

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

As of August 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	SWEDISH GOVT 3.	0.656%	0.656%
2	APPLE INC	0.580%	1.236%
3	AT+T INC COMMON STOCK USD1.0	0.567%	1.803%
4	BANK OF MONTREAL COMMON STOCK	0.558%	2.362%
5	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.535%	2.897%
6	ORACLE CORP SR UNSECURED 09/21 1.9	0.534%	3.431%
7	BANK OF NOVA SCOTIA COMMON STOCK	0.514%	3.945%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.486%	4.431%
9	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.481%	4.912%
10	TORONTO DOMINION BANK COMMON STOCK	0.469%	5.381%
11	WELLS FARGO + CO COMMON STOCK USD1.666	0.408%	5.789%
12	FRENCH REPUBLIC	0.405%	6.194%
13	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.403%	6.597%
14	SINGAPORE GOVER	0.400%	6.996%
15	SUNCOR ENERGY INC COMMON STOCK	0.398%	7.395%
16	ROYAL BANK OF CANADA COMMON STOCK	0.393%	7.787%
17	LANDWIRT RENTEN	0.383%	8.170%
18	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.335%	8.505%
19	CAD - London	0.334%	8.839%
20	LANDESKREDITBAN	0.328%	9.167%
21	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.327%	9.494%
22	KOMMUNINVEST I	0.322%	9.816%
23	KOMMUNINVEST I	0.317%	10.133%
24	APPLE INC SR UNSECURED 02/21 2.25	0.310%	10.443%
25	EXXON MOBIL CORP COMMON STOCK	0.308%	10.751%
26	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.300%	11.051%
27	SWEDISH EXP CRE	0.295%	11.346%
28	WESTPAC BKG COR	0.291%	11.637%
29	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.291%	11.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	CANADA HOUSING	0.284%	12.211%
31	COMCAST CORP CLASS A COMMON STOCK USD.01	0.277%	12.489%
32	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.275%	12.763%
33	ROYAL BK OF CAN	0.270%	13.033%
34	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.269%	13.302%
35	UNEDIC ASSEO 0.	0.269%	13.572%
36	KFW 1.375% 01FE	0.264%	13.836%
37	MICROSOFT CORP COMMON STOCK USD.00000625	0.263%	14.099%
38	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.262%	14.361%
39	MICROSOFT CORP	0.259%	14.620%
40	MANULIFE FINANCIAL CORP COMMON STOCK	0.257%	14.877%
41	KREDIT FUER WIE	0.252%	15.129%
42	PFIZER INC COMMON STOCK USD.05	0.251%	15.380%
43	INTEL CORP COMMON STOCK USD.001	0.250%	15.631%
44	BANK OF AMERICA	0.250%	15.881%
45	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.244%	16.125%
46	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.244%	16.368%
47	CHEVRON CORP 2.	0.243%	16.611%
48	IBM CORP SR UNSECURED 01/22 2.5	0.243%	16.854%
49	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.239%	17.093%
50	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.238%	17.330%
51	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.237%	17.567%
52	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.232%	17.799%
53	CHEVRON CORP COMMON STOCK USD.75	0.230%	18.029%
54	UK(GOVT OF) 4.2	0.230%	18.258%
55	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.224%	18.482%
56	US TREASURY N/B 05/25 2.125	0.222%	18.704%
57	TECK RESOURCES LTD CLS B COMMON STOCK	0.221%	18.925%
58	CHEVRON CORP SR UNSECURED 03/20 1.961	0.214%	19.139%
59	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.212%	19.351%
60	SWEDEN GOVERNME	0.210%	19.561%
61	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.209%	19.770%
62	MICROSOFT CORP SR UNSECURED 11/20 2	0.208%	19.978%
63	NETWORK RAIL IN	0.206%	20.184%
64	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.204%	20.388%
65	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.202%	20.590%
66	WAL-MART STORES	0.202%	20.792%
67	CITIGROUP INC COMMON STOCK USD.01	0.200%	20.992%
68	MAGNA INTERNATIONAL INC COMMON STOCK	0.198%	21.190%
69	CANADIAN NATURAL RESOURCES COMMON STOCK	0.195%	21.385%
70	CISCO SYSTEMS	0.193%	21.578%
71	FRENCH REP GOVT	0.191%	21.769%
72	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.190%	21.959%
73	NATL AUSTRALIA	0.188%	22.147%
74	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.188%	22.335%
75	SINGAPORE GOVT	0.188%	22.523%
76	NATIONAL BK CDA	0.186%	22.709%
77	IBM CORP SR UNSECURED 02/21 2.25	0.186%	22.895%
78	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.183%	23.078%
79	APPLE INC SR UNSECURED 02/22 2.5	0.181%	23.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.179%	23.438%
81	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.178%	23.616%
82	SAMSUNG ELECTRO	0.172%	23.787%
83	SUN LIFE FINANCIAL INC COMMON STOCK	0.170%	23.957%
84	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.169%	24.126%
85	NESTLE SA	0.161%	24.288%
86	TOTAL SA	0.159%	24.447%
87	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.159%	24.606%
88	FACEBOOK INC A COMMON STOCK USD.000006	0.157%	24.763%
89	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.156%	24.919%
90	BK NEDERLANDSE	0.156%	25.075%
91	TRANSCANADA CORP COMMON STOCK	0.155%	25.230%
92	PFIZER INC	0.154%	25.384%
93	AGENCE FRANCAIS	0.154%	25.538%
94	UNITEDHEALTH GR	0.153%	25.691%
95	PROCTER + GAMBLE CO/THE COMMON STOCK	0.152%	25.843%
96	AMAZON.COM INC	0.151%	25.994%
97	ENBRIDGE INC COMMON STOCK	0.149%	26.143%
98	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.148%	26.291%
99	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.148%	26.440%
100	HSBC HOLDINGS PLC SPONS ADR ADR	0.147%	26.587%
101	SINGAPORE GOVT	0.146%	26.733%
102	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.146%	26.878%
103	LANDESKREDITBAN	0.144%	27.023%
104	COOPERATIEVE RA	0.141%	27.164%
105	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.140%	27.304%
106	BK OF NOVA SCOT	0.140%	27.444%
107	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.140%	27.584%
108	NESTLE FINANCE	0.139%	27.723%
109	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.138%	27.861%
110	ALPHABET INC CL C COMMON STOCK USD.001	0.138%	27.999%
111	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.136%	28.135%
112	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.135%	28.270%
113	ALPHABET INC CL A COMMON STOCK USD.001	0.134%	28.404%
114	CANADIAN NATL RAILWAY CO COMMON STOCK	0.133%	28.537%
115	DEUTSCHE BAHN F	0.131%	28.669%
116	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.131%	28.800%
117	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.131%	28.931%
118	MERCK + CO INC SR UNSECURED 02/22 2.35	0.131%	29.061%
119	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.130%	29.192%
120	SHELL INTL.FIN.	0.130%	29.321%
121	CHEVRON CORP SR UNSECURED 06/23 3.191	0.130%	29.451%
122	NEDERLANDSE WAT	0.128%	29.579%
123	KOMMUNALBANKEN	0.128%	29.707%
124	BANK OF MONTREA	0.128%	29.834%
125	CHINA CONST BK	0.127%	29.961%
126	MERCK & CO INC	0.126%	30.088%
127	AGENCE FRANCAIS	0.124%	30.212%
128	TOYOTA MOTOR CO	0.123%	30.335%
129	GENERAL MOTORS CO COMMON STOCK USD.01	0.122%	30.457%

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130	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.121%	30.579%
131	DAIMLER AG	0.121%	30.699%
132	NATL AUST BANK	0.120%	30.819%
133	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.120%	30.939%
134	VODAFONE GROUP	0.119%	31.058%
135	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.119%	31.177%
136	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.118%	31.296%
137	WALT DISNEY(HLD)	0.118%	31.414%
138	BHP BILLITON LT	0.117%	31.531%
139	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.117%	31.648%
140	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.114%	31.761%
141	TEMASEK FINL I	0.113%	31.875%
142	NOVARTIS CAP CO	0.112%	31.986%
143	TOTAL CAPITAL I	0.111%	32.097%
144	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.111%	32.208%
145	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.111%	32.319%
146	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.110%	32.430%
147	BCE INC COMMON STOCK	0.110%	32.540%
148	SNCF RESEAU 3.1	0.110%	32.650%
149	BK NED GEMEENTE	0.109%	32.759%
150	FMS WERTMANAGEM	0.108%	32.867%
151	KINROSS GOLD CORP COMMON STOCK	0.105%	32.971%
152	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.104%	33.075%
153	SHELL INTERNATI	0.103%	33.179%
154	MERCK + CO. INC. COMMON STOCK USD.5	0.103%	33.282%
155	CVS HEALTH CORP COMMON STOCK USD.01	0.102%	33.384%
156	QUALCOMM INC COMMON STOCK USD.0001	0.101%	33.485%
157	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.100%	33.585%
158	PFIZER INC 0.25	0.098%	33.683%
159	PROVINCE OF QUE	0.097%	33.780%
160	LUNDIN MINING C	0.097%	33.877%
161	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.097%	33.974%
162	BERKSHIRE HATHA	0.097%	34.070%
163	FORD MOTOR CO COMMON STOCK USD.01	0.096%	34.167%
164	WASTE CONNECTIONS INC COMMON STOCK	0.095%	34.261%
165	ORACLE CORP SR UNSECURED 07/21 2.8	0.095%	34.356%
166	TIME WARNER INC COMMON STOCK USD.01	0.095%	34.451%
167	PROVINCE OF QUE	0.094%	34.545%
168	MORGAN STANLEY COMMON STOCK USD.01	0.094%	34.639%
169	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.093%	34.733%
170	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.093%	34.826%
171	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.093%	34.919%
172	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.092%	35.011%
173	ORACLE CORP COMMON STOCK USD.01	0.092%	35.103%
174	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.092%	35.195%
175	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.092%	35.287%
176	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.091%	35.378%
177	KINGDOM BELGIUM	0.091%	35.469%
178	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.090%	35.559%
179	APPLE INC SR UNSECURED 05/23 2.4	0.090%	35.649%

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180	AMGEN INC COMMON STOCK USD.0001	0.090%	35.739%
181	AGNICO EAGLE MINES LTD COMMON STOCK	0.090%	35.829%
182	ALLERGAN PLC	0.089%	35.918%
183	SIMON PROPERTY GROUP INC REIT USD.0001	0.089%	36.007%
184	US BANCORP COMMON STOCK USD.01	0.088%	36.095%
185	DEXIA CREDIT LO	0.088%	36.182%
186	BASF SE	0.087%	36.270%
187	GENERAL ELECTRI	0.087%	36.357%
188	ROYAL DUTCH SHELL SPON ADR A ADR	0.087%	36.444%
189	INTL BUSINESS M	0.085%	36.529%
190	ONTARIO(PROV OF	0.085%	36.614%
191	COCA-COLA CO	0.085%	36.699%
192	UNION PACIFIC CORP COMMON STOCK USD2.5	0.084%	36.783%
193	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.084%	36.867%
194	BNP PARIBAS SA	0.083%	36.950%
195	PROV OF SASK CA	0.083%	37.033%
196	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.083%	37.116%
197	AGENCE FRANC DE	0.082%	37.198%
198	EUROPEAN INVEST	0.082%	37.280%
199	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.081%	37.361%
200	BARRICK GOLD CORP COMMON STOCK	0.080%	37.441%
201	TRAVELERS COS	0.079%	37.520%
202	AGRIUM INC COMMON STOCK NPV	0.079%	37.599%
203	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.079%	37.678%
204	ANTHEM INC COMMON STOCK USD.01	0.079%	37.756%
205	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.077%	37.834%
206	ONTARIO(PROV OF	0.077%	37.911%
207	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.077%	37.988%
208	NOVARTIS AG	0.076%	38.064%
209	HONDA MOTOR CO	0.076%	38.140%
210	EUROPEAN INVEST	0.076%	38.216%
211	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.075%	38.291%
212	PNC BANK	0.075%	38.366%
213	MEDTRONIC PLC	0.074%	38.440%
214	INDUSTRIAL & CO	0.074%	38.514%
215	PFIZER INC SR UNSECURED 12/21 2.2	0.074%	38.588%
216	ABBOTT LABORATORIES COMMON STOCK	0.074%	38.662%
217	UNIBAIL-RODAMCO	0.074%	38.736%
218	MICRON TECHNOLO	0.073%	38.809%
219	FORTIS INC COMMON STOCK	0.072%	38.881%
220	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.072%	38.953%
221	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.072%	39.025%
222	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.071%	39.096%
223	GOLDCORP INC COMMON STOCK	0.071%	39.167%
224	BANCO SANTANDER	0.071%	39.239%
225	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.071%	39.310%
226	ROYAL DUTCH SHE	0.071%	39.381%
227	SWEDEN GOVERNME	0.070%	39.451%
228	FIRST QUANTUM M	0.070%	39.521%
229	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.070%	39.591%

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230	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.070%	39.661%
231	ENCANA CORP COMMON STOCK	0.070%	39.731%
232	INDUSTRIAL ALLI	0.070%	39.800%
233	AMERICAN TOWER CORP REIT USD.01	0.069%	39.869%
234	ACE LTD	0.068%	39.937%
235	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.068%	40.005%
236	CANADIAN (GOVT	0.068%	40.072%
237	HOME DEPOT INC COMMON STOCK USD.05	0.067%	40.140%
238	TEMASEK FINANCI	0.067%	40.206%
239	TENCENT HLDGS L	0.067%	40.273%
240	SIEMENS AG	0.066%	40.339%
241	WESTPAC BKG COR	0.066%	40.404%
242	DEUTSCHE TELEKO	0.066%	40.470%
243	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.065%	40.535%
244	DELTA AIRLINES	0.065%	40.600%
245	HITACHI	0.065%	40.665%
246	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.065%	40.730%
247	BANK NEDERLANDS	0.065%	40.794%
248	FEDEX CORPORATI	0.064%	40.859%
249	EQUINIX INC REIT USD.001	0.064%	40.923%
250	EUROPEAN INVEST	0.064%	40.987%
251	GILEAD SCIENCES	0.064%	41.051%
252	AUST & NZ BANK	0.064%	41.115%
253	CANADIAN TIRE C	0.064%	41.179%
254	PROCTER & GAMBL	0.063%	41.242%
255	WEST FRASER TIM	0.063%	41.305%
256	SHAW COMMUNICATIONS INC B COMMON STOCK	0.063%	41.369%
257	TOTAL CAPITAL I	0.063%	41.432%
258	INTL BUSINESS M	0.063%	41.495%
259	SVENSKA HANDELS	0.063%	41.558%
260	AGENCE FRANCAIS	0.063%	41.621%
261	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.062%	41.683%
262	SCHLUMBERGER LTD COMMON STOCK USD.01	0.062%	41.745%
263	PEPSICO INC COMMON STOCK USD.017	0.062%	41.807%
264	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.062%	41.869%
265	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.062%	41.931%
266	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.061%	41.992%
267	FRENCH REPUBLIC	0.061%	42.053%
268	NEWBELCO SA/NV	0.061%	42.114%
269	SANOFI-AVENTIS	0.061%	42.175%
270	ROYAL BANK OF C	0.061%	42.236%
271	FINNING INTL LT	0.061%	42.297%
272	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.060%	42.357%
273	VALERO ENERGY C	0.060%	42.417%
274	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.060%	42.478%
275	SHELL INTL.FIN.	0.060%	42.538%
276	DENMARK GOVT BO	0.060%	42.598%
277	VALE SA	0.060%	42.658%
278	ROYAL DUTCH SH-	0.060%	42.718%
279	L-BANK BW FOERD	0.060%	42.777%

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280	CONOCOPHILLIPS COMMON STOCK USD.01	0.060%	42.837%
281	CSX CORP	0.059%	42.896%
282	CATERPILLAR INC COMMON STOCK USD1.0	0.059%	42.955%
283	PROLOGIS INC REIT USD.01	0.059%	43.014%
284	GLENCORE XSTRA	0.058%	43.071%
285	RIO TINTO PLC SPON ADR ADR	0.058%	43.129%
286	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.057%	43.186%
287	VOLKSWAGEN AG	0.057%	43.243%
288	KINDER MORGAN INC COMMON STOCK USD.01	0.057%	43.300%
289	SVENSKA HANDELS	0.057%	43.357%
290	BAYERISCHE MOTO	0.057%	43.414%
291	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.057%	43.471%
292	IAMGOLD CORP COMMON STOCK	0.057%	43.527%
293	CENOVUS ENERGY INC COMMON STOCK	0.056%	43.584%
294	CAPITAL ONE FIN	0.056%	43.640%
295	CHEVRON CORP SR UNSECURED 11/20 2.419	0.056%	43.696%
296	TELUS CORPORATI	0.056%	43.752%
297	WESTPAC BANK CO	0.055%	43.807%
298	ABB LTD	0.055%	43.862%
299	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.055%	43.917%
300	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.055%	43.972%
301	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.054%	44.026%
302	ORANGE SA	0.054%	44.080%
303	PAN AMERICAN SILVER CORP COMMON STOCK	0.054%	44.135%
304	BP PLC	0.054%	44.189%
305	PUBLIC STORAGE	0.054%	44.242%
306	NORFOLK STHN CO	0.054%	44.296%
307	NATIONAL AUSTRA	0.054%	44.350%
308	BOEING CO/THE COMMON STOCK USD5.0	0.054%	44.403%
309	ROCHE HOLDING A	0.053%	44.457%
310	IBERDROLA SA	0.053%	44.510%
311	LINAMAR CORP	0.053%	44.562%
312	BLACKROCK INC COMMON STOCK USD.01	0.052%	44.615%
313	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.052%	44.667%
314	VERESEN INC.	0.052%	44.719%
315	TARGET CORP SR UNSECURED 01/22 2.9	0.051%	44.770%
316	CAMECO CORP COMMON STOCK	0.050%	44.820%
317	MCDONALD S CORP COMMON STOCK USD.01	0.050%	44.871%
318	AFLAC INC COMMON STOCK USD.1	0.050%	44.921%
319	CHINA EVERGRAND	0.050%	44.971%
320	EMPIRE CO LTD N	0.050%	45.020%
321	APPLE INC 1.55%	0.050%	45.070%
322	TAIWAN SEMI-ADR	0.049%	45.119%
323	ENGIE	0.049%	45.168%
324	MARATHON PETROLEUM CORP COMMON STOCK	0.049%	45.218%
325	NATL AUSTRALIA	0.049%	45.267%
326	NVIDIA CORP	0.049%	45.316%
327	ITALY BUONI POL	0.049%	45.365%
328	NISSAN MOTOR CO	0.049%	45.413%
329	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.048%	45.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	DANAHER CORP COMMON STOCK USD.01	0.048%	45.510%
331	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.048%	45.558%
332	ALLSTATE CORP COMMON STOCK USD.01	0.048%	45.606%
333	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.048%	45.654%
334	BLACKBERRY LTD COMMON STOCK	0.048%	45.702%
335	NOVARTIS AG SPONSORED ADR ADR	0.047%	45.749%
336	MASTERCARD INC A COMMON STOCK USD.0001	0.047%	45.797%
337	HON HAI PRECISI	0.047%	45.844%
338	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.047%	45.891%
339	DEXIA CREDIT LO	0.047%	45.939%
340	WELLTOWER INC REIT USD1.0	0.047%	45.986%
341	ZURICH FIN SVS	0.047%	46.033%
342	AVALONBAY COMMUNITIES INC REIT USD.01	0.047%	46.080%
343	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.047%	46.127%
344	TFI INTERNATIONAL	0.047%	46.174%
345	CK HUTCHINSON H	0.047%	46.221%
346	BROADCOM LTD	0.047%	46.268%
347	TEXAS INSTRUMEN	0.047%	46.314%
348	WESTJET AIRLINE	0.047%	46.361%
349	ARC RESOURCES L	0.047%	46.408%
350	B2GOLD CORP COM	0.047%	46.454%
351	ENERPLUS CORP COMMON STOCK	0.046%	46.500%
352	ALTRIA GROUP INC COMMON STOCK USD.333	0.046%	46.547%
353	DAIWA SECS GROU	0.046%	46.592%
354	PING AN INSURAN	0.046%	46.638%
355	ABBVIE INC COMMON STOCK USD.01	0.046%	46.684%
356	3M CO COMMON STOCK USD.01	0.046%	46.729%
357	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.046%	46.775%
358	BAYER AG	0.045%	46.820%
359	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.045%	46.865%
360	CIGNA CORP	0.045%	46.910%
361	EQUITY RESIDENT	0.045%	46.955%
362	SOC GENERALE	0.045%	47.000%
363	TOURMALINE OIL	0.045%	47.045%
364	SPAIN GOVERNMEN	0.045%	47.090%
365	CHINA NATIONAL	0.045%	47.134%
366	WHITECAP RESOUR	0.044%	47.179%
367	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.044%	47.223%
368	THOMSON REUTERS CORP COMMON STOCK	0.044%	47.268%
369	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.044%	47.312%
370	EBAY INC	0.044%	47.356%
371	ASB FINANCE LTD	0.044%	47.400%
372	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.044%	47.444%
373	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.044%	47.487%
374	CORNING INC COMMON STOCK USD.5	0.044%	47.531%
375	AIA GROUP LTD	0.043%	47.574%
376	AIR CANADA	0.043%	47.618%
377	CAE INC COMMON STOCK	0.043%	47.661%
378	VENTAS INC-REIT	0.043%	47.704%
379	FIAT CHRYSLER A	0.043%	47.747%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	CANADIAN WESTER	0.043%	47.790%
381	DOLLAR TREE INC	0.043%	47.833%
382	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.043%	47.876%
383	BCO BILBAO VIZC	0.043%	47.919%
384	EUROPEAN FIN ST	0.043%	47.962%
385	METHANEX CORP COMMON STOCK	0.043%	48.005%
386	SNC-LAVALIN GRO	0.043%	48.047%
387	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.043%	48.090%
388	BANK OF CHINA L	0.043%	48.133%
389	CMNWLTH BK OF A	0.043%	48.175%
390	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.042%	48.218%
391	WSP GLOBAL INC	0.042%	48.260%
392	ANDEAVOR COMMON STOCK USD.167	0.042%	48.303%
393	COTT CORP	0.042%	48.345%
394	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.042%	48.387%
395	CRESCENT POINT ENERGY CORP COMMON STOCK	0.042%	48.429%
396	BRITISH TELECOM	0.042%	48.471%
397	ALAMOS GOLD INC CLASS A COMMON STOCK	0.042%	48.512%
398	TARGET CORPORAT	0.042%	48.554%
399	METLIFE INC COMMON STOCK USD.01	0.042%	48.595%
400	GEORGE WESTON L	0.041%	48.637%
401	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.041%	48.678%
402	IMPERIAL OIL LTD COMMON STOCK	0.041%	48.719%
403	BEST BUY CO INC	0.041%	48.760%
404	ENBRIDGE	0.041%	48.801%
405	MICHELIN(CGDE)	0.041%	48.842%
406	ALIMENTATION CO	0.041%	48.883%
407	STATOIL ASA COMPANY GUAR 01/24 2.65	0.041%	48.924%
408	BANK TOKYO-MITS	0.041%	48.965%
409	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.041%	49.006%
410	PHILLIPS 66 COMMON STOCK	0.041%	49.046%
411	AETNA INC COMMON STOCK USD.01	0.041%	49.087%
412	CELGENE CORP	0.041%	49.128%
413	UNEDIC ASSEO 1.	0.040%	49.168%
414	GILDAN ACTIVEWEAR INC COMMON STOCK	0.040%	49.208%
415	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.040%	49.249%
416	MOLSONCOORS-B-U	0.040%	49.289%
417	TOTAL CAPITAL I	0.040%	49.328%
418	BB-T CORP COMMON STOCK USD5.0	0.040%	49.368%
419	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.040%	49.408%
420	MCKESSON CORP.	0.040%	49.448%
421	MUNICIPALITY FI	0.040%	49.487%
422	WESTERN DIGITAL	0.039%	49.527%
423	KINGDOM OF BELG	0.039%	49.566%
424	COCA-COLA CO/TH	0.039%	49.605%
425	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.039%	49.644%
426	LOBLAW COS LTD	0.039%	49.684%
427	ASSIC GENERALI	0.039%	49.723%
428	EATON CORP PLC	0.039%	49.762%
429	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.039%	49.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.039%	49.839%
431	SOUTHWEST AIRLI	0.039%	49.878%
432	TOYOTA MOTOR CO	0.039%	49.916%
433	ONEOK INC COMPANY GUAR 02/22 4.25	0.038%	49.955%
434	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.038%	49.993%
435	EXPORT DEVELOPM	0.038%	50.032%
436	CROWN CASTLE INTL CORP REIT USD.01	0.038%	50.069%
437	CHINA MOBILE LT	0.038%	50.107%
438	SUMITOMO MITSUI	0.038%	50.145%
439	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.038%	50.183%
440	YAMANA GOLD INC COMMON STOCK	0.038%	50.221%
441	DIAGEO PLC ADR	0.038%	50.258%
442	GOLDCORP INC SR UNSECURED 06/21 3.625	0.038%	50.296%
443	ALLIANZ SE SPON ADR ADR	0.037%	50.333%
444	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.037%	50.371%
445	KREDITANST FUR	0.037%	50.408%
446	DIGITAL REALTY	0.037%	50.445%
447	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.037%	50.482%
448	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.037%	50.519%
449	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.037%	50.556%
450	LINK R/EST INVE	0.037%	50.593%
451	HUMANA INC	0.037%	50.630%
452	COSTCO WHOLESAL	0.037%	50.667%
453	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.037%	50.704%
454	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.037%	50.741%
455	BPCE SA COMPANY GUAR 04/24 4	0.037%	50.778%
456	STATE STREET CORP COMMON STOCK USD1.0	0.037%	50.815%
457	ENI S.P.A.	0.037%	50.852%
458	HUBBAY MINERALS INC COMMON STOCK NPV	0.037%	50.889%
459	CANADA HOUSING	0.037%	50.925%
460	ROCKWELL COLLIN	0.037%	50.962%
461	ITALY BUONI POL	0.037%	50.999%
462	ELEMENT FINANCI	0.037%	51.035%
463	IBM CORP SR UNSECURED 05/20 1.625	0.037%	51.072%
464	INTACT FINANCIA	0.037%	51.109%
465	NEW GOLD INC COMMON STOCK	0.037%	51.145%
466	LVMH MOET HENNE	0.037%	51.182%
467	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.037%	51.218%
468	BPCE SA SR UNSECURED 02/21 2.65	0.036%	51.255%
469	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.036%	51.291%
470	MAPLE LEAF FOOD	0.036%	51.327%
471	SONY CORP	0.036%	51.364%
472	FREEPORT-MCMORA	0.036%	51.400%
473	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.036%	51.436%
474	CCL INDS INC CL	0.036%	51.473%
475	ALLIANZ AG	0.036%	51.508%
476	WOODSIDE PETROL	0.036%	51.544%
477	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.036%	51.580%
478	UBS GROUP	0.036%	51.616%
479	CONSTELLATION S	0.036%	51.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.036%	51.687%
481	E.ON SE	0.036%	51.723%
482	DANONE SA	0.036%	51.758%
483	KOHL S CORPORATION SR UNSECURED 11/21 4	0.035%	51.794%
484	MGM MIRAGE INC	0.035%	51.829%
485	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.035%	51.864%
486	DISCOVER FINL S	0.035%	51.900%
487	LAURENTIAN BANK	0.035%	51.935%
488	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.035%	51.970%
489	JOHNSON CONTROL	0.035%	52.005%
490	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.035%	52.040%
491	T MOBILE US INC COMMON STOCK USD.0001	0.035%	52.075%
492	DETOUR GOLD COR	0.035%	52.110%
493	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.035%	52.145%
494	RWE AG (NEU)	0.035%	52.180%
495	OCEANAGOLD CORP	0.035%	52.215%
496	MITSUBISHI UFJ	0.035%	52.249%
497	TE CONNECTIVITY	0.035%	52.284%
498	BOSTON PROPERTIES INC REIT USD.01	0.035%	52.318%
499	ITAU UNIBANCO S	0.034%	52.353%
500	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.034%	52.387%
501	GREAT WEST LIFE	0.034%	52.422%
502	MOSAIC CO SR UNSECURED 11/21 3.75	0.034%	52.456%
503	TMX GROUP LTD	0.034%	52.490%
504	CGI GROUP INC CLASS A COMMON STOCK	0.034%	52.524%
505	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.034%	52.558%
506	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.034%	52.592%
507	RIOCAN REAL EST	0.034%	52.626%
508	DOLLARAMA INC	0.034%	52.659%
509	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.034%	52.693%
510	COMCAST CORP COMPANY GUAR 08/25 3.375	0.034%	52.727%
511	CARNIVAL CORP COMMON STOCK USD.01	0.034%	52.760%
512	RIO TINTO	0.034%	52.794%
513	LIBERTY MUTUAL	0.033%	52.827%
514	CENTURYLINK INC COMMON STOCK USD1.0	0.033%	52.860%
515	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.033%	52.894%
516	COGECO COMMUNIC	0.033%	52.927%
517	NOVO-NORDISK AS	0.033%	52.960%
518	BHP BILLITON PL	0.033%	52.994%
519	REGIONS FINANCI	0.033%	53.027%
520	ORANGE SA SR UNSECURED 09/21 4.125	0.033%	53.060%
521	ESSEX PROP TRUS	0.033%	53.093%
522	HARTFORD FINANC	0.033%	53.127%
523	HUSKY ENERGY IN	0.033%	53.160%
524	LLOYDS BANKING	0.033%	53.193%
525	SOFTBANK CORP	0.033%	53.226%
526	ABBVIE INC SR UNSECURED 11/22 2.9	0.033%	53.259%
527	KREDITANSTALT F	0.033%	53.292%
528	KIRKLAND LAKE G	0.033%	53.326%
529	MICROSOFT CORP	0.033%	53.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	CME GROUP INC COMMON STOCK USD.01	0.033%	53.391%
531	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.033%	53.424%
532	RAYTHEON COMPANY COMMON STOCK USD.01	0.033%	53.457%
533	STRYKER CORP SR UNSECURED 03/21 2.625	0.033%	53.490%
534	ABN AMRO BANK N	0.033%	53.523%
535	PACCAR INC	0.033%	53.555%
536	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.033%	53.588%
537	UPM-KYMMENE OYJ	0.033%	53.621%
538	ING GROEP NV	0.033%	53.654%
539	ASTRAZENECA PLC SPONS ADR ADR	0.033%	53.686%
540	ROCKWELL COLLIN	0.033%	53.719%
541	BIOGEN IDEC INC	0.032%	53.751%
542	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.032%	53.784%
543	HYNIX SEMICONDU	0.032%	53.816%
544	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.032%	53.849%
545	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.032%	53.881%
546	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.032%	53.913%
547	KBC GROEP NV	0.032%	53.945%
548	AXA	0.032%	53.977%
549	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.032%	54.009%
550	BANK OF NY MELL	0.032%	54.041%
551	SUNTRUST BANKS	0.032%	54.073%
552	AKZO NOBEL NV	0.032%	54.105%
553	MITSUBISHI CHEM	0.032%	54.137%
554	SCENTRE GROUP	0.032%	54.169%
555	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.032%	54.201%
556	JX HOLDINGS INC	0.031%	54.232%
557	NIKE INC CL B COMMON STOCK USD1.0	0.031%	54.264%
558	TRANSALTA CORP COMMON STOCK	0.031%	54.295%
559	BRIDGESTONE COR	0.031%	54.326%
560	H&R REIT UNITS	0.031%	54.358%
561	NORDEA AB	0.031%	54.389%
562	STANTEC INC COMMON STOCK	0.031%	54.420%
563	CIE FINANCIERE	0.031%	54.451%
564	TYSON FOODS INC	0.031%	54.482%
565	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.031%	54.513%
566	GEN DYNAMICS CO	0.031%	54.543%
567	AUST & NZ BK GP	0.031%	54.574%
568	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.031%	54.605%
569	DAVITA INC COMMON STOCK USD.001	0.031%	54.635%
570	ROLLS-ROYCE GRO	0.031%	54.666%
571	APPLE INC SR UNSECURED 02/27 3.35	0.030%	54.696%
572	MIZUHO FINANCIA	0.030%	54.727%
573	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.030%	54.757%
574	ACCENTURE PLC A	0.030%	54.787%
575	ALGONQUIN POWER	0.030%	54.817%
576	WHIRLPOOL CORP	0.030%	54.847%
577	NUCOR CORP	0.030%	54.877%
578	PEYTO EXPLORATI	0.030%	54.907%
579	SOLVAY	0.030%	54.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	LEAR CORP	0.030%	54.967%
581	CONTINENTAL AG	0.030%	54.996%
582	LOCKHEED MARTIN	0.030%	55.026%
583	PEUGEOT SA	0.030%	55.056%
584	STARS GROUP INC/THE COMMON STOCK	0.030%	55.086%
585	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.030%	55.116%
586	ASAHI KASEI COR	0.030%	55.145%
587	KONINKLIJKE AHO	0.030%	55.175%
588	TAIWAN SEMICOND	0.030%	55.205%
589	PRICELINE GROUP	0.030%	55.234%
590	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.030%	55.264%
591	STARBUCKS CORP	0.029%	55.293%
592	FIFTH THIRD BAN	0.029%	55.323%
593	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.029%	55.352%
594	SAPUTO GROUP IN	0.029%	55.382%
595	CSX CORP 3.7% 3	0.029%	55.411%
596	METLIFE INC SR UNSECURED 02/21 4.75	0.029%	55.440%
597	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.029%	55.470%
598	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.029%	55.499%
599	EASTMAN CHEMICA	0.029%	55.528%
600	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.029%	55.557%
601	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.029%	55.586%
602	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.029%	55.615%
603	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.029%	55.644%
604	COMPAGNIE DE SA	0.029%	55.673%
605	EURO FIN STABIL	0.029%	55.702%
606	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.029%	55.731%
607	STATOIL ASA	0.029%	55.760%
608	UTD PARCEL SERV	0.029%	55.789%
609	ORIX CORP	0.029%	55.818%
610	CI FINANCIAL CO	0.029%	55.846%
611	PROGRESSIVE CORP COMMON STOCK USD1.0	0.029%	55.875%
612	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.029%	55.904%
613	ELI LILLY + CO COMMON STOCK	0.029%	55.932%
614	TOROMONT INDS L	0.029%	55.961%
615	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.028%	55.989%
616	REALTY INCOME C	0.028%	56.018%
617	KROGER CO	0.028%	56.046%
618	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.028%	56.075%
619	QUEST DIAGNOSTI	0.028%	56.103%
620	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.028%	56.131%
621	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.028%	56.160%
622	CHINA MOBILE	0.028%	56.188%
623	STANDARD BANK G	0.028%	56.216%
624	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.028%	56.244%
625	AMERISOURCEBERG	0.028%	56.272%
626	PACIFIC GAS & E	0.028%	56.301%
627	MACDONALD DETTW	0.028%	56.329%
628	VINCI SA	0.028%	56.357%
629	OPEN TEXT CORPO	0.028%	56.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	KEYERA CORP	0.028%	56.413%
631	CIGNA CORP SR UNSECURED 02/22 4	0.028%	56.441%
632	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.028%	56.469%
633	TIME WARNER INC	0.028%	56.497%
634	ALTAGAS LTD	0.028%	56.524%
635	REPSOL SA	0.028%	56.552%
636	VOLVO AB	0.028%	56.580%
637	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.028%	56.608%
638	NEXTERA ENERGY INC COMMON STOCK USD.01	0.028%	56.636%
639	ARCHER DANIELS	0.028%	56.663%
640	SCHWAB(CHARLES)	0.028%	56.691%
641	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.028%	56.719%
642	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.028%	56.746%
643	GENWORTH MI CAN	0.028%	56.774%
644	LAM RESEARCH CORP COMMON STOCK USD.001	0.028%	56.801%
645	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.028%	56.829%
646	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.027%	56.856%
647	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.027%	56.884%
648	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.027%	56.911%
649	PNC BANK NA 2.6	0.027%	56.939%
650	SCOTTISH AND SO	0.027%	56.966%
651	CANADIAN APARTM	0.027%	56.993%
652	CRH	0.027%	57.021%
653	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.027%	57.048%
654	RESTAURANT BRANDS INTERN COMMON STOCK	0.027%	57.075%
655	VERIZON COMMUN	0.027%	57.102%
656	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.027%	57.129%
657	TOKIO MARINE HL	0.027%	57.156%
658	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.027%	57.183%
659	NEWMONT MINING CORP COMMON STOCK USD1.6	0.027%	57.210%
660	CENTENE CORP COMMON STOCK USD.001	0.027%	57.237%
661	DSV A/S	0.027%	57.263%
662	APPLIED MATERIALS INC COMMON STOCK USD.01	0.027%	57.290%
663	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.027%	57.317%
664	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.027%	57.344%
665	UNICREDIT SPA	0.027%	57.370%
666	UNILEVER NV	0.027%	57.397%
667	PANASONIC CORP	0.027%	57.423%
668	HCP INC.	0.027%	57.450%
669	MID AMERICA APARTMENT COMM REIT USD.01	0.027%	57.476%
670	MITSUBISHI CORP	0.026%	57.503%
671	BAXTER INTL INC	0.026%	57.529%
672	CANFOR CORPORAT	0.026%	57.556%
673	LEGG MASON INC SR UNSECURED 03/26 4.75	0.026%	57.582%
674	OMNICOM GROUP I	0.026%	57.608%
675	SEVEN GENERATIO	0.026%	57.635%
676	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.026%	57.661%
677	METRO INC	0.026%	57.687%
678	NORWEGIAN CRUIS	0.026%	57.713%
679	CA INC SR UNSECURED 03/27 4.7	0.026%	57.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	US BANCORP SR UNSECURED 01/24 3.7	0.026%	57.765%
681	NATIONWIDE B/S	0.026%	57.791%
682	TELEFONICA SA	0.026%	57.817%
683	MACQUARIE GP LT	0.026%	57.843%
684	TRANSCONTINENTA	0.026%	57.869%
685	IGM FINANCIAL I	0.026%	57.894%
686	LAFARGEHOLCIM L	0.026%	57.920%
687	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.026%	57.946%
688	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.026%	57.972%
689	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.026%	57.997%
690	ENEL S.p.A.	0.026%	58.023%
691	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.026%	58.049%
692	CELESTICA INC COMMON STOCK NPV	0.026%	58.074%
693	MTN GROUP LTD	0.026%	58.100%
694	ELECTRICITE DE	0.026%	58.125%
695	BEST BUY CO INC	0.025%	58.151%
696	HOST HOTELS &	0.025%	58.176%
697	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	58.201%
698	HOUSING DEVEL F	0.025%	58.227%
699	KEY BANK NA SR UNSECURED 06/25 3.3	0.025%	58.252%
700	SEVEN & I HOLDI	0.025%	58.277%
701	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.025%	58.302%
702	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.025%	58.328%
703	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.025%	58.353%
704	SIKA FINANZ AG	0.025%	58.378%
705	DOMINION DIAMOND CORP COMMON STOCK	0.025%	58.403%
706	EMERA INC.	0.025%	58.428%
707	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.025%	58.453%
708	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.025%	58.478%
709	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.025%	58.502%
710	GIBSON ENERGY I	0.025%	58.527%
711	SUPERIOR PLUS C	0.025%	58.552%
712	ASSOCD BANC-COR	0.025%	58.577%
713	INTESA SANPAOLO	0.025%	58.601%
714	CARDINAL HEALTH	0.025%	58.626%
715	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.025%	58.651%
716	WILLIAMS COS IN	0.025%	58.675%
717	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.025%	58.700%
718	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.025%	58.724%
719	NORDSTROM INC SR UNSECURED 05/20 4.75	0.025%	58.749%
720	DBS GROUP HLDGS	0.025%	58.773%
721	IVANHOE MINES L	0.025%	58.798%
722	CA INC COMMON STOCK USD.1	0.024%	58.822%
723	DR HORTON INC COMMON STOCK USD.01	0.024%	58.847%
724	GGP INC REIT USD.01	0.024%	58.871%
725	AT+T INC SR UNSECURED 05/25 3.4	0.024%	58.896%
726	MYLAN INC/PA	0.024%	58.920%
727	GOODYEAR TIRE &	0.024%	58.944%
728	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.024%	58.968%
729	L-BANK BW FOERD	0.024%	58.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	VORNADO REALTY TRUST REIT USD.04	0.024%	59.017%
731	CREDIT SUISSE G	0.024%	59.041%
732	AGEAS	0.024%	59.065%
733	ALLY FINANCIAL INC COMMON STOCK USD.1	0.024%	59.089%
734	RELIANCE INDS	0.024%	59.113%
735	M + T BANK CORP COMMON STOCK USD.5	0.024%	59.137%
736	GEELY AUTOMOBIL	0.024%	59.161%
737	MUNCHEBERG RUCKV	0.024%	59.185%
738	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.024%	59.209%
739	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	59.233%
740	BOMBARDIER INC	0.024%	59.257%
741	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.024%	59.281%
742	FNF GROUP TRACKING STK USD.0001	0.024%	59.304%
743	DOVER CORP	0.024%	59.328%
744	ROLLS ROYCE	0.023%	59.351%
745	PERSIMMON PLC	0.023%	59.375%
746	CONCHO RESOURCE	0.023%	59.398%
747	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.023%	59.421%
748	REPUBLIC SERVIC	0.023%	59.445%
749	ARCELORMITTAL	0.023%	59.468%
750	SWISS RE AG	0.023%	59.491%
751	GEN DYNAMICS CO	0.023%	59.515%
752	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.023%	59.538%
753	GOODMAN GROUP	0.023%	59.561%
754	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.023%	59.585%
755	TEXTRON INC COMMON STOCK USD.125	0.023%	59.608%
756	RENAULT	0.023%	59.631%
757	BOLIDEN AB	0.023%	59.654%
758	WESTFIELD CORP	0.023%	59.677%
759	CENTERRA GOLD INC COMMON STOCK	0.023%	59.701%
760	SBA COMMUNICATIONS CORP REIT USD.01	0.023%	59.724%
761	INVESCO LTD COMMON STOCK USD.2	0.023%	59.747%
762	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	59.770%
763	ANGLO AMERICAN	0.023%	59.793%
764	LINDE AG	0.023%	59.816%
765	MITSUBISHI ELEC	0.023%	59.839%
766	NIELSEN HOLDING	0.023%	59.862%
767	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.023%	59.885%
768	ANALOG DEVICES INC COMMON STOCK USD.167	0.023%	59.908%
769	HSBC HOLDINGS P	0.023%	59.931%
770	SOUTHERN CO SR UNSECURED 06/20 2.75	0.023%	59.954%
771	KOMMUNINVEST I	0.023%	59.976%
772	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.023%	59.999%
773	STANDARD CHARTE	0.023%	60.022%
774	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.023%	60.045%
775	MITSUBISHI UFJ FINL SPON ADR ADR	0.023%	60.068%
776	COUNTRY GARDEN	0.023%	60.090%
777	RYDER SYSTEM IN	0.023%	60.113%
778	FUJITSU	0.023%	60.136%
779	3I GROUP PLC	0.023%	60.159%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	BUNGE LTD COMMON STOCK USD.01	0.023%	60.181%
781	INTER PIPELINE	0.023%	60.204%
782	EOG RESOURCES	0.023%	60.226%
783	ARCONIC INC COMMON STOCK	0.023%	60.249%
784	CALPINE CORP	0.023%	60.271%
785	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.023%	60.294%
786	LOWE'S COS INC	0.022%	60.317%
787	CNOOC LTD	0.022%	60.339%
788	SASOL	0.022%	60.361%
789	DEUTSCHE BANK A	0.022%	60.384%
790	HUNTINGTON BANC	0.022%	60.406%
791	KDDI CORP	0.022%	60.429%
792	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.022%	60.451%
793	SPARK INFRASTRU	0.022%	60.473%
794	NORTHROP GRUMMA	0.022%	60.495%
795	DEUTSCHE BANK A	0.022%	60.518%
796	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.022%	60.540%
797	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.022%	60.562%
798	BARCLAYS ADR-EA	0.022%	60.584%
799	ZIMMER HLDGS IN	0.022%	60.606%
800	LLOYDS BANKING	0.022%	60.629%
801	SKANDINAVISKA E	0.022%	60.651%
802	GAP INC	0.022%	60.673%
803	COMMONWEALTH BA	0.022%	60.695%
804	PRUDENTIAL ADR	0.022%	60.717%
805	STRYKER CORP SR UNSECURED 05/24 3.375	0.022%	60.739%
806	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.022%	60.761%
807	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.022%	60.783%
808	AMEREN CORP SR UNSECURED 11/20 2.7	0.022%	60.805%
809	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.022%	60.826%
810	SCHNEIDER SA	0.022%	60.848%
811	REINSURANCE GRO	0.022%	60.870%
812	CANON INC	0.022%	60.892%
813	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.022%	60.914%
814	BERKSHIRE HAT E	0.022%	60.936%
815	SHIN-ETSU CHEM	0.022%	60.957%
816	BM&F BOVESPA SA	0.022%	60.979%
817	PRICELINE GROUP	0.022%	61.001%
818	MITSUBISHI HVY	0.022%	61.022%
819	HYUNDAI MOTOR C	0.022%	61.044%
820	FIRSTSERVICE CORP COMMON STOCK	0.022%	61.066%
821	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.022%	61.087%
822	WOLTERS KLUWERS	0.022%	61.109%
823	XPO LOGISTICS INC COMMON STOCK USD.001	0.022%	61.130%
824	AIR LIQUIDE(L')	0.021%	61.152%
825	METLIFE INC SR UNSECURED 04/24 3.6	0.021%	61.173%
826	TELIASONERA AB	0.021%	61.195%
827	DEVON ENERGY CORP COMMON STOCK USD.1	0.021%	61.216%
828	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.021%	61.238%
829	Banco Sabadell	0.021%	61.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	LEGAL & GENERAL	0.021%	61.281%
831	INGERSOLL-RAND	0.021%	61.302%
832	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.021%	61.323%
833	OVERSEA-CHINESE	0.021%	61.345%
834	GE CAPITAL EURO	0.021%	61.366%
835	DEERE + CO COMMON STOCK USD1.0	0.021%	61.387%
836	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.021%	61.409%
837	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.021%	61.430%
838	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.021%	61.451%
839	ATOS ORIGIN SA	0.021%	61.473%
840	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.021%	61.494%
841	ELDORADO GOLD CORP COMMON STOCK	0.021%	61.515%
842	LIBERTY MUTUAL	0.021%	61.536%
843	KEYCORP	0.021%	61.557%
844	LAND SECURITIES	0.021%	61.579%
845	RADIANT OPTO EL	0.021%	61.600%
846	NATIONWIDE BLDG	0.021%	61.621%
847	COACH INC	0.021%	61.642%
848	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.021%	61.663%
849	ENERFLEX LTD	0.021%	61.684%
850	KELLOGG CO 4% 1	0.021%	61.705%
851	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.021%	61.726%
852	SSR MINING INC COMMON STOCK	0.021%	61.747%
853	L BRANDS INC COMPANY GUAR 02/22 5.625	0.021%	61.768%
854	PETROCHINA CO	0.021%	61.789%
855	HSBC USA INC SR UNSECURED 08/20 2.75	0.021%	61.810%
856	SKAND ENSKILDA	0.021%	61.831%
857	CORUS ENTERTAIN	0.021%	61.852%
858	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.021%	61.873%
859	NORTHLAND POWER	0.021%	61.894%
860	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.021%	61.914%
861	VERMILION ENERGY INC COMMON STOCK	0.021%	61.935%
862	GENERAL ELECTRI	0.021%	61.956%
863	ENDEAVOUR MININ	0.021%	61.977%
864	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.021%	61.998%
865	DEUTSCHE LUFTHA	0.021%	62.019%
866	LG Electronics	0.021%	62.039%
867	NOKIA CORP	0.021%	62.060%
868	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.021%	62.081%
869	DUKE REALTY CORP REIT USD.01	0.021%	62.101%
870	OWENS CORNING COMMON STOCK USD.001	0.021%	62.122%
871	THERMO FISHER S	0.021%	62.143%
872	TOREX GOLD RESO	0.021%	62.163%
873	VIVENDI SA	0.021%	62.184%
874	LENNAR CORP CL	0.021%	62.205%
875	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.021%	62.225%
876	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.021%	62.246%
877	VODAFONE GROUP PLC SP ADR ADR	0.021%	62.266%
878	ARAMARK COMMON STOCK USD.01	0.021%	62.287%
879	QUEBECOR INC 'B	0.021%	62.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	APACHE CORP COMMON STOCK USD.625	0.021%	62.328%
881	ACTIVISION BLIZ	0.021%	62.348%
882	MYLAN NV 3.125%	0.021%	62.369%
883	XEROX CORP COMMON STOCK USD1.0	0.021%	62.390%
884	PTT PUBLIC COMP	0.021%	62.410%
885	WESTROCK CO COMMON STOCK	0.020%	62.431%
886	STRYKER CORP	0.020%	62.451%
887	AMETEK INC COMMON STOCK USD.01	0.020%	62.471%
888	FORTESCUE METAL	0.020%	62.492%
889	WESFARMERS LTD	0.020%	62.512%
890	BAXTER INTL INC	0.020%	62.533%
891	CA INC 3.6% 01A	0.020%	62.553%
892	TESCO PLC	0.020%	62.574%
893	BRITISH AMERICAN TOB SP ADR ADR	0.020%	62.594%
894	ENERCARE INC	0.020%	62.614%
895	PRAXAIR STK	0.020%	62.635%
896	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.020%	62.655%
897	NRG ENERGY	0.020%	62.675%
898	TAHOE RESOURCES INC COMMON STOCK	0.020%	62.696%
899	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.020%	62.716%
900	JPMORGAN CHASE	0.020%	62.736%
901	BECTON DICKINSON	0.020%	62.757%
902	AES CORP/VA SR UNSECURED 07/21 7.375	0.020%	62.777%
903	HYATT HOTELS CO	0.020%	62.797%
904	KOHL'S CORPORATI	0.020%	62.817%
905	STORA ENSO OYJ	0.020%	62.837%
906	JABIL CIRCUIT I	0.020%	62.857%
907	CBRE GROUP INC A COMMON STOCK USD.01	0.020%	62.878%
908	INTERFOR CORP	0.020%	62.898%
909	KOMATSU	0.020%	62.918%
910	WILLIS TOWERS W	0.020%	62.938%
911	MAZDA MOTOR COR	0.020%	62.958%
912	UDR INC REIT USD.01	0.020%	62.978%
913	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.020%	62.998%
914	BARCLAYS PLC 1.	0.020%	63.018%
915	UNILEVER NV	0.020%	63.038%
916	NATIONAL AUSTRA	0.020%	63.058%
917	LKQ CORP COMMON STOCK USD.01	0.020%	63.078%
918	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	63.098%
919	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.020%	63.118%
920	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.020%	63.138%
921	RUSSEL METALS I	0.020%	63.158%
922	ADIDAS AG	0.020%	63.178%
923	CARMAX INC COMMON STOCK USD.5	0.020%	63.198%
924	SUMITOMO MITSUI	0.020%	63.218%
925	COLGATE-PALMOLI	0.020%	63.238%
926	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.020%	63.257%
927	SAMPO OYJ	0.020%	63.277%
928	NEW FLYER COMMO	0.020%	63.297%
929	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.020%	63.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	EUROPEAN FIN ST	0.020%	63.337%
931	FRANCO NEVADA CORP COMMON STOCK	0.020%	63.356%
932	ADOBE SYSTEMS I	0.020%	63.376%
933	STANDARD LIFE P	0.020%	63.396%
934	VF CORP SR UNSECURED 09/21 3.5	0.020%	63.415%
935	NASDAQ INC SR UNSECURED 06/24 4.25	0.020%	63.435%
936	LIBERTY BROADBAND C COMMON STOCK USD.01	0.020%	63.455%
937	BORGWARNER INC COMMON STOCK USD.01	0.020%	63.474%
938	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.020%	63.494%
939	UTD THERAPEUTIC	0.020%	63.514%
940	BANCO SANTANDER SA SPON ADR ADR	0.020%	63.533%
941	TREASURY WINE E	0.020%	63.553%
942	UNILEVER PLC SPONSORED ADR ADR	0.020%	63.572%
943	GAP INC/THE SR UNSECURED 04/21 5.95	0.020%	63.592%
944	TELECOM ITALIA	0.020%	63.611%
945	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.020%	63.631%
946	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.020%	63.650%
947	SUN HUNG KAI PR	0.020%	63.670%
948	ING GROEP NV	0.019%	63.689%
949	AON CORP COMPANY GUAR 09/20 5	0.019%	63.709%
950	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.019%	63.728%
951	MARSH & MCLENNA	0.019%	63.748%
952	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.019%	63.767%
953	MULLEN GROUP LT	0.019%	63.787%
954	DANONE S.A. COM	0.019%	63.806%
955	CHINA PETROLEUM	0.019%	63.825%
956	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.019%	63.845%
957	DOVER CORP	0.019%	63.864%
958	BALL CORP COMPANY GUAR 03/22 5	0.019%	63.884%
959	NIPPON STEEL CO	0.019%	63.903%
960	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.019%	63.922%
961	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	63.941%
962	NORTHERN TRUST	0.019%	63.961%
963	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.019%	63.980%
964	PREMIUM BRANDS	0.019%	63.999%
965	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.019%	64.018%
966	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.019%	64.038%
967	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.019%	64.057%
968	TAYLOR WIMPEY	0.019%	64.076%
969	FLEXTRONICS INT	0.019%	64.095%
970	AETNA INC 4.125	0.019%	64.114%
971	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.019%	64.133%
972	IRON MOUNTAIN INC REIT USD.01	0.019%	64.152%
973	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.019%	64.171%
974	BORALEX INC CL	0.019%	64.191%
975	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.019%	64.210%
976	AMGEN INC SR UNSECURED 11/21 3.875	0.019%	64.229%
977	REGENCY CENTERS CORP REIT USD.01	0.019%	64.248%
978	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.019%	64.267%
979	DOMINION RES(VI)	0.019%	64.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	ONEX CORP SUB V	0.019%	64.305%
981	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.019%	64.324%
982	MITSUMI & CO	0.019%	64.343%
983	EBAY INC SR UNSECURED 03/22 3.8	0.019%	64.362%
984	WM MORRISON SUP	0.019%	64.381%
985	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.019%	64.400%
986	HARRIS CORP	0.019%	64.419%
987	NETEASE INC ADR ADR USD.0001	0.019%	64.437%
988	PVH CORP COMMON STOCK USD1.0	0.019%	64.456%
989	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.019%	64.475%
990	LYONDELLBASELL	0.019%	64.494%
991	ARKEMA	0.019%	64.513%
992	HOLOGIC INC COMMON STOCK USD.01	0.019%	64.532%
993	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.019%	64.551%
994	DEUTSCHE POST A	0.019%	64.569%
995	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.019%	64.588%
996	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.019%	64.607%
997	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.019%	64.626%
998	ONEOK INC	0.019%	64.645%
999	PHILIPS ELECTRO	0.019%	64.663%
1000	UNIVERSAL HLTH	0.019%	64.682%
1001	STMICROELECTRON	0.019%	64.701%
1002	UNUM GROUP	0.019%	64.719%
1003	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.019%	64.738%
1004	VIACOM INC	0.019%	64.757%
1005	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.019%	64.776%
1006	BOUYGUES	0.019%	64.794%
1007	SL GREEN REALTY	0.019%	64.813%
1008	POST HOLDINGS INC COMMON STOCK USD.01	0.019%	64.832%
1009	CLARIANT AG	0.019%	64.850%
1010	TOTAL SA SPON ADR ADR	0.019%	64.869%
1011	NOKIA OYJ SR UNSECURED 06/22 3.375	0.019%	64.888%
1012	AGILENT TECHNOL	0.019%	64.906%
1013	QUALCOMM INC SR UNSECURED 05/22 3	0.019%	64.925%
1014	MACY S INC COMMON STOCK USD.01	0.019%	64.943%
1015	SUMITOMO CHEMIC	0.019%	64.962%
1016	KROGER CO SR UNSECURED 04/22 3.4	0.019%	64.980%
1017	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.019%	64.999%
1018	INGREDION INC COMMON STOCK USD.01	0.019%	65.017%
1019	NETAPP INC SR UNSECURED 06/21 3.375	0.019%	65.036%
1020	FRESENIUS SE &	0.019%	65.055%
1021	DEN DANSKE BANK	0.019%	65.073%
1022	SOUTHERN CO	0.019%	65.092%
1023	SMART REAL ESTA	0.018%	65.110%
1024	CHEVRON CORP SR UNSECURED 05/21 2.1	0.018%	65.129%
1025	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.018%	65.147%
1026	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.018%	65.165%
1027	AUTODESK INC SR UNSECURED 06/20 3.125	0.018%	65.184%
1028	ROPER TECHNOLOG	0.018%	65.202%
1029	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.018%	65.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.018%	65.239%
1031	BIOGEN INC SR UNSECURED 09/20 2.9	0.018%	65.258%
1032	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.018%	65.276%
1033	HUNTINGTON NATI	0.018%	65.294%
1034	SEMPRA ENERGY	0.018%	65.313%
1035	STATE STREET CORP SR UNSECURED 08/20 2.55	0.018%	65.331%
1036	CHINA O/SEAS LA	0.018%	65.350%
1037	UNUM GROUP SR UNSECURED 05/21 3	0.018%	65.368%
1038	GENUINE PARTS C	0.018%	65.386%
1039	US BANCORP SR UNSECURED 01/22 2.625	0.018%	65.405%
1040	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.018%	65.423%
1041	PNC BANK NA SR UNSECURED 07/20 2.6	0.018%	65.441%
1042	MORGAN STANLEY	0.018%	65.460%
1043	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.018%	65.478%
1044	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.018%	65.496%
1045	BAE SYSTEMS HLD	0.018%	65.515%
1046	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.018%	65.533%
1047	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.018%	65.551%
1048	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.018%	65.569%
1049	MIZUHO FINANCIA	0.018%	65.588%
1050	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.018%	65.606%
1051	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.018%	65.624%
1052	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.018%	65.643%
1053	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.018%	65.661%
1054	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.018%	65.679%
1055	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.018%	65.697%
1056	ANIXTER INC COMPANY GUAR 10/21 5.125	0.018%	65.716%
1057	JOHN DEERE CAPI	0.018%	65.734%
1058	MIZUHO BANK LTD	0.018%	65.752%
1059	POLSKI KON NAF	0.018%	65.771%
1060	KONINKLIJKE KPN	0.018%	65.789%
1061	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.018%	65.807%
1062	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.018%	65.825%
1063	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.018%	65.844%
1064	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.018%	65.862%
1065	BALL CORP	0.018%	65.880%
1066	CITIGROUP INC SR UNSECURED 03/21 2.7	0.018%	65.898%
1067	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.018%	65.917%
1068	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.018%	65.935%
1069	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.018%	65.953%
1070	US BANCORP SR UNSECURED 01/21 2.35	0.018%	65.971%
1071	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.018%	65.989%
1072	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.018%	66.008%
1073	LAB CORP AMER H	0.018%	66.026%
1074	AFLAC INC SR UNSECURED 03/20 2.4	0.018%	66.044%
1075	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.018%	66.062%
1076	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.018%	66.080%
1077	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.018%	66.099%
1078	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.018%	66.117%
1079	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.018%	66.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.018%	66.153%
1081	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.018%	66.171%
1082	LEGG MASON INC SR UNSECURED 07/19 2.7	0.018%	66.190%
1083	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.018%	66.208%
1084	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.018%	66.226%
1085	CONSTELLATION B	0.018%	66.244%
1086	CITIGROUP INC	0.018%	66.262%
1087	WALT DISNEY CO	0.018%	66.280%
1088	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.018%	66.299%
1089	AMERICAN HONDA	0.018%	66.317%
1090	AT+T INC SR UNSECURED 06/20 2.45	0.018%	66.335%
1091	AMP LIMITED	0.018%	66.353%
1092	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.018%	66.371%
1093	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.018%	66.389%
1094	COMERICA BANK SR UNSECURED 06/20 2.5	0.018%	66.407%
1095	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.018%	66.426%
1096	HARLEY DAVIDSON	0.018%	66.444%
1097	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.018%	66.462%
1098	ACTIVISION BLIZ	0.018%	66.480%
1099	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.018%	66.498%
1100	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.018%	66.516%
1101	SANTANDER HLDG	0.018%	66.534%
1102	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.018%	66.552%
1103	BOC HONG KONG H	0.018%	66.570%
1104	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.018%	66.588%
1105	EXTRA SPACE STO	0.018%	66.606%
1106	BP CAPITAL MARK	0.018%	66.624%
1107	CANADIAN REAL E	0.018%	66.642%
1108	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.018%	66.660%
1109	TJX COS INC SR UNSECURED 06/21 2.75	0.018%	66.678%
1110	INTERNATIONAL PAPER CO COMMON STOCK USD.1.0	0.018%	66.696%
1111	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.018%	66.714%
1112	MATTEL INC SR UNSECURED 08/21 2.35	0.018%	66.732%
1113	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.018%	66.750%
1114	SUZUKI MOTOR CO	0.018%	66.768%
1115	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.018%	66.786%
1116	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.018%	66.804%
1117	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.018%	66.822%
1118	NVIDIA CORP	0.018%	66.840%
1119	ETRADE FINANCIA	0.018%	66.858%
1120	MTU AERO ENGINE	0.018%	66.876%
1121	GRUPO MEXICO SA	0.018%	66.894%
