

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

As of June 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.818%	0.818%
2	ORACLE CORP SR UNSECURED 09/21 1.9	0.731%	1.549%
3	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.615%	2.165%
4	SINGAPORE GOVER	0.606%	2.770%
5	LANDWIRT RENTEN	0.588%	3.358%
6	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.537%	3.895%
7	BANK OF MONTREAL COMMON STOCK	0.512%	4.407%
8	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.512%	4.918%
9	KFW 1.375% 01FE	0.509%	5.427%
10	LANDESKREDITBAN	0.504%	5.931%
11	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.500%	6.431%
12	APPLE INC SR UNSECURED 02/21 2.25	0.474%	6.905%
13	AT+T INC COMMON STOCK USD1.0	0.467%	7.372%
14	KOMMUNINVEST I	0.467%	7.839%
15	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.458%	8.297%
16	KOMMUNINVEST I	0.458%	8.755%
17	SWEDISH EXP CRE	0.451%	9.205%
18	BANK OF NOVA SCOTIA COMMON STOCK	0.448%	9.653%
19	APPLE INC	0.444%	10.098%
20	WESTPAC BKG COR	0.443%	10.541%
21	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.443%	10.984%
22	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.420%	11.404%
23	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.412%	11.816%
24	ROYAL BK OF CAN	0.411%	12.227%
25	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.410%	12.637%
26	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.407%	13.044%
27	TORONTO DOMINION BANK COMMON STOCK	0.397%	13.441%
28	MICROSOFT CORP	0.395%	13.836%
29	MERCK & CO INC	0.393%	14.229%
30	WELLS FARGO + CO COMMON STOCK USD1.666	0.392%	14.621%
31	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.373%	14.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.372%	15.366%
33	EXPORT DEVELOPM	0.370%	15.736%
34	CHEVRON CORP 2.	0.370%	16.106%
35	IBM CORP SR UNSECURED 01/22 2.5	0.370%	16.476%
36	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.361%	16.837%
37	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.354%	17.191%
38	ROYAL BANK OF CANADA COMMON STOCK	0.346%	17.537%
39	NATL AUSTRALIA	0.344%	17.881%
40	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.343%	18.224%
41	SUNCOR ENERGY INC COMMON STOCK	0.332%	18.556%
42	CHEVRON CORP SR UNSECURED 03/20 1.961	0.328%	18.884%
43	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.328%	19.212%
44	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.323%	19.535%
45	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.319%	19.853%
46	MICROSOFT CORP SR UNSECURED 11/20 2	0.318%	20.172%
47	CANADA HOUSING	0.308%	20.479%
48	CAD - London	0.304%	20.783%
49	FMS WERTMANAGEM	0.294%	21.077%
50	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.287%	21.364%
51	SINGAPORE GOVT	0.284%	21.648%
52	IBM CORP SR UNSECURED 02/21 2.25	0.283%	21.931%
53	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.280%	22.211%
54	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.279%	22.490%
55	APPLE INC SR UNSECURED 02/22 2.5	0.276%	22.765%
56	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.272%	23.038%
57	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.271%	23.308%
58	ONTARIO(PROV OF	0.261%	23.570%
59	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.260%	23.830%
60	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.260%	24.090%
61	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.256%	24.346%
62	UK(GOVT OF) 4.2	0.255%	24.601%
63	INTL BANK FOR R	0.248%	24.849%
64	SWEDISH GOVT 3.	0.247%	25.096%
65	US TREASURY N/B 05/25 2.125	0.245%	25.341%
66	BK NEDERLANDSE	0.239%	25.580%
67	AGENCE FRANC DE	0.238%	25.818%
68	PFIZER INC	0.235%	26.053%
69	NETWORK RAIL IN	0.230%	26.283%
70	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.227%	26.511%
71	EXXON MOBIL CORP COMMON STOCK	0.226%	26.736%
72	PFIZER INC COMMON STOCK USD.05	0.222%	26.959%
73	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.222%	27.181%
74	MANULIFE FINANCIAL CORP COMMON STOCK	0.221%	27.402%
75	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.221%	27.623%
76	LANDESKREDITBAN	0.220%	27.843%
77	BANK OF AMERICA	0.217%	28.060%
78	MICROSOFT CORP COMMON STOCK USD.00000625	0.213%	28.273%
79	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.213%	28.486%
80	BK OF NOVA SCOT	0.213%	28.699%
81	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.211%	28.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	INTEL CORP COMMON STOCK USD.001	0.208%	29.118%
83	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.206%	29.323%
84	SWEDEN GOVERNME	0.206%	29.529%
85	FRENCH REP GOVT	0.203%	29.732%
86	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.199%	29.931%
87	MERCK + CO INC SR UNSECURED 02/22 2.35	0.199%	30.130%
88	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.199%	30.329%
89	SHELL INTL.FIN.	0.198%	30.527%
90	KOMMUNALBANKEN	0.195%	30.722%
91	NEDERLANDSE WAT	0.195%	30.917%
92	BANK OF MONTREA	0.194%	31.111%
93	AGENCE FRANCAIS	0.193%	31.304%
94	COMCAST CORP CLASS A COMMON STOCK USD.01	0.190%	31.494%
95	FINLAND GOVT IN	0.189%	31.683%
96	CHEVRON CORP COMMON STOCK USD.75	0.184%	31.866%
97	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.181%	32.048%
98	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.175%	32.223%
99	MAGNA INTERNATIONAL INC COMMON STOCK	0.172%	32.395%
100	TEMASEK FINL I	0.172%	32.567%
101	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.172%	32.739%
102	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.170%	32.908%
103	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.169%	33.078%
104	TOTAL CAPITAL I	0.169%	33.247%
105	CITIGROUP INC COMMON STOCK USD.01	0.168%	33.415%
106	BK NED GEMEENTE	0.167%	33.582%
107	CANADIAN NATURAL RESOURCES COMMON STOCK	0.165%	33.746%
108	WAL-MART STORES	0.164%	33.910%
109	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.164%	34.074%
110	CISCO SYSTEMS	0.162%	34.235%
111	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.161%	34.397%
112	SINGAPORE GOVT	0.161%	34.558%
113	NESTLE FINANCE	0.155%	34.713%
114	NATIONAL BK CDA	0.153%	34.866%
115	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.150%	35.016%
116	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.149%	35.166%
117	SAMSUNG ELECTRO	0.146%	35.311%
118	DEUTSCHE BAHN F	0.146%	35.457%
119	ORACLE CORP SR UNSECURED 07/21 2.8	0.145%	35.602%
120	PROVINCE OF QUE	0.145%	35.746%
121	CHEVRON CORP SR UNSECURED 06/23 3.191	0.144%	35.890%
122	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.142%	36.033%
123	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.142%	36.175%
124	NESTLE SA	0.142%	36.317%
125	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.141%	36.458%
126	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.141%	36.599%
127	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.140%	36.740%
128	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.140%	36.879%
129	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.139%	37.019%
130	US dollar - Lon	0.139%	37.157%
131	SUN LIFE FINANCIAL INC COMMON STOCK	0.138%	37.295%

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132	DEXIA CREDIT LO	0.134%	37.429%
133	ENBRIDGE INC COMMON STOCK	0.133%	37.563%
134	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.132%	37.695%
135	TRANSCANADA CORP COMMON STOCK	0.130%	37.825%
136	TOTAL SA	0.129%	37.954%
137	AMAZON.COM INC	0.128%	38.082%
138	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.128%	38.209%
139	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.127%	38.337%
140	PROCTER + GAMBLE CO/THE COMMON STOCK	0.125%	38.461%
141	UNITEDHEALTH GR	0.124%	38.585%
142	NOVARTIS CAP CO	0.124%	38.709%
143	TECK RESOURCES LTD CLS B COMMON STOCK	0.124%	38.833%
144	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.119%	38.953%
145	FACEBOOK INC A COMMON STOCK USD.000006	0.117%	39.069%
146	SNCF RESEAU 3.1	0.117%	39.186%
147	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.114%	39.300%
148	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.114%	39.415%
149	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.114%	39.529%
150	CANADIAN NATL RAILWAY CO COMMON STOCK	0.114%	39.643%
151	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.114%	39.756%
152	ALPHABET INC CL C COMMON STOCK USD.001	0.113%	39.869%
153	PFIZER INC SR UNSECURED 12/21 2.2	0.113%	39.982%
154	ALPHABET INC CL A COMMON STOCK USD.001	0.110%	40.093%
155	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.110%	40.203%
156	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.109%	40.312%
157	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.104%	40.416%
158	WALT DISNEY(HLD)	0.103%	40.519%
159	DAIMLER AG	0.101%	40.620%
160	WESTPAC BKG COR	0.100%	40.720%
161	APPLE INC SR UNSECURED 05/23 2.4	0.100%	40.820%
162	GENERAL MOTORS CO COMMON STOCK USD.01	0.099%	40.919%
163	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.097%	41.016%
164	INTL BUSINESS M	0.097%	41.113%
165	TEMASEK FINANCI	0.097%	41.211%
166	TOYOTA MOTOR CO	0.097%	41.308%
167	SVENSKA HANDELS	0.097%	41.404%
168	KINGDOM BELGIUM	0.096%	41.500%
169	INTL BUSINESS M	0.095%	41.595%
170	CHINA CONST BK	0.095%	41.690%
171	BCE INC COMMON STOCK	0.094%	41.784%
172	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.094%	41.878%
173	ROYAL BANK OF C	0.093%	41.971%
174	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.092%	42.063%
175	L-BANK BW FOERD	0.091%	42.154%
176	ONTARIO(PROV OF	0.091%	42.245%
177	MERCK + CO. INC. COMMON STOCK USD.5	0.091%	42.335%
178	CVS HEALTH CORP COMMON STOCK USD.01	0.090%	42.426%
179	PROV OF SASK CA	0.090%	42.516%
180	AGENCE FRANCAIS	0.088%	42.604%
181	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.086%	42.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	EUROPEAN INVEST	0.086%	42.776%
183	CHEVRON CORP SR UNSECURED 11/20 2.419	0.086%	42.862%
184	EUROPEAN INVEST	0.085%	42.946%
185	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.084%	43.030%
186	FORD MOTOR CO COMMON STOCK USD.01	0.083%	43.113%
187	KINROSS GOLD CORP COMMON STOCK	0.083%	43.196%
188	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.083%	43.279%
189	QUALCOMM INC COMMON STOCK USD.0001	0.083%	43.362%
190	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.083%	43.445%
191	WASTE CONNECTIONS INC COMMON STOCK	0.082%	43.527%
192	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.082%	43.610%
193	TIME WARNER INC COMMON STOCK USD.01	0.081%	43.691%
194	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.080%	43.771%
195	ORACLE CORP COMMON STOCK USD.01	0.080%	43.851%
196	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.079%	43.930%
197	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.078%	44.009%
198	SIMON PROPERTY GROUP INC REIT USD.0001	0.078%	44.087%
199	BHP BILLITON LT	0.078%	44.164%
200	MORGAN STANLEY COMMON STOCK USD.01	0.077%	44.242%
201	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.077%	44.319%
202	FEDEX CORPORATI	0.077%	44.395%
203	ALLERGAN PLC	0.076%	44.472%
204	US BANCORP COMMON STOCK USD.01	0.076%	44.547%
205	UNION PACIFIC CORP COMMON STOCK USD2.5	0.076%	44.623%
206	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.075%	44.698%
207	EUROPEAN INVEST	0.074%	44.772%
208	COCA-COLA CO	0.074%	44.847%
209	SWEDEN GOVERNME	0.074%	44.920%
210	CANADIAN (GOVT	0.073%	44.994%
211	GENERAL ELECTRI	0.073%	45.067%
212	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.073%	45.139%
213	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.072%	45.211%
214	TRAVELERS COS	0.072%	45.283%
215	AGNICO EAGLE MINES LTD COMMON STOCK	0.071%	45.354%
216	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.071%	45.426%
217	EUROPEAN INVEST	0.071%	45.497%
218	BASF SE	0.071%	45.568%
219	FAIRFAX FINANCI	0.070%	45.638%
220	MEDTRONIC PLC	0.070%	45.708%
221	ROYAL DUTCH SHELL SPON ADR A ADR	0.070%	45.778%
222	PROCTER & GAMBL	0.070%	45.848%
223	TOTAL CAPITAL I	0.070%	45.918%
224	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.070%	45.987%
225	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.069%	46.056%
226	TARGET CORP SR UNSECURED 01/22 2.9	0.068%	46.124%
227	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.068%	46.192%
228	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.067%	46.259%
229	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.066%	46.326%
230	SHELL INTL.FIN.	0.066%	46.392%
231	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.066%	46.458%

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232	ROYAL BANK OF C	0.066%	46.525%
233	BNP PARIBAS SA	0.066%	46.591%
234	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.065%	46.656%
235	FRENCH REPUBLIC	0.065%	46.721%
236	AGRIUM INC COMMON STOCK NPV	0.065%	46.786%
237	DELTA AIRLINES	0.064%	46.850%
238	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.064%	46.914%
239	LUNDIN MINING C	0.064%	46.978%
240	COOPERATIEVE RA	0.064%	47.041%
241	SVENSKA HANDELS	0.064%	47.105%
242	ANTHEM INC COMMON STOCK USD.01	0.063%	47.167%
243	INDUSTRIAL ALLI	0.062%	47.230%
244	FORTIS INC COMMON STOCK	0.062%	47.292%
245	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.061%	47.354%
246	HOME DEPOT INC COMMON STOCK USD.05	0.061%	47.415%
247	UNIBAIL-RODAMCO	0.061%	47.476%
248	ABBOTT LABORATORIES COMMON STOCK	0.061%	47.536%
249	GOLDCORP INC COMMON STOCK	0.060%	47.597%
250	MUNICIPALITY FI	0.060%	47.657%
251	AMGEN INC COMMON STOCK USD.0001	0.060%	47.717%
252	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.060%	47.776%
253	BARRICK GOLD CORP COMMON STOCK	0.059%	47.836%
254	EXPORT DEVELOPM	0.059%	47.895%
255	ACE LTD	0.059%	47.953%
256	CSX CORP	0.059%	48.012%
257	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.059%	48.071%
258	NOVARTIS AG	0.058%	48.129%
259	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.057%	48.186%
260	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.057%	48.243%
261	BANK NEDERLANDS	0.057%	48.300%
262	KREDITANST FUR	0.057%	48.357%
263	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.057%	48.413%
264	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.056%	48.470%
265	ROYAL DUTCH SHE	0.056%	48.526%
266	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.056%	48.582%
267	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.056%	48.638%
268	HONDA MOTOR CO	0.056%	48.694%
269	IBM CORP SR UNSECURED 05/20 1.625	0.056%	48.750%
270	INDUSTRIAL & CO	0.056%	48.806%
271	PNC BANK	0.056%	48.862%
272	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.056%	48.917%
273	SHAW COMMUNICATIONS INC B COMMON STOCK	0.055%	48.972%
274	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.055%	49.028%
275	CANADIAN TIRE C	0.055%	49.083%
276	SCHLUMBERGER LTD COMMON STOCK USD.01	0.055%	49.138%
277	APPLE INC 1.55%	0.055%	49.193%
278	PEPSICO INC COMMON STOCK USD.017	0.055%	49.248%
279	APPLE INC SR UNSECURED 05/20 2	0.055%	49.303%
280	BANCO SANTANDER	0.055%	49.358%
281	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.055%	49.412%

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282	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.054%	49.467%
283	SIEMENS AG	0.054%	49.521%
284	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.053%	49.574%
285	DEUTSCHE TELEKO	0.053%	49.627%
286	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.053%	49.681%
287	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.053%	49.734%
288	EQUINIX INC REIT USD.001	0.052%	49.786%
289	WEST FRASER TIM	0.052%	49.838%
290	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.052%	49.890%
291	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.051%	49.941%
292	VALERO ENERGY C	0.051%	49.992%
293	CONOCOPHILLIPS COMMON STOCK USD.01	0.051%	50.043%
294	MICRON TECHNOLO	0.050%	50.093%
295	AUST & NZ BANK	0.050%	50.143%
296	ABB LTD	0.050%	50.193%
297	TENCENT HLDGS L	0.050%	50.243%
298	GOLDCORP INC SR UNSECURED 06/21 3.625	0.050%	50.293%
299	DEXIA CREDIT LO	0.050%	50.343%
300	CAPITAL ONE FIN	0.050%	50.393%
301	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.049%	50.442%
302	VOLKSWAGEN AG	0.049%	50.492%
303	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.049%	50.541%
304	HITACHI	0.049%	50.590%
305	ROCKWELL COLLIN	0.049%	50.638%
306	BPCE SA SR UNSECURED 02/21 2.65	0.049%	50.687%
307	ALTRIA GROUP INC COMMON STOCK USD.333	0.048%	50.735%
308	PROLOGIS INC REIT USD.01	0.048%	50.783%
309	TELUS CORPORATI	0.048%	50.831%
310	PUBLIC STORAGE	0.048%	50.879%
311	CENOVUS ENERGY INC COMMON STOCK	0.048%	50.927%
312	BAYERISCHE MOTO	0.048%	50.975%
313	DANONE SA	0.048%	51.023%
314	VODAFONE GROUP	0.048%	51.070%
315	ROYAL DUTCH SH-	0.047%	51.118%
316	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.047%	51.165%
317	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.047%	51.212%
318	SANOFI-AVENTIS	0.047%	51.260%
319	ROCHE HOLDING A	0.047%	51.307%
320	BP PLC	0.047%	51.354%
321	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.047%	51.401%
322	VERESEN INC.	0.047%	51.448%
323	KOHL S CORPORATION SR UNSECURED 11/21 4	0.047%	51.495%
324	CATERPILLAR INC COMMON STOCK USD1.0	0.047%	51.542%
325	FINNING INTL LT	0.047%	51.589%
326	AUST & NZ BK GP	0.047%	51.635%
327	NORFOLK STHN CO	0.046%	51.682%
328	DANAHER CORP COMMON STOCK USD.01	0.046%	51.728%
329	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.046%	51.774%
330	EUROPEAN FIN ST	0.046%	51.820%
331	MOSAIC CO SR UNSECURED 11/21 3.75	0.046%	51.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	EMPIRE CO LTD N	0.046%	51.911%
333	ENCANA CORP COMMON STOCK	0.045%	51.956%
334	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.045%	52.001%
335	STATOIL ASA COMPANY GUAR 01/24 2.65	0.045%	52.046%
336	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.045%	52.091%
337	TOURMALINE OIL	0.045%	52.136%
338	LIBERTY MUTUAL	0.045%	52.180%
339	FIRST QUANTUM M	0.044%	52.224%
340	REGIONS FINANCI	0.044%	52.269%
341	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.044%	52.313%
342	BLACKROCK INC COMMON STOCK USD.01	0.044%	52.357%
343	TOTAL CAPITAL I	0.044%	52.402%
344	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.044%	52.446%
345	METLIFE INC COMMON STOCK USD.01	0.044%	52.490%
346	ORANGE SA SR UNSECURED 09/21 4.125	0.044%	52.534%
347	WESTPAC BANK CO	0.044%	52.578%
348	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.044%	52.622%
349	SHELL INTERNATI	0.044%	52.665%
350	STRYKER CORP SR UNSECURED 03/21 2.625	0.044%	52.709%
351	ORANGE SA	0.043%	52.752%
352	B2GOLD CORP COM	0.043%	52.795%
353	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.043%	52.838%
354	WELLTOWER INC REIT USD1.0	0.043%	52.881%
355	MCDONALD S CORP COMMON STOCK USD.01	0.043%	52.924%
356	UNEDIC ASSEO 1.	0.043%	52.966%
357	MARATHON PETROLEUM CORP COMMON STOCK	0.043%	53.009%
358	BANK OF NY MELL	0.042%	53.051%
359	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.042%	53.094%
360	CRESCENT POINT ENERGY CORP COMMON STOCK	0.042%	53.136%
361	NATL AUST BANK	0.042%	53.178%
362	RIO TINTO PLC SPON ADR ADR	0.042%	53.220%
363	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.042%	53.261%
364	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.042%	53.303%
365	COCA-COLA CO/TH	0.041%	53.344%
366	AVALONBAY COMMUNITIES INC REIT USD.01	0.041%	53.386%
367	PROVINCE OF QUE	0.041%	53.427%
368	NOVARTIS AG SPONSORED ADR ADR	0.041%	53.468%
369	3M CO COMMON STOCK USD.01	0.041%	53.509%
370	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.041%	53.550%
371	PAN AMERICAN SILVER CORP COMMON STOCK	0.041%	53.592%
372	CAMECO CORP COMMON STOCK	0.041%	53.633%
373	BPCE SA COMPANY GUAR 04/24 4	0.041%	53.674%
374	CAE INC COMMON STOCK	0.041%	53.714%
375	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.040%	53.755%
376	THOMSON REUTERS CORP COMMON STOCK	0.040%	53.795%
377	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.040%	53.835%
378	LINAMAR CORP	0.040%	53.876%
379	SOUTHWEST AIRLI	0.040%	53.916%
380	SNC-LAVALIN GRO	0.040%	53.956%
381	BAYER AG	0.040%	53.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	GLAXOSMITHKLINE	0.040%	54.036%
383	NISSAN MOTOR CO	0.040%	54.076%
384	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.040%	54.116%
385	CANADA HOUSING	0.040%	54.155%
386	HON HAI PRECISI	0.040%	54.195%
387	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.040%	54.235%
388	AETNA INC COMMON STOCK USD.01	0.040%	54.275%
389	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.040%	54.314%
390	AFLAC INC COMMON STOCK USD.1	0.039%	54.354%
391	NEWBELCO SA/NV	0.039%	54.393%
392	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.039%	54.432%
393	METLIFE INC SR UNSECURED 02/21 4.75	0.039%	54.472%
394	CSX CORP 3.7% 3	0.039%	54.511%
395	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.039%	54.550%
396	ABBVIE INC COMMON STOCK USD.01	0.039%	54.589%
397	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.039%	54.628%
398	VENTAS INC-REIT	0.039%	54.667%
399	ARC RESOURCES L	0.039%	54.706%
400	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.039%	54.745%
401	NATL AUSTRALIA	0.039%	54.784%
402	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.039%	54.823%
403	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.039%	54.861%
404	GEORGE WESTON L	0.039%	54.900%
405	TEXAS INSTRUMEN	0.039%	54.939%
406	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.039%	54.977%
407	MASTERCARD INC A COMMON STOCK USD.0001	0.038%	55.016%
408	GLENCORE XSTRA	0.038%	55.054%
409	WSP GLOBAL INC	0.038%	55.092%
410	BOEING CO/THE COMMON STOCK USD5.0	0.038%	55.130%
411	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.038%	55.168%
412	WHITECAP RESOUR	0.038%	55.207%
413	GILDAN ACTIVEWEAR INC COMMON STOCK	0.038%	55.245%
414	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.038%	55.283%
415	CK HUTCHINSON H	0.038%	55.321%
416	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.038%	55.359%
417	IBERDROLA SA	0.038%	55.396%
418	EQUITY RESIDENT	0.038%	55.434%
419	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.038%	55.472%
420	PACIFIC GAS & E	0.038%	55.509%
421	BROADCOM LTD	0.038%	55.547%
422	COMCAST CORP COMPANY GUAR 08/25 3.375	0.038%	55.584%
423	AMERISOURCEBERG	0.037%	55.622%
424	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.037%	55.659%
425	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.037%	55.696%
426	IAMGOLD CORP COMMON STOCK	0.037%	55.733%
427	MCKESSON CORP.	0.037%	55.770%
428	CIGNA CORP SR UNSECURED 02/22 4	0.037%	55.807%
429	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.037%	55.845%
430	L-BANK BW FOERD	0.037%	55.882%
431	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.037%	55.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	ABBVIE INC SR UNSECURED 11/22 2.9	0.037%	55.955%
433	BEST BUY CO INC	0.037%	55.992%
434	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.037%	56.029%
435	ENBRIDGE	0.037%	56.066%
436	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.037%	56.102%
437	EBAY INC	0.037%	56.139%
438	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.037%	56.176%
439	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.037%	56.212%
440	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.037%	56.249%
441	CORNING INC COMMON STOCK USD.5	0.036%	56.285%
442	DAIWA SECS GROU	0.036%	56.322%
443	PNC BANK NA 2.6	0.036%	56.358%
444	ALIMENTATION CO	0.036%	56.394%
445	MICROSOFT CORP	0.036%	56.431%
446	SOC GENERALE	0.036%	56.467%
447	ENERPLUS CORP COMMON STOCK	0.036%	56.503%
448	KINDER MORGAN INC COMMON STOCK USD.01	0.036%	56.539%
449	LOBLAW COS LTD	0.036%	56.576%
450	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.036%	56.612%
451	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.036%	56.648%
452	EATON CORP PLC	0.036%	56.684%
453	VERIZON COMMUN	0.036%	56.720%
454	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.036%	56.756%
455	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.036%	56.792%
456	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.036%	56.828%
457	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.036%	56.863%
458	TFI INTERNATION	0.036%	56.899%
459	ALLSTATE CORP COMMON STOCK USD.01	0.036%	56.935%
460	CIGNA CORP	0.036%	56.970%
461	BLACKBERRY LTD COMMON STOCK	0.036%	57.006%
462	CCL INDS INC CL	0.035%	57.041%
463	AIA GROUP LTD	0.035%	57.077%
464	BAXTER INTL INC	0.035%	57.112%
465	OMNICOM GROUP I	0.035%	57.147%
466	IMPERIAL OIL LTD COMMON STOCK	0.035%	57.182%
467	CANADIAN WESTER	0.035%	57.217%
468	PHILLIPS 66 COMMON STOCK	0.035%	57.252%
469	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.035%	57.287%
470	ABN AMRO BANK N	0.035%	57.322%
471	NVIDIA CORP	0.035%	57.357%
472	COTT CORP	0.034%	57.391%
473	PACCAR INC	0.034%	57.425%
474	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.034%	57.460%
475	BEST BUY CO INC	0.034%	57.494%
476	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.034%	57.528%
477	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.034%	57.562%
478	ZURICH FIN SVS	0.034%	57.596%
479	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.034%	57.630%
480	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.034%	57.664%
481	AMERICAN TOWER CORP REIT USD.01	0.034%	57.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	APPLE INC SR UNSECURED 02/27 3.35	0.034%	57.731%
483	BCO BILBAO VIZC	0.034%	57.765%
484	CELGENE CORP	0.034%	57.798%
485	WESTERN DIGITAL	0.034%	57.832%
486	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.034%	57.865%
487	CHINA NATIONAL	0.033%	57.899%
488	BB+T CORP COMMON STOCK USD5.0	0.033%	57.932%
