015%	72.797%
1456	CHINA MERCHANTS	0.015%	72.812%
1457	NORDEA BANK AB	0.015%	72.826%
1458	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.015%	72.841%
1459	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.015%	72.855%
1460	INNERGEX RENEWA	0.015%	72.870%
1461	TDK CORP	0.015%	72.884%
1462	COOPER COS INC	0.014%	72.899%
1463	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.014%	72.913%
1464	STADA ARZNEIMIT	0.014%	72.928%
1465	ELISA OYJ-A	0.014%	72.942%
1466	RAGING RIVER EX	0.014%	72.957%
1467	ERICSSON LM-B S	0.014%	72.971%
1468	AMADEUS IT HLDG	0.014%	72.986%
1469	AECOM COMMON STOCK USD.01	0.014%	73.000%
1470	EPR PROPERTIES REIT USD.01	0.014%	73.015%
1471	SOMPO JAPAN NIP	0.014%	73.029%
1472	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	73.043%
1473	BIRCHCLIFF ENER	0.014%	73.058%
1474	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.014%	73.072%
1475	MINEBEA CO	0.014%	73.087%
1476	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.014%	73.101%
1477	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	73.115%
1478	FLUGHAFEN ZUERI	0.014%	73.130%
1479	SANLAM LIMITED	0.014%	73.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	TECH DATA CORP COMMON STOCK USD.0015	0.014%	73.158%
1481	COMMERZBANK AG	0.014%	73.173%
1482	CATCHER TECHNOL	0.014%	73.187%
1483	SONY CORP SPONSORED ADR ADR	0.014%	73.202%
1484	BRUNSWICK CORP	0.014%	73.216%
1485	METRO AG	0.014%	73.230%
1486	CHINA UNICOM LT	0.014%	73.245%
1487	LOGMEIN INC COMMON STOCK USD.01	0.014%	73.259%
1488	PETROBRAS PFEFE	0.014%	73.273%
1489	NORBORD INC COMMON STOCK	0.014%	73.287%
1490	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.014%	73.302%
1491	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	73.316%
1492	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.014%	73.330%
1493	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.014%	73.344%
1494	JANUS HENDERSON	0.014%	73.359%
1495	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.014%	73.373%
1496	AEGON N.V.	0.014%	73.387%
1497	PRAIRIESKY ROYA	0.014%	73.401%
1498	AIR LEASE CORP	0.014%	73.415%
1499	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.014%	73.430%
1500	AUTODESK INC SR UNSECURED 12/22 3.6	0.014%	73.444%
1501	ROCKWELL AUTO	0.014%	73.458%
1502	OMV AG	0.014%	73.472%
1503	UNIONE DI BAN.	0.014%	73.486%
1504	ENSIGN ENERGY S	0.014%	73.500%
1505	WINPAK LTD	0.014%	73.514%
1506	STATE STREET CORP SR UNSECURED 05/21 1.95	0.014%	73.528%
1507	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	73.542%
1508	KROGER CO	0.014%	73.556%
1509	KINGSPAN GROUP	0.014%	73.570%
1510	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.014%	73.584%
1511	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	73.598%
1512	KELT EXPLORATIO	0.014%	73.612%
1513	JYSKE BANK A/S	0.014%	73.626%
1514	GROUP 4 SECURIC	0.014%	73.640%
1515	FIRST CAPITAL R	0.014%	73.654%
1516	AIRBUS GROUP NV	0.014%	73.668%
1517	ARRIS INTERNATI	0.014%	73.682%
1518	ASSURANT INC SR UNSECURED 03/18 2.5	0.014%	73.696%
1519	ORBITAL ATK INC COMMON STOCK USD.01	0.014%	73.710%
1520	STELLA JONES IN	0.014%	73.724%
1521	SCOR	0.014%	73.738%
1522	WESTERN FOREST	0.014%	73.752%
1523	JFE HOLDINGS IN	0.014%	73.765%
1524	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	73.779%
1525	OP CORPORATE BA	0.014%	73.793%
1526	PETROBRAS COMMO	0.014%	73.807%
1527	DEN DANSKE BANK	0.014%	73.821%
1528	CHINA PETROLEUM	0.014%	73.835%
1529	LIBERTY PROPERTY TRUST REIT USD.001	0.014%	73.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	73.862%
1531	KONINKLIJKE DSM	0.014%	73.876%
1532	SESA STERLITE	0.014%	73.890%
1533	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.014%	73.903%
1534	CHINA COMMUNICA	0.014%	73.917%
1535	CREDIT AGRICOLE	0.014%	73.931%
1536	LAS VEGAS SANDS	0.014%	73.945%
1537	CHINA UNICOM	0.014%	73.958%
1538	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.014%	73.972%
1539	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	73.986%
1540	GENTEX CORP COMMON STOCK USD.06	0.014%	73.999%
1541	QUANTA SERVICES	0.014%	74.013%
1542	TERADYNE INC	0.014%	74.027%
1543	SPIRIT AEROSYST	0.014%	74.040%
1544	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	74.054%
1545	SEVEN & I HOLDI	0.014%	74.068%
1546	BARD(CR)INC	0.014%	74.081%
1547	HALMA	0.014%	74.095%
1548	NOMURA HOLD INC	0.014%	74.108%
1549	STAPLES INC	0.014%	74.122%
1550	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	74.135%
1551	SES GLOBAL	0.014%	74.149%
1552	RANDGOLD RESOUR	0.014%	74.163%
1553	EXELON CORP COMMON STOCK	0.014%	74.176%
1554	GEMALTO NV	0.014%	74.190%
1555	PG&E CORP	0.014%	74.203%
1556	OLIN CORP	0.014%	74.217%
1557	HDFC BANK LTD	0.014%	74.230%
1558	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.014%	74.244%
1559	LABRADOR IRON O	0.014%	74.257%
1560	AMER ELEC POWER	0.013%	74.271%
1561	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	74.284%
1562	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.013%	74.298%
1563	TUI AG	0.013%	74.311%
1564	CENTRICA PLC	0.013%	74.325%
1565	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.013%	74.338%
1566	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	74.351%
1567	UNILEVER CAP CO	0.013%	74.365%
1568	HEXCEL CORP COMMON STOCK USD.01	0.013%	74.378%
1569	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.013%	74.392%
1570	Arch Capital Gr	0.013%	74.405%
1571	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	74.419%
1572	FREEHOLD ROYALT	0.013%	74.432%
1573	HIGHWOODS PROPE	0.013%	74.445%
1574	ORICA LIMITED	0.013%	74.459%
1575	TORAY INDS INC	0.013%	74.472%
1576	HALLIBURTON CO	0.013%	74.485%
1577	GARMIN LTD.	0.013%	74.499%
1578	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.013%	74.512%
1579	AKAMAI TECHNOLO	0.013%	74.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	COLFAX CORP	0.013%	74.539%
1581	MUFG AMERICAS H	0.013%	74.552%
1582	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.013%	74.565%
1583	DOUGLAS EMMETT INC REIT USD.01	0.013%	74.578%
1584	DANA HOLDING CO	0.013%	74.592%
1585	JAPAN REAL ESTA	0.013%	74.605%
1586	PERRIGO CO PLC	0.013%	74.618%
1587	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.013%	74.631%
1588	RSA INSURANCE G	0.013%	74.645%
1589	SUNCORP GROUP	0.013%	74.658%
1590	BARRATT DEVEL	0.013%	74.671%
1591	SANDVIK AB	0.013%	74.684%
1592	SEMAFO INC COMM	0.013%	74.697%
1593	INFINEON TECHNO	0.013%	74.711%
1594	ATS AUTOMATION	0.013%	74.724%
1595	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	74.737%
1596	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.013%	74.750%
1597	WILLIAMS-SONOMA	0.013%	74.763%
1598	COMMERCE BANCSH	0.013%	74.776%
1599	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.013%	74.789%
1600	ECN CAPITAL COR	0.013%	74.802%
1601	EAST WEST BANCORP INC COMMON STOCK USD.001	0.013%	74.815%
1602	BED BATH & BEYO	0.013%	74.828%
1603	CHARTWELL RETIR	0.013%	74.841%
1604	DELL TECHNOLOGIES INC CL V TRACKING STK	0.013%	74.854%
1605	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.013%	74.867%
1606	GRANITE REAL ES	0.013%	74.880%
1607	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.013%	74.893%
1608	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.013%	74.906%
1609	FIBRA UNO ADMIN	0.013%	74.919%
1610	BERKELEY GROUP	0.013%	74.932%
1611	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	74.945%
1612	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	74.958%
1613	DELPHI AUTOMOTI	0.013%	74.971%
1614	DIRECT LINE INS	0.013%	74.984%
1615	ALARIS ROYALTY	0.013%	74.997%
1616	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.013%	75.010%
1617	BCO BRADESCO,AD	0.013%	75.022%
1618	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.013%	75.035%
1619	CHIMEI INNOLUX	0.013%	75.048%
1620	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.013%	75.061%
1621	TAKEDA PHARMACE	0.013%	75.074%
1622	AES CORP/VA SR UNSECURED 07/21 7.375	0.013%	75.087%
1623	MITEL NETWORKS	0.013%	75.099%
1624	BALOISE- HOLDIN	0.013%	75.112%
1625	TARGA RESOURCES CORP COMMON STOCK USD.001	0.013%	75.125%
1626	DENSO CORP	0.013%	75.138%
1627	ELECTRONIC ARTS	0.013%	75.151%
1628	NORTH WEST CO I	0.013%	75.163%
1629	LG CHEM LTD	0.013%	75.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	MONDI PLC	0.013%	75.189%
1631	FLUOR CORP COMMON STOCK USD.01	0.013%	75.202%
1632	EDF	0.013%	75.214%
1633	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.013%	75.227%
1634	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.013%	75.240%
1635	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	75.253%
1636	SANDSTORM GOLD	0.013%	75.265%
1637	PATTERSON COS INC COMMON STOCK USD.01	0.013%	75.278%
1638	MARATHON OIL CO	0.013%	75.291%
1639	BAT INTL FINANC	0.013%	75.303%
1640	INTERTEK TESTIN	0.013%	75.316%
1641	SEKISUI CHEMICA	0.013%	75.329%
1642	SHOPIFY INC CLASS A COMMON STOCK	0.013%	75.341%
1643	MARVELL TECH GR	0.013%	75.354%
1644	APACHE CORP SR UNSECURED 04/22 3.25	0.013%	75.367%
1645	WP CAREY INC REIT USD.001	0.013%	75.379%
1646	WESTERN POWER W	0.013%	75.392%
1647	FERRARI NV	0.013%	75.405%
1648	MEG ENERGY CORP	0.013%	75.417%
1649	ASAHI GLASS CO	0.013%	75.430%
1650	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.013%	75.443%
1651	OLD MUTUAL PLC	0.013%	75.455%
1652	EXPEDIA INC COMMON STOCK USD.001	0.013%	75.468%
1653	DNB NOR ASA	0.013%	75.480%
1654	CYRUSONE INC REIT USD.01	0.013%	75.493%
1655	ST JAMES PLACE	0.013%	75.506%
1656	COMINAR REAL ES	0.013%	75.518%
1657	OBSIDIAN ENERGY LTD COMMON STOCK	0.013%	75.531%
1658	KION GROUP AG	0.013%	75.543%
1659	QBE INSURANCE	0.013%	75.556%
1660	INTUIT INC COMMON STOCK USD.01	0.013%	75.568%
1661	JULIUS BAER GRO	0.013%	75.581%
1662	WHITBREAD PLC	0.012%	75.593%
1663	BRIT AMER TOBAC	0.012%	75.606%
1664	BEMIS COMPANY COMMON STOCK USD.1	0.012%	75.618%
1665	GALP ENERGIA	0.012%	75.631%
1666	SENIOR HOUSING PROP TRUST REIT USD.01	0.012%	75.643%
1667	PICC PROPERTY &	0.012%	75.655%
1668	HANA FINANCIAL	0.012%	75.668%
1669	SPIRAX-SARCO EN	0.012%	75.680%
1670	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	75.693%
1671	CAPITAL POWER C	0.012%	75.705%
1672	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	75.717%
1673	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.012%	75.730%
1674	INTERNATIONAL G	0.012%	75.742%
1675	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	75.754%
1676	SK ENERGY CO LT	0.012%	75.767%
1677	UCB	0.012%	75.779%
1678	HP INC SR UNSECURED 12/21 4.65	0.012%	75.791%
1679	MASTEC INC	0.012%	75.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	SONOCO PRODUCTS	0.012%	75.816%
1681	ACKERMANS & VAN	0.012%	75.828%
1682	WOLSELEY PLC	0.012%	75.840%
1683	BAKER HUGHES IN	0.012%	75.853%
1684	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	75.865%
1685	GREAT CANADIAN	0.012%	75.877%
1686	UMICORE	0.012%	75.889%
1687	CIT GROUP INC COMMON STOCK USD.01	0.012%	75.901%
1688	FAURECIA	0.012%	75.914%
1689	AMERCO COMMON STOCK USD.25	0.012%	75.926%
1690	HISCOX LTD	0.012%	75.938%
1691	HUDSON'S BAY CO	0.012%	75.950%
1692	HANCOCK HOLDING	0.012%	75.962%
1693	FISCHER(GEORG)A	0.012%	75.974%
1694	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	75.987%
1695	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.012%	75.999%
1696	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.011%
1697	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	76.023%
1698	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.012%	76.035%
1699	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	76.047%
1700	MEDIOBANCA SPA	0.012%	76.059%
1701	CREDIT ACCEPTAN	0.012%	76.071%
1702	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.012%	76.083%
1703	CHINA RES BEIJI	0.012%	76.095%
1704	COHERENT INC	0.012%	76.107%
1705	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.012%	76.119%
1706	STERIS PLC	0.012%	76.131%
1707	BROWN + BROWN INC COMMON STOCK USD.1	0.012%	76.143%
1708	WINTRUST FINANCIAL CORP COMMON STOCK	0.012%	76.155%
1709	VCA INC COMMON STOCK USD.001	0.012%	76.167%
1710	INFORMA PLC	0.012%	76.179%
1711	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.012%	76.190%
1712	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	76.202%
1713	SANOFI ADR ADR	0.012%	76.214%
1714	RHEINMETALL AG	0.012%	76.226%
1715	SAMSUNG ELEC-ME	0.012%	76.238%
1716	MERLIN PROPERTI	0.012%	76.250%
1717	QIAGEN NV	0.012%	76.262%
1718	LENNAR CORP COMPANY GUAR 01/22 4.125	0.012%	76.274%
1719	BABCOCK INTL GR	0.012%	76.285%
1720	POSCO	0.012%	76.297%
1721	ALLIED WORLD AS	0.012%	76.309%
1722	MKS INSTRUMENTS INC COMMON STOCK	0.012%	76.321%
1723	FUBON FINANCIAL	0.012%	76.332%
1724	FLIR SYSTEMS INC COMMON STOCK USD.01	0.012%	76.344%
1725	NSK	0.012%	76.356%
1726	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	76.367%
1727	CARNIVAL PLC	0.012%	76.379%
1728	RENAISSANCE RE	0.012%	76.391%
1729	NESTLE FINANCE	0.012%	76.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	FIRST SOLAR INC	0.012%	76.414%
1731	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.012%	76.426%
1732	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	76.438%
1733	STERICYCLE INC COMMON STOCK USD.01	0.012%	76.449%
1734	MURPHY OIL CORP	0.012%	76.461%
1735	GENTING BHD	0.012%	76.473%
1736	VALIDUS HOLDING	0.012%	76.484%
1737	LAGARDERE S.C.A	0.012%	76.496%
1738	ISUZU MOTORS	0.012%	76.508%
1739	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	76.519%
1740	VWR CORP COMMON STOCK USD.01	0.012%	76.531%
1741	KROTON EDUCACIO	0.012%	76.543%
1742	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.012%	76.554%
1743	ROYAL GOLD INC	0.012%	76.566%
1744	OSRAM LICHT AG	0.012%	76.578%
1745	SUMITOMO CORP	0.012%	76.589%
1746	KEYCORP	0.012%	76.601%
1747	COCA COLA HBC A	0.012%	76.612%
1748	LAZARD LTD CL A COMMON STOCK USD.01	0.012%	76.624%
1749	SUMITOMO RLTY&D	0.012%	76.636%
1750	ESSILOR INTERNA	0.012%	76.647%
1751	INTERTAPE POLYM	0.012%	76.659%
1752	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	76.670%
1753	BURBERRY GROUP	0.012%	76.682%
1754	ASSA ABLOY AB	0.012%	76.693%
1755	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	76.705%
1756	NEW WORLD DEVEL	0.012%	76.716%
1757	HUMANA INC SR UNSECURED 10/19 2.625	0.012%	76.728%
1758	PRIMERICA INC COMMON STOCK	0.012%	76.739%
1759	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.011%	76.751%
1760	ENBRIDGE ENERGY	0.011%	76.762%
1761	CASEYS GEN STOR	0.011%	76.774%
1762	EQUIFAX INC	0.011%	76.785%
1763	TORC OIL & GAS	0.011%	76.797%
1764	BIG LOTS INC COMMON STOCK USD.01	0.011%	76.808%
1765	ANTHEM INC SR UNSECURED 08/19 2.25	0.011%	76.820%
1766	ZIONS BANCORP	0.011%	76.831%
1767	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	76.843%
1768	3M CO 0.375% 15	0.011%	76.854%
1769	DR PEPPER SNAPP	0.011%	76.865%
1770	INCHCAPE PLC	0.011%	76.877%
1771	ILG INC COMMON STOCK USD.01	0.011%	76.888%
1772	CHINA PHARMACEU	0.011%	76.900%
1773	ZOETIS INC COMMON STOCK USD.01	0.011%	76.911%
1774	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	76.922%
1775	INTL CONS AIRLI	0.011%	76.934%
1776	HYUNDAI MOBIS	0.011%	76.945%
1777	KB FINANCIAL GROUP INC ADR ADR	0.011%	76.956%
1778	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.011%	76.968%
1779	YES BANK LTD	0.011%	76.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	AMKOR TECHNOLOG	0.011%	76.990%
1781	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.011%	77.002%
1782	KIA MOTORS CORP	0.011%	77.013%
1783	HANG SENG BANK	0.011%	77.024%
1784	L'OREAL	0.011%	77.036%
1785	ALERE INC COMMON STOCK USD.001	0.011%	77.047%
1786	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	77.058%
1787	INPEX CORPORATI	0.011%	77.069%
1788	TWITTER INC COMMON STOCK USD.000005	0.011%	77.081%
1789	NN GROUP NV	0.011%	77.092%
1790	FIRSTSTRAND LIMIT	0.011%	77.103%
1791	GPO FIN BANORTE	0.011%	77.114%
1792	VOLKSWAGEN AG	0.011%	77.126%
1793	NOMURA REAL EST	0.011%	77.137%
1794	FMC CORP	0.011%	77.148%
1795	TEGNA INC COMMON STOCK USD1.0	0.011%	77.159%
1796	WHITE MOUNTAINS	0.011%	77.170%
1797	ESSENT GROUP LT	0.011%	77.182%
1798	LENOVO GROUP LT	0.011%	77.193%
1799	AALBERTS INDUST	0.011%	77.204%
1800	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	77.215%
1801	CHRISTIAN HANSE	0.011%	77.226%
1802	XILINX INC	0.011%	77.238%
1803	SAPPI	0.011%	77.249%
1804	GN STORE NORD	0.011%	77.260%
1805	MAJOR DRILLING	0.011%	77.271%
1806	MURPHY USA INC COMMON STOCK	0.011%	77.282%
1807	RANDSTAD HOLDIN	0.011%	77.293%
1808	JAZZ PHARMACEUT	0.011%	77.305%
1809	AMPHENOL CORP	0.011%	77.316%
1810	KIRBY CORP	0.011%	77.327%
1811	COPA HOLDINGS S	0.011%	77.338%
1812	DST SYST INC DE	0.011%	77.349%
1813	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	77.360%
1814	GS HOLDINGS COR	0.011%	77.371%
1815	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.011%	77.382%
1816	POPULAR INC COMMON STOCK USD.01	0.011%	77.393%
1817	BARCLAYS AFRICA	0.011%	77.404%
1818	ROYAL DUTCH SH-	0.011%	77.415%
1819	CINTAS CORP	0.011%	77.426%
1820	MEGGITT	0.011%	77.437%
1821	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	77.448%
1822	MARUBENI CORP	0.011%	77.459%
1823	MORNEAU SHEPELL	0.011%	77.470%
1824	JSW STEEL LTD	0.011%	77.481%
1825	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	77.492%
1826	CORELOGIC INC COMMON STOCK USD1.0	0.011%	77.503%
1827	PACWEST BANCORP COMMON STOCK	0.011%	77.514%
1828	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	77.525%
1829	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	77.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	FIRST HORIZON N	0.011%	77.547%
1831	SANMINA CORP COMMON STOCK USD.01	0.011%	77.558%
1832	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	77.569%
1833	PRUDENTIAL CORP	0.011%	77.580%
1834	AMS AG	0.011%	77.591%
1835	DREAM OFFICE RE	0.011%	77.602%
1836	JAPAN TOBACCO I	0.011%	77.613%
1837	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	77.624%
1838	INDITEX SA	0.011%	77.635%
1839	POLARIS INDUSTR	0.011%	77.645%
1840	KIRIN HOLDINGS	0.011%	77.656%
1841	CTBC FINANCIAL	0.011%	77.667%
1842	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	77.678%
1843	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	77.689%
1844	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	77.700%
1845	HUBBELL INC COMMON STOCK USD.01	0.011%	77.711%
1846	COMPASS GROUP P	0.011%	77.722%
1847	FINMECCANICA SP	0.011%	77.733%
1848	LIFEPOINT HOSPI	0.011%	77.744%
1849	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.011%	77.754%
1850	ISHIKAWAJIMA HA	0.011%	77.765%
1851	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.011%	77.776%
1852	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	77.787%
1853	KB FINANCIAL GR	0.011%	77.798%
1854	WESTSHORE TERMI	0.011%	77.809%
1855	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.011%	77.820%
1856	FRESENIUS MEDIC	0.011%	77.830%
1857	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	77.841%
1858	CUBESMART REIT USD.01	0.011%	77.852%
1859	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	77.863%
1860	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	77.874%
1861	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	77.885%
1862	SAP AG	0.011%	77.895%
1863	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.011%	77.906%
1864	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	77.917%
1865	SAFRAN SA	0.011%	77.928%
1866	SUNOPTA INC COMMON STOCK	0.011%	77.939%
1867	EAST JAPAN RAIL	0.011%	77.949%
1868	GIVAUDAN	0.011%	77.960%
1869	RICHELIEU HARDW	0.011%	77.971%
1870	FUJI HEAVY INDS	0.011%	77.982%
1871	TRIMBLE INC COMMON STOCK	0.011%	77.993%
1872	TAIHEIYO CEMENT	0.011%	78.003%
1873	LEND LEASE CORP	0.011%	78.014%
1874	ONEOK INC COMPANY GUAR 02/22 4.25	0.011%	78.025%
1875	MOL HUNGARIAN	0.011%	78.035%
1876	ENAGAS	0.011%	78.046%
1877	PERKINELMER INC COMMON STOCK USD1.0	0.011%	78.057%
1878	USG CORP	0.011%	78.068%
1879	CBS CORP COMPANY GUAR 04/20 5.75	0.011%	78.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	78.089%
1881	WHIRLPOOL CORP	0.011%	78.100%
1882	BELLE INTERNATI	0.011%	78.110%
1883	WENDY S CO/THE COMMON STOCK USD.1	0.011%	78.121%
1884	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.011%	78.132%
1885	LOWE S COS INC SR UNSECURED 09/25 3.375	0.011%	78.142%
1886	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	78.153%
1887	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	78.164%
1888	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	78.174%
1889	YUM BRANDS INC COMMON STOCK	0.011%	78.185%
1890	T&D HOLDINGS IN	0.011%	78.196%
1891	DEUTSCHE BOERSE	0.011%	78.206%
1892	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.011%	78.217%
1893	XYLEM INC COMMON STOCK	0.011%	78.227%
1894	GROWTHPOINT PRO	0.011%	78.238%
1895	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	78.249%
1896	PT UNITED TRACT	0.011%	78.259%
1897	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.011%	78.270%
1898	DS SMITH PLC	0.011%	78.281%
1899	MOSAIC CO	0.011%	78.291%
1900	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.011%	78.302%
1901	VALE SA	0.011%	78.312%
1902	SHOWA DENKO KK	0.011%	78.323%
1903	ALFA SA DE CV	0.011%	78.333%
1904	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.011%	78.344%
1905	TEREX CORP	0.011%	78.355%
1906	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.011%	78.365%
1907	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	78.376%
1908	PPL CORPORATION	0.011%	78.386%
1909	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	78.397%
1910	AVNET INC	0.010%	78.407%
1911	SPECTRIS PLC	0.010%	78.418%
1912	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	78.428%
1913	GEBERIT AG-REG	0.010%	78.438%
1914	SERVICE CORP IN	0.010%	78.449%
1915	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	78.459%
1916	GALAPAGOS NV	0.010%	78.470%
1917	LIBERTY VENTURES SER A TRACKING STK USD.01	0.010%	78.480%
1918	UTD RENTALS INC	0.010%	78.491%
1919	GPO TELEVISA	0.010%	78.501%
1920	GENPACT LIMITED	0.010%	78.512%
1921	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.010%	78.522%
1922	MICRO FOCUS INT	0.010%	78.533%
1923	ASTELLAS PHARMA	0.010%	78.543%
1924	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	78.553%
1925	SEMPRA ENERGY COMMON STOCK	0.010%	78.564%
1926	CYPRESS SEMICON	0.010%	78.574%
1927	SBERBANK OF RUS	0.010%	78.585%
1928	FISERV INC COMMON STOCK USD.01	0.010%	78.595%
1929	GALAXY ENTERTAI	0.010%	78.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	PASON SYSTEMS I	0.010%	78.616%
1931	ANSYS INC COMMON STOCK USD.01	0.010%	78.626%
1932	HASBRO INC	0.010%	78.636%
1933	SINGAPORE AIRLI	0.010%	78.647%
1934	HANKYU CORP	0.010%	78.657%
1935	VISTEON CORP COMMON STOCK	0.010%	78.668%
1936	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.010%	78.678%
1937	RELX NV	0.010%	78.688%
1938	OFFICE DEPOT IN	0.010%	78.699%
1939	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.010%	78.709%
1940	FNB CORP COMMON STOCK USD.01	0.010%	78.719%
1941	SIGNATURE BANK COMMON STOCK USD.01	0.010%	78.730%
1942	NOKIAN RENKAAT	0.010%	78.740%
1943	AUTOZONE INC 3.	0.010%	78.750%
1944	ECOLAB INC SR UNSECURED 12/21 4.35	0.010%	78.761%
1945	ASSOCD BANC-COR	0.010%	78.771%
1946	PEGATRON CORP	0.010%	78.781%
1947	CNH INDUSTRIAL	0.010%	78.792%
1948	TDC A/S	0.010%	78.802%
1949	HELVETIA HOLDIN	0.010%	78.812%
1950	OJI PAPER CO	0.010%	78.823%
1951	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.010%	78.833%
1952	LONGFOR PROPERT	0.010%	78.843%
1953	BOARDWALK REIT	0.010%	78.853%
1954	CONSOL ENERGY INC COMMON STOCK USD.01	0.010%	78.864%
1955	AUTOZONE INC SR UNSECURED 01/23 2.875	0.010%	78.874%
1956	SBM OFFSHORE NV	0.010%	78.884%
1957	SYSCO CORP COMMON STOCK USD1.0	0.010%	78.894%
1958	FEDERATED INVES	0.010%	78.905%
1959	CIRRUS LOGIC IN	0.010%	78.915%
1960	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.010%	78.925%
1961	EDISON INTERNATIONAL COMMON STOCK	0.010%	78.935%
1962	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	78.945%
1963	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	78.956%
1964	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	78.966%
1965	JAPAN RETAIL FU	0.010%	78.976%
1966	NIPPON TEL&TEL	0.010%	78.986%
1967	SIGNET JEWELERS	0.010%	78.996%
1968	DTE ENERGY INC	0.010%	79.007%
1969	ASCENDAS REAL E	0.010%	79.017%
1970	PFIZER INC 0.25	0.010%	79.027%
1971	BRENNTAG AG	0.010%	79.037%
1972	SUNAC CHINA HLD	0.010%	79.047%
1973	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.010%	79.057%
1974	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.010%	79.068%
1975	NITTO DENKO COR	0.010%	79.078%
1976	REDEFINE PROPER	0.010%	79.088%
1977	JEAN COUTU GRP	0.010%	79.098%
1978	DYCOM INDUSTRIE	0.010%	79.108%
1979	TECHNIPFMC PLC	0.010%	79.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	79.128%
1981	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	79.138%
1982	FREENET AG	0.010%	79.149%
1983	WOODWARD INC COMMON STOCK USD.00292	0.010%	79.159%
1984	FORTIVE CORP COMMON STOCK USD.01	0.010%	79.169%
1985	AXA-UAP	0.010%	79.179%
1986	KERRY GROUP PLC	0.010%	79.189%
1987	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.010%	79.199%
1988	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	79.209%
1989	SEB SA	0.010%	79.219%
1990	OBAYASHI CORP	0.010%	79.229%
1991	MORGAN STANLEY	0.010%	79.239%
1992	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	79.250%
1993	TELE2 AB-B SHS	0.010%	79.260%
1994	FRAPORT AG	0.010%	79.270%
1995	BCO BRADESCO,PR	0.010%	79.280%
1996	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.010%	79.290%
1997	ULTA BEAUTY INC COMMON STOCK USD.01	0.010%	79.300%
1998	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	79.310%
1999	DAIWA HOUSE IND	0.010%	79.320%
2000	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	79.330%
2001	BAIDU INC SPON ADR ADR USD.00005	0.010%	79.340%
2002	LOJAS RENNER SA	0.010%	79.350%
2003	CLOROX CO	0.010%	79.360%
2004	EXELON GENERATI	0.010%	79.370%
2005	CHRISTIAN DIOR	0.010%	79.380%
2006	LEGG MASON INC COMMON STOCK USD.1	0.010%	79.390%
2007	CBOE HOLDINGS INC COMMON STOCK	0.010%	79.400%
2008	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.010%	79.410%
2009	WEX INC COMMON STOCK USD.01	0.010%	79.420%
2010	HCL TECHNOLOGIE	0.010%	79.429%
2011	BELDEN INC COMMON STOCK USD.01	0.010%	79.439%
2012	EAGLE MATERIALS	0.010%	79.449%
2013	BANCO BBPM SPA	0.010%	79.459%
2014	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	79.469%
2015	BARNES GROUP INC COMMON STOCK USD.01	0.010%	79.479%
2016	HONG KONG EXCHA	0.010%	79.489%
2017	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.010%	79.499%
2018	WPP PLC	0.010%	79.509%
2019	DEUTSCHE WOHNEN	0.010%	79.519%
2020	BID CORP LTD	0.010%	79.529%
2021	KINGFISHER PLC	0.010%	79.538%
2022	RAIFFEISEN BANK	0.010%	79.548%
2023	BANKUNITED INC COMMON STOCK USD.01	0.010%	79.558%
2024	EQUITY COMMONWEALTH REIT USD.01	0.010%	79.568%
2025	EIFFAGE SA	0.010%	79.578%
2026	CHURCH & DWIGHT	0.010%	79.588%
2027	GLOBAL PAYMENTS INC COMMON STOCK	0.010%	79.598%
2028	QORVO INC COMMON STOCK USD.0001	0.010%	79.608%
2029	AFLAC INC SR UNSECURED 06/23 3.625	0.010%	79.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	ROYAL MAIL PLC-	0.010%	79.627%
2031	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	79.637%
2032	REXNORD CORP COMMON STOCK USD.01	0.010%	79.647%
2033	PURE INDUSTRIAL	0.010%	79.657%
2034	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	79.667%
2035	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.010%	79.677%
2036	DAIWA SECURITIE	0.010%	79.686%
2037	CEMEX SA	0.010%	79.696%
2038	mitsui fudosan	0.010%	79.706%
2039	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.010%	79.716%
2040	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.010%	79.726%
2041	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	79.735%
2042	BBA AVIATION	0.010%	79.745%
2043	CANACCORD FINAN	0.010%	79.755%
2044	CATALENT INC COMMON STOCK USD.01	0.010%	79.765%
2045	NIKE INC SR UNSECURED 11/26 2.375	0.010%	79.775%
2046	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.010%	79.784%
2047	EXPRESS SCRIPTS	0.010%	79.794%
2048	BHARTI AIRTEL L	0.010%	79.804%
2049	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.010%	79.814%
2050	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	79.823%
2051	UPL LTD	0.010%	79.833%
2052	KESKO	0.010%	79.843%
2053	EXPERIAN PLC	0.010%	79.853%
2054	NU SKIN ENTERPR	0.010%	79.862%
2055	DARDEN RESTAURA	0.010%	79.872%
2056	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	79.882%
2057	ARTIS REAL ESTA	0.010%	79.892%
2058	BECTON DICKINSON	0.010%	79.901%
2059	RELX PLC SPON ADR ADR	0.010%	79.911%
2060	SUMITOMO HEAVY	0.010%	79.921%
2061	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	79.930%
2062	NORDSTROM INC	0.010%	79.940%
2063	BIDVEST GROUP L	0.010%	79.950%
2064	BHP BILLITON FI	0.010%	79.960%
2065	TEIJIN	0.010%	79.969%
2066	THYSSEN KRUPP A	0.010%	79.979%
2067	LIXIL GROUP COR	0.010%	79.989%
2068	ACS, ACTIVIDADE	0.010%	79.998%
2069	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.010%	80.008%
2070	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.010%	80.018%
2071	HUHTAMAKI OY	0.010%	80.027%
2072	UNITED URBAN IN	0.010%	80.037%
2073	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.010%	80.046%
2074	TERADATA CORP COMMON STOCK USD.01	0.010%	80.056%
2075	INTEL CORP SR UNSECURED 07/20 2.45	0.010%	80.066%
2076	HUSQVARNA AB -	0.010%	80.075%
2077	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.010%	80.085%
2078	SILGAN HLDGS	0.010%	80.095%
2079	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.010%	80.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	CABOT CORP	0.010%	80.114%
2081	ASTRA INTERNATI	0.010%	80.124%
2082	WW GRAINGER INC	0.010%	80.133%
2083	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.010%	80.143%
2084	AMERICAN HONDA	0.010%	80.152%
2085	CES ENERGY SOLU	0.010%	80.162%
2086	BT GROUP PLC	0.010%	80.172%
2087	ADVANCED SEMICO	0.010%	80.181%
2088	DELUXE CORP	0.010%	80.191%
2089	AT+T INC SR UNSECURED 02/21 2.8	0.010%	80.200%
2090	IMI PLC	0.010%	80.210%
2091	MAPFRE SA	0.010%	80.220%
2092	CREW ENERGY INC	0.010%	80.229%
2093	WPX ENERGY INC COMMON STOCK	0.010%	80.239%
2094	POSCO	0.010%	80.248%
2095	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.010%	80.258%
2096	GATX CORP	0.010%	80.267%
2097	MITSUBISHI MATE	0.010%	80.277%
2098	MYLAN INC COMPANY GUAR 03/19 2.55	0.010%	80.287%
2099	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	80.296%
2100	MICROSEMI	0.010%	80.306%
2101	HEINEKEN NV	0.010%	80.315%
2102	INCITEC PIVOT	0.010%	80.325%
2103	SWISS LIFE HLDG	0.010%	80.334%
2104	DEUTSCHE TELEKO	0.010%	80.344%
2105	KEYBANK NA/CLEV	0.010%	80.353%
2106	SHERWIN WILLIAM	0.010%	80.363%
2107	BANK OF IRELAND	0.010%	80.372%
2108	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.010%	80.382%
2109	WHELOCK & COMP	0.009%	80.391%
2110	TCF FINL CORP	0.009%	80.401%
2111	TATE & LYLE	0.009%	80.410%
2112	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	80.420%
2113	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.009%	80.429%
2114	CNO FINANCIAL	0.009%	80.439%
2115	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	80.448%
2116	ENSTAR GROUP LT	0.009%	80.458%
2117	STANDARD LIFE P	0.009%	80.467%
2118	AARON S INC COMMON STOCK USD.5	0.009%	80.477%
2119	EVERSOURCE ENER	0.009%	80.486%
2120	NICHIREI CORP	0.009%	80.495%
2121	INDIABULLS HOUS	0.009%	80.505%
2122	WEC ENERGY GROU	0.009%	80.514%
2123	AXIS BANK	0.009%	80.524%
2124	AMERICA MOVIL S	0.009%	80.533%
2125	KAO CORP	0.009%	80.543%
2126	METSO OYJ	0.009%	80.552%
2127	BOOKER GROUP	0.009%	80.561%
2128	DERWENT LONDON	0.009%	80.571%
2129	KLONDEX MINES L	0.009%	80.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	SHINHAN FIN GRO	0.009%	80.590%
2131	CITRIX SYSTEMS	0.009%	80.599%
2132	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	80.608%
2133	BEAZLEY PLC	0.009%	80.618%
2134	HOME BANCSHARES INC COMMON STOCK USD.01	0.009%	80.627%
2135	CATHAY FINANCA	0.009%	80.636%
2136	BOSKALIS WESTMN	0.009%	80.646%
2137	PROXIMUS	0.009%	80.655%
2138	GUYANA GOLDFIEL	0.009%	80.665%
2139	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	80.674%
2140	FLOWSERVE CORP COMMON STOCK USD1.25	0.009%	80.683%
2141	INDOFOODS SUKSE	0.009%	80.693%
2142	MAXIM INTEGRATE	0.009%	80.702%
2143	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	80.711%
2144	BANK HAPOALIM B	0.009%	80.721%
2145	SINGAPORE TELEC	0.009%	80.730%
2146	SPARTAN ENERGY	0.009%	80.739%
2147	CRANE CO	0.009%	80.749%
2148	VONOVIA SE	0.009%	80.758%
2149	CREE INC COMMON STOCK USD.00125	0.009%	80.767%
2150	INMARSAT PLC	0.009%	80.776%
2151	ABERDEEN TRUST	0.009%	80.786%
2152	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.795%
2153	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	80.804%
2154	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	80.814%
2155	DOWNER EDI LTD	0.009%	80.823%
2156	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.009%	80.832%
2157	COBHAM PLC	0.009%	80.841%
2158	CARLISLE COS IN	0.009%	80.851%
2159	SEKISUI HOUSE	0.009%	80.860%
2160	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	80.869%
2161	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.009%	80.878%
2162	SUMITOMO MITSUI	0.009%	80.888%
2163	SANDVINE COR-CA	0.009%	80.897%
2164	H.B. FULLER CO. COMMON STOCK USD1.0	0.009%	80.906%
2165	CLEAN HARBOR IN	0.009%	80.915%
2166	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	80.925%
2167	FLS INDUSTRIES	0.009%	80.934%
2168	WHARF(HLDGS)	0.009%	80.943%
2169	CLOSE BROS GROU	0.009%	80.952%
2170	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.009%	80.961%
2171	IBERIABANK CORP	0.009%	80.971%
2172	AMERIPRISE FINA	0.009%	80.980%
2173	ITT INC COMMON STOCK USD1.0	0.009%	80.989%
2174	WPP PLC SPONSORED ADR ADR	0.009%	80.998%
2175	FURUKAWA ELECTR	0.009%	81.007%
2176	NOVOZYMES A/S	0.009%	81.017%
2177	FEDEX CORP COMPANY GUAR 01/24 4	0.009%	81.026%
2178	MCKESSON CORP SR UNSECURED 03/21 4.75	0.009%	81.035%
2179	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	81.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	SYDBANK	0.009%	81.053%
2181	LITHIA MOTORS INC CL A COMMON STOCK	0.009%	81.062%
2182	SHAWCOR LTD	0.009%	81.071%
2183	LINCOLN ELEC HL	0.009%	81.081%
2184	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	81.090%
2185	KLX INC COMMON STOCK USD.01	0.009%	81.099%
2186	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.009%	81.108%
2187	IDEX CORP	0.009%	81.117%
2188	HEALTHSOUTH CORP COMMON STOCK USD.01	0.009%	81.126%
2189	AAREAL BANK AG	0.009%	81.135%
2190	VARIAN MEDICAL	0.009%	81.144%
2191	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	81.153%
2192	CHEUNG KONG PRO	0.009%	81.162%
2193	UNIPER SE	0.009%	81.171%
2194	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	81.180%
2195	ROGERS SUGAR IN	0.009%	81.189%
2196	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	81.198%
2197	FONCIERE DES RE	0.009%	81.207%
2198	ILLINOIS TOOL W	0.009%	81.216%
2199	AAC TECHNOLOGIE	0.009%	81.225%
2200	CHINA RESOURCES	0.009%	81.234%
2201	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	81.243%
2202	STERLING BANCORP/DE COMMON STOCK USD.01	0.009%	81.252%
2203	ANIXTER INTL IN	0.009%	81.261%
2204	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	81.270%
2205	ORION CORP	0.009%	81.279%
2206	VOESTALPINE AG	0.009%	81.288%
2207	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	81.297%
2208	KURARAY CO	0.009%	81.306%
2209	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	81.315%
2210	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.009%	81.324%
2211	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	81.333%
2212	HUMANA INC SR UNSECURED 10/24 3.85	0.009%	81.342%
2213	DAIKIN INDUSTRI	0.009%	81.351%
2214	SUNSTONE HOTEL	0.009%	81.360%
2215	KAWASAKI HEAVY	0.009%	81.369%
2216	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.009%	81.378%
2217	ORIGIN ENERGY L	0.009%	81.387%
2218	CNOOC LTD	0.009%	81.396%
2219	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	81.405%
2220	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	81.414%
2221	MITSUBISHI GAS	0.009%	81.422%
2222	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.009%	81.431%
2223	SNYDERS LANCE INC COMMON STOCK USD.833	0.009%	81.440%
2224	WATERS CORP	0.009%	81.449%
2225	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	81.458%
2226	ADVANCE RESIDEN	0.009%	81.467%
2227	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	81.476%
2228	CORESITE REALTY CORP REIT USD.01	0.009%	81.485%
2229	ALPS ELECTRIC C	0.009%	81.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	81.503%
2231	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	81.511%
2232	LG TELECOM LTD	0.009%	81.520%
2233	TRAVIS PERKINS	0.009%	81.529%
2234	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	81.538%
2235	PETROCHINA CO	0.009%	81.547%
2236	PORSCHE AUTOMOB	0.009%	81.556%
2237	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.009%	81.564%
2238	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.009%	81.573%
2239	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.009%	81.582%
2240	EQUITABLE GROUP	0.009%	81.591%
2241	TELEFLEX INC COMMON STOCK USD1.0	0.009%	81.600%
2242	CAP GEMINI	0.009%	81.609%
2243	UNI-PRESIDENT E	0.009%	81.617%
2244	MITSUI CHEMICAL	0.009%	81.626%
2245	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	81.635%
2246	HP INC SR UNSECURED 06/21 4.3	0.009%	81.644%
2247	DOVER CORP SR UNSECURED 11/25 3.15	0.009%	81.652%
2248	ROSS STORES INC	0.009%	81.661%
2249	BAYER MOTOREN W	0.009%	81.670%
2250	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	81.679%
2251	PUBLIC SERVICE	0.009%	81.687%
2252	INTERDIGITAL IN	0.009%	81.696%
2253	COLRUYT SA	0.009%	81.705%
2254	BERENDSEN PLC	0.009%	81.714%
2255	TIMKEN CO	0.009%	81.722%
2256	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.009%	81.731%
2257	COUSINS PROPERTIES INC REIT USD1.0	0.009%	81.740%
2258	SALESFORCE.COM	0.009%	81.749%
2259	INVESTEC PLC	0.009%	81.757%
2260	DOMTAR CORP USD	0.009%	81.766%
2261	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	81.775%
2262	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	81.784%
2263	MEGA FINANCIAL	0.009%	81.792%
2264	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	81.801%
2265	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	81.810%
2266	GRACO INC COMMON STOCK USD1.0	0.009%	81.818%
2267	TATTS GROUP LTD	0.009%	81.827%
2268	LIFE STORAGE INC REIT USD.01	0.009%	81.836%
2269	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	81.844%
2270	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	81.853%
2271	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	81.862%
2272	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	81.871%
2273	ENTEGRIS INC COMMON STOCK USD.01	0.009%	81.879%
2274	NEW YORK TIMES	0.009%	81.888%
2275	STORE CAPITAL CORP REIT USD.01	0.009%	81.897%
2276	SUBSEA 7 SA	0.009%	81.905%
2277	FIRST INDL REAL	0.009%	81.914%
2278	GRUPO AEROPORTU	0.009%	81.923%
2279	NETAPP INC SR UNSECURED 12/22 3.25	0.009%	81.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	EBAY INC 3.45%	0.009%	81.940%
2281	ACCOR	0.009%	81.949%
2282	SONOVA HOLDING	0.009%	81.957%
2283	MIZUHO BANK LTD	0.009%	81.966%
2284	SHAFTESBURY	0.009%	81.975%
2285	ICADE	0.009%	81.983%
2286	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	81.992%
2287	INTERMEDIATE CA	0.009%	82.000%
2288	MEDNAX INC	0.009%	82.009%
2289	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.009%	82.018%
2290	TOKYO ELECTRON	0.009%	82.026%
2291	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.009%	82.035%
2292	MAN STRATEGIC H	0.009%	82.043%
2293	FOMENTO ECON ME	0.009%	82.052%
2294	CAMPBELL SOUP C	0.009%	82.061%
2295	SAMSUNG FIRE &	0.009%	82.069%
2296	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	82.078%
2297	ASPEN INSURANCE	0.009%	82.086%
2298	INTU PROPERTIES	0.009%	82.095%
2299	PROCTER & GAMBL	0.009%	82.103%
2300	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	82.112%
2301	WIENERBERGER AG	0.009%	82.121%
2302	AXIS CAPITAL HO	0.009%	82.129%
2303	FERROVIAL SA	0.009%	82.138%
2304	DISH NETWORK	0.009%	82.146%
2305	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	82.155%
2306	ON ASSIGNMENT INC COMMON STOCK USD.01	0.009%	82.163%
2307	TRANSALTA RENEW	0.009%	82.172%
2308	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.009%	82.180%
2309	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.009%	82.189%
2310	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.009%	82.197%
2311	KINGBOARD CHEMI	0.009%	82.206%
2312	TOKYU FUDOSAN H	0.009%	82.215%
2313	SUNTEC REIT	0.008%	82.223%
2314	DAVE & BUSTER'S	0.008%	82.231%
2315	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	82.240%
2316	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	82.248%
2317	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	82.257%
2318	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	82.265%
2319	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.008%	82.274%
2320	VALVOLINE INC COMMON STOCK USD.01	0.008%	82.282%
2321	PARTNERS GROUP	0.008%	82.291%
2322	BENDIGO AND ADE	0.008%	82.299%
2323	PT BANK CENTRAL	0.008%	82.308%
2324	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	82.316%
2325	NIPPON MEAT PAC	0.008%	82.325%
2326	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	82.333%
2327	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	82.342%
2328	RENTOKIL INITIA	0.008%	82.350%
2329	AURUBIS AG	0.008%	82.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.008%	82.367%
2331	KONICA MINOLTA	0.008%	82.375%
2332	Atlantia SpA	0.008%	82.384%
2333	CHINA MERCHANT	0.008%	82.392%
2334	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.008%	82.401%
2335	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	82.409%
2336	BRP INC/CA- SUB	0.008%	82.418%
2337	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	82.426%
2338	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.008%	82.434%
2339	CANACOL ENERGY	0.008%	82.443%
2340	CALATLANTIC GRO	0.008%	82.451%
2341	MICROCHIP TECHN	0.008%	82.460%
2342	ALSTOM	0.008%	82.468%
2343	MERCK KGAA	0.008%	82.477%
2344	DREAM GLOBAL RE	0.008%	82.485%
2345	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	82.493%
2346	WESCO INTERNATI	0.008%	82.502%
2347	AKBANK TAS	0.008%	82.510%
2348	HYUNDAI ENG & C	0.008%	82.519%
2349	EMPIRE STATE RE	0.008%	82.527%
2350	DAINIPPON INK&C	0.008%	82.535%
2351	HANKOOK TIRE CO	0.008%	82.544%
2352	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	82.552%
2353	WILLIAM HILL PL	0.008%	82.560%
2354	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.008%	82.569%
2355	ORIX CORP	0.008%	82.577%
2356	RPC GROUP	0.008%	82.585%
2357	DISCOVERY HLDGS	0.008%	82.594%
2358	NETFLIX INC COMMON STOCK USD.001	0.008%	82.602%
2359	GATX CORP	0.008%	82.610%
2360	FUJIFILM HLDGS	0.008%	82.619%
2361	WEATHERFORD INT	0.008%	82.627%
2362	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	82.635%
2363	SEMICONDUCTOR M	0.008%	82.643%
2364	LG CORP	0.008%	82.652%
2365	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	82.660%
2366	ENERSYS COMMON STOCK USD.01	0.008%	82.668%
2367	MALLINCKRODT PL	0.008%	82.677%
2368	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.685%
2369	HILLENBRAND INC COMMON STOCK	0.008%	82.693%
2370	TRELLEBORG AB	0.008%	82.701%
2371	SPARK NEW ZEA	0.008%	82.710%
2372	BONAVISTA ENERG	0.008%	82.718%
2373	SHOPRITE HLDGS	0.008%	82.726%
2374	LOCALIZA RENT A	0.008%	82.734%
2375	MOODY S CORP COMMON STOCK USD.01	0.008%	82.742%
2376	SUNRISE COMMUNC	0.008%	82.751%
2377	CONVERGYS CORP COMMON STOCK	0.008%	82.759%
2378	NASDAQ INC SR UNSECURED 01/20 5.55	0.008%	82.767%
2379	AGF MGMT LTD CL	0.008%	82.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.008%	82.783%
2381	CNPC (HONG KONG	0.008%	82.792%
2382	CABOT OIL & GAS	0.008%	82.800%
2383	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.008%	82.808%
2384	OAD GAZPROM-SPO	0.008%	82.816%
2385	O'REILLY AUTOMO	0.008%	82.824%
2386	EXELON CORP SR UNSECURED 12/20 5.15	0.008%	82.833%
2387	PREMIER GOLD MI	0.008%	82.841%
2388	COMPAL ELECTRON	0.008%	82.849%
2389	VISHAY INTERTEC	0.008%	82.857%
2390	WILLIAM DEMANT	0.008%	82.865%
2391	SURGE ENERGY IN	0.008%	82.873%
2392	ONEOK INC	0.008%	82.882%
2393	PARAMOUNT GROUP INC REIT USD.01	0.008%	82.890%
2394	ORIX JREIT INC	0.008%	82.898%
2395	BRANDYWINE REAL	0.008%	82.906%
2396	HELMERICH & PAY	0.008%	82.914%
2397	LEGRAND SA	0.008%	82.922%
2398	J + J SNACK FOODS CORP COMMON STOCK	0.008%	82.930%
2399	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	82.938%
2400	TRANSOCEAN LTD	0.008%	82.947%
2401	TETRA TECH INC COMMON STOCK USD.01	0.008%	82.955%
2402	AT+T INC SR UNSECURED 02/21 4.6	0.008%	82.963%
2403	CRODA INTERNATI	0.008%	82.971%
2404	UBS GROUP	0.008%	82.979%
2405	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	82.987%
2406	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	82.995%
2407	GOLD FIELDS LTD SPONS ADR ADR	0.008%	83.003%
2408	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	83.011%
2409	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	83.019%
2410	ACCIONA SA	0.008%	83.027%
2411	LENNAR CORP 4.7	0.008%	83.036%
2412	PROGRESS ENERGY	0.008%	83.044%
2413	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	83.052%
2414	APACHE CORP COMMON STOCK USD.625	0.008%	83.060%
2415	BANK OF QUEENSL	0.008%	83.068%
2416	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	83.076%
2417	ANTOFAGASTA HLD	0.008%	83.084%
2418	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.008%	83.092%
2419	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.008%	83.100%
2420	COGECO INC COMMON STOCK	0.008%	83.108%
2421	COPART INC	0.008%	83.116%
2422	TOTAL ENERGY SE	0.008%	83.124%
2423	ELECTROCOMPONEN	0.008%	83.132%
2424	J FRONT RETAILI	0.008%	83.140%