1122	ASHTREAD GROUP	0.018%	66.911%
1123	VESTAS WIND SYS	0.018%	66.929%
1124	JANUS CAPITAL G	0.018%	66.947%
1125	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.018%	66.965%
1126	AVIVA PLC	0.018%	66.983%
1127	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.018%	67.000%
1128	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.018%	67.018%
1129	LOEWS CORP COMMON STOCK USD.01	0.018%	67.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	TELEPERFORMANCE	0.018%	67.054%
1131	EMC CORP(MASS)	0.018%	67.072%
1132	LONZA GROUP AG	0.018%	67.089%
1133	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.018%	67.107%
1134	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.018%	67.125%
1135	LINCOLN NATL CO	0.018%	67.142%
1136	RYDER SYSTEM IN	0.018%	67.160%
1137	ADECCO SA	0.018%	67.178%
1138	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.018%	67.196%
1139	MARTINREA INTER	0.018%	67.213%
1140	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.018%	67.231%
1141	KLEPIERRE	0.018%	67.249%
1142	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.018%	67.266%
1143	PLAINS ALL AMER	0.018%	67.284%
1144	BAE SYSTEMS	0.018%	67.302%
1145	AUTOLIV INC	0.018%	67.319%
1146	LANXESS	0.018%	67.337%
1147	COTY INC CL A COMMON STOCK USD.01	0.018%	67.354%
1148	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.018%	67.372%
1149	QUANTA SERVICES	0.018%	67.389%
1150	ALLIED PPTY,REI	0.018%	67.407%
1151	BP PLC SPONS ADR ADR	0.018%	67.424%
1152	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.017%	67.442%
1153	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.017%	67.459%
1154	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.017%	67.477%
1155	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.017%	67.494%
1156	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.017%	67.512%
1157	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.017%	67.529%
1158	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.017%	67.547%
1159	NASDAQ INC COMMON STOCK USD.01	0.017%	67.564%
1160	NEWCREST MINING	0.017%	67.581%
1161	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.017%	67.599%
1162	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	67.616%
1163	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	67.634%
1164	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.017%	67.651%
1165	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.017%	67.668%
1166	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.017%	67.686%
1167	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.017%	67.703%
1168	CHINA MERCHANTS	0.017%	67.720%
1169	DAI-ICHI LIFE	0.017%	67.738%
1170	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.017%	67.755%
1171	STATE STREET CORP SR UNSECURED 08/25 3.55	0.017%	67.772%
1172	LAB CORP OF AME	0.017%	67.789%
1173	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	67.807%
1174	STEEL DYNAMICS INC COMMON STOCK USD.005	0.017%	67.824%
1175	TJX COS INC	0.017%	67.841%
1176	MCKESSON CORP SR UNSECURED 03/24 3.796	0.017%	67.859%
1177	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.017%	67.876%
1178	JM SMUCKER CO/THE COMMON STOCK	0.017%	67.893%
1179	IMPERIAL TOBACC	0.017%	67.910%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	MEDTRONIC INC 3	0.017%	67.927%
1181	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.017%	67.945%
1182	IBM CORP SR UNSECURED 02/24 3.625	0.017%	67.962%
1183	MASTERCARD INC SR UNSECURED 04/24 3.375	0.017%	67.979%
1184	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.017%	67.996%
1185	BLACKROCK INC SR UNSECURED 06/22 3.375	0.017%	68.013%
1186	CITIC LTD	0.017%	68.030%
1187	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.017%	68.048%
1188	CORNING INC SR UNSECURED 08/20 4.25	0.017%	68.065%
1189	ATCO LTD CL I N	0.017%	68.082%
1190	ASSURANT INC	0.017%	68.099%
1191	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.017%	68.116%
1192	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.017%	68.133%
1193	LOEWS CORP SR UNSECURED 04/26 3.75	0.017%	68.150%
1194	BAT INTL FINANC	0.017%	68.167%
1195	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.017%	68.185%
1196	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.017%	68.202%
1197	AVNET INC SR UNSECURED 04/26 4.625	0.017%	68.219%
1198	MOSAIC CO SR UNSECURED 11/23 4.25	0.017%	68.236%
1199	PARAMOUNT RESOU	0.017%	68.253%
1200	COACH INC SR UNSECURED 04/25 4.25	0.017%	68.270%
1201	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	68.287%
1202	AETNA INC SR UNSECURED 11/24 3.5	0.017%	68.304%
1203	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.017%	68.321%
1204	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.017%	68.338%
1205	PARKLAND FUEL C	0.017%	68.355%
1206	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.017%	68.373%
1207	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.017%	68.390%
1208	AON PLC	0.017%	68.407%
1209	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.017%	68.424%
1210	NETAPP INC.	0.017%	68.441%
1211	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.017%	68.458%
1212	AMGEN INC SR UNSECURED 05/24 3.625	0.017%	68.475%
1213	CELGENE CORP SR UNSECURED 05/24 3.625	0.017%	68.492%
1214	GREAT CANADIAN	0.017%	68.509%
1215	MANITOBA PROVIN	0.017%	68.526%
1216	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.017%	68.543%
1217	BORAL LIMITED	0.017%	68.560%
1218	SPRINT CORP COMMON STOCK USD.01	0.017%	68.577%
1219	ANTHEM INC	0.017%	68.594%
1220	DEXUS PROPERTY	0.017%	68.611%
1221	STATE STREET CORP SR UNSECURED 12/24 3.3	0.017%	68.628%
1222	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.017%	68.645%
1223	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.017%	68.662%
1224	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.017%	68.679%
1225	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.017%	68.696%
1226	CARPENTER TECHN	0.017%	68.713%
1227	UNUM GROUP	0.017%	68.730%
1228	HSBC USA INC SR UNSECURED 06/24 3.5	0.017%	68.747%
1229	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.017%	68.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.017%	68.781%
1231	CNH INDUSTRIAL	0.017%	68.798%
1232	STEINHOFF INTER	0.017%	68.815%
1233	HEWLETT PACKARD	0.017%	68.832%
1234	AGCO CORP	0.017%	68.848%
1235	PLAINS ALL AMER	0.017%	68.865%
1236	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.017%	68.882%
1237	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.017%	68.899%
1238	STATOIL ASA COMPANY GUAR 01/22 3.15	0.017%	68.916%
1239	ARROW ELECTRONI	0.017%	68.933%
1240	QUALCOMM INC SR UNSECURED 05/25 3.45	0.017%	68.950%
1241	LABRADOR IRON O	0.017%	68.967%
1242	FRESENIUS MEDIC	0.017%	68.984%
1243	RECKITT BENCKIS	0.017%	69.001%
1244	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.017%	69.018%
1245	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.017%	69.034%
1246	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.017%	69.051%
1247	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	69.068%
1248	TOYOTA MOTOR CR	0.017%	69.085%
1249	JONES LANG LASA	0.017%	69.102%
1250	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.017%	69.118%
1251	SEGRO PLC	0.017%	69.135%
1252	VISA INC SR UNSECURED 12/25 3.15	0.017%	69.152%
1253	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.017%	69.169%
1254	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	69.186%
1255	BANK TOKYO-MIT	0.017%	69.202%
1256	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.017%	69.219%
1257	SMURFIT KAPPA P	0.017%	69.236%
1258	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.017%	69.253%
1259	MARKEL CORP COMMON STOCK	0.017%	69.270%
1260	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.017%	69.286%
1261	TRICAN WELL SER	0.017%	69.303%
1262	MS&AD INSURANCE	0.017%	69.320%
1263	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.017%	69.337%
1264	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.017%	69.353%
1265	SPIRIT AEROSYST	0.017%	69.370%
1266	UBISOFT ENTERTA	0.017%	69.387%
1267	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.017%	69.403%
1268	NTT DOCOMO INC	0.017%	69.420%
1269	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.017%	69.437%
1270	TIFFANY & CO	0.017%	69.454%
1271	CME GROUP INC SR UNSECURED 03/25 3	0.017%	69.470%
1272	T MOBILE USA INC COMPANY GUAR 04/22 4	0.017%	69.487%
1273	LG DISPLAY CO	0.017%	69.504%
1274	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.017%	69.520%
1275	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.017%	69.537%
1276	DEUTSCHE BK AG	0.017%	69.554%
1277	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.017%	69.571%
1278	PERRIGO CO PLC	0.017%	69.587%
1279	DUFREY AG-REG	0.017%	69.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	SMITHS GROUP	0.017%	69.621%
1281	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.017%	69.637%
1282	RITCHIE BROS. A	0.017%	69.654%
1283	TOSOH CORP	0.017%	69.671%
1284	AEON CO., LTD	0.017%	69.687%
1285	MEG ENERGY CORP	0.017%	69.704%
1286	AIRGAS INC COMPANY GUAR 08/20 3.05	0.017%	69.720%
1287	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.017%	69.737%
1288	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.017%	69.754%
1289	PFIZER INC SR UNSECURED 12/26 3	0.017%	69.770%
1290	ANADARKO PETROL	0.017%	69.787%
1291	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.017%	69.803%
1292	CITIGROUP INC SR UNSECURED 04/25 3.3	0.017%	69.820%
1293	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.017%	69.837%
1294	JUNIPER NETWORK	0.017%	69.853%
1295	SWATCH GROUP	0.017%	69.870%
1296	EXELON CORP SR UNSECURED 04/26 3.4	0.017%	69.886%
1297	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.017%	69.903%
1298	ERSTE GROUP BAN	0.017%	69.920%
1299	BLUESCOPE STEEL	0.017%	69.936%
1300	EATON CORP COMPANY GUAR 11/22 2.75	0.017%	69.953%
1301	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.017%	69.969%
1302	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.017%	69.986%
1303	BHP BILLITON FI	0.017%	70.002%
1304	STOCKLAND TRUST	0.017%	70.019%
1305	ORACLE CORP SR UNSECURED 10/22 2.5	0.017%	70.035%
1306	VIACOM INC SR UNSECURED 04/24 3.875	0.017%	70.052%
1307	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.017%	70.068%
1308	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.016%	70.085%
1309	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.016%	70.101%
1310	SESA STERLITE	0.016%	70.118%
1311	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	70.134%
1312	CARREFOUR SA	0.016%	70.151%
1313	CUMMINS INC	0.016%	70.167%
1314	NESTE OIL OYJ	0.016%	70.183%
1315	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.016%	70.200%
1316	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	70.216%
1317	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	70.233%
1318	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	70.249%
1319	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.016%	70.265%
1320	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.016%	70.282%
1321	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.016%	70.298%
1322	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.016%	70.314%
1323	SUMITOMO ELEC I	0.016%	70.331%
1324	NORDSTROM INC	0.016%	70.347%
1325	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.016%	70.363%
1326	AECON GROUP INC	0.016%	70.380%
1327	GIVAUDAN	0.016%	70.396%
1328	SWISSCOM AG	0.016%	70.412%
1329	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.016%	70.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.016%	70.445%
1331	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.016%	70.461%
1332	EVEREST RE GROU	0.016%	70.477%
1333	BELLWAY	0.016%	70.493%
1334	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.016%	70.510%
1335	A.P. MOLLER-MAE	0.016%	70.526%
1336	EXCHANGE INCOME	0.016%	70.542%
1337	BOEING CO SR UNSECURED 03/25 2.5	0.016%	70.558%
1338	ECOLAB INC COMMON STOCK USD1.0	0.016%	70.574%
1339	AFFILIATED MNGR	0.016%	70.591%
1340	ESSITY AKTIEBOL	0.016%	70.607%
1341	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.016%	70.623%
1342	LG CHEM LTD	0.016%	70.639%
1343	HP INC COMMON STOCK USD.01	0.016%	70.655%
1344	MORGAN STANLEY	0.016%	70.671%
1345	AIR PRODS & CHE	0.016%	70.687%
1346	GENERAL MILLS I	0.016%	70.703%
1347	CSL LIMITED	0.016%	70.719%
1348	BRITISH LAND CO	0.016%	70.735%
1349	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.016%	70.751%
1350	SWEDBANK AB	0.016%	70.767%
1351	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	70.783%
1352	FERRARI NV	0.016%	70.799%
1353	AMGEN INC	0.016%	70.814%
1354	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.016%	70.830%
1355	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.016%	70.846%
1356	BANK RAKYAT IND	0.016%	70.862%
1357	WESTERN FOREST	0.016%	70.878%
1358	CASCADES INC	0.016%	70.894%
1359	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	70.910%
1360	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.016%	70.926%
1361	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.016%	70.941%
1362	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.016%	70.957%
1363	CDN UTILS LTD N	0.016%	70.973%
1364	ARCONIC INC SR UNSECURED 02/22 5.87	0.016%	70.989%
1365	MURATA MFG CO	0.016%	71.005%
1366	Cineplex Inc.	0.016%	71.020%
1367	CAIXABANK	0.016%	71.036%
1368	PETROBRAS PREFE	0.016%	71.052%
1369	BARRATT DEVEL	0.016%	71.068%
1370	TARGET CORP SR UNSECURED 04/26 2.5	0.016%	71.083%
1371	CBS CORP COMPANY GUAR 01/27 2.9	0.016%	71.099%
1372	AUTONATION INC	0.016%	71.115%
1373	ALBEMARLE CORP	0.016%	71.130%
1374	SVENSKA HANDELS	0.016%	71.146%
1375	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.016%	71.161%
1376	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.016%	71.177%
1377	VALEO SA	0.016%	71.193%
1378	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.016%	71.208%
1379	PULTEGROUP INC.	0.016%	71.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	71.240%
1381	VICINITY CENTER	0.016%	71.255%
1382	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.016%	71.271%
1383	TOYOTA TSUSHO C	0.016%	71.286%
1384	GECINA SA	0.016%	71.302%
1385	SECURE ENERGY S	0.016%	71.317%
1386	GRAN TIERRA ENE	0.016%	71.333%
1387	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.016%	71.348%
1388	UTD RENTALS INC	0.016%	71.364%
1389	PENTAIR PLC	0.016%	71.379%
1390	SCOR	0.015%	71.395%
1391	CAMDEN PROPERTY	0.015%	71.410%
1392	GPT GROUP	0.015%	71.426%
1393	ELISA OYJ-A	0.015%	71.441%
1394	NESTLE FINANCE	0.015%	71.457%
1395	NUVISTA ENERGY	0.015%	71.472%
1396	ITOCHU CORP	0.015%	71.488%
1397	ASSURED GUARANT	0.015%	71.503%
1398	KROGER CO SR UNSECURED 01/21 3.3	0.015%	71.519%
1399	UNI-SELECT INC	0.015%	71.534%
1400	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.015%	71.549%
1401	UTD MICRO ELECT	0.015%	71.565%
1402	PAREX RESOURCES	0.015%	71.580%
1403	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.015%	71.596%
1404	BANK LEUMI LE-I	0.015%	71.611%
1405	UNITED OVERSEAS	0.015%	71.626%
1406	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	71.642%
1407	TRINITY INDS	0.015%	71.657%
1408	AMER ELEC POWER	0.015%	71.672%
1409	SANDSTORM GOLD	0.015%	71.688%
1410	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.015%	71.703%
1411	VULCAN MATERIAL	0.015%	71.718%
1412	SHOPIFY INC CLASS A COMMON STOCK	0.015%	71.734%
1413	TORCHMARK CORP COMMON STOCK USD1.0	0.015%	71.749%
1414	SHIRE PLC	0.015%	71.764%
1415	KROTON EDUCACIO	0.015%	71.779%
1416	CARLSBERG	0.015%	71.795%
1417	OSHKOSH CORP COMMON STOCK USD.01	0.015%	71.810%
1418	BROTHERIndustr	0.015%	71.825%
1419	SEMAFO INC COMM	0.015%	71.840%
1420	ORBITAL ATK INC COMMON STOCK USD.01	0.015%	71.856%
1421	SAINSBURY (J) P	0.015%	71.871%
1422	SANLAM LIMITED	0.015%	71.886%
1423	BCO BRADESCO,AD	0.015%	71.901%
1424	KONINKLIJKE DSM	0.015%	71.917%
1425	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	71.932%
1426	NASPERS LIMITED	0.015%	71.947%
1427	HORMEL FOODS CORP COMMON STOCK USD.01465	0.015%	71.962%
1428	COMERICA INC	0.015%	71.977%
1429	WH GROUP LTD	0.015%	71.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	YAMAHA MOTOR CO	0.015%	72.007%
1431	RAGING RIVER EX	0.015%	72.023%
1432	SUN COMMUNITIES INC REIT USD.01	0.015%	72.038%
1433	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.015%	72.053%
1434	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.015%	72.068%
1435	THOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	72.083%
1436	HARLEY DAVIDSON	0.015%	72.098%
1437	DUPONT FABROS TECHNOLOGY REIT USD.001	0.015%	72.113%
1438	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.015%	72.128%
1439	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	72.143%
1440	NEWELL BRANDS INC COMMON STOCK USD1.0	0.015%	72.158%
1441	ASSURANT INC COMMON STOCK USD.01	0.015%	72.173%
1442	AEGON N.V.	0.015%	72.188%
1443	NORBORD INC COMMON STOCK	0.015%	72.203%
1444	TECH DATA CORP COMMON STOCK USD.0015	0.015%	72.218%
1445	KINGSPAN GROUP	0.015%	72.233%
1446	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.015%	72.248%
1447	XEROX CORP 2.75	0.015%	72.263%
1448	KIMCO REALTY	0.015%	72.278%
1449	OLIN CORP	0.015%	72.293%
1450	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.015%	72.308%
1451	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	72.323%
1452	JFE HOLDINGS IN	0.015%	72.338%
1453	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.015%	72.352%
1454	NIPPON BUILDING	0.015%	72.367%
1455	OMV AG	0.015%	72.382%
1456	SENSATA TECHNOL	0.015%	72.397%
1457	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.015%	72.412%
1458	RANDGOLD RESOUR	0.015%	72.427%
1459	TUI AG	0.015%	72.442%
1460	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.015%	72.456%
1461	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.015%	72.471%
1462	S+P GLOBAL INC COMMON STOCK USD1.0	0.015%	72.486%
1463	MARTIN MARIETTA	0.015%	72.501%
1464	GAS NATURAL SDG	0.015%	72.516%
1465	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.015%	72.530%
1466	ARRIS INTERNATI	0.015%	72.545%
1467	MELROSEIndustr	0.015%	72.560%
1468	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.015%	72.575%
1469	CAPITAL POWER C	0.015%	72.589%
1470	AIR LEASE CORP	0.015%	72.604%
1471	BIRCHCLIFF ENER	0.015%	72.619%
1472	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.015%	72.633%
1473	HESS CORPORATIO	0.015%	72.648%
1474	STELLA JONES IN	0.015%	72.663%
1475	BALOISE- HOLDIN	0.015%	72.677%
1476	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.015%	72.692%
1477	RICE ENERGY INC COMMON STOCK USD.01	0.015%	72.707%
1478	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.721%
1479	MANPOWER INC	0.015%	72.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	72.751%
1481	INNERGEX RENEWA	0.015%	72.765%
1482	CATCHER TECHNOL	0.015%	72.780%
1483	PETROBRAS COMMO	0.015%	72.795%
1484	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.015%	72.809%
1485	DENSO CORP	0.015%	72.824%
1486	JOHNSON MATTHEY	0.014%	72.838%
1487	COOPER COS INC	0.014%	72.853%
1488	BEMIS CO INC	0.014%	72.867%
1489	INTERTEK TESTIN	0.014%	72.882%
1490	IPG PHOTONICS C	0.014%	72.896%
1491	HAMMERSON	0.014%	72.911%
1492	MARKS & SPENCER	0.014%	72.925%
1493	FIRST CAPITAL R	0.014%	72.939%
1494	KIMBERLY-CLARK	0.014%	72.954%
1495	UNIONE DI BAN.	0.014%	72.968%
1496	TORAY INDS INC	0.014%	72.983%
1497	GAMING AND LEISURE PROPERTIE REIT	0.014%	72.997%
1498	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	73.011%
1499	COMMERCE BANCSH	0.014%	73.026%
1500	US dollar - Lon	0.014%	73.040%
1501	AGRICULTURAL BK	0.014%	73.054%
1502	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.014%	73.069%
1503	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.014%	73.083%
1504	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	73.097%
1505	AECOM COMMON STOCK USD.01	0.014%	73.112%
1506	GKN PLC	0.014%	73.126%
1507	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.014%	73.140%
1508	CREDIT AGRICOLE	0.014%	73.154%
1509	RADIAN GROUP INC SR UNSECURED 03/21 7	0.014%	73.169%
1510	SK ENERGY CO LT	0.014%	73.183%
1511	VEREIT INC REIT USD.01	0.014%	73.197%
1512	SOMPO JAPAN NIP	0.014%	73.211%
1513	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	73.226%
1514	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	73.240%
1515	SONOCO PRODUCTS	0.014%	73.254%
1516	AMADEUS IT HLDG	0.014%	73.268%
1517	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.014%	73.282%
1518	COMMERZBANK AG	0.014%	73.296%
1519	NEC CORP	0.014%	73.311%
1520	KION GROUP AG	0.014%	73.325%
1521	WR BERKLEY CORP COMMON STOCK USD.2	0.014%	73.339%
1522	ELECTR DE FRANC	0.014%	73.353%
1523	BERKELEY GROUP	0.014%	73.367%
1524	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.014%	73.381%
1525	NATIONAL GRID PLC SP ADR ADR	0.014%	73.396%
1526	FREEHOLD ROYALT	0.014%	73.410%
1527	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.014%	73.424%
1528	PERRIGO FIN UNL	0.014%	73.438%
1529	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.014%	73.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	SONY CORP SPONSORED ADR ADR	0.014%	73.466%
1531	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	73.480%
1532	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	73.494%
1533	NORDEA BANK AB	0.014%	73.508%
1534	ELECTRONIC ARTS	0.014%	73.522%
1535	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	73.536%
1536	PRETIUM RESOURC	0.014%	73.550%
1537	HDFC BANK LTD	0.014%	73.564%
1538	SBERBANK OF RUS	0.014%	73.578%
1539	TDK CORP	0.014%	73.592%
1540	REXEL PROMESSES	0.014%	73.606%
1541	SUNAC CHINA HLD	0.014%	73.620%
1542	BRIT AMER TOBAC	0.014%	73.633%
1543	TOLL BROTHERS INC COMMON STOCK USD.01	0.014%	73.647%
1544	NATIONAL OILWEL	0.014%	73.661%
1545	MINEBEA CO	0.014%	73.675%
1546	HENRY SCHEIN CO	0.014%	73.689%
1547	AISIN SEIKI CO	0.014%	73.703%
1548	FIRST SOLAR INC	0.014%	73.717%
1549	PRAIRIESKY ROYA	0.014%	73.731%
1550	MITEL NETWORKS	0.014%	73.744%
1551	SK C&C CO LTD	0.014%	73.758%
1552	INFOSYS TECHNOL	0.014%	73.772%
1553	JYSKE BANK A/S	0.014%	73.786%
1554	SNAP-ON INC	0.014%	73.800%
1555	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.014%	73.813%
1556	COMINAR REAL ES	0.014%	73.827%
1557	DOUGLAS EMMETT INC REIT USD.01	0.014%	73.841%
1558	DNB NOR ASA	0.014%	73.854%
1559	MICHAEL KORS HO	0.014%	73.868%
1560	JULIUS BAER GRO	0.014%	73.882%
1561	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.014%	73.895%
1562	PG&E CORP	0.014%	73.909%
1563	FISCHER(GEORG)A	0.014%	73.923%
1564	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	73.936%
1565	APTARGROUP INC COMMON STOCK USD.01	0.014%	73.950%
1566	ROCKWELL AUTO	0.014%	73.964%
1567	FLUGHAFEN ZUERI	0.014%	73.977%
1568	DANA HOLDING CO	0.014%	73.991%
1569	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.014%	74.005%
1570	INFINEON TECHNO	0.014%	74.018%
1571	RENAISSANCE RE	0.014%	74.032%
1572	NAVIENT CORP COMMON STOCK USD.01	0.014%	74.045%
1573	POSCO	0.014%	74.059%
1574	EXELON CORP COMMON STOCK	0.014%	74.072%
1575	LIBERTY PROPERTY TRUST REIT USD.001	0.014%	74.086%
1576	DELPHI AUTOMOTI	0.014%	74.099%
1577	JAPAN REAL ESTA	0.014%	74.113%
1578	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	74.126%
1579	WESTSHORE TERMI	0.013%	74.140%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	GENTEX CORP COMMON STOCK USD.06	0.013%	74.153%
1581	FIRSTRAND LIMIT	0.013%	74.167%
1582	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.013%	74.180%
1583	RSA INSURANCE G	0.013%	74.194%
1584	OP CORPORATE BA	0.013%	74.207%
1585	STATE STREET CORP SR UNSECURED 05/21 1.95	0.013%	74.221%
1586	AUTODESK INC SR UNSECURED 12/22 3.6	0.013%	74.234%
1587	AIRBUS GROUP NV	0.013%	74.248%
1588	CYRUSONE INC REIT USD.01	0.013%	74.261%
1589	Arch Capital Gr	0.013%	74.274%
1590	ROSS STORES INC	0.013%	74.288%
1591	MICROSEMI	0.013%	74.301%
1592	CHINA UNICOM LT	0.013%	74.314%
1593	PICC PROPERTY &	0.013%	74.328%
1594	GARMIN LTD.	0.013%	74.341%
1595	FAURECIA	0.013%	74.354%
1596	XL GROUP LTD	0.013%	74.367%
1597	TAKEDA PHARMACE	0.013%	74.381%
1598	KILROY REALTY C	0.013%	74.394%
1599	JSW STEEL LTD	0.013%	74.407%
1600	ROYAL GOLD INC	0.013%	74.420%
1601	CENTRICA PLC	0.013%	74.434%
1602	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.013%	74.447%
1603	EPR PROPERTIES REIT USD.01	0.013%	74.460%
1604	BARD(CR)INC	0.013%	74.473%
1605	KELT EXPLORATIO	0.013%	74.486%
1606	KNIGHT THERAPEU	0.013%	74.499%
1607	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.013%	74.513%
1608	STAPLES INC	0.013%	74.526%
1609	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.013%	74.539%
1610	RESONA HOLDINGS	0.013%	74.552%
1611	AMDOCS LTD COMMON STOCK GBP.0001	0.013%	74.565%
1612	SANDVIK AB	0.013%	74.578%
1613	INTERNATIONAL G	0.013%	74.591%
1614	NEVSUN RESOURCES LTD COMMON STOCK	0.013%	74.605%
1615	MKS INSTRUMENTS INC COMMON STOCK	0.013%	74.618%
1616	K&S AG	0.013%	74.631%
1617	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	74.644%
1618	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.013%	74.657%
1619	HEXCEL CORP COMMON STOCK USD.01	0.013%	74.670%
1620	PRECISION DRILLING CORP COMMON STOCK	0.013%	74.683%
1621	ASML HOLDING NV	0.013%	74.696%
1622	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.013%	74.709%
1623	HANA FINANCIAL	0.013%	74.722%
1624	YES BANK LTD	0.013%	74.735%
1625	LAS VEGAS SANDS	0.013%	74.748%
1626	DIRECT LINE INS	0.013%	74.761%
1627	TATA MOTORS LTD	0.013%	74.774%
1628	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.013%	74.787%
1629	HIGHWOODS PROPE	0.013%	74.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	EIFFAGE SA	0.013%	74.813%
1631	ORICA LIMITED	0.013%	74.826%
1632	BNP PARIBAS SR UNSECURED 05/20 2.375	0.013%	74.839%
1633	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.013%	74.852%
1634	GALP ENERGIA	0.013%	74.864%
1635	SIGNET JEWELERS	0.013%	74.877%
1636	TERADYNE INC	0.013%	74.890%
1637	PACWEST BANCORP COMMON STOCK	0.013%	74.903%
1638	CARLISLE COS IN	0.013%	74.916%
1639	ENSIGN ENERGY S	0.013%	74.929%
1640	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.013%	74.942%
1641	COLFAX CORP	0.013%	74.955%
1642	EDF	0.013%	74.967%
1643	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.013%	74.980%
1644	UNILEVER CAP CO	0.013%	74.993%
1645	ECN CAPITAL COR	0.013%	75.006%
1646	COCA COLA HBC A	0.013%	75.019%
1647	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.013%	75.031%
1648	CHINA PETROLEUM	0.013%	75.044%
1649	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.013%	75.057%
1650	OLD MUTUAL PLC	0.013%	75.070%
1651	HALMA	0.013%	75.082%
1652	INTUIT INC COMMON STOCK USD.01	0.013%	75.095%
1653	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.013%	75.108%
1654	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.013%	75.120%
1655	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.013%	75.133%
1656	MUFG AMERICAS H	0.013%	75.146%
1657	CHINA COMMUNICA	0.013%	75.159%
1658	SIERRA WIRELESS INC COMMON STOCK	0.013%	75.171%
1659	NORTH WEST CO I	0.013%	75.184%
1660	MACERICH CO	0.013%	75.196%
1661	WINPAK LTD	0.013%	75.209%
1662	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.013%	75.222%
1663	GRANITE REAL ES	0.013%	75.234%
1664	BEMIS COMPANY COMMON STOCK USD.1	0.013%	75.247%
1665	SALESFORCE.COM	0.013%	75.260%
1666	MONDI PLC	0.013%	75.272%
1667	MARVELL TECH GR	0.013%	75.285%
1668	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.013%	75.297%
1669	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.013%	75.310%
1670	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	75.322%
1671	DOREL INDS INC	0.013%	75.335%
1672	CHRISTIAN HANSE	0.013%	75.348%
1673	CHINA UNICOM	0.013%	75.360%
1674	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.013%	75.373%
1675	NORDEA BANK AB	0.013%	75.385%
1676	SES GLOBAL	0.013%	75.398%
1677	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	75.410%
1678	AAC TECHNOLOGIE	0.013%	75.423%
1679	SLM CORP COMMON STOCK USD.2	0.013%	75.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	SEKISUI CHEMICA	0.013%	75.448%
1681	NOMURA HOLD INC	0.012%	75.460%
1682	NOBLE ENERGY IN	0.012%	75.473%
1683	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.012%	75.485%
1684	UMICORE	0.012%	75.498%
1685	HOME CAP GRP IN	0.012%	75.510%
1686	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.012%	75.522%
1687	WP CAREY INC REIT USD.001	0.012%	75.535%
1688	L'OREAL	0.012%	75.547%
1689	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	75.559%
1690	HUDSON'S BAY CO	0.012%	75.572%
1691	AXIS CAPITAL HO	0.012%	75.584%
1692	ATS AUTOMATION	0.012%	75.596%
1693	MOL HUNGARIAN	0.012%	75.608%
1694	CBOE HOLDINGS INC COMMON STOCK	0.012%	75.621%
1695	FLIR SYSTEMS INC COMMON STOCK USD.01	0.012%	75.633%
1696	SPIRAX-SARCO EN	0.012%	75.645%
1697	CHINA RES BEIJI	0.012%	75.657%
1698	HOWARD HUGHES CORP/THE COMMON STOCK	0.012%	75.670%
1699	BARCLAYS AFRICA	0.012%	75.682%
1700	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.012%	75.694%
1701	RAIFFEISEN BANK	0.012%	75.706%
1702	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	75.719%
1703	CHARTWELL RETIR	0.012%	75.731%
1704	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.012%	75.743%
1705	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.012%	75.755%
1706	ADIENT PLC	0.012%	75.767%
1707	CREDIT ACCEPTAN	0.012%	75.780%
1708	MURPHY OIL CORP	0.012%	75.792%
1709	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.012%	75.804%
1710	RHEINMETALL AG	0.012%	75.816%
1711	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	75.828%
1712	MASTEC INC	0.012%	75.840%
1713	MERLIN PROPERTI	0.012%	75.852%
1714	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	75.865%
1715	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.012%	75.877%
1716	JAZZ PHARMACEUT	0.012%	75.889%
1717	BAIDU INC SPON ADR ADR USD.00005	0.012%	75.901%
1718	STERIS PLC	0.012%	75.913%
1719	GN STORE NORD	0.012%	75.925%
1720	WESTERN POWER W	0.012%	75.937%
1721	BAT INTL FINANC	0.012%	75.949%
1722	TARGA RESOURCES CORP COMMON STOCK USD.001	0.012%	75.961%
1723	APACHE CORP SR UNSECURED 04/22 3.25	0.012%	75.973%
1724	GLAXOSMITHKLINE	0.012%	75.985%
1725	AKAMAI TECHNOLO	0.012%	75.997%
1726	MEGGITT	0.012%	76.009%
1727	A P MOLLER - MA	0.012%	76.021%
1728	ALARIS ROYALTY	0.012%	76.033%
1729	TDC A/S	0.012%	76.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	BCO BRADESCO,PR	0.012%	76.057%
1731	EXPEDIA INC COMMON STOCK USD.001	0.012%	76.069%
1732	NN GROUP NV	0.012%	76.081%
1733	ENAGAS	0.012%	76.093%
1734	SUMITOMO CORP	0.012%	76.105%
1735	GALAPAGOS NV	0.012%	76.117%
1736	ROYAL DUTCH SH-	0.012%	76.129%
1737	RANDSTAD HOLDIN	0.012%	76.141%
1738	MEDIOBANCA SPA	0.012%	76.153%
1739	SYNOPSIS INC	0.012%	76.164%
1740	AALBERTS INDUST	0.012%	76.176%
1741	INCHCAPE PLC	0.012%	76.188%
1742	AMERCO COMMON STOCK USD.25	0.012%	76.200%
1743	WILLIAMS-SONOMA	0.012%	76.212%
1744	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.012%	76.224%
1745	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	76.236%
1746	NEW WORLD DEVEL	0.012%	76.247%
1747	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.012%	76.259%
1748	BRUNSWICK CORP	0.012%	76.271%
1749	CARNIVAL PLC	0.012%	76.283%
1750	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	76.295%
1751	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	76.306%
1752	HANG SENG BANK	0.012%	76.318%
1753	BURBERRY GROUP	0.012%	76.330%
1754	ACKERMANS & VAN	0.012%	76.342%
1755	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.012%	76.353%
1756	DREAM OFFICE RE	0.012%	76.365%
1757	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	76.377%
1758	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.012%	76.388%
1759	HP INC SR UNSECURED 12/21 4.65	0.012%	76.400%
1760	UCB	0.012%	76.412%
1761	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	76.424%
1762	HALLIBURTON CO	0.012%	76.435%
1763	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	76.447%
1764	BANKUNITED INC COMMON STOCK USD.01	0.012%	76.458%
1765	ISUZU MOTORS	0.012%	76.470%
1766	AMPHENOL CORP	0.012%	76.482%
1767	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	76.493%
1768	INFORMA PLC	0.012%	76.505%
1769	GEMALTO NV	0.012%	76.516%
1770	SUMITOMO RLTY&D	0.012%	76.528%
1771	QORVO INC COMMON STOCK USD.0001	0.012%	76.540%
1772	CHINA PHARMACEU	0.012%	76.551%
1773	HISCOX LTD	0.012%	76.563%
1774	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	76.574%
1775	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.012%	76.586%
1776	ST JAMES PLACE	0.012%	76.597%
1777	SANOFI ADR ADR	0.012%	76.609%
1778	GENTING BHD	0.012%	76.620%
1779	AMS AG	0.012%	76.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	KIRIN HOLDINGS	0.011%	76.643%
1781	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.011%	76.655%
1782	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	76.666%
1783	KINGBOARD CHEMI	0.011%	76.678%
1784	SHOWA DENKO KK	0.011%	76.689%
1785	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.011%	76.701%
1786	WEX INC COMMON STOCK USD.01	0.011%	76.712%
1787	FMC CORP	0.011%	76.724%
1788	GPO FIN BANORTE	0.011%	76.735%
1789	AMERICAN HOMES 4 RENT A REIT USD.01	0.011%	76.746%
1790	CORESITE REALTY CORP REIT USD.01	0.011%	76.758%
1791	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.011%	76.769%
1792	VCA INC COMMON STOCK USD.001	0.011%	76.781%
1793	CHIMEI INNOLUX	0.011%	76.792%
1794	SUNCORP GROUP	0.011%	76.804%
1795	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	76.815%
1796	BED BATH & BEYO	0.011%	76.826%
1797	SAMSUNG ELEC-ME	0.011%	76.838%
1798	CASEYS GEN STOR	0.011%	76.849%
1799	UNIPER SE	0.011%	76.861%
1800	GROUP 4 SECURIC	0.011%	76.872%
1801	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	76.883%
1802	LAZARD LTD CL A COMMON STOCK USD.01	0.011%	76.895%
1803	FIBRA UNO ADMIN	0.011%	76.906%
1804	FORTIVE CORP COMMON STOCK USD.01	0.011%	76.918%
1805	MARATHON OIL CO	0.011%	76.929%
1806	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.011%	76.940%
1807	BROWN + BROWN INC COMMON STOCK USD.1	0.011%	76.952%
1808	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	76.963%
1809	CORELOGIC INC COMMON STOCK USD1.0	0.011%	76.974%
1810	XYLEM INC COMMON STOCK	0.011%	76.986%
1811	OSRAM LICHT AG	0.011%	76.997%
1812	EQUIFAX INC	0.011%	77.008%
1813	TORC OIL & GAS	0.011%	77.020%
1814	ENTEGRIS INC COMMON STOCK USD.01	0.011%	77.031%
1815	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.011%	77.042%
1816	NESTLE FINANCE	0.011%	77.054%
1817	LEIDOS HOLDINGS	0.011%	77.065%
1818	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	77.076%
1819	LAGARDERE S.C.A	0.011%	77.088%
1820	WOLSELEY PLC	0.011%	77.099%
1821	FUBON FINANCIAL	0.011%	77.110%
1822	CINTAS CORP	0.011%	77.121%
1823	ESSENT GROUP LT	0.011%	77.133%
1824	EATON VANCE CORP COMMON STOCK USD.00390625	0.011%	77.144%
1825	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.011%	77.155%
1826	FUJI HEAVY INDS	0.011%	77.166%
1827	COPA HOLDINGS S	0.011%	77.178%
1828	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.011%	77.189%
1829	FUJIFILM HLDGS	0.011%	77.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	VISTEON CORP COMMON STOCK	0.011%	77.211%
1831	ERICSSON LM-B S	0.011%	77.222%
1832	JEAN COUTU GRP	0.011%	77.233%
1833	LENNAR CORP COMPANY GUAR 01/22 4.125	0.011%	77.245%
1834	CTBC FINANCIAL	0.011%	77.256%
1835	LOJAS RENNER SA	0.011%	77.267%
1836	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.011%	77.278%
1837	MIDDLEBY CORP COMMON STOCK USD.01	0.011%	77.289%
1838	PT UNITED TRACT	0.011%	77.300%
1839	TRIMBLE INC COMMON STOCK	0.011%	77.311%
1840	WHITBREAD PLC	0.011%	77.322%
1841	VWR CORP COMMON STOCK USD.01	0.011%	77.334%
1842	SWISS LIFE HLDG	0.011%	77.345%
1843	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.011%	77.356%
1844	GS HOLDINGS COR	0.011%	77.367%
1845	PRIMERICA INC COMMON STOCK	0.011%	77.378%
1846	ASAHI GLASS CO	0.011%	77.389%
1847	HYUNDAI MOBIS	0.011%	77.400%
1848	KEYCORP	0.011%	77.411%
1849	FIRST HORIZON N	0.011%	77.422%
1850	3M CO 0.375% 15	0.011%	77.433%
1851	ENBRIDGE ENERGY	0.011%	77.444%
1852	CATALENT INC COMMON STOCK USD.01	0.011%	77.455%
1853	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.011%	77.466%
1854	STORE CAPITAL CORP REIT USD.01	0.011%	77.477%
1855	POSCO	0.011%	77.488%
1856	XILINX INC	0.011%	77.499%
1857	HUMANA INC SR UNSECURED 10/19 2.625	0.011%	77.510%
1858	WESTPAC BANKING	0.011%	77.521%
1859	LONGFOR PROPERT	0.011%	77.532%
1860	ZOETIS INC COMMON STOCK USD.01	0.011%	77.543%
1861	BHARTI AIRTEL L	0.011%	77.554%
1862	GENPACT LIMITED	0.011%	77.565%
1863	QIAGEN NV	0.011%	77.575%
1864	NIPPON TEL&TEL	0.011%	77.586%
1865	DR PEPPER SNAPP	0.011%	77.597%
1866	ESSILOR INTERNA	0.011%	77.608%
1867	RICHELIEU HARDW	0.011%	77.619%
1868	QBE INSURANCE	0.011%	77.630%
1869	ZIONS BANCORP	0.011%	77.641%
1870	LOCALIZA RENT A	0.011%	77.651%
1871	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.662%
1872	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	77.673%
1873	SAFRAN SA	0.011%	77.684%
1874	TWITTER INC COMMON STOCK USD.000005	0.011%	77.695%
1875	HEIDELBERGCEMEN	0.011%	77.706%
1876	PADDY POWER PLC	0.011%	77.716%
1877	YASKAWA ELEC CO	0.011%	77.727%
1878	ASTELLAS PHARMA	0.011%	77.738%
1879	PREMIER GOLD MI	0.011%	77.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	VALIDUS HOLDING	0.011%	77.760%
1881	BIG LOTS INC COMMON STOCK USD.01	0.011%	77.770%
1882	INTL CONS AIRLI	0.011%	77.781%
1883	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	77.792%
1884	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	77.802%
1885	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	77.813%
1886	TAIHEIYO CEMENT	0.011%	77.824%
1887	MITSUBISHI MATE	0.011%	77.835%
1888	WHITE MOUNTAINS	0.011%	77.845%
1889	EUTELSAT COMMUN	0.011%	77.856%
1890	ASSA ABLOY AB	0.011%	77.867%
1891	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	77.878%
1892	SAPPI	0.011%	77.888%
1893	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.011%	77.899%
1894	BANCO BBPM SPA	0.011%	77.910%
1895	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	77.920%
1896	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	77.931%
1897	MORNEAU SHEPELL	0.011%	77.942%
1898	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	77.952%
1899	FRAPORT AG	0.011%	77.963%
1900	CIRRUS LOGIC IN	0.011%	77.974%
1901	TELE2 AB-B SHS	0.011%	77.984%
1902	FURUKAWA ELECTR	0.011%	77.995%
1903	AMKOR TECHNOLOG	0.011%	78.005%
1904	ALERE INC COMMON STOCK USD.001	0.011%	78.016%
1905	VOLKSWAGEN AG	0.011%	78.027%
1906	FLUOR CORP COMMON STOCK USD.01	0.011%	78.037%
1907	INPEX CORPORATI	0.011%	78.048%
1908	YUM BRANDS INC COMMON STOCK	0.011%	78.058%
1909	PRUDENTIAL CORP	0.011%	78.069%
1910	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.011%	78.079%
1911	WOODWARD INC COMMON STOCK USD.00292	0.011%	78.090%
1912	USG CORP	0.011%	78.100%
1913	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.011%	78.111%
1914	GROWTHPOINT PRO	0.011%	78.122%
1915	HEALTHSOUTH CORP COMMON STOCK USD.01	0.011%	78.132%
1916	LEND LEASE CORP	0.011%	78.143%
1917	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	78.153%
1918	STERICYCLE INC COMMON STOCK USD.01	0.011%	78.164%
1919	FINMECCANICA SP	0.011%	78.174%
1920	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.011%	78.185%
1921	DS SMITH PLC	0.011%	78.195%
1922	GPO TELEVISA	0.010%	78.206%
1923	MARUBENI CORP	0.010%	78.216%
1924	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	78.227%
1925	KB FINANCIAL GROUP INC ADR ADR	0.010%	78.237%
1926	INTERDIGITAL IN	0.010%	78.248%
1927	BANK HAPOALIM B	0.010%	78.258%
1928	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	78.269%
1929	ANSYS INC COMMON STOCK USD.01	0.010%	78.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	NSK	0.010%	78.289%
1931	KB FINANCIAL GR	0.010%	78.300%
1932	ILG INC COMMON STOCK USD.01	0.010%	78.310%
1933	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.010%	78.321%
1934	DAIWA HOUSE IND	0.010%	78.331%
1935	CUBESMART REIT USD.01	0.010%	78.342%
1936	IBERIABANK CORP	0.010%	78.352%
1937	MALLINCKRODT PL	0.010%	78.363%
1938	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	78.373%
1939	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	78.383%
1940	LENOVO GROUP LT	0.010%	78.394%
1941	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.010%	78.404%
1942	COMPASS GROUP P	0.010%	78.415%
1943	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.010%	78.425%
1944	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	78.435%
1945	HANKYU CORP	0.010%	78.446%
1946	DEUTSCHE WOHNEN	0.010%	78.456%
1947	HANCOCK HOLDING	0.010%	78.467%
1948	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	78.477%
1949	SEMPRA ENERGY COMMON STOCK	0.010%	78.487%
1950	HUBBELL INC COMMON STOCK USD.01	0.010%	78.498%
1951	REDEFINE PROPER	0.010%	78.508%
1952	SUMITOMO HEAVY	0.010%	78.518%
1953	TEREX CORP	0.010%	78.529%
1954	ROYAL MAIL PLC-	0.010%	78.539%
1955	HYDRO ONE LTD	0.010%	78.549%
1956	SONOVA HOLDING	0.010%	78.560%
1957	KERRY GROUP PLC	0.010%	78.570%
1958	SERVICEMASTER G	0.010%	78.580%
1959	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.010%	78.591%
1960	MIRVAC GROUP RE	0.010%	78.601%
1961	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.010%	78.611%
1962	DTE ENERGY INC	0.010%	78.622%
1963	AMERICA MOVIL S	0.010%	78.632%
1964	NOMURA REAL EST	0.010%	78.642%
1965	AARON S INC COMMON STOCK USD.5	0.010%	78.653%
1966	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	78.663%
1967	WESTERN GAS PAR	0.010%	78.673%
1968	SANMINA CORP COMMON STOCK USD.01	0.010%	78.683%
1969	NITTO DENKO COR	0.010%	78.694%
1970	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	78.704%
1971	WHIRLPOOL CORP	0.010%	78.714%
1972	INDIABULLS HOUS	0.010%	78.724%
1973	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.010%	78.735%
1974	BABCOCK INTL GR	0.010%	78.745%
1975	SAP AG	0.010%	78.755%
1976	ASCENDAS REAL E	0.010%	78.765%
1977	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	78.776%
1978	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.010%	78.786%
1979	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	78.796%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	INDITEX SA	0.010%	78.806%
1981	DEUTSCHE BOERSE	0.010%	78.816%
1982	SYSCO CORP COMMON STOCK USD1.0	0.010%	78.827%
1983	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	78.837%
1984	SINGAPORE AIRLI	0.010%	78.847%
1985	GALAXY ENTERTAI	0.010%	78.857%
1986	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.010%	78.867%
1987	PPL CORPORATION	0.010%	78.877%
1988	DOWNER EDI LTD	0.010%	78.888%
1989	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	78.898%
1990	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.010%	78.908%
1991	BAJAJ FINSERV L	0.010%	78.918%
1992	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.010%	78.928%
1993	KIA MOTORS CORP	0.010%	78.938%
1994	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	78.948%
1995	CBS CORP COMPANY GUAR 04/20 5.75	0.010%	78.959%
1996	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	78.969%
1997	NOVOZYMES A/S	0.010%	78.979%
1998	BARNES GROUP INC COMMON STOCK USD.01	0.010%	78.989%
1999	SIGNATURE BANK COMMON STOCK USD.01	0.010%	78.999%
2000	MORGAN STANLEY	0.010%	79.009%
2001	POPULAR INC COMMON STOCK USD.01	0.010%	79.019%
2002	WHARF(HLDGS)	0.010%	79.029%
2003	FREENET AG	0.010%	79.039%
2004	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.010%	79.049%
2005	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.010%	79.059%
2006	BIDVEST GROUP L	0.010%	79.069%
2007	DST SYST INC DE	0.010%	79.080%
2008	JAPAN TOBACCO I	0.010%	79.090%
2009	PERKINELMER INC COMMON STOCK USD1.0	0.010%	79.100%
2010	MAJOR DRILLING	0.010%	79.110%
2011	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	79.120%
2012	AXA-UAP	0.010%	79.130%
2013	NOKIAN RENKAAT	0.010%	79.140%
2014	CENTENNIAL RESO	0.010%	79.150%
2015	FISERV INC COMMON STOCK USD.01	0.010%	79.160%
2016	REGAL BELOIT CORP COMMON STOCK USD.01	0.010%	79.170%
2017	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	79.180%
2018	FEDERATED INVES	0.010%	79.190%
2019	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	79.200%
2020	ISHIKAWAJIMA HA	0.010%	79.210%
2021	NETFLIX INC COMMON STOCK USD.001	0.010%	79.220%
2022	EDISON INTERNATIONAL COMMON STOCK	0.010%	79.230%
2023	RELX NV	0.010%	79.240%
2024	TERADATA CORP COMMON STOCK USD.01	0.010%	79.250%
2025	EAGLE MATERIALS	0.010%	79.260%
2026	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	79.269%
2027	SUNNY OPTICAL T	0.010%	79.279%
2028	UNITED URBAN IN	0.010%	79.289%
2029	GLOBAL PAYMENTS INC COMMON STOCK	0.010%	79.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	CYPRESS SEMICON	0.010%	79.309%
2031	PATTERSON COS INC COMMON STOCK USD.01	0.010%	79.319%
2032	AVNET INC	0.010%	79.329%
2033	HONG KONG EXCHA	0.010%	79.339%
2034	DARDEN RESTAURA	0.010%	79.349%
2035	KIRBY CORP	0.010%	79.359%
2036	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.010%	79.369%
2037	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	79.379%
2038	OJI PAPER CO	0.010%	79.389%
2039	MITSUBISHI GAS	0.010%	79.399%
2040	CLOROX CO	0.010%	79.408%
2041	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	79.418%
2042	PEGATRON CORP	0.010%	79.428%
2043	LCI INDUSTRIES COMMON STOCK USD.01	0.010%	79.438%
2044	SERVICE CORP IN	0.010%	79.448%
2045	AUTOZONE INC 3.	0.010%	79.458%
2046	ARTIS REAL ESTA	0.010%	79.468%
2047	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	79.478%
2048	ALFA SA DE CV	0.010%	79.487%
2049	SKF AB - B SHAR	0.010%	79.497%
2050	GOLD FIELDS LTD SPONS ADR ADR	0.010%	79.507%
2051	MICRO FOCUS INT	0.010%	79.517%
2052	AUTOZONE INC SR UNSECURED 01/23 2.875	0.010%	79.527%
2053	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.010%	79.537%
2054	ORIGIN ENERGY L	0.010%	79.546%
2055	KESKO	0.010%	79.556%
2056	CREW ENERGY INC	0.010%	79.566%
2057	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	79.576%
2058	ECOLAB INC SR UNSECURED 12/21 4.35	0.010%	79.586%
2059	CNH INDUSTRIAL	0.010%	79.595%
2060	58.COM INC ADR ADR	0.010%	79.605%
2061	ANTOFAGASTA HLD	0.010%	79.615%
2062	EAST JAPAN RAIL	0.010%	79.625%
2063	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	79.635%
2064	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.010%	79.644%
2065	JAPAN RETAIL FU	0.010%	79.654%
2066	HELVETIA HOLDIN	0.010%	79.664%
2067	HEINEKEN NV	0.010%	79.674%
2068	LOGAN PROPERTY	0.010%	79.683%
2069	ENVISION HEALTHCARE CORP COMMON STOCK	0.010%	79.693%
2070	CHINA MERCHANT	0.010%	79.703%
2071	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	79.713%
2072	GEBERIT AG-REG	0.010%	79.722%
2073	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.010%	79.732%
2074	SBM OFFSHORE NV	0.010%	79.742%
2075	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.010%	79.751%
2076	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	79.761%
2077	SEB SA	0.010%	79.771%
2078	CNO FINANCIAL	0.010%	79.780%
2079	BELDEN INC COMMON STOCK USD.01	0.010%	79.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	COGECO INC COMMON STOCK	0.010%	79.800%
2081	RPC GROUP	0.010%	79.809%
2082	TEIJIN	0.010%	79.819%
2083	THYSSEN KRUPP A	0.010%	79.829%
2084	REXNORD CORP COMMON STOCK USD.01	0.010%	79.838%
2085	CHEUNG KONG PRO	0.010%	79.848%
2086	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	79.858%
2087	TCF FINL CORP	0.010%	79.867%
2088	TIMKEN CO	0.010%	79.877%
2089	PURE INDUSTRIAL	0.010%	79.886%
2090	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	79.896%
2091	LIXIL GROUP COR	0.010%	79.906%
2092	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	79.915%
2093	EXELON GENERATI	0.010%	79.925%
2094	TATE & LYLE	0.010%	79.934%
2095	OBAYASHI CORP	0.010%	79.944%
2096	ICICI BANK LTD	0.010%	79.953%
2097	SUNRISE COMMUNC	0.010%	79.963%
2098	POLARIS INDUSTR	0.010%	79.973%
2099	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	79.982%
2100	WEC ENERGY GROU	0.010%	79.992%
2101	INGENICO	0.010%	80.001%
2102	CONSOL ENERGY INC COMMON STOCK USD.01	0.010%	80.011%
2103	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	80.020%
2104	BANK OF IRELAND	0.010%	80.030%
2105	WENDY S CO/THE COMMON STOCK USD.1	0.010%	80.039%
2106	LEGG MASON INC COMMON STOCK USD.1	0.010%	80.049%
2107	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	80.058%
2108	BOOKER GROUP	0.009%	80.068%
2109	NIKE INC SR UNSECURED 11/26 2.375	0.009%	80.077%
2110	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.009%	80.087%
2111	HCL TECHNOLOGIE	0.009%	80.096%
2112	MITSUI MINING &	0.009%	80.106%
2113	CHINA SHENHUA E	0.009%	80.115%
2114	SHINHAN FIN GRO	0.009%	80.125%
2115	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	80.134%
2116	VOESTALPINE AG	0.009%	80.144%
2117	WPX ENERGY INC COMMON STOCK	0.009%	80.153%
2118	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	80.163%
2119	ALCOA CORP COMMON STOCK USD.01	0.009%	80.172%
2120	OBSIDIAN ENERGY LTD COMMON STOCK	0.009%	80.181%
2121	ENSTAR GROUP LT	0.009%	80.191%
2122	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.009%	80.200%
2123	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	80.210%
2124	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.009%	80.219%
2125	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.229%
2126	CERNER CORP	0.009%	80.238%
2127	ROBERT HALF INT	0.009%	80.247%
2128	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.009%	80.257%
2129	OLD NATIONAL BANCORP COMMON STOCK	0.009%	80.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	MITSUI CHEMICAL	0.009%	80.275%
2131	CIT GROUP INC COMMON STOCK USD.01	0.009%	80.285%
2132	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.009%	80.294%
2133	TEGNA INC COMMON STOCK USD1.0	0.009%	80.304%
2134	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.009%	80.313%
2135	VONOVIA SE	0.009%	80.322%
2136	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.009%	80.332%
2137	HILLENBRAND INC COMMON STOCK	0.009%	80.341%
2138	DISCOVERY HLDGS	0.009%	80.350%
2139	KAO CORP	0.009%	80.360%
2140	SPECTRIS PLC	0.009%	80.369%
2141	BID CORP LTD	0.009%	80.378%
2142	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	80.388%
2143	HKT TRUST	0.009%	80.397%
2144	DYCOM INDUSTRIE	0.009%	80.406%
2145	NORDSTROM INC	0.009%	80.416%
2146	VF CORP	0.009%	80.425%
2147	TECHNIPFMC PLC	0.009%	80.434%
2148	RELX PLC SPON ADR ADR	0.009%	80.444%
2149	EXPRESS SCRIPTS	0.009%	80.453%
2150	AGF MGMT LTD CL	0.009%	80.462%
2151	RSP PERMIAN INC COMMON STOCK USD.01	0.009%	80.472%
2152	HUSQVARNA AB -	0.009%	80.481%
2153	BANK OF THE OZARKS COMMON STOCK USD.01	0.009%	80.490%
2154	CNOOC LTD	0.009%	80.499%
2155	BHP BILLITON FI	0.009%	80.509%
2156	BECTON DICKINSON	0.009%	80.518%
2157	KINGFISHER PLC	0.009%	80.527%
2158	INTERMEDIATE CA	0.009%	80.536%
2159	MURPHY USA INC COMMON STOCK	0.009%	80.546%
2160	SANDVINE COR-CA	0.009%	80.555%
2161	CONDUENT INC COMMON STOCK USD.01	0.009%	80.564%
2162	MAXIM INTEGRATE	0.009%	80.573%
2163	BCO BRADESCO SA	0.009%	80.583%
2164	COBHAM PLC	0.009%	80.592%
2165	BEAZLEY PLC	0.009%	80.601%
2166	UPL LTD	0.009%	80.610%
2167	CEMEX SA	0.009%	80.620%
2168	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.009%	80.629%
2169	MAPFRE SA	0.009%	80.638%
2170	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	80.647%
2171	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	80.656%
2172	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.009%	80.666%
2173	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	80.675%
2174	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	80.684%
2175	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.009%	80.693%
2176	DELUXE CORP	0.009%	80.702%
2177	Atlantia SpA	0.009%	80.712%
2178	DERWENT LONDON	0.009%	80.721%
2179	INCITEC PIVOT	0.009%	80.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.009%	80.739%
2181	ACS, ACTIVIDADE	0.009%	80.748%
2182	CATHAY FINANCA	0.009%	80.757%
2183	INTERTAPE POLYM	0.009%	80.766%
2184	SKECHERS USA INC CL A COMMON STOCK USD.001	0.009%	80.776%
2185	KEYBANK NA/CLEV	0.009%	80.785%
2186	AT+T INC SR UNSECURED 02/21 2.8	0.009%	80.794%
2187	AURUBIS AG	0.009%	80.803%
2188	ABBVIE INC SR UNSECURED 05/20 2.5	0.009%	80.812%
2189	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.821%
2190	CHURCH & DWIGHT	0.009%	80.830%
2191	EQUITY COMMONWEALTH REIT USD.01	0.009%	80.839%
2192	CHINA INSURANCE	0.009%	80.848%
2193	PASON SYSTEMS I	0.009%	80.857%
2194	PUBLIC SERVICE	0.009%	80.867%
2195	GUYANA GOLDFIEL	0.009%	80.876%
2196	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	80.885%
2197	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.009%	80.894%
2198	BBA AVIATION	0.009%	80.903%
2199	BRP INC/CA- SUB	0.009%	80.912%
2200	EVERSOURCE ENER	0.009%	80.921%
2201	GATX CORP	0.009%	80.930%
2202	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.009%	80.939%
2203	CABOT CORP	0.009%	80.948%
2204	HUHTAMAKI OY	0.009%	80.957%
2205	ROGERS SUGAR IN	0.009%	80.966%
2206	MYLAN INC COMPANY GUAR 03/19 2.55	0.009%	80.975%
2207	MICROCHIP TECHN	0.009%	80.984%
2208	FNB CORP COMMON STOCK USD.01	0.009%	80.993%
2209	DEUTSCHE TELEKO	0.009%	81.002%
2210	EXPERIAN PLC	0.009%	81.011%
2211	IDEX CORP	0.009%	81.020%
2212	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.009%	81.029%
2213	SYDBANK	0.009%	81.038%
2214	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	81.047%
2215	FONCIERE DES RE	0.009%	81.056%
2216	NU SKIN ENTERPR	0.009%	81.065%
2217	H.B. FULLER CO. COMMON STOCK USD1.0	0.009%	81.074%
2218	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	81.083%
2219	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.009%	81.092%
2220	BENDIGO AND ADE	0.009%	81.101%
2221	T&D HOLDINGS IN	0.009%	81.110%
2222	SHIMAO PROPERTY	0.009%	81.119%
2223	IMPERIAL HOLDIN	0.009%	81.128%
2224	CAP GEMINI	0.009%	81.137%
2225	LIFEPOINT HOSPI	0.009%	81.146%
2226	TEVA PHARMACEUTICAL SP ADR ADR	0.009%	81.155%
2227	WHEELOCK & COMP	0.009%	81.164%
2228	BOSKALIS WESTMN	0.009%	81.173%
2229	PROXIMUS	0.009%	81.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	BT GROUP PLC	0.009%	81.191%
2231	CRANE CO	0.009%	81.200%
2232	CNPC (HONG KONG	0.009%	81.209%
2233	AAREAL BANK AG	0.009%	81.218%
2234	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	81.226%
2235	VARIAN MEDICAL	0.009%	81.235%
2236	KLONDEX MINES L	0.009%	81.244%
2237	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	81.253%
2238	UNI-PRESIDENT E	0.009%	81.262%
2239	RENTOKIL INITIA	0.009%	81.271%
2240	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	81.280%
2241	CLOSE BROS GROU	0.009%	81.289%
2242	KURARAY CO	0.009%	81.297%
2243	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	81.306%
2244	SHOPRITE HLDGS	0.009%	81.315%
2245	MOSAIC CO	0.009%	81.324%
2246	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	81.333%
2247	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	81.342%
2248	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	81.350%
2249	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	81.359%
2250	DREAM GLOBAL RE	0.009%	81.368%
2251	BRENNTAG AG	0.009%	81.377%
2252	FIRST INDL REAL	0.009%	81.386%
2253	SAMSUNG SDI CO	0.009%	81.395%
2254	TREVALI MINING	0.009%	81.403%
2255	AMERIPRISE FINA	0.009%	81.412%
2256	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	81.421%
2257	ITT INC COMMON STOCK USD1.0	0.009%	81.430%
2258	SABRA HEALTH CARE REIT INC REIT USD.01	0.009%	81.439%
2259	CITRIX SYSTEMS	0.009%	81.447%
2260	CHINA COMMUNICA	0.009%	81.456%
2261	SUBSEA 7 SA	0.009%	81.465%
2262	INVESTEC PLC	0.009%	81.474%
2263	GRACO INC COMMON STOCK USD1.0	0.009%	81.483%
2264	CREE INC COMMON STOCK USD.00125	0.009%	81.491%
2265	SHERWIN WILLIAM	0.009%	81.500%
2266	AXIS BANK	0.009%	81.509%
2267	DOMTAR CORP USD	0.009%	81.518%
2268	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	81.526%