489	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.033%	57.966%
490	MICHELIN(CGDE)	0.033%	57.999%
491	CMNWLTH BK OF A	0.033%	58.032%
492	WESTJET AIRLINE	0.033%	58.066%
493	METHANEX CORP COMMON STOCK	0.033%	58.099%
494	ASSOCD BANC-COR	0.033%	58.132%
495	BANK OF CHINA L	0.033%	58.165%
496	TAIWAN SEMI-ADR	0.033%	58.198%
497	SUMITOMO MITSUI	0.033%	58.231%
498	NATIONAL AUSTRALIA	0.033%	58.263%
499	NORDSTROM INC SR UNSECURED 05/20 4.75	0.033%	58.296%
500	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.033%	58.329%
501	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.032%	58.361%
502	PING AN INSURAN	0.032%	58.393%
503	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.032%	58.426%
504	KREDITANSTALT F	0.032%	58.458%
505	DISCOVER FINL S	0.032%	58.490%
506	FRENCH REPUBLIC	0.032%	58.522%
507	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.032%	58.555%
508	ALTAGAS LTD	0.032%	58.587%
509	ASTRAZENECA PLC SPONS ADR ADR	0.032%	58.619%
510	SKANDINAVISKA E	0.032%	58.651%
511	COSTCO WHOLESAL	0.032%	58.683%
512	ENGIE	0.032%	58.715%
513	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.032%	58.747%
514	ALAMOS GOLD INC CLASS A COMMON STOCK	0.032%	58.778%
515	TOYOTA MOTOR CO	0.032%	58.810%
516	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.032%	58.842%
517	TMX GROUP LTD	0.032%	58.873%
518	MITSUBISHI UFJ	0.032%	58.905%
519	CENTURYLINK INC COMMON STOCK USD1.0	0.031%	58.936%
520	DIGITAL REALTY	0.031%	58.968%
521	BOSTON PROPERTIES INC REIT USD.01	0.031%	58.999%
522	GE CAPITAL EURO	0.031%	59.030%
523	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.031%	59.061%
524	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.031%	59.092%
525	JOHNSON CONTROL	0.031%	59.123%
526	TIME WARNER INC	0.031%	59.154%
527	CGI GROUP INC CLASS A COMMON STOCK	0.031%	59.184%
528	TESORO CORP	0.031%	59.215%
529	EURO FIN STABIL	0.031%	59.246%
530	MOLSONCOORS-B-U	0.031%	59.276%
531	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.031%	59.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	SOUTHERN CO SR UNSECURED 06/20 2.75	0.030%	59.337%
533	OCEANAGOLD CORP	0.030%	59.368%
534	ALLIANZ SE SPON ADR ADR	0.030%	59.398%
535	STATE STREET CORP COMMON STOCK USD1.0	0.030%	59.429%
536	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.030%	59.459%
537	LVMH MOET HENNE	0.030%	59.489%
538	NIKE INC CL B COMMON STOCK USD1.0	0.030%	59.520%
539	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.030%	59.550%
540	INTACT FINANCIA	0.030%	59.580%
541	ELEMENT FINANCI	0.030%	59.610%
542	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.030%	59.640%
543	MAPLE LEAF FOOD	0.030%	59.671%
544	RYDER SYSTEM IN	0.030%	59.701%
545	ENI S.P.A.	0.030%	59.731%
546	CHINA MOBILE LT	0.030%	59.761%
547	SONY CORP	0.030%	59.790%
548	TE CONNECTIVITY	0.030%	59.820%
549	WOODSIDE PETROL	0.030%	59.850%
550	RIOCAN REAL EST	0.030%	59.879%
551	GILEAD SCIENCES	0.030%	59.909%
552	DOLLARAMA INC	0.029%	59.938%
553	DIAGEO PLC ADR	0.029%	59.968%
554	TRANSALTA CORP COMMON STOCK	0.029%	59.997%
555	LINK R/EST INVE	0.029%	60.026%
556	AMEREN CORP SR UNSECURED 11/20 2.7	0.029%	60.056%
557	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.029%	60.085%
558	BERKSHIRE HAT E	0.029%	60.114%
559	LAURENTIAN BANK	0.029%	60.143%
560	UPM-KYMMENE OYJ	0.029%	60.172%
561	HUSKY ENERGY IN	0.029%	60.201%
562	ASSIC GENERALI	0.029%	60.230%
563	LEGG MASON INC SR UNSECURED 03/26 4.75	0.029%	60.259%
564	LLOYDS BANKING	0.029%	60.288%
565	US BANCORP SR UNSECURED 01/24 3.7	0.029%	60.317%
566	SOFTBANK CORP	0.029%	60.346%
567	TAHOE RESOURCES INC COMMON STOCK	0.029%	60.375%
568	CONSTELLATION S	0.029%	60.404%
569	NATIONWIDE B/S	0.029%	60.433%
570	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.029%	60.461%
571	ESSEX PROP TRUS	0.029%	60.490%
572	WHIRLPOOL CORP	0.028%	60.518%
573	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.028%	60.547%
574	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.028%	60.575%
575	HARTFORD FINANC	0.028%	60.603%
576	MGM MIRAGE INC	0.028%	60.632%
577	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.028%	60.660%
578	UBS GROUP	0.028%	60.688%
579	GREAT WEST LIFE	0.028%	60.716%
580	DEUTSCHE BANK A	0.028%	60.745%
581	CME GROUP INC COMMON STOCK USD.01	0.028%	60.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ELECTRICITE DE	0.028%	60.801%
583	CHEVRON CORP SR UNSECURED 05/21 2.1	0.028%	60.829%
584	DAVITA INC COMMON STOCK USD.001	0.028%	60.857%
585	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.028%	60.885%
586	KEYERA CORP	0.028%	60.913%
587	AIR CANADA	0.028%	60.941%
588	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.028%	60.969%
589	KELLOGG CO 4% 1	0.028%	60.997%
590	CA INC SR UNSECURED 03/27 4.7	0.028%	61.025%
591	T MOBILE US INC COMMON STOCK USD.0001	0.028%	61.053%
592	HSBC USA INC SR UNSECURED 08/20 2.75	0.028%	61.081%
593	KEY BANK NA SR UNSECURED 06/25 3.3	0.028%	61.109%
594	STARBUCKS CORP	0.028%	61.137%
595	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.028%	61.165%
596	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.028%	61.192%
597	H&R REIT UNITS	0.028%	61.220%
598	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.028%	61.247%
599	SCENTRE GROUP	0.027%	61.275%
600	PRICELINE GROUP	0.027%	61.302%
601	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.027%	61.330%
602	AMAYA INC COMMON STOCK	0.027%	61.357%
603	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.027%	61.384%
604	CARNIVAL CORP COMMON STOCK USD.01	0.027%	61.411%
605	YAMANA GOLD INC COMMON STOCK	0.027%	61.439%
606	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.027%	61.466%
607	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.027%	61.493%
608	VORNADO REALTY TRUST REIT USD.04	0.027%	61.520%
609	MIZUHO FINANCA	0.027%	61.547%
610	AT+T INC SR UNSECURED 05/25 3.4	0.027%	61.574%
611	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.027%	61.601%
612	CA INC 3.6% 01A	0.027%	61.628%
613	CI FINANCIAL CO	0.027%	61.654%
614	ING GROEP NV	0.027%	61.681%
615	CELESTICA INC COMMON STOCK NPV	0.027%	61.708%
616	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.027%	61.735%
617	HYNIX SEMICONDU	0.027%	61.761%
618	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.027%	61.788%
619	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.026%	61.814%
620	KONINKLIJKE AHO	0.026%	61.841%
621	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.026%	61.867%
622	KOMMUNINVEST I	0.026%	61.894%
623	TYSON FOODS INC	0.026%	61.920%
624	DETOUR GOLD COR	0.026%	61.946%
625	GEN DYNAMICS CO	0.026%	61.972%
626	VF CORP SR UNSECURED 09/21 3.5	0.026%	61.999%
627	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.026%	62.025%
628	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.026%	62.051%
629	SUNTRUST BANKS	0.026%	62.077%
630	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.026%	62.103%
631	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.026%	62.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.026%	62.155%
633	NOVO-NORDISK AS	0.026%	62.181%
634	AON CORP COMPANY GUAR 09/20 5	0.026%	62.207%
635	ROLLS ROYCE	0.026%	62.233%
636	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.026%	62.258%
637	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.026%	62.284%
638	BALL CORP COMPANY GUAR 03/22 5	0.026%	62.310%
639	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.026%	62.336%
640	GEN DYNAMICS CO	0.026%	62.362%
641	FIFTH THIRD BAN	0.026%	62.387%
642	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.026%	62.413%
643	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.026%	62.439%
644	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.026%	62.464%
645	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.026%	62.490%
646	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.026%	62.515%
647	SCHWAB(CHARLES)	0.026%	62.541%
648	AETNA INC 4.125	0.026%	62.566%
649	E.ON SE	0.025%	62.592%
650	ITAU UNIBANCO S	0.025%	62.617%
651	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	62.643%
652	AMGEN INC SR UNSECURED 11/21 3.875	0.025%	62.668%
653	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.025%	62.694%
654	STANTEC INC COMMON STOCK	0.025%	62.719%
655	AKZO NOBEL NV	0.025%	62.745%
656	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.025%	62.770%
657	RIO TINTO	0.025%	62.795%
658	ROLLS-ROYCE GRO	0.025%	62.821%
659	HCP INC.	0.025%	62.846%
660	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.025%	62.871%
661	RAYTHEON COMPANY COMMON STOCK USD.01	0.025%	62.896%
662	ACCENTURE PLC A	0.025%	62.921%
663	ANALOG DEVICES INC COMMON STOCK USD.167	0.025%	62.947%
664	EBAY INC SR UNSECURED 03/22 3.8	0.025%	62.972%
665	ITALY BUONI POL	0.025%	62.997%
666	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.025%	63.022%
667	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.025%	63.047%
668	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.025%	63.072%
669	CHINA EVERGRAND	0.025%	63.097%
670	RESTAURANT BRANDS INTERN COMMON STOCK	0.025%	63.122%
671	SAPUTO GROUP IN	0.025%	63.147%
672	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.025%	63.172%
673	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.025%	63.197%
674	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.025%	63.222%
675	FIAT CHRYSLER A	0.025%	63.247%
676	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.025%	63.272%
677	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.025%	63.297%
678	DENMARK GOVT BO	0.025%	63.322%
679	QUEST DIAGNOSTI	0.025%	63.346%
680	OPEN TEXT CORPO	0.025%	63.371%
681	NETAPP INC SR UNSECURED 06/21 3.375	0.025%	63.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	UTD PARCEL SERV	0.025%	63.421%
683	QUALCOMM INC SR UNSECURED 05/22 3	0.025%	63.445%
684	BIOGEN IDEC INC	0.025%	63.470%
685	ROPER TECHNOLOG	0.025%	63.495%
686	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.025%	63.519%
687	ELDORADO GOLD CORP COMMON STOCK	0.025%	63.544%
688	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.025%	63.569%
689	TARGET CORPORAT	0.025%	63.593%
690	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.025%	63.618%
691	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.025%	63.642%
692	BIOGEN INC SR UNSECURED 09/20 2.9	0.025%	63.667%
693	AUTODESK INC SR UNSECURED 06/20 3.125	0.025%	63.692%
694	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.025%	63.716%
695	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.025%	63.741%
696	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.025%	63.765%
697	AXA	0.025%	63.790%
698	STATE STREET CORP SR UNSECURED 08/20 2.55	0.025%	63.814%
699	ALGONQUIN POWER	0.025%	63.839%
700	HUNTINGTON NATI	0.025%	63.864%
701	COGECO COMMUNIC	0.025%	63.888%
702	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.025%	63.913%
703	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.025%	63.937%
704	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.024%	63.962%
705	SEMPRA ENERGY	0.024%	63.986%
706	MORGAN STANLEY	0.024%	64.010%
707	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.024%	64.035%
708	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.024%	64.059%
709	PNC BANK NA SR UNSECURED 07/20 2.6	0.024%	64.084%
710	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.024%	64.108%
711	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.024%	64.133%
712	BAE SYSTEMS HLD	0.024%	64.157%
713	NORDEA AB	0.024%	64.182%
714	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.024%	64.206%
715	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.024%	64.230%
716	STRYKER CORP SR UNSECURED 05/24 3.375	0.024%	64.255%
717	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.024%	64.279%
718	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.024%	64.304%
719	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.024%	64.328%
720	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.024%	64.352%
721	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.024%	64.377%
722	ABBVIE INC SR UNSECURED 05/20 2.5	0.024%	64.401%
723	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.024%	64.425%
724	TAIWAN SEMICOND	0.024%	64.450%
725	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.024%	64.474%
726	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.024%	64.499%
727	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.024%	64.523%
728	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.024%	64.547%
729	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.024%	64.572%
730	JOHN DEERE CAPI	0.024%	64.596%
731	US BANCORP SR UNSECURED 01/22 2.625	0.024%	64.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	AFLAC INC SR UNSECURED 03/20 2.4	0.024%	64.645%
733	UNUM GROUP SR UNSECURED 05/21 3	0.024%	64.669%
734	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.024%	64.693%
735	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.024%	64.718%
736	QUALCOMM INC SR UNSECURED 05/20 2.25	0.024%	64.742%
737	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.024%	64.766%
738	CHINA MOBILE	0.024%	64.791%
739	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.024%	64.815%
740	LEGG MASON INC SR UNSECURED 07/19 2.7	0.024%	64.839%
741	LAB CORP AMER H	0.024%	64.864%
742	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.024%	64.888%
743	MIZUHO BANK LTD	0.024%	64.912%
744	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.024%	64.936%
745	BNP PARIBAS SR UNSECURED 05/20 2.375	0.024%	64.961%
746	WALT DISNEY CO	0.024%	64.985%
747	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.024%	65.009%
748	CITIGROUP INC SR UNSECURED 03/21 2.7	0.024%	65.034%
749	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.024%	65.058%
750	ECOLAB INC SR U	0.024%	65.082%
751	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.024%	65.106%
752	EASTMAN CHEMICA	0.024%	65.131%
753	PEPSICO INC SR UNSECURED 10/20 2.15	0.024%	65.155%
754	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.024%	65.179%
755	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.024%	65.203%
756	CITIGROUP INC	0.024%	65.228%
757	AT+T INC SR UNSECURED 06/20 2.45	0.024%	65.252%
758	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.024%	65.276%
759	US BANCORP SR UNSECURED 01/21 2.35	0.024%	65.300%
760	HARLEY DAVIDSON	0.024%	65.324%
761	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.024%	65.349%
762	AMERICAN HONDA	0.024%	65.373%
763	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.024%	65.397%
764	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.024%	65.421%
765	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.024%	65.445%
766	WHOLE FOODS MAR	0.024%	65.470%
767	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.024%	65.494%
768	COMERICA BANK SR UNSECURED 06/20 2.5	0.024%	65.518%
769	REINSURANCE GRO	0.024%	65.542%
770	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.024%	65.566%
771	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.024%	65.590%
772	CONSTELLATION B	0.024%	65.614%
773	LOCKHEED MARTIN	0.024%	65.638%
774	MATTEL INC SR UNSECURED 03/18 1.7	0.024%	65.662%
775	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.024%	65.687%
776	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.024%	65.711%
777	SANTANDER HLDG	0.024%	65.735%
778	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.024%	65.759%
779	NEW GOLD INC COMMON STOCK	0.024%	65.783%
780	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.024%	65.807%
781	METLIFE INC SR UNSECURED 04/24 3.6	0.024%	65.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	MATTEL INC SR UNSECURED 08/21 2.35	0.024%	65.855%
783	TJX COS INC SR UNSECURED 06/21 2.75	0.024%	65.879%
784	ALLIANZ AG	0.024%	65.903%
785	NUCOR CORP	0.024%	65.927%
786	CIE FINANCIERE	0.024%	65.950%
787	BP CAPITAL MARK	0.024%	65.974%
788	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.024%	65.998%
789	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.024%	66.022%
790	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.024%	66.046%
791	SCOTTISH AND SO	0.024%	66.070%
792	GENWORTH MI CAN	0.024%	66.093%
793	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.024%	66.117%
794	NVIDIA CORP	0.024%	66.141%
795	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.024%	66.164%
796	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.024%	66.188%
797	PLAINS ALL AMER	0.024%	66.212%
798	EMC CORP(MASS)	0.024%	66.235%
799	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.024%	66.259%
800	PEYTO EXPLORATI	0.024%	66.283%
801	VOLVO AB	0.024%	66.306%
802	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.024%	66.330%
803	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.024%	66.353%
804	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.024%	66.377%
805	REALTY INCOME C	0.024%	66.400%
806	METRO INC	0.023%	66.424%
807	GOODYEAR TIRE &	0.023%	66.447%
808	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.023%	66.471%
809	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.023%	66.494%
810	JX HOLDINGS INC	0.023%	66.518%
811	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.023%	66.541%
812	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.023%	66.564%
813	L BRANDS INC COMPANY GUAR 02/22 5.625	0.023%	66.588%
814	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.023%	66.611%
815	MID AMERICA APARTMENT COMM REIT USD.01	0.023%	66.634%
816	RWE AG (NEU)	0.023%	66.658%
817	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.023%	66.681%
818	MITSUBISHI CHEM	0.023%	66.704%
819	PEUGEOT SA	0.023%	66.727%
820	ELI LILLY + CO COMMON STOCK	0.023%	66.750%
821	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.023%	66.773%
822	BRIDGESTONE COR	0.023%	66.796%
823	PANASONIC CORP	0.023%	66.819%
824	CANADIAN APARTM	0.023%	66.842%
825	NEXTERA ENERGY INC COMMON STOCK USD.01	0.023%	66.865%
826	CORNING INC SR UNSECURED 08/20 4.25	0.023%	66.888%
827	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.023%	66.911%
828	PAYPAL HOLDINGS INC COMMON STOCK	0.023%	66.934%
829	LEAR CORP	0.023%	66.957%
830	HOST HOTELS &	0.023%	66.979%
831	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.023%	67.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.023%	67.025%
833	CNH INDUSTRIAL	0.023%	67.048%
834	DOLLAR TREE INC	0.023%	67.070%
835	ROCKWELL COLLIN	0.023%	67.093%
836	HEWLETT PACKARD	0.023%	67.116%
837	COMPAGNIE DE SA	0.023%	67.139%
838	NESTLE FINANCE	0.023%	67.161%
839	CARPENTER TECHN	0.023%	67.184%
840	ARCHER DANIELS	0.023%	67.207%
841	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	67.229%
842	T MOBILE USA INC COMPANY GUAR 04/22 4	0.023%	67.252%
843	ORIX CORP	0.023%	67.274%
844	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.023%	67.297%
845	CRH	0.023%	67.319%
846	BHP BILLITON PL	0.022%	67.342%
847	MACDONALD DETTW	0.022%	67.364%
848	ASAHI KASEI COR	0.022%	67.387%
849	LAM RESEARCH CORP COMMON STOCK USD.001	0.022%	67.409%
850	VALE RIO DOCE(C	0.022%	67.432%
851	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.022%	67.454%
852	HYATT HOTELS CO	0.022%	67.476%
853	M + T BANK CORP COMMON STOCK USD.5	0.022%	67.498%
854	LIBERTY MUTUAL	0.022%	67.521%
855	AIRGAS INC COMPANY GUAR 08/20 3.05	0.022%	67.543%
856	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.022%	67.565%
857	MYLAN NV 3.125%	0.022%	67.587%
858	PROGRESSIVE CORP COMMON STOCK USD1.0	0.022%	67.610%
859	CONTINENTAL AG	0.022%	67.632%
860	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.022%	67.654%
861	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.022%	67.676%
862	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.022%	67.698%
863	IGM FINANCIAL I	0.022%	67.720%
864	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.022%	67.742%
865	TOROMONT INDS L	0.022%	67.764%
866	TRANSCONTINENTA	0.022%	67.786%
867	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.022%	67.808%
868	VINCI SA	0.022%	67.830%
869	COLGATE-PALMOLI	0.022%	67.852%
870	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.022%	67.874%
871	UNILEVER NV	0.022%	67.895%
872	THERMO FISHER S	0.022%	67.917%
873	NASDAQ INC SR UNSECURED 06/24 4.25	0.022%	67.939%
874	CA INC COMMON STOCK USD.1	0.022%	67.961%
875	KIRKLAND LAKE G	0.022%	67.982%
876	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.022%	68.004%
877	ENERFLEX LTD	0.022%	68.026%
878	INTER PIPELINE	0.022%	68.047%
879	TELEFONICA SA	0.022%	68.069%
880	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.022%	68.090%
881	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.022%	68.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	MACQUARIE GP LT	0.021%	68.133%
883	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.021%	68.155%
884	ZIMMER HLDGS IN	0.021%	68.176%
885	JPMORGAN CHASE	0.021%	68.198%
886	MORGAN STANLEY	0.021%	68.219%
887	UNILEVER NV	0.021%	68.240%
888	AMGEN INC	0.021%	68.262%
889	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.021%	68.283%
890	INGERSOLL-RAND	0.021%	68.304%
891	MITSUBISHI UFJ FINL SPON ADR ADR	0.021%	68.326%
892	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.021%	68.347%
893	NATIONAL AUSTRA	0.021%	68.368%
894	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.021%	68.389%
895	STATOIL ASA	0.021%	68.410%
896	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.021%	68.431%
897	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.021%	68.452%
898	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.021%	68.473%
899	LOWE'S COS INC	0.021%	68.494%
900	LAFARGEHOLCIM L	0.021%	68.515%
901	WILLIAMS COS IN	0.021%	68.536%
902	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.021%	68.557%
903	HUDBAY MINERALS INC COMMON STOCK NPV	0.021%	68.578%
904	GGP INC REIT USD.01	0.021%	68.599%
905	EMERA INC.	0.021%	68.620%
906	DEUTSCHE BANK A	0.021%	68.641%
907	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.021%	68.661%
908	ARCONIC INC SR UNSECURED 02/22 5.87	0.021%	68.682%
909	PRICELINE GROUP	0.021%	68.703%
910	INVESCO LTD COMMON STOCK USD.2	0.021%	68.723%
911	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.021%	68.744%
912	GIBSON ENERGY I	0.021%	68.765%
913	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.021%	68.785%
914	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.021%	68.806%
915	NORDEA BANK AB	0.021%	68.826%
916	KROGER CO SR UNSECURED 01/21 3.3	0.021%	68.847%
917	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.020%	68.867%
918	DOVER CORP	0.020%	68.888%
919	ANTHEM INC SR UNSECURED 08/20 4.35	0.020%	68.908%
920	MYLAN INC/PA	0.020%	68.929%
921	DBS GROUP HLDGS	0.020%	68.949%
922	CENTENE CORP COMMON STOCK USD.001	0.020%	68.970%
923	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.020%	68.990%
924	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.020%	69.010%
925	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.020%	69.030%
926	TOREX GOLD RESO	0.020%	69.051%
927	HYUNDAI MOTOR C	0.020%	69.071%
928	WESTFIELD CORP	0.020%	69.091%
929	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.020%	69.111%
930	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.020%	69.131%
931	DOMINION DIAMOND CORP COMMON STOCK	0.020%	69.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	XEROX CORP 2.75	0.020%	69.171%
933	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.020%	69.191%
934	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.020%	69.211%
935	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.020%	69.231%
936	BRITISH AMERICAN TOB SP ADR ADR	0.020%	69.251%
937	CANFOR CORPORAT	0.020%	69.270%
938	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.020%	69.290%
939	UNICREDIT SPA	0.020%	69.310%
940	BARCLAYS ADR-EA	0.020%	69.330%
941	SOLVAY	0.020%	69.349%
942	RENAULT	0.020%	69.369%
943	JANUS CAPITAL G	0.020%	69.389%
944	INTESA SANPAOLO	0.020%	69.408%
945	MITSUBISHI HVY	0.020%	69.428%
946	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.020%	69.448%
947	GAP INC/THE SR UNSECURED 04/21 5.95	0.020%	69.467%
948	IVANHOE MINES L	0.020%	69.487%
949	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.020%	69.506%
950	OP CORPORATE BA	0.020%	69.526%
951	SEVEN GENERATIO	0.020%	69.545%
952	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.020%	69.565%
953	REPUBLIC SERVIC	0.019%	69.584%
954	HUMANA INC	0.019%	69.604%
955	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.019%	69.623%
956	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.019%	69.643%
957	DSV A/S	0.019%	69.662%
958	FUJITSU	0.019%	69.682%
959	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.019%	69.701%
960	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.019%	69.720%
961	NEWMONT MINING CORP COMMON STOCK USD1.6	0.019%	69.740%
962	SIKA FINANZ AG	0.019%	69.759%
963	XPO LOGISTICS INC COMMON STOCK USD.001	0.019%	69.778%
964	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.019%	69.798%
965	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.019%	69.817%
966	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.019%	69.836%
967	SANTANDER UK PLC SR UNSECURED 03/24 4	0.019%	69.856%
968	LINDE AG	0.019%	69.875%
969	BEMIS CO INC	0.019%	69.894%
970	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.019%	69.914%
971	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.019%	69.933%
972	BUNGE LTD COMMON STOCK USD.01	0.019%	69.952%
973	APPLIED MATERIALS INC COMMON STOCK USD.01	0.019%	69.971%
974	MOSAIC CO SR UNSECURED 11/23 4.25	0.019%	69.991%
975	HOUSING DEVEL F	0.019%	70.010%