2425	SINCLAIR BROADC	0.008%	83.148%
2426	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.008%	83.156%
2427	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.008%	83.164%
2428	FIRST FINANCIAL	0.008%	83.172%
2429	FORTUM OYJ	0.008%	83.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	LITE-ON TECHNOL	0.008%	83.188%
2431	MEREDITH CORP	0.008%	83.196%
2432	YASKAWA ELEC CO	0.008%	83.204%
2433	PANDORA A/S	0.008%	83.212%
2434	DIGITALGLOBE INC COMMON STOCK USD.001	0.008%	83.220%
2435	SUMITOMO RUBBER	0.008%	83.228%
2436	STAR ENTERTAINM	0.008%	83.236%
2437	CHINA INSURANCE	0.008%	83.244%
2438	GERRESHEIMER GR	0.008%	83.252%
2439	LUCARA DIAMOND	0.008%	83.260%
2440	SAMSUNG SDI CO	0.008%	83.268%
2441	ITAU UNIBANCO H SPON PRF ADR ADR	0.008%	83.276%
2442	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	83.284%
2443	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	83.292%
2444	MEXICHEM SAB DE	0.008%	83.300%
2445	ARCELORMITTAL	0.008%	83.308%
2446	BCO BRADESCO SA	0.008%	83.316%
2447	MATTEL INC COMMON STOCK USD1.0	0.008%	83.324%
2448	MSC INDUSTRIAL	0.008%	83.332%
2449	ARISTOCRAT LEIS	0.008%	83.339%
2450	OLD NATIONAL BANCORP COMMON STOCK	0.008%	83.347%
2451	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	83.355%
2452	OC OERLIKON COR	0.008%	83.363%
2453	KINAXIS INC	0.008%	83.371%
2454	BAJAJ FINSERV L	0.008%	83.379%
2455	TRUSTMARK CORP COMMON STOCK	0.008%	83.387%
2456	ALTUS GROUP LTD	0.008%	83.395%
2457	ALEXANDER + BALDWIN INC COMMON STOCK	0.008%	83.403%
2458	TREVALI MINING	0.008%	83.411%
2459	KOBE STEEL	0.008%	83.419%
2460	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.008%	83.427%
2461	CEMEX SA	0.008%	83.434%
2462	CENTRAL JAPAN R	0.008%	83.442%
2463	BLOCK(H&R)INC	0.008%	83.450%
2464	EUTELSAT COMMUN	0.008%	83.458%
2465	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	83.466%
2466	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	83.474%
2467	MCCORMICK & CO	0.008%	83.482%
2468	JM AB	0.008%	83.489%
2469	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	83.497%
2470	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	83.505%
2471	GRAHAM HOLDINGS	0.008%	83.513%
2472	AVERY DENNISON	0.008%	83.521%
2473	KEPPEL CORP	0.008%	83.529%
2474	OCEANEERING INT	0.008%	83.536%
2475	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	83.544%
2476	HENGAN INTL	0.008%	83.552%
2477	AGT FOOD AND IN	0.008%	83.560%
2478	SHIMAO PROPERTY	0.008%	83.568%
2479	PIEDMONT OFFICE	0.008%	83.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	ALACER GOLD COR	0.008%	83.583%
2481	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	83.591%
2482	RSP PERMIAN INC COMMON STOCK USD.01	0.008%	83.599%
2483	CHILDRENS PLACE	0.008%	83.607%
2484	ELECTROLUX AB-S	0.008%	83.615%
2485	ATLAS COPCO AB-	0.008%	83.622%
2486	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	83.630%
2487	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.638%
2488	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	83.646%
2489	PRA HEALTH SCIE	0.008%	83.653%
2490	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.008%	83.661%
2491	AMER SPORTS OYJ	0.008%	83.669%
2492	Dongbu Insuranc	0.008%	83.677%
2493	HEIDELBERGCEMEN	0.008%	83.684%
2494	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	83.692%
2495	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	83.700%
2496	MINTH GROUP LTD	0.008%	83.708%
2497	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.008%	83.715%
2498	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.008%	83.723%
2499	BUCHER IND-REGD	0.008%	83.731%
2500	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.008%	83.739%
2501	MSA SAFETY INC COMMON STOCK	0.008%	83.746%
2502	BARLOWORLD LTD	0.008%	83.754%
2503	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	83.762%
2504	T GARANTI BANKA	0.008%	83.770%
2505	CHINA LIFE INS	0.008%	83.777%
2506	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	83.785%
2507	KELLOGG CO	0.008%	83.793%
2508	CHORUS AVIATION	0.008%	83.800%
2509	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.008%	83.808%
2510	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	83.816%
2511	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	83.823%
2512	CDW CORP/DE COMMON STOCK USD.01	0.008%	83.831%
2513	GREENE KING	0.008%	83.839%
2514	HKT TRUST	0.008%	83.847%
2515	ENTERGY CORP	0.008%	83.854%
2516	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.008%	83.862%
2517	TRIBUNE MEDIA C	0.008%	83.870%
2518	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	83.877%
2519	UBM PLC	0.008%	83.885%
2520	BPCE SA COMPANY GUAR 07/19 2.5	0.008%	83.893%
2521	ASML HOLDING NV	0.008%	83.900%
2522	KYOCERA CORP	0.008%	83.908%
2523	COLONY STARWOOD HOMES REIT USD.01	0.008%	83.916%
2524	OMNICOM GROUP I	0.008%	83.923%
2525	THK CO	0.008%	83.931%
2526	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	83.938%
2527	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.008%	83.946%
2528	KAPSTONE PAPER	0.008%	83.954%
2529	KERING	0.008%	83.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	83.969%
2531	DAIWAHOUSE RE	0.008%	83.977%
2532	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	83.984%
2533	MITSUBISHI UJF	0.008%	83.992%
2534	mitsui OSK LINE	0.008%	83.999%
2535	UBE INDUSTRIES	0.008%	84.007%
2536	WALGREEN BOOTS	0.008%	84.015%
2537	ANGLOVAAL INDS	0.008%	84.022%
2538	PAINTED PONY EN	0.008%	84.030%
2539	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	84.037%
2540	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	84.045%
2541	PAYSAFE GROUP P	0.008%	84.053%
2542	CAPITAMALL TRUS	0.008%	84.060%
2543	BCO DO BRASIL S	0.008%	84.068%
2544	ENGHOUSE SYSTEM	0.008%	84.075%
2545	QUANTA COMPUTER	0.008%	84.083%
2546	HRG GROUP INC COMMON STOCK USD.01	0.008%	84.090%
2547	BARRY CALLEBAUT	0.008%	84.098%
2548	COOPER TIRE&RUB	0.008%	84.106%
2549	TERNA RETE ELET	0.008%	84.113%
2550	PLASTIC OMNIUM	0.008%	84.121%
2551	CANAM GROUP	0.008%	84.128%
2552	SIENNA SENIOR L	0.008%	84.136%
2553	HELEN OF TROY C	0.008%	84.143%
2554	PSEG POWER	0.008%	84.151%
2555	CHINA GOLD INTL	0.008%	84.158%
2556	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	84.166%
2557	OTSUKA HLDGS CO	0.008%	84.173%
2558	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	84.181%
2559	LIC HOUSING FIN	0.007%	84.188%
2560	RICOH CO	0.007%	84.196%
2561	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	84.203%
2562	MONDI LTD	0.007%	84.211%
2563	VIFOR PHARMA AG	0.007%	84.218%
2564	CH ROBINSON WOR	0.007%	84.226%
2565	IWG PLC	0.007%	84.233%
2566	EXTENDICARE INC	0.007%	84.240%
2567	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	84.248%
2568	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.007%	84.255%
2569	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.007%	84.263%
2570	CENTAMIN PLC	0.007%	84.270%
2571	TIVO CORP COMMON STOCK USD.001	0.007%	84.278%
2572	HYDRO ONE LTD	0.007%	84.285%
2573	NVR INC COMMON STOCK USD.01	0.007%	84.292%
2574	FRESH DEL MONTE	0.007%	84.300%
2575	SAIPEM SPA	0.007%	84.307%
2576	NAVER CORP	0.007%	84.315%
2577	CARGOTEC CORP-B	0.007%	84.322%
2578	ORPEA	0.007%	84.329%
2579	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	84.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	MITSUI MINING &	0.007%	84.344%
2581	OMRON CORP	0.007%	84.352%
2582	CAMBREX CORP COMMON STOCK USD.1	0.007%	84.359%
2583	APERAM SA	0.007%	84.366%
2584	NATIONAL GENERA	0.007%	84.374%
2585	AKORN INC COMMON STOCK	0.007%	84.381%
2586	VF CORP	0.007%	84.388%
2587	RED ELECTRICA C	0.007%	84.396%
2588	COCA-COLA WEST	0.007%	84.403%
2589	NIPPON PROLOGIS	0.007%	84.410%
2590	HANWHA CHEMICAL	0.007%	84.418%
2591	TEMENOS GROUP A	0.007%	84.425%
2592	PEAB AB	0.007%	84.432%
2593	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	84.440%
2594	ASTRAZENECA	0.007%	84.447%
2595	HERMAN MILLER I	0.007%	84.454%
2596	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	84.462%
2597	HECLA MINING CO	0.007%	84.469%
2598	HANG LUNG PROPE	0.007%	84.476%
2599	SKF AB - B SHAR	0.007%	84.484%
2600	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	84.491%
2601	WORTHINGTON IND	0.007%	84.498%
2602	STOREBRAND ASA	0.007%	84.505%
2603	AMEREN CORP	0.007%	84.513%
2604	FIRSTGROUP	0.007%	84.520%
2605	SPIRIT REALTY CAPITAL INC REIT USD.01	0.007%	84.527%
2606	CRACKER BARREL	0.007%	84.535%
2607	58.COM INC ADR ADR	0.007%	84.542%
2608	BANCORPSOUTH INC COMMON STOCK USD2.5	0.007%	84.549%
2609	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	84.556%
2610	CVB FINANCIAL CORP COMMON STOCK	0.007%	84.564%
2611	CREDICORP	0.007%	84.571%
2612	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	84.578%
2613	HANWHA CORP	0.007%	84.585%
2614	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.007%	84.593%
2615	PUBLICIS GROUPE	0.007%	84.600%
2616	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	84.607%
2617	CARTER S INC COMMON STOCK USD.01	0.007%	84.614%
2618	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	84.622%
2619	WANT WANT CHINA	0.007%	84.629%
2620	LOGAN PROPERTY	0.007%	84.636%
2621	WABTEC CORP COMMON STOCK USD.01	0.007%	84.643%
2622	TELETECH HOLDIN	0.007%	84.651%
2623	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	84.658%
2624	CHINA SHENHUA E	0.007%	84.665%
2625	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.672%
2626	MEDIASET	0.007%	84.679%
2627	ESTEE LAUDER CO	0.007%	84.687%
2628	IMPERIAL HOLDIN	0.007%	84.694%
2629	FASTENAL	0.007%	84.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	SKANSKA AB	0.007%	84.708%
2631	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.007%	84.715%
2632	BK MANDIRI	0.007%	84.723%
2633	SBI HOLDINGS IN	0.007%	84.730%
2634	FAMILYMART CO	0.007%	84.737%
2635	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.007%	84.744%
2636	SEAGATE TECHNOL	0.007%	84.751%
2637	TABCORP HLDGS L	0.007%	84.759%
2638	WAJAX CORP	0.007%	84.766%
2639	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	84.773%
2640	CARPENTER TECH	0.007%	84.780%
2641	ELECTR DE FRANC	0.007%	84.787%
2642	LITTELFUSE INC COMMON STOCK USD.01	0.007%	84.794%
2643	MILLICOM INTL C	0.007%	84.801%
2644	GREAT WALL AUTO	0.007%	84.809%
2645	KONE OYJ	0.007%	84.816%
2646	SEVERN TRENT	0.007%	84.823%
2647	HITACHI CONST M	0.007%	84.830%
2648	FORMOSA CHEMICA	0.007%	84.837%
2649	IDEMITSU KOSAN	0.007%	84.844%
2650	PAYCHEX INC	0.007%	84.851%
2651	BUNZL PLC	0.007%	84.859%
2652	BONTERRA ENERGY	0.007%	84.866%
2653	GAM HOLDING LTD	0.007%	84.873%
2654	FLETCHER BUILDI	0.007%	84.880%
2655	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	84.887%
2656	QISDA CORP	0.007%	84.894%
2657	VALLOUREC SA	0.007%	84.901%
2658	NASPERS LIMITED	0.007%	84.908%
2659	EASTGROUP PROPERTIES INC REIT	0.007%	84.915%
2660	JAPAN PRIME REA	0.007%	84.923%
2661	YUE YUEN INDUST	0.007%	84.930%
2662	UNIVAR INC COMMON STOCK USD.01	0.007%	84.937%
2663	SWEDEN GOVERMEN	0.007%	84.944%
2664	DCC PLC	0.007%	84.951%
2665	MALAYAN BKG BHD	0.007%	84.958%
2666	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.965%
2667	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	84.972%
2668	TRINIDAD DRILLI	0.007%	84.979%
2669	SKYWEST INC COMMON STOCK	0.007%	84.986%
2670	HENNES & MAURIT	0.007%	84.993%
2671	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.007%	85.000%
2672	SHARP CORP	0.007%	85.007%
2673	ROBERT HALF INT	0.007%	85.014%
2674	BNK FINANCIAL G	0.007%	85.022%
2675	OWENS-ILLINOIS	0.007%	85.029%
2676	MICHAEL KORS HO	0.007%	85.036%
2677	PDC ENERGY INC COMMON STOCK USD.01	0.007%	85.043%
2678	CMS ENERGY CORP	0.007%	85.050%
2679	SWIRE PACIFIC	0.007%	85.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	HYUNDAI STEEL C	0.007%	85.064%
2681	JAPAN HOTEL REI	0.007%	85.071%
2682	ENERSIS SA	0.007%	85.078%
2683	CANFOR PULP PRO	0.007%	85.085%
2684	TARO PHARMACEUT	0.007%	85.092%
2685	THE FOSCHINI GR	0.007%	85.099%
2686	SAAB AB	0.007%	85.106%
2687	AGGREKO PLC	0.007%	85.113%
2688	SOUTH STATE CORP COMMON STOCK USD2.5	0.007%	85.120%
2689	GLOBUS MEDICAL	0.007%	85.127%
2690	ABM INDUSTRIES INC COMMON STOCK USD.01	0.007%	85.134%
2691	BHARAT FORGE LT	0.007%	85.141%
2692	VIASAT INC COMMON STOCK USD.0001	0.007%	85.148%
2693	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.155%
2694	SINO BIOPHAMACE	0.007%	85.162%
2695	IG GROUP HLDGS	0.007%	85.169%
2696	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.007%	85.176%
2697	GERDAU SA SIDER	0.007%	85.183%
2698	PADDY POWER PLC	0.007%	85.190%
2699	TOPBUILD CORP COMMON STOCK	0.007%	85.197%
2700	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.007%	85.204%
2701	SAP SE SPONSORED ADR ADR	0.007%	85.211%
2702	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	85.218%
2703	MERCURY GENERAL	0.007%	85.225%
2704	WARTSILA OYJ AB	0.007%	85.232%
2705	AUTOCANADA INC	0.007%	85.239%
2706	YOKOGAWA ELECTR	0.007%	85.246%
2707	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	85.253%
2708	BANKINTER SA	0.007%	85.260%
2709	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.007%	85.267%
2710	UNIPOLSAI SPA	0.007%	85.274%
2711	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	85.281%
2712	INTL FLAVORS&FR	0.007%	85.288%
2713	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	85.295%
2714	KEMPER CORP COMMON STOCK USD.1	0.007%	85.302%
2715	DIXONS CARPHONE	0.007%	85.309%
2716	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	85.316%
2717	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.007%	85.323%
2718	COSCO PACIFIC	0.007%	85.329%
2719	FUJIKURA	0.007%	85.336%
2720	CARS.COM INC COMMON STOCK USD.01	0.007%	85.343%
2721	HINDALCO INDS	0.007%	85.350%
2722	GARTNER GROUP I	0.007%	85.357%
2723	CLP HOLDINGS	0.007%	85.364%
2724	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	85.371%
2725	BILLERUD AB	0.007%	85.378%
2726	WOOLWORTHS LTD	0.007%	85.385%
2727	FERROGLOBE PLC	0.007%	85.392%
2728	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	85.398%
2729	BT GROUP PLC SPON ADR ADR	0.007%	85.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	FILA KOREA LTD	0.007%	85.412%
2731	LEONI AG	0.007%	85.419%
2732	RESMED INC	0.007%	85.426%
2733	LUKOIL PJSC - A	0.007%	85.433%
2734	ICICI BANK LTD	0.007%	85.440%
2735	BK OF EAST ASIA	0.007%	85.447%
2736	SUMITOMO METAL	0.007%	85.453%
2737	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	85.460%
2738	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	85.467%
2739	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.474%
2740	MASCO CORP	0.007%	85.481%
2741	ITRON INC	0.007%	85.488%
2742	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	85.494%
2743	TULLETT PREBON	0.007%	85.501%
2744	CHINA MINSHENG	0.007%	85.508%
2745	LOOMIS AB	0.007%	85.515%
2746	WATSCO INC COMMON STOCK USD.5	0.007%	85.522%
2747	HOWDEN JOINERY	0.007%	85.528%
2748	AGILE PROPERTY	0.007%	85.535%
2749	ARYZTA AG	0.007%	85.542%
2750	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	85.549%
2751	CONDUENT INC COMMON STOCK USD.01	0.007%	85.556%
2752	DENKI KAGAKU KO	0.007%	85.562%
2753	SMITH AND NEPHE	0.007%	85.569%
2754	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	85.576%
2755	AXALTA COATING	0.007%	85.583%
2756	MEDICAL FACILIT	0.007%	85.589%
2757	HERBALIFE LTD COMMON STOCK USD.002	0.007%	85.596%
2758	RAIA DROGASIL S	0.007%	85.603%
2759	WEBMD HEALTH CORP COMMON STOCK USD.01	0.007%	85.610%
2760	CERNER CORP	0.007%	85.617%
2761	NIPPON YUSEN KK	0.007%	85.623%
2762	VEOLIA ENVIRONM	0.007%	85.630%
2763	HYPROP INVESTME	0.007%	85.637%
2764	HASEKO CORP	0.007%	85.644%
2765	RESILIENT REIT	0.007%	85.650%
2766	GLP J-REIT	0.007%	85.657%
2767	CAPITACOMMERCIA	0.007%	85.664%
2768	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.007%	85.671%
2769	II VI INC COMMON STOCK	0.007%	85.677%
2770	BRUKER CORP COMMON STOCK USD.01	0.007%	85.684%
2771	NGK SPARK PLUG	0.007%	85.691%
2772	BCA POP EMILIA	0.007%	85.698%
2773	HYOSUNG CORP	0.007%	85.704%
2774	ROHM CO	0.007%	85.711%
2775	SGS SA-REG COMM	0.007%	85.718%
2776	AVIGILON CORP C	0.007%	85.724%
2777	JUPITER PLC	0.007%	85.731%
2778	MARUTI SUZUKI	0.007%	85.738%
2779	BADGER DAYLIGHT	0.007%	85.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	DKSH HOLDING LT	0.007%	85.751%
2781	DILLARD DEPT ST	0.007%	85.758%
2782	EVONIK INDUSTRI	0.007%	85.765%
2783	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	85.771%
2784	SYMRISE AG	0.007%	85.778%
2785	SIMS GROUP LTD	0.007%	85.785%
2786	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	85.791%
2787	LEG IMMOBILIEN	0.007%	85.798%
2788	RED HAT INC COMMON STOCK USD.0001	0.007%	85.805%
2789	TOYOTA INDUSTRI	0.007%	85.811%
2790	AMCOR LIMITED	0.007%	85.818%
2791	BALCHEM CORP COMMON STOCK USD.0667	0.007%	85.825%
2792	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	85.831%
2793	BANK OF COMMUNI	0.007%	85.838%
2794	SOUTH32 LTD	0.007%	85.845%
2795	TELENOR AS	0.007%	85.851%
2796	KOSMOS ENERGY L	0.007%	85.858%
2797	E.SUN FINANCIAL	0.007%	85.865%
2798	BANNER CORPORATION COMMON STOCK USD.01	0.007%	85.871%
2799	TIGER BRANDS	0.007%	85.878%
2800	SEMBCORP INDUST	0.007%	85.885%
2801	KAWASAKI KISEN	0.007%	85.891%
2802	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	85.898%
2803	AUTOZONE INC COMMON STOCK USD.01	0.007%	85.904%
2804	SHINHAN FINANCI	0.007%	85.911%
2805	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	85.918%
2806	LAM RESEARCH CO	0.007%	85.924%
2807	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.007%	85.931%
2808	T IS BANKASI	0.007%	85.937%
2809	NKT HOLDING A/S	0.007%	85.944%
2810	GREAT PORTLAND	0.007%	85.951%
2811	STAMPS.COM INC COMMON STOCK USD.001	0.007%	85.957%
2812	SEIKO EPSON COR	0.007%	85.964%
2813	A.P. MOLLER-MAE	0.007%	85.970%
2814	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	85.977%
2815	CHINA STEEL	0.007%	85.983%
2816	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.007%	85.990%
2817	ATKINS WS	0.007%	85.997%
2818	OWENS + MINOR INC COMMON STOCK USD2.0	0.007%	86.003%
2819	DAIICHI SANKYO	0.007%	86.010%
2820	ARGO GROUP INTE	0.007%	86.016%
2821	ALLREAL HOLDING	0.007%	86.023%
2822	HANG LUNG DEVEL	0.007%	86.029%
2823	VOPAK (KON)	0.007%	86.036%
2824	ALTIUS MINERALS	0.007%	86.042%
2825	HNI CORP	0.007%	86.049%
2826	PRYSMIAN SPA CO	0.007%	86.055%
2827	PTT EXP&PROD-FG	0.007%	86.062%
2828	BQE CANT VAUDOI	0.007%	86.068%
2829	LOGITECH INTERN	0.007%	86.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	86.082%
2831	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	86.088%
2832	ENDESA S.A.	0.007%	86.095%
2833	DRIL QUIP INC	0.007%	86.101%
2834	CEMBRA MONEY BA	0.007%	86.108%
2835	TENNECO AUTOMOT	0.007%	86.114%
2836	SEALED AIR CORP COMMON STOCK USD.1	0.006%	86.121%
2837	SECOM CO	0.006%	86.127%
2838	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.006%	86.134%
2839	HYUNDAI MARINE&	0.006%	86.140%
2840	DIALOG SEMICON	0.006%	86.147%
2841	DEAN FOODS CO COMMON STOCK USD.01	0.006%	86.153%
2842	NEDCOR LTD ZAR1	0.006%	86.159%
2843	YOKOHAMA RUBBER	0.006%	86.166%
2844	NATIONAL EXPRES	0.006%	86.172%
2845	MSCI INC	0.006%	86.179%
2846	ULVAC INC.	0.006%	86.185%
2847	CHEMED CORP COMMON STOCK USD1.0	0.006%	86.192%
2848	STEPAN CO COMMON STOCK USD1.0	0.006%	86.198%
2849	MCDERMOTT INTL	0.006%	86.205%
2850	TULLOW OIL PLC	0.006%	86.211%
2851	PEARSON	0.006%	86.218%
2852	QEP RESOURCES INC COMMON STOCK USD.01	0.006%	86.224%
2853	BANK LEUMI LE-I	0.006%	86.231%
2854	COMPUTER MODELL	0.006%	86.237%
2855	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.243%
2856	PGE POLSKA GRUP	0.006%	86.250%
2857	NIPRO CORP	0.006%	86.256%
2858	TAISHIN FINANCI	0.006%	86.263%
2859	CEZ AS	0.006%	86.269%
2860	EDENRED	0.006%	86.276%
2861	ASAHI BREWERIES	0.006%	86.282%
2862	LG CABLE &MCHY	0.006%	86.288%
2863	XPERI CORP COMMON STOCK USD.001	0.006%	86.295%
2864	ROYAL UNIBREW A	0.006%	86.301%
2865	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.006%	86.308%
2866	CHAILEASE HOLDI	0.006%	86.314%
2867	RENASANT CORP COMMON STOCK USD5.0	0.006%	86.320%
2868	MAXIMUS INC COMMON STOCK	0.006%	86.327%
2869	NINE DRAGONS PA	0.006%	86.333%
2870	CATHAY PACIFIC	0.006%	86.340%
2871	NOVO NORDISK A/S SPONS ADR ADR	0.006%	86.346%
2872	WAL-MART DE MEX	0.006%	86.352%
2873	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	86.359%
2874	TGS NOPEC GEOPH	0.006%	86.365%
2875	RADIAN GROUP INC SR UNSECURED 03/21 7	0.006%	86.372%
2876	SOJITZ CORP COM	0.006%	86.378%
2877	PHOENIX GROUP H	0.006%	86.384%
2878	RLJ LODGING TRUST REIT	0.006%	86.391%
2879	SOTHEBY S COMMON STOCK USD.01	0.006%	86.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	CROMBIE REAL ES	0.006%	86.403%
2881	Straumann AG	0.006%	86.410%
2882	CASINO GUICH-PE	0.006%	86.416%
2883	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.423%
2884	DAICEL CHEM IND	0.006%	86.429%
2885	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	86.435%
2886	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	86.442%
2887	OTP BANK PLC	0.006%	86.448%
2888	UGI CORP COMMON STOCK	0.006%	86.454%
2889	NABORS INDUSTRI	0.006%	86.461%
2890	AMBEV SA	0.006%	86.467%
2891	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.473%
2892	WISTRON CORP	0.006%	86.480%
2893	CENTERPOINT ENE	0.006%	86.486%
2894	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	86.492%
2895	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	86.499%
2896	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	86.505%
2897	HAYS	0.006%	86.512%
2898	UNIPOL GRUPPO F	0.006%	86.518%
2899	EVERCORE PARTNE	0.006%	86.524%
2900	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	86.531%
2901	HOMESERVE PLC	0.006%	86.537%
2902	TAKASHIMAYA CO	0.006%	86.543%
2903	PRICESMART INC	0.006%	86.549%
2904	PERNOD-RICARD	0.006%	86.556%
2905	TAISEI CORP	0.006%	86.562%
2906	NOMURA REAL EST	0.006%	86.568%
2907	HOYA CORP	0.006%	86.575%
2908	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.006%	86.581%
2909	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.587%
2910	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	86.594%
2911	CHINA RESOURCES	0.006%	86.600%
2912	ABERTIS INFRAES	0.006%	86.606%
2913	TRUWORTHS INTER	0.006%	86.613%
2914	BENCHMARK ELECT	0.006%	86.619%
2915	NORDSON CORP COMMON STOCK	0.006%	86.625%
2916	FORTUNA SILVER MINES INC COMMON STOCK	0.006%	86.631%
2917	HENDERSON LAND	0.006%	86.638%
2918	INFOSYS LTD SP ADR ADR	0.006%	86.644%
2919	BRAMBLES LIMITE	0.006%	86.650%
2920	BK OF KYOTO	0.006%	86.656%
2921	LOTTE CHEMICAL	0.006%	86.663%
2922	CIENA CORP COMMON STOCK USD.01	0.006%	86.669%
2923	GILDEMEISTER AG	0.006%	86.675%
2924	BODYCOTE PLC	0.006%	86.682%
2925	TOPPAN PRINTING	0.006%	86.688%
2926	ANHUI CONCH CEM	0.006%	86.694%
2927	Rural Electrifi	0.006%	86.700%
2928	ACADIA REALTY TRUST REIT USD.001	0.006%	86.707%
2929	NORDSTROM INC COMMON STOCK	0.006%	86.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	86.719%
2931	PUBLIC BNK-LOCA	0.006%	86.725%
2932	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.006%	86.732%
2933	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.006%	86.738%
2934	NIPPON PAPER IN	0.006%	86.744%
2935	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.750%
2936	MASIMO CORP COMMON STOCK USD.001	0.006%	86.756%
2937	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	86.763%
2938	KBR INC COMMON STOCK USD.001	0.006%	86.769%
2939	VAIL RESORTS	0.006%	86.775%
2940	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.781%
2941	WPG HOLDINGS	0.006%	86.787%
2942	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	86.794%
2943	ALCOA CORP COMMON STOCK USD.01	0.006%	86.800%
2944	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.006%	86.806%
2945	MITSUBISHI ESTA	0.006%	86.812%
2946	SAMSONITE INTL	0.006%	86.818%
2947	ALUMINA LTD	0.006%	86.824%
2948	HEICO CORP	0.006%	86.831%
2949	TRINSEO SA	0.006%	86.837%
2950	THALES SA	0.006%	86.843%
2951	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	86.849%
2952	CONTINENTAL GOL	0.006%	86.855%
2953	CONCORDIA FINAN	0.006%	86.861%
2954	BROWN-FORMAN CO	0.006%	86.867%
2955	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.874%
2956	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	86.880%
2957	KGHM POLSKA MIE	0.006%	86.886%
2958	PROVIDENT FINAN	0.006%	86.892%
2959	CARDTRONICS PLC	0.006%	86.898%
2960	B+G FOODS INC COMMON STOCK USD.01	0.006%	86.904%
2961	GRIFOLS SA	0.006%	86.910%
2962	CREDIT SAISON C	0.006%	86.916%
2963	WALKER + DUNLOP INC COMMON STOCK	0.006%	86.923%
2964	SAPPORO BREWERI	0.006%	86.929%
2965	COFINIMMO	0.006%	86.935%
2966	PRA GROUP INC COMMON STOCK USD.01	0.006%	86.941%
2967	AURIZON HOLDING	0.006%	86.947%
2968	SUMITOMO OSAKA	0.006%	86.953%
2969	URBAN EDGE PROPERTIES REIT USD.01	0.006%	86.959%
2970	SEABOARD CORP COMMON STOCK USD1.0	0.006%	86.965%
2971	NELNET INC CL A COMMON STOCK USD.01	0.006%	86.971%
2972	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	86.977%
2973	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.006%	86.984%
2974	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.006%	86.990%
2975	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.996%
2976	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	87.002%
2977	FERRO CORP	0.006%	87.008%
2978	SHANGRI-LA ASIA	0.006%	87.014%
2979	HUGO BOSS AG	0.006%	87.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	JUNGHEINRICH -	0.006%	87.026%
2981	VOLVO AB	0.006%	87.032%
2982	LARSEN & TOUBRO	0.006%	87.038%
2983	PEBBLEBROOK HOT	0.006%	87.044%
2984	DONALDSON CO IN	0.006%	87.050%
2985	ROTORK PLC	0.006%	87.056%
2986	KOREA INVESTMEN	0.006%	87.062%
2987	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.068%
2988	NATIXIS	0.006%	87.074%
2989	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	87.081%
2990	SUZUKEN CO LTD	0.006%	87.087%
2991	HERSHEY FOODS C	0.006%	87.093%
2992	LEONS FURNITURE	0.006%	87.099%
2993	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.105%
2994	OUTOKUMPU OY	0.006%	87.111%
2995	CARE CAPITAL PROPERTIES INC REIT USD.01	0.006%	87.117%
2996	YARA INTERNATIO	0.006%	87.123%
2997	FIRSTCASH INC COMMON STOCK USD.01	0.006%	87.129%
2998	ASML HOLDING NV	0.006%	87.135%
2999	NTN CORPORATION	0.006%	87.141%
3000	CAPITALAND	0.006%	87.147%
3001	SALZGITTER AG	0.006%	87.153%
3002	TAIWAN CEMENT	0.006%	87.159%
3003	SABINA SILVER C	0.006%	87.165%
3004	VERINT SYSTEMS	0.006%	87.171%
3005	WOOD GROUP (JOH	0.006%	87.177%
3006	YAMADA DENKI CO	0.006%	87.183%
3007	DAI NIPPON PRIN	0.006%	87.189%
3008	ACUITY BRANDS INC COMMON STOCK USD.01	0.006%	87.195%
3009	ROGERS CORP COMMON STOCK USD1.0	0.006%	87.201%
3010	ADANI PORT & SE	0.006%	87.207%
3011	METCASH LTD	0.006%	87.213%
3012	MORNINGSTAR INC COMMON STOCK	0.006%	87.219%
3013	WASHINGTON REIT REIT USD.01	0.006%	87.225%
3014	SYMANTEC CORP	0.006%	87.231%
3015	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.237%
3016	GETINGE AB, B S	0.006%	87.243%
3017	LONDON STOCK EX	0.006%	87.249%
3018	DENTSU INC.	0.006%	87.255%
3019	E L FINL CORP L	0.006%	87.261%
3020	DDR CORP REIT USD.1	0.006%	87.267%
3021	CAPITEC BANK HL	0.006%	87.273%
3022	AIRCASTLE LTD	0.006%	87.279%
3023	SEMTECH CORP	0.006%	87.284%
3024	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	87.290%
3025	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.296%
3026	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.302%
3027	CHINA COMMUNICA	0.006%	87.308%
3028	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	87.314%
3029	ORORA LTD	0.006%	87.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	MO OCH DOMSJO A	0.006%	87.326%
3031	LG&E & KU ENERG	0.006%	87.332%
3032	BRITISH SKY BRO	0.006%	87.338%
3033	SUEDZUCKER AG	0.006%	87.344%
3034	NIPPON EXPRESS	0.006%	87.350%
3035	CLEANAWAY WASTE	0.006%	87.356%
3036	PLAYTECH	0.006%	87.362%
3037	CHINA EVERBRIGH	0.006%	87.368%
3038	KASIKORNBANK PL	0.006%	87.373%
3039	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.379%
3040	CITIZEN WATCH C	0.006%	87.385%
3041	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	87.391%
3042	LI & FUNG LIMIT	0.006%	87.397%
3043	GRUPA LOTOS S.A	0.006%	87.403%
3044	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	87.409%
3045	BIOVERATIV INC COMMON STOCK USD.001	0.006%	87.415%
3046	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.006%	87.421%
3047	NIPPON ELEC GLA	0.006%	87.427%
3048	VECTREN CORP COMMON STOCK	0.006%	87.433%
3049	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	87.438%
3050	MERCK & CO INC	0.006%	87.444%
3051	GEN COMMUNICATI	0.006%	87.450%
3052	TRANSURBAN GROU	0.006%	87.456%
3053	UNIVERSAL CORP	0.006%	87.462%
3054	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	87.468%
3055	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.006%	87.474%
3056	SJM HOLDINGS LT	0.006%	87.480%
3057	HOPEWELL HLDGS	0.006%	87.486%
3058	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.491%
3059	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	87.497%
3060	AMMB HOLDINGS B	0.006%	87.503%
3061	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	87.509%
3062	MACK CALI REALTY CORP REIT USD.01	0.006%	87.515%
3063	DUERR AG	0.006%	87.521%
3064	POU CHEN	0.006%	87.527%
3065	ASUSTEK COMPUTE	0.006%	87.533%
3066	ROCKWOOL INTL	0.006%	87.538%
3067	EUROFINS SCIENT	0.006%	87.544%
3068	ENERGEN CORP COMMON STOCK USD.01	0.006%	87.550%
3069	ARGONAUT GOLD I	0.006%	87.556%
3070	CHINA GAS HOLDI	0.006%	87.562%
3071	KYOCERA CORP SPONS ADR ADR	0.006%	87.568%
3072	A P MOLLER - MA	0.006%	87.573%
3073	HAEMONETICS COR	0.006%	87.579%
3074	MEDIASET ESPANA	0.006%	87.585%
3075	TSUMURA & CO	0.006%	87.591%
3076	EVOLUTION MININ	0.006%	87.597%
3077	IROBOT CORP	0.006%	87.603%
3078	NIBE INDUSTRIER	0.006%	87.608%
3079	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	87.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	NUVASIVE INC COMMON STOCK USD.001	0.006%	87.620%
3081	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	87.626%
3082	LANCASTER COLON	0.006%	87.632%
3083	INGENICO	0.006%	87.637%
3084	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	87.643%
3085	IBIDEN CO	0.006%	87.649%
3086	SEEK LTD.	0.006%	87.655%
3087	WORLEYPARSONS	0.006%	87.661%
3088	JAMES HARDIE IN	0.006%	87.666%
3089	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	87.672%
3090	NEX GROUP PLC	0.006%	87.678%
3091	CHINA CITIC BK	0.006%	87.684%
3092	GAMESA CORP TEC	0.006%	87.689%
3093	AJINOMOTO CO IN	0.006%	87.695%
3094	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.701%
3095	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	87.707%
3096	MORI SEIKI CO	0.006%	87.713%
3097	BRADY(WH)	0.006%	87.718%
3098	GROUP 1 AUTO	0.006%	87.724%
3099	SCRIPPS NETWORK	0.006%	87.730%
3100	GRANITE CONST	0.006%	87.736%
3101	TATA CONSULTANC	0.006%	87.741%
3102	HITACHI METALS	0.006%	87.747%
3103	RUBIS	0.006%	87.753%
3104	GRUBHUB INC COMMON STOCK USD.0001	0.006%	87.759%
3105	GVC HOLDINGS PL	0.006%	87.764%
3106	TRYGVESTA AS	0.006%	87.770%
3107	ULTRAPAR PARTIC	0.006%	87.776%
3108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	87.782%
3109	NORTHVIEW APART	0.006%	87.787%
3110	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	87.793%
3111	EXELIXIS INC	0.006%	87.799%
3112	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	87.805%
3113	BEKAERT SA	0.006%	87.810%
3114	ILLUMINA INC	0.006%	87.816%
3115	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	87.822%
3116	ACTIVIA PROPERT	0.006%	87.827%
3117	TKH GROUP NV DU	0.006%	87.833%
3118	NOK CORP	0.006%	87.839%
3119	NOW INC COMMON STOCK USD.01	0.006%	87.845%
3120	AENA SA	0.006%	87.850%
3121	BARCLAYS PLC	0.006%	87.856%
3122	BEIJING ENTERPR	0.006%	87.862%
3123	SUNNY OPTICAL T	0.006%	87.867%
3124	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	87.873%
3125	MUELLER WATER P	0.006%	87.879%
3126	TOYO TIRE & RUB	0.006%	87.884%
3127	FUKUOKA FINANCI	0.006%	87.890%
3128	KURITA WATER IN	0.006%	87.896%
3129	GOME ELECTRICAL	0.006%	87.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	DAITO TRUST CON	0.006%	87.907%
3131	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	87.913%
3132	IT HOLDINGS COR	0.006%	87.918%
3133	VALENER INC	0.006%	87.924%
3134	TOYODA GOSEI	0.006%	87.930%
3135	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	87.935%
3136	HITACHI CHEMICA	0.006%	87.941%
3137	ANZ (INT'L) LD	0.006%	87.947%
3138	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	87.952%
3139	ABN AMRO GROUP	0.006%	87.958%
3140	MERITZ SECURITI	0.006%	87.964%
3141	SPROTT INC COMM	0.006%	87.969%
3142	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	87.975%
3143	NIKON CORP	0.006%	87.981%
3144	BEIJING CAPITAL	0.006%	87.986%
3145	TOWNE BANK COMMON STOCK USD1.667	0.006%	87.992%
3146	CAPSTONE MINING	0.006%	87.998%
3147	NEOPOST	0.006%	88.003%
3148	SANWA SHUTTER C	0.006%	88.009%
3149	YAMAGUCHI FINAN	0.006%	88.015%
3150	ANSELL LTD	0.006%	88.020%
3151	SECURITAS	0.006%	88.026%
3152	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	88.031%
3153	HUTCHISON PORT	0.006%	88.037%
3154	IDEA CELLULAR L	0.006%	88.043%
3155	MAPLETREE COMME	0.006%	88.048%
3156	ERICSSON (LM) TEL SP ADR ADR	0.006%	88.054%
3157	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	88.059%
3158	CHONGQING RURAL	0.006%	88.065%
3159	KB HOME COMMON STOCK USD1.0	0.006%	88.071%
3160	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	88.076%
3161	BUZZI UNICEM SP	0.006%	88.082%
3162	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	88.087%
3163	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	88.093%
3164	EASYJET	0.006%	88.099%
3165	BELIMO HOLDING	0.006%	88.104%
3166	VALIANT HOLDING	0.006%	88.110%
3167	ARCA CONTINEN	0.006%	88.115%
3168	MAHINDRA &MAHIN	0.006%	88.121%
3169	CHINA VANKE CO	0.006%	88.127%
3170	COCA-COLA BOTTL	0.006%	88.132%
3171	ELECTRONICS	0.006%	88.138%
3172	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	88.143%
3173	WESBANCO INC COMMON STOCK USD2.0833	0.006%	88.149%
3174	MDU RES GROUP I	0.006%	88.154%
3175	CHIPOTLE MEXICA	0.006%	88.160%
3176	GUNMA BANK	0.006%	88.165%
3177	QUALICORP SA	0.006%	88.171%
3178	FAIRFAX MEDIA L	0.006%	88.177%
3179	HK & CHINA GAS	0.006%	88.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	ADARO ENERGY TB	0.006%	88.188%
3181	HEROUX DEVTEK	0.006%	88.193%
3182	ELEMENTIS (1998	0.006%	88.199%
3183	AGL ENERGY LTD	0.006%	88.204%
3184	OZ MINERALS LTD	0.006%	88.210%
3185	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	88.215%
3186	VESUVIUS PLC	0.006%	88.221%
3187	AVX CORP COMMON STOCK USD.01	0.006%	88.226%
3188	CLICLS GROUP	0.006%	88.232%
3189	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	88.237%
3190	GREIF INC CL A COMMON STOCK	0.006%	88.243%
3191	ATHABASCA OIL C	0.006%	88.248%
3192	EBARA CORP	0.006%	88.254%
3193	SCHRODERS PLC	0.006%	88.259%
3194	COCHLEAR LTD	0.005%	88.265%
3195	TATA MOTORS LTD	0.005%	88.270%
3196	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	88.276%
3197	FIRST MERCHANTS CORP COMMON STOCK	0.005%	88.281%
3198	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.287%
3199	CHIBA BANK	0.005%	88.292%
3200	CHALLENGER FIN	0.005%	88.298%
3201	ANTA SPORTS PRO	0.005%	88.303%
3202	PROSIEBENSAT.1	0.005%	88.309%
3203	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	88.314%
3204	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	88.320%
3205	SYNAPTICS INC COMMON STOCK USD.001	0.005%	88.325%
3206	ASM INTL NV	0.005%	88.331%
3207	SASOL	0.005%	88.336%
3208	VENTURE CORP	0.005%	88.342%
3209	VONTOBEL HLDGS	0.005%	88.347%
3210	CSR LIMITED	0.005%	88.353%
3211	DOWA HOLDING CO	0.005%	88.358%
3212	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	88.363%
3213	FBL FINANCIAL G	0.005%	88.369%
3214	SHUTTERFLY INC	0.005%	88.374%
3215	TATA STEEL LIMI	0.005%	88.380%
3216	DAINIPPON SCREE	0.005%	88.385%
3217	RIGHTMOVE GROUP	0.005%	88.391%
3218	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	88.396%
3219	NORSK HYDRO AS	0.005%	88.402%
3220	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	88.407%
3221	SINOPAC HLDG	0.005%	88.412%
3222	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	88.418%
3223	SCHOUW & CO	0.005%	88.423%
3224	AMER NATL INS	0.005%	88.429%
3225	ISS A/S	0.005%	88.434%
3226	MERLIN ENTERTAI	0.005%	88.440%
3227	ASHIKAGA HOLDIN	0.005%	88.445%
3228	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.005%	88.450%
3229	SULZER AG	0.005%	88.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	SEI INVESTMENT	0.005%	88.461%
3231	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	88.467%
3232	CINEWORLD GROUP	0.005%	88.472%
3233	GUANGZHOU R&F P	0.005%	88.478%
3234	EQT CORPORATION	0.005%	88.483%
3235	ACXIOM CORP COMMON STOCK USD.1	0.005%	88.488%
3236	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	88.494%
3237	STATE BK OF IND	0.005%	88.499%
3238	TRITON INTERNAT	0.005%	88.505%
3239	SHIN KONG FINL	0.005%	88.510%
3240	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.515%
3241	BIOMERIEUX	0.005%	88.521%
3242	KNOWLES CORP COMMON STOCK USD.01	0.005%	88.526%
3243	TOYO SEIKAN KAI	0.005%	88.532%
3244	FOSUN INTERNATI	0.005%	88.537%
3245	EUROCOMMERCIAL	0.005%	88.542%
3246	LG HOUSEHOLD HE	0.005%	88.548%
3247	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.005%	88.553%
3248	NAMCO BANDAI HO	0.005%	88.559%
3249	TIETO CORP OYJ	0.005%	88.564%
3250	LIFE HEALTHCARE	0.005%	88.569%
3251	ABB LTD SPON ADR ADR	0.005%	88.575%
3252	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	88.580%
3253	GREENCORE GROUP	0.005%	88.585%
3254	VAREX IMAGING CORP COMMON STOCK	0.005%	88.591%
3255	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	88.596%
3256	NWS HOLDINGS LT	0.005%	88.602%
3257	YY INC ADR ADR USD.00001	0.005%	88.607%
3258	MMI HOLDINGS LT	0.005%	88.612%
3259	TAIYO YUDEN CO	0.005%	88.618%
3260	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	88.623%
3261	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	88.628%
3262	GLANBIA PLC	0.005%	88.634%
3263	YUANTA FINL HOL	0.005%	88.639%
3264	SIMCORP A/S	0.005%	88.644%
3265	FRANSHION PROPE	0.005%	88.650%
3266	SPX FLOW INC COMMON STOCK USD.01	0.005%	88.655%
3267	AMEDISYS INC COMMON STOCK USD.001	0.005%	88.660%
3268	RICHMONT MINES INC COMMON STOCK	0.005%	88.666%
3269	ENDO INTERNATIO	0.005%	88.671%
3270	SUZANO PAPEL E	0.005%	88.676%
3271	HACHIJUNI BANK	0.005%	88.682%
3272	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.005%	88.687%
3273	ORIENT OVERSEAS	0.005%	88.692%
3274	CASIO COMPUTER	0.005%	88.698%
3275	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	88.703%
3276	HIKMA PHARMACEU	0.005%	88.708%
3277	FUJI ELECTRIC C	0.005%	88.714%
3278	ESCORTS LTD	0.005%	88.719%
3279	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	BRILLIANCE CHIN	0.005%	88.730%
3281	WGL HOLDINGS INC COMMON STOCK	0.005%	88.735%
3282	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	88.740%
3283	NIPPON KAYAKU C	0.005%	88.746%
3284	SONIC HEALTHCAR	0.005%	88.751%
3285	ATHENAHEALTH IN	0.005%	88.756%
3286	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.762%
3287	CHICO'S FAS INC	0.005%	88.767%
3288	KAZAKHMYS PLC	0.005%	88.772%
3289	BOVIS HOMES GRO	0.005%	88.777%
3290	LLOYD THOMPSON	0.005%	88.783%
3291	TOKYO TATEMONO	0.005%	88.788%
3292	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	88.793%
3293	L BRANDS INC COMMON STOCK USD.5	0.005%	88.799%
3294	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	88.804%
3295	BUWOG AG	0.005%	88.809%
3296	AXEL SPRINGER A	0.005%	88.815%
3297	HANESBRANDS INC COMMON STOCK USD.01	0.005%	88.820%
3298	SILICON LABORAT	0.005%	88.825%
3299	KERRY PROPERTIE	0.005%	88.830%
3300	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	88.836%
3301	MTR CORP	0.005%	88.841%
3302	FISHER & PAYKEL	0.005%	88.846%
3303	ALSEA SAB DE CV	0.005%	88.851%
3304	ALFA LAVAL AB	0.005%	88.857%
3305	Alten	0.005%	88.862%
3306	ARROW ELECTRONI	0.005%	88.867%
3307	BAYTEX ENERGY CORP COMMON STOCK	0.005%	88.873%
3308	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	88.878%
3309	AUTO TRADER GRO	0.005%	88.883%
3310	NTT DATA	0.005%	88.888%
3311	WABASH NATIONAL	0.005%	88.894%
3312	NCC AB-B	0.005%	88.899%
3313	PKO BANK POLSKI	0.005%	88.904%
3314	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.005%	88.909%
3315	CEAT LTD	0.005%	88.915%
3316	CHINA CINDA ASS	0.005%	88.920%
3317	JAPAN EXCHANGE	0.005%	88.925%
3318	ATMOS ENERGY CO	0.005%	88.930%
3319	CHUGOKU BANK	0.005%	88.935%
3320	IJM CORP BERHAD	0.005%	88.941%
3321	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.005%	88.946%
3322	ADELAIDE BRIGHT	0.005%	88.951%
3323	HIROSHIMA BANK	0.005%	88.956%
3324	QINETIQ GROUP P	0.005%	88.962%
3325	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.967%
3326	CHEMOURS CO/THE COMMON STOCK	0.005%	88.972%
3327	TORO CO	0.005%	88.977%
3328	WACKER CHEMIE A	0.005%	88.982%
3329	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	88.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	SIHUAN PHARMACE	0.005%	88.993%
3331	ADMIRAL GROUP	0.005%	88.998%
3332	LANDSTAR SYSTEM	0.005%	89.003%
3333	CSRA INC COMMON STOCK USD.001	0.005%	89.009%
3334	OSI SYSTEMS INC	0.005%	89.014%
3335	77TH BANK	0.005%	89.019%
3336	WIPRO	0.005%	89.024%
3337	FAST RETAILING	0.005%	89.029%
3338	DEVON ENERGY CORP COMMON STOCK USD.1	0.005%	89.034%
3339	CHINA MEDICAL S	0.005%	89.040%
3340	IMPALA PLATINUM	0.005%	89.045%
3341	ENN ENERGY HOLD	0.005%	89.050%
3342	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.005%	89.055%
3343	NOF CORP	0.005%	89.060%
3344	ELIOR	0.005%	89.066%
3345	INFINERA CORP	0.005%	89.071%
3346	TECHTRONIC INDU	0.005%	89.076%
3347	ASANKO GOLD INC	0.005%	89.081%
3348	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.086%
3349	JAPAN LOGISTICS	0.005%	89.091%
3350	METHODE ELEC IN	0.005%	89.097%
3351	YTL CORP	0.005%	89.102%
3352	NCR CORP	0.005%	89.107%
3353	TAURON POLSKA E	0.005%	89.112%
3354	CJ CHEILJEDANG	0.005%	89.117%
3355	MATSON INC COMMON STOCK	0.005%	89.122%
3356	WEIR GROUP	0.005%	89.128%
3357	E-MART CO. LTD.	0.005%	89.133%
3358	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	89.138%
3359	SCHOLASTIC CORP	0.005%	89.143%
3360	SCANA CORP COMMON STOCK	0.005%	89.148%
3361	AU OPTRONICS CO	0.005%	89.153%
3362	HIGH LINER FOOD	0.005%	89.158%
3363	NIDEC CORPORATI	0.005%	89.164%
3364	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	89.169%
3365	MUELLER INDS IN	0.005%	89.174%
3366	LOGITECH INTERN	0.005%	89.179%
3367	LTC PROPERTIES	0.005%	89.184%
3368	WERELDHAVE NV	0.005%	89.189%
3369	ALTICE NV CLAS	0.005%	89.194%
3370	SUL AMERICA SA	0.005%	89.199%
3371	DAIDO STEEL CO	0.005%	89.205%
3372	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.210%
3373	SKY CITY	0.005%	89.215%
3374	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.220%
3375	KYUSHU FINANCIA	0.005%	89.225%
3376	IYO BANK	0.005%	89.230%
3377	SSAB SVENSKT ST	0.005%	89.235%
3378	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	89.240%
3379	SHISEIDO CO	0.005%	89.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	NEWMARKET CORP COMMON STOCK	0.005%	89.250%
3381	SERVICEMASTER G	0.005%	89.256%
3382	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	89.261%
3383	KILLAM APART RE	0.005%	89.266%
3384	NABTESCO CORP	0.005%	89.271%
3385	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	89.276%
3386	SANKYU INC	0.005%	89.281%
3387	COMFORT SYSTEMS	0.005%	89.286%
3388	BANCA MEDIOLANU	0.005%	89.291%
3389	Samsung Life In	0.005%	89.296%
3390	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	89.301%
3391	DAELIM INDUSTRI	0.005%	89.306%
3392	ACCTON	0.005%	89.311%
3393	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.316%
3394	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	89.321%
3395	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	89.326%
3396	RLI CORP COMMON STOCK USD1.0	0.005%	89.332%
3397	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	89.337%
3398	SAGE GROUP PLC/	0.005%	89.342%
3399	ZEON CO	0.005%	89.347%
3400	MBIA INC	0.005%	89.352%
3401	DENA CO LTD	0.005%	89.357%
3402	OIL SEARCH LTD	0.005%	89.362%
3403	GLUSKIN SHEFF &	0.005%	89.367%
3404	CREST NICHOLSON	0.005%	89.372%
3405	FRONTIER REIT	0.005%	89.377%
3406	AZZ INC COMMON STOCK USD1.0	0.005%	89.382%
3407	UTD O/S LAND	0.005%	89.387%
3408	MULTI COLOR CORP COMMON STOCK	0.005%	89.392%
3409	FORWARD AIR COR	0.005%	89.397%
3410	IDACORP INC COMMON STOCK	0.005%	89.402%
3411	VICTREX PLC	0.005%	89.407%
3412	DGB FINANCIAL G	0.005%	89.412%
3413	TALANX AG	0.005%	89.417%
3414	SUMITOMO FOREST	0.005%	89.422%
3415	ENI	0.005%	89.427%
3416	WIN SEMICONDUCT	0.005%	89.432%
3417	VALMET CORP	0.005%	89.437%
3418	ROWAN COMPANIES	0.005%	89.442%
3419	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.447%
3420	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	89.452%
3421	TRANSUNION COMMON STOCK USD.01	0.005%	89.457%
3422	INDUSTRIAL BANK	0.005%	89.462%
3423	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.467%
3424	ALLEGIANT TRAVE	0.005%	89.472%
3425	SAMSUNG HEAVY	0.005%	89.477%
3426	POWER ASSETS HO	0.005%	89.482%
3427	AIR WATER INC.	0.005%	89.487%
3428	SNAM SPA	0.005%	89.492%
3429	STATOIL ASA SPON ADR ADR	0.005%	89.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	OASIS PETROLEUM INC COMMON STOCK USD.01	0.005%	89.502%
3431	KONAMI CO	0.005%	89.507%
3432	KANEKA CORP	0.005%	89.512%
3433	CHARTER HALL GR	0.005%	89.517%
3434	DONGFENG MOTOR	0.005%	89.522%
3435	WOORI BANK	0.005%	89.527%
3436	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.532%
3437	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	89.537%
3438	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	89.542%
3439	YAMATO HOLDINGS	0.005%	89.547%
3440	KULICKE&SOFFA I	0.005%	89.552%
3441	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.557%
3442	JINDAL STEEL &	0.005%	89.562%
3443	TOPDANMARK A/S	0.005%	89.567%
3444	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.005%	89.572%
3445	MYRIAD GENETICS	0.005%	89.577%
3446	LARGAN PRECISIO	0.005%	89.582%