2269	MAN STRATEGIC H	0.009%	81.535%
2270	KOBE STEEL	0.009%	81.544%
2271	COLRUYT SA	0.009%	81.553%
2272	CAPSTONE MINING	0.009%	81.561%
2273	KAWASAKI HEAVY	0.009%	81.570%
2274	COUSINS PROPERTIES INC REIT USD1.0	0.009%	81.579%
2275	MCKESSON CORP SR UNSECURED 03/21 4.75	0.009%	81.587%
2276	FLS INDUSTRIES	0.009%	81.596%
2277	SNYDERS LANCE INC COMMON STOCK USD.833	0.009%	81.605%
2278	OC OERLIKON COR	0.009%	81.614%
2279	BARLOWORLD LTD	0.009%	81.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	81.631%
2281	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	81.640%
2282	HASBRO INC	0.009%	81.649%
2283	LG CORP	0.009%	81.657%
2284	FORTUM OYJ	0.009%	81.666%
2285	SUNOPTA INC COMMON STOCK	0.009%	81.675%
2286	ALTUS GROUP LTD	0.009%	81.683%
2287	CES ENERGY SOLU	0.009%	81.692%
2288	BANK OF QUEENSL	0.009%	81.701%
2289	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	81.709%
2290	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	81.718%
2291	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.009%	81.727%
2292	SILGAN HLDGS	0.009%	81.736%
2293	DAVE & BUSTER'S	0.009%	81.744%
2294	KEMPER CORP COMMON STOCK USD.1	0.009%	81.753%
2295	ILLINOIS TOOL W	0.009%	81.762%
2296	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	81.770%
2297	STARWOOD WAYPOINT HOMES REIT USD.01	0.009%	81.779%
2298	BCO DO BRASIL S	0.009%	81.788%
2299	WORTHINGTON IND	0.009%	81.796%
2300	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	81.805%
2301	HUMANA INC SR UNSECURED 10/24 3.85	0.009%	81.813%
2302	MOODY S CORP COMMON STOCK USD.01	0.009%	81.822%
2303	TRAVIS PERKINS	0.009%	81.831%
2304	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	81.839%
2305	SEKISUI HOUSE	0.009%	81.848%
2306	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	81.857%
2307	INDOFOODS SUKSE	0.009%	81.865%
2308	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	81.874%
2309	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	81.882%
2310	SHAWCOR LTD	0.009%	81.891%
2311	PANDORA A/S	0.009%	81.900%
2312	ADVANCED SEMICO	0.009%	81.908%
2313	ADVANCE RESIDEN	0.009%	81.917%
2314	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	81.925%
2315	DAIWA SECURITIE	0.009%	81.934%
2316	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	81.943%
2317	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.009%	81.951%
2318	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	81.960%
2319	IMI PLC	0.009%	81.968%
2320	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	81.977%
2321	ICADE	0.009%	81.985%
2322	TELEFLEX INC COMMON STOCK USD1.0	0.009%	81.994%
2323	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	82.002%
2324	ASSOCD BANC-COR	0.009%	82.011%
2325	BOARDWALK REIT	0.009%	82.020%
2326	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	82.028%
2327	VIASAT INC COMMON STOCK USD.0001	0.009%	82.037%
2328	FINISAR CORPORATION COMMON STOCK USD.001	0.009%	82.045%
2329	AKBANK TAS	0.009%	82.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	METSO OYJ	0.009%	82.062%
2331	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.009%	82.071%
2332	CAPITAMALL TRUS	0.009%	82.079%
2333	CLEAN HARBOR IN	0.009%	82.088%
2334	SINGAPORE TELEC	0.009%	82.096%
2335	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.009%	82.105%
2336	AGT FOOD AND IN	0.009%	82.113%
2337	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.009%	82.122%
2338	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.009%	82.130%
2339	CHINA RESOURCES	0.009%	82.139%
2340	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	82.147%
2341	CANACCORD FINAN	0.008%	82.156%
2342	CABOT OIL & GAS	0.008%	82.164%
2343	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.008%	82.173%
2344	WATERS CORP	0.008%	82.181%
2345	BERENDSEN PLC	0.008%	82.190%
2346	THK CO	0.008%	82.198%
2347	TOKYO ELECTRON	0.008%	82.207%
2348	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	82.215%
2349	ALACER GOLD COR	0.008%	82.224%
2350	PORSCHE AUTOMOB	0.008%	82.232%
2351	AGILE PROPERTY	0.008%	82.241%
2352	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	82.249%
2353	CHINA GOLD INTL	0.008%	82.258%
2354	SUMITOMO MITSUI	0.008%	82.266%
2355	KAPSTONE PAPER	0.008%	82.274%
2356	ENTERPRISE PROD	0.008%	82.283%
2357	NICHIREI CORP	0.008%	82.291%
2358	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.008%	82.300%
2359	SPARTAN ENERGY	0.008%	82.308%
2360	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	82.317%
2361	HENGAN INTL	0.008%	82.325%
2362	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	82.333%
2363	SUMITOMO METAL	0.008%	82.342%
2364	TATTS GROUP LTD	0.008%	82.350%
2365	PARTNERS GROUP	0.008%	82.358%
2366	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.008%	82.367%
2367	SUNTEC REIT	0.008%	82.375%
2368	HOME BANCSHARES INC COMMON STOCK USD.01	0.008%	82.384%
2369	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	82.392%
2370	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	82.400%
2371	BAYER MOTOREN W	0.008%	82.409%
2372	PT BANK CENTRAL	0.008%	82.417%
2373	EBAY INC 3.45%	0.008%	82.425%
2374	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	82.434%
2375	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	82.442%
2376	HP INC SR UNSECURED 06/21 4.3	0.008%	82.450%
2377	KLX INC COMMON STOCK USD.01	0.008%	82.459%
2378	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.008%	82.467%
2379	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	82.475%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	FERROVIAL SA	0.008%	82.484%
2381	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	82.492%
2382	INMARSAT PLC	0.008%	82.500%
2383	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.008%	82.509%
2384	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	82.517%
2385	HANWHA CHEMICAL	0.008%	82.525%
2386	VISHAY INTERTEC	0.008%	82.534%
2387	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	82.542%
2388	ELECTROCOMPONEN	0.008%	82.550%
2389	MIZUHO BANK LTD	0.008%	82.559%
2390	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.567%
2391	COMPAL ELECTRON	0.008%	82.575%
2392	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	82.584%
2393	STOREBRAND ASA	0.008%	82.592%
2394	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	82.600%
2395	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	82.608%
2396	Dongbu Insuranc	0.008%	82.617%
2397	HINDALCO INDS	0.008%	82.625%
2398	FOMENTO ECON ME	0.008%	82.633%
2399	CARTER S INC COMMON STOCK USD.01	0.008%	82.642%
2400	PROCTER & GAMBL	0.008%	82.650%
2401	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	82.658%
2402	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	82.666%
2403	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	82.675%
2404	SHINHAN FINANCI	0.008%	82.683%
2405	WW GRAINGER INC	0.008%	82.691%
2406	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.008%	82.699%
2407	CAMBREX CORP COMMON STOCK USD.1	0.008%	82.708%
2408	CHORUS AVIATION	0.008%	82.716%
2409	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	82.724%
2410	DAIKIN INDUSTRI	0.008%	82.732%
2411	SUNSTONE HOTEL	0.008%	82.741%
2412	SHAFTESBURY	0.008%	82.749%
2413	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	82.757%
2414	MB FINANCIAL INC COMMON STOCK USD.01	0.008%	82.765%
2415	COCA-COLA WEST	0.008%	82.774%
2416	BONAVISTA ENERG	0.008%	82.782%
2417	BUCHER IND-REGD	0.008%	82.790%
2418	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	82.798%
2419	BANCORPSOUTH INC COMMON STOCK USD2.5	0.008%	82.806%
2420	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	82.815%
2421	T GARANTI BANKA	0.008%	82.823%
2422	LINCOLN ELEC HL	0.008%	82.831%
2423	PAYSAFE GROUP P	0.008%	82.839%
2424	WEBMD HEALTH CORP COMMON STOCK USD.01	0.008%	82.847%
2425	ELECTROLUX AB-S	0.008%	82.856%
2426	ACCIONA SA	0.008%	82.864%
2427	TRELLEBORG AB	0.008%	82.872%
2428	EQUITABLE GROUP	0.008%	82.880%
2429	WPP PLC	0.008%	82.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	WESCO INTERNATI	0.008%	82.896%
2431	KAZAKHMYS PLC	0.008%	82.904%
2432	ORIX CORP	0.008%	82.913%
2433	SAMSUNG FIRE &	0.008%	82.921%
2434	CHINA LIFE INS	0.008%	82.929%
2435	OMNICOM GROUP I	0.008%	82.937%
2436	ALSTOM	0.008%	82.945%
2437	CANACOL ENERGY	0.008%	82.953%
2438	TOKYU FUDOSAN H	0.008%	82.961%
2439	LIFE STORAGE INC REIT USD.01	0.008%	82.969%
2440	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	82.978%
2441	ANIXTER INTL IN	0.008%	82.986%
2442	GRUPO AEROPORTU	0.008%	82.994%
2443	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	83.002%
2444	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	83.010%
2445	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.008%	83.018%
2446	HELMERICH & PAY	0.008%	83.026%
2447	ACCOR	0.008%	83.034%
2448	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.008%	83.042%
2449	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	83.050%
2450	OMRON CORP	0.008%	83.058%
2451	STAR ENTERTAINM	0.008%	83.067%
2452	EHOSTAR CORP A COMMON STOCK USD.001	0.008%	83.075%
2453	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	83.083%
2454	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	83.091%
2455	TARO PHARMACEUT	0.008%	83.099%
2456	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	83.107%
2457	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	83.115%
2458	GERDAU SA SIDER	0.008%	83.123%
2459	QUALICORP SA	0.008%	83.131%
2460	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	83.139%
2461	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	83.147%
2462	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.008%	83.155%
2463	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	83.163%
2464	ASTRA INTERNATI	0.008%	83.171%
2465	RICOH CO	0.008%	83.179%
2466	CH ROBINSON WOR	0.008%	83.187%
2467	CONVERGYS CORP COMMON STOCK	0.008%	83.195%
2468	UBE INDUSTRIES	0.008%	83.203%
2469	TRUWORTHS INTER	0.008%	83.211%
2470	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	83.219%
2471	MEGA FINANCIAL	0.008%	83.227%
2472	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	83.235%
2473	MINTH GROUP LTD	0.008%	83.243%
2474	NVR INC COMMON STOCK USD.01	0.008%	83.251%
2475	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	83.259%
2476	AVERY DENNISON	0.008%	83.267%
2477	ALPS ELECTRIC C	0.008%	83.275%
2478	KERING	0.008%	83.283%
2479	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	83.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	LUCARA DIAMOND	0.008%	83.299%
2481	CALATLANTIC GRO	0.008%	83.307%
2482	ON ASSIGNMENT INC COMMON STOCK USD.01	0.008%	83.315%
2483	APERAM SA	0.008%	83.323%
2484	FOOT LOCKER INC COMMON STOCK USD.01	0.008%	83.331%
2485	GETINGE AB, B S	0.008%	83.339%
2486	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	83.347%
2487	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.008%	83.355%
2488	DENKI KAGAKU KO	0.008%	83.363%
2489	SPARK NEW ZEA	0.008%	83.370%
2490	WILLIAM DEMANT	0.008%	83.378%
2491	ALEXANDER + BALDWIN INC REIT	0.008%	83.386%
2492	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	83.394%
2493	MAXIMUS INC COMMON STOCK	0.008%	83.402%
2494	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	83.410%
2495	AUTOCANADA INC	0.008%	83.418%
2496	OFFICE DEPOT IN	0.008%	83.426%
2497	COPART INC	0.008%	83.434%
2498	GAM HOLDING LTD	0.008%	83.441%
2499	DIGITALGLOBE INC COMMON STOCK USD.001	0.008%	83.449%
2500	METRO WHOLESALE	0.008%	83.457%
2501	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	83.465%
2502	mitsui Osk LINE	0.008%	83.473%
2503	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	83.481%
2504	OAO GAZPROM-SPO	0.008%	83.489%
2505	MCCORMICK & CO	0.008%	83.496%
2506	WEATHERFORD INT	0.008%	83.504%
2507	WATSCO INC COMMON STOCK USD.5	0.008%	83.512%
2508	EXELON CORP SR UNSECURED 12/20 5.15	0.008%	83.520%
2509	TERNA RETE ELET	0.008%	83.528%
2510	JANUS HENDERSON	0.008%	83.535%
2511	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	83.543%
2512	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	83.551%
2513	AMER SPORTS OYJ	0.008%	83.559%
2514	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.008%	83.567%
2515	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	83.574%
2516	NASDAQ INC SR UNSECURED 01/20 5.55	0.008%	83.582%
2517	O'REILLY AUTOMO	0.008%	83.590%
2518	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	83.598%
2519	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	83.605%
2520	DAINIPPON INK&C	0.008%	83.613%
2521	CREDICORP	0.008%	83.621%
2522	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	83.629%
2523	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	83.636%
2524	GUANGZHOU R&F P	0.008%	83.644%
2525	NIPPON MEAT PAC	0.008%	83.652%
2526	CHILDRENS PLACE	0.008%	83.660%
2527	CEMEX SA	0.008%	83.667%
2528	HERMAN MILLER I	0.008%	83.675%
2529	WARTSILA OYJ AB	0.008%	83.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	WIENERBERGER AG	0.008%	83.691%
2531	MILLICOM INTL C	0.008%	83.698%
2532	LEGRAND SA	0.008%	83.706%
2533	CENTRAL JAPAN R	0.008%	83.714%
2534	EMPIRE STATE RE	0.008%	83.721%
2535	LITTELFUSE INC COMMON STOCK USD.01	0.008%	83.729%
2536	AT+T INC SR UNSECURED 02/21 4.6	0.008%	83.737%
2537	NEDCOR LTD ZAR1	0.008%	83.745%
2538	TRINSEO SA	0.008%	83.752%
2539	TEMENOS GROUP A	0.008%	83.760%
2540	TELENOR AS	0.008%	83.768%
2541	TRANSOCEAN LTD	0.008%	83.775%
2542	PROGRESS ENERGY	0.008%	83.783%
2543	ESTEE LAUDER CO	0.008%	83.791%
2544	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.798%
2545	KONICA MINOLTA	0.008%	83.806%
2546	TAUBMAN CENTERS INC REIT USD.01	0.008%	83.814%
2547	WILLIAM HILL PL	0.008%	83.821%
2548	A.P. MOLLER-MAE	0.008%	83.829%
2549	PRA HEALTH SCIE	0.008%	83.836%
2550	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	83.844%
2551	SURGE ENERGY IN	0.008%	83.852%
2552	COHERENT INC	0.008%	83.859%
2553	ORPEA	0.008%	83.867%
2554	NINE DRAGONS PA	0.008%	83.875%
2555	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	83.882%
2556	ENERSYS COMMON STOCK USD.01	0.008%	83.890%
2557	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	83.897%
2558	AMEREN CORP	0.008%	83.905%
2559	LENNAR CORP 4.7	0.008%	83.913%
2560	TRANSALTA RENEW	0.008%	83.920%
2561	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.928%
2562	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	83.936%
2563	LEONI AG	0.008%	83.943%
2564	SEABOARD CORP COMMON STOCK USD1.0	0.008%	83.951%
2565	LG TELECOM LTD	0.008%	83.958%
2566	KEPPEL CORP	0.008%	83.966%
2567	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	83.974%
2568	ENERSIS SA	0.008%	83.981%
2569	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	83.989%
2570	HITACHI CONST M	0.008%	83.996%
2571	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	84.004%
2572	ORIX JREIT INC	0.008%	84.011%
2573	US Wire Order	0.008%	84.019%
2574	SEVERN TRENT	0.008%	84.027%
2575	AVIGILON CORP C	0.008%	84.034%
2576	PARAMOUNT GROUP INC REIT USD.01	0.008%	84.042%
2577	ANGLOVAAL INDS	0.008%	84.049%
2578	OWENS-ILLINOIS	0.008%	84.057%
2579	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	84.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	ENTERGY CORP	0.008%	84.072%
2581	WPP PLC SPONSORED ADR ADR	0.008%	84.080%
2582	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	84.087%
2583	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	84.095%
2584	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	84.102%
2585	FIRST FINANCIAL	0.008%	84.110%
2586	CRODA INTERNATI	0.008%	84.117%
2587	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	84.125%
2588	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	84.132%
2589	TRACTOR SUPPLY	0.008%	84.140%
2590	HANKOOK TIRE CO	0.008%	84.147%
2591	KYOCERA CORP	0.008%	84.155%
2592	ATLAS COPCO AB-	0.008%	84.162%
2593	THE FOSCHINI GR	0.007%	84.170%
2594	UBS GROUP	0.007%	84.177%
2595	BRANDYWINE REAL	0.007%	84.185%
2596	PGE POLSKA GRUP	0.007%	84.192%
2597	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	84.200%
2598	IG GROUP HLDGS	0.007%	84.207%
2599	BODYCOTE PLC	0.007%	84.215%
2600	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	84.222%
2601	MONDI LTD	0.007%	84.230%
2602	J + J SNACK FOODS CORP COMMON STOCK	0.007%	84.237%
2603	MEXICHEM SAB DE	0.007%	84.245%
2604	BARRY CALLEBAUT	0.007%	84.252%
2605	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	84.260%
2606	GATX CORP	0.007%	84.267%
2607	TOPBUILD CORP COMMON STOCK	0.007%	84.274%
2608	RED ELECTRICA C	0.007%	84.282%
2609	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	84.289%
2610	NIPPON PROLOGIS	0.007%	84.297%
2611	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.304%
2612	DISH NETWORK	0.007%	84.312%
2613	STERLING BANCORP/DE COMMON STOCK USD.01	0.007%	84.319%
2614	TRI POINTE GROUP INC COMMON STOCK USD.01	0.007%	84.327%
2615	PLASTIC OMNIUM	0.007%	84.334%
2616	SIENNA SENIOR L	0.007%	84.341%
2617	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.349%
2618	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.356%
2619	ASPEN INSURANCE	0.007%	84.364%
2620	FERROGLOBE PLC	0.007%	84.371%
2621	GREENE KING	0.007%	84.379%
2622	MSC INDUSTRIAL	0.007%	84.386%
2623	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.007%	84.393%
2624	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.007%	84.401%
2625	SUMITOMO RUBBER	0.007%	84.408%
2626	OUTOKUMPU OY	0.007%	84.416%
2627	GERRESHEIMER GR	0.007%	84.423%
2628	CARPENTER TECH	0.007%	84.430%
2629	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	84.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	SYMANTEC CORP	0.007%	84.445%
2631	HAYS	0.007%	84.453%
2632	OCEANEERING INT	0.007%	84.460%
2633	FIRSTCASH INC COMMON STOCK USD.01	0.007%	84.467%
2634	HYUNDAI MARINE&	0.007%	84.475%
2635	INTU PROPERTIES	0.007%	84.482%
2636	PRICESMART INC	0.007%	84.489%
2637	EVERCORE PARTNE	0.007%	84.497%
2638	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.007%	84.504%
2639	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.007%	84.511%
2640	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	84.519%
2641	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	84.526%
2642	TOTAL ENERGY SE	0.007%	84.534%
2643	OTP BANK PLC	0.007%	84.541%
2644	LI & FUNG LIMIT	0.007%	84.548%
2645	DAIWAHOUSE RE	0.007%	84.556%
2646	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.007%	84.563%
2647	GRAHAM HOLDINGS	0.007%	84.570%
2648	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	84.577%
2649	ERICSSON LM SR UNSECURED 05/22 4.125	0.007%	84.585%
2650	SINCLAIR BROADC	0.007%	84.592%
2651	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	84.599%
2652	ARISTOCRAT LEIS	0.007%	84.607%
2653	ALTIUS MINERALS	0.007%	84.614%
2654	WALGREEN BOOTS	0.007%	84.621%
2655	E L FINL CORP L	0.007%	84.629%
2656	JUPITER PLC	0.007%	84.636%
2657	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.007%	84.643%
2658	HANWHA CORP	0.007%	84.650%
2659	COOPER TIRE&RUB	0.007%	84.658%
2660	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.665%
2661	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	84.672%
2662	WALKER + DUNLOP INC COMMON STOCK	0.007%	84.679%
2663	VALVOLINE INC COMMON STOCK USD.01	0.007%	84.687%
2664	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	84.694%
2665	CAMPBELL SOUP C	0.007%	84.701%
2666	ENGHOUSE SYSTEM	0.007%	84.708%
2667	MERCK KGAA	0.007%	84.716%
2668	CANFOR PULP PRO	0.007%	84.723%
2669	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	84.730%
2670	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	84.737%
2671	HECLA MINING CO	0.007%	84.745%
2672	JAPAN PRIME REA	0.007%	84.752%
2673	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.007%	84.759%
2674	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.007%	84.766%
2675	DDR CORP REIT USD.1	0.007%	84.773%
2676	CARS.COM INC COMMON STOCK USD.01	0.007%	84.781%
2677	LG CABLE &MCHY	0.007%	84.788%
2678	KONE OYJ	0.007%	84.795%
2679	TETRA TECH INC COMMON STOCK USD.01	0.007%	84.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	B+G FOODS INC COMMON STOCK USD.01	0.007%	84.809%
2681	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	84.817%
2682	TRIBUNE MEDIA C	0.007%	84.824%
2683	BCA POP EMILIA	0.007%	84.831%
2684	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	84.838%
2685	GRUBHUB INC COMMON STOCK USD.0001	0.007%	84.845%
2686	BRILLIANCE CHIN	0.007%	84.853%
2687	ABM INDUSTRIES INC COMMON STOCK USD.01	0.007%	84.860%
2688	NORSK HYDRO AS	0.007%	84.867%
2689	SEIKO EPSON COR	0.007%	84.874%
2690	BADGER DAYLIGHT	0.007%	84.881%
2691	SOUTH32 LTD	0.007%	84.888%
2692	HYUNDAI ENG & C	0.007%	84.896%
2693	PSEG POWER	0.007%	84.903%
2694	SABINA SILVER C	0.007%	84.910%
2695	RED HAT INC COMMON STOCK USD.0001	0.007%	84.917%
2696	KGHM POLSKA MIE	0.007%	84.924%
2697	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	84.931%
2698	PROCTER & GAMBL	0.007%	84.938%
2699	VERINT SYSTEMS	0.007%	84.946%
2700	UNITED UTILITIE	0.007%	84.953%
2701	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	84.960%
2702	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	84.967%
2703	MERCURY GENERAL	0.007%	84.974%
2704	VEOLIA ENVIRONM	0.007%	84.981%
2705	CVB FINANCIAL CORP COMMON STOCK	0.007%	84.988%
2706	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	84.995%
2707	EASTGROUP PROPERTIES INC REIT	0.007%	85.002%
2708	KINAXIS INC	0.007%	85.009%
2709	KAWASAKI KISEN	0.007%	85.016%
2710	SAIPEM SPA	0.007%	85.023%
2711	PIEDMONT OFFICE	0.007%	85.031%
2712	CMS ENERGY CORP	0.007%	85.038%
2713	LOTTE CHEMICAL	0.007%	85.045%
2714	ANHUI CONCH CEM	0.007%	85.052%
2715	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	85.059%
2716	YUE YUEN INDUST	0.007%	85.066%
2717	ASAHI BREWERIES	0.007%	85.073%
2718	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	85.080%
2719	ASPEN PHARMACAR	0.007%	85.087%
2720	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	85.094%
2721	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	85.101%
2722	BK MANDIRI	0.007%	85.108%
2723	MEDICAL FACILIT	0.007%	85.115%
2724	MEREDITH CORP	0.007%	85.122%
2725	ULVAC INC.	0.007%	85.129%
2726	BHARAT FORGE LT	0.007%	85.136%
2727	SWIRE PACIFIC	0.007%	85.143%
2728	SBI HOLDINGS IN	0.007%	85.150%
2729	ROYAL UNIBREW A	0.007%	85.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	HUGO BOSS AG	0.007%	85.164%
2731	ATHENAHEALTH IN	0.007%	85.171%
2732	TRUSTMARK CORP COMMON STOCK	0.007%	85.177%
2733	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	85.184%
2734	KOSMOS ENERGY L	0.007%	85.191%
2735	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	85.198%
2736	BK OF EAST ASIA	0.007%	85.205%
2737	TIVO CORP COMMON STOCK USD.001	0.007%	85.212%
2738	CHINA GAS HOLDI	0.007%	85.219%
2739	UBM PLC	0.007%	85.226%
2740	KELLOGG CO	0.007%	85.233%
2741	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	85.240%
2742	TIGER BRANDS	0.007%	85.247%
2743	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	85.254%
2744	FASTENAL	0.007%	85.261%
2745	QUANTA COMPUTER	0.007%	85.268%
2746	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.275%
2747	VENTURE CORP	0.007%	85.282%
2748	EDENRED	0.007%	85.288%
2749	GREAT WALL AUTO	0.007%	85.295%
2750	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.302%
2751	MATTEL INC COMMON STOCK USD1.0	0.007%	85.309%
2752	BILLERUD AB	0.007%	85.316%
2753	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.007%	85.323%
2754	PLAYTECH	0.007%	85.330%
2755	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	85.337%
2756	J FRONT RETAILI	0.007%	85.344%
2757	T IS BANKASI	0.007%	85.351%
2758	NATIXIS	0.007%	85.357%
2759	AKORN INC COMMON STOCK	0.007%	85.364%
2760	HELEN OF TROY C	0.007%	85.371%
2761	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	85.378%
2762	HERMES INTL	0.007%	85.385%
2763	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.007%	85.392%
2764	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.007%	85.399%
2765	MARUTI SUZUKI	0.007%	85.406%
2766	LITE-ON TECHNOL	0.007%	85.412%
2767	MSCI INC	0.007%	85.419%
2768	BANK OF COMMUNI	0.007%	85.426%
2769	WOOLWORTHS LTD	0.007%	85.433%
2770	LUKOIL PJSC - A	0.007%	85.440%
2771	IDEMITSU KOSAN	0.007%	85.447%
2772	AMBEV SA	0.007%	85.454%
2773	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	85.460%
2774	CENTAMIN PLC	0.007%	85.467%
2775	UNIPOLSAI SPA	0.007%	85.474%
2776	WORLEYPARSONS	0.007%	85.481%
2777	FIRSTGROUP	0.007%	85.488%
2778	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.495%
2779	ARGONAUT GOLD I	0.007%	85.501%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	BANKINTER SA	0.007%	85.508%
2781	Straumann AG	0.007%	85.515%
2782	ASML HOLDING NV	0.007%	85.522%
2783	HORIZON PHARMA	0.007%	85.529%
2784	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	85.535%
2785	BONTERRA ENERGY	0.007%	85.542%
2786	LEG IMMOBILIEN	0.007%	85.549%
2787	PAYCHEX INC	0.007%	85.556%
2788	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.007%	85.563%
2789	NIPPON YUSEN KK	0.007%	85.569%
2790	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	85.576%
2791	E.SUN FINANCIAL	0.007%	85.583%
2792	FORMOSA CHEMICA	0.007%	85.590%
2793	HENNES & MAURIT	0.007%	85.597%
2794	TULLETT PREBON	0.007%	85.603%
2795	CRACKER BARREL	0.007%	85.610%
2796	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	85.617%
2797	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.624%
2798	FLETCHER BUILDI	0.007%	85.631%
2799	HANG LUNG PROPE	0.007%	85.637%
2800	JM AB	0.007%	85.644%
2801	BUNZL PLC	0.007%	85.651%
2802	ASSOCIATED BRIT	0.007%	85.658%
2803	TENNECO AUTOMOT	0.007%	85.664%
2804	DILLARD DEPT ST	0.007%	85.671%
2805	SMITH AND NEPHE	0.007%	85.678%
2806	WANT WANT CHINA	0.007%	85.684%
2807	GRUPA LOTOS S.A	0.007%	85.691%
2808	CAPITACOMMERCIA	0.007%	85.698%
2809	INTL FLAVORS&FR	0.007%	85.705%
2810	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.007%	85.711%
2811	II VI INC COMMON STOCK	0.007%	85.718%
2812	DCC PLC	0.007%	85.725%
2813	CIENA CORP COMMON STOCK USD.01	0.007%	85.732%
2814	ITRON INC	0.007%	85.738%
2815	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.745%
2816	OTSUKA HLDGS CO	0.007%	85.752%
2817	TELETECH HOLDIN	0.007%	85.758%
2818	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	85.765%
2819	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	85.772%
2820	ALUMINA LTD	0.007%	85.778%
2821	INNOGY SE	0.007%	85.785%
2822	HOWDEN JOINERY	0.007%	85.792%
2823	RAIA DROGASIL S	0.007%	85.799%
2824	CARGOTEC CORP-B	0.007%	85.805%
2825	SKYWEST INC COMMON STOCK	0.007%	85.812%
2826	JUNGHEINRICH -	0.007%	85.819%
2827	COSCO PACIFIC	0.007%	85.825%
2828	CEZ AS	0.007%	85.832%
2829	METCASH LTD	0.007%	85.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	MITSUBISHI UJF	0.007%	85.845%
2831	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	85.852%
2832	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	85.858%
2833	VAIL RESORTS	0.007%	85.865%
2834	NCR CORP	0.007%	85.872%
2835	HENDERSON LAND	0.007%	85.878%
2836	EXTENDICARE INC	0.007%	85.885%
2837	TABCORP HLDGS L	0.007%	85.892%
2838	PRYSMIAN SPA CO	0.007%	85.898%
2839	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.905%
2840	MALAYAN BKG BHD	0.007%	85.912%
2841	SAP SE SPONSORED ADR ADR	0.007%	85.918%
2842	GEN COMMUNICATI	0.007%	85.925%
2843	MSA SAFETY INC COMMON STOCK	0.007%	85.931%
2844	SOJITZ CORP COM	0.007%	85.938%
2845	YAMADA DENKI CO	0.007%	85.945%
2846	SINO BIOPHAMACE	0.007%	85.951%
2847	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	85.958%
2848	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.964%
2849	GLP J-REIT	0.007%	85.971%
2850	RLI CORP COMMON STOCK USD1.0	0.007%	85.978%
2851	PEAB AB	0.007%	85.984%
2852	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.007%	85.991%
2853	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	85.997%
2854	YY INC ADR ADR USD.00001	0.007%	86.004%
2855	LOOMIS AB	0.007%	86.010%
2856	HOYA CORP	0.007%	86.017%
2857	SYMRISE AG	0.007%	86.024%
2858	TAISEI CORP	0.007%	86.030%
2859	DIALOG SEMICONDR	0.007%	86.037%
2860	SWISS PRIME SIT	0.007%	86.043%
2861	LIC HOUSING FIN	0.007%	86.050%
2862	CENTERPOINT ENE	0.007%	86.056%
2863	NEW YORK TIMES	0.007%	86.063%
2864	ORIENT OVERSEAS	0.007%	86.069%
2865	SUZANO PAPEL E	0.007%	86.076%
2866	UNIVAR INC COMMON STOCK USD.01	0.007%	86.082%
2867	RESMED INC	0.007%	86.089%
2868	FRESH DEL MONTE	0.007%	86.095%
2869	HASEKO CORP	0.007%	86.102%
2870	RESILIENT REIT	0.007%	86.108%
2871	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	86.115%
2872	AMCOR LIMITED	0.007%	86.122%
2873	CLP HOLDINGS	0.007%	86.128%
2874	ABERTIS INFRAES	0.007%	86.135%
2875	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	86.141%
2876	HUTCHISON PORT	0.007%	86.148%
2877	SIMS GROUP LTD	0.007%	86.154%
2878	IWG PLC	0.007%	86.161%
2879	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	86.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	SKANSKA AB	0.006%	86.174%
2881	HNI CORP	0.006%	86.180%
2882	VIFOR PHARMA AG	0.006%	86.187%
2883	BANNER CORPORATION COMMON STOCK USD.01	0.006%	86.193%
2884	BLOCK(H&R)INC	0.006%	86.199%
2885	AGGREKO PLC	0.006%	86.206%
2886	BRUKER CORP COMMON STOCK USD.01	0.006%	86.212%
2887	CHINA MINSHENG	0.006%	86.219%
2888	FIVE BELOW COMMON STOCK USD.01	0.006%	86.225%
2889	ENDESA S.A.	0.006%	86.232%
2890	ALLREAL HOLDING	0.006%	86.238%
2891	ALLEGIANT TRAVE	0.006%	86.245%
2892	B&M EUROPEAN VA	0.006%	86.251%
2893	JBG SMITH PROPERTIES REIT USD.01	0.006%	86.258%
2894	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.264%
2895	PTT EXP&PROD-FG	0.006%	86.271%
2896	ROHM CO	0.006%	86.277%
2897	CHEMOURS CO/THE COMMON STOCK	0.006%	86.283%
2898	FAMILYMART CO	0.006%	86.290%
2899	China Mengniu D	0.006%	86.296%
2900	CHINA STEEL	0.006%	86.303%
2901	EVONIK INDUSTRI	0.006%	86.309%
2902	ILLUMINA INC	0.006%	86.316%
2903	MEDIASET	0.006%	86.322%
2904	GARTNER GROUP I	0.006%	86.329%
2905	RUBIS SCA	0.006%	86.335%
2906	HRG GROUP INC COMMON STOCK USD.01	0.006%	86.341%
2907	NAVER CORP	0.006%	86.348%
2908	PUBLICIS GROUPE	0.006%	86.354%
2909	YOKOGAWA ELECTR	0.006%	86.361%
2910	SINO-OCEAN LAND	0.006%	86.367%
2911	CIA BRASILEIRA	0.006%	86.373%
2912	SEMICONDUCTOR M	0.006%	86.380%
2913	DKSH HOLDING LT	0.006%	86.386%
2914	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.393%
2915	NATIONAL EXPRES	0.006%	86.399%
2916	JAPAN HOTEL REI	0.006%	86.405%
2917	LAM RESEARCH CO	0.006%	86.412%
2918	BROWN-FORMAN CO	0.006%	86.418%
2919	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	86.425%
2920	BT GROUP PLC SPON ADR ADR	0.006%	86.431%
2921	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	86.437%
2922	TOYOTA INDUSTRI	0.006%	86.444%
2923	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	86.450%
2924	NATIONAL GENERA	0.006%	86.456%
2925	SINOPHARM GROUP	0.006%	86.463%
2926	ROCKWOOL INTL	0.006%	86.469%
2927	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	86.476%
2928	CASINO GUICH-PE	0.006%	86.482%
2929	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	86.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	86.495%
2931	ALLIANT ENERGY	0.006%	86.501%
2932	FUJIKURA	0.006%	86.507%
2933	WAL-MART DE MEX	0.006%	86.514%
2934	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	86.520%
2935	QISDA CORP	0.006%	86.526%
2936	KBR INC COMMON STOCK USD.001	0.006%	86.533%
2937	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	86.539%
2938	ORORA LTD	0.006%	86.545%
2939	SLEEP COUNTRY C	0.006%	86.552%
2940	TGS NOPEC GEOPH	0.006%	86.558%
2941	GILDEMEISTER AG	0.006%	86.564%
2942	HYUNDAI STEEL C	0.006%	86.571%
2943	ORION CORP	0.006%	86.577%
2944	VECTREN CORP COMMON STOCK	0.006%	86.583%
2945	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	86.589%
2946	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.596%
2947	TULLOW OIL PLC	0.006%	86.602%
2948	IROBOT CORP	0.006%	86.608%
2949	GRANITE CONST	0.006%	86.615%
2950	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	86.621%
2951	SALZGITTER AG	0.006%	86.627%
2952	STAMPS.COM INC COMMON STOCK USD.001	0.006%	86.633%
2953	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.006%	86.640%
2954	NOMURA REAL EST	0.006%	86.646%
2955	CAPITALAND	0.006%	86.652%
2956	SUZUKEN CO LTD	0.006%	86.659%
2957	F5 NETWORKS INC COMMON STOCK	0.006%	86.665%
2958	BEIJING ENTERPR	0.006%	86.671%
2959	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	86.677%
2960	MASCO CORP	0.006%	86.684%
2961	HERBALIFE LTD COMMON STOCK USD.002	0.006%	86.690%
2962	LANDSTAR SYSTEM	0.006%	86.696%
2963	NKT HOLDING A/S	0.006%	86.702%
2964	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.006%	86.709%
2965	ROGERS CORP COMMON STOCK USD1.0	0.006%	86.715%
2966	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	86.721%
2967	TAISHIN FINANCI	0.006%	86.727%
2968	ADANI PORT & SE	0.006%	86.734%
2969	SEAGATE TECHNOL	0.006%	86.740%
2970	HOMESERVE PLC	0.006%	86.746%
2971	HYPROP INVESTME	0.006%	86.752%
2972	DAIICHI SANKYO	0.006%	86.758%
2973	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	86.765%
2974	YARA INTERNATIO	0.006%	86.771%
2975	NIPRO CORP	0.006%	86.777%
2976	ARGO GROUP INTE	0.006%	86.783%
2977	GREAT PORTLAND	0.006%	86.789%
2978	TASEKO MINES LT	0.006%	86.796%
2979	CALLON PETROLEUM CO COMMON STOCK USD.01	0.006%	86.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	UGI CORP COMMON STOCK	0.006%	86.808%
2981	NIPPON EXPRESS	0.006%	86.814%
2982	ANTA SPORTS PRO	0.006%	86.820%
2983	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.827%
2984	CHINA RESOURCES	0.006%	86.833%
2985	SEMBCORP INDUST	0.006%	86.839%
2986	LOGMEIN INC COMMON STOCK USD.01	0.006%	86.845%
2987	SAAB AB	0.006%	86.851%
2988	TOPDANMARK A/S	0.006%	86.858%
2989	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.006%	86.864%
2990	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	86.870%
2991	CALFRAC WELL SE	0.006%	86.876%
2992	CAPITEC BANK HL	0.006%	86.882%
2993	HYOSUNG CORP	0.006%	86.888%
2994	BEIJING CAPITAL	0.006%	86.895%
2995	ARYZTA AG	0.006%	86.901%
2996	DAICEL CHEM IND	0.006%	86.907%
2997	BNK FINANCIAL G	0.006%	86.913%
2998	ACTIVIA PROPERT	0.006%	86.919%
2999	SEALED AIR CORP COMMON STOCK USD.1	0.006%	86.925%
3000	PDC ENERGY INC COMMON STOCK USD.01	0.006%	86.931%
3001	BALCHEM CORP COMMON STOCK USD.0667	0.006%	86.938%
3002	TATA STEEL LIM1	0.006%	86.944%
3003	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	86.950%
3004	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	86.956%
3005	PERNOD-RICARD	0.006%	86.962%
3006	SAPPORO BREWERI	0.006%	86.968%
3007	GLOBUS MEDICAL	0.006%	86.974%
3008	CONCORDIA FINAN	0.006%	86.980%
3009	MEDNAX INC	0.006%	86.986%
3010	DAITO TRUST CON	0.006%	86.993%
3011	FERRO CORP	0.006%	86.999%
3012	ROTORK PLC	0.006%	87.005%
3013	ADARO ENERGY TB	0.006%	87.011%
3014	CLEANAWAY WASTE	0.006%	87.017%
3015	LEONS FURNITURE	0.006%	87.023%
3016	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	87.029%
3017	RLJ LODGING TRUST REIT	0.006%	87.035%
3018	AURIZON HOLDING	0.006%	87.041%
3019	PENGROWTH ENERGY CORP COMMON STOCK	0.006%	87.047%
3020	LONDON STOCK EX	0.006%	87.053%
3021	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.006%	87.060%
3022	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.066%
3023	SOTHEBY S COMMON STOCK USD.01	0.006%	87.072%
3024	PHOENIX GROUP H	0.006%	87.078%
3025	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.084%
3026	HAEMONETICS COR	0.006%	87.090%
3027	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.096%
3028	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	87.102%
3029	MINITUBISHI ESTA	0.006%	87.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	GVC HOLDINGS PL	0.006%	87.114%
3031	ASTRAZENECA	0.006%	87.120%
3032	ACADIA REALTY TRUST REIT USD.001	0.006%	87.126%
3033	SANTOS LIMITED	0.006%	87.132%
3034	CROMBIE REAL ES	0.006%	87.138%
3035	BQE CANT VAUDOI	0.006%	87.144%
3036	BENCHMARK ELECT	0.006%	87.150%
3037	NUVASIVE INC COMMON STOCK USD.001	0.006%	87.156%
3038	DAI NIPPON PRIN	0.006%	87.162%
3039	WAJAX CORP	0.006%	87.168%
3040	MORNINGSTAR INC COMMON STOCK	0.006%	87.174%
3041	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	87.180%
3042	WESTERN UNION CO COMMON STOCK USD.01	0.006%	87.186%
3043	COFINIMMO	0.006%	87.193%
3044	PUBLIC BNK-LOCA	0.006%	87.199%
3045	GPE EUROTUNNEL	0.006%	87.205%
3046	DONALDSON CO IN	0.006%	87.210%
3047	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	87.216%
3048	BYD ELECTRONIC	0.006%	87.222%
3049	SECOM CO	0.006%	87.228%
3050	LOGITECH INTERN	0.006%	87.234%
3051	ACXIAM CORP COMMON STOCK USD.1	0.006%	87.240%
3052	THALES SA	0.006%	87.246%
3053	SEMTECH CORP	0.006%	87.252%
3054	OZ MINERALS LTD	0.006%	87.258%
3055	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	87.264%
3056	MINERAL RESOURC	0.006%	87.270%
3057	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	87.276%
3058	RICHMONT MINES INC COMMON STOCK	0.006%	87.282%
3059	TRINIDAD DRILLI	0.006%	87.288%
3060	AXALTA COATING	0.006%	87.294%
3061	TRITON INTERNAT	0.006%	87.300%
3062	CHAILEASE HOLDI	0.006%	87.306%
3063	CHEMED CORP COMMON STOCK USD1.0	0.006%	87.312%
3064	INFOSYS LTD SP ADR ADR	0.006%	87.318%
3065	UNIPOL GRUPPO F	0.006%	87.324%
3066	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	87.330%
3067	NORTHVIEW APART	0.006%	87.336%
3068	PEBBLEBROOK HOT	0.006%	87.342%
3069	TRANSURBAN GROU	0.006%	87.348%
3070	CHINA CITIC BK	0.006%	87.353%
3071	Alten	0.006%	87.359%
3072	CHINA EVERBRIGH	0.006%	87.365%
3073	JTEKT CORP.	0.006%	87.371%
3074	CREDIT SAISON C	0.006%	87.377%
3075	SHERRITT INTERN	0.006%	87.383%
3076	GRIFOLS SA	0.006%	87.389%
3077	BRAMBLES LIMITE	0.006%	87.395%
3078	DONGFENG MOTOR	0.006%	87.401%
3079	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	87.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	Rural Electrifi	0.006%	87.412%
3081	LARSEN & TOUBRO	0.006%	87.418%
3082	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	87.424%
3083	AIRCASTLE LTD	0.006%	87.430%
3084	MAHINDRA &MAHIN	0.006%	87.436%
3085	S-OIL CORPORATI	0.006%	87.442%
3086	KERRY PROPRTIE	0.006%	87.448%
3087	SGS SA-REG COMM	0.006%	87.453%
3088	NIPPON ELEC GLA	0.006%	87.459%
3089	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.465%
3090	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	87.471%
3091	AUTOZONE INC COMMON STOCK USD.01	0.006%	87.477%
3092	WACKER CHEMIE A	0.006%	87.483%
3093	EXLSERVICE HLDG	0.006%	87.488%
3094	KASIKORNBANK PL	0.006%	87.494%
3095	COMPUTER MODELL	0.006%	87.500%
3096	TATA CONSULTANC	0.006%	87.506%
3097	CATHAY PACIFIC	0.006%	87.512%
3098	BK OF KYOTO	0.006%	87.518%
3099	BLUEBIRD BIO IN	0.006%	87.523%
3100	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	87.529%
3101	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.006%	87.535%
3102	ENERGEN CORP COMMON STOCK USD.01	0.006%	87.541%
3103	WASHINGTON REIT REIT USD.01	0.006%	87.547%
3104	RECRUIT HOLDING	0.006%	87.552%
3105	AXEL SPRINGER A	0.006%	87.558%
3106	EBARA CORP	0.006%	87.564%
3107	FILA KOREA LTD	0.006%	87.570%
3108	NABTESCO CORP	0.006%	87.575%
3109	BIOMERIEUX	0.006%	87.581%
3110	WISTRON CORP	0.006%	87.587%
3111	WIPRO	0.006%	87.593%
3112	DELTA ELECTRONI	0.006%	87.599%
3113	NEX GROUP PLC	0.006%	87.604%
3114	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.610%
3115	HYUNDAI ROBOTIC	0.006%	87.616%
3116	TRYGVESTA AS	0.006%	87.622%
3117	TAKASHIMAYA CO	0.006%	87.627%
3118	VALENER INC	0.006%	87.633%
3119	TKH GROUP NV DU	0.006%	87.639%
3120	AGL ENERGY LTD	0.006%	87.645%
3121	HOPEWELL HLDGS	0.006%	87.650%
3122	IDEA CELLULAR L	0.006%	87.656%
3123	VOLVO AB	0.006%	87.662%
3124	SAMSONITE INTL	0.006%	87.668%
3125	SANKYU INC	0.006%	87.673%
3126	WABTEC CORP COMMON STOCK USD.01	0.006%	87.679%
3127	SUEDZUCKER AG	0.006%	87.685%
3128	LOJAS AMERICANA	0.006%	87.691%
3129	WPG HOLDINGS	0.006%	87.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	TPK HOLDINGS CO	0.006%	87.702%
3131	NOK CORP	0.006%	87.708%
3132	AIR FRANCE-KLM	0.006%	87.714%
3133	EVOLUTION MININ	0.006%	87.719%
3134	KYOCERA CORP SPONS ADR ADR	0.006%	87.725%
3135	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.731%
3136	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.736%
3137	TAIWAN CEMENT	0.006%	87.742%
3138	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	87.748%
3139	MTR CORP	0.006%	87.754%
3140	COMPEQ MFG	0.006%	87.759%
3141	IT HOLDINGS COR	0.006%	87.765%
3142	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.771%
3143	NIPPON KAYAKU C	0.006%	87.776%
3144	MERCK & CO INC	0.006%	87.782%
3145	SHANGRI-LA ASIA	0.006%	87.788%
3146	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	87.793%
3147	LARGAN PRECISIO	0.006%	87.799%
3148	GREIF INC CL A COMMON STOCK	0.006%	87.805%
3149	COGNEX CORP	0.006%	87.811%
3150	MO OCH DOMSJO A	0.006%	87.816%
3151	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	87.822%
3152	FOSUN INTERNATI	0.006%	87.828%
3153	LIFE HEALTHCARE	0.006%	87.833%
3154	NGK SPARK PLUG	0.006%	87.839%
3155	ABN AMRO GROUP	0.006%	87.845%
3156	LEE & MAN PAPER	0.006%	87.850%
3157	VOPAK (KON)	0.006%	87.856%
3158	CEMBRA MONEY BA	0.006%	87.862%
3159	KURITA WATER IN	0.006%	87.867%
3160	DENTSU INC.	0.006%	87.873%
3161	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	87.879%
3162	HANG LUNG DEVEL	0.006%	87.884%
3163	SANWA SHUTTER C	0.006%	87.890%
3164	CJ CHEILJEDANG	0.006%	87.896%
3165	VESUVIUS PLC	0.006%	87.901%
3166	CITIZEN WATCH C	0.006%	87.907%
3167	LG&E & KU ENERG	0.006%	87.913%
3168	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.918%
3169	SEEK LTD.	0.006%	87.924%
3170	SOPRA	0.006%	87.929%
3171	ZEON CO	0.006%	87.935%
3172	SABRE CORP COMMON STOCK USD.01	0.006%	87.941%
3173	YOKOHAMA RUBBER	0.006%	87.946%
3174	SCHRODERS PLC	0.006%	87.952%
3175	HERSHEY FOODS C	0.006%	87.958%
3176	CLICLS GROUP	0.006%	87.963%
3177	VALLOUREC SA	0.006%	87.969%
3178	EUROFINS SCIENT	0.006%	87.974%
3179	SEI INVESTMENT	0.006%	87.980%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	AVX CORP COMMON STOCK USD.01	0.006%	87.986%
3181	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.991%
3182	SHIN KONG FINL	0.006%	87.997%
3183	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	88.003%
3184	CALERES INC COMMON STOCK USD.01	0.006%	88.008%
3185	SHISEIDO CO	0.006%	88.014%
3186	XPERI CORP COMMON STOCK USD.001	0.006%	88.019%
3187	CHINA VANKE CO	0.006%	88.025%
3188	SASOL	0.006%	88.031%
3189	YAMATO HOLDINGS	0.006%	88.036%
3190	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	88.042%
3191	TAURON POLSKA E	0.006%	88.047%
3192	MYRIAD GENETICS	0.006%	88.053%
3193	MUELLER WATER P	0.006%	88.058%
3194	HEXAGON AB	0.006%	88.064%
3195	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	88.070%
3196	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	88.075%
3197	NELNET INC CL A COMMON STOCK USD.01	0.006%	88.081%
3198	NGK INSULATORS	0.006%	88.086%
3199	NORDSTROM INC COMMON STOCK	0.006%	88.092%
3200	TECHTRONIC INDU	0.006%	88.097%
3201	ALFA LAVAL AB	0.006%	88.103%
3202	ENDO INTERNATIO	0.006%	88.108%
3203	BOVIS HOMES GRO	0.006%	88.114%
3204	NIPPON PAPER IN	0.006%	88.119%
3205	OIL SEARCH LTD	0.006%	88.125%
3206	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	88.130%
3207	KINGBOARD LAMIN	0.006%	88.136%
3208	CHONGQING RURAL	0.006%	88.141%
3209	PKO BANK POLSKI	0.006%	88.147%
3210	FBL FINANCIAL G	0.006%	88.152%
3211	NIKON CORP	0.006%	88.158%
3212	NEXT PLC	0.006%	88.163%
3213	KOREA INVESTMEN	0.005%	88.169%
3214	EQT CORPORATION	0.005%	88.174%
3215	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	88.180%
3216	ANZ (INT'L) LD	0.005%	88.185%
3217	MASIMO CORP COMMON STOCK USD.001	0.005%	88.191%
3218	MATADOR RESOURCES CO COMMON STOCK USD.01	0.005%	88.196%
3219	OSI SYSTEMS INC	0.005%	88.202%
3220	FRANSHION PROPE	0.005%	88.207%
3221	LIVANOVA PLC	0.005%	88.213%
3222	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	88.218%
3223	CONTINENTAL GOL	0.005%	88.224%
3224	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.229%
3225	MDU RES GROUP I	0.005%	88.235%
3226	STEPAN CO COMMON STOCK USD1.0	0.005%	88.240%
3227	THOMAS COOK GRO	0.005%	88.246%
3228	NOF CORP	0.005%	88.251%
3229	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	88.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	KENEDIX REALTY	0.005%	88.262%
3231	FUJI ELECTRIC C	0.005%	88.267%
3232	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.005%	88.273%
3233	SUMITOMO OSAKA	0.005%	88.278%
3234	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	88.284%
3235	REDROW	0.005%	88.289%
3236	DUERR AG	0.005%	88.295%
3237	SCRIPPS NETWORK	0.005%	88.300%
3238	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	88.306%
3239	ULTRAPAR PARTIC	0.005%	88.311%
3240	COCHLEAR LTD	0.005%	88.316%
3241	SINOPAC HLDG	0.005%	88.322%
3242	SRC ENERGY INC COMMON STOCK USD.001	0.005%	88.327%
3243	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	88.333%
3244	SONIC HEALTHCAR	0.005%	88.338%
3245	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	88.344%
3246	ELIOR	0.005%	88.349%
3247	KULICKE&SOFFA I	0.005%	88.354%
3248	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.360%
3249	TOPPAN PRINTING	0.005%	88.365%
3250	SHARP CORP	0.005%	88.371%
3251	BRADY(WH)	0.005%	88.376%
3252	AENA SA	0.005%	88.381%
3253	IMPALA PLATINUM	0.005%	88.387%
3254	RELIANCE CAPITA	0.005%	88.392%
3255	EUROCOMMERCIAL	0.005%	88.398%
3256	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.005%	88.403%
3257	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	88.408%
3258	NORDSON CORP COMMON STOCK	0.005%	88.414%
3259	CALLAWAY GOLF C	0.005%	88.419%
3260	VONAGE HLDGS CO	0.005%	88.425%
3261	STATOIL ASA SPON ADR ADR	0.005%	88.430%
3262	MORI SEIKI CO	0.005%	88.435%
3263	KANEKA CORP	0.005%	88.441%
3264	BUWOG AG	0.005%	88.446%
3265	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	88.452%
3266	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	88.457%
3267	NIBE INDUSTRIER	0.005%	88.462%
3268	TOWNE BANK COMMON STOCK USD1.667	0.005%	88.468%
3269	BRITISH SKY BRO	0.005%	88.473%
3270	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	88.478%
3271	SSAB SVENSKT ST	0.005%	88.484%
3272	AJINOMOTO CO IN	0.005%	88.489%
3273	VALMET CORP	0.005%	88.494%
3274	NIDEC CORPORATI	0.005%	88.500%
3275	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	88.505%
3276	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	88.511%
3277	MUELLER INDS IN	0.005%	88.516%
3278	LEOPALACE 21	0.005%	88.521%
3279	HEICO CORP	0.005%	88.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.532%
3281	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	88.537%
3282	SHENZHOU INT GR	0.005%	88.543%
3283	BE SEMICONDUCTO	0.005%	88.548%
3284	EMPRESA BRASILE	0.005%	88.553%
3285	PEARSON	0.005%	88.559%
3286	JINDAL STEEL &	0.005%	88.564%
3287	KITE PHARMA INC COMMON STOCK USD.001	0.005%	88.569%
3288	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	88.574%
3289	BIOVERATIV INC COMMON STOCK USD.001	0.005%	88.580%
3290	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	88.585%
3291	FIRST MERCHANTS CORP COMMON STOCK	0.005%	88.590%
3292	CIFI HOLDINGS G	0.005%	88.596%
3293	ATMOS ENERGY CO	0.005%	88.601%
3294	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	88.606%
3295	BEIJING ENT WAT	0.005%	88.612%
3296	HK & CHINA GAS	0.005%	88.617%
3297	HANESBRANDS INC COMMON STOCK USD.01	0.005%	88.622%
3298	GRUPO FINANCIER	0.005%	88.627%
3299	TRANSUNION COMMON STOCK USD.01	0.005%	88.633%
3300	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.638%
3301	MMI HOLDINGS LT	0.005%	88.643%
3302	STATE BK OF IND	0.005%	88.649%
3303	PAINTED PONY EN	0.005%	88.654%
3304	MCDERMOTT INTL	0.005%	88.659%
3305	TRICON CAPITAL	0.005%	88.664%
3306	TALANX AG	0.005%	88.670%
3307	IBIDEN CO	0.005%	88.675%
3308	SNAM SPA	0.005%	88.680%
3309	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	88.685%
3310	CCR SA	0.005%	88.691%
3311	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.696%
3312	ADELAIDE BRIGHT	0.005%	88.701%
3313	LANCASTER COLON	0.005%	88.706%
3314	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	88.712%
3315	EXXARO	0.005%	88.717%
3316	CHINA MEDICAL S	0.005%	88.722%
3317	VERISIGN	0.005%	88.727%
3318	ENN ENERGY HOLD	0.005%	88.733%
3319	TOKYO TATEMONO	0.005%	88.738%
3320	ASM INTL NV	0.005%	88.743%
3321	MONRO INC COMMON STOCK USD.01	0.005%	88.748%
3322	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	88.754%
3323	POU CHEN	0.005%	88.759%
3324	WEICHAJ POWER-H	0.005%	88.764%
3325	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.769%
3326	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.005%	88.775%
3327	MERITZ SECURITI	0.005%	88.780%
3328	TOYODA GOSEI	0.005%	88.785%
3329	VALIANT HOLDING	0.005%	88.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	NCC AB-B	0.005%	88.795%
3331	BUZZI UNICEM SP	0.005%	88.801%
3332	HITACHI METALS	0.005%	88.806%
3333	TIETO CORP OYJ	0.005%	88.811%
3334	GS YUASA CORP	0.005%	88.816%
3335	GROUP 1 AUTO	0.005%	88.822%
3336	TECH MAHINDRA L	0.005%	88.827%
3337	MEDIATEK INC	0.005%	88.832%
3338	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	88.837%
3339	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	88.842%
3340	UTD O/S LAND	0.005%	88.848%
3341	SECURITAS	0.005%	88.853%
3342	BAYTEX ENERGY CORP COMMON STOCK	0.005%	88.858%
3343	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.863%
3344	METHODE ELEC IN	0.005%	88.868%
3345	CHINA STATE CON	0.005%	88.874%
3346	CIMB GROUP HOLD	0.005%	88.879%
3347	SUL AMERICA SA	0.005%	88.884%
3348	ZHONGSHENG GROU	0.005%	88.889%
3349	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	88.894%
3350	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.899%
3351	TINGYI(CAYMAN I	0.005%	88.905%
3352	TRILOGY ENERGY	0.005%	88.910%
3353	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.915%
3354	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	88.920%
3355	AMBU A/S	0.005%	88.925%
3356	ARCA CONTINEN	0.005%	88.930%
3357	MEDIASET ESPANA	0.005%	88.935%
3358	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	88.941%
3359	DOWA HOLDING CO	0.005%	88.946%
3360	ESCORTS LTD	0.005%	88.951%
3361	SPROTT INC COMM	0.005%	88.956%
3362	CSR LIMITED	0.005%	88.961%
3363	AMER NATL INS	0.005%	88.966%
3364	VICTREX PLC	0.005%	88.971%
3365	TSUMURA & CO	0.005%	88.977%
3366	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	88.982%
3367	DUNDEE PRECIOUS	0.005%	88.987%
3368	MBIA INC	0.005%	88.992%
3369	KILLAM APART RE	0.005%	88.997%
3370	MAPLETREE COMME	0.005%	89.002%
3371	WGL HOLDINGS INC COMMON STOCK	0.005%	89.007%
3372	GUNMA BANK	0.005%	89.012%
3373	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.018%
3374	BROOKS AUTOMATI	0.005%	89.023%
3375	BEKAERT SA	0.005%	89.028%
3376	ISS A/S	0.005%	89.033%
3377	WESBANCO INC COMMON STOCK USD2.0833	0.005%	89.038%
3378	TRIUMPH GROUP I	0.005%	89.043%
3379	AU OPTRONICS CO	0.005%	89.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	INDUSTRIAL BANK	0.005%	89.053%
3381	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.058%
3382	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	89.063%
3383	ANSELL LTD	0.005%	89.069%
3384	VONTOBEL HLDGS	0.005%	89.074%
3385	NAN YA PLASTIC	0.005%	89.079%
3386	TOYO TIRE & RUB	0.005%	89.084%
3387	COCA-COLA EUROP	0.005%	89.089%
3388	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	89.094%
3389	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	89.099%
3390	CHALLENGER FIN	0.005%	89.104%
3391	BANRISUL	0.005%	89.109%
3392	ARROW ELECTRONI	0.005%	89.114%
3393	WIN SEMICONDUCT	0.005%	89.119%
3394	SCHOUW & CO	0.005%	89.124%
3395	FISHER & PAYKEL	0.005%	89.129%
3396	WEIR GROUP	0.005%	89.134%
3397	BARCLAYS PLC	0.005%	89.139%
3398	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	89.144%
3399	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	89.149%
3400	AIR WATER INC.	0.005%	89.154%
3401	SAMSUNG HEAVY	0.005%	89.159%
3402	VAREX IMAGING CORP COMMON STOCK USD.01	0.005%	89.164%
3403	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	89.169%
3404	GLUSKIN SHEFF &	0.005%	89.175%
3405	SULZER AG	0.005%	89.180%
3406	YUANTA FINL HOL	0.005%	89.185%
3407	FORMOSA PLASTIC	0.005%	89.190%
3408	NEOPOST	0.005%	89.195%
3409	LG HOUSEHOLD HE	0.005%	89.200%
3410	NAMCO BANDAI HO	0.005%	89.205%
3411	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	89.210%
3412	ENERGIAS DE POR	0.005%	89.215%
3413	DAIDO STEEL CO	0.005%	89.220%
3414	TELKOM GROUP LT	0.005%	89.225%
3415	DIODES INC COMMON STOCK USD.667	0.005%	89.230%
3416	IDACORP INC COMMON STOCK	0.005%	89.235%
3417	JSR CORPORATION	0.005%	89.240%
3418	SHUTTERFLY INC	0.005%	89.245%
3419	DAINIPPON SCREE	0.005%	89.250%
3420	WOOD GROUP (JOH	0.005%	89.255%
3421	WALSIN TECHNOLO	0.005%	89.260%
3422	NWS HOLDINGS LT	0.005%	89.265%
3423	YAMAGUCHI FINAN	0.005%	89.270%
3424	ATHABASCA OIL C	0.005%	89.275%
3425	INDIVIOR PLC	0.005%	89.280%
3426	FLEXIUM INTERCO	0.005%	89.284%
3427	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.289%
3428	CHARTER HALL GR	0.005%	89.294%
3429	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	89.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	89.304%
3431	ONTEX GROUP NV	0.005%	89.309%
3432	CHINA CINDA ASS	0.005%	89.314%
3433	TOYO SEIKAN KAI	0.005%	89.319%
3434	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.324%
3435	ISETAN MITSUKOS	0.005%	89.329%
3436	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	89.334%
3437	RIGHTMOVE GROUP	0.005%	89.339%
3438	SPAR GROUP LIMI	0.005%	89.344%
3439	UNIVERSAL CORP	0.005%	89.349%
3440	ENI	0.005%	89.354%
3441	PETRONET LNG LT	0.005%	89.359%
3442	SIMCORP A/S	0.005%	89.364%
3443	INTEGRATED DEVI	0.005%	89.369%
3444	FIERA SCEPTRE I	0.005%	89.374%
3445	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	89.379%
3446	FUKUOKA FINANCI	0.005%	89.384%
3447	COCA-COLA BOTTL	0.005%	89.389%
3448	KYUDENKO CORP	0.005%	89.394%
3449	PORTO SEGURO SA	0.005%	89.399%
3450	NTN CORPORATION	0.005%	89.404%
3451	BUFFALO WILD WINGS INC COMMON STOCK	0.005%	89.409%
3452	CREST NICHOLSON	0.005%	89.414%
3453	ACCTON	0.005%	89.419%
3454	CENTURY TOKYO	0.005%	89.423%
3455	MAKITA CORP	0.005%	89.428%
3456	SEGA SAMMY HOLD	0.005%	89.433%
3457	HELLA KGAA HUEC	0.005%	89.438%
3458	PENNON GROUP	0.005%	89.443%
3459	CSRA INC COMMON STOCK USD.001	0.005%	89.448%
3460	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.453%
3461	ELECTRONICS	0.005%	89.458%
3462	NIPPON LIGHT ME	0.005%	89.463%
3463	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	89.468%
3464	JAPAN AIRLINES	0.005%	89.473%
3465	AMMB HOLDINGS B	0.005%	89.478%
3466	HEROUX DEVTEK	0.005%	89.483%
3467	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.005%	89.487%
3468	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	89.492%
3469	FRONTIER REIT	0.005%	89.497%
3470	WACOAL CORP	0.005%	89.502%
3471	FORBO HLDG	0.005%	89.507%
3472	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.512%
3473	JAMES HARDIE IN	0.005%	89.517%
3474	BANCA MEDIOLANU	0.005%	89.522%
3475	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.527%
3476	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	89.532%
3477	CANARA BANK	0.005%	89.537%
3478	ASHIKAGA HOLDIN	0.005%	89.541%
3479	DHX MEDIA LTD	0.005%	89.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	MERLIN ENTERTAI	0.005%	89.551%
3481	ASUSTEK COMPUTE	0.005%	89.556%
3482	RENISHAW	0.005%	89.561%
3483	WAREHOUSES DE P	0.005%	89.566%
3484	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	89.571%
3485	NABORS INDUSTRI	0.005%	89.576%
3486	TAIYO YUDEN CO	0.005%	89.580%
3487	JOHNSON ELECTRI	0.005%	89.585%
3488	ALTRAN TECHNOLO	0.005%	89.590%
3489	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.595%
3490	SHENZHEN INVEST	0.005%	89.600%
3491	SIG	0.005%	89.605%
3492	JUST ENERGY GROUP INC COMMON STOCK	0.005%	89.610%
3493	GLANBIA PLC	0.005%	89.615%
3494	L BRANDS INC COMMON STOCK USD.5	0.005%	89.619%
3495	NIFCO INC	0.005%	89.624%