976	NORWEGIAN CRUIS	0.019%	70.029%
977	KDDI CORP	0.019%	70.048%
978	MITSUBISHI ELEC	0.019%	70.068%
979	WILLIS TOWERS W	0.019%	70.087%
980	BOMBARDIER INC	0.019%	70.106%
981	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.019%	70.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	STANDARD BANK G	0.019%	70.144%
983	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.019%	70.163%
984	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.019%	70.183%
985	HSBC HOLDINGS P	0.019%	70.202%
986	IBM CORP SR UNSECURED 02/24 3.625	0.019%	70.221%
987	TEXTRON INC COMMON STOCK USD.125	0.019%	70.240%
988	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.019%	70.259%
989	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.019%	70.278%
990	AMGEN INC SR UNSECURED 05/24 3.625	0.019%	70.297%
991	SHIN-ETSU CHEM	0.019%	70.316%
992	BLACKROCK INC SR UNSECURED 06/22 3.375	0.019%	70.335%
993	MASTERCARD INC SR UNSECURED 04/24 3.375	0.019%	70.354%
994	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.019%	70.373%
995	STATE STREET CORP SR UNSECURED 08/25 3.55	0.019%	70.392%
996	MCKESSON CORP SR UNSECURED 03/24 3.796	0.019%	70.411%
997	LAB CORP OF AME	0.019%	70.430%
998	DOVER CORP	0.019%	70.449%
999	MEDTRONIC INC 3	0.019%	70.468%
1000	ALLY FINANCIAL INC COMMON STOCK USD.1	0.019%	70.487%
1001	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.019%	70.506%
1002	LOEWS CORP SR UNSECURED 04/26 3.75	0.019%	70.525%
1003	BAT INTL FINANC	0.019%	70.544%
1004	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.019%	70.563%
1005	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.019%	70.582%
1006	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.019%	70.601%
1007	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.019%	70.620%
1008	CELGENE CORP SR UNSECURED 05/24 3.625	0.019%	70.639%
1009	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.019%	70.658%
1010	AIR LIQUIDE(L')	0.019%	70.677%
1011	AVNET INC SR UNSECURED 04/26 4.625	0.019%	70.696%
1012	PERRIGO FIN UNL	0.019%	70.715%
1013	MANITOBA PROVIN	0.019%	70.734%
1014	SUPERIOR PLUS C	0.019%	70.753%
1015	AETNA INC SR UNSECURED 11/24 3.5	0.019%	70.772%
1016	Cineplex Inc.	0.019%	70.790%
1017	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.019%	70.809%
1018	ASSURANT INC	0.019%	70.828%
1019	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.019%	70.847%
1020	HSBC USA INC SR UNSECURED 06/24 3.5	0.019%	70.866%
1021	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.019%	70.885%
1022	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.019%	70.903%
1023	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.019%	70.922%
1024	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.019%	70.941%
1025	ANTHEM INC	0.019%	70.960%
1026	QUALCOMM INC SR UNSECURED 05/25 3.45	0.019%	70.979%
1027	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.019%	70.997%
1028	STATOIL ASA COMPANY GUAR 01/22 3.15	0.019%	71.016%
1029	ENTERPRISE PROD	0.019%	71.035%
1030	CANADA HOUSING	0.019%	71.054%
1031	PLAINS ALL AMER	0.019%	71.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.019%	71.091%
1033	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.019%	71.110%
1034	PARKLAND FUEL C	0.019%	71.129%
1035	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.019%	71.147%
1036	FNF GROUP TRACKING STK USD.0001	0.019%	71.166%
1037	STATE STREET CORP SR UNSECURED 12/24 3.3	0.019%	71.185%
1038	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.019%	71.203%
1039	BANK TOKYO-MIT	0.019%	71.222%
1040	COACH INC SR UNSECURED 04/25 4.25	0.019%	71.241%
1041	MITSUBISHI CORP	0.019%	71.259%
1042	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.019%	71.278%
1043	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.019%	71.297%
1044	CENTERRA GOLD INC COMMON STOCK	0.019%	71.315%
1045	VIACOM INC SR UNSECURED 04/24 3.875	0.019%	71.334%
1046	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.019%	71.353%
1047	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.019%	71.371%
1048	NORTHROP GRUMMA	0.019%	71.390%
1049	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.019%	71.408%
1050	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.019%	71.427%
1051	VISA INC SR UNSECURED 12/25 3.15	0.019%	71.446%
1052	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.019%	71.464%
1053	UNUM GROUP	0.019%	71.483%
1054	DEERE + CO COMMON STOCK USD1.0	0.019%	71.501%
1055	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.019%	71.520%
1056	INTERFOR CORP	0.018%	71.538%
1057	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.018%	71.557%
1058	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.018%	71.575%
1059	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.018%	71.594%
1060	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.018%	71.612%
1061	CME GROUP INC SR UNSECURED 03/25 3	0.018%	71.630%
1062	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.018%	71.649%
1063	DR HORTON INC COMMON STOCK USD.01	0.018%	71.667%
1064	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.018%	71.686%
1065	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	71.704%
1066	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.018%	71.722%
1067	ORACLE CORP SR UNSECURED 10/22 2.5	0.018%	71.741%
1068	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.018%	71.759%
1069	PFIZER INC SR UNSECURED 12/26 3	0.018%	71.777%
1070	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.018%	71.796%
1071	CITIGROUP INC SR UNSECURED 04/25 3.3	0.018%	71.814%
1072	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.018%	71.832%
1073	DEUTSCHE BK AG	0.018%	71.851%
1074	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.018%	71.869%
1075	BHP BILLITON FI	0.018%	71.887%
1076	LAND SECURITIES	0.018%	71.905%
1077	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.018%	71.924%
1078	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.018%	71.942%
1079	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.018%	71.960%
1080	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.018%	71.978%
1081	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.018%	71.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.018%	72.015%
1083	EXELON CORP SR UNSECURED 04/26 3.4	0.018%	72.033%
1084	PRAXAIR STK	0.018%	72.051%
1085	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.018%	72.070%
1086	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.018%	72.088%
1087	SL GREEN REALTY	0.018%	72.106%
1088	VERMILION ENERGY INC COMMON STOCK	0.018%	72.124%
1089	NORTHERN TRUST	0.018%	72.142%
1090	GOODMAN GROUP	0.018%	72.161%
1091	STATOIL ASA COMPANY GUAR 01/23 2.45	0.018%	72.179%
1092	KEYCORP	0.018%	72.197%
1093	MTN GROUP LTD	0.018%	72.215%
1094	UNIVERSAL HLTH	0.018%	72.233%
1095	CANON INC	0.018%	72.251%
1096	A.P. MOLLER-MAE	0.018%	72.269%
1097	FIRSTSERVICE CORP COMMON STOCK	0.018%	72.287%
1098	FRANCO NEVADA CORP COMMON STOCK	0.018%	72.305%
1099	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.018%	72.323%
1100	ARAMARK COMMON STOCK USD.01	0.018%	72.341%
1101	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.018%	72.358%
1102	UDR INC REIT USD.01	0.018%	72.376%
1103	NORDSTROM INC	0.018%	72.394%
1104	PRUDENTIAL ADR	0.018%	72.412%
1105	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.018%	72.430%
1106	LEGAL & GENERAL	0.018%	72.448%
1107	STATE STREET CORP SR UNSECURED 05/21 1.95	0.018%	72.466%
1108	STRYKER CORP	0.018%	72.484%
1109	GENUINE PARTS C	0.018%	72.501%
1110	FREEPORT-MCMORA	0.018%	72.519%
1111	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.018%	72.537%
1112	BOEING CO SR UNSECURED 03/25 2.5	0.018%	72.555%
1113	HUNTINGTON BANC	0.018%	72.572%
1114	3I GROUP PLC	0.018%	72.590%
1115	CORUS ENTERTAIN	0.018%	72.608%
1116	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.018%	72.626%
1117	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.018%	72.643%
1118	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.018%	72.661%
1119	ASSURANT INC SR UNSECURED 03/18 2.5	0.018%	72.679%
1120	MULLEN GROUP LT	0.018%	72.696%
1121	SILVER STANDARD RESOURCES COMMON STOCK	0.018%	72.714%
1122	BANCO SANTANDER SA SPON ADR ADR	0.018%	72.731%
1123	SASOL	0.018%	72.749%
1124	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.018%	72.766%
1125	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.018%	72.784%
1126	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.018%	72.801%
1127	CROWN CASTLE INTL CORP REIT USD.01	0.017%	72.819%
1128	BECTON DICKINSON	0.017%	72.836%
1129	VODAFONE GROUP PLC SP ADR ADR	0.017%	72.854%
1130	OVERSEA-CHINESE	0.017%	72.871%
1131	GAP INC	0.017%	72.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	NORTHLAND POWER	0.017%	72.906%
1133	TARGET CORP SR UNSECURED 04/26 2.5	0.017%	72.923%
1134	CBS CORP COMPANY GUAR 01/27 2.9	0.017%	72.941%
1135	WESTROCK CO COMMON STOCK	0.017%	72.958%
1136	BAXTER INTL INC	0.017%	72.975%
1137	NEW FLYER COMMO	0.017%	72.993%
1138	GEELY AUTOMOBIL	0.017%	73.010%
1139	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.017%	73.027%
1140	DUKE REALTY CORP REIT USD.01	0.017%	73.044%
1141	RUSSEL METALS I	0.017%	73.062%
1142	RELIANCE INDS	0.017%	73.079%
1143	MARSH & MCLENNA	0.017%	73.096%
1144	TOKIO MARINE HL	0.017%	73.113%
1145	NETEASE INC ADR ADR USD.0001	0.017%	73.130%
1146	AGEAS	0.017%	73.148%
1147	WOLTERS KLUWERS	0.017%	73.165%
1148	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.017%	73.182%
1149	CBS CORP COMPANY GUAR 01/25 3.5	0.017%	73.199%
1150	UNILEVER CAP CO	0.017%	73.216%
1151	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.017%	73.233%
1152	CNOOC LTD	0.017%	73.250%
1153	MUFG AMERICAS H	0.017%	73.267%
1154	COTY INC CL A COMMON STOCK USD.01	0.017%	73.284%
1155	ARCONIC INC COMMON STOCK	0.017%	73.300%
1156	AMETEK INC COMMON STOCK USD.01	0.017%	73.317%
1157	DUKE ENERGY CORP COMMON STOCK USD.001	0.017%	73.334%
1158	ALBEMARLE CORP	0.017%	73.351%
1159	CREDIT SUISSE G	0.017%	73.368%
1160	ENEL S.p.A.	0.017%	73.384%
1161	SMART REAL ESTA	0.017%	73.401%
1162	CHINA PETROLEUM	0.017%	73.418%
1163	KOHL'S CORPORATI	0.017%	73.435%
1164	SCHNEIDER SA	0.017%	73.451%
1165	HUNTSMAN CORP COMMON STOCK USD.01	0.017%	73.468%
1166	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.017%	73.485%
1167	CASCADES INC	0.017%	73.501%
1168	UTD THERAPEUTIC	0.017%	73.518%
1169	CARREFOUR SA	0.017%	73.535%
1170	PERSIMMON PLC	0.017%	73.551%
1171	VIVENDI SA	0.017%	73.568%
1172	COUNTRY GARDEN	0.017%	73.584%
1173	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.017%	73.601%
1174	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.017%	73.618%
1175	DAI-ICHI LIFE	0.017%	73.634%
1176	JM SMUCKER CO/THE COMMON STOCK	0.017%	73.651%
1177	ONEX CORP SUB V	0.017%	73.667%
1178	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.017%	73.684%
1179	NESTLE FINANCE	0.017%	73.700%
1180	REGENCY CENTERS CORP REIT USD.01	0.017%	73.717%
1181	ENERCARE INC	0.016%	73.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.016%	73.750%
1183	DOMINION RES(VI	0.016%	73.766%
1184	KOMATSU	0.016%	73.783%
1185	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.016%	73.799%
1186	MUNCHENER RUCKV	0.016%	73.815%
1187	FLEXTRONICS INT	0.016%	73.832%
1188	LG Electronics	0.016%	73.848%
1189	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.016%	73.865%
1190	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.016%	73.881%
1191	LLOYDS BANKING	0.016%	73.897%
1192	Banco Sabadell	0.016%	73.914%
1193	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.016%	73.930%
1194	ENDEAVOUR MININ	0.016%	73.946%
1195	STORA ENSO OYJ	0.016%	73.963%
1196	TESCO PLC	0.016%	73.979%
1197	AES CORP/A SR UNSECURED 07/21 7.375	0.016%	73.995%
1198	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.016%	74.011%
1199	FRESENIUS SE &	0.016%	74.028%
1200	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.016%	74.044%
1201	HOLOGIC INC COMMON STOCK USD.01	0.016%	74.060%
1202	CARMAX INC COMMON STOCK USD.5	0.016%	74.076%
1203	3M CO 0.375% 15	0.016%	74.092%
1204	BLUESCOPE STEEL	0.016%	74.108%
1205	TEVA PHARMACEUTICAL SP ADR ADR	0.016%	74.124%
1206	ATCO LTD CL I N	0.016%	74.141%
1207	EXTRA SPACE STO	0.016%	74.157%
1208	APACHE CORP SR UNSECURED 04/22 3.25	0.016%	74.173%
1209	ATOS ORIGIN SA	0.016%	74.189%
1210	JABIL CIRCUIT I	0.016%	74.205%
1211	QUEBECOR INC 'B	0.016%	74.221%
1212	ADOBE SYSTEMS I	0.016%	74.237%
1213	LKQ CORP COMMON STOCK USD.01	0.016%	74.253%
1214	BAE SYSTEMS	0.016%	74.268%
1215	MAZDA MOTOR COR	0.016%	74.284%
1216	PRECISION DRILLING CORP COMMON STOCK	0.016%	74.300%
1217	OWENS CORNING COMMON STOCK USD.001	0.016%	74.316%
1218	AGILENT TECHNOL	0.016%	74.332%
1219	RADIANT OPTO EL	0.016%	74.347%
1220	SAMPO OYJ	0.016%	74.363%
1221	LENNAR CORP CL	0.016%	74.379%
1222	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.016%	74.395%
1223	TOTAL SA SPON ADR ADR	0.016%	74.410%
1224	ANADARKO PETROL	0.016%	74.426%
1225	SPARK INFRASTRU	0.016%	74.442%
1226	PTT PUBLIC COMP	0.016%	74.457%
1227	STANDARD CHARTE	0.016%	74.473%
1228	HP INC SR UNSECURED 12/21 4.65	0.016%	74.489%
1229	ENVISION HEALTHCARE CORP COMMON STOCK	0.016%	74.504%
1230	DEUTSCHE LUFTHA	0.016%	74.520%
1231	CANADIAN REAL E	0.016%	74.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	BM&F BOVESPA SA	0.016%	74.551%
1233	UNUM GROUP	0.015%	74.566%
1234	ING GROEP NV	0.015%	74.582%
1235	LYONDELLBASELL	0.015%	74.597%
1236	PREMIUM BRANDS	0.015%	74.613%
1237	WM MORRISON SUP	0.015%	74.628%
1238	UNILEVER PLC SPONSORED ADR ADR	0.015%	74.643%
1239	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.015%	74.659%
1240	PAREX RESOURCES	0.015%	74.674%
1241	NIPPON STEEL CO	0.015%	74.689%
1242	TJX COS INC	0.015%	74.705%
1243	ARKEMA	0.015%	74.720%
1244	ALLIED PPTY,REI	0.015%	74.735%
1245	LOEWS CORP COMMON STOCK USD.01	0.015%	74.750%
1246	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.015%	74.766%
1247	ADECCO SA	0.015%	74.781%
1248	BORGWARNER INC COMMON STOCK USD.01	0.015%	74.796%
1249	AUTOLIV INC	0.015%	74.811%
1250	RECKITT BENCKIS	0.015%	74.826%
1251	ACTIVISION BLIZ	0.015%	74.842%
1252	AVIVA PLC	0.015%	74.857%
1253	NETAPP INC.	0.015%	74.872%
1254	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	74.887%
1255	NIELSEN HOLDING	0.015%	74.902%
1256	SWISS RE AG	0.015%	74.917%
1257	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.015%	74.932%
1258	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.015%	74.948%
1259	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.015%	74.963%
1260	DANONE S.A. COM	0.015%	74.978%
1261	AGCO CORP	0.015%	74.993%
1262	AUTODESK INC SR UNSECURED 12/22 3.6	0.015%	75.008%
1263	LINCOLN NATL CO	0.015%	75.023%
1264	GRAN TIERRA ENE	0.015%	75.038%
1265	MTU AERO ENGINE	0.015%	75.053%
1266	NAVIENT CORP COMMON STOCK USD.01	0.015%	75.068%
1267	HARLEY DAVIDSON	0.015%	75.083%
1268	LENNAR CORP COMPANY GUAR 01/22 4.125	0.015%	75.098%
1269	KLEPIERRE	0.015%	75.113%
1270	IMPERIAL TOBACC	0.015%	75.128%
1271	SUMITOMO CHEMIC	0.015%	75.143%
1272	MARTINREA INTER	0.015%	75.158%
1273	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.015%	75.173%
1274	CBRE GROUP INC A COMMON STOCK USD.01	0.015%	75.188%
1275	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	75.202%
1276	LG DISPLAY CO	0.015%	75.217%
1277	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.015%	75.232%
1278	BOLIDEN AB	0.015%	75.247%
1279	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	75.262%
1280	HENRY SCHEIN CO	0.015%	75.277%
1281	MACY S INC COMMON STOCK USD.01	0.015%	75.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	TIFFANY & CO	0.015%	75.306%
1283	IRON MOUNTAIN INC REIT USD.01	0.015%	75.321%
1284	KBC GROEP NV	0.015%	75.336%
1285	LANXESS	0.015%	75.351%
1286	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.015%	75.365%
1287	ETRADE FINANCIA	0.015%	75.380%
1288	AMP LIMITED	0.015%	75.395%
1289	DUFREY AG-REG	0.015%	75.410%
1290	DEUTSCHE POST A	0.015%	75.424%
1291	KEYCORP	0.015%	75.439%
1292	COACH INC	0.015%	75.454%
1293	CDN UTILS LTD N	0.015%	75.469%
1294	REPSOL SA	0.015%	75.483%
1295	HUMANA INC SR UNSECURED 10/19 2.625	0.015%	75.498%
1296	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.015%	75.512%
1297	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.015%	75.527%
1298	ENBRIDGE ENERGY	0.015%	75.542%
1299	MITSUMI & CO	0.015%	75.556%
1300	SECURE ENERGY S	0.015%	75.571%
1301	PRETIUM RESOURC	0.015%	75.585%
1302	JONES LANG LASA	0.015%	75.600%
1303	PVH CORP COMMON STOCK USD1.0	0.015%	75.614%
1304	ANTHEM INC SR UNSECURED 08/19 2.25	0.015%	75.629%
1305	RITCHIE BROS. A	0.015%	75.643%
1306	DR PEPPER SNAPP	0.014%	75.658%
1307	SUZUKI MOTOR CO	0.014%	75.672%
1308	AON PLC	0.014%	75.687%
1309	SIERRA WIRELESS INC COMMON STOCK	0.014%	75.701%
1310	SPRINT CORP COMMON STOCK USD.01	0.014%	75.716%
1311	CUMMINS INC	0.014%	75.730%
1312	MS&AD INSURANCE	0.014%	75.745%
1313	POST HOLDINGS INC COMMON STOCK USD.01	0.014%	75.759%
1314	PFIZER INC 0.25	0.014%	75.773%
1315	ASHTREAD GROUP	0.014%	75.788%
1316	BOC HONG KONG H	0.014%	75.802%
1317	CSL LIMITED	0.014%	75.817%
1318	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.014%	75.831%
1319	SMITHS GROUP	0.014%	75.845%
1320	STEINHOFF INTER	0.014%	75.860%
1321	CITIC LTD	0.014%	75.874%
1322	ADIDAS AG	0.014%	75.888%
1323	TRICAN WELL SER	0.014%	75.902%
1324	TELIASONERA AB	0.014%	75.917%
1325	JUNIPER NETWORK	0.014%	75.931%
1326	PENTAIR PLC	0.014%	75.945%
1327	ARROW ELECTRONI	0.014%	75.959%
1328	BORAL LIMITED	0.014%	75.973%
1329	SMURFIT KAPPA P	0.014%	75.987%
1330	SUN HUNG KAI PR	0.014%	76.002%
1331	HESS CORPORATIO	0.014%	76.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	NASDAQ INC COMMON STOCK USD.01	0.014%	76.030%
1333	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.014%	76.044%
1334	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.014%	76.058%
1335	TREASURY WINE E	0.014%	76.072%
1336	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.014%	76.086%
1337	HARRIS CORP	0.014%	76.100%
1338	UNI-SELECT INC	0.014%	76.114%
1339	STOCKLAND TRUST	0.014%	76.128%
1340	HORMEL FOODS CORP COMMON STOCK USD.01465	0.014%	76.142%
1341	CLARIANT AG	0.014%	76.156%
1342	NTT DOCOMO INC	0.014%	76.170%
1343	NEWELL BRANDS INC COMMON STOCK USD1.0	0.014%	76.184%
1344	FORTESCUE METAL	0.014%	76.198%
1345	ANGLO AMERICAN	0.014%	76.212%
1346	RYDER SYSTEM IN	0.014%	76.225%
1347	GECINA SA	0.014%	76.239%
1348	KONINKLIJKE KPN	0.014%	76.253%
1349	LIBERTY BROADBAND C COMMON STOCK USD.01	0.014%	76.267%
1350	EXCHANGE INCOME	0.014%	76.281%
1351	AIR PRODS & CHE	0.014%	76.295%
1352	CARDINAL HEALTH	0.014%	76.308%
1353	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.014%	76.322%
1354	TELECOM ITALIA	0.014%	76.336%
1355	INGREDION INC COMMON STOCK USD.01	0.014%	76.350%
1356	EOG RESOURCES	0.014%	76.363%
1357	STEEL DYNAMICS INC COMMON STOCK USD.005	0.014%	76.377%
1358	MURATA MFG CO	0.014%	76.391%
1359	AEON CO., LTD	0.014%	76.405%
1360	DEXUS PROPERTY	0.014%	76.418%
1361	KNIGHT THERAPEU	0.014%	76.432%
1362	PHILIPS ELECTRO	0.014%	76.446%
1363	VESTAS WIND SYS	0.014%	76.459%
1364	ONEOK INC COMPANY GUAR 02/22 4.25	0.014%	76.473%
1365	POLSKI KON NAF	0.014%	76.487%
1366	SOUTHERN CO	0.014%	76.500%
1367	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	76.514%
1368	SAINSBURY (J) P	0.014%	76.527%
1369	CBS CORP COMPANY GUAR 04/20 5.75	0.014%	76.541%
1370	NRG ENERGY	0.014%	76.555%
1371	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.014%	76.568%
1372	EDF	0.014%	76.582%
1373	TELEPERFORMANCE	0.014%	76.595%
1374	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.014%	76.609%
1375	BAT INTL FINANC	0.013%	76.622%
1376	HOME CAP GRP IN	0.013%	76.636%
1377	ASSURANT INC COMMON STOCK USD.01	0.013%	76.649%
1378	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.013%	76.663%
1379	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	76.676%
1380	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.013%	76.690%
1381	SUMITOMO ELEC I	0.013%	76.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	WESTERN POWER W	0.013%	76.716%
1383	BALL CORP	0.013%	76.730%
1384	BANK RAKYAT IND	0.013%	76.743%
1385	KIMBERLY-CLARK	0.013%	76.757%
1386	XEROX CORP COMMON STOCK USD1.0	0.013%	76.770%
1387	AECON GROUP INC	0.013%	76.783%
1388	NEVSUN RESOURCES LTD COMMON STOCK	0.013%	76.797%
1389	SYNOPSIS INC	0.013%	76.810%
1390	GENERAL MILLS I	0.013%	76.823%
1391	MELROSEIndustr	0.013%	76.837%
1392	MARTIN MARIETTA	0.013%	76.850%
1393	CALPINE CORP	0.013%	76.863%
1394	MARKEL CORP COMMON STOCK	0.013%	76.876%
1395	EVEREST RE GROU	0.013%	76.890%
1396	SEGRO PLC	0.013%	76.903%
1397	ESSITY AKTIEBOL	0.013%	76.916%
1398	VALEO SA	0.013%	76.929%
1399	DOREL INDS INC	0.013%	76.942%
1400	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.013%	76.956%
1401	CAMDEN PROPERTY	0.013%	76.969%
1402	AUTOZONE INC 3.	0.013%	76.982%
1403	ECOLAB INC SR UNSECURED 12/21 4.35	0.013%	76.995%
1404	BRITISH LAND CO	0.013%	77.008%
1405	VICINITY CENTER	0.013%	77.021%
1406	BOUYGUES	0.013%	77.034%
1407	VULCAN MATERIAL	0.013%	77.047%
1408	HP INC COMMON STOCK USD.01	0.013%	77.060%
1409	WESFARMERS LTD	0.013%	77.073%
1410	SUN COMMUNITIES INC REIT USD.01	0.013%	77.086%
1411	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.013%	77.099%
1412	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	77.112%
1413	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.013%	77.125%
1414	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.013%	77.138%
1415	AFFILIATED MNGR	0.013%	77.151%
1416	ASSURED GUARANT	0.013%	77.164%
1417	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.013%	77.177%
1418	CHINA O/SEAS LA	0.013%	77.190%
1419	ECOLAB INC COMMON STOCK USD1.0	0.013%	77.203%
1420	GRUPO MEXICO SA	0.013%	77.216%
1421	CONCHO RESOURCE	0.013%	77.228%
1422	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.013%	77.241%
1423	BORALEX INC CL	0.013%	77.254%
1424	KILROY REALTY C	0.013%	77.267%
1425	HAMMERSON	0.013%	77.280%
1426	SWATCH GROUP	0.013%	77.292%
1427	SHIRE PLC	0.013%	77.305%
1428	IPG PHOTONICS C	0.013%	77.318%
1429	DUPONT FABROS TECHNOLOGY REIT USD.001	0.013%	77.330%
1430	EXELON GENERATI	0.013%	77.343%
1431	NATIONAL OILWEL	0.013%	77.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	PARAMOUNT RESOU	0.013%	77.369%
1433	GPT GROUP	0.013%	77.381%
1434	NUVISTA ENERGY	0.013%	77.394%
1435	STMICROELECTRON	0.013%	77.407%
1436	NATIONAL RETAIL PROPERTIES REIT USD.01	0.013%	77.419%
1437	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.013%	77.432%
1438	TAYLOR WIMPEY	0.013%	77.444%
1439	JOHNSON MATTHEY	0.013%	77.457%
1440	TRINITY INDS	0.013%	77.470%
1441	BELLWAY	0.013%	77.482%
1442	SBA COMMUNICATIONS CORP REIT USD.01	0.013%	77.495%
1443	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	77.507%
1444	NOBLE ENERGY IN	0.013%	77.520%
1445	ERSTE GROUP BAN	0.013%	77.533%
1446	PULTEGROUP INC.	0.013%	77.545%
1447	TOYOTA TSUSHO C	0.013%	77.558%
1448	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.013%	77.570%
1449	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	77.583%
1450	BP PLC SPONS ADR ADR	0.013%	77.595%
1451	ADIENT PLC	0.013%	77.608%
1452	UNITED OVERSEAS	0.013%	77.620%
1453	REXEL PROMESSES	0.013%	77.633%
1454	WR BERKLEY CORP COMMON STOCK USD.2	0.013%	77.645%
1455	BROTHERIndustr	0.013%	77.658%
1456	SYNNEX CORP COMMON STOCK USD.001	0.013%	77.671%
1457	SNAP-ON INC	0.012%	77.683%
1458	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	77.696%
1459	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	77.708%
1460	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.012%	77.720%
1461	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.012%	77.733%
1462	LONZA GROUP AG	0.012%	77.745%
1463	S+P GLOBAL INC COMMON STOCK USD1.0	0.012%	77.758%
1464	MANPOWER INC	0.012%	77.770%
1465	COMERICA INC	0.012%	77.783%
1466	EXPRESS SCRIPTS	0.012%	77.795%
1467	KIMCO REALTY	0.012%	77.808%
1468	THOR INDUSTRIES INC COMMON STOCK USD.1	0.012%	77.820%
1469	INNERGEX RENEWA	0.012%	77.832%
1470	TATA MOTORS LTD	0.012%	77.845%
1471	RAGING RIVER EX	0.012%	77.857%
1472	MACERICH CO	0.012%	77.869%
1473	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	77.882%
1474	BECTON DICKINSON	0.012%	77.894%
1475	WH GROUP LTD	0.012%	77.906%
1476	MARKS & SPENCER	0.012%	77.919%
1477	NORDSTROM INC	0.012%	77.931%
1478	BIRCHCLIFF ENER	0.012%	77.943%
1479	BHP BILLITON FI	0.012%	77.956%
1480	UTD MICRO ELECT	0.012%	77.968%
1481	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	77.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.012%	77.992%
1483	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.012%	78.005%
1484	GAMING AND LEISURE PROPERTIE REIT	0.012%	78.017%
1485	TOSOH CORP	0.012%	78.029%
1486	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.012%	78.042%
1487	INTEL CORP SR UNSECURED 07/20 2.45	0.012%	78.054%
1488	NATIONAL GRID PLC SP ADR ADR	0.012%	78.066%
1489	NEWCREST MINING	0.012%	78.078%
1490	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.012%	78.091%
1491	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.012%	78.103%
1492	SVENSKA HANDELS	0.012%	78.115%
1493	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.012%	78.127%
1494	AMERICAN HONDA	0.012%	78.139%
1495	NORBORD INC COMMON STOCK	0.012%	78.152%
1496	VEREIT INC REIT USD.01	0.012%	78.164%
1497	AT+T INC SR UNSECURED 02/21 2.8	0.012%	78.176%
1498	GKN PLC	0.012%	78.188%
1499	NIPPON BUILDING	0.012%	78.200%
1500	HILL ROM HOLDINGS INC COMMON STOCK	0.012%	78.213%
1501	GATX CORP	0.012%	78.225%