3447	DISTRIBUIDORA I	0.005%	89.587%
3448	SAMSUNG SECS CO	0.005%	89.592%
3449	VERISIGN	0.005%	89.597%
3450	BENESSE CORP	0.005%	89.601%
3451	PETRONET LNG LT	0.005%	89.606%
3452	SANTOS LIMITED	0.005%	89.611%
3453	MORI HILLS REIT	0.005%	89.616%
3454	WACOAL CORP	0.005%	89.621%
3455	CANARA BANK	0.005%	89.626%
3456	ALTRAN TECHNOLO	0.005%	89.631%
3457	NOVATEK MICROEL	0.005%	89.636%
3458	CHICAGO BRIDGE	0.005%	89.641%
3459	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	89.646%
3460	JTEKT CORP.	0.005%	89.651%
3461	PRIMARY HEALTH	0.005%	89.655%
3462	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.005%	89.660%
3463	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	89.665%
3464	SOPRA	0.005%	89.670%
3465	MAGELLAN AEROSP	0.005%	89.675%
3466	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.680%
3467	SEGA SAMMY HOLD	0.005%	89.685%
3468	POOL CORP COMMON STOCK USD.001	0.005%	89.690%
3469	SUEZ ENVIRONMEN	0.005%	89.695%
3470	CORE LABORATORI	0.005%	89.699%
3471	ENSCO PLC CLASS	0.005%	89.704%
3472	TELKOM GROUP LT	0.005%	89.709%
3473	REDROW	0.005%	89.714%
3474	AMBU A/S	0.005%	89.719%
3475	CAIRN ENERGY PL	0.005%	89.724%
3476	LIQUOR STORES N	0.005%	89.729%
3477	CIPLA LTD	0.005%	89.733%
3478	TOKYO GAS CO	0.005%	89.738%
3479	SRC ENERGY INC COMMON STOCK USD.001	0.005%	89.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	WAREHOUSES DE P	0.005%	89.748%
3481	ENTEL EMP NAC T	0.005%	89.753%
3482	TECH MAHINDRA L	0.005%	89.758%
3483	INVESTA OFFICE	0.005%	89.763%
3484	GS YUASA CORP	0.005%	89.767%
3485	BILFINGER BERGE	0.005%	89.772%
3486	PIZZA PIZZA ROY	0.005%	89.777%
3487	FUCHS PETROLUB	0.005%	89.782%
3488	BOLLORE	0.005%	89.787%
3489	BROCADE COMMUNI	0.005%	89.791%
3490	NIFCO INC	0.005%	89.796%
3491	CENTURY TOKYO	0.005%	89.801%
3492	SINOPHARM GROUP	0.005%	89.806%
3493	CORE-MARK HLDG	0.005%	89.811%
3494	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.816%
3495	XINYI GLASS HOL	0.005%	89.820%
3496	MAKITA CORP	0.005%	89.825%
3497	NEXANS	0.005%	89.830%
3498	LEOPALACE 21	0.005%	89.835%
3499	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.839%
3500	SINO-OCEAN LAND	0.005%	89.844%
3501	CNP ASSURANCES	0.005%	89.849%
3502	INNOSPEC INC COMMON STOCK USD.01	0.005%	89.854%
3503	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	89.859%
3504	KUBOTA CORP	0.005%	89.863%
3505	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.005%	89.868%
3506	INVENTEC CORP	0.005%	89.873%
3507	WADDELL & REED	0.005%	89.878%
3508	SHENZHEN INVEST	0.005%	89.882%
3509	CORBION NV	0.005%	89.887%
3510	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.892%
3511	KRATON CORP COMMON STOCK USD.01	0.005%	89.897%
3512	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	89.901%
3513	FORBO HLDG	0.005%	89.906%
3514	DAILY MAIL&GEN	0.005%	89.911%
3515	LEE & MAN PAPER	0.005%	89.916%
3516	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	89.920%
3517	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.925%
3518	BANCFIRST CORP	0.005%	89.930%
3519	ASIANA AIRLINES	0.005%	89.935%
3520	PENNON GROUP	0.005%	89.939%
3521	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.944%
3522	INTERCONTINENTAL HOTELS ADR	0.005%	89.949%
3523	MTY FOOD GROUP	0.005%	89.953%
3524	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.958%
3525	SYNTHOMER PLC	0.005%	89.963%
3526	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.968%
3527	FIERA SCEPTRE I	0.005%	89.972%
3528	BOB EVANS FARMS	0.005%	89.977%
3529	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	SARTORIUS AG-VO	0.005%	89.987%
3531	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.005%	89.991%
3532	INTERFACE INC COMMON STOCK USD.1	0.005%	89.996%
3533	BIRD CONSTRUCTI	0.005%	90.001%
3534	NTT DOCOMO INC SPON ADR ADR	0.005%	90.005%
3535	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	90.010%
3536	CRH (DUBLIN)	0.005%	90.015%
3537	BANCOLOMBIA SA	0.005%	90.019%
3538	PARK NATIONAL CORP COMMON STOCK	0.005%	90.024%
3539	CHINA DEVELOPME	0.005%	90.029%
3540	ALSTRIA OFFICE	0.005%	90.033%
3541	JSR CORPORATION	0.005%	90.038%
3542	SELECT INCOME REIT REIT USD.01	0.005%	90.043%
3543	SETAN MITSUKOS	0.005%	90.048%
3544	JAPAN AIRLINES	0.005%	90.052%
3545	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	90.057%
3546	ALLIANT ENERGY	0.005%	90.062%
3547	JUST ENERGY GROUP INC COMMON STOCK	0.005%	90.066%
3548	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	90.071%
3549	WEICHAJ POWER-H	0.005%	90.076%
3550	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	90.080%
3551	CUBIC CORP COMMON STOCK	0.005%	90.085%
3552	UTD INTERNET AG	0.005%	90.090%
3553	ZHONGSHENG GROU	0.005%	90.094%
3554	ESSENTA PLC	0.005%	90.099%
3555	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.104%
3556	KENEDIX REALTY	0.005%	90.108%
3557	SWISS PRIME SIT	0.005%	90.113%
3558	COGNEX CORP	0.005%	90.117%
3559	SHIMIZU CORP	0.005%	90.122%
3560	TRIUMPH GROUP I	0.005%	90.127%
3561	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	90.131%
3562	ALLETE INC	0.005%	90.136%
3563	BE SEMICONDUCTO	0.005%	90.141%
3564	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	90.145%
3565	DAEWOO SECURITI	0.005%	90.150%
3566	B&M EUROPEAN VA	0.005%	90.155%
3567	SVENSKA CELLULO	0.005%	90.159%
3568	INCYTE PHARMACE	0.005%	90.164%
3569	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	90.168%
3570	SUN PHARMACEUTI	0.005%	90.173%
3571	ONE GAS INC COMMON STOCK	0.005%	90.178%
3572	SHIZUOKA BANK	0.005%	90.182%
3573	SAIA INC COMMON STOCK USD.001	0.005%	90.187%
3574	QUBE HOLDINGS L	0.005%	90.192%
3575	ICA GRUPPEN AB	0.005%	90.196%
3576	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.005%	90.201%
3577	GENTHERM INC COMMON STOCK	0.005%	90.205%
3578	HOKUHOKU FINANC	0.005%	90.210%
3579	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	90.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	SHENZHOU INT GR	0.005%	90.219%
3581	KYUDENKO CORP	0.005%	90.224%
3582	ITV PLC	0.005%	90.228%
3583	CABELA S INC COMMON STOCK USD.01	0.005%	90.233%
3584	DA OFFICE INV C	0.005%	90.238%
3585	HENKEL KGAA-PRE	0.005%	90.242%
3586	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	90.247%
3587	NAN YA PLASTIC	0.005%	90.251%
3588	FIRM CAPITAL MO	0.005%	90.256%
3589	NIPPON ACCOMMOD	0.005%	90.261%
3590	FABRINET	0.005%	90.265%
3591	SCHWEITER TECH	0.005%	90.270%
3592	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	90.274%
3593	SHENZHEN INTERN	0.005%	90.279%
3594	NAGASE & CO	0.005%	90.283%
3595	TOYOBO CO	0.005%	90.288%
3596	LIVANOVA PLC	0.005%	90.293%
3597	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	90.297%
3598	AAR CORP	0.005%	90.302%
3599	FEDERAL BANK LT	0.005%	90.306%
3600	HITACHI CAPITAL	0.005%	90.311%
3601	NIPPON SUISAN	0.005%	90.315%
3602	S-OIL CORPORATI	0.005%	90.320%
3603	F5 NETWORKS INC COMMON STOCK	0.005%	90.325%
3604	KEIHAN ELECTRIC	0.005%	90.329%
3605	BANK OF GEORGIA	0.005%	90.334%
3606	China Mengniu D	0.005%	90.338%
3607	CHANG HWA COMME	0.005%	90.343%
3608	MEDIATEK INC	0.005%	90.347%
3609	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	90.352%
3610	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	90.357%
3611	KT & G	0.005%	90.361%
3612	DIPLOMA (NEW)	0.005%	90.366%
3613	GPE EUROTUNNEL	0.005%	90.370%
3614	H20 RETAILING C	0.005%	90.375%
3615	SHANGHAI INDL	0.005%	90.379%
3616	DORMA+KABA HOLD	0.005%	90.384%
3617	TAIWAN COOPERAT	0.005%	90.388%
3618	ADTRAN INC	0.005%	90.393%
3619	TESSENDERLO CHE	0.005%	90.397%
3620	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.402%
3621	HARSCO CORP	0.005%	90.407%
3622	RADIAN GROUP	0.005%	90.411%
3623	COMPEQ MFG	0.005%	90.416%
3624	LOJAS AMERICANA	0.005%	90.420%
3625	NETGEAR INC COMMON STOCK USD.001	0.005%	90.425%
3626	AES CORP COMMON STOCK USD.01	0.005%	90.429%
3627	BYD ELECTRONIC	0.005%	90.434%
3628	HUANENG RENEWAB	0.005%	90.438%
3629	FORMOSA PLASTIC	0.005%	90.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	FACTSET RESEARC	0.005%	90.447%
3631	MORINAGA MILK I	0.005%	90.452%
3632	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	90.456%
3633	ENERGIAS DE POR	0.005%	90.461%
3634	EMPRESA BRASILE	0.005%	90.465%
3635	ALLEGION PLC	0.005%	90.470%
3636	CALLAWAY GOLF C	0.005%	90.474%
3637	LANCASHIRE HLDG	0.004%	90.479%
3638	KAMAN CORP COMMON STOCK USD1.0	0.004%	90.483%
3639	YAMAHA CORP	0.004%	90.488%
3640	JIANGXI COPPER	0.004%	90.492%
3641	ITC LTD	0.004%	90.497%
3642	KANSAI ELEC POW	0.004%	90.501%
3643	GREAT EAGLE HLD	0.004%	90.506%
3644	DIEBOLD INC	0.004%	90.510%
3645	REXFORD INDUSTR	0.004%	90.515%
3646	BRF SA ADR ADR	0.004%	90.519%
3647	KOREAN AIR LINE	0.004%	90.524%
3648	RELIANCE CAPITA	0.004%	90.528%
3649	SOFTWARE AG DAR	0.004%	90.533%
3650	MAEDA CORP	0.004%	90.537%
3651	TPK HOLDINGS CO	0.004%	90.542%
3652	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	90.546%
3653	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	90.551%
3654	LG INNOTEK CO	0.004%	90.555%
3655	CRANSWICK	0.004%	90.560%
3656	GENTERA SAB DE	0.004%	90.564%
3657	TRILOGY ENERGY	0.004%	90.568%
3658	ADEKA CORPORATI	0.004%	90.573%
3659	KUBOTA CORP	0.004%	90.577%
3660	VONAGE HLDGS CO	0.004%	90.582%
3661	GRUPO FINANCIER	0.004%	90.586%
3662	BROOKS AUTOMATI	0.004%	90.591%
3663	DSW INC CLASS A COMMON STOCK	0.004%	90.595%
3664	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	90.600%
3665	KAMIGUMI CO	0.004%	90.604%
3666	TIME INC COMMON STOCK USD.01	0.004%	90.608%
3667	INSURANCE AUSTR	0.004%	90.613%
3668	KAJIMA CORP	0.004%	90.617%
3669	GCL-POLY ENERGY	0.004%	90.622%
3670	FUJITSU GENERAL	0.004%	90.626%
3671	MICHAEL PAGE IN	0.004%	90.631%
3672	POWER INTEGRATI	0.004%	90.635%
3673	MOBILE MINI INC COMMON STOCK USD.01	0.004%	90.639%
3674	PENTA OCEAN CON	0.004%	90.644%
3675	AOYAMA TRADING	0.004%	90.648%
3676	PSP SWISS PROPE	0.004%	90.653%
3677	MORINAGA & CO	0.004%	90.657%
3678	MINERAL RESOURC	0.004%	90.662%
3679	BANKIA SA	0.004%	90.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	CRH MEDICAL COR	0.004%	90.670%
3681	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.675%
3682	SEVEN BANK LTD.	0.004%	90.679%
3683	CIFI HOLDINGS G	0.004%	90.684%
3684	HORIZON PHARMA	0.004%	90.688%
3685	CENCOSUD SA	0.004%	90.692%
3686	CALERES INC COMMON STOCK USD.01	0.004%	90.697%
3687	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	90.701%
3688	POWERTECH TECHN	0.004%	90.706%
3689	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	90.710%
3690	BEIJING ENT WAT	0.004%	90.714%
3691	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	90.719%
3692	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.723%
3693	PORTO SEGURO SA	0.004%	90.727%
3694	K'S HOLDINGS	0.004%	90.732%
3695	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	90.736%
3696	DUNDEE PRECIOUS	0.004%	90.741%
3697	TOKUYAMA CORP	0.004%	90.745%
3698	JD.COM INC ADR ADR USD.00002	0.004%	90.749%
3699	HINO MOTORS	0.004%	90.754%
3700	TERANGA GOLD CO	0.004%	90.758%
3701	CHINA LIFE INSURANCE CO ADR ADR	0.004%	90.762%
3702	HYUNDAI DS,NEW	0.004%	90.767%
3703	LHC GROUP INC COMMON STOCK USD.01	0.004%	90.771%
3704	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	90.775%
3705	PCCW LIMITED	0.004%	90.780%
3706	AEDIFICA	0.004%	90.784%
3707	LULULEMON	0.004%	90.788%
3708	OXFORD INDUSTRI	0.004%	90.793%
3709	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	90.797%
3710	ISRAEL DISCOUNT	0.004%	90.802%
3711	KCC CORP	0.004%	90.806%
3712	GRAINCORP LTD	0.004%	90.810%
3713	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	90.815%
3714	BTG PLC	0.004%	90.819%
3715	HUA NAN FINANCI	0.004%	90.823%
3716	DHX MEDIA LTD	0.004%	90.828%
3717	AWA BANK	0.004%	90.832%
3718	THIRD POINT REI	0.004%	90.836%
3719	TOPCON CORPORAT	0.004%	90.841%
3720	MITIE GROUP	0.004%	90.845%
3721	CATTOLICA ASSIC	0.004%	90.849%
3722	SIG	0.004%	90.853%
3723	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	90.858%
3724	CHUBU ELEC POWE	0.004%	90.862%
3725	BREWIN DOLPHIN	0.004%	90.866%
3726	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	90.871%
3727	BANCA POPOLARE	0.004%	90.875%
3728	WOOLWORTHS HLDG	0.004%	90.879%
3729	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	90.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	90.888%
3731	KONECRANES O	0.004%	90.892%
3732	AG GROWTH INTER	0.004%	90.897%
3733	VISCOFAN SA	0.004%	90.901%
3734	SWATCH GROUP AG	0.004%	90.905%
3735	RECORDATI SPA	0.004%	90.910%
3736	CAPELLA EDUCATI	0.004%	90.914%
3737	INTEGRATED DEVI	0.004%	90.918%
3738	EMMI AG	0.004%	90.922%
3739	NISOURCE INC	0.004%	90.927%
3740	TOAGOSEI CO LTD	0.004%	90.931%
3741	ADVANTEST	0.004%	90.935%
3742	WOONGJIN COWAY	0.004%	90.940%
3743	SEINO TRANSPORT	0.004%	90.944%
3744	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	90.948%
3745	TASEKO MINES LT	0.004%	90.952%
3746	ULTRA ELECTRONI	0.004%	90.957%
3747	SM ENERGY CO COMMON STOCK USD.01	0.004%	90.961%
3748	KUEHNE & NAGEL	0.004%	90.965%
3749	SMC CORP	0.004%	90.970%
3750	TOKYU CORP	0.004%	90.974%
3751	PEOPLE'S INSURA	0.004%	90.978%
3752	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	90.982%
3753	ZOETIS INC SR UNSECURED 02/18 1.875	0.004%	90.987%
3754	NIPPON KONPO UN	0.004%	90.991%
3755	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	90.995%
3756	CALFRAC WELL SE	0.004%	90.999%
3757	UTD DRUG	0.004%	91.004%
3758	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.004%	91.008%
3759	GOLDEN AGRI RES	0.004%	91.012%
3760	LION CORP	0.004%	91.017%
3761	SUPER GROUP	0.004%	91.021%
3762	KOITO MFG CO	0.004%	91.025%
3763	CABLE ONE INC COMMON STOCK USD.01	0.004%	91.029%
3764	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.034%
3765	PIRAMAL ENTERPR	0.004%	91.038%
3766	INDUS HOLDING A	0.004%	91.042%
3767	WEIS MARKETS IN	0.004%	91.046%
3768	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	91.051%
3769	ULTRAPAR PARTIC	0.004%	91.055%
3770	QANTAS AIRWAYS	0.004%	91.059%
3771	MAPLETREE INDUS	0.004%	91.063%
3772	UNITED UTILITIE	0.004%	91.068%
3773	NHK SPRING CO	0.004%	91.072%
3774	SOUTH32 ADR ADR	0.004%	91.076%
3775	FLEXIUM INTERCO	0.004%	91.080%
3776	BARCO(NEW)	0.004%	91.084%
3777	HERC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.089%
3778	AMEC FOSTER	0.004%	91.093%
3779	SUN TV NETWORK	0.004%	91.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.004%	91.101%
3781	GAIL INDIA LTD	0.004%	91.106%
3782	POWER FINANCE C	0.004%	91.110%
3783	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	91.114%
3784	NEUSTAR INC-CLA	0.004%	91.118%
3785	SANTEN PHARM CO	0.004%	91.122%
3786	CIMB GROUP HOLD	0.004%	91.127%
3787	NISHI-NIPPON FI	0.004%	91.131%
3788	SCRIPPS(EW)CO(N	0.004%	91.135%
3789	JAFCO CO LTD	0.004%	91.139%
3790	BELMOND LTD	0.004%	91.143%
3791	NAGOYA RAILROAD	0.004%	91.148%
3792	NIPPON LIGHT ME	0.004%	91.152%
3793	NISSHINBO IND I	0.004%	91.156%
3794	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	91.160%
3795	DELTA ELECTRONI	0.004%	91.164%
3796	CTS EVENTIM	0.004%	91.169%
3797	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.173%
3798	HIGHWEALTH CONS	0.004%	91.177%
3799	TRIPOD TECHNOLO	0.004%	91.181%
3800	DAIICHI KOSHO C	0.004%	91.185%
3801	CASTELLUM AB NE	0.004%	91.189%
3802	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.194%
3803	TAIWAN HON CHUA	0.004%	91.198%
3804	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	91.202%
3805	KEMIRA OY	0.004%	91.206%
3806	SPAR GROUP LIM	0.004%	91.210%
3807	GEA GROUP AG	0.004%	91.214%
3808	BDO UNIBANK INC	0.004%	91.219%
3809	ATLAS COPCO AB	0.004%	91.223%
3810	THOMAS COOK GRO	0.004%	91.227%
3811	ENEA SA	0.004%	91.231%
3812	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.235%
3813	PLANTRONICS INC COMMON STOCK USD.01	0.004%	91.239%
3814	BOSSARD HOLDING	0.004%	91.243%
3815	REALPAGE INC COMMON STOCK USD.001	0.004%	91.248%
3816	DRAX GROUP PLC	0.004%	91.252%
3817	ALEXANDERS INC	0.004%	91.256%
3818	ANDRITZ AG	0.004%	91.260%
3819	CIA BRASILEIRA	0.004%	91.264%
3820	AYALA CORP	0.004%	91.268%
3821	OSG CORP	0.004%	91.272%
3822	OCI	0.004%	91.277%
3823	NITORI CO LTD	0.004%	91.281%
3824	KINGBOARD LAMIN	0.004%	91.285%
3825	DAH SING FINANC	0.004%	91.289%
3826	YUEXIU PROPERTY	0.004%	91.293%
3827	TELEFONICA DEUT	0.004%	91.297%
3828	WALSIN TECHNOLO	0.004%	91.301%
3829	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	91.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	HELLA KGAA HUEC	0.004%	91.309%
3831	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	91.314%
3832	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	91.318%
3833	K-REIT ASIA	0.004%	91.322%
3834	RENISHAW	0.004%	91.326%
3835	FIVE PRIME THER	0.004%	91.330%
3836	ORKLA ASA	0.004%	91.334%
3837	MODERN TIMES GR	0.004%	91.338%
3838	RENGO CO	0.004%	91.342%
3839	CCR SA	0.004%	91.346%
3840	GLORY	0.004%	91.350%
3841	PARAGON GROUP O	0.004%	91.354%
3842	BRAIT SA	0.004%	91.359%
3843	COMPUTERSHARE L	0.004%	91.363%
3844	STEELCASE INC	0.004%	91.367%
3845	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	91.371%
3846	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.375%
3847	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	91.379%
3848	MORI TRUST SOGO	0.004%	91.383%
3849	ARGAN INC COMMON STOCK USD.15	0.004%	91.387%
3850	NUFARM	0.004%	91.391%
3851	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.395%
3852	DAISHI BANK	0.004%	91.399%
3853	SODEXHO ALLIANC	0.004%	91.403%
3854	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.407%
3855	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.411%
3856	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	91.415%
3857	OLYMPUS OPTICAL	0.004%	91.419%
3858	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.423%
3859	HORIBA	0.004%	91.427%
3860	MIRACA HOLDIN	0.004%	91.431%
3861	COMFORTDELGRO C	0.004%	91.435%
3862	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.004%	91.440%
3863	SKYWORTH DIGITA	0.004%	91.444%
3864	DYNEGY INC COMMON STOCK USD.01	0.004%	91.448%
3865	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	91.452%
3866	NCSOFT CORPN	0.004%	91.456%
3867	TINGYI(CAYMAN I	0.004%	91.460%
3868	HAIER ELECTRONI	0.004%	91.464%
3869	CONMED CORP COMMON STOCK USD.01	0.004%	91.468%
3870	MAEDA ROAD CONS	0.004%	91.472%
3871	MEDIBANK PVT LT	0.004%	91.476%
3872	CLIFFS NATURAL	0.004%	91.480%
3873	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.484%
3874	ASPEN PHARMACAR	0.004%	91.488%
3875	HERMES INTL	0.004%	91.492%
3876	DIODES INC COMMON STOCK USD.667	0.004%	91.496%
3877	AXIATA GROUP	0.004%	91.500%
3878	CHESAPEAKE LODG	0.004%	91.504%
3879	SENIOR PLC	0.004%	91.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	CHINA HONGQIAO	0.004%	91.512%
3881	EXLSERVICE HLDG	0.004%	91.515%
3882	SHERRITT INTERN	0.004%	91.519%
3883	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.523%
3884	UNIBET GROUP PL	0.004%	91.527%
3885	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	91.531%
3886	GRAFTON GROUP P	0.004%	91.535%
3887	HOCHTIEF AG	0.004%	91.539%
3888	MANDO CORPORATI	0.004%	91.543%
3889	AIR FRANCE-KLM	0.004%	91.547%
3890	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	91.551%
3891	SHIGA BANK	0.004%	91.555%
3892	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.559%
3893	SPIRE INC COMMON STOCK USD1.0	0.004%	91.563%
3894	BOLSAS Y MERCAD	0.004%	91.567%
3895	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.571%
3896	SHINSEGAE DEPT	0.004%	91.575%
3897	CHINA RESOURCES	0.004%	91.579%
3898	USHIO INC	0.004%	91.583%
3899	KONINKLIJKE BAM	0.004%	91.587%
3900	NEXT PLC	0.004%	91.591%
3901	SOCIETE TELEVIS	0.004%	91.595%
3902	ROLLINS INC	0.004%	91.599%
3903	INVESTEC LIMITE	0.004%	91.603%
3904	ASSOCIATED BRIT	0.004%	91.607%
3905	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.611%
3906	D'IETEREN TRADI	0.004%	91.615%
3907	ECONOCOM GROUP	0.004%	91.619%
3908	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.622%
3909	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.626%
3910	JAMES RIVER GRO	0.004%	91.630%
3911	CHINA RAILWAY C	0.004%	91.634%
3912	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.638%
3913	ACER INC	0.004%	91.642%
3914	NEXTEER AUTOMOT	0.004%	91.646%
3915	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.650%
3916	BHARTI INFRATEL	0.004%	91.654%
3917	ASHMORE GROUP	0.004%	91.658%
3918	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	91.662%
3919	TAIWAN PAIHO	0.004%	91.666%
3920	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.004%	91.670%
3921	FAR EAST HORIZO	0.004%	91.674%
3922	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	91.677%
3923	JD SPORTS FASHI	0.004%	91.681%
3924	ARMSTRONG WORLD	0.004%	91.685%
3925	APA GROUP	0.004%	91.689%
3926	CYRELA BRAZIL R	0.004%	91.693%
3927	LAMAR ADVERTISING CO A REIT USD.001	0.004%	91.697%
3928	AMC NETWORKS INC A COMMON STOCK	0.004%	91.701%
3929	TERUMO CORP	0.004%	91.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	PORTUCEL EMPRES	0.004%	91.709%
3931	CHINA STATE CON	0.004%	91.713%
3932	ASTEC INDUSTRIE	0.004%	91.717%
3933	CHART INDUSTRIE	0.004%	91.721%
3934	CBL & ASSOC PRO	0.004%	91.724%
3935	APOLLO TYRES	0.004%	91.728%
3936	BANKRATE INC COMMON STOCK USD.01	0.004%	91.732%
3937	HANWA CO	0.004%	91.736%
3938	GUESS? INC COMMON STOCK USD.01	0.004%	91.740%
3939	KUMAGAI GUMI CO	0.004%	91.744%
3940	MERRY ELECTRONI	0.004%	91.748%
3941	FAR EASTONE TEL	0.004%	91.752%
3942	NETWORK HEALTHC	0.004%	91.756%
3943	SHANGHAI PHARMA	0.004%	91.759%
3944	TERRENO REALTY CORP REIT USD.01	0.004%	91.763%
3945	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.767%
3946	ACTUANT CORP A COMMON STOCK USD.2	0.004%	91.771%
3947	JAPAN EXCELLENT	0.004%	91.775%
3948	TS TECH CO.LTD	0.004%	91.779%
3949	AEON FINANCIAL	0.004%	91.783%
3950	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	91.787%
3951	BOYD GAMING COR	0.004%	91.790%
3952	NORTHWEST HEALT	0.004%	91.794%
3953	SURUGA BANK	0.004%	91.798%
3954	TOTO	0.004%	91.802%
3955	RAMSAY HEALTH C	0.004%	91.806%
3956	PTT GLOBAL CHEM	0.004%	91.810%
3957	BIG YELLOW GROU	0.004%	91.814%
3958	CFE	0.004%	91.818%
3959	NOVANTA INC COMMON STOCK	0.004%	91.821%
3960	METSA BOARD	0.004%	91.825%
3961	WEST JAPAN RAIL	0.004%	91.829%
3962	DASSAULT SYSTEM	0.004%	91.833%
3963	TRICON CAPITAL	0.004%	91.837%
3964	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.004%	91.841%
3965	NGK INSULATORS	0.004%	91.844%
3966	TENNANT CO	0.004%	91.848%
3967	SHRIRAM TRANSPO	0.004%	91.852%
3968	SONAE, S.G.P.S.	0.004%	91.856%
3969	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.860%
3970	CJ CORP.	0.004%	91.864%
3971	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.004%	91.867%
3972	SANKYO CO LTD	0.004%	91.871%
3973	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.875%
3974	BHP BILLITON LTD SPON ADR ADR	0.004%	91.879%
3975	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.883%
3976	EPLUS INC	0.004%	91.887%
3977	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.890%
3978	INGEVITY CORP COMMON STOCK USD.01	0.004%	91.894%
3979	EDP RENOVAVEIS	0.004%	91.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	BHARAT HEAVY EL	0.004%	91.902%
3981	CAPITAL & COUNT	0.004%	91.906%
3982	ENERGY DEVELOP	0.004%	91.909%
3983	NAVISTAR INTL C	0.004%	91.913%
3984	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	91.917%
3985	LIBERTY HLDGS	0.004%	91.921%
3986	DLF LIMITED	0.004%	91.925%
3987	TADANO	0.004%	91.928%
3988	MELCO INTERNATI	0.004%	91.932%
3989	KLOECKNER & CO	0.004%	91.936%
3990	TF ADNUBUSTRADO	0.004%	91.940%
3991	1ST SOURCE CORP COMMON STOCK	0.004%	91.944%
3992	INDUSTRIAS PENO	0.004%	91.947%
3993	SCHWEITZER-MAUD	0.004%	91.951%
3994	ORIENTAL LAND C	0.004%	91.955%
3995	LATAM AIRLINES	0.004%	91.959%
3996	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.963%
3997	KRUNG THAI BNK	0.004%	91.966%
3998	MARUI CO	0.004%	91.970%
3999	LUZERNER KTBK	0.004%	91.974%
4000	HTC CORP COMMON	0.004%	91.978%
4001	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.982%
4002	GPO FIN INBURSA	0.004%	91.985%
4003	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.989%
4004	VEON LTD ADR	0.004%	91.993%
4005	IOOF HOLDINGS L	0.004%	91.997%
4006	SING AIRP TRM S	0.004%	92.000%
4007	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	92.004%
4008	CHINA AGRI-INDU	0.004%	92.008%
4009	LG PHILIPS LCD	0.004%	92.012%
4010	RUMO SA	0.004%	92.015%
4011	SWEDISH MATCH C	0.004%	92.019%
4012	DFDS A/S	0.004%	92.023%
4013	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.027%
4014	LOTTE SHOPPING	0.004%	92.030%
4015	ASSECO POLAND S	0.004%	92.034%
4016	LUK FOOK HOLDIN	0.004%	92.038%
4017	FIRST PACIFIC C	0.004%	92.042%
4018	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	92.045%
4019	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.049%
4020	EXXARO	0.004%	92.053%
4021	HEXPOL AB	0.004%	92.057%
4022	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	92.060%
4023	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	92.064%
4024	MEIJI HOLDINGS	0.004%	92.068%
4025	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.072%
4026	MIRVAC GROUP RE	0.004%	92.075%
4027	PNM RESOURCES I	0.004%	92.079%
4028	HOKKOKU BANK	0.004%	92.083%
4029	AIR CHINA LTD	0.004%	92.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	TREND MICRO INC	0.004%	92.090%
4031	INTERPUMP GROUP	0.004%	92.094%
4032	EURONEXT NV	0.004%	92.098%
4033	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	92.102%
4034	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	92.105%
4035	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.109%
4036	HARVEY NORMAN H	0.004%	92.113%
4037	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	92.117%
4038	HEXAGON AB	0.004%	92.120%
4039	SHOWA SHELL SEK	0.004%	92.124%
4040	HYUNDAI DEVELOP	0.004%	92.128%
4041	TAIYO NIPPON SA	0.004%	92.131%
4042	GAMUDA BERHAD	0.004%	92.135%
4043	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	92.139%
4044	EMPRESAS CMPC S	0.004%	92.143%
4045	DINEQUITY INC	0.004%	92.146%
4046	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.150%
4047	GIANT MFG CO	0.004%	92.154%
4048	HAITONG SECURIT	0.004%	92.158%
4049	JSE LTD	0.004%	92.161%
4050	NISSAN CHEMICAL	0.004%	92.165%
4051	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.169%
4052	RYOSAN CO	0.004%	92.172%
4053	OCLARO INC COMMON STOCK USD.01	0.004%	92.176%
4054	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	92.180%
4055	KOREA LIFE INSU	0.004%	92.183%
4056	SOUTH INDIA BAN	0.004%	92.187%
4057	MEGACABLE HOLDI	0.004%	92.191%
4058	RATOS AB-B SHS	0.004%	92.195%
4059	NOMURA RESEARCH	0.004%	92.198%
4060	SFS GROUP AG	0.004%	92.202%
4061	MALAYSIA AIRPOR	0.004%	92.206%
4062	IPSOS	0.004%	92.209%
4063	TELSTRA CORP	0.004%	92.213%
4064	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.217%
4065	WETHERSPOON (J.	0.004%	92.220%
4066	OSAKA GAS CO	0.004%	92.224%
4067	HAW PAR CORP LT	0.004%	92.228%
4068	EULER & HERMES	0.004%	92.232%
4069	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	92.235%
4070	MACRONIX INTERN	0.004%	92.239%
4071	BREMBO SPA	0.004%	92.243%
4072	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	92.246%
4073	NIPPON SHOKUBAI	0.004%	92.250%
4074	SHOPPING CENTRE	0.004%	92.254%
4075	COEUR MINING IN	0.004%	92.257%
4076	CHASE CORP COMMON STOCK USD.1	0.004%	92.261%
4077	SOHO CHINA LTD	0.004%	92.265%
4078	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	92.268%
4079	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	92.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	Denison Mines C	0.004%	92.276%
4081	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	92.279%
4082	NISHIMATSU CONS	0.004%	92.283%
4083	EXPONENT INC COMMON STOCK USD.001	0.004%	92.286%
4084	DECHRA PHARMA	0.004%	92.290%
4085	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	92.294%
4086	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.004%	92.297%
4087	KIYO BANK	0.004%	92.301%
4088	EVERTZ TECHNOLO	0.004%	92.305%
4089	IMCD GROUP NV	0.004%	92.308%
4090	HOKUETSU KISHU	0.004%	92.312%
4091	NEOGEN CORP COMMON STOCK USD.16	0.004%	92.316%
4092	VIAD CORP	0.004%	92.319%
4093	FEDEX CORP COMPANY GUAR 02/20 2.3	0.004%	92.323%
4094	WHITEHAVEN COAL	0.004%	92.327%
4095	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	92.330%
4096	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	92.334%
4097	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.337%
4098	IMPLENIA AG	0.004%	92.341%
4099	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.345%
4100	FP CORP	0.004%	92.348%
4101	MAXLINEAR INC COMMON STOCK	0.004%	92.352%
4102	WORKSPACE GROUP	0.004%	92.356%
4103	AIR NEW ZEALAND	0.004%	92.359%
4104	HAZAMA CORP(NEW	0.004%	92.363%
4105	STANLEY ELECTRI	0.004%	92.366%
4106	TESLA INC COMMON STOCK USD.001	0.004%	92.370%
4107	UNIQA INSURANCE	0.004%	92.374%
4108	PT TAMBANG BATU	0.004%	92.377%
4109	DATATEC	0.004%	92.381%
4110	GPO TELEVISA	0.004%	92.384%
4111	US ECOLOGY INC COMMON STOCK USD.01	0.004%	92.388%
4112	YAMATAKE CORP Y	0.004%	92.392%
4113	MITSUBISHI MOTO	0.004%	92.395%
4114	TUPRAS-TURKIYE	0.004%	92.399%
4115	INTRUM JUSTITIA	0.004%	92.402%
4116	EBIX INC COMMON STOCK USD.1	0.004%	92.406%
4117	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	92.410%
4118	UNITE GROUP PLC	0.004%	92.413%
4119	BANRISUL	0.004%	92.417%
4120	SEOUL SEMICONDU	0.004%	92.420%
4121	OMNICELL INC COMMON STOCK USD.001	0.004%	92.424%
4122	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	92.428%
4123	WR GRACE + CO COMMON STOCK USD.01	0.004%	92.431%
4124	PORT OF TAURANG	0.004%	92.435%
4125	SHIMACHU CO	0.004%	92.438%
4126	PFEIFFER VAC TE	0.004%	92.442%
4127	MAPLETREE GREAT	0.004%	92.446%
4128	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	92.449%
4129	JOHNSON ELECTRI	0.004%	92.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.456%
4131	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.460%
4132	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	92.464%
4133	CHINA PETROLEUM	0.004%	92.467%
4134	CHENG SHIN RUBB	0.004%	92.471%
4135	HITACHI TRNSPT	0.004%	92.474%
4136	THAI OIL PCL-FR	0.004%	92.478%
4137	GRUPO ELEKTRA(N	0.004%	92.481%
4138	NIHON PARKERIZI	0.004%	92.485%
4139	AARHUSKARLSHAMN	0.004%	92.489%
4140	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	92.492%
4141	EOH HOLDINGS LT	0.004%	92.496%
4142	COM2US CORPORAT	0.004%	92.499%
4143	FOXCONN TECHNOL	0.004%	92.503%
4144	KOREAN REINSURA	0.004%	92.506%
4145	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	92.510%
4146	GPO CATALANA OC	0.004%	92.514%
4147	APOLLO HOSPITAL	0.004%	92.517%
4148	MR PRICE GROUP	0.004%	92.521%
4149	GRAY TELEVISION INC COMMON STOCK	0.004%	92.524%
4150	REALTEK SEMICON	0.004%	92.528%
4151	SAVILLS PLC	0.004%	92.531%
4152	BLUEBIRD BIO IN	0.004%	92.535%
4153	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	92.538%
4154	GPO CARSO SA DE	0.004%	92.542%
4155	ALFRESA HOLDING	0.004%	92.545%
4156	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	92.549%
4157	EL PASO ELECTRIC CO COMMON STOCK	0.004%	92.553%
4158	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.556%
4159	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.560%
4160	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	92.563%
4161	NACHI-FUJIKOSHI	0.004%	92.567%
4162	MAYORA INDAH	0.004%	92.570%
4163	HERA	0.004%	92.574%
4164	DAVIDE CAMPARI-	0.004%	92.577%
4165	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.581%
4166	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.584%
4167	AVISTA CORP	0.004%	92.588%
4168	TOTVS SA	0.004%	92.591%
4169	ANIMA HOLDING S	0.004%	92.595%
4170	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	92.598%
4171	ASICS CORP	0.004%	92.602%
4172	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.605%
4173	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.609%
4174	IIDA GROUP HOLD	0.004%	92.612%
4175	HYUNDAI HEAVY I	0.004%	92.616%
4176	BLUCORA INC COMMON STOCK USD.0001	0.004%	92.619%
4177	IWATANI INTL CO	0.004%	92.623%
4178	TOKAI CARBON CO	0.004%	92.627%
4179	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	DR REDDYS LABS	0.004%	92.634%
4181	BAVARIAN NORDIC	0.004%	92.637%
4182	SPAR NORD BANK	0.003%	92.641%
4183	AEROPORTS DE PA	0.003%	92.644%
4184	JAIN IRRIGATION	0.003%	92.648%
4185	AEROVIRONMENT I	0.003%	92.651%
4186	NEWS CORP CLASS B COMMON STOCK	0.003%	92.654%
4187	BRITVIC	0.003%	92.658%
4188	EICHER MOTORS	0.003%	92.661%
4189	HEIDELBERGER DR	0.003%	92.665%
4190	INVINCIBLE INVE	0.003%	92.668%
4191	RAMBUS INC	0.003%	92.672%
4192	CHINA STHN AIRL	0.003%	92.675%
4193	EQUATORIAL ENER	0.003%	92.679%
4194	BANREGIO GRUPO	0.003%	92.682%
4195	KEIYO BANK	0.003%	92.686%
4196	STROER OUT-OF-H	0.003%	92.689%
4197	KEYENCE CORP	0.003%	92.693%
4198	TRONOX LTD-CL A	0.003%	92.696%
4199	GUANGDONG INVES	0.003%	92.700%
4200	MRV ENGENHARIA	0.003%	92.703%
4201	SAN IN GODO BAN	0.003%	92.707%
4202	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	92.710%
4203	ACERINOX SA	0.003%	92.714%
4204	NORMA GROUP AG	0.003%	92.717%
4205	GREGGS PLC	0.003%	92.721%
4206	UNIT CORP	0.003%	92.724%
4207	ACCELL GROUP	0.003%	92.727%
4208	MONEYSUPERMARKE	0.003%	92.731%
4209	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.734%
4210	CANWEL BUILDING	0.003%	92.738%
4211	TENAGA NASIONL	0.003%	92.741%
4212	SIAM CEMENT PCL	0.003%	92.745%
4213	SINOTRANS LIMIT	0.003%	92.748%
4214	MARSTON'S PLC	0.003%	92.752%
4215	mitsui eng&ship	0.003%	92.755%
4216	WH SMITH PLC	0.003%	92.759%
4217	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	92.762%
4218	FNFV GROUP TRACKING STK USD.0001	0.003%	92.765%
4219	ODAKYU ELEC RLW	0.003%	92.769%
4220	SHIMANO INC	0.003%	92.772%
4221	CHURCHILL DOWNS INC COMMON STOCK	0.003%	92.776%
4222	WALSIN LIHWA CO	0.003%	92.779%
4223	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.783%
4224	SUMITOMO BAKELI	0.003%	92.786%
4225	LONDOMETRIC PR	0.003%	92.790%
4226	FIVE BELOW COMMON STOCK USD.01	0.003%	92.793%
4227	MACQUARIE KOREA	0.003%	92.797%
4228	ASM PACIFIC TEC	0.003%	92.800%
4229	FAR EAST TEXTIL	0.003%	92.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	CHINA EVERBRIGH	0.003%	92.807%
4231	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	92.810%
4232	TAIWAN UNION TE	0.003%	92.814%
4233	LINTEC CORP	0.003%	92.817%
4234	KONINKLIJKE WES	0.003%	92.821%
4235	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.824%
4236	AFRICA OIL CORP	0.003%	92.827%
4237	COSMO ENERGY HO	0.003%	92.831%
4238	HILL & SMITH HL	0.003%	92.834%
4239	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.838%
4240	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	92.841%
4241	NORTH PACIFIC B	0.003%	92.845%
4242	SARAS SPA	0.003%	92.848%
4243	AF AB	0.003%	92.851%
4244	TRADE ME LTD	0.003%	92.855%
4245	SIBANYE GOLD SPON ADR ADR	0.003%	92.858%
4246	PIONEER FOODS L	0.003%	92.862%
4247	ALMACENES EXITO	0.003%	92.865%
4248	AU OPTRONICS CORP SPON ADR ADR	0.003%	92.869%
4249	AECI	0.003%	92.872%
4250	MARUHA NICHIRO	0.003%	92.875%
4251	BLACKBAUD INC	0.003%	92.879%
4252	PZ CUSSENS PLC	0.003%	92.882%
4253	TURK HAVA YOLLA	0.003%	92.886%
4254	RIO TINTO PLC	0.003%	92.889%
4255	HYUNDAI WIA COR	0.003%	92.892%
4256	FED SIGNAL CORP	0.003%	92.896%
4257	MCGRATH RENTCORP COMMON STOCK	0.003%	92.899%
4258	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	92.903%
4259	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.906%
4260	TSUBAKIMOTO CHA	0.003%	92.909%
4261	FUJI OIL CO	0.003%	92.913%
4262	LENDINGTREE INC COMMON STOCK USD.01	0.003%	92.916%
4263	SERVICENOW INC COMMON STOCK USD.001	0.003%	92.920%
4264	BADGER METER INC COMMON STOCK USD1.0	0.003%	92.923%
4265	WOORI INVESTMEN	0.003%	92.926%
4266	SUN ART RETAIL	0.003%	92.930%
4267	OKI ELECTRIC IN	0.003%	92.933%
4268	CBIZ INC COMMON STOCK USD.01	0.003%	92.937%
4269	ERG SPA	0.003%	92.940%
4270	SHIRE PLC ADR	0.003%	92.943%
4271	BLACKPEARL RESO	0.003%	92.947%
4272	ARVIND LTD	0.003%	92.950%
4273	AOZORA BANK	0.003%	92.954%
4274	OUTOTEC OYJ	0.003%	92.957%
4275	JAPAN RENTAL HO	0.003%	92.960%
4276	GLATFELTER(PH)C	0.003%	92.964%
4277	TOHO HOLDINGS C	0.003%	92.967%
4278	ALAMO GROUP INC	0.003%	92.971%
4279	SOHGO SECURITY	0.003%	92.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	92.977%
4281	AUTONEUM HOLDIN	0.003%	92.981%
4282	MODINE MFG CO	0.003%	92.984%
4283	LCY CHEMICAL CO	0.003%	92.987%
4284	AMANO CORPORATI	0.003%	92.991%
4285	SAPURAKENCANA P	0.003%	92.994%
4286	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	92.997%
4287	INDIVIOR PLC	0.003%	93.001%
4288	KINDEN CORPORAT	0.003%	93.004%
4289	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.008%
4290	MAIDEN HLDGS LT	0.003%	93.011%
4291	SA DES CEMENTS	0.003%	93.014%
4292	EBRO FOODS SA	0.003%	93.018%
4293	WINBOND ELECTRO	0.003%	93.021%
4294	ABERCROMBIE & F	0.003%	93.024%
4295	KORIAN	0.003%	93.028%
4296	ILIAD	0.003%	93.031%
4297	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.034%
4298	ANDERSONS INC/THE COMMON STOCK	0.003%	93.038%
4299	STEADFAST GROUP	0.003%	93.041%
4300	NIPPON SEIKI CO	0.003%	93.044%
4301	SIXT SE PFD	0.003%	93.048%
4302	DAH SING BANKIN	0.003%	93.051%
4303	NIPPON HODO CO	0.003%	93.054%
4304	SLIGRO FOOD GRO	0.003%	93.058%
4305	ILUKA RESOURCES	0.003%	93.061%
4306	TELECOM ITALIA	0.003%	93.064%
4307	CITY DEVELOPMEN	0.003%	93.068%
4308	JUBILANT LIFE S	0.003%	93.071%
4309	KAYABA INDUSTRY	0.003%	93.074%
4310	PAPA JOHN'S INT	0.003%	93.078%
4311	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.081%
4312	UNITI GROUP INC REIT USD.0001	0.003%	93.084%
4313	TVS MOTOR CO	0.003%	93.088%
4314	MIZRAHI TEFAHOT	0.003%	93.091%
4315	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.094%
4316	STORNOWAY DIAMO	0.003%	93.098%
4317	ONTEX GROUP NV	0.003%	93.101%
4318	RINGKJOEBING LA	0.003%	93.104%
4319	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.108%
4320	TELENET GROUP H	0.003%	93.111%
4321	OKUMA CORP	0.003%	93.114%
4322	DOOSAN HEAVY IN	0.003%	93.118%
4323	NHN ENTERTAINME	0.003%	93.121%
4324	TOPRE CORPORATI	0.003%	93.124%
4325	FANUC	0.003%	93.128%
4326	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.131%
4327	ENTERPRISE INNS	0.003%	93.134%
4328	TECAN AG	0.003%	93.137%
4329	VALE SA SP ADR ADR	0.003%	93.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	KINTETSU CORP	0.003%	93.144%
4331	CAVIUM INC COMMON STOCK USD.001	0.003%	93.147%
4332	MATADOR RESOURCES CO COMMON STOCK USD.01	0.003%	93.151%
4333	EMBRAER SA SPON ADR ADR	0.003%	93.154%
4334	SCANSOURCE INC COMMON STOCK	0.003%	93.157%
4335	ENEL CHILE SA ADR	0.003%	93.160%
4336	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.164%
4337	OPEN HOUSE CO L	0.003%	93.167%
4338	IPSEN	0.003%	93.170%
4339	FRESNILLO PLC	0.003%	93.174%
4340	KIMBERLY CLARK	0.003%	93.177%
4341	ARCADIS NV	0.003%	93.180%
4342	KING YUAN ELECT	0.003%	93.183%
4343	SLEEP COUNTRY C	0.003%	93.187%
4344	BR MALLS PARTIC	0.003%	93.190%
4345	BCO SANTANDER-C	0.003%	93.193%
4346	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.197%
4347	SANDS CHINA LTD	0.003%	93.200%
4348	HANSTEEN HOLDIN	0.003%	93.203%
4349	KERNEL HOLDING	0.003%	93.206%
4350	PLDT INC	0.003%	93.210%
4351	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.213%
4352	MEDICLINIC INTE	0.003%	93.216%
4353	ROHTO PHARM	0.003%	93.219%
4354	TRACTOR SUPPLY	0.003%	93.223%
4355	DERICHEBOURG	0.003%	93.226%
4356	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.229%
4357	BUREAU VERITAS	0.003%	93.232%
4358	HYSAN DEVELOPME	0.003%	93.236%
4359	DRILLISCH AG	0.003%	93.239%
4360	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.242%
4361	SHIP HEALTHCARE	0.003%	93.245%
4362	KITE PHARMA INC COMMON STOCK USD.001	0.003%	93.249%
4363	KIER GROUP	0.003%	93.252%
4364	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.255%
4365	AIRPORTS OF THA	0.003%	93.258%
4366	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.262%
4367	CALTEX AUSTRALI	0.003%	93.265%
4368	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.268%
4369	AICA KOGYO CO	0.003%	93.271%
4370	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	93.275%
4371	UNIPRES CORP.	0.003%	93.278%
4372	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.281%
4373	MARINE HARVEST	0.003%	93.284%
4374	ATEA ASA	0.003%	93.287%
4375	VALORA HOLDING	0.003%	93.291%
4376	FUTURE LAND DEV	0.003%	93.294%
4377	HAITIAN INTL HL	0.003%	93.297%
4378	GUARDIAN CAP GR	0.003%	93.300%
4379	SSP GROUP PLC	0.003%	93.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	FUYO GENERAL LE	0.003%	93.307%
4381	SPARTANNASH CO COMMON STOCK	0.003%	93.310%
4382	NOLATO AB	0.003%	93.313%
4383	COCA-COLA AMATI	0.003%	93.317%
4384	ITAU CORPBANCA	0.003%	93.320%
4385	ASHOK LEYLAND	0.003%	93.323%
4386	SHIONOGI & CO	0.003%	93.326%
4387	ONWARD KASHIYAM	0.003%	93.329%
4388	CITIC SECURITIE	0.003%	93.333%
4389	ADITYA BIRLA NU	0.003%	93.336%
4390	SHINSEI BANK	0.003%	93.339%
4391	LONG CHEN PAPER	0.003%	93.342%
4392	SSAB SVENSKT ST	0.003%	93.345%
4393	MAKALOTIndustr	0.003%	93.349%
4394	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.352%
4395	BRIGGS & STRATT	0.003%	93.355%
4396	DEWAN HOUSING F	0.003%	93.358%
4397	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.361%
4398	ALLIANCE FINANC	0.003%	93.365%
4399	YAMATO KOGYO CO	0.003%	93.368%
4400	SOCIETE BIC SA	0.003%	93.371%
4401	ST GALLER KTBK	0.003%	93.374%
4402	EMPRESAS COPEC	0.003%	93.377%
4403	BYD CO	0.003%	93.381%
4404	NTHN STAR RES L	0.003%	93.384%
4405	TURKIYE HALK	0.003%	93.387%
4406	BONAVA AB - B S	0.003%	93.390%
4407	ORGANIZACI SORI	0.003%	93.393%
4408	WIENER STAEDTIS	0.003%	93.397%
4409	ELITE MATERIAL	0.003%	93.400%
4410	ST JOE CO/THE COMMON STOCK	0.003%	93.403%
4411	NICHIAS CORP	0.003%	93.406%
4412	AUROBINDO PHARM	0.003%	93.409%
4413	RATIONAL	0.003%	93.412%
4414	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	93.416%
4415	PIGEON CORP	0.003%	93.419%
4416	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	93.422%
4417	AGREE REALTY CORP REIT USD.0001	0.003%	93.425%
4418	QUARTERHILL INC	0.003%	93.428%
4419	SAMSUNG C&T COR	0.003%	93.431%
4420	UTD ENGINEERS	0.003%	93.435%
4421	VTECH HLDGS	0.003%	93.438%
4422	TRANSAT AT INC	0.003%	93.441%
4423	H.I.S.CO	0.003%	93.444%
4424	TURK SISE VE CA	0.003%	93.447%
4425	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.450%
4426	ZIJIN MINING GR	0.003%	93.454%
4427	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.457%
4428	DAIO PAPER CORP	0.003%	93.460%
4429	KUMBA IRON ORE	0.003%	93.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	KYOWA EXEO CORP	0.003%	93.466%
4431	SAFESTORE HOLDI	0.003%	93.469%
4432	JBS SA	0.003%	93.472%
4433	INDUSTRIAS CH S	0.003%	93.476%
4434	HORIZON NORTH L	0.003%	93.479%
4435	OAO ROSNEFT OIL	0.003%	93.482%
4436	HINDUSTAN PETRO	0.003%	93.485%
4437	MRF LTD	0.003%	93.488%
4438	STEEL AUTHORITY	0.003%	93.491%
4439	DUSKIN CO LTD	0.003%	93.494%
4440	VIA VAREJO SA	0.003%	93.498%
4441	KOKUYO CO	0.003%	93.501%
4442	CHIN-POON INDL	0.003%	93.504%
4443	CARETRUST REIT INC REIT USD.01	0.003%	93.507%
4444	CHINA AIRLINES	0.003%	93.510%
4445	JUROKU BANK	0.003%	93.513%
4446	BAJAJ FINANCE L	0.003%	93.516%
4447	THAI MILITARY B	0.003%	93.520%
4448	L&T FINANCE HOL	0.003%	93.523%
4449	TAG TEGERNSEE I	0.003%	93.526%
4450	AK STEEL HOLDIN	0.003%	93.529%
4451	COLGATE-PALM (I	0.003%	93.532%
4452	OUTFRONT MEDIA INC REIT USD.01	0.003%	93.535%
4453	FABEGE AB	0.003%	93.538%
4454	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	93.541%
4455	NINTENDO CO	0.003%	93.545%
4456	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.548%
4457	MAGELLAN FINANC	0.003%	93.551%
4458	FIDESA	0.003%	93.554%
4459	LYDALL INC COMMON STOCK USD.1	0.003%	93.557%
4460	TATA GLOBAL	0.003%	93.560%
4461	TOYO SUISAN KAI	0.003%	93.563%
4462	GREENTOWN CHINA	0.003%	93.566%
4463	ST MODWEN PROPS	0.003%	93.569%
4464	ANGLOVAAL MININ	0.003%	93.573%
4465	AZIMUT HOLDING	0.003%	93.576%
4466	OKASAN SECURITI	0.003%	93.579%
4467	BB SEGURIDADE P	0.003%	93.582%
4468	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.585%
4469	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.588%
4470	DELPHI ENERGY C	0.003%	93.591%
4471	FORTUNE REIT	0.003%	93.594%
4472	TRUEBLUE INC COMMON STOCK	0.003%	93.597%
4473	CD PROJEKT SA	0.003%	93.601%
4474	MATERION CORP COMMON STOCK	0.003%	93.604%
4475	PUNJAB NATIONAL	0.003%	93.607%
4476	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.610%
4477	COCA-COLA EUROP	0.003%	93.613%
4478	DAETWYLER HOLDI	0.003%	93.616%
4479	BOBST GROUP AG	0.003%	93.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	MORGAN ADVANCE	0.003%	93.622%
4481	BORREGAARD ASA	0.003%	93.625%
4482	GALLIFORD TRY P	0.003%	93.628%
4483	PAZ OIL CO LTD	0.003%	93.631%
4484	INGERSOLL GLB H	0.003%	93.635%
4485	SACYR SA	0.003%	93.638%
4486	KRUK SA	0.003%	93.641%
4487	NIPPON GAS CO L	0.003%	93.644%
4488	MAPLETREE LOGIS	0.003%	93.647%
4489	DAIRY CREST GRO	0.003%	93.650%
4490	HITACHI HIGH-TE	0.003%	93.653%
4491	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.656%
4492	NOBIA AB NEW	0.003%	93.659%
4493	CHINA LONGYUAN	0.003%	93.662%
4494	EVA AIRWAYS	0.003%	93.665%
4495	IMAX CORP	0.003%	93.668%
4496	DAOU TECHNOLOGY	0.003%	93.671%
4497	BWP TRUST	0.003%	93.674%
4498	CANON MARKETING	0.003%	93.677%
4499	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.681%
4500	TOHOKU ELEC POW	0.003%	93.684%
4501	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.687%
4502	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.690%
4503	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.693%
4504	WONIK IPS CO LT	0.003%	93.696%
4505	UNIMICRON TECHN	0.003%	93.699%
4506	A2A SPA	0.003%	93.702%
4507	SINOPEC ENGINEE	0.003%	93.705%
4508	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.708%
4509	CRAMO OYJ B SHS	0.003%	93.711%
4510	PREMIER INVESTM	0.003%	93.714%
4511	CARILLION	0.003%	93.717%
4512	WELBILT INC COMMON STOCK USD.01	0.003%	93.720%
4513	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.723%