3496	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.629%
3497	SAIA INC COMMON STOCK USD.001	0.005%	89.634%
3498	WOORI BANK	0.005%	89.639%
3499	TRANSAT AT INC	0.005%	89.644%
3500	LG INNOTEK CO	0.005%	89.649%
3501	KOITO MFG CO	0.005%	89.653%
3502	SVENSKA CELLULO	0.005%	89.658%
3503	HITACHI CHEMICA	0.005%	89.663%
3504	ALTICE NV CLAS	0.005%	89.668%
3505	BRF SA ADR ADR	0.005%	89.673%
3506	Samsung Life In	0.005%	89.678%
3507	YTL CORP	0.005%	89.682%
3508	BELIMO HOLDING	0.005%	89.687%
3509	ESTACIO PARTICI	0.005%	89.692%
3510	HACHIJUNI BANK	0.005%	89.697%
3511	INVESTA OFFICE	0.005%	89.702%
3512	DASSAULT SYSTEM	0.005%	89.707%
3513	BIRD CONSTRUCTI	0.005%	89.711%
3514	IJM CORP BERHAD	0.005%	89.716%
3515	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.721%
3516	INCYTE PHARMACE	0.005%	89.726%
3517	NETGEAR INC COMMON STOCK USD.001	0.005%	89.731%
3518	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.736%
3519	NTT DATA	0.005%	89.740%
3520	MTY FOOD GROUP	0.005%	89.745%
3521	LLOYD THOMPSON	0.005%	89.750%
3522	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.755%
3523	ALSEA SAB DE CV	0.005%	89.760%
3524	CHINA DEVELOPME	0.005%	89.764%
3525	HENKEL KGAA-PRE	0.005%	89.769%
3526	CIPLA LTD	0.005%	89.774%
3527	FAIRFAX MEDIA L	0.005%	89.779%
3528	CEAT LTD	0.005%	89.784%
3529	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	89.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	WABASH NATIONAL	0.005%	89.793%
3531	ELEMENTIS (1998)	0.005%	89.798%
3532	MORI HILLS REIT	0.005%	89.803%
3533	CHIBA BANK	0.005%	89.807%
3534	GENTHERM INC COMMON STOCK	0.005%	89.812%
3535	DRIL QUIP INC	0.005%	89.817%
3536	KB HOME COMMON STOCK USD1.0	0.005%	89.822%
3537	E-MART CO. LTD.	0.005%	89.827%
3538	WERELDHAVE NV	0.005%	89.831%
3539	NAGASE & CO	0.005%	89.836%
3540	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.841%
3541	ALLETE INC	0.005%	89.846%
3542	SAGE GROUP PLC/	0.005%	89.850%
3543	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	89.855%
3544	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.860%
3545	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	89.865%
3546	ALSTRIA OFFICE	0.005%	89.870%
3547	DISTRIBUIDORA I	0.005%	89.874%
3548	BENESSE CORP	0.005%	89.879%
3549	UTD INTERNET AG	0.005%	89.884%
3550	CENCOSUD SA	0.005%	89.889%
3551	JAPAN LOGISTICS	0.005%	89.893%
3552	K'S HOLDINGS	0.005%	89.898%
3553	ONE GAS INC COMMON STOCK	0.005%	89.903%
3554	TRONOX LTD-CL A	0.005%	89.908%
3555	NIPPON SUISAN	0.005%	89.912%
3556	BILFINGER BERGE	0.005%	89.917%
3557	REALPAGE INC COMMON STOCK USD.001	0.005%	89.922%
3558	ZILLOW GROUP INC C COMMON STOCK	0.005%	89.926%
3559	GRASIM INDUSTRI	0.005%	89.931%
3560	VIA VAREJO SA	0.005%	89.936%
3561	BANK OF GEORGIA	0.005%	89.941%
3562	NAVISTAR INTL C	0.005%	89.945%
3563	ABB LTD SPON ADR ADR	0.005%	89.950%
3564	ADEKA CORPORATI	0.005%	89.955%
3565	ADMIRAL GROUP	0.005%	89.960%
3566	POWER ASSETS HO	0.005%	89.964%
3567	SUEZ ENVIRONMEN	0.005%	89.969%
3568	MERRY ELECTRONI	0.005%	89.974%
3569	SUMITOMO FOREST	0.005%	89.978%
3570	BANCFIRST CORP	0.005%	89.983%
3571	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.988%
3572	MARUI CO	0.005%	89.993%
3573	CYRELA BRAZIL R	0.005%	89.997%
3574	KONECRANES O	0.005%	90.002%
3575	LA Z BOY INC COMMON STOCK USD1.0	0.005%	90.007%
3576	CINeworld GROUP	0.005%	90.011%
3577	MAEDA CORP	0.005%	90.016%
3578	TATA MOTORS LTD	0.005%	90.021%
3579	MULTI COLOR CORP COMMON STOCK	0.005%	90.026%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	AMEDISYS INC COMMON STOCK USD.001	0.005%	90.030%
3581	LOGITECH INTERN	0.005%	90.035%
3582	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	90.040%
3583	ICA GRUPPEN AB	0.005%	90.044%
3584	FORWARD AIR COR	0.005%	90.049%
3585	CNP ASSURANCES	0.005%	90.054%
3586	TRIPOD TECHNOLO	0.005%	90.058%
3587	FUCHS PETROLUB	0.005%	90.063%
3588	ENEA SA	0.005%	90.068%
3589	BOLLORE	0.005%	90.072%
3590	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	90.077%
3591	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	90.082%
3592	TOKYO GAS CO	0.005%	90.086%
3593	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	90.091%
3594	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	90.096%
3595	77TH BANK	0.005%	90.100%
3596	MACK CALI REALTY CORP REIT USD.01	0.005%	90.105%
3597	PLANTRONICS INC COMMON STOCK USD.01	0.005%	90.110%
3598	KYUSHU FINANCIA	0.005%	90.114%
3599	ZIJIN MINING GR	0.005%	90.119%
3600	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	90.124%
3601	JAPAN EXCHANGE	0.005%	90.128%
3602	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	90.133%
3603	ADTRAN INC	0.005%	90.138%
3604	CASIO COMPUTER	0.005%	90.142%
3605	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	90.147%
3606	RADIAN GROUP	0.005%	90.151%
3607	GCL-POLY ENERGY	0.005%	90.156%
3608	NEXANS	0.005%	90.161%
3609	EASYJET	0.005%	90.165%
3610	PIZZA PIZZA ROY	0.005%	90.170%
3611	SPX FLOW INC COMMON STOCK USD.01	0.005%	90.175%
3612	CARDTRONICS PLC	0.005%	90.179%
3613	SJM HOLDINGS LT	0.005%	90.184%
3614	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	90.188%
3615	REXFORD INDUSTR	0.005%	90.193%
3616	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	90.198%
3617	KUBOTA CORP	0.005%	90.202%
3618	CHIPOTLE MEXICA	0.005%	90.207%
3619	DAELIM INDUSTRI	0.005%	90.212%
3620	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.005%	90.216%
3621	DYNEGY INC COMMON STOCK USD.01	0.005%	90.221%
3622	HARSCO CORP	0.005%	90.225%
3623	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	90.230%
3624	GOME ELECTRICAL	0.005%	90.235%
3625	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	90.239%
3626	SARTORIUS AG-VO	0.005%	90.244%
3627	SYNTHOMER PLC	0.005%	90.248%
3628	GREAT EAGLE HLD	0.005%	90.253%
3629	AUTO TRADER GRO	0.005%	90.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	90.262%
3631	SILICON LABORAT	0.005%	90.267%
3632	XINYI GLASS HOL	0.005%	90.271%
3633	SANTEN PHARM CO	0.005%	90.276%
3634	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	90.280%
3635	PEOPLE'S INSURA	0.005%	90.285%
3636	LTC PROPERTIES	0.005%	90.289%
3637	CAIRN ENERGY PL	0.005%	90.294%
3638	SUPER GROUP	0.005%	90.299%
3639	KAJIMA CORP	0.005%	90.303%
3640	ROWAN COMPANIES	0.005%	90.308%
3641	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	90.312%
3642	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.317%
3643	SOUTH32 ADR ADR	0.005%	90.321%
3644	SIHUAN PHARMACE	0.005%	90.326%
3645	AEDIFICA	0.005%	90.330%
3646	DENA CO LTD	0.005%	90.335%
3647	GUESS? INC COMMON STOCK USD.01	0.005%	90.340%
3648	CATTOLICA ASSIC	0.005%	90.344%
3649	DGB FINANCIAL G	0.005%	90.349%
3650	JIANGXI COPPER	0.005%	90.353%
3651	SMC CORP	0.005%	90.358%
3652	AAR CORP	0.005%	90.362%
3653	BANCOLOMBIA SA	0.005%	90.367%
3654	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	90.371%
3655	PRIMARY HEALTH	0.005%	90.376%
3656	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	90.380%
3657	BROCADE COMMUNI	0.005%	90.385%
3658	HUANENG RENEWAB	0.005%	90.389%
3659	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	90.394%
3660	JAFCO CO LTD	0.005%	90.398%
3661	ACTUANT CORP A COMMON STOCK USD.2	0.005%	90.403%
3662	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	90.407%
3663	NITORI CO LTD	0.005%	90.412%
3664	CRANSWICK	0.004%	90.416%
3665	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.004%	90.421%
3666	NOVATEK MICROEL	0.004%	90.425%
3667	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	90.430%
3668	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	90.434%
3669	SIBANYE GOLD SPON ADR ADR	0.004%	90.439%
3670	DORMA+KABA HOLD	0.004%	90.443%
3671	WADDELL & REED	0.004%	90.448%
3672	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	90.452%
3673	HIROSHIMA BANK	0.004%	90.457%
3674	PCCW LIMITED	0.004%	90.461%
3675	RUMO SA	0.004%	90.466%
3676	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	90.470%
3677	MICHAEL PAGE IN	0.004%	90.475%
3678	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	90.479%
3679	FAIRFAX FINANCI	0.004%	90.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	KNOWLES CORP COMMON STOCK USD.01	0.004%	90.488%
3681	ENTEL EMP NAC T	0.004%	90.492%
3682	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	90.497%
3683	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	90.501%
3684	CHUGOKU BANK	0.004%	90.506%
3685	FABRINET	0.004%	90.510%
3686	MATSON INC COMMON STOCK	0.004%	90.515%
3687	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.519%
3688	PRA GROUP INC COMMON STOCK USD.01	0.004%	90.524%
3689	MORINAGA MILK I	0.004%	90.528%
3690	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.004%	90.533%
3691	SHANGHAI INDL	0.004%	90.537%
3692	DSW INC CLASS A COMMON STOCK	0.004%	90.541%
3693	SCHOLASTIC CORP	0.004%	90.546%
3694	KAMIGUMI CO	0.004%	90.550%
3695	UNITE GROUP PLC	0.004%	90.555%
3696	COMFORT SYSTEMS	0.004%	90.559%
3697	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	90.564%
3698	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	90.568%
3699	KONAMI CO	0.004%	90.572%
3700	TORO CO	0.004%	90.577%
3701	BHP BILLITON LTD SPON ADR ADR	0.004%	90.581%
3702	SEVEN BANK LTD.	0.004%	90.586%
3703	GREGGS PLC	0.004%	90.590%
3704	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	90.595%
3705	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.599%
3706	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.603%
3707	SCANA CORP COMMON STOCK	0.004%	90.608%
3708	SKY CITY	0.004%	90.612%
3709	JD.COM INC ADR ADR USD.00002	0.004%	90.617%
3710	INVENTEC CORP	0.004%	90.621%
3711	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	90.625%
3712	PENTA OCEAN CON	0.004%	90.630%
3713	METRO AG	0.004%	90.634%
3714	NEWMARKET CORP COMMON STOCK	0.004%	90.639%
3715	TAIWAN COOPERAT	0.004%	90.643%
3716	TESLA INC COMMON STOCK USD.001	0.004%	90.647%
3717	MACRONIX INTERN	0.004%	90.652%
3718	IYO BANK	0.004%	90.656%
3719	FIVE PRIME THER	0.004%	90.661%
3720	LIQUOR STORES N	0.004%	90.665%
3721	US FOODS HOLDING CORP COMMON STOCK USD.01	0.004%	90.669%
3722	TESSENDERLO CHE	0.004%	90.674%
3723	FIRM CAPITAL MO	0.004%	90.678%
3724	MAGELLAN AEROSP	0.004%	90.683%
3725	BYD CO	0.004%	90.687%
3726	SENIOR PLC	0.004%	90.691%
3727	KUEHNE & NAGEL	0.004%	90.696%
3728	WHITEHAVEN COAL	0.004%	90.700%
3729	TAIWAN UNION TE	0.004%	90.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.004%	90.709%
3731	TRITAX BIG BOX	0.004%	90.713%
3732	NTT DOCOMO INC SPON ADR ADR	0.004%	90.718%
3733	CRH (DUBLIN)	0.004%	90.722%
3734	PARAGON GROUP O	0.004%	90.726%
3735	SHENZHEN INTERN	0.004%	90.731%
3736	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	90.735%
3737	TERANGA GOLD CO	0.004%	90.739%
3738	QUBE HOLDINGS L	0.004%	90.744%
3739	LENDINGTREE INC COMMON STOCK USD.01	0.004%	90.748%
3740	NISOURCE INC	0.004%	90.753%
3741	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.757%
3742	INTERFACE INC COMMON STOCK USD.1	0.004%	90.761%
3743	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	90.766%
3744	CHANG HWA COMME	0.004%	90.770%
3745	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.004%	90.774%
3746	SWATCH GROUP AG	0.004%	90.779%
3747	CHINA LIFE INSURANCE CO ADR ADR	0.004%	90.783%
3748	TOKAI CARBON CO	0.004%	90.787%
3749	CABLE ONE INC COMMON STOCK USD.01	0.004%	90.792%
3750	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.796%
3751	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.800%
3752	GENEREA SAB DE	0.004%	90.805%
3753	N B T BANCORP INC COMMON STOCK USD.01	0.004%	90.809%
3754	GOLDEN AGRI RES	0.004%	90.813%
3755	KRATON CORP COMMON STOCK USD.01	0.004%	90.817%
3756	HINDUSTAN PETRO	0.004%	90.822%
3757	KANSAI ELEC POW	0.004%	90.826%
3758	OASIS PETROLEUM INC COMMON STOCK USD.01	0.004%	90.830%
3759	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	90.835%
3760	ERICSSON (LM) TEL SP ADR ADR	0.004%	90.839%
3761	RECORDATI SPA	0.004%	90.843%
3762	YAMAHA CORP	0.004%	90.848%
3763	BOB EVANS FARMS	0.004%	90.852%
3764	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	90.856%
3765	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	90.861%
3766	AOYAMA TRADING	0.004%	90.865%
3767	BANCA POPOLARE	0.004%	90.869%
3768	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.874%
3769	KT & G	0.004%	90.878%
3770	TOYOBO CO	0.004%	90.882%
3771	INDUS HOLDING A	0.004%	90.886%
3772	AES CORP COMMON STOCK USD.01	0.004%	90.891%
3773	SHIMIZU CORP	0.004%	90.895%
3774	AEROVIRONMENT I	0.004%	90.899%
3775	NORMA GROUP AG	0.004%	90.903%
3776	COSMO ENERGY HO	0.004%	90.908%
3777	HIKMA PHARMACEU	0.004%	90.912%
3778	AG GROWTH INTER	0.004%	90.916%
3779	SOFTWARE AG DAR	0.004%	90.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	H2O RETAILING C	0.004%	90.925%
3781	MEDIBANK PVT LT	0.004%	90.929%
3782	SELECT INCOME REIT REIT USD.01	0.004%	90.933%
3783	PTT GLOBAL CHEM	0.004%	90.938%
3784	DA OFFICE INV C	0.004%	90.942%
3785	CORBION NV	0.004%	90.946%
3786	TOTO	0.004%	90.950%
3787	HAIER ELECTRONI	0.004%	90.955%
3788	AMC NETWORKS INC A COMMON STOCK	0.004%	90.959%
3789	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	90.963%
3790	GAIL INDIA LTD	0.004%	90.967%
3791	HINO MOTORS	0.004%	90.972%
3792	FEDERAL BANK LT	0.004%	90.976%
3793	SAMSUNG SECS CO	0.004%	90.980%
3794	BREWIN DOLPHIN	0.004%	90.984%
3795	TELEFONICA DEUT	0.004%	90.989%
3796	COM HEM HLDG AB	0.004%	90.993%
3797	YUEXIU PROPERTY	0.004%	90.997%
3798	HARVEY NORMAN H	0.004%	91.001%
3799	GEA GROUP AG	0.004%	91.005%
3800	MORINAGA & CO	0.004%	91.010%
3801	NORTHWEST HEALT	0.004%	91.014%
3802	KAMAN CORP COMMON STOCK USD1.0	0.004%	91.018%
3803	BOSSARD HOLDING	0.004%	91.022%
3804	POWER INTEGRATI	0.004%	91.027%
3805	CIELO SA	0.004%	91.031%
3806	SHIZUOKA BANK	0.004%	91.035%
3807	BANKIA SA	0.004%	91.039%
3808	AZZ INC COMMON STOCK USD1.0	0.004%	91.043%
3809	SCHWEITER TECH	0.004%	91.048%
3810	GREENCORE GROUP	0.004%	91.052%
3811	DIPLOMA (NEW)	0.004%	91.056%
3812	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.060%
3813	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	91.064%
3814	CASTELLUM AB NE	0.004%	91.069%
3815	SYNAPTICS INC COMMON STOCK USD.001	0.004%	91.073%
3816	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	91.077%
3817	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.081%
3818	FAST RETAILING	0.004%	91.085%
3819	HOKUHOKU FINANC	0.004%	91.090%
3820	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.094%
3821	ABERCROMBIE & F	0.004%	91.098%
3822	QINETIQ GROUP P	0.004%	91.102%
3823	TOPCON CORPORAT	0.004%	91.106%
3824	AYALA CORP	0.004%	91.111%
3825	FOXCONN TECHNOL	0.004%	91.115%
3826	LANCASHIRE HLDG	0.004%	91.119%
3827	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.123%
3828	L&T FINANCE HOL	0.004%	91.127%
3829	HITACHI CAPITAL	0.004%	91.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	GRAFTON GROUP P	0.004%	91.136%
3831	HIGH LINER FOOD	0.004%	91.140%
3832	SHOWA SHELL SEK	0.004%	91.144%
3833	CHINA AIRLINES	0.004%	91.148%
3834	DAILY MAIL&GEN	0.004%	91.152%
3835	JBS SA	0.004%	91.157%
3836	THIRD POINT REI	0.004%	91.161%
3837	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.165%
3838	NIPPON ACCOMMOD	0.004%	91.169%
3839	PARK NATIONAL CORP COMMON STOCK	0.004%	91.173%
3840	IOOF HOLDINGS L	0.004%	91.177%
3841	HUA NAN FINANCI	0.004%	91.182%
3842	ALLEGION PLC	0.004%	91.186%
3843	VISCOFAN SA	0.004%	91.190%
3844	TAIWAN PAIHO	0.004%	91.194%
3845	QANTAS AIRWAYS	0.004%	91.198%
3846	SEINO TRANSPORT	0.004%	91.202%
3847	USIMINAS USI SD	0.004%	91.207%
3848	INDUSTRIAS PENO	0.004%	91.211%
3849	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	91.215%
3850	THAI OIL PCL-FR	0.004%	91.219%
3851	NISSHINBO IND I	0.004%	91.223%
3852	SPIRE INC COMMON STOCK USD1.0	0.004%	91.227%
3853	KONINKLIJKE BAM	0.004%	91.231%
3854	ESSENTRA PLC	0.004%	91.236%
3855	PROSIEBENSAT.1	0.004%	91.240%
3856	ZHUZHOU CSR TIM	0.004%	91.244%
3857	DAEWOO SECURITI	0.004%	91.248%
3858	CHICO'S FAS INC	0.004%	91.252%
3859	CUBIC CORP COMMON STOCK	0.004%	91.256%
3860	EPLUS INC	0.004%	91.260%
3861	POWERTECH TECHN	0.004%	91.264%
3862	ROLLINS INC	0.004%	91.269%
3863	INSURANCE AUSTR	0.004%	91.273%
3864	GANNETT CO INC COMMON STOCK USD.01	0.004%	91.277%
3865	SOHO CHINA LTD	0.004%	91.281%
3866	NIPPON KONPO UN	0.004%	91.285%
3867	NISHI-NIPPON FI	0.004%	91.289%
3868	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.293%
3869	PSP SWISS PROPE	0.004%	91.297%
3870	KEMET CORP	0.004%	91.301%
3871	KEIHAN ELECTRIC	0.004%	91.306%
3872	AVANGRID INC COMMON STOCK USD.01	0.004%	91.310%
3873	WINBOND ELECTRO	0.004%	91.314%
3874	ARGAN INC COMMON STOCK USD.15	0.004%	91.318%
3875	HEIDELBERGER DR	0.004%	91.322%
3876	HERA	0.004%	91.326%
3877	BTG PLC	0.004%	91.330%
3878	OMNICELL INC COMMON STOCK USD.001	0.004%	91.334%
3879	DAIICHI KOSHO C	0.004%	91.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	MODERN TIMES GR	0.004%	91.342%
3881	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.346%
3882	EXPONENT INC COMMON STOCK USD.001	0.004%	91.350%
3883	CHINA PETROLEUM	0.004%	91.355%
3884	IMCD GROUP NV	0.004%	91.359%
3885	FACTSET RESEARC	0.004%	91.363%
3886	AVISTA CORP	0.004%	91.367%
3887	LATAM AIRLINES	0.004%	91.371%
3888	INTERCONTINENTAL HOTELS ADR ADR	0.004%	91.375%
3889	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.379%
3890	LONG CHEN PAPER	0.004%	91.383%
3891	ATLAS COPCO AB	0.004%	91.387%
3892	FAR EAST TEXTIL	0.004%	91.391%
3893	ZOETIS INC SR UNSECURED 02/18 1.875	0.004%	91.395%
3894	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.004%	91.399%
3895	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.403%
3896	USHIO INC	0.004%	91.407%
3897	CORE LABORATORI	0.004%	91.411%
3898	TURKIYE VAKIFLA	0.004%	91.415%
3899	VIAD CORP	0.004%	91.419%
3900	CHINA AGRI-INDU	0.004%	91.423%
3901	RYOSAN CO	0.004%	91.427%
3902	OSG CORP	0.004%	91.431%
3903	POWER FINANCE C	0.004%	91.435%
3904	TUPRAS-TURKIYE	0.004%	91.440%
3905	SCRIPPS(EW)CO(N	0.004%	91.444%
3906	WILMAR INTERL L	0.004%	91.448%
3907	MAPLETREE INDUS	0.004%	91.452%
3908	BANKRATE INC COMMON STOCK USD.01	0.004%	91.456%
3909	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.460%
3910	CHUBU ELEC POWE	0.004%	91.464%
3911	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.468%
3912	HOKKOKU BANK	0.004%	91.472%
3913	TURK HAVA YOLLA	0.004%	91.476%
3914	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.480%
3915	GLORY	0.004%	91.484%
3916	LULULEMON	0.004%	91.488%
3917	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.492%
3918	DEAN FOODS CO COMMON STOCK USD.01	0.004%	91.496%
3919	INGEVITY CORP COMMON STOCK USD.01	0.004%	91.500%
3920	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.504%
3921	DIXONS CARPHONE	0.004%	91.508%
3922	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.512%
3923	NOVANTA INC COMMON STOCK	0.004%	91.516%
3924	ENERGY DEVELOP	0.004%	91.520%
3925	ULTRAPAR PARTIC	0.004%	91.524%
3926	CHINA PACIFIC I	0.004%	91.528%
3927	MARINE HARVEST	0.004%	91.532%
3928	COMPUTERSHARE L	0.004%	91.535%
3929	ANALOGIC CORP	0.004%	91.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	BDO UNIBANK INC	0.004%	91.543%
3931	CABELA S INC COMMON STOCK USD.01	0.004%	91.547%
3932	ORIENTAL LAND C	0.004%	91.551%
3933	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.555%
3934	APOLLO TYRES	0.004%	91.559%
3935	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.563%
3936	CTS EVENTIM	0.004%	91.567%
3937	WOOLWORTHS HLDG	0.004%	91.571%
3938	ADVANTEST	0.004%	91.575%
3939	PNM RESOURCES I	0.004%	91.579%
3940	K-REIT ASIA	0.004%	91.583%
3941	MITIE GROUP	0.004%	91.587%
3942	PIRAMAL ENTERPR	0.004%	91.591%
3943	NEXTEER AUTOMOT	0.004%	91.595%
3944	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	91.599%
3945	WOONGJIN COWAY	0.004%	91.603%
3946	TATA GLOBAL	0.004%	91.607%
3947	NOW INC COMMON STOCK USD.01	0.004%	91.611%
3948	BOYD GAMING COR	0.004%	91.615%
3949	POOL CORP COMMON STOCK USD.001	0.004%	91.619%
3950	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	91.622%
3951	MR PRICE GROUP	0.004%	91.626%
3952	ASANKO GOLD INC	0.004%	91.630%
3953	VALE SA SP ADR ADR	0.004%	91.634%
3954	TOAGOSEI CO LTD	0.004%	91.638%
3955	TURKIYE HALK	0.004%	91.642%
3956	TS TECH CO.LTD	0.004%	91.646%
3957	CAP SA	0.004%	91.650%
3958	SSP GROUP PLC	0.004%	91.654%
3959	TERRENO REALTY CORP REIT USD.01	0.004%	91.658%
3960	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.662%
3961	GRUPO ELEKTRA(N	0.004%	91.666%
3962	EURONEXT NV	0.004%	91.670%
3963	BAVARIAN NORDIC	0.004%	91.674%
3964	Denison Mines C	0.004%	91.678%
3965	JAPAN EXCELLENT	0.004%	91.681%
3966	FUJI OIL CO	0.004%	91.685%
3967	ORKLA ASA	0.004%	91.689%
3968	INFINERA CORP	0.004%	91.693%
3969	CHESAPEAKE LODG	0.004%	91.697%
3970	NCSOFT CORPN	0.004%	91.701%
3971	ISRAEL DISCOUNT	0.004%	91.705%
3972	EQUATORIAL ENER	0.004%	91.709%
3973	JSE LTD	0.004%	91.713%
3974	FAR EAST HORIZO	0.004%	91.717%
3975	AXIATA GROUP	0.004%	91.721%
3976	SAWAI PHARM CO	0.004%	91.724%
3977	ANGLOVAAL MININ	0.004%	91.728%
3978	HAITIAN INTL HL	0.004%	91.732%
3979	SUN ART RETAIL	0.004%	91.736%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	EMBRAER SA SPON ADR ADR	0.004%	91.740%
3981	BAJAJ FINANCE L	0.004%	91.744%
3982	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	91.748%
3983	UTD DRUG	0.004%	91.752%
3984	GRAINCORP LTD	0.004%	91.756%
3985	EMPRESAS CMPC S	0.004%	91.759%
3986	KEYENCE CORP	0.004%	91.763%
3987	INVESTEC LIMITE	0.004%	91.767%
3988	STRATASYS LTD	0.004%	91.771%
3989	WETHERSPOON (J.	0.004%	91.775%
3990	TIME INC COMMON STOCK USD.01	0.004%	91.779%
3991	FIRST PACIFIC C	0.004%	91.783%
3992	EICHER MOTORS	0.004%	91.787%
3993	ALEXANDERS INC	0.004%	91.791%
3994	DECHRA PHARMA	0.004%	91.794%
3995	PROMOTORA Y OPE	0.004%	91.798%
3996	LION CORP	0.004%	91.802%
3997	INNOVIVA INC COMMON STOCK	0.004%	91.806%
3998	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.810%
3999	KEMIRA OY	0.004%	91.814%
4000	ASHMORE GROUP	0.004%	91.818%
4001	RENGO CO	0.004%	91.821%
4002	ARMSTRONG WORLD	0.004%	91.825%
4003	DFDS A/S	0.004%	91.829%
4004	MIRACA HOLDIN	0.004%	91.833%
4005	VEON LTD ADR	0.004%	91.837%
4006	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.841%
4007	COMFORTDELGRO C	0.004%	91.845%
4008	TOKYU CORP	0.004%	91.848%
4009	HORIBA	0.004%	91.852%
4010	NIPPON SHOKUBAI	0.004%	91.856%
4011	SUN PHARMACEUTI	0.004%	91.860%
4012	BELMOND LTD	0.004%	91.864%
4013	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.868%
4014	OXFORD INDUSTRI	0.004%	91.871%
4015	JD SPORTS FASHI	0.004%	91.875%
4016	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	91.879%
4017	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	91.883%
4018	DELTIC TIMBER	0.004%	91.887%
4019	MORI TRUST SOGO	0.004%	91.891%
4020	GAMESA CORP TEC	0.004%	91.894%
4021	SHIGA BANK	0.004%	91.898%
4022	MAEDA ROAD CONS	0.004%	91.902%
4023	HAZAMA CORP(NEW	0.004%	91.906%
4024	ENSCO PLC CLASS	0.004%	91.910%
4025	HIGHWEALTH CONS	0.004%	91.914%
4026	BARCO(NEW)	0.004%	91.917%
4027	PFEIFFER VAC TE	0.004%	91.921%
4028	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.925%
4029	NAGOYA RAILROAD	0.004%	91.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.933%
4031	SCIENTIFIC GAME	0.004%	91.936%
4032	KWG PROPERTY HL	0.004%	91.940%
4033	MITSUBISHI MOTO	0.004%	91.944%
4034	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.948%
4035	KCC CORP	0.004%	91.952%
4036	FUJITSU GENERAL	0.004%	91.956%
4037	NHK SPRING CO	0.004%	91.959%
4038	KLOECKNER & CO	0.004%	91.963%
4039	TOKUYAMA CORP	0.004%	91.967%
4040	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.971%
4041	MCGRATH RENTCORP COMMON STOCK	0.004%	91.974%
4042	EULER & HERMES	0.004%	91.978%
4043	KUMBA IRON ORE	0.004%	91.982%
4044	BHARTI INFRA TEL	0.004%	91.986%
4045	INTERPUMP GROUP	0.004%	91.990%
4046	ITV PLC	0.004%	91.993%
4047	HEALTHCARE SERV	0.004%	91.997%
4048	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	92.001%
4049	CONZZETA AG	0.004%	92.005%
4050	MEGACABLE HOLDI	0.004%	92.008%
4051	DAISHI BANK	0.004%	92.012%
4052	RAMBUS INC	0.004%	92.016%
4053	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	92.020%
4054	JAMES RIVER GRO	0.004%	92.024%
4055	KOREA LIFE INSU	0.004%	92.027%
4056	STANLEY ELECTRI	0.004%	92.031%
4057	CHINA RAILWAY C	0.004%	92.035%
4058	BOLSAS Y MERCAD	0.004%	92.039%
4059	CORE-MARK HLDG	0.004%	92.042%
4060	ITC LTD	0.004%	92.046%
4061	SIXT SE PFD	0.004%	92.050%
4062	FIBRIA CELULOSE	0.004%	92.054%
4063	YAMATAKE CORP Y	0.004%	92.057%
4064	ARCADIS NV	0.004%	92.061%
4065	A2A SPA	0.004%	92.065%
4066	KOREAN AIR LINE	0.004%	92.069%
4067	UNIQA INSURANCE	0.004%	92.072%
4068	WEST JAPAN RAIL	0.004%	92.076%
4069	EDP RENOVAVEIS	0.004%	92.080%
4070	CONMED CORP COMMON STOCK USD.01	0.004%	92.083%
4071	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.087%
4072	AWA BANK	0.004%	92.091%
4073	BREMBO SPA	0.004%	92.095%
4074	APA GROUP	0.004%	92.098%
4075	MALAYSIA AIRPOR	0.004%	92.102%
4076	BR MALLS PARTIC	0.004%	92.106%
4077	BRAIT SA	0.004%	92.109%
4078	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	92.113%
4079	DRAX GROUP PLC	0.004%	92.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	PROTO LABS INC COMMON STOCK USD.001	0.004%	92.120%
4081	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.124%
4082	RIO TINTO PLC	0.004%	92.128%
4083	SEOUL SEMICONDU	0.004%	92.132%
4084	AIR NEW ZEALAND	0.004%	92.135%
4085	NUFARM	0.004%	92.139%
4086	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	92.143%
4087	CARSALES.COM LT	0.004%	92.146%
4088	D'IETEREN TRADI	0.004%	92.150%
4089	FLIGHT CENTRE L	0.004%	92.154%
4090	SCHWEITZER-MAUD	0.004%	92.157%
4091	HYUNDAI DS,NEW	0.004%	92.161%
4092	SHIMACHU CO	0.004%	92.165%
4093	HANNOVER RUECKV	0.004%	92.168%
4094	HANNSTAR DISPLA	0.004%	92.172%
4095	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	92.176%
4096	WEIS MARKETS IN	0.004%	92.179%
4097	GALLIFORD TRY P	0.004%	92.183%
4098	EBIX INC COMMON STOCK USD.1	0.004%	92.187%
4099	PORTUCEL EMPRES	0.004%	92.190%
4100	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	92.194%
4101	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	92.198%
4102	RATIONAL	0.004%	92.202%
4103	AEON FINANCIAL	0.004%	92.205%
4104	UNIBET GROUP PL	0.004%	92.209%
4105	SONAE, S.G.P.S.	0.004%	92.213%
4106	EVERTZ TECHNOLO	0.004%	92.216%
4107	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	92.220%
4108	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.004%	92.224%
4109	TAIYO NIPPON SA	0.004%	92.227%
4110	HAITONG SECURIT	0.004%	92.231%
4111	BIG YELLOW GROU	0.004%	92.234%
4112	STEELCASE INC	0.004%	92.238%
4113	AEROPORTS DE PA	0.004%	92.242%
4114	TOMY CO LTD	0.004%	92.245%
4115	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	92.249%
4116	KRUNG THAI BNK	0.004%	92.253%
4117	LINTEC CORP	0.004%	92.256%
4118	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.260%
4119	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.004%	92.264%
4120	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.267%
4121	REALTEK SEMICON	0.004%	92.271%
4122	TERUMO CORP	0.004%	92.275%
4123	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	92.278%
4124	LUZERNER KTBK	0.004%	92.282%
4125	ULTRA ELECTRONI	0.004%	92.286%
4126	TOTVS SA	0.004%	92.289%
4127	SINOTRANS LIMIT	0.004%	92.293%
4128	EL PASO ELECTRIC CO COMMON STOCK	0.004%	92.296%
4129	SHRIRAM TRANSP	0.004%	92.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.304%
4131	CFE	0.004%	92.307%
4132	CHART INDUSTRIE	0.004%	92.311%
4133	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.315%
4134	SHOPPING CENTRE	0.004%	92.318%
4135	HOCHTIEF AG	0.004%	92.322%
4136	EMMI AG	0.004%	92.325%
4137	GPO TELEVISA	0.004%	92.329%
4138	SOCIETE TELEVIS	0.004%	92.333%
4139	AIRPORTS OF THA	0.004%	92.336%
4140	OLYMPUS OPTICAL	0.004%	92.340%
4141	NISHIMATSU CONS	0.004%	92.343%
4142	SWEDISH MATCH C	0.004%	92.347%
4143	BLACKPEARL RESO	0.004%	92.351%
4144	BLUCORA INC COMMON STOCK USD.0001	0.004%	92.354%
4145	WALSIN LIHWA CO	0.004%	92.358%
4146	ILUKA RESOURCES	0.004%	92.361%
4147	ACER INC	0.004%	92.365%
4148	KUMAGAI GUMI CO	0.004%	92.369%
4149	BRITVIC	0.004%	92.372%
4150	TAIWAN HON CHUA	0.004%	92.376%
4151	AMEC FOSTER	0.004%	92.379%
4152	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	92.383%
4153	ERG SPA	0.004%	92.387%
4154	BCO SANTANDER-C	0.004%	92.390%
4155	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.394%
4156	AMANO CORPORATI	0.004%	92.397%
4157	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.401%
4158	OAO ROSNEFT OIL	0.004%	92.405%
4159	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.408%
4160	LUK FOOK HOLDIN	0.004%	92.412%
4161	YAGEO CORP	0.004%	92.415%
4162	DOOSAN INFRACOR	0.004%	92.419%
4163	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	92.422%
4164	COEUR MINING IN	0.004%	92.426%
4165	MANDO CORPORATI	0.004%	92.430%
4166	EMPRESAS COPEC	0.004%	92.433%
4167	HAW PAR CORP LT	0.004%	92.437%
4168	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.440%
4169	SOUTH INDIA BAN	0.004%	92.444%
4170	ANIMA HOLDING S	0.004%	92.447%
4171	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	92.451%
4172	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	92.454%
4173	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.458%
4174	NISSAN CHEMICAL	0.004%	92.462%
4175	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	92.465%
4176	MAPLETREE GREAT	0.004%	92.469%
4177	MARUHA NICHIRO	0.004%	92.472%
4178	DEWAN HOUSING F	0.004%	92.476%
4179	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.483%
4181	ANDRITZ AG	0.004%	92.486%
4182	GRAY TELEVISION INC COMMON STOCK	0.004%	92.490%
4183	KOREAN REINSURA	0.004%	92.494%
4184	DLF LIMITED	0.004%	92.497%
4185	PT TAMBANG BATU	0.004%	92.501%
4186	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	92.504%
4187	TVS MOTOR CO	0.004%	92.508%
4188	TOWER SEMICONDU	0.004%	92.511%
4189	LATAM AIRLINES GROUP SP ADR ADR	0.004%	92.515%
4190	DRILLISCH AG	0.004%	92.518%
4191	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.522%
4192	1ST SOURCE CORP COMMON STOCK	0.004%	92.525%
4193	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	92.529%
4194	GUANGDONG INVES	0.004%	92.532%
4195	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.536%
4196	ASHOK LEYLAND	0.004%	92.539%
4197	IMERYS SA	0.004%	92.543%
4198	UNIPRES CORP.	0.004%	92.546%
4199	CITY DEVELOPMEN	0.004%	92.550%
4200	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	92.553%
4201	FNFV GROUP TRACKING STK USD.0001	0.004%	92.557%
4202	GPO FIN INBURSA	0.004%	92.561%
4203	NOLATO AB	0.004%	92.564%
4204	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.568%
4205	WH SMITH PLC	0.004%	92.571%
4206	SFS GROUP AG	0.004%	92.575%
4207	CHINA RESOURCES	0.004%	92.578%
4208	US ECOLOGY INC COMMON STOCK USD.01	0.004%	92.582%
4209	FAR EASTONE TEL	0.004%	92.585%
4210	RAMSAY HEALTH C	0.004%	92.589%
4211	FED SIGNAL CORP	0.003%	92.592%
4212	SAVILLS PLC	0.003%	92.596%
4213	STROER OUT-OF-H	0.003%	92.599%
4214	BHARAT HEAVY EL	0.003%	92.603%
4215	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	92.606%
4216	SANKYO CO LTD	0.003%	92.610%
4217	NETWORK HEALTHC	0.003%	92.613%
4218	CBL & ASSOC PRO	0.003%	92.616%
4219	ROHTO PHARM	0.003%	92.620%
4220	HITACHI TRNSPT	0.003%	92.623%
4221	NTHN STAR RES L	0.003%	92.627%
4222	AFRICA OIL CORP	0.003%	92.630%
4223	SIXT AG	0.003%	92.634%
4224	HANWA CO	0.003%	92.637%
4225	MEIJI HOLDINGS	0.003%	92.641%
4226	DET N O A	0.003%	92.644%
4227	KOKUYO CO	0.003%	92.648%
4228	DERICHEBOURG	0.003%	92.651%
4229	SUN TV NETWORK	0.003%	92.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	TADANO	0.003%	92.658%
4231	ILIAD	0.003%	92.662%
4232	NEOGEN CORP COMMON STOCK USD.16	0.003%	92.665%
4233	BOBST GROUP AG	0.003%	92.669%
4234	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	92.672%
4235	CJ CORP.	0.003%	92.675%
4236	MAHINDRA & MAHI	0.003%	92.679%
4237	MRV ENGENHARIA	0.003%	92.682%
4238	SODEXHO ALLIANC	0.003%	92.686%
4239	FEDEX CORP COMPANY GUAR 02/20 2.3	0.003%	92.689%
4240	NOMURA RESEARCH	0.003%	92.693%
4241	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	92.696%
4242	CHINA EVERBRIGH	0.003%	92.700%
4243	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	92.703%
4244	GAMUDA BERHAD	0.003%	92.707%
4245	RATOS AB-B SHS	0.003%	92.710%
4246	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	92.713%
4247	NORTHAM PLATINU	0.003%	92.717%
4248	ENTERPRISE INNS	0.003%	92.720%
4249	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	92.724%
4250	SING AIRP TRM S	0.003%	92.727%
4251	SARAS SPA	0.003%	92.731%
4252	HTC CORP COMMON	0.003%	92.734%
4253	ASSECO POLAND S	0.003%	92.738%
4254	AF AB	0.003%	92.741%
4255	DAVIDE CAMPARI-	0.003%	92.744%
4256	ACERINOX SA	0.003%	92.748%
4257	OUTOTEC OYJ	0.003%	92.751%
4258	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.755%
4259	VAKRANGEE LTD	0.003%	92.758%
4260	AARHUSKARLSHAMN	0.003%	92.761%
4261	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	92.765%
4262	SUMITOMO BAKELI	0.003%	92.768%
4263	KAYABA INDUSTRY	0.003%	92.772%
4264	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	92.775%
4265	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	92.779%
4266	JAPAN STEEL WOR	0.003%	92.782%
4267	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.785%
4268	RICHTER GEDEON	0.003%	92.789%
4269	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	92.792%
4270	IIDA GROUP HOLD	0.003%	92.796%
4271	EXELIXIS INC	0.003%	92.799%
4272	LEROY SEAFOOD G	0.003%	92.802%
4273	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	92.806%
4274	U-MING MARINE	0.003%	92.809%
4275	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	92.813%
4276	GPO CATALANA OC	0.003%	92.816%
4277	DAH SING FINANC	0.003%	92.819%
4278	SSAB SVENSKT ST	0.003%	92.823%
4279	OCI	0.003%	92.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	92.829%
4281	SMILES SA	0.003%	92.833%
4282	FORMFACTOR INC COMMON STOCK USD.001	0.003%	92.836%
4283	UNDER ARMOUR IN	0.003%	92.840%
4284	BAJAJ AUTO	0.003%	92.843%
4285	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	92.846%
4286	NIPPON GAS CO L	0.003%	92.850%
4287	TELENET GROUP H	0.003%	92.853%
4288	BANREGIO GRUPO	0.003%	92.856%
4289	POLY HONG KONG	0.003%	92.860%
4290	ST JOE CO/THE COMMON STOCK	0.003%	92.863%
4291	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	92.866%
4292	LAMAR ADVERTISING CO A REIT USD.001	0.003%	92.870%
4293	ASIANA AIRLINES	0.003%	92.873%
4294	FRESNILLO PLC	0.003%	92.877%
4295	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	92.880%
4296	KONINKLIJKE WES	0.003%	92.883%
4297	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.887%
4298	DAH SING BANKIN	0.003%	92.890%
4299	CALTEX AUSTRALI	0.003%	92.893%
4300	ALMACENES EXITO	0.003%	92.897%
4301	ARVIND LTD	0.003%	92.900%
4302	WORKSPACE GROUP	0.003%	92.903%
4303	TRIMAS CORP COMMON STOCK USD.01	0.003%	92.907%
4304	TOPRE CORPORATI	0.003%	92.910%
4305	LIBERTY HLDGS	0.003%	92.913%
4306	DUSKIN CO LTD	0.003%	92.917%
4307	YAMATO KOGYO CO	0.003%	92.920%
4308	KYOWA EXEO CORP	0.003%	92.923%
4309	KEIYO BANK	0.003%	92.927%
4310	KRUK SA	0.003%	92.930%
4311	SIAS SPA	0.003%	92.933%
4312	ASTEC INDUSTRIE	0.003%	92.937%
4313	H.I.S.CO	0.003%	92.940%
4314	BANCO SANTANDER	0.003%	92.943%
4315	PORT OF TAURANG	0.003%	92.947%
4316	CHEUNG KONG INF	0.003%	92.950%
4317	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.953%
4318	TECAN AG	0.003%	92.957%
4319	GMS INC COMMON STOCK USD.01	0.003%	92.960%
4320	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.003%	92.963%
4321	SIAM CEMENT PCL	0.003%	92.967%
4322	OSAKA GAS CO	0.003%	92.970%
4323	SAPURAKENCANA P	0.003%	92.973%
4324	EBRO FOODS SA	0.003%	92.977%
4325	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	92.980%
4326	RINGKJOEBING LA	0.003%	92.983%
4327	NIHON PARKERIZI	0.003%	92.987%
4328	ENEL CHILE SA ADR	0.003%	92.990%
4329	TENAGA NASIONL	0.003%	92.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	STEADFAST GROUP	0.003%	92.997%
4331	H&E EQUIPMENT S	0.003%	93.000%
4332	CAPITAL & COUNT	0.003%	93.003%
4333	AICA KOGYO CO	0.003%	93.007%
4334	KEWPIE CORP	0.003%	93.010%
4335	METSA BOARD	0.003%	93.013%
4336	HYUNDAI WIA COR	0.003%	93.017%
4337	PAPA JOHN'S INT	0.003%	93.020%
4338	STORNOWAY DIAMO	0.003%	93.023%
4339	GRAND PACIF PET	0.003%	93.027%
4340	BUREAU VERITAS	0.003%	93.030%
4341	SM ENERGY CO COMMON STOCK USD.01	0.003%	93.033%
4342	FUTURE LAND DEV	0.003%	93.036%
4343	ITAU CORPBANCA	0.003%	93.040%
4344	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.043%
4345	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.046%
4346	JUBILANT LIFE S	0.003%	93.050%
4347	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.053%
4348	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.056%
4349	AECI	0.003%	93.059%
4350	INTRUM JUSTITIA	0.003%	93.063%
4351	ECONOCOM GROUP	0.003%	93.066%
4352	PARADE TECHNOLO	0.003%	93.069%
4353	KORIAN	0.003%	93.073%
4354	FP CORP	0.003%	93.076%
4355	TF ADNUBUSTRADO	0.003%	93.079%
4356	TELECOM ITALIA	0.003%	93.082%
4357	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	93.086%
4358	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.089%
4359	ALFRESA HOLDING	0.003%	93.092%
4360	CBIZ INC COMMON STOCK USD.01	0.003%	93.096%
4361	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.099%
4362	CITIC SECURITIE	0.003%	93.102%
4363	CHINA GEN PLAST	0.003%	93.105%
4364	MACQUARIE KOREA	0.003%	93.109%
4365	MINMETALS RES	0.003%	93.112%
4366	VTB BANK(JSC)	0.003%	93.115%
4367	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.118%
4368	SPAR NORD BANK	0.003%	93.122%
4369	GREENTOWN CHINA	0.003%	93.125%
4370	TODA CORP	0.003%	93.128%
4371	BANCO DE CHILE ADR ADR	0.003%	93.132%
4372	AMERISAFE INC COMMON STOCK USD.01	0.003%	93.135%
4373	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.138%
4374	CHINA CONCH VEN	0.003%	93.141%
4375	ALAMO GROUP INC	0.003%	93.145%
4376	MARSHALLS PLC	0.003%	93.148%
4377	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	93.151%
4378	AGREE REALTY CORP REIT USD.0001	0.003%	93.154%
4379	GOLDEN RESORTS	0.003%	93.158%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	93.161%
4381	IWATANI INTL CO	0.003%	93.164%
4382	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.167%
4383	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	93.171%
4384	MASSMART HOLDIN	0.003%	93.174%
4385	TURK SISE VE CA	0.003%	93.177%
4386	PAZ OIL CO LTD	0.003%	93.180%
4387	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.184%
4388	FUYO GENERAL LE	0.003%	93.187%
4389	DATATEC	0.003%	93.190%
4390	INDUSTRIAL & IN	0.003%	93.193%
4391	INVINCIBLE INVE	0.003%	93.196%
4392	CARETRUST REIT INC REIT USD.01	0.003%	93.200%
4393	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.203%
4394	ITAU UNIBANCO H	0.003%	93.206%
4395	SAN IN GODO BAN	0.003%	93.209%
4396	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.213%
4397	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	93.216%
4398	CAPELLA EDUCATI	0.003%	93.219%
4399	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.222%
4400	KIYO BANK	0.003%	93.226%
4401	HANSTEEN HOLDIN	0.003%	93.229%
4402	TIME WARNER INC	0.003%	93.232%
4403	DIASORIN SPA EU	0.003%	93.235%
4404	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.238%
4405	SHINSEGAE DEPT	0.003%	93.242%
4406	NEWS CORP CLASS B COMMON STOCK	0.003%	93.245%
4407	ORGANIZACI SORI	0.003%	93.248%
4408	GPO CARSO SA DE	0.003%	93.251%
4409	DURATEX SA	0.003%	93.255%
4410	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.258%
4411	KINDEN CORPORAT	0.003%	93.261%
4412	JAIN IRRIGATION	0.003%	93.264%
4413	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.003%	93.267%
4414	PZ CUSSONS PLC	0.003%	93.271%
4415	CHENG SHIN RUBB	0.003%	93.274%
4416	AUROBINDO PHARM	0.003%	93.277%
4417	AVICHINA INDUST	0.003%	93.280%
4418	ALUMINIUM CORP	0.003%	93.284%
4419	SURUGA BANK	0.003%	93.287%
4420	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	93.290%
4421	PIGEON CORP	0.003%	93.293%
4422	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.296%
4423	BLACKBAUD INC	0.003%	93.300%
4424	JAPAN RENTAL HO	0.003%	93.303%
4425	DINEQUITY INC	0.003%	93.306%
4426	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	93.309%
4427	OCI COMPANY LTD	0.003%	93.312%
4428	LONDOMETRIC PR	0.003%	93.316%
4429	MONCLER SPA	0.003%	93.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	CAVIUM INC COMMON STOCK USD.001	0.003%	93.322%
4431	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.325%
4432	SAMSUNG C&T COR	0.003%	93.328%
4433	SIDERURGICA NAC	0.003%	93.332%
4434	CHINA RESOURCES	0.003%	93.335%
4435	MEGMILK SNOW BR	0.003%	93.338%
4436	NIPPON SEIKI CO	0.003%	93.341%
4437	MEIKO ELECTRONI	0.003%	93.344%
4438	MACQUARIE MEXIC	0.003%	93.348%
4439	SACYR SA	0.003%	93.351%
4440	CANWEL BUILDING	0.003%	93.354%
4441	TOHO HOLDINGS C	0.003%	93.357%
4442	COM2US CORPORAT	0.003%	93.360%
4443	HEXPOL AB	0.003%	93.364%
4444	OCLARO INC COMMON STOCK USD.01	0.003%	93.367%
4445	HALFORDS GROUP	0.003%	93.370%
4446	PZU GR	0.003%	93.373%
4447	EDELWEISS FIN S	0.003%	93.376%
4448	SLIGRO FOOD GRO	0.003%	93.379%
4449	WACKER CONSTRUC	0.003%	93.383%
4450	AOZORA BANK	0.003%	93.386%
4451	BANCO COMERCIAL	0.003%	93.389%
4452	TREND MICRO INC	0.003%	93.392%
4453	MELCO INTERNATI	0.003%	93.395%
4454	WIENER STAEDTIS	0.003%	93.398%
4455	INDEPENDENCE GR	0.003%	93.402%
4456	EVA AIRWAYS	0.003%	93.405%
4457	TAG TEGERNSEE I	0.003%	93.408%
4458	ELITE MATERIAL	0.003%	93.411%
4459	MEDICLINIC INTE	0.003%	93.414%
4460	STEEL AUTHORITY	0.003%	93.417%
4461	MARUICHI STL TU	0.003%	93.421%
4462	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	93.424%
4463	KOREA ZINC	0.003%	93.427%
4464	MODINE MFG CO	0.003%	93.430%
4465	FANUC	0.003%	93.433%
4466	ITEQ CORP	0.003%	93.436%
4467	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.439%
4468	DIEBOLD INC	0.003%	93.442%
4469	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.446%
4470	GIANT MFG CO	0.003%	93.449%
4471	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.452%
4472	YAMAZAKI BAKING	0.003%	93.455%
4473	ODAKYU ELEC RLW	0.003%	93.458%
4474	OPEN HOUSE CO L	0.003%	93.461%
4475	IMPLENIA AG	0.003%	93.464%
4476	NIPPON HODO CO	0.003%	93.467%
4477	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.471%
4478	LCY CHEMICAL CO	0.003%	93.474%
4479	PUNJAB NATIONAL	0.003%	93.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	NACHI-FUJIKOSHI	0.003%	93.480%
4481	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.003%	93.483%
4482	SIEGFRIED HOLDI	0.003%	93.486%
4483	OKI ELECTRIC IN	0.003%	93.489%
4484	PRIMAX ELECTRON	0.003%	93.492%
4485	SA DES CIMENTS	0.003%	93.496%
4486	REGIS RESOURCES	0.003%	93.499%
4487	THAI MILITARY B	0.003%	93.502%
4488	AZIMUT HOLDOING	0.003%	93.505%
4489	MIZRAHI TEFAHOT	0.003%	93.508%
4490	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.511%
4491	UNILEVER NV	0.003%	93.514%
4492	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.517%
4493	TAL EDUCATION GROUP ADR ADR	0.003%	93.520%
4494	SOHGO SECURITY	0.003%	93.523%
4495	LG PHILIPS LCD	0.003%	93.527%
4496	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.530%
4497	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.533%
4498	ACCELL GROUP	0.003%	93.536%
4499	MARSTON'S PLC	0.003%	93.539%
4500	FABEGE AB	0.003%	93.542%
4501	FUJI MACHINE MF	0.003%	93.545%
4502	TELSTRA CORP	0.003%	93.548%
4503	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.551%
4504	IMMOFINANZ IMMO	0.003%	93.554%
4505	LOTTE SHOPPING	0.003%	93.557%
4506	MORGAN ADVANCE	0.003%	93.560%
4507	LONKING HOLDING	0.003%	93.563%
4508	ELECTA AB B SHS	0.003%	93.567%
4509	IPSEN	0.003%	93.570%
4510	ST GALLER KTBK	0.003%	93.573%
4511	AIR CHINA LTD	0.003%	93.576%
4512	WELBILT INC COMMON STOCK USD.01	0.003%	93.579%
4513	SOCIETE BIC SA	0.003%	93.582%
4514	CHASE CORP COMMON STOCK USD.1	0.003%	93.585%
4515	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.588%
4516	SCANSOURCE INC COMMON STOCK	0.003%	93.591%
4517	WOORI INVESTMEN	0.003%	93.594%
4518	CHINA RAILWAY G	0.003%	93.597%
4519	PIONEER FOODS L	0.003%	93.600%
4520	CHINA STHN AIRL	0.003%	93.603%
4521	NICHIAS CORP	0.003%	93.606%
4522	BANK DANAMON PT	0.003%	93.609%
4523	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.612%
4524	KINTETSU CORP	0.003%	93.615%
4525	SHANGHAI PHARMA	0.003%	93.619%
4526	SYDNEY AIRPORT	0.003%	93.622%
4527	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.625%
4528	ALLIANCE FINANC	0.003%	93.628%
4529	WONIK IPS CO LT	0.003%	93.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	GUARDIAN CAP GR	0.003%	93.634%
4531	SINOPEC SHANGHA	0.003%	93.637%
4532	WESTPAC BANKING	0.003%	93.640%
4533	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.643%
4534	SANDS CHINA LTD	0.003%	93.646%
4535	ONWARD KASHIYAM	0.003%	93.649%
4536	SHIP HEALTHCARE	0.003%	93.652%
4537	NIHON M&A CENTE	0.003%	93.655%
4538	HORIZON NORTH L	0.003%	93.658%
4539	WT MICROELECTRO	0.003%	93.661%
4540	ADVANCED INFO S	0.003%	93.664%
4541	TENNANT CO	0.003%	93.667%
4542	ABAXIS INC COMMON STOCK	0.003%	93.670%
4543	ADVANCED	0.003%	93.673%
4544	EFG INTERNATIONAL	0.003%	93.676%
4545	MATERION CORP COMMON STOCK	0.003%	93.679%
4546	MATSUMOTOKIYOSH	0.003%	93.682%
4547	UTD ENGINEERS	0.003%	93.685%
4548	ATEA ASA	0.003%	93.688%
4549	KERNEL HOLDING	0.003%	93.691%
4550	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.694%
4551	MAYORA INDAH	0.003%	93.697%
4552	OKUMA CORP	0.003%	93.700%
4553	HILL & SMITH HL	0.003%	93.703%
4554	SHANDONG WEIGAO	0.003%	93.706%
4555	EOH HOLDINGS LT	0.003%	93.709%
4556	MYTILINEOS	0.003%	93.712%
4557	HINDUSTAN LEVER	0.003%	93.715%
4558	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.718%
4559	COLGATE-PALM (I	0.003%	93.721%
4560	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.724%
4561	PREMIER INVESTM	0.003%	93.727%
4562	BANK MILLENIUM	0.003%	93.730%
4563	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	93.733%
4564	MAPLETREE LOGIS	0.003%	93.736%
4565	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.739%
4566	CHINA LONGYUAN	0.003%	93.742%
4567	ASM PACIFIC TEC	0.003%	93.745%
4568	MAKALOTIndustr	0.003%	93.748%
4569	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.751%
4570	CARA OPERATIONS	0.003%	93.754%
4571	BB SEGURIDADE P	0.003%	93.757%
4572	COCA-COLA FEMSA	0.003%	93.760%
4573	SHIMA SEIKI MFG	0.003%	93.763%
4574	ARCBEST CORP COMMON STOCK USD.01	0.003%	93.766%
4575	JENOPTIK AG	0.003%	93.769%
4576	GENUS PLC	0.003%	93.772%
4577	ANDERSONS INC/THE COMMON STOCK	0.003%	93.775%
4578	CD PROJEKT SA	0.003%	93.778%
4579	DAETWYLER HOLDI	0.003%	93.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	HYSAN DEVELOPME	0.003%	93.784%
4581	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.787%
4582	COSAN SA INDUST	0.003%	93.790%
4583	SERIA CO LTD	0.003%	93.793%
4584	AUTONEUM HOLDIN	0.003%	93.796%
4585	IRPC PUBLIC CO	0.003%	93.799%
4586	KNOLL INC COMMON STOCK USD.01	0.003%	93.802%
4587	BIOCON	0.003%	93.805%
4588	TONGAAT-HULETT	0.003%	93.808%
4589	UNITI GROUP INC REIT USD.0001	0.003%	93.811%
4590	SEVERSTAL GDR REG S GDR	0.003%	93.814%
4591	CHINA ZHONGWANG	0.003%	93.817%
4592	KING YUAN ELECT	0.003%	93.820%
4593	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.823%
4594	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.826%
4595	PLDT INC	0.003%	93.829%
4596	MISUMI CORPORAT	0.003%	93.831%
4597	ADVANCED MICRO	0.003%	93.834%
4598	MONEYSUPERMARKE	0.003%	93.837%
4599	AUTODESK INC	0.003%	93.840%
4600	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.843%
4601	ITOHAM YONEKYU	0.003%	93.846%
4602	NINTENDO CO	0.003%	93.849%
4603	ACORDA THERAPEU	0.003%	93.852%
4604	TARKETT SA	0.003%	93.855%
4605	ABIOMED INC COMMON STOCK USD.01	0.003%	93.858%
4606	KIER GROUP	0.003%	93.861%
4607	FIELMANN AG	0.003%	93.864%
4608	FRUTAROM	0.003%	93.867%
4609	HOKUETSU KISHU	0.003%	93.870%
4610	BWP TRUST	0.003%	93.873%
4611	CHICAGO BRIDGE	0.003%	93.875%
4612	KAP IND HLDG LT	0.003%	93.878%
4613	TSUBAKIMOTO CHA	0.003%	93.881%
4614	GENTING MALAYSI	0.003%	93.884%
4615	CANON MARKETING	0.003%	93.887%
4616	AKER ASA	0.003%	93.890%
4617	IPSOS	0.003%	93.893%
4618	KADANT INC COMMON STOCK USD.01	0.003%	93.896%
4619	SPARTANNASH CO COMMON STOCK	0.003%	93.899%
4620	INGERSOLL GLB H	0.003%	93.902%
4621	INSPERITY INC	0.003%	93.905%
4622	VIDRALA S.A.	0.003%	93.908%
4623	PAN OCEAN CO	0.003%	93.910%
4624	NOS SGPS	0.003%	93.913%
4625	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	93.916%
4626	SHIRE PLC ADR	0.003%	93.919%
4627	INDIA INFOLINE	0.003%	93.922%
4628	SINOPEC ENGINEE	0.003%	93.925%
4629	KIMBERLY CLARK	0.003%	93.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	APOLLO HOSPITAL	0.003%	93.931%
4631	TIM PARTICIPA	0.003%	93.934%
4632	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.937%
4633	HYUNDAI DEVELOP	0.003%	93.939%
4634	CUMMINS INDIA	0.003%	93.942%
4635	AMOREPACIFIC GR	0.003%	93.945%
4636	JUROKU BANK	0.003%	93.948%
4637	EDION CORP	0.003%	93.951%
4638	E INK HOLDINGS	0.003%	93.954%
4639	JERONIMO MARTIN	0.003%	93.957%
4640	KING'S TOWN BAN	0.003%	93.960%
4641	VALORA HOLDING	0.003%	93.963%
4642	NAGACORP LTD	0.003%	93.965%
4643	MAANSHAN IRON &	0.003%	93.968%
4644	ST MODWEN PROPS	0.003%	93.971%
4645	SHIONOGI & CO	0.003%	93.974%
4646	SAFESTORE HOLDI	0.003%	93.977%
4647	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.980%
4648	BONAVA AB - B S	0.003%	93.983%
4649	KRONES AG	0.003%	93.986%
4650	INDUSTRIAS CH S	0.003%	93.989%
4651	PETKIM	0.003%	93.991%
4652	DAIRY CREST GRO	0.003%	93.994%
4653	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.997%
4654	MITSUJI ENG&SHIP	0.003%	94.000%
4655	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.003%
4656	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.006%
4657	UNIMICRON TECHN	0.003%	94.009%
4658	HYAKUGO BANK(10	0.003%	94.011%
4659	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.014%
4660	ALM. BRAND	0.003%	94.017%
4661	TATA POWER CO L	0.003%	94.020%
4662	SHINMAYWA INDS	0.003%	94.023%
4663	JB HI-FI	0.003%	94.026%
4664	GLATFELTER(PH)C	0.003%	94.029%
4665	MITSUBISHI LOGI	0.003%	94.032%
4666	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.034%
4667	SKYWORTH DIGITA	0.003%	94.037%
4668	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.040%
4669	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.043%
4670	EREGLI DEMIR CE	0.003%	94.046%
4671	ASSURA PLC	0.003%	94.049%
4672	RYOHIN KEIKAKU	0.003%	94.051%
4673	TOHOKU ELEC POW	0.003%	94.054%
4674	TAIWAN FERTILIZ	0.003%	94.057%
4675	FENG TAY ENTRPR	0.003%	94.060%
4676	EMAMI LTD	0.003%	94.063%
4677	NIPPON STEEL	0.003%	94.066%
4678	TOYO SUISAN KAI	0.003%	94.069%
4679	ASIA CEMENT	0.003%	94.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	CHENG LOONG	0.003%	94.074%
4681	TOKAI RIKA CO	0.003%	94.077%
4682	OUTFRONT MEDIA INC REIT USD.01	0.003%	94.080%
4683	JAPAN LIFELINE	0.003%	94.083%
4684	TCC HONG KONG C	0.003%	94.086%
4685	CHINA HONGQIAO	0.003%	94.088%
4686	COMFORIA RESIDE	0.003%	94.091%
4687	MRF LTD	0.003%	94.094%
4688	YUZHOU PROPERTI	0.003%	94.097%
4689	SAF-HOLLAND SA	0.003%	94.100%
4690	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.103%
4691	SUMCO CORPORATI	0.003%	94.105%
4692	SOHU.COM INC	0.003%	94.108%
4693	MORGUARD REAL E	0.003%	94.111%
4694	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.114%
4695	CHINA TRADITION	0.003%	94.117%
4696	AUSNET SERVICES	0.003%	94.119%
4697	ITOCHU TECHNO S	0.003%	94.122%
4698	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.003%	94.125%
4699	HOME PRODUCT CE	0.003%	94.128%
4700	INVERSIONES AGU	0.003%	94.131%
4701	STARTS CORP INC	0.003%	94.133%
4702	UNIT CORP	0.003%	94.136%
4703	MABUCHI MOTOR C	0.003%	94.139%
4704	NANKAI ELEC RAI	0.003%	94.142%
4705	KOMERI CO	0.003%	94.145%
4706	DELPHI ENERGY C	0.003%	94.148%
4707	TOYO INK MFG CO	0.003%	94.150%
4708	FORTUNE REIT	0.003%	94.153%
4709	TOKAI TOKYO SEC	0.003%	94.156%
4710	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.159%
4711	NOBIA AB NEW	0.003%	94.161%
4712	DUZONBIZON CO L	0.003%	94.164%
4713	KELLY SERVICES	0.003%	94.167%
4714	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.170%
4715	HAVAS SA	0.003%	94.173%
4716	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.175%
4717	OAO GAZPROM	0.003%	94.178%
4718	INDO TAMBANGRAY	0.003%	94.181%
4719	SPORTS DIRECT I	0.003%	94.184%
4720	OKUMURA CORP	0.003%	94.187%
4721	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.189%
4722	NORTH PACIFIC B	0.003%	94.192%
4723	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.195%
4724	TAIWAN BUSINESS	0.003%	94.198%
4725	COHU INC COMMON STOCK USD1.0	0.003%	94.200%
4726	SHINSEI BANK	0.003%	94.203%
4727	TRADE ME LTD	0.003%	94.206%
4728	TRICO BANCSHARES COMMON STOCK	0.003%	94.209%
4729	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	SINO-AMERICAN S	0.003%	94.214%
4731	SEMEN GRESIK	0.003%	94.217%
4732	SHIMANO INC	0.003%	94.220%
4733	XINYI SOLAR HOL	0.003%	94.223%
4734	BORREGAARD ASA	0.003%	94.225%
4735	HOSIDEN CORP	0.003%	94.228%
4736	CHARTER HALL	0.003%	94.231%
4737	PRIMARY HEALTH	0.003%	94.234%
4738	C & C GROUP PLC	0.003%	94.237%
4739	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	94.239%
4740	CHINA COAL ENER	0.003%	94.242%
4741	MUTHOOT FINANCE	0.003%	94.245%
4742	ANDREW PELLER-A	0.003%	94.248%
4743	IREN SPA	0.003%	94.250%
4744	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	94.253%
4745	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.256%
4746	BEFIMMO SCA	0.003%	94.259%
4747	OM ASSET MANAGE	0.003%	94.261%
4748	SHUI ON LAND LT	0.003%	94.264%
4749	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.267%
4750	DOOSAN HEAVY IN	0.003%	94.270%
4751	COSMAX INC	0.003%	94.272%
4752	TELECOM ITALIA	0.003%	94.275%
4753	POONGSAN CORP(N	0.003%	94.278%
4754	COCA-COLA AMATI	0.003%	94.281%
4755	CSR CORP	0.003%	94.283%
4756	ALIOR BANK SA	0.003%	94.286%
4757	DAEWOO INTERNAT	0.003%	94.289%
4758	RHONE-KLINIKUM	0.003%	94.292%
4759	KYUSHU ELEC POW	0.003%	94.294%
4760	SANOMA OYJ	0.003%	94.297%
4761	EVRAZ PLC	0.003%	94.300%
4762	IMP DEL DES Y E	0.003%	94.303%
4763	SIMPLO TECHNOLO	0.003%	94.305%
4764	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.308%
4765	GOLD FIELDS LTD	0.003%	94.311%
4766	ORANGE SPON ADR ADR	0.003%	94.314%
4767	TOKYU REIT INC	0.003%	94.316%
4768	ROBINSONS LAND	0.003%	94.319%
4769	DAIO PAPER CORP	0.003%	94.322%
4770	COMSYS HOLDINGS	0.003%	94.324%
4771	KERRY LOGISTICS	0.003%	94.327%
4772	PACIFIC BASIN S	0.003%	94.330%
4773	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.333%
4774	SEIBU HOLDINGS	0.003%	94.335%
4775	Ayala Land Inc	0.003%	94.338%
4776	KAISA GROUP HLD	0.003%	94.341%
4777	BARITO PAC TBK	0.003%	94.344%
4778	PETROCHINA COMP	0.003%	94.346%
4779	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.349%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	TOMRA SYSTEMS A	0.003%	94.352%
4781	SCHNITZER STEEL	0.003%	94.354%
4782	EMEMORY TECHNOL	0.003%	94.357%
4783	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.360%
4784	REUNERT	0.003%	94.363%
4785	MITSUBISHI TANA	0.003%	94.365%
4786	RELO HOLDINGS I	0.003%	94.368%
4787	ZCL COMPOSITES	0.003%	94.371%
4788	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.373%
4789	MAN WAH HOLDING	0.003%	94.376%
4790	CAPITAL ONE BAN	0.003%	94.379%
4791	CRAMO OYJ B SHS	0.003%	94.382%
4792	CAR INC	0.003%	94.384%
4793	BANCA IFIS	0.003%	94.387%
4794	LYDALL INC COMMON STOCK USD.1	0.003%	94.390%
4795	ASIA OPTICAL CO	0.003%	94.392%
4796	BRF SA	0.003%	94.395%
4797	Rocky Mountain	0.003%	94.398%
4798	TSOGO SUN HOLDI	0.003%	94.400%
4799	RAKUTEN INC	0.003%	94.403%
4800	SINO LAND CO	0.003%	94.406%
4801	QUARTERHILL INC	0.003%	94.409%
4802	SIME DARBY BHD	0.003%	94.411%
4803	FORTINET INC	0.003%	94.414%
4804	ASICS CORP	0.003%	94.417%
4805	SAN MIGUEL CORP	0.003%	94.419%
4806	GS ENGINEERING	0.003%	94.422%