1502	MYLAN INC COMPANY GUAR 03/19 2.55	0.012%	78.237%
1503	NESTE OIL OYJ	0.012%	78.249%
1504	SLM CORP COMMON STOCK USD.2	0.012%	78.261%
1505	PRAIRIESKY ROYA	0.012%	78.273%
1506	CAIXABANK	0.012%	78.285%
1507	PROCTER & GAMBL	0.012%	78.297%
1508	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.012%	78.309%
1509	KEYBANK NA/CLEV	0.012%	78.322%
1510	SENSATA TECHNOL	0.012%	78.334%
1511	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.012%	78.346%
1512	EPR PROPERTIES REIT USD.01	0.012%	78.358%
1513	UBISOFT ENTERTA	0.012%	78.370%
1514	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.012%	78.382%
1515	XL GROUP LTD	0.012%	78.394%
1516	ENSIGN ENERGY S	0.012%	78.406%
1517	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.012%	78.418%
1518	RICE ENERGY INC COMMON STOCK USD.01	0.012%	78.430%
1519	NOKIA CORP	0.012%	78.442%
1520	EVERSOURCE ENER	0.012%	78.454%
1521	RESONA HOLDINGS	0.012%	78.466%
1522	WINPAK LTD	0.012%	78.478%
1523	OSHKOSH CORP COMMON STOCK USD.01	0.012%	78.490%
1524	AGRICULTURAL BK	0.012%	78.502%
1525	APARTMENT INVT + MGMT CO A REIT USD.01	0.012%	78.514%
1526	SONY CORP SPONSORED ADR ADR	0.012%	78.526%
1527	APTARGROUP INC COMMON STOCK USD.01	0.012%	78.538%
1528	COOPER COS INC	0.012%	78.550%
1529	KELT EXPLORATIO	0.012%	78.562%
1530	FIRST CAPITAL R	0.012%	78.574%
1531	GAS NATURAL SDG	0.012%	78.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.012%	78.598%
1533	AUTONATION INC	0.012%	78.609%
1534	INFOSYS TECHNOL	0.012%	78.621%
1535	STELLA JONES IN	0.012%	78.633%
1536	WESTERN FOREST	0.012%	78.645%
1537	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.012%	78.657%
1538	SK C&C CO LTD	0.012%	78.669%
1539	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.012%	78.680%
1540	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	78.692%
1541	AMADEUS IT HLDG	0.012%	78.704%
1542	SWISSCOM AG	0.012%	78.716%
1543	ITOCHU CORP	0.012%	78.728%
1544	ROCKWELL AUTO	0.012%	78.739%
1545	BRUNSWICK CORP	0.012%	78.751%
1546	AISIN SEIKI CO	0.012%	78.763%
1547	YAMAHA MOTOR CO	0.012%	78.775%
1548	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.012%	78.786%
1549	NEC CORP	0.012%	78.798%
1550	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.012%	78.810%
1551	KROGER CO	0.012%	78.821%
1552	AECOM COMMON STOCK USD.01	0.012%	78.833%
1553	MCKESSON CORP SR UNSECURED 03/21 4.75	0.012%	78.845%
1554	AIRBUS GROUP NV	0.012%	78.856%
1555	SWEDBANK AB	0.012%	78.868%
1556	K&S AG	0.012%	78.880%
1557	LAS VEGAS SANDS	0.012%	78.891%
1558	AEGON N.V.	0.012%	78.903%
1559	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.012%	78.914%
1560	LOGMEIN INC COMMON STOCK USD.01	0.012%	78.926%
1561	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.012%	78.937%
1562	CHINA MERCHANTS	0.012%	78.949%
1563	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.012%	78.961%
1564	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.012%	78.972%
1565	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.012%	78.984%
1566	LABRADOR IRON O	0.012%	78.995%
1567	ERICSSON LM-B S	0.012%	79.007%
1568	BARD(CR)INC	0.012%	79.018%
1569	TDK CORP	0.012%	79.030%
1570	ELISA OYJ-A	0.012%	79.041%
1571	CARLSBERG	0.011%	79.053%
1572	LIBERTY PROPERTY TRUST REIT USD.001	0.011%	79.064%
1573	TECH DATA CORP COMMON STOCK USD.0015	0.011%	79.076%
1574	EXELON CORP COMMON STOCK	0.011%	79.087%
1575	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.011%	79.099%
1576	PG&E CORP	0.011%	79.110%
1577	ORBITAL ATK INC COMMON STOCK USD.01	0.011%	79.121%
1578	AIR LEASE CORP	0.011%	79.133%
1579	FREEHOLD ROYALT	0.011%	79.144%
1580	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.011%	79.156%
1581	AMER ELEC POWER	0.011%	79.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	SOMPO JAPAN NIP	0.011%	79.179%
1583	JANUS HENDERSON	0.011%	79.190%
1584	SKAND ENSKILDA	0.011%	79.201%
1585	MINEBEA CO	0.011%	79.213%
1586	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.011%	79.224%
1587	WHIRLPOOL CORP	0.011%	79.235%
1588	ARRIS INTERNATI	0.011%	79.247%
1589	CHINA UNICOM LT	0.011%	79.258%
1590	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.011%	79.269%
1591	LOWE S COS INC SR UNSECURED 09/25 3.375	0.011%	79.281%
1592	STADA ARZNEIMIT	0.011%	79.292%
1593	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.011%	79.303%
1594	SANLAM LIMITED	0.011%	79.315%
1595	METRO AG	0.011%	79.326%
1596	PETROBRAS PREFE	0.011%	79.337%
1597	COMMERZBANK AG	0.011%	79.348%
1598	CATCHER TECHNOL	0.011%	79.360%
1599	GENTEX CORP COMMON STOCK USD.06	0.011%	79.371%
1600	SEMAFO INC COMM	0.011%	79.382%
1601	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.011%	79.393%
1602	ATS AUTOMATION	0.011%	79.405%
1603	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.011%	79.416%
1604	SEVEN & I HOLDI	0.011%	79.427%
1605	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.011%	79.438%
1606	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.011%	79.450%
1607	AMERICAN HOMES 4 RENT A REIT USD.01	0.011%	79.461%
1608	HIGHWOODS PROPE	0.011%	79.472%
1609	TERADYNE INC	0.011%	79.483%
1610	AMDOCS LTD COMMON STOCK GBP.0001	0.011%	79.494%
1611	FLUGHAFEN ZUERI	0.011%	79.505%
1612	ECN CAPITAL COR	0.011%	79.517%
1613	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.011%	79.528%
1614	HP INC SR UNSECURED 06/21 4.3	0.011%	79.539%
1615	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	79.550%
1616	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.011%	79.561%
1617	SPIRIT AEROSYST	0.011%	79.572%
1618	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.011%	79.583%
1619	CHARTWELL RETIR	0.011%	79.594%
1620	DOUGLAS EMMETT INC REIT USD.01	0.011%	79.605%
1621	KINGSPAN GROUP	0.011%	79.616%
1622	GRANITE REAL ES	0.011%	79.628%
1623	HALLIBURTON CO	0.011%	79.639%
1624	HEXCEL CORP COMMON STOCK USD.01	0.011%	79.650%
1625	ALARIS ROYALTY	0.011%	79.661%
1626	OLIN CORP	0.011%	79.672%
1627	PETROBRAS COMMO	0.011%	79.683%
1628	CHINA COMMUNICA	0.011%	79.694%
1629	CHINA PETROLEUM	0.011%	79.705%
1630	QUANTA SERVICES	0.011%	79.716%
1631	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.011%	79.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	UNIONE DI BAN.	0.011%	79.737%
1633	JAPAN REAL ESTA	0.011%	79.748%
1634	JYSKE BANK A/S	0.011%	79.759%
1635	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.011%	79.770%
1636	MITEL NETWORKS	0.011%	79.781%
1637	Arch Capital Gr	0.011%	79.792%
1638	SCOR	0.011%	79.803%
1639	DELPHI AUTOMOTI	0.011%	79.814%
1640	OMV AG	0.011%	79.825%
1641	NORTH WEST CO I	0.011%	79.836%
1642	GROUP 4 SECURIC	0.011%	79.847%
1643	SESA STERLITE	0.011%	79.858%
1644	ORICA LIMITED	0.011%	79.868%
1645	NOMURA HOLD INC	0.011%	79.879%
1646	AUTOZONE INC SR UNSECURED 01/23 2.875	0.011%	79.890%
1647	AKAMAI TECHNOLO	0.011%	79.901%
1648	SES GLOBAL	0.011%	79.912%
1649	SANDSTORM GOLD	0.011%	79.923%
1650	HOWARD HUGHES CORP/THE COMMON STOCK	0.011%	79.934%
1651	GARMIN LTD.	0.011%	79.944%
1652	JFE HOLDINGS IN	0.011%	79.955%
1653	RANDGOLD RESOUR	0.011%	79.966%
1654	TORAY INDS INC	0.011%	79.977%
1655	SHOPIFY INC CLASS A COMMON STOCK	0.011%	79.988%
1656	CREDIT AGRICOLE	0.011%	79.999%
1657	WILLIAMS-SONOMA	0.011%	80.009%
1658	DANA HOLDING CO	0.011%	80.020%
1659	STAPLES INC	0.011%	80.031%
1660	ELECTRONIC ARTS	0.011%	80.042%
1661	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	80.053%
1662	HDFC BANK LTD	0.011%	80.063%
1663	MEG ENERGY CORP	0.011%	80.074%
1664	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	80.085%
1665	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.011%	80.096%
1666	FIBRA UNO ADMIN	0.011%	80.106%
1667	COLFAX CORP	0.011%	80.117%
1668	BCO BRADESCO,AD	0.011%	80.128%
1669	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.011%	80.139%
1670	DELL TECHNOLOGIES INC CL V TRACKING STK	0.011%	80.149%
1671	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.011%	80.160%
1672	CALATLANTIC GRO	0.011%	80.171%
1673	MORGAN STANLEY	0.011%	80.181%
1674	HALMA	0.011%	80.192%
1675	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	80.203%
1676	CENTRICA PLC	0.011%	80.214%
1677	COMINAR REAL ES	0.011%	80.224%
1678	GEMALTO NV	0.011%	80.235%
1679	KONINKLIJKE DSM	0.011%	80.245%
1680	BED BATH & BEYO	0.011%	80.256%
1681	COMMERCE BANCSH	0.011%	80.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	RSA INSURANCE G	0.011%	80.277%
1683	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	80.288%
1684	EAST WEST BANCORP INC COMMON STOCK USD.001	0.011%	80.299%
1685	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.011%	80.309%
1686	INTUIT INC COMMON STOCK USD.01	0.011%	80.320%
1687	CHINA UNICOM	0.011%	80.330%
1688	TUI AG	0.011%	80.341%
1689	CAPITAL POWER C	0.011%	80.351%
1690	DEN DANSKE BANK	0.011%	80.362%
1691	PERRIGO CO PLC	0.011%	80.372%
1692	SANDVIK AB	0.011%	80.383%
1693	TOLL BROTHERS INC COMMON STOCK USD.01	0.011%	80.393%
1694	CYRUSONE INC REIT USD.01	0.011%	80.404%
1695	WP CAREY INC REIT USD.001	0.011%	80.415%
1696	TAKEDA PHARMACE	0.010%	80.425%
1697	AFLAC INC SR UNSECURED 06/23 3.625	0.010%	80.435%
1698	BARRATT DEVEL	0.010%	80.446%
1699	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.010%	80.456%
1700	EXPEDIA INC COMMON STOCK USD.001	0.010%	80.467%
1701	TARGA RESOURCES CORP COMMON STOCK USD.001	0.010%	80.477%
1702	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.010%	80.488%
1703	FLUOR CORP COMMON STOCK USD.01	0.010%	80.498%
1704	NASDAQ INC SR UNSECURED 01/20 5.55	0.010%	80.509%
1705	GREAT CANADIAN	0.010%	80.519%
1706	NIKE INC SR UNSECURED 11/26 2.375	0.010%	80.529%
1707	O'REILLY AUTOMO	0.010%	80.540%
1708	EXELON CORP SR UNSECURED 12/20 5.15	0.010%	80.550%
1709	BRIT AMER TOBAC	0.010%	80.561%
1710	HUDSON'S BAY CO	0.010%	80.571%
1711	SENIOR HOUSING PROP TRUST REIT USD.01	0.010%	80.581%
1712	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.010%	80.592%
1713	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.010%	80.602%
1714	LG CHEM LTD	0.010%	80.612%
1715	PATTERSON COS INC COMMON STOCK USD.01	0.010%	80.623%
1716	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	80.633%
1717	INFINEON TECHNO	0.010%	80.643%
1718	MARATHON OIL CO	0.010%	80.654%
1719	AT+T INC SR UNSECURED 02/21 4.6	0.010%	80.664%
1720	DENSO CORP	0.010%	80.674%
1721	MONDI PLC	0.010%	80.685%
1722	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	80.695%
1723	LENNAR CORP 4.7	0.010%	80.705%
1724	PROGRESS ENERGY	0.010%	80.715%
1725	BERKELEY GROUP	0.010%	80.726%
1726	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	80.736%
1727	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.010%	80.746%
1728	MARVELL TECH GR	0.010%	80.756%
1729	DIRECT LINE INS	0.010%	80.766%
1730	BEMIS COMPANY COMMON STOCK USD.1	0.010%	80.777%
1731	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.010%	80.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	SUNCORP GROUP	0.010%	80.797%
1733	CHIMEI INNOLUX	0.010%	80.807%
1734	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.010%	80.817%
1735	BALOISE- HOLDIN	0.010%	80.827%
1736	INTERTEK TESTIN	0.010%	80.837%
1737	FERRARI NV	0.010%	80.848%
1738	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.010%	80.858%
1739	SEKISUI CHEMICA	0.010%	80.868%
1740	SONOCO PRODUCTS	0.010%	80.878%
1741	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	80.888%
1742	WHITBREAD PLC	0.010%	80.898%
1743	DNB NOR ASA	0.010%	80.908%
1744	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.010%	80.918%
1745	UCB	0.010%	80.928%
1746	OLD MUTUAL PLC	0.010%	80.938%
1747	INTERNATIONAL G	0.010%	80.948%
1748	GALP ENERGIA	0.010%	80.958%
1749	ST JAMES PLACE	0.010%	80.968%
1750	PICC PROPERTY &	0.010%	80.978%
1751	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	80.988%
1752	CIT GROUP INC COMMON STOCK USD.01	0.010%	80.998%
1753	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	81.007%
1754	KION GROUP AG	0.010%	81.017%
1755	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	81.027%
1756	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	81.037%
1757	INTERTAPE POLYM	0.010%	81.047%
1758	MASTEC INC	0.010%	81.057%
1759	ASAHI GLASS CO	0.010%	81.067%
1760	CREDIT ACCEPTAN	0.010%	81.077%
1761	MERLIN PROPERTI	0.010%	81.086%
1762	SPIRAX-SARCO EN	0.010%	81.096%
1763	ANGLOGOLD ASHANTI SPON ADR ADR	0.010%	81.106%
1764	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.010%	81.116%
1765	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.010%	81.126%
1766	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.010%	81.136%
1767	QBE INSURANCE	0.010%	81.145%
1768	TORC OIL & GAS	0.010%	81.155%
1769	AMERIPRISE FINA	0.010%	81.165%
1770	HANCOCK HOLDING	0.010%	81.175%
1771	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	81.184%
1772	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	81.194%
1773	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.010%	81.204%
1774	BPCE SA COMPANY GUAR 07/19 2.5	0.010%	81.214%
1775	AMERCO COMMON STOCK USD.25	0.010%	81.223%
1776	LAZARD LTD CL A COMMON STOCK USD.01	0.010%	81.233%
1777	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.010%	81.243%
1778	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.010%	81.252%
1779	HANA FINANCIAL	0.010%	81.262%
1780	WINTRUST FINANCIAL CORP COMMON STOCK	0.010%	81.272%
1781	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.010%	81.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	VCA INC COMMON STOCK USD.001	0.010%	81.291%
1783	WOLSELEY PLC	0.010%	81.301%
1784	COHERENT INC	0.010%	81.311%
1785	FLIR SYSTEMS INC COMMON STOCK USD.01	0.010%	81.320%
1786	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	81.330%
1787	SK ENERGY CO LT	0.010%	81.340%
1788	STERIS PLC	0.010%	81.349%
1789	ZOETIS INC COMMON STOCK USD.01	0.010%	81.359%
1790	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	81.368%
1791	UMICORE	0.010%	81.378%
1792	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.010%	81.388%
1793	ILLINOIS TOOL W	0.010%	81.397%
1794	FAURECIA	0.010%	81.407%
1795	HISCOX LTD	0.010%	81.416%
1796	ACKERMANS & VAN	0.010%	81.426%
1797	BIOGEN INC SR UNSECURED 09/22 3.625	0.010%	81.435%
1798	JULIUS BAER GRO	0.010%	81.445%
1799	FOOT LOCKER INC COMMON STOCK USD.01	0.010%	81.455%
1800	PSEG POWER	0.010%	81.464%
1801	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.010%	81.474%
1802	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	81.483%
1803	ALLIED WORLD AS	0.010%	81.493%
1804	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.010%	81.502%
1805	MEDIOBANCA SPA	0.010%	81.512%
1806	VALIDUS HOLDING	0.010%	81.521%
1807	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.010%	81.531%
1808	VWR CORP COMMON STOCK USD.01	0.010%	81.540%
1809	MAJOR DRILLING	0.010%	81.550%
1810	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.010%	81.559%
1811	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.010%	81.569%
1812	FIRST SOLAR INC	0.010%	81.578%
1813	HUMANA INC SR UNSECURED 10/24 3.85	0.010%	81.588%
1814	ROYAL GOLD INC	0.009%	81.597%
1815	STERICYCLE INC COMMON STOCK USD.01	0.009%	81.607%
1816	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	81.616%
1817	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.009%	81.626%
1818	ASSA ABLOY AB	0.009%	81.635%
1819	FISCHER(GEORG)A	0.009%	81.645%
1820	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	81.654%
1821	ESSILOR INTERNA	0.009%	81.664%
1822	MURPHY OIL CORP	0.009%	81.673%
1823	EQUIFAX INC	0.009%	81.683%
1824	RENAISSANCE RE	0.009%	81.692%
1825	MKS INSTRUMENTS INC COMMON STOCK	0.009%	81.702%
1826	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	81.711%
1827	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	81.720%
1828	CHINA RES BEIJI	0.009%	81.730%
1829	CASEYS GEN STOR	0.009%	81.739%
1830	PRIMERICA INC COMMON STOCK	0.009%	81.749%
1831	L'OREAL	0.009%	81.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	AMPHENOL CORP	0.009%	81.767%
1833	MORNEAU SHEPELL	0.009%	81.777%
1834	SUMITOMO RLTY&D	0.009%	81.786%
1835	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	81.796%
1836	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.009%	81.805%
1837	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.009%	81.814%
1838	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.009%	81.824%
1839	NSK	0.009%	81.833%
1840	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.009%	81.842%
1841	QIAGEN NV	0.009%	81.852%
1842	POSCO	0.009%	81.861%
1843	BURBERRY GROUP	0.009%	81.870%
1844	DOVER CORP SR UNSECURED 11/25 3.15	0.009%	81.880%
1845	BABCOCK INTL GR	0.009%	81.889%
1846	ISUZU MOTORS	0.009%	81.898%
1847	ILG INC COMMON STOCK USD.01	0.009%	81.908%
1848	SAMSUNG ELEC-ME	0.009%	81.917%
1849	DREAM OFFICE RE	0.009%	81.926%
1850	NOMURA REAL EST	0.009%	81.935%
1851	FUBON FINANCIAL	0.009%	81.945%
1852	ESSENT GROUP LT	0.009%	81.954%
1853	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.009%	81.963%
1854	WESTSHORE TERMI	0.009%	81.973%
1855	ZIONS BANCORP	0.009%	81.982%
1856	BIG LOTS INC COMMON STOCK USD.01	0.009%	81.991%
1857	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	82.000%
1858	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	82.010%
1859	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	82.019%
1860	TWITTER INC COMMON STOCK USD.000005	0.009%	82.028%
1861	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	82.037%
1862	SUNOPTA INC COMMON STOCK	0.009%	82.046%
1863	RHEINMETALL AG	0.009%	82.056%
1864	RICHELIEU HARDW	0.009%	82.065%
1865	JAZZ PHARMACEUT	0.009%	82.074%
1866	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.009%	82.083%
1867	NETAPP INC SR UNSECURED 12/22 3.25	0.009%	82.093%
1868	EBAY INC 3.45%	0.009%	82.102%
1869	XILINX INC	0.009%	82.111%
1870	ROYAL DUTCH SH-	0.009%	82.120%
1871	GENTING BHD	0.009%	82.129%
1872	MIZUHO BANK LTD	0.009%	82.139%
1873	CARNIVAL PLC	0.009%	82.148%
1874	AMKOR TECHNOLOG	0.009%	82.157%
1875	INFORMA PLC	0.009%	82.166%
1876	LAGARDERE S.C.A	0.009%	82.175%
1877	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	82.184%
1878	HANG SENG BANK	0.009%	82.194%
1879	BAKER HUGHES IN	0.009%	82.203%
1880	FIRSTRAND LIMIT	0.009%	82.212%
1881	SUMITOMO CORP	0.009%	82.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	FMC CORP	0.009%	82.230%
1883	OSRAM LICHT AG	0.009%	82.239%
1884	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.009%	82.248%
1885	CINTAS CORP	0.009%	82.258%
1886	WHITE MOUNTAINS	0.009%	82.267%
1887	TEGNA INC COMMON STOCK USD1.0	0.009%	82.276%
1888	PRUDENTIAL CORP	0.009%	82.285%
1889	ALERE INC COMMON STOCK USD.001	0.009%	82.294%
1890	COCA COLA HBC A	0.009%	82.303%
1891	JAPAN TOBACCO I	0.009%	82.312%
1892	SAPPI	0.009%	82.321%
1893	INDITEX SA	0.009%	82.330%
1894	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	82.340%
1895	INTL CONS AIRLI	0.009%	82.349%
1896	HYUNDAI MOBIS	0.009%	82.358%
1897	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.009%	82.367%
1898	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	82.376%
1899	NEW WORLD DEVEL	0.009%	82.385%
1900	COMPASS GROUP P	0.009%	82.394%
1901	KROTON EDUCACIO	0.009%	82.403%
1902	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.009%	82.412%
1903	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.421%
1904	MURPHY USA INC COMMON STOCK	0.009%	82.430%
1905	CUBESMART REIT USD.01	0.009%	82.439%
1906	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.009%	82.448%
1907	GRAMERCY PROPERTY TRUST REIT USD.01	0.009%	82.457%
1908	SAP AG	0.009%	82.466%
1909	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.009%	82.475%
1910	CHINA PHARMACEU	0.009%	82.484%
1911	DST SYST INC DE	0.009%	82.493%
1912	YUM BRANDS INC COMMON STOCK	0.009%	82.502%
1913	CORELOGIC INC COMMON STOCK USD1.0	0.009%	82.511%
1914	EAST JAPAN RAIL	0.009%	82.520%
1915	KB FINANCIAL GROUP INC ADR ADR	0.009%	82.529%
1916	POLARIS INDUSTR	0.009%	82.538%
1917	COPA HOLDINGS S	0.009%	82.547%
1918	SANOFI ADR ADR	0.009%	82.556%
1919	HUBBELL INC COMMON STOCK USD.01	0.009%	82.565%
1920	KIRBY CORP	0.009%	82.574%
1921	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	82.583%
1922	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	82.592%
1923	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.009%	82.601%
1924	FUJI HEAVY INDS	0.009%	82.610%
1925	POPULAR INC COMMON STOCK USD.01	0.009%	82.619%
1926	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	82.628%
1927	FIRST HORIZON N	0.009%	82.637%
1928	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	82.646%
1929	VOLKSWAGEN AG	0.009%	82.655%
1930	YES BANK LTD	0.009%	82.664%
1931	ALLEGHANY CORP COMMON STOCK USD1.0	0.009%	82.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.009%	82.682%
1933	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	82.690%
1934	RANDSTAD HOLDIN	0.009%	82.699%
1935	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	82.708%
1936	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	82.717%
1937	LENOVO GROUP LT	0.009%	82.726%
1938	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	82.735%
1939	USG CORP	0.009%	82.744%
1940	INCHCAPE PLC	0.009%	82.753%
1941	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	82.762%
1942	KIA MOTORS CORP	0.009%	82.771%
1943	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	82.779%
1944	PPL CORPORATION	0.009%	82.788%
1945	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.009%	82.797%
1946	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.009%	82.806%
1947	PASON SYSTEMS I	0.009%	82.815%
1948	PACWEST BANCORP COMMON STOCK	0.009%	82.824%
1949	INPEX CORPORATI	0.009%	82.833%
1950	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.009%	82.841%
1951	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.009%	82.850%
1952	TRIMBLE INC COMMON STOCK	0.009%	82.859%
1953	SKECHERS USA INC CL A COMMON STOCK USD.001	0.009%	82.868%
1954	CHRISTIAN HANSE	0.009%	82.877%
1955	GROWTHPOINT PRO	0.009%	82.886%
1956	SEMPRA ENERGY COMMON STOCK	0.009%	82.894%
1957	FISERV INC COMMON STOCK USD.01	0.009%	82.903%
1958	GPO FIN BANORTE	0.009%	82.912%
1959	AALBERTS INDUST	0.009%	82.921%
1960	BANK OF THE OZARKS COMMON STOCK USD.01	0.009%	82.929%
1961	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	82.938%
1962	LIFEPOINT HOSPI	0.009%	82.947%
1963	GN STORE NORD	0.009%	82.956%
1964	PERKINELMER INC COMMON STOCK USD1.0	0.009%	82.964%
1965	KIRIN HOLDINGS	0.009%	82.973%
1966	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.009%	82.982%
1967	BOARDWALK REIT	0.009%	82.991%
1968	MEGGITT	0.009%	82.999%
1969	XYLEM INC COMMON STOCK	0.009%	83.008%
1970	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	83.017%
1971	SANMINA CORP COMMON STOCK USD.01	0.009%	83.025%
1972	NN GROUP NV	0.009%	83.034%
1973	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.009%	83.043%
1974	SAFRAN SA	0.009%	83.051%
1975	BARCLAYS AFRICA	0.009%	83.060%
1976	GS HOLDINGS COR	0.009%	83.069%
1977	JEAN COUTU GRP	0.009%	83.077%
1978	SERVICE CORP IN	0.009%	83.086%
1979	HASBRO INC	0.009%	83.095%
1980	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.009%	83.103%
1981	SYSCO CORP COMMON STOCK USD1.0	0.009%	83.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	EDISON INTERNATIONAL COMMON STOCK	0.009%	83.121%
1983	DTE ENERGY INC	0.009%	83.129%
1984	ISHIKAWAJIMA HA	0.009%	83.138%
1985	ASTELLAS PHARMA	0.009%	83.147%
1986	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	83.155%
1987	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.009%	83.164%
1988	TAIHEIYO CEMENT	0.009%	83.172%
1989	CTBC FINANCIAL	0.009%	83.181%
1990	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.009%	83.189%
1991	MARUBENI CORP	0.009%	83.198%
1992	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.009%	83.207%
1993	AMS AG	0.009%	83.215%
1994	ANSYS INC COMMON STOCK USD.01	0.009%	83.224%
1995	GENPACT LIMITED	0.009%	83.232%
1996	UTD RENTALS INC	0.009%	83.241%
1997	MOSAIC CO	0.009%	83.249%
1998	GALAXY ENTERTAI	0.009%	83.258%
1999	AVNET INC	0.009%	83.267%
2000	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.009%	83.275%
2001	WENDY S CO/THE COMMON STOCK USD.1	0.009%	83.284%
2002	ENAGAS	0.009%	83.292%
2003	RELX NV	0.009%	83.301%
2004	LEND LEASE CORP	0.009%	83.309%
2005	TEREX CORP	0.009%	83.318%
2006	DEUTSCHE BOERSE	0.009%	83.326%
2007	HCA HEALTHCARE INC COMMON STOCK USD.01	0.009%	83.335%
2008	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.009%	83.343%
2009	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.009%	83.352%
2010	NIPPON TEL&TEL	0.008%	83.360%
2011	SBERBANK OF RUS	0.008%	83.369%
2012	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.008%	83.377%
2013	JSW STEEL LTD	0.008%	83.386%
2014	CYPRESS SEMICON	0.008%	83.394%
2015	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	83.403%
2016	FRESENIUS MEDIC	0.008%	83.411%
2017	SIGNATURE BANK COMMON STOCK USD.01	0.008%	83.420%
2018	FEDERATED INVES	0.008%	83.428%
2019	FINMECCANICA SP	0.008%	83.437%
2020	VISTEON CORP COMMON STOCK	0.008%	83.445%
2021	CLOROX CO	0.008%	83.454%
2022	LIBERTY VENTURES SER A TRACKING STK USD.01	0.008%	83.462%
2023	T&D HOLDINGS IN	0.008%	83.470%
2024	GALAPAGOS NV	0.008%	83.479%
2025	ASCENDAS REAL E	0.008%	83.487%
2026	BELLE INTERNATI	0.008%	83.496%
2027	JAPAN RETAIL FU	0.008%	83.504%
2028	GIVAUDAN	0.008%	83.513%
2029	AXA-UAP	0.008%	83.521%
2030	GPO TELEVISA	0.008%	83.529%
2031	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.008%	83.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	MOL HUNGARIAN	0.008%	83.546%
2033	GEBERIT AG-REG	0.008%	83.555%
2034	REDEFINE PROPER	0.008%	83.563%
2035	DS SMITH PLC	0.008%	83.571%