4514	UNILEVER NV	0.003%	93.726%
4515	KNOLL INC COMMON STOCK USD.01	0.003%	93.729%
4516	TONGAAT-HULETT	0.003%	93.732%
4517	ROBINSONS LAND	0.003%	93.735%
4518	CHINA RESOURCES	0.003%	93.738%
4519	BANK MILLENIUM	0.003%	93.741%
4520	KELLY SERVICES	0.003%	93.745%
4521	BIOCON	0.003%	93.748%
4522	TATA POWER CO L	0.003%	93.751%
4523	FIBRIA CELULOSE	0.003%	93.754%
4524	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.757%
4525	CUMMINS INDIA	0.003%	93.760%
4526	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.763%
4527	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.766%
4528	TRIMAS CORP COMMON STOCK USD.01	0.003%	93.769%
4529	DIASORIN SPA EU	0.003%	93.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	UTD INTEGRATION	0.003%	93.775%
4531	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	93.778%
4532	H&E EQUIPMENT S	0.003%	93.781%
4533	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.784%
4534	WESTPAC BANKING	0.003%	93.787%
4535	IMPERIAL METALS	0.003%	93.790%
4536	GENUS PLC	0.003%	93.793%
4537	VAKRANGEE LTD	0.003%	93.796%
4538	OCI COMPANY LTD	0.003%	93.799%
4539	MACQUARIE MEXIC	0.003%	93.802%
4540	BANK DANAMON PT	0.003%	93.805%
4541	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	93.808%
4542	HUNTING PLC	0.003%	93.811%
4543	COMFORIA RESIDE	0.003%	93.814%
4544	MUSASHINO BANK	0.003%	93.817%
4545	KYUSHU ELEC POW	0.003%	93.820%
4546	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.823%
4547	SHUI ON LAND LT	0.003%	93.826%
4548	BANCO DE CHILE ADR ADR	0.003%	93.829%
4549	REUNERT	0.003%	93.832%
4550	SAN MIGUEL CORP	0.003%	93.835%
4551	ASSURA PLC	0.003%	93.838%
4552	NANKAI ELEC RAI	0.003%	93.841%
4553	NN INC COMMON STOCK USD.01	0.003%	93.844%
4554	SIME DARBY BHD	0.003%	93.847%
4555	TAIWAN FERTILIZ	0.003%	93.850%
4556	DAEWOO INTERNAT	0.003%	93.853%
4557	TODA CORP	0.003%	93.856%
4558	CONZZETA AG	0.003%	93.859%
4559	C & C GROUP PLC	0.003%	93.862%
4560	PANALPINA WELT	0.003%	93.865%
4561	BANCO SANTANDER	0.003%	93.868%
4562	PRESIDENT CHAIN	0.003%	93.871%
4563	JERONIMO MARTIN	0.003%	93.874%
4564	SYDNEY AIRPORT	0.003%	93.877%
4565	PZU GR	0.003%	93.880%
4566	INDEPENDENCE GR	0.003%	93.883%
4567	FLIGHT CENTRE L	0.003%	93.886%
4568	KING'S TOWN BAN	0.003%	93.889%
4569	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.892%
4570	SPX CORP COMMON STOCK USD.01	0.003%	93.895%
4571	POLY HONG KONG	0.003%	93.898%
4572	NORTHAM PLATINU	0.003%	93.901%
4573	INDUSTRIAL & IN	0.003%	93.903%
4574	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.906%
4575	ADVANCED MICRO	0.003%	93.909%
4576	DET N O A	0.003%	93.912%
4577	ADVANCED INFO S	0.003%	93.915%
4578	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.918%
4579	SCIENTIFIC GAME	0.003%	93.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.924%
4581	HOTA INDUSTRIAL	0.003%	93.927%
4582	HYAKUGO BANK(10	0.003%	93.930%
4583	MARSHALLS PLC	0.003%	93.933%
4584	MASSMART HOLDIN	0.003%	93.936%
4585	CHARTER HALL	0.003%	93.939%
4586	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.942%
4587	ELECTA AB B SHS	0.003%	93.945%
4588	INDIA INFOLINE	0.003%	93.948%
4589	HEIWA CORP	0.003%	93.951%
4590	TONGDA GROUP HL	0.003%	93.954%
4591	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.957%
4592	BAIC MOTOR CORP	0.003%	93.960%
4593	OAD GAZPROM	0.003%	93.963%
4594	AAON INC COMMON STOCK USD.004	0.003%	93.966%
4595	INVESTMENT TECH	0.003%	93.969%
4596	KWG PROPERTY HL	0.003%	93.971%
4597	ABAXIS INC COMMON STOCK	0.003%	93.974%
4598	SUMCO CORPORATI	0.003%	93.977%
4599	CAR INC	0.003%	93.980%
4600	HUBER & SUHNER	0.003%	93.983%
4601	INTERCONTINENTA	0.003%	93.986%
4602	BALKRISHNA INDS	0.003%	93.989%
4603	TOWER SEMICONDU	0.003%	93.992%
4604	SMILES SA	0.003%	93.995%
4605	JB HI-FI	0.003%	93.998%
4606	EMAMI LTD	0.003%	94.001%
4607	SHINMAYWA INDS	0.003%	94.004%
4608	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.007%
4609	TOKAI RIKA CO	0.003%	94.010%
4610	SENSHU IKEDA HL	0.003%	94.013%
4611	OPHIR ENERGY PL	0.003%	94.016%
4612	U-MING MARINE	0.003%	94.018%
4613	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.021%
4614	KENDA RUBBER IN	0.003%	94.024%
4615	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.027%
4616	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.030%
4617	SAWAI PHARM CO	0.003%	94.033%
4618	TCC HONG KONG C	0.003%	94.036%
4619	ABIOMED INC COMMON STOCK USD.01	0.003%	94.039%
4620	CLOETTA AB B SH	0.003%	94.042%
4621	LEROY SEAFOOD G	0.003%	94.045%
4622	KINPO ELECTRONI	0.003%	94.048%
4623	YAGEO CORP	0.003%	94.051%
4624	MITSUBISHI LOGI	0.003%	94.054%
4625	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.056%
4626	SIEGFRIED HOLDI	0.003%	94.059%
4627	MAHINDRA & MAHI	0.003%	94.062%
4628	AIRBOSS OF AMER	0.003%	94.065%
4629	ORION CORP	0.003%	94.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	94.071%
4631	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.074%
4632	MORGUARD REAL E	0.003%	94.077%
4633	SIXT AG	0.003%	94.080%
4634	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.083%
4635	AMOREPACIFIC GR	0.003%	94.086%
4636	NOS SGPS	0.003%	94.088%
4637	POSTNL	0.003%	94.091%
4638	TSOGO SUN HOLDI	0.003%	94.094%
4639	SHIMA SEIKI MFG	0.003%	94.097%
4640	DEUTZ AG	0.003%	94.100%
4641	REGIS RESOURCES	0.003%	94.103%
4642	UNI-CHARM CORP	0.003%	94.106%
4643	TAKKT AG	0.003%	94.109%
4644	ENDEAVOUR SILVE	0.003%	94.112%
4645	UACJ CORP	0.003%	94.114%
4646	ATWOOD OCEANICS	0.003%	94.117%
4647	TAIWAN BUSINESS	0.003%	94.120%
4648	SIMPLO TECHNOLO	0.003%	94.123%
4649	TRICO BANCSHARES COMMON STOCK	0.003%	94.126%
4650	CIELO SA	0.003%	94.129%
4651	EDION CORP	0.003%	94.132%
4652	ALUMINA LTD-SPO	0.003%	94.135%
4653	KOREA ZINC	0.003%	94.138%
4654	SANOMA OYJ	0.003%	94.140%
4655	PETKIM	0.003%	94.143%
4656	THERATECHNOLOGI	0.003%	94.146%
4657	FIELMANN AG	0.003%	94.149%
4658	VALOR CO LTD	0.003%	94.152%
4659	AUSNET SERVICES	0.003%	94.155%
4660	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.158%
4661	CHINA PACIFIC I	0.003%	94.160%
4662	GENTING MALAYSI	0.003%	94.163%
4663	TOKYU REIT INC	0.003%	94.166%
4664	AEON REIT INVES	0.003%	94.169%
4665	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	94.172%
4666	GRAND PACIF PET	0.003%	94.175%
4667	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.178%
4668	WACKER CONSTRUC	0.003%	94.180%
4669	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.183%
4670	ESURE GROUP PLC	0.003%	94.186%
4671	CAPITAL ONE BAN	0.003%	94.189%
4672	KIWI PROPERTY G	0.003%	94.192%
4673	TOKAI TOKYO SEC	0.003%	94.195%
4674	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.197%
4675	CROWN LTD.	0.003%	94.200%
4676	FUKUYAMA TRANSP	0.003%	94.203%
4677	JG SUMMIT HLDGS	0.003%	94.206%
4678	ZAKLADY METALI	0.003%	94.209%
4679	RAKUTEN INC	0.003%	94.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	HANNSTAR DISPLA	0.003%	94.215%
4681	KRONES AG	0.003%	94.217%
4682	GT CAPITAL HOLD	0.003%	94.220%
4683	PRIMAX ELECTRON	0.003%	94.223%
4684	IMERYSA SA	0.003%	94.226%
4685	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	94.229%
4686	LINDT & SPRUENG	0.003%	94.232%
4687	ASIA CEMENT	0.003%	94.234%
4688	STARTS CORP INC	0.003%	94.237%
4689	SABRE CORP COMMON STOCK USD.01	0.003%	94.240%
4690	NAVIGANT CONSUL	0.003%	94.243%
4691	WT MICROELECTRO	0.003%	94.246%
4692	GANNETT CO INC COMMON STOCK	0.003%	94.248%
4693	JENOPTIK AG	0.003%	94.251%
4694	PRIMARY HEALTH	0.003%	94.254%
4695	VIDRALA S.A.	0.003%	94.257%
4696	HAVAS SA	0.003%	94.260%
4697	ANDREW PELLER-A	0.003%	94.263%
4698	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.265%
4699	MEGMILK SNOW BR	0.003%	94.268%
4700	INVERSIONES AGU	0.003%	94.271%
4701	GPO IND BIMBO	0.003%	94.274%
4702	HALFORDS GROUP	0.003%	94.277%
4703	THAI UNION GROU	0.003%	94.279%
4704	TREX COMPANY INC COMMON STOCK USD.01	0.003%	94.282%
4705	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	94.285%
4706	FRUTAROM	0.003%	94.288%
4707	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.291%
4708	IMMOFINANZ IMMO	0.003%	94.293%
4709	CAP SA	0.003%	94.296%
4710	AKER ASA	0.003%	94.299%
4711	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	94.302%
4712	CHINA COAL ENER	0.003%	94.305%
4713	SEMEN GRESIK	0.003%	94.307%
4714	HOME PRODUCT CE	0.003%	94.310%
4715	OBARA CORP	0.003%	94.313%
4716	MITAC HOLDINGS	0.003%	94.316%
4717	SHIMAMURA CO	0.003%	94.319%
4718	SAF-HOLLAND SA	0.003%	94.321%
4719	MERCIALYS	0.003%	94.324%
4720	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	94.327%
4721	ITOCHU TECHNO S	0.003%	94.330%
4722	BEFIMMO SCA	0.003%	94.333%
4723	FENG TAY ENTRPR	0.003%	94.335%
4724	MONCLER SPA	0.003%	94.338%
4725	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.341%
4726	HINDUSTAN LEVER	0.003%	94.344%
4727	TOMY CO LTD	0.003%	94.347%
4728	PACIFIC BASIN S	0.003%	94.349%
4729	MINDTREE LTD	0.003%	94.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.355%
4731	BAJAJ AUTO LTD	0.003%	94.358%
4732	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.360%
4733	JAPAN STEEL WOR	0.003%	94.363%
4734	MISUMI CORPORAT	0.003%	94.366%
4735	CHINA ZHONGWANG	0.003%	94.369%
4736	COSMAX INC	0.003%	94.372%
4737	LINDAB INTL AB	0.003%	94.374%
4738	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	94.377%
4739	ZHUZHOU CSR TIM	0.003%	94.380%
4740	SERIA CO LTD	0.003%	94.383%
4741	ALKERMES PLC	0.003%	94.385%
4742	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.388%
4743	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.391%
4744	GLAXOSMITHKLINE	0.003%	94.394%
4745	TOKYO ELEC POWE	0.003%	94.396%
4746	COMSYS HOLDINGS	0.003%	94.399%
4747	NATL HOUSE INDL	0.003%	94.402%
4748	EXIDE INDUSTRIE	0.003%	94.405%
4749	KAP IND HLDG LT	0.003%	94.407%
4750	Ayala Land Inc	0.003%	94.410%
4751	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	94.413%
4752	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.416%
4753	BROOKFIELD OFFI	0.003%	94.419%
4754	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.421%
4755	ANSALDO STS SPA	0.003%	94.424%
4756	DOOSAN INFRACOR	0.003%	94.427%
4757	MERCER INTL INC	0.003%	94.430%
4758	ALM. BRAND	0.003%	94.432%
4759	IRPC PUBLIC CO	0.003%	94.435%
4760	ZCL COMPOSITES	0.003%	94.438%
4761	CALLIDUS CAPITA	0.003%	94.441%
4762	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.443%
4763	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.446%
4764	MUTHOOT FINANCE	0.003%	94.449%
4765	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.451%
4766	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	94.454%
4767	MAN WAH HOLDING	0.003%	94.457%
4768	AEON MALL CO LT	0.003%	94.460%
4769	YUZHOU PROPERTI	0.003%	94.462%
4770	DCM JAPAN HOLDI	0.003%	94.465%
4771	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.468%
4772	PETROCHINA COMP	0.003%	94.471%
4773	Mobistar SA	0.003%	94.473%
4774	TELECOM ITALIA	0.003%	94.476%
4775	CHINA OILFIELD	0.003%	94.479%
4776	ESTACIO PARTICI	0.003%	94.482%
4777	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.484%
4778	HAP SENG CONSOL	0.003%	94.487%
4779	PGT INC	0.003%	94.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	TISCO FINANCIAL	0.003%	94.492%
4781	RYOHIN KEIKAKU	0.003%	94.495%
4782	TOYO INK MFG CO	0.003%	94.498%
4783	PHH CORP COMMON STOCK USD.01	0.003%	94.501%
4784	AUTODESK INC	0.003%	94.503%
4785	FIRST NATIONAL	0.003%	94.506%
4786	FUGRO NV-CVA	0.003%	94.509%
4787	USS CO. LTD.	0.003%	94.511%
4788	EMS-CHEMIE HLDG	0.003%	94.514%
4789	INTERRENT REAL	0.003%	94.517%
4790	TOBU RAILWAY CO	0.003%	94.520%
4791	PC CONNECTION	0.003%	94.522%
4792	STRIDES ARCOLAB	0.003%	94.525%
4793	NAGACORP LTD	0.003%	94.528%
4794	TOKIO MARINE HO	0.003%	94.530%
4795	TARKETT SA	0.003%	94.533%
4796	CHINA LESSO GRO	0.003%	94.536%
4797	TRANSPORT INTL	0.003%	94.539%
4798	SAMSUNG ELECTRO	0.003%	94.541%
4799	GRANITE OIL COR	0.003%	94.544%
4800	CELLTRION INC K	0.003%	94.547%
4801	KIWOOM SECURITI	0.003%	94.549%
4802	SINO LAND CO	0.003%	94.552%
4803	ALLIED GROUP LT	0.003%	94.555%
4804	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.558%
4805	INSPERITY INC	0.003%	94.560%
4806	EMEMORY TECHNOL	0.003%	94.563%
4807	JARDINE CYCLE	0.003%	94.566%
4808	GIMV NV	0.003%	94.568%
4809	CIMPRESS NV	0.003%	94.571%
4810	KELLER GROUP	0.003%	94.574%
4811	YELLOW PAGES LT	0.003%	94.576%
4812	FAR EAST INTL B	0.003%	94.579%
4813	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.582%
4814	MOBIMO HLDG AG	0.003%	94.584%
4815	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.587%
4816	DUZONBIZON CO L	0.003%	94.590%
4817	MITSUBISHI TANA	0.003%	94.593%
4818	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.595%
4819	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.598%
4820	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	94.601%
4821	KOTAK MAHINDRA	0.003%	94.603%
4822	NORTHGATE	0.003%	94.606%
4823	JUMBO SA	0.003%	94.609%
4824	CHINA GEN PLAST	0.003%	94.611%
4825	ORANGE SPON ADR ADR	0.003%	94.614%
4826	PARADE TECHNOLO	0.003%	94.617%
4827	KITZ CORPORATIO	0.003%	94.619%
4828	COSAN SA INDUST	0.003%	94.622%
4829	DOMINOS PIZZA E	0.003%	94.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	POLYPIPE GROUP	0.003%	94.627%
4831	TOKYO SEIMITSU	0.003%	94.630%
4832	NIPPON STEEL	0.003%	94.633%
4833	FULLSHARE HOLDI	0.003%	94.635%
4834	TRAVELSKY TECHN	0.003%	94.638%
4835	SCHNITZER STEEL	0.003%	94.641%
4836	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	94.643%
4837	MATSUMOTOKIYOSH	0.003%	94.646%
4838	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.649%
4839	FUJI MACHINE MF	0.003%	94.651%
4840	CHINA EVERBRIGH	0.003%	94.654%
4841	OHL MEXICO SAB	0.003%	94.657%
4842	GLOVIS	0.003%	94.659%
4843	CHINA RAILWAY G	0.003%	94.662%
4844	TOHO GAS CO	0.003%	94.665%
4845	SIDERURGICA NAC	0.003%	94.667%
4846	KADANT INC COMMON STOCK USD.01	0.003%	94.670%
4847	UTD STATES CELL	0.003%	94.673%
4848	GUDANG GARAM(PE	0.003%	94.675%
4849	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.678%
4850	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	94.680%
4851	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.683%
4852	DIGI.COM BHD	0.003%	94.686%
4853	COLOPLAST AS	0.003%	94.688%
4854	HYUNDAI MIPO DO	0.003%	94.691%
4855	K12 INC COMMON STOCK USD.0001	0.003%	94.694%
4856	OKUMURA CORP	0.003%	94.696%
4857	SANFILIPPO(JOHN	0.003%	94.699%
4858	FUKUOKA REIT CO	0.003%	94.702%
4859	SAUL CENTERS INC REIT USD.01	0.003%	94.704%
4860	CHARGEURS SA	0.003%	94.707%
4861	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.709%
4862	TONG YANG INDUS	0.003%	94.712%
4863	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.715%
4864	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.717%
4865	ASCOM HOLDING A	0.003%	94.720%
4866	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.723%
4867	SHIMADZU CORP	0.003%	94.725%
4868	ACADIAN TIMBER	0.003%	94.728%
4869	LISI	0.003%	94.730%
4870	INDO TAMBANGRAY	0.003%	94.733%
4871	TELEVISION BROA	0.003%	94.736%
4872	KANAMOTO CO LTD	0.003%	94.738%
4873	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	94.741%
4874	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.743%
4875	ANRITSU CORP	0.003%	94.746%
4876	KEIO CORP	0.003%	94.749%
4877	SYSMEX CORP	0.003%	94.751%
4878	TEC CORPORATION	0.003%	94.754%
4879	CHOW SANG SANG	0.003%	94.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	EXEDY CORP	0.003%	94.759%
4881	ITAU UNIBANCO H	0.003%	94.762%
4882	MAINFREIGHT LTD	0.003%	94.764%
4883	SEVERSTAL GDR REG S GDR	0.003%	94.767%
4884	MINMETALS RES	0.003%	94.769%
4885	IMP DEL DES Y E	0.003%	94.772%
4886	HITACHI ZOSEN C	0.003%	94.775%
4887	MONMOUTH REAL E	0.003%	94.777%
4888	SIAS SPA	0.003%	94.780%
4889	FIRST BANCORP/NC COMMON STOCK	0.003%	94.782%
4890	LUPIN LTD	0.003%	94.785%
4891	F E CONSORTM IN	0.003%	94.788%
4892	SHIP FINANCE IN	0.003%	94.790%
4893	KOMERI CO	0.003%	94.793%
4894	ZHAOJIN MINING	0.003%	94.795%
4895	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.798%
4896	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.801%
4897	ADVANCED	0.003%	94.803%
4898	NIHON UNISYS	0.003%	94.806%
4899	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	94.808%
4900	HYAKUJUSHI BANK	0.003%	94.811%
4901	SCORPIO TANKERS	0.003%	94.813%
4902	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.816%
4903	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.819%
4904	CHORUS LIMITED	0.003%	94.821%
4905	CENTRAL GLASS C	0.003%	94.824%
4906	PETROFAC LTD	0.003%	94.826%
4907	BANCO COMERCIAL	0.003%	94.829%
4908	MANHATTAN ASSOC	0.003%	94.831%
4909	PARKWAY INC REIT USD.001	0.003%	94.834%
4910	FCC CO LTD	0.003%	94.837%
4911	HAITONG INTL SE	0.003%	94.839%
4912	HOMESTREET INC COMMON STOCK	0.003%	94.842%
4913	DE'LONGHI SPA	0.003%	94.844%
4914	FELCOR LODGING	0.003%	94.847%
4915	CARSALES.COM LT	0.003%	94.849%
4916	KANDENKO CO	0.003%	94.852%
4917	WPT INDUSTRIAL	0.003%	94.855%
4918	EDELWEISS FIN S	0.003%	94.857%
4919	BAJAJ AUTO	0.003%	94.860%
4920	U-BLOX AG	0.003%	94.862%
4921	PERPETUAL TST A	0.003%	94.865%
4922	ALIOR BANK SA	0.003%	94.867%
4923	KISSEI PHARM CO	0.003%	94.870%
4924	TOPCO SCIENTIFI	0.003%	94.872%
4925	SERCOMM CORP	0.003%	94.875%
4926	PARMALAT S.P.A	0.003%	94.877%
4927	HARGREAVES LANS	0.003%	94.880%
4928	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.883%
4929	ENGIE BRASIL SA	0.003%	94.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	UNI-PRESIDENT C	0.003%	94.888%
4931	ALS LTD	0.003%	94.890%
4932	SEKISUI HOUSE R	0.003%	94.893%
4933	EPISTAR CORP	0.003%	94.895%
4934	TUNG HO STEEL E	0.003%	94.898%
4935	TOYOTA BOSHOKU	0.003%	94.900%
4936	SHANDONG WEIGAO	0.003%	94.903%
4937	LONKING HOLDING	0.003%	94.905%
4938	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.908%
4939	RHONE-KLINIKUM	0.003%	94.911%
4940	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	94.913%
4941	EREGLI DEMIR CE	0.003%	94.916%
4942	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.918%
4943	SKC CO	0.003%	94.921%
4944	LUXOTTICA GROUP	0.003%	94.923%
4945	VASTNED RETAIL	0.003%	94.926%
4946	ITO EN	0.003%	94.928%
4947	BALFOUR BEATTY	0.003%	94.931%
4948	KOLON INDUSTRIE	0.003%	94.933%
4949	SUMITOMO WAREHO	0.003%	94.936%
4950	EFG INTERNATION	0.003%	94.938%
4951	MARCUS CORP	0.003%	94.941%
4952	OM ASSET MANAGE	0.003%	94.943%
4953	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.946%
4954	NIHON M&A CENTE	0.003%	94.948%
4955	SOHU.COM INC	0.003%	94.951%
4956	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.953%
4957	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.956%
4958	SOSEI GROUP COR	0.003%	94.958%
4959	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.961%
4960	HUFVUDSTADEN AB	0.003%	94.963%
4961	TRAVELPORT WORL	0.003%	94.966%
4962	KOMORI CORPORAT	0.003%	94.968%
4963	CHINA CONCH VEN	0.003%	94.971%
4964	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.973%
4965	MELEXIS	0.003%	94.976%
4966	ITOHAM YONEKYU	0.003%	94.978%
4967	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	94.981%
4968	BRF SA	0.002%	94.983%
4969	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	94.986%
4970	INDUSIND BANK	0.002%	94.988%
4971	RITEK INC	0.002%	94.991%
4972	CHINA SCE PROPE	0.002%	94.993%
4973	KOREA LINE CORP	0.002%	94.996%
4974	WEST CORP COMMON STOCK USD.001	0.002%	94.998%
4975	SHINKO ELEC IND	0.002%	95.001%
4976	SUPERGROUP PLC	0.002%	95.003%
4977	HANJIN KAL CORP	0.002%	95.006%
4978	MARUICHI STL TU	0.002%	95.008%
4979	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	FUJITEC CO	0.002%	95.013%
4981	FISHER (JAMES)	0.002%	95.016%
4982	TECO ELEC&MACHI	0.002%	95.018%
4983	SA CORP REAL ES	0.002%	95.021%
4984	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	95.023%
4985	KOA CORPORATION	0.002%	95.026%
4986	OGAKI KYORITSU	0.002%	95.028%
4987	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.031%
4988	ORTHOPIX INTL N	0.002%	95.033%
4989	PAN OCEAN CO	0.002%	95.036%
4990	DULUXGROUP LTD	0.002%	95.038%
4991	KOMAX HOLDING A	0.002%	95.041%
4992	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.043%
4993	ETERNAL CHEMICA	0.002%	95.046%
4994	RAMCO-GERSHENSO	0.002%	95.048%
4995	POLSKIE GORNICT	0.002%	95.051%
4996	KANEMATSU CORP	0.002%	95.053%
4997	TOD'S SPA	0.002%	95.055%
4998	OPUS BANK	0.002%	95.058%
4999	ANALOGIC CORP	0.002%	95.060%
5000	TRIGANO	0.002%	95.063%
5001	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.065%
5002	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.068%
5003	AGFA GEVAERT NV	0.002%	95.070%
5004	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.073%
5005	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.075%
5006	RATHBONE BROTHE	0.002%	95.078%
5007	IMMOBILIARIA CO	0.002%	95.080%
5008	IREN SPA	0.002%	95.083%
5009	XINYI SOLAR HOL	0.002%	95.085%
5010	SUNTORY BEVERAG	0.002%	95.087%
5011	CIA SANEAMENTO	0.002%	95.090%
5012	CAPCOM CO	0.002%	95.092%
5013	JAPAN LIFELINE	0.002%	95.095%
5014	HYPERMARCAS SA	0.002%	95.097%
5015	BONDUELLE SCA	0.002%	95.100%
5016	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.102%
5017	NCC LTD/INDIA	0.002%	95.105%
5018	BCO BILBAO VIZC	0.002%	95.107%
5019	DREAM INDUSTRIA	0.002%	95.109%
5020	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.002%	95.112%
5021	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.114%
5022	HEMFOSA FASTIGH	0.002%	95.117%
5023	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.119%
5024	SINGAPORE TECH	0.002%	95.122%
5025	NAMPAK LTD.	0.002%	95.124%
5026	OVS SPA	0.002%	95.127%
5027	MILLENNIUM&COPT	0.002%	95.129%
5028	RELO HOLDINGS I	0.002%	95.131%
5029	CROMWELL PROPER	0.002%	95.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	KEIHIN ELEC EXP	0.002%	95.136%
5031	SYNTEL INC COMMON STOCK	0.002%	95.139%
5032	TEMBEC INC	0.002%	95.141%
5033	MARICO LTD	0.002%	95.144%
5034	COM HEM HLDG AB	0.002%	95.146%
5035	AVON PRODUCTS I	0.002%	95.148%
5036	SINO-AMERICAN S	0.002%	95.151%
5037	TELECOM PLUS	0.002%	95.153%
5038	ITEQ CORP	0.002%	95.156%
5039	JC DECAUX SA	0.002%	95.158%
5040	ZARDOYA-OTIS	0.002%	95.161%
5041	BELLUNA CO.LTD	0.002%	95.163%
5042	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.165%
5043	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.168%
5044	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.170%
5045	SENKO CO	0.002%	95.173%
5046	SHUN TAK HLDGS	0.002%	95.175%
5047	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.178%
5048	AEGION CORP COMMON STOCK USD.01	0.002%	95.180%
5049	GLOBAL NET LEASE INC REIT USD.01	0.002%	95.182%
5050	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.185%
5051	HAMBORNER AG	0.002%	95.187%
5052	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.190%
5053	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	95.192%
5054	RPC INC COMMON STOCK USD.1	0.002%	95.194%
5055	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.197%
5056	PIONEER CORP JP	0.002%	95.199%
5057	IOI PROPERTIES	0.002%	95.202%
5058	C.P. ALL PCL-FG	0.002%	95.204%
5059	SECURITY BANK C	0.002%	95.206%
5060	AIRASIA BHD	0.002%	95.209%
5061	JIANGSU EXPRESS	0.002%	95.211%
5062	CORETRONICS COR	0.002%	95.214%
5063	CIE AUTOMOTIVE	0.002%	95.216%
5064	CORONATION FUND	0.002%	95.218%
5065	H. LUNDBECK A/S	0.002%	95.221%
5066	Rocky Mountain	0.002%	95.223%
5067	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.226%
5068	PERLIS PLANTATI	0.002%	95.228%
5069	DEUTSCHE EUROSH	0.002%	95.230%
5070	INFICON HOLDING	0.002%	95.233%
5071	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.235%
5072	HONG KONG LAND	0.002%	95.238%
5073	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.240%
5074	RPX CORP COMMON STOCK USD.0001	0.002%	95.242%
5075	TSRC CORP	0.002%	95.245%
5076	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.247%
5077	IRESS MARKET TE	0.002%	95.250%
5078	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.252%
5079	CHINA TRAVEL IN	0.002%	95.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.257%
5081	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.259%
5082	BETSSON AB	0.002%	95.261%
5083	BIC CAMERA INC.	0.002%	95.264%
5084	LG HAUSYS LTD	0.002%	95.266%
5085	INTERROLL HOLDI	0.002%	95.269%
5086	RIETER HLDGS AG	0.002%	95.271%
5087	ARCELIK AS	0.002%	95.273%
5088	GROUPE FNAC	0.002%	95.276%
5089	TXC CORPN	0.002%	95.278%
5090	BRASKEM SA	0.002%	95.280%
5091	SOMFY SA	0.002%	95.283%
5092	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.285%
5093	CORBY SPIRIT AN	0.002%	95.288%
5094	SEABRIDGE GOLD	0.002%	95.290%
5095	ALK-ABELLO A/S	0.002%	95.292%
5096	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.295%
5097	DOMINO'S PIZZA	0.002%	95.297%
5098	SEIREN CO	0.002%	95.299%
5099	KUMHO TIRE CO	0.002%	95.302%
5100	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.304%
5101	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.307%
5102	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.309%
5103	K WAH INTL HLDG	0.002%	95.311%
5104	ZZZPRIMA MEAT P	0.002%	95.314%
5105	INDUTRADE AB	0.002%	95.316%
5106	CANADIAN IMPERI	0.002%	95.318%
5107	POWER GRID CORP	0.002%	95.321%
5108	TATUNG	0.002%	95.323%
5109	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.325%
5110	SLATE RETAIL RE	0.002%	95.328%
5111	TAICHUNG	0.002%	95.330%
5112	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.333%
5113	SEMBCORP MARINE	0.002%	95.335%
5114	EURONAV SA	0.002%	95.337%
5115	AUTOGRILL SPA	0.002%	95.340%
5116	SK CHEMICALS	0.002%	95.342%
5117	JACCS CO	0.002%	95.344%
5118	PREMIER INVESTM	0.002%	95.347%
5119	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.349%
5120	FASTIGHETS AB B	0.002%	95.351%
5121	CHENG LOONG	0.002%	95.354%
5122	AMBEV SA ADR ADR	0.002%	95.356%
5123	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	95.358%
5124	COMTECH TELE CO	0.002%	95.361%
5125	TIANNENG POWER	0.002%	95.363%
5126	MAKINO MILLING	0.002%	95.365%
5127	SHOWA CORP	0.002%	95.368%
5128	NIHON KOHDEN CO	0.002%	95.370%
5129	SEKISUI HOUSE	0.002%	95.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.375%
5131	GS ENGINEERING	0.002%	95.377%
5132	BANG & OLUFSEN	0.002%	95.379%
5133	SINGAPORE POST	0.002%	95.382%
5134	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.384%
5135	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.386%
5136	MITSUBA CORP	0.002%	95.389%
5137	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	95.391%
5138	CALIFORNIA WATE	0.002%	95.393%
5139	ACACIA MINING	0.002%	95.396%
5140	PROSEGUR CIA DE	0.002%	95.398%
5141	ACORDA THERAPEU	0.002%	95.400%
5142	ALUMINIUM CORP	0.002%	95.403%
5143	AVICHINA INDUST	0.002%	95.405%
5144	ALL NIPPON AIRW	0.002%	95.407%
5145	BRINKER INTL IN	0.002%	95.410%
5146	PETRA DIAMONDS	0.002%	95.412%
5147	BIOTELEMTRY INC COMMON STOCK USD.001	0.002%	95.414%
5148	ASATSU INC	0.002%	95.417%
5149	CIPUTRA DEVELOP	0.002%	95.419%
5150	TOMTOM NV	0.002%	95.421%
5151	TOMRA SYSTEMS A	0.002%	95.424%
5152	LAIRD PLC	0.002%	95.426%
5153	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.428%
5154	GLOBE TELECOM I	0.002%	95.431%
5155	ASAHI INTECC CO	0.002%	95.433%
5156	MEDIPAL HOLDING	0.002%	95.435%
5157	FORTUNE R/EST I	0.002%	95.437%
5158	RELIANCE POWER	0.002%	95.440%
5159	RELIANCE INDS-S	0.002%	95.442%
5160	CREDITO VALTELL	0.002%	95.444%
5161	JM FINANCIAL	0.002%	95.447%
5162	GUOTAI JUNAN IN	0.002%	95.449%
5163	STELLA INTERNAT	0.002%	95.451%
5164	DURATEX SA	0.002%	95.454%
5165	EZAKI GLICO CO	0.002%	95.456%
5166	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.458%
5167	CHINASOFT INTER	0.002%	95.461%
5168	SINGAPORE EXCHA	0.002%	95.463%
5169	AMOREPACIFIC-NE	0.002%	95.465%
5170	NAN YA PRINTED	0.002%	95.467%
5171	METROPOLE TV-(M	0.002%	95.470%
5172	HEALTHSCOPE LTD	0.002%	95.472%
5173	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	95.474%
5174	KEMET CORP	0.002%	95.477%
5175	UNIPETROL	0.002%	95.479%
5176	BERNER KTBK	0.002%	95.481%
5177	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.484%
5178	MORGUARD CORP	0.002%	95.486%
5179	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	AVANGRID INC COMMON STOCK USD.01	0.002%	95.490%
5181	NICHI-IKO PHARM	0.002%	95.493%
5182	ENGINEERS INDIA	0.002%	95.495%
5183	MULTIPLAN EMPRE	0.002%	95.497%
5184	MAANSHAN IRON &	0.002%	95.500%
5185	HERO HONDA	0.002%	95.502%
5186	DEBENHAMS	0.002%	95.504%
5187	MEIKO ELECTRONI	0.002%	95.507%
5188	EI TOWERS SPA	0.002%	95.509%
5189	DIGNITY PLC	0.002%	95.511%
5190	DONGKUK STEEL M	0.002%	95.513%
5191	TRUSCO NAKAYAMA	0.002%	95.516%
5192	BANK OF INDIA C	0.002%	95.518%
5193	CALGON CARBON C	0.002%	95.520%
5194	MANAPPURAM FINA	0.002%	95.523%
5195	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.525%
5196	EVERLIGHT ELECT	0.002%	95.527%
5197	SPEEDWAY MOTORS	0.002%	95.529%
5198	AUTOMOTIVE HOLD	0.002%	95.532%
5199	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.534%
5200	KOREA ELEC POWE	0.002%	95.536%
5201	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.538%
5202	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.541%
5203	KYORITSU MAINTA	0.002%	95.543%
5204	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.545%
5205	METALL ZUG AG	0.002%	95.548%
5206	ZENSHO CO LTD	0.002%	95.550%
5207	BANK OF BARODA	0.002%	95.552%
5208	KFORCE INC COMMON STOCK USD.01	0.002%	95.554%
5209	WOWPRIME CORP	0.002%	95.557%
5210	AUSTEVOLL SEAFO	0.002%	95.559%
5211	INTERCONEXION E	0.002%	95.561%
5212	ATLANTICA YIELD	0.002%	95.563%
5213	GETAC TECHNOLOG	0.002%	95.566%
5214	KYORIN CO LTD.	0.002%	95.568%
5215	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.570%
5216	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.572%
5217	INDRA SISTEMAS	0.002%	95.575%
5218	LIPPO KARAWACI	0.002%	95.577%
5219	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.579%
5220	PEREGRINE HLDGS	0.002%	95.582%
5221	BARR(A.G.)	0.002%	95.584%
5222	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.586%
5223	SANYO SPEC STEE	0.002%	95.588%
5224	ACTUA CORP COMMON STOCK USD.001	0.002%	95.591%
5225	JAPAN AVIATN EL	0.002%	95.593%
5226	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.595%
5227	AIRTAC INTERNAT	0.002%	95.597%
5228	TOKYO TY FINANC	0.002%	95.600%
5229	FRESENIUS MEDIC	0.002%	95.602%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	BECHTLE AG	0.002%	95.604%
5231	LADBROKES PLC	0.002%	95.606%
5232	NS SOLUTIONS CO	0.002%	95.609%
5233	JUST EAT PLC	0.002%	95.611%
5234	SAMSUNG SDS CO	0.002%	95.613%
5235	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.615%
5236	JINRO LTD	0.002%	95.618%
5237	OKAMURA CORP	0.002%	95.620%
5238	SEIBU HOLDINGS	0.002%	95.622%
5239	ROUND ONE CORP	0.002%	95.624%
5240	BANCA GENERALI	0.002%	95.626%
5241	CAPITAL SECURIT	0.002%	95.629%
5242	WD 40 CO COMMON STOCK USD.001	0.002%	95.631%
5243	DON QUIJOTE	0.002%	95.633%
5244	ESPRIT HOLDINGS	0.002%	95.635%
5245	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.638%
5246	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.640%
5247	VIRTUSA CORP COMMON STOCK USD.01	0.002%	95.642%
5248	NICE SYSTEMS	0.002%	95.644%
5249	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	95.647%
5250	VERITIV CORP COMMON STOCK USD.01	0.002%	95.649%
5251	GOLD FIELDS LTD	0.002%	95.651%
5252	TOKYO DOME CORP	0.002%	95.653%
5253	CHICONY ELECTRO	0.002%	95.656%
5254	SEMAPA SOC INVE	0.002%	95.658%
5255	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.660%
5256	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.662%
5257	CKD CORP	0.002%	95.664%
5258	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.667%
5259	CyberAgent, Inc	0.002%	95.669%
5260	RESORTTRUST INC	0.002%	95.671%
5261	TRUE CORP PCL	0.002%	95.673%
5262	THE NISSHIN OIL	0.002%	95.675%
5263	BEACH PETROLEUM	0.002%	95.678%
5264	SHIKOKU ELEC PO	0.002%	95.680%
5265	FINECOBANK BANC	0.002%	95.682%
5266	SQUARE ENIX HOL	0.002%	95.684%
5267	SUMITOMO MITSUI	0.002%	95.687%
5268	CSR CORP	0.002%	95.689%
5269	VERBUND AG	0.002%	95.691%
5270	PUBLICIS GROUPE	0.002%	95.693%
5271	KCE ELECTRONICS	0.002%	95.695%
5272	HCI GROUP INC COMMON STOCK	0.002%	95.698%
5273	COCOKARA FINE H	0.002%	95.700%
5274	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.702%
5275	GREAT WALL ENTE	0.002%	95.704%
5276	ACC LIMITED	0.002%	95.706%
5277	INDS BACHOCO SA	0.002%	95.709%
5278	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.711%
5279	CHUNGHWA TELECO	0.002%	95.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	JB FINANCIAL GR	0.002%	95.715%
5281	COMPUTACENTER P	0.002%	95.718%
5282	CAHYA MATA SARA	0.002%	95.720%
5283	CAPITARETAIL CH	0.002%	95.722%
5284	INWIDO AB	0.002%	95.724%
5285	VOCUS COMMUN LT	0.002%	95.726%
5286	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.729%
5287	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.731%
5288	UNITED ARROWS L	0.002%	95.733%
5289	GENESCO INC COMMON STOCK USD1.0	0.002%	95.735%
5290	TAIWAN STYRENE	0.002%	95.737%
5291	HARMONY GOLD MN	0.002%	95.739%
5292	TOOTSIE ROLL IN	0.002%	95.742%
5293	NIPPON SODA CO	0.002%	95.744%
5294	GRENDENE SA	0.002%	95.746%
5295	MARFRIG GLOBAL	0.002%	95.748%
5296	ARCADYAN TECHNO	0.002%	95.750%
5297	BEZEQ ISRAEL TE	0.002%	95.753%
5298	TAL EDUCATION GROUP ADR ADR	0.002%	95.755%
5299	ROCHE HOLDING A	0.002%	95.757%
5300	BIM BIRLESIK MA	0.002%	95.759%
5301	IBJ LEASING CO	0.002%	95.761%
5302	TAKEUCHI MANUFA	0.002%	95.764%
5303	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.766%
5304	SUPREME ELECTRO	0.002%	95.768%
5305	MATAHARI DEPART	0.002%	95.770%
5306	PARKWAY LIFE RE	0.002%	95.772%
5307	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.774%
5308	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.777%
5309	LUKOIL PJSC- SP	0.002%	95.779%
5310	GENTING INTERNA	0.002%	95.781%
5311	KANGWON LAND IN	0.002%	95.783%
5312	UNDER ARMOUR IN	0.002%	95.785%
5313	CHINA TRADITION	0.002%	95.787%
5314	AMBUJA CEMENTS	0.002%	95.790%
5315	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.792%
5316	CHAROEN PKPD-FG	0.002%	95.794%
5317	CHINA ZHEGTONG	0.002%	95.796%
5318	CPFL ENERGIA SA	0.002%	95.798%
5319	CHINA BLUECHEMI	0.002%	95.800%
5320	ARCBEST CORP COMMON STOCK USD.01	0.002%	95.803%
5321	CROMPTON GREAVE	0.002%	95.805%
5322	DOOSAN CORP	0.002%	95.807%
5323	CHUDENKO CORP	0.002%	95.809%
5324	DIAMOND OFFSHOR	0.002%	95.811%
5325	NANYA TECHNOLOG	0.002%	95.813%
5326	APPLUS SERVICES	0.002%	95.816%
5327	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.818%
5328	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.820%
5329	IOCHPE-MAXION	0.002%	95.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	TIER REIT INC REIT USD.0001	0.002%	95.824%
5331	DRAEGERWERK AG	0.002%	95.826%
5332	CHINA DONGXIANG	0.002%	95.829%
5333	RPS GROUP PLC	0.002%	95.831%
5334	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.833%
5335	TOKEN CORP	0.002%	95.835%
5336	PTC INC COMMON STOCK USD.01	0.002%	95.837%
5337	GPO DE INVERSIO	0.002%	95.839%
5338	RUTH'S HOSPITAL	0.002%	95.842%
5339	SAGAMI RAILWAY	0.002%	95.844%
5340	BHARAT PETROL C	0.002%	95.846%
5341	CHAMPION REAL E	0.002%	95.848%
5342	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.850%
5343	CHINA OVERASEA	0.002%	95.852%
5344	BAYWA AG (BAYER	0.002%	95.854%
5345	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.857%
5346	YAMAGATA BANK	0.002%	95.859%
5347	POONGSAN CORP(N	0.002%	95.861%
5348	CHINA MOTOR CO	0.002%	95.863%
5349	TAIWAN SEMICOND	0.002%	95.865%
5350	MYTILINEOS	0.002%	95.867%
5351	SPAREBANK 1 SR	0.002%	95.869%
5352	UPC TECHNOLOGY	0.002%	95.872%
5353	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.874%
5354	GJENSIDIGE FORS	0.002%	95.876%
5355	WING TAI HOLDIN	0.002%	95.878%
5356	EMP NAC ELECTRI	0.002%	95.880%
5357	ULTIMATE	0.002%	95.882%
5358	BARITO PAC TBK	0.002%	95.884%
5359	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.886%
5360	ASCOTT RESIDENC	0.002%	95.889%
5361	GIORDANO INTL L	0.002%	95.891%
5362	FINISH LINE INC	0.002%	95.893%
5363	MID REIT INC	0.002%	95.895%
5364	KABU.COM SECURI	0.002%	95.897%
5365	SWIRE PACIFIC	0.002%	95.899%
5366	BANGCHAK CORP P	0.002%	95.901%
5367	NIB HOLDINGS LT	0.002%	95.903%
5368	JAPAN DISPLAY I	0.002%	95.905%
5369	ANGANG NEW STEE	0.002%	95.908%
5370	AVEVA GROUP PLC	0.002%	95.910%
5371	MORGUARD NORTH	0.002%	95.912%
5372	Meritz Fire & M	0.002%	95.914%
5373	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.916%
5374	SEVEN GROUP HLD	0.002%	95.918%
5375	HOPSON DEVELOPM	0.002%	95.920%
5376	AIA ENGINEERING	0.002%	95.922%
5377	CHATHAM LODGING	0.002%	95.924%
5378	BANCA IFIS	0.002%	95.927%
5379	SUMMERSET GROUP	0.002%	95.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	KYOWA HAKKO KIR	0.002%	95.931%
5381	ENQUEST PLC	0.002%	95.933%
5382	DXP ENTERPRISES	0.002%	95.935%
5383	SINGAPORE PRESS	0.002%	95.937%
5384	CARGOJET INC.	0.002%	95.939%
5385	SANFIRE RESOURC	0.002%	95.941%
5386	AFG ARBONIA-FOR	0.002%	95.943%
5387	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.945%
5388	HEALTHCARE SERV	0.002%	95.948%
5389	CIA ENERGETICA	0.002%	95.950%
5390	SKY NETWORK TEL	0.002%	95.952%
5391	CTS CORP COMMON STOCK	0.002%	95.954%
5392	MY EG SERVICES	0.002%	95.956%
5393	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.958%
5394	ADASTRIA HOLDI	0.002%	95.960%
5395	UNIFI INC	0.002%	95.962%
5396	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.964%
5397	ACEA SPA	0.002%	95.966%
5398	AUCKLAND INTERN	0.002%	95.969%
5399	FOXCONN INTERNA	0.002%	95.971%
5400	KOENIG & BAUER	0.002%	95.973%
5401	TASSAL GROUP	0.002%	95.975%
5402	KERRY LOGISTICS	0.002%	95.977%
5403	SANYO DENKI CO	0.002%	95.979%
5404	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.981%
5405	CHOW TAI FOOK J	0.002%	95.983%
5406	HITACHI MAXELL	0.002%	95.985%
5407	SKY PERFECT JSA	0.002%	95.987%
5408	METROPOLITAN BA	0.002%	95.989%
5409	IZUMI CO	0.002%	95.991%
5410	SONY FINANCIAL	0.002%	95.994%
5411	BANGKOK LAND PC	0.002%	95.996%
5412	NEXON CO LTD	0.002%	95.998%
5413	CRAY INC COMMON STOCK USD.01	0.002%	96.000%
5414	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.002%
5415	GMP CAPITAL COR	0.002%	96.004%
5416	FIRST INTER BK	0.002%	96.006%
5417	CHINA SYNTH RUB	0.002%	96.008%
5418	IMA(IND MACC AU	0.002%	96.010%
5419	COCA-COLA FEMSA	0.002%	96.012%
5420	MYCRONIC AB	0.002%	96.014%
5421	HAREL INSURANCE	0.002%	96.016%
5422	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.018%
5423	CU BANCORP COMMON STOCK	0.002%	96.021%
5424	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.023%
5425	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.025%
5426	PT BUMI SERPONG	0.002%	96.027%
5427	ZEE ENTERTAIN E	0.002%	96.029%
5428	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.031%
5429	SARACEN MINERAL	0.002%	96.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	TELEFONICA BRASIL ADR ADR	0.002%	96.035%
5431	DONGBU HITEK CO	0.002%	96.037%
5432	OKINAWA BANK	0.002%	96.039%
5433	ENNIS INC COMMON STOCK USD2.5	0.002%	96.041%
5434	INDIABULL REAL	0.002%	96.043%
5435	RYMAN HEALTHCAR	0.002%	96.045%
5436	CJ E&M CORPORAT	0.002%	96.047%
5437	RIB SOFTWARE AG	0.002%	96.049%
5438	KAKEN PHARM	0.002%	96.051%
5439	TOHO BANK	0.002%	96.053%
5440	IWATE(BANK OF)	0.002%	96.056%
5441	PARAMOUNT BED H	0.002%	96.058%
5442	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.060%
5443	NISSIN ELECTRIC	0.002%	96.062%
5444	RHB Capital	0.002%	96.064%
5445	KEISEI ELEC RY	0.002%	96.066%
5446	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.068%
5447	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.070%
5448	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.072%
5449	MEIDENSHA CORP	0.002%	96.074%
5450	CANCOM SE	0.002%	96.076%
5451	KANSAI PAINT CO	0.002%	96.078%
5452	EZ TEC EMPREEND	0.002%	96.080%
5453	THANACHART CAPI	0.002%	96.082%
5454	SEVEN WEST MEDI	0.002%	96.084%
5455	RESTAURANT GROU	0.002%	96.086%
5456	TIM PARTICIPA	0.002%	96.088%
5457	BBMG CORPORATIO	0.002%	96.090%
5458	KUNGSLEDEN AB N	0.002%	96.092%
5459	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.094%
5460	JAPFA COMFEED I	0.002%	96.096%
5461	SEIKO CORPORATI	0.002%	96.098%
5462	ZHEJIANG EXPRES	0.002%	96.100%
5463	TONG REN TANG T	0.002%	96.102%
5464	GUNGHO ONLINE E	0.002%	96.104%
5465	RALLYE	0.002%	96.106%
5466	WALLENSTAM AB	0.002%	96.108%
5467	TELEFONICA DE E	0.002%	96.110%
5468	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.113%
5469	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.115%
5470	UNISEM (M) BHD	0.002%	96.117%
5471	HEALTHSTREAM INC COMMON STOCK	0.002%	96.119%
5472	NISSHA PRINTING	0.002%	96.121%
5473	GIGABYTE TECHNO	0.002%	96.123%
5474	AMERICAN RAILCA	0.002%	96.125%
5475	INDIA CEMENTS	0.002%	96.127%
5476	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.129%
5477	TOKYU CONST	0.002%	96.131%
5478	FENG HSIN IRON&	0.002%	96.133%
5479	YANGARRA RESOUR	0.002%	96.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	ALPINE ELECTRON	0.002%	96.137%
5481	CONSORT MEDICAL	0.002%	96.139%
5482	ANADOLU EFES BI	0.002%	96.141%
5483	FLEURY SA	0.002%	96.143%
5484	TAKARA STANDARD	0.002%	96.145%
5485	MISC BERHAD	0.002%	96.147%
5486	YODOGAWA STEEL	0.002%	96.149%
5487	KEPPEL DC REIT	0.002%	96.151%
5488	EVOTEC OAI AG	0.002%	96.153%
5489	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.155%
5490	CJ O SHOPPING C	0.002%	96.157%
5491	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.159%
5492	CHINA POWER INT	0.002%	96.161%
5493	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.163%
5494	HUTCHISON TEL-H	0.002%	96.165%
5495	HOSIDEN CORP	0.002%	96.167%
5496	MENZIES(JOHN)	0.002%	96.169%
5497	YAHOO JAPAN COR	0.002%	96.171%
5498	G8 EDUCATION LT	0.002%	96.173%
5499	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.175%
5500	HUAKU DEVELOPME	0.002%	96.177%
5501	CIECH SA	0.002%	96.179%
5502	HUATAI SECURITI	0.002%	96.181%
5503	EVENT HOSPITALI	0.002%	96.183%
5504	FENNER	0.002%	96.185%
5505	MOTOR OIL SA	0.002%	96.187%
5506	YIT OYJ	0.002%	96.189%
5507	AXFOOD AB	0.002%	96.191%
5508	IINO KAIUN KAIS	0.002%	96.193%
5509	LASSILA & TIKAN	0.002%	96.195%
5510	TAIWAN MOBILE	0.002%	96.197%
5511	MBANK	0.002%	96.199%
5512	DIGITAL CHINA H	0.002%	96.201%
5513	HENKEL KGAA-BEA	0.002%	96.203%
5514	GETTY PETROLEUM	0.002%	96.205%
5515	GENOMMA LAB INT	0.002%	96.207%
5516	NICHICON CORP	0.002%	96.209%
5517	PETRONAS CHEMIC	0.002%	96.211%
5518	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.213%
5519	NITTO BOSEKI CO	0.002%	96.215%
5520	HOSHIZAKI ELECT	0.002%	96.217%
5521	AXCELIS TECHNOL	0.002%	96.219%
5522	IS DONGSEO CO L	0.002%	96.221%
5523	GOODMAN PROPERT	0.002%	96.222%
5524	CHINA EASTERN A	0.002%	96.224%
5525	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.226%
5526	MERITOR INC COMMON STOCK USD1.0	0.002%	96.228%
5527	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.230%
5528	SHOWA SANGYO CO	0.002%	96.232%
5529	QUALYS INC COMMON STOCK USD.001	0.002%	96.234%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	CARA OPERATIONS	0.002%	96.236%
5531	GOLDEN RESORTS	0.002%	96.238%
5532	FUYAO GLASS IND	0.002%	96.240%
5533	AOKI INTL	0.002%	96.242%
5534	ABACUS PROPERTY	0.002%	96.244%
5535	EXPRESS INC COMMON STOCK	0.002%	96.246%
5536	CHIPBOND TECHNO	0.002%	96.248%
5537	CEBU AIR INC	0.002%	96.250%
5538	GRAINGER TRUST	0.002%	96.252%
5539	NOBLE CORP PLC	0.002%	96.254%
5540	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.256%
5541	ORIOR AG	0.002%	96.258%
5542	YAMANASHI CHUO	0.002%	96.260%
5543	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.262%
5544	INNOVIVA INC COMMON STOCK	0.002%	96.264%
5545	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.266%
5546	CHENG UEI PRECI	0.002%	96.268%
5547	JSW ENERGY LTD	0.002%	96.270%
5548	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.272%
5549	SUPALAI PUBLIC	0.002%	96.274%
5550	REDEFINE INTERN	0.002%	96.276%
5551	TOWER INTL INC	0.002%	96.278%
5552	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.280%
5553	NEW ORIENTAL ED	0.002%	96.282%
5554	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.284%
5555	POWERLONG REAL	0.002%	96.286%
5556	PT ANEKA TAMBAN	0.002%	96.287%
5557	JAPAN SECS FINA	0.002%	96.289%
5558	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.291%
5559	ZUGER KANTONALB	0.002%	96.293%
5560	E INK HOLDINGS	0.002%	96.295%
5561	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.297%
5562	AOMORI BANK	0.002%	96.299%
5563	WILMAR INTERL L	0.002%	96.301%
5564	ABSOLUTE SOFTWA	0.002%	96.303%
5565	CITIC 1616 HLDG	0.002%	96.305%
5566	VITASOY INTL	0.002%	96.307%
5567	REALESTATE.COM.	0.002%	96.309%
5568	INVESCO OFFICE	0.002%	96.311%
5569	AK HOLDINGS INC	0.002%	96.313%
5570	START TODAY CO	0.002%	96.315%
5571	USIMINAS USI SD	0.002%	96.317%
5572	SPIN MASTER COR	0.002%	96.319%
5573	CHEUNG KONG INF	0.002%	96.321%
5574	OCADO GROUP PLC	0.002%	96.323%
5575	STONERIDGE INC COMMON STOCK	0.002%	96.325%
5576	CIA HERING	0.002%	96.327%
5577	PALTAC CORP	0.002%	96.329%
5578	NISSAN SHATAI C	0.002%	96.330%
5579	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	MIGDAL INSURAN	0.002%	96.334%
5581	GF SECURITIES C	0.002%	96.336%
5582	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.338%
5583	TOMONY HOLDINGS	0.002%	96.340%
5584	TALK TALK TELEC	0.002%	96.342%
5585	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.344%
5586	TOPPAN FORMS	0.002%	96.346%
5587	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.348%
5588	BCO CREDITO INV	0.002%	96.350%
5589	AUTOBACS SEVEN	0.002%	96.352%
5590	FUTABA CORP	0.002%	96.354%
5591	NISHI NIPPON RR	0.002%	96.356%
5592	ORION CORP	0.002%	96.358%
5593	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.360%
5594	ZENKOKU HOSHO C	0.002%	96.362%
5595	CDL HOSPITALITY	0.002%	96.363%
5596	SLATE OFFICE RE	0.002%	96.365%
5597	NIPPON SHEET GL	0.002%	96.367%
5598	HANSSEM CO	0.002%	96.369%
5599	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.371%
5600	PROMOTORA Y OPE	0.002%	96.373%
5601	VANGUARD INTL S	0.002%	96.375%
5602	TAIWAN TEA CORP	0.002%	96.377%
5603	FTD COS INC COMMON STOCK USD.0001	0.002%	96.379%
5604	HAKUHODO DY HLD	0.002%	96.381%
5605	YAMAZAKI BAKING	0.002%	96.383%