4807	TOKYO SEIMITSU	0.003%	94.425%
4808	KANEMATSU CORP	0.003%	94.427%
4809	ENGIE BRASIL SA	0.003%	94.430%
4810	SKC CO	0.003%	94.433%
4811	BAJAJ AUTO LTD	0.003%	94.435%
4812	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.438%
4813	UACJ CORP	0.003%	94.441%
4814	TEC CORPORATION	0.003%	94.444%
4815	OBARA CORP	0.003%	94.446%
4816	HAMBORNER AG	0.003%	94.449%
4817	MERCIALYS	0.003%	94.452%
4818	CHINA BLUECHEMI	0.003%	94.454%
4819	ANSALDO STS SPA	0.003%	94.457%
4820	ALS LTD	0.003%	94.460%
4821	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.462%
4822	TOD'S SPA	0.003%	94.465%
4823	TISCO FINANCIAL	0.003%	94.468%
4824	PGT INC	0.003%	94.470%
4825	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.473%
4826	TPG TELECOM	0.003%	94.476%
4827	PHH CORP COMMON STOCK USD.01	0.003%	94.478%
4828	LINDT & SPRUENG	0.003%	94.481%
4829	INDUSIND BANK	0.003%	94.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	MAXLINEAR INC COMMON STOCK	0.003%	94.486%
4831	DON QUIJOTE	0.003%	94.489%
4832	YELLOW PAGES LT	0.003%	94.492%
4833	EPISTAR CORP	0.003%	94.494%
4834	PEABODY ENERGY CORP COMMON STOCK	0.003%	94.497%
4835	BALKRISHNA INDS	0.003%	94.500%
4836	HOTA INDUSTRIAL	0.003%	94.502%
4837	VTECH HLDGS	0.003%	94.505%
4838	NATL HOUSE INDL	0.003%	94.508%
4839	Mobistar SA	0.003%	94.510%
4840	CHINA SCE PROPE	0.003%	94.513%
4841	HITACHI HIGH-TE	0.003%	94.516%
4842	DCM JAPAN HOLDI	0.003%	94.518%
4843	CIA HERING	0.003%	94.521%
4844	INVESTMENT TECH	0.003%	94.524%
4845	FIDESA	0.003%	94.526%
4846	GJENSIDIGE FORS	0.003%	94.529%
4847	DAOU TECHNOLOGY	0.003%	94.532%
4848	CHINA OILFIELD	0.003%	94.534%
4849	BRIGGS & STRATT	0.003%	94.537%
4850	NN INC COMMON STOCK USD.01	0.003%	94.540%
4851	MELEXIS	0.003%	94.542%
4852	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.545%
4853	BANG & OLUFSEN	0.003%	94.548%
4854	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	94.550%
4855	KANAMOTO CO LTD	0.003%	94.553%
4856	CHIN-POON INDL	0.003%	94.556%
4857	COMMUNITY HEALT	0.003%	94.558%
4858	PRESIDENT CHAIN	0.003%	94.561%
4859	SHIMAMURA CO	0.003%	94.563%
4860	OKASAN SECURITI	0.003%	94.566%
4861	PANALPINA WELT	0.003%	94.569%
4862	HEMFOSA FASTIGH	0.003%	94.571%
4863	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.574%
4864	AIRTAC INTERNAT	0.003%	94.577%
4865	TOMTOM NV	0.003%	94.579%
4866	CROWN LTD.	0.003%	94.582%
4867	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.585%
4868	MAGELLAN FINANC	0.003%	94.587%
4869	MONMOUTH REAL E	0.003%	94.590%
4870	MUSASHINO BANK	0.003%	94.592%
4871	TRAVELPORT WORL	0.003%	94.595%
4872	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.598%
4873	AEON REIT INVES	0.003%	94.600%
4874	GENTING INTERNA	0.003%	94.603%
4875	KOTAK MAHINDRA	0.003%	94.606%
4876	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.608%
4877	AIRBOSS OF AMER	0.003%	94.611%
4878	IOCHPE-MAXION	0.003%	94.613%
4879	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	AUSTEVOLL SEAFO	0.003%	94.619%
4881	BRASKEM SA	0.003%	94.621%
4882	COMPUTACENTER P	0.003%	94.624%
4883	INTERRENT REAL	0.003%	94.627%
4884	VASTNED RETAIL	0.003%	94.629%
4885	POLSKIE GORNICZ	0.003%	94.632%
4886	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.634%
4887	EXEDY CORP	0.003%	94.637%
4888	DIGNITY PLC	0.003%	94.640%
4889	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.642%
4890	INFICON HOLDING	0.003%	94.645%
4891	CELLTRION INC K	0.003%	94.647%
4892	INMOBILIARIA CO	0.003%	94.650%
4893	TRANSPORT INTL	0.003%	94.653%
4894	TONGDA GROUP HL	0.003%	94.655%
4895	B2W-CIA GLOBAL	0.003%	94.658%
4896	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.660%
4897	FCC CO LTD	0.003%	94.663%
4898	TEMBEC INC	0.003%	94.666%
4899	HYPERMARCAS SA	0.003%	94.668%
4900	CHINA EVERBRIGH	0.003%	94.671%
4901	FUKUYAMA TRANSP	0.003%	94.673%
4902	ZHAOJIN MINING	0.003%	94.676%
4903	POLYPIPE GROUP	0.003%	94.679%
4904	TOKYO OHKA KOGY	0.003%	94.681%
4905	TOBU RAILWAY CO	0.003%	94.684%
4906	SHOWA CORP	0.003%	94.686%
4907	SECURITY BANK C	0.003%	94.689%
4908	AMUNDI SA	0.003%	94.692%
4909	RELIANCE INDS-S	0.003%	94.694%
4910	HARMONY GOLD MN	0.003%	94.697%
4911	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.699%
4912	SAUL CENTERS INC REIT USD.01	0.003%	94.702%
4913	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.705%
4914	ZAKLADY METALI	0.003%	94.707%
4915	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.710%
4916	FINECOBANK BANC	0.003%	94.712%
4917	FUJITEC CO	0.003%	94.715%
4918	VALOR CO LTD	0.003%	94.718%
4919	CHARGEURS SA	0.003%	94.720%
4920	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.723%
4921	FIRST INTER BK	0.003%	94.725%
4922	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.728%
4923	ALLIED GROUP LT	0.003%	94.731%
4924	KINPO ELECTRONI	0.003%	94.733%
4925	GPO DE INVERSIO	0.003%	94.736%
4926	TAKKT AG	0.003%	94.738%
4927	Meritz Fire & M	0.003%	94.741%
4928	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.743%
4929	THE NISSHIN OIL	0.003%	94.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	94.749%
4931	H. LUNDBECK A/S	0.003%	94.751%
4932	BAIC MOTOR CORP	0.003%	94.754%
4933	TRIGANO	0.003%	94.756%
4934	HARGREAVES LANS	0.003%	94.759%
4935	GPO IND BIMBO	0.003%	94.761%
4936	HYAKUJUSHI BANK	0.003%	94.764%
4937	SEABRIDGE GOLD	0.003%	94.767%
4938	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.769%
4939	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.772%
4940	ROUND ONE CORP	0.003%	94.774%
4941	BEACH PETROLEUM	0.003%	94.777%
4942	PARMALAT S.P.A	0.003%	94.779%
4943	NHN ENTERTAINME	0.003%	94.782%
4944	TOKYO ELEC POWE	0.003%	94.785%
4945	MULTIPLAN EMPRE	0.003%	94.787%
4946	UNI-PRESIDENT C	0.003%	94.790%
4947	UNI-CHARM CORP	0.003%	94.792%
4948	LIPPO KARAWACI	0.003%	94.795%
4949	HAP SENG CONSOL	0.003%	94.797%
4950	EZ TEC EMPREEND	0.003%	94.800%
4951	BHARAT PETROL C	0.003%	94.802%
4952	JAPAN AVIATN EL	0.003%	94.805%
4953	THAI UNION GROU	0.003%	94.807%
4954	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.810%
4955	UTD STATES CELL	0.003%	94.813%
4956	CLOETTA AB B SH	0.003%	94.815%
4957	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.818%
4958	SENKO CO	0.003%	94.820%
4959	RATHBONE BROTHE	0.003%	94.823%
4960	FIRST NATIONAL	0.003%	94.825%
4961	SYSMEX CORP	0.003%	94.828%
4962	AK STEEL HOLDIN	0.003%	94.830%
4963	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.833%
4964	HUFVUDSTADEN AB	0.003%	94.835%
4965	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.838%
4966	SPAREBANK 1 SR	0.003%	94.841%
4967	KOLON INDUSTRIE	0.003%	94.843%
4968	MAINFREIGHT LTD	0.003%	94.846%
4969	USS CO. LTD.	0.003%	94.848%
4970	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.851%
4971	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.853%
4972	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.856%
4973	ACADIAN TIMBER	0.003%	94.858%
4974	ASAHI INTECC CO	0.003%	94.861%
4975	BIC CAMERA INC.	0.003%	94.863%
4976	FULLSHARE HOLDI	0.003%	94.866%
4977	DR REDDYS LABS	0.003%	94.868%
4978	DREAM INDUSTRIA	0.003%	94.871%
4979	GLOVIS	0.003%	94.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	TOYOTA BOSHOKU	0.003%	94.876%
4981	JM FINANCIAL	0.003%	94.879%
4982	SEIREN CO	0.003%	94.881%
4983	TRANSM ALIANCA	0.003%	94.884%
4984	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.886%
4985	MOBIMO HLDG AG	0.003%	94.889%
4986	GIMV NV	0.003%	94.891%
4987	AMBEV SA ADR ADR	0.003%	94.894%
4988	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	94.896%
4989	UNIPETROL	0.003%	94.899%
4990	SCORPIO TANKERS	0.003%	94.901%
4991	THERATECHNOLOGI	0.003%	94.904%
4992	MERCER INTL INC	0.003%	94.906%
4993	K12 INC COMMON STOCK USD.0001	0.003%	94.909%
4994	OPHIR ENERGY PL	0.003%	94.911%
4995	FAR EAST INTL B	0.003%	94.914%
4996	CIMPRESS NV	0.003%	94.916%
4997	TONG YANG INDUS	0.003%	94.919%
4998	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.921%
4999	BONDUELLE SCA	0.003%	94.924%
5000	ORTHOFIX INTL N	0.003%	94.926%
5001	KENDA RUBBER IN	0.003%	94.929%
5002	KIWI PROPERTY G	0.003%	94.931%
5003	INTERCONTINENTA	0.002%	94.934%
5004	TATNEFT PAO SPONSORED ADR ADR	0.002%	94.936%
5005	SUPERGROUP PLC	0.002%	94.939%
5006	HEIWA CORP	0.002%	94.941%
5007	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	94.944%
5008	CIA SANEAMENTO	0.002%	94.946%
5009	SUMITOMO WAREHO	0.002%	94.949%
5010	AAON INC COMMON STOCK USD.004	0.002%	94.951%
5011	LINDAB INTL AB	0.002%	94.954%
5012	GROUPE FNAC	0.002%	94.956%
5013	NEXON CO LTD	0.002%	94.959%
5014	CORONATION FUND	0.002%	94.961%
5015	HAITONG INTL SE	0.002%	94.964%
5016	CIE AUTOMOTIVE	0.002%	94.966%
5017	DEUTZ AG	0.002%	94.969%
5018	MITAC HOLDINGS	0.002%	94.971%
5019	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	94.974%
5020	SPEEDWAY MOTORS	0.002%	94.976%
5021	KARDEMIR KARABU	0.002%	94.979%
5022	KANDENKO CO	0.002%	94.981%
5023	IMAX CORP	0.002%	94.984%
5024	JIANGSU EXPRESS	0.002%	94.986%
5025	SANFILIPPO(JOHN	0.002%	94.989%
5026	SYNTEL INC COMMON STOCK	0.002%	94.991%
5027	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	94.993%
5028	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	94.996%
5029	HITACHI ZOSEN C	0.002%	94.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	ALIBABA PICTURE	0.002%	95.001%
5031	PERPETUAL TST A	0.002%	95.003%
5032	HENKEL KGAA-BEA	0.002%	95.006%
5033	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.008%
5034	LAWSON	0.002%	95.011%
5035	BIM BIRLESIK MA	0.002%	95.013%
5036	GLOBAL LOGISTIC	0.002%	95.016%
5037	CHINA TRAVEL IN	0.002%	95.018%
5038	SERCOMM CORP	0.002%	95.021%
5039	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.023%
5040	WPT INDUSTRIAL	0.002%	95.026%
5041	A2 MILK CO LTD	0.002%	95.028%
5042	SEKISUI HOUSE R	0.002%	95.030%
5043	GT CAPITAL HOLD	0.002%	95.033%
5044	COLOPLAST AS	0.002%	95.035%
5045	SENSHU IKEDA HL	0.002%	95.038%
5046	FIRST BANCORP/NC COMMON STOCK	0.002%	95.040%
5047	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.043%
5048	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.045%
5049	NANYA TECHNOLOG	0.002%	95.048%
5050	CAPCOM CO	0.002%	95.050%
5051	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.052%
5052	BCO BILBAO VIZC	0.002%	95.055%
5053	FELCOR LODGING	0.002%	95.057%
5054	PC CONNECTION	0.002%	95.060%
5055	KEIO CORP	0.002%	95.062%
5056	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.065%
5057	BURCKHARDT COMP	0.002%	95.067%
5058	CHINA ZHEGTONG	0.002%	95.070%
5059	AUTOGRILL SPA	0.002%	95.072%
5060	ACC LIMITED	0.002%	95.074%
5061	GLAXOSMITHKLINE	0.002%	95.077%
5062	COPPER MTN MNG	0.002%	95.079%
5063	JINRO LTD	0.002%	95.082%
5064	BETSSON AB	0.002%	95.084%
5065	MILLENNIUM&COPT	0.002%	95.087%
5066	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.089%
5067	GOEASY LTD	0.002%	95.091%
5068	FINNAIR	0.002%	95.094%
5069	ESURE GROUP PLC	0.002%	95.096%
5070	DIGI.COM BHD	0.002%	95.099%
5071	NIHON UNISYS	0.002%	95.101%
5072	ITO EN	0.002%	95.104%
5073	PARKWAY INC REIT USD.001	0.002%	95.106%
5074	TUNG HO STEEL E	0.002%	95.108%
5075	OVS SPA	0.002%	95.111%
5076	SIBANYE GOLD LT	0.002%	95.113%
5077	FASTIGHETS AB B	0.002%	95.116%
5078	PARK 24 CO	0.002%	95.118%
5079	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	SEVEN GROUP HLD	0.002%	95.123%
5081	CHURCHILL DOWNS INC COMMON STOCK	0.002%	95.125%
5082	CHOW SANG SANG	0.002%	95.128%
5083	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.002%	95.130%
5084	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.002%	95.133%
5085	TATUNG	0.002%	95.135%
5086	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.137%
5087	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.140%
5088	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.142%
5089	IMPERIAL METALS	0.002%	95.145%
5090	CHINA LESSO GRO	0.002%	95.147%
5091	KINGSOFT CORP L	0.002%	95.149%
5092	TRUE CORP PCL	0.002%	95.152%
5093	WEIGHT WATCHERS INTL INC COMMON STOCK	0.002%	95.154%
5094	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.157%
5095	SHIMADZU CORP	0.002%	95.159%
5096	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.161%
5097	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.164%
5098	FUKUOKA REIT CO	0.002%	95.166%
5099	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.169%
5100	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.171%
5101	INDUTRADE AB	0.002%	95.173%
5102	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.176%
5103	KELLER GROUP	0.002%	95.178%
5104	SARACEN MINERAL	0.002%	95.180%
5105	CORBY SPIRIT AN	0.002%	95.183%
5106	WEST CORP COMMON STOCK USD.001	0.002%	95.185%
5107	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.188%
5108	CREDITO VALTELL	0.002%	95.190%
5109	EMS-CHEMIE HLDG	0.002%	95.192%
5110	CENTRAL GLASS C	0.002%	95.195%
5111	YIT OYJ	0.002%	95.197%
5112	EXIDE INDUSTRIE	0.002%	95.200%
5113	FLEURY SA	0.002%	95.202%
5114	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.204%
5115	AMBUJA CEMENTS	0.002%	95.207%
5116	ASCOM HOLDING A	0.002%	95.209%
5117	BALFOUR BEATTY	0.002%	95.211%
5118	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.214%
5119	ASATSU INC	0.002%	95.216%
5120	HERO HONDA	0.002%	95.218%
5121	SHIP FINANCE IN	0.002%	95.221%
5122	LUXOTTICA GROUP	0.002%	95.223%
5123	RAMCO-GERSHENSO	0.002%	95.226%
5124	STRIDES ARCOLAB	0.002%	95.228%
5125	VERBUND AG	0.002%	95.230%
5126	HYUNDAI MIPO DO	0.002%	95.233%
5127	ZZZPRIMA MEAT P	0.002%	95.235%
5128	VEDANTA RESOURC	0.002%	95.237%
5129	KOA CORPORATION	0.002%	95.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	CHINA SYNTH RUB	0.002%	95.242%
5131	CROMWELL PROPER	0.002%	95.244%
5132	GUOTAI JUNAN IN	0.002%	95.247%
5133	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.249%
5134	BANCA GENERALI	0.002%	95.252%
5135	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.254%
5136	ALK-ABELLO A/S	0.002%	95.256%
5137	AEON MALL CO LT	0.002%	95.259%
5138	ALPINE ELECTRON	0.002%	95.261%
5139	JG SUMMIT HLDGS	0.002%	95.263%
5140	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.266%
5141	POSTNL	0.002%	95.268%
5142	POWER GRID CORP	0.002%	95.270%
5143	TRAVELSKY TECHN	0.002%	95.273%
5144	AIRASIA BHD	0.002%	95.275%
5145	JARDINE CYCLE	0.002%	95.277%
5146	FUJI SEAL INC	0.002%	95.280%
5147	COCOKARA FINE H	0.002%	95.282%
5148	ALL NIPPON AIRW	0.002%	95.284%
5149	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.287%
5150	KOREA LINE CORP	0.002%	95.289%
5151	INDRA SISTEMAS	0.002%	95.291%
5152	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.294%
5153	MARICO LTD	0.002%	95.296%
5154	DE'LONGHI SPA	0.002%	95.298%
5155	MINDTREE LTD	0.002%	95.301%
5156	U-BLOX AG	0.002%	95.303%
5157	SINGAPORE TECH	0.002%	95.305%
5158	ANGANG NEW STEE	0.002%	95.308%
5159	BANGCHAK CORP P	0.002%	95.310%
5160	HUNTING PLC	0.002%	95.312%
5161	DULUXGROUP LTD	0.002%	95.315%
5162	INDS BACHOCO SA	0.002%	95.317%
5163	START TODAY CO	0.002%	95.319%
5164	CKD CORP	0.002%	95.322%
5165	TIANNENG POWER	0.002%	95.324%
5166	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.326%
5167	NAMPAK LTD.	0.002%	95.329%
5168	PROSEGUR CIA DE	0.002%	95.331%
5169	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.333%
5170	SHIKOKU ELEC PO	0.002%	95.336%
5171	GRENDENE SA	0.002%	95.338%
5172	ETERNAL CHEMICA	0.002%	95.340%
5173	INDIABULL REAL	0.002%	95.343%
5174	UPC TECHNOLOGY	0.002%	95.345%
5175	KOREA ELEC POWE	0.002%	95.347%
5176	JUMBO SA	0.002%	95.350%
5177	CHAMPION REAL E	0.002%	95.352%
5178	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.354%
5179	GIGABYTE TECHNO	0.002%	95.357%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.359%
5181	ALKERMES PLC	0.002%	95.361%
5182	GETAC TECHNOLOG	0.002%	95.363%
5183	NH HOTELES	0.002%	95.366%
5184	RITEK INC	0.002%	95.368%
5185	CHAROEN PKPD-FG	0.002%	95.370%
5186	ESPRIT HOLDINGS	0.002%	95.373%
5187	PREMIER INVESTM	0.002%	95.375%
5188	TONG REN TANG T	0.002%	95.377%
5189	SA CORP REAL ES	0.002%	95.380%
5190	COMTECH TELE CO	0.002%	95.382%
5191	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.002%	95.384%
5192	HITACHI MAXELL	0.002%	95.387%
5193	SUNTORY BEVERAG	0.002%	95.389%
5194	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.391%
5195	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.393%
5196	ATLANTICA YIELD	0.002%	95.396%
5197	LISI	0.002%	95.398%
5198	EVOTEC OAI AG	0.002%	95.400%
5199	JC DECAUX SA	0.002%	95.403%
5200	C.P. ALL PCL-FG	0.002%	95.405%
5201	PETROFAC LTD	0.002%	95.407%
5202	TOKEN CORP	0.002%	95.410%
5203	MARFRIG GLOBAL	0.002%	95.412%
5204	CIPUTRA DEVELOP	0.002%	95.414%
5205	TECO ELEC&MACHI	0.002%	95.416%
5206	NORTHGATE	0.002%	95.419%
5207	ZARDOYA-OTIS	0.002%	95.421%
5208	JUBLIANT FOODWO	0.002%	95.423%
5209	F E CONSORTM IN	0.002%	95.426%
5210	BECHTLE AG	0.002%	95.428%
5211	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.430%
5212	AEGION CORP COMMON STOCK USD.01	0.002%	95.432%
5213	TRUEBLUE INC COMMON STOCK	0.002%	95.435%
5214	LUPIN LTD	0.002%	95.437%
5215	NCC LTD/INDIA	0.002%	95.439%
5216	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.442%
5217	HISPANIA ACTIVO	0.002%	95.444%
5218	HONG KONG LAND	0.002%	95.446%
5219	TOHO GAS CO	0.002%	95.448%
5220	KOMORI CORPORAT	0.002%	95.451%
5221	OKAMURA CORP	0.002%	95.453%
5222	SPIN MASTER COR	0.002%	95.455%
5223	KIWOOM SECURITI	0.002%	95.457%
5224	KISSEI PHARM CO	0.002%	95.460%
5225	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	95.462%
5226	DEUTSCHE EUROSH	0.002%	95.464%
5227	BANK OF INDIA C	0.002%	95.467%
5228	SUPER RETAIL GR	0.002%	95.469%
5229	SINGAPORE EXCHA	0.002%	95.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	JACCS CO	0.002%	95.473%
5231	SQUARE ENIX HOL	0.002%	95.476%
5232	CALIFORNIA WATE	0.002%	95.478%
5233	WIHLBORGS FASTI	0.002%	95.480%
5234	CARGOJET INC.	0.002%	95.482%
5235	FENNER	0.002%	95.485%
5236	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.487%
5237	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.489%
5238	DOOSAN CORP	0.002%	95.491%
5239	MERITOR INC COMMON STOCK USD1.0	0.002%	95.494%
5240	ZENSHO CO LTD	0.002%	95.496%
5241	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.498%
5242	UTD INTEGRATION	0.002%	95.500%
5243	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.503%
5244	NANTO BANK	0.002%	95.505%
5245	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.507%
5246	SPX CORP COMMON STOCK USD.01	0.002%	95.509%
5247	IRESS MARKET TE	0.002%	95.512%
5248	GUNGHO ONLINE E	0.002%	95.514%
5249	RPS GROUP PLC	0.002%	95.516%
5250	GOODMAN PROPERT	0.002%	95.518%
5251	RYOBI	0.002%	95.521%
5252	TOOTSIE ROLL IN	0.002%	95.523%
5253	TAKARA LEBEN CO	0.002%	95.525%
5254	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.527%
5255	SLATE RETAIL RE	0.002%	95.530%
5256	FUFENG GROUP LT	0.002%	95.532%
5257	MANAPPURAM FINA	0.002%	95.534%
5258	EMP NAC ELECTRI	0.002%	95.536%
5259	KOMAX HOLDING A	0.002%	95.538%
5260	HOMESTREET INC COMMON STOCK	0.002%	95.541%
5261	LAIRD PLC	0.002%	95.543%
5262	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.545%
5263	TOEI CO	0.002%	95.547%
5264	SANYO DENKI CO	0.002%	95.550%
5265	EI TOWERS SPA	0.002%	95.552%
5266	FISHER (JAMES)	0.002%	95.554%
5267	CRAY INC COMMON STOCK USD.01	0.002%	95.556%
5268	TELEFONICA BRASIL ADR ADR	0.002%	95.558%
5269	ENDEAVOUR SILVE	0.002%	95.561%
5270	PERLIS PLANTATI	0.002%	95.563%
5271	ELIA SYS OPERAT	0.002%	95.565%
5272	ASSORE	0.002%	95.567%
5273	NIHON KOHDEN CO	0.002%	95.570%
5274	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.572%
5275	RIB SOFTWARE AG	0.002%	95.574%
5276	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.576%
5277	ENGINEERS INDIA	0.002%	95.578%
5278	ATWOOD OCEANICS	0.002%	95.581%
5279	HUBER & SUHNER	0.002%	95.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	INTERCONEXION E	0.002%	95.585%
5281	UNISEM (M) BHD	0.002%	95.587%
5282	GUDANG GARAM(PE	0.002%	95.590%
5283	TOKYO DOME CORP	0.002%	95.592%
5284	CyberAgent, Inc	0.002%	95.594%
5285	KOENIG & BAUER	0.002%	95.596%
5286	RPC INC COMMON STOCK USD.1	0.002%	95.598%
5287	K WAH INTL HLDG	0.002%	95.601%
5288	FUGRO NV-CVA	0.002%	95.603%
5289	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.605%
5290	CPFL ENERGIA SA	0.002%	95.607%
5291	YANZHOU COAL MI	0.002%	95.609%
5292	MORGUARD CORP	0.002%	95.612%
5293	SAIZERIYA COMPA	0.002%	95.614%
5294	SEMBCORP MARINE	0.002%	95.616%
5295	CHINASOFT INTER	0.002%	95.618%
5296	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	95.620%
5297	IBJ LEASING CO	0.002%	95.623%
5298	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.625%
5299	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.627%
5300	HUATAI SECURITI	0.002%	95.629%
5301	OGAKI KYORITSU	0.002%	95.631%
5302	QUALYS INC COMMON STOCK USD.001	0.002%	95.634%
5303	WING TAI HOLDIN	0.002%	95.636%
5304	ANADOLU EFES BI	0.002%	95.638%
5305	TELEVISION BROA	0.002%	95.640%
5306	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.642%
5307	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.645%
5308	POWERLONG REAL	0.002%	95.647%
5309	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.649%
5310	BIZLINK HOLDING	0.002%	95.651%
5311	LADBROKES PLC	0.002%	95.653%
5312	KITZ CORPORATIO	0.002%	95.655%
5313	SUMITOMO MITSUI	0.002%	95.658%
5314	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.660%
5315	BENI STABILI IT	0.002%	95.662%
5316	CANCOM SE	0.002%	95.664%
5317	KEIHIN CORP	0.002%	95.666%
5318	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.669%
5319	OPUS BANK	0.002%	95.671%
5320	BARR(A.G.)	0.002%	95.673%
5321	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.675%
5322	ANRITSU CORP	0.002%	95.677%
5323	HOUSE FOODS COR	0.002%	95.679%
5324	PALTAC CORP	0.002%	95.682%
5325	CDL HOSPITALITY	0.002%	95.684%
5326	NICHI-IKO PHARM	0.002%	95.686%
5327	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.688%
5328	SANFIRE RESOURC	0.002%	95.690%
5329	DOMINOS PIZZA E	0.002%	95.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	95.695%
5331	DIAMOND OFFSHOR	0.002%	95.697%
5332	EVERGREEN MARIN	0.002%	95.699%
5333	EURONAV SA	0.002%	95.701%
5334	FOXCONN INTERNA	0.002%	95.703%
5335	SEKISUI HOUSE	0.002%	95.705%
5336	CIA ENERGETICA	0.002%	95.708%
5337	STELLA INTERNAT	0.002%	95.710%
5338	REGIS CORP COMMON STOCK USD.05	0.002%	95.712%
5339	CJ O SHOPPING C	0.002%	95.714%
5340	CHUDENKO CORP	0.002%	95.716%
5341	TELECOM PLUS	0.002%	95.718%
5342	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.721%
5343	EZAKI GLICO CO	0.002%	95.723%
5344	SHUN TAK HLDGS	0.002%	95.725%
5345	INTERROLL HOLDI	0.002%	95.727%
5346	LUKOIL PJSC- SP	0.002%	95.729%
5347	BAYWA AG (BAYER	0.002%	95.731%
5348	NIPPON SODA CO	0.002%	95.734%
5349	PEREGRINE HLDGS	0.002%	95.736%
5350	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.738%
5351	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.740%
5352	VODACOM GP-PRPT	0.002%	95.742%
5353	YAMAGATA BANK	0.002%	95.744%
5354	P/F BAKKAFROST	0.002%	95.746%
5355	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.749%
5356	GRANITE OIL COR	0.002%	95.751%
5357	BCO CREDITO INV	0.002%	95.753%
5358	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.755%
5359	NEW ORIENTAL ED	0.002%	95.757%
5360	JUST EAT PLC	0.002%	95.759%
5361	OLAM INTERNATIO	0.002%	95.761%
5362	BERNER KTBK	0.002%	95.764%
5363	MANHATTAN ASSOC	0.002%	95.766%
5364	AUTOMOTIVE HOLD	0.002%	95.768%
5365	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.770%
5366	UNITED ARROWS L	0.002%	95.772%
5367	CHINA HUARONG A	0.002%	95.774%
5368	SEIKO CORPORATI	0.002%	95.776%
5369	TAICHUNG	0.002%	95.779%
5370	D/S NORDEN	0.002%	95.781%
5371	WOWPRIME CORP	0.002%	95.783%
5372	RPX CORP COMMON STOCK USD.0001	0.002%	95.785%
5373	ARCADYAN TECHNO	0.002%	95.787%
5374	RESORTTRUST INC	0.002%	95.789%
5375	SINGAPORE POST	0.002%	95.791%
5376	NIB HOLDINGS LT	0.002%	95.794%
5377	KANSAI PAINT CO	0.002%	95.796%
5378	TRUSCO NAKAYAMA	0.002%	95.798%
5379	RIETER HLDGS AG	0.002%	95.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	AGFA GEVAERT NV	0.002%	95.802%
5381	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.804%
5382	PIONEER CORP JP	0.002%	95.806%
5383	CAHYA MATA SARA	0.002%	95.808%
5384	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	95.810%
5385	RELIANCE POWER	0.002%	95.813%
5386	NAN YA PRINTED	0.002%	95.815%
5387	YANGARRA RESOUR	0.002%	95.817%
5388	SK CHEMICALS	0.002%	95.819%
5389	GLOBE TELECOM I	0.002%	95.821%
5390	SUMMERSSET GROUP	0.002%	95.823%
5391	KUNGSLEDEN AB N	0.002%	95.825%
5392	CAPITAL SECURIT	0.002%	95.827%
5393	ABACUS PROPERTY	0.002%	95.830%
5394	TAIWAN SEMICOND	0.002%	95.832%
5395	ARCELIK AS	0.002%	95.834%
5396	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.836%
5397	WD 40 CO COMMON STOCK USD.001	0.002%	95.838%
5398	CHICONY ELECTRO	0.002%	95.840%
5399	AMOREPACIFIC-NE	0.002%	95.842%
5400	NICE SYSTEMS	0.002%	95.844%
5401	TAKEUCHI MANUFA	0.002%	95.846%
5402	DAINICHISEIKA C	0.002%	95.848%
5403	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.851%
5404	BANK TABUNGAN N	0.002%	95.853%
5405	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.855%
5406	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.857%
5407	MAKINO MILLING	0.002%	95.859%
5408	CALLIDUS CAPITA	0.002%	95.861%
5409	G8 EDUCATION LT	0.002%	95.863%
5410	SAMSUNG TECHWIN	0.002%	95.865%
5411	MEDIPAL HOLDING	0.002%	95.867%
5412	RYMAN HEALTHCAR	0.002%	95.869%
5413	TASSAL GROUP	0.002%	95.872%
5414	GIORDANO INTL L	0.002%	95.874%
5415	MAIDEN HLDGS LT	0.002%	95.876%
5416	PROVIDENT FINAN	0.002%	95.878%
5417	APPLUS SERVICES	0.002%	95.880%
5418	NISSAN SHATAI C	0.002%	95.882%
5419	ZEE ENTERTAIN E	0.002%	95.884%
5420	HANJIN KAL CORP	0.002%	95.886%
5421	NAVIGANT CONSUL	0.002%	95.888%
5422	SKY PERFECT JSA	0.002%	95.890%
5423	NEWRIVER REIT P	0.002%	95.892%
5424	IOI PROPERTIES	0.002%	95.895%
5425	PTC INC COMMON STOCK USD.01	0.002%	95.897%
5426	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.899%
5427	JB FINANCIAL GR	0.002%	95.901%
5428	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.903%
5429	TSRC CORP	0.002%	95.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	CHINA OVERASEA	0.002%	95.907%
5431	LG HAUSYS LTD	0.002%	95.909%
5432	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.911%
5433	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.913%
5434	FORTUNE R/EST I	0.002%	95.915%
5435	HESKA CORP	0.002%	95.917%
5436	DRAEGERWERK AG	0.002%	95.920%
5437	ZZZMITSUI SUGAR	0.002%	95.922%
5438	CTS CORP COMMON STOCK	0.002%	95.924%
5439	PARKWAY LIFE RE	0.002%	95.926%
5440	CEVA INC COMMON STOCK USD.001	0.002%	95.928%
5441	SWIRE PACIFIC	0.002%	95.930%
5442	IMA(IND MACC AU	0.002%	95.932%
5443	KANGWON LAND IN	0.002%	95.934%
5444	KOSE	0.002%	95.936%
5445	TOPCO SCIENTIFI	0.002%	95.938%
5446	NITTO BOSEKI CO	0.002%	95.940%
5447	METROPOLE TV-(M	0.002%	95.942%
5448	CHORUS LIMITED	0.002%	95.944%
5449	GAZTRANSPORT ET	0.002%	95.947%
5450	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.949%
5451	FRESENIUS MEDIC	0.002%	95.951%
5452	BOMBARDIER INC	0.002%	95.953%
5453	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.955%
5454	TXC CORPN	0.002%	95.957%
5455	KYORITSU MAINTA	0.002%	95.959%
5456	MORGUARD NORTH	0.002%	95.961%
5457	HEALTH AND HAPP	0.002%	95.963%
5458	INDIAN OIL CORP	0.002%	95.965%
5459	GROUP COMERCIAL	0.002%	95.967%
5460	SSY GROUP LTD	0.002%	95.969%
5461	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.971%
5462	SONDA S.A.	0.002%	95.973%
5463	TAIWAN STYRENE	0.002%	95.975%
5464	CHINA DONGXIANG	0.002%	95.977%
5465	DOMINO'S PIZZA	0.002%	95.980%
5466	GETTY PETROLEUM	0.002%	95.982%
5467	ITALGAS SPA	0.002%	95.984%
5468	HSN INC COMMON STOCK USD.01	0.002%	95.986%
5469	METALL ZUG AG	0.002%	95.988%
5470	GORMAN-RUPP CO	0.002%	95.990%
5471	ASCOTT RESIDENC	0.002%	95.992%
5472	NIPPON SIGNAL C	0.002%	95.994%
5473	EMBOTELLA ANDIN	0.002%	95.996%
5474	CEBU AIR INC	0.002%	95.998%
5475	HAREL INSURANCE	0.002%	96.000%
5476	KUMHO TIRE CO	0.002%	96.002%
5477	MEIDENSHA CORP	0.002%	96.004%
5478	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.006%
5479	ROCHE HOLDING A	0.002%	96.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	PRESS METAL ALU	0.002%	96.010%
5481	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.012%
5482	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.014%
5483	CHUNGHWA TELECO	0.002%	96.016%
5484	NICHICON CORP	0.002%	96.018%
5485	YAOKO CO	0.002%	96.020%
5486	SINGAPORE PRESS	0.002%	96.023%
5487	KYORIN CO LTD.	0.002%	96.025%
5488	CHIPBOND TECHNO	0.002%	96.027%
5489	SANYO SPEC STEE	0.002%	96.029%
5490	CAPITARETAIL CH	0.002%	96.031%
5491	MBANK	0.002%	96.033%
5492	TALK TALK TELEC	0.002%	96.035%
5493	WORLDPAY GRP PL	0.002%	96.037%
5494	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.039%
5495	LINK ADMINISTRA	0.002%	96.041%
5496	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.043%
5497	NISSIN ELECTRIC	0.002%	96.045%
5498	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.047%
5499	NIC INC COMMON STOCK	0.002%	96.049%
5500	CHANGYOU.COM LTD ADR ADR	0.002%	96.051%
5501	MYCRONIC AB	0.002%	96.053%
5502	RESTAURANT GROU	0.002%	96.055%
5503	WALLENSTAM AB	0.002%	96.057%
5504	GREAT WALL ENTE	0.002%	96.059%
5505	BLUE LABEL TELE	0.002%	96.061%
5506	KEIHIN ELEC EXP	0.002%	96.063%
5507	SOMFY SA	0.002%	96.065%
5508	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.067%
5509	CORETRONICS COR	0.002%	96.069%
5510	KENEDIX RETAIL	0.002%	96.071%
5511	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.073%
5512	ENCE ENERGIA	0.002%	96.075%
5513	TIER REIT INC REIT USD.0001	0.002%	96.077%
5514	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.079%
5515	TAKARA STANDARD	0.002%	96.081%
5516	ORION CORP/REPU	0.002%	96.083%
5517	GUNZE	0.002%	96.085%
5518	VSE CORP COMMON STOCK USD.05	0.002%	96.087%
5519	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.089%
5520	NATURA COSMETIC	0.002%	96.091%
5521	EVERLIGHT ELECT	0.002%	96.094%
5522	CIECH SA	0.002%	96.096%
5523	HOPSON DEVELOPM	0.002%	96.098%
5524	CHINA MOTOR CO	0.002%	96.100%
5525	CROMPTON GREAVE	0.002%	96.102%
5526	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	96.104%
5527	UNIFI INC	0.002%	96.106%
5528	YODOGAWA STEEL	0.002%	96.108%
5529	CONTAINER CORP	0.002%	96.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	THANACHART CAPI	0.002%	96.112%
5531	AXFOOD AB	0.002%	96.114%
5532	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.116%
5533	SUNDRUG CO LTD	0.002%	96.118%
5534	YUEN FOONG YU M	0.002%	96.120%
5535	DEBENHAMS	0.002%	96.122%
5536	FENG HSIN IRON&	0.002%	96.124%
5537	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.126%
5538	CHATHAM LODGING	0.002%	96.128%
5539	STONERIDGE INC COMMON STOCK	0.002%	96.130%
5540	ALSO HOLDING-RE	0.002%	96.132%
5541	BANGKOK LAND PC	0.002%	96.134%
5542	SPAREBANK 1 SMN	0.002%	96.136%
5543	TELEKOM AUSTRIA	0.002%	96.138%
5544	SAGAMI RAILWAY	0.002%	96.140%
5545	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.142%
5546	YAHOO JAPAN COR	0.002%	96.144%
5547	INDAH KIAT PULP	0.002%	96.146%
5548	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.148%
5549	CONSORT MEDICAL	0.002%	96.150%
5550	CJ E&M CORPORAT	0.002%	96.152%
5551	KFORCE INC COMMON STOCK USD.01	0.002%	96.154%
5552	TOSHIBA PLANT K	0.002%	96.156%
5553	STELLA CHEMIFA	0.002%	96.158%
5554	CHINA FOOD LTD	0.002%	96.160%
5555	JSW ENERGY LTD	0.002%	96.162%
5556	MARCUS CORP	0.002%	96.164%
5557	AVEVA GROUP PLC	0.002%	96.166%
5558	PATRIZIA IMMO A	0.002%	96.167%
5559	PT ANEKA TAMBAN	0.002%	96.169%
5560	VITASOY INTL	0.002%	96.171%
5561	TOHO CO	0.002%	96.173%
5562	TELEFONICA DE E	0.002%	96.175%
5563	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.177%
5564	EISAI CO	0.002%	96.179%
5565	SANTAM	0.002%	96.181%
5566	OMNIA HOLDINGS	0.002%	96.183%
5567	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.185%
5568	BBMG CORPORATIO	0.002%	96.187%
5569	KYOKUTO KAIHATS	0.002%	96.189%
5570	NIPPON REIT INV	0.002%	96.191%
5571	FORMOSA PETROCH	0.002%	96.193%
5572	KEISEI ELEC RY	0.002%	96.195%
5573	MID REIT INC	0.002%	96.197%
5574	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.199%
5575	BORUSSIA DORTMU	0.002%	96.201%
5576	PT BUMI SERPONG	0.002%	96.203%
5577	NISHI NIPPON RR	0.002%	96.205%
5578	OCADO GROUP PLC	0.002%	96.207%
5579	EVENT HOSPITALI	0.002%	96.209%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	BELLUNA CO.LTD	0.002%	96.211%
5581	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.213%
5582	SUDAMERICANA VA	0.002%	96.215%
5583	SEMAPA SOC INVE	0.002%	96.217%
5584	ENNIS INC COMMON STOCK USD2.5	0.002%	96.219%
5585	SAMSUNG SDS CO	0.002%	96.221%
5586	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.223%
5587	AOKI INTL	0.002%	96.225%
5588	GF SECURITIES C	0.002%	96.227%
5589	SAMSUNG FINE CH	0.002%	96.229%
5590	ACTUA CORP COMMON STOCK USD.001	0.002%	96.231%
5591	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.233%
5592	METROPOLITAN BA	0.002%	96.235%
5593	SILTRONIC AG	0.002%	96.236%
5594	TEMP HOLDINGS C	0.002%	96.238%
5595	WESTERN AREAS N	0.002%	96.240%
5596	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.242%
5597	KATO SANGYO CO	0.002%	96.244%
5598	MOTOR OIL SA	0.002%	96.246%
5599	OKINAWA BANK	0.002%	96.248%
5600	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	96.250%
5601	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.252%
5602	RHB Capital	0.002%	96.254%
5603	MY EG SERVICES	0.002%	96.256%
5604	TIMBERCREEK FIN	0.002%	96.258%
5605	ITE GROUP	0.002%	96.260%
5606	AFG ARBONIA-FOR	0.002%	96.262%
5607	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.264%
5608	PARAMOUNT BED H	0.002%	96.266%
5609	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.268%
5610	OBRASCON HUAR L	0.002%	96.270%
5611	CU BANCORP COMMON STOCK	0.002%	96.272%
5612	COLOPL INC	0.002%	96.274%
5613	IINO KAIUN KAIS	0.002%	96.275%
5614	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.277%
5615	SEVEN WEST MEDI	0.002%	96.279%
5616	HIWIN TECH CORP	0.002%	96.281%
5617	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.283%
5618	YULON MOTOR	0.002%	96.285%
5619	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.287%
5620	HUTCHISON TEL-H	0.002%	96.289%
5621	AURICO METALS INC COMMON STOCK	0.002%	96.291%
5622	TOHO BANK	0.002%	96.293%
5623	BCO ABC BRASIL	0.002%	96.295%
5624	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.297%
5625	DAIHEN CORP	0.002%	96.299%
5626	SHINKO ELEC IND	0.002%	96.301%
5627	EPSILON ENERGY	0.002%	96.303%
5628	LG INDL SYSTEMS	0.002%	96.305%
5629	FUTABA CORP	0.002%	96.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	ULTIMATE	0.002%	96.308%
5631	SHANKS GROUP PL	0.002%	96.310%
5632	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.312%
5633	CIT GROUP INC SR UNSECURED 05/20 5.375	0.002%	96.314%
5634	JOLLIBEE FOODS	0.002%	96.316%
5635	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.318%
5636	MITCHELLS & BUT	0.002%	96.320%
5637	JGC CORP	0.002%	96.322%
5638	AOMORI BANK	0.002%	96.324%
5639	J TRUST CO. LTD	0.002%	96.326%
5640	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.328%
5641	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.330%
5642	CHOW TAI FOOK J	0.002%	96.332%
5643	SUPREME ELECTRO	0.002%	96.334%
5644	FUSHAN INTL ENE	0.002%	96.336%
5645	FERREXPO PLC	0.002%	96.337%
5646	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.339%
5647	HAMBURGER HAFEN	0.002%	96.341%
5648	SITC INTERNATIO	0.002%	96.343%
5649	TV18 BROADCAST	0.002%	96.345%
5650	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.347%
5651	KOREA PETROCHEM	0.002%	96.349%
5652	NS SOLUTIONS CO	0.002%	96.351%
5653	NET ONE SYSTEMS	0.002%	96.353%
5654	YOOX NET-A-PORT	0.002%	96.355%
5655	DONGKUK STEEL M	0.002%	96.357%
5656	DAIFUKU CO	0.002%	96.359%
5657	INWIDO AB	0.002%	96.361%
5658	NEW CHINA LIFE	0.002%	96.362%
5659	OIL REFINERIES	0.002%	96.364%
5660	MACNICA FUJI EL	0.002%	96.366%
5661	YUNG TAY ENGINE	0.002%	96.368%
5662	JAPAN DISPLAY I	0.002%	96.370%
5663	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.372%
5664	LASSILA & TIKAN	0.002%	96.374%
5665	REALESTATE.COM.	0.002%	96.376%
5666	MISC BERHAD	0.002%	96.378%
5667	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.380%
5668	TAV HAVALIMANLA	0.002%	96.382%
5669	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	96.383%
5670	IWATE(BANK OF)	0.002%	96.385%
5671	MIRAIT HLDG COR	0.002%	96.387%
5672	INVESCO OFFICE	0.002%	96.389%
5673	WISTRON NEWEB C	0.002%	96.391%
5674	KEPPEL DC REIT	0.002%	96.393%
5675	SOUTHERN CROSS	0.002%	96.395%
5676	AIA ENGINEERING	0.002%	96.397%
5677	KINGSTON COMM(H	0.002%	96.399%
5678	PETRONAS CHEMIC	0.002%	96.401%
5679	KAKEN PHARM	0.002%	96.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	SINBON ELECTRON	0.002%	96.404%
5681	MENZIES(JOHN)	0.002%	96.406%
5682	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.408%
5683	SHOWA SANGYO CO	0.002%	96.410%
5684	TOKYU CONST	0.002%	96.412%
5685	NEXTDC LTD	0.002%	96.414%
5686	KYOWA HAKKO KIR	0.002%	96.416%
5687	AXCELIS TECHNOL	0.002%	96.418%
5688	ACEA SPA	0.002%	96.419%
5689	KLAB INC	0.002%	96.421%
5690	PETRA DIAMONDS	0.002%	96.423%
5691	ESSO (THAILAND)	0.002%	96.425%
5692	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.427%
5693	CRYOLIFE INC	0.002%	96.429%
5694	SLATE OFFICE RE	0.002%	96.431%
5695	PICK'N PAY STOR	0.002%	96.433%
5696	PUBLICIS GROUPE	0.002%	96.435%
5697	BANGKOK AIRWAYS	0.002%	96.436%
5698	TEXTAINER GROUP	0.002%	96.438%
5699	MPHASIS LTD	0.002%	96.440%
5700	GRANGES AB	0.002%	96.442%
5701	NISSHA PRINTING	0.002%	96.444%
5702	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.446%
5703	DELTA ELECTRONI	0.002%	96.448%
5704	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.450%
5705	GENOMMA LAB INT	0.002%	96.451%
5706	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.453%
5707	TOWER INTL INC	0.002%	96.455%
5708	TOPPAN FORMS	0.002%	96.457%
5709	HAKUHODO DY HLD	0.002%	96.459%
5710	HEIWADO CO LTD	0.002%	96.461%
5711	NORWEGIAN AIR S	0.002%	96.463%
5712	TLG IMMOBILIEN	0.002%	96.465%
5713	NATIONAL THERMA	0.002%	96.466%
5714	ORIOR AG	0.002%	96.468%
5715	NIPPON CHEMI-CO	0.002%	96.470%
5716	DREAM UNLIMITE	0.002%	96.472%
5717	ARAKAWA CHEMICA	0.002%	96.474%
5718	INDORAMA VENTUR	0.002%	96.476%
5719	NISSIN KOGYO	0.002%	96.478%
5720	ABSOLUTE SOFTWA	0.002%	96.479%
5721	CITYCON OYJ	0.002%	96.481%
5722	JAPAN SECS FINA	0.002%	96.483%
5723	CHINA HARMONY N	0.002%	96.485%
5724	AUTOBACS SEVEN	0.002%	96.487%
5725	TOSHIBA MACHINE	0.002%	96.489%
5726	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.491%
5727	JCU CORP	0.002%	96.493%
5728	GMP CAPITAL COR	0.002%	96.494%
5729	HOKURIKU ELEC P	0.002%	96.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	SWIRE PROPERTIE	0.002%	96.498%
5731	ARCS CO LTD	0.002%	96.500%
5732	EIZO NANA O CORP	0.002%	96.502%
5733	BANK OF BARODA	0.002%	96.504%
5734	ZUGER KANTONALB	0.002%	96.506%
5735	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.507%
5736	HEIWA REAL ESTA	0.002%	96.509%
5737	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.511%
5738	COMPUGROUP HOLD	0.002%	96.513%
5739	VTG AG	0.002%	96.515%
5740	HOSHINO RESORTS	0.002%	96.517%
5741	CHENG UEI PRECI	0.002%	96.519%
5742	INABATA & CO	0.002%	96.520%
5743	TRAKYA CAM SANA	0.002%	96.522%
5744	CARNIVAL PLC	0.002%	96.524%
5745	BK ZACHODNI WBK	0.002%	96.526%
5746	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.528%
5747	SUPALAI PUBLIC	0.002%	96.530%
5748	HALLA HOLDINGS	0.002%	96.532%
5749	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.533%
5750	ENERGIAS DO BRA	0.002%	96.535%
5751	KUREHA CHEM IND	0.002%	96.537%
5752	XCERRA CORP COMMON STOCK USD.05	0.002%	96.539%
5753	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.541%
5754	INTERNET INITIA	0.002%	96.543%
5755	RUTH'S HOSPITAL	0.002%	96.544%
5756	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.546%
5757	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.548%
5758	KABU.COM SECURI	0.002%	96.550%
5759	AUCKLAND INTERN	0.002%	96.552%
5760	K-BRO LINEN INC	0.002%	96.554%
5761	BEZEQ ISRAEL TE	0.002%	96.556%
5762	SALVATORE FERRA	0.002%	96.557%
5763	DAIWABO CO LTD	0.002%	96.559%
5764	ZHEJIANG EXPRES	0.002%	96.561%
5765	GRUPO AEROPORTU	0.002%	96.563%
5766	GRINDROD LIMITE	0.002%	96.565%
5767	AIN PHARMACIEZ	0.002%	96.567%
5768	DAHCHI KOGYO	0.002%	96.568%
5769	AKER SOLUTIONS	0.002%	96.570%
5770	LUXOFT HOLDING	0.002%	96.572%
5771	FISERV INC SR UNSECURED 06/20 2.7	0.002%	96.574%
5772	CHINA SHIPPING	0.002%	96.576%
5773	CHINA POWER INT	0.002%	96.578%
5774	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.579%
5775	JOY CITY PROPER	0.002%	96.581%
5776	SPIE SA	0.002%	96.583%
5777	IZUMI CO	0.002%	96.585%
5778	51JOB INC ADR ADR USD.0001	0.002%	96.587%
5779	ZENKOKU HOSHO C	0.002%	96.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	IRISO ELECTRONI	0.002%	96.590%
5781	TITAN INDUSTRIE	0.002%	96.592%
5782	OTSUKA CORP	0.002%	96.594%
5783	SINOTRUK HONG K	0.002%	96.596%
5784	SONY FINANCIAL	0.002%	96.598%
5785	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.599%
5786	HIKARI TSUSHIN	0.002%	96.601%
5787	CRH MEDICAL COR	0.002%	96.603%
5788	BRINKER INTL IN	0.002%	96.605%
5789	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.607%
5790	REDEFINE INTERN	0.002%	96.608%
5791	TAIWAN TEA CORP	0.002%	96.610%
5792	VEDANTA LTD ADR ADR	0.002%	96.612%
5793	REED ELSEVIER P	0.002%	96.614%
5794	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.616%
5795	PHISON ELECTRON	0.002%	96.618%
5796	CITIC RESOURCES	0.002%	96.619%
5797	KURABO INDUSTRI	0.002%	96.621%
5798	AMERICAN RAILCA	0.002%	96.623%
5799	KENEDIX RESIDEN	0.002%	96.625%
5800	UNITIKA	0.002%	96.627%
5801	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.628%
5802	PILOT CORP (NEW	0.002%	96.630%
5803	GUJARAT STATE P	0.002%	96.632%
5804	ROYAL CO	0.002%	96.634%
5805	TOKYO TY FINANC	0.002%	96.636%
5806	RAMIRENT OYJ	0.002%	96.637%
5807	GRAINGER TRUST	0.002%	96.639%
5808	HOSHIZAKI ELECT	0.002%	96.641%
5809	SYNCMOLD ENTERP	0.002%	96.643%
5810	FUCHS PETRO AG	0.002%	96.645%
5811	WAN HAI LINES	0.002%	96.646%
5812	GLOBAL ONE REAL	0.002%	96.648%
5813	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.650%
5814	CIMIC GROUP LTD	0.002%	96.652%
5815	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.654%
5816	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.655%
5817	PARADISE CO	0.002%	96.657%
5818	MUSASHI SEIMITS	0.002%	96.659%
5819	PUREGOLD PRICE	0.002%	96.661%
5820	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.663%
5821	SYNNEX TECH INT	0.002%	96.664%
5822	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.666%
5823	ADVANTECH CO LT	0.002%	96.668%
5824	SOSEI GROUP COR	0.002%	96.670%
5825	TAIWAN MOBILE	0.002%	96.671%
5826	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.673%
5827	HONG LEONG CRED	0.002%	96.675%
5828	GRAMMER AG	0.002%	96.677%
5829	SCHINDLER-HDLG	0.002%	96.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	OESTERREICHISCH	0.002%	96.680%
5831	NISSHIN STEEL H	0.002%	96.682%
5832	CONSTRUCCIONES	0.002%	96.684%
5833	GRUPO HERDEZ SA	0.002%	96.686%
5834	GOLDEN STAR RES	0.002%	96.688%
5835	AK HOLDINGS INC	0.002%	96.689%
5836	NEW WAVE GROUP	0.002%	96.691%
5837	AUSDRILL LIMITE	0.002%	96.693%
5838	LANDAUER INC COMMON STOCK USD.1	0.002%	96.695%
5839	BRICKWORKS	0.002%	96.696%
5840	GURIT HOLDING A	0.002%	96.698%
5841	FOCALTECH SYSTE	0.002%	96.700%
5842	BURE INVESTMENT	0.002%	96.702%
5843	GLOBAL INDEMNIT	0.002%	96.704%
5844	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.705%
5845	SIIX CORPORATIO	0.002%	96.707%
5846	EXPRESS INC COMMON STOCK	0.002%	96.709%
5847	HEALTHSCOPE LTD	0.002%	96.711%
5848	FRASERS CENTREP	0.002%	96.712%
5849	PETROLEUM GEO-S	0.002%	96.714%
5850	KINGDEE INTERNA	0.002%	96.716%
5851	KIATNAKIN FIN&S	0.002%	96.718%
5852	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.720%
5853	AES TIETE ENERG	0.002%	96.721%
5854	RICOH LEASING	0.002%	96.723%
5855	MIZUNO CORP	0.002%	96.725%
5856	GREEN REIT PLC	0.002%	96.727%
5857	HOCHSCHILD MINI	0.002%	96.728%
5858	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.730%
5859	NIPPON FLOUR MI	0.002%	96.732%
5860	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.734%
5861	BROWN (N) GROUP	0.002%	96.735%
5862	SITRONIX TECHNO	0.002%	96.737%
5863	FORMOSA TAFFETA	0.002%	96.739%
5864	Z ENERGY LTD	0.002%	96.741%
5865	CALGON CARBON C	0.002%	96.743%
5866	NICHIHA CORP	0.002%	96.744%
5867	LIEN HWA INDL	0.002%	96.746%
5868	BOLSA MEXICANA	0.002%	96.748%
5869	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.750%
5870	BEIJING CAP LAN	0.002%	96.751%
5871	SUNLIGHT REAL E	0.002%	96.753%
5872	HCI GROUP INC COMMON STOCK	0.002%	96.755%
5873	INDIA CEMENTS	0.002%	96.757%
5874	EXACT SCIENCES	0.002%	96.758%
5875	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.760%
5876	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.762%
5877	SANYO CHEMICAL	0.002%	96.764%
5878	INTL METAL SERV	0.002%	96.765%
5879	METRO HOLDINGS	0.002%	96.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.769%
5881	LIBERBANK SA	0.002%	96.771%
5882	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.772%
5883	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.774%
5884	MEITEC CORPORAT	0.002%	96.776%
5885	CHINA BILLS FIN	0.002%	96.778%
5886	UNITED SUPER MA	0.002%	96.779%
5887	CHINA SOUTH CIT	0.002%	96.781%
5888	STARHILL GLOBAL	0.002%	96.783%
5889	NEMETSCHKE AG	0.002%	96.784%
5890	SANKEN ELECTRIC	0.002%	96.786%
5891	MLP AG	0.002%	96.788%
5892	TOPY INDUSTRIES	0.002%	96.790%
5893	SPARKASSEN IMMO	0.002%	96.791%
5894	S.A.C.I. FALABE	0.002%	96.793%
5895	PROGRAMMED MAIN	0.002%	96.795%
5896	NATIONAL ALUMIN	0.002%	96.797%
5897	SUNWAY BHD	0.002%	96.798%
5898	HANIL CEMENT MF	0.002%	96.800%
5899	Goldcrest Co.,	0.002%	96.802%
5900	PLAZA RETAIL RE	0.002%	96.804%
5901	MITSUBA CORP	0.002%	96.805%
5902	CMK CORP	0.002%	96.807%
5903	LG HOME SHOPPIN	0.002%	96.809%
5904	NSI NV	0.002%	96.811%
5905	YAMANASHI CHUO	0.002%	96.812%
5906	ARISAWA MFG CO	0.002%	96.814%
5907	CITIC 1616 HLDG	0.002%	96.816%
5908	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.817%
5909	TEXWINCA HLDGS	0.002%	96.819%
5910	HANSSEM CO	0.002%	96.821%
5911	HELICAL BAR PLC	0.002%	96.823%
5912	CP POKPHAND CO	0.002%	96.824%
5913	BRIGHTOIL PETRO	0.002%	96.826%
5914	SOL MELIA SA	0.002%	96.828%
5915	KCE ELECTRONICS	0.002%	96.829%
5916	JUKI CORP	0.002%	96.831%
5917	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.833%
5918	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.835%
5919	OUTSOURCING INC	0.002%	96.836%
5920	DIALOG GROUP BH	0.002%	96.838%
5921	HEALTHSTREAM INC COMMON STOCK	0.002%	96.840%
5922	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.842%
5923	COSTAIN GROUP P	0.002%	96.843%
5924	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.845%
5925	TATSUTA ELEC WI	0.002%	96.847%
5926	SIGMA PHARMACEU	0.002%	96.848%
5927	IOI CORPORATION	0.002%	96.850%
5928	VISUAL PHOTONIC	0.002%	96.852%
5929	FIRST RESOURCES	0.002%	96.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	BUNKA SHUTTER C	0.002%	96.855%
5931	GROUPON INC COMMON STOCK USD.0001	0.002%	96.857%
5932	BEML LTD	0.002%	96.859%
5933	PRECINT PRO	0.002%	96.860%
5934	CHINA AOYUAN PR	0.002%	96.862%
5935	OKINAWA ELEC PO	0.002%	96.864%
5936	Q TECHNOLOGY GR	0.002%	96.866%
5937	RALLYE	0.002%	96.867%
5938	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.869%
5939	FUJI SOFT ABC	0.002%	96.871%
5940	FISKARS OYJ	0.002%	96.872%
5941	ASIAN PAINTS LT	0.002%	96.874%
5942	MIGDAL INSURAN	0.002%	96.876%
5943	GASLOG LTD	0.002%	96.878%
5944	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.879%
5945	CIR-COMPAGNIE I	0.002%	96.881%
5946	JAPFA COMFEED I	0.002%	96.883%
5947	OSSTEM IMPLANT	0.002%	96.884%
5948	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.886%
5949	TATA CHEMICALS	0.002%	96.888%
5950	MONADELPHOUS GR	0.002%	96.889%
5951	CHINA RAILWAY S	0.002%	96.891%
5952	NOBLE CORP PLC	0.002%	96.893%
5953	TOMONY HOLDINGS	0.002%	96.894%
5954	AEON DELIGHT	0.002%	96.896%
5955	CLARKSON(HORACE	0.002%	96.898%
5956	LUNDIN PERTOLEU	0.002%	96.900%
5957	KOREA KUMHO PET	0.002%	96.901%
5958	ARC LAND SAKAMO	0.002%	96.903%
5959	HUAKU DEVELOPME	0.002%	96.905%
5960	NONG SHIM CO	0.002%	96.906%
5961	NANOMETRICS	0.002%	96.908%
5962	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.910%
5963	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.911%
5964	HEXAWARE TECHNO	0.002%	96.913%
5965	O/SEAS UNION EN	0.002%	96.915%
5966	NSD CO LTD	0.002%	96.916%
5967	SUPREME INDUSTR	0.002%	96.918%
5968	SHIN-ETSU POLYM	0.002%	96.920%
5969	VOSSLOH AG	0.002%	96.921%
5970	URSTADT BIDDLE	0.002%	96.923%
5971	NIPPON SHEET GL	0.002%	96.925%
5972	CLAS OHLSON AB	0.002%	96.926%
5973	CHINA EASTERN A	0.002%	96.928%
5974	QUIMICA Y MINER	0.002%	96.930%
5975	RAMCO CEMENTS	0.002%	96.932%
5976	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.933%
5977	MONEX GROUP INC	0.002%	96.935%
5978	VANGUARD INTL S	0.002%	96.937%
5979	FUKUI BANK	0.002%	96.938%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	ZHEN DING TECHN	0.002%	96.940%
5981	PUMA AG	0.002%	96.942%
5982	INDOCEMENT TUNG	0.002%	96.943%
5983	GLOBAL BRANDS G	0.002%	96.945%
5984	SUGI HOLDINGS C	0.002%	96.947%
5985	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.948%
5986	ITALMOBILIARE S	0.002%	96.950%
5987	NITTO ELECTRIC	0.002%	96.952%
5988	CEWE COLOR HLDG	0.002%	96.953%
5989	HEADLAM GROUP	0.002%	96.955%
5990	KUNG LONG BATTE	0.002%	96.957%
5991	MAGYAR TELEKOM	0.002%	96.958%
5992	HEIWA REAL ESTA	0.002%	96.960%
5993	CHESSWOOD GROUP	0.002%	96.962%
5994	CAPITA GROUP PL	0.002%	96.963%
5995	PEARSON STK	0.002%	96.965%
5996	BANPU PUBLIC CO	0.002%	96.967%
5997	ICHIGO REAL EST	0.002%	96.968%
5998	SAN-A CO LTD	0.002%	96.970%
5999	HU LANE ASSOCIA	0.002%	96.972%
6000	SJW GROUP COMMON STOCK USD.001	0.002%	96.973%
6001	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.975%
6002	CHUGOKU ELEC PO	0.002%	96.976%
6003	BILIA AB	0.002%	96.978%
6004	DE LA RUE	0.002%	96.980%
6005	SIAM CITY CEMEN	0.002%	96.981%
6006	PACIFICIndustr	0.002%	96.983%
6007	NIPPON PAINT CO	0.002%	96.985%
6008	SHANGHAI PETROC	0.002%	96.986%
6009	ONEREIT	0.002%	96.988%
6010	OCI MATERIALS C	0.002%	96.990%
6011	INTL CONTAINER	0.002%	96.991%
6012	DIAGEO PLC	0.002%	96.993%
6013	JAIPRAKASH ASSO	0.002%	96.995%
6014	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.996%
6015	BARNES & NOBLE	0.002%	96.998%
6016	BUMI ARMADA BER	0.002%	97.000%
6017	ENTERTAINMENT O	0.002%	97.001%
6018	INVOCARE LTD	0.002%	97.003%
6019	TUBE INV OF IND	0.002%	97.005%
6020	KINSUS INTERCON	0.002%	97.006%
6021	MANTRA GROUP LT	0.002%	97.008%
6022	CONTACT ENERGY	0.002%	97.009%
6023	DONGYUE GROUP	0.002%	97.011%
6024	DAINIPPON PHARM	0.002%	97.013%
6025	CASTROL INDIA L	0.002%	97.014%
6026	EIS ECZACIBASI	0.002%	97.016%
6027	ABOITIZ EQUITY	0.002%	97.018%
6028	DAISHIN SECURIT	0.002%	97.019%
6029	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	97.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	ORIENTAL UNION	0.002%	97.023%
6031	MONOTARO CO.LTD	0.002%	97.024%
6032	SKISTAR AB	0.002%	97.026%
6033	MITSUBISHI STEE	0.002%	97.028%
6034	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.029%
6035	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	97.031%
6036	STRABAG SE	0.002%	97.032%
6037	CREDITO EMILIAN	0.002%	97.034%
6038	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	97.036%
6039	NORDEX AG	0.002%	97.037%
6040	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	97.039%
6041	BANCOLOMBIA SA	0.002%	97.041%
6042	KOREA EXPRESS C	0.002%	97.042%
6043	SODA SANAYII	0.002%	97.044%
6044	NIPPON DENKO CO	0.002%	97.045%
6045	DMCI HLDGS INC	0.002%	97.047%
6046	INPHI CORP COMMON STOCK	0.002%	97.049%
6047	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	97.050%
6048	KT CORPORATION	0.002%	97.052%
6049	AUSTRALIAN AGRI	0.002%	97.054%
6050	REDINGTON INDIA	0.002%	97.055%
6051	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	97.057%
6052	ALTAREA SCA	0.002%	97.059%
6053	RESOLUTE MINING	0.002%	97.060%
6054	MARR SPA	0.002%	97.062%
6055	SODICK CO	0.002%	97.063%
6056	KINTETSU WORLD	0.002%	97.065%
6057	1ST PHILIPPINE	0.002%	97.067%
6058	CADILA HEALTHCA	0.002%	97.068%
6059	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	97.070%
6060	HOGY MEDICAL CO	0.002%	97.071%
6061	TESARO INC	0.002%	97.073%
6062	OKAMOTOIndustr	0.002%	97.075%
6063	EXACTECH INC COMMON STOCK USD.01	0.002%	97.076%
6064	MOCHIDA PHARM C	0.002%	97.078%
6065	SONIC CORP	0.002%	97.080%
6066	IRISH RESIDENTI	0.002%	97.081%
6067	VISTA LAND & LI	0.002%	97.083%
6068	VUKILE PROPERTY	0.002%	97.084%
6069	INTL NICKEL IND	0.002%	97.086%
6070	SM PRIME HLDGS	0.002%	97.088%
6071	PAO DE ACUCAR C	0.002%	97.089%
6072	Alliance Global	0.002%	97.091%
6073	SKY NETWORK TEL	0.002%	97.092%
6074	MELCOR DEVS LTD	0.002%	97.094%
6075	CONCENTRIC AB	0.002%	97.096%
6076	HULIC REIT INC	0.002%	97.097%
6077	CHINA GALAXY SE	0.002%	97.099%
6078	MICRO-STAR INTL	0.002%	97.100%
6079	ICICI BANK	0.002%	97.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	XENCOR INC COMMON STOCK USD.01	0.002%	97.104%
6081	CHEIL WORLDWIDE	0.002%	97.105%
6082	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	97.107%
6083	YIRENDAI LTD AD	0.002%	97.108%
6084	EMPEROR INTL HL	0.002%	97.110%
6085	ZERIA PHARMACEU	0.002%	97.112%
6086	ADVANCED WIRELE	0.002%	97.113%
6087	YANG MING MARIN	0.002%	97.115%
6088	IDBI BANK LTD	0.002%	97.116%
6089	PP LONDON SUMAT	0.002%	97.118%
6090	CACHE LOGISTICS	0.002%	97.120%
6091	SK GAS	0.002%	97.121%
6092	KADOKAWA DWANGO	0.002%	97.123%
6093	DOSHISHA CO	0.002%	97.124%
6094	GP STRATEGIES C	0.002%	97.126%
6095	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.127%
6096	WEG SA	0.002%	97.129%
6097	CWT LTD	0.002%	97.131%
6098	LATECOERE	0.002%	97.132%
6099	ASAHI HOLDINGS	0.002%	97.134%
6100	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	97.135%
6101	GOLDEN EAGLE RE	0.002%	97.137%
6102	SANKI ENGINEERI	0.002%	97.139%
6103	DEXERIALS CORP	0.002%	97.140%
6104	CHANGSHA ZOOMLI	0.002%	97.142%
6105	OTE(HELLENIC TL	0.002%	97.143%
6106	MOTECH INDUSTRI	0.002%	97.145%
6107	SOULBRAIN CO LT	0.002%	97.146%
6108	LOTTE CONFECT	0.002%	97.148%
6109	VIRGIN MONEY HL	0.002%	97.150%
6110	KENEDIX INC	0.002%	97.151%
6111	XEROX CORP 4.07	0.002%	97.153%
6112	LE NOBLE AGE	0.002%	97.154%
6113	DXP ENTERPRISES	0.002%	97.156%
6114	SUMITOMO DENSET	0.002%	97.158%
6115	TSURUHA HOLDING	0.002%	97.159%
6116	PER AARSLEFF A/	0.002%	97.161%
6117	GLENMARK PHARM	0.002%	97.162%
6118	BW OFFSHORE LTD	0.002%	97.164%
6119	ANGLO AMERICAN	0.002%	97.165%
6120	ADASTRIA HOLDI	0.002%	97.167%
6121	AICHI BANK	0.002%	97.169%
6122	HANKYU REIT INC	0.002%	97.170%
6123	ECLAT TEXTILE C	0.002%	97.172%
6124	ENQUEST PLC	0.002%	97.173%
6125	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.175%
6126	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.176%
6127	JOSHIN DENKI CO	0.002%	97.178%
6128	KOHNAN SHOJI	0.002%	97.179%
6129	FISSION URANIUM	0.002%	97.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	VOLTAS LTD	0.002%	97.183%
6131	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	97.184%
6132	ELEC POWER DEV	0.002%	97.186%
6133	HANSON INTL TBK	0.002%	97.187%
6134	888 HOLDINGS	0.002%	97.189%
6135	IS DONGSEO CO L	0.002%	97.190%
6136	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.192%
6137	ESPEC CORP	0.002%	97.194%
6138	KAKAKU.COM INC	0.002%	97.195%
6139	ELRINGKLINGER	0.002%	97.197%
6140	FUYAO GLASS IND	0.002%	97.198%
6141	SINOPEC KANTONS	0.002%	97.200%
6142	NAUTILUS GROUP	0.002%	97.201%
6143	ZZZSAN-AI OIL C	0.002%	97.203%
6144	MERCURIES LIFE	0.002%	97.204%
6145	GREENLAND HONG	0.002%	97.206%
6146	GEO CO LTD	0.002%	97.208%
6147	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.209%
6148	MARINEMAX INC COMMON STOCK USD.001	0.002%	97.211%
6149	S&T AG	0.002%	97.212%
6150	COMMERCIAL INTE	0.002%	97.214%
6151	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	97.215%