2036	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.008%	83.580%
2037	OFFICE DEPOT IN	0.008%	83.588%
2038	PURE INDUSTRIAL	0.008%	83.597%
2039	CANACCORD FINAN	0.008%	83.605%
2040	ASSOCD BANC-COR	0.008%	83.613%
2041	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	83.622%
2042	SIGNET JEWELERS	0.008%	83.630%
2043	DYCOM INDUSTRIE	0.008%	83.638%
2044	FORTIVE CORP COMMON STOCK USD.01	0.008%	83.647%
2045	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.008%	83.655%
2046	MERCK & CO INC	0.008%	83.663%
2047	CONSOL ENERGY INC COMMON STOCK USD.01	0.008%	83.672%
2048	PARK HOTELS + RESORTS INC REIT USD.01	0.008%	83.680%
2049	PT UNITED TRACT	0.008%	83.688%
2050	KB FINANCIAL GR	0.008%	83.696%
2051	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	83.705%
2052	CIRRUS LOGIC IN	0.008%	83.713%
2053	ARTIS REAL ESTA	0.008%	83.721%
2054	HANKYU CORP	0.008%	83.730%
2055	EQUITY COMMONWEALTH REIT USD.01	0.008%	83.738%
2056	ALFA SA DE CV	0.008%	83.746%
2057	MICRO FOCUS INT	0.008%	83.754%
2058	INVESTORS BANCORP INC COMMON STOCK USD.01	0.008%	83.763%
2059	CNH INDUSTRIAL	0.008%	83.771%
2060	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.008%	83.779%
2061	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	83.787%
2062	FNB CORP COMMON STOCK USD.01	0.008%	83.795%
2063	WOODWARD INC COMMON STOCK USD.00292	0.008%	83.804%
2064	CBOE HOLDINGS INC COMMON STOCK	0.008%	83.812%
2065	CES ENERGY SOLU	0.008%	83.820%
2066	DAIWA HOUSE IND	0.008%	83.828%
2067	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.008%	83.836%
2068	SHOWA DENKO KK	0.008%	83.845%
2069	SANDERSON FARMS INC COMMON STOCK USD1.0	0.008%	83.853%
2070	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	83.861%
2071	CREW ENERGY INC	0.008%	83.869%
2072	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.008%	83.877%
2073	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.008%	83.886%
2074	NOKIAN RENKAAT	0.008%	83.894%
2075	CHURCH & DWIGHT	0.008%	83.902%
2076	CHRISTIAN DIOR	0.008%	83.910%
2077	WEX INC COMMON STOCK USD.01	0.008%	83.918%
2078	TECHNIPFMC PLC	0.008%	83.926%
2079	HONG KONG EXCHA	0.008%	83.934%
2080	KERRY GROUP PLC	0.008%	83.943%
2081	BAIDU INC SPON ADR ADR USD.00005	0.008%	83.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	NITTO DENKO COR	0.008%	83.959%
2083	SPECTRIS PLC	0.008%	83.967%
2084	PEGATRON CORP	0.008%	83.975%
2085	VALE SA	0.008%	83.983%
2086	GLOBAL PAYMENTS INC COMMON STOCK	0.008%	83.991%
2087	DEUTSCHE WOHNEN	0.008%	83.999%
2088	OJI PAPER CO	0.008%	84.008%
2089	RADIAN GROUP INC SR UNSECURED 03/21 7	0.008%	84.016%
2090	EAGLE MATERIALS	0.008%	84.024%
2091	SINGAPORE AIRLI	0.008%	84.032%
2092	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	84.040%
2093	BELDEN INC COMMON STOCK USD.01	0.008%	84.048%
2094	BRENNTAG AG	0.008%	84.056%
2095	WALGREEN BOOTS	0.008%	84.064%
2096	TDC A/S	0.008%	84.072%
2097	LEGG MASON INC COMMON STOCK USD.1	0.008%	84.080%
2098	BANKUNITED INC COMMON STOCK USD.01	0.008%	84.088%
2099	LONGFOR PROPERT	0.008%	84.096%
2100	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.008%	84.105%
2101	SHERWIN WILLIAM	0.008%	84.113%
2102	WW GRAINGER INC	0.008%	84.121%
2103	HELVETIA HOLDIN	0.008%	84.129%
2104	KLONDEX MINES L	0.008%	84.137%
2105	CATALENT INC COMMON STOCK USD.01	0.008%	84.145%
2106	DARDEN RESTAURA	0.008%	84.153%
2107	QORVO INC COMMON STOCK USD.0001	0.008%	84.161%
2108	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.008%	84.169%
2109	NU SKIN ENTERPR	0.008%	84.177%
2110	SEB SA	0.008%	84.185%
2111	BARNES GROUP INC COMMON STOCK USD.01	0.008%	84.193%
2112	UNITED URBAN IN	0.008%	84.201%
2113	EXPERIAN PLC	0.008%	84.209%
2114	GUYANA GOLDFIEL	0.008%	84.217%
2115	ANZ (INT'L) LD	0.008%	84.225%
2116	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	84.233%
2117	REXNORD CORP COMMON STOCK USD.01	0.008%	84.241%
2118	WEC ENERGY GROU	0.008%	84.249%
2119	OBAYASHI CORP	0.008%	84.257%
2120	TERADATA CORP COMMON STOCK USD.01	0.008%	84.265%
2121	LOJAS RENNER SA	0.008%	84.273%
2122	SBM OFFSHORE NV	0.008%	84.280%
2123	FREENET AG	0.008%	84.288%
2124	SPARTAN ENERGY	0.008%	84.296%
2125	RELX PLC SPON ADR ADR	0.008%	84.304%
2126	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.008%	84.312%
2127	DEUTSCHE TELEKO	0.008%	84.320%
2128	FRAPORT AG	0.008%	84.328%
2129	SILGAN HLDGS	0.008%	84.336%
2130	CABOT CORP	0.008%	84.344%
2131	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	84.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	SANDVINE COR-CA	0.008%	84.360%
2133	BT GROUP PLC	0.008%	84.368%
2134	BID CORP LTD	0.008%	84.375%
2135	MITSUI FUDOSAN	0.008%	84.383%
2136	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	84.391%
2137	KAO CORP	0.008%	84.399%
2138	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	84.407%
2139	THYSSEN KRUPP A	0.008%	84.415%
2140	DELUXE CORP	0.008%	84.423%
2141	MICROSEMI	0.008%	84.430%
2142	ACS, ACTIVIDADE	0.008%	84.438%
2143	AMERICA MOVIL S	0.008%	84.446%
2144	CITRIX SYSTEMS	0.008%	84.454%
2145	HCL TECHNOLOGIE	0.008%	84.462%
2146	TELE2 AB-B SHS	0.008%	84.470%
2147	MAXIM INTEGRATE	0.008%	84.477%
2148	DERWENT LONDON	0.008%	84.485%
2149	EIFFAGE SA	0.008%	84.493%
2150	SHAWCOR LTD	0.008%	84.501%
2151	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.008%	84.509%
2152	LCI INDUSTRIES COMMON STOCK USD.01	0.008%	84.516%
2153	KINGFISHER PLC	0.008%	84.524%
2154	TAUBMAN CENTERS INC REIT USD.01	0.008%	84.532%
2155	SUNAC CHINA HLD	0.008%	84.540%
2156	ROYAL MAIL PLC-	0.008%	84.547%
2157	ASTRA INTERNATI	0.008%	84.555%
2158	UPL LTD	0.008%	84.563%
2159	MB FINANCIAL INC COMMON STOCK USD.01	0.008%	84.571%
2160	BCO BRADESCO,PR	0.008%	84.578%
2161	TEIJIN	0.008%	84.586%
2162	RAIFFEISEN BANK	0.008%	84.594%
2163	WPX ENERGY INC COMMON STOCK	0.008%	84.601%
2164	ROGERS SUGAR IN	0.008%	84.609%
2165	BHARTI AIRTEL L	0.008%	84.617%
2166	LIXIL GROUP COR	0.008%	84.624%
2167	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.008%	84.632%
2168	TCF FINL CORP	0.008%	84.640%
2169	HOME BANCSHARES INC COMMON STOCK USD.01	0.008%	84.648%
2170	WPP PLC	0.008%	84.655%
2171	CRANE CO	0.008%	84.663%
2172	BANCO BBPM SPA	0.008%	84.671%
2173	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.008%	84.678%
2174	HEINEKEN NV	0.008%	84.686%
2175	BBA AVIATION	0.008%	84.694%
2176	ENSTAR GROUP LT	0.008%	84.701%
2177	WPP PLC SPONSORED ADR ADR	0.008%	84.709%
2178	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	84.717%
2179	DAIWA SECURITIE	0.008%	84.724%
2180	HUHTAMAKI OY	0.008%	84.732%
2181	FLOWSERVE CORP COMMON STOCK USD1.25	0.008%	84.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	AARON S INC COMMON STOCK USD.5	0.008%	84.747%
2183	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	84.755%
2184	SINGAPORE TELEC	0.008%	84.762%
2185	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	84.770%
2186	CNO FINANCIAL	0.008%	84.778%
2187	ITT INC COMMON STOCK USD1.0	0.008%	84.785%
2188	BIDVEST GROUP L	0.008%	84.793%
2189	CLEAN HARBOR IN	0.008%	84.800%
2190	POSCO	0.008%	84.808%
2191	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	84.816%
2192	VONOVIA SE	0.008%	84.823%
2193	KESKO	0.008%	84.831%
2194	CEMEX SA	0.008%	84.838%
2195	BANK OF IRELAND	0.008%	84.846%
2196	SUMITOMO HEAVY	0.008%	84.853%
2197	HUSQVARNA AB -	0.008%	84.861%
2198	VARIAN MEDICAL	0.008%	84.869%
2199	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.008%	84.876%
2200	IDEX CORP	0.008%	84.884%
2201	IMI PLC	0.008%	84.891%
2202	CATHAY FINANCIA	0.008%	84.899%
2203	NICHIREI CORP	0.008%	84.906%
2204	PROXIMUS	0.008%	84.914%
2205	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.008%	84.921%
2206	MAPFRE SA	0.008%	84.929%
2207	LG&E & KU ENERG	0.008%	84.937%
2208	LINCOLN ELEC HL	0.008%	84.944%
2209	ADVANCED SEMICO	0.008%	84.952%
2210	INDOFOODS SUKSE	0.008%	84.959%
2211	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	84.967%
2212	SWEDEN GOVERNEN	0.008%	84.974%
2213	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	84.982%
2214	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	84.989%
2215	EQUITABLE GROUP	0.008%	84.997%
2216	CARLISLE COS IN	0.008%	85.004%
2217	STANDARD LIFE P	0.008%	85.012%
2218	MITSUBISHI MATE	0.008%	85.019%
2219	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	85.027%
2220	INCITEC PIVOT	0.007%	85.034%
2221	SWISS LIFE HLDG	0.007%	85.042%
2222	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	85.049%
2223	CREE INC COMMON STOCK USD.00125	0.007%	85.057%
2224	FONCIERE DES RE	0.007%	85.064%
2225	HEALTHSOUTH CORP COMMON STOCK USD.01	0.007%	85.072%
2226	BOOKER GROUP	0.007%	85.079%
2227	SUNSTONE HOTEL	0.007%	85.087%
2228	IBERIABANK CORP	0.007%	85.094%
2229	WHEELLOCK & COMP	0.007%	85.102%
2230	H.B. FULLER CO. COMMON STOCK USD1.0	0.007%	85.109%
2231	CNOOC LTD	0.007%	85.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	TATE & LYLE	0.007%	85.124%
2233	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	85.131%
2234	BEAZLEY PLC	0.007%	85.139%
2235	CORESITE REALTY CORP REIT USD.01	0.007%	85.146%
2236	WATERS CORP	0.007%	85.154%
2237	ROSS STORES INC	0.007%	85.161%
2238	PUBLIC SERVICE	0.007%	85.168%
2239	INDIABULLS HOUS	0.007%	85.176%
2240	SHINHAN FIN GRO	0.007%	85.183%
2241	WEINGARTEN REALTY INVESTORS REIT USD.03	0.007%	85.191%
2242	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.007%	85.198%
2243	SALESFORCE.COM	0.007%	85.205%
2244	ADVANCE RESIDEN	0.007%	85.213%
2245	INMARSAT PLC	0.007%	85.220%
2246	NOVOZYMES A/S	0.007%	85.227%
2247	LITHIA MOTORS INC CL A COMMON STOCK	0.007%	85.235%
2248	AXIS BANK	0.007%	85.242%
2249	METSO OYJ	0.007%	85.249%
2250	HONDA MOTOR CO LTD SPONS ADR ADR	0.007%	85.257%
2251	BOSKALIS WESTMN	0.007%	85.264%
2252	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.007%	85.272%
2253	SCRIPPS NETWORK	0.007%	85.279%
2254	CLOSE BROS GROU	0.007%	85.286%
2255	COBHAM PLC	0.007%	85.293%
2256	KLX INC COMMON STOCK USD.01	0.007%	85.301%
2257	SUMITOMO MITSUI	0.007%	85.308%
2258	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.315%
2259	TRANSALTA RENEW	0.007%	85.323%
2260	DAIKIN INDUSTRI	0.007%	85.330%
2261	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.007%	85.337%
2262	BANK HAPOALIM B	0.007%	85.344%
2263	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	85.352%
2264	CAMPBELL SOUP C	0.007%	85.359%
2265	LIFE STORAGE INC REIT USD.01	0.007%	85.366%
2266	FIRST INDL REAL	0.007%	85.373%
2267	VOESTALPINE AG	0.007%	85.381%
2268	STORE CAPITAL CORP REIT USD.01	0.007%	85.388%
2269	STERLING BANCORP/DE COMMON STOCK USD.01	0.007%	85.395%
2270	DISH NETWORK	0.007%	85.402%
2271	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	85.410%
2272	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.007%	85.417%
2273	GRACO INC COMMON STOCK USD1.0	0.007%	85.424%
2274	FURUKAWA ELECTR	0.007%	85.431%
2275	ABERDEEN TRUST	0.007%	85.439%
2276	BRP INC/CA- SUB	0.007%	85.446%
2277	ANIXTER INTL IN	0.007%	85.453%
2278	SNYDERS LANCE INC COMMON STOCK USD.833	0.007%	85.460%
2279	KLA TENCOR CORP COMMON STOCK USD.001	0.007%	85.467%
2280	CANACOL ENERGY	0.007%	85.475%
2281	PETROCHINA CO	0.007%	85.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	DOWNER EDI LTD	0.007%	85.489%
2283	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.496%
2284	WHARF(HLDGS)	0.007%	85.503%
2285	TOKYO ELECTRON	0.007%	85.510%
2286	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.518%
2287	TELEFLEX INC COMMON STOCK USD1.0	0.007%	85.525%
2288	CHEUNG KONG PRO	0.007%	85.532%
2289	SHAFTESBURY	0.007%	85.539%
2290	KURARAY CO	0.007%	85.546%
2291	ICADE	0.007%	85.553%
2292	DREAM GLOBAL RE	0.007%	85.561%
2293	COMMERCIAL METALS CO COMMON STOCK USD.01	0.007%	85.568%
2294	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	85.575%
2295	ORION CORP	0.007%	85.582%
2296	FLS INDUSTRIES	0.007%	85.589%
2297	INTU PROPERTIES	0.007%	85.596%
2298	SEKISUI HOUSE	0.007%	85.603%
2299	AAC TECHNOLOGIE	0.007%	85.610%
2300	SYDBANK	0.007%	85.617%
2301	TIMKEN CO	0.007%	85.625%
2302	ALPS ELECTRIC C	0.007%	85.632%
2303	INTERDIGITAL IN	0.007%	85.639%
2304	KAWASAKI HEAVY	0.007%	85.646%
2305	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	85.653%
2306	VOYA FINANCIAL INC COMMON STOCK USD.01	0.007%	85.660%
2307	ENTEGRIS INC COMMON STOCK USD.01	0.007%	85.667%
2308	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	85.674%
2309	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	85.681%
2310	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.688%
2311	SUNTEC REIT	0.007%	85.695%
2312	AAREAL BANK AG	0.007%	85.702%
2313	SONOVA HOLDING	0.007%	85.709%
2314	UNI-PRESIDENT E	0.007%	85.716%
2315	NETFLIX INC COMMON STOCK USD.001	0.007%	85.723%
2316	BONAVISTA ENERG	0.007%	85.730%
2317	MITSUBISHI GAS	0.007%	85.737%
2318	UNIPER SE	0.007%	85.744%
2319	ORIGIN ENERGY L	0.007%	85.751%
2320	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	85.758%
2321	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.007%	85.765%
2322	ACCOR	0.007%	85.772%
2323	LAM RESEARCH CO	0.007%	85.779%
2324	AGF MGMT LTD CL	0.007%	85.786%
2325	DOMTAR CORP USD	0.007%	85.793%
2326	BAYER MOTOREN W	0.007%	85.800%
2327	NEW YORK TIMES	0.007%	85.807%
2328	CHINA RESOURCES	0.007%	85.814%
2329	PREMIER GOLD MI	0.007%	85.821%
2330	TATTS GROUP LTD	0.007%	85.828%
2331	TRAVIS PERKINS	0.007%	85.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.007%	85.842%
2333	MEDNAX INC	0.007%	85.849%
2334	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	85.856%
2335	EMPIRE STATE RE	0.007%	85.863%
2336	VALVOLINE INC COMMON STOCK USD.01	0.007%	85.870%
2337	ASPEN INSURANCE	0.007%	85.877%
2338	SURGE ENERGY IN	0.007%	85.884%
2339	MOODY S CORP COMMON STOCK USD.01	0.007%	85.891%
2340	CAP GEMINI	0.007%	85.898%
2341	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.007%	85.905%
2342	COLRUYT SA	0.007%	85.912%
2343	PORSCHE AUTOMOB	0.007%	85.919%
2344	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	85.926%
2345	MICROCHIP TECHN	0.007%	85.933%
2346	SAMSUNG FIRE &	0.007%	85.940%
2347	DAVE & BUSTER'S	0.007%	85.947%
2348	BERENDSEN PLC	0.007%	85.954%
2349	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	85.961%
2350	mitsui chemical	0.007%	85.967%
2351	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.974%
2352	LG TELECOM LTD	0.007%	85.981%
2353	INVESTEC PLC	0.007%	85.988%
2354	KENNAMETAL INC COMMON STOCK USD1.25	0.007%	85.995%
2355	COGECO INC COMMON STOCK	0.007%	86.002%
2356	TOTAL ENERGY SE	0.007%	86.009%
2357	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	86.015%
2358	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	86.022%
2359	ON ASSIGNMENT INC COMMON STOCK USD.01	0.007%	86.029%
2360	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.007%	86.036%
2361	MEGA FINANCIAL	0.007%	86.043%
2362	AXIS CAPITAL HO	0.007%	86.050%
2363	ORIX CORP	0.007%	86.056%
2364	SUBSEA 7 SA	0.007%	86.063%
2365	FOMENTO ECON ME	0.007%	86.070%
2366	GRUPO AEROPORTU	0.007%	86.077%
2367	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	86.084%
2368	WEATHERFORD INT	0.007%	86.091%
2369	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	86.097%
2370	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.007%	86.104%
2371	PARAMOUNT GROUP INC REIT USD.01	0.007%	86.111%
2372	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.007%	86.118%
2373	LUCARA DIAMOND	0.007%	86.125%
2374	PT BANK CENTRAL	0.007%	86.131%
2375	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	86.138%
2376	WESCO INTERNATI	0.007%	86.145%
2377	AKBANK TAS	0.007%	86.152%
2378	BRANDYWINE REAL	0.007%	86.159%
2379	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.007%	86.165%
2380	ENERSYS COMMON STOCK USD.01	0.007%	86.172%
2381	KINAXIS INC	0.007%	86.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	FERROVIAL SA	0.007%	86.186%
2383	HILLENBRAND INC COMMON STOCK	0.007%	86.192%
2384	ALTUS GROUP LTD	0.007%	86.199%
2385	ALSTOM	0.007%	86.206%
2386	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	86.213%
2387	TREVALI MINING	0.007%	86.219%
2388	PARTNERS GROUP	0.007%	86.226%
2389	CABOT OIL & GAS	0.007%	86.233%
2390	MERCK KGAA	0.007%	86.240%
2391	ORIX JREIT INC	0.007%	86.246%
2392	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	86.253%
2393	ONEOK INC	0.007%	86.260%
2394	RENTOKIL INITIA	0.007%	86.267%
2395	TOKYU FUDOSAN H	0.007%	86.273%
2396	MALLINCKRODT PL	0.007%	86.280%
2397	WIENERBERGER AG	0.007%	86.287%
2398	GATX CORP	0.007%	86.293%
2399	SPARK NEW ZEA	0.007%	86.300%
2400	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	86.307%
2401	AGT FOOD AND IN	0.007%	86.313%
2402	MAN STRATEGIC H	0.007%	86.320%
2403	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.007%	86.327%
2404	Atlantia SpA	0.007%	86.333%
2405	ALACER GOLD COR	0.007%	86.340%
2406	DAINIPPON INK&C	0.007%	86.347%
2407	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.007%	86.353%
2408	NIPPON MEAT PAC	0.007%	86.360%
2409	SINCLAIR BROADC	0.007%	86.367%
2410	BLOCK(H&R)INC	0.007%	86.373%
2411	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	86.380%
2412	LEGRAND SA	0.007%	86.386%
2413	COPART INC	0.007%	86.393%
2414	BENDIGO AND ADE	0.007%	86.400%
2415	KONICA MINOLTA	0.007%	86.406%
2416	CHINA MERCHANT	0.007%	86.413%
2417	PANDORA A/S	0.007%	86.419%
2418	MATTEL INC COMMON STOCK USD1.0	0.007%	86.426%
2419	J + J SNACK FOODS CORP COMMON STOCK	0.007%	86.433%
2420	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	86.439%
2421	CHORUS AVIATION	0.007%	86.446%
2422	KINGBOARD CHEMI	0.007%	86.452%
2423	SHOPRITE HLDGS	0.007%	86.459%
2424	CONVERGYS CORP COMMON STOCK	0.007%	86.466%
2425	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	86.472%
2426	INTERMEDIATE CA	0.007%	86.479%
2427	LG CORP	0.007%	86.485%
2428	VISHAY INTERTEC	0.007%	86.492%
2429	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	86.498%
2430	CENTRAL JAPAN R	0.007%	86.505%
2431	HANKOOK TIRE CO	0.007%	86.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.007%	86.518%
2433	SUNRISE COMMUNC	0.007%	86.525%
2434	MCCORMICK & CO	0.007%	86.531%
2435	TETRA TECH INC COMMON STOCK USD.01	0.007%	86.538%
2436	FUJIFILM HLDGS	0.007%	86.544%
2437	KELLOGG CO	0.007%	86.551%
2438	HELMERICH & PAY	0.007%	86.557%
2439	PIEDMONT OFFICE	0.007%	86.564%
2440	TRANSOCEAN LTD	0.007%	86.570%
2441	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	86.577%
2442	WILLIAM HILL PL	0.007%	86.583%
2443	AURUBIS AG	0.007%	86.590%
2444	APACHE CORP COMMON STOCK USD.625	0.007%	86.596%
2445	ENTERGY CORP	0.006%	86.603%
2446	CNPC (HONG KONG	0.006%	86.609%
2447	AVERY DENNISON	0.006%	86.616%
2448	ATLAS COPCO AB-	0.006%	86.622%
2449	PAINTED PONY EN	0.006%	86.629%
2450	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	86.635%
2451	SEMICONDUCTOR M	0.006%	86.642%
2452	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	86.648%
2453	TRELLEBORG AB	0.006%	86.655%
2454	MEREDITH CORP	0.006%	86.661%
2455	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.006%	86.668%
2456	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.006%	86.674%
2457	OMNICOM GROUP I	0.006%	86.681%
2458	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	86.687%
2459	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	86.694%
2460	ENGHOUSE SYSTEM	0.006%	86.700%
2461	RPC GROUP	0.006%	86.706%
2462	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.006%	86.713%
2463	BAJAJ FINSERV L	0.006%	86.719%
2464	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.006%	86.726%
2465	DISCOVERY HLDGS	0.006%	86.732%
2466	YASKAWA ELEC CO	0.006%	86.739%
2467	ANTOFAGASTA HLD	0.006%	86.745%
2468	CANAM GROUP	0.006%	86.752%
2469	MSC INDUSTRIAL	0.006%	86.758%
2470	SIENNA SENIOR L	0.006%	86.764%
2471	PRA HEALTH SCIE	0.006%	86.771%
2472	HYUNDAI ENG & C	0.006%	86.777%
2473	CHINA GOLD INTL	0.006%	86.784%
2474	BCO BRADESCO SA	0.006%	86.790%
2475	DIGITALGLOBE INC COMMON STOCK USD.001	0.006%	86.796%
2476	OLD NATIONAL BANCORP COMMON STOCK	0.006%	86.803%
2477	COLONY STARWOOD HOMES REIT USD.01	0.006%	86.809%
2478	WILLIAM DEMANT	0.006%	86.816%
2479	CRODA INTERNATI	0.006%	86.822%
2480	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.006%	86.828%
2481	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	86.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	ARISTOCRAT LEIS	0.006%	86.841%
2483	COMPAL ELECTRON	0.006%	86.848%
2484	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	86.854%
2485	TRUSTMARK CORP COMMON STOCK	0.006%	86.860%
2486	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.867%
2487	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	86.873%
2488	LITE-ON TECHNOL	0.006%	86.879%
2489	GRAHAM HOLDINGS	0.006%	86.886%
2490	SUMITOMO RUBBER	0.006%	86.892%
2491	J FRONT RETAILI	0.006%	86.898%
2492	EXTENDICARE INC	0.006%	86.905%
2493	GLACIER BANCORP INC COMMON STOCK USD.01	0.006%	86.911%
2494	CHILDRENS PLACE	0.006%	86.917%
2495	ALEXANDER + BALDWIN INC COMMON STOCK	0.006%	86.924%
2496	CDW CORP/DE COMMON STOCK USD.01	0.006%	86.930%
2497	BANK OF QUEENSL	0.006%	86.936%
2498	OAD GAZPROM-SPO	0.006%	86.943%
2499	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	86.949%
2500	HYDRO ONE LTD	0.006%	86.955%
2501	RSP PERMIAN INC COMMON STOCK USD.01	0.006%	86.962%
2502	CH ROBINSON WOR	0.006%	86.968%
2503	CEMEX SA	0.006%	86.974%
2504	LOCALIZA RENT A	0.006%	86.981%
2505	DAIWAHOUSE RE	0.006%	86.987%
2506	OCEANEERING INT	0.006%	86.993%
2507	ACCIONA SA	0.006%	87.000%
2508	FIRST FINANCIAL	0.006%	87.006%
2509	HENGAN INTL	0.006%	87.012%
2510	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	87.019%
2511	MEXICHEM SAB DE	0.006%	87.025%
2512	ELECTROLUX AB-S	0.006%	87.031%
2513	ITAU UNIBANCO H SPON PRF ADR	0.006%	87.037%
2514	CAPITAMALL TRUS	0.006%	87.044%
2515	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.006%	87.050%
2516	CHINA INSURANCE	0.006%	87.056%
2517	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	87.062%
2518	GERRESHEIMER GR	0.006%	87.069%
2519	SAMSUNG SDI CO	0.006%	87.075%
2520	MSA SAFETY INC COMMON STOCK	0.006%	87.081%
2521	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.006%	87.088%
2522	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.094%
2523	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	87.100%
2524	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.006%	87.106%
2525	STAR ENTERTAINM	0.006%	87.113%
2526	ASML HOLDING NV	0.006%	87.119%
2527	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	87.125%
2528	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	87.131%
2529	EUTELSAT COMMUN	0.006%	87.137%
2530	HRG GROUP INC COMMON STOCK USD.01	0.006%	87.144%
2531	GOLD FIELDS LTD SPONS ADR	0.006%	87.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	TERNA RETE ELET	0.006%	87.156%
2533	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	87.162%
2534	ELECTROCOMPONEN	0.006%	87.168%
2535	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	87.175%
2536	TRIBUNE MEDIA C	0.006%	87.181%
2537	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.187%
2538	HKT TRUST	0.006%	87.193%
2539	NAVER CORP	0.006%	87.199%
2540	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	87.206%
2541	FORTUM OYJ	0.006%	87.212%
2542	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	87.218%
2543	AMEREN CORP	0.006%	87.224%
2544	VF CORP	0.006%	87.230%
2545	MINTH GROUP LTD	0.006%	87.236%
2546	KAPSTONE PAPER	0.006%	87.242%
2547	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	87.249%
2548	OC OERLIKON COR	0.006%	87.255%
2549	KOBE STEEL	0.006%	87.261%
2550	SHIMAO PROPERTY	0.006%	87.267%
2551	KEPPEL CORP	0.006%	87.273%
2552	THK CO	0.006%	87.279%
2553	Dongbu Insuranc	0.006%	87.285%
2554	WAJAX CORP	0.006%	87.292%
2555	JM AB	0.006%	87.298%
2556	ARCELORMITTAL	0.006%	87.304%
2557	ASTRAZENECA	0.006%	87.310%
2558	ESTEE LAUDER CO	0.006%	87.316%
2559	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.006%	87.322%
2560	GREENE KING	0.006%	87.328%
2561	NVR INC COMMON STOCK USD.01	0.006%	87.334%
2562	BONTERRA ENERGY	0.006%	87.340%
2563	KERING	0.006%	87.346%
2564	COOPER TIRE&RUB	0.006%	87.352%
2565	CHINA LIFE INS	0.006%	87.359%
2566	NIPPON PROLOGIS	0.006%	87.365%
2567	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	87.371%
2568	BARLOWORLD LTD	0.006%	87.377%
2569	CREDICORP	0.006%	87.383%
2570	SPIRIT REALTY CAPITAL INC REIT USD.01	0.006%	87.389%
2571	OTSUKA HLDGS CO	0.006%	87.395%
2572	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.006%	87.401%
2573	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.407%
2574	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.006%	87.413%
2575	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	87.419%
2576	AMER SPORTS OYJ	0.006%	87.425%
2577	TRINIDAD DRILLI	0.006%	87.431%
2578	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.006%	87.437%
2579	AKORN INC COMMON STOCK	0.006%	87.443%
2580	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.449%
2581	PAYCHEX INC	0.006%	87.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	HELEN OF TROY C	0.006%	87.461%
2583	UBM PLC	0.006%	87.467%
2584	T GARANTI BANKA	0.006%	87.473%
2585	RED ELECTRICA C	0.006%	87.479%
2586	CANFOR PULP PRO	0.006%	87.485%
2587	BUCHER IND-REGD	0.006%	87.491%
2588	BCO DO BRASIL S	0.006%	87.497%
2589	SEAGATE TECHNOL	0.006%	87.503%
2590	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	87.509%
2591	CRACKER BARREL	0.006%	87.515%
2592	FRESH DEL MONTE	0.006%	87.521%
2593	PAYSAFE GROUP P	0.006%	87.527%
2594	FASTENAL	0.006%	87.533%
2595	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	87.539%
2596	CAMBREX CORP COMMON STOCK USD.1	0.006%	87.545%