5606	NH HOTELES	0.002%	96.385%
5607	XCERRA CORP COMMON STOCK USD.05	0.002%	96.387%
5608	MPHASIS LTD	0.002%	96.389%
5609	EMBOTELLA ANDIN	0.002%	96.390%
5610	TEXWINCA HLDGS	0.002%	96.392%
5611	TOSHIBA PLANT K	0.002%	96.394%
5612	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.396%
5613	AUSTRALIAN AGRI	0.002%	96.398%
5614	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.400%
5615	D/S NORDEN	0.002%	96.402%
5616	WISTRON NEWEB C	0.002%	96.404%
5617	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.406%
5618	K-BRO LINEN INC	0.002%	96.408%
5619	FISERV INC SR UNSECURED 06/20 2.7	0.002%	96.410%
5620	UNITED SUPER MA	0.002%	96.412%
5621	STARHILL GLOBAL	0.002%	96.414%
5622	LG INDL SYSTEMS	0.002%	96.415%
5623	OMNIA HOLDINGS	0.002%	96.417%
5624	HALLA HOLDINGS	0.002%	96.419%
5625	NIPPON REIT INV	0.002%	96.421%
5626	SONDA S.A.	0.002%	96.423%
5627	BANGKOK AIRWAYS	0.002%	96.425%
5628	BCO ABC BRASIL	0.002%	96.427%
5629	BANK TABUNGAN N	0.002%	96.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	FUJI SEAL INC	0.002%	96.431%
5631	NAUTILUS GROUP	0.002%	96.433%
5632	SONIC CORP	0.002%	96.435%
5633	SYNCMOLD ENTERP	0.002%	96.437%
5634	KOSE	0.002%	96.438%
5635	MITCHELLS & BUT	0.002%	96.440%
5636	SSY GROUP LTD	0.002%	96.442%
5637	KEIHIN CORP	0.002%	96.444%
5638	BOMBARDIER INC	0.002%	96.446%
5639	UNITIKA	0.002%	96.448%
5640	EPSILON ENERGY	0.002%	96.450%
5641	SIAM CITY CEMEN	0.002%	96.452%
5642	PARK 24 CO	0.002%	96.454%
5643	RYOBI	0.002%	96.456%
5644	SUNDRUG CO LTD	0.002%	96.458%
5645	A2 MILK CO LTD	0.002%	96.459%
5646	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.461%
5647	TEMP HOLDINGS C	0.002%	96.463%
5648	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.465%
5649	KAKAKU.COM INC	0.002%	96.467%
5650	OKAMOTO INDUSTR	0.002%	96.469%
5651	AIN PHARMACIEZ	0.002%	96.471%
5652	ARCS CO LTD	0.002%	96.473%
5653	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.475%
5654	MIRAIT HLDG COR	0.002%	96.477%
5655	SINBON ELECTRON	0.002%	96.478%
5656	REED ELSEVIER P	0.002%	96.480%
5657	TV18 BROADCAST	0.002%	96.482%
5658	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.484%
5659	NANTO BANK	0.002%	96.486%
5660	CITYCON OYJ	0.002%	96.488%
5661	DE LA RUE	0.002%	96.490%
5662	FRASERS CENTREP	0.002%	96.492%
5663	CRYOLIFE INC	0.002%	96.494%
5664	MUSASHI SEIMITS	0.002%	96.495%
5665	NIPPON CHEMI-CO	0.002%	96.497%
5666	INTERNET INITIA	0.002%	96.499%
5667	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.501%
5668	SYNNEX TECH INT	0.002%	96.503%
5669	SK GAS	0.002%	96.505%
5670	VEDANTA RESOURC	0.002%	96.507%
5671	BLACK DIAMOND G	0.002%	96.509%
5672	CAPITA GROUP PL	0.002%	96.511%
5673	DELTA ELECTRONI	0.002%	96.512%
5674	HOUSE FOODS COR	0.002%	96.514%
5675	NEXTDC LTD	0.002%	96.516%
5676	AMUNDI SA	0.002%	96.518%
5677	VTB BANK(JSC)	0.002%	96.520%
5678	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.522%
5679	COMPUGROUP HOLD	0.002%	96.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	NIPPON FLOUR MI	0.002%	96.526%
5681	KARDEMIR KARABU	0.002%	96.528%
5682	SITRONIX TECHNO	0.002%	96.529%
5683	KENEDIX RESIDEN	0.002%	96.531%
5684	INDORAMA VENTUR	0.002%	96.533%
5685	SOULBRAIN CO LT	0.002%	96.535%
5686	BRICKWORKS	0.002%	96.537%
5687	NIPPON SIGNAL C	0.002%	96.539%
5688	KATO SANGYO CO	0.002%	96.541%
5689	CHINA SHIPPING	0.002%	96.543%
5690	NET ONE SYSTEMS	0.002%	96.544%
5691	KOREA PETROCHEM	0.002%	96.546%
5692	LG HOME SHOPPIN	0.002%	96.548%
5693	KUREHA CHEM IND	0.002%	96.550%
5694	SWIRE PROPERTIE	0.002%	96.552%
5695	MEDIA NUSANTARA	0.002%	96.554%
5696	RICOH LEASING	0.002%	96.556%
5697	ZZZMITSUI SUGAR	0.002%	96.558%
5698	HSN INC COMMON STOCK USD.01	0.002%	96.559%
5699	TOEI CO	0.002%	96.561%
5700	KINTETSU WORLD	0.002%	96.563%
5701	SCHINDLER-HDLG	0.002%	96.565%
5702	BOLSA MEXICANA	0.002%	96.567%
5703	ADVANCED WIRELE	0.002%	96.569%
5704	AKER SOLUTIONS	0.002%	96.571%
5705	KEWPIE CORP	0.002%	96.572%
5706	GRAMMER AG	0.002%	96.574%
5707	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.576%
5708	BIZLINK HOLDING	0.002%	96.578%
5709	HOKURIKU ELEC P	0.002%	96.580%
5710	CARNIVAL PLC	0.002%	96.582%
5711	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.584%
5712	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.586%
5713	JOEL-JERUSALEM	0.002%	96.587%
5714	SOUTHERN CROSS	0.002%	96.589%
5715	HONG LEONG CRED	0.002%	96.591%
5716	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.593%
5717	JUKI CORP	0.002%	96.595%
5718	DAISHIN SECURIT	0.002%	96.597%
5719	OKINAWA ELEC PO	0.002%	96.599%
5720	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.600%
5721	KIATNAKIN FIN&S	0.002%	96.602%
5722	CONSTRUCCIONES	0.002%	96.604%
5723	KADOKAWA DWANGO	0.002%	96.606%
5724	DAIHEN CORP	0.002%	96.608%
5725	PILOT CORP (NEW	0.002%	96.610%
5726	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.611%
5727	GOEASY LTD	0.002%	96.613%
5728	OCI MATERIALS C	0.002%	96.615%
5729	MELCO RESORTS + ENTERT ADR ADR USD.01	0.002%	96.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	RAMIRENT OYJ	0.002%	96.619%
5731	EIZO NANA O CORP	0.002%	96.621%
5732	YUNG TAY ENGINE	0.002%	96.623%
5733	SOL MELIA SA	0.002%	96.624%
5734	NATIONAL THERMA	0.002%	96.626%
5735	FUCHS PETRO AG	0.002%	96.628%
5736	SUNLIGHT REAL E	0.002%	96.630%
5737	TATA CHEMICALS	0.002%	96.632%
5738	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.634%
5739	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.635%
5740	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.637%
5741	TESARO INC	0.002%	96.639%
5742	HEIWA REAL ESTA	0.002%	96.641%
5743	CHINA BILLS FIN	0.002%	96.643%
5744	FRANK'S INTERNA	0.002%	96.645%
5745	AUSTRALIAN PHAR	0.002%	96.646%
5746	BUNKA SHUTTER C	0.002%	96.648%
5747	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.650%
5748	TRULY INTL HLDG	0.002%	96.652%
5749	TOSHIBA MACHINE	0.002%	96.654%
5750	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.656%
5751	KINGDEE INTERNA	0.002%	96.657%
5752	SAMSUNG FINE CH	0.002%	96.659%
5753	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.661%
5754	INDIAN OIL CORP	0.002%	96.663%
5755	SIGMA PHARMACEU	0.002%	96.665%
5756	CITIC RESOURCES	0.002%	96.667%
5757	VSE CORP COMMON STOCK USD.05	0.002%	96.668%
5758	J TRUST CO. LTD	0.002%	96.670%
5759	CONTAINER CORP	0.002%	96.672%
5760	P/F BAKKAFROST	0.002%	96.674%
5761	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.676%
5762	KUDELSKI S.A.	0.002%	96.678%
5763	SIBANYE GOLD LT	0.002%	96.679%
5764	OESTERREICHISCH	0.002%	96.681%
5765	KUNG LONG BATTE	0.002%	96.683%
5766	TLG IMMOBILIEN	0.002%	96.685%
5767	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.687%
5768	MONOTARO CO.LTD	0.002%	96.688%
5769	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.690%
5770	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.692%
5771	SHIKUN & BINUI	0.002%	96.694%
5772	ADVANTECH CO LT	0.002%	96.696%
5773	HU LANE ASSOCIA	0.002%	96.698%
5774	PLAZA RETAIL RE	0.002%	96.699%
5775	INABATA & CO	0.002%	96.701%
5776	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.703%
5777	COHU INC COMMON STOCK USD1.0	0.002%	96.705%
5778	NISSIN KOGYO	0.002%	96.707%
5779	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	GOLDEN EAGLE RE	0.002%	96.710%
5781	HOCHSCHILD MINI	0.002%	96.712%
5782	HEIWADO CO LTD	0.002%	96.714%
5783	FIRST RESOURCES	0.002%	96.716%
5784	ELRINGKLINGER	0.002%	96.717%
5785	CHINA HARMONY N	0.002%	96.719%
5786	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.721%
5787	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.723%
5788	ITE GROUP	0.002%	96.725%
5789	PRECINT PRO	0.002%	96.727%
5790	NEW WAVE GROUP	0.002%	96.728%
5791	OTSUKA CORP	0.002%	96.730%
5792	1ST PHILIPPINE	0.002%	96.732%
5793	ZHEN DING TECHN	0.002%	96.734%
5794	KINGSTON COMM(H	0.002%	96.736%
5795	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.737%
5796	FISKARS OYJ	0.002%	96.739%
5797	METRO HOLDINGS	0.002%	96.741%
5798	ABOITIZ EQUITY	0.002%	96.743%
5799	SALVATORE FERRA	0.002%	96.745%
5800	GORMAN-RUPP CO	0.002%	96.746%
5801	BURE INVESTMENT	0.002%	96.748%
5802	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.750%
5803	SIIX CORPORATIO	0.002%	96.752%
5804	PACIFIC INDUSTR	0.002%	96.754%
5805	EVRAZ PLC	0.002%	96.755%
5806	NEMETSCHEK AG	0.002%	96.757%
5807	NICHIHA CORP	0.002%	96.759%
5808	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.761%
5809	TURKIYE VAKIFLA	0.002%	96.762%
5810	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.764%
5811	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.766%
5812	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.768%
5813	DAINICHISEIKA C	0.002%	96.770%
5814	SUPREME INDUSTR	0.002%	96.771%
5815	GLOBAL INDEMNIT	0.002%	96.773%
5816	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.775%
5817	TOKYO OHKA KOGY	0.002%	96.777%
5818	NORWEGIAN AIR S	0.002%	96.779%
5819	SUGI HOLDINGS C	0.002%	96.780%
5820	LUXOFT HOLDING	0.002%	96.782%
5821	LIEN HWA INDL	0.002%	96.784%
5822	SILTRONIC AG	0.002%	96.786%
5823	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.788%
5824	CONCENTRIC AB	0.002%	96.789%
5825	NONG SHIM CO	0.002%	96.791%
5826	JOY CITY PROPER	0.002%	96.793%
5827	VISUAL PHOTONIC	0.002%	96.795%
5828	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.796%
5829	CADILA HEALTHCA	0.002%	96.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	CHANGSHA ZOOMLI	0.002%	96.800%
5831	PUREGOLD PRICE	0.002%	96.802%
5832	BUMI ARMADA BER	0.002%	96.804%
5833	Goldcrest Co.,	0.002%	96.805%
5834	ALIBABA PICTURE	0.002%	96.807%
5835	KLAB INC	0.002%	96.809%
5836	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.811%
5837	LE NOBLE AGE	0.002%	96.812%
5838	BRIGHTOIL PETRO	0.002%	96.814%
5839	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	96.816%
5840	BROWN (N) GROUP	0.002%	96.818%
5841	TRANSCEND INFOR	0.002%	96.819%
5842	TIMBERCREEK FIN	0.002%	96.821%
5843	JOLLIBEE FOODS	0.002%	96.823%
5844	IOI CORPORATION	0.002%	96.825%
5845	KT CORPORATION	0.002%	96.827%
5846	MONEX GROUP INC	0.002%	96.828%
5847	PATRIZIA IMMO A	0.002%	96.830%
5848	CASTROL INDIA L	0.002%	96.832%
5849	AMTRAN TECHNOLO	0.002%	96.834%
5850	RECRUIT HOLDING	0.002%	96.835%
5851	TEAM INC	0.002%	96.837%
5852	BURCKHARDT COMP	0.002%	96.839%
5853	SODA SANAYII	0.002%	96.841%
5854	NATURA COSMETIC	0.002%	96.842%
5855	TAV HAVALIMANLA	0.002%	96.844%
5856	MOTECH INDUSTRI	0.002%	96.846%
5857	SAN-A CO LTD	0.002%	96.848%
5858	RAMCO CEMENTS	0.002%	96.849%
5859	SAIZERIYA COMPA	0.002%	96.851%
5860	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.853%
5861	REGIS CORP COMMON STOCK USD.05	0.002%	96.855%
5862	JOWA HLDGS CO L	0.002%	96.856%
5863	HARMONIC INC	0.002%	96.858%
5864	TACHI-S CO	0.002%	96.860%
5865	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.862%
5866	BK ZACHODNI WBK	0.002%	96.863%
5867	CACHE LOGISTICS	0.002%	96.865%
5868	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.867%
5869	O/SEAS UNION EN	0.002%	96.869%
5870	GUJARAT STATE P	0.002%	96.870%
5871	PHISON ELECTRON	0.002%	96.872%
5872	TOHO CO	0.002%	96.874%
5873	RECHI PRECISION	0.002%	96.876%
5874	DAINIPPON PHARM	0.002%	96.877%
5875	NANOMETRICS	0.002%	96.879%
5876	CONTROLADORA VU	0.002%	96.881%
5877	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.883%
5878	OBRASCON HUAR L	0.002%	96.884%
5879	BEIJING CAP LAN	0.002%	96.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	MLP AG	0.002%	96.888%
5881	INDAH KIAT PULP	0.002%	96.890%
5882	STRABAG SE	0.002%	96.891%
5883	NSD CO LTD	0.002%	96.893%
5884	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.895%
5885	MIZUNO CORP	0.002%	96.896%
5886	ALTAREA SCA	0.002%	96.898%
5887	CEWE COLOR HLDG	0.002%	96.900%
5888	SUPER RETAIL GR	0.002%	96.902%
5889	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.903%
5890	SAMSUNG TECHWIN	0.002%	96.905%
5891	ENERGIAS DO BRA	0.002%	96.907%
5892	GUERBET	0.002%	96.909%
5893	PETROLEUM GEO-S	0.002%	96.910%
5894	TONG YANG INV B	0.002%	96.912%
5895	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.914%
5896	SPAREBANK 1 SMN	0.002%	96.915%
5897	BLUE LABEL TELE	0.002%	96.917%
5898	HOSHINO RESORTS	0.002%	96.919%
5899	TELEKOM AUSTRIA	0.002%	96.921%
5900	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.922%
5901	FUKUI BANK	0.002%	96.924%
5902	CIR-COMPAGNIE I	0.002%	96.926%
5903	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.927%
5904	MICRO-STAR INTL	0.002%	96.929%
5905	CLAS OHLSON AB	0.002%	96.931%
5906	URSTADT BIDDLE	0.002%	96.933%
5907	GUNZE	0.002%	96.934%
5908	KENEDIX RETAIL	0.002%	96.936%
5909	SITC INTERNATIO	0.002%	96.938%
5910	KURABO INDUSTRI	0.002%	96.939%
5911	NEWALTA INC	0.002%	96.941%
5912	GAZTRANSPORT ET	0.002%	96.943%
5913	ITALMOBILIARE S	0.002%	96.944%
5914	MANTRA GROUP LT	0.002%	96.946%
5915	SKISTAR AB	0.002%	96.948%
5916	GLENMARK PHARM	0.002%	96.950%
5917	SPIRENT COMMUNI	0.002%	96.951%
5918	YOOX NET-A-PORT	0.002%	96.953%
5919	FUJI SOFT ABC	0.002%	96.955%
5920	SM PRIME HLDGS	0.002%	96.956%
5921	KINGSOFT CORP L	0.002%	96.958%
5922	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.960%
5923	DAIKYO INC	0.002%	96.962%
5924	CJ CGV	0.002%	96.963%
5925	MEITEC CORPORAT	0.002%	96.965%
5926	BARNES & NOBLE	0.002%	96.967%
5927	ZERIA PHARMACEU	0.002%	96.968%
5928	VOSSLOH AG	0.002%	96.970%
5929	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	TRANSM ALIANCA	0.002%	96.973%
5931	SANKI ENGINEERI	0.002%	96.975%
5932	ITALGAS SPA	0.002%	96.977%
5933	LEYOU TECHNOLOG	0.002%	96.978%
5934	DIALOG GROUP BH	0.002%	96.980%
5935	ARC LAND SAKAMO	0.002%	96.982%
5936	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.983%
5937	COLOPL INC	0.002%	96.985%
5938	VISTA LAND & LI	0.002%	96.987%
5939	GLOBAL ONE REAL	0.002%	96.989%
5940	COPPER MTN MNG	0.002%	96.990%
5941	ASIAN PAINTS LT	0.002%	96.992%
5942	GLOBAL BRANDS G	0.002%	96.994%
5943	CHUGOKU ELEC PO	0.002%	96.995%
5944	CIMIC GROUP LTD	0.002%	96.997%
5945	VIRGIN MONEY HL	0.002%	96.999%
5946	MACNICA FUJI EL	0.002%	97.000%
5947	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	97.002%
5948	LOTTE CHILSUNG	0.002%	97.004%
5949	DAIWABO CO LTD	0.002%	97.005%
5950	MELCOR DEVS LTD	0.002%	97.007%
5951	COMMUNITY HEALT	0.002%	97.009%
5952	AIMIA INC	0.002%	97.010%
5953	OLAM INTERNATIO	0.002%	97.012%
5954	YULON MOTOR	0.002%	97.014%
5955	CHINA GALAXY SE	0.002%	97.015%
5956	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.017%
5957	ESSENDANT INC COMMON STOCK USD.1	0.002%	97.019%
5958	TATSUTA ELEC WI	0.002%	97.020%
5959	ERCROS SA	0.002%	97.022%
5960	TENARIS S.A.	0.002%	97.024%
5961	MATAS AS	0.002%	97.025%
5962	WATERLAND FIN H	0.002%	97.027%
5963	VUKILE PROPERTY	0.002%	97.029%
5964	CHINA FOOD LTD	0.002%	97.030%
5965	PP LONDON SUMAT	0.002%	97.032%
5966	GRUPO HERDEZ SA	0.002%	97.034%
5967	CLAL INSURANCE	0.002%	97.035%
5968	FUSHAN INTL ENE	0.002%	97.037%
5969	TTY BIPHARM CO	0.002%	97.039%
5970	WEST CHINA CEME	0.002%	97.040%
5971	YUEN FOONG YU M	0.002%	97.042%
5972	SMARTONE TELECO	0.002%	97.044%
5973	AICHI BANK	0.002%	97.045%
5974	TRAKYA CAM SANA	0.002%	97.047%
5975	BILIA AB	0.002%	97.049%
5976	NIC INC COMMON STOCK	0.002%	97.050%
5977	HELICAL BAR PLC	0.002%	97.052%
5978	INTL CONTAINER	0.002%	97.054%
5979	XEROX CORP 4.07	0.002%	97.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	FARMER BROS CO COMMON STOCK USD1.0	0.002%	97.057%
5981	HOUSING DEVELOP	0.002%	97.059%
5982	CHINA SOUTH CIT	0.002%	97.060%
5983	HANKYU REIT INC	0.002%	97.062%
5984	EXACTECH INC COMMON STOCK USD.01	0.002%	97.064%
5985	SANYO CHEMICAL	0.002%	97.065%
5986	IRISH RESIDENTI	0.002%	97.067%
5987	DONGYUE GROUP	0.002%	97.068%
5988	CONTACT ENERGY	0.002%	97.070%
5989	WESTERN ENERGY	0.002%	97.072%
5990	BORUSSIA DORTMU	0.002%	97.073%
5991	FINNAIR	0.002%	97.075%
5992	PACIFIC TEXTILE	0.002%	97.077%
5993	PUMA AG	0.002%	97.078%
5994	KENEDIX INC	0.002%	97.080%
5995	KINSUS INTERCON	0.002%	97.082%
5996	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	97.083%
5997	SINFONIA TECHNO	0.002%	97.085%
5998	SUNWAY BHD	0.002%	97.087%
5999	INTL METAL SERV	0.002%	97.088%
6000	INDOCEMENT TUNG	0.002%	97.090%
6001	GLOBAL LOGISTIC	0.002%	97.091%
6002	GRANGES AB	0.002%	97.093%
6003	XENCOR INC COMMON STOCK USD.01	0.002%	97.095%
6004	ORIFLAME HOLDIN	0.002%	97.096%
6005	HIKARI TSUSHIN	0.002%	97.098%
6006	BT INVESTMENT M	0.002%	97.100%
6007	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.101%
6008	SODICK CO	0.002%	97.103%
6009	ASSORE	0.002%	97.105%
6010	INVOCARE LTD	0.002%	97.106%
6011	SPARKASSEN IMMO	0.002%	97.108%
6012	CREDITO EMILIAN	0.002%	97.109%
6013	KOREA KUMHO PET	0.002%	97.111%
6014	VEIDEKKE ASA	0.002%	97.113%
6015	FOCALTECH SYSTE	0.002%	97.114%
6016	KUALA LUMPUR KE	0.002%	97.116%
6017	WORLDPAY GRP PL	0.002%	97.118%
6018	HYUNDAI ROBOTIC	0.002%	97.119%
6019	MARR SPA	0.002%	97.121%
6020	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	97.122%
6021	AEON DELIGHT	0.002%	97.124%
6022	ESSO (THAILAND)	0.002%	97.126%
6023	VODACOM GP-PRPT	0.002%	97.127%
6024	JUBLIANT FOODWO	0.002%	97.129%
6025	EZCORP INC CL A COMMON STOCK USD.01	0.002%	97.131%
6026	TITAN INDUSTRIE	0.002%	97.132%
6027	GASLOG LTD	0.002%	97.134%
6028	RESOLUTE MINING	0.002%	97.135%
6029	LIECHTENSTEINIS	0.002%	97.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	NATIONAL ALUMIN	0.002%	97.139%
6031	COMMERCIAL INTE	0.002%	97.140%
6032	TEIKOKU PISTON	0.002%	97.142%
6033	CHAROEN POK PHA	0.002%	97.144%
6034	TOPY INDUSTRIES	0.002%	97.145%
6035	VECTURA GROUP	0.002%	97.147%
6036	BERTRANDT AG	0.002%	97.148%
6037	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	97.150%
6038	BANPU PUBLIC CO	0.002%	97.152%
6039	CALIFORNIA AMPL	0.002%	97.153%
6040	ENTERTAINMENT O	0.002%	97.155%
6041	MYER HOLDINGS L	0.002%	97.156%
6042	BOINGO WIRELESS INC COMMON STOCK	0.002%	97.158%
6043	CWT LTD	0.002%	97.160%
6044	COOLPAD GROUP L	0.002%	97.161%
6045	MAGYAR TELEKOM	0.002%	97.163%
6046	888 HOLDINGS	0.002%	97.164%
6047	TEXTAINER GROUP	0.002%	97.166%
6048	AURICO METALS INC COMMON STOCK	0.002%	97.168%
6049	HOGY MEDICAL CO	0.002%	97.169%
6050	HANSON INTL TBK	0.002%	97.171%
6051	YAOKO CO	0.002%	97.173%
6052	CP POKPHAND CO	0.002%	97.174%
6053	IBASE TECHNOLOG	0.002%	97.176%
6054	CHEIL WORLDWIDE	0.002%	97.177%
6055	HANIL CEMENT MF	0.002%	97.179%
6056	BANCOLOMBIA SA	0.002%	97.181%
6057	IDBI BANK LTD	0.002%	97.182%
6058	GREENLAND HONG	0.002%	97.184%
6059	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	97.185%
6060	MOCHIDA PHARM C	0.002%	97.187%
6061	NEW CHINA LIFE	0.002%	97.189%
6062	HAYNES INTL INC	0.002%	97.190%
6063	ECLAT TEXTILE C	0.002%	97.192%
6064	C C LAND HOLDIN	0.002%	97.193%
6065	GINKO INTERNATI	0.002%	97.195%
6066	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.197%
6067	CHESSWOOD GROUP	0.002%	97.198%
6068	JVC KENWOOD HLD	0.002%	97.200%
6069	ICICI BANK	0.002%	97.201%
6070	PRESS METAL ALU	0.002%	97.203%
6071	ELITE ADVANCED	0.002%	97.205%
6072	DAI-ICHI KOGYO	0.002%	97.206%
6073	EBOS GROUP LTD	0.002%	97.208%
6074	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.209%
6075	HOKKAIDO ELEC P	0.002%	97.211%
6076	CHIYODA CORP	0.002%	97.212%
6077	SHANGHAI ELECTR	0.002%	97.214%
6078	PI INDUSTRIES L	0.002%	97.216%
6079	HISAMITSU PHARM	0.002%	97.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.219%
6081	BRITISH AMERICA	0.002%	97.220%
6082	LG FASHION CORP	0.002%	97.222%
6083	OTE(HELLENIC TL	0.002%	97.224%
6084	MONADELPHOUS GR	0.002%	97.225%
6085	FELDA GLOBAL VE	0.002%	97.227%
6086	USI CORPORATION	0.002%	97.228%
6087	BENI STABILI IT	0.002%	97.230%
6088	KARDEX	0.002%	97.231%
6089	CLEANAWAY CO LT	0.002%	97.233%
6090	MERIDA INDUSTRY	0.002%	97.235%
6091	LANDEC CORP	0.002%	97.236%
6092	GREENCROSS LTD	0.002%	97.238%
6093	GRINDROD LIMITE	0.002%	97.239%
6094	GREEN REIT PLC	0.002%	97.241%
6095	ALSO HOLDING-RE	0.002%	97.242%
6096	ALMIRALL SA	0.002%	97.244%
6097	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.246%
6098	IRISO ELECTRONI	0.002%	97.247%
6099	TOKYO STEEL MFG	0.002%	97.249%
6100	SHANKS GROUP PL	0.002%	97.250%
6101	V TECHNOLOGY	0.002%	97.252%
6102	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.253%
6103	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.255%
6104	DMCI HLDGS INC	0.002%	97.257%
6105	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.258%
6106	MARUDAI FOOD CO	0.002%	97.260%
6107	TIKKURILA OY	0.002%	97.261%
6108	JCU CORP	0.002%	97.263%
6109	FORMOSA TAFFETA	0.002%	97.264%
6110	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.266%
6111	MERUS LABS INTE	0.002%	97.268%
6112	ECHO GLOBAL LOG	0.002%	97.269%
6113	INDIAN HOTELS	0.002%	97.271%
6114	AUSDRILL LIMITE	0.002%	97.272%
6115	HEXAWARE TECHNO	0.002%	97.274%
6116	DYDO DRINCO INC	0.002%	97.275%
6117	LIBERBANK SA	0.002%	97.277%
6118	DAIBIRU CORP	0.002%	97.278%
6119	SUMMARECON AGUN	0.002%	97.280%
6120	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.282%
6121	ADITYA BIRLA FA	0.002%	97.283%
6122	ONESAVINGS BANK	0.002%	97.285%
6123	BEML LTD	0.002%	97.286%
6124	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	97.288%
6125	TITAN CEMENT CO	0.002%	97.289%
6126	SHINKONG SYNTHE	0.002%	97.291%
6127	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.292%
6128	DOSHISHA CO	0.002%	97.294%
6129	AI HOLDINGS COR	0.002%	97.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	SEMICONDUCTOR M	0.002%	97.297%
6131	EISAI CO	0.002%	97.299%
6132	ORIENTAL UNION	0.002%	97.300%
6133	NITTO ELECTRIC	0.002%	97.302%
6134	DIAGEO PLC	0.002%	97.303%
6135	FAMOUS BRANDS L	0.002%	97.305%
6136	BK OF RYUKYUS	0.002%	97.306%
6137	CMK CORP	0.002%	97.308%
6138	KOLON CORPORATI	0.002%	97.309%
6139	COSTAIN GROUP P	0.002%	97.311%
6140	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.312%
6141	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.314%
6142	WESTERN AREAS N	0.002%	97.316%
6143	SJW GROUP COMMON STOCK USD.001	0.002%	97.317%
6144	NISSEI BUILD KO	0.002%	97.319%
6145	STRATASYS LTD	0.002%	97.320%
6146	PCHOME ONLINE I	0.002%	97.322%
6147	ZENRIN CO LTD	0.002%	97.323%
6148	TRINITY MIRROR	0.002%	97.325%
6149	INVACARE CORP	0.002%	97.326%
6150	GP STRATEGIES C	0.002%	97.328%
6151	DELTIC TIMBER	0.002%	97.329%
6152	HK ELECTRIC INV	0.002%	97.331%
6153	TON YI CORP	0.002%	97.332%
6154	UPONOR OYJ	0.002%	97.334%
6155	CHINA MACHINERY	0.002%	97.336%
6156	RTL GROUP SA	0.002%	97.337%
6157	JOSHIN DENKI CO	0.002%	97.339%
6158	DAKTRONICS INC COMMON STOCK	0.002%	97.340%
6159	ARISAWA MFG CO	0.002%	97.342%
6160	HEALTH AND HAPP	0.002%	97.343%
6161	TPI POLENE PCL	0.002%	97.345%
6162	CANON INC SPONS ADR ADR	0.002%	97.346%
6163	CULP INC COMMON STOCK USD.05	0.002%	97.348%
6164	WAN HAI LINES	0.002%	97.349%
6165	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	97.351%
6166	INPHI CORP COMMON STOCK	0.002%	97.352%
6167	NEO SOLAR POWER	0.002%	97.354%
6168	TAIKISHA	0.002%	97.355%
6169	IRB INFRASTRUCT	0.002%	97.357%
6170	WIHLBORGS FASTI	0.002%	97.359%
6171	TKC CORPORATION	0.002%	97.360%
6172	HUIZHANG BANK C	0.002%	97.362%
6173	SRF LTD	0.002%	97.363%
6174	TAINAN SPINNING	0.002%	97.365%
6175	NORDEX AG	0.002%	97.366%
6176	LAWSON	0.002%	97.368%
6177	AMSTERDAM COMMO	0.002%	97.369%
6178	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.371%
6179	HIWIN TECH CORP	0.002%	97.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	97.374%
6181	TECHNICOLOR	0.002%	97.375%
6182	LOOKERS PLC	0.002%	97.377%
6183	SAMYANG HOLDING	0.002%	97.378%
6184	VEDANTA LTD ADR ADR	0.002%	97.380%
6185	NSI NV	0.002%	97.381%
6186	GURIT HOLDING A	0.002%	97.383%
6187	HEADLAM GROUP	0.002%	97.384%
6188	SANKEN ELECTRIC	0.002%	97.386%
6189	EVERGREEN MARIN	0.002%	97.387%
6190	PAX GLOBAL TECH	0.002%	97.389%
6191	SEMIRARA MINING	0.002%	97.390%
6192	ALTAMIR AMBOISE	0.002%	97.392%
6193	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.393%
6194	MITSUBISHI STEE	0.002%	97.395%
6195	ZZZSAN-AI OIL C	0.002%	97.396%
6196	RICARDO	0.002%	97.398%
6197	SALINI IMPREGIL	0.002%	97.400%
6198	SCHMOLZ+BICKENB	0.002%	97.401%
6199	CONEXIO CORP	0.002%	97.403%
6200	MITRA ADIPERKAS	0.002%	97.404%
6201	YOKOHAMA REITO	0.002%	97.406%
6202	NORITZ CORP	0.002%	97.407%
6203	SHIN ZU SHING C	0.002%	97.409%
6204	HOKUETSU BANK	0.002%	97.410%
6205	BK OF NAGOYA	0.002%	97.412%
6206	TOKAI HOLDINGS	0.002%	97.413%
6207	TED BAKER PLC	0.002%	97.415%
6208	ELEC POWER DEV	0.002%	97.416%
6209	OSAKI ELECTRIC	0.002%	97.418%
6210	TANSEISHA CO	0.001%	97.419%
6211	HONG LEONG BANK	0.001%	97.421%
6212	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	97.422%
6213	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.424%
6214	NAVITAS LTD	0.001%	97.425%
6215	TECNICAS REUNID	0.001%	97.427%
6216	BQE NATL BELGIQ	0.001%	97.428%
6217	REDINGTON INDIA	0.001%	97.430%
6218	SHANGHAI PETROC	0.001%	97.431%
6219	GENWORTH MORTGA	0.001%	97.433%
6220	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	97.434%
6221	S.A.C.I. FALABE	0.001%	97.436%
6222	SUDAMERICANA VA	0.001%	97.437%
6223	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.438%
6224	VITAL HEALTHCAR	0.001%	97.440%
6225	INFRASTRUCTURE	0.001%	97.441%
6226	DEVELOPMENT CRE	0.001%	97.443%
6227	FINCANTIERI SPA	0.001%	97.444%
6228	TAKASAGO INTL C	0.001%	97.446%
6229	TSURUHA HOLDING	0.001%	97.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	ONEREIT	0.001%	97.449%
6231	ORIENT CORP	0.001%	97.450%
6232	ADLER REAL ESTA	0.001%	97.452%
6233	SOILBUILD BUSIN	0.001%	97.453%
6234	SANTAM	0.001%	97.455%
6235	SAO PAU ALPARGA	0.001%	97.456%
6236	DENNY S CORP COMMON STOCK USD.01	0.001%	97.458%
6237	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.459%
6238	ASTRAL FOODS	0.001%	97.461%
6239	DENBURY RESOURC	0.001%	97.462%
6240	MAX INDIA	0.001%	97.464%
6241	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.465%
6242	ADVA AG	0.001%	97.467%
6243	TAIWAN ACCEPTAN	0.001%	97.468%
6244	GRUPO SIMEC S.A	0.001%	97.470%
6245	S&T MOTIV CO LT	0.001%	97.471%
6246	GLOBANT SA	0.001%	97.473%
6247	PARADISE CO	0.001%	97.474%
6248	CHUGOKU MAR PAI	0.001%	97.476%
6249	NIKKISO CO	0.001%	97.477%
6250	EMPEROR INTL HL	0.001%	97.479%
6251	SHIN-ETSU POLYM	0.001%	97.480%
6252	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.481%
6253	IDFC BANK LTD	0.001%	97.483%
6254	HIBERNIA REIT P	0.001%	97.484%
6255	AGELLAN COMMERC	0.001%	97.486%
6256	CLARKSON(HORACE	0.001%	97.487%
6257	SKYLARK CO LTD	0.001%	97.489%
6258	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.490%
6259	KYOKUTO KAIHATS	0.001%	97.492%
6260	FRASERS COMMERC	0.001%	97.493%
6261	HINDUSTAN CONST	0.001%	97.495%
6262	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.496%
6263	KENKO MAYONNAIS	0.001%	97.498%
6264	DAESANG CORP	0.001%	97.499%
6265	ACETO CORP COMMON STOCK USD.01	0.001%	97.501%
6266	DIVERS RES BHD	0.001%	97.502%
6267	GROWTHPOINT PRO	0.001%	97.504%
6268	FUJI MEDIA HOLD	0.001%	97.505%
6269	OIL REFINERIES	0.001%	97.506%
6270	VILLEROY & BOCH	0.001%	97.508%
6271	COCA-COLA FEMSA	0.001%	97.509%
6272	SCHRODERS(NEW)	0.001%	97.511%
6273	KANTO DENKA KOG	0.001%	97.512%
6274	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.514%
6275	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.515%
6276	TSI HOLDINGS CO	0.001%	97.517%
6277	GROUP COMERCIAL	0.001%	97.518%
6278	NIPPON DENKO CO	0.001%	97.520%
6279	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	GEMTEK TECHNOLO	0.001%	97.523%
6281	ATEN INTERNATIO	0.001%	97.524%
6282	INTERTAIN GROUP	0.001%	97.525%
6283	ARGOSY PROPERTY	0.001%	97.527%
6284	ARAKAWA CHEMICA	0.001%	97.528%
6285	AICHI STEEL WOR	0.001%	97.530%
6286	Sponda Oyj	0.001%	97.531%
6287	WILSON BAYLY HO	0.001%	97.533%
6288	VTG AG	0.001%	97.534%
6289	PAO DE ACUCAR C	0.001%	97.536%
6290	AVEO GROUP	0.001%	97.537%
6291	INFRATIL LTD	0.001%	97.539%
6292	INOGEN INC COMMON STOCK USD.001	0.001%	97.540%
6293	ONEBEACON INSUR	0.001%	97.541%
6294	UTD COMMUNITY F	0.001%	97.543%
6295	GREE INC	0.001%	97.544%
6296	DALMIA BHARAT L	0.001%	97.546%
6297	GOLDEN STAR RES	0.001%	97.547%
6298	51JOB INC ADR ADR USD.0001	0.001%	97.549%
6299	ICHIGO REAL EST	0.001%	97.550%
6300	GINTECH ENERGY	0.001%	97.552%
6301	LOTTE CONFECT	0.001%	97.553%
6302	YOUNGWON CORP	0.001%	97.554%
6303	FAES FARMA SA	0.001%	97.556%
6304	TAKARA SHUZO CO	0.001%	97.557%
6305	FUKUDA DENSHI C	0.001%	97.559%
6306	Alliance Global	0.001%	97.560%
6307	TAIWAN GLASS	0.001%	97.562%
6308	CHAUN-CHOUNG TE	0.001%	97.563%
6309	MARCO POLO DEV	0.001%	97.565%
6310	TAKUMA CO	0.001%	97.566%
6311	METRO PACIFIC I	0.001%	97.567%
6312	SPORTS DIRECT I	0.001%	97.569%
6313	MAYR-MELNHOF KA	0.001%	97.570%
6314	SINTOKOGIO	0.001%	97.572%
6315	CANON ELECTRONI	0.001%	97.573%
6316	HAVELLS INDIA L	0.001%	97.575%
6317	MAJOR CINEPLEX	0.001%	97.576%
6318	PETRON CORP	0.001%	97.577%
6319	MAH SING GROUP	0.001%	97.579%
6320	AVEX GROUP HOLD	0.001%	97.580%
6321	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.582%
6322	ALBIOMA	0.001%	97.583%
6323	YIEH PHUI ENTS	0.001%	97.585%
6324	BEC WORLD PUBLI	0.001%	97.586%
6325	VOLTAS LTD	0.001%	97.587%
6326	SRI TRANG AGRO	0.001%	97.589%
6327	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.590%
6328	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.592%
6329	CLARION CO	0.001%	97.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	97.595%
6331	NUTRACEUTICAL I	0.001%	97.596%
6332	PRINCE HOUSING	0.001%	97.597%
6333	FUKUSHIMA IND C	0.001%	97.599%
6334	CVR ENERGY INC	0.001%	97.600%
6335	OTONOMY INC COMMON STOCK USD.001	0.001%	97.602%
6336	B2W-CIA GLOBAL	0.001%	97.603%
6337	XEBIO CO	0.001%	97.605%
6338	PERUSAHAAN GAS	0.001%	97.606%
6339	SAINT MARC HLDG	0.001%	97.607%
6340	NEXEN TIRE CORP	0.001%	97.609%
6341	AVANZA BANK HOL	0.001%	97.610%
6342	PER AARSLEFF A/	0.001%	97.612%
6343	NORTHERN BLIZZA	0.001%	97.613%
6344	GLADSTONE COMME	0.001%	97.614%
6345	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.616%
6346	YANZHOU COAL MI	0.001%	97.617%
6347	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.619%
6348	FERREXPO PLC	0.001%	97.620%
6349	INDUSTR L FIN(IF	0.001%	97.622%
6350	SYSTEMAX INC COMMON STOCK USD.01	0.001%	97.623%
6351	BANGKOK EXPRESS	0.001%	97.624%
6352	STUART OLSON IN	0.001%	97.626%
6353	M3 INC	0.001%	97.627%
6354	KENDRION NV	0.001%	97.629%
6355	MEKONOMEN AB	0.001%	97.630%
6356	PLAYA HOTELS &	0.001%	97.631%
6357	SWECO AB	0.001%	97.633%
6358	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	97.634%
6359	PIOLAX CO	0.001%	97.636%
6360	TALGO SA	0.001%	97.637%
6361	HI-LEX CORP	0.001%	97.639%
6362	VECTRUS INC COMMON STOCK USD.01	0.001%	97.640%
6363	MIZUHO FINL GP	0.001%	97.641%
6364	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.643%
6365	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	97.644%
6366	QIAGEN NV	0.001%	97.646%
6367	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.647%
6368	MATSUYA FOODS C	0.001%	97.648%
6369	RUENTEX DEVELOP	0.001%	97.650%
6370	SAVENCIA SA	0.001%	97.651%
6371	RAMAYANA LESTAR	0.001%	97.653%
6372	TAEYOUNG ENGINE	0.001%	97.654%
6373	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.655%
6374	TIANJIN PORT DE	0.001%	97.657%
6375	VZ HOLDING AG	0.001%	97.658%
6376	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.660%
6377	CHINA HUARONG A	0.001%	97.661%
6378	FU SHOU YUAN IN	0.001%	97.662%
6379	HAKDEX AB	0.001%	97.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	SUMITOMO DENSET	0.001%	97.665%
6381	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.667%
6382	SANOFI INDIA LT	0.001%	97.668%
6383	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	97.669%
6384	KOREA EXPRESS C	0.001%	97.671%
6385	SCSK CORPORATIO	0.001%	97.672%
6386	DAIFUKU CO	0.001%	97.674%
6387	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.675%
6388	SYSTEX CORPORAT	0.001%	97.676%
6389	RENHE COMMERCIA	0.001%	97.678%
6390	AIMS AMP CAPITA	0.001%	97.679%
6391	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.681%
6392	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.682%
6393	FORMOSA PETROCH	0.001%	97.683%
6394	MIGHTY RIVER PO	0.001%	97.685%
6395	GMO INTERNET IN	0.001%	97.686%
6396	KARNATAKA BANK	0.001%	97.688%
6397	HAMBURGER HAFEN	0.001%	97.689%
6398	HEIWA REAL ESTA	0.001%	97.690%
6399	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.692%
6400	JU TENG INTERNA	0.001%	97.693%
6401	FUJI CO(TOKYO)	0.001%	97.694%
6402	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.696%
6403	US Wire Order	0.001%	97.697%
6404	DAISEKI CO LTD	0.001%	97.699%
6405	HANA TOUR SERVI	0.001%	97.700%
6406	ICL-ISRAEL CHEM	0.001%	97.701%
6407	WISDOM MARINE L	0.001%	97.703%
6408	TAIYO INK MFG C	0.001%	97.704%
6409	GRUMA SA DE CV	0.001%	97.706%
6410	WELSPUN INDIA L	0.001%	97.707%
6411	GPO DE INVERSIO	0.001%	97.708%
6412	JAPAN WOOL TEXT	0.001%	97.710%
6413	TOKYO BROADCAST	0.001%	97.711%
6414	AMPLIFON SPA NE	0.001%	97.713%
6415	DAH CHONG HONG	0.001%	97.714%
6416	TELENAV INC COMMON STOCK USD.001	0.001%	97.715%
6417	TSINGTAO BREWER	0.001%	97.717%
6418	KWS SAAT AG	0.001%	97.718%
6419	MESA LABORATORIES INC COMMON STOCK	0.001%	97.719%
6420	TENARIS S.A.	0.001%	97.721%
6421	CA IMMOBILIEN A	0.001%	97.722%
6422	TAISHO PHARMACE	0.001%	97.724%
6423	WEG SA	0.001%	97.725%
6424	LIFESTYLE INTER	0.001%	97.726%
6425	MOTHEKSON SUMI	0.001%	97.728%
6426	RAITO KOGYO CO	0.001%	97.729%
6427	BURSA MALAYSIA	0.001%	97.730%
6428	TV ASAHI CORP	0.001%	97.732%
6429	BRODRENE HARTMA	0.001%	97.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	GPO AEROPORTUAR	0.001%	97.735%
6431	UNITED LABORATO	0.001%	97.736%
6432	SHANGHAI JIN JI	0.001%	97.737%
6433	FUFENG GROUP LT	0.001%	97.739%
6434	EL AL ISRAEL AI	0.001%	97.740%
6435	ST SHINE OPTICA	0.001%	97.741%
6436	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.743%
6437	QUALITY HOUSES	0.001%	97.744%
6438	BENETEAU	0.001%	97.746%
6439	CENTRL PLAZA HO	0.001%	97.747%
6440	CHANGYOU.COM LTD ADR ADR	0.001%	97.748%
6441	AKITA BANK	0.001%	97.750%
6442	CORP MOCTEZUMA	0.001%	97.751%
6443	CORP INMOBILIAR	0.001%	97.752%
6444	EMIRA PROPERTY	0.001%	97.754%
6445	GLOW ENERGY	0.001%	97.755%
6446	NEO-CHINA GROUP	0.001%	97.757%
6447	FAR EAST DEPT	0.001%	97.758%
6448	PRUKSA HOLDING	0.001%	97.759%
6449	LING SEN PRECIS	0.001%	97.761%
6450	ORIOLA-KD CORP	0.001%	97.762%
6451	SK NETWORKS CO	0.001%	97.763%
6452	SIERRA BANCORP COMMON STOCK	0.001%	97.765%
6453	VIVOTEK INC	0.001%	97.766%
6454	MICHINOKU BANK	0.001%	97.767%
6455	PACIFIC METALS	0.001%	97.769%
6456	MERSEN SA	0.001%	97.770%
6457	ROCK FIELD CO	0.001%	97.772%
6458	SHIKOKU BANK	0.001%	97.773%
6459	WOCKHARDT LIMIT	0.001%	97.774%
6460	TORII PHARM CO	0.001%	97.776%
6461	CHROMA ATE INC	0.001%	97.777%
6462	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.778%
6463	DESCENTE LTD.	0.001%	97.780%
6464	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.781%
6465	CENTRAL GARDEN&	0.001%	97.782%
6466	EHIME BANK	0.001%	97.784%
6467	SANRIO CO	0.001%	97.785%
6468	PRESS KOGYO CO	0.001%	97.786%
6469	AMERICAN PUBLIC	0.001%	97.788%
6470	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.789%
6471	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.791%
6472	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.792%
6473	CASHBUILD LTD	0.001%	97.793%
6474	MIYAZAKI BANK	0.001%	97.795%
6475	ALPEK SAB	0.001%	97.796%
6476	NEC NETWK & SYS	0.001%	97.797%
6477	SIIC ENVIRONMEN	0.001%	97.799%
6478	INTILAND DEVPT	0.001%	97.800%
6479	PRESTIGE ESTATE	0.001%	97.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	VT HOLDINGS CO	0.001%	97.803%
6481	INTERNATIONAL P	0.001%	97.804%
6482	L'OCCITANE INTE	0.001%	97.805%
6483	OUTSOURCING INC	0.001%	97.807%
6484	ELBIT SYSTEMS L	0.001%	97.808%
6485	CALBEE INC	0.001%	97.809%
6486	MEDIFAST INC COMMON STOCK USD.001	0.001%	97.811%
6487	ACANDO AB	0.001%	97.812%
6488	BANK OF PHILIPP	0.001%	97.813%
6489	K.C. TECH	0.001%	97.815%
6490	CARBONITE INC COMMON STOCK USD.01	0.001%	97.816%
6491	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.817%
6492	AJANTA PHARMA	0.001%	97.819%
6493	MUHIBBAH ENGINE	0.001%	97.820%
6494	HAMAMATSU PHOTO	0.001%	97.821%
6495	CIA DE DIST INT	0.001%	97.823%
6496	SINOPEC SHANGHA	0.001%	97.824%
6497	TAIHEI DENGYO	0.001%	97.825%
6498	T.HASEGAWA CO	0.001%	97.827%
6499	ZALANDO SE	0.001%	97.828%
6500	HONGKONG&SHANG	0.001%	97.829%
6501	DONGFANG ELECT	0.001%	97.831%
6502	HAWKINS INC COMMON STOCK USD.05	0.001%	97.832%
6503	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.833%
6504	ALGOMA CENTRAL	0.001%	97.835%
6505	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.836%
6506	MAN SE	0.001%	97.837%
6507	KOREA GAS CORP	0.001%	97.839%
6508	FRONTLINE LTD/B	0.001%	97.840%
6509	SEAH STEEL	0.001%	97.841%
6510	ESPEC CORP	0.001%	97.843%
6511	CHINA METAL PRO	0.001%	97.844%
6512	YAPI VE KREDI B	0.001%	97.845%
6513	TORRENT PHARM	0.001%	97.847%
6514	YUEXIU REAL ES	0.001%	97.848%
6515	STOBART GROUP L	0.001%	97.849%
6516	SAO MARTINHO SA	0.001%	97.851%
6517	DAEWOO ENGINEER	0.001%	97.852%
6518	NAKANISHI INC	0.001%	97.853%
6519	THORESEN THAI A	0.001%	97.855%
6520	AMADA HOLDINGS	0.001%	97.856%
6521	SPLUNK INC COMMON STOCK USD.001	0.001%	97.857%
6522	NOVOLIPET STEEL	0.001%	97.859%
6523	EUGENE CORP	0.001%	97.860%
6524	XO GROUP INC COMMON STOCK USD.01	0.001%	97.861%
6525	DEUTSCHE BETEI	0.001%	97.863%
6526	UNION BNK OF IN	0.001%	97.864%
6527	REGAL HOTELS IN	0.001%	97.865%
6528	KRUNGTHAI CARD	0.001%	97.867%
6529	TORSTAR CORP CL	0.001%	97.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	NATIONAL GRID P	0.001%	97.869%
6531	ASAHI HOLDINGS	0.001%	97.870%
6532	CT ENVIRONMENTA	0.001%	97.872%
6533	HULIC CO LTD	0.001%	97.873%
6534	COLTENE HOLDI	0.001%	97.874%
6535	TUBOS REUNIDOS	0.001%	97.876%
6536	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.877%
6537	MASTERLINK SECS	0.001%	97.878%
6538	RICHTER GEDEON	0.001%	97.880%
6539	HANSOL PAPER CO	0.001%	97.881%
6540	KINDOM CONSTRUC	0.001%	97.882%
6541	ARN MONDADORI E	0.001%	97.883%
6542	STAGECOACH GROU	0.001%	97.885%
6543	CHOFU SEISAKUSH	0.001%	97.886%
6544	DEVOTEAM SA	0.001%	97.887%
6545	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.889%
6546	NEXITY	0.001%	97.890%
6547	DATA COMMUNICAT	0.001%	97.891%
6548	TURKIYE SINAI K	0.001%	97.893%
6549	BOIRON	0.001%	97.894%
6550	INNOGY SE	0.001%	97.895%
6551	CALIAN GROUP LT	0.001%	97.896%
6552	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.898%
6553	CAFE DE CORAL H	0.001%	97.899%
6554	FUTABA INDUSTRI	0.001%	97.900%
6555	COLOWIDE CO LTD	0.001%	97.902%
6556	JGC CORP	0.001%	97.903%
6557	TUNG THIH ELECT	0.001%	97.904%
6558	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	97.905%
6559	CERVED INFORMAT	0.001%	97.907%
6560	PIAGGIO	0.001%	97.908%
6561	PRESSANCE CORPO	0.001%	97.909%
6562	TREDEGAR CORP COMMON STOCK	0.001%	97.911%
6563	LANDAUER INC COMMON STOCK USD.1	0.001%	97.912%
6564	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.913%
6565	BML INC	0.001%	97.914%
6566	CHINA AOYUAN PR	0.001%	97.916%
6567	BEIERSDORF AG	0.001%	97.917%
6568	GREATVIEW ASEPT	0.001%	97.918%
6569	PRESTIGE INTERN	0.001%	97.920%
6570	TEJON RANCH CO	0.001%	97.921%
6571	ASIA OPTICAL CO	0.001%	97.922%
6572	EASY BIO INC	0.001%	97.923%
6573	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.925%
6574	HOCHDORF HOLDIN	0.001%	97.926%
6575	MGI COUTIER	0.001%	97.927%
6576	OSSTEM IMPLANT	0.001%	97.929%
6577	DAIDO METAL CO	0.001%	97.930%
6578	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.931%
6579	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	CAWACHI LTD	0.001%	97.934%
6581	EAGLE INDUSTRY	0.001%	97.935%
6582	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.936%
6583	LAI SUN DEVELOP	0.001%	97.938%
6584	DAIKYONISHIKAWA	0.001%	97.939%
6585	ZOJIRUSHI CORP	0.001%	97.940%
6586	NINE ENTERTAINM	0.001%	97.941%
6587	ZOGENIX INC COMMON STOCK USD.001	0.001%	97.943%
6588	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.944%
6589	SATO CORP	0.001%	97.945%
6590	DIRTT ENVIRONME	0.001%	97.946%
6591	JASA MARGA	0.001%	97.948%
6592	PSK INC	0.001%	97.949%
6593	ELITE SEMICONDU	0.001%	97.950%
6594	UKC HOLDINGS CO	0.001%	97.951%
6595	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.953%
6596	NISHIO RENT ALL	0.001%	97.954%
6597	KINEPOLIS GROUP	0.001%	97.955%
6598	MALAYSIA BUILD	0.001%	97.957%
6599	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.958%
6600	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.959%
6601	HUNG SHENG CONS	0.001%	97.960%
6602	J-OIL MILLS INC	0.001%	97.962%
6603	TOP GLOVE CORP	0.001%	97.963%
6604	BW OFFSHORE LTD	0.001%	97.964%
6605	ASIA AVIATION P	0.001%	97.965%
6606	GO-AHEAD GROUP	0.001%	97.967%
6607	RAISIO YHTYMA O	0.001%	97.968%
6608	FORTINET INC	0.001%	97.969%
6609	STARHUB LIMITED	0.001%	97.970%
6610	POLYTEC HOLDING	0.001%	97.972%
6611	LIPPO MALLS IN	0.001%	97.973%
6612	SINOPEC KANTONS	0.001%	97.974%
6613	CGN POWER CO LT	0.001%	97.976%
6614	BANK OF CHONGQI	0.001%	97.977%
6615	DHT HOLDINGS IN	0.001%	97.978%
6616	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	97.979%
6617	KALBE FARMA	0.001%	97.981%
6618	DANIELI & CO CO	0.001%	97.982%
6619	MGM CHINA HLDGS	0.001%	97.983%
6620	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.984%
6621	ISEKI & CO	0.001%	97.986%
6622	UNILEVER INDONE	0.001%	97.987%
6623	BIOGAIA AB	0.001%	97.988%
6624	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.989%
6625	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.991%
6626	TOWA PHARM CO L	0.001%	97.992%
6627	EPS CO LTD	0.001%	97.993%
6628	TONGYANG LIFE I	0.001%	97.994%
6629	PAGE INDUSTRIES	0.001%	97.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	AGRANA BETEILIG	0.001%	97.997%
6631	HANMI PHARM CO	0.001%	97.998%
6632	SINOTRUK HONG K	0.001%	97.999%
6633	PPC LTD	0.001%	98.001%
6634	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.002%
6635	OPAP SA	0.001%	98.003%
6636	QUIMICA Y MINER	0.001%	98.004%
6637	THAI AIRWAYS IN	0.001%	98.006%
6638	HUA HONG SEMICO	0.001%	98.007%
6639	TIME DOTCOM BHD	0.001%	98.008%
6640	PIERRE & VACANC	0.001%	98.009%
6641	TOKAI RUBBER IN	0.001%	98.011%
6642	HESKA CORP	0.001%	98.012%
6643	STELLA CHEMIFA	0.001%	98.013%
6644	I.T LIMITED	0.001%	98.014%
6645	OBIC	0.001%	98.016%
6646	VETROPACK HOLDI	0.001%	98.017%
6647	LG INTL CORP	0.001%	98.018%
6648	CIA SANEAMENTO	0.001%	98.019%
6649	JIN CO.LTD	0.001%	98.021%
6650	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.022%
6651	ALIO GOLD INC	0.001%	98.023%
6652	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.024%
6653	ITOCHU FUEL COR	0.001%	98.026%
6654	YANG MING MARIN	0.001%	98.027%
6655	MULTIPLUS SA	0.001%	98.028%
6656	OIL & NATURAL G	0.001%	98.029%
6657	DEL FRISCOS RES	0.001%	98.030%
6658	VERBIO VEREINIG	0.001%	98.032%
6659	PHOTO-ME INTERN	0.001%	98.033%
6660	ASSOCD INTL HOT	0.001%	98.034%
6661	MINOR INTERNATI	0.001%	98.035%
6662	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.037%
6663	TUBE INV OF IND	0.001%	98.038%
6664	SHIBUYA KOGYO C	0.001%	98.039%
6665	COAL INDIA LTD	0.001%	98.040%
6666	MACQUARIE LEISU	0.001%	98.042%
6667	TECHNOLOGY ONE	0.001%	98.043%
6668	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.044%
6669	CLEARWATER SEAF	0.001%	98.045%
6670	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.047%
6671	SINOTRANS SHIPP	0.001%	98.048%
6672	BELC CO LTD	0.001%	98.049%
6673	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.050%
6674	PETRONAS DAGANG	0.001%	98.051%
6675	CALIX INC COMMON STOCK	0.001%	98.053%
6676	EIGHTEENTH BANK	0.001%	98.054%
6677	DAIICHI KIGENSO	0.001%	98.055%
6678	FIRST REIT	0.001%	98.056%
6679	PROLOGIS PROPER	0.001%	98.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	GODREJ CONSUMER	0.001%	98.059%
6681	SOL SPA	0.001%	98.060%
6682	SUN FRONTIER FU	0.001%	98.061%
6683	XL AXIATA TBK P	0.001%	98.063%
6684	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.064%
6685	SKS MICROFINANC	0.001%	98.065%
6686	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.066%
6687	COWEN INC COMMON STOCK USD.01	0.001%	98.067%
6688	GRUPO AEROPORTU	0.001%	98.069%
6689	MAYNE PHARMA GR	0.001%	98.070%
6690	RISO KAGAKU COR	0.001%	98.071%
6691	PEARSON STK	0.001%	98.072%
6692	NOVAE GROUP PLC	0.001%	98.074%
6693	CHESNARA PLC	0.001%	98.075%
6694	UMS HLDGS LTD	0.001%	98.076%
6695	OCEAN YIELD ASA	0.001%	98.077%
6696	HISPANIA ACTIVO	0.001%	98.078%
6697	LATECOERE	0.001%	98.080%
6698	JAIPRAKASH ASSO	0.001%	98.081%
6699	MITSUBOSHI BELT	0.001%	98.082%
6700	BLOOMAGE BIOTEC	0.001%	98.083%
6701	CENT PATTANA PU	0.001%	98.084%
6702	KOSSAN RUBBER I	0.001%	98.086%
6703	LIMELIGHT NETW	0.001%	98.087%
6704	ENCE ENERGIA	0.001%	98.088%
6705	LENZING AG	0.001%	98.089%
6706	FUJI KYUKO CO L	0.001%	98.091%
6707	DEXCOM INC COMMON STOCK USD.001	0.001%	98.092%
6708	YAMAICHI ELECTR	0.001%	98.093%
6709	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.094%
6710	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.095%
6711	PARQUE ARAUCO S	0.001%	98.097%
6712	MIQUEL Y COSTAS	0.001%	98.098%
6713	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.099%
6714	CLEVO	0.001%	98.100%
6715	PHILIPPINE NATL	0.001%	98.101%
6716	VST HLDGS	0.001%	98.103%
6717	WAKITA & CO	0.001%	98.104%
6718	ISHIHARA SANGYO	0.001%	98.105%
6719	SEASPAN CORP	0.001%	98.106%
6720	CIA TRANSM ENER	0.001%	98.108%
6721	DIGI INTL INC	0.001%	98.109%
6722	SREI INFRASTRUC	0.001%	98.110%
6723	ODONTOPREV SA	0.001%	98.111%
6724	NOVELION THERAP	0.001%	98.112%
6725	SUN HUNG KAI CO	0.001%	98.114%
6726	INDIAN BANK	0.001%	98.115%
6727	MCJ CO LTD	0.001%	98.116%
6728	WASHTEC AG	0.001%	98.117%
6729	BEIJER ALMA AB	0.001%	98.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	ASAHI DIAMOND I	0.001%	98.120%
6731	KUMIAI CHEM IND	0.001%	98.121%
6732	CONN S INC COMMON STOCK USD.01	0.001%	98.122%
6733	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.123%
6734	MAINSTREET EQUI	0.001%	98.124%
6735	MIURA CO	0.001%	98.126%
6736	DAUM COMMUNICAT	0.001%	98.127%
6737	UNID CO LTD	0.001%	98.128%
6738	QOL CO LTD	0.001%	98.129%