6152	TACHI-S CO	0.002%	97.217%
6153	UNITED LABORATO	0.002%	97.218%
6154	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.220%
6155	GINKO INTERNATI	0.002%	97.222%
6156	DAIKYO INC	0.002%	97.223%
6157	ZENRIN CO LTD	0.002%	97.225%
6158	CASHBUILD LTD	0.002%	97.226%
6159	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.228%
6160	TAKUMA CO	0.002%	97.229%
6161	BRITISH AMERICA	0.002%	97.231%
6162	ONESAVINGS BANK	0.002%	97.232%
6163	CA IMMOBILIEN A	0.002%	97.234%
6164	VEIDEKKE ASA	0.002%	97.235%
6165	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	97.237%
6166	TAIWAN GLASS	0.002%	97.238%
6167	KANTO DENKA KOG	0.002%	97.240%
6168	TRULY INTL HLDG	0.002%	97.242%
6169	TIBET WATER RES	0.002%	97.243%
6170	SCHRODERS(NEW)	0.002%	97.245%
6171	SHIKUN & BINUI	0.002%	97.246%
6172	ODONTOPREV SA	0.002%	97.248%
6173	KUALA LUMPUR KE	0.002%	97.249%
6174	NOVOLIPET STEEL	0.002%	97.251%
6175	SEMIRARA MINING	0.002%	97.252%
6176	FUJI MEDIA HOLD	0.002%	97.254%
6177	DALMIA BHARAT L	0.002%	97.255%
6178	KOREA AEROSPACE	0.002%	97.257%
6179	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	GUERBET	0.002%	97.260%
6181	ARN MONDADORI E	0.002%	97.261%
6182	ERAMET	0.002%	97.263%
6183	COVESTRO AG	0.002%	97.264%
6184	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	97.266%
6185	AVON PRODUCTS I	0.002%	97.267%
6186	TRANS GLOBE ENERGY CORP COMMON STOCK	0.002%	97.269%
6187	JOEL-JERUSALEM	0.002%	97.270%
6188	TTY BIPHARM CO	0.002%	97.272%
6189	PSK INC	0.002%	97.274%
6190	DONGFANG ELECT	0.002%	97.275%
6191	CHUGOKU MAR PAI	0.002%	97.277%
6192	TAINAN SPINNING	0.002%	97.278%
6193	HISAMITSU PHARM	0.002%	97.280%
6194	UTD COMMUNITY F	0.002%	97.281%
6195	CHINA REINSURAN	0.002%	97.283%
6196	MARUDAI FOOD CO	0.002%	97.284%
6197	WEST CHINA CEME	0.002%	97.286%
6198	SINFONIA TECHNO	0.002%	97.287%
6199	ORIFLAME HOLDIN	0.002%	97.289%
6200	XEBIO CO	0.002%	97.290%
6201	ISHIHARA SANGYO	0.002%	97.292%
6202	WATERLAND FIN H	0.002%	97.293%
6203	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	97.295%
6204	HOKKAIDO ELEC P	0.002%	97.296%
6205	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.298%
6206	BT INVESTMENT M	0.002%	97.299%
6207	IRB INFRASTRUCT	0.002%	97.301%
6208	HIBERNIA REIT P	0.001%	97.302%
6209	INVACARE CORP	0.001%	97.304%
6210	OSAKI ELECTRIC	0.001%	97.305%
6211	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.307%
6212	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.308%
6213	LIECHTENSTEINIS	0.001%	97.310%
6214	PIAGGIO	0.001%	97.311%
6215	USI CORPORATION	0.001%	97.313%
6216	ACACIA MINING	0.001%	97.314%
6217	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.316%
6218	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.317%
6219	HUNG SHENG CONS	0.001%	97.319%
6220	CANON INC SPONS ADR ADR	0.001%	97.320%
6221	SAO PAU ALPARGA	0.001%	97.322%
6222	VECTURA GROUP	0.001%	97.323%
6223	TRANSCEND INFOR	0.001%	97.325%
6224	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.326%
6225	LG FASHION CORP	0.001%	97.328%
6226	MYOB GROUP LTD	0.001%	97.329%
6227	BK OF RYUKYUS	0.001%	97.331%
6228	V TECHNOLOGY	0.001%	97.332%
6229	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	DAIBIRU CORP	0.001%	97.335%
6231	S&T MOTIV CO LT	0.001%	97.336%
6232	TONG YANG INV B	0.001%	97.338%
6233	ERCROS SA	0.001%	97.339%
6234	TAIWAN ACCEPTAN	0.001%	97.341%
6235	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.342%
6236	VOCUS COMMUN LT	0.001%	97.344%
6237	EPS CO LTD	0.001%	97.345%
6238	DYDO DRINCO INC	0.001%	97.347%
6239	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.348%
6240	BQE NATL BELGIQ	0.001%	97.350%
6241	SK NETWORKS CO	0.001%	97.351%
6242	TOKAI HOLDINGS	0.001%	97.353%
6243	TOKYO STEEL MFG	0.001%	97.354%
6244	ASTRAL FOODS	0.001%	97.356%
6245	DIGITAL CHINA H	0.001%	97.357%
6246	SPLUNK INC COMMON STOCK USD.001	0.001%	97.359%
6247	FU SHOU YUAN IN	0.001%	97.360%
6248	DERMIRA INC	0.001%	97.362%
6249	TED BAKER PLC	0.001%	97.363%
6250	ADITYA BIRLA FA	0.001%	97.365%
6251	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.366%
6252	GRUMA SA DE CV	0.001%	97.368%
6253	ONO PHARMACEUTI	0.001%	97.369%
6254	TAIHEI DENGYO	0.001%	97.371%
6255	TITAN CEMENT CO	0.001%	97.372%
6256	VIVOTEK INC	0.001%	97.373%
6257	MITRA ADIPERKAS	0.001%	97.375%
6258	AGELLAN COMMERC	0.001%	97.376%
6259	SMARTONE TELECO	0.001%	97.378%
6260	INTERNATIONAL P	0.001%	97.379%
6261	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.381%
6262	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.382%
6263	CJ CGV	0.001%	97.384%
6264	LASERTEC CORP	0.001%	97.385%
6265	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.387%
6266	C C LAND HOLDIN	0.001%	97.388%
6267	SCHMOLZ+BICKENB	0.001%	97.390%
6268	SHINKONG SYNTH	0.001%	97.391%
6269	DAKTRONICS INC COMMON STOCK	0.001%	97.393%
6270	RTL GROUP SA	0.001%	97.394%
6271	ELITE SEMICONDU	0.001%	97.395%
6272	LOTTE CHILSUNG	0.001%	97.397%
6273	SRF LTD	0.001%	97.398%
6274	RECHI PRECISION	0.001%	97.400%
6275	HAVELLS INDIA L	0.001%	97.401%
6276	CERVED INFORMAT	0.001%	97.403%
6277	YOKOHAMA REITO	0.001%	97.404%
6278	MATAHARI DEPART	0.001%	97.406%
6279	TAIYO INK MFG C	0.001%	97.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	TV ASAHI CORP	0.001%	97.409%
6281	VETROPACK HOLDI	0.001%	97.410%
6282	MATAS AS	0.001%	97.411%
6283	GREENCROSS LTD	0.001%	97.413%
6284	SALINI IMPREGIL	0.001%	97.414%
6285	EBOS GROUP LTD	0.001%	97.416%
6286	GENWORTH MORTGA	0.001%	97.417%
6287	PROTECTOR FORSI	0.001%	97.419%
6288	MEKONOMEN AB	0.001%	97.420%
6289	COFACE SA	0.001%	97.422%
6290	BK OF NAGOYA	0.001%	97.423%
6291	ADLER REAL ESTA	0.001%	97.425%
6292	CLAL INSURANCE	0.001%	97.426%
6293	HK ELECTRIC INV	0.001%	97.427%
6294	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.429%
6295	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.430%
6296	GROWTHPOINT PRO	0.001%	97.432%
6297	SINOTRANS SHIPP	0.001%	97.433%
6298	PRESS KOGYO CO	0.001%	97.435%
6299	MERSEN SA	0.001%	97.436%
6300	INTERTAIN GROUP	0.001%	97.438%
6301	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.439%
6302	LIMELIGHT NETW	0.001%	97.440%
6303	K.C. TECH	0.001%	97.442%
6304	AMPLIFON SPA NE	0.001%	97.443%
6305	FINCANTIERI SPA	0.001%	97.445%
6306	TKC CORPORATION	0.001%	97.446%
6307	SKS MICROFINANC	0.001%	97.448%
6308	GLOW ENERGY	0.001%	97.449%
6309	MEDIA NUSANTARA	0.001%	97.451%
6310	HAKDEX AB	0.001%	97.452%
6311	TON YI CORP	0.001%	97.453%
6312	DENNY S CORP COMMON STOCK USD.01	0.001%	97.455%
6313	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.456%
6314	YAMAICHI ELECTR	0.001%	97.458%
6315	GRUPO SIMEC S.A	0.001%	97.459%
6316	CENTRAL GARDEN&	0.001%	97.461%
6317	BANGKOK EXPRESS	0.001%	97.462%
6318	FUKUDA DENSHI C	0.001%	97.463%
6319	SOILBUILD BUSIN	0.001%	97.465%
6320	TEIKOKU PISTON	0.001%	97.466%
6321	ABC-MART INC	0.001%	97.468%
6322	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.469%
6323	CENTRL PLAZA HO	0.001%	97.471%
6324	PT TIMAH TBK	0.001%	97.472%
6325	ACCORDIA GOLF T	0.001%	97.473%
6326	CLEARWATER SEAF	0.001%	97.475%
6327	INFRATIL LTD	0.001%	97.476%
6328	DAH CHONG HONG	0.001%	97.478%
6329	NOVAE GROUP PLC	0.001%	97.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	DONGBU HITEK CO	0.001%	97.481%
6331	ELITE ADVANCED	0.001%	97.482%
6332	TORII PHARM CO	0.001%	97.483%
6333	SHANGHAI ELECTR	0.001%	97.485%
6334	CORP MOCTEZUMA	0.001%	97.486%
6335	ELETRORBRAS PREF	0.001%	97.488%
6336	TRINITY MIRROR	0.001%	97.489%
6337	SAVENCIA SA	0.001%	97.491%
6338	SKYLARK CO LTD	0.001%	97.492%
6339	TAEYOUNG ENGINE	0.001%	97.493%
6340	CONEXIO CORP	0.001%	97.495%
6341	TOKYO BROADCAST	0.001%	97.496%
6342	ST SHINE OPTICA	0.001%	97.498%
6343	DAISEKI CO LTD	0.001%	97.499%
6344	IDFC BANK LTD	0.001%	97.501%
6345	PLATINUM ASSET	0.001%	97.502%
6346	ELBIT SYSTEMS L	0.001%	97.503%
6347	GPO DE INVERSIO	0.001%	97.505%
6348	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.506%
6349	VT HOLDINGS CO	0.001%	97.508%
6350	ARROW GLOBAL GR	0.001%	97.509%
6351	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.510%
6352	PAZ CORP SA	0.001%	97.512%
6353	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.513%
6354	DAUM COMMUNICAT	0.001%	97.515%
6355	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.516%
6356	MAYR-MELNHOF KA	0.001%	97.518%
6357	HUISHANG BANK C	0.001%	97.519%
6358	GINTECH ENERGY	0.001%	97.520%
6359	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.522%
6360	INFRASTRUCTURE	0.001%	97.523%
6361	HONG LEONG BANK	0.001%	97.525%
6362	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.526%
6363	XL AXIATA TBK P	0.001%	97.527%
6364	NISSEI BUILD KO	0.001%	97.529%
6365	TPI POLENE PCL	0.001%	97.530%
6366	CONTROLADORA VU	0.001%	97.532%
6367	CLEANAWAY CO LT	0.001%	97.533%
6368	JOWA HLDGS CO L	0.001%	97.534%
6369	IBASE TECHNOLOG	0.001%	97.536%
6370	DAIKYONISHIKAWA	0.001%	97.537%
6371	CALIFORNIA AMPL	0.001%	97.539%
6372	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.540%
6373	DIRTT ENVIRONME	0.001%	97.541%
6374	LEYOU TECHNOLOG	0.001%	97.543%
6375	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.544%
6376	ALTAMIR AMBOISE	0.001%	97.546%
6377	TSI HOLDINGS CO	0.001%	97.547%
6378	PRESTIGE ESTATE	0.001%	97.548%
6379	ACANDO AB	0.001%	97.550%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	ELETRORBRAS COMM	0.001%	97.551%
6381	PACIFIC METALS	0.001%	97.553%
6382	TAIKISHA	0.001%	97.554%
6383	HOKUETSU BANK	0.001%	97.555%
6384	KENDRION NV	0.001%	97.557%
6385	RUENTEX DEVELOP	0.001%	97.558%
6386	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.560%
6387	SINTOKOGIO	0.001%	97.561%
6388	INOGEN INC COMMON STOCK USD.001	0.001%	97.562%
6389	KWS SAAT AG	0.001%	97.564%
6390	TANSEISHA CO	0.001%	97.565%
6391	HI-LEX CORP	0.001%	97.567%
6392	LUYE PHARMA GRO	0.001%	97.568%
6393	YAPI VE KREDI B	0.001%	97.569%
6394	AUSTRALIAN PHAR	0.001%	97.571%
6395	FAMOUS BRANDS L	0.001%	97.572%
6396	AVEX GROUP HOLD	0.001%	97.574%
6397	ONEBEACON INSUR	0.001%	97.575%
6398	TSINGTAO BREWER	0.001%	97.576%
6399	NATIONAL STORAG	0.001%	97.578%
6400	MYER HOLDINGS L	0.001%	97.579%
6401	RAJESH EXPORTS	0.001%	97.580%
6402	PACIFIC TEXTILE	0.001%	97.582%
6403	STUART OLSON IN	0.001%	97.583%
6404	WILSON BAYLY HO	0.001%	97.585%
6405	YOUNGWON CORP	0.001%	97.586%
6406	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.587%
6407	GLORIA MATERIAL	0.001%	97.589%
6408	DEVOTEAM SA	0.001%	97.590%
6409	AI HOLDINGS COR	0.001%	97.591%
6410	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.593%
6411	ROCK FIELD CO	0.001%	97.594%
6412	CLARION CO	0.001%	97.596%
6413	VILLEROY & BOCH	0.001%	97.597%
6414	RENHE COMMERCIA	0.001%	97.598%
6415	DEUTSCHE BETEI	0.001%	97.600%
6416	NEO SOLAR POWER	0.001%	97.601%
6417	VITAL HEALTHCAR	0.001%	97.602%
6418	CHROMA ATE INC	0.001%	97.604%
6419	NAVITAS LTD	0.001%	97.605%
6420	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.607%
6421	NEC NETWK & SYS	0.001%	97.608%
6422	FOSTER ELECTRIC	0.001%	97.609%
6423	SUMMIT INDUSTRI	0.001%	97.611%
6424	PANDOX AB	0.001%	97.612%
6425	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.613%
6426	AICHI STEEL WOR	0.001%	97.615%
6427	FELDA GLOBAL VE	0.001%	97.616%
6428	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.618%
6429	MOUNT GIBSON IR	0.001%	97.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	BERTRANDT AG	0.001%	97.620%
6431	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.622%
6432	FRASERS COMMERC	0.001%	97.623%
6433	SWECO AB	0.001%	97.624%
6434	SAKATA INX CORP	0.001%	97.626%
6435	GEMDALE PROPERT	0.001%	97.627%
6436	TSUKUI CORP	0.001%	97.628%
6437	KARDEX	0.001%	97.630%
6438	VERBIO VEREINIG	0.001%	97.631%
6439	ORION CORP	0.001%	97.633%
6440	MARCO POLO DEV	0.001%	97.634%
6441	NEXEN TIRE CORP	0.001%	97.635%
6442	CHAROEN POK PHA	0.001%	97.637%
6443	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	97.638%
6444	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.639%
6445	AMTRAN TECHNOLO	0.001%	97.641%
6446	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.642%
6447	MAX INDIA	0.001%	97.643%
6448	ARGOSY PROPERTY	0.001%	97.645%
6449	DAIKI ALUMINIUM	0.001%	97.646%
6450	LOOKERS PLC	0.001%	97.648%
6451	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	97.649%
6452	SLC AGRICOLA SA	0.001%	97.650%
6453	ASAHI DIAMOND I	0.001%	97.652%
6454	CHINA MACHINERY	0.001%	97.653%
6455	PRUKSA HOLDING	0.001%	97.654%
6456	PETRON CORP	0.001%	97.656%
6457	SHIKOKU BANK	0.001%	97.657%
6458	TENARIS S.A.	0.001%	97.658%
6459	JAPAN WOOL TEXT	0.001%	97.660%
6460	QOL CO LTD	0.001%	97.661%
6461	JVC KENWOOD HLD	0.001%	97.662%
6462	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.664%
6463	IGUATEMI EMP SH	0.001%	97.665%
6464	VESTEL ELECTRON	0.001%	97.666%
6465	FAES FARMA SA	0.001%	97.668%
6466	TAISHO PHARMACE	0.001%	97.669%
6467	ALBIOMA	0.001%	97.671%
6468	COCA-COLA FEMSA	0.001%	97.672%
6469	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.673%
6470	INDUSTR L FIN(IF	0.001%	97.675%
6471	BML INC	0.001%	97.676%
6472	FUTABA INDUSTRI	0.001%	97.677%
6473	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.679%
6474	SIERRA BANCORP COMMON STOCK	0.001%	97.680%
6475	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.681%
6476	RICARDO	0.001%	97.683%
6477	MICHINOKU BANK	0.001%	97.684%
6478	MIGHTY RIVER PO	0.001%	97.685%
6479	TURKIYE SINAI K	0.001%	97.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	CVR ENERGY INC	0.001%	97.688%
6481	YIEH PHUI ENTS	0.001%	97.689%
6482	MUHIBBAH ENGINE	0.001%	97.691%
6483	AKITA BANK	0.001%	97.692%
6484	SIIC ENVIRONMEN	0.001%	97.693%
6485	NIKKISO CO	0.001%	97.695%
6486	SAO MARTINHO SA	0.001%	97.696%
6487	SPIRENT COMMUNI	0.001%	97.697%
6488	CANON ELECTRONI	0.001%	97.699%
6489	AVEO GROUP	0.001%	97.700%
6490	NAKANISHI INC	0.001%	97.701%
6491	TOKYOTOKEIBA CO	0.001%	97.703%
6492	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.704%
6493	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.705%
6494	METRO PACIFIC I	0.001%	97.707%
6495	MOTHERSON SUMI	0.001%	97.708%
6496	ITOCHU FUEL COR	0.001%	97.709%
6497	TAKASAGO INTL C	0.001%	97.711%
6498	COVENANT TRANSP	0.001%	97.712%
6499	INARI AMERTRON	0.001%	97.713%
6500	RANDON SA IMPL	0.001%	97.715%
6501	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.716%
6502	SMI HOLDINGS GR	0.001%	97.717%
6503	CHIYODA CORP	0.001%	97.719%
6504	TIANJIN PORT DE	0.001%	97.720%
6505	INDIAN HOTELS	0.001%	97.721%
6506	FRANK'S INTERNA	0.001%	97.723%
6507	YOKOGAWA BRIDGE	0.001%	97.724%
6508	ELMOS SEMICONDU	0.001%	97.725%
6509	MAN SE	0.001%	97.727%
6510	XO GROUP INC COMMON STOCK USD.01	0.001%	97.728%
6511	VERITIV CORP COMMON STOCK USD.01	0.001%	97.729%
6512	CHINA LIFE INSU	0.001%	97.730%
6513	MATSUYA FOODS C	0.001%	97.732%
6514	COLOWIDE CO LTD	0.001%	97.733%
6515	DEVELOPMENT CRE	0.001%	97.734%
6516	SAINT MARC HLDG	0.001%	97.736%
6517	HAPAG-LLOYD AG	0.001%	97.737%
6518	CHINA METAL PRO	0.001%	97.738%
6519	GMO INTERNET IN	0.001%	97.740%
6520	MIYAZAKI BANK	0.001%	97.741%
6521	ZALANDO SE	0.001%	97.742%
6522	PI INDUSTRIES L	0.001%	97.744%
6523	WISDOM MARINE L	0.001%	97.745%
6524	YELLOW HAT LTD.	0.001%	97.746%
6525	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.748%
6526	BANK PEKAO	0.001%	97.749%
6527	CIA TRANSM ENER	0.001%	97.750%
6528	LANDEC CORP	0.001%	97.752%
6529	YUEXIU REAL ES	0.001%	97.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	KOSSAN RUBBER I	0.001%	97.754%
6531	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.756%
6532	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.757%
6533	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.758%
6534	MIURA CO	0.001%	97.759%
6535	TREDEGAR CORP COMMON STOCK	0.001%	97.761%
6536	UPONOR OYJ	0.001%	97.762%
6537	SANOFI INDIA LT	0.001%	97.763%
6538	GLADSTONE COMME	0.001%	97.765%
6539	FUKUSHIMA IND C	0.001%	97.766%
6540	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.767%
6541	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.769%
6542	ORIOLA-KD CORP	0.001%	97.770%
6543	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.771%
6544	BRODRENE HARTMA	0.001%	97.773%
6545	KUDELSKI S.A.	0.001%	97.774%
6546	WOCKHARDT LIMIT	0.001%	97.775%
6547	OCEAN YIELD ASA	0.001%	97.776%
6548	AMSTERDAM COMMO	0.001%	97.778%
6549	DEL FRISCOS RES	0.001%	97.779%
6550	CULP INC COMMON STOCK USD.05	0.001%	97.780%
6551	GENESCO INC COMMON STOCK USD1.0	0.001%	97.782%
6552	ORIENT CORP	0.001%	97.783%
6553	JASA MARGA	0.001%	97.784%
6554	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	97.786%
6555	GEOX S.P.A.	0.001%	97.787%
6556	TALGO SA	0.001%	97.788%
6557	AIMIA INC	0.001%	97.790%
6558	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.791%
6559	SAGA PLC	0.001%	97.792%
6560	NIPPON CARBON C	0.001%	97.793%
6561	CLEVO	0.001%	97.795%
6562	THORESEN THAI A	0.001%	97.796%
6563	VS INDUSTRY BHD	0.001%	97.797%
6564	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.799%
6565	CALIAN GROUP LT	0.001%	97.800%
6566	EHIME BANK	0.001%	97.801%
6567	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.802%
6568	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.804%
6569	DAESANG CORP	0.001%	97.805%
6570	YANZHOU COAL MI	0.001%	97.806%
6571	CORP INMOBILIAR	0.001%	97.808%
6572	POLA ORBIS HLDG	0.001%	97.809%
6573	SALMAR ASA	0.001%	97.810%
6574	AVANZA BANK HOL	0.001%	97.812%
6575	LING SEN PRECIS	0.001%	97.813%
6576	BYGGMAX GROUP A	0.001%	97.814%
6577	WEBJET LTD	0.001%	97.815%
6578	PRINCE HOUSING	0.001%	97.817%
6579	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	PLAYA HOTELS &	0.001%	97.819%
6581	EMIRA PROPERTY	0.001%	97.821%
6582	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.822%
6583	HANMI PHARM CO	0.001%	97.823%
6584	HAYNES INTL INC	0.001%	97.824%
6585	SAMYANG HOLDING	0.001%	97.826%
6586	L'OCCITANE INTE	0.001%	97.827%
6587	MAGNESITA REFRA	0.001%	97.828%
6588	NITTA CORP	0.001%	97.830%
6589	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.831%
6590	PPC LTD	0.001%	97.832%
6591	CHOICE PROPERTI	0.001%	97.833%
6592	SHIN ZU SHING C	0.001%	97.835%
6593	FINGERPRINT CAR	0.001%	97.836%
6594	SHIBUYA KOGYO C	0.001%	97.837%
6595	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.839%
6596	NORITAKE CO	0.001%	97.840%
6597	POSCO CHEMTECH	0.001%	97.841%
6598	PC DEPOT CORP	0.001%	97.842%
6599	FUJI CO(TOKYO)	0.001%	97.844%
6600	BANGKOK LIFE AS	0.001%	97.845%
6601	BANK OF PHILIPP	0.001%	97.846%
6602	DASSAULT AVIATI	0.001%	97.847%
6603	PAGE INDUSTRIES	0.001%	97.849%
6604	KOC HOLDING AS	0.001%	97.850%
6605	SREI INFRASTRUC	0.001%	97.851%
6606	DNO INTERNATION	0.001%	97.853%
6607	JU TENG INTERNA	0.001%	97.854%
6608	PIOLAX CO	0.001%	97.855%
6609	QIAGEN NV	0.001%	97.856%
6610	HKR INTL LTD	0.001%	97.858%
6611	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.859%
6612	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.860%
6613	D.A. CONSORTIUM	0.001%	97.862%
6614	TECNICAS REUNID	0.001%	97.863%
6615	SCSK CORPORATIO	0.001%	97.864%
6616	TIKKURILA OY	0.001%	97.865%
6617	ECO WORLD DEVL	0.001%	97.867%
6618	EUGENE CORP	0.001%	97.868%
6619	BLOOMBERRY RESO	0.001%	97.869%
6620	HAMAMATSU PHOTO	0.001%	97.870%
6621	TAKARA SHUZO CO	0.001%	97.872%
6622	NISHIO RENT ALL	0.001%	97.873%
6623	DANIELI & CO CO	0.001%	97.874%
6624	KRUNGTHAI CARD	0.001%	97.876%
6625	EAGLE INDUSTRY	0.001%	97.877%
6626	BK OF SAGA	0.001%	97.878%
6627	HINDUSTAN CONST	0.001%	97.879%
6628	PERUSAHAAN GAS	0.001%	97.881%
6629	ATEN INTERNATIO	0.001%	97.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	MCJ CO LTD	0.001%	97.883%
6631	LIFESTYLE INTER	0.001%	97.884%
6632	DALI FOODS GROU	0.001%	97.886%
6633	CHOFU SEISAKUSH	0.001%	97.887%
6634	NEO-CHINA GROUP	0.001%	97.888%
6635	GLOBANT SA	0.001%	97.889%
6636	E CL SA	0.001%	97.891%
6637	DELEK GROUP	0.001%	97.892%
6638	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.893%
6639	NORITZ CORP	0.001%	97.894%
6640	AIXTRON AG	0.001%	97.896%
6641	M3 INC	0.001%	97.897%
6642	NORITSU KOKI CO	0.001%	97.898%
6643	BANK OF CHONGQI	0.001%	97.900%
6644	SIMMTECH CO LTD	0.001%	97.901%
6645	NATIONAL GRID P	0.001%	97.902%
6646	MESA LABORATORIES INC COMMON STOCK	0.001%	97.903%
6647	AIMS AMP CAPITA	0.001%	97.905%
6648	INVESTEC PROP F	0.001%	97.906%
6649	SINTEX PLASTICS	0.001%	97.907%
6650	I.T LIMITED	0.001%	97.908%
6651	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.910%
6652	COLTENE HOLDI	0.001%	97.911%
6653	CIA SANEAMENTO	0.001%	97.912%
6654	KENKO MAYONNAIS	0.001%	97.913%
6655	MIZUHO FINL GP	0.001%	97.915%
6656	KINEPOLIS GROUP	0.001%	97.916%
6657	GPO AEROPORTUAR	0.001%	97.917%
6658	KAGA ELECTRONIC	0.001%	97.918%
6659	BURSA MALAYSIA	0.001%	97.920%
6660	KALBE FARMA	0.001%	97.921%
6661	YUASA TRADING C	0.001%	97.922%
6662	AMOTECH CO LTD	0.001%	97.923%
6663	FAR EAST DEPT	0.001%	97.925%
6664	UKC HOLDINGS CO	0.001%	97.926%
6665	HANA TOUR SERVI	0.001%	97.927%
6666	TORRENT PHARM	0.001%	97.928%
6667	ISEKI & CO	0.001%	97.930%
6668	METLIFECARE LTD	0.001%	97.931%
6669	PARQUE ARAUCO S	0.001%	97.932%
6670	VZ HOLDING AG	0.001%	97.933%
6671	WELSPUN INDIA L	0.001%	97.935%
6672	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.936%
6673	DAIICHI KIGENSO	0.001%	97.937%
6674	LAI SUN DEVELOP	0.001%	97.938%
6675	INTILAND DEVPT	0.001%	97.940%
6676	DIVERS RES BHD	0.001%	97.941%
6677	KOMERCNI BANKA	0.001%	97.942%
6678	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.943%
6679	JAPAN PULP & PA	0.001%	97.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	JIN CO.LTD	0.001%	97.946%
6681	MAH SING GROUP	0.001%	97.947%
6682	SHIZUOKAGAS CO	0.001%	97.948%
6683	MACQUARIE LEISU	0.001%	97.950%
6684	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.951%
6685	BLACK DIAMOND G	0.001%	97.952%
6686	AIDA ENGINEERIN	0.001%	97.953%
6687	KARNATAKA BANK	0.001%	97.955%
6688	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.956%
6689	PAX GLOBAL TECH	0.001%	97.957%
6690	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.958%
6691	QUALITY HOUSES	0.001%	97.960%
6692	CHINA INTL MARI	0.001%	97.961%
6693	MAJOR CINEPLEX	0.001%	97.962%
6694	THULE GROUP AB/	0.001%	97.963%
6695	NINE ENTERTAINM	0.001%	97.965%
6696	STOBART GROUP L	0.001%	97.966%
6697	ZAGG INC COMMON STOCK USD.001	0.001%	97.967%
6698	ARCH COAL INC A COMMON STOCK USD.01	0.001%	97.968%
6699	MENICON CO LTD	0.001%	97.969%
6700	SAIBU GAS CO	0.001%	97.971%
6701	SURTECO SE	0.001%	97.972%
6702	BEIERSDORF AG	0.001%	97.973%
6703	FTD COS INC COMMON STOCK USD.0001	0.001%	97.974%
6704	PROLOGIS PROPER	0.001%	97.976%
6705	MEC COMPANY LTD	0.001%	97.977%
6706	UNILEVER INDONE	0.001%	97.978%
6707	SEAH STEEL	0.001%	97.979%
6708	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.981%
6709	RAITO KOGYO CO	0.001%	97.982%
6710	ASIA AVIATION P	0.001%	97.983%
6711	FORHOUSE CORP	0.001%	97.984%
6712	SUPERBLOCK PCL	0.001%	97.985%
6713	MASTERLINK SECS	0.001%	97.987%
6714	BIOTEST AG	0.001%	97.988%
6715	EASY BIO INC	0.001%	97.989%
6716	MERIDA INDUSTRY	0.001%	97.990%
6717	ARDENTEC CORP	0.001%	97.992%
6718	AKASTOR ASA	0.001%	97.993%
6719	J-OIL MILLS INC	0.001%	97.994%
6720	DESCENTE LTD.	0.001%	97.995%
6721	COLBUN S.A.	0.001%	97.996%
6722	GO-AHEAD GROUP	0.001%	97.998%
6723	ZAKL AZOT W	0.001%	97.999%
6724	PREMIER OIL	0.001%	98.000%
6725	CAWACHI LTD	0.001%	98.001%
6726	TOWA PHARM CO L	0.001%	98.003%
6727	POLYTEC HOLDING	0.001%	98.004%
6728	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.005%
6729	TIME DOTCOM BHD	0.001%	98.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	ARATA CORP	0.001%	98.007%
6731	SEMICONDUCTOR M	0.001%	98.009%
6732	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.010%
6733	SOL SPA	0.001%	98.011%
6734	REPLY SPA	0.001%	98.012%
6735	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.013%
6736	PRESTIGE INTERN	0.001%	98.015%
6737	KOLON CORPORATI	0.001%	98.016%
6738	ASSOCD INTL HOT	0.001%	98.017%
6739	CENT PATTANA PU	0.001%	98.018%
6740	KONGSBERG AUTOM	0.001%	98.020%
6741	GUOCOLAND LTD	0.001%	98.021%
6742	KESKO OYJ	0.001%	98.022%
6743	HONGKONG&SHANG	0.001%	98.023%
6744	NITTETSU MINING	0.001%	98.024%
6745	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	98.026%
6746	MITSUBOSHI BELT	0.001%	98.027%
6747	RAISIO YHTYMA O	0.001%	98.028%
6748	BENETEAU	0.001%	98.029%
6749	IMMOBILIARE GRA	0.001%	98.030%
6750	TECHNICOLOR	0.001%	98.032%
6751	REFRESCO GROUP	0.001%	98.033%
6752	HANSOL PAPER CO	0.001%	98.034%
6753	SUMMARECON AGUN	0.001%	98.035%
6754	TUNG THIH ELECT	0.001%	98.036%
6755	AXT INC COMMON STOCK USD.001	0.001%	98.038%
6756	SHINSHO CORP	0.001%	98.039%
6757	ICL-ISRAEL CHEM	0.001%	98.040%
6758	PCHOME ONLINE I	0.001%	98.041%
6759	CAFE DE CORAL H	0.001%	98.042%
6760	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.044%
6761	HARASHIN CO LTD	0.001%	98.045%
6762	GREATVIEW ASEPT	0.001%	98.046%
6763	SYSTEX CORPORAT	0.001%	98.047%
6764	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.048%
6765	MEYER BURGER TE	0.001%	98.050%
6766	MAINSTREET EQUI	0.001%	98.051%
6767	MULTIPLUS SA	0.001%	98.052%
6768	HANON SYSTEMS	0.001%	98.053%
6769	CIA DE DIST INT	0.001%	98.054%
6770	OBIC	0.001%	98.056%
6771	HULIC CO LTD	0.001%	98.057%
6772	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.058%
6773	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.059%
6774	GENSCRIPT BIOTE	0.001%	98.060%
6775	WIZZ AIR HOLDIN	0.001%	98.062%
6776	TOHO ZINC CO LT	0.001%	98.063%
6777	SANRIO CO	0.001%	98.064%
6778	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	98.065%
6779	XING AG	0.001%	98.066%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	CREDIT CORP GRO	0.001%	98.068%
6781	SHANGHAI JIN JI	0.001%	98.069%
6782	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	98.070%
6783	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.071%
6784	NESTLE INDIA	0.001%	98.072%
6785	CORP COMERCI SA	0.001%	98.074%
6786	TRENCOR	0.001%	98.075%
6787	MGI COUTIER	0.001%	98.076%
6788	FINISH LINE INC	0.001%	98.077%
6789	CHESNARA PLC	0.001%	98.078%
6790	SEAH BESTEEL CO	0.001%	98.079%
6791	VECTRUS INC COMMON STOCK USD.01	0.001%	98.081%
6792	HYUNDAI ELEVATO	0.001%	98.082%
6793	MINOR INTERNATI	0.001%	98.083%
6794	NETENT AB	0.001%	98.084%
6795	PRESSANCE CORPO	0.001%	98.085%
6796	ACHILLES CORP	0.001%	98.087%
6797	NEXITY	0.001%	98.088%
6798	TEJON RANCH CO	0.001%	98.089%
6799	BETER BED HOLD	0.001%	98.090%
6800	DAEWOO ENGINEER	0.001%	98.091%
6801	INTERNATIONAL M	0.001%	98.093%
6802	MIQUEL Y COSTAS	0.001%	98.094%
6803	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.095%
6804	ALGOMA CENTRAL	0.001%	98.096%
6805	TOP GLOVE CORP	0.001%	98.097%
6806	OIL & NATURAL G	0.001%	98.098%
6807	RETAIL ESTATES	0.001%	98.100%
6808	PETRONAS DAGANG	0.001%	98.101%
6809	DEXCOM INC COMMON STOCK USD.001	0.001%	98.102%
6810	CGN POWER CO LT	0.001%	98.103%
6811	SUN HUNG KAI CO	0.001%	98.104%
6812	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.106%
6813	ALPEK SAB	0.001%	98.107%
6814	BOIRON	0.001%	98.108%
6815	ALIANSCE SHOPPI	0.001%	98.109%
6816	KUMIAI CHEM IND	0.001%	98.110%
6817	SANDEN CORP	0.001%	98.111%
6818	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.113%
6819	CHUBU SHIRYO CO	0.001%	98.114%
6820	MALAYSIA BUILD	0.001%	98.115%
6821	AGRANA BETEILIG	0.001%	98.116%
6822	CIA SANEAMENTO	0.001%	98.117%
6823	AMADA HOLDINGS	0.001%	98.118%
6824	CARBONITE INC COMMON STOCK USD.01	0.001%	98.120%
6825	ASSYSTEM	0.001%	98.121%
6826	WASHTEC AG	0.001%	98.122%
6827	KONOIKE TRANSPO	0.001%	98.123%
6828	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.124%
6829	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.127%
6831	LIPPO MALLS IN	0.001%	98.128%
6832	YANGTZE OPT FIB	0.001%	98.129%
6833	INDIAN BANK	0.001%	98.130%
6834	HOSOKAWA MICRON	0.001%	98.131%
6835	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.133%
6836	HARMONIC DRIVE	0.001%	98.134%
6837	RESOLUTE FOREST	0.001%	98.135%
6838	COWEN INC COMMON STOCK USD.01	0.001%	98.136%
6839	OPAP SA	0.001%	98.137%
6840	STARHUB LIMITED	0.001%	98.138%
6841	UNION BNK OF IN	0.001%	98.140%
6842	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.141%
6843	TOWNGAS CHINA C	0.001%	98.142%
6844	KINIK CO	0.001%	98.143%
6845	HOUSING DEVELOP	0.001%	98.144%
6846	UNID CO LTD	0.001%	98.145%
6847	MAIRE TECNIMONT	0.001%	98.147%
6848	DAIDO METAL CO	0.001%	98.148%
6849	ADANI POWER LTD	0.001%	98.149%
6850	KAPPAHL HOLDING	0.001%	98.150%
6851	PENDRAGON PLC	0.001%	98.151%
6852	HUA HONG SEMICO	0.001%	98.152%
6853	FUJI KYUKO CO L	0.001%	98.153%
6854	COSTAMARE INC	0.001%	98.155%
6855	PHOTO-ME INTERN	0.001%	98.156%
6856	SHIKOKU CHEMICA	0.001%	98.157%
6857	CONSUN PHARMACE	0.001%	98.158%
6858	BANGKOK DUSIT M	0.001%	98.159%
6859	FIRST REIT	0.001%	98.160%
6860	TAMURA CORP	0.001%	98.162%
6861	SUN FRONTIER FU	0.001%	98.163%
6862	DEVRO	0.001%	98.164%
6863	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.165%
6864	TOTETSU KOGYO C	0.001%	98.166%
6865	MCMILLAN SHAKES	0.001%	98.167%
6866	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.169%
6867	WAKITA & CO	0.001%	98.170%
6868	CT REAL ESTATE	0.001%	98.171%
6869	SINARMAS LAND	0.001%	98.172%
6870	GREE INC	0.001%	98.173%
6871	COAL INDIA LTD	0.001%	98.174%
6872	SATO CORP	0.001%	98.175%
6873	G.U.D. HOLDINGS	0.001%	98.177%
6874	SEASPAN CORP	0.001%	98.178%
6875	PREMIER FOODS	0.001%	98.179%
6876	HONGHUA GROUP L	0.001%	98.180%
6877	RIPLEY CORP SA	0.001%	98.181%
6878	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.182%
6879	LEGEND HOLDINGS	0.001%	98.183%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	BEC WORLD PUBLI	0.001%	98.185%
6881	CITIZENS INC COMMON STOCK	0.001%	98.186%
6882	TV TOKYO HLDG C	0.001%	98.187%
6883	SUESS MICRO TEC	0.001%	98.188%
6884	BEIJER ALMA AB	0.001%	98.189%
6885	WAFER WORKS COR	0.001%	98.190%
6886	T.HASEGAWA CO	0.001%	98.191%
6887	ALE PROPERTY TR	0.001%	98.193%
6888	KONAI CO LTD	0.001%	98.194%
6889	CHAUN-CHOUNG TE	0.001%	98.195%
6890	SP SETIA	0.001%	98.196%
6891	TAIWAN COGENERA	0.001%	98.197%
6892	NEUROCRINE BIOS	0.001%	98.198%
6893	VST HLDGS	0.001%	98.199%
6894	IGG INC	0.001%	98.201%
6895	ECHO GLOBAL LOG	0.001%	98.202%
6896	BELC CO LTD	0.001%	98.203%
6897	GREEN CROSS HLD	0.001%	98.204%
6898	COMDIRECT BANK	0.001%	98.205%
6899	VILMORIN CLAUSE	0.001%	98.206%
6900	TORSTAR CORP CL	0.001%	98.207%
6901	HIBIYA ENGINEER	0.001%	98.208%
6902	THAI AIRWAYS IN	0.001%	98.210%
6903	SHORETEL INC COMMON STOCK USD.001	0.001%	98.211%
6904	TUBOS REUNIDOS	0.001%	98.212%
6905	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.213%
6906	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.214%
6907	EL PUERTO DE LI	0.001%	98.215%
6908	KARUR VYSYA BAN	0.001%	98.216%
6909	CUTERA INC COMMON STOCK USD.001	0.001%	98.217%
6910	UTD INDUSTRIAL	0.001%	98.219%
6911	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.220%
6912	B&B TOOLS AB	0.001%	98.221%
6913	STEF-TFE NEW	0.001%	98.222%
6914	ENTERCOM COMMUN	0.001%	98.223%
6915	GODREJ CONSUMER	0.001%	98.224%
6916	FAGRON	0.001%	98.225%
6917	RISO KAGAKU COR	0.001%	98.227%
6918	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.228%
6919	DATA COMMUNICAT	0.001%	98.229%
6920	KINDOM CONSTRUC	0.001%	98.230%
6921	SUPER-SOL	0.001%	98.231%
6922	FRONTLINE LTD/B	0.001%	98.232%
6923	HORNBACH BAUMAR	0.001%	98.233%
6924	KOWLOON DEVMT	0.001%	98.234%
6925	ROBINSONS RETAI	0.001%	98.235%
6926	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	98.237%
6927	CROCS INC COMMON STOCK USD.001	0.001%	98.238%
6928	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.239%
6929	LAR ESPANA REAL	0.001%	98.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	NOJIMA CORP	0.001%	98.241%
6931	BLOOMAGE BIOTEC	0.001%	98.242%
6932	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.243%
6933	361 DEGREES INT	0.001%	98.244%
6934	PIERRE & VACANC	0.001%	98.246%
6935	ASTRA AGRO LEST	0.001%	98.247%
6936	TOYO CONSTRUCTI	0.001%	98.248%
6937	TONGYANG LIFE I	0.001%	98.249%
6938	ASTALDI	0.001%	98.250%
6939	LG INTL CORP	0.001%	98.251%
6940	TENARIS S.A.	0.001%	98.252%
6941	BANDO CHEMICAL	0.001%	98.253%
6942	NIPPON ROAD CO	0.001%	98.254%
6943	BLACKMORES LTD	0.001%	98.256%
6944	CHINA NATIONAL	0.001%	98.257%
6945	RIKEN CORP	0.001%	98.258%
6946	BIOGAIA AB	0.001%	98.259%
6947	FERROTEC CORP	0.001%	98.260%
6948	AOI ELECTRONICS	0.001%	98.261%
6949	UNIBAIL-RODAMCO	0.001%	98.262%
6950	UMS HLDGS LTD	0.001%	98.263%
6951	ALIO GOLD INC	0.001%	98.264%
6952	SRI TRANG AGRO	0.001%	98.266%
6953	CERVECERIAS UNI	0.001%	98.267%
6954	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.268%
6955	W-SCOPE CO	0.001%	98.269%
6956	KOZA ANADOLU ME	0.001%	98.270%
6957	BACHEM HLD AG-B	0.001%	98.271%
6958	WESTERN ENERGY	0.001%	98.272%
6959	CALBEE INC	0.001%	98.273%
6960	PRADA SPA	0.001%	98.274%
6961	TOKAI RUBBER IN	0.001%	98.275%
6962	KASAI KOGYO CO	0.001%	98.277%
6963	ALUPAR INVEST S	0.001%	98.278%
6964	QINGDAO PORT IN	0.001%	98.279%
6965	SANGETSU CO	0.001%	98.280%
6966	XINGDA INTERNAT	0.001%	98.281%
6967	STAGECOACH GROU	0.001%	98.282%
6968	POLARIS INFRAST	0.001%	98.283%
6969	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.284%
6970	SUMITOMO SEIKA	0.001%	98.285%
6971	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.286%
6972	FORMULA SYST(19	0.001%	98.288%
6973	RAMAYANA LESTAR	0.001%	98.289%
6974	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.290%
6975	SRA HOLDINGS IN	0.001%	98.291%
6976	DAI-DAN CO	0.001%	98.292%
6977	DUNI AB	0.001%	98.293%
6978	KIKUCHI CO LTD	0.001%	98.294%
6979	DR.CI:LABO CO L	0.001%	98.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.296%
6981	TOYO ENG CORP	0.001%	98.297%
6982	SHINDENGEN ELEC	0.001%	98.299%
6983	ELIS SA	0.001%	98.300%
6984	HO BEE INVESTME	0.001%	98.301%
6985	BAUER AG	0.001%	98.302%
6986	CHEMRING GROUP	0.001%	98.303%
6987	ALTERRA POWER C	0.001%	98.304%
6988	KOREA GAS CORP	0.001%	98.305%
6989	FBD HLDGS	0.001%	98.306%
6990	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.307%
6991	CEMENTIR S.p.A.	0.001%	98.308%
6992	MURRAY & ROBERT	0.001%	98.309%
6993	CHAOWEI POWER H	0.001%	98.311%
6994	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.312%
6995	HAMAKYOREX CO L	0.001%	98.313%
6996	BREVILLE GROUP	0.001%	98.314%
6997	DHT HOLDINGS IN	0.001%	98.315%
6998	S FOODS INC	0.001%	98.316%
6999	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.317%
7000	CARL ZEISS MEDI	0.001%	98.318%
7001	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.319%
7002	NIDEC CORPORATI	0.001%	98.320%
7003	ASKUL	0.001%	98.321%
7004	CIA ENERGETICA	0.001%	98.322%
7005	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.324%
7006	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.325%
7007	AUSTAL LTD	0.001%	98.326%
7008	RED STAR MACALL	0.001%	98.327%
7009	SOGEFI	0.001%	98.328%
7010	TAIFLEX SCIENTI	0.001%	98.329%
7011	ENPLAS CORP	0.001%	98.330%
7012	COSMOS PHARMACE	0.001%	98.331%
7013	TRONC INC COMMON STOCK USD.01	0.001%	98.332%
7014	NTT URBAN DEVEL	0.001%	98.333%
7015	HANDSOME CORP	0.001%	98.334%
7016	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.335%
7017	ENERCHINA HOLDI	0.001%	98.337%
7018	HIMART CO LTD	0.001%	98.338%
7019	BANK JABAR BANT	0.001%	98.339%
7020	SPH REIT	0.001%	98.340%
7021	NISSHIN SEIFUN	0.001%	98.341%
7022	MGM CHINA HLDGS	0.001%	98.342%
7023	HI SUN TECH CHI	0.001%	98.343%
7024	INFOMART CORP	0.001%	98.344%
7025	OITA BANK	0.001%	98.345%
7026	WELCIA HOLDINGS	0.001%	98.346%
7027	MITANI CORP	0.001%	98.347%
7028	LIU CHONG HING	0.001%	98.348%
7029	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.350%
7031	GUANGSHEN RAILW	0.001%	98.352%
7032	NEWALTA INC	0.001%	98.353%
7033	TOCALO CO LTD	0.001%	98.354%
7034	BANCO DAVIVIEND	0.001%	98.355%
7035	NORDIC SEMICOND	0.001%	98.356%
7036	GOLDSUN DEV/CON	0.001%	98.357%
7037	REZIDOR HOTEL G	0.001%	98.358%
7038	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.359%
7039	OPTO TECH CORPN	0.001%	98.360%
7040	CARD FACTORY PL	0.001%	98.361%
7041	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.362%
7042	ZUMIEZ INC COMMON STOCK	0.001%	98.363%
7043	CORPORATE TRAVE	0.001%	98.364%
7044	ARROWHEAD PROR	0.001%	98.365%
7045	GEMTEK TECHNOLO	0.001%	98.366%
7046	OBERBANK AG	0.001%	98.368%
7047	FACC AG	0.001%	98.369%
7048	TAYCA CORP	0.001%	98.370%
7049	XIAMEN INTL POR	0.001%	98.371%
7050	TOA CORP	0.001%	98.372%
7051	GUANGZHOU AUTOM	0.001%	98.373%
7052	TAEKWANG IND CO	0.001%	98.374%
7053	CTCI CORP	0.001%	98.375%
7054	GENMAB A/S	0.001%	98.376%
7055	MACATAWA BANK CORP COMMON STOCK	0.001%	98.377%
7056	KAJARIA CERAMIC	0.001%	98.378%
7057	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.379%
7058	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.380%
7059	SALA CORPORATIO	0.001%	98.381%
7060	TELENAV INC COMMON STOCK USD.001	0.001%	98.382%
7061	DAIRY FARM INTL	0.001%	98.383%
7062	OKURA INDUSTRIA	0.001%	98.385%
7063	DAEDUCK GDS	0.001%	98.386%
7064	ZOJIRUSHI CORP	0.001%	98.387%
7065	PROSPERITY REIT	0.001%	98.388%
7066	DISCO CORPORATI	0.001%	98.389%
7067	CAPITAL&REG PRO	0.001%	98.390%
7068	NICHII GAKKAN C	0.001%	98.391%
7069	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.392%
7070	CHINA MANMADE F	0.001%	98.393%
7071	TECHNOLOGY ONE	0.001%	98.394%
7072	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.395%
7073	CORFICOLOMBIANA	0.001%	98.396%
7074	SAMYANG CORP	0.001%	98.397%
7075	HOKUTO CORP	0.001%	98.398%
7076	YOSHINOYA D&C C	0.001%	98.399%
7077	MANITOU	0.001%	98.400%
7078	BANK NEGARA IND	0.001%	98.401%
7079	HOCHDORF HOLDIN	0.001%	98.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.403%
7081	ECORODOVIAS INF	0.001%	98.404%
7082	CHIMEI MATERIAL	0.001%	98.406%
7083	UOA DEVELOPMENT	0.001%	98.407%
7084	TSUKISHIMA KIKA	0.001%	98.408%
7085	NAMCHOW CHEMICA	0.001%	98.409%
7086	AUSTRIA TECHNOL	0.001%	98.410%
7087	VITTORIA ASSICU	0.001%	98.411%
7088	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.412%
7089	NIHON NOHYAKU	0.001%	98.413%
7090	TOKAI CORP/GIFU	0.001%	98.414%
7091	RETAIL FOOD GRO	0.001%	98.415%
7092	GERDAU SA	0.001%	98.416%
7093	CEMEX LATAM HLD	0.001%	98.417%
7094	GRIEG SEAFOOD A	0.001%	98.418%
7095	ADVTECH LTD	0.001%	98.419%
7096	DIGI INTL INC	0.001%	98.420%
7097	F-TECH INC	0.001%	98.421%
7098	ALPHA & OMEGA S	0.001%	98.422%
7099	TEIKOKU SEN-I C	0.001%	98.423%
7100	BW LPG LTD	0.001%	98.424%
7101	ANANDA DEVELOPM	0.001%	98.425%
7102	KVAERNER ASA	0.001%	98.426%
7103	RELIANCE ENERGY	0.001%	98.427%
7104	CONN S INC COMMON STOCK USD.01	0.001%	98.429%
7105	HOTAI MOTOR CO	0.001%	98.430%
7106	IMAX CHINA HOLD	0.001%	98.431%
7107	PHOENIX MECANO	0.001%	98.432%
7108	ATRIUM LJUNGBER	0.001%	98.433%
7109	TYC BROTHER IND	0.001%	98.434%
7110	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.435%
7111	MK ELECTRON	0.001%	98.436%
7112	FANTASIA HOLDIN	0.001%	98.437%
7113	SMS CO LTD	0.001%	98.438%
7114	GRAPE KING INC	0.001%	98.439%
7115	DAI NIPPON TORY	0.001%	98.440%
7116	ACE HARDWARE IN	0.001%	98.441%
7117	HUADIAN POWER I	0.001%	98.442%
7118	FORD OTOSAN	0.001%	98.443%
7119	GCL NEW ENERGY	0.001%	98.444%
7120	EUROMONEY INST	0.001%	98.445%
7121	HODOGAYA CHEMIC	0.001%	98.446%
7122	H&R GMBH & CO K	0.001%	98.447%
7123	SANSHIN ELECTRO	0.001%	98.448%
7124	SAKAI CHEMICAL	0.001%	98.449%
7125	GPO FIN INTERAC	0.001%	98.450%
7126	HUNTER DOUGLAS	0.001%	98.451%
7127	HARMONIC INC	0.001%	98.452%
7128	INABA DENKISANG	0.001%	98.453%
7129	PHILIPPINE NATL	0.001%	98.454%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	REGAL HOTELS IN	0.001%	98.455%
7131	LOTTE FOOD CO	0.001%	98.456%
7132	BTB REAL ESTATE	0.001%	98.458%
7133	GR ED L'ESPRESS	0.001%	98.459%
7134	SHANDONG CHENMI	0.001%	98.460%
7135	ENERGISA SA	0.001%	98.461%
7136	BRUNELLO CUCINE	0.001%	98.462%
7137	KOTOBUKI SPIRIT	0.001%	98.463%
7138	INFOCOM CORP	0.001%	98.464%
7139	FUJIMORI KOGYO	0.001%	98.465%
7140	MODEC INC	0.001%	98.466%
7141	UNIVERSAL MEDIC	0.001%	98.467%
7142	STOLT-NIELSEN L	0.001%	98.468%
7143	CHINA SHANSHUI	0.001%	98.469%
7144	CAVERION CORP	0.001%	98.470%
7145	BULTEN AB	0.001%	98.471%
7146	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.472%
7147	LPP SA	0.001%	98.473%
7148	YAMABIKO CORP	0.001%	98.474%
7149	WINMARK CORP COMMON STOCK	0.001%	98.475%
7150	MEGACHIPS CORP	0.001%	98.476%
7151	PKP CARGO SA	0.001%	98.477%
7152	DAEHAN FLOUR MI	0.001%	98.478%
7153	NISHIMATSUYA CH	0.001%	98.479%
7154	TEKFEN HOLDING	0.001%	98.480%
7155	PLENUS CO	0.001%	98.481%
7156	HOLY STONE ENTE	0.001%	98.482%
7157	YAKULT HONSHA C	0.001%	98.483%
7158	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.484%
7159	LENZING AG	0.001%	98.485%
7160	ALTEK CORP	0.001%	98.486%
7161	TOSEI CORP	0.001%	98.487%
7162	MCBRIDE PLC	0.001%	98.488%
7163	UMH PROP INC	0.001%	98.489%
7164	KRBL LTD	0.001%	98.490%
7165	UNITED INTL ENT	0.001%	98.491%
7166	FINANCIAL PRODU	0.001%	98.492%
7167	SOLOR A/S	0.001%	98.493%
7168	CT ENVIRONMENTA	0.001%	98.494%
7169	JAMMU & KASHMIR	0.001%	98.495%
7170	VAUDOISE ASSURA	0.001%	98.496%
7171	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	98.497%
7172	OBEROI REALTY L	0.001%	98.498%
7173	GRAPHITE INDIA	0.001%	98.499%
7174	IRISH CONTINENT	0.001%	98.500%
7175	QAD INC A COMMON STOCK	0.001%	98.501%
7176	CONCENTRADORA	0.001%	98.502%
7177	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.503%
7178	MAX CO	0.001%	98.504%
7179	NOVA MEASURING	0.001%	98.505%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	YUHAN CORP	0.001%	98.506%
7181	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.507%
7182	LIFE CORPORATIO	0.001%	98.508%
7183	SEIKA CORP	0.001%	98.509%
7184	HURCO COMPANIES INC COMMON STOCK	0.001%	98.510%
7185	LT GROUP INC	0.001%	98.511%
7186	SIRTEX MEDICAL	0.001%	98.512%
7187	AMERICAN PUBLIC	0.001%	98.513%
7188	GWA GROUP LTD	0.001%	98.514%
7189	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.515%
7190	LONMIN PLC	0.001%	98.516%
7191	CENTURIA INDUST	0.001%	98.517%
7192	PTC INDIA LTD	0.001%	98.518%
7193	CAREER TECHNOLO	0.001%	98.519%
7194	AKKA TECHNOLOGI	0.001%	98.520%
7195	MANDALAY RESOUR	0.001%	98.521%
7196	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.522%
7197	CHINA AEROSPACE	0.001%	98.523%
7198	YURTEC CORPORAT	0.001%	98.524%
7199	NVE CORP	0.001%	98.525%
7200	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.526%
7201	SCANDI STANDARD	0.001%	98.527%
7202	TOLI CORP	0.001%	98.528%
7203	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.529%
7204	AKEBONO BRAKE I	0.001%	98.530%
7205	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.531%
7206	AP THAILAND PCL	0.001%	98.532%
7207	KONISHI CO LTD	0.001%	98.533%
7208	JUSTSYSTEM	0.001%	98.534%
7209	MEDY-TOX INC	0.001%	98.535%
7210	HEINEKEN MALAYS	0.001%	98.536%
7211	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.537%
7212	BELL AG - REG	0.001%	98.538%
7213	UNITIL CORP COMMON STOCK	0.001%	98.539%
7214	TOWA BANK	0.001%	98.540%
7215	LI NING CO. LTD	0.001%	98.541%
7216	JAHWA ELECTRONI	0.001%	98.542%
7217	AEKYUNG PETROCH	0.001%	98.543%
7218	CENTURY TEXT &	0.001%	98.544%
7219	CHINA WATER AFF	0.001%	98.545%
7220	WEYCO GROUP INC	0.001%	98.546%
7221	KAMEI CORP	0.001%	98.547%
7222	MORGAN SINDALL	0.001%	98.548%
7223	YAMAZEN CORPORA	0.001%	98.549%
7224	XINJIANG GOLDWI	0.001%	98.550%
7225	AJANTA PHARMA	0.001%	98.551%
7226	ALTICE NV	0.001%	98.552%
7227	CENTRAL CHINA S	0.001%	98.553%
7228	JSP CORP	0.001%	98.554%
7229	NICHIDEN CORP	0.001%	98.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	PEMBANGUNAN P	0.001%	98.556%
7231	FUJIBO HOLDINGS	0.001%	98.557%
7232	EVEN CONSTRUCTO	0.001%	98.558%
7233	PSG GROUP LTD	0.001%	98.559%
7234	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.560%
7235	mitsui soko co	0.001%	98.561%
7236	CCC SA	0.001%	98.562%
7237	WEST BANCORPORATION COMMON STOCK	0.001%	98.563%
7238	FURUKAWA CO	0.001%	98.564%
7239	WILH. WILHELMSE	0.001%	98.565%
7240	LINX SA	0.001%	98.566%
7241	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.567%
7242	UNIVERSAL ENTER	0.001%	98.568%
7243	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.569%
7244	TT ELECTRONICS	0.001%	98.570%
7245	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.571%
7246	DENBURY RESOURC	0.001%	98.572%
7247	GREATEK ELECTRO	0.001%	98.573%
7248	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.574%
7249	HAWKINS INC COMMON STOCK USD.05	0.001%	98.575%
7250	HUANENG POWER I	0.001%	98.576%
7251	CHINESE ESTATES	0.001%	98.577%
7252	MERIDIAN ENERGY	0.001%	98.578%
7253	ALAM SUTERA REA	0.001%	98.579%
7254	ORACLE CORP JAP	0.001%	98.580%
7255	SSANGYONG CEMEN	0.001%	98.581%
7256	FARGLORY LAND D	0.001%	98.582%
7257	CHOLAMANDALAM I	0.001%	98.583%
7258	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.584%
7259	SUMIDA ELECTRIC	0.001%	98.585%
7260	MAGNITOGORS-SPO	0.001%	98.586%
7261	MAINSTREET HEAL	0.001%	98.587%
7262	LAND MARK OPTOE	0.001%	98.588%
7263	EIGHTEENTH BANK	0.001%	98.589%
7264	SEED CO LTD/TOK	0.001%	98.590%
7265	TENMA CORPORATI	0.001%	98.590%
7266	ECOPETROL SA	0.001%	98.591%
7267	LIVZON PHARMACE	0.001%	98.592%
7268	SINGAPORE FINAN	0.001%	98.593%
7269	IPCA LABORATORI	0.001%	98.594%
7270	NAMURA SHIPBUIL	0.001%	98.595%
7271	EMPEROR CAPITAL	0.001%	98.596%
7272	FLYTECH TECHNOL	0.001%	98.597%
7273	REDCO PROPERTIE	0.001%	98.598%
7274	EVA PRECISION I	0.001%	98.599%
7275	FOLKESTONE EDU	0.001%	98.600%
7276	MIDAS HLDGS	0.001%	98.601%
7277	BINCK NV	0.001%	98.602%
7278	PALFINGER AG	0.001%	98.603%
7279	PHIBRO ANIMAL H	0.001%	98.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	5N PLUS INC.	0.001%	98.605%
7281	ADHI KARYA PERS	0.001%	98.606%
7282	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.607%
7283	CRAFT BREWERS A	0.001%	98.608%
7284	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.609%
7285	HARBIN POWER EQ	0.001%	98.610%
7286	G-RESOURCES GP	0.001%	98.611%
7287	FUJITSU KIDEN	0.001%	98.612%
7288	BUKIT SEMBAWNG	0.001%	98.613%
7289	SK TELECOM ADR	0.001%	98.614%
7290	REDES ENERGETIC	0.001%	98.615%
7291	ARB CORP LTD	0.001%	98.616%
7292	SIGURD MICROELE	0.001%	98.617%
7293	CESC	0.001%	98.618%
7294	ACETO CORP COMMON STOCK USD.01	0.001%	98.619%
7295	DAIHO CONSTRUCT	0.001%	98.620%
7296	PARK ELECTROCHE	0.001%	98.620%
7297	ONE HOSPITALITY	0.001%	98.621%
7298	SONG WON IND	0.001%	98.622%
7299	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.623%
7300	TSUBAKI NAKASHI	0.001%	98.624%
7301	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.625%
7302	DELTA DUNIA PET	0.001%	98.626%
7303	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.627%
7304	IGB REAL ESTATE	0.001%	98.628%
7305	RELIANCE COMMUN	0.001%	98.629%
7306	ATUL LTD	0.001%	98.630%
7307	ALLIED PROPERTI	0.001%	98.631%
7308	QSC AG	0.001%	98.632%
7309	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.633%
7310	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.634%
7311	RADNET INC COMMON STOCK USD.0001	0.001%	98.635%
7312	KURODA ELECTRIC	0.001%	98.636%
7313	GREAT EASTERN S	0.001%	98.637%
7314	GRUPO FAMSA SA	0.001%	98.638%
7315	WINCANTON	0.001%	98.639%
7316	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.640%
7317	GREAT EASTERN H	0.001%	98.641%
7318	CHINA MAPLE LEA	0.001%	98.642%
7319	SIAM COMMERCIAL	0.001%	98.642%
7320	TAIWAN SECOM	0.001%	98.643%
7321	ONE LIBERTY PRO	0.001%	98.644%
7322	ATRIUM EUROPEAN	0.001%	98.645%
7323	DOUTOR NICHIRE	0.001%	98.646%
7324	TOYO KANETSU KK	0.001%	98.647%
7325	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.648%
7326	ULTRA TECH CEMC	0.001%	98.649%
7327	MOTA ENGLI SGPS	0.001%	98.650%
7328	VAISALA	0.001%	98.651%
7329	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	ANGLOGOLD LTD	0.001%	98.653%
7331	FREEMAN FINANCI	0.001%	98.654%
7332	KEPPEL INFRASTR	0.001%	98.655%
7333	PETRONAS GAS	0.001%	98.656%
7334	AEON FANTASY CO	0.001%	98.657%
7335	RANK GROUP PLC	0.001%	98.658%
7336	MITSUBISHI PENC	0.001%	98.659%
7337	GURUNAVI INC	0.001%	98.659%
7338	INGENIA COMMUNI	0.001%	98.660%
7339	KYOEI STEEL LTD	0.001%	98.661%
7340	DORIAN LPG LTD	0.001%	98.662%
7341	KOREA KOLMAR CO	0.001%	98.663%
7342	SCHRODER REAL E	0.001%	98.664%
7343	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.665%
7344	YASUNAGA CORP	0.001%	98.666%
7345	FUSO CHEMICAL C	0.001%	98.667%
7346	G&L BEIJER AB B	0.001%	98.668%
7347	PETS AT HOME GR	0.001%	98.669%
7348	SOLIUM CAPITAL	0.001%	98.670%
7349	QL RESOURCES BH	0.001%	98.671%
7350	KPJ HEALTHCARE	0.001%	98.672%
7351	TOWA CORP	0.001%	98.673%
7352	RAFFLES MEDICAL	0.001%	98.674%
7353	GOLD CIRCUIT EL	0.001%	98.675%
7354	EL AL ISRAEL AI	0.001%	98.675%
7355	ASCENDAS HOSPIT	0.001%	98.676%
7356	ALBIS CO LTD	0.001%	98.677%
7357	PARCO CO	0.001%	98.678%
7358	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.679%
7359	ALMIRALL SA	0.001%	98.680%
7360	PROCTOR&GAMBLE	0.001%	98.681%
7361	GIGA SOLAR MAT	0.001%	98.682%
7362	GUJARAT STATE F	0.001%	98.683%
7363	PTT PUBLIC COMP	0.001%	98.684%
7364	PHOENIX HLDGS L	0.001%	98.685%
7365	ANGLO PACIFIC G	0.001%	98.686%
7366	FINOLEX CABLES	0.001%	98.687%
7367	TORIDOLL CORPOR	0.001%	98.688%
7368	RYOSHOKU LTD	0.001%	98.689%
7369	GMR INFRASTRUCT	0.001%	98.690%
7370	AISAN INDUSTRY	0.001%	98.690%
7371	CHINA SHIPPING	0.001%	98.691%
7372	HANNSTOUCH SOLU	0.001%	98.692%
7373	BOSCH LTD	0.001%	98.693%
7374	FEDERAL CORP	0.001%	98.694%
7375	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.695%
7376	BENEFIT ONE INC	0.001%	98.696%
7377	HYUNDAI HOME SH	0.001%	98.697%
7378	SAS AB	0.001%	98.698%
7379	ROBERT WALTERS	0.001%	98.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	ALPIQ HOLDING A	0.001%	98.700%
7381	CITY OFFICE REI	0.001%	98.701%
7382	EVERLIGHT CHEMI	0.001%	98.702%
7383	SFA ENGINEERING	0.001%	98.702%
7384	EN-JAPAN INC.	0.001%	98.703%
7385	METAWATER CO LT	0.001%	98.704%
7386	INFIGEN ENERGY	0.001%	98.705%
7387	LOTES CO LTD	0.001%	98.706%
7388	CHINA LILANG LT	0.001%	98.707%
7389	EMPRESA NACIONA	0.001%	98.708%
7390	VITAL KSK HOLDI	0.001%	98.709%
7391	GREIF INC CL B COMMON STOCK	0.001%	98.710%
7392	HUONS CO LTD	0.001%	98.711%
7393	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.712%
7394	LOJAS AMERICANA	0.001%	98.713%
7395	RENEWABLE ENER	0.001%	98.714%
7396	SWORD GROUP	0.001%	98.714%
7397	MIYAJI ENGINEER	0.001%	98.715%
7398	RIKEN VITAMIN C	0.001%	98.716%
7399	ALONY HETZ	0.001%	98.717%
7400	BATA INDIA LTD	0.001%	98.718%
7401	KIKKOMAN CORP	0.001%	98.719%
7402	SUNGWOO HITECH	0.001%	98.720%
7403	BES ENGINEERING	0.001%	98.721%
7404	STOCKMANN OYJ A	0.001%	98.722%
7405	TATA COMMUNICAT	0.001%	98.723%
7406	SOCIEDAD MATRIZ	0.001%	98.724%
7407	GS RETAIL CO LT	0.001%	98.725%
7408	CAPE	0.001%	98.725%
7409	PARTNER COMMUNI	0.001%	98.726%
7410	KATAKURA INDS	0.001%	98.727%
7411	EMLAK KONUT GYO	0.001%	98.728%
7412	FREIGHTCAR AMER	0.001%	98.729%
7413	KOBAYASHI PHARM	0.001%	98.730%
7414	ZTE CORP	0.001%	98.731%
7415	GULLIVER INTERN	0.001%	98.732%
7416	STARZEN CO LTD	0.001%	98.733%
7417	COMPANHIA DE GA	0.001%	98.734%
7418	GLOBERIDE INC	0.001%	98.735%
7419	GREAT LAKES DRE	0.001%	98.736%
7420	T-GAIA CORP	0.001%	98.736%
7421	CIMC ENRIC HOLD	0.001%	98.737%
7422	SANYANGIndustr	0.001%	98.738%
7423	BURKHALTER HOLD	0.001%	98.739%
7424	RECTICEL	0.001%	98.740%
7425	RCR TOMLINSON L	0.001%	98.741%
7426	ST BARBARA MINE	0.001%	98.742%
7427	NISSIN CORP	0.001%	98.743%
7428	AYGAZ	0.001%	98.744%
7429	KURA CORPORATIO	0.001%	98.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	CHAROEN POKPHAN	0.001%	98.746%
7431	SBS HOLDINGS IN	0.001%	98.746%
7432	SAKAI MOVING SE	0.001%	98.747%
7433	STABILUS SA	0.001%	98.748%
7434	WYNN MACAU LTD	0.001%	98.749%
7435	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.750%
7436	THAI VEGETABLE	0.001%	98.751%
7437	GOL LINHAS AERE	0.001%	98.752%
7438	SAGAX AB	0.001%	98.753%
7439	MANILA ELECTRIC	0.001%	98.754%
7440	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.755%
7441	HOTELES CITY EX	0.001%	98.755%
7442	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.756%
7443	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.757%
7444	CHINA SUNTIEN G	0.001%	98.758%
7445	AFFICHAGE HOLDI	0.001%	98.759%
7446	SILICONWARE PRE	0.001%	98.760%
7447	HAPPINET CORP	0.001%	98.761%
7448	OKABE CO	0.001%	98.762%
7449	EUROPAC PAPELES	0.001%	98.763%
7450	SINOFERT HOLDIN	0.001%	98.764%
7451	SIGDO KOPPERS S	0.001%	98.764%
7452	COROMANDEL INTL	0.001%	98.765%
7453	CELLCOM ISRAEL	0.001%	98.766%
7454	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.767%
7455	ROLAND DG CORP	0.001%	98.768%
7456	SANKYO TATEYAMA	0.001%	98.769%
7457	ZEHNDER GROUP A	0.001%	98.770%
7458	CPMC HLDGS LTD	0.001%	98.771%
7459	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.772%
7460	SAMTY CO.LTD.	0.001%	98.772%
7461	CERVUS EQUIPMEN	0.001%	98.773%
7462	STHREE	0.001%	98.774%
7463	VERA BRADLEY INC COMMON STOCK	0.001%	98.775%
7464	FAR EAST HOSPIT	0.001%	98.776%
7465	Technopolis Oyj	0.001%	98.777%
7466	ALCONIX CORPORA	0.001%	98.778%
7467	COSCO HOLDINGS	0.001%	98.779%
7468	TAMRON CO LTD	0.001%	98.780%
7469	STAR MICRONICS	0.001%	98.781%
7470	FIAT CHRYSLER A	0.001%	98.781%
7471	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.782%
7472	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.783%
7473	TEAM INC	0.001%	98.784%
7474	HYUNDAI DS,OLD	0.001%	98.785%
7475	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.786%
7476	CAMBRIDGE INDUS	0.001%	98.787%
7477	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.788%
7478	YOROZU CORP	0.001%	98.788%
7479	SHANGHAI FOSUN	0.001%	98.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	MINATO BANK	0.001%	98.790%
7481	VIRTUS HEALTH L	0.001%	98.791%
7482	GRUPO AEROMEXIC	0.001%	98.792%
7483	ASSET MANAGERS	0.001%	98.793%
7484	CSI PROPERTIES	0.001%	98.794%
7485	JIH SUN FINANCI	0.001%	98.795%
7486	FURUKAWA BATTER	0.001%	98.796%
7487	ESSO(FRANCAISE)	0.001%	98.796%
7488	TAI CHEUNG HLDG	0.001%	98.797%
7489	NOVELION THERAP	0.001%	98.798%
7490	SRI REJEKI ISMA	0.001%	98.799%
7491	KJB FINANCIAL G	0.001%	98.800%
7492	MENORA MIVTACHI	0.001%	98.801%
7493	XTEP INTERNATIO	0.001%	98.802%
7494	MASISA SA	0.001%	98.803%
7495	HOCHIKI CORPORA	0.001%	98.803%
7496	DSP GROUP INC	0.001%	98.804%
7497	TRANS COSMOS	0.001%	98.805%
7498	CMC MAGNETICS C	0.001%	98.806%
7499	INOVALIS REAL E	0.001%	98.807%
7500	AKR CORPORINDO	0.001%	98.808%
7501	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.809%
7502	HNZ GROUP INC	0.001%	98.810%
7503	SIA REIT INC	0.001%	98.810%
7504	SINGAMAS CONTAI	0.001%	98.811%
7505	PARTRON CO LTD	0.001%	98.812%
7506	AICHI CORPORATI	0.001%	98.813%
7507	ALPEN CO LTD	0.001%	98.814%
7508	MOBILEONE LTD.	0.001%	98.815%
7509	CONA RESOURCES	0.001%	98.816%
7510	NIPPON BEET SUG	0.001%	98.816%
7511	PULSE SEISMIC	0.001%	98.817%
7512	ZHONG AN REAL E	0.001%	98.818%
7513	XXENTRIA TECHNO	0.001%	98.819%
7514	TECHTARGET COMMON STOCK USD.001	0.001%	98.820%
7515	DEVELOPMENT SEC	0.001%	98.821%
7516	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.822%
7517	SPEEDCAST INTL	0.001%	98.823%
7518	DASSAULT SYSTEM	0.001%	98.823%
7519	HOTEL SHILLA	0.001%	98.824%
7520	SCATEC SOLAR AS	0.001%	98.825%
7521	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.826%
7522	RUSHYDRO PJSC ADR ADR	0.001%	98.827%
7523	NICE INFORMATIO	0.001%	98.828%
7524	SHW AG	0.001%	98.829%
7525	SCHOELLER BLECK	0.001%	98.829%
7526	DIRECIONAL ENGE	0.001%	98.830%
7527	SPCG	0.001%	98.831%
7528	CMBC CAPITAL HO	0.001%	98.832%
7529	LIGHT S.A.	0.001%	98.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	SUNDARAM FINANC	0.001%	98.834%
7531	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.835%
7532	SHIMIZU BANK	0.001%	98.835%
7533	PARIS ORLEANS S	0.001%	98.836%
7534	TAKASAGO THML E	0.001%	98.837%
7535	SHINKO PLANTECH	0.001%	98.838%
7536	BORYSZEW SA	0.001%	98.839%
7537	DONGJIANG ENVIR	0.001%	98.840%
7538	KUSURI NO AOKI	0.001%	98.841%
7539	ADITYA BIRLA CA	0.001%	98.841%
7540	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.001%	98.842%
7541	SURMODICS INC COMMON STOCK USD.05	0.001%	98.843%
7542	HANWHA NON-LIFE	0.001%	98.844%
7543	GOODBABY INTERN	0.001%	98.845%
7544	MARUWA CO LTD	0.001%	98.846%