2597	BARRY CALLEBAUT	0.006%	87.551%
2598	MITSUBISHI UJF	0.006%	87.557%
2599	NATIONAL GENERA	0.006%	87.563%
2600	CMS ENERGY CORP	0.006%	87.569%
2601	AUTOCANADA INC	0.006%	87.575%
2602	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	87.581%
2603	UBE INDUSTRIES	0.006%	87.587%
2604	TIVO CORP COMMON STOCK USD.001	0.006%	87.593%
2605	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.006%	87.599%
2606	HERMAN MILLER I	0.006%	87.605%
2607	mitsui Osk LINE	0.006%	87.611%
2608	HEIDELBERGCEMEN	0.006%	87.617%
2609	WABTEC CORP COMMON STOCK USD.01	0.006%	87.623%
2610	WORTHINGTON IND	0.006%	87.629%
2611	CARTER S INC COMMON STOCK USD.01	0.006%	87.635%
2612	MICHAEL KORS HO	0.006%	87.641%
2613	QUANTA COMPUTER	0.006%	87.646%
2614	EASTGROUP PROPERTIES INC REIT	0.006%	87.652%
2615	KYOCERA CORP	0.006%	87.658%
2616	NASPERS LIMITED	0.006%	87.664%
2617	IWG PLC	0.006%	87.670%
2618	PLASTIC OMNIUM	0.006%	87.676%
2619	RICOH CO	0.006%	87.682%
2620	KONE OYJ	0.006%	87.688%
2621	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.006%	87.694%
2622	TELETECH HOLDIN	0.006%	87.700%
2623	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.706%
2624	LIC HOUSING FIN	0.006%	87.711%
2625	BANCORPSOUTH INC COMMON STOCK USD2.5	0.006%	87.717%
2626	HENNES & MAURIT	0.006%	87.723%
2627	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	87.729%
2628	JAPAN PRIME REA	0.006%	87.735%
2629	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.006%	87.741%
2630	CVB FINANCIAL CORP COMMON STOCK	0.006%	87.747%
2631	ANGLOVAAL INDS	0.006%	87.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	HECLA MINING CO	0.006%	87.759%
2633	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	87.764%
2634	SEVERN TRENT	0.006%	87.770%
2635	OMRON CORP	0.006%	87.776%
2636	HANWHA CHEMICAL	0.006%	87.782%
2637	ORPEA	0.006%	87.788%
2638	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.006%	87.794%
2639	VIFOR PHARMA AG	0.006%	87.799%
2640	MONDI LTD	0.006%	87.805%
2641	UNIVAR INC COMMON STOCK USD.01	0.006%	87.811%
2642	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.006%	87.817%
2643	JAPAN HOTEL REI	0.006%	87.823%
2644	SAP SE SPONSORED ADR ADR	0.006%	87.829%
2645	BUNZL PLC	0.006%	87.834%
2646	BANKINTER SA	0.006%	87.840%
2647	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.846%
2648	GARTNER GROUP I	0.006%	87.852%
2649	INTL FLAVORS&FR	0.006%	87.858%
2650	PEAB AB	0.006%	87.863%
2651	CENTAMIN PLC	0.006%	87.869%
2652	58.COM INC ADR ADR	0.006%	87.875%
2653	RALPH LAUREN CORP COMMON STOCK USD.01	0.006%	87.881%
2654	CHINA SHENHUA E	0.006%	87.887%
2655	MEDICAL FACILIT	0.006%	87.892%
2656	mitsui mining &	0.006%	87.898%
2657	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.006%	87.904%
2658	HANG LUNG PROPE	0.006%	87.910%
2659	CARGOTEC CORP-B	0.006%	87.916%
2660	MASCO CORP	0.006%	87.921%
2661	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	87.927%
2662	SKF AB - B SHAR	0.006%	87.933%
2663	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	87.939%
2664	HANWHA CORP	0.006%	87.944%
2665	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.006%	87.950%
2666	ROBERT HALF INT	0.006%	87.956%
2667	COCA-COLA WEST	0.006%	87.962%
2668	SAIPEM SPA	0.006%	87.967%
2669	VIASAT INC COMMON STOCK USD.0001	0.006%	87.973%
2670	TARO PHARMACEUT	0.006%	87.979%
2671	LOGAN PROPERTY	0.006%	87.985%
2672	CLP HOLDINGS	0.006%	87.990%
2673	OWENS-ILLINOIS	0.006%	87.996%
2674	FAMILYMART CO	0.006%	88.002%
2675	MALAYAN BKG BHD	0.006%	88.008%
2676	WOOLWORTHS LTD	0.006%	88.013%
2677	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.006%	88.019%
2678	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.006%	88.025%
2679	APERAM SA	0.006%	88.031%
2680	AVIGILON CORP C	0.006%	88.036%
2681	MEDIASET	0.006%	88.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	BT GROUP PLC SPON ADR ADR	0.006%	88.048%
2683	BADGER DAYLIGHT	0.006%	88.054%
2684	CARPENTER TECH	0.006%	88.059%
2685	RESMED INC	0.006%	88.065%
2686	LUKOIL PJSC - A	0.006%	88.071%
2687	CERNER CORP	0.006%	88.076%
2688	FORMOSA CHEMICA	0.006%	88.082%
2689	PDC ENERGY INC COMMON STOCK USD.01	0.006%	88.088%
2690	STOREBRAND ASA	0.006%	88.094%
2691	WANT WANT CHINA	0.006%	88.099%
2692	BK MANDIRI	0.006%	88.105%
2693	SKANSKA AB	0.006%	88.111%
2694	PUBLICIS GROUPE	0.006%	88.116%
2695	TEMENOS GROUP A	0.006%	88.122%
2696	MERCURY GENERAL	0.006%	88.128%
2697	BIO TECHNE CORP COMMON STOCK USD.01	0.006%	88.133%
2698	SHARP CORP	0.006%	88.139%
2699	GLOBUS MEDICAL	0.006%	88.145%
2700	SOUTH STATE CORP COMMON STOCK USD2.5	0.006%	88.151%
2701	HERBALIFE LTD COMMON STOCK USD.002	0.006%	88.156%
2702	AXALTA COATING	0.006%	88.162%
2703	QISDA CORP	0.006%	88.168%
2704	DCC PLC	0.006%	88.173%
2705	SKYWEST INC COMMON STOCK	0.006%	88.179%
2706	ENERSIS SA	0.006%	88.184%
2707	RED HAT INC COMMON STOCK USD.0001	0.006%	88.190%
2708	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	88.196%
2709	FILA KOREA LTD	0.006%	88.201%
2710	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	88.207%
2711	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	88.213%
2712	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	88.218%
2713	CARS.COM INC COMMON STOCK USD.01	0.006%	88.224%
2714	WARTSILA OYJ AB	0.006%	88.230%
2715	TOPBUILD CORP COMMON STOCK	0.006%	88.235%
2716	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	88.241%
2717	HITACHI CONST M	0.006%	88.246%
2718	FIRSTGROUP	0.006%	88.252%
2719	KEMPER CORP COMMON STOCK USD.1	0.006%	88.258%
2720	HYPROP INVESTME	0.006%	88.263%
2721	SBI HOLDINGS IN	0.006%	88.269%
2722	YUE YUEN INDUST	0.006%	88.274%
2723	GREAT WALL AUTO	0.006%	88.280%
2724	RESILIENT REIT	0.006%	88.286%
2725	CAPITACOMMERCIA	0.006%	88.291%
2726	GLP J-REIT	0.006%	88.297%
2727	ARROW ELECTRONI	0.006%	88.302%
2728	AUTOZONE INC COMMON STOCK USD.01	0.006%	88.308%
2729	ALTIUS MINERALS	0.006%	88.313%
2730	ELECTR DE FRANC	0.006%	88.319%
2731	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	88.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	TABCORP HLDGS L	0.006%	88.330%
2733	FERROGLOBE PLC	0.006%	88.336%
2734	IDEMITSU KOSAN	0.006%	88.341%
2735	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	88.347%
2736	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.006%	88.352%
2737	ICU MEDICAL INC COMMON STOCK USD. 1	0.006%	88.358%
2738	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	88.364%
2739	HYUNDAI STEEL C	0.006%	88.369%
2740	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	88.375%
2741	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	88.380%
2742	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	88.386%
2743	BNK FINANCIAL G	0.006%	88.391%
2744	THE FOSCHINI GR	0.006%	88.397%
2745	WATSCO INC COMMON STOCK USD.5	0.006%	88.402%
2746	IMPERIAL HOLDIN	0.006%	88.408%
2747	FLETCHER BUILDI	0.006%	88.413%
2748	ITRON INC	0.006%	88.419%
2749	SGS SA-REG COMM	0.006%	88.424%
2750	CONDUENT INC COMMON STOCK USD.01	0.006%	88.430%
2751	YOKOGAWA ELECTR	0.006%	88.436%
2752	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	88.441%
2753	SINO BIOPHAMACE	0.006%	88.447%
2754	IG GROUP HLDGS	0.006%	88.452%
2755	VALLLOUREC SA	0.006%	88.458%
2756	GAM HOLDING LTD	0.006%	88.463%
2757	UBS GROUP	0.006%	88.469%
2758	SWIRE PACIFIC	0.006%	88.474%
2759	BHARAT FORGE LT	0.006%	88.480%
2760	WEBMD HEALTH CORP COMMON STOCK USD.01	0.006%	88.485%
2761	MARUTI SUZUKI	0.006%	88.491%
2762	RAIA DROGASIL S	0.006%	88.496%
2763	COMPUTER MODELL	0.005%	88.502%
2764	UNIPOLSAI SPA	0.005%	88.507%
2765	VEOLIA ENVIRONM	0.005%	88.513%
2766	BRUKER CORP COMMON STOCK USD.01	0.005%	88.518%
2767	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.005%	88.524%
2768	AGGREKO PLC	0.005%	88.529%
2769	DIXONS CARPHONE	0.005%	88.535%
2770	MILLICOM INTL C	0.005%	88.540%
2771	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.005%	88.546%
2772	GREAT PORTLAND	0.005%	88.551%
2773	STAMPS.COM INC COMMON STOCK USD.001	0.005%	88.556%
2774	LOOMIS AB	0.005%	88.562%
2775	BK OF EAST ASIA	0.005%	88.567%
2776	EVONIK INDUSTRI	0.005%	88.573%
2777	HINDALCO INDS	0.005%	88.578%
2778	AMCOR LIMITED	0.005%	88.584%
2779	COSCO PACIFIC	0.005%	88.589%
2780	BILLERUD AB	0.005%	88.595%
2781	DILLARD DEPT ST	0.005%	88.600%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.005%	88.605%
2783	II VI INC COMMON STOCK	0.005%	88.611%
2784	ZOETIS INC SR UNSECURED 02/18 1.875	0.005%	88.616%
2785	CROMBIE REAL ES	0.005%	88.622%
2786	DKSH HOLDING LT	0.005%	88.627%
2787	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.005%	88.632%
2788	TELENOR AS	0.005%	88.638%
2789	GERDAU SA SIDER	0.005%	88.643%
2790	LEG IMMOBILIEN	0.005%	88.649%
2791	FUJIKURA	0.005%	88.654%
2792	HOWDEN JOINERY	0.005%	88.659%
2793	BALCHEM CORP COMMON STOCK USD.0667	0.005%	88.665%
2794	NGK SPARK PLUG	0.005%	88.670%
2795	MSCI INC	0.005%	88.676%
2796	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.005%	88.681%
2797	SMITH AND NEPHE	0.005%	88.686%
2798	PADDY POWER PLC	0.005%	88.692%
2799	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.005%	88.697%
2800	BCA POP EMILIA	0.005%	88.703%
2801	CENTERPOINT ENE	0.005%	88.708%
2802	BANNER CORPORATION COMMON STOCK USD.01	0.005%	88.713%
2803	ARYZTA AG	0.005%	88.719%
2804	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	88.724%
2805	TULLETT PREBON	0.005%	88.729%
2806	TENNECO AUTOMOT	0.005%	88.735%
2807	DENKI KAGAKU KO	0.005%	88.740%
2808	SAAB AB	0.005%	88.745%
2809	SEALED AIR CORP COMMON STOCK USD.1	0.005%	88.751%
2810	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.005%	88.756%
2811	LEONI AG	0.005%	88.762%
2812	AGILE PROPERTY	0.005%	88.767%
2813	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.772%
2814	HNI CORP	0.005%	88.778%
2815	NOVO NORDISK A/S SPONS ADR ADR	0.005%	88.783%
2816	HALYARD HEALTH INC COMMON STOCK USD.01	0.005%	88.788%
2817	RLJ LODGING TRUST REIT	0.005%	88.794%
2818	NIPPON YUSEN KK	0.005%	88.799%
2819	CHINA MINSHENG	0.005%	88.804%
2820	KOSMOS ENERGY L	0.005%	88.809%
2821	SUMITOMO METAL	0.005%	88.815%
2822	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.005%	88.820%
2823	ICICI BANK LTD	0.005%	88.825%
2824	SECOM CO	0.005%	88.831%
2825	HYOSUNG CORP	0.005%	88.836%
2826	AMBEV SA	0.005%	88.841%
2827	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.005%	88.847%
2828	HASEKO CORP	0.005%	88.852%
2829	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	88.857%
2830	JUPITER PLC	0.005%	88.862%
2831	LEGGETT + PLATT INC COMMON STOCK USD.01	0.005%	88.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	88.873%
2833	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	88.878%
2834	HOYA CORP	0.005%	88.883%
2835	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.889%
2836	MAXIMUS INC COMMON STOCK	0.005%	88.894%
2837	ASAHI BREWERIES	0.005%	88.899%
2838	CHEMED CORP COMMON STOCK USD1.0	0.005%	88.905%
2839	SYMRISE AG	0.005%	88.910%
2840	T IS BANKASI	0.005%	88.915%
2841	CONTINENTAL GOL	0.005%	88.920%
2842	ROHM CO	0.005%	88.925%
2843	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	88.931%
2844	ARGO GROUP INTE	0.005%	88.936%
2845	TOYOTA INDUSTRI	0.005%	88.941%
2846	ATKINS WS	0.005%	88.946%
2847	DRIL QUIP INC	0.005%	88.952%
2848	BANK OF COMMUNI	0.005%	88.957%
2849	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.962%
2850	SEIKO EPSON COR	0.005%	88.967%
2851	BUFFALO WILD WINGS INC COMMON STOCK	0.005%	88.973%
2852	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	88.978%
2853	PRICESMART INC	0.005%	88.983%
2854	DAIICHI SANKYO	0.005%	88.988%
2855	DEAN FOODS CO COMMON STOCK USD.01	0.005%	88.993%
2856	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.999%
2857	ACADIA REALTY TRUST REIT USD.001	0.005%	89.004%
2858	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	89.009%
2859	SOTHEBY S COMMON STOCK USD.01	0.005%	89.014%
2860	SHINHAN FINANCI	0.005%	89.019%
2861	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	89.025%
2862	SOUTH32 LTD	0.005%	89.030%
2863	NORDSON CORP COMMON STOCK	0.005%	89.035%
2864	UGI CORP COMMON STOCK	0.005%	89.040%
2865	BROWN-FORMAN CO	0.005%	89.045%
2866	PUBLIC BNK-LOCA	0.005%	89.051%
2867	CIENA CORP COMMON STOCK USD.01	0.005%	89.056%
2868	STEPAN CO COMMON STOCK USD1.0	0.005%	89.061%
2869	PRYSMIAN SPA CO	0.005%	89.066%
2870	TIGER BRANDS	0.005%	89.071%
2871	MCDERMOTT INTL	0.005%	89.077%
2872	E.SUN FINANCIAL	0.005%	89.082%
2873	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.087%
2874	NORDSTROM INC COMMON STOCK	0.005%	89.092%
2875	EVERCORE PARTNE	0.005%	89.097%
2876	ENDESA S.A.	0.005%	89.102%
2877	VOPAK (KON)	0.005%	89.108%
2878	A.P. MOLLER-MAE	0.005%	89.113%
2879	COVANTA HOLDING CORP COMMON STOCK USD.1	0.005%	89.118%
2880	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.005%	89.123%
2881	SIMS GROUP LTD	0.005%	89.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	XPERI CORP COMMON STOCK USD.001	0.005%	89.133%
2883	KAWASAKI KISEN	0.005%	89.139%
2884	CEMBRA MONEY BA	0.005%	89.144%
2885	ULVAC INC.	0.005%	89.149%
2886	RENASANT CORP COMMON STOCK USD5.0	0.005%	89.154%
2887	SEMBCORP INDUST	0.005%	89.159%
2888	LEONS FURNITURE	0.005%	89.164%
2889	ABERTIS INFRAES	0.005%	89.169%
2890	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.175%
2891	NABORS INDUSTRI	0.005%	89.180%
2892	EDENRED	0.005%	89.185%
2893	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.190%
2894	BRAMBLES LIMITE	0.005%	89.195%
2895	WAL-MART DE MEX	0.005%	89.200%
2896	SABINA SILVER C	0.005%	89.205%
2897	HANG LUNG DEVEL	0.005%	89.211%
2898	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	89.216%
2899	TAISEI CORP	0.005%	89.221%
2900	VAIL RESORTS	0.005%	89.226%
2901	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.231%
2902	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.236%
2903	BQE CANT VAUDOI	0.005%	89.241%
2904	HERSHEY FOODS C	0.005%	89.246%
2905	CHAILEASE HOLDI	0.005%	89.251%
2906	LG CABLE &MCHY	0.005%	89.257%
2907	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	89.262%
2908	MASIMO CORP COMMON STOCK USD.001	0.005%	89.267%
2909	NEDCOR LTD ZAR1	0.005%	89.272%
2910	E L FINL CORP L	0.005%	89.277%
2911	CHINA STEEL	0.005%	89.282%
2912	NKT HOLDING A/S	0.005%	89.287%
2913	URBAN EDGE PROPERTIES REIT USD.01	0.005%	89.292%
2914	YOKOHAMA RUBBER	0.005%	89.297%
2915	MITSUBISHI ESTA	0.005%	89.302%
2916	COFINIMMO	0.005%	89.308%
2917	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.005%	89.313%
2918	TGS NOPEC GEOPH	0.005%	89.318%
2919	DIALOG SEMICOND	0.005%	89.323%
2920	HYUNDAI MARINE&	0.005%	89.328%
2921	DAICEL CHEM IND	0.005%	89.333%
2922	TRINSEO SA	0.005%	89.338%
2923	PEBBLEBROOK HOT	0.005%	89.343%
2924	LOTTE CHEMICAL	0.005%	89.348%
2925	HEICO CORP	0.005%	89.353%
2926	PTT EXP&PROD-FG	0.005%	89.358%
2927	TRUWORTHS INTER	0.005%	89.363%
2928	WISTRON CORP	0.005%	89.368%
2929	CATHAY PACIFIC	0.005%	89.373%
2930	NIPRO CORP	0.005%	89.378%
2931	CARE CAPITAL PROPERTIES INC REIT USD.01	0.005%	89.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	ALLREAL HOLDING	0.005%	89.388%
2933	BENCHMARK ELECT	0.005%	89.393%
2934	NATIONAL EXPRES	0.005%	89.398%
2935	PERNOD-RICARD	0.005%	89.403%
2936	HAYS	0.005%	89.408%
2937	ASML HOLDING NV	0.005%	89.413%
2938	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	89.418%
2939	THALES SA	0.005%	89.423%
2940	LOGITECH INTERN	0.005%	89.428%
2941	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.005%	89.433%
2942	CARDTRONICS PLC	0.005%	89.439%
2943	CHINA RESOURCES	0.005%	89.444%
2944	OTP BANK PLC	0.005%	89.449%
2945	NINE DRAGONS PA	0.005%	89.453%
2946	INFOSYS LTD SP ADR ADR	0.005%	89.458%
2947	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.005%	89.463%
2948	SOJITZ CORP COM	0.005%	89.468%
2949	ARGONAUT GOLD I	0.005%	89.473%
2950	WASHINGTON REIT REIT USD.01	0.005%	89.478%
2951	HOMESERVE PLC	0.005%	89.483%
2952	ANHUI CONCH CEM	0.005%	89.488%
2953	B+G FOODS INC COMMON STOCK USD.01	0.005%	89.493%
2954	BANK LEUMI LE-I	0.005%	89.498%
2955	ROYAL UNIBREW A	0.005%	89.503%
2956	CEZ AS	0.005%	89.508%
2957	DONALDSON CO IN	0.005%	89.513%
2958	ALCOA CORP COMMON STOCK USD.01	0.005%	89.518%
2959	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.005%	89.523%
2960	ZILLOW GROUP INC C COMMON STOCK	0.005%	89.528%
2961	KBR INC COMMON STOCK USD.001	0.005%	89.533%
2962	PEARSON	0.005%	89.538%
2963	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.005%	89.543%
2964	PGE POLSKA GRUP	0.005%	89.548%
2965	CASINO GUICH-PE	0.005%	89.553%
2966	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.558%
2967	ACUITY BRANDS INC COMMON STOCK USD.01	0.005%	89.563%
2968	TAKASHIMAYA CO	0.005%	89.568%
2969	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.573%
2970	DDR CORP REIT USD.1	0.005%	89.578%
2971	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.005%	89.583%
2972	NOMURA REAL EST	0.005%	89.588%
2973	FERRO CORP	0.005%	89.593%
2974	TAISHIN FINANCI	0.005%	89.598%
2975	GRIFOLS SA	0.005%	89.603%
2976	PRA GROUP INC COMMON STOCK USD.01	0.005%	89.608%
2977	BIOVERATIV INC COMMON STOCK USD.001	0.005%	89.613%
2978	Straumann AG	0.005%	89.617%
2979	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.005%	89.622%
2980	UNIPOL GRUPPO F	0.005%	89.627%
2981	BK OF KYOTO	0.005%	89.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	TULLOW OIL PLC	0.005%	89.637%
2983	VECTREN CORP COMMON STOCK	0.005%	89.642%
2984	Rural Electrifi	0.005%	89.647%
2985	MORNINGSTAR INC COMMON STOCK	0.005%	89.652%
2986	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.005%	89.657%
2987	PHOENIX GROUP H	0.005%	89.662%
2988	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	89.667%
2989	TRANSURBAN GROU	0.005%	89.672%
2990	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.677%
2991	SEABOARD CORP COMMON STOCK USD1.0	0.005%	89.681%
2992	YARA INTERNATIO	0.005%	89.686%
2993	HENDERSON LAND	0.005%	89.691%
2994	BODYCOTE PLC	0.005%	89.696%
2995	PROVIDENT FINAN	0.005%	89.701%
2996	MACK CALI REALTY CORP REIT USD.01	0.005%	89.706%
2997	ENERGEN CORP COMMON STOCK USD.01	0.005%	89.711%
2998	WALKER + DUNLOP INC COMMON STOCK	0.005%	89.716%
2999	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.005%	89.721%
3000	NORTHVIEW APART	0.005%	89.726%
3001	GILDEMEISTER AG	0.005%	89.730%
3002	NIPPON PAPER IN	0.005%	89.735%
3003	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.005%	89.740%
3004	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.005%	89.745%
3005	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.005%	89.750%
3006	TOPPAN PRINTING	0.005%	89.755%
3007	SAMSONITE INTL	0.005%	89.760%
3008	NELNET INC CL A COMMON STOCK USD.01	0.005%	89.764%
3009	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	89.769%
3010	ILLUMINA INC	0.005%	89.774%
3011	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	89.779%
3012	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.005%	89.784%
3013	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.789%
3014	SAPPORO BREWERI	0.005%	89.794%
3015	OUTOKUMPU OY	0.005%	89.798%
3016	PLEXUS CORP COMMON STOCK USD.01	0.005%	89.803%
3017	VALENER INC	0.005%	89.808%
3018	ROGERS CORP COMMON STOCK USD1.0	0.005%	89.813%
3019	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.005%	89.818%
3020	SEMTECH CORP	0.005%	89.823%
3021	SPROTT INC COMM	0.005%	89.827%
3022	SYMANTEC CORP	0.005%	89.832%
3023	CAPSTONE MINING	0.005%	89.837%
3024	VERINT SYSTEMS	0.005%	89.842%
3025	AURIZON HOLDING	0.005%	89.847%
3026	VOLVO AB	0.005%	89.851%
3027	FIRSTCASH INC COMMON STOCK USD.01	0.005%	89.856%
3028	WPG HOLDINGS	0.005%	89.861%
3029	AIRCASTLE LTD	0.005%	89.866%
3030	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.871%
3031	EXELIXIS INC	0.005%	89.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	TATA CONSULTANCY SERVICES LTD	0.005%	89.880%
3033	YAMADA DENKI CO	0.005%	89.885%
3034	GEN COMMUNICATIONS CORP	0.005%	89.890%
3035	DENTSU INC.	0.005%	89.895%
3036	CREDIT SAISON C	0.005%	89.899%
3037	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.904%
3038	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	89.909%
3039	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.005%	89.914%
3040	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.919%
3041	LANCASTER COLON	0.005%	89.923%
3042	DUERR AG	0.005%	89.928%
3043	ROTORK PLC	0.005%	89.933%
3044	JAMES HARDIE IN	0.005%	89.938%
3045	BRITISH SKY BRO	0.005%	89.942%
3046	CONCORDIA FINAN	0.005%	89.947%
3047	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	89.952%
3048	CAPITEC BANK HL	0.005%	89.957%
3049	KASIKORNBANK PL	0.005%	89.961%
3050	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.005%	89.966%
3051	SUZUKEN CO LTD	0.005%	89.971%
3052	ORORA LTD	0.005%	89.976%
3053	LONDON STOCK EX	0.005%	89.980%
3054	HUGO BOSS AG	0.005%	89.985%
3055	LARSEN & TOUBRO	0.005%	89.990%
3056	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.995%
3057	ACTIVIA PROPERT	0.005%	89.999%
3058	JUNGHEINRICH -	0.005%	90.004%
3059	GETINGE AB, B S	0.005%	90.009%
3060	AJINOMOTO CO IN	0.005%	90.014%
3061	KYOCERA CORP SPONS ADR ADR	0.005%	90.018%
3062	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	90.023%
3063	KGHM POLSKA MIE	0.005%	90.028%
3064	UNIVERSAL CORP	0.005%	90.033%
3065	HEROUX DEVTEK	0.005%	90.037%
3066	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	90.042%
3067	SUMITOMO OSAKA	0.005%	90.047%
3068	NTN CORPORATION	0.005%	90.051%
3069	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	90.056%
3070	KOREA INVESTMEN	0.005%	90.061%
3071	SEMGROUP CORP CLASS A COMMON STOCK	0.005%	90.066%
3072	CHIPOTLE MEXICA	0.005%	90.070%
3073	ATHABASCA OIL C	0.005%	90.075%
3074	IROBOT CORP	0.005%	90.080%
3075	METCASH LTD	0.005%	90.084%
3076	WOOD GROUP (JOH	0.005%	90.089%
3077	PLAYTECH	0.005%	90.094%
3078	HAEMONETICS COR	0.005%	90.098%
3079	ALUMINA LTD	0.005%	90.103%
3080	GRUBHUB INC COMMON STOCK USD.0001	0.005%	90.108%
3081	MDU RES GROUP I	0.005%	90.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	SALZGITTER AG	0.005%	90.117%
3083	SHANGRI-LA ASIA	0.005%	90.122%
3084	LI & FUNG LIMIT	0.005%	90.127%
3085	AMMB HOLDINGS B	0.005%	90.131%
3086	BARCLAYS PLC	0.005%	90.136%
3087	SJM HOLDINGS LT	0.005%	90.141%
3088	BRADY(WH)	0.005%	90.145%
3089	NATIXIS	0.005%	90.150%
3090	CHINA COMMUNICA	0.005%	90.155%
3091	RUBIS	0.005%	90.159%
3092	CAPITALAND	0.005%	90.164%
3093	TAIWAN CEMENT	0.005%	90.169%
3094	MAPLETREE COMME	0.005%	90.173%
3095	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	90.178%
3096	CHINA GAS HOLDI	0.005%	90.182%
3097	GRANITE CONST	0.005%	90.187%
3098	AENA SA	0.005%	90.192%
3099	ADANI PORT & SE	0.005%	90.196%
3100	DAI NIPPON PRIN	0.005%	90.201%
3101	EUROFINS SCIENT	0.005%	90.206%
3102	NIPPON ELEC GLA	0.005%	90.210%
3103	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	90.215%
3104	CHINA EVERBRIGH	0.005%	90.220%
3105	SUEDZUCKER AG	0.005%	90.224%
3106	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	90.229%
3107	MUELLER WATER P	0.005%	90.233%
3108	DAITO TRUST CON	0.005%	90.238%
3109	TSUMURA & CO	0.005%	90.243%
3110	EVOLUTION MININ	0.005%	90.247%
3111	ASUSTEK COMPUTE	0.005%	90.252%
3112	FEDEX CORP COMPANY GUAR 02/20 2.3	0.005%	90.257%
3113	AGL ENERGY LTD	0.005%	90.261%
3114	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	90.266%
3115	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	90.270%
3116	ERICSSON (LM) TEL SP ADR ADR	0.005%	90.275%
3117	NIBE INDUSTRIER	0.005%	90.280%
3118	A P MOLLER - MA	0.005%	90.284%
3119	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.005%	90.289%
3120	CLEANAWAY WASTE	0.005%	90.293%
3121	CITIZEN WATCH C	0.005%	90.298%
3122	MEDIASET ESPANA	0.005%	90.303%
3123	HITACHI METALS	0.005%	90.307%
3124	NOW INC COMMON STOCK USD.01	0.005%	90.312%
3125	MO OCH DOMSJO A	0.005%	90.316%
3126	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	90.321%
3127	GROUP 1 AUTO	0.005%	90.326%
3128	NIPPON EXPRESS	0.005%	90.330%
3129	EQT CORPORATION	0.005%	90.335%
3130	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	90.339%
3131	STAG INDUSTRIAL INC REIT USD.01	0.005%	90.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	CHINA CITIC BK	0.005%	90.349%
3133	ROCKWOOL INTL	0.005%	90.353%
3134	HOPEWELL HLDGS	0.005%	90.358%
3135	SEEK LTD.	0.005%	90.362%
3136	TRYGVESTA AS	0.005%	90.367%
3137	NEX GROUP PLC	0.005%	90.371%
3138	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	90.376%
3139	COCA-COLA BOTTL	0.005%	90.380%
3140	HK & CHINA GAS	0.005%	90.385%
3141	RICHMONT MINES INC COMMON STOCK	0.005%	90.390%
3142	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	90.394%
3143	POU CHEN	0.005%	90.399%
3144	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	90.403%
3145	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.005%	90.408%
3146	GRUPA LOTOS S.A	0.005%	90.412%
3147	GVC HOLDINGS PL	0.005%	90.417%
3148	WORLEYPARSONS	0.005%	90.421%
3149	CHALLENGER FIN	0.005%	90.426%
3150	MORI SEIKI CO	0.005%	90.430%
3151	HITACHI CHEMICA	0.005%	90.435%
3152	TOWNE BANK COMMON STOCK USD1.667	0.005%	90.439%
3153	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	90.444%
3154	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	90.448%
3155	ULTRAPAR PARTIC	0.005%	90.453%
3156	TOYO TIRE & RUB	0.005%	90.457%
3157	PROSIEBENSAT.1	0.005%	90.462%
3158	ABN AMRO GROUP	0.005%	90.466%
3159	KURITA WATER IN	0.005%	90.471%
3160	IBIDEN CO	0.005%	90.475%
3161	TATA MOTORS LTD	0.005%	90.480%
3162	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.004%	90.484%
3163	NIKON CORP	0.004%	90.489%
3164	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.004%	90.493%