6739	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.130%
6740	GEO CO LTD	0.001%	98.132%
6741	COFACE SA	0.001%	98.133%
6742	HKR INTL LTD	0.001%	98.134%
6743	SUMITOMO SEIKA	0.001%	98.135%
6744	YELLOW HAT LTD.	0.001%	98.136%
6745	TAIWAN COGENERA	0.001%	98.138%
6746	KOMERCNI BANKA	0.001%	98.139%
6747	YUASA TRADING C	0.001%	98.140%
6748	YANZHOU COAL MI	0.001%	98.141%
6749	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.142%
6750	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.144%
6751	HUADIAN POWER I	0.001%	98.145%
6752	KARUR VYSYA BAN	0.001%	98.146%
6753	IPCA LABORATORI	0.001%	98.147%
6754	SURTECO SE	0.001%	98.148%
6755	RAFFLES MEDICAL	0.001%	98.149%
6756	OPTO TECH CORPN	0.001%	98.151%
6757	WEIQIAO TEXTILE	0.001%	98.152%
6758	SRA HOLDINGS IN	0.001%	98.153%
6759	KESKO OYJ	0.001%	98.154%
6760	GRAPE KING INC	0.001%	98.155%
6761	KONOIKE TRANSPO	0.001%	98.157%
6762	KOC HOLDING AS	0.001%	98.158%
6763	PREMIER FOODS	0.001%	98.159%
6764	PRADA SPA	0.001%	98.160%
6765	FOSTER ELECTRIC	0.001%	98.161%
6766	TOWA BANK	0.001%	98.163%
6767	SINARMAS LAND	0.001%	98.164%
6768	IGUATEMI EMP SH	0.001%	98.165%
6769	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.166%
6770	HARASHIN CO LTD	0.001%	98.167%
6771	ENTERCOM COMMUN	0.001%	98.169%
6772	ERAMET	0.001%	98.170%
6773	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.171%
6774	DEXERIALS CORP	0.001%	98.172%
6775	LIFE CORPORATIO	0.001%	98.173%
6776	KOREA AEROSPACE	0.001%	98.174%
6777	SP SETIA	0.001%	98.176%
6778	NITTA CORP	0.001%	98.177%
6779	VS INDUSTRY BHD	0.001%	98.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	BYGGMAX GROUP A	0.001%	98.179%
6781	METLIFECARE LTD	0.001%	98.180%
6782	LASERTEC CORP	0.001%	98.182%
6783	INFOMART CORP	0.001%	98.183%
6784	JAPAN PULP & PA	0.001%	98.184%
6785	AIDA ENGINEERIN	0.001%	98.185%
6786	AUSTAL LTD	0.001%	98.186%
6787	CTCI CORP	0.001%	98.187%
6788	ALTERRA POWER C	0.001%	98.189%
6789	NESTLE INDIA	0.001%	98.190%
6790	BANDO CHEMICAL	0.001%	98.191%
6791	DORIAN LPG LTD	0.001%	98.192%
6792	DAI-DAN CO	0.001%	98.193%
6793	KAPPAHL HOLDING	0.001%	98.194%
6794	ASTRA AGRO LEST	0.001%	98.196%
6795	BIOTEST AG	0.001%	98.197%
6796	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.198%
6797	TOKYOTOKEIBA CO	0.001%	98.199%
6798	SOGEFI	0.001%	98.200%
6799	IGG INC	0.001%	98.202%
6800	CITIZENS INC COMMON STOCK	0.001%	98.203%
6801	MAX CO	0.001%	98.204%
6802	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.205%
6803	ALBIS CO LTD	0.001%	98.206%
6804	ARDENTEC CORP	0.001%	98.207%
6805	ASSYSTEM	0.001%	98.209%
6806	CHOICE PROPERTI	0.001%	98.210%
6807	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.211%
6808	JAHWA ELECTRONI	0.001%	98.212%
6809	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.213%
6810	FANTASIA HOLDIN	0.001%	98.214%
6811	CONSUN PHARMACE	0.001%	98.216%
6812	EVA PRECISION I	0.001%	98.217%
6813	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.218%
6814	KINIK CO	0.001%	98.219%
6815	HOTAI MOTOR CO	0.001%	98.220%
6816	FRED'S INC	0.001%	98.221%
6817	SALMAR ASA	0.001%	98.223%
6818	CHINA SINGYES S	0.001%	98.224%
6819	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.225%
6820	WEBJET LTD	0.001%	98.226%
6821	UMH PROP INC	0.001%	98.227%
6822	UNIBAIL-RODAMCO	0.001%	98.228%
6823	PREMIER OIL	0.001%	98.230%
6824	PEMBANGUNAN P	0.001%	98.231%
6825	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.232%
6826	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.233%
6827	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.234%
6828	TOHO ZINC CO LT	0.001%	98.235%
6829	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	PT TIMAH TBK	0.001%	98.238%
6831	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.239%
6832	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.240%
6833	XINGDA INTERNAT	0.001%	98.241%
6834	TOWNGAS CHINA C	0.001%	98.242%
6835	E CL SA	0.001%	98.243%
6836	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.245%
6837	D.A. CONSORTIUM	0.001%	98.246%
6838	MCBRIDE PLC	0.001%	98.247%
6839	SUPER-SOL	0.001%	98.248%
6840	ROBINSONS RETAI	0.001%	98.249%
6841	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.250%
6842	CORPORATE TRAVE	0.001%	98.251%
6843	TPG TELECOM	0.001%	98.253%
6844	CIA ENERGETICA	0.001%	98.254%
6845	COLBUN S.A.	0.001%	98.255%
6846	ALPHA & OMEGA S	0.001%	98.256%
6847	ELETRORBRAS PREF	0.001%	98.257%
6848	OITA BANK	0.001%	98.258%
6849	HOLY STONE ENTE	0.001%	98.260%
6850	CHINA INTL MARI	0.001%	98.261%
6851	NETENT AB	0.001%	98.262%
6852	SANDEN CORP	0.001%	98.263%
6853	SAIBU GAS CO	0.001%	98.264%
6854	SUPERVALU INC	0.001%	98.265%
6855	NTT URBAN DEVEL	0.001%	98.266%
6856	CAPITAL® PRO	0.001%	98.268%
6857	ASTALDI	0.001%	98.269%
6858	NIPPON CARBON C	0.001%	98.270%
6859	SAMYANG CORP	0.001%	98.271%
6860	GIGA SOLAR MAT	0.001%	98.272%
6861	QINGDAO PORT IN	0.001%	98.273%
6862	HIMART CO LTD	0.001%	98.274%
6863	VITTORIA ASSICU	0.001%	98.275%
6864	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.277%
6865	NIHON NOHYAKU	0.001%	98.278%
6866	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.279%
6867	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.280%
6868	ALE PROPERTY TR	0.001%	98.281%
6869	SFA ENGINEERING	0.001%	98.282%
6870	SPH REIT	0.001%	98.283%
6871	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.285%
6872	JAMMU & KASHMIR	0.001%	98.286%
6873	ELIS SA	0.001%	98.287%
6874	GEOX S.P.A.	0.001%	98.288%
6875	HUNTER DOUGLAS	0.001%	98.289%
6876	PROSPERITY REIT	0.001%	98.290%
6877	CT REAL ESTATE	0.001%	98.291%
6878	SUNGWOO HITECH	0.001%	98.292%
6879	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.295%
6881	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.296%
6882	TOYO ENG CORP	0.001%	98.297%
6883	B&B TOOLS AB	0.001%	98.298%
6884	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.299%
6885	MENICON CO LTD	0.001%	98.300%
6886	POLA ORBIS HLDG	0.001%	98.301%
6887	NIPPON PAINT CO	0.001%	98.303%
6888	PLATINUM ASSET	0.001%	98.304%
6889	KOWLOON DEVMT	0.001%	98.305%
6890	CERVECERIAS UNI	0.001%	98.306%
6891	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.307%
6892	UTD INDUSTRIAL	0.001%	98.308%
6893	KURODA ELECTRIC	0.001%	98.309%
6894	CONCENTRADORA	0.001%	98.310%
6895	RIKEN CORP	0.001%	98.312%
6896	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.313%
6897	HO BEE INVESTME	0.001%	98.314%
6898	TV TOKYO HLDG C	0.001%	98.315%
6899	BLOOMBERRY RESO	0.001%	98.316%
6900	SHIKOKU CHEMICA	0.001%	98.317%
6901	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.318%
6902	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.319%
6903	KIKUCHI CO LTD	0.001%	98.320%
6904	AFFICHAGE HOLDI	0.001%	98.322%
6905	BANCO DAVIVIEND	0.001%	98.323%
6906	FLYTECH TECHNOL	0.001%	98.324%
6907	REZIDOR HOTEL G	0.001%	98.325%
6908	DR.CHLABO CO L	0.001%	98.326%
6909	MACATAWA BANK CORP COMMON STOCK	0.001%	98.327%
6910	WEST BANCORPORATION COMMON STOCK	0.001%	98.328%
6911	TAMURA CORP	0.001%	98.329%
6912	GOLDSUN DEV/CON	0.001%	98.330%
6913	DUNI AB	0.001%	98.332%
6914	ZUMIEZ INC COMMON STOCK	0.001%	98.333%
6915	SIRTEX MEDICAL	0.001%	98.334%
6916	HANDSOME CORP	0.001%	98.335%
6917	FORMULA SYST(19	0.001%	98.336%
6918	NAMCHOW CHEMICA	0.001%	98.337%
6919	NIPPON ROAD CO	0.001%	98.338%
6920	HORNBACK BAUMAR	0.001%	98.339%
6921	HANON SYSTEMS	0.001%	98.340%
6922	ANGLO AMERICAN	0.001%	98.341%
6923	GREEN CROSS HLD	0.001%	98.343%
6924	GMR INFRASTRUCT	0.001%	98.344%
6925	DEVRO	0.001%	98.345%
6926	MEC COMPANY LTD	0.001%	98.346%
6927	DAEDUCK GDS	0.001%	98.347%
6928	BANGKOK DUSIT M	0.001%	98.348%
6929	SHIZUOKAGAS CO	0.001%	98.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	TAYCA CORP	0.001%	98.350%
6931	HAMAKYOREX CO L	0.001%	98.351%
6932	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.353%
6933	KONGSBERG AUTOM	0.001%	98.354%
6934	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.355%
6935	FBD HLDGS	0.001%	98.356%
6936	SDL PLC	0.001%	98.357%
6937	HUANENG POWER I	0.001%	98.358%
6938	GWA GROUP LTD	0.001%	98.359%
6939	ATUL LTD	0.001%	98.360%
6940	LOTTE FOOD CO	0.001%	98.361%
6941	S FOODS INC	0.001%	98.362%
6942	CEMEX LATAM HLD	0.001%	98.364%
6943	FREEMAN FINANCI	0.001%	98.365%
6944	RMP ENERGY INC	0.001%	98.366%
6945	MOBILEONE LTD.	0.001%	98.367%
6946	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.368%
6947	PROGRAMMED MAIN	0.001%	98.369%
6948	BELL AG - REG	0.001%	98.370%
6949	SLC AGRICOLA SA	0.001%	98.371%
6950	VILMORIN CLAUSE	0.001%	98.372%
6951	CHINA WATER AFF	0.001%	98.373%
6952	AKKA TECHNOLOGI	0.001%	98.374%
6953	DAIRY FARM INTL	0.001%	98.376%
6954	CIA SANEAMENTO	0.001%	98.377%
6955	BACHEM HLD AG-B	0.001%	98.378%
6956	XING AG	0.001%	98.379%
6957	RESOLUTE FOREST	0.001%	98.380%
6958	VAUDOISE ASSURA	0.001%	98.381%
6959	CHAROEN POKPHAN	0.001%	98.382%
6960	FARGLORY LAND D	0.001%	98.383%
6961	MODEC INC	0.001%	98.384%
6962	HOKUTO CORP	0.001%	98.385%
6963	SINTEX PLASTICS	0.001%	98.386%
6964	GURUNAVI INC	0.001%	98.387%
6965	SOLOR A/S	0.001%	98.389%
6966	BANK PEKAO	0.001%	98.390%
6967	DAIKI ALUMINIUM	0.001%	98.391%
6968	ADHI KARYA PERS	0.001%	98.392%
6969	YOSHINOYA D&C C	0.001%	98.393%
6970	AKASTOR ASA	0.001%	98.394%
6971	YOKOGAWA BRIDGE	0.001%	98.395%
6972	CHINA SHANSHUI	0.001%	98.396%
6973	ADANI POWER LTD	0.001%	98.397%
6974	Z ENERGY LTD	0.001%	98.398%
6975	ANANDA DEVELOPM	0.001%	98.399%
6976	KYOEI STEEL LTD	0.001%	98.400%
6977	NISSHIN SEIFUN	0.001%	98.402%
6978	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.403%
6979	PAZ CORP SA	0.001%	98.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	ROYAL CO	0.001%	98.405%
6981	LI NING CO. LTD	0.001%	98.406%
6982	FINGERPRINT CAR	0.001%	98.407%
6983	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.408%
6984	MANDALAY RESOUR	0.001%	98.409%
6985	ADVTECH LTD	0.001%	98.410%
6986	WELCIA HOLDINGS	0.001%	98.411%
6987	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.412%
6988	OBERBANK AG	0.001%	98.413%
6989	ACE HARDWARE IN	0.001%	98.414%
6990	DAEHAN FLOUR MI	0.001%	98.415%
6991	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.417%
6992	KOTOBUKI SPIRIT	0.001%	98.418%
6993	LIU CHONG HING	0.001%	98.419%
6994	SUMMIT INDUSTRI	0.001%	98.420%
6995	HOSOKAWA MICRON	0.001%	98.421%
6996	XINJIANG GOLDWI	0.001%	98.422%
6997	CHINA AEROSPACE	0.001%	98.423%
6998	MITSUBISHI PENC	0.001%	98.424%
6999	WINCANTON	0.001%	98.425%
7000	NVE CORP	0.001%	98.426%
7001	CHIMEI MATERIAL	0.001%	98.427%
7002	AP THAILAND PCL	0.001%	98.428%
7003	INTL NICKEL IND	0.001%	98.429%
7004	RELIANCE ENERGY	0.001%	98.430%
7005	UNITED INTL ENT	0.001%	98.431%
7006	YAKULT HONSHA C	0.001%	98.432%
7007	CAREER TECHNOLO	0.001%	98.434%
7008	PHOENIX MECANO	0.001%	98.435%
7009	TATA COMMUNICAT	0.001%	98.436%
7010	YIRENDAI LTD AD	0.001%	98.437%
7011	TYC BROTHER IND	0.001%	98.438%
7012	H&R WASAG AG	0.001%	98.439%
7013	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.440%
7014	DAIHO CONSTRUCT	0.001%	98.441%
7015	SEAH BESTEEL CO	0.001%	98.442%
7016	ACHILLES CORP	0.001%	98.443%
7017	MIDAS HLDGS	0.001%	98.444%
7018	BTB REAL ESTATE	0.001%	98.445%
7019	FURUKAWA CO	0.001%	98.446%
7020	WEYCO GROUP INC	0.001%	98.447%
7021	CHINA SHENGMU O	0.001%	98.448%
7022	KASAI KOGYO CO	0.001%	98.449%
7023	NISHIMATSUYA CH	0.001%	98.450%
7024	KAJARIA CERAMIC	0.001%	98.451%
7025	G-RESOURCES GP	0.001%	98.453%
7026	MANITOU	0.001%	98.454%
7027	VAISALA	0.001%	98.455%
7028	WINMARK CORP COMMON STOCK	0.001%	98.456%
7029	SIGURD MICROELE	0.001%	98.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	YAMAZEN CORPORA	0.001%	98.458%
7031	GENESIS ENERGY	0.001%	98.459%
7032	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.460%
7033	YPSOMED HOLDING	0.001%	98.461%
7034	GREATEK ELECTRO	0.001%	98.462%
7035	ALTICE NV	0.001%	98.463%
7036	WIZZ AIR HOLDIN	0.001%	98.464%
7037	CENTRAL CHINA S	0.001%	98.465%
7038	BREVILLE GROUP	0.001%	98.466%
7039	HURCO COMPANIES INC COMMON STOCK	0.001%	98.467%
7040	JSP CORP	0.001%	98.468%
7041	GEMDALE PROPERT	0.001%	98.469%
7042	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.470%
7043	MERIDIAN ENERGY	0.001%	98.471%
7044	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.472%
7045	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.473%
7046	DONGJIANG ENVIR	0.001%	98.474%
7047	AKEBONO BRAKE I	0.001%	98.475%
7048	SONG WON IND	0.001%	98.477%
7049	AMOTECH CO LTD	0.001%	98.478%
7050	KOREA KOLMAR CO	0.001%	98.479%
7051	WAFER WORKS COR	0.001%	98.480%
7052	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.481%
7053	MORGAN SINDALL	0.001%	98.482%
7054	GOLD CIRCUIT EL	0.001%	98.483%
7055	NATIONAL STORAG	0.001%	98.484%
7056	PARTRON CO LTD	0.001%	98.485%
7057	NORITAKE CO	0.001%	98.486%
7058	RAJESH EXPORTS	0.001%	98.487%
7059	RANK GROUP PLC	0.001%	98.488%
7060	COMDIRECT BANK	0.001%	98.489%
7061	SK TELECOM ADR	0.001%	98.490%
7062	SSANGYONG CEMEN	0.001%	98.491%
7063	MERCURIES LIFE	0.001%	98.492%
7064	PALFINGER AG	0.001%	98.493%
7065	CHINA MANMADE F	0.001%	98.494%
7066	TSUKISHIMA KIKA	0.001%	98.495%
7067	NIDEC CORPORATI	0.001%	98.496%
7068	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.497%
7069	MCMILLAN SHAKES	0.001%	98.498%
7070	SBS HOLDINGS IN	0.001%	98.499%
7071	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.500%
7072	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.501%
7073	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.502%
7074	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.503%
7075	FUSO CHEMICAL C	0.001%	98.505%
7076	HULIC REIT INC	0.001%	98.506%
7077	IGB REAL ESTATE	0.001%	98.507%
7078	BOSCH LTD	0.001%	98.508%
7079	TOYO CONSTRUCTI	0.001%	98.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	TIGA PILAR SEJA	0.001%	98.510%
7081	NEWRIVER REIT P	0.001%	98.511%
7082	AOI ELECTRONICS	0.001%	98.512%
7083	DREAM UNLIMIITE	0.001%	98.513%
7084	UNIVERSAL MEDIC	0.001%	98.514%
7085	REPLY SPA	0.001%	98.515%
7086	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.516%
7087	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.517%
7088	ATRIUM LJUNGBER	0.001%	98.518%
7089	SMS CO LTD	0.001%	98.519%
7090	SELECT HARVESTS	0.001%	98.520%
7091	PARTNER COMMUNI	0.001%	98.521%
7092	HEINEKEN MALAYS	0.001%	98.522%
7093	TRANS COSMOS	0.001%	98.523%
7094	EMPEROR CAPITAL	0.001%	98.524%
7095	ARROW GLOBAL GR	0.001%	98.525%
7096	SPOTLESS GROUP	0.001%	98.526%
7097	PARK ELECTROCHE	0.001%	98.527%
7098	LIVZON PHARMACE	0.001%	98.528%
7099	BINCK NV	0.001%	98.529%
7100	GULLIVER INTERN	0.001%	98.530%
7101	FORMOSA LABORAT	0.001%	98.531%
7102	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.532%
7103	NICHII GAKKAN C	0.001%	98.533%
7104	BUKIT SEMBAWNG	0.001%	98.534%
7105	CELLCOM ISRAEL	0.001%	98.535%
7106	GENMAB A/S	0.001%	98.536%
7107	MITANI CORP	0.001%	98.537%
7108	ALIANSCE SHOPPI	0.001%	98.538%
7109	NOVA MEASURING	0.001%	98.539%
7110	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.540%
7111	COVENANT TRANSP	0.001%	98.541%
7112	FISSION URANIUM	0.001%	98.542%
7113	SIAM COMMERCIAL	0.001%	98.543%
7114	YAMABIKO CORP	0.001%	98.544%
7115	KAGA ELECTRONIC	0.001%	98.545%
7116	WYNN MACAU LTD	0.001%	98.546%
7117	ANIXTER INC COMPANY GUAR 10/21 5.125	0.001%	98.547%
7118	MEDY-TOX INC	0.001%	98.548%
7119	NAMURA SHIPBUIL	0.001%	98.550%
7120	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.551%
7121	GREAT LAKES DRE	0.001%	98.552%
7122	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.553%
7123	TAIWAN SECOM	0.001%	98.554%
7124	GREAT EASTERN S	0.001%	98.555%
7125	ECORODOVIAS INF	0.001%	98.556%
7126	INABA DENKISANG	0.001%	98.557%
7127	CARD FACTORY PL	0.001%	98.558%
7128	SINGAPORE FINAN	0.001%	98.559%
7129	VERA BRADLEY INC COMMON STOCK	0.001%	98.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	TOCALO CO LTD	0.001%	98.561%
7131	PLENUS CO	0.001%	98.562%
7132	UNITIL CORP COMMON STOCK	0.001%	98.563%
7133	STOLT-NIELSEN L	0.001%	98.564%
7134	UOA DEVELOPMENT	0.001%	98.565%
7135	QAD INC A COMMON STOCK	0.001%	98.566%
7136	ABC-MART INC	0.001%	98.567%
7137	SANYANGIndustr	0.001%	98.568%
7138	FOLKESTONE EDU	0.001%	98.569%
7139	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.570%
7140	TRONC INC COMMON STOCK USD.01	0.001%	98.571%
7141	IDORSIA LTD	0.001%	98.572%
7142	XXENTRIA TECHNO	0.001%	98.573%
7143	361 DEGREES INT	0.001%	98.574%
7144	SANKYO TATEYAMA	0.001%	98.575%
7145	QL RESOURCES BH	0.001%	98.576%
7146	BULTEN AB	0.001%	98.577%
7147	RETAIL FOOD GRO	0.001%	98.578%
7148	GRUPO FAMSA SA	0.001%	98.579%
7149	CHEMRING GROUP	0.001%	98.580%
7150	XTEP INTERNATIO	0.001%	98.581%
7151	HARBIN POWER EQ	0.001%	98.582%
7152	GLORIA MATERIAL	0.001%	98.583%
7153	MOUNT GIBSON IR	0.001%	98.584%
7154	PETRONAS GAS	0.001%	98.585%
7155	CUTERA INC COMMON STOCK USD.001	0.001%	98.586%
7156	KATAKURA INDS	0.001%	98.587%
7157	ALLIED PROPERTI	0.001%	98.588%
7158	CORP COMERCI SA	0.001%	98.589%
7159	CORFICOLOMBIANA	0.001%	98.590%
7160	GUOCOLAND LTD	0.001%	98.591%
7161	MALAYSIAN RES C	0.001%	98.592%
7162	TOLI CORP	0.001%	98.593%
7163	DISCO CORPORATI	0.001%	98.594%
7164	BK OF SAGA	0.001%	98.595%
7165	XIAMEN INTL POR	0.001%	98.596%
7166	HIBIYA ENGINEER	0.001%	98.597%
7167	INGENIA COMMUNI	0.001%	98.598%
7168	KIKKOMAN CORP	0.001%	98.599%
7169	ELETRORBRAS COMM	0.001%	98.600%
7170	BURKHALTER HOLD	0.001%	98.601%
7171	NISSHIN STEEL H	0.001%	98.602%
7172	THAI VEGETABLE	0.001%	98.603%
7173	SWORD GROUP	0.001%	98.604%
7174	CAMBRIDGE INDUS	0.001%	98.605%
7175	GCL NEW ENERGY	0.001%	98.606%
7176	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.607%
7177	TOKAI CORP/GIFU	0.001%	98.608%
7178	KEPPEL INFRASTR	0.001%	98.609%
7179	SANSHIN ELECTRO	0.001%	98.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	ONE HOSPITALITY	0.001%	98.611%
7181	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.612%
7182	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.613%
7183	ONE LIBERTY PRO	0.001%	98.614%
7184	EZION HOLDINGS	0.001%	98.615%
7185	HAPPINET CORP	0.001%	98.615%
7186	CHOLAMANDALAM I	0.001%	98.616%
7187	mitsui soko co	0.001%	98.617%
7188	FEDERAL CORP	0.001%	98.618%
7189	PKP CARGO SA	0.001%	98.619%
7190	ESSENTIAL ENERG	0.001%	98.620%
7191	DR REDDYS LABS	0.001%	98.621%
7192	RIKEN VITAMIN C	0.001%	98.622%
7193	CRAFT BREWERS A	0.001%	98.623%
7194	HMC INVESTMENT	0.001%	98.624%
7195	CITY OFFICE REI	0.001%	98.625%
7196	INTERSERVE PLC	0.001%	98.626%
7197	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.627%
7198	NITTETSU MINING	0.001%	98.628%
7199	DOUTOR NICHIRE	0.001%	98.629%
7200	EIS ECZACIBASI	0.001%	98.630%
7201	MURRAY & ROBERT	0.001%	98.631%
7202	FIRST GEN CORPO	0.001%	98.632%
7203	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.633%
7204	COSMOS PHARMACE	0.001%	98.634%
7205	FERROTEC CORP	0.001%	98.635%
7206	TENMA CORPORATI	0.001%	98.636%
7207	STEF-TFE NEW	0.001%	98.637%
7208	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.638%
7209	ALPIQ HOLDING A	0.001%	98.639%
7210	THULE GROUP AB/	0.001%	98.640%
7211	SHIMIZU BANK	0.001%	98.641%
7212	BANK NEGARA IND	0.001%	98.642%
7213	WILH. WILHELMSE	0.001%	98.643%
7214	SURMODICS INC COMMON STOCK USD.05	0.001%	98.644%
7215	HARMONIC DRIVE	0.001%	98.645%
7216	ASCENDAS HOSPIT	0.001%	98.646%
7217	PROTECTOR FORSI	0.001%	98.647%
7218	ZEHNDER GROUP A	0.001%	98.648%
7219	ULTRA TECH CEMC	0.001%	98.649%
7220	QSC AG	0.001%	98.650%
7221	5N PLUS INC.	0.001%	98.651%
7222	NEUROCRINE BIOS	0.001%	98.652%
7223	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.653%
7224	FORD OTOSAN	0.001%	98.654%
7225	VITAL KSK HOLDI	0.001%	98.655%
7226	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.655%
7227	CHUBU SHIRYO CO	0.001%	98.656%
7228	PARCO CO	0.001%	98.657%
7229	W-SCOPE CO	0.001%	98.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	LUYE PHARMA GRO	0.001%	98.659%
7231	ARATA CORP	0.001%	98.660%
7232	D-LINK	0.001%	98.661%
7233	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.662%
7234	REDES ENERGETIC	0.001%	98.663%
7235	NORITSU KOKI CO	0.001%	98.664%
7236	METAWATER CO LT	0.001%	98.665%
7237	FAGRON	0.001%	98.666%
7238	SILICONWARE PRE	0.001%	98.667%
7239	CAVERION CORP	0.001%	98.668%
7240	TRITAX BIG BOX	0.001%	98.669%
7241	AES TIETE ENERG	0.001%	98.670%
7242	YURTEC CORPORAT	0.001%	98.671%
7243	BORYSZEW SA	0.001%	98.672%
7244	IP GROUP	0.001%	98.673%
7245	FUJIMORI KOGYO	0.001%	98.674%
7246	NIEN HSING TEXT	0.001%	98.675%
7247	BLACKMORES LTD	0.001%	98.676%
7248	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.677%
7249	CHINA MAPLE LEA	0.001%	98.678%
7250	MENORA MIVTACHI	0.001%	98.679%
7251	KAMEI CORP	0.001%	98.680%
7252	GPO FIN INTERAC	0.001%	98.681%
7253	LINX SA	0.001%	98.682%
7254	NOJIMA CORP	0.001%	98.682%
7255	HANNSTOUCH SOLU	0.001%	98.683%
7256	SHANGHAI FOSUN	0.001%	98.684%
7257	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.001%	98.685%
7258	FUJIBO HOLDINGS	0.001%	98.686%
7259	RANDON SA IMPL	0.001%	98.687%
7260	FAR EAST HOSPIT	0.001%	98.688%
7261	SHINDENGEN ELEC	0.001%	98.689%
7262	TOA CORP	0.001%	98.690%
7263	BES ENGINEERING	0.001%	98.691%
7264	CENTURIA INDUST	0.001%	98.692%
7265	DAI NIPPON TORY	0.001%	98.693%
7266	MOTA ENIGL SGPS	0.001%	98.694%
7267	OKABE CO	0.001%	98.695%
7268	PC DEPOT CORP	0.001%	98.696%
7269	RIPLEY CORP SA	0.001%	98.697%
7270	JEOL	0.001%	98.698%
7271	GRUPO AEROMEXIC	0.001%	98.699%
7272	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.700%
7273	EMLAK KONUT GYO	0.001%	98.701%
7274	POLARIS INFRAS	0.001%	98.702%
7275	ANGLOGOLD LTD	0.001%	98.702%
7276	BRUNELLO CUCINE	0.001%	98.703%
7277	ONO PHARMACEUTI	0.001%	98.704%
7278	EUROPAC PAPELES	0.001%	98.705%
7279	TONG YANG CEMEN	0.001%	98.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	TECHTARGET COMMON STOCK USD.001	0.001%	98.707%
7281	CEMENTIR S.p.A.	0.001%	98.708%
7282	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.709%
7283	SAGA PLC	0.001%	98.710%
7284	TAI CHEUNG HLDG	0.001%	98.711%
7285	TAKARA LEBEN CO	0.001%	98.712%
7286	NEWOCEAN ENERGY	0.001%	98.713%
7287	ATRIUM EUROPEAN	0.001%	98.714%
7288	MINATO BANK	0.001%	98.715%
7289	PROCTOR&GAMBLE	0.001%	98.716%
7290	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.717%
7291	SYNERGIE	0.001%	98.718%
7292	MAIRE TECNIMONT	0.001%	98.719%
7293	RENEWABLE ENERG	0.001%	98.720%
7294	PHOENIX HLDGS L	0.001%	98.720%
7295	NISSIN CORP	0.001%	98.721%
7296	SHANDONG CHENMI	0.001%	98.722%
7297	BRUNEL INTL	0.001%	98.723%
7298	AKSA AKRILIK KI	0.001%	98.724%
7299	KONAI CO LTD	0.001%	98.725%
7300	LIGHT S.A.	0.001%	98.726%
7301	KJB FINANCIAL G	0.001%	98.727%
7302	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.728%
7303	HYUNDAI DS,OLD	0.001%	98.729%
7304	HANWHA SECS	0.001%	98.730%
7305	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.731%
7306	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.732%
7307	AICHI CORPORATI	0.001%	98.733%
7308	KVAERNER ASA	0.001%	98.734%
7309	HNZ GROUP INC	0.001%	98.735%
7310	FLEXIGROUP LIMI	0.001%	98.735%
7311	AYGAZ	0.001%	98.736%
7312	ST BARBARA MINE	0.001%	98.737%
7313	TOWA CORP	0.001%	98.738%
7314	RETAIL ESTATES	0.001%	98.739%
7315	ORACLE FIN SERV	0.001%	98.740%
7316	DEVELOPMENT SEC	0.001%	98.741%
7317	MELISRON LTD	0.001%	98.742%
7318	TEIKOKU SEN-I C	0.001%	98.743%
7319	STRIDE STAPLED	0.001%	98.744%
7320	GLOBERIDE INC	0.001%	98.745%
7321	CHINA GREENLAND	0.001%	98.746%
7322	MANILA ELECTRIC	0.001%	98.747%
7323	CHAOWEI POWER H	0.001%	98.748%
7324	GREAT EASTERN H	0.001%	98.749%
7325	RVH INC	0.001%	98.749%
7326	T-GAIA CORP	0.001%	98.750%
7327	SL CORP	0.001%	98.751%
7328	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.752%
7329	BW LPG LTD	0.001%	98.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	JINLI GROUP HOL	0.001%	98.754%
7331	UNIVERSAL ROBIN	0.001%	98.755%
7332	JOYFUL HONDA CO	0.001%	98.756%
7333	SHORETEL INC COMMON STOCK USD.001	0.001%	98.757%
7334	GREIF INC CL B COMMON STOCK	0.001%	98.758%
7335	FINANCIAL PRODU	0.001%	98.759%
7336	KOBAYASHI PHARM	0.001%	98.760%
7337	TONG HSING ELEC	0.001%	98.761%
7338	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.761%
7339	LINK ADMINISTRA	0.001%	98.762%
7340	KOHNAN SHOJI	0.001%	98.763%
7341	SHW AG	0.001%	98.764%
7342	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.765%
7343	BEIJING NORTH S	0.001%	98.766%
7344	BENEFIT ONE INC	0.001%	98.767%
7345	TOSEI CORP	0.001%	98.768%
7346	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.769%
7347	FREIGHTCAR AMER	0.001%	98.770%
7348	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.771%
7349	RELIANCE COMMUN	0.001%	98.772%
7350	IRISH CONTINENT	0.001%	98.773%
7351	ESSO(FRANCAISE)	0.001%	98.773%
7352	PARIS ORLEANS S	0.001%	98.774%
7353	STAR MICRONICS	0.001%	98.775%
7354	ALAM SUTERA REA	0.001%	98.776%
7355	YANGTZE OPT FIB	0.001%	98.777%
7356	ARB CORP LTD	0.001%	98.778%
7357	TOENEC CORP	0.001%	98.779%
7358	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.780%
7359	ELIA SYS OPERAT	0.001%	98.781%
7360	EVS BROADCAST E	0.001%	98.782%
7361	HYUNDAI HOME SH	0.001%	98.783%
7362	LEXTAR ELECTRON	0.001%	98.783%
7363	ORACLE CORP JAP	0.001%	98.784%
7364	CMC MAGNETICS C	0.001%	98.785%
7365	TRENCOR	0.001%	98.786%
7366	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.787%
7367	ENERCHINA HOLDI	0.001%	98.788%
7368	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.789%
7369	BANK COOP AG	0.001%	98.790%
7370	Minerva SA	0.001%	98.791%
7371	TAMRON CO LTD	0.001%	98.792%
7372	HAN JIN TRANSP	0.001%	98.793%
7373	YEONG GUAN ENER	0.001%	98.793%
7374	SAGAX AB	0.001%	98.794%
7375	IMAGINATION TEC	0.001%	98.795%
7376	PHIBRO ANIMAL H	0.001%	98.796%
7377	DAWNRAYS PHARMS	0.001%	98.797%
7378	DONG-A SOCIO	0.001%	98.798%
7379	GERDAU SA	0.001%	98.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	TOYO KANETSU KK	0.001%	98.800%
7381	INFIGEN ENERGY	0.001%	98.801%
7382	SUNDARAM FINANC	0.001%	98.802%
7383	WARABEYA NICHII	0.001%	98.802%
7384	MALAYSIA MINING	0.001%	98.803%
7385	NICE INFORMATIO	0.001%	98.804%
7386	F-TECH INC	0.001%	98.805%
7387	TIPP24 SE	0.001%	98.806%
7388	NAN KANG RUBB T	0.001%	98.807%
7389	MACAU LEGEND DE	0.001%	98.808%
7390	HELLENIC EXCH H	0.001%	98.809%
7391	SPCG	0.001%	98.810%
7392	DAISO CO	0.001%	98.811%
7393	NICHIDEN CORP	0.001%	98.811%
7394	NICE HOLDINGS C	0.001%	98.812%
7395	HANSOL LCD INC	0.001%	98.813%
7396	PTT PUBLIC COMP	0.001%	98.814%
7397	ANDHRA BANK	0.001%	98.815%
7398	CHINA SHIPPING	0.001%	98.816%
7399	KISCO CORP	0.001%	98.817%
7400	AUSTRIA TECHNOL	0.001%	98.818%
7401	CHINA NATIONAL	0.001%	98.819%
7402	MK ELECTRON	0.001%	98.820%
7403	HYUNDAI ELEVATO	0.001%	98.820%
7404	TAKASAGO THML E	0.001%	98.821%
7405	TT ELECTRONICS	0.001%	98.822%
7406	STARZEN CO LTD	0.001%	98.823%
7407	INTOPS CO	0.001%	98.824%
7408	DSP GROUP INC	0.001%	98.825%
7409	INOVALIS REAL E	0.001%	98.826%
7410	SOLIUM CAPITAL	0.001%	98.827%
7411	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.828%
7412	LAND MARK OPTOE	0.001%	98.828%
7413	LT GROUP INC	0.001%	98.829%
7414	DASSAULT AVIATI	0.001%	98.830%
7415	OKURA INDUSTRIA	0.001%	98.831%
7416	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.832%
7417	ZAGG INC COMMON STOCK USD.001	0.001%	98.833%
7418	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.834%
7419	CHINA WATER IND	0.001%	98.835%
7420	JIH SUN FINANCI	0.001%	98.836%
7421	KT SKYLIFE CO L	0.001%	98.836%
7422	RECTICEL	0.001%	98.837%
7423	HIRATA TECHNICA	0.001%	98.838%
7424	PETS AT HOME GR	0.001%	98.839%
7425	SIA REIT INC	0.001%	98.840%
7426	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.841%
7427	CSI PROPERTIES	0.001%	98.842%
7428	BGF RETAIL CO L	0.001%	98.843%
7429	COROMANDEL INTL	0.001%	98.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	AKR CORPORINDO	0.001%	98.844%
7431	LIANHUA SUPERMA	0.001%	98.845%
7432	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.846%
7433	SHINSHO CORP	0.001%	98.847%
7434	DRAEGERWERK KGA	0.001%	98.848%
7435	HYUNDAI ROTEM C	0.001%	98.849%
7436	TOX FREE SOLUTI	0.001%	98.850%
7437	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.851%
7438	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.851%
7439	GLORIOUS PROPER	0.001%	98.852%
7440	IMMOBILIARE GRA	0.001%	98.853%
7441	RAYSEARCH LABOR	0.001%	98.854%
7442	NIPPON PISTON R	0.001%	98.855%
7443	EUROMONEY INST	0.001%	98.856%
7444	LEWIS GROUP LTD	0.001%	98.857%
7445	TEXHONG TEXTILE	0.001%	98.858%
7446	CHONG HONG CONS	0.001%	98.858%
7447	CHINESE ESTATES	0.001%	98.859%
7448	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.860%
7449	KAWADA TECHNOLO	0.001%	98.861%
7450	AEKYUNG PETROCH	0.001%	98.862%
7451	CHINA RESOURCES	0.001%	98.863%
7452	SCHRODER REAL E	0.001%	98.864%
7453	INTERVEST OFFIC	0.001%	98.865%
7454	GUANGDONG NAN Y	0.001%	98.865%
7455	NORDIC SEMICOND	0.001%	98.866%
7456	BKW ENERGIE AG	0.001%	98.867%
7457	NETUREN CO	0.001%	98.868%
7458	TSUBAKI NAKASHI	0.001%	98.869%
7459	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.870%
7460	TELSTRA CORP-AD	0.001%	98.871%
7461	ELECOM CO LTD	0.001%	98.872%
7462	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.872%
7463	ALTRI SGPS S.A.	0.001%	98.873%
7464	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.874%
7465	ZIX CORP COMMON STOCK USD.01	0.001%	98.875%
7466	CROCS INC COMMON STOCK USD.001	0.001%	98.876%
7467	WCT HOLDINGS BH	0.001%	98.877%
7468	PICK'N PAY STOR	0.001%	98.878%
7469	PACT GROUP HOLD	0.001%	98.879%
7470	AGRITRADE RESOU	0.001%	98.879%
7471	KAVERI SEED CO	0.001%	98.880%
7472	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.881%
7473	FACC AG	0.001%	98.882%
7474	AISAN INDUSTRY	0.001%	98.883%
7475	NOBLE GROUP LTD	0.001%	98.884%
7476	BANK JABAR BANT	0.001%	98.885%
7477	SAKAI CHEMICAL	0.001%	98.885%
7478	SPEEDY HIRE PLC	0.001%	98.886%
7479	ROLAND DG CORP	0.001%	98.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	SAS AB	0.001%	98.888%
7481	TAEWOONG CO	0.001%	98.889%
7482	SINOFERT HOLDIN	0.001%	98.890%
7483	MINISTOP CO	0.001%	98.891%
7484	KONISHI CO LTD	0.001%	98.892%
7485	DELEK GROUP	0.001%	98.892%
7486	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.893%
7487	BELLE CORPORATI	0.001%	98.894%
7488	STABILUS SA	0.001%	98.895%
7489	G&L BEIJER AB B	0.001%	98.896%
7490	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.897%
7491	CROMPTON GREAVE	0.001%	98.898%
7492	MEDICLINIC INTE	0.001%	98.898%
7493	TOBISHIMA CORP	0.001%	98.899%
7494	SMI HOLDINGS GR	0.001%	98.900%
7495	SHRIRAM CITY UN	0.001%	98.901%
7496	YOUNGONE CORP	0.001%	98.902%
7497	INTERNATIONAL M	0.001%	98.903%
7498	SUESS MICRO TEC	0.001%	98.904%
7499	ASSET MANAGERS	0.001%	98.904%
7500	PENDRAGON PLC	0.001%	98.905%
7501	ARROWHEAD PROR	0.001%	98.906%
7502	DARFON ELECTRON	0.001%	98.907%
7503	ANTENA 3 DE TEL	0.001%	98.908%
7504	CESC	0.001%	98.909%
7505	STOCKMANN OYJ A	0.001%	98.910%
7506	SUMIDA ELECTRIC	0.001%	98.910%
7507	EKOVEST BHD	0.001%	98.911%
7508	GENTING PLANTA	0.001%	98.912%
7509	KOLAO HOLDINGS	0.001%	98.913%
7510	CCC SA	0.001%	98.914%
7511	SCHOELLER BLECK	0.001%	98.915%
7512	EMPRESA NACIONAL	0.001%	98.916%
7513	AIRPORT CITY LT	0.001%	98.916%
7514	SEKISUI JUSHI C	0.001%	98.917%
7515	KANSAI URBAN BA	0.001%	98.918%
7516	BAUER AG	0.001%	98.919%
7517	GENESIS ENERGY	0.001%	98.920%
7518	DAIWA INDUSTRIE	0.001%	98.921%
7519	AEON FANTASY CO	0.001%	98.922%
7520	MUNKSJO OYJ	0.001%	98.922%
7521	CATHAY CONST	0.001%	98.923%
7522	FAIRWOOD HOLDIN	0.001%	98.924%
7523	DIRECIONAL ENGE	0.001%	98.925%
7524	KRBL LTD	0.001%	98.926%
7525	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.927%
7526	WILLDAN GROUP I	0.001%	98.928%
7527	CHINA HUIYUAN J	0.001%	98.928%
7528	AA PLC	0.001%	98.929%
7529	MEDIVIR	0.001%	98.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	ZTE CORP	0.001%	98.931%
7531	HEY SONG	0.001%	98.932%
7532	REGAL REIT	0.001%	98.933%
7533	BERJAYA CORPORA	0.001%	98.933%
7534	NATUREX	0.001%	98.934%
7535	CK LIFE SCIENCE	0.001%	98.935%
7536	TSUKUI CORP	0.001%	98.936%
7537	RADIUM LIFE TEC	0.001%	98.937%
7538	S1 CORP	0.001%	98.938%
7539	GRASIM INDUSTRI	0.001%	98.938%
7540	DAIICHI JITSUGY	0.001%	98.939%
7541	DEPO AUTO PARTS	0.001%	98.940%
7542	BOUSTEAD HLDGS	0.001%	98.941%
7543	NORTH MINING SH	0.001%	98.942%
7544	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.943%
7545	FIDEA HOLDINGS	0.001%	98.944%
7546	TAIFLEX SCIENTI	0.001%	98.944%
7547	STRAUSS GROUP L	0.001%	98.945%
7548	KUSURI NO AOKI	0.001%	98.946%
7549	Technopolis Oyj	0.001%	98.947%
7550	CIMC ENRIC HOLD	0.001%	98.948%
7551	DASSAULT SYSTEM	0.001%	98.949%
7552	SAFILO GROUP SP	0.001%	98.949%
7553	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.950%
7554	CHINA HIGH SPEE	0.001%	98.951%
7555	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.952%
7556	TSURUMI MFG CO	0.001%	98.953%
7557	SHINNIHON CORP	0.001%	98.954%
7558	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.954%
7559	ALPHA NETWORKS	0.001%	98.955%
7560	VIRTUS HEALTH L	0.001%	98.956%
7561	JAMCO COPORATIN	0.001%	98.957%
7562	FUDO CONSTRUCTI	0.001%	98.958%
7563	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.959%
7564	MAGNITOGORS-SPO	0.001%	98.959%
7565	SILVER LAKE RES	0.001%	98.960%
7566	SPIE SA	0.001%	98.961%
7567	GLOBAL MEDIACOM	0.001%	98.962%
7568	HOTEL SHILLA	0.001%	98.963%
7569	ORDINA NV	0.001%	98.963%
7570	TOCHIGI BANK	0.001%	98.964%
7571	ACCORDIA GOLF T	0.001%	98.965%
7572	BASSO INDUSTRY	0.001%	98.966%
7573	RYOYO ELECTRO C	0.001%	98.967%
7574	JIANGNAN GROUP	0.001%	98.968%
7575	CELSIA SA ESP	0.001%	98.968%
7576	RUSHYDRO PJSC ADR ADR	0.001%	98.969%
7577	INFOCOM CORP	0.001%	98.970%
7578	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.971%
7579	ROBERT WALTERS	0.001%	98.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	SHINKO PLANTECH	0.001%	98.973%
7581	SUZLON ENERGY L	0.001%	98.973%
7582	BEST PACIFIC IN	0.001%	98.974%
7583	CHINA LILANG LT	0.001%	98.975%
7584	HEUNG-A SHIPPIN	0.001%	98.976%
7585	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.977%
7586	WHITESTONE REIT REIT USD.001	0.001%	98.977%
7587	ASIA VITAL COMP	0.001%	98.978%
7588	VILLAGE SUPERMA	0.001%	98.979%
7589	FINOLEX CABLES	0.001%	98.980%
7590	INTERSHOP HOLDI	0.001%	98.981%
7591	FUJITSU KIDEN	0.001%	98.982%
7592	SANSIRI PUBLIC	0.001%	98.982%
7593	WONIK IPS CO LT	0.001%	98.983%
7594	NETIA SA	0.001%	98.984%
7595	TOKUSHU TOKAI H	0.001%	98.985%
7596	ALPEN CO LTD	0.001%	98.986%
7597	LONMIN PLC	0.001%	98.986%
7598	TESCO CORP	0.001%	98.987%
7599	EVEN CONSTRUCTO	0.001%	98.988%
7600	ENPLAS CORP	0.001%	98.989%
7601	TK DEVELOPMENT	0.001%	98.990%
7602	TAKAMATSU CONS	0.001%	98.991%
7603	PULSE SEISMIC	0.001%	98.991%
7604	YEUN CHYANG IND	0.001%	98.992%
7605	SUNWAY REAL EST	0.001%	98.993%
7606	RAYMOND LTD	0.001%	98.994%
7607	NOVATEK OAO	0.001%	98.995%
7608	CHUNG HUNG STEE	0.001%	98.995%
7609	IDI INSURANCE C	0.001%	98.996%
7610	MABUCHI MOTOR C	0.001%	98.997%
7611	ORIENTAL HLDGS	0.001%	98.998%
7612	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.999%
7613	NIPPON DENSETSU	0.001%	99.000%
7614	JAPAN DRILLING	0.001%	99.000%
7615	TELEKOM MALAYSI	0.001%	99.001%
7616	CENTRAL SPORTS	0.001%	99.002%
7617	PRESIDENT SECS	0.001%	99.003%
7618	LOCK&LOCK CO LT	0.001%	99.004%
7619	KENTUCKY FRIED	0.001%	99.004%
7620	CHICONY POWER T	0.001%	99.005%
7621	POU SHENG INTL	0.001%	99.006%
7622	GL EVENTS	0.001%	99.007%
7623	MEGACHIPS CORP	0.001%	99.008%
7624	GRO-BELS CO LTD	0.001%	99.008%
7625	SMK CORP	0.001%	99.009%
7626	KONTRON AG	0.001%	99.010%
7627	NUFLARE TECHNOL	0.001%	99.011%
7628	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.012%
7629	NICE-SYSTEMS LT	0.001%	99.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	CHINA SHINEWAY	0.001%	99.013%
7631	TORIDOLL CORPOR	0.001%	99.014%
7632	OBEROI REALTY L	0.001%	99.015%
7633	IMASEN ELEC IND	0.001%	99.016%
7634	ITOKI CORP	0.001%	99.016%
7635	NIPPON BEET SUG	0.001%	99.017%
7636	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.018%
7637	PARKSON RETAIL	0.001%	99.019%
7638	STS SEMICONDUCT	0.001%	99.020%
7639	HUONS CO LTD	0.001%	99.020%
7640	KURA CORPORATIO	0.001%	99.021%
7641	HIQ INTERNATION	0.001%	99.022%
7642	RICH DEVELOPMEN	0.001%	99.023%
7643	HOCHIKI CORPORA	0.001%	99.024%
7644	SOLOCAL GROUP	0.001%	99.024%
7645	DIP CORPORATION	0.001%	99.025%
7646	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.026%
7647	SAKATA INX CORP	0.001%	99.027%
7648	MIRAMAR HTEL &	0.001%	99.028%
7649	SESA SPA	0.001%	99.028%
7650	HENGDELI HOLDIN	0.001%	99.029%
7651	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.030%
7652	INVESTEC PROP F	0.001%	99.031%
7653	SIPEF(PLANT FIN	0.001%	99.032%
7654	SRI REJEKI ISMA	0.001%	99.032%
7655	PANDOX AB	0.001%	99.033%
7656	RETELIT SPA	0.001%	99.034%
7657	AFFIN HLDGS BHD	0.001%	99.035%
7658	HEARTLAND NEW Z	0.001%	99.036%
7659	GDI PROPERTY GR	0.001%	99.036%
7660	LOPEZ HOLDINGS	0.001%	99.037%
7661	ALPHA CORP	0.001%	99.038%
7662	BIESSE	0.001%	99.039%
7663	ADDTECH AB B SH	0.001%	99.040%
7664	EASTERN & ORIEN	0.001%	99.040%
7665	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.041%
7666	RENAISSANCE INC	0.001%	99.042%
7667	SEIKITOKYU KOGY	0.001%	99.043%
7668	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.044%
7669	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.044%
7670	MEGA WORLD PROP	0.001%	99.045%
7671	NONG SHIM HOLDI	0.001%	99.046%
7672	ALTEK CORP	0.001%	99.047%
7673	GIKEN LTD	0.001%	99.048%
7674	CMBC CAPITAL HO	0.001%	99.048%
7675	VINA CONCHA Y T	0.001%	99.049%
7676	SDI CORP	0.001%	99.050%
7677	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.051%
7678	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.051%
7679	ECO WORLD DEVL	0.001%	99.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	DAE DUCK ELECTR	0.001%	99.053%
7681	CHINA SUNTIEN G	0.001%	99.054%
7682	AMER SOFTWARE I	0.001%	99.055%
7683	AHRESTY CORP	0.001%	99.055%
7684	TIBET WATER RES	0.001%	99.056%
7685	HARIM CO LTD	0.001%	99.057%
7686	FILINVEST LAND	0.001%	99.058%
7687	DNO INTERNATION	0.001%	99.059%
7688	UMW HLDGS BERHA	0.001%	99.059%
7689	CHUNG HSIN ELEC	0.001%	99.060%
7690	SHOEI CO LTD	0.001%	99.061%
7691	TAMEDIA AG	0.001%	99.062%
7692	HUADIAN FUXIN E	0.001%	99.062%
7693	COX & KINGS LTD	0.001%	99.063%
7694	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.064%
7695	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.065%
7696	SPIRE HEALTHCAR	0.001%	99.066%
7697	PICO FAR EAST H	0.001%	99.066%
7698	UNILEVER PLC	0.001%	99.067%
7699	PERSISTENT SYST	0.001%	99.068%
7700	METKA SA	0.001%	99.069%
7701	ANGLO PACIFIC G	0.001%	99.069%
7702	WIJAYA KARYA	0.001%	99.070%
7703	KITA-NIPPON BAN	0.001%	99.071%
7704	RELIGARE HEALTH	0.001%	99.072%
7705	CIA DE SANEAMEN	0.001%	99.073%
7706	GUJARAT GAS LTD	0.001%	99.073%
7707	LOJAS AMERICANA	0.001%	99.074%
7708	GLOBE TRADE CEN	0.001%	99.075%
7709	ECOPETROL SA	0.001%	99.076%
7710	YUMESHIN HOLDIN	0.001%	99.076%
7711	HANWHA NON-LIFE	0.001%	99.077%
7712	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.078%
7713	GRIEG SEAFOOD A	0.001%	99.079%
7714	DENKI KOGYO CO	0.001%	99.080%
7715	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.080%
7716	MATRIX	0.001%	99.081%
7717	MPACT LIMITED	0.001%	99.082%
7718	DYNAPACK INTL T	0.001%	99.083%
7719	FUKUDA CORP	0.001%	99.083%
7720	mitsui HIGH TEC	0.001%	99.084%
7721	PRIMERO MINING CORP COMMON STOCK	0.001%	99.085%
7722	INTAGE INC	0.001%	99.086%
7723	ETALON GROUP-GD	0.001%	99.087%
7724	AJ RENT CAR	0.001%	99.087%
7725	FORHOUSE CORP	0.001%	99.088%
7726	SAKAI HEAVY IND	0.001%	99.089%
7727	SUPERMAX CORPOR	0.001%	99.090%
7728	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.090%
7729	SEED CO LTD/TOK	0.001%	99.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	GLAXOSMITHKLINE	0.001%	99.092%
7731	TA CHEN STAINLE	0.001%	99.093%
7732	NETAS TELEKOMUN	0.001%	99.093%
7733	Q TECHNOLOGY GR	0.001%	99.094%
7734	GMO PAYMENT GAT	0.001%	99.095%
7735	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.096%
7736	SEIKA CORP	0.001%	99.096%
7737	MANILA WATER CO	0.001%	99.097%
7738	RIGNET INC COMMON STOCK USD.001	0.001%	99.098%
7739	DONG-A ST CO LT	0.001%	99.099%
7740	PROPERTY FOR IN	0.001%	99.100%
7741	PACK CORP	0.001%	99.100%
7742	GFT TECHNOLOGY	0.001%	99.101%
7743	DAH-CHI SEIKO	0.001%	99.102%
7744	METAIR INVESTME	0.001%	99.103%
7745	GUJARAT STATE F	0.001%	99.103%
7746	KAISA GROUP HLD	0.001%	99.104%
7747	FURUKAWA BATTER	0.001%	99.105%
7748	SKF AB	0.001%	99.106%
7749	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.106%
7750	TOTETSU KOGYO C	0.001%	99.107%
7751	CERVUS EQUIPMEN	0.001%	99.108%
7752	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.109%
7753	DAITO PHARM	0.001%	99.109%
7754	MEARS GROUP PLC	0.001%	99.110%
7755	WEIBO CORP SPON ADR ADR USD.00025	0.001%	99.111%
7756	APT SATELLITE	0.001%	99.112%
7757	BATA INDIA LTD	0.001%	99.112%
7758	SHENG SIONG GRO	0.001%	99.113%
7759	ACTRON TECHNOLO	0.001%	99.114%
7760	CHINA STEEL CHE	0.001%	99.115%
7761	MORITA HOLDINGS	0.001%	99.116%
7762	HI SUN TECH CHI	0.001%	99.116%
7763	RADNET INC COMMON STOCK USD.0001	0.001%	99.117%
7764	WILH WILHELMSSEN	0.001%	99.118%
7765	CHAIN STORE OKU	0.001%	99.119%
7766	OLYMPIC STEEL I	0.001%	99.119%
7767	PURE TECHNOLOGI	0.001%	99.120%
7768	TUPY SA	0.001%	99.121%
7769	M DIAS BRANCO S	0.001%	99.122%
7770	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.122%
7771	HANA MICROELECT	0.001%	99.123%
7772	SSANGYONG MOTOR	0.001%	99.124%
7773	OPERA SOFTWARE	0.001%	99.125%
7774	COSMO LADY CHIN	0.001%	99.125%
7775	TOSHIBA CORP	0.001%	99.126%
7776	OPUS GROUP AB	0.001%	99.127%
7777	CPMC HLDGS LTD	0.001%	99.128%
7778	SANGETSU CO	0.001%	99.128%
7779	SCANDI STANDARD	0.001%	99.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	TOYO WHARF & W	0.001%	99.130%
7781	YINSON HOLDINGS	0.001%	99.131%
7782	KWALITY LTD	0.001%	99.131%
7783	NEXT CO LTD	0.001%	99.132%
7784	HIDAY HIDAKA CO	0.001%	99.133%
7785	NIPPON THOMPSON	0.001%	99.134%
7786	DUNELM GROUP PL	0.001%	99.134%
7787	T & K TOKA CO L	0.001%	99.135%
7788	JAPAN PETROLEUM	0.001%	99.136%
7789	CHINA OCEANWIDE	0.001%	99.137%
7790	HANSEN TECHNOLO	0.001%	99.137%
7791	COVESTRO AG	0.001%	99.138%
7792	AMUSE INC	0.001%	99.139%
7793	RENTIAN TECHNOL	0.001%	99.140%
7794	HELLENIC PETROL	0.001%	99.140%
7795	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.141%
7796	BELLEVUE GROUP	0.001%	99.142%
7797	VALUETRONICS HL	0.001%	99.143%
7798	SHINOKEN GROUP	0.001%	99.143%
7799	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.144%
7800	LECTRA SYSTEMES	0.001%	99.145%
7801	MOMENTUM GROUP	0.001%	99.145%
7802	KYOBO SECURITIE	0.001%	99.146%
7803	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.147%
7804	CROPENERGIES AG	0.001%	99.148%
7805	SIGDO KOPPERS S	0.001%	99.148%
7806	JASMINE INTERNA	0.001%	99.149%
7807	SUNDRAM FASTNER	0.001%	99.150%
7808	MONTEA SCA	0.001%	99.151%
7809	SK TELECOM	0.001%	99.151%
7810	MAINSTREET HEAL	0.001%	99.152%
7811	AIPHONE CO	0.001%	99.153%
7812	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.154%
7813	FUKUSHIMA BANK	0.001%	99.154%
7814	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.155%
7815	OMAXE LTD	0.001%	99.156%
7816	RINNAI CORP	0.001%	99.157%
7817	LPN DEVELOPMENT	0.001%	99.157%
7818	TIM PARTICIPACOES SA ADR ADR	0.001%	99.158%
7819	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.159%
7820	DABUR INDIA LTD	0.001%	99.159%
7821	FOXTONS GROUP P	0.001%	99.160%
7822	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.161%
7823	AJISEN CHINA HO	0.001%	99.162%
7824	CITY TELECOM (H	0.001%	99.162%
7825	YOROZU CORP	0.001%	99.163%
7826	QINGLING MOTORS	0.001%	99.164%
7827	CHINA REINSURAN	0.001%	99.165%
7828	COSCO CAPITAL I	0.001%	99.165%
7829	TOHO TITANIUM C	0.001%	99.166%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	WPP AUNZ LTD	0.001%	99.167%
7831	JK TYRE & INDUS	0.001%	99.167%
7832	TAIWAN SURFACE	0.001%	99.168%
7833	EN-JAPAN INC.	0.001%	99.169%
7834	BYUCKSAN CORP	0.001%	99.170%
7835	SRE GROUP LTD	0.001%	99.170%
7836	MOSHIMOSHI HOTL	0.001%	99.171%
7837	GERRY WEBER INT	0.001%	99.172%
7838	LI PENG ENTERPR	0.001%	99.173%
7839	CHINA MERCHANTS	0.001%	99.173%
7840	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.174%
7841	MERCURIES & ASS	0.001%	99.175%
7842	SCHALTBAU HOLDI	0.001%	99.175%
7843	ENVESTNET INC COMMON STOCK	0.001%	99.176%
7844	SEMPERIT AG HOL	0.001%	99.177%
7845	UNIZYX HOLDING	0.001%	99.178%
7846	FUNAI ELECTRIC	0.001%	99.178%
7847	COSCO INTERNATI	0.001%	99.179%
7848	ASCOPIAVE SPA	0.001%	99.180%
7849	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.181%
7850	MIE BANK LTD/TH	0.001%	99.181%
7851	GUANGSHEN RAILW	0.001%	99.182%
7852	SINGAMAS CONTAI	0.001%	99.183%
7853	HOEGH LNG HOLDI	0.001%	99.183%
7854	MEDIA PRIMA BHD	0.001%	99.184%
7855	VANACHAI GROUP	0.001%	99.185%
7856	SUNG KWANG BEND	0.001%	99.186%
7857	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.186%
7858	ARDMORE SHIPPIN	0.001%	99.187%
7859	TRANCOM CO, LTD	0.001%	99.188%
7860	ZOOPLA PROPERTY	0.001%	99.188%
7861	STARTEK INC	0.001%	99.189%
7862	LEASINVEST REAL	0.001%	99.190%
7863	PCM INC COMMON STOCK USD.001	0.001%	99.191%
7864	JAPAN AIRPORT T	0.001%	99.191%
7865	TIPCO ASPHALT P	0.001%	99.192%
7866	CALIDA HLDG	0.001%	99.193%
7867	TEKFEN HOLDING	0.001%	99.193%
7868	ELECTRA	0.001%	99.194%
7869	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.195%
7870	SAMTY CO.LTD.	0.001%	99.196%
7871	IWAICOSMO HLDGS	0.001%	99.196%
7872	DAISAN BANK	0.001%	99.197%
7873	ADANI ENTERPRIS	0.001%	99.198%
7874	SYRAH RESOURCES	0.001%	99.198%
7875	TAEKWANG IND CO	0.001%	99.199%
7876	CHINA OVERSEAS	0.001%	99.200%
7877	BIJOU BRIGITTE	0.001%	99.201%
7878	IMF (AUSTRALIA)	0.001%	99.201%
7879	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	NICHIREKI CO LT	0.001%	99.203%
7881	UOB-KAY HIAN HO	0.001%	99.203%
7882	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.204%
7883	BRIGHT SMART SE	0.001%	99.205%
7884	DALRADIAN RESOU	0.001%	99.205%
7885	TOPBI INTERNATI	0.001%	99.206%
7886	GOODBABY INTERN	0.001%	99.207%
7887	TCL MULTIMEDIA	0.001%	99.208%