7545	CHINA RESOURCES	0.001%	98.847%
7546	AMERICAS SILVER	0.001%	98.847%
7547	TOENEC CORP	0.001%	98.848%
7548	TONG YANG CEMEN	0.001%	98.849%
7549	TSURUMI MFG CO	0.001%	98.850%
7550	AURAS TECHNOLOG	0.001%	98.851%
7551	SALFACORP SA	0.001%	98.852%
7552	CHINA SINGYES S	0.001%	98.853%
7553	SYNERGIE	0.001%	98.853%
7554	MUNKSJO OYJ	0.001%	98.854%
7555	ELECOM CO LTD	0.001%	98.855%
7556	BRUNEL INTL	0.001%	98.856%
7557	GLORIOUS PROPER	0.001%	98.857%
7558	FLEXIGROUP LIMI	0.001%	98.858%
7559	MELISRON LTD	0.001%	98.859%
7560	AKSA AKRILIK KI	0.001%	98.859%
7561	TONG HSING ELEC	0.001%	98.860%
7562	NETUREN CO	0.001%	98.861%
7563	INTERVEST OFFIC	0.001%	98.862%
7564	BANK COOP AG	0.001%	98.863%
7565	ORACLE FIN SERV	0.001%	98.864%
7566	GENESIS ENERGY	0.001%	98.865%
7567	CHINA OIL & GAS	0.001%	98.865%
7568	MEGA WORLD PROP	0.001%	98.866%
7569	BIESSE	0.001%	98.867%
7570	D-LINK	0.001%	98.868%
7571	DAISO CO	0.001%	98.869%
7572	Minerva SA	0.001%	98.870%
7573	SWISSQUOTE GP H	0.001%	98.870%
7574	CALIDA HLDG	0.001%	98.871%
7575	DAI-ICHI SEIKO	0.001%	98.872%
7576	CHUNG HUNG STEE	0.001%	98.873%
7577	NIPPON PISTON R	0.001%	98.874%
7578	FUKUDA CORP	0.001%	98.875%
7579	SELECT HARVESTS	0.001%	98.876%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.876%
7581	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.877%
7582	KT SKYLIFE CO L	0.001%	98.878%
7583	MEDICLINIC INTE	0.001%	98.879%
7584	GMO PAYMENT GAT	0.001%	98.880%
7585	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.881%
7586	SAKAI HEAVY IND	0.001%	98.881%
7587	FILINVEST LAND	0.001%	98.882%
7588	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.883%
7589	NIEN HSING TEXT	0.001%	98.884%
7590	REGAL REIT	0.001%	98.885%
7591	WEIQIAO TEXTILE	0.001%	98.886%
7592	BEIJING NORTH S	0.001%	98.886%
7593	CALIX INC COMMON STOCK	0.001%	98.887%
7594	MEDIVIR	0.001%	98.888%
7595	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.889%
7596	IDI INSURANCE C	0.001%	98.890%
7597	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.891%
7598	RAYMOND LTD	0.001%	98.892%
7599	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.892%
7600	BASSO INDUSTRY	0.001%	98.893%
7601	DAE DUCK ELECTR	0.001%	98.894%
7602	TIM PARTICIPACOES SA ADR ADR	0.001%	98.895%
7603	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.896%
7604	GDI PROPERTY GR	0.001%	98.897%
7605	VINA CONCHA Y T	0.001%	98.897%
7606	BELLEVUE GROUP	0.001%	98.898%
7607	SEIKITOKYU KOGY	0.001%	98.899%
7608	INTAGE INC	0.001%	98.900%
7609	LOCK&LOCK CO LT	0.001%	98.901%
7610	SMK CORP	0.001%	98.902%
7611	CHINA SHENGMU O	0.001%	98.902%
7612	MALAYSIAN RES C	0.001%	98.903%
7613	TA CHEN STAINLE	0.001%	98.904%
7614	YEUN CHYANG IND	0.001%	98.905%
7615	TOKUSHU TOKAI H	0.001%	98.906%
7616	DAITO PHARM	0.001%	98.906%
7617	TAKAMATSU CONS	0.001%	98.907%
7618	FRASERS HOSPITA	0.001%	98.908%
7619	DOGAN HOLDINGS	0.001%	98.909%
7620	RYOYO ELECTRO C	0.001%	98.910%
7621	HIDAY HIDAKA CO	0.001%	98.911%
7622	ANDHRA BANK	0.001%	98.911%
7623	BOUSTEAD HLDGS	0.001%	98.912%
7624	JINLI GROUP HOL	0.001%	98.913%
7625	STRIDE STAPLED	0.001%	98.914%
7626	FORMOSA LABORAT	0.001%	98.915%
7627	LEWIS GROUP LTD	0.001%	98.916%
7628	HANSOL LCD INC	0.001%	98.916%
7629	FUDO CONSTRUCTI	0.001%	98.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	CELSIA SA ESP	0.001%	98.918%
7631	CHONG HONG CONS	0.001%	98.919%
7632	GLOBAL YATIRIM	0.001%	98.920%
7633	VALUETRONICS HL	0.001%	98.921%
7634	COSTA GROUP HOL	0.001%	98.921%
7635	WILLDAN GROUP I	0.001%	98.922%
7636	BKW ENERGIE AG	0.001%	98.923%
7637	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.924%
7638	TELEFONICA BRAS	0.001%	98.925%
7639	CHINA GREENLAND	0.001%	98.925%
7640	TOX FREE SOLUTI	0.001%	98.926%
7641	NAN KANG RUBB T	0.001%	98.927%
7642	SL CORP	0.001%	98.928%
7643	DONG-A SOCIO	0.001%	98.929%
7644	PURE TECHNOLOGI	0.001%	98.930%
7645	TIPP24 SE	0.001%	98.930%
7646	CHINA TELECOM C	0.001%	98.931%
7647	BOYAA INTERACTI	0.001%	98.932%
7648	GUANGDONG NAN Y	0.001%	98.933%
7649	BITTIUM OYJ	0.001%	98.934%
7650	CHINA WATER IND	0.001%	98.934%
7651	KANSAI URBAN BA	0.001%	98.935%
7652	GL EVENTS	0.001%	98.936%
7653	RETELIT SPA	0.001%	98.937%
7654	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.938%
7655	DRAEGERWERK KGA	0.001%	98.938%
7656	PLASTIVALOIRE	0.001%	98.939%
7657	ESSENTIAL ENERG	0.001%	98.940%
7658	FIRST GEN CORPO	0.001%	98.941%
7659	FIDEA HOLDINGS	0.001%	98.942%
7660	JEOL	0.001%	98.943%
7661	MARCOPOLO SA	0.001%	98.943%
7662	LEXTAR ELECTRON	0.001%	98.944%
7663	HIQ INTERNATION	0.001%	98.945%
7664	CROMPTON GREAVE	0.001%	98.946%
7665	DAIICHI JITSUGY	0.001%	98.947%
7666	VITROLIFE AB	0.001%	98.947%
7667	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.948%
7668	ASIA VITAL COMP	0.001%	98.949%
7669	MALAYSIA MINING	0.001%	98.950%
7670	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.951%
7671	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.951%
7672	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.952%
7673	SEKISUI JUSHI C	0.001%	98.953%
7674	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.954%
7675	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.955%
7676	KLOVERN AB B SH	0.001%	98.955%
7677	CURRO HOLDINGS	0.001%	98.956%
7678	mitsui HIGH TEC	0.001%	98.957%
7679	QGEP PARTICIPAC	0.001%	98.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	ORDINA NV	0.001%	98.959%
7681	CHINA AVIATION	0.001%	98.960%
7682	KAMEDA SEIKA CO	0.001%	98.960%
7683	HEARTLAND NEW Z	0.001%	98.961%
7684	DAIWA INDUSTRIE	0.001%	98.962%
7685	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.963%
7686	AMER SOFTWARE I	0.001%	98.964%
7687	MINISTOP CO	0.001%	98.964%
7688	SHINOKEN GROUP	0.001%	98.965%
7689	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.966%
7690	WILH WILHELMSSEN	0.001%	98.967%
7691	KENTUCKY FRIED	0.001%	98.968%
7692	VALID SOLUCOES	0.001%	98.968%
7693	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.969%
7694	GENESIS ENERGY	0.001%	98.970%
7695	EZION HOLDINGS	0.001%	98.971%
7696	JOYFUL HONDA CO	0.001%	98.972%
7697	TUPY SA	0.001%	98.972%
7698	ETALON GROUP-GD	0.001%	98.973%
7699	NICE HOLDINGS C	0.001%	98.974%
7700	HELLENIC EXCH H	0.001%	98.975%
7701	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.975%
7702	FAIRWOOD HOLDIN	0.001%	98.976%
7703	INTOPS CO	0.001%	98.977%
7704	MONTEA SCA	0.001%	98.978%
7705	AGRITRADE RESOU	0.001%	98.979%
7706	UNILEVER PLC	0.001%	98.979%
7707	POU SHENG INTL	0.001%	98.980%
7708	HIRATA TECHNICA	0.001%	98.981%
7709	CHINA HUIYUAN J	0.001%	98.982%
7710	FULLTECH FIBER	0.001%	98.983%
7711	HMC INVESTMENT	0.001%	98.983%
7712	MOMO INC SPON ADR ADR USD.0001	0.001%	98.984%
7713	SHOEI CO LTD	0.001%	98.985%
7714	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.986%
7715	WHITESTONE REIT REIT USD.001	0.001%	98.987%
7716	GIANPLUS TECHN	0.001%	98.987%
7717	ORIENTAL HLDGS	0.001%	98.988%
7718	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.989%
7719	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.990%
7720	DEPO AUTO PARTS	0.001%	98.991%
7721	GENTING PLANTA	0.001%	98.991%
7722	EKOVEST BHD	0.001%	98.992%
7723	WONIK IPS CO LT	0.001%	98.993%
7724	JAMCO COPORATIN	0.001%	98.994%
7725	SUNNINGDALE TEC	0.001%	98.994%
7726	KISCO CORP	0.001%	98.995%
7727	DIP CORPORATION	0.001%	98.996%
7728	TOBISHIMA CORP	0.001%	98.997%
7729	ALTRI SGPS S.A.	0.001%	98.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.998%
7731	COWELL E HOLDIN	0.001%	98.999%
7732	DARFON ELECTRON	0.001%	99.000%
7733	SRE GROUP LTD	0.001%	99.001%
7734	DAWNRAYS PHARMS	0.001%	99.002%
7735	YUMESHIN HOLDIN	0.001%	99.002%
7736	GREEN SEAL HOLD	0.001%	99.003%
7737	PACK CORP	0.001%	99.004%
7738	MOMENTUM GROUP	0.001%	99.005%
7739	SESA SPA	0.001%	99.005%
7740	NEWOCEAN ENERGY	0.001%	99.006%
7741	BERJAYA CORPORA	0.001%	99.007%
7742	RMP ENERGY INC	0.001%	99.008%
7743	ADDTECH AB B SH	0.001%	99.009%
7744	INTERSHOP HOLDI	0.001%	99.009%
7745	STS SEMICONDUCT	0.001%	99.010%
7746	PRESIDENT SECS	0.001%	99.011%
7747	IP GROUP	0.001%	99.012%
7748	GUJARAT GAS LTD	0.001%	99.012%
7749	SHINKO SHOJI CO	0.001%	99.013%
7750	SIPEF(PLANT FIN	0.001%	99.014%
7751	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.015%
7752	GLOBE TRADE CEN	0.001%	99.016%
7753	WARABEYA NICHII	0.001%	99.016%
7754	BELLE CORPORATI	0.001%	99.017%
7755	MACAU LEGEND DE	0.001%	99.018%
7756	ALPHA CORP	0.001%	99.019%
7757	ZIX CORP COMMON STOCK USD.01	0.001%	99.019%
7758	ENVESTNET INC COMMON STOCK	0.001%	99.020%
7759	MERCURIES & ASS	0.001%	99.021%
7760	SMA SOLAR TECHN	0.001%	99.022%
7761	UNIVERSAL ROBIN	0.001%	99.023%
7762	T & K TOKA CO L	0.001%	99.023%
7763	ELETROP PAULO MET	0.001%	99.024%
7764	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.025%
7765	KUKDO CHEMICAL	0.001%	99.026%
7766	TESCO CORP	0.001%	99.026%
7767	SILVER LAKE RES	0.001%	99.027%
7768	NORWEGIAN FINAN	0.001%	99.028%
7769	ADVA AG	0.001%	99.029%
7770	TOURISM HOLDING	0.001%	99.029%
7771	BGF RETAIL CO L	0.001%	99.030%
7772	NIPPON SEISEN C	0.001%	99.031%
7773	UMW HLDGS BERHA	0.001%	99.032%
7774	YEONG GUAN ENER	0.001%	99.033%
7775	BPOST SA	0.001%	99.033%
7776	SUNONWEALTH ELE	0.001%	99.034%
7777	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.035%
7778	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.036%
7779	NETIA SA	0.001%	99.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	HIROCA HOLDINGS	0.001%	99.037%
7781	GERRY WEBER INT	0.001%	99.038%
7782	UNIQUE ENGINEER	0.001%	99.039%
7783	NIPPON THOMPSON	0.001%	99.039%
7784	TEXHONG TEXTILE	0.001%	99.040%
7785	DABUR INDIA LTD	0.001%	99.041%
7786	NITTOKU ENG CO	0.001%	99.042%
7787	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.042%
7788	NIPPON DENSETSU	0.001%	99.043%
7789	HYUNDAI ROTEM C	0.001%	99.044%
7790	GIKEN LTD	0.001%	99.045%
7791	TURKCELL ILETIS	0.001%	99.045%
7792	M DIAS BRANCO S	0.001%	99.046%
7793	NATUREX	0.001%	99.047%
7794	NICE-SYSTEMS LT	0.001%	99.048%
7795	HANWHA SECS	0.001%	99.049%
7796	HEY SONG	0.001%	99.049%
7797	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.050%
7798	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.051%
7799	TOYO WHARF & W	0.001%	99.052%
7800	CHICONY POWER T	0.001%	99.052%
7801	S1 CORP	0.001%	99.053%
7802	SYRAH RESOURCES	0.001%	99.054%
7803	METAIR INVESTME	0.001%	99.055%
7804	IMAGINATION TEC	0.001%	99.055%
7805	ADVAN CO LTD	0.001%	99.056%
7806	AIRPORT CITY LT	0.001%	99.057%
7807	DONGJIN SEMICHE	0.001%	99.058%
7808	SDL PLC	0.001%	99.058%
7809	SPEEDY HIRE PLC	0.001%	99.059%
7810	FOXTONS GROUP P	0.001%	99.060%
7811	EVS BROADCAST E	0.001%	99.061%
7812	IMASEN ELEC IND	0.001%	99.061%
7813	STRAUSS GROUP L	0.001%	99.062%
7814	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.063%
7815	ALARKO HOLDINGS	0.001%	99.064%
7816	TOWER SEMICONDU	0.001%	99.064%
7817	PICO FAR EAST H	0.001%	99.065%
7818	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.066%
7819	WHAN IN PHARMAC	0.001%	99.067%
7820	BANK HANDLOWY W	0.001%	99.067%
7821	FUKUSHIMA BANK	0.001%	99.068%
7822	MAYNE PHARMA GR	0.001%	99.069%
7823	OPERA SOFTWARE	0.001%	99.070%
7824	SDI CORP	0.001%	99.070%
7825	SUNPLUS TECHNOL	0.001%	99.071%
7826	LACTO JAPAN CO	0.001%	99.072%
7827	TELEKOM MALAYSI	0.001%	99.072%
7828	DENKI KOGYO CO	0.001%	99.073%
7829	SUNWAY REAL EST	0.001%	99.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	TK DEVELOPMENT	0.001%	99.075%
7831	ELECTRA	0.001%	99.075%
7832	YOUNGONE CORP	0.001%	99.076%
7833	NORTHWEST PIPE	0.001%	99.077%
7834	TOPBI INTERNATI	0.001%	99.078%
7835	CHINA HIGH SPEE	0.001%	99.078%
7836	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.079%
7837	GLAXOSMITHKLINE	0.001%	99.080%
7838	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.081%
7839	CK LIFE SCIENCE	0.001%	99.081%
7840	RADIUM LIFE TEC	0.001%	99.082%
7841	SPIRE HEALTHCAR	0.001%	99.083%
7842	CIA DE SANEAMEN	0.001%	99.084%
7843	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.084%
7844	ALTium LTD	0.001%	99.085%
7845	MIRAMAR HTEL &	0.001%	99.086%
7846	YPSOMED HOLDING	0.001%	99.087%
7847	CENTRAL SPORTS	0.001%	99.087%
7848	ZUG ESTATES HLD	0.001%	99.088%
7849	NETAS TELEKOMUN	0.001%	99.089%
7850	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.089%
7851	FRASERS LOGISTI	0.001%	99.090%
7852	RVH INC	0.001%	99.091%
7853	MAGNUM BERHAD	0.001%	99.092%
7854	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.092%
7855	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.093%
7856	SANSIRI PUBLIC	0.001%	99.094%
7857	YICHANG HEC CHA	0.001%	99.095%
7858	MEARS GROUP PLC	0.001%	99.095%
7859	HAGIHARA INDUST	0.001%	99.096%
7860	PACT GROUP HOLD	0.001%	99.097%
7861	KOLAO HOLDINGS	0.001%	99.098%
7862	CHINA OVERSEAS	0.001%	99.098%
7863	JAPAN CASH MACH	0.001%	99.099%
7864	ASCOPIAVE SPA	0.001%	99.100%
7865	TOYO TANSO CO L	0.001%	99.100%
7866	HAN JIN TRANSP	0.001%	99.101%
7867	COMPAGNIE DES A	0.001%	99.102%
7868	PC JEWELLER LIM	0.001%	99.103%
7869	LAYNE CHRISTENS	0.001%	99.103%
7870	RIGNET INC COMMON STOCK USD.001	0.001%	99.104%
7871	NOVATEK OAO	0.001%	99.105%
7872	CHINA AIRCRAFT	0.001%	99.106%
7873	KITA-NIPPON BAN	0.001%	99.106%
7874	DYNAPACK INTL T	0.001%	99.107%
7875	MATRIX	0.001%	99.108%
7876	JAPAN DRILLING	0.001%	99.108%
7877	TOCHIGI BANK	0.001%	99.109%
7878	COSCO INTERNATI	0.001%	99.110%
7879	HEUNG-A SHIPPIN	0.001%	99.111%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	AJISEN CHINA HO	0.001%	99.111%
7881	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.112%
7882	CROPENERGIES AG	0.001%	99.113%
7883	HOEGH LNG HOLDI	0.001%	99.114%
7884	ANTENA 3 DE TEL	0.001%	99.114%
7885	TELSTRA CORP-AD	0.001%	99.115%
7886	KWALITY LTD	0.001%	99.116%
7887	PARKSON RETAIL	0.001%	99.116%
7888	GAMEHOST INC	0.001%	99.117%
7889	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.118%
7890	CHINA STEEL CHE	0.001%	99.119%
7891	BEIJING URBAN C	0.001%	99.119%
7892	RELIGARE HEALTH	0.001%	99.120%
7893	RTX TELECOM	0.001%	99.121%
7894	WAKACHIKU CONST	0.001%	99.122%
7895	NOBLE GROUP LTD	0.001%	99.122%
7896	ARENA REIT	0.001%	99.123%
7897	AFFIN HLDGS BHD	0.001%	99.124%
7898	HEIJMANS	0.001%	99.124%
7899	SHIPPING CP IND	0.001%	99.125%
7900	TAMEDIA AG	0.001%	99.126%
7901	TEKKEN CORP	0.001%	99.127%
7902	FUJICCO CO	0.001%	99.127%
7903	BRIGHT SMART SE	0.001%	99.128%
7904	HARIM CO LTD	0.001%	99.129%
7905	PT PAKUWON JATI	0.001%	99.129%
7906	NISSIN SUGAR HO	0.001%	99.130%
7907	OSAKA STEEL CO	0.001%	99.131%
7908	SOLARTECH INTL	0.001%	99.132%
7909	EREX CO LTD	0.001%	99.132%
7910	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.133%
7911	COX & KINGS LTD	0.001%	99.134%
7912	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.134%
7913	FRED'S INC	0.001%	99.135%
7914	MANILA WATER CO	0.001%	99.136%
7915	BANGKOK CHAIN H	0.001%	99.137%
7916	SHRIRAM CITY UN	0.001%	99.137%
7917	SHINNIHON CORP	0.001%	99.138%
7918	TSUGAMI CORP	0.001%	99.139%
7919	ASIA STD INTL G	0.001%	99.139%
7920	CHUNG HSIN ELEC	0.001%	99.140%
7921	MPACT LIMITED	0.001%	99.141%
7922	KAVERI SEED CO	0.001%	99.142%
7923	YINSON HOLDINGS	0.001%	99.142%
7924	LAMPRELL PLC	0.001%	99.143%
7925	SKF AB	0.001%	99.144%
7926	INDEX LTD	0.001%	99.144%
7927	ANICOM HOLDINGS	0.001%	99.145%
7928	ONOKEN CO LTD	0.001%	99.146%
7929	SEKERBANK	0.001%	99.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	WCT HOLDINGS BH	0.001%	99.147%
7931	COSCO CORPORATI	0.001%	99.148%
7932	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.149%
7933	IWAICOSMO HLDGS	0.001%	99.149%
7934	CREDITO REAL SA	0.001%	99.150%
7935	DR REDDYS LABS	0.001%	99.151%
7936	TIPCO ASPHALT P	0.001%	99.152%
7937	IMF (AUSTRALIA)	0.001%	99.152%
7938	BALRAMPUR CHINI	0.001%	99.153%
7939	BESALCO SA	0.001%	99.154%
7940	NONG SHIM HOLDI	0.001%	99.154%
7941	MORITA HOLDINGS	0.001%	99.155%
7942	ASAHI KOGYOSHA	0.001%	99.156%
7943	MACQUARIE ATLAS	0.001%	99.156%
7944	EUROCASH SA	0.001%	99.157%
7945	OMAXE LTD	0.001%	99.158%
7946	MOSHIMOSHI HOTL	0.001%	99.159%
7947	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.159%
7948	DAISAN BANK	0.001%	99.160%
7949	SIAM GLOBAL HOU	0.001%	99.161%
7950	LECTRA SYSTEMES	0.001%	99.161%
7951	NRW HOLDINGS LT	0.001%	99.162%
7952	SONGA OFFSHORE	0.001%	99.163%
7953	BROADLEAF CO LT	0.001%	99.163%
7954	TRANCOM CO, LTD	0.001%	99.164%
7955	TELESITES SAB D	0.001%	99.165%
7956	PROPERTY FOR IN	0.001%	99.166%
7957	RICH DEVELOPMEN	0.001%	99.166%
7958	RENAISSANCE INC	0.001%	99.167%
7959	NUFLARE TECHNOL	0.001%	99.168%
7960	LI PENG ENTERPR	0.001%	99.168%
7961	LOPEZ HOLDINGS	0.001%	99.169%
7962	SEMPERIT AG HOL	0.001%	99.170%
7963	VILLAGE SUPERMA	0.001%	99.170%
7964	DIVI'S LABORATO	0.001%	99.171%
7965	QINGLING MOTORS	0.001%	99.172%
7966	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.173%
7967	COSAN LOGISTICA	0.001%	99.173%
7968	LITE-ON SEMICON	0.001%	99.174%
7969	REBOSIS PROPERT	0.001%	99.175%
7970	WIRECARD AG	0.001%	99.175%
7971	WOWOW INC	0.001%	99.176%
7972	SAFILO GROUP SP	0.001%	99.177%
7973	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.177%
7974	ITOKI CORP	0.001%	99.178%
7975	MALAYSIAN PACIF	0.001%	99.179%
7976	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.180%
7977	BR PROPERTIES S	0.001%	99.180%
7978	SILICON WORKS	0.001%	99.181%
7979	PHARMAENGINE IN	0.001%	99.182%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.182%
7981	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.183%
7982	SHN EXPRESSWAY	0.001%	99.184%
7983	SOGO MEDICAL CO	0.001%	99.184%
7984	MIE BANK LTD/TH	0.001%	99.185%
7985	SHREE CEMENT LT	0.001%	99.186%
7986	SUMMIT ASCENT H	0.001%	99.186%
7987	SOLAR APPLIED M	0.001%	99.187%
7988	PVR LTD	0.001%	99.188%
7989	CHINA SHINEWAY	0.001%	99.189%
7990	TIAN AN CHINA I	0.001%	99.189%
7991	SUZLON ENERGY L	0.001%	99.190%
7992	TAIWAN SURFACE	0.001%	99.191%
7993	YUEXIU TRANSPOR	0.001%	99.191%
7994	STUDIO ALICE CO	0.001%	99.192%
7995	DEA CAPITAL SPA	0.001%	99.193%
7996	MILBON CO	0.001%	99.193%
7997	TCL MULTIMEDIA	0.001%	99.194%
7998	SINOLINK WORLDW	0.001%	99.195%
7999	UOB-KAY HIAN HO	0.001%	99.195%
8000	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.196%
8001	OPUS GROUP AB	0.001%	99.197%
8002	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.197%
8003	CENTRAL CHINA R	0.001%	99.198%
8004	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.199%
8005	HUADIAN FUXIN E	0.001%	99.199%
8006	JASMINE INTERNA	0.001%	99.200%
8007	DUNELM GROUP PL	0.001%	99.201%
8008	CATHAY CONST	0.001%	99.202%
8009	PERSISTENT SYST	0.001%	99.202%
8010	ADANI TRANSMISS	0.001%	99.203%
8011	RENTIAN TECHNOL	0.001%	99.204%
8012	DAIKEN CORP	0.001%	99.204%
8013	APT SATELLITE	0.001%	99.205%
8014	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.206%
8015	SHENG SIONG GRO	0.001%	99.206%
8016	ADANI ENTERPRIS	0.001%	99.207%
8017	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.208%
8018	CHINA MERCHANTS	0.001%	99.208%
8019	LEASINVEST REAL	0.001%	99.209%
8020	NAUTILUS MINERA	0.001%	99.210%
8021	ARDMORE SHIPPIN	0.001%	99.210%
8022	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.211%
8023	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.212%
8024	IRON FORCE INDU	0.001%	99.212%
8025	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.213%
8026	CARILLION	0.001%	99.214%
8027	COSCO CAPITAL I	0.001%	99.214%
8028	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	99.215%
8029	EHEALTH INC COMMON STOCK USD.001	0.001%	99.216%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	SK TELECOM	0.001%	99.217%
8031	CITYCHAMP WATCH	0.001%	99.217%
8032	OLYMPIC STEEL I	0.001%	99.218%
8033	FRONTERA ENERGY	0.001%	99.219%
8034	KANTO TSUKUBA B	0.001%	99.219%
8035	SUN INTL LTD	0.001%	99.220%
8036	RIDLEY CORP LTD	0.001%	99.221%
8037	MICO LTD	0.001%	99.221%
8038	CHAIN STORE OKU	0.001%	99.222%
8039	PADINI HLDGS BH	0.001%	99.223%
8040	NICHIREKI CO LT	0.001%	99.223%
8041	BANK PERMATA TB	0.001%	99.224%
8042	CYFROWY POLSAT	0.001%	99.225%
8043	FERRARI NV	0.001%	99.225%
8044	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.226%
8045	INTERSERVE PLC	0.001%	99.227%
8046	ICHINEN CO LTD	0.001%	99.227%
8047	AMUSE INC	0.001%	99.228%
8048	SWANCOR	0.001%	99.229%
8049	NIPPON VALQUA I	0.001%	99.229%
8050	ASTRO JAPAN PR	0.001%	99.230%
8051	HELLENIC PETROL	0.001%	99.231%
8052	PASONA GROUP IN	0.001%	99.231%
8053	SBW	0.001%	99.232%
8054	MARUWA UNYU	0.001%	99.233%
8055	DONG-A ST CO LT	0.001%	99.233%
8056	NEXT CO LTD	0.001%	99.234%
8057	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.235%
8058	KAWADA TECHNOLO	0.001%	99.235%
8059	DONGWON DEVELOP	0.001%	99.236%
8060	NORTH MINING SH	0.001%	99.237%
8061	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.237%
8062	OLAV THON EIEND	0.001%	99.238%
8063	QUESTERRE ENERG	0.001%	99.239%
8064	WIZ SOL CORR DE	0.001%	99.239%
8065	PEGASUS SEWING	0.001%	99.240%
8066	NIPPON CARBIDE	0.001%	99.241%
8067	DATANG INTL POW	0.001%	99.241%
8068	CITY LODGE HOTE	0.001%	99.242%
8069	SUNDRAM FASTNER	0.001%	99.243%
8070	STARTEK INC	0.001%	99.243%
8071	CONSORCIO ARA S	0.001%	99.244%
8072	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.245%
8073	DALRADIAN RESOU	0.001%	99.245%
8074	COSMO LADY CHIN	0.001%	99.246%
8075	CAIRO COMMUNICA	0.001%	99.247%
8076	TOHO TITANIUM C	0.001%	99.247%
8077	COOLPAD GROUP L	0.001%	99.248%
8078	INFRAESTRUCTURA	0.001%	99.249%
8079	GESCO AG	0.001%	99.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	FREUND CORP	0.001%	99.250%
8081	BIJOU BRIGITTE	0.001%	99.251%
8082	GRO-BELS CO LTD	0.001%	99.251%
8083	WALLISER KANTON	0.001%	99.252%
8084	LIBBEY INC COMMON STOCK USD.01	0.001%	99.253%
8085	WIJAYA KARYA	0.001%	99.253%
8086	MERITZ FINANCIA	0.001%	99.254%
8087	BRACK CAPITAL P	0.001%	99.255%
8088	JUST DIAL LTD	0.001%	99.255%
8089	EXMAR	0.001%	99.256%
8090	INV LA CONSTRUC	0.001%	99.257%
8091	ASAHI ORGANIC C	0.001%	99.257%
8092	EASTERN & ORIEN	0.001%	99.258%
8093	WPP AUNZ LTD	0.001%	99.259%
8094	MORITO CO	0.001%	99.259%
8095	GFT TECHNOLOGY	0.001%	99.260%
8096	VP BANK AG	0.001%	99.261%
8097	KYODO PRINTING	0.001%	99.261%
8098	GLOBAL MEDIACOM	0.001%	99.262%
8099	POONGSAN HOLDIN	0.001%	99.263%
8100	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.263%
8101	LIANHUA SUPERMA	0.001%	99.264%
8102	SHIBAURA ELECTR	0.001%	99.264%
8103	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.265%
8104	ABILITY ENTERPR	0.001%	99.266%
8105	KOPIN CORP COMMON STOCK USD.01	0.001%	99.266%
8106	ZOOPLA PROPERTY	0.001%	99.267%
8107	ATSUGI NYLON IN	0.001%	99.268%
8108	AIPHONE CO	0.001%	99.268%
8109	CSBC CORPORATIO	0.001%	99.269%
8110	GROUPE CRIT	0.001%	99.270%
8111	MATSUDA SANGYO	0.001%	99.270%
8112	SUPERMAX CORPOR	0.001%	99.271%
8113	IHH HEALTHCARE	0.001%	99.272%
8114	ESPRINET SPA	0.001%	99.272%
8115	UNIZYX HOLDING	0.001%	99.273%
8116	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.274%
8117	AJ RENT CAR	0.001%	99.274%
8118	BIRLA CORP LTD	0.001%	99.275%
8119	KEC INTERNATION	0.001%	99.276%
8120	PANIN FINANCIAL	0.001%	99.276%
8121	QUANTA STORAGE	0.001%	99.277%
8122	RINNAI CORP	0.001%	99.278%
8123	UCHIDA YOKO CO	0.001%	99.278%
8124	FUNAI ELECTRIC	0.001%	99.279%
8125	GNCO	0.001%	99.280%
8126	ACTRON TECHNOLO	0.001%	99.280%
8127	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.281%
8128	CORONA CORP	0.001%	99.281%
8129	HI-P INTERNATIO	0.001%	99.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	SEKISUI PLASTIC	0.001%	99.283%
8131	LOTTE NON-LIFE	0.001%	99.283%
8132	CARDNO LIMITED	0.001%	99.284%
8133	JAPAN PETROLEUM	0.001%	99.285%
8134	SAMSUNG CARD	0.001%	99.285%
8135	LPN DEVELOPMENT	0.001%	99.286%
8136	PT PAN INDONESIA	0.001%	99.287%
8137	BEIJING ENT MED	0.001%	99.287%
8138	GUARARAPES CONF	0.001%	99.288%
8139	WATAMI FOOD SER	0.001%	99.289%
8140	HKBN LTD	0.001%	99.289%
8141	PERSEUS MINING	0.001%	99.290%
8142	SYMPHONY HLDGS	0.001%	99.291%
8143	ENNOCONN CORP	0.001%	99.291%
8144	K&O ENERGY GROU	0.001%	99.292%
8145	AKITA DRILLING	0.001%	99.292%
8146	OTOKAR OTOMOTIV	0.001%	99.293%
8147	XAAR	0.001%	99.294%
8148	LEALEA ENTERPRI	0.001%	99.294%
8149	FONTERRA SHAREH	0.001%	99.295%
8150	TOA CORP	0.001%	99.296%
8151	BYUCKSAN CORP	0.001%	99.296%
8152	MINOR INTL	0.001%	99.297%
8153	F-SECURE OYJ	0.001%	99.298%
8154	DELTA-GALIL IND	0.001%	99.298%
8155	SCHALTBAU HOLDI	0.001%	99.299%
8156	KPIT TECHNOLOGI	0.001%	99.300%
8157	CHINA SILVER GR	0.001%	99.300%
8158	CTT-CORREIOS DE	0.001%	99.301%
8159	PETROPAVLOVSK	0.001%	99.302%
8160	SILVER GRANT IN	0.001%	99.302%
8161	CRH PLC	0.001%	99.303%
8162	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.303%
8163	NYRSTAR NV	0.001%	99.304%
8164	JK TYRE & INDUS	0.001%	99.305%
8165	KOMATSU SEIREN	0.001%	99.305%
8166	SEOHEE CONSTRUC	0.001%	99.306%
8167	MITSUUROKO CO L	0.001%	99.307%
8168	FINOLEX INDUSTR	0.001%	99.307%
8169	INTL GAME SYSTE	0.001%	99.308%
8170	MOBILEPHONE TEL	0.001%	99.309%
8171	TAIWAN PCB TECH	0.001%	99.309%
8172	SUNG KWANG BEND	0.001%	99.310%
8173	JAPAN AIRPORT T	0.001%	99.310%
8174	VARDHMAN TEXTIL	0.001%	99.311%
8175	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.312%
8176	HELBOR EMPREEND	0.001%	99.312%
8177	HANA MICROELECT	0.001%	99.313%
8178	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.314%
8179	HANSOL CHEMICAL	0.001%	99.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	XERO LIMITED	0.001%	99.315%
8181	IWAKI & CO LTD	0.001%	99.316%
8182	FUJIMI INC	0.001%	99.316%
8183	CASETEK HOLDING	0.001%	99.317%
8184	FRASERS CENTREP	0.001%	99.317%
8185	ATLAS FINANCIAL	0.001%	99.318%
8186	OILES CORPORATI	0.001%	99.319%
8187	NIEN MADE ENTER	0.001%	99.319%
8188	VANACHAI GROUP	0.001%	99.320%
8189	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.321%
8190	HUSQVARNA AB	0.001%	99.321%
8191	MEISEI INDUSTRI	0.001%	99.322%
8192	KYOKUTO SECURIT	0.001%	99.323%
8193	FEED ONE CO LTD	0.001%	99.323%
8194	AHRETTY CORP	0.001%	99.324%
8195	LANDING INTL DE	0.001%	99.324%
8196	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.325%
8197	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.326%
8198	BOSIDENG INTL H	0.001%	99.326%
8199	KEPCO PLANT SER	0.001%	99.327%
8200	POCKET CARD CO	0.001%	99.328%
8201	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.328%
8202	MEDCO ENERGI IN	0.001%	99.329%
8203	MICROBIO CO LTD	0.001%	99.329%
8204	TURVO INTERNATI	0.001%	99.330%
8205	AMARA RAJA BATT	0.001%	99.331%
8206	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.331%
8207	KONGSBERG GRUPP	0.001%	99.332%
8208	ALBANY MOLECULA	0.001%	99.333%
8209	TAIWAN SOGO SHI	0.001%	99.333%
8210	AKTIA BANK OYJ	0.001%	99.334%
8211	FENIX OUTDOOR I	0.001%	99.334%
8212	OKINAWA CELLULA	0.001%	99.335%
8213	LUNDIN GOLD INC	0.001%	99.336%
8214	UNIVERSAL CEMEN	0.001%	99.336%
8215	VIRBAC	0.001%	99.337%
8216	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.338%
8217	ADATA TECHNOLOG	0.001%	99.338%
8218	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.339%
8219	SCHAEFFLER AG P	0.001%	99.339%
8220	TRUE NORTH COMM	0.001%	99.340%
8221	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.341%
8222	TAIHO KOGYO	0.001%	99.341%
8223	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.342%
8224	CAPRO CORPN	0.001%	99.343%
8225	ALPHA NETWORKS	0.001%	99.343%
8226	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.344%
8227	UNITECH LIMITED	0.001%	99.344%
8228	KANEMATSU ELEC	0.001%	99.345%
8229	PAYPOINT	0.001%	99.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	GENESIS LAND DE	0.001%	99.346%
8231	BELLAMY'S AUSTR	0.001%	99.347%
8232	AIXTRON SE	0.001%	99.347%
8233	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.348%
8234	YAHAGI CONST CO	0.001%	99.349%
8235	SOLOCAL GROUP	0.001%	99.349%
8236	RIKEN KEIKI CO	0.001%	99.350%
8237	TAEWOONG CO	0.001%	99.351%
8238	BOLSA DE VALOR	0.001%	99.351%
8239	RORZE CORP	0.001%	99.352%
8240	CHINA OCEANWIDE	0.001%	99.352%
8241	CHINA SANJIANG	0.001%	99.353%
8242	TODA KOGYO CORP	0.001%	99.354%
8243	F&A AQUA HOLDIN	0.001%	99.354%
8244	HIGASHI NIHON H	0.001%	99.355%
8245	YAT SING HOLDIN	0.001%	99.355%
8246	GRUPO CEMENTOS	0.001%	99.356%
8247	LAI SUN GARMENT	0.001%	99.357%
8248	HANSEN TECHNOLO	0.001%	99.357%
8249	NIPPON YUSOKI C	0.001%	99.358%
8250	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.359%
8251	SHANGHAI DASHEN	0.001%	99.359%
8252	STANDARD LIFE I	0.001%	99.360%
8253	CAMBIAN GROUP P	0.001%	99.360%
8254	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.361%
8255	OHSHO FOOD SERV	0.001%	99.362%
8256	JIANGNAN GROUP	0.001%	99.362%
8257	TIGA PILAR SEJA	0.001%	99.363%
8258	DELTA PROPERTY	0.001%	99.363%
8259	FUJI PHARM CO L	0.001%	99.364%
8260	YAKUODO CO LTD	0.001%	99.365%
8261	ZINWELL CORP	0.001%	99.365%
8262	ENERGA SA	0.001%	99.366%
8263	SANOH INDUSTRIA	0.001%	99.366%
8264	RASSINI SAB DE	0.001%	99.367%
8265	TAIWAN LAND DEV	0.001%	99.368%
8266	BANCO DE BOGOTA	0.001%	99.368%
8267	AUBAY	0.001%	99.369%
8268	FREIGHTWAYS LTD	0.001%	99.369%
8269	POLYPLEX THAILA	0.001%	99.370%
8270	GUANGSHEN RAILW	0.001%	99.371%
8271	SINCERE NAVIGAT	0.001%	99.371%
8272	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.372%
8273	SANEI ARCHITECT	0.001%	99.373%
8274	LAND & HOUSE PU	0.001%	99.373%
8275	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.374%
8276	KYOBO SECURITIE	0.001%	99.374%
8277	HONG KONG AIRCR	0.001%	99.375%
8278	TECHNOPRO HLDGS	0.001%	99.376%
8279	MANDOM CORP	0.001%	99.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	WAH LEEIndustr	0.001%	99.377%
8281	TAKACHIHO ELECT	0.001%	99.377%
8282	INTERNATIONAL S	0.001%	99.378%
8283	HARIMA CHEMICAL	0.001%	99.379%
8284	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.379%
8285	CHUETSU PULP&PA	0.001%	99.380%
8286	RAYSEARCH LABOR	0.001%	99.380%
8287	ISRA VISION AG	0.001%	99.381%
8288	CONCORD NEW ENE	0.001%	99.382%
8289	GRUPO INDUSTRIA	0.001%	99.382%
8290	COGOBUY GROUP	0.001%	99.383%
8291	NIHON KAGAKU SA	0.001%	99.383%
8292	KIRKLAND S INC COMMON STOCK	0.001%	99.384%
8293	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.385%
8294	HOTEL PROPERTY	0.001%	99.385%
8295	GET NICE HOLDIN	0.001%	99.386%
8296	CREATE SD HOLDI	0.001%	99.386%
8297	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.387%
8298	CMIC HOLDINGS C	0.001%	99.388%
8299	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.388%
8300	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.389%
8301	JIMOTO HLDGS IN	0.001%	99.389%
8302	GUOLIAN SECURIT	0.001%	99.390%
8303	GLOBAL POWER SY	0.001%	99.391%
8304	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.391%
8305	POYA CO LTD	0.001%	99.392%
8306	MEDIGENE AG	0.001%	99.392%
8307	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.393%
8308	HASTINGS GROUP	0.001%	99.394%
8309	DECEUNINCK	0.001%	99.394%
8310	SCHIBSTED ASA	0.001%	99.395%
8311	NEC CAPITAL SOL	0.001%	99.395%
8312	METALS X LTD	0.001%	99.396%
8313	CHUNG HWA PULP	0.001%	99.397%
8314	DAIKOKU DENKI C	0.001%	99.397%
8315	NIPPON KOEI CO	0.001%	99.398%
8316	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.398%
8317	DAOU DATA CORP	0.001%	99.399%
8318	TONAMI HOLDINGS	0.001%	99.400%
8319	BASTIDE LE CONF	0.001%	99.400%
8320	HUGEL INC	0.001%	99.401%
8321	EIKEN CHEMICAL	0.001%	99.401%
8322	FURUSATO INDUST	0.001%	99.402%
8323	ON THE BEACH GR	0.001%	99.402%
8324	ORIENT SEMICOND	0.001%	99.403%
8325	OSJB HOLDINGS C	0.001%	99.404%
8326	JUST RETIREMENT	0.001%	99.404%
8327	SSANGYONG MOTOR	0.001%	99.405%
8328	TA ENTERPRISE B	0.001%	99.405%
8329	HAKUTO CO	0.001%	99.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	MARVELOUS AQL I	0.001%	99.407%
8331	MITSUBISHI PAPE	0.001%	99.407%
8332	GIGASTORAGE COR	0.001%	99.408%
8333	ZHENGZHOU COAL	0.001%	99.408%
8334	TOMOKU CO	0.001%	99.409%
8335	ALEXANDER FORBE	0.001%	99.410%
8336	PHX ENERGY SERV	0.001%	99.410%
8337	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.411%
8338	ZENG HSING INDL	0.001%	99.411%
8339	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.412%
8340	ASAHI CO LTD	0.001%	99.412%
8341	STANDARD FOODS	0.001%	99.413%
8342	CREATE RESTAURA	0.001%	99.414%
8343	NIIT TECHNOLOGI	0.001%	99.414%
8344	CGN MEIYA POWER	0.001%	99.415%
8345	RYODEN TRADING	0.001%	99.415%
8346	E.I.D.-PARRY(IN	0.001%	99.416%
8347	RAIN INDUSTRIES	0.001%	99.417%
8348	HOPEWELL HIGHWA	0.001%	99.417%
8349	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.418%
8350	MEIKO NETWORK J	0.001%	99.418%
8351	KEIYO CO	0.001%	99.419%
8352	AGABANG&COMPANY	0.001%	99.419%
8353	METALLURGICAL C	0.001%	99.420%
8354	FOOSUNG CO LTD	0.001%	99.421%
8355	GRUPO AVAL ACCI	0.001%	99.421%
8356	WASION METERS G	0.001%	99.422%
8357	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.422%
8358	SM INVESTMENTS	0.001%	99.423%
8359	ZUMTOBEL AG	0.001%	99.423%
8360	SAES GETTERS	0.001%	99.424%
8361	O LUXE HOLDINGS	0.001%	99.425%
8362	ASIA PACIFIC TE	0.001%	99.425%
8363	JAPAN MATERIAL	0.001%	99.426%
8364	CHIBA KOGYO BAN	0.001%	99.426%
8365	SHANDONG XINHUA	0.001%	99.427%
8366	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.427%
8367	ASHIMORI INDUST	0.001%	99.428%
8368	SOCO INTERNATIO	0.001%	99.429%
8369	ALICO INC COMMON STOCK USD1.0	0.001%	99.429%
8370	OYO CORPORATION	0.001%	99.430%
8371	EDREAMS ODIGEO	0.001%	99.430%
8372	TUBACEX SA	0.001%	99.431%
8373	AGUAS ANDINAS S	0.001%	99.432%
8374	KROSAKI CORP	0.001%	99.432%
8375	BANCO SANTANDER CHILE ADR ADR	0.001%	99.433%
8376	NOHMI BOSAI	0.001%	99.433%
8377	TOKYO KEIKI INC	0.001%	99.434%
8378	NITTO KOHKI CO	0.001%	99.434%
8379	L&K ENGINEERING	0.001%	99.435%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	FALCK RENEWABLE	0.001%	99.436%
8381	CHUKYO BANK	0.001%	99.436%
8382	UNIDEN CORP	0.001%	99.437%
8383	PRUMO LOGISTICA	0.001%	99.437%
8384	CEMENTOS ARGOS	0.001%	99.438%
8385	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.438%
8386	LIAN BENG GROUP	0.001%	99.439%
8387	INFO SVS INTL	0.001%	99.440%
8388	CABCHARGE AUSTR	0.001%	99.440%
8389	TIANJIN DEVMT H	0.001%	99.441%
8390	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.441%
8391	TOKYO ENERGY&SY	0.001%	99.442%
8392	S.M. ENTERTAINM	0.001%	99.442%
8393	OXFORD INSTRUME	0.001%	99.443%
8394	ADCOCK INGRAM H	0.001%	99.443%
8395	MATSUI CONST CO	0.001%	99.444%
8396	ROAD KING INFRA	0.001%	99.445%
8397	DIOS FASTIGHETE	0.001%	99.445%
8398	DOOSAN ENGINE C	0.001%	99.446%
8399	ASANUMA CORP	0.001%	99.446%
8400	SILICONWARE PRE	0.001%	99.447%
8401	UNITECH PRINTED	0.001%	99.447%
8402	MARUZEN SHOWA U	0.001%	99.448%
8403	SHINKONG INSURA	0.001%	99.449%
8404	SOBHA LIMITED	0.001%	99.449%
8405	NICHIRIN CO LTD	0.001%	99.450%
8406	KURIMOTO	0.001%	99.450%
8407	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.451%
8408	COPEL PARANA EN	0.001%	99.451%
8409	SANYO ELEC RAIL	0.001%	99.452%
8410	HSIN KUANG STEE	0.001%	99.453%
8411	TOKYO ELECTRON	0.001%	99.453%
8412	PAL CO LTD	0.001%	99.454%
8413	HOLTEK SEMICOND	0.001%	99.454%
8414	SERCO GROUP	0.001%	99.455%
8415	NAGATANIEN CO L	0.001%	99.455%
8416	ORIENTAL BK OF	0.001%	99.456%
8417	XINJIANG XINXIN	0.001%	99.456%
8418	MONOGATARI CORP	0.001%	99.457%
8419	LAOX CO	0.001%	99.458%
8420	TOKYO ROPE MFG	0.001%	99.458%
8421	FUSION PARTNERS	0.001%	99.459%
8422	SENEX ENERGY LT	0.001%	99.459%
8423	GUANGDONG KELON	0.001%	99.460%
8424	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.460%
8425	CHU KONG SHIPPI	0.001%	99.461%
8426	SUNGCHANG ENTER	0.001%	99.461%
8427	AA PLC	0.001%	99.462%
8428	TOYO RADIATOR C	0.001%	99.463%
8429	SUNSPRING METAL	0.001%	99.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	STO AG-PREFERRE	0.001%	99.464%
8431	BATU KAWAN BHD	0.001%	99.464%
8432	NIHON CHOUZAI C	0.001%	99.465%
8433	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.465%
8434	SHENGJING BANK	0.001%	99.466%
8435	AMOT INVESTMENT	0.001%	99.466%
8436	PAN JIT INTERNA	0.001%	99.467%
8437	COMMUNISIS PLC	0.001%	99.468%
8438	CDI CORP COMMON STOCK USD.1	0.001%	99.468%
8439	JALUX INC	0.001%	99.469%
8440	CHIP ENG SENG C	0.001%	99.469%
8441	BASLER AG	0.001%	99.470%
8442	HAICHANG HOLDIN	0.001%	99.470%
8443	HISAKA WORKS LT	0.001%	99.471%
8444	KITANO CONST CO	0.001%	99.471%
8445	GATEWAY DISTRIP	0.001%	99.472%
8446	ASKA PHARMACEU	0.001%	99.473%
8447	MACA LIMITED	0.001%	99.473%
8448	YOMIURI LAND CO	0.001%	99.474%
8449	LA DORIA SPA	0.001%	99.474%
8450	mitsui + CO LTD SPONS ADR ADR	0.001%	99.475%
8451	TOTAL ACCESS CO	0.001%	99.475%
8452	NIPPON PILLAR P	0.001%	99.476%
8453	LASALLE LOGIPOR	0.001%	99.476%
8454	DYNAGREEN ENVIR	0.001%	99.477%
8455	PLAYMATES TOYS	0.001%	99.477%
8456	TECK RESOURCES	0.001%	99.478%
8457	GOCOMPARE.COM G	0.001%	99.479%
8458	H+H INTERNATION	0.001%	99.479%
8459	ENF TECHNOLOGY	0.001%	99.480%
8460	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.480%
8461	MIMASU SEMICOND	0.001%	99.481%
8462	SWCC SHOWA HOLD	0.001%	99.481%
8463	IDEC CORPORATIO	0.001%	99.482%
8464	ON-BRIGHT ELECT	0.001%	99.482%
8465	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.483%
8466	EMPRESAS LA POL	0.001%	99.483%
8467	STARTS PROCEED	0.001%	99.484%
8468	YUGANG INTL	0.001%	99.485%
8469	INTERPARK CORP	0.001%	99.485%
8470	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.486%
8471	JUNGFRAUBAHN HL	0.001%	99.486%
8472	NATORI CO LTD	0.001%	99.487%
8473	VIEWWORKS CO LTD	0.001%	99.487%
8474	EAST CAPITAL EX	0.001%	99.488%
8475	F@N COMMUNICATI	0.001%	99.488%
8476	EAGLE NICE INTE	0.001%	99.489%
8477	SARTORIUS STEDI	0.001%	99.489%
8478	FEINTOOL INTERN	0.001%	99.490%
8479	YASUDA WAREHOUS	0.001%	99.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	LH FINANCIAL GR	0.001%	99.491%
8481	MBK PCL	0.001%	99.492%
8482	GUJARAT MINERAL	0.001%	99.492%
8483	SA SA INTL HLDG	0.001%	99.493%
8484	IWASAKI ELECTRI	0.001%	99.493%
8485	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.494%
8486	SOUNDWILL HOLDI	0.001%	99.494%
8487	ARIAKE JAPAN CO	0.001%	99.495%
8488	WESTGOLD RESOUR	0.001%	99.495%
8489	CENIT AG SYSTEM	0.001%	99.496%
8490	KWANG DONG PHAR	0.001%	99.496%
8491	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.497%
8492	CONSTRUTORA TEN	0.001%	99.498%
8493	JAPAN MEDICAL D	0.001%	99.498%
8494	TACHIBANA ELETE	0.001%	99.499%
8495	ACTIA GROUP	0.001%	99.499%
8496	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.500%
8497	CNA GR PHAR	0.001%	99.500%
8498	CARLO CAVAZZI H	0.001%	99.501%
8499	EXEL INDUSTRIES	0.001%	99.501%
8500	RAMELIUS RESOUR	0.001%	99.502%
8501	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.502%
8502	QLIRO GROUP AB	0.001%	99.503%
8503	NITTOC CONST CO	0.001%	99.503%
8504	PACIFIC HOSPITA	0.001%	99.504%
8505	JW HOLDINGS COR	0.001%	99.505%
8506	QINHUANGDAO POR	0.001%	99.505%
8507	GUJARAT NARM	0.001%	99.506%
8508	UNITED ENERGY G	0.001%	99.506%
8509	HYFLUX LTD	0.001%	99.507%
8510	KINGSWAY FINANC	0.001%	99.507%
8511	INAGEYA CO LTD	0.001%	99.508%
8512	FORUS S.A.	0.001%	99.508%
8513	KANAGAWA CHUO K	0.001%	99.509%
8514	SHINSEGAE FOOD	0.001%	99.509%
8515	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.510%
8516	BUDIMEX	0.001%	99.510%
8517	FORMOSAN RUBBER	0.001%	99.511%
8518	EMCORE CORP COMMON STOCK	0.001%	99.511%
8519	SABANA SHARIAH	0.001%	99.512%
8520	FRANCE BED HOLD	0.001%	99.512%
8521	REGIS HEALTHCAR	0.001%	99.513%
8522	WOORI BANK SPON ADR ADR	0.001%	99.514%
8523	CITY TELECOM (H	0.001%	99.514%
8524	APCB INC	0.001%	99.515%
8525	WUS PRINTD CIRC	0.001%	99.515%
8526	CYBERTAN TECHNO	0.001%	99.516%
8527	ITOCHU SHOKUHIN	0.001%	99.516%
8528	CARDINAL ENERGY	0.001%	99.517%
8529	AIRASIA X BHD	0.001%	99.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	GREAT PANTHER S	0.001%	99.518%
8531	UNION BANK OF P	0.001%	99.518%
8532	MILLS ESTRUTURA	0.001%	99.519%
8533	TENWOW INTL HLD	0.001%	99.519%
8534	ALLAHABAD BANK	0.001%	99.520%
8535	TELE COLUMBUS A	0.001%	99.520%
8536	SIRTEC INTERNAT	0.001%	99.521%
8537	BIOTEST AG	0.001%	99.521%
8538	GEK GROUP OF CO	0.001%	99.522%
8539	SINKO INDUSTRIE	0.001%	99.522%
8540	NAPHTHA ISRAEL	0.001%	99.523%
8541	PROACT IT GROUP	0.001%	99.524%
8542	YOUYUAN INTERNA	0.001%	99.524%
8543	HILTON FOOD GRO	0.001%	99.525%
8544	ARGAN SA	0.001%	99.525%
8545	EKORNES ASA	0.001%	99.526%
8546	CYBERDYNE INC	0.001%	99.526%
8547	FORTIS HLTH (IN	0.001%	99.527%
8548	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.527%
8549	CRAWFORD & CO	0.001%	99.528%
8550	FJ NEXT CO LTD	0.001%	99.528%
8551	CHIYODA INTEGRE	0.001%	99.529%
8552	CHINA ORIENTAL	0.001%	99.529%
8553	LUMENS CO LTD	0.001%	99.530%
8554	DATALOGIC SPA	0.001%	99.530%
8555	ILSHIN SPINNING	0.001%	99.531%
8556	BERJAYA SPORTS	0.001%	99.531%
8557	SCIENTEX BERHAD	0.001%	99.532%
8558	SUPALAI PCL-NVD	0.001%	99.532%
8559	CHINA ALL ACCES	0.001%	99.533%
8560	ABG SUNDAL COLL	0.001%	99.533%
8561	SHENYIN WANGUO(	0.001%	99.534%
8562	ICOM INCORPORAT	0.001%	99.534%
8563	JANOME SEWING M	0.001%	99.535%
8564	IJT TECHNOLOGY	0.001%	99.535%
8565	KANADEN CORP	0.001%	99.536%
8566	NOKIA CORP ADR	0.001%	99.536%
8567	ASALEO CARE LTD	0.001%	99.537%
8568	RADEX-HERAKLITH	0.001%	99.538%
8569	YUNGSHIN GLOBAL	0.001%	99.538%
8570	TOFAS TURK OTOM	0.001%	99.539%
8571	MEDIA PRIMA BHD	0.001%	99.539%
8572	VIJAYA BANK	0.001%	99.540%
8573	KAROON GAS AUST	0.001%	99.540%
8574	SCHIBSTED ASA	0.001%	99.541%
8575	ISELECT LTD	0.001%	99.541%
8576	COMBA TELECOM S	0.001%	99.542%
8577	LIFESTYLE CHINA	0.001%	99.542%
8578	VILLAGE ROADSHO	0.001%	99.543%
8579	MARKETECH INTL	0.001%	99.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	OCTODEC	0.001%	99.544%
8581	U-SHIN	0.001%	99.544%
8582	OCEAN-LAND GROU	0.001%	99.545%
8583	GODO STEEL	0.001%	99.545%
8584	GENKY STORES IN	0.001%	99.546%
8585	TOYO SECURITIES	0.001%	99.546%
8586	ARES ALLERGY HO	0.001%	99.547%
8587	HARBOUR CENTRE	0.001%	99.547%
8588	LIVART CO LTD	0.001%	99.548%
8589	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.548%
8590	ING BANK SLASKI	0.001%	99.549%
8591	TOYO CORPORATIO	0.001%	99.549%
8592	OPPENHEIMER HLD	0.001%	99.550%
8593	XP POWER LTD	0.001%	99.550%
8594	ECKERT & ZIEGLE	0.001%	99.551%
8595	PRECIOUS SHIPPI	0.001%	99.551%
8596	ASUNARO AOKI CO	0.001%	99.552%
8597	TOKYO THEATRES	0.001%	99.552%
8598	RAUBEX GROUP LT	0.001%	99.553%
8599	DONG AH TIRE&RU	0.001%	99.553%
8600	SERVCORP	0.001%	99.554%
8601	MAXIS BHD	0.001%	99.554%
8602	BING-GRAE	0.001%	99.555%
8603	ICHIA TECHNOLOG	0.001%	99.555%
8604	NISSHIN FUDOSAN	0.001%	99.556%
8605	NHPC LTD	0.001%	99.556%
8606	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.557%
8607	NAN HAI CORPORA	0.001%	99.557%
8608	NIPPON FINE CHE	0.001%	99.558%
8609	HNA HLDGS GP CO	0.001%	99.558%
8610	KAWAI MUSICAL I	0.001%	99.559%
8611	TIANGONG INTERN	0.001%	99.559%
8612	JIAYUAN INTERNA	0.001%	99.560%
8613	ACBEL POLYTECH	0.001%	99.560%
8614	TOHO CO LTD	0.001%	99.561%
8615	AOC HOLDINGS IN	0.001%	99.561%
8616	AVIANCA HOLDING	0.001%	99.562%
8617	DELEK AUTOMOTIV	0.001%	99.562%
8618	GRUH FINANCE	0.001%	99.563%
8619	ESSITY AKTIEBOL	0.001%	99.563%
8620	XIABUXIABU CATE	0.001%	99.564%
8621	HYUNDAI HCN CO	0.001%	99.564%
8622	SVENSKA HANDELS	0.000%	99.565%
8623	YADEA GROUP HOL	0.000%	99.565%
8624	SENTUL CITY TBK	0.000%	99.566%
8625	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.566%
8626	BROOKFIELD REAL	0.000%	99.567%
8627	SHOEI FOODS COR	0.000%	99.567%
8628	KYOKUYO CO LTD	0.000%	99.568%
8629	PALIBURG HOLDIN	0.000%	99.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	HUNG POO CONSTR	0.000%	99.569%
8631	DORO AB	0.000%	99.569%
8632	KNOW IT AB	0.000%	99.570%
8633	TRIVENI ENGINEE	0.000%	99.570%
8634	PRONEXUS INC	0.000%	99.571%
8635	SEKONIX CO LTD	0.000%	99.571%
8636	VALUE PARTNERS	0.000%	99.572%
8637	KYOSAN ELECTRIC	0.000%	99.572%
8638	SUGIMOTO & CO L	0.000%	99.573%
8639	ORANGE POLSKA	0.000%	99.573%
8640	SC ASSET CORPOR	0.000%	99.574%
8641	KNM GROUP BERHA	0.000%	99.574%
8642	FARADAY TECHNOL	0.000%	99.575%
8643	TUNE INS HOLDIN	0.000%	99.575%
8644	KENON HLDGS LTD	0.000%	99.576%
8645	GUNNEBO AB	0.000%	99.576%
8646	EUGENE INVS&SEC	0.000%	99.577%
8647	KINKI NIPPON TO	0.000%	99.577%
8648	NOEVIR HOLDINGS	0.000%	99.578%
8649	KISWIRE LTD	0.000%	99.578%
8650	ASCENDAS INDIA	0.000%	99.579%
8651	C UYEMURA & CO	0.000%	99.579%
8652	TREVI FINANZIAR	0.000%	99.580%
8653	JACKPOTJOY PLC	0.000%	99.580%
8654	SURYA CITRA MED	0.000%	99.581%
8655	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.581%
8656	ZOGENIX INC COMMON STOCK USD.001	0.000%	99.582%
8657	OSK HOLDINGS BH	0.000%	99.582%
8658	GUJARAT FLUOROC	0.000%	99.583%
8659	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.583%
8660	BEST PACIFIC IN	0.000%	99.584%
8661	DISH TV INDIA L	0.000%	99.584%
8662	ITC PROPERTIES	0.000%	99.585%
8663	HENGDELI HOLDIN	0.000%	99.585%
8664	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.586%
8665	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.586%
8666	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.587%
8667	HANNSTAR BOARD	0.000%	99.587%
8668	LIFETECH SCIENT	0.000%	99.587%
8669	SINOSOFT TECHNO	0.000%	99.588%
8670	IMMSI SPA	0.000%	99.588%
8671	TOWER BERSAMA I	0.000%	99.589%
8672	NISSUI PHARM CO	0.000%	99.589%
8673	JAPAN PILE CORP	0.000%	99.590%
8674	IVE GROUP LTD	0.000%	99.590%
8675	CHIYODA CO	0.000%	99.591%
8676	I-NET CORP	0.000%	99.591%
8677	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.592%
8678	BIMB HLDGS BERH	0.000%	99.592%
8679	CHUANGS CONS IN	0.000%	99.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	KEIHANSHIN RL	0.000%	99.593%
8681	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.594%
8682	COLLINS FOOD LT	0.000%	99.594%
8683	BUMRUNGRAD HOPT	0.000%	99.595%
8684	RH COMMON STOCK USD.0001	0.000%	99.595%
8685	HC INTERNATIONAL	0.000%	99.596%
8686	YOMEISHU SEIZO	0.000%	99.596%
8687	HILONG HOLDING	0.000%	99.597%
8688	LOTUS BAKERIES	0.000%	99.597%
8689	QAF LTD	0.000%	99.598%
8690	LEIFHEIT AG	0.000%	99.598%
8691	MATSUI SECURITI	0.000%	99.599%
8692	CONVOY FINANCIA	0.000%	99.599%
8693	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.600%
8694	PCM INC COMMON STOCK USD.001	0.000%	99.600%
8695	MALAYAN CEMENT	0.000%	99.601%
8696	GLOBAL&YUASA BA	0.000%	99.601%
8697	NIPPON YAKIN KO	0.000%	99.601%
8698	TUAN SING HLDGS	0.000%	99.602%
8699	PAN INTL INDL	0.000%	99.602%
8700	CHENNAI PETROLE	0.000%	99.603%
8701	NAKAMURAYA CO L	0.000%	99.603%
8702	KATO WORKS CO	0.000%	99.604%
8703	POSCO ICT CO LT	0.000%	99.604%
8704	VETOQUINOL SA	0.000%	99.605%
8705	CHORI CO LTD	0.000%	99.605%
8706	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.606%
8707	PW MEDTECH GROU	0.000%	99.606%
8708	HANMI PHARM CO	0.000%	99.607%
8709	AMPER SA	0.000%	99.607%
8710	NCC GROUP LTD.	0.000%	99.608%
8711	DEOLEO SA	0.000%	99.608%
8712	GRAND KOREA LEI	0.000%	99.609%
8713	FARMSCO	0.000%	99.609%
8714	ENERGY FUELS INC COMMON STOCK	0.000%	99.610%
8715	PARROT	0.000%	99.610%
8716	TECHNOVATOR INT	0.000%	99.610%
8717	AIZAWA SECURITI	0.000%	99.611%
8718	KITAGAWA IRON W	0.000%	99.611%
8719	GRUPO ROTOPLAS	0.000%	99.612%
8720	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.612%
8721	KOATSU GAS KOGY	0.000%	99.613%
8722	HONEYS CO LTD	0.000%	99.613%
8723	TICON INDUSTRIA	0.000%	99.614%
8724	ABOITIZ POWER C	0.000%	99.614%
8725	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.615%
8726	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.615%
8727	DENYO CO	0.000%	99.616%
8728	BORUSAN BORU	0.000%	99.616%
8729	TOYO KOHAN CO	0.000%	99.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	BEGA CHEESE LTD	0.000%	99.617%
8731	PNE WIND AG	0.000%	99.618%
8732	ANHUI EXPRESSWA	0.000%	99.618%
8733	ROMANDE ENERGIE	0.000%	99.618%
8734	PFIZER LTD	0.000%	99.619%
8735	NZX LTD	0.000%	99.619%
8736	FUJI KIKO CO LT	0.000%	99.620%
8737	ARTNATURE INC	0.000%	99.620%
8738	MISAWA HOMES HO	0.000%	99.621%
8739	JAPAN BUSINESS	0.000%	99.621%
8740	TECNISA SA	0.000%	99.622%
8741	FLEURY MICHON	0.000%	99.622%
8742	SWEDISH ORPHAN	0.000%	99.623%
8743	KOREA ELEC TERM	0.000%	99.623%
8744	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.000%	99.624%
8745	HARDINGE INC	0.000%	99.624%
8746	WESTAR ENERGY I	0.000%	99.625%
8747	YUME INC COMMON STOCK USD.001	0.000%	99.625%
8748	S&T DYNAMICS CO	0.000%	99.625%
8749	HUCHEMS FINE CH	0.000%	99.626%
8750	CLS HOLDINGS PL	0.000%	99.626%
8751	ENTRA ASA	0.000%	99.627%
8752	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.627%
8753	GILLETTE INDIA	0.000%	99.628%
8754	STAR CRUISES LT	0.000%	99.628%
8755	KT CORP SP ADR ADR	0.000%	99.629%
8756	APPLIED DEVELOP	0.000%	99.629%
8757	TAKAOKA TOKO HL	0.000%	99.630%
8758	CHINA STRATEGIC	0.000%	99.630%
8759	SCHAFFNER HOLDI	0.000%	99.630%
8760	TOA OIL CO LTD	0.000%	99.631%
8761	EMPERIA HOLDING	0.000%	99.631%
8762	NIHON TOKUSHU T	0.000%	99.632%
8763	EGUARANTEE INC.	0.000%	99.632%
8764	KAWASAN INDS JA	0.000%	99.633%
8765	KANGDA INTERNAT	0.000%	99.633%
8766	THYE MING INDUS	0.000%	99.634%
8767	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.634%
8768	ICHIYOSHI SECS	0.000%	99.635%
8769	ALMA MEDIA CORP	0.000%	99.635%
8770	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.636%
8771	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.636%
8772	CIE FINANCIER T	0.000%	99.636%
8773	HADERA PAPER LT	0.000%	99.637%
8774	TAMBURI INVESTM	0.000%	99.637%
8775	URTHECAST CORP	0.000%	99.638%
8776	KOBE BUSSAN CO	0.000%	99.638%
8777	ATRIA GROUP PLC	0.000%	99.639%
8778	ULKER BISKUVI S	0.000%	99.639%
8779	SHINYOUNG SECS	0.000%	99.640%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	ALTISOURCE PORT	0.000%	99.640%
8781	TAIKO BANK	0.000%	99.640%
8782	MESOBLAST LTD	0.000%	99.641%
8783	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.641%
8784	TOA DORO KOGYO	0.000%	99.642%
8785	IWATSUKA CONFEC	0.000%	99.642%
8786	BIGBEN INTERACT	0.000%	99.643%
8787	TOEI ANIMATION	0.000%	99.643%
8788	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.644%
8789	NICHIBAN CO	0.000%	99.644%
8790	NS SHOPPING CO	0.000%	99.645%
8791	UEM SUNRISE BHD	0.000%	99.645%
8792	HUANG HSIANG CO	0.000%	99.645%
8793	CARLSBERG BREWE	0.000%	99.646%
8794	BLUE DART EXPRE	0.000%	99.646%
8795	SPACE CO LTD	0.000%	99.647%
8796	GUN EI CHEM IND	0.000%	99.647%
8797	MUCKLOW(A&J) GR	0.000%	99.648%
8798	MICROPORT SCIEN	0.000%	99.648%
8799	CNQC INTERNATIO	0.000%	99.649%
8800	COUNTRYWIDE	0.000%	99.649%
8801	CENTROTEC SUSTA	0.000%	99.649%
8802	CAL-COMP ELECTR	0.000%	99.650%
8803	TMAC RESOURCES	0.000%	99.650%
8804	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.651%
8805	SANYO SHOKAI	0.000%	99.651%
8806	INBODY CO LTD	0.000%	99.652%
8807	CLEANUP CORP	0.000%	99.652%
8808	EMPEROR WATCH A	0.000%	99.653%
8809	KITO CORP	0.000%	99.653%
8810	AKER AMERICAN S	0.000%	99.653%
8811	RHYTHM WATCH CO	0.000%	99.654%
8812	HONG FOK CORP	0.000%	99.654%
8813	FURUNO ELECTRIC	0.000%	99.655%
8814	OSAKA ORGANIC C	0.000%	99.655%
8815	P S CORPORATION	0.000%	99.656%
8816	SHIN NIPPON AIR	0.000%	99.656%
8817	YUSHIRO CHEMICA	0.000%	99.657%
8818	SHINWA KAIUN	0.000%	99.657%
8819	ICHIKOHIndustr	0.000%	99.657%
8820	NL INDUSTRIES	0.000%	99.658%
8821	TOM TAILOR HOLD	0.000%	99.658%
8822	DISTELL GROUP L	0.000%	99.659%
8823	TAKEEI CORPORAT	0.000%	99.659%
8824	JHSF PARTICIPAC	0.000%	99.660%
8825	ATOM CORPORATIO	0.000%	99.660%
8826	ANEST IWATA COR	0.000%	99.660%
8827	ERAWAN GROUP	0.000%	99.661%
8828	VA TECH WABAG L	0.000%	99.661%
8829	ICHIKEN CO LTD	0.000%	99.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.662%
8831	TRAVELZOO COMMON STOCK USD.01	0.000%	99.663%
8832	RESTAURANT BRAN	0.000%	99.663%
8833	MANZ AUTOMATION	0.000%	99.663%
8834	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.664%
8835	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.664%
8836	MIRAE ASSET LIF	0.000%	99.665%
8837	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.665%
8838	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.666%
8839	CHIPMOS TECHNOL	0.000%	99.666%
8840	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.667%
8841	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.667%
8842	PRICER AB	0.000%	99.667%
8843	ELBIT SYSTEMS L	0.000%	99.668%
8844	SHINAGAWA REFRA	0.000%	99.668%
8845	mitsui matsushi	0.000%	99.669%
8846	SHINAGAWA FUEL	0.000%	99.669%
8847	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.670%
8848	ABC ARBITRAGE	0.000%	99.670%
8849	DAEWOONG CO LTD	0.000%	99.670%
8850	CSE GLOBAL LIMI	0.000%	99.671%
8851	HO TUNG CHEMICA	0.000%	99.671%
8852	CANVEST ENVIRON	0.000%	99.672%
8853	CARE PROPERTY I	0.000%	99.672%
8854	YOULCHON CHEMIC	0.000%	99.673%
8855	HANKUK CARBON C	0.000%	99.673%
8856	MAEZAWA KASEI I	0.000%	99.673%
8857	ENDO LIGHTING C	0.000%	99.674%
8858	ALINCO INC	0.000%	99.674%
8859	MITSUI HOME CO	0.000%	99.675%
8860	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.675%
8861	MUHAK CO LTD	0.000%	99.675%
8862	GOOD-YEAR	0.000%	99.676%
8863	VAN LANSCHOT NV	0.000%	99.676%
8864	MATSUYA CO (TOK	0.000%	99.677%
8865	NIPPON CONCRETE	0.000%	99.677%
8866	ANADOLU SIGORTA	0.000%	99.678%
8867	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.678%
8868	KYUNG DONG NAVI	0.000%	99.678%
8869	SICHUAN EXPRESS	0.000%	99.679%
8870	TAKIRON CO	0.000%	99.679%
8871	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.680%
8872	BAOYE GROUP CO	0.000%	99.680%
8873	MAHLE METAL LEV	0.000%	99.681%
8874	CONNECT GROUP	0.000%	99.681%
8875	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.681%
8876	PLAZZA AG REG A	0.000%	99.682%
8877	RASA INDUSTRIES	0.000%	99.682%
8878	NETMIND FINANCI	0.000%	99.683%
8879	SPRING REAL EST	0.000%	99.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	CENTRAL SEC PAT	0.000%	99.683%
8881	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.684%
8882	MAXVALU TOKAI C	0.000%	99.684%
8883	DAIKOKUTENBUSSA	0.000%	99.685%
8884	TELEFONICA CZEC	0.000%	99.685%
8885	AMATA CORP PUBL	0.000%	99.686%
8886	GRAND BAOXIN AU	0.000%	99.686%
8887	HEXAGON COMPOSI	0.000%	99.686%
8888	ODELIC CO LTD	0.000%	99.687%
8889	COSEL CO	0.000%	99.687%
8890	SK SECURITIES C	0.000%	99.688%
8891	JAGRAN PRAKASHA	0.000%	99.688%
8892	BANGKOK BANK	0.000%	99.688%
8893	DHIPAYA INSURAN	0.000%	99.689%
8894	CELLNEX TELECOM	0.000%	99.689%
8895	ZUIKO CORP	0.000%	99.690%
8896	BAYSIDE LAND CO	0.000%	99.690%
8897	SAJO INDUSTRIES	0.000%	99.691%
8898	MIKUNI CORP	0.000%	99.691%
8899	TYMAN PLC	0.000%	99.691%
8900	FIRST TRACTOR C	0.000%	99.692%
8901	CENTURY CITY IN	0.000%	99.692%
8902	PRIMO WATER CORP COMMON STOCK	0.000%	99.693%
8903	SANY HEAVY EQUI	0.000%	99.693%
8904	ROSENBAUER INTE	0.000%	99.693%
8905	STP & I PCL-FOR	0.000%	99.694%
8906	YORK WATER CO COMMON STOCK	0.000%	99.694%
8907	KAS BANK	0.000%	99.695%
8908	RINGER HUT CO L	0.000%	99.695%
8909	GRUPO NUTRESA S	0.000%	99.695%
8910	TOSHO PRINTING	0.000%	99.696%
8911	TORISHIMA PUMP	0.000%	99.696%
8912	STAMFORD LAND	0.000%	99.697%
8913	SAC'S BAR HOLDI	0.000%	99.697%
8914	HYUNDAI CONSTRU	0.000%	99.697%
8915	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.698%
8916	DEUTSCHE BANK M	0.000%	99.698%
8917	SAMART CORP PCL	0.000%	99.699%
8918	VICTORY CITY IN	0.000%	99.699%
8919	WARSAW STOCK EX	0.000%	99.699%
8920	ATTACQ LTD	0.000%	99.700%
8921	MAEZAWA KYUSO I	0.000%	99.700%
8922	AMADEUS FIRE AG	0.000%	99.701%
8923	CHINA METAL INT	0.000%	99.701%
8924	YTL POWER INTL	0.000%	99.702%
8925	TOKYO RAKUTENCH	0.000%	99.702%
8926	HITRON TECHNOLO	0.000%	99.702%
8927	LE BELIER	0.000%	99.703%
8928	UNION BANK OF I	0.000%	99.703%
8929	LUMAX INTERNATI	0.000%	99.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	RIKEN TECHNOS C	0.000%	99.704%
8931	ADO Group Ltd	0.000%	99.704%
8932	KRS CORPORATION	0.000%	99.705%
8933	FERROLIGAS FERB	0.000%	99.705%
8934	HIRAKAWA HEWTEC	0.000%	99.706%
8935	FUJIJURA RUBBER	0.000%	99.706%
8936	CIMSA	0.000%	99.706%
8937	TEST RESEARCH I	0.000%	99.707%
8938	SUMMIT R/EST HL	0.000%	99.707%
8939	HANJIN HEAVY IN	0.000%	99.708%
8940	HIROSE ELECTRIC	0.000%	99.708%
8941	LPKF LASER & EL	0.000%	99.708%
8942	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.709%
8943	NIPPON DENWA SH	0.000%	99.709%
8944	UNIFIN FINANCIE	0.000%	99.710%
8945	ELECTRA CONSUME	0.000%	99.710%
8946	ASX LTD	0.000%	99.710%
8947	AUST WORLDWIDE	0.000%	99.711%
8948	WERELDHAVE BELG	0.000%	99.711%