3165	CDK GLOBAL INC COMMON STOCK USD.01	0.004%	90.498%
3166	SEI INVESTMENT	0.004%	90.502%
3167	ELECTRONICS	0.004%	90.507%
3168	BAYTEX ENERGY CORP COMMON STOCK	0.004%	90.511%
3169	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.516%
3170	SECURITAS	0.004%	90.520%
3171	NOK CORP	0.004%	90.525%
3172	TKH GROUP NV DU	0.004%	90.529%
3173	ABB LTD SPON ADR ADR	0.004%	90.534%
3174	L BRANDS INC COMMON STOCK USD.5	0.004%	90.538%
3175	BEIJING ENTERPR	0.004%	90.543%
3176	BEIJING CAPITAL	0.004%	90.547%
3177	IT HOLDINGS COR	0.004%	90.552%
3178	WESBANCO INC COMMON STOCK USD2.0833	0.004%	90.556%
3179	BEKAERT SA	0.004%	90.561%
3180	CHINA VANKE CO	0.004%	90.565%
3181	KB HOME COMMON STOCK USD1.0	0.004%	90.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	EUROCOMMERCIAL	0.004%	90.574%
3183	GREIF INC CL A COMMON STOCK	0.004%	90.579%
3184	EBARA CORP	0.004%	90.583%
3185	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	90.587%
3186	GOME ELECTRICAL	0.004%	90.592%
3187	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	90.596%
3188	QUALICORP SA	0.004%	90.601%
3189	MERLIN ENTERTAI	0.004%	90.605%
3190	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	90.610%
3191	EASYJET	0.004%	90.614%
3192	WGL HOLDINGS INC COMMON STOCK	0.004%	90.619%
3193	FUKUOKA FINANCI	0.004%	90.623%
3194	AVX CORP COMMON STOCK USD.01	0.004%	90.627%
3195	SANWA SHUTTER C	0.004%	90.632%
3196	YAMAGUCHI FINAN	0.004%	90.636%
3197	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	90.641%
3198	TOYODA GOSEI	0.004%	90.645%
3199	FIRST MERCHANTS CORP COMMON STOCK	0.004%	90.650%
3200	CHONGQING RURAL	0.004%	90.654%
3201	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	90.658%
3202	ENDO INTERNATIO	0.004%	90.663%
3203	SHUTTERFLY INC	0.004%	90.667%
3204	VAREX IMAGING CORP COMMON STOCK	0.004%	90.672%
3205	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	90.676%
3206	ASANKO GOLD INC	0.004%	90.681%
3207	SYNAPTICS INC COMMON STOCK USD.001	0.004%	90.685%
3208	GAMESA CORP TEC	0.004%	90.689%
3209	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	90.694%
3210	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.004%	90.698%
3211	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.004%	90.703%
3212	ANTA SPORTS PRO	0.004%	90.707%
3213	FIRST FINANCIAL BANCORP COMMON STOCK	0.004%	90.711%
3214	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.004%	90.716%
3215	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	90.720%
3216	VALIANT HOLDING	0.004%	90.725%
3217	AMER NATL INS	0.004%	90.729%
3218	COCHLEAR LTD	0.004%	90.733%
3219	HIGH LINER FOOD	0.004%	90.738%
3220	GUNMA BANK	0.004%	90.742%
3221	CHEMOURS CO/THE COMMON STOCK	0.004%	90.747%
3222	EAGLE BANCORP INC COMMON STOCK USD.01	0.004%	90.751%
3223	ATMOS ENERGY CO	0.004%	90.755%
3224	NEOPOST	0.004%	90.760%
3225	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	90.764%
3226	BUZZI UNICEM SP	0.004%	90.768%
3227	FAIRFAX MEDIA L	0.004%	90.773%
3228	ADARO ENERGY TB	0.004%	90.777%
3229	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.004%	90.782%
3230	SUNNY OPTICAL T	0.004%	90.786%
3231	ANSELL LTD	0.004%	90.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	ACXIOM CORP COMMON STOCK USD.1	0.004%	90.795%
3233	SCANA CORP COMMON STOCK	0.004%	90.799%
3234	INGENICO	0.004%	90.803%
3235	SILICON LABORAT	0.004%	90.808%
3236	LG HOUSEHOLD HE	0.004%	90.812%
3237	DAINIPPON SCREE	0.004%	90.816%
3238	ARCA CONTINEN	0.004%	90.821%
3239	IDEA CELLULAR L	0.004%	90.825%
3240	SASOL	0.004%	90.829%
3241	DOWA HOLDING CO	0.004%	90.834%
3242	HANESBRANDS INC COMMON STOCK USD.01	0.004%	90.838%
3243	KNOWLES CORP COMMON STOCK USD.01	0.004%	90.842%
3244	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.004%	90.847%
3245	ASM INTL NV	0.004%	90.851%
3246	TORO CO	0.004%	90.855%
3247	ATHENAHEALTH IN	0.004%	90.860%
3248	FAST RETAILING	0.004%	90.864%
3249	BIOMERIEUX	0.004%	90.868%
3250	STATE BK OF IND	0.004%	90.873%
3251	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	90.877%
3252	FBL FINANCIAL G	0.004%	90.881%
3253	VESUVIUS PLC	0.004%	90.886%
3254	MERITZ SECURITI	0.004%	90.890%
3255	OZ MINERALS LTD	0.004%	90.894%
3256	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	90.899%
3257	KILLAM APART RE	0.004%	90.903%
3258	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	90.907%
3259	HUTCHISON PORT	0.004%	90.912%
3260	VENTURE CORP	0.004%	90.916%
3261	BELIMO HOLDING	0.004%	90.920%
3262	GLUSKIN SHEFF &	0.004%	90.924%
3263	AMEDISYS INC COMMON STOCK USD.001	0.004%	90.929%
3264	CSR LIMITED	0.004%	90.933%
3265	JAPAN EXCHANGE	0.004%	90.937%
3266	CHICO'S FAS INC	0.004%	90.942%
3267	FUJI ELECTRIC C	0.004%	90.946%
3268	TRITON INTERNAT	0.004%	90.950%
3269	SONIC HEALTHCAR	0.004%	90.955%
3270	TATA STEEL LIMI	0.004%	90.959%
3271	SPX FLOW INC COMMON STOCK USD.01	0.004%	90.963%
3272	RIGHTMOVE GROUP	0.004%	90.967%
3273	JAPAN LOGISTICS	0.004%	90.972%
3274	CSRA INC COMMON STOCK USD.001	0.004%	90.976%
3275	ISS A/S	0.004%	90.980%
3276	AUTO TRADER GRO	0.004%	90.985%
3277	SCHRODERS PLC	0.004%	90.989%
3278	NIDEC CORPORATI	0.004%	90.993%
3279	LTC PROPERTIES	0.004%	90.997%
3280	LA Z BOY INC COMMON STOCK USD1.0	0.004%	91.002%
3281	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ELEMENTIS (1998	0.004%	91.010%
3283	DEVON ENERGY CORP COMMON STOCK USD.1	0.004%	91.015%
3284	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.004%	91.019%
3285	LOGITECH INTERN	0.004%	91.023%
3286	SHIN KONG FINL	0.004%	91.027%
3287	GREENCORE GROUP	0.004%	91.032%
3288	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.004%	91.036%
3289	LIFE HEALTHCARE	0.004%	91.040%
3290	SINOPAC HLDG	0.004%	91.044%
3291	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.004%	91.049%
3292	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	91.053%
3293	NCR CORP	0.004%	91.057%
3294	GUANGZHOU R&F P	0.004%	91.061%
3295	NORSK HYDRO AS	0.004%	91.066%
3296	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.070%
3297	MTR CORP	0.004%	91.074%
3298	NTT DATA	0.004%	91.078%
3299	CHIBA BANK	0.004%	91.083%
3300	TOYO SEIKAN KAI	0.004%	91.087%
3301	LANDSTAR SYSTEM	0.004%	91.091%
3302	SULZER AG	0.004%	91.095%
3303	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.100%
3304	FOSUN INTERNATI	0.004%	91.104%
3305	CINEWORLD GROUP	0.004%	91.108%
3306	NEWMARKET CORP COMMON STOCK	0.004%	91.112%
3307	NAMCO BANDAI HO	0.004%	91.117%
3308	WERELDHAVE NV	0.004%	91.121%
3309	TAIYO YUDEN CO	0.004%	91.125%
3310	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	91.129%
3311	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.004%	91.134%
3312	ALFA LAVAL AB	0.004%	91.138%
3313	VONTOBEL HLDGS	0.004%	91.142%
3314	WABASH NATIONAL	0.004%	91.146%
3315	ASHIKAGA HOLDIN	0.004%	91.150%
3316	IDACORP INC COMMON STOCK	0.004%	91.155%
3317	BRILLIANCE CHIN	0.004%	91.159%
3318	TIETO CORP OYJ	0.004%	91.163%
3319	SERVICEMASTER G	0.004%	91.167%
3320	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.004%	91.171%
3321	HIKMA PHARMACEU	0.004%	91.176%
3322	MAHINDRA &MAHIN	0.004%	91.180%
3323	MATSON INC COMMON STOCK	0.004%	91.184%
3324	NWS HOLDINGS LT	0.004%	91.188%
3325	SCHOUW & CO	0.004%	91.193%
3326	ENN ENERGY HOLD	0.004%	91.197%
3327	NCC AB-B	0.004%	91.201%
3328	TRANSUNION COMMON STOCK USD.01	0.004%	91.205%
3329	YY INC ADR ADR USD.00001	0.004%	91.209%
3330	NIPPON KAYAKU C	0.004%	91.213%
3331	HACHIJUNI BANK	0.004%	91.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CIMAREX ENERGY CO COMMON STOCK USD.01	0.004%	91.222%
3333	SUZANO PAPEL E	0.004%	91.226%
3334	CASIO COMPUTER	0.004%	91.230%
3335	METHODE ELEC IN	0.004%	91.234%
3336	ALSEA SAB DE CV	0.004%	91.239%
3337	FRANSHION PROPE	0.004%	91.243%
3338	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	91.247%
3339	VERISIGN	0.004%	91.251%
3340	FRONTIER REIT	0.004%	91.255%
3341	POWER ASSETS HO	0.004%	91.259%
3342	KERRY PROPRTIE	0.004%	91.264%
3343	MAGELLAN AEROSP	0.004%	91.268%
3344	OSI SYSTEMS INC	0.004%	91.272%
3345	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.276%
3346	FISHER & PAYKEL	0.004%	91.280%
3347	SNAM SPA	0.004%	91.284%
3348	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.289%
3349	BOVIS HOMES GRO	0.004%	91.293%
3350	ORIENT OVERSEAS	0.004%	91.297%
3351	ALTICE NV CLAS	0.004%	91.301%
3352	GLANBIA PLC	0.004%	91.305%
3353	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.309%
3354	YUANTA FINL HOL	0.004%	91.314%
3355	ENI	0.004%	91.318%
3356	LIQUOR STORES N	0.004%	91.322%
3357	AXEL SPRINGER A	0.004%	91.326%
3358	INFINERA CORP	0.004%	91.330%
3359	PKO BANK POLSKI	0.004%	91.334%
3360	TOKYO TATEMONO	0.004%	91.338%
3361	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.343%
3362	KAZAKHMYS PLC	0.004%	91.347%
3363	SAGE GROUP PLC/	0.004%	91.351%
3364	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.355%
3365	SCHOLASTIC CORP	0.004%	91.359%
3366	MMI HOLDINGS LT	0.004%	91.363%
3367	LLOYD THOMPSON	0.004%	91.367%
3368	ADMIRAL GROUP	0.004%	91.372%
3369	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.004%	91.376%
3370	SIMCORP A/S	0.004%	91.380%
3371	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	91.384%
3372	LARGAN PRECISIO	0.004%	91.388%
3373	CHINA MEDICAL S	0.004%	91.392%
3374	MUELLER INDS IN	0.004%	91.396%
3375	CHARTER HALL GR	0.004%	91.400%
3376	TECHTRONIC INDU	0.004%	91.405%
3377	PIZZA PIZZA ROY	0.004%	91.409%
3378	QINETIQ GROUP P	0.004%	91.413%
3379	HIROSHIMA BANK	0.004%	91.417%
3380	CHUGOKU BANK	0.004%	91.421%
3381	ALLEGIANT TRAVE	0.004%	91.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	Alten	0.004%	91.429%
3383	N B T BANCORP INC COMMON STOCK USD.01	0.004%	91.433%
3384	WACKER CHEMIE A	0.004%	91.437%
3385	NOF CORP	0.004%	91.442%
3386	ESCORTS LTD	0.004%	91.446%
3387	CLICLS GROUP	0.004%	91.450%
3388	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	91.454%
3389	SHISEIDO CO	0.004%	91.458%
3390	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.462%
3391	MBIA INC	0.004%	91.466%
3392	IJM CORP BERHAD	0.004%	91.470%
3393	IMPALA PLATINUM	0.004%	91.474%
3394	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	91.478%
3395	AZZ INC COMMON STOCK USD1.0	0.004%	91.482%
3396	MORI HILLS REIT	0.004%	91.486%
3397	SUL AMERICA SA	0.004%	91.491%
3398	MULTI COLOR CORP COMMON STOCK	0.004%	91.495%
3399	COMFORT SYSTEMS	0.004%	91.499%
3400	RLI CORP COMMON STOCK USD1.0	0.004%	91.503%
3401	CHINA CINDA ASS	0.004%	91.507%
3402	FORWARD AIR COR	0.004%	91.511%
3403	BUWOG AG	0.004%	91.515%
3404	SKY CITY	0.004%	91.519%
3405	CORE LABORATORI	0.004%	91.523%
3406	SIHUAN PHARMACE	0.004%	91.527%
3407	TOKYO GAS CO	0.004%	91.531%
3408	ADELAIDE BRIGHT	0.004%	91.535%
3409	AIR WATER INC.	0.004%	91.539%
3410	POOL CORP COMMON STOCK USD.001	0.004%	91.543%
3411	TAURON POLSKA E	0.004%	91.547%
3412	MTY FOOD GROUP	0.004%	91.551%
3413	OIL SEARCH LTD	0.004%	91.555%
3414	77TH BANK	0.004%	91.559%
3415	NABTESCO CORP	0.004%	91.564%
3416	OASIS PETROLEUM INC COMMON STOCK USD.01	0.004%	91.568%
3417	YTL CORP	0.004%	91.572%
3418	ELIOR	0.004%	91.576%
3419	ACCTON	0.004%	91.580%
3420	CJ CHEILJEDANG	0.004%	91.584%
3421	FIERA SCEPTRE I	0.004%	91.588%
3422	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.592%
3423	ROWAN COMPANIES	0.004%	91.596%
3424	CEAT LTD	0.004%	91.600%
3425	BANCA MEDIOLANU	0.004%	91.604%
3426	SSAB SVENSKT ST	0.004%	91.608%
3427	DENA CO LTD	0.004%	91.612%
3428	WAREHOUSES DE P	0.004%	91.616%
3429	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	91.620%
3430	E-MART CO. LTD.	0.004%	91.624%
3431	STATOIL ASA SPON ADR ADR	0.004%	91.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	WIPRO	0.004%	91.632%
3433	BIRD CONSTRUCTI	0.004%	91.636%
3434	SUEZ ENVIRONMEN	0.004%	91.640%
3435	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.004%	91.644%
3436	INVESTA OFFICE	0.004%	91.648%
3437	SANKYU INC	0.004%	91.652%
3438	HFF INC CLASS A COMMON STOCK USD.01	0.004%	91.656%
3439	YAMATO HOLDINGS	0.004%	91.660%
3440	ZEON CO	0.004%	91.664%
3441	IYO BANK	0.004%	91.668%
3442	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.672%
3443	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	91.676%
3444	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.004%	91.680%
3445	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.684%
3446	TALANX AG	0.004%	91.688%
3447	KYUSHU FINANCIA	0.004%	91.692%
3448	MYRIAD GENETICS	0.004%	91.696%
3449	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.700%
3450	WEIR GROUP	0.004%	91.704%
3451	VALMET CORP	0.004%	91.708%
3452	DISTRIBUIDORA I	0.004%	91.712%
3453	KULICKE&SOFFA I	0.004%	91.716%
3454	CHICAGO BRIDGE	0.004%	91.720%
3455	DAIDO STEEL CO	0.004%	91.723%
3456	ALLIANT ENERGY	0.004%	91.727%
3457	DAELIM INDUSTRI	0.004%	91.731%
3458	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	91.735%
3459	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	91.739%
3460	PETRONET LNG LT	0.004%	91.743%
3461	UTD O/S LAND	0.004%	91.747%
3462	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	91.751%
3463	KONAMI CO	0.004%	91.755%
3464	Samsung Life In	0.004%	91.759%
3465	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	91.763%
3466	CREST NICHOLSON	0.004%	91.767%
3467	DGB FINANCIAL G	0.004%	91.771%
3468	CTrip.COM INTERNATIONAL ADR ADR USD.01	0.004%	91.775%
3469	NTT DOCOMO INC SPON ADR ADR	0.004%	91.779%
3470	FIRM CAPITAL MO	0.004%	91.783%
3471	SELECT INCOME REIT REIT USD.01	0.004%	91.786%
3472	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.790%
3473	INGERSOLL GLB H	0.004%	91.794%
3474	CRH (DUBLIN)	0.004%	91.798%
3475	SAMSUNG SECS CO	0.004%	91.802%
3476	AU OPTRONICS CO	0.004%	91.806%
3477	VICTREX PLC	0.004%	91.810%
3478	SEGA SAMMY HOLD	0.004%	91.814%
3479	CORE-MARK HLDG	0.004%	91.818%
3480	ALTRAN TECHNOLO	0.004%	91.822%
3481	JTEKT CORP.	0.004%	91.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	ENSCO PLC CLASS	0.004%	91.829%
3483	ALSTRIA OFFICE	0.004%	91.833%
3484	SUMITOMO FOREST	0.004%	91.837%
3485	XINYI GLASS HOL	0.004%	91.841%
3486	SRC ENERGY INC COMMON STOCK USD.001	0.004%	91.845%
3487	KANEKA CORP	0.004%	91.849%
3488	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	91.853%
3489	ALLETE INC	0.004%	91.856%
3490	AMBU A/S	0.004%	91.860%
3491	SANTOS LIMITED	0.004%	91.864%
3492	ONE GAS INC COMMON STOCK	0.004%	91.868%
3493	SOPRA	0.004%	91.872%
3494	KUBOTA CORP	0.004%	91.876%
3495	TELKOM GROUP LT	0.004%	91.880%
3496	INDUSTRIAL BANK	0.004%	91.883%
3497	INTERFACE INC COMMON STOCK USD.1	0.004%	91.887%
3498	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.891%
3499	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.004%	91.895%
3500	KENEDIX REALTY	0.004%	91.899%
3501	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	91.903%
3502	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.907%
3503	GS YUASA CORP	0.004%	91.910%
3504	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	91.914%
3505	DONGFENG MOTOR	0.004%	91.918%
3506	TOPDANMARK A/S	0.004%	91.922%
3507	NIFCO INC	0.004%	91.926%
3508	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.930%
3509	NOVATEK MICROEL	0.004%	91.933%
3510	BOB EVANS FARMS	0.004%	91.937%
3511	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	91.941%
3512	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.945%
3513	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.949%
3514	BENESSE CORP	0.004%	91.953%
3515	REDROW	0.004%	91.956%
3516	F5 NETWORKS INC COMMON STOCK	0.004%	91.960%
3517	WOORI BANK	0.004%	91.964%
3518	UTD INTERNET AG	0.004%	91.968%
3519	WACOAL CORP	0.004%	91.972%
3520	PENNON GROUP	0.004%	91.976%
3521	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.979%
3522	WADDELL & REED	0.004%	91.983%
3523	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	91.987%
3524	PRIMARY HEALTH	0.004%	91.991%
3525	TECH MAHINDRA L	0.004%	91.995%
3526	KRATON CORP COMMON STOCK USD.01	0.004%	91.999%
3527	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	92.002%
3528	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	92.006%
3529	TRILOGY ENERGY	0.004%	92.010%
3530	DA OFFICE INV C	0.004%	92.014%
3531	BOLLORE	0.004%	92.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	CENTURY TOKYO	0.004%	92.021%
3533	BANCFIRST CORP	0.004%	92.025%
3534	SAMSUNG HEAVY	0.004%	92.029%
3535	NIPPON ACCOMMOD	0.004%	92.033%
3536	SINOPHARM GROUP	0.004%	92.037%
3537	JAPAN AIRLINES	0.004%	92.040%
3538	BANCOLOMBIA SA	0.004%	92.044%
3539	KT & G	0.004%	92.048%
3540	JINDAL STEEL &	0.004%	92.052%
3541	INVENTEC CORP	0.004%	92.056%
3542	BILFINGER BERGE	0.004%	92.059%
3543	AES CORP COMMON STOCK USD.01	0.004%	92.063%
3544	PARK NATIONAL CORP COMMON STOCK	0.004%	92.067%
3545	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	92.071%
3546	INCYTE PHARMACE	0.004%	92.074%
3547	SWISS PRIME SIT	0.004%	92.078%
3548	LEOPALACE 21	0.004%	92.082%
3549	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	92.086%
3550	FACTSET RESEARC	0.004%	92.090%
3551	CANARA BANK	0.004%	92.093%
3552	CRH MEDICAL COR	0.004%	92.097%
3553	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.101%
3554	COGNEX CORP	0.004%	92.105%
3555	LEE & MAN PAPER	0.004%	92.108%
3556	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.112%
3557	WIN SEMICONDUCT	0.004%	92.116%
3558	ENERGIAS DE POR	0.004%	92.120%
3559	MAKITA CORP	0.004%	92.123%
3560	DAILY MAIL&GEN	0.004%	92.127%
3561	ITV PLC	0.004%	92.131%
3562	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.004%	92.135%
3563	CORBION NV	0.004%	92.138%
3564	ITC LTD	0.004%	92.142%
3565	KANSAI ELEC POW	0.004%	92.146%
3566	SYNTHOMER PLC	0.004%	92.150%
3567	REXFORD INDUSTR	0.004%	92.153%
3568	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	92.157%
3569	ALLEGION PLC	0.004%	92.161%
3570	JSR CORPORATION	0.004%	92.165%
3571	TRIUMPH GROUP I	0.004%	92.168%
3572	CAIRN ENERGY PL	0.004%	92.172%
3573	FUCHS PETROLUB	0.004%	92.176%
3574	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.180%
3575	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	92.183%
3576	DUNDEE PRECIOUS	0.004%	92.187%
3577	SHENZHOU INT GR	0.004%	92.191%
3578	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.195%
3579	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	92.198%
3580	SHENZHEN INVEST	0.004%	92.202%
3581	HENKEL KGAA-PRE	0.004%	92.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	CIPLA LTD	0.004%	92.209%
3583	TERANGA GOLD CO	0.004%	92.213%
3584	KUBOTA CORP	0.004%	92.217%
3585	CUBIC CORP COMMON STOCK	0.004%	92.221%
3586	SINO-OCEAN LAND	0.004%	92.224%
3587	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	92.228%
3588	HARSCO CORP	0.004%	92.232%
3589	SAIA INC COMMON STOCK USD.001	0.004%	92.235%
3590	ASIANA AIRLINES	0.004%	92.239%
3591	FABRINET	0.004%	92.243%
3592	FORBO HLDG	0.004%	92.247%
3593	LIVANOVA PLC	0.004%	92.250%
3594	DHX MEDIA LTD	0.004%	92.254%
3595	GENTHERM INC COMMON STOCK	0.004%	92.258%
3596	CNP ASSURANCES	0.004%	92.261%
3597	SHIMIZU CORP	0.004%	92.265%
3598	ESSENTA PLC	0.004%	92.269%
3599	LULULEMON	0.004%	92.272%
3600	AG GROWTH INTER	0.004%	92.276%
3601	ENTEL EMP NAC T	0.004%	92.280%
3602	SARTORIUS AG-VO	0.004%	92.283%
3603	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.287%
3604	NAN YA PLASTIC	0.004%	92.291%
3605	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.294%
3606	SUN PHARMACEUTI	0.004%	92.298%
3607	BE SEMICONDUCTO	0.004%	92.302%
3608	ICA GRUPPEN AB	0.004%	92.305%
3609	TASEKO MINES LT	0.004%	92.309%
3610	TAIWAN COOPERAT	0.004%	92.313%
3611	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	92.316%
3612	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	92.320%
3613	NEXANS	0.004%	92.324%
3614	SVENSKA CELLULO	0.004%	92.327%
3615	AAR CORP	0.004%	92.331%
3616	CHINA DEVELOPME	0.004%	92.335%
3617	KEIHAN ELECTRIC	0.004%	92.338%
3618	ADTRAN INC	0.004%	92.342%
3619	WEICHAI POWER-H	0.004%	92.346%
3620	CALFRAC WELL SE	0.004%	92.349%
3621	NETGEAR INC COMMON STOCK USD.001	0.004%	92.353%
3622	GPE EUROTUNNEL	0.004%	92.357%
3623	FORMOSA PLASTIC	0.004%	92.360%
3624	China Mengniu D	0.004%	92.364%
3625	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.367%
3626	CALLAWAY GOLF C	0.004%	92.371%
3627	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	92.375%
3628	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.378%
3629	CAPITAL ONE BAN	0.004%	92.382%
3630	COMPEQ MFG	0.004%	92.386%
3631	B&M EUROPEAN VA	0.004%	92.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	92.393%
3633	KYUDENKO CORP	0.004%	92.396%
3634	HITACHI CAPITAL	0.004%	92.400%
3635	AEDIFICA	0.004%	92.404%
3636	DIEBOLD INC	0.004%	92.407%
3637	S-OIL CORPORATI	0.004%	92.411%
3638	SHIZUOKA BANK	0.004%	92.414%
3639	HORIZON PHARMA	0.004%	92.418%
3640	BRF SA ADR ADR	0.004%	92.422%
3641	ISETAN MITSUKOS	0.004%	92.425%
3642	BROCADE COMMUNI	0.004%	92.429%
3643	POWER INTEGRATI	0.004%	92.432%
3644	LOJAS AMERICANA	0.004%	92.436%
3645	CHUBU ELEC POWE	0.004%	92.440%
3646	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	92.443%
3647	ZHONGSHENG GROU	0.004%	92.447%
3648	BANK OF GEORGIA	0.004%	92.450%
3649	SHENZHEN INTERN	0.004%	92.454%
3650	DAEWOO SECURITI	0.004%	92.458%
3651	QUBE HOLDINGS L	0.004%	92.461%
3652	VONAGE HLDGS CO	0.004%	92.465%
3653	MORINAGA & CO	0.004%	92.468%
3654	DSW INC CLASS A COMMON STOCK	0.004%	92.472%
3655	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	92.476%
3656	NIPPON SUISAN	0.004%	92.479%
3657	HOKUHOKU FINANC	0.004%	92.483%
3658	NISOURCE INC	0.004%	92.486%
3659	SCHWEITER TECH	0.004%	92.490%
3660	PSP SWISS PROPE	0.004%	92.493%
3661	SHANGHAI INDL	0.004%	92.497%
3662	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	92.501%
3663	TIME INC COMMON STOCK USD.01	0.004%	92.504%
3664	HUANENG RENEWAB	0.004%	92.508%
3665	MORINAGA MILK I	0.004%	92.511%
3666	TOYOBO CO	0.004%	92.515%
3667	CHINA LIFE INSURANCE CO ADR ADR	0.004%	92.518%
3668	KUEHNE & NAGEL	0.004%	92.522%
3669	SMC CORP	0.004%	92.526%
3670	TOKYU CORP	0.004%	92.529%
3671	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	92.533%
3672	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	92.536%
3673	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	92.540%
3674	H2O RETAILING C	0.004%	92.543%
3675	LG INNOTEK CO	0.004%	92.547%
3676	BROOKS AUTOMATI	0.004%	92.550%
3677	CHANG HWA COMME	0.004%	92.554%
3678	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	92.558%
3679	NAGASE & CO	0.004%	92.561%
3680	THIRD POINT REI	0.004%	92.565%
3681	KOITO MFG CO	0.004%	92.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	MAEDA CORP	0.004%	92.572%
3683	RADIAN GROUP	0.004%	92.575%
3684	BYD ELECTRONIC	0.004%	92.579%
3685	MOBILE MINI INC COMMON STOCK USD.01	0.004%	92.582%
3686	GENTERA SAB DE	0.004%	92.586%
3687	HINO MOTORS	0.004%	92.589%
3688	KAJIMA CORP	0.004%	92.593%
3689	TESSENDERLO CHE	0.004%	92.597%
3690	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	92.600%
3691	EMPRESA BRASILE	0.004%	92.604%
3692	MICHAEL PAGE IN	0.004%	92.607%
3693	OXFORD INDUSTRI	0.004%	92.611%
3694	PENTA OCEAN CON	0.004%	92.614%
3695	TOPCON CORPORAT	0.004%	92.618%
3696	INSURANCE AUSTR	0.004%	92.621%
3697	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	92.625%
3698	CRANSWICK	0.004%	92.628%
3699	BANKIA SA	0.004%	92.632%
3700	JD.COM INC ADR ADR USD.00002	0.004%	92.635%
3701	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	92.639%
3702	MAPLETREE INDUS	0.004%	92.642%
3703	GCL-POLY ENERGY	0.004%	92.646%
3704	MEDIATEK INC	0.004%	92.649%
3705	DIPLOMA (NEW)	0.004%	92.653%
3706	CALERES INC COMMON STOCK USD.01	0.004%	92.656%
3707	LHC GROUP INC COMMON STOCK USD.01	0.004%	92.660%
3708	CABLE ONE INC COMMON STOCK USD.01	0.004%	92.663%
3709	PIRAMAL ENTERPR	0.004%	92.667%
3710	GRUPO FINANCIER	0.004%	92.670%
3711	GREAT EAGLE HLD	0.003%	92.674%
3712	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.003%	92.677%
3713	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	92.681%
3714	NEUSTAR INC-CLA	0.003%	92.684%
3715	CAPELLA EDUCATI	0.003%	92.688%
3716	PORTO SEGURO SA	0.003%	92.691%
3717	SEVEN BANK LTD.	0.003%	92.695%
3718	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.003%	92.698%
3719	LION CORP	0.003%	92.702%
3720	INTEGRATED DEVI	0.003%	92.705%
3721	RECORDATI SPA	0.003%	92.709%
3722	LANCASHIRE HLDG	0.003%	92.712%
3723	JIANGXI COPPER	0.003%	92.716%
3724	ALEXANDERS INC	0.003%	92.719%
3725	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	92.723%
3726	BEIJING ENT WAT	0.003%	92.726%
3727	ATLAS COPCO AB	0.003%	92.730%
3728	AOYAMA TRADING	0.003%	92.733%
3729	SM ENERGY CO COMMON STOCK USD.01	0.003%	92.736%
3730	ADVANTEST	0.003%	92.740%
3731	FEDERAL BANK LT	0.003%	92.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	WOOLWORTHS HLDG	0.003%	92.747%
3733	DORMA+KABA HOLD	0.003%	92.750%
3734	SOFTWARE AG DAR	0.003%	92.754%
3735	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.003%	92.757%
3736	KCC CORP	0.003%	92.761%
3737	CABELA S INC COMMON STOCK USD.01	0.003%	92.764%
3738	UNITED UTILITIE	0.003%	92.768%
3739	REALPAGE INC COMMON STOCK USD.001	0.003%	92.771%
3740	NAGOYA RAILROAD	0.003%	92.774%
3741	KAMIGUMI CO	0.003%	92.778%
3742	ADEKA CORPORATI	0.003%	92.781%
3743	WEIS MARKETS IN	0.003%	92.785%
3744	HERC HOLDINGS INC COMMON STOCK USD.01	0.003%	92.788%
3745	SWATCH GROUP AG	0.003%	92.792%
3746	EMMI AG	0.003%	92.795%
3747	BOFI HOLDING INC COMMON STOCK USD.01	0.003%	92.798%
3748	FUJITSU GENERAL	0.003%	92.802%
3749	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.003%	92.805%
3750	CENCOSUD SA	0.003%	92.809%
3751	VISCOFAN SA	0.003%	92.812%
3752	TPK HOLDINGS CO	0.003%	92.815%
3753	TOKUYAMA CORP	0.003%	92.819%