7888	SIAM GLOBAL HOU	0.001%	99.208%
7889	KYODO PRINTING	0.001%	99.209%
7890	MACQUARIE ATLAS	0.001%	99.210%
7891	SAMSUNG CARD	0.001%	99.210%
7892	RIDLEY CORP LTD	0.001%	99.211%
7893	RTX TELECOM	0.001%	99.212%
7894	SUNNINGDALE TEC	0.001%	99.213%
7895	SAKAI MOVING SE	0.001%	99.213%
7896	BPOST SA	0.001%	99.214%
7897	CABCHARGE AUSTR	0.001%	99.215%
7898	GAMEHOST INC	0.001%	99.215%
7899	KPIT TECHNOLOGI	0.001%	99.216%
7900	AMARA RAJA BATT	0.001%	99.217%
7901	NISSIN SUGAR HO	0.001%	99.217%
7902	MAGNUM BERHAD	0.001%	99.218%
7903	INTERPARK CORP	0.001%	99.219%
7904	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.220%
7905	FENIX OUTDOOR I	0.001%	99.220%
7906	NIIT TECHNOLOGI	0.001%	99.221%
7907	PT PAKUWON JATI	0.001%	99.222%
7908	SHREE CEMENT LT	0.001%	99.222%
7909	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.223%
7910	JUSTSYSTEM	0.001%	99.224%
7911	RH COMMON STOCK USD.0001	0.001%	99.224%
7912	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.225%
7913	HONGHUA GROUP L	0.001%	99.226%
7914	CITYCHAMP WATCH	0.001%	99.226%
7915	COSCO HOLDINGS	0.001%	99.227%
7916	SYMPHONY HLDGS	0.001%	99.228%
7917	CHINA OIL & GAS	0.001%	99.229%
7918	ZINWELL CORP	0.001%	99.229%
7919	ONOKEN CO LTD	0.001%	99.230%
7920	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.231%
7921	MALAYSIAN PACIF	0.001%	99.231%
7922	CAPE	0.001%	99.232%
7923	POLYPLEX THAILA	0.001%	99.233%
7924	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.233%
7925	PEGASUS SEWING	0.001%	99.234%
7926	CRH PLC	0.001%	99.235%
7927	NIEN MADE ENTER	0.001%	99.235%
7928	TEKKEN CORP	0.001%	99.236%
7929	CTT-CORREIOS DE	0.001%	99.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	NORTHWEST PIPE	0.001%	99.238%
7931	UNIVERSAL CEMEN	0.001%	99.238%
7932	RCR TOMLINSON L	0.001%	99.239%
7933	CONSORCIO ARA S	0.001%	99.240%
7934	LAOX CO	0.001%	99.240%
7935	DOGAN HOLDINGS	0.001%	99.241%
7936	MARUWA CO LTD	0.001%	99.242%
7937	SEOHEE CONSTRUC	0.001%	99.242%
7938	AGABANG&COMPANY	0.001%	99.243%
7939	SOGO MEDICAL CO	0.001%	99.244%
7940	GIGASTORAGE COR	0.001%	99.244%
7941	VESTEL ELECTRON	0.001%	99.245%
7942	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.246%
7943	PLASTIVALOIRE	0.001%	99.246%
7944	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.247%
7945	LIBBEY INC COMMON STOCK USD.01	0.001%	99.248%
7946	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.249%
7947	DATANG INTL POW	0.001%	99.249%
7948	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.250%
7949	BITTIUM OYJ	0.001%	99.251%
7950	SILVER GRANT IN	0.001%	99.251%
7951	HAGIHARA INDUST	0.001%	99.252%
7952	HANNOVER RUECKV	0.001%	99.253%
7953	EVERLIGHT CHEMI	0.001%	99.253%
7954	SHN EXPRESSWAY	0.001%	99.254%
7955	MASISA SA	0.001%	99.255%
7956	TELESITES SAB D	0.001%	99.255%
7957	YUEXIU TRANSPOR	0.001%	99.256%
7958	SWISSQUOTE GP H	0.001%	99.257%
7959	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.257%
7960	CASETEK HOLDING	0.001%	99.258%
7961	LOTES CO LTD	0.001%	99.259%
7962	HILONG HOLDING	0.001%	99.259%
7963	MARVELOUS AQL I	0.001%	99.260%
7964	VIEWWORKS CO LTD	0.001%	99.261%
7965	AXT INC COMMON STOCK USD.001	0.001%	99.261%
7966	MIYAJI ENGINEER	0.001%	99.262%
7967	TAIWAN LAND DEV	0.001%	99.263%
7968	MINOR INTL	0.001%	99.263%
7969	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.264%
7970	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.265%
7971	DAIKEN CORP	0.001%	99.265%
7972	DEA CAPITAL SPA	0.001%	99.266%
7973	SUN INTL LTD	0.001%	99.267%
7974	ZENG HSING INDL	0.001%	99.267%
7975	STHREE	0.001%	99.268%
7976	FONTERRA SHAREH	0.001%	99.269%
7977	ESPRINET SPA	0.001%	99.269%
7978	MILBON CO	0.001%	99.270%
7979	NIPPON YUSOKI C	0.001%	99.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	MITSUBISHI PAPE	0.001%	99.271%
7981	SCHAEFFLER AG P	0.001%	99.272%
7982	DIVI'S LABORATO	0.001%	99.273%
7983	LAI SUN GARMENT	0.001%	99.273%
7984	HUSQVARNA AB	0.001%	99.274%
7985	HODOGAYA CHEMIC	0.001%	99.275%
7986	K&O ENERGY GROU	0.001%	99.275%
7987	PSG GROUP LTD	0.001%	99.276%
7988	BEIJING ENT MED	0.001%	99.277%
7989	GATEWAY DISTRIP	0.001%	99.277%
7990	MESOBLAST LTD	0.001%	99.278%
7991	KYOKUTO SECURIT	0.001%	99.279%
7992	PTC INDIA LTD	0.001%	99.279%
7993	IHH HEALTHCARE	0.001%	99.280%
7994	TIAN AN CHINA I	0.001%	99.281%
7995	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.281%
7996	BOSIDENG INTL H	0.001%	99.282%
7997	MAGNESITA REFRA	0.001%	99.283%
7998	XAAR	0.001%	99.283%
7999	GRAPHITE INDIA	0.001%	99.284%
8000	FIAT CHRYSLER A	0.001%	99.285%
8001	COSCO CORPORATI	0.001%	99.285%
8002	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.286%
8003	WAH LEE INDUSTR	0.001%	99.287%
8004	FINOLEX INDUSTR	0.001%	99.287%
8005	PHX ENERGY SERV	0.001%	99.288%
8006	SUNPLUS TECHNOL	0.001%	99.289%
8007	WASION METERS G	0.001%	99.289%
8008	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.290%
8009	GLOBAL YATIRIM	0.001%	99.291%
8010	MYOB GROUP LTD	0.001%	99.291%
8011	XERO LIMITED	0.001%	99.292%
8012	ALBANY MOLECULA	0.001%	99.293%
8013	ORIENTAL BK OF	0.001%	99.293%
8014	OLAV THON EIEND	0.001%	99.294%
8015	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.295%
8016	JUST DIAL LTD	0.001%	99.295%
8017	HONG KONG AIRCR	0.001%	99.296%
8018	ASAHI KOGYOSHA	0.001%	99.297%
8019	EMCORE CORP COMMON STOCK	0.001%	99.297%
8020	MOBILEPHONE TEL	0.001%	99.298%
8021	OSAKA STEEL CO	0.001%	99.299%
8022	WALLISER KANTON	0.001%	99.299%
8023	CHUETSU PULP&PA	0.001%	99.300%
8024	OILES CORPORATI	0.001%	99.300%
8025	NAPHTHA ISRAEL	0.001%	99.301%
8026	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.302%
8027	NAUTILUS MINERA	0.001%	99.302%
8028	CORONA CORP	0.001%	99.303%
8029	KANTO TSUKUBA B	0.001%	99.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	ADATA TECHNOLOG	0.001%	99.304%
8031	CGN MEIYA POWER	0.001%	99.305%
8032	INTL GAME SYSTE	0.001%	99.306%
8033	TOA CORP	0.001%	99.306%
8034	F-SECURE OYJ	0.001%	99.307%
8035	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.308%
8036	BALRAMPUR CHINI	0.001%	99.308%
8037	VP BANK AG	0.001%	99.309%
8038	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.310%
8039	LITE-ON SEMICON	0.001%	99.310%
8040	LAND & HOUSE PU	0.001%	99.311%
8041	ATSUGI NYLON IN	0.001%	99.311%
8042	KONGSBERG GRUPP	0.001%	99.312%
8043	QGEP PARTICIPAC	0.001%	99.313%
8044	TAIWAN PCB TECH	0.001%	99.313%
8045	HARIMA CHEMICAL	0.001%	99.314%
8046	FUJIMI INC	0.001%	99.315%
8047	PANIN FINANCIAL	0.001%	99.315%
8048	JIMOTO HLDGS IN	0.001%	99.316%
8049	SOLARTECH INTL	0.001%	99.317%
8050	OTOKAR OTOMOTIV	0.001%	99.317%
8051	VITROLIFE AB	0.001%	99.318%
8052	AKITA DRILLING	0.001%	99.319%
8053	CHIBA KOGYO BAN	0.001%	99.319%
8054	TAIWAN SOGO SHI	0.001%	99.320%
8055	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.320%
8056	TOWER SEMICONDU	0.001%	99.321%
8057	GROUPE CRIT	0.001%	99.322%
8058	MARUWA UNYU	0.001%	99.322%
8059	ASAHI CO LTD	0.001%	99.323%
8060	RIKEN KEIKI CO	0.001%	99.324%
8061	TUBACEX SA	0.001%	99.324%
8062	WHAN IN PHARMAC	0.001%	99.325%
8063	GENESIS LAND DE	0.001%	99.326%
8064	KOPIN CORP COMMON STOCK USD.01	0.001%	99.326%
8065	DELTA-GALIL IND	0.001%	99.327%
8066	FUJI PHARM CO L	0.001%	99.327%
8067	MORITO CO	0.001%	99.328%
8068	NAGATANIEN CO L	0.001%	99.329%
8069	PERSEUS MINING	0.001%	99.329%
8070	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.330%
8071	FREIGHTWAYS LTD	0.001%	99.331%
8072	INFO SVS INTL	0.001%	99.331%
8073	REGIS HEALTHCAR	0.001%	99.332%
8074	GIANPLUS TECHN	0.001%	99.333%
8075	ASIA PACIFIC TE	0.001%	99.333%
8076	METALLURGICAL C	0.001%	99.334%
8077	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.334%
8078	ALEXANDER FORBE	0.001%	99.335%
8079	SHANDONG XINHUA	0.001%	99.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	PAYPOINT	0.001%	99.336%
8081	DAIKOKU DENKI C	0.001%	99.337%
8082	VIRBAC	0.001%	99.338%
8083	RYOSHOKU LTD	0.001%	99.338%
8084	YOMIURI LAND CO	0.001%	99.339%
8085	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.339%
8086	ZUMTOBEL AG	0.001%	99.340%
8087	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.341%
8088	UCHIDA YOKO CO	0.001%	99.341%
8089	KEPCO PLANT SER	0.001%	99.342%
8090	WAKACHIKU CONST	0.001%	99.343%
8091	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.343%
8092	TOKYO ROPE MFG	0.001%	99.344%
8093	CONCORD NEW ENE	0.001%	99.344%
8094	OKINAWA CELLULA	0.001%	99.345%
8095	LAYNE CHRISTENS	0.001%	99.346%
8096	TIANJIN DEVMT H	0.001%	99.346%
8097	AIXTRON SE	0.001%	99.347%
8098	WOWOW INC	0.001%	99.348%
8099	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.348%
8100	HUANG HSIANG CO	0.001%	99.349%
8101	ISRA VISION AG	0.001%	99.349%
8102	EDREAMS ODIGEO	0.001%	99.350%
8103	GUOLIAN SECURIT	0.001%	99.351%
8104	ANICOM HOLDINGS	0.001%	99.351%
8105	CREDITO REAL SA	0.001%	99.352%
8106	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.353%
8107	TMAC RESOURCES	0.001%	99.353%
8108	TRUE NORTH COMM	0.001%	99.354%
8109	KEIYO CO	0.001%	99.354%
8110	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.355%
8111	OHSO FOOD SERV	0.001%	99.356%
8112	BEIJING URBAN C	0.001%	99.356%
8113	POSCO CHEMTECH	0.001%	99.357%
8114	VARDHMAN TEXTIL	0.001%	99.358%
8115	PT PAN INDONESIA	0.001%	99.358%
8116	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.359%
8117	PASONA GROUP IN	0.001%	99.359%
8118	ISELECT LTD	0.001%	99.360%
8119	DAOU DATA CORP	0.001%	99.361%
8120	ELETROPAULO MET	0.001%	99.361%
8121	POONGSAN HOLDIN	0.001%	99.362%
8122	CARDINAL ENERGY	0.001%	99.362%
8123	YAHAGI CONST CO	0.001%	99.363%
8124	ACTIA GROUP	0.001%	99.364%
8125	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.364%
8126	COMPAGNIE DES A	0.001%	99.365%
8127	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.366%
8128	STANDARD FOODS	0.001%	99.366%
8129	SA SA INTL HLDG	0.001%	99.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	HYFLUX LTD	0.001%	99.367%
8131	BROADLEAF CO LT	0.001%	99.368%
8132	GESCO AG	0.001%	99.369%
8133	MATSUDA SANGYO	0.001%	99.369%
8134	CMIC HOLDINGS C	0.001%	99.370%
8135	STUDIO ALICE CO	0.001%	99.370%
8136	JANOME SEWING M	0.001%	99.371%
8137	JAPAN PILE CORP	0.001%	99.372%
8138	TUNE INS HOLDIN	0.001%	99.372%
8139	EUGENE INVS&SEC	0.001%	99.373%
8140	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.373%
8141	POYA CO LTD	0.001%	99.374%
8142	TRAVELZOO COMMON STOCK USD.01	0.001%	99.375%
8143	BERJAYA SPORTS	0.001%	99.375%
8144	HIGASHI NIHON H	0.001%	99.376%
8145	AMERICAS SILVER	0.001%	99.377%
8146	BIRLA CORP LTD	0.001%	99.377%
8147	MEISEI INDUSTRI	0.001%	99.378%
8148	ORIENT SEMICOND	0.001%	99.378%
8149	SCHIBSTED ASA	0.001%	99.379%
8150	AIRASIA X BHD	0.001%	99.380%
8151	REDCO PROPRTIE	0.001%	99.380%
8152	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.381%
8153	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.381%
8154	ASTRO JAPAN PR	0.001%	99.382%
8155	BLACK BOX CORP	0.001%	99.383%
8156	SARTORIUS STEDI	0.001%	99.383%
8157	CARL ZEISS MEDI	0.001%	99.384%
8158	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.384%
8159	SHINKO SHOJI CO	0.001%	99.385%
8160	RAMELIUS RESOUR	0.001%	99.386%
8161	SHANGHAI DASHEN	0.001%	99.386%
8162	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.387%
8163	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.387%
8164	GOL LINHAS AERE	0.001%	99.388%
8165	SILICONWARE PRE	0.001%	99.389%
8166	CHINA SILVER GR	0.001%	99.389%
8167	PACIFIC HOSPITA	0.001%	99.390%
8168	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.390%
8169	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.391%
8170	FUSION PARTNERS	0.001%	99.392%
8171	HOLTEK SEMICOND	0.001%	99.392%
8172	HANSOL CHEMICAL	0.001%	99.393%
8173	GOCOMPARE.COM G	0.001%	99.393%
8174	LANDING INTL DE	0.001%	99.394%
8175	SEKONIX CO LTD	0.001%	99.395%
8176	INDEX LTD	0.001%	99.395%
8177	DONGJIN SEMICHE	0.001%	99.396%
8178	MEIKO NETWORK J	0.001%	99.396%
8179	SHENGJING BANK	0.001%	99.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	FRASERS HOSPITA	0.001%	99.398%
8181	INV LA CONSTRUC	0.001%	99.398%
8182	OXFORD INSTRUME	0.001%	99.399%
8183	BOLSA DE VALOR	0.001%	99.399%
8184	FORTIS HLTH (IN	0.001%	99.400%
8185	HOTEL PROPERTY	0.001%	99.401%
8186	NIPPON SEISEN C	0.001%	99.401%
8187	SHINKONG INSURA	0.001%	99.402%
8188	MITSUUROKO CO L	0.001%	99.402%
8189	MARCOPOLO SA	0.001%	99.403%
8190	COSTAMARE INC	0.001%	99.404%
8191	FRASERS CENTREP	0.001%	99.404%
8192	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.405%
8193	VALID SOLUCOES	0.001%	99.405%
8194	SOCO INTERNATIO	0.001%	99.406%
8195	TOMOKU CO	0.001%	99.407%
8196	OSJB HOLDINGS C	0.001%	99.407%
8197	SENEX ENERGY LT	0.001%	99.408%
8198	SEKERBANK	0.001%	99.408%
8199	JUNGFRAUBAHN HL	0.001%	99.409%
8200	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.410%
8201	GET NICE HOLDIN	0.001%	99.410%
8202	FREUND CORP	0.001%	99.411%
8203	ALICO INC COMMON STOCK USD1.0	0.001%	99.411%
8204	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.412%
8205	ICHINEN CO LTD	0.001%	99.413%
8206	13 HOLDINGS LTD	0.001%	99.413%
8207	ASANUMA CORP	0.001%	99.414%
8208	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.414%
8209	NATORI CO LTD	0.001%	99.415%
8210	RYODEN TRADING	0.001%	99.415%
8211	ATLAS FINANCIAL	0.001%	99.416%
8212	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.417%
8213	SCATEC SOLAR AS	0.001%	99.417%
8214	TOYO TANSO CO L	0.001%	99.418%
8215	BESALCO SA	0.001%	99.418%
8216	SOUNDWILL HOLDI	0.001%	99.419%
8217	BING-GRAE	0.001%	99.420%
8218	YAT SING HOLDIN	0.001%	99.420%
8219	KAROON GAS AUST	0.001%	99.421%
8220	INARI AMERTRON	0.001%	99.421%
8221	MEDIGENE AG	0.001%	99.422%
8222	ASAHI ORGANIC C	0.001%	99.423%
8223	FURUSATO INDUST	0.001%	99.423%
8224	OYO CORPORATION	0.001%	99.424%
8225	MERITZ FINANCIA	0.001%	99.424%
8226	GUANGSHEN RAILW	0.001%	99.425%
8227	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.425%
8228	TA ENTERPRISE B	0.001%	99.426%
8229	YASUNAGA CORP	0.001%	99.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	REBOSIS PROPERT	0.001%	99.427%
8231	SERCO GROUP	0.001%	99.428%
8232	BATU KAWAN BHD	0.001%	99.428%
8233	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.429%
8234	SALA CORPORATIO	0.001%	99.430%
8235	NITTOKU ENG CO	0.001%	99.430%
8236	F&A AQUA HOLDIN	0.001%	99.431%
8237	ASHIMORI INDUST	0.001%	99.431%
8238	TAIHO KOGYO	0.001%	99.432%
8239	GUJARAT MINERAL	0.001%	99.432%
8240	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.433%
8241	CHUKYO BANK	0.001%	99.434%
8242	WATAMI FOOD SER	0.001%	99.434%
8243	CEMENTOS ARGOS	0.001%	99.435%
8244	CYBERTAN TECHNO	0.001%	99.435%
8245	HUNG POO CONSTR	0.001%	99.436%
8246	SANYO ELEC RAIL	0.001%	99.436%
8247	E.I.D.-PARRY(IN	0.001%	99.437%
8248	KINGSWAY FINANC	0.001%	99.438%
8249	PLAYMATES TOYS	0.001%	99.438%
8250	JALUX INC	0.001%	99.439%
8251	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.439%
8252	UNITECH PRINTED	0.001%	99.440%
8253	TOURISM HOLDING	0.001%	99.441%
8254	LIAN BENG GROUP	0.001%	99.441%
8255	AUBAY	0.001%	99.442%
8256	CHIP ENG SENG C	0.001%	99.442%
8257	HOPEWELL HIGHWA	0.001%	99.443%
8258	JW HOLDINGS COR	0.001%	99.443%
8259	DYNAGREEN ENVIR	0.001%	99.444%
8260	SINCERE NAVIGAT	0.001%	99.445%
8261	L&K ENGINEERING	0.001%	99.445%
8262	COSAN LOGISTICA	0.001%	99.446%
8263	SILICON WORKS	0.001%	99.446%
8264	NOHMI BOSAI	0.001%	99.447%
8265	HELBOR EMPREEND	0.001%	99.447%
8266	UNIVERSAL ENTER	0.001%	99.448%
8267	LAMPRELL PLC	0.001%	99.449%
8268	CENIT AG SYSTEM	0.001%	99.449%
8269	NEC CAPITAL SOL	0.001%	99.450%
8270	HISAKA WORKS LT	0.001%	99.450%
8271	EUROCASH SA	0.001%	99.451%
8272	COUNTRYWIDE	0.001%	99.451%
8273	NHPC LTD	0.001%	99.452%
8274	AMOT INVESTMENT	0.001%	99.453%
8275	KNM GROUP BERHA	0.001%	99.453%
8276	DELEK AUTOMOTIV	0.001%	99.454%
8277	MANDOM CORP	0.001%	99.454%
8278	GS RETAIL CO LT	0.001%	99.455%
8279	NITTO KOHKI CO	0.001%	99.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	SHIBAURA ELECTR	0.001%	99.456%
8281	EAST CAPITAL EX	0.001%	99.456%
8282	FEINTOOL INTERN	0.001%	99.457%
8283	VIJAYA BANK	0.001%	99.458%
8284	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.458%
8285	NYRSTAR NV	0.001%	99.459%
8286	VILLAGE ROADSHO	0.001%	99.459%
8287	CHUNG HWA PULP	0.001%	99.460%
8288	GRUPO AVAL ACCI	0.001%	99.460%
8289	NIHON CHOUZAI C	0.001%	99.461%
8290	CREATE SD HOLDI	0.001%	99.462%
8291	CHU KONG SHIPPI	0.001%	99.462%
8292	SINKO INDUSTRIE	0.001%	99.463%
8293	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.463%
8294	BASTIDE LE CONF	0.001%	99.464%
8295	TECHNOPRO HLDGS	0.001%	99.464%
8296	DONG AH TIRE&RU	0.001%	99.465%
8297	KIRKLAND S INC COMMON STOCK	0.001%	99.466%
8298	HEIJMANS	0.001%	99.466%
8299	SINOLINK WORLDW	0.001%	99.467%
8300	HYUNDAI HCN CO	0.001%	99.467%
8301	LUNDIN GOLD INC	0.001%	99.468%
8302	SANEI ARCHITECT	0.001%	99.468%
8303	ASKA PHARMACEU	0.001%	99.469%
8304	STARTS PROCEED	0.001%	99.469%
8305	KEC INTERNATION	0.001%	99.470%
8306	RAUBEX GROUP LT	0.001%	99.471%
8307	YUGANG INTL	0.001%	99.471%
8308	WESTGOLD RESOUR	0.001%	99.472%
8309	TAKACHIHO ELECT	0.001%	99.472%
8310	BELLAMY'S AUSTR	0.001%	99.473%
8311	BANK HANDLOWY W	0.001%	99.473%
8312	TOKYO KEIKI INC	0.001%	99.474%
8313	ICHIKOH INDUSTR	0.001%	99.474%
8314	ICHIA TECHNOLOG	0.001%	99.475%
8315	FORMOSAN RUBBER	0.001%	99.476%
8316	LH FINANCIAL GR	0.001%	99.476%
8317	NIPPON PILLAR P	0.001%	99.477%
8318	EXMAR	0.001%	99.477%
8319	ROAD KING INFRA	0.001%	99.478%
8320	NITTOC CONST CO	0.001%	99.478%
8321	SANOH INDUSTRIA	0.001%	99.479%
8322	GUNNEBO AB	0.001%	99.479%
8323	SCIENTEX BERHAD	0.001%	99.480%
8324	UNION BANK OF P	0.001%	99.481%
8325	NIPPON CARBIDE	0.001%	99.481%
8326	POSCO ICT CO LT	0.001%	99.482%
8327	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.482%
8328	AGUAS ANDINAS S	0.001%	99.483%
8329	MBK PCL	0.001%	99.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	KANAGAWA CHUO K	0.001%	99.484%
8331	ADCOCK INGRAM H	0.001%	99.484%
8332	OCTODEC	0.001%	99.485%
8333	SMA SOLAR TECHN	0.001%	99.486%
8334	LA DORIA SPA	0.001%	99.486%
8335	SK SECURITIES C	0.001%	99.487%
8336	RADEX-HERAKLITH	0.001%	99.487%
8337	MARUZEN SHOWA U	0.001%	99.488%
8338	SAES GETTERS	0.001%	99.488%
8339	EHEALTH INC COMMON STOCK USD.001	0.001%	99.489%
8340	SUPALAI PCL-NVD	0.001%	99.489%
8341	TONAMI HOLDINGS	0.001%	99.490%
8342	KPJ HEALTHCARE	0.001%	99.491%
8343	SOBHA LIMITED	0.001%	99.491%
8344	TOYO CORPORATIO	0.001%	99.492%
8345	TENWOW INTL HLD	0.001%	99.492%
8346	HARBOUR CENTRE	0.001%	99.493%
8347	TOYO SECURITIES	0.001%	99.493%
8348	ASKUL	0.001%	99.494%
8349	CHINA ALL ACCES	0.001%	99.494%
8350	CREATE RESTAURA	0.001%	99.495%
8351	LIFETECH SCIENT	0.001%	99.495%
8352	ITC PROPERTIES	0.001%	99.496%
8353	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.497%
8354	TOHO CO LTD	0.001%	99.497%
8355	PVR LTD	0.001%	99.498%
8356	H+H INTERNATION	0.001%	99.498%
8357	ABILITY ENTERPR	0.001%	99.499%
8358	VALUE PARTNERS	0.001%	99.499%
8359	CHINA SANJIANG	0.001%	99.500%
8360	WOORI BANK SPON ADR ADR	0.001%	99.500%
8361	mitsui + co ltd spons adr adr	0.001%	99.501%
8362	COMMUNISIS PLC	0.001%	99.501%
8363	INAGEYA CO LTD	0.001%	99.502%
8364	DORO AB	0.001%	99.503%
8365	TOTAL ACCESS CO	0.001%	99.503%
8366	SABANA SHARIAH	0.001%	99.504%
8367	JAPAN MEDICAL D	0.001%	99.504%
8368	WIRECARD AG	0.001%	99.505%
8369	ARIAKE JAPAN CO	0.001%	99.505%
8370	HAICHANG HOLDIN	0.001%	99.506%
8371	TECHNOVATOR INT	0.001%	99.506%
8372	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.507%
8373	MATSUI SECURITI	0.001%	99.507%
8374	EKORNES ASA	0.001%	99.508%
8375	GEK GROUP OF CO	0.001%	99.508%
8376	UNITED ENERGY G	0.001%	99.509%
8377	KANADEN CORP	0.001%	99.510%
8378	MIMASU SEMICOND	0.001%	99.510%
8379	KOMATSU SEIREN	0.001%	99.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	DIOS FASTIGHETE	0.001%	99.511%
8381	SCHIBSTED ASA	0.001%	99.512%
8382	STO AG-PREFERRE	0.001%	99.512%
8383	ELMOS SEMICONDU	0.001%	99.513%
8384	ENERNOC INC	0.001%	99.513%
8385	QINHUANGDAO POR	0.001%	99.514%
8386	TOKYO ENERGY&SY	0.001%	99.514%
8387	TOWER BERSAMA I	0.001%	99.515%
8388	OPPENHEIMER HLD	0.001%	99.515%
8389	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.516%
8390	HILTON FOOD GRO	0.001%	99.517%
8391	ALLAHABAD BANK	0.001%	99.517%
8392	SEKISUI PLASTIC	0.001%	99.518%
8393	GLOBAL&YUASA BA	0.001%	99.518%
8394	HUCHEMS FINE CH	0.001%	99.519%
8395	NOKIA CORP ADR	0.001%	99.519%
8396	FERRARI NV	0.001%	99.520%
8397	NIPPON FINE CHE	0.001%	99.520%
8398	NIPPON VALQUA I	0.001%	99.521%
8399	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.521%
8400	LIVART CO LTD	0.001%	99.522%
8401	SHENYIN WANGUO(0.001%	99.522%
8402	KURIMOTO	0.001%	99.523%
8403	HANNSTAR BOARD	0.001%	99.523%
8404	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.524%
8405	FRANCE BED HOLD	0.001%	99.525%
8406	ENF TECHNOLOGY	0.001%	99.525%
8407	YASUDA WAREHOUS	0.001%	99.526%
8408	KAMEDA SEIKA CO	0.001%	99.526%
8409	PROACT IT GROUP	0.001%	99.527%
8410	HAKUTO CO	0.001%	99.527%
8411	BIOTEST AG	0.001%	99.528%
8412	MATSUI CONST CO	0.001%	99.528%
8413	CHIYODA CO	0.001%	99.529%
8414	PRECIOUS SHIPPI	0.001%	99.529%
8415	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.530%
8416	ITOCHU SHOKUJIN	0.001%	99.530%
8417	CONSTRUTORA TEN	0.001%	99.531%
8418	BANCO SANTANDER CHILE ADR ADR	0.001%	99.531%
8419	ECKERT & ZIEGLE	0.001%	99.532%
8420	ICOM INCORPORAT	0.001%	99.532%
8421	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.533%
8422	FARMSCO	0.001%	99.534%
8423	KNOW IT AB	0.001%	99.534%
8424	KYOSAN ELECTRIC	0.001%	99.535%
8425	SC ASSET CORPOR	0.001%	99.535%
8426	TOA DORO KOGYO	0.001%	99.536%
8427	ESSITY AKTIEBOL	0.001%	99.536%
8428	ARES ALLERGY HO	0.001%	99.537%
8429	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	QAF LTD	0.001%	99.538%
8431	EXEL INDUSTRIES	0.001%	99.538%
8432	BIMB HLDGS BERH	0.001%	99.539%
8433	UNITECH LIMITED	0.001%	99.539%
8434	KAWAI MUSICAL I	0.001%	99.540%
8435	GUJARAT FLUOROC	0.001%	99.540%
8436	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.541%
8437	S.M. ENTERTAINM	0.001%	99.541%
8438	LUMENS CO LTD	0.001%	99.542%
8439	IMAX CHINA HOLD	0.001%	99.542%
8440	HNA HLDGS GP CO	0.001%	99.543%
8441	BROOKFIELD REAL	0.001%	99.543%
8442	BOYAA INTERACTI	0.001%	99.544%
8443	MUHAK CO LTD	0.001%	99.545%
8444	CHUANGS CONS IN	0.001%	99.545%
8445	ON-BRIGHT ELECT	0.001%	99.546%
8446	S&T DYNAMICS CO	0.001%	99.546%
8447	SERVCORP	0.001%	99.547%
8448	PW MEDTECH GROU	0.001%	99.547%
8449	ALCONIX CORPORA	0.001%	99.548%
8450	BLUE DART EXPRE	0.001%	99.548%
8451	URTHECAST CORP	0.001%	99.549%
8452	KUKDO CHEMICAL	0.001%	99.549%
8453	OSK HOLDINGS BH	0.001%	99.550%
8454	UNIDEN CORP	0.001%	99.550%
8455	JUST RETIREMENT	0.001%	99.551%
8456	CHIYODA INTEGRE	0.001%	99.551%
8457	MALAYAN CEMENT	0.001%	99.552%
8458	ACBEL POLYTECH	0.001%	99.552%
8459	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.553%
8460	SINOSOFT TECHNO	0.001%	99.553%
8461	YOUYUAN INTERNA	0.001%	99.554%
8462	DISH TV INDIA L	0.001%	99.554%
8463	SIRTEC INTERNAT	0.001%	99.555%
8464	IWASAKI ELECTRI	0.001%	99.555%
8465	PRONEXUS INC	0.001%	99.556%
8466	REIS INC COMMON STOCK USD.01	0.001%	99.556%
8467	TOKYO ELECTRON	0.001%	99.557%
8468	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.557%
8469	CRAWFORD & CO	0.001%	99.558%
8470	ORBITE TECHNOLO	0.001%	99.558%
8471	MAXIS BHD	0.001%	99.559%
8472	MISAWA HOMES HO	0.001%	99.559%
8473	CSE GLOBAL LIMI	0.001%	99.560%
8474	LOTUS BAKERIES	0.001%	99.560%
8475	CHORI CO LTD	0.001%	99.561%
8476	PALIBURG HOLDIN	0.001%	99.561%
8477	IVE GROUP LTD	0.001%	99.562%
8478	OCEAN-LAND GROU	0.001%	99.563%
8479	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	VA TECH WABAG L	0.001%	99.564%
8481	CIE FINANCIER T	0.001%	99.564%
8482	KAWASAN INDS JA	0.001%	99.565%
8483	TACHIBANA ELETE	0.001%	99.565%
8484	CITY LODGE HOTE	0.001%	99.566%
8485	STAR CRUISES LT	0.001%	99.566%
8486	KISWIRE LTD	0.001%	99.567%
8487	HSIN KUANG STEE	0.001%	99.567%
8488	HAPAG-LLOYD AG	0.001%	99.568%
8489	KENON HLDGS LTD	0.001%	99.568%
8490	GODO STEEL	0.001%	99.569%
8491	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.569%
8492	DENYO CO	0.001%	99.570%
8493	MUCKLOW(A&J) GR	0.001%	99.570%
8494	ASCENDAS INDIA	0.001%	99.571%
8495	STP & I PCL-FOR	0.001%	99.571%
8496	KEIHANSHIN RL	0.001%	99.572%
8497	ROMANDE ENERGIE	0.000%	99.572%
8498	SVENSKA HANDELS	0.000%	99.573%
8499	SANYO SHOKAI	0.000%	99.573%
8500	PRIMO WATER CORP COMMON STOCK	0.000%	99.574%
8501	WESTAR ENERGY I	0.000%	99.574%
8502	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.575%
8503	PAN INTL INDL	0.000%	99.575%
8504	RAIN INDUSTRIES	0.000%	99.576%
8505	ABOITIZ POWER C	0.000%	99.576%
8506	NAKAMURAYA CO L	0.000%	99.577%
8507	XP POWER LTD	0.000%	99.577%
8508	SONGA OFFSHORE	0.000%	99.578%
8509	GUJARAT NARM	0.000%	99.578%
8510	LPKF LASER & EL	0.000%	99.579%
8511	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.579%
8512	LEALEA ENTERPRI	0.000%	99.580%
8513	ASALEO CARE LTD	0.000%	99.580%
8514	UEM SUNRISE BHD	0.000%	99.581%
8515	CONNECT GROUP	0.000%	99.581%
8516	SWCC SHOWA HOLD	0.000%	99.581%
8517	ARGAN SA	0.000%	99.582%
8518	MATSUYA CO (TOK	0.000%	99.582%
8519	KT CORP SP ADR ADR	0.000%	99.583%
8520	NIPPON YAKIN KO	0.000%	99.583%
8521	ZHENGZHOU COAL	0.000%	99.584%
8522	COGOBUY GROUP	0.000%	99.584%
8523	GUANGZHOU AUTOM	0.000%	99.585%
8524	TOKYO THEATRES	0.000%	99.585%
8525	DEOLEO SA	0.000%	99.586%
8526	ARTNATURE INC	0.000%	99.586%
8527	FALCK RENEWABLE	0.000%	99.587%
8528	REPCO HOME FINA	0.000%	99.587%
8529	ANHUI EXPRESSWA	0.000%	99.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	CENTROTEC SUSTA	0.000%	99.588%
8531	G.U.D. HOLDINGS	0.000%	99.589%
8532	KOZA ANADOLU ME	0.000%	99.589%
8533	HANKUK CARBON C	0.000%	99.590%
8534	VICTORY CITY IN	0.000%	99.590%
8535	U-SHIN	0.000%	99.591%
8536	LEIFHEIT AG	0.000%	99.591%
8537	FLEURY MICHON	0.000%	99.592%
8538	NS SHOPPING CO	0.000%	99.592%
8539	NISSUI PHARM CO	0.000%	99.593%
8540	PAN JIT INTERNA	0.000%	99.593%
8541	PFIZER LTD	0.000%	99.594%
8542	PAL CO LTD	0.000%	99.594%
8543	TOFAS TURK OTOM	0.000%	99.595%
8544	KH VATEC	0.000%	99.595%
8545	COPEL PARANA EN	0.000%	99.596%
8546	COMBA TELECOM S	0.000%	99.596%
8547	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.597%
8548	XINJIANG XINXIN	0.000%	99.597%
8549	FUJI KIKO CO LT	0.000%	99.598%
8550	F@N COMMUNICATI	0.000%	99.598%
8551	LUMAX INTERNATI	0.000%	99.599%
8552	SAMPO CORP	0.000%	99.599%
8553	OSAKA ORGANIC C	0.000%	99.599%
8554	CYFROWY POLSAT	0.000%	99.600%
8555	ABG SUNDAL COLL	0.000%	99.600%
8556	MACA LIMITED	0.000%	99.601%
8557	QUESTERRE ENERG	0.000%	99.601%
8558	CARLSBERG BREWE	0.000%	99.602%
8559	CHINA STRATEGIC	0.000%	99.602%
8560	GRAND KOREA LEI	0.000%	99.603%
8561	I-NET CORP	0.000%	99.603%
8562	MONOGATARI CORP	0.000%	99.604%
8563	METALS X LTD	0.000%	99.604%
8564	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.605%
8565	KOATSU GAS KOGY	0.000%	99.605%
8566	ENERGA SA	0.000%	99.606%
8567	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.606%
8568	TAIKO BANK	0.000%	99.607%
8569	HONEYS CO LTD	0.000%	99.607%
8570	SUGIMOTO & CO L	0.000%	99.608%
8571	NZX LTD	0.000%	99.608%
8572	WELLING HOLD LT	0.000%	99.609%
8573	MICROBIO CO LTD	0.000%	99.609%
8574	KOREA ELEC TERM	0.000%	99.609%
8575	KYOKUYO CO LTD	0.000%	99.610%
8576	SEA HOLDINGS LT	0.000%	99.610%
8577	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.611%
8578	SIMMTECH CO LTD	0.000%	99.611%
8579	ASUNARO AOKI CO	0.000%	99.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	MILLS ESTRUTURA	0.000%	99.612%
8581	ING BANK SLASKI	0.000%	99.613%
8582	WUS PRINTD CIRC	0.000%	99.613%
8583	BETER BED HOLD	0.000%	99.614%
8584	FJ NEXT CO LTD	0.000%	99.614%
8585	KROSAKI CORP	0.000%	99.615%
8586	FIRST TRACTOR C	0.000%	99.615%
8587	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.616%
8588	MALAYAN FLOUR M	0.000%	99.616%
8589	AOC HOLDINGS IN	0.000%	99.617%
8590	TPV TECHNOLOGY	0.000%	99.617%
8591	TUAN SING HLDGS	0.000%	99.617%
8592	MASTER GLORY GR	0.000%	99.618%
8593	AMPER SA	0.000%	99.618%
8594	YUME INC COMMON STOCK USD.001	0.000%	99.619%
8595	NISSHIN FUDOSAN	0.000%	99.619%
8596	SCHAFFNER HOLDI	0.000%	99.620%
8597	TOYO RADIATOR C	0.000%	99.620%
8598	JAPAN MATERIAL	0.000%	99.621%
8599	EAGLE NICE INTE	0.000%	99.621%
8600	FUJICCO CO	0.000%	99.622%
8601	SENSHUKAI CO	0.000%	99.622%
8602	QLIRO GROUP AB	0.000%	99.623%
8603	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.623%
8604	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.624%
8605	ABC ARBITRAGE	0.000%	99.624%
8606	FORUS S.A.	0.000%	99.624%
8607	MEDCO ENERGI IN	0.000%	99.625%
8608	PRICER AB	0.000%	99.625%
8609	KITAGAWA IRON W	0.000%	99.626%
8610	HONG FOK CORP	0.000%	99.626%
8611	DAIKOKUTENBUSSA	0.000%	99.627%
8612	YOMEISHU SEIZO	0.000%	99.627%
8613	PNE WIND AG	0.000%	99.628%
8614	NIHON KAGAKU SA	0.000%	99.628%
8615	MOTHERCARE	0.000%	99.629%
8616	IRON FORCE INDU	0.000%	99.629%
8617	mitsui home co	0.000%	99.629%
8618	SAJO INDUSTRIES	0.000%	99.630%
8619	YORK WATER CO COMMON STOCK	0.000%	99.630%
8620	RESTAURANT BRAN	0.000%	99.631%
8621	SHIN NIPPON AIR	0.000%	99.631%
8622	MONASH IVF GRP	0.000%	99.632%
8623	HANMI PHARM CO	0.000%	99.632%
8624	POCKET CARD CO	0.000%	99.633%
8625	TYMAN PLC	0.000%	99.633%
8626	ALTISOURCE PORT	0.000%	99.634%
8627	CNQC INTERNATIO	0.000%	99.634%
8628	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.634%
8629	BOURBON SA	0.000%	99.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.635%
8631	FURUNO ELECTRIC	0.000%	99.636%
8632	GILLETTE INDIA	0.000%	99.636%
8633	MITANI SEKISAN	0.000%	99.637%
8634	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.637%
8635	SAMSUNG ENGINEE	0.000%	99.638%
8636	HADERA PAPER LT	0.000%	99.638%
8637	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.639%
8638	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.639%
8639	SPACE CO LTD	0.000%	99.639%
8640	DONGWONIndustr	0.000%	99.640%
8641	LOTTE NON-LIFE	0.000%	99.640%
8642	BANGKOK BANK	0.000%	99.641%
8643	AIXTRON AG	0.000%	99.641%
8644	AKER AMERICAN S	0.000%	99.642%
8645	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.642%
8646	NICOX	0.000%	99.643%
8647	CLS HOLDINGS PL	0.000%	99.643%
8648	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.643%
8649	DATALOGIC SPA	0.000%	99.644%
8650	ARENA REIT	0.000%	99.644%
8651	LATTICE SEMICON	0.000%	99.645%
8652	GRUH FINANCE	0.000%	99.645%
8653	SICHUAN EXPRESS	0.000%	99.646%
8654	KEE TAI PROPERT	0.000%	99.646%
8655	YOULCHON CHEMIC	0.000%	99.647%
8656	GUJARAT PIPAVAV	0.000%	99.647%
8657	AIZAWA SECURITI	0.000%	99.648%
8658	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.648%
8659	TREVI FINANZIAR	0.000%	99.648%
8660	GUN EI CHEM IND	0.000%	99.649%
8661	CLEANUP CORP	0.000%	99.649%
8662	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.650%
8663	ELDERS LTD	0.000%	99.650%
8664	MAEZAWA KASEI I	0.000%	99.651%
8665	NCC GROUP LTD.	0.000%	99.651%
8666	COLLINS FOOD LT	0.000%	99.652%
8667	PLAZZA AG REG A	0.000%	99.652%
8668	JAGRAN PRAKASHA	0.000%	99.652%
8669	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.653%
8670	KATO WORKS CO	0.000%	99.653%
8671	SHANGHAI FUDAN-	0.000%	99.654%
8672	SAMART CORP PCL	0.000%	99.654%
8673	KOBE BUSSAN CO	0.000%	99.655%
8674	IL&FS TRANSPORT	0.000%	99.655%
8675	CNA GR PHAR	0.000%	99.656%
8676	BAYSIDE LAND CO	0.000%	99.656%
8677	TIANGONG INTERN	0.000%	99.656%
8678	COSLIGHT TECH I	0.000%	99.657%
8679	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	ROSENBAUER INTE	0.000%	99.658%
8681	HARDINGE INC	0.000%	99.658%
8682	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.659%
8683	ZIG SHENG INDL	0.000%	99.659%
8684	CARE PROPERTY I	0.000%	99.659%
8685	YTL POWER INTL	0.000%	99.660%
8686	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.660%
8687	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.661%
8688	HI-P INTERNATIO	0.000%	99.661%
8689	GRAND BAOXIN AU	0.000%	99.662%
8690	NOEVIR HOLDINGS	0.000%	99.662%
8691	CIMSA	0.000%	99.663%
8692	SHINWA KAIUN	0.000%	99.663%
8693	C UYEMURA & CO	0.000%	99.663%
8694	SHINYOUNG SECS	0.000%	99.664%
8695	STAMFORD LAND	0.000%	99.664%
8696	NAMYANG DAIRY P	0.000%	99.665%
8697	DOTTIKON ES HOL	0.000%	99.665%
8698	DELTA PROPERTY	0.000%	99.666%
8699	SHINAGAWA FUEL	0.000%	99.666%
8700	mitsui matsushi	0.000%	99.666%
8701	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.667%
8702	ICHIYOSHI SECS	0.000%	99.667%
8703	BAOYE GROUP CO	0.000%	99.668%
8704	TAIWAN FU HSING	0.000%	99.668%
8705	CANVEST ENVIRON	0.000%	99.669%
8706	COOKPAD INC	0.000%	99.669%
8707	SUMMIT R/EST HL	0.000%	99.669%
8708	MOBILEZONE HOLD	0.000%	99.670%
8709	ZUIKO CORP	0.000%	99.670%
8710	HYUNDAI CONSTRU	0.000%	99.671%
8711	AMADEUS FIRE AG	0.000%	99.671%
8712	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.672%
8713	HIROSE ELECTRIC	0.000%	99.672%
8714	FARADAY TECHNOL	0.000%	99.672%
8715	NL INDUSTRIES	0.000%	99.673%
8716	EMPEROR WATCH A	0.000%	99.673%
8717	CAL-COMP ELECTR	0.000%	99.674%
8718	WARSAW STOCK EX	0.000%	99.674%
8719	EMPERIA HOLDING	0.000%	99.675%
8720	GUANGZHOU PHARM	0.000%	99.675%
8721	MAHLE METAL LEV	0.000%	99.675%
8722	GREAT PANTHER S	0.000%	99.676%
8723	SPRING REAL EST	0.000%	99.676%
8724	KERRY TJ LOGIST	0.000%	99.677%
8725	DECEUNINCK	0.000%	99.677%
8726	ENTRA ASA	0.000%	99.678%
8727	ENERGY FUELS INC COMMON STOCK	0.000%	99.678%
8728	IDEC CORPORATIO	0.000%	99.678%
8729	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	SPEEDCAST INTL	0.000%	99.679%
8731	CENTRAL CHINA R	0.000%	99.680%
8732	RIGHT-ON CO	0.000%	99.680%
8733	CLEAR MEDIA	0.000%	99.681%
8734	JHSF PARTICIPAC	0.000%	99.681%
8735	NICHIRIN CO LTD	0.000%	99.681%
8736	TORISHIMA PUMP	0.000%	99.682%
8737	LE BELIER	0.000%	99.682%
8738	KITANO CONST CO	0.000%	99.683%
8739	CENTRAL SEC PAT	0.000%	99.683%
8740	TAKEEI CORPORAT	0.000%	99.683%
8741	NET INSIGHT	0.000%	99.684%
8742	SANY HEAVY EQUI	0.000%	99.684%
8743	ISTYLE INC	0.000%	99.685%
8744	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.685%
8745	BR PROPERTIES S	0.000%	99.686%
8746	FEED ONE CO LTD	0.000%	99.686%
8747	ATOM CORPORATIO	0.000%	99.686%
8748	UCO BANK	0.000%	99.687%
8749	ATRIA GROUP PLC	0.000%	99.687%
8750	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.688%
8751	RHYTHM WATCH CO	0.000%	99.688%
8752	TELEFONICA CZEC	0.000%	99.688%
8753	TOA OIL CO LTD	0.000%	99.689%
8754	CHAMPION TECHNO	0.000%	99.689%
8755	CHINA METAL INT	0.000%	99.690%
8756	THORN GROUP LTD	0.000%	99.690%
8757	ECLERX SERVICES	0.000%	99.691%
8758	MICROPORT SCIEN	0.000%	99.691%
8759	ORGANO	0.000%	99.691%
8760	HO TUNG CHEMICA	0.000%	99.692%
8761	TAKAOKA TOKO HL	0.000%	99.692%
8762	KAS BANK	0.000%	99.693%
8763	CDI CORP COMMON STOCK USD.1	0.000%	99.693%
8764	TOM TAILOR HOLD	0.000%	99.693%
8765	JAPFA LTD	0.000%	99.694%
8766	BOER POWER HOLD	0.000%	99.694%
8767	YUSHIRO CHEMICA	0.000%	99.695%
8768	TIPTREE INC COMMON STOCK USD.001	0.000%	99.695%
8769	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.696%
8770	PYEONG HWA AUTO	0.000%	99.696%
8771	BEST DENKI CO	0.000%	99.696%
8772	CLEAR CHANNEL O	0.000%	99.697%
8773	ISENTIA GROUP L	0.000%	99.697%
8774	RINGER HUT CO L	0.000%	99.698%
8775	AMVIG HOLDINGS	0.000%	99.698%
8776	TOSHO PRINTING	0.000%	99.698%
8777	KITO CORP	0.000%	99.699%
8778	TSUTSUMI JEWELR	0.000%	99.699%
8779	WERELDHAVE BELG	0.000%	99.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.700%
8781	MAXVALU TOKAI C	0.000%	99.700%
8782	FUJITA KANKO IN	0.000%	99.701%
8783	ALMA MEDIA CORP	0.000%	99.701%
8784	AUST WORLDWIDE	0.000%	99.702%
8785	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.702%
8786	CREDIT CORP GRO	0.000%	99.703%
8787	MANI INC	0.000%	99.703%
8788	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.703%
8789	ACNB CORP COMMON STOCK USD2.5	0.000%	99.704%
8790	SAC'S BAR HOLDI	0.000%	99.704%
8791	JAPAN TRANSCITY	0.000%	99.705%
8792	DHIPAYA INSURAN	0.000%	99.705%
8793	CHINA LNG GROUP	0.000%	99.705%
8794	ACCURAY INC COMMON STOCK USD.001	0.000%	99.706%
8795	NETMIND FINANCI	0.000%	99.706%
8796	DIC ASSET AG	0.000%	99.707%
8797	GODFREY PHILLIP	0.000%	99.707%
8798	P S CORPORATION	0.000%	99.707%
8799	DEUTSCHE BANK M	0.000%	99.708%
8800	TECK RESOURCES	0.000%	99.708%
8801	COSEL CO	0.000%	99.709%
8802	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.709%
8803	BANK BUKOPIN PT	0.000%	99.709%
8804	TOKYO RAKUTENCH	0.000%	99.710%
8805	MIKUNI CORP	0.000%	99.710%
8806	AUSTBROKERS HLD	0.000%	99.711%
8807	ODELIC CO LTD	0.000%	99.711%
8808	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.711%
8809	DO & CO AG	0.000%	99.712%
8810	AMATA CORP PUBL	0.000%	99.712%
8811	NIHON TOKUSHU T	0.000%	99.713%
8812	HC INTERNATIONA	0.000%	99.713%
8813	ENERGISA SA	0.000%	99.713%
8814	TOP FRONTIER IN	0.000%	99.714%
8815	CARLO CAVAZZI H	0.000%	99.714%
8816	EGUARANTEE INC.	0.000%	99.715%
8817	GOOD-YEAR	0.000%	99.715%
8818	TEST RESEARCH I	0.000%	99.715%
8819	TECNISA SA	0.000%	99.716%
8820	SAWADA HOLDINGS	0.000%	99.716%
8821	TAUNG GOLD INTE	0.000%	99.717%
8822	MARS ENGINEERIN	0.000%	99.717%
8823	DAE-IL CORP	0.000%	99.717%
8824	WONDERFUL SKY F	0.000%	99.718%
8825	IJT TECHNOLOGY	0.000%	99.718%
8826	HEXAGON COMPOSI	0.000%	99.719%
8827	HYUNDAI ELECTRI	0.000%	99.719%
8828	SECHE ENVIRONNE	0.000%	99.719%
8829	ELBIT SYSTEMS L	0.000%	99.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	ATTACQ LTD	0.000%	99.720%
8831	GRUPO CEMENTOS	0.000%	99.721%
8832	UNION BANK OF I	0.000%	99.721%
8833	TAMBURI INVESTM	0.000%	99.721%
8834	TAKIRON CO	0.000%	99.722%
8835	CHEUNG KONG INF	0.000%	99.722%
8836	RIKEN TECHNOS C	0.000%	99.723%
8837	SAFeway INC	0.000%	99.723%
8838	TRIVENI ENGINEE	0.000%	99.723%
8839	CELLNEX TELECOM	0.000%	99.724%
8840	QUANTA STORAGE	0.000%	99.724%
8841	ASX LTD	0.000%	99.725%
8842	HUDACO INDUSTRI	0.000%	99.725%
8843	INBODY CO LTD	0.000%	99.725%
8844	NIPPON CONCRETE	0.000%	99.726%
8845	NICHIBAN CO	0.000%	99.726%
8846	PUBLIC FINAN CIA	0.000%	99.727%
8847	VARITRONIX INTL	0.000%	99.727%
8848	MANZ AUTOMATION	0.000%	99.727%
8849	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.728%
8850	AXWAY SOFTWARE	0.000%	99.728%
8851	CHENNAI PETROLE	0.000%	99.729%
8852	HANJIN HEAVY IN	0.000%	99.729%
8853	KINKI NIPPON TO	0.000%	99.729%
8854	MAXIM POWER COR	0.000%	99.730%
8855	OP FINANCIAL IN	0.000%	99.730%
8856	BANK OF KAOHSIU	0.000%	99.731%
8857	EM-TECH CO LTD	0.000%	99.731%
8858	SAM KWANG GLASS	0.000%	99.731%
8859	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.732%
8860	BEGA CHEESE LTD	0.000%	99.732%
8861	AIRPORT FACILIT	0.000%	99.733%
8862	BUMRUNGRAD HOPT	0.000%	99.733%
8863	COLABOR GROUP I	0.000%	99.733%
8864	NOMURA CO LTD	0.000%	99.734%
8865	CIRCASSIA PHARM	0.000%	99.734%
8866	O LUXE HOLDINGS	0.000%	99.734%
8867	PINE CLIFF ENER	0.000%	99.735%
8868	SBS MEDIA HOLDI	0.000%	99.735%
8869	FOURLIS S.A.	0.000%	99.736%
8870	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.736%
8871	RM PLC	0.000%	99.736%
8872	JAPAN BUSINESS	0.000%	99.737%
8873	DALIAN PORT (PD	0.000%	99.737%
8874	LAGERCRANTZ GRO	0.000%	99.738%
8875	THAICOM PUBLIC	0.000%	99.738%
8876	CIVEO CORP	0.000%	99.738%
8877	HIRAKAWA HEWTEC	0.000%	99.739%
8878	KSL HLDGS BERHA	0.000%	99.739%
8879	CYBEROPTICS CORP COMMON STOCK	0.000%	99.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	NRW HOLDINGS LT	0.000%	99.740%
8881	GROUP LEASE PUB	0.000%	99.740%
8882	DIRECT INSURANC	0.000%	99.741%
8883	FOLLI FOLLIE GP	0.000%	99.741%
8884	EL.EN. SPA	0.000%	99.741%
8885	NIHON ESLEAD CO	0.000%	99.742%
8886	FLOW TRADERS	0.000%	99.742%
8887	EIDAI CO.LTD.	0.000%	99.743%
8888	DAESANG HOLDING	0.000%	99.743%
8889	SYNDICATE BANK	0.000%	99.743%
8890	ORBIS	0.000%	99.744%
8891	EVERGREEN INTL	0.000%	99.744%
8892	MAEZAWA KYUSO I	0.000%	99.745%
8893	YOUNG POONG COR	0.000%	99.745%
8894	BANGKOK LIFE AS	0.000%	99.745%
8895	JMS CO	0.000%	99.746%
8896	WOORI FINANCIAL	0.000%	99.746%
8897	SEPTENI CO LTD	0.000%	99.746%
8898	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.747%
8899	INDOSAT TBK PT	0.000%	99.747%
8900	CEGEDIM	0.000%	99.748%
8901	VAN LANSCHOT NV	0.000%	99.748%
8902	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.748%
8903	SPRINGLAND INTE	0.000%	99.749%
8904	ACOM CO	0.000%	99.749%
8905	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.749%
8906	ROCKY BRANDS INC COMMON STOCK	0.000%	99.750%
8907	BOUSTEAD SINGAP	0.000%	99.750%
8908	BANCO BTG PACTU	0.000%	99.751%
8909	HIRAMATSU INC	0.000%	99.751%
8910	KWANG DONG PHAR	0.000%	99.751%
8911	TOYO KOHAN CO	0.000%	99.752%
8912	NATIONAL AGRICU	0.000%	99.752%
8913	CJ HELLOVISION	0.000%	99.752%
8914	FUJI CORP LTD/O	0.000%	99.753%
8915	EVEREST TEXTILE	0.000%	99.753%
8916	VIEL ET COMPAGN	0.000%	99.754%
8917	BONHEUR ASA	0.000%	99.754%
8918	AVANCE GAS HOLD	0.000%	99.754%
8919	FUJIKURA KASEI	0.000%	99.755%
8920	ENKA INSAAT VE	0.000%	99.755%
8921	KOMATSU WALL IN	0.000%	99.755%
8922	ALINCO INC	0.000%	99.756%
8923	EQT HOLDINGS LT	0.000%	99.756%
8924	NCI INC A COMMON STOCK USD.019	0.000%	99.757%
8925	ITALIAN-THAI DE	0.000%	99.757%
8926	REALIA BUSINESS	0.000%	99.757%
8927	NIPPON DENWA SH	0.000%	99.758%
8928	DALI FOODS GROU	0.000%	99.758%
8929	INDOFOOD AGRI R	0.000%	99.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	OSTASIATISKE KO	0.000%	99.759%
8931	TONG-TAI MACHIN	0.000%	99.759%
8932	KYUNGBANG LTD	0.000%	99.759%
8933	SRV GROUP OYJ	0.000%	99.760%
8934	ADANI TRANSMISS	0.000%	99.760%
8935	ELANDERS AB	0.000%	99.761%
8936	HOOSIERS HOLDIN	0.000%	99.761%
8937	WEST HOLDINGS C	0.000%	99.761%
8938	FANCL CORP	0.000%	99.762%
8939	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.762%
8940	ELAN MICROELECT	0.000%	99.762%
8941	OLVI	0.000%	99.763%
8942	INFRAESTRUCTURA	0.000%	99.763%
8943	EMPRESA DE ENER	0.000%	99.764%
8944	SHIBUSAWA W'HOU	0.000%	99.764%
8945	NISHIKAWA RUBBE	0.000%	99.764%
8946	BHAKTI INVESTAM	0.000%	99.765%
8947	MITO SECURITIES	0.000%	99.765%
8948	IWATSUKA CONFEC	0.000%	99.765%
8949	TODA KOGYO CORP	0.000%	99.766%
8950	FIELDS CORP	0.000%	99.766%
8951	S&T AG	0.000%	99.766%
8952	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.767%
8953	MAX INDIA LTD/N	0.000%	99.767%
8954	SIOEN INDUSTRIE	0.000%	99.768%
8955	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.768%
8956	ENERGIEDIENST H	0.000%	99.768%
8957	BANK PEMBANGUNA	0.000%	99.769%
8958	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.769%
8959	INDS BACHOCO SA	0.000%	99.769%
8960	ALVIVA HOLDINGS	0.000%	99.770%
8961	THAI STANLEY EL	0.000%	99.770%
8962	KSB AG	0.000%	99.770%
8963	D&L INDUSTRIES	0.000%	99.771%
8964	KRS CORPORATION	0.000%	99.771%
8965	ENDO LIGHTING C	0.000%	99.771%
8966	CHONG KUN DANG	0.000%	99.772%
8967	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.772%
8968	VANTAGE INTERNA	0.000%	99.773%
8969	LOW & BONAR PLC	0.000%	99.773%
8970	YASHILI INTL HL	0.000%	99.773%
8971	NIPPON CHEMIPHA	0.000%	99.774%
8972	SPROTT RESOURCE	0.000%	99.774%
8973	TIVOLI A/S	0.000%	99.774%
8974	MAEDA KOSEN CO.	0.000%	99.775%
8975	FAR EAST ORCH	0.000%	99.775%
8976	DAEJAN HOLDINGS	0.000%	99.775%
8977	AVIANCA HOLDING	0.000%	99.776%
8978	LIPPO CHINA RES	0.000%	99.776%
8979	NITTO SEIKO CO	0.000%	99.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	SOC BAINS DE ME	0.000%	99.777%
8981	MORY INDUSTRIES	0.000%	99.777%
8982	IC COMPANYS	0.000%	99.778%
8983	ITAB SHOP CONCE	0.000%	99.778%
8984	NIPPON KOEI CO	0.000%	99.778%
8985	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.779%
8986	DUSTIN GROUP AB	0.000%	99.779%
8987	COLOUR LIFE SER	0.000%	99.779%
8988	FIRST STEAMSHIP	0.000%	99.780%
8989	BANQUE CANTONAL	0.000%	99.780%
8990	NIHON DEMPA KOG	0.000%	99.780%
8991	CENTRAL AUTO	0.000%	99.781%
8992	ASCENDIS HEALTH	0.000%	99.781%
8993	HOUSTON WIRE &	0.000%	99.781%
8994	ELECNOR SA	0.000%	99.782%
8995	CHINA NEW TOWN	0.000%	99.782%
8996	CHINA ANIMATION	0.000%	99.782%
8997	MR MAX CORP	0.000%	99.783%
8998	KAWASHO GECOSS	0.000%	99.783%
8999	ELITEGROUP COMP	0.000%	99.783%
9000	VAN DE VELDE	0.000%	99.784%
9001	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.784%
9002	INABA SEISAKUSH	0.000%	99.785%
9003	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.785%
9004	DEUTSCHE PFANDB	0.000%	99.785%
9005	STANDARD LIFE I	0.000%	99.786%
9006	SAMYUNG TRA	0.000%	99.786%
9007	CHUN YUAN STEEL	0.000%	99.786%
9008	MARUBUN CORP	0.000%	99.787%
9009	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.787%
9010	INUI GLOBAL LOG	0.000%	99.787%
9011	KINGS TOWN CONS	0.000%	99.788%
9012	SOFT-WORLD INTL	0.000%	99.788%
9013	OROCOBRE LTD	0.000%	99.788%
9014	BAY ENERGY LTD	0.000%	99.789%
9015	LAURENT-PERRIER	0.000%	99.789%
9016	RED STAR MACALL	0.000%	99.789%
9017	PHOENIX SATELLI	0.000%	99.790%
9018	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.790%
9019	PLAYMATES HOLDI	0.000%	99.790%
9020	ION BEAM APPLIC	0.000%	99.791%
9021	DONGWON DEVELOP	0.000%	99.791%
9022	BORUSAN BORU	0.000%	99.791%
9023	MIDLAND REALTY	0.000%	99.792%
9024	TRANSCOM WORLDW	0.000%	99.792%
9025	FIBRA SHOP PORT	0.000%	99.792%
9026	HAP SENG PLANTA	0.000%	99.793%
9027	LIFESTYLE CHINA	0.000%	99.793%
9028	CYIENT LIMITED	0.000%	99.793%
9029	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	SHANGHAI FUDAN	0.000%	99.794%
9031	CHINA POWER NEW	0.000%	99.794%
9032	SARKUYSAN ELEKT	0.000%	99.795%
9033	CHUO SPRING CO	0.000%	99.795%
9034	DAISYO CORP	0.000%	99.795%
9035	LINK ADMINISTRA	0.000%	99.796%
9036	VECTOR	0.000%	99.796%
9037	YOKOWO CO LTD	0.000%	99.796%
9038	ALPS LOGISTICS	0.000%	99.797%
9039	VITEC GROUP	0.000%	99.797%
9040	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.797%
9041	PLATINUM GROUP	0.000%	99.798%
9042	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.798%
9043	AP EAGERS LTD	0.000%	99.798%
9044	GADANG HOLDINGS	0.000%	99.799%
9045	CARDNO LIMITED	0.000%	99.799%
9046	UMW OIL & GAS C	0.000%	99.799%
9047	GENKY STORES IN	0.000%	99.800%
9048	MODERNLAND REAL	0.000%	99.800%
9049	LINEDATA SERVIC	0.000%	99.800%
9050	PROTO CORP	0.000%	99.801%
9051	FINDEL	0.000%	99.801%