8949	NIHON ESLEAD CO	0.000%	99.712%
8950	DIC ASSET AG	0.000%	99.712%
8951	MAMEZOU	0.000%	99.712%
8952	PRIMA INDUSTRIE	0.000%	99.713%
8953	KH VATEC	0.000%	99.713%
8954	KSB AG	0.000%	99.713%
8955	REIS INC COMMON STOCK USD.01	0.000%	99.714%
8956	FOURLIS S.A.	0.000%	99.714%
8957	ELECTRICITY GEN	0.000%	99.715%
8958	SAMSUNG ENGINEE	0.000%	99.715%
8959	ORGANO	0.000%	99.715%
8960	SAMPO CORP	0.000%	99.716%
8961	SAWADA HOLDINGS	0.000%	99.716%
8962	KERRY TJ LOGIST	0.000%	99.717%
8963	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.717%
8964	MITANI SEKISAN	0.000%	99.717%
8965	DAE-IL CORP	0.000%	99.718%
8966	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.718%
8967	GFPT PCL	0.000%	99.719%
8968	BW PLANTATION	0.000%	99.719%
8969	F&F COMPANY	0.000%	99.719%
8970	FUJITA KANKO IN	0.000%	99.720%
8971	NICK SCALI LTD	0.000%	99.720%
8972	CLEAR MEDIA	0.000%	99.721%
8973	YOUNG POONG COR	0.000%	99.721%
8974	AUSTBROKERS HLD	0.000%	99.721%
8975	EIDAI CO.LTD.	0.000%	99.722%
8976	ALBARAKA TURK K	0.000%	99.722%
8977	MONASH IVF GRP	0.000%	99.722%
8978	DONGWONIndustr	0.000%	99.723%
8979	EM-TECH CO LTD	0.000%	99.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	BONHEUR ASA	0.000%	99.724%
8981	NZ REFINING CO	0.000%	99.724%
8982	SURUGA CO LTD	0.000%	99.724%
8983	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.725%
8984	ALI CORP	0.000%	99.725%
8985	ZIG SHENG INDL	0.000%	99.726%
8986	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.726%
8987	FUJI CORP LTD/O	0.000%	99.726%
8988	ELDERS LTD	0.000%	99.727%
8989	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.727%
8990	MAXIM POWER COR	0.000%	99.727%
8991	AIRPORT FACILIT	0.000%	99.728%
8992	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.728%
8993	HUDACO INDUSTRI	0.000%	99.729%
8994	ECLERX SERVICES	0.000%	99.729%
8995	ODFJELL DRILLIN	0.000%	99.729%
8996	AINSWORTH GAME	0.000%	99.730%
8997	IEI INTEGRATION	0.000%	99.730%
8998	RIGHT-ON CO	0.000%	99.731%
8999	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.731%
9000	KEE TAI PROPERT	0.000%	99.731%
9001	BOURBON SA	0.000%	99.732%
9002	GRUPO LALA SAB	0.000%	99.732%
9003	SAFEWAY INC	0.000%	99.732%
9004	SEA HOLDINGS LT	0.000%	99.733%
9005	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.733%
9006	ROXGOLD INC	0.000%	99.734%
9007	PUBLIC FINANCIA	0.000%	99.734%
9008	AVANCE GAS HOLD	0.000%	99.734%
9009	AMVIG HOLDINGS	0.000%	99.735%
9010	CEGEDIM	0.000%	99.735%
9011	MORY INDUSTRIES	0.000%	99.735%
9012	SENSHUKAI CO	0.000%	99.736%
9013	ALPS LOGISTICS	0.000%	99.736%
9014	ORBITE TECHNOLO	0.000%	99.737%
9015	AVIC INTL HOLD	0.000%	99.737%
9016	OROCOBRE LTD	0.000%	99.737%
9017	EVERGREEN INTL	0.000%	99.738%
9018	SECHE ENVIRONNE	0.000%	99.738%
9019	TOP FRONTIER IN	0.000%	99.738%
9020	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.739%
9021	HUNTSWORTH PLC	0.000%	99.739%
9022	SINTEX INDUSTRI	0.000%	99.740%
9023	COLOUR LIFE SER	0.000%	99.740%
9024	MALAYAN FLOUR M	0.000%	99.740%
9025	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.741%
9026	DEUTSCHE PFANDB	0.000%	99.741%
9027	CIVEO CORP	0.000%	99.741%
9028	DOTTIKON ES HOL	0.000%	99.742%
9029	TAIWAN FU HSING	0.000%	99.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	KOZA ALTIN ISLE	0.000%	99.743%
9031	REALIA BUSINESS	0.000%	99.743%
9032	NAMYANG DAIRY P	0.000%	99.743%
9033	INDS BACHOCO SA	0.000%	99.744%
9034	JMS CO	0.000%	99.744%
9035	DE LICACY INDUS	0.000%	99.744%
9036	GUANGZHOU PHARM	0.000%	99.745%
9037	OLVI	0.000%	99.745%
9038	NITTO SEIKO CO	0.000%	99.746%
9039	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.746%
9040	UCO BANK	0.000%	99.746%
9041	KSL HLDGS BERHA	0.000%	99.747%
9042	FOLLI FOLLIE GP	0.000%	99.747%
9043	MOTHERCARE	0.000%	99.747%
9044	ORBIS	0.000%	99.748%
9045	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.748%
9046	TCI CO LTD	0.000%	99.749%
9047	REPCO HOME FINA	0.000%	99.749%
9048	MANGALORE REF &	0.000%	99.749%
9049	SHANGHAI FUDAN-	0.000%	99.750%
9050	HOOSIERS HOLDIN	0.000%	99.750%
9051	HOUSTON WIRE &	0.000%	99.750%
9052	ALVIVA HOLDINGS	0.000%	99.751%
9053	CHINA LNG GROUP	0.000%	99.751%
9054	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.751%
9055	FUJIKURA KASEI	0.000%	99.752%
9056	BANK PEMBANGUNA	0.000%	99.752%
9057	SOC BAINS DE ME	0.000%	99.753%
9058	SABATE DIOSOS	0.000%	99.753%
9059	GUJARAT PIPAVAV	0.000%	99.753%
9060	NIPPON KANZAI C	0.000%	99.754%
9061	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.754%
9062	BANK BUKOPIN PT	0.000%	99.754%
9063	BK OF GREECE	0.000%	99.755%
9064	CK POWER PCL	0.000%	99.755%
9065	FANG HOLDINGS LTD ADR ADR	0.000%	99.755%
9066	COLABOR GROUP I	0.000%	99.756%
9067	MINMETALS LAND	0.000%	99.756%
9068	BERLI JUCKER CO	0.000%	99.757%
9069	MARS ENGINEERIN	0.000%	99.757%
9070	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.757%
9071	BOE VARITRONIX	0.000%	99.758%
9072	LATTICE SEMICON	0.000%	99.758%
9073	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.758%
9074	EQT HOLDINGS LT	0.000%	99.759%
9075	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.759%
9076	SHIBUSAWA W/HOU	0.000%	99.759%
9077	AEON CO. (M) BH	0.000%	99.760%
9078	PROTO CORP	0.000%	99.760%
9079	BOUSTEAD SINGAP	0.000%	99.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	BANK OF KAOHSIU	0.000%	99.761%
9081	NICOX	0.000%	99.761%
9082	SINDO RICOH	0.000%	99.762%
9083	CENTRAL AUTO	0.000%	99.762%
9084	IL&FS TRANSPORT	0.000%	99.762%
9085	SBS MEDIA HOLDI	0.000%	99.763%
9086	MIE KOTSU GP HL	0.000%	99.763%
9087	ELAN MICROELECT	0.000%	99.763%
9088	CIRCASSIA PHARM	0.000%	99.764%
9089	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.764%
9090	ENKA INSAAT VE	0.000%	99.764%
9091	TIPTREE INC COMMON STOCK USD.001	0.000%	99.765%
9092	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.765%
9093	FLOW TRADERS	0.000%	99.766%
9094	KOMATSU WALL IN	0.000%	99.766%
9095	WELLING HOLD LT	0.000%	99.766%
9096	UNION TOOL CO	0.000%	99.767%
9097	DIRECT INSURANC	0.000%	99.767%
9098	NISHIKAWA RUBBE	0.000%	99.767%
9099	BMTC GROUP INC	0.000%	99.768%
9100	HARBIN BANK CO	0.000%	99.768%
9101	SHANGHAI PRIME	0.000%	99.768%
9102	INDOSAT TBK PT	0.000%	99.769%
9103	ASCENCIO	0.000%	99.769%
9104	NISSEI ASB MACH	0.000%	99.769%
9105	MIDLAND REALTY	0.000%	99.770%
9106	DALIAN PORT (PD	0.000%	99.770%
9107	VIRGIN AUSTRALI	0.000%	99.771%
9108	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.771%
9109	COOKPAD INC	0.000%	99.771%
9110	INDOFOOD AGRI R	0.000%	99.772%
9111	TSUTSUMI JEWELR	0.000%	99.772%
9112	VIEL ET COMPAGN	0.000%	99.772%
9113	ACTER CO LTD	0.000%	99.773%
9114	TAUNG GOLD INTE	0.000%	99.773%
9115	EMPRESA DE ENER	0.000%	99.773%
9116	SPROTT RESOURCE	0.000%	99.774%
9117	THORN GROUP LTD	0.000%	99.774%
9118	NOMURA CO LTD	0.000%	99.774%
9119	SPRINGLAND INTE	0.000%	99.775%
9120	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.775%
9121	SIOEN INDUSTRIE	0.000%	99.775%
9122	OSTASIATISKE KO	0.000%	99.776%
9123	KLCC PROPERTY H	0.000%	99.776%
9124	TPV TECHNOLOGY	0.000%	99.776%
9125	OP FINANCIAL IN	0.000%	99.777%
9126	JAPAN TRANSCITY	0.000%	99.777%
9127	HUMAX CO LTD	0.000%	99.778%
9128	CHAMBAL FER	0.000%	99.778%
9129	MARUBUN CORP	0.000%	99.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.779%
9131	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.779%
9132	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.779%
9133	THAICOM PUBLIC	0.000%	99.780%
9134	ELEC DE STRASBO	0.000%	99.780%
9135	TIVOLI A/S	0.000%	99.780%
9136	ROCKY BRANDS INC COMMON STOCK	0.000%	99.781%
9137	VANTAGE INTERNA	0.000%	99.781%
9138	BOER POWER HOLD	0.000%	99.781%
9139	ITALIAN-THAI DE	0.000%	99.782%
9140	EVEREST TEXTILE	0.000%	99.782%
9141	EL.EN. SPA	0.000%	99.782%
9142	ELECNOR SA	0.000%	99.783%
9143	BANQUE CANTONAL	0.000%	99.783%
9144	IC COMPANYS	0.000%	99.783%
9145	3M INDIA LTD	0.000%	99.784%
9146	ENERGIEDIENST H	0.000%	99.784%
9147	GROUP LEASE PUB	0.000%	99.784%
9148	NIPPON CHEMIPHA	0.000%	99.785%
9149	RM PLC	0.000%	99.785%
9150	TRANSCOM WORLDW	0.000%	99.785%
9151	LIPPO CHINA RES	0.000%	99.786%
9152	MANI INC	0.000%	99.786%
9153	JAPFA LTD	0.000%	99.786%
9154	TONG-TAI MACHIN	0.000%	99.787%
9155	MITO SECURITIES	0.000%	99.787%
9156	COLLECTION HOUS	0.000%	99.787%
9157	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.788%
9158	MOBILEZONE HOLD	0.000%	99.788%
9159	YOKOWO CO LTD	0.000%	99.788%
9160	DUSTIN GROUP AB	0.000%	99.789%
9161	SARKUYSAN ELEKT	0.000%	99.789%
9162	HOKKO CHEMICAL	0.000%	99.790%
9163	TORRENT POWER L	0.000%	99.790%
9164	SANKYO SEIKO CO	0.000%	99.790%
9165	LAURENT-PERRIER	0.000%	99.791%
9166	HIRAMATSU INC	0.000%	99.791%
9167	ACCURAY INC COMMON STOCK USD.001	0.000%	99.791%
9168	SESODA CORP	0.000%	99.792%
9169	KALPATARU POWER	0.000%	99.792%
9170	LAGERCRAINTZ GRO	0.000%	99.792%
9171	CYIENT LIMITED	0.000%	99.793%
9172	MAEDA KOSEN CO.	0.000%	99.793%
9173	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.793%
9174	YASHILI INTL HL	0.000%	99.794%
9175	CHUO SPRING CO	0.000%	99.794%
9176	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.794%
9177	GLACIER MEDIA I	0.000%	99.795%
9178	KYUNGBANG LTD	0.000%	99.795%
9179	WONDERFUL SKY F	0.000%	99.795%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	YAMATANE CORP N	0.000%	99.796%
9181	CJ HELLOVISION	0.000%	99.796%
9182	ACNB CORP COMMON STOCK USD2.5	0.000%	99.796%
9183	PINE CLIFF ENER	0.000%	99.797%
9184	ASCENDIS HEALTH	0.000%	99.797%
9185	ORION CORP	0.000%	99.797%
9186	MR MAX CORP	0.000%	99.798%
9187	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.798%
9188	CHAMPION TECHNO	0.000%	99.798%
9189	FAR EAST ORCH	0.000%	99.799%
9190	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.799%
9191	NET INSIGHT	0.000%	99.799%
9192	ISENTIA GROUP L	0.000%	99.800%
9193	SAMYUNG TRA	0.000%	99.800%
9194	FIELDS CORP	0.000%	99.800%
9195	THAI STANLEY EL	0.000%	99.801%
9196	SRV GROUP OYJ	0.000%	99.801%
9197	PLANET PAYMENT	0.000%	99.801%
9198	WEST HOLDINGS C	0.000%	99.802%
9199	SHANGHAI FUDAN	0.000%	99.802%
9200	NIHON DEMPA KOG	0.000%	99.802%
9201	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.803%
9202	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.803%
9203	1ST SHANGHAI IN	0.000%	99.803%
9204	TOMOE ENGINEERI	0.000%	99.803%
9205	SOITEC	0.000%	99.804%
9206	NAGAWA CO LTD	0.000%	99.804%
9207	INABA SEISAKUSH	0.000%	99.804%
9208	S-CONNECT CO LT	0.000%	99.805%
9209	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.805%
9210	NORDJYSKE BANK	0.000%	99.805%
9211	HAP SENG PLANTA	0.000%	99.806%
9212	GRUPPO MUTUIONL	0.000%	99.806%
9213	SYNDICATE BANK	0.000%	99.806%
9214	MIRATI THERAPEU	0.000%	99.807%
9215	JAPAN RADIO CO	0.000%	99.807%
9216	DAEJAN HOLDINGS	0.000%	99.807%
9217	DATA#3 LTD	0.000%	99.808%
9218	ISU CHEMICAL	0.000%	99.808%
9219	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.808%
9220	SRG TAKAMI	0.000%	99.809%
9221	UNITED UTILITIE	0.000%	99.809%
9222	ELANDERS AB	0.000%	99.809%
9223	PHOENIX SATELLI	0.000%	99.810%
9224	FUSO PHARM	0.000%	99.810%
9225	ITAB SHOP CONCE	0.000%	99.810%
9226	POLETOWIN PITCR	0.000%	99.811%
9227	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.811%
9228	THERMADOR GROUP	0.000%	99.811%
9229	DAESANG HOLDING	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	BAY ENERGY LTD	0.000%	99.812%
9231	SAM KWANG GLASS	0.000%	99.812%
9232	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.812%
9233	ACOM CO	0.000%	99.813%
9234	FALCO BIOSYSTEM	0.000%	99.813%
9235	YAMAMURA GLASS	0.000%	99.813%
9236	CHINA ANIMATION	0.000%	99.814%
9237	KONAKA CO LTD	0.000%	99.814%
9238	TNPL	0.000%	99.814%
9239	MAX INDIA LTD/N	0.000%	99.815%
9240	GODFREY PHILLIP	0.000%	99.815%
9241	ICHIBANYA CO LT	0.000%	99.815%
9242	MAHINDRA CIE AU	0.000%	99.816%
9243	SOCOVEDA SA	0.000%	99.816%
9244	NIPPON HUME PIP	0.000%	99.816%
9245	MODERNLAND REAL	0.000%	99.817%
9246	LUNG KEE(BERMUD	0.000%	99.817%
9247	LOW & BONAR PLC	0.000%	99.817%
9248	OHASHI TECHNICA	0.000%	99.818%
9249	VAN DE VELDE	0.000%	99.818%
9250	HIGHLIGHT COMMU	0.000%	99.818%
9251	WESTPORTS HOLDI	0.000%	99.818%
9252	KINGS TOWN CONS	0.000%	99.819%
9253	13 HOLDINGS LTD	0.000%	99.819%
9254	CHUNGHWA PICTUR	0.000%	99.819%
9255	MOROZOFF LIMITE	0.000%	99.820%
9256	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.820%
9257	CLEAR CHANNEL O	0.000%	99.820%
9258	CHINESE MARITIM	0.000%	99.821%
9259	ELITEGROUP COMP	0.000%	99.821%
9260	PYEONG HWA AUTO	0.000%	99.821%
9261	AP EAGERS LTD	0.000%	99.822%
9262	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.822%
9263	DAISYO CORP	0.000%	99.822%
9264	SPORTON INTERNA	0.000%	99.823%
9265	CAYMAN ENGLE I	0.000%	99.823%
9266	ANGLO-EASTN PLA	0.000%	99.823%
9267	EXFO INC	0.000%	99.823%
9268	MUNSUN CAPITAL	0.000%	99.824%
9269	HARMONICARE MED	0.000%	99.824%
9270	KI-STAR REAL ES	0.000%	99.824%
9271	CHUN YUAN STEEL	0.000%	99.825%
9272	ASIA POLYMER	0.000%	99.825%
9273	IMVESCOR RESTAU	0.000%	99.825%
9274	CSS INDUSTRIES	0.000%	99.826%
9275	ROYAL BAFOKENG	0.000%	99.826%
9276	NITTO FC CO	0.000%	99.826%
9277	SHOFU INC	0.000%	99.827%
9278	TARSUS GROUP PL	0.000%	99.827%
9279	KAWASHO GECOSS	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.827%
9281	MERAFE RESOURCE	0.000%	99.828%
9282	VITEC GROUP	0.000%	99.828%
9283	FINDEL	0.000%	99.828%
9284	RHODES FOOD GRO	0.000%	99.829%
9285	TAKIHYO CO LTD	0.000%	99.829%
9286	VECTOR	0.000%	99.829%
9287	GUANGDONG LAND	0.000%	99.830%
9288	INFORMATION SVC	0.000%	99.830%
9289	SUHEUNG CAPSULE	0.000%	99.830%
9290	DONG A ELTEK CO	0.000%	99.831%
9291	PLAYMATES HOLDI	0.000%	99.831%
9292	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.831%
9293	MASTER GLORY GR	0.000%	99.831%
9294	SYNTHOS SA	0.000%	99.832%
9295	EASTERN WATER R	0.000%	99.832%
9296	DONGWON FOOD& B	0.000%	99.832%
9297	GADANG HOLDINGS	0.000%	99.833%
9298	TAMURA TAIKO HL	0.000%	99.833%
9299	CAC CORPORATION	0.000%	99.833%
9300	SEBANG CO LTD	0.000%	99.834%
9301	INUI GLOBAL LOG	0.000%	99.834%
9302	MAOYE INTL HOLD	0.000%	99.834%
9303	SEPTENI CO LTD	0.000%	99.834%
9304	TOC CO	0.000%	99.835%
9305	GRUPO SECURITY	0.000%	99.835%
9306	SIEMENS INDIA L	0.000%	99.835%
9307	MATRIX CONCEPTS	0.000%	99.836%
9308	JOBAN KOSAN CO	0.000%	99.836%
9309	VOCENTO	0.000%	99.836%
9310	WING ON CO INT	0.000%	99.837%
9311	CHINA XLX FERTI	0.000%	99.837%
9312	HANSOL PAPER CO	0.000%	99.837%
9313	COSLIGHT TECH I	0.000%	99.837%
9314	SMS MANAGEMENT	0.000%	99.838%
9315	FIBRA SHOP PORT	0.000%	99.838%
9316	HUONS CO LTD	0.000%	99.838%
9317	HIRANO TECSEED	0.000%	99.839%
9318	RION CO LTD	0.000%	99.839%
9319	CHUGAI RO CO LT	0.000%	99.839%
9320	GAKKEN CO	0.000%	99.840%
9321	CHONG KUN DANG	0.000%	99.840%
9322	AXWAY SOFTWARE	0.000%	99.840%
9323	FIRST STEAMSHIP	0.000%	99.840%
9324	IBSTOCK PLC	0.000%	99.841%
9325	SUMINOE TEXTILE	0.000%	99.841%
9326	PLDT INC SPON ADR ADR	0.000%	99.841%
9327	PACIFIC CURRENT	0.000%	99.842%
9328	HIMATSINGKA SEI	0.000%	99.842%
9329	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	TV AZTECA	0.000%	99.842%
9331	TAT HONG HOLDIN	0.000%	99.843%
9332	S&T HOLDINGS CO	0.000%	99.843%
9333	CHINA CHEM&PHAR	0.000%	99.843%
9334	MITSUI MINING C	0.000%	99.844%
9335	YUSEN LOGISTICS	0.000%	99.844%
9336	DONGWHA PHARM.C	0.000%	99.844%
9337	ISTYLE INC	0.000%	99.845%
9338	BELL SYSTEM24 H	0.000%	99.845%
9339	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.845%
9340	CIA ENERGET CEA	0.000%	99.845%
9341	RESILUX	0.000%	99.846%
9342	DAEKYO	0.000%	99.846%
9343	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.846%
9344	CARLIT HOLDINGS	0.000%	99.847%
9345	GODREJ PROPERTI	0.000%	99.847%
9346	BHAKTI INVESTAM	0.000%	99.847%
9347	ASIA HOLDINGS C	0.000%	99.847%
9348	REGINA MIRACLE	0.000%	99.848%
9349	EVN AG	0.000%	99.848%
9350	SINCERE WATCH H	0.000%	99.848%
9351	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.849%
9352	TK CORP	0.000%	99.849%
9353	D&L INDUSTRIES	0.000%	99.849%
9354	AROTECH CORP COMMON STOCK USD.01	0.000%	99.849%
9355	CHINA NEW TOWN	0.000%	99.850%
9356	BEADELL RESOURC	0.000%	99.850%
9357	OIL INDIA LTD	0.000%	99.850%
9358	DO & CO AG	0.000%	99.851%
9359	QUE COMMERCIAL	0.000%	99.851%
9360	MODETOUR NETWOR	0.000%	99.851%
9361	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.851%
9362	CAVOTEC SA	0.000%	99.852%
9363	ANN JOO RESOURC	0.000%	99.852%
9364	ENERGY EQUITY C	0.000%	99.852%
9365	ROKKO BUTTER CO	0.000%	99.853%
9366	SERVICE STREAM	0.000%	99.853%
9367	ZEALAND PHARMA	0.000%	99.853%
9368	NICHIEI CO	0.000%	99.853%
9369	LINEDATA SERVIC	0.000%	99.854%
9370	OPTEX COMPANY	0.000%	99.854%
9371	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.854%
9372	MELCO HOLDINGS	0.000%	99.855%
9373	EARTH CHEMICAL	0.000%	99.855%
9374	VIOHALCO SA	0.000%	99.855%
9375	PARTNERS REAL E	0.000%	99.855%
9376	HONGKONG CHINES	0.000%	99.856%
9377	SOFT-WORLD INTL	0.000%	99.856%
9378	ANADOLU CAM	0.000%	99.856%
9379	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	BUND CENTER INV	0.000%	99.857%
9381	KUOYANG CONSTRU	0.000%	99.857%
9382	CHINA PIONEER P	0.000%	99.857%
9383	WORLDLINE	0.000%	99.858%
9384	CHINA POWER CLE	0.000%	99.858%
9385	AVON RUBBER	0.000%	99.858%
9386	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.859%
9387	SEOHAN CO LTD	0.000%	99.859%
9388	ASPO OYJ	0.000%	99.859%
9389	MARUSAN SECUR	0.000%	99.859%
9390	FAITH INC	0.000%	99.860%
9391	PFSWEB INC COMMON STOCK USD.001	0.000%	99.860%
9392	MELBOURNE IT	0.000%	99.860%
9393	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.860%
9394	TTW PUBLIC COMP	0.000%	99.861%
9395	RAMI LEVI CHAIN	0.000%	99.861%
9396	BEIJING JINGNEN	0.000%	99.861%
9397	UNITED SPIRITS	0.000%	99.862%
9398	KEY COFFEE INC	0.000%	99.862%
9399	ARGO GRAPHICS I	0.000%	99.862%
9400	TAISEI LAMICK C	0.000%	99.862%
9401	SHINKAWA	0.000%	99.863%
9402	SINYI REALTY IN	0.000%	99.863%
9403	ZENITAKA CORP	0.000%	99.863%
9404	KEPCO ENGINEERI	0.000%	99.863%
9405	GL LTD	0.000%	99.864%
9406	GUJARAT ALKALIE	0.000%	99.864%
9407	METRO KAJANG HL	0.000%	99.864%
9408	AMBASSADOR HOTE	0.000%	99.865%
9409	KOBE ELECTRIC R	0.000%	99.865%
9410	TER BEKE SA	0.000%	99.865%
9411	HONWORLD GROUP	0.000%	99.865%
9412	CHINA VAST INDU	0.000%	99.866%
9413	DEL MONTE PACIF	0.000%	99.866%
9414	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.866%
9415	TIME TECHNO	0.000%	99.866%
9416	TAMA HOME CO LT	0.000%	99.867%
9417	NISSIN FOOD HOL	0.000%	99.867%
9418	VICTORIA PARK A	0.000%	99.867%
9419	KINGMAKER FOOTW	0.000%	99.868%
9420	YIZHENG CHEM FI	0.000%	99.868%
9421	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.868%
9422	TAKISAWA MACHIN	0.000%	99.868%
9423	V1 GROUP LTD	0.000%	99.869%
9424	CYBEROPTICS CORP COMMON STOCK	0.000%	99.869%
9425	NEXEN CORPORATI	0.000%	99.869%
9426	EXCEL CO LTD	0.000%	99.869%
9427	XTREME DRILLING	0.000%	99.870%
9428	OKK CORP	0.000%	99.870%
9429	SEMCON AB	0.000%	99.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.871%
9431	NAVA BHARAT VEN	0.000%	99.871%
9432	HANKOOK SHELL O	0.000%	99.871%
9433	COMP ENG & CONS	0.000%	99.871%
9434	AKCANSА CIMENTO	0.000%	99.872%
9435	DAIDO KOGYO CO	0.000%	99.872%
9436	TECHNOTRANS AG	0.000%	99.872%
9437	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.872%
9438	LUBY'S INC.	0.000%	99.873%
9439	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.873%
9440	ADDLIFE AB	0.000%	99.873%
9441	GREEN CROSS COR	0.000%	99.873%
9442	MAGMA FINCORP L	0.000%	99.874%
9443	SAN SHING FASTE	0.000%	99.874%
9444	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.874%
9445	MASON FINANCIAL	0.000%	99.875%
9446	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.875%
9447	INTER PARFUMS	0.000%	99.875%
9448	NATIONAL AGRICU	0.000%	99.875%
9449	ALPHA SYSTEMS I	0.000%	99.876%
9450	PACIFIC CENTURY	0.000%	99.876%
9451	YUKEN KOGYO	0.000%	99.876%
9452	ELLAKTOR SA	0.000%	99.876%
9453	OZNER WATER INT	0.000%	99.877%
9454	ELNUSA TBK	0.000%	99.877%
9455	STRATTEC SECURI	0.000%	99.877%
9456	BANGKOK AVIAT F	0.000%	99.877%
9457	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.878%
9458	HILAN LTD	0.000%	99.878%
9459	VECIMA NETWORKS	0.000%	99.878%
9460	ASESOR DE ACTIV	0.000%	99.878%
9461	SPARX ASSET MAN	0.000%	99.879%
9462	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.879%
9463	UMW OIL & GAS C	0.000%	99.879%
9464	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.880%
9465	ID LOGISTICS GR	0.000%	99.880%
9466	OTONOMY INC COMMON STOCK USD.001	0.000%	99.880%
9467	TOMORROW FOCUS	0.000%	99.880%
9468	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.881%
9469	PTG ENERGY PCL	0.000%	99.881%
9470	CHINOOK ENERGY	0.000%	99.881%
9471	ZIGNAGO VETRO S	0.000%	99.881%
9472	REJECT SHOP LTD	0.000%	99.882%
9473	CTI ENGINEERING	0.000%	99.882%
9474	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.882%
9475	ES-CON JAPAN LT	0.000%	99.882%
9476	BCO DESIO E BRI	0.000%	99.883%
9477	POLY CULTURE GR	0.000%	99.883%
9478	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.883%
9479	AREZZO INDUSTRI	0.000%	99.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	AKSIGORTA AS	0.000%	99.884%
9481	OENON HOLDINGS	0.000%	99.884%
9482	MANDARIN ORIENT	0.000%	99.884%
9483	AMIYAKI TEI CO	0.000%	99.884%
9484	PARIS MIKI INC	0.000%	99.885%
9485	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.885%
9486	UNION BK OF TAI	0.000%	99.885%
9487	SAM JIN PHARM	0.000%	99.885%
9488	LONG BON INTERN	0.000%	99.886%
9489	XXL ASA	0.000%	99.886%
9490	MQ HOLDING AB	0.000%	99.886%
9491	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.886%
9492	WILMINGTON GROU	0.000%	99.887%
9493	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.887%
9494	GCA SAVVIAN COR	0.000%	99.887%
9495	PROMOTORA DE IN	0.000%	99.887%
9496	ALKANE RESOURCE	0.000%	99.888%
9497	WANG ON GROUP	0.000%	99.888%
9498	PRG-SCHULTZ INT	0.000%	99.888%
9499	ENERGY RESOURCE	0.000%	99.888%
9500	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.889%
9501	MUGEN ESTATE CO	0.000%	99.889%
9502	TREASURE ASA	0.000%	99.889%
9503	KG CHEMICAL COR	0.000%	99.889%
9504	NICE INFORMATIO	0.000%	99.890%
9505	QUALITAS CONTOL	0.000%	99.890%
9506	UNIPAR UNIAO DE	0.000%	99.890%
9507	RECRM RESEARCH	0.000%	99.890%
9508	THROMBOGENICS N	0.000%	99.891%
9509	FLUIDRA SA	0.000%	99.891%
9510	ATENOR	0.000%	99.891%
9511	SEACHANGE INTL	0.000%	99.891%
9512	ESCALADE INC COMMON STOCK	0.000%	99.892%
9513	JK CEMENTS LTD	0.000%	99.892%
9514	MICRONICS JAPAN	0.000%	99.892%
9515	HYUNDAI ENGINEE	0.000%	99.892%
9516	ROSTELECOM OJSC	0.000%	99.893%
9517	AXACTOR AB	0.000%	99.893%
9518	ABLYNX NV	0.000%	99.893%
9519	GAFISA SA	0.000%	99.893%
9520	RASSINI SAB DE	0.000%	99.894%
9521	PINGUELY-HAULOT	0.000%	99.894%
9522	ZUKEN INC	0.000%	99.894%
9523	KORADIOR HOLDIN	0.000%	99.894%
9524	KECK SENG(MAL)B	0.000%	99.895%
9525	TOKYO TEKKO CO	0.000%	99.895%
9526	SAMCHULLY	0.000%	99.895%
9527	PLATINUM GROUP	0.000%	99.895%
9528	RATCHABURI ELEC	0.000%	99.896%
9529	CATENA AB	0.000%	99.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	ALROV PROPERTIE	0.000%	99.896%
9531	GEM DIAMONDS	0.000%	99.896%
9532	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.897%
9533	EMPEROR ENTERTA	0.000%	99.897%
9534	VP PLC	0.000%	99.897%
9535	ACAL	0.000%	99.897%
9536	HANEDA ZENITH H	0.000%	99.898%
9537	AWARE INC	0.000%	99.898%
9538	LUBELSKI WEGIEL	0.000%	99.898%
9539	WAREHOUSE GROUP	0.000%	99.898%
9540	POS MALAYSIA	0.000%	99.899%
9541	FURSYS	0.000%	99.899%
9542	DAIICHI KENSETS	0.000%	99.899%
9543	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.899%
9544	KERUR HOLDINGS	0.000%	99.900%
9545	BIG SHOPPING CE	0.000%	99.900%
9546	BasicNet S.p.A.	0.000%	99.900%
9547	G-7 HOLDINGS IN	0.000%	99.900%
9548	KYERYONG CONST	0.000%	99.900%
9549	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.901%
9550	HAGIWARA ELECTR	0.000%	99.901%
9551	PEGAS NONWOVENS	0.000%	99.901%
9552	SEOBU T&D	0.000%	99.901%
9553	TOTTORI BANK	0.000%	99.902%
9554	PSI AG GESELL F	0.000%	99.902%
9555	HEG LIMITED	0.000%	99.902%
9556	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.902%
9557	SUNLAND GROUP L	0.000%	99.903%
9558	SRI SPORTS LIM1	0.000%	99.903%
9559	GAMEVIL INC	0.000%	99.903%
9560	VINY THAI	0.000%	99.903%
9561	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.904%
9562	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.904%
9563	TECHNO RYOWA LT	0.000%	99.904%
9564	SHUNFENG INTL C	0.000%	99.904%
9565	CMMB VISION HOL	0.000%	99.904%
9566	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.905%
9567	CENTER LABORATO	0.000%	99.905%
9568	QUABIT INMOBILI	0.000%	99.905%
9569	YC CO LTD	0.000%	99.905%
9570	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.906%
9571	BEIJINGWEST IND	0.000%	99.906%
9572	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.906%
9573	SECOM JOSHINETS	0.000%	99.906%
9574	CHEUK NANG HLDG	0.000%	99.907%
9575	ASIA FINANCIAL	0.000%	99.907%
9576	GEO ENERGY RESO	0.000%	99.907%
9577	TOYO ELECTRIC	0.000%	99.907%
9578	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.908%
9579	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.908%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	DCM SHRIRAM LTD	0.000%	99.908%
9581	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.908%
9582	RUENTEXIndustr	0.000%	99.908%
9583	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.909%
9584	KINKI SHARYO CO	0.000%	99.909%
9585	REGIONAL CONT L	0.000%	99.909%
9586	WEATHERNEWS INC	0.000%	99.909%
9587	NIKKO CO	0.000%	99.910%
9588	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.910%
9589	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.910%
9590	SUMITOMO PRECIS	0.000%	99.910%
9591	SAKAI OVEX CO L	0.000%	99.910%
9592	ALLIED ELECTRON	0.000%	99.911%
9593	HIAG IMMOBILIEN	0.000%	99.911%
9594	AFRICA ISRAEL P	0.000%	99.911%
9595	INNOTECH CORP	0.000%	99.911%
9596	VINDA INTERNATI	0.000%	99.912%
9597	SFP DINING	0.000%	99.912%
9598	KURIYAMA HOLDIN	0.000%	99.912%
9599	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.912%
9600	SAN FANG CHEMIC	0.000%	99.913%
9601	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.913%
9602	TRISURA GROUP LTD COMMON STOCK	0.000%	99.913%
9603	ASIA CEMENT CHI	0.000%	99.913%
9604	MEGAWIDE CONS C	0.000%	99.913%
9605	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.914%
9606	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.914%
9607	RCF	0.000%	99.914%
9608	CELLCOM ISRAEL	0.000%	99.914%
9609	KEY TRONIC CORP COMMON STOCK	0.000%	99.915%
9610	HY LOK	0.000%	99.915%
9611	ANF IMMOBILIER	0.000%	99.915%
9612	GOLDEN LAND PRO	0.000%	99.915%
9613	ESSEL PROP	0.000%	99.915%
9614	ECHELON FINANCI	0.000%	99.916%
9615	NIPPON CHEM IND	0.000%	99.916%
9616	FUJI CORP/MIYAG	0.000%	99.916%
9617	TRANSACTION CAP	0.000%	99.916%
9618	MITSUBISHI RESE	0.000%	99.917%
9619	INVICTA HOLDING	0.000%	99.917%
9620	SATORI ELECTRIC	0.000%	99.917%
9621	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.917%
9622	NESCO	0.000%	99.917%
9623	HSIN CHONG CONS	0.000%	99.918%
9624	CARASSO MOTORS	0.000%	99.918%
9625	SNAI SPA	0.000%	99.918%
9626	NAGANO BANK	0.000%	99.918%
9627	TOSHO CO LTD	0.000%	99.919%
9628	CHEVALIER INTL	0.000%	99.919%
9629	TOMOE CORP	0.000%	99.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	HALCYON AGRIC CO	0.000%	99.919%
9631	WHA CORP PCL	0.000%	99.919%
9632	MK RESTAURANT G	0.000%	99.920%
9633	OHB SE	0.000%	99.920%
9634	GRUPO GICSA SA	0.000%	99.920%
9635	INDUSTRIA REIT	0.000%	99.920%
9636	KYOWA LEATHER	0.000%	99.920%
9637	MORTGAGE CHOICE	0.000%	99.921%
9638	PHOSAGRO OJSC	0.000%	99.921%
9639	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.921%
9640	DAEHAN STEEL CO	0.000%	99.921%
9641	DAIDOH	0.000%	99.922%
9642	FUTURE SYSTEMS	0.000%	99.922%
9643	BGP HOLDINGS (P	0.000%	99.922%
9644	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.922%
9645	LIPPO CIKARANG	0.000%	99.922%
9646	PETRA FOODS LTD	0.000%	99.923%
9647	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.923%
9648	STEIN MART INC COMMON STOCK USD.01	0.000%	99.923%
9649	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.923%
9650	INDO COUNT INDU	0.000%	99.923%
9651	INDUSTRIAL BLDG	0.000%	99.924%
9652	PHARMA MAR SA	0.000%	99.924%
9653	CLARK INC COMMO	0.000%	99.924%
9654	RATNAMANI METAL	0.000%	99.924%
9655	TOMATO BANK LTD	0.000%	99.924%
9656	BSL CORPORATION	0.000%	99.925%
9657	CAN DO CO LTD	0.000%	99.925%
9658	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.925%
9659	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.925%
9660	COFFEE DAY ENTE	0.000%	99.926%
9661	KOMEHYO	0.000%	99.926%
9662	GYM GROUP PLC/T	0.000%	99.926%
9663	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.926%
9664	COCA-COLA ICECE	0.000%	99.926%
9665	NAKAYAMA STEEL	0.000%	99.927%
9666	HANIL E-HWA CO	0.000%	99.927%
9667	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.927%
9668	YELP INC COMMON STOCK USD.000001	0.000%	99.927%
9669	KAWASUMI LABS I	0.000%	99.927%
9670	PMP COMMUNICATI	0.000%	99.928%
9671	HANKUK PAPER MF	0.000%	99.928%
9672	SCOPE METALS GR	0.000%	99.928%
9673	FAR LTD	0.000%	99.928%
9674	GROUP FIVE	0.000%	99.928%
9675	DY CORP	0.000%	99.929%
9676	CW GROUP HLDGS	0.000%	99.929%
9677	TOBU STORE CO L	0.000%	99.929%
9678	CHONGQING MACHI	0.000%	99.929%
9679	GILAT SATELLITE	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	TUNAS BARU LAMP	0.000%	99.930%
9681	BLACK BOX CORP	0.000%	99.930%
9682	ROBINSON PCL	0.000%	99.930%
9683	AEON CREDIT SER	0.000%	99.930%
9684	CODAN LTD	0.000%	99.930%
9685	IMPEXMETAL	0.000%	99.931%
9686	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.931%
9687	GEAR ENERGY LTD	0.000%	99.931%
9688	FOX WIZEL LTD	0.000%	99.931%
9689	TAO HEUNG HOLDI	0.000%	99.932%
9690	HT&E LTD	0.000%	99.932%
9691	IMPERIAL HOTEL	0.000%	99.932%
9692	TRADELINK ELECT	0.000%	99.932%
9693	BOUSTEAD PLANTA	0.000%	99.932%
9694	WMIH CORP COMMON STOCK USD.00001	0.000%	99.933%
9695	CARBORUNDUM	0.000%	99.933%
9696	HSIL LTD	0.000%	99.933%
9697	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.933%
9698	LIFCO AB-B SHS	0.000%	99.933%
9699	KONDOTEC INC	0.000%	99.933%
9700	MAHARASHTRA SEA	0.000%	99.934%
9701	ADCORP HLDGS	0.000%	99.934%
9702	UNITY OPTO TECH	0.000%	99.934%
9703	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.934%
9704	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.934%
9705	TRAKCJA SA	0.000%	99.935%
9706	PERENNIAL REAL	0.000%	99.935%
9707	OVERSEAS CHINES	0.000%	99.935%
9708	CARPETRIGHT	0.000%	99.935%
9709	IDP EDUCATION L	0.000%	99.935%
9710	EMPERADOR INC	0.000%	99.936%
9711	KRAKATAU STEEL	0.000%	99.936%
9712	NEPES CORPORATI	0.000%	99.936%
9713	AES GENER SA	0.000%	99.936%
9714	GRANULES INDIA	0.000%	99.936%
9715	PIPAVAV DEFENCE	0.000%	99.937%
9716	TECHNO ELECTRIC	0.000%	99.937%
9717	ITFOR INC	0.000%	99.937%
9718	FAG BEARINGS IN	0.000%	99.937%
9719	QUINTIS LTD	0.000%	99.937%
9720	POLYMET MINING	0.000%	99.938%
9721	GHCL LTD	0.000%	99.938%
9722	KOREA TECH BANK	0.000%	99.938%
9723	SHIMOJIMA CO LT	0.000%	99.938%
9724	WESTPORT INNOVA	0.000%	99.938%
9725	AARTI INDS	0.000%	99.939%
9726	FUJISHOJI CO.LT	0.000%	99.939%
9727	DECMIL GROUP LT	0.000%	99.939%
9728	GODREJ INDUSTRI	0.000%	99.939%
9729	HALOWS CO LTD	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	NEMAK SAB DE CV	0.000%	99.940%
9731	TOWER LTD	0.000%	99.940%
9732	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.940%
9733	PC TEL INC COMMON STOCK USD.001	0.000%	99.940%
9734	UEM EDGENTA BHD	0.000%	99.940%
9735	EAST WEST BANKI	0.000%	99.940%
9736	DAIHATSU DIESEL	0.000%	99.941%
9737	CROWN CONFECTIO	0.000%	99.941%
9738	PEET LIMITED	0.000%	99.941%
9739	EIH LTD	0.000%	99.941%
9740	AMERIGO RESOURC	0.000%	99.941%
9741	HONG LEONG ASIA	0.000%	99.942%
9742	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.942%
9743	MIVTACH SHAMIR	0.000%	99.942%
9744	AVIC INTERNATIO	0.000%	99.942%
9745	SHIHLIN ELEC &	0.000%	99.942%
9746	CROOZ INC	0.000%	99.943%
9747	FORMOSAN UNION	0.000%	99.943%
9748	TMK PAO GDR REG S GDR	0.000%	99.943%
9749	POLYTEC ASSET H	0.000%	99.943%
9750	MUTOW CO LTD	0.000%	99.943%
9751	APPROACH RESOUR	0.000%	99.943%
9752	NIHON PLAST CO	0.000%	99.944%
9753	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.944%
9754	COOPER ENERGY L	0.000%	99.944%
9755	SUNCALL CORP	0.000%	99.944%
9756	SHELL REFINING(	0.000%	99.944%
9757	KAPSCH TRAFFICC	0.000%	99.945%
9758	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.945%
9759	UNISYS CORP	0.000%	99.945%
9760	SKF INDIA LTD	0.000%	99.945%
9761	COCO'S JAPAN CO	0.000%	99.945%
9762	CHINA DYNAMICS	0.000%	99.946%
9763	GOOD RESOURCES	0.000%	99.946%
9764	Phoenix Mills L	0.000%	99.946%
9765	KASEN INTERNATI	0.000%	99.946%
9766	NISSEI PLSTIC I	0.000%	99.946%
9767	BLUE SQUARE REA	0.000%	99.946%
9768	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.947%
9769	TAINAN ENTERPRI	0.000%	99.947%
9770	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.947%
9771	NICHIA STEEL WO	0.000%	99.947%
9772	SELCUK ECZA DEP	0.000%	99.947%
9773	DAISHINKU CORP	0.000%	99.948%
9774	SILVER CHEF LTD	0.000%	99.948%
9775	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.948%
9776	JOHN LAING GROU	0.000%	99.948%
9777	E TEC E&C LTD	0.000%	99.948%
9778	PLATZER FASTIGH	0.000%	99.948%
9779	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	MONGOLIAN MININ	0.000%	99.949%
9781	PACASMAYO	0.000%	99.949%
9782	PROGRESS WERK A	0.000%	99.949%
9783	INTL PAPER	0.000%	99.949%
9784	CHINA FINANCIAL	0.000%	99.949%
9785	CASTINGS	0.000%	99.950%
9786	STRAITS TRADING	0.000%	99.950%
9787	YAIZU SUISANKAG	0.000%	99.950%
9788	GETIN NOBLE BA	0.000%	99.950%
9789	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.950%
9790	NEW HOPE CORP	0.000%	99.951%
9791	VIVA INDUSTRIAL	0.000%	99.951%
9792	GFOOT CO LTD	0.000%	99.951%
9793	LANDS END INC COMMON STOCK USD.01	0.000%	99.951%
9794	AGORA	0.000%	99.951%
9795	YNH PROPERTY BH	0.000%	99.951%
9796	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.952%
9797	TAMARACK VALLEY	0.000%	99.952%
9798	CICOR TECHNOLOG	0.000%	99.952%
9799	YANCHANG PETROL	0.000%	99.952%
9800	CATHAY NO 1 REI	0.000%	99.952%
9801	REXLOT HOLDINGS	0.000%	99.952%
9802	CRAWFORD & CO	0.000%	99.953%
9803	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.953%
9804	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.953%
9805	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.953%
9806	SAFETY GODOWN C	0.000%	99.953%
9807	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.954%
9808	ZHUHAI HLDGS IN	0.000%	99.954%
9809	MYSTATE LTD	0.000%	99.954%
9810	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.954%
9811	HOME INVEST BEL	0.000%	99.954%
9812	DIALIGHT PLC	0.000%	99.954%
9813	CHINA RUNDONG A	0.000%	99.955%
9814	OTSUKA KAGU	0.000%	99.955%
9815	SINO THAI EN,FG	0.000%	99.955%
9816	SEVERFIELD-ROWE	0.000%	99.955%
9817	AGV PRODUCTS	0.000%	99.955%
9818	UNICHEM LABS	0.000%	99.955%
9819	SELVAAG BOLIG A	0.000%	99.956%
9820	ASIAN GROWTH PR	0.000%	99.956%
9821	INTER CARS SA	0.000%	99.956%
9822	T COOK IND	0.000%	99.956%
9823	CRCC HIGH-TECH	0.000%	99.956%
9824	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.956%
9825	BASWARE OYJ	0.000%	99.957%
9826	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.957%
9827	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.957%
9828	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.957%
9829	SAMSE SA	0.000%	99.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	SANYO TRADING C	0.000%	99.957%
9831	MCLEOD RUSSEL I	0.000%	99.958%
9832	IMMOBEL	0.000%	99.958%
9833	VON ROLL HOLDIN	0.000%	99.958%
9834	KORTEK CORPN	0.000%	99.958%
9835	UTD PLANTATION	0.000%	99.958%
9836	MJ GLEESON PLC	0.000%	99.958%
9837	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.959%
9838	SKANDINAVISKA E	0.000%	99.959%
9839	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.959%
9840	NATURAL ALTERNT	0.000%	99.959%
9841	TOHOKU BANK	0.000%	99.959%
9842	OCL INDIA LTD	0.000%	99.959%
9843	CROWN CONFECTIO	0.000%	99.960%
9844	STRONG PETROCHE	0.000%	99.960%
9845	WATAHAN & CO LT	0.000%	99.960%
9846	CENTURY PACIFIC	0.000%	99.960%
9847	ION BEAM APPLIC	0.000%	99.960%
9848	HFA HOLDINGS LI	0.000%	99.960%
9849	TURK TRKTOR VE	0.000%	99.961%
9850	CARR'S GROUP PL	0.000%	99.961%
9851	SVENSKA CELLULO	0.000%	99.961%
9852	IFG GROUP PLC	0.000%	99.961%
9853	AVENG	0.000%	99.961%
9854	KEPPEL TELECOM&	0.000%	99.961%
9855	HOGG ROBINSON G	0.000%	99.962%
9856	CENTURIA METROP	0.000%	99.962%
9857	SINO GRANDNESS	0.000%	99.962%
9858	KAORI HEAT TREA	0.000%	99.962%
9859	LAKSHMI VILAS B	0.000%	99.962%
9860	BANYAN TREE HOL	0.000%	99.962%
9861	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.963%
9862	CHORUS LTD ADR ADR	0.000%	99.963%
9863	INFOMEDIA	0.000%	99.963%
9864	THURGAUER KANTO	0.000%	99.963%
9865	AEROPORTO VENEZ	0.000%	99.963%
9866	FULLER SMITH &	0.000%	99.963%
9867	KHON KAEN SUGAR	0.000%	99.963%
9868	CALEDONIA MININ	0.000%	99.964%
9869	YAC CO LTD	0.000%	99.964%
9870	WOONGJIN THINKB	0.000%	99.964%
9871	YUANSHENGTAI DA	0.000%	99.964%
9872	HWA SHIN CO	0.000%	99.964%
9873	HATHWAY CABLE	0.000%	99.964%
9874	NVC LIGHTING HO	0.000%	99.965%
9875	DAPHNE INTERNA	0.000%	99.965%
9876	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.965%
9877	BRAEMAR SHIPPIN	0.000%	99.965%
9878	NSL LTD	0.000%	99.965%
9879	TA ANN HOLDINGS	0.000%	99.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	OXLEY HOLDINGS	0.000%	99.965%
9881	KATHMANDU HOLDI	0.000%	99.966%
9882	NOBINA AB	0.000%	99.966%
9883	NEW ZEALAND OIL	0.000%	99.966%
9884	YONDENKO CORP	0.000%	99.966%
9885	DRDGOLD LTD	0.000%	99.966%
9886	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.966%
9887	REGIONAL REIT L	0.000%	99.967%
9888	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.967%
9889	KPX CHEMICAL	0.000%	99.967%
9890	FDM GROUP PLC	0.000%	99.967%
9891	VINA CONCHA Y T	0.000%	99.967%
9892	PRIMERO MINING CORP COMMON STOCK	0.000%	99.967%
9893	LEMMINKAINEN OY	0.000%	99.967%
9894	KINTETSU DPT ST	0.000%	99.968%
9895	STREET CAPITAL	0.000%	99.968%
9896	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.968%
9897	HONG KONG FERRY	0.000%	99.968%
9898	HKSCAN OYJ	0.000%	99.968%
9899	UNITED MICROELECTRON SP ADR ADR	0.000%	99.968%
9900	NORCROS PLC	0.000%	99.968%
9901	CHINA YURUN FOO	0.000%	99.969%
9902	TOPPS TILES	0.000%	99.969%
9903	PACIFIC ONLINE	0.000%	99.969%
9904	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.969%
9905	GWANGJU SHINSEG	0.000%	99.969%
9906	CEDAR WOODS PRO	0.000%	99.969%
9907	NORWEGIAN PROPE	0.000%	99.969%
9908	CORP BANK	0.000%	99.970%
9909	VILLA WORLD LTD	0.000%	99.970%
9910	CGN MINING CO L	0.000%	99.970%
9911	ANTON OILFIELD	0.000%	99.970%
9912	SINO GAS & ENER	0.000%	99.970%
9913	BANK INTERNASIO	0.000%	99.970%
9914	SITOU GROUP HLD	0.000%	99.970%
9915	SOCAM DEVELOPME	0.000%	99.971%
9916	BARON DE LEY	0.000%	99.971%
9917	IBI GROUP INC.	0.000%	99.971%
9918	VOLT INFO SCIEN	0.000%	99.971%
9919	OZFOREX GROUP L	0.000%	99.971%
9920	KUANGCHI SCIENC	0.000%	99.971%
9921	HUA ENG WIRE&CA	0.000%	99.971%
9922	CIA ENERGETICA	0.000%	99.972%
9923	HIROSHIMA ELEC	0.000%	99.972%
9924	TAIKO PHARMACEU	0.000%	99.972%
9925	MINEROS S.A.	0.000%	99.972%
9926	BIO PAPPEL SAB	0.000%	99.972%
9927	INOX LEISURE LT	0.000%	99.972%
9928	SALIM IVOMAS	0.000%	99.972%
9929	MCPHERSONS LTD	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.973%
9931	IRC LIMITED	0.000%	99.973%
9932	D.B. CORP LIMIT	0.000%	99.973%
9933	HOKUETSU INDS C	0.000%	99.973%
9934	TBK Co., Ltd.	0.000%	99.973%
9935	TRIFAST PLC	0.000%	99.973%
9936	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.973%
9937	CONTINENTAL HLD	0.000%	99.974%
9938	SKANDIABANKEN A	0.000%	99.974%
9939	SANYO HOUSING N	0.000%	99.974%
9940	TOP SPRING INTL	0.000%	99.974%
9941	ORIGIN ELECTRIC	0.000%	99.974%
9942	ENEA AB	0.000%	99.974%
9943	FLYBE GROUP PLC	0.000%	99.974%
9944	EUROTECH SPA	0.000%	99.975%
9945	BEST BRIDAL INC	0.000%	99.975%
9946	R.E.A. HOLDINGS	0.000%	99.975%
9947	FDC LTD/INDIA	0.000%	99.975%
9948	MACMAHON HOLDIN	0.000%	99.975%
9949	AICHI TOKEI DEN	0.000%	99.975%
9950	NATURES SUNSHIN	0.000%	99.975%
9951	GETIN HOLDING S	0.000%	99.975%
9952	GATEWAY LIFESTY	0.000%	99.976%
9953	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.976%
9954	WIN HANVERKY HO	0.000%	99.976%
9955	TOW CO LTD	0.000%	99.976%
9956	DONGBU SECURITI	0.000%	99.976%
9957	Tessi S.A.	0.000%	99.976%
9958	MEDUSA MINING L	0.000%	99.976%
9959	SALEM COMM CORP	0.000%	99.976%
9960	SEJONG INDUSTRI	0.000%	99.977%
9961	KOHSOKU CORP	0.000%	99.977%
9962	ASHTROM PROPERT	0.000%	99.977%
9963	TWIN DISC INC COMMON STOCK	0.000%	99.977%
9964	INVESTORS TITLE CO COMMON STOCK	0.000%	99.977%
9965	K1 VENTURES LTD	0.000%	99.977%
9966	THE BASIC HOUSE	0.000%	99.977%
9967	SURYA SEMESTA I	0.000%	99.977%
9968	CGG SA	0.000%	99.978%
9969	YUNNAN WATER IN	0.000%	99.978%
9970	GLAXO SMITHKLIN	0.000%	99.978%
9971	DYNAMIC ELECTRO	0.000%	99.978%
9972	SHIDAX CORP	0.000%	99.978%
9973	TRIVENI TURBINE	0.000%	99.978%
9974	LOW KENG HUAT(S	0.000%	99.978%
9975	TSUI WAH HOLDIN	0.000%	99.978%
9976	LINK NET TBK PT	0.000%	99.979%
9977	HEIDELBERGCEMEN	0.000%	99.979%
9978	CONSTANTIN MEDI	0.000%	99.979%
9979	MEITO SANGYO CO	0.000%	99.979%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.979%
9981	TILT RENEWABLES	0.000%	99.979%
9982	BRASILAGRO	0.000%	99.979%
9983	SADBHAV ENGINEE	0.000%	99.979%
9984	EUSKALTEL SA	0.000%	99.980%
9985	CHC HEALTHCARE	0.000%	99.980%
9986	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.980%
9987	FUJISASH CO LTD	0.000%	99.980%
9988	WARTECK INVEST	0.000%	99.980%
9989	GRANDVISION BV	0.000%	99.980%
9990	DICKSON CONCEPT	0.000%	99.980%
9991	ASIA SATELLITE	0.000%	99.980%
9992	FAR EAST HOLDIN	0.000%	99.981%
9993	HANMI SEMICONDU	0.000%	99.981%
9994	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.981%
9995	CRISIL LTD	0.000%	99.981%
9996	HAGOROMO FOODS	0.000%	99.981%
9997	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.981%
9998	ATHENS WATER SU	0.000%	99.981%
9999	LIBERTY GOLD CO	0.000%	99.981%
10000	TAKASHIMA & CO	0.000%	99.981%
10001	WEE HUR HOLDING	0.000%	99.982%
10002	GETINGE AB RTS	0.000%	99.982%
10003	G SHANK ENTERPR	0.000%	99.982%
10004	BURWILL HOLDING	0.000%	99.982%
10005	NEO-NEON HOLDIN	0.000%	99.982%
10006	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.982%
10007	CERAGON NETWORK	0.000%	99.982%
10008	SILICON INTEG S	0.000%	99.982%
10009	HOKKAI CAN CO	0.000%	99.982%
10010	BOOT(HENRY) & S	0.000%	99.983%
10011	IPE GROUP LTD	0.000%	99.983%
10012	PT INTERNATIONA	0.000%	99.983%
10013	THERMAX LTD	0.000%	99.983%
10014	AEGIS LOGISTICS	0.000%	99.983%
10015	IVE GROUP	0.000%	99.983%
10016	BILLABONG INTER	0.000%	99.983%
10017	RIZAL COMML BAN	0.000%	99.983%
10018	KIAN JOO CAN FC	0.000%	99.983%
10019	WHIRLPOOL OF IN	0.000%	99.984%
10020	KIMOTO CO LTD	0.000%	99.984%
10021	FREQUENCY ELEC	0.000%	99.984%
10022	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.984%
10023	INTRALOT SA - I	0.000%	99.984%
10024	HUA HAN BIO-PHA	0.000%	99.984%
10025	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.984%
10026	RADISYS CORP COMMON STOCK	0.000%	99.984%
10027	EASTERN MEDIA	0.000%	99.984%
10028	EQUITAL	0.000%	99.985%
10029	BRIGADE ENTERPR	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	ELRON ELECTRONI	0.000%	99.985%
10031	AFFINE	0.000%	99.985%
10032	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.985%
10033	RATTANINDIA	0.000%	99.985%
10034	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.985%
10035	PRIME MEDIA GRO	0.000%	99.985%
10036	TOMEN DEVICES C	0.000%	99.985%
10037	JBF INDUSTRIES	0.000%	99.985%
10038	INTEVAC INC	0.000%	99.986%
10039	BSQUARE CORP COMMON STOCK	0.000%	99.986%
10040	MIYOSHI OIL & F	0.000%	99.986%
10041	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.986%
10042	S.T.CHEMICAL CO	0.000%	99.986%
10043	TOTAL ACCESS CO	0.000%	99.986%
10044	TAKE AND GIVE	0.000%	99.986%
10045	PROMOTORA Y OPE	0.000%	99.986%
10046	VITRO SA	0.000%	99.986%
10047	BALMER LAWRIE	0.000%	99.986%
10048	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.987%
10049	COXON PRECISE I	0.000%	99.987%
10050	MARUYAMA MFG CO	0.000%	99.987%
10051	GRUPO ARGOS SA	0.000%	99.987%
10052	GULF MARINE SER	0.000%	99.987%
10053	VOLUTION GROUP	0.000%	99.987%
10054	LSL PROPERTY SE	0.000%	99.987%
10055	PT MULTIPLOAR C	0.000%	99.987%
10056	NEW YORK & CO I	0.000%	99.987%
10057	WORLD HOLDINGS	0.000%	99.987%
10058	WAH SEONG	0.000%	99.988%
10059	MINERA FRISCO S	0.000%	99.988%
10060	TROY RESOURCES	0.000%	99.988%
10061	BORYUNG PHARM	0.000%	99.988%
10062	SHIKIBO LTD	0.000%	99.988%
10063	LOGISTEC CORP C	0.000%	99.988%
10064	ORIENTAL WATCH	0.000%	99.988%
10065	VGI GLOBAL MEDI	0.000%	99.988%
10066	CHINA ELEC OPTI	0.000%	99.988%
10067	NAPEC INC	0.000%	99.988%
10068	CROCODILE GARME	0.000%	99.988%
10069	TRINITY LTD	0.000%	99.989%
10070	BCB BANCORP INC COMMON STOCK	0.000%	99.989%
10071	EASTMAIN RES IN	0.000%	99.989%
10072	CHINA BANKING C	0.000%	99.989%
10073	HYUNDAI HEAVY I	0.000%	99.989%
10074	TERNA ENERGY SA	0.000%	99.989%
10075	STARK TECHNOLOG	0.000%	99.989%
10076	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.989%
10077	ESUN HOLDINGS L	0.000%	99.989%
10078	CB INDUSTRIAL P	0.000%	99.989%
10079	RECKON LTD	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	GUANGNAN(HLDGS)	0.000%	99.989%
10081	GALLANT VENTURE	0.000%	99.990%
10082	EQUITY FIN HOLD	0.000%	99.990%
10083	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.990%
10084	ISE CHEMICAL CO	0.000%	99.990%
10085	ERICSSON LM-A S	0.000%	99.990%
10086	MIMAKI ENGINEER	0.000%	99.990%
10087	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.990%
10088	SUGIH ENERGY TB	0.000%	99.990%
10089	SKYLINE CORP	0.000%	99.990%
10090	KOSEI SECURITIE	0.000%	99.990%
10091	ASPEN GROUP	0.000%	99.990%
10092	GET NICE FINANC	0.000%	99.991%
10093	CSG LIMITED	0.000%	99.991%
10094	CEQUENCE ENERGY	0.000%	99.991%
10095	PFENEX INC COMMON STOCK USD.001	0.000%	99.991%
10096	TOWN HEALTH INT	0.000%	99.991%
10097	TOWN CENTRE SEC	0.000%	99.991%
10098	REAL INDUSTRY I	0.000%	99.991%
10099	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.991%
10100	LAURA ASHLEY HO	0.000%	99.991%
10101	APN OUTDOOR GRO	0.000%	99.991%
10102	NIPPON FILCON C	0.000%	99.991%
10103	HANISON CONSTRU	0.000%	99.991%
10104	PETRUS RESOURCE	0.000%	99.991%
10105	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.992%
10106	BOLU CIMENTO SA	0.000%	99.992%
10107	EUROZ LTD	0.000%	99.992%
10108	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.992%
10109	GLORIOUS SUN EN	0.000%	99.992%
10110	FRAGRANCE GROUP	0.000%	99.992%
10111	TORIGOE CO LTD	0.000%	99.992%
10112	CONSTRUCTORA CO	0.000%	99.992%
10113	DEPOMED INC COMMON STOCK	0.000%	99.992%
10114	ABTERRA LTD	0.000%	99.992%
10115	MODUSLINK GLOBA	0.000%	99.992%
10116	GAJAH TUNGGAL	0.000%	99.992%
10117	SKELLERUP HOLDI	0.000%	99.993%
10118	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.993%
10119	DYNASTY FINE WI	0.000%	99.993%
10120	ASANTE INC	0.000%	99.993%
10121	MEDICAL SYSTEM	0.000%	99.993%
10122	MEIWA ESTATE CO	0.000%	99.993%
10123	KAM HING INTERN	0.000%	99.993%
10124	TOTAL GABON	0.000%	99.993%
10125	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.993%
10126	FORTRESS PAPER	0.000%	99.993%
10127	SAPEC	0.000%	99.993%
10128	HOKKAIDO GAS CO	0.000%	99.993%
10129	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	EXCELSIOR MEDIC	0.000%	99.993%
10131	SUNWAY CONSTRUC	0.000%	99.994%
10132	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.994%
10133	XERIUM TECHNOLO	0.000%	99.994%
10134	NEDAP(NED APP)N	0.000%	99.994%
10135	CHINA PROPERTIE	0.000%	99.994%
10136	MCKAY SECURITIE	0.000%	99.994%
10137	CVC BRASIL OP A	0.000%	99.994%
10138	TSH RESOURCES B	0.000%	99.994%
10139	ORASCOM DEVELOP	0.000%	99.994%
10140	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.994%
10141	ADDNODE GROUP A	0.000%	99.994%
10142	NISSEI INDUSTRI	0.000%	99.994%
10143	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.994%
10144	BANCO ABC BRASI	0.000%	99.994%
10145	INES CORPORATIO	0.000%	99.995%
10146	US AUTO PARTS N	0.000%	99.995%
10147	OLYMPIC CORP	0.000%	99.995%
10148	CHINA LOTSYNERG	0.000%	99.995%
10149	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.995%
10150	AUSWIDE BANK LT	0.000%	99.995%
10151	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.995%
10152	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
10153	PARADISE ENTERT	0.000%	99.995%
10154	ANXIN-CHINA HOL	0.000%	99.995%
10155	HITE HOLDINGS C	0.000%	99.995%
10156	ALANDSBANKEN	0.000%	99.995%
10157	BOUSTEAD PROJEC	0.000%	99.995%
10158	DELTICOM AG	0.000%	99.995%
10159	ONO SOKKI CO	0.000%	99.995%
10160	NIHON TRIM CO	0.000%	99.995%
10161	CATABASIS PHARM	0.000%	99.996%
10162	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.996%
10163	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10164	GROUPE OPEN	0.000%	99.996%
10165	FOUNTAIN SET HL	0.000%	99.996%
10166	MEGASTUDY CO LT	0.000%	99.996%
10167	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10168	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.996%
10169	K.P.R. MILL	0.000%	99.996%
10170	INNODATA INC COMMON STOCK USD.01	0.000%	99.996%
10171	PALADIN ENERGY	0.000%	99.996%
10172	HIPAY GROUP SA	0.000%	99.996%
10173	NRJ GROUP	0.000%	99.996%
10174	QAD INC B COMMON STOCK USD.001	0.000%	99.996%
10175	PYI CORPORATION	0.000%	99.996%
10176	ABAN OFFSHORE	0.000%	99.996%
10177	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10178	SINON CORP	0.000%	99.997%
10179	CHINA DAYE NON-	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	ROULARTA MEDIA	0.000%	99.997%
10181	MIN XIN HLDGS	0.000%	99.997%
10182	ARCELORMITTAL S	0.000%	99.997%
10183	A&D CO LTD	0.000%	99.997%
10184	KONG SUN HLDGS	0.000%	99.997%
10185	ECOSYNTHETIX IN	0.000%	99.997%
10186	NAGARJUNA FERTI	0.000%	99.997%
10187	PROSAFE ASA	0.000%	99.997%
10188	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10189	JINDAL SAW LTD	0.000%	99.997%
10190	KAPPA CREATE CO	0.000%	99.997%
10191	DIGITAL CHINA H	0.000%	99.997%
10192	TRUBA ALAM MANU	0.000%	99.997%
10193	BROCKMAN MINING	0.000%	99.997%
10194	BANK OF KOCHI L	0.000%	99.997%
10195	STEEL & TUBE HL	0.000%	99.997%
10196	CHINA FIBER OPT	0.000%	99.997%
10197	BGR ENERGY SYST	0.000%	99.997%
10198	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%
10199	CHINA RARE EART	0.000%	99.998%
10200	TONLY ELECTRONI	0.000%	99.998%
10201	SILVER BASE GRO	0.000%	99.998%
10202	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10203	LEES PHARMACEUT	0.000%	99.998%
10204	AFRICAN PHOENIX	0.000%	99.998%
10205	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10206	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.998%
10207	SEADRILL LTD	0.000%	99.998%
10208	BRILLIANT CIRCL	0.000%	99.998%
10209	MINGFA GROUP	0.000%	99.998%
10210	PERPETUAL ENERG	0.000%	99.998%
10211	MEGASTUDY EDUCA	0.000%	99.998%
10212	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10213	TELEGRAAF MEDIA	0.000%	99.998%
10214	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
10215	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10216	PEARL ORIENTAL	0.000%	99.998%
10217	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
10218	YEO HIAP SENG	0.000%	99.998%
10219	QUNXING PAPER H	0.000%	99.998%
10220	VIDEOCON INDUST	0.000%	99.998%
10221	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.999%
10222	I-CABLE COMMUNI	0.000%	99.999%
10223	YONGNAM HOLDING	0.000%	99.999%
10224	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10225	BLOOMSBURY PUBL	0.000%	99.999%
10226	AXTEL SAB DE CV	0.000%	99.999%
10227	LUKS GROUP (VH)	0.000%	99.999%
10228	REAL NUTRICEUTI	0.000%	99.999%
10229	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10230	SALMAT LTD	0.000%	99.999%
10231	DAN FORM HOLDIN	0.000%	99.999%
10232	AEGON NV	0.000%	99.999%
10233	JAKARTA INTL HT	0.000%	99.999%
10234	TEIXEIRA DUARTE	0.000%	99.999%
10235	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10236	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10237	CARINDALE PROPE	0.000%	99.999%
10238	CHIA HSIN CEMEN	0.000%	99.999%
10239	DYAX CORPORATIO	0.000%	99.999%
10240	ENERGY ABSOLUTE	0.000%	99.999%
10241	JINDAL POLY FIL	0.000%	99.999%
10242	TAKACHIHO KOHEK	0.000%	99.999%
10243	ARRIUM LTD	0.000%	99.999%
10244	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.999%
10245	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10246	TEEKAY TANKERS	0.000%	99.999%
10247	MAX VENTURES &	0.000%	99.999%
10248	BONJOUR HOLDING	0.000%	99.999%
10249	WATPAC LIMITED	0.000%	99.999%
10250	TUNAS RIDEAN	0.000%	99.999%
10251	LYDIAN INTERNAT	0.000%	99.999%
10252	SINAR MAS MULTI	0.000%	99.999%
10253	EZRA HOLDINGS	0.000%	99.999%
10254	EMPRESAS ICA SA	0.000%	100.000%
10255	DOGUS OTOMOTIV	0.000%	100.000%
10256	PACIFIC ANDES I	0.000%	100.000%
10257	SHENGUAN HOLDIN	0.000%	100.000%
10258	ARALEZ PHARMACE	0.000%	100.000%
10259	SSANGYONG INFOR	0.000%	100.000%
10260	TEN NETWORK HLD	0.000%	100.000%
10261	SAFEWAY INC	0.000%	100.000%
10262	BANRO CORP	0.000%	100.000%
10263	SOCIETE MANUTAN	0.000%	100.000%
10264	POLARIS SOFTWARE	0.000%	100.000%
10265	BE GROUP AB	0.000%	100.000%
10266	PESCANOVA SA	0.000%	100.000%
10267	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10268	AFRICA ISRAEL I	0.000%	100.000%
10269	ITE TECH INC	0.000%	100.000%
10270	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10271	CHINA ENVIRONME	0.000%	100.000%
10272	GETBUSY PLC	0.000%	100.000%
10273	PROBI AB	0.000%	100.000%
10274	CHINA SOFT POWE	0.000%	100.000%
10275	QINQIN FOODSTUF	0.000%	100.000%
10276	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10277	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10278	SWIBER HOLDINGS	0.000%	100.000%
10279	TPI TRIUNFO PAR	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10280	MIDLAND IC&I LT	0.000%	100.000%
10281	MANITOK ENERGY	0.000%	100.000%
10282	SPORTECH PLC	0.000%	100.000%
10283	DAEWOO SHIPBUIL	0.000%	100.000%
10284	D AMICO INTL SH	0.000%	100.000%
10285	TALVIVAARA MINI	0.000%	100.000%
10286	NORDIC AMERICAN	0.000%	100.000%
10287	CHENNAI SUPER K	0.000%	100.000%
10288	ZENITH CAPITAL	0.000%	100.000%
10289	SING HOLDINGS L	0.000%	100.000%
10290	STRAD ENERGY SE	0.000%	100.000%
10291	JITF INFRALOGIS	0.000%	100.000%
10292	CHEUK NANG HOLD	0.000%	100.000%
10293	MANITOK ENERGY	0.000%	100.000%
10294	CHINA HUIZHAN D	0.000%	100.000%
10295	BERJAYA LAND BH	0.000%	100.000%
10296	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10297	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10298	BANCA MONTE DEI	0.000%	100.000%
10299	RB ENERGY INC	0.000%	100.000%
10300	ORMAT TECHNOLOG	0.000%	100.000%
10301	MESOBLAST LTD	0.000%	100.000%
10302	DEVA HLDG	0.000%	100.000%
10303	ENERGIX-RENEWAB	0.000%	100.000%
10304	MACQUARIE KOREA	-	100.000%
10305	CHINA METAL REC	-	100.000%
10306	KARDEMIR KARABU	-	100.000%
10307	LIGHTSTREAM RES	-	100.000%
10308	RHB CAPITAL BHD	-	100.000%
10309	INTERCELL AG RI	-	100.000%
10310	TI FINANCIAL HO	-	100.000%
10311	TOUCHSTONE EXPL	-	100.000%
10312	AFREN PLC COMMO	-	100.000%
10313	PEACE MARK HLDG	-	100.000%
10314	COOPER ENERGY L	-	100.000%
10315	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10316	SNS REAAL GROEP	-	100.000%
10317	HANFENG EVERGRE	-	100.000%
10318	SUPERBLOCK PCL	-	100.000%
10319	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10320	QLT INC DOJ/SEC	-	100.000%
10321	EGANAGOLDPFEIL	-	100.000%
10322	FERROGLOBE PLC	-	100.000%
10323	C A DE MEDITERR	-	100.000%
10324	PRIME AET & D H	-	100.000%
10325	BERLIAN LAJU TA	-	100.000%
10326	SCANIA AB	-	100.000%
10327	VIRGIN AUSTRALI	-	100.000%
10328	MESOBLAST LTD R	-	100.000%
10329	QLT INC CLASS A	-	100.000%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
10330	ETABLISSEMENTS	-	100.000%
10331	MINCO BASE META	-	100.000%
10332	QLT INC WTS EXP	-	100.000%
10333	BCO ESPIR SANTO	-	100.000%
10334	ANGLO IRISH BAN	-	100.000%
10335	RREEF CHINA COM	-	100.000%
10336	PRIME RETIREMEN	-	100.000%
10337	CHINA LUMENA NE	-	100.000%
10338	IVE GROUP LTD R	-	100.000%