9052	UNITED UTILITIE	0.000%	99.801%
9053	SANKYO SEIKO CO	0.000%	99.802%
9054	NITTO FC CO	0.000%	99.802%
9055	BMTC GROUP INC	0.000%	99.802%
9056	MAHINDRA CIE AU	0.000%	99.803%
9057	NAGAWA CO LTD	0.000%	99.803%
9058	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.803%
9059	SHIPPING CP IND	0.000%	99.804%
9060	KONAKA CO LTD	0.000%	99.804%
9061	1ST SHANGHAI IN	0.000%	99.804%
9062	MAOYE INTL HOLD	0.000%	99.805%
9063	PLDT INC SPON ADR ADR	0.000%	99.805%
9064	IBSTOCK PLC	0.000%	99.805%
9065	LASALLE LOGIPOR	0.000%	99.806%
9066	EXFO INC	0.000%	99.806%
9067	SHANGHAI PRIME	0.000%	99.806%
9068	HONWORLD GROUP	0.000%	99.807%
9069	ICHIKEN CO LTD	0.000%	99.807%
9070	MANGALORE REF &	0.000%	99.807%
9071	THERMADOR GROUP	0.000%	99.808%
9072	SEOBU T&D	0.000%	99.808%
9073	FUSO PHARM	0.000%	99.808%
9074	JAPAN RADIO CO	0.000%	99.809%
9075	SIEMENS INDIA L	0.000%	99.809%
9076	HANSOL PAPER CO	0.000%	99.809%
9077	SEBANG CO LTD	0.000%	99.810%
9078	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.810%
9079	ELEC DE STRASBO	0.000%	99.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	TOEI ANIMATION	0.000%	99.811%
9081	BUDIMEX	0.000%	99.811%
9082	AROTECH CORP COMMON STOCK USD.01	0.000%	99.811%
9083	CAYMAN ENGLE Y I	0.000%	99.812%
9084	ASIA STD INTL G	0.000%	99.812%
9085	NISSEI ASB MACH	0.000%	99.812%
9086	UNION TOOL CO	0.000%	99.813%
9087	ANGLO-EASTN PLA	0.000%	99.813%
9088	CHINA RAILWAY S	0.000%	99.813%
9089	NIPPON HUME PIP	0.000%	99.814%
9090	AVON RUBBER	0.000%	99.814%
9091	IMVESCOR RESTAU	0.000%	99.814%
9092	ANADOLU SIGORTA	0.000%	99.815%
9093	SHINAGAWA REFRA	0.000%	99.815%
9094	3M INDIA LTD	0.000%	99.815%
9095	SHUNFENG INTL C	0.000%	99.816%
9096	TOMOE ENGINEERI	0.000%	99.816%
9097	LAR ESPANA REAL	0.000%	99.816%
9098	SHOEI FOODS COR	0.000%	99.816%
9099	EASTERN WATER R	0.000%	99.817%
9100	HIGHLIGHT COMMU	0.000%	99.817%
9101	MEYER BURGER TE	0.000%	99.817%
9102	BEIJING JINGNEN	0.000%	99.818%
9103	EARTH CHEMICAL	0.000%	99.818%
9104	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.818%
9105	INFORMATION SVC	0.000%	99.819%
9106	SEMCON AB	0.000%	99.819%
9107	ASIA POLYMER	0.000%	99.819%
9108	CHINA CHEM&PHAR	0.000%	99.820%
9109	WESTPORTS HOLDI	0.000%	99.820%
9110	METRO KAJANG HL	0.000%	99.820%
9111	GAKKEN CO	0.000%	99.821%
9112	MIE KOTSU GP HL	0.000%	99.821%
9113	SHOFU INC	0.000%	99.821%
9114	UNISYS CORP	0.000%	99.822%
9115	CAC CORPORATION	0.000%	99.822%
9116	FALCO BIOSYSTEM	0.000%	99.822%
9117	ZHONG AN REAL E	0.000%	99.823%
9118	CSS INDUSTRIES	0.000%	99.823%
9119	SINDO RICOH	0.000%	99.823%
9120	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.823%
9121	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.824%
9122	BK OF GREECE	0.000%	99.824%
9123	AINSWORTH GAME	0.000%	99.824%
9124	ZEALAND PHARMA	0.000%	99.825%
9125	CSBC CORPORATIO	0.000%	99.825%
9126	MATRIX CONCEPTS	0.000%	99.825%
9127	TAKIHYO CO LTD	0.000%	99.826%
9128	CHINA XLX FERTI	0.000%	99.826%
9129	SYNTHOS SA	0.000%	99.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	CHINOOK ENERGY	0.000%	99.827%
9131	TAMURA TAIKO HL	0.000%	99.827%
9132	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.827%
9133	SINCERE WATCH H	0.000%	99.828%
9134	POLETOWIN PITCR	0.000%	99.828%
9135	LUNG KEE(BERMUD	0.000%	99.828%
9136	DEL MONTE PACIF	0.000%	99.828%
9137	CHUGAI RO CO LT	0.000%	99.829%
9138	MINMETALS LAND	0.000%	99.829%
9139	VIRGIN AUSTRALI	0.000%	99.829%
9140	KALPATARU POWER	0.000%	99.830%
9141	TER BEKE SA	0.000%	99.830%
9142	YAMAMURA GLASS	0.000%	99.830%
9143	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.831%
9144	STRATTEC SECURI	0.000%	99.831%
9145	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.831%
9146	HSIN CHONG CONS	0.000%	99.832%
9147	GUANGDONG LAND	0.000%	99.832%
9148	BEIJINGWEST IND	0.000%	99.832%
9149	KORADIOR HOLDIN	0.000%	99.833%
9150	TNPL	0.000%	99.833%
9151	SMS MANAGEMENT	0.000%	99.833%
9152	RASA INDUSTRIES	0.000%	99.833%
9153	CHINA PIONEER P	0.000%	99.834%
9154	SINTEX INDUSTRI	0.000%	99.834%
9155	HIMATSINGKA SEI	0.000%	99.834%
9156	HONGKONG CHINES	0.000%	99.835%
9157	BANCO DE BOGOTA	0.000%	99.835%
9158	PFSWEB INC COMMON STOCK USD.001	0.000%	99.835%
9159	SESODA CORP	0.000%	99.836%
9160	HYUNDAI ENGINEE	0.000%	99.836%
9161	KUOYANG CONSTRU	0.000%	99.836%
9162	FUJIJURA RUBBER	0.000%	99.836%
9163	CURRO HOLDINGS	0.000%	99.837%
9164	TAT HONG HOLDIN	0.000%	99.837%
9165	DIGITAL GARAGE	0.000%	99.837%
9166	NORDJYSKE BANK	0.000%	99.838%
9167	YANLORD LAND GR	0.000%	99.838%
9168	BELL SYSTEM24 H	0.000%	99.838%
9169	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.839%
9170	YUSEN LOGISTICS	0.000%	99.839%
9171	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.839%
9172	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.840%
9173	ELECTRA CONSUME	0.000%	99.840%
9174	JOBAN KOSAN CO	0.000%	99.840%
9175	STEIN MART INC COMMON STOCK USD.01	0.000%	99.840%
9176	ISU CHEMICAL	0.000%	99.841%
9177	ELNUSA TBK	0.000%	99.841%
9178	MERAFE RESOURCE	0.000%	99.841%
9179	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	CONVOY FINANCA	0.000%	99.842%
9181	BEADELL RESOURC	0.000%	99.842%
9182	RESILUX	0.000%	99.842%
9183	RAMI LEVI CHAIN	0.000%	99.843%
9184	TARSUS GROUP PL	0.000%	99.843%
9185	PETROPAVLOVSK	0.000%	99.843%
9186	EVN AG	0.000%	99.844%
9187	ALARKO HOLDINGS	0.000%	99.844%
9188	LUBY'S INC.	0.000%	99.844%
9189	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.845%
9190	HKBN LTD	0.000%	99.845%
9191	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.845%
9192	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.845%
9193	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.846%
9194	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.846%
9195	COLLECTION HOUS	0.000%	99.846%
9196	SINYI REALTY IN	0.000%	99.847%
9197	TOWER LTD	0.000%	99.847%
9198	GRUPPO MUTUIONL	0.000%	99.847%
9199	OHASHI TECHNICA	0.000%	99.848%
9200	ODFJELL DRILLIN	0.000%	99.848%
9201	FERROLIGAS FERB	0.000%	99.848%
9202	YAMATANE CORP N	0.000%	99.848%
9203	GEM DIAMONDS	0.000%	99.849%
9204	DAEKYO	0.000%	99.849%
9205	SAMCHULLY	0.000%	99.849%
9206	NISSIN FOOD HOL	0.000%	99.850%
9207	AKCANSА CIMENTO	0.000%	99.850%
9208	CTI ENGINEERING	0.000%	99.850%
9209	CENTURY CITY IN	0.000%	99.850%
9210	mitsui Mining C	0.000%	99.851%
9211	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.851%
9212	GLACIER MEDIA I	0.000%	99.851%
9213	CHAMBAL FER	0.000%	99.852%
9214	WING ON CO INT	0.000%	99.852%
9215	NEXEN CORPORATI	0.000%	99.852%
9216	SPARX ASSET MAN	0.000%	99.852%
9217	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.853%
9218	TOMORROW FOCUS	0.000%	99.853%
9219	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.853%
9220	AMBASSADOR HOTE	0.000%	99.854%
9221	GROUP FIVE	0.000%	99.854%
9222	PLANET PAYMENT	0.000%	99.854%
9223	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.854%
9224	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.855%
9225	MARUSAN SECUR	0.000%	99.855%
9226	BUND CENTER INV	0.000%	99.855%
9227	NICHIEI CO	0.000%	99.856%
9228	ALPHA SYSTEMS I	0.000%	99.856%
9229	DONGWHA PHARM.C	0.000%	99.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	TAO HEUNG HOLDI	0.000%	99.856%
9231	ESCALADE INC COMMON STOCK	0.000%	99.857%
9232	PACIFIC CENTURY	0.000%	99.857%
9233	TAISEI LAMICK C	0.000%	99.857%
9234	SHINKAWA	0.000%	99.858%
9235	BANGKOK AVIAT F	0.000%	99.858%
9236	ZAKL AZOT W	0.000%	99.858%
9237	XTREME DRILLING	0.000%	99.858%
9238	EL PUERTO DE LI	0.000%	99.859%
9239	ASPO OYJ	0.000%	99.859%
9240	SABATE DIOSOS	0.000%	99.859%
9241	FAITH INC	0.000%	99.860%
9242	NZ REFINING CO	0.000%	99.860%
9243	MASON FINANCIAL	0.000%	99.860%
9244	KEY COFFEE INC	0.000%	99.860%
9245	TTW PUBLIC COMP	0.000%	99.861%
9246	VP PLC	0.000%	99.861%
9247	ASESOR DE ACTIV	0.000%	99.861%
9248	HANKOOK SHELL O	0.000%	99.862%
9249	ICHIBANYA CO LT	0.000%	99.862%
9250	ES-CON JAPAN LT	0.000%	99.862%
9251	OKK CORP	0.000%	99.862%
9252	MICRONICS JAPAN	0.000%	99.863%
9253	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.863%
9254	KOBE ELECTRIC R	0.000%	99.863%
9255	ALI CORP	0.000%	99.863%
9256	RECRM RESEARCH	0.000%	99.864%
9257	ANADOLU CAM	0.000%	99.864%
9258	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.864%
9259	CARLIT HOLDINGS	0.000%	99.865%
9260	GL LTD	0.000%	99.865%
9261	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.865%
9262	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.865%
9263	UNITED SPIRITS	0.000%	99.866%
9264	OIL INDIA LTD	0.000%	99.866%
9265	ROSTELECOM OJSC	0.000%	99.866%
9266	GODREJ PROPERTI	0.000%	99.866%
9267	V1 GROUP LTD	0.000%	99.867%
9268	INTER PARFUMS	0.000%	99.867%
9269	AKSIGORTA AS	0.000%	99.867%
9270	MUNSUN CAPITAL	0.000%	99.868%
9271	GCA SAVVIAN COR	0.000%	99.868%
9272	HUONS CO LTD	0.000%	99.868%
9273	INVICTA HOLDING	0.000%	99.868%
9274	MANDARIN ORIENT	0.000%	99.869%
9275	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.869%
9276	BCO DESIO E BRI	0.000%	99.869%
9277	TAKISAWA MACHIN	0.000%	99.869%
9278	VINDA INTERNATI	0.000%	99.870%
9279	LONG BON INTERN	0.000%	99.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	COMP ENG & CONS	0.000%	99.870%
9281	AVENG	0.000%	99.871%
9282	CLERE AG	0.000%	99.871%
9283	VICTORIA PARK A	0.000%	99.871%
9284	VECIMA NETWORKS	0.000%	99.871%
9285	SCOPE METALS GR	0.000%	99.872%
9286	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.872%
9287	HILAN LTD	0.000%	99.872%
9288	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.872%
9289	DELTA DUNIA PET	0.000%	99.873%
9290	SEACHANGE INTL	0.000%	99.873%
9291	MELCO HOLDINGS	0.000%	99.873%
9292	MELBOURNE IT	0.000%	99.873%
9293	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.874%
9294	GREEN CROSS COR	0.000%	99.874%
9295	HY LOK	0.000%	99.874%
9296	ADDLIFE AB	0.000%	99.875%
9297	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.875%
9298	AWARE INC	0.000%	99.875%
9299	MOROZOFF LIMITE	0.000%	99.875%
9300	RADISYS CORP COMMON STOCK	0.000%	99.876%
9301	WANG ON GROUP	0.000%	99.876%
9302	RION CO LTD	0.000%	99.876%
9303	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.876%
9304	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.877%
9305	HIAG IMMOBILIEN	0.000%	99.877%
9306	ACAL	0.000%	99.877%
9307	ALUPAR INVEST S	0.000%	99.877%
9308	ZUKEN INC	0.000%	99.878%
9309	WILMINGTON GROU	0.000%	99.878%
9310	CIA ENERGET CEA	0.000%	99.878%
9311	SUPERBLOCK PCL	0.000%	99.878%
9312	KINGMAKER FOOTW	0.000%	99.879%
9313	SENTUL CITY TBK	0.000%	99.879%
9314	BW PLANTATION	0.000%	99.879%
9315	WEATHERNEWS INC	0.000%	99.880%
9316	OENON HOLDINGS	0.000%	99.880%
9317	YIZHENG CHEM FI	0.000%	99.880%
9318	MQ HOLDING AB	0.000%	99.880%
9319	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.881%
9320	SAM JIN PHARM	0.000%	99.881%
9321	XXL ASA	0.000%	99.881%
9322	THROMBOGENICS N	0.000%	99.881%
9323	CELLCOM ISRAEL	0.000%	99.882%
9324	MEGAWIDE CONS C	0.000%	99.882%
9325	SERVICE STREAM	0.000%	99.882%
9326	TAMA HOME CO LT	0.000%	99.882%
9327	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.883%
9328	BIG SHOPPING CE	0.000%	99.883%
9329	DAIDO KOGYO CO	0.000%	99.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	ID LOGISTICS GR	0.000%	99.883%
9331	PARIS MIKI INC	0.000%	99.884%
9332	REJECT SHOP LTD	0.000%	99.884%
9333	PRG-SCHULTZ INT	0.000%	99.884%
9334	ALROV PROPERTIE	0.000%	99.884%
9335	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.885%
9336	ATENOR	0.000%	99.885%
9337	KECK SENG(MAL)B	0.000%	99.885%
9338	QUALITAS CONTOL	0.000%	99.885%
9339	ROLLS-ROYCE HOL	0.000%	99.886%
9340	WORLDLINE	0.000%	99.886%
9341	ZIGNAGO VETRO S	0.000%	99.886%
9342	WAREHOUSE GROUP	0.000%	99.886%
9343	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.887%
9344	OPTEX COMPANY	0.000%	99.887%
9345	GUJARAT ALKALIE	0.000%	99.887%
9346	YUKEN KOGYO	0.000%	99.887%
9347	CHEUK NANG HLDG	0.000%	99.888%
9348	CLARK INC COMMO	0.000%	99.888%
9349	ARGO GRAPHICS I	0.000%	99.888%
9350	SUMINOE TEXTILE	0.000%	99.888%
9351	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.889%
9352	EMPEROR ENTERTA	0.000%	99.889%
9353	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.889%
9354	ON THE BEACH GR	0.000%	99.889%
9355	GRUPO GICSA SA	0.000%	99.890%
9356	REXLOT HOLDINGS	0.000%	99.890%
9357	PINGUELY-HAULOT	0.000%	99.890%
9358	KYERYONG CONST	0.000%	99.890%
9359	HIRANO TECSEED	0.000%	99.891%
9360	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.891%
9361	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.891%
9362	DIALIGHT PLC	0.000%	99.891%
9363	KOZA ALTIN ISLE	0.000%	99.892%
9364	PTG ENERGY PCL	0.000%	99.892%
9365	VIOHALCO SA	0.000%	99.892%
9366	TREASURE ASA	0.000%	99.892%
9367	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.893%
9368	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.893%
9369	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.893%
9370	REGIONAL CONT L	0.000%	99.893%
9371	CHUNGHWA PICTUR	0.000%	99.894%
9372	TOTTORI BANK	0.000%	99.894%
9373	ANEST IWATA COR	0.000%	99.894%
9374	SECOM JOSHINETS	0.000%	99.894%
9375	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.895%
9376	SAN FANG CHEMIC	0.000%	99.895%
9377	TECHNO RYOWA LT	0.000%	99.895%
9378	POS MALAYSIA	0.000%	99.895%
9379	YC CO LTD	0.000%	99.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	KURIYAMA HOLDIN	0.000%	99.896%
9381	TRAKCJA SA	0.000%	99.896%
9382	ELLAKTOR SA	0.000%	99.896%
9383	G-7 HOLDINGS IN	0.000%	99.897%
9384	ZENITAKA CORP	0.000%	99.897%
9385	ENERGY EQUITY C	0.000%	99.897%
9386	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.897%
9387	ABTERRA LTD	0.000%	99.897%
9388	CMMB VISION HOL	0.000%	99.898%
9389	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.898%
9390	SOCOVEDSA SA	0.000%	99.898%
9391	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.898%
9392	CAIRO COMMUNICA	0.000%	99.899%
9393	AFRICA ISRAEL P	0.000%	99.899%
9394	NIKKO CO	0.000%	99.899%
9395	ASIA FINANCIAL	0.000%	99.899%
9396	HT&E LTD	0.000%	99.900%
9397	APPROACH RESOUR	0.000%	99.900%
9398	EXCEL CO LTD	0.000%	99.900%
9399	GEO ENERGY RESO	0.000%	99.900%
9400	AEON CO. (M) BH	0.000%	99.901%
9401	OZNER WATER INT	0.000%	99.901%
9402	MITSUBISHI RESE	0.000%	99.901%
9403	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.901%
9404	RATCHABURI ELEC	0.000%	99.901%
9405	SUMITOMO PRECIS	0.000%	99.902%
9406	COOPER ENERGY L	0.000%	99.902%
9407	ABLYNX NV	0.000%	99.902%
9408	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.902%
9409	EIKEN CHEMICAL	0.000%	99.903%
9410	ILSHIN SPINNING	0.000%	99.903%
9411	INTERNATIONAL S	0.000%	99.903%
9412	ROYAL BAFOKENG	0.000%	99.903%
9413	FURSYS	0.000%	99.904%
9414	FRONTERA ENERGY	0.000%	99.904%
9415	KEY TRONIC CORP COMMON STOCK	0.000%	99.904%
9416	DAEHAN STEEL CO	0.000%	99.904%
9417	BasicNet S.p.A.	0.000%	99.905%
9418	NESCO	0.000%	99.905%
9419	MK RESTAURANT G	0.000%	99.905%
9420	GRUPO SECURITY	0.000%	99.905%
9421	SNAI SPA	0.000%	99.905%
9422	HALCYON AGRI CO	0.000%	99.906%
9423	QUABIT IMMOBILI	0.000%	99.906%
9424	TOKYO TEKKO CO	0.000%	99.906%
9425	MUGEN ESTATE CO	0.000%	99.906%
9426	KINKI SHARYO CO	0.000%	99.907%
9427	AMIYAKI TEI CO	0.000%	99.907%
9428	HUNTSWORTH PLC	0.000%	99.907%
9429	KRAKATAU STEEL	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	MIRATI THERAPEU	0.000%	99.908%
9431	SUNLAND GROUP L	0.000%	99.908%
9432	HANEDA ZENITH H	0.000%	99.908%
9433	TMK PAO GDR REG S GDR	0.000%	99.908%
9434	TRANSACTION CAP	0.000%	99.908%
9435	CHONGQING MACHI	0.000%	99.909%
9436	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.909%
9437	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.909%
9438	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.909%
9439	LANDS END INC COMMON STOCK USD.01	0.000%	99.910%
9440	ECHELON FINANCI	0.000%	99.910%
9441	NEMAK SAB DE CV	0.000%	99.910%
9442	NAGANO BANK	0.000%	99.910%
9443	TUNAS BARU LAMP	0.000%	99.910%
9444	GAFISA SA	0.000%	99.911%
9445	CHINA AIRCRAFT	0.000%	99.911%
9446	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.911%
9447	COFFEE DAY ENTE	0.000%	99.911%
9448	PETRA FOODS LTD	0.000%	99.912%
9449	GEAR ENERGY LTD	0.000%	99.912%
9450	EMPERADOR INC	0.000%	99.912%
9451	PARROT	0.000%	99.912%
9452	SOLAR APPLIED M	0.000%	99.913%
9453	RUENTEX INDUSTR	0.000%	99.913%
9454	HANKUK PAPER MF	0.000%	99.913%
9455	HUA HAN BIO-PHA	0.000%	99.913%
9456	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.913%
9457	DAIICHI KENSETS	0.000%	99.914%
9458	CROOZ INC	0.000%	99.914%
9459	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.914%
9460	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.914%
9461	WHA CORP PCL	0.000%	99.915%
9462	HONG LEONG ASIA	0.000%	99.915%
9463	FOX WIZEL LTD	0.000%	99.915%
9464	TOSHO CO LTD	0.000%	99.915%
9465	PC JEWELLER LIM	0.000%	99.915%
9466	KAORI HEAT TREA	0.000%	99.916%
9467	DAIDOH	0.000%	99.916%
9468	KYOWA LEATHER	0.000%	99.916%
9469	VINY THAI	0.000%	99.916%
9470	NIPPON CHEM IND	0.000%	99.917%
9471	CHINA VAST INDU	0.000%	99.917%
9472	PEGAS NONWOVENS	0.000%	99.917%
9473	TOMATO BANK LTD	0.000%	99.917%
9474	PC TEL INC COMMON STOCK USD.001	0.000%	99.917%
9475	COCA-COLA ICECE	0.000%	99.918%
9476	PARTNERS REAL E	0.000%	99.918%
9477	ANF IMMOBILIER	0.000%	99.918%
9478	FAR LTD	0.000%	99.918%
9479	PHARMA MAR SA	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	DY CORP	0.000%	99.919%
9481	INDUSTRIAL BLDG	0.000%	99.919%
9482	LUBELSKI WEGIEL	0.000%	99.919%
9483	FUJI CORP/MIYAG	0.000%	99.919%
9484	TRADELINK ELECT	0.000%	99.920%
9485	IMPERIAL HOTEL	0.000%	99.920%
9486	PSI AG GESELL F	0.000%	99.920%
9487	TOBU STORE CO L	0.000%	99.920%
9488	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.920%
9489	GRANULES INDIA	0.000%	99.921%
9490	HAGIWARA ELECTR	0.000%	99.921%
9491	PIPAVAV DEFENCE	0.000%	99.921%
9492	ROBINSON PCL	0.000%	99.921%
9493	SINO GRANDNESS	0.000%	99.921%
9494	YANCHANG PETROL	0.000%	99.922%
9495	AARTI INDS	0.000%	99.922%
9496	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.922%
9497	CHINA FINANCIAL	0.000%	99.922%
9498	CODAN LTD	0.000%	99.923%
9499	BGP HOLDINGS (P	0.000%	99.923%
9500	GR ED L'ESPRESS	0.000%	99.923%
9501	PMP COMMUNICATI	0.000%	99.923%
9502	KOREA TECH BANK	0.000%	99.923%
9503	MIVTACH SHAMIR	0.000%	99.924%
9504	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.924%
9505	DECMIL GROUP LT	0.000%	99.924%
9506	TECHNO ELECTRIC	0.000%	99.924%
9507	CAN DO CO LTD	0.000%	99.924%
9508	ASIA CEMENT CHI	0.000%	99.925%
9509	TECHNOTRANS AG	0.000%	99.925%
9510	ESSEL PROP	0.000%	99.925%
9511	CHEVALIER INTL	0.000%	99.925%
9512	WMIH CORP COMMON STOCK USD.00001	0.000%	99.925%
9513	BOUSTEAD PLANTA	0.000%	99.926%
9514	BLUE SQUARE REA	0.000%	99.926%
9515	GODREJ INDUSTRI	0.000%	99.926%
9516	SATORI ELECTRIC	0.000%	99.926%
9517	PROMOTORA DE IN	0.000%	99.927%
9518	DAPHNE INTERNA	0.000%	99.927%
9519	INDUSTRIA REIT	0.000%	99.927%
9520	FUTURE SYSTEMS	0.000%	99.927%
9521	VEDANTA LTD PFD	0.000%	99.927%
9522	AES GENER SA	0.000%	99.928%
9523	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.928%
9524	SEVERFIELD-ROWE	0.000%	99.928%
9525	AEON CREDIT SER	0.000%	99.928%
9526	ITFOR INC	0.000%	99.928%
9527	ENERGY RESOURCE	0.000%	99.929%
9528	QUINTIS LTD	0.000%	99.929%
9529	GYM GROUP PLC/T	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	SHIMOJIMA CO LT	0.000%	99.929%
9531	FORMOSAN UNION	0.000%	99.929%
9532	AVIC INTERNATIO	0.000%	99.930%
9533	BRACK CAPITAL P	0.000%	99.930%
9534	POLYTEC ASSET H	0.000%	99.930%
9535	UNITY OPTO TECH	0.000%	99.930%
9536	TRISURA GROUP LTD COMMON STOCK	0.000%	99.930%
9537	IMPEXMETAL	0.000%	99.931%
9538	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.931%
9539	DCM SHRIRAM LTD	0.000%	99.931%
9540	CARPETRIGHT	0.000%	99.931%
9541	SFP DINING	0.000%	99.931%
9542	ADCORP HLDGS	0.000%	99.932%
9543	EIH LTD	0.000%	99.932%
9544	HWA SHIN CO	0.000%	99.932%
9545	COMPANHIA DE GA	0.000%	99.932%
9546	CROWN CONFECTIO	0.000%	99.932%
9547	HUMAX CO LTD	0.000%	99.933%
9548	ACS ACTIVIDADES	0.000%	99.933%
9549	FLUIDRA SA	0.000%	99.933%
9550	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.933%
9551	SAKAI OVEX CO L	0.000%	99.933%
9552	PERENNIAL REAL	0.000%	99.934%
9553	GETIN NOBLE BA	0.000%	99.934%
9554	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.934%
9555	SKF INDIA LTD	0.000%	99.934%
9556	TAINAN ENTERPRI	0.000%	99.934%
9557	MORTGAGE CHOICE	0.000%	99.935%
9558	NIHON PLAST CO	0.000%	99.935%
9559	KAWASUMI LABS I	0.000%	99.935%
9560	KAPSCH TRAFFICC	0.000%	99.935%
9561	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.935%
9562	TOMOE CORP	0.000%	99.936%
9563	JOHN LAING GROU	0.000%	99.936%
9564	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.936%
9565	CHORUS LTD ADR ADR	0.000%	99.936%
9566	NAKAYAMA STEEL	0.000%	99.936%
9567	SELCUK ECZA DEP	0.000%	99.937%
9568	SUNGCHANG ENTER	0.000%	99.937%
9569	ELECTRICITY GEN	0.000%	99.937%
9570	HALOWS CO LTD	0.000%	99.937%
9571	HSIL LTD	0.000%	99.937%
9572	OTSUKA KAGU	0.000%	99.938%
9573	CROWN CONFECTIO	0.000%	99.938%
9574	UNICHEM LABS	0.000%	99.938%
9575	POLYMET MINING	0.000%	99.938%
9576	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.938%
9577	LIPPO CIKARANG	0.000%	99.939%
9578	BSL CORPORATION	0.000%	99.939%
9579	SRI SPORTS LIM I	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	KEPPEL TELECOM&	0.000%	99.939%
9581	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.939%
9582	GILAT SATELLITE	0.000%	99.940%
9583	CHINA RUNDONG A	0.000%	99.940%
9584	GFOOT CO LTD	0.000%	99.940%
9585	SAPEC	0.000%	99.940%
9586	INNOTECH CORP	0.000%	99.940%
9587	CARBORUNDUM	0.000%	99.940%
9588	LAKSHMI VILAS B	0.000%	99.941%
9589	T COOK IND	0.000%	99.941%
9590	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.941%
9591	EAST WEST BANKI	0.000%	99.941%
9592	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.941%
9593	HOTELES CITY EX	0.000%	99.942%
9594	SHIHLIN ELEC &	0.000%	99.942%
9595	FUJISHOJI CO.LT	0.000%	99.942%
9596	GHCL LTD	0.000%	99.942%
9597	MUTOW CO LTD	0.000%	99.942%
9598	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.943%
9599	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.943%
9600	OVERSEAS CHINES	0.000%	99.943%
9601	CASTINGS	0.000%	99.943%
9602	CGN MINING CO L	0.000%	99.943%
9603	MAHARASHTRA SEA	0.000%	99.944%
9604	SWANCOR	0.000%	99.944%
9605	DAIHATSU DIESEL	0.000%	99.944%
9606	TOYO ELECTRIC	0.000%	99.944%
9607	PEET LIMITED	0.000%	99.944%
9608	PROGRESS WERK A	0.000%	99.944%
9609	SINO THAI EN,FG	0.000%	99.945%
9610	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.945%
9611	INTER CARS SA	0.000%	99.945%
9612	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.945%
9613	ZHUHAI HLDGS IN	0.000%	99.945%
9614	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.946%
9615	KOMEHYO	0.000%	99.946%
9616	KANGDA INTERNAT	0.000%	99.946%
9617	AREZZO INDUSTRI	0.000%	99.946%
9618	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.946%
9619	REPSOL SA RTS E	0.000%	99.947%
9620	ZUG ESTATES HLD	0.000%	99.947%
9621	YAC CO LTD	0.000%	99.947%
9622	KONDOTEC INC	0.000%	99.947%
9623	HATHWAY CABLE	0.000%	99.947%
9624	SAFETY GODOWN C	0.000%	99.947%
9625	FAG BEARINGS IN	0.000%	99.948%
9626	JBF INDUSTRIES	0.000%	99.948%
9627	RCF	0.000%	99.948%
9628	SANYO TRADING C	0.000%	99.948%
9629	KG CHEMICAL COR	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	VOLT INFO SCIEN	0.000%	99.949%
9631	INTL PAPER	0.000%	99.949%
9632	AXACTOR AB	0.000%	99.949%
9633	PRUMO LOGISTICA	0.000%	99.949%
9634	WOONGJIN THINKB	0.000%	99.949%
9635	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.949%
9636	WESTPORT INNOVA	0.000%	99.950%
9637	CHINA AVIATION	0.000%	99.950%
9638	YAIZU SUISANKAG	0.000%	99.950%
9639	COVISINT CORP COMMON STOCK	0.000%	99.950%
9640	PACASMAYO	0.000%	99.950%
9641	GUARARAPES CONF	0.000%	99.950%
9642	LEGEND HOLDINGS	0.000%	99.951%
9643	FULLER SMITH &	0.000%	99.951%
9644	HOME INVEST BEL	0.000%	99.951%
9645	KASEN INTERNATI	0.000%	99.951%
9646	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.951%
9647	OHB SE	0.000%	99.952%
9648	VIVA INDUSTRIAL	0.000%	99.952%
9649	SUNCALL CORP	0.000%	99.952%
9650	ADVAN CO LTD	0.000%	99.952%
9651	COCO'S JAPAN CO	0.000%	99.952%
9652	IMMOBEL	0.000%	99.952%
9653	NICHIA STEEL WO	0.000%	99.953%
9654	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.953%
9655	UTD PLANTATION	0.000%	99.953%
9656	MCLEOD RUSSEL I	0.000%	99.953%
9657	PACIFIC ONLINE	0.000%	99.953%
9658	MYSTATE LTD	0.000%	99.953%
9659	NOBINA AB	0.000%	99.954%
9660	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.954%
9661	MJ GLEESON PLC	0.000%	99.954%
9662	DAISHINKU CORP	0.000%	99.954%
9663	AGV PRODUCTS	0.000%	99.954%
9664	NATURES SUNSHIN	0.000%	99.954%
9665	CRAWFORD & CO	0.000%	99.955%
9666	VETOQUINOL SA	0.000%	99.955%
9667	GRUPO ROTOPLAS	0.000%	99.955%
9668	NEW HOPE CORP	0.000%	99.955%
9669	TOHOKU BANK	0.000%	99.955%
9670	YUANSHENGTAI DA	0.000%	99.956%
9671	IFG GROUP PLC	0.000%	99.956%
9672	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.956%
9673	AVIC INTL HOLD	0.000%	99.956%
9674	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.956%
9675	SITOU GROUP HLD	0.000%	99.956%
9676	CORP BANK	0.000%	99.957%
9677	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.957%
9678	XIABUXIABU CATE	0.000%	99.957%
9679	SAMSE SA	0.000%	99.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	SVENSKA CELLULO	0.000%	99.957%
9681	THURGAUER KANTO	0.000%	99.957%
9682	KHON KAEN SUGAR	0.000%	99.957%
9683	CW GROUP HLDGS	0.000%	99.958%
9684	SURYA CITRA MED	0.000%	99.958%
9685	Phoenix Mills L	0.000%	99.958%
9686	KORTEK CORPN	0.000%	99.958%
9687	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.958%
9688	BASWARE OYJ	0.000%	99.958%
9689	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.959%
9690	NORCROS PLC	0.000%	99.959%
9691	STREET CAPITAL	0.000%	99.959%
9692	CARR'S GROUP PL	0.000%	99.959%
9693	CSG LIMITED	0.000%	99.959%
9694	NSL LTD	0.000%	99.959%
9695	CALEDONIA MININ	0.000%	99.960%
9696	SALIM IVOMAS	0.000%	99.960%
9697	WATAHAN & CO LT	0.000%	99.960%
9698	TIME TECHNO	0.000%	99.960%
9699	CHINA YURUN FOO	0.000%	99.960%
9700	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.960%
9701	INOX LEISURE LT	0.000%	99.961%
9702	AKTIA BANK OYJ	0.000%	99.961%
9703	GOOD RESOURCES	0.000%	99.961%
9704	POLY CULTURE GR	0.000%	99.961%
9705	SINO GAS & ENER	0.000%	99.961%
9706	OXLEY HOLDINGS	0.000%	99.961%
9707	DISTELL GROUP L	0.000%	99.962%
9708	NATURAL ALTERNT	0.000%	99.962%
9709	YUNNAN WATER IN	0.000%	99.962%
9710	SALEM COMM CORP	0.000%	99.962%
9711	AEROPORTO VENEZ	0.000%	99.962%
9712	REFRESCO GROUP	0.000%	99.962%
9713	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.962%
9714	TA ANN HOLDINGS	0.000%	99.963%
9715	KUANGCHI SCIENC	0.000%	99.963%
9716	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.963%
9717	BARON DE LEY	0.000%	99.963%
9718	ANTON OILFIELD	0.000%	99.963%
9719	HONG KONG FERRY	0.000%	99.963%
9720	SEJONG INDUSTRI	0.000%	99.964%
9721	YELP INC COMMON STOCK USD.000001	0.000%	99.964%
9722	BIO PAPPEL SAB	0.000%	99.964%
9723	BRAEMAR SHIPPIN	0.000%	99.964%
9724	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.964%
9725	NORWEGIAN PROPE	0.000%	99.964%
9726	GWANGJU SHINSEG	0.000%	99.964%
9727	UNITED MICROELECTRON SP ADR ADR	0.000%	99.965%
9728	WIN HANVERKY HO	0.000%	99.965%
9729	INFOMEDIA	0.000%	99.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	HFA HOLDINGS LI	0.000%	99.965%
9731	FDC LTD/INDIA	0.000%	99.965%
9732	AGORA	0.000%	99.965%
9733	ALKANE RESOURCE	0.000%	99.966%
9734	TOPPS TILES	0.000%	99.966%
9735	BANK INTERNASIO	0.000%	99.966%
9736	DONGBU SECURITI	0.000%	99.966%
9737	LEMMINKAINEN OY	0.000%	99.966%
9738	SELVAAG BOLIG A	0.000%	99.966%
9739	CERAGON NETWORK	0.000%	99.966%
9740	HOGG ROBINSON G	0.000%	99.967%
9741	SOCAM DEVELOPME	0.000%	99.967%
9742	NISSEI PLSTIC I	0.000%	99.967%
9743	CHC HEALTHCARE	0.000%	99.967%
9744	REAL INDUSTRY I	0.000%	99.967%
9745	TRIFAST PLC	0.000%	99.967%
9746	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.967%
9747	ASIAN GROWTH PR	0.000%	99.968%
9748	NEW ZEALAND OIL	0.000%	99.968%
9749	D.B. CORP LIMIT	0.000%	99.968%
9750	INVESTORS TITLE CO COMMON STOCK	0.000%	99.968%
9751	KINTETSU DPT ST	0.000%	99.968%
9752	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.968%
9753	HKSCAN OYJ	0.000%	99.968%
9754	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.969%
9755	VINA CONCHA Y T	0.000%	99.969%
9756	NVC LIGHTING HO	0.000%	99.969%
9757	MINEROS S.A.	0.000%	99.969%
9758	PROBI AB	0.000%	99.969%
9759	CENTURIA METROP	0.000%	99.969%
9760	HOKUETSU INDS C	0.000%	99.969%
9761	DEPOMED INC COMMON STOCK	0.000%	99.970%
9762	KATHMANDU HOLDI	0.000%	99.970%
9763	AMERIGO RESOURC	0.000%	99.970%
9764	IBI GROUP INC.	0.000%	99.970%
9765	FAR EAST HOLDIN	0.000%	99.970%
9766	TBK Co., Ltd.	0.000%	99.970%
9767	CHINA DYNAMICS	0.000%	99.970%
9768	DRDGOLD LTD	0.000%	99.971%
9769	KPX CHEMICAL	0.000%	99.971%
9770	R.E.A. HOLDINGS	0.000%	99.971%
9771	SANYO HOUSING N	0.000%	99.971%
9772	BANYAN TREE HOL	0.000%	99.971%
9773	CEDAR WOODS PRO	0.000%	99.971%
9774	TOW CO LTD	0.000%	99.971%
9775	BEST BRIDAL INC	0.000%	99.972%
9776	ELRON ELECTRONI	0.000%	99.972%
9777	ASIA SATELLITE	0.000%	99.972%
9778	EUROTECH SPA	0.000%	99.972%
9779	TRIVENI TURBINE	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	SHELL REFINING(0.000%	99.972%
9781	PT INTERNATIONA	0.000%	99.972%
9782	NEO-NEON HOLDIN	0.000%	99.973%
9783	HUA ENG WIRE&CA	0.000%	99.973%
9784	MONGOLIAN MININ	0.000%	99.973%
9785	SADBHAV ENGINEE	0.000%	99.973%
9786	TSUI WAH HOLDIN	0.000%	99.973%
9787	FLYBE GROUP PLC	0.000%	99.973%
9788	GLAXO SMITHKLIN	0.000%	99.973%
9789	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.973%
9790	CIA ENERGETICA	0.000%	99.974%
9791	LINK NET TBK PT	0.000%	99.974%
9792	GRANDVISION BV	0.000%	99.974%
9793	FREQUENCY ELEC	0.000%	99.974%
9794	DICKSON CONCEPT	0.000%	99.974%
9795	RIZAL COMML BAN	0.000%	99.974%
9796	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.974%
9797	ASHTROM PROPERT	0.000%	99.975%
9798	TAIKO PHARMACEU	0.000%	99.975%
9799	HEG LIMITED	0.000%	99.975%
9800	VILLA WORLD LTD	0.000%	99.975%
9801	EUSKALTEL SA	0.000%	99.975%
9802	THE BASIC HOUSE	0.000%	99.975%
9803	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.975%
9804	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.975%
9805	YONDENKO CORP	0.000%	99.976%
9806	ENEA AB	0.000%	99.976%
9807	FDM GROUP PLC	0.000%	99.976%
9808	JK CEMENTS LTD	0.000%	99.976%
9809	INTEVAC INC	0.000%	99.976%
9810	HEIDELBERGCEMEN	0.000%	99.976%
9811	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.976%
9812	OZFOREX GROUP L	0.000%	99.976%
9813	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.977%
9814	ORIGIN ELECTRIC	0.000%	99.977%
9815	AICHI TOKEI DEN	0.000%	99.977%
9816	CONTINENTAL HLD	0.000%	99.977%
9817	TILT RENEWABLES	0.000%	99.977%
9818	HANMI SEMICONDU	0.000%	99.977%
9819	KLOVERN AB B SH	0.000%	99.977%
9820	BURWILL HOLDING	0.000%	99.978%
9821	Tessi S.A.	0.000%	99.978%
9822	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.978%
9823	WARTECK INVEST	0.000%	99.978%
9824	SHIDAX CORP	0.000%	99.978%
9825	SURYA SEMESTA I	0.000%	99.978%
9826	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.978%
9827	CRISIL LTD	0.000%	99.978%
9828	HIROSHIMA ELEC	0.000%	99.979%
9829	RECKON LTD	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	EQUITAL	0.000%	99.979%
9831	EASTERN MEDIA	0.000%	99.979%
9832	CONSTANTIN MEDI	0.000%	99.979%
9833	TWIN DISC INC COMMON STOCK	0.000%	99.979%
9834	GATEWAY LIFESTY	0.000%	99.979%
9835	GULF MARINE SER	0.000%	99.979%
9836	LOW KENG HUAT(S	0.000%	99.980%
9837	RATTANINDIA	0.000%	99.980%
9838	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.980%
9839	THERMAX LTD	0.000%	99.980%
9840	G SHANK ENTERPR	0.000%	99.980%
9841	MEDUSA MINING L	0.000%	99.980%
9842	CEQUENCE ENERGY	0.000%	99.980%
9843	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.980%
9844	FUJISASH CO LTD	0.000%	99.980%
9845	MEITO SANGYO CO	0.000%	99.981%
9846	MACMAHON HOLDIN	0.000%	99.981%
9847	BSQUARE CORP COMMON STOCK	0.000%	99.981%
9848	HOKKAI CAN CO	0.000%	99.981%
9849	KOHSOKU CORP	0.000%	99.981%
9850	BORYUNG PHARM	0.000%	99.981%
9851	KIMOTO CO LTD	0.000%	99.981%
9852	BOOT(HENRY) & S	0.000%	99.981%
9853	TRINITY LTD	0.000%	99.982%
9854	IPE GROUP LTD	0.000%	99.982%
9855	IRC LIMITED	0.000%	99.982%
9856	SILICON INTEG S	0.000%	99.982%
9857	TAKASHIMA & CO	0.000%	99.982%
9858	AEGIS LOGISTICS	0.000%	99.982%
9859	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.982%
9860	ATHENS WATER SU	0.000%	99.982%
9861	RASSINI SAB DE	0.000%	99.982%
9862	LAURA ASHLEY HO	0.000%	99.983%
9863	INVESTORE PROP	0.000%	99.983%
9864	SAMSON HOLDING	0.000%	99.983%
9865	BILLABONG INTER	0.000%	99.983%
9866	KIAN JOO CAN FC	0.000%	99.983%
9867	GAJAH TUNGGAL	0.000%	99.983%
9868	SALFACORP SA	0.000%	99.983%
9869	HAGOROMO FOODS	0.000%	99.983%
9870	WEE HUR HOLDING	0.000%	99.983%
9871	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.984%
9872	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.984%
9873	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.984%
9874	CROCODILE GARME	0.000%	99.984%
9875	K1 VENTURES LTD	0.000%	99.984%
9876	S.T.CHEMICAL CO	0.000%	99.984%
9877	RASSINI SAB DE	0.000%	99.984%
9878	ASCENCIO	0.000%	99.984%
9879	WHIRLPOOL OF IN	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	BRIGADE ENTERPR	0.000%	99.985%
9881	ERICSSON LM-A S	0.000%	99.985%
9882	INTRALOT SA - I	0.000%	99.985%
9883	COXON PRECISE I	0.000%	99.985%
9884	TAKE AND GIVE	0.000%	99.985%
9885	GETIN HOLDING S	0.000%	99.985%
9886	PT MULTIPLOAR C	0.000%	99.985%
9887	CHINA FIBER OPT	0.000%	99.985%
9888	BCB BANCORP INC COMMON STOCK	0.000%	99.985%
9889	GRUPO ARGOS SA	0.000%	99.986%
9890	CHINA ELEC OPTI	0.000%	99.986%
9891	VOLUTION GROUP	0.000%	99.986%
9892	ORIENTAL WATCH	0.000%	99.986%
9893	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.986%
9894	MIYOSHI OIL & F	0.000%	99.986%
9895	LIBERTY GOLD CO	0.000%	99.986%
9896	AFFINE	0.000%	99.986%
9897	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.986%
9898	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9899	CGG SA	0.000%	99.987%
9900	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.987%
9901	SEADRILL LTD	0.000%	99.987%
9902	MARUYAMA MFG CO	0.000%	99.987%
9903	VGI GLOBAL MEDI	0.000%	99.987%
9904	TOTAL ACCESS CO	0.000%	99.987%
9905	IMMSI SPA	0.000%	99.987%
9906	PFENEX INC COMMON STOCK USD.001	0.000%	99.987%
9907	PRIME MEDIA GRO	0.000%	99.987%
9908	LSL PROPERTY SE	0.000%	99.987%
9909	GUANGNAN(HLDGS)	0.000%	99.987%
9910	NAPEC INC	0.000%	99.988%
9911	WAH SEONG	0.000%	99.988%
9912	SACYR SA RTS EX	0.000%	99.988%
9913	TOMEN DEVICES C	0.000%	99.988%
9914	STARK TECHNOLOG	0.000%	99.988%
9915	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.988%
9916	EQUITY FIN HOLD	0.000%	99.988%
9917	CB INDUSTRIAL P	0.000%	99.988%
9918	BALMER LAWRIE	0.000%	99.988%
9919	XERIUM TECHNOLO	0.000%	99.988%
9920	DYNAMIC ELECTRO	0.000%	99.988%
9921	GALLANT VENTURE	0.000%	99.989%
9922	KOSEI SECURITIE	0.000%	99.989%
9923	MINERA FRISCO S	0.000%	99.989%
9924	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.989%
9925	SUGIH ENERGY TB	0.000%	99.989%
9926	TERNA ENERGY SA	0.000%	99.989%
9927	LOGISTEC CORP C	0.000%	99.989%
9928	APN OUTDOOR GRO	0.000%	99.989%
9929	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	CHINA HUIZHAN D	0.000%	99.989%
9931	BOLU CIMENTO SA	0.000%	99.989%
9932	EASTMAIN RES IN	0.000%	99.990%
9933	SHIKIBO LTD	0.000%	99.990%
9934	MIMAKI ENGINEER	0.000%	99.990%
9935	MODUSLINK GLOBA	0.000%	99.990%
9936	ASPEN GROUP	0.000%	99.990%
9937	FRAGRANCE GROUP	0.000%	99.990%
9938	FORTRESS PAPER	0.000%	99.990%
9939	HANISON CONSTRU	0.000%	99.990%
9940	TOP SPRING INTL	0.000%	99.990%
9941	NIPPON FILCON C	0.000%	99.990%
9942	PARADISE ENTERT	0.000%	99.990%
9943	TOWN CENTRE SEC	0.000%	99.990%
9944	EUROZ LTD	0.000%	99.991%
9945	STRONG PETROCHE	0.000%	99.991%
9946	ISE CHEMICAL CO	0.000%	99.991%
9947	GLORIOUS SUN EN	0.000%	99.991%
9948	EXCELSIOR MEDIC	0.000%	99.991%
9949	SKELLERUP HOLDI	0.000%	99.991%
9950	VOCENTO	0.000%	99.991%
9951	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.991%
9952	TOWN HEALTH INT	0.000%	99.991%
9953	ASANTE INC	0.000%	99.991%
9954	TOTAL GABON	0.000%	99.991%
9955	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.991%
9956	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.992%
9957	DYNASTY FINE WI	0.000%	99.992%
9958	PETRUS RESOURCE	0.000%	99.992%
9959	ALMADEN MINERAL	0.000%	99.992%
9960	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.992%
9961	KAM HING INTERN	0.000%	99.992%
9962	TORIGOE CO LTD	0.000%	99.992%
9963	MEDICAL SYSTEM	0.000%	99.992%
9964	US AUTO PARTS N	0.000%	99.992%
9965	CATENA AB	0.000%	99.992%
9966	ROULARTA MEDIA	0.000%	99.992%
9967	INES CORPORATIO	0.000%	99.992%
9968	HOKKAIDO GAS CO	0.000%	99.992%
9969	ALTium LTD	0.000%	99.993%
9970	TSH RESOURCES B	0.000%	99.993%
9971	CHINA PROPERTIE	0.000%	99.993%
9972	CONSTRUCTORA CO	0.000%	99.993%
9973	LPP SA	0.000%	99.993%
9974	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.993%
9975	OLYMPIC CORP	0.000%	99.993%
9976	PACIFIC CURRENT	0.000%	99.993%
9977	BASLER KTBK	0.000%	99.993%
9978	WORLD HOLDINGS	0.000%	99.993%
9979	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	PROSAFE ASA	0.000%	99.993%
9981	NEW YORK & CO I	0.000%	99.993%
9982	ADDNODE GROUP A	0.000%	99.993%
9983	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.994%
9984	DELTICOM AG	0.000%	99.994%
9985	BOUSTEAD PROJEC	0.000%	99.994%
9986	NISSEI INDUSTRI	0.000%	99.994%
9987	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.994%
9988	INNODATA INC COMMON STOCK USD.01	0.000%	99.994%
9989	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.994%
9990	MEIWA ESTATE CO	0.000%	99.994%
9991	SUNWAY CONSTRUC	0.000%	99.994%
9992	ANXIN-CHINA HOL	0.000%	99.994%
9993	CATABASIS PHARM	0.000%	99.994%
9994	TV AZTECA	0.000%	99.994%
9995	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.994%
9996	HITE HOLDINGS C	0.000%	99.994%
9997	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
9998	CHINA LOTSYNERG	0.000%	99.995%
9999	ESUN HOLDINGS L	0.000%	99.995%
10000	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.995%
10001	FOUNTAIN SET HL	0.000%	99.995%
10002	GROUPE OPEN	0.000%	99.995%
10003	ONO SOKKI CO	0.000%	99.995%
10004	NIHON TRIM CO	0.000%	99.995%
10005	MCKAY SECURITIE	0.000%	99.995%
10006	K.P.R. MILL	0.000%	99.995%
10007	GET NICE FINANC	0.000%	99.995%
10008	BROCKMAN MINING	0.000%	99.995%
10009	AUSWIDE BANK LT	0.000%	99.995%
10010	STEEL & TUBE HL	0.000%	99.995%
10011	ECOSYNTHETIX IN	0.000%	99.995%
10012	MEGASTUDY CO LT	0.000%	99.995%
10013	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.996%
10014	ORASCOM DEVELOP	0.000%	99.996%
10015	CVC BRASIL OP A	0.000%	99.996%
10016	ABAN OFFSHORE	0.000%	99.996%
10017	PEARL ORIENTAL	0.000%	99.996%
10018	NAGARJUNA FERTI	0.000%	99.996%
10019	ALANDSBANKEN	0.000%	99.996%
10020	PYI CORPORATION	0.000%	99.996%
10021	ARCELORMITTAL S	0.000%	99.996%
10022	BEGA CHEESE LTD	0.000%	99.996%
10023	MINGFA GROUP	0.000%	99.996%
10024	STRAD ENERGY SE	0.000%	99.996%
10025	QAD INC B COMMON STOCK USD.001	0.000%	99.996%
10026	PALADIN ENERGY	0.000%	99.996%
10027	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10028	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10029	SINON CORP	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	MIN XIN HLDGS	0.000%	99.997%
10031	KONG SUN HLDGS	0.000%	99.997%
10032	HIPAY GROUP SA	0.000%	99.997%
10033	NRJ GROUP	0.000%	99.997%
10034	TROY RESOURCES	0.000%	99.997%
10035	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
10036	BGR ENERGY SYST	0.000%	99.997%
10037	TRUBA ALAM MANU	0.000%	99.997%
10038	KAPPA CREATE CO	0.000%	99.997%
10039	BANK OF KOCHI L	0.000%	99.997%
10040	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.997%
10041	LEES PHARMACEUT	0.000%	99.997%
10042	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.997%
10043	ZEDGE INC CL B COMMON STOCK	0.000%	99.997%
10044	ASHFORD INC COMMON STOCK USD.01	0.000%	99.997%
10045	A&D CO LTD	0.000%	99.997%
10046	LINK ADMINISTRA	0.000%	99.997%
10047	AFRICAN PHOENIX	0.000%	99.997%
10048	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10049	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.998%
10050	VIDEOCON INDUST	0.000%	99.998%
10051	BRILLIANT CIRCL	0.000%	99.998%
10052	REAL NUTRICEUTI	0.000%	99.998%
10053	JINDAL SAW LTD	0.000%	99.998%
10054	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10055	CHINA RARE EART	0.000%	99.998%
10056	TELEGRAAF MEDIA	0.000%	99.998%
10057	SILVER BASE GRO	0.000%	99.998%
10058	SKYLINE CORP	0.000%	99.998%
10059	MEGASTUDY EDUCA	0.000%	99.998%
10060	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
10061	PERPETUAL ENERG	0.000%	99.998%
10062	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10063	TEIXEIRA DUARTE	0.000%	99.998%
10064	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10065	YEO HIAP SENG	0.000%	99.998%
10066	QUNXING PAPER H	0.000%	99.998%
10067	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10068	LUKS GROUP (VH)	0.000%	99.998%
10069	COLLINS FOODS L	0.000%	99.998%
10070	BLOOMSBURY PUBL	0.000%	99.998%
10071	CHINA DAYE NON-	0.000%	99.998%
10072	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
10073	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.999%
10074	TEEKAY TANKERS	0.000%	99.999%
10075	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10076	AXTEL SAB DE CV	0.000%	99.999%
10077	SALMAT LTD	0.000%	99.999%
10078	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10079	JAKARTA INTL HT	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	TONLY ELECTRONI	0.000%	99.999%
10081	DAN FORM HOLDIN	0.000%	99.999%
10082	SLATER & GORDON	0.000%	99.999%
10083	AEGON NV	0.000%	99.999%
10084	EZRA HOLDINGS	0.000%	99.999%
10085	FALCON ENERGY G	0.000%	99.999%
10086	JINDAL POLY FIL	0.000%	99.999%
10087	BONJOUR HOLDING	0.000%	99.999%
10088	TAKACHIHO KOHEK	0.000%	99.999%
10089	DYAX CORPORATIO	0.000%	99.999%
10090	CARINDALE PROPE	0.000%	99.999%
10091	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10092	YONGNAM HOLDING	0.000%	99.999%
10093	CHIA HSIN CEMEN	0.000%	99.999%
10094	ENERGY ABSOLUTE	0.000%	99.999%
10095	ARRIUM LTD	0.000%	99.999%
10096	TUNAS RIDEAN	0.000%	99.999%
10097	BANRO CORP	0.000%	99.999%
10098	MAX VENTURES &	0.000%	99.999%
10099	SSANGYONG INFOR	0.000%	99.999%
10100	EMPRESAS ICA SA	0.000%	99.999%
10101	SHENGUAN HOLDIN	0.000%	99.999%
10102	LYDIAN INTERNAT	0.000%	99.999%
10103	CHINA SOFT POWE	0.000%	99.999%
10104	DOGUS OTOMOTIV	0.000%	99.999%
10105	PESCANOVA SA	0.000%	99.999%
10106	ARALEZ PHARMACE	0.000%	100.000%
10107	REDKNEE SOLUTIO	0.000%	100.000%
10108	PACIFIC ANDES I	0.000%	100.000%
10109	BE GROUP AB	0.000%	100.000%
10110	AFRICA ISRAEL I	0.000%	100.000%
10111	BELLAMY'S AUSTR	0.000%	100.000%
10112	SINAR MAS MULTI	0.000%	100.000%
10113	TEN NETWORK HLD	0.000%	100.000%
10114	WATPAC LIMITED	0.000%	100.000%
10115	SAFEWAY INC	0.000%	100.000%
10116	SOCIETE MANUTAN	0.000%	100.000%
10117	TALGO SA RTS EX	0.000%	100.000%
10118	ITE TECH INC	0.000%	100.000%
10119	POLARIS SOFTWAR	0.000%	100.000%
10120	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10121	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10122	CHINA ENVIRONME	0.000%	100.000%
10123	QINQIN FOODSTUF	0.000%	100.000%
10124	ROAD KING INFRA	0.000%	100.000%
10125	TPI TRIUNFO PAR	0.000%	100.000%
10126	SWIBER HOLDINGS	0.000%	100.000%
10127	MIDLAND IC&I LT	0.000%	100.000%
10128	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10129	CHINA ENERGY DE	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	SPORTECH PLC	0.000%	100.000%
10131	D AMICO INTL SH	0.000%	100.000%
10132	MANITOK ENERGY	0.000%	100.000%
10133	COLLINS FOODS L	0.000%	100.000%
10134	DAEWOO SHIPBUIL	0.000%	100.000%
10135	MERCURIES LIFE	0.000%	100.000%
10136	TALVIVAARA MINI	0.000%	100.000%
10137	MOTECH INDUSTRI	0.000%	100.000%
10138	PARSVNATH DEVEL	0.000%	100.000%
10139	CHENNAI SUPER K	0.000%	100.000%
10140	ZENITH CAPITAL	0.000%	100.000%
10141	NEWRIVER REIT P	0.000%	100.000%
10142	POINT LOMA RESO	0.000%	100.000%
10143	SING HOLDINGS L	0.000%	100.000%
10144	JITF INFRALOGIS	0.000%	100.000%
10145	MANITOK ENERGY	0.000%	100.000%
10146	BERJAYA LAND BH	0.000%	100.000%
10147	CHEUK NANG HOLD	0.000%	100.000%
10148	PARTNERS REAL E	0.000%	100.000%
10149	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10150	BANCA MONTE DEI	0.000%	100.000%
10151	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10152	ORMAT TECHNOLOG	0.000%	100.000%
10153	RB ENERGY INC	0.000%	100.000%
10154	DEVA HLDG	0.000%	100.000%
10155	ENERGIX-RENEWAB	0.000%	100.000%
10156	CHINA LUMENA NE	-	100.000%
10157	MINCO BASE META	-	100.000%
10158	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10159	C A DE MEDITERR	-	100.000%
10160	VIRGIN AUSTRALI	-	100.000%
10161	EGANAGOLDPFEIL	-	100.000%
10162	QLT INC WTS EXP	-	100.000%
10163	ANGLO IRISH BAN	-	100.000%
10164	PEACE MARK HLDG	-	100.000%
10165	RREEF CHINA COM	-	100.000%
10166	CHINA METAL REC	-	100.000%
10167	SNS REAAL GROEP	-	100.000%
10168	TOUCHSTONE EXPL	-	100.000%
10169	KIWI PROPERTY G	-	100.000%
10170	INTERCELL AG RI	-	100.000%
10171	PRIME AET & D H	-	100.000%
10172	BCO ESPIR SANTO	-	100.000%
10173	HANFENG EVERGRE	-	100.000%
10174	ETABLISSEMENTS	-	100.000%
10175	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10176	KARDEMIR KARABU	-	100.000%
10177	PRIME RETIREMEN	-	100.000%
10178	QLT INC CLASS A	-	100.000%
10179	QLT INC DOJ/SEC	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	WARRANTS CONTRA	-	100.000%
10181	SIPEF SA RTS	-	100.000%
10182	RHB CAPITAL BHD	-	100.000%
10183	FERROGLOBE PLC	-	100.000%
10184	BERLIAN LAJU TA	-	100.000%
10185	SCANIA AB	-	100.000%
10186	AFREN PLC COMMO	-	100.000%
10187	LIGHTSTREAM RES	-	100.000%