3754	PCCW LIMITED	0.003%	92.822%
3755	SUPER GROUP	0.003%	92.826%
3756	K-REIT ASIA	0.003%	92.829%
3757	BDO UNIBANK INC	0.003%	92.832%
3758	QANTAS AIRWAYS	0.003%	92.836%
3759	BREWING DOLPHIN	0.003%	92.839%
3760	SHERRITT INTERN	0.003%	92.843%
3761	AMEC FOSTER	0.003%	92.846%
3762	HYUNDAI DS,NEW	0.003%	92.849%
3763	MINERAL RESOURC	0.003%	92.853%
3764	CASTELLUM AB NE	0.003%	92.856%
3765	GRAINCORP LTD	0.003%	92.860%
3766	CIFI HOLDINGS G	0.003%	92.863%
3767	WOONGJIN COWAY	0.003%	92.866%
3768	KOREAN AIR LINE	0.003%	92.870%
3769	INDUS HOLDING A	0.003%	92.873%
3770	ULTRAPAR PARTIC	0.003%	92.877%
3771	BELMOND LTD	0.003%	92.880%
3772	RELIANCE CAPITA	0.003%	92.883%
3773	BANCA POPOLARE	0.003%	92.887%
3774	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.003%	92.890%
3775	SOUTH32 ADR ADR	0.003%	92.893%
3776	CATTOLICA ASSIC	0.003%	92.897%
3777	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.003%	92.900%
3778	NITORI CO LTD	0.003%	92.904%
3779	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	92.907%
3780	PLANTRONICS INC COMMON STOCK USD.01	0.003%	92.910%
3781	AWA BANK	0.003%	92.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	MORI TRUST SOGO	0.003%	92.917%
3783	ULTRA ELECTRONI	0.003%	92.920%
3784	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	92.924%
3785	DAIICHI KOSHO C	0.003%	92.927%
3786	SIG	0.003%	92.930%
3787	MITIE GROUP	0.003%	92.934%
3788	SANTEN PHARM CO	0.003%	92.937%
3789	UTD DRUG	0.003%	92.941%
3790	YAMAHA CORP	0.003%	92.944%
3791	SCRIPPS(EW)CO(N)	0.003%	92.947%
3792	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.003%	92.951%
3793	GOLDEN AGRI RES	0.003%	92.954%
3794	NHK SPRING CO	0.003%	92.957%
3795	HUA NAN FINANCI	0.003%	92.961%
3796	NCSOFT CORPN	0.003%	92.964%
3797	FIVE PRIME THER	0.003%	92.967%
3798	HUB GROUP INC CL A COMMON STOCK USD.01	0.003%	92.971%
3799	K'S HOLDINGS	0.003%	92.974%
3800	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	92.977%
3801	ISRAEL DISCOUNT	0.003%	92.981%
3802	CLIFFS NATURAL	0.003%	92.984%
3803	TOAGOSEI CO LTD	0.003%	92.987%
3804	CHESAPEAKE LODG	0.003%	92.991%
3805	SEINO TRANSPORT	0.003%	92.994%
3806	PEOPLE'S INSURA	0.003%	92.997%
3807	NIPPON LIGHT ME	0.003%	93.001%
3808	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	93.004%
3809	MONOGRAM RESIDENTIAL TRUST I REIT	0.003%	93.007%
3810	HIGHWEALTH CONS	0.003%	93.011%
3811	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.003%	93.014%
3812	POWERTECH TECHN	0.003%	93.017%
3813	COMFORTDELGRO C	0.003%	93.021%
3814	GAIL INDIA LTD	0.003%	93.024%
3815	SODEXHO ALLIANC	0.003%	93.027%
3816	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.030%
3817	CHINA RESOURCES	0.003%	93.034%
3818	BARCO(NEW)	0.003%	93.037%
3819	SPIRE INC COMMON STOCK USD1.0	0.003%	93.040%
3820	HERMES INTL	0.003%	93.044%
3821	NISHI-NIPPON FI	0.003%	93.047%
3822	BTG PLC	0.003%	93.050%
3823	LAMAR ADVERTISING CO A REIT USD.001	0.003%	93.054%
3824	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	93.057%
3825	NORTHWEST HEALT	0.003%	93.060%
3826	POWER FINANCE C	0.003%	93.063%
3827	ARGAN INC COMMON STOCK USD.15	0.003%	93.067%
3828	DELTA ELECTRONI	0.003%	93.070%
3829	BOSSARD HOLDING	0.003%	93.073%
3830	OLYMPUS OPTICAL	0.003%	93.077%
3831	AMC NETWORKS INC A COMMON STOCK	0.003%	93.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	STEELCASE INC	0.003%	93.083%
3833	OSG CORP	0.003%	93.086%
3834	NIPPON KONPO UN	0.003%	93.090%
3835	TRICON CAPITAL	0.003%	93.093%
3836	NISSHINBO IND I	0.003%	93.096%
3837	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	93.100%
3838	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	93.103%
3839	KONECRANES O	0.003%	93.106%
3840	ROLLINS INC	0.003%	93.109%
3841	SPAR GROUP LIMI	0.003%	93.113%
3842	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.116%
3843	CTS EVENTIM	0.003%	93.119%
3844	JAFCO CO LTD	0.003%	93.122%
3845	ORKLA ASA	0.003%	93.126%
3846	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.003%	93.129%
3847	CBL & ASSOC PRO	0.003%	93.132%
3848	MODERN TIMES GR	0.003%	93.135%
3849	TAIWAN HON CHUA	0.003%	93.139%
3850	BRAIT SA	0.003%	93.142%
3851	GLORY	0.003%	93.145%
3852	ANDRITZ AG	0.003%	93.148%
3853	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	93.152%
3854	GEA GROUP AG	0.003%	93.155%
3855	AXIATA GROUP	0.003%	93.158%
3856	MIRACA HOLDIN	0.003%	93.161%
3857	EXLSERVICE HLDG	0.003%	93.165%
3858	ARMSTRONG WORLD	0.003%	93.168%
3859	THOMAS COOK GRO	0.003%	93.171%
3860	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	93.174%
3861	CCR SA	0.003%	93.178%
3862	TELEFONICA DEUT	0.003%	93.181%
3863	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.184%
3864	COMPUTERSHARE L	0.003%	93.187%
3865	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.191%
3866	S + T BANCORP INC COMMON STOCK USD2.5	0.003%	93.194%
3867	TERRENO REALTY CORP REIT USD.01	0.003%	93.197%
3868	DIODES INC COMMON STOCK USD.667	0.003%	93.200%
3869	DYNEGY INC COMMON STOCK USD.01	0.003%	93.204%
3870	OCI	0.003%	93.207%
3871	KEMIRA OY	0.003%	93.210%
3872	ASSOCIATED BRIT	0.003%	93.213%
3873	YUEXIU PROPERTY	0.003%	93.217%
3874	SUN TV NETWORK	0.003%	93.220%
3875	FLEXIUM INTERCO	0.003%	93.223%
3876	WALSIN TECHNOLO	0.003%	93.226%
3877	RENISHAW	0.003%	93.229%
3878	RAMSAY HEALTH C	0.003%	93.233%
3879	NEXT PLC	0.003%	93.236%
3880	HORIBA	0.003%	93.239%
3881	CIA BRASILEIRA	0.003%	93.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	HAIER ELECTRONI	0.003%	93.246%
3883	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.249%
3884	JAPAN EXCELLENT	0.003%	93.252%
3885	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.003%	93.255%
3886	FAR EASTONE TEL	0.003%	93.258%
3887	AYALA CORP	0.003%	93.262%
3888	CONMED CORP COMMON STOCK USD.01	0.003%	93.265%
3889	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	93.268%
3890	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.271%
3891	KINGBOARD LAMIN	0.003%	93.274%
3892	APA GROUP	0.003%	93.278%
3893	WEST JAPAN RAIL	0.003%	93.281%
3894	DAH SING FINANC	0.003%	93.284%
3895	BIG YELLOW GROU	0.003%	93.287%
3896	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.290%
3897	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.003%	93.294%
3898	BHP BILLITON LTD SPON ADR ADR	0.003%	93.297%
3899	MEDIBANK PVT LT	0.003%	93.300%
3900	TINGYI(CAYMAN I	0.003%	93.303%
3901	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.306%
3902	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	93.310%
3903	ASPEN PHARMACAR	0.003%	93.313%
3904	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.316%
3905	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.319%
3906	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.322%
3907	NAVISTAR INTL C	0.003%	93.326%
3908	CHINA STATE CON	0.003%	93.329%
3909	TRIPOD TECHNOLO	0.003%	93.332%
3910	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.335%
3911	ENEA SA	0.003%	93.338%
3912	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	93.341%
3913	JAMES RIVER GRO	0.003%	93.345%
3914	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	93.348%
3915	DRAX GROUP PLC	0.003%	93.351%
3916	RENGO CO	0.003%	93.354%
3917	ORIENTAL LAND C	0.003%	93.357%
3918	CHINA RAILWAY C	0.003%	93.360%
3919	LATAM AIRLINES	0.003%	93.364%
3920	MANDO CORPORATI	0.003%	93.367%
3921	ASTEC INDUSTRIE	0.003%	93.370%
3922	BANKRATE INC COMMON STOCK USD.01	0.003%	93.373%
3923	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.376%
3924	TF ADNUBUSTRADO	0.003%	93.379%
3925	CIMB GROUP HOLD	0.003%	93.382%
3926	HELLA KGAA HUEC	0.003%	93.386%
3927	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.389%
3928	INGEVITY CORP COMMON STOCK USD.01	0.003%	93.392%
3929	DAISHI BANK	0.003%	93.395%
3930	CHART INDUSTRIE	0.003%	93.398%
3931	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.404%
3933	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.408%
3934	UNIBET GROUP PL	0.003%	93.411%
3935	ASHMORE GROUP	0.003%	93.414%
3936	NGK INSULATORS	0.003%	93.417%
3937	NUFARM	0.003%	93.420%
3938	PNM RESOURCES I	0.003%	93.423%
3939	Denison Mines C	0.003%	93.426%
3940	SENIOR PLC	0.003%	93.429%
3941	NEXTEER AUTOMOT	0.003%	93.433%
3942	HOCHTIEF AG	0.003%	93.436%
3943	USHIO INC	0.003%	93.439%
3944	MEIJI HOLDINGS	0.003%	93.442%
3945	KONINKLIJKE BAM	0.003%	93.445%
3946	SURUGA BANK	0.003%	93.448%
3947	TENNANT CO	0.003%	93.451%
3948	NETWORK HEALTHC	0.003%	93.454%
3949	ACTUANT CORP A COMMON STOCK USD.2	0.003%	93.458%
3950	CHINA HONGQIAO	0.003%	93.461%
3951	MIRVAC GROUP RE	0.003%	93.464%
3952	EVERTZ TECHNOLO	0.003%	93.467%
3953	GUESS? INC COMMON STOCK USD.01	0.003%	93.470%
3954	KUMAGAI GUMI CO	0.003%	93.473%
3955	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	93.476%
3956	NOVANTA INC COMMON STOCK	0.003%	93.479%
3957	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	93.482%
3958	KITE REALTY GROUP TRUST REIT USD.01	0.003%	93.486%
3959	SKYWORTH DIGITA	0.003%	93.489%
3960	TAIWAN PAIHO	0.003%	93.492%
3961	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	93.495%
3962	GRAFTON GROUP P	0.003%	93.498%
3963	BOLSAS Y MERCAD	0.003%	93.501%
3964	LG PHILIPS LCD	0.003%	93.504%
3965	FAR EAST HORIZO	0.003%	93.507%
3966	SHANGHAI PHARMA	0.003%	93.510%
3967	CJ CORP.	0.003%	93.513%
3968	TS TECH CO.LTD	0.003%	93.516%
3969	D'IETEREN TRADI	0.003%	93.520%
3970	SHRIRAM TRANSPO	0.003%	93.523%
3971	SHINSEGAE DEPT	0.003%	93.526%
3972	EPLUS INC	0.003%	93.529%
3973	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.532%
3974	CAPITAL & COUNT	0.003%	93.535%
3975	TELSTRA CORP	0.003%	93.538%
3976	OSAKA GAS CO	0.003%	93.541%
3977	ENERGY DEVELOP	0.003%	93.544%
3978	SHIGA BANK	0.003%	93.547%
3979	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.550%
3980	AEON FINANCIAL	0.003%	93.553%
3981	SOCIETE TELEVIS	0.003%	93.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	SWEDISH MATCH C	0.003%	93.560%
3983	INVESTEC LIMITE	0.003%	93.563%
3984	MAEDA ROAD CONS	0.003%	93.566%
3985	ECONOCOM GROUP	0.003%	93.569%
3986	PARAGON GROUP O	0.003%	93.572%
3987	DLF LIMITED	0.003%	93.575%
3988	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.578%
3989	SCHWEITZER-MAUD	0.003%	93.581%
3990	ACER INC	0.003%	93.584%
3991	1ST SOURCE CORP COMMON STOCK	0.003%	93.587%
3992	TOTO	0.003%	93.590%
3993	SFS GROUP AG	0.003%	93.593%
3994	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	93.596%
3995	BHARTI INFRATEL	0.003%	93.599%
3996	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.602%
3997	AIR FRANCE-KLM	0.003%	93.605%
3998	DASSAULT SYSTEM	0.003%	93.608%
3999	JD SPORTS FASHI	0.003%	93.611%
4000	SHOPPING CENTRE	0.003%	93.614%
4001	RUMO SA	0.003%	93.618%
4002	KLOECKNER & CO	0.003%	93.621%
4003	TERUMO CORP	0.003%	93.624%
4004	HANWA CO	0.003%	93.627%
4005	FIRST BUSEY CORP COMMON STOCK USD.001	0.003%	93.630%
4006	OCLARO INC COMMON STOCK USD.01	0.003%	93.633%
4007	KRUNG THAI BNK	0.003%	93.636%
4008	ADVANSIX INC COMMON STOCK USD.01	0.003%	93.639%
4009	CFE	0.003%	93.642%
4010	DINEQUITY INC	0.003%	93.645%
4011	VEON LTD ADR	0.003%	93.648%
4012	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.651%
4013	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.654%
4014	SOUTH INDIA BAN	0.003%	93.657%
4015	NISSAN CHEMICAL	0.003%	93.660%
4016	BHARAT HEAVY EL	0.003%	93.663%
4017	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.666%
4018	SANKYO CO LTD	0.003%	93.669%
4019	MELCO INTERNATI	0.003%	93.672%
4020	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.003%	93.675%
4021	GPO TELEVISA	0.003%	93.678%
4022	PORTUCEL EMPRES	0.003%	93.681%
4023	TADANO	0.003%	93.684%
4024	HAITONG SECURIT	0.003%	93.687%
4025	TESLA INC COMMON STOCK USD.001	0.003%	93.690%
4026	EDP RENOVAVEIS	0.003%	93.693%
4027	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	93.696%
4028	MARUI CO	0.003%	93.699%
4029	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.003%	93.702%
4030	WORKSPACE GROUP	0.003%	93.705%
4031	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	ALON USA ENERGY INC COMMON STOCK USD.01	0.003%	93.711%
4033	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.714%
4034	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	93.717%
4035	TREND MICRO INC	0.003%	93.720%
4036	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.723%
4037	MAXLINEAR INC COMMON STOCK	0.003%	93.726%
4038	METSA BOARD	0.003%	93.729%
4039	UNITE GROUP PLC	0.003%	93.732%
4040	UBIQITI NETWORKS INC COMMON STOCK USD.001	0.003%	93.735%
4041	EXPONENT INC COMMON STOCK USD.001	0.003%	93.738%
4042	SONAE, S.G.P.S.	0.003%	93.741%
4043	MAPLETREE GREAT	0.003%	93.744%
4044	CHASE CORP COMMON STOCK USD.1	0.003%	93.747%
4045	IOOF HOLDINGS L	0.003%	93.750%
4046	KOREA LIFE INSU	0.003%	93.753%
4047	LIBERTY HLDGS	0.003%	93.756%
4048	DFDS A/S	0.003%	93.759%
4049	FIRST PACIFIC C	0.003%	93.762%
4050	CYRELA BRAZIL R	0.003%	93.765%
4051	PTT GLOBAL CHEM	0.003%	93.768%
4052	NOMURA RESEARCH	0.003%	93.771%
4053	SHOWA SHELL SEK	0.003%	93.774%
4054	EURONEXT NV	0.003%	93.776%
4055	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.779%
4056	HEXPOL AB	0.003%	93.782%
4057	OMNICELL INC COMMON STOCK USD.001	0.003%	93.785%
4058	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	93.788%
4059	HTC CORP COMMON	0.003%	93.791%
4060	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.794%
4061	AIR CHINA LTD	0.003%	93.797%
4062	CANWEL BUILDING	0.003%	93.800%
4063	TUPRAS-TURKIYE	0.003%	93.803%
4064	EXXARO	0.003%	93.806%
4065	ASSECO POLAND S	0.003%	93.809%
4066	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.812%
4067	LUZERNER KTBK	0.003%	93.815%
4068	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.818%
4069	MAYORA INDAH	0.003%	93.821%
4070	EBIX INC COMMON STOCK USD.1	0.003%	93.824%
4071	GAMUDA BERHAD	0.003%	93.827%
4072	LOTTE SHOPPING	0.003%	93.830%
4073	AFRICA OIL CORP	0.003%	93.833%
4074	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	93.835%
4075	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	93.838%
4076	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.841%
4077	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.003%	93.844%
4078	AVISTA CORP	0.003%	93.847%
4079	WETHERSPOON (J.	0.003%	93.850%
4080	PT TAMBANG BATU	0.003%	93.853%
4081	HAW PAR CORP LT	0.003%	93.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	PATRICK INDUSTRIES INC COMMON STOCK	0.003%	93.859%
4083	SING AIRP TRM S	0.003%	93.862%
4084	MALAYSIA AIRPOR	0.003%	93.865%
4085	AMERISAFE INC COMMON STOCK USD.01	0.003%	93.868%
4086	HARVEY NORMAN H	0.003%	93.871%
4087	VIAD CORP	0.003%	93.873%
4088	TAIYO NIPPON SA	0.003%	93.876%
4089	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.879%
4090	BANRISUL	0.003%	93.882%
4091	LUK FOOK HOLDIN	0.003%	93.885%
4092	JSE LTD	0.003%	93.888%
4093	HOKKOKU BANK	0.003%	93.891%
4094	EICHER MOTORS	0.003%	93.894%
4095	NIPPON SHOKUBAI	0.003%	93.897%
4096	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.900%
4097	EMPRESAS CMPC S	0.003%	93.903%
4098	GIANT MFG CO	0.003%	93.906%
4099	COEUR MINING IN	0.003%	93.908%
4100	SEOUL SEMICONDU	0.003%	93.911%
4101	MITSUBISHI MOTO	0.003%	93.914%
4102	KEYENCE CORP	0.003%	93.917%
4103	BOYD GAMING COR	0.003%	93.920%
4104	HYUNDAI DEVELOP	0.003%	93.923%
4105	BLACKPEARL RESO	0.003%	93.926%
4106	APOLLO TYRES	0.003%	93.929%
4107	YAMATAKE CORP Y	0.003%	93.932%
4108	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.934%
4109	INVINCIBLE INVE	0.003%	93.937%
4110	INTERPUMP GROUP	0.003%	93.940%
4111	TENAGA NASIONL	0.003%	93.943%
4112	CHINA AGRI-INDU	0.003%	93.946%
4113	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	93.949%
4114	BREMBO SPA	0.003%	93.952%
4115	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.955%
4116	CHENG SHIN RUBB	0.003%	93.958%
4117	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	93.960%
4118	ODAKYU ELEC RLW	0.003%	93.963%
4119	SHIMANO INC	0.003%	93.966%
4120	RATOS AB-B SHS	0.003%	93.969%
4121	EULER & HERMES	0.003%	93.972%
4122	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.975%
4123	GPO FIN INBURSA	0.003%	93.978%
4124	EOH HOLDINGS LT	0.003%	93.981%
4125	MERRY ELECTRONI	0.003%	93.983%
4126	HAZAMA CORP(NEW	0.003%	93.986%
4127	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	93.989%
4128	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.992%
4129	HOKUETSU KISHU	0.003%	93.995%
4130	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	93.998%
4131	HERA	0.003%	94.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	SOHO CHINA LTD	0.003%	94.003%
4133	AEROPORTS DE PA	0.003%	94.006%
4134	LONDOMETRIC PR	0.003%	94.009%
4135	INDUSTRIAS PENO	0.003%	94.012%
4136	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	94.015%
4137	HEXAGON AB	0.003%	94.018%
4138	RYOSAN CO	0.003%	94.021%
4139	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	94.023%
4140	BLUEBIRD BIO IN	0.003%	94.026%
4141	IPSOS	0.003%	94.029%
4142	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.032%
4143	ASICS CORP	0.003%	94.035%
4144	FP CORP	0.003%	94.038%
4145	PORT OF TAURANG	0.003%	94.041%
4146	KIYO BANK	0.003%	94.043%
4147	MR PRICE GROUP	0.003%	94.046%
4148	GUANGDONG INVES	0.003%	94.049%
4149	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	94.052%
4150	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.055%
4151	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.058%
4152	STANLEY ELECTRI	0.003%	94.061%
4153	RIO TINTO PLC	0.003%	94.063%
4154	LENDINGTREE INC COMMON STOCK USD.01	0.003%	94.066%
4155	DATATEC	0.003%	94.069%
4156	WHITEHAVEN COAL	0.003%	94.072%
4157	GRAY TELEVISION INC COMMON STOCK	0.003%	94.075%
4158	JOHNSON ELECTRI	0.003%	94.078%
4159	BLACKBAUD INC	0.003%	94.080%
4160	JAIN IRRIGATION	0.003%	94.083%
4161	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.086%
4162	STORNOWAY DIAMO	0.003%	94.089%
4163	FIVE BELOW COMMON STOCK USD.01	0.003%	94.092%
4164	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.095%
4165	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.097%
4166	REALTEK SEMICON	0.003%	94.100%
4167	BLUCORA INC COMMON STOCK USD.0001	0.003%	94.103%
4168	NISHIMATSU CONS	0.003%	94.106%
4169	DECHRA PHARMA	0.003%	94.109%
4170	AIR NEW ZEALAND	0.003%	94.112%
4171	NEWS CORP CLASS B COMMON STOCK	0.003%	94.114%
4172	UNIQA INSURANCE	0.003%	94.117%
4173	SHIMACHU CO	0.003%	94.120%
4174	HITACHI TRNSPT	0.003%	94.123%
4175	IMPLENIA AG	0.003%	94.126%
4176	RAMBUS INC	0.003%	94.128%
4177	TRONOX LTD-CL A	0.003%	94.131%
4178	UNITI GROUP INC REIT USD.0001	0.003%	94.134%
4179	GRUPO ELEKTRA(N	0.003%	94.137%
4180	ANIMA HOLDING S	0.003%	94.140%
4181	CHINA EVERBRIGH	0.003%	94.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	PFEIFFER VAC TE	0.003%	94.145%
4183	ALFRESA HOLDING	0.003%	94.148%
4184	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	94.151%
4185	MACQUARIE KOREA	0.003%	94.154%
4186	MEGACABLE HOLDI	0.003%	94.157%
4187	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.159%
4188	FNFV GROUP TRACKING STK USD.0001	0.003%	94.162%
4189	SLEEP COUNTRY C	0.003%	94.165%
4190	BAVARIAN NORDIC	0.003%	94.168%
4191	JAPAN RENTAL HO	0.003%	94.171%
4192	IMCD GROUP NV	0.003%	94.173%
4193	IWATANI INTL CO	0.003%	94.176%
4194	SAVILLS PLC	0.003%	94.179%
4195	INTRUM JUSTITIA	0.003%	94.182%
4196	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.185%
4197	EQUATORIAL ENER	0.003%	94.187%
4198	NORMA GROUP AG	0.003%	94.190%
4199	GPO CARSO SA DE	0.003%	94.193%
4200	STROER OUT-OF-H	0.003%	94.196%
4201	UNIT CORP	0.003%	94.198%
4202	CHINA STHN AIRL	0.003%	94.201%
4203	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.204%
4204	NIHON PARKERIZI	0.003%	94.207%
4205	DAVIDE CAMPARI-	0.003%	94.210%
4206	AARHUSKARLSHAMN	0.003%	94.212%
4207	SHIRE PLC ADR	0.003%	94.215%
4208	EXTERRAN CORP COMMON STOCK USD.01	0.003%	94.218%
4209	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.221%
4210	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.223%
4211	GPO CATALANA OC	0.003%	94.226%
4212	APOLLO HOSPITAL	0.003%	94.229%
4213	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.232%
4214	PAPA JOHN'S INT	0.003%	94.235%
4215	KONINKLIJKE WES	0.003%	94.237%
4216	ASM PACIFIC TEC	0.003%	94.240%
4217	SIBANYE GOLD SPON ADR ADR	0.003%	94.243%
4218	TRACTOR SUPPLY	0.003%	94.246%
4219	FANUC	0.003%	94.248%
4220	GUARDIAN CAP GR	0.003%	94.251%
4221	KOREAN REINSURA	0.003%	94.254%
4222	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.257%
4223	GREGGS PLC	0.003%	94.259%
4224	SUN ART RETAIL	0.003%	94.262%
4225	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.265%
4226	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	94.268%
4227	VALE SA SP ADR ADR	0.003%	94.270%
4228	KINTETSU CORP	0.003%	94.273%
4229	FED SIGNAL CORP	0.003%	94.276%
4230	MRV ENGENHARIA	0.003%	94.279%
4231	AEROVIRONMENT I	0.003%	94.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	THAI OIL PCL-FR	0.003%	94.284%
4233	TOKAI CARBON CO	0.003%	94.287%
4234	HEIDELBERGER DR	0.003%	94.290%
4235	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	94.292%
4236	MONEYSUPERMARKE	0.003%	94.295%
4237	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.298%
4238	NACHI-FUJIKOSHI	0.003%	94.301%
4239	COM2US CORPORAT	0.003%	94.303%
4240	KINDEN CORPORAT	0.003%	94.306%
4241	MCGRATH RENTCORP COMMON STOCK	0.003%	94.309%
4242	TRADE ME LTD	0.003%	94.311%
4243	SOHGO SECURITY	0.003%	94.314%
4244	SIAM CEMENT PCL	0.003%	94.317%
4245	HYUNDAI HEAVY I	0.003%	94.320%
4246	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.322%
4247	TSUBAKIMOTO CHA	0.003%	94.325%
4248	ARVIND LTD	0.003%	94.328%
4249	COSMO ENERGY HO	0.003%	94.331%
4250	BR MALLS PARTIC	0.003%	94.333%
4251	HILL & SMITH HL	0.003%	94.336%
4252	ILIAD	0.003%	94.339%
4253	TELENET GROUP H	0.003%	94.342%
4254	SANDS CHINA LTD	0.003%	94.344%
4255	SARAS SPA	0.003%	94.347%
4256	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.350%
4257	SAN IN GODO BAN	0.003%	94.352%
4258	CBIZ INC COMMON STOCK USD.01	0.003%	94.355%
4259	ALAMO GROUP INC	0.003%	94.358%
4260	HYUNDAI WIA COR	0.003%	94.361%
4261	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	94.363%
4262	SPAR NORD BANK	0.003%	94.366%
4263	CHINA PETROLEUM	0.003%	94.369%
4264	BRITVIC	0.003%	94.371%
4265	INDIVIOR PLC	0.003%	94.374%
4266	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.377%
4267	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	94.380%
4268	WH SMITH PLC	0.003%	94.382%
4269	MAIDEN HLDGS LT	0.003%	94.385%
4270	MARUHA NICHIRO	0.003%	94.388%
4271	HANSTEEN HOLDIN	0.003%	94.390%
4272	ACERINOX SA	0.003%	94.393%
4273	ANDERSONS INC/THE COMMON STOCK	0.003%	94.396%
4274	DR REDDYS LABS	0.003%	94.399%
4275	AOZORA BANK	0.003%	94.401%
4276	MITSUI ENG&SHIP	0.003%	94.404%
4277	QUARTERHILL INC	0.003%	94.407%
4278	GLATFELTER(PH)C	0.003%	94.409%
4279	MACRONIX INTERN	0.003%	94.412%
4280	AIRPORTS OF THA	0.003%	94.415%
4281	TRANSAT AT INC	0.003%	94.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	KEIYO BANK	0.003%	94.420%
4283	ACCELL GROUP	0.003%	94.423%
4284	OKI ELECTRIC IN	0.003%	94.426%
4285	CAVIUM INC COMMON STOCK USD.001	0.003%	94.428%
4286	NORTH PACIFIC B	0.003%	94.431%
4287	LINTEC CORP	0.003%	94.434%
4288	ALMACENES EXITO	0.003%	94.436%
4289	FAR EAST TEXTIL	0.003%	94.439%
4290	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	94.442%
4291	HORIZON NORTH L	0.003%	94.444%
4292	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.447%
4293	IIDA GROUP HOLD	0.003%	94.450%
4294	HYSAN DEVELOPME	0.003%	94.452%
4295	PIONEER FOODS L	0.003%	94.455%
4296	MODINE MFG CO	0.003%	94.458%
4297	WALSIN LIHWA CO	0.003%	94.461%
4298	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.003%	94.463%
4299	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	94.466%
4300	MARSTON'S PLC	0.003%	94.469%
4301	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	94.471%
4302	SUMITOMO BAKELI	0.003%	94.474%
4303	ERG SPA	0.003%	94.477%
4304	AMANO CORPORATI	0.003%	94.479%
4305	CALTEX AUSTRALI	0.003%	94.482%
4306	SAPURAKENCANA P	0.003%	94.485%
4307	OUTOTEC OYJ	0.003%	94.487%
4308	SINOTRANS LIMIT	0.003%	94.490%
4309	TURK HAVA YOLLA	0.003%	94.493%
4310	TOTVS SA	0.003%	94.495%
4311	FOXCONN TECHNOL	0.003%	94.498%
4312	ABERCROMBIE & F	0.003%	94.501%
4313	WOORI INVESTMEN	0.003%	94.503%
4314	KITE PHARMA INC COMMON STOCK USD.001	0.003%	94.506%
4315	STEADFAST GROUP	0.003%	94.509%
4316	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	94.511%
4317	MATADOR RESOURCES CO COMMON STOCK USD.01	0.003%	94.514%
4318	OKUMA CORP	0.003%	94.517%
4319	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.519%
4320	AUROBINDO PHARM	0.003%	94.522%
4321	DELPHI ENERGY C	0.003%	94.524%
4322	TOHO HOLDINGS C	0.003%	94.527%
4323	BUREAU VERITAS	0.003%	94.530%
4324	SCANSOURCE INC COMMON STOCK	0.003%	94.532%
4325	AECI	0.003%	94.535%
4326	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.538%
4327	AGREE REALTY CORP REIT USD.0001	0.003%	94.540%
4328	AF AB	0.003%	94.543%
4329	OUTFRONT MEDIA INC REIT USD.01	0.003%	94.546%
4330	PZ CUSSONS PLC	0.003%	94.548%
4331	FUJI OIL CO	0.003%	94.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	SAMSUNG C&T COR	0.003%	94.554%
4333	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.556%
4334	SIXT SE PFD	0.003%	94.559%
4335	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	94.561%
4336	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.564%
4337	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.567%
4338	COCA-COLA AMATI	0.003%	94.569%
4339	MARINE HARVEST	0.003%	94.572%
4340	ENEL CHILE SA ADR	0.003%	94.575%
4341	DAH SING BANKIN	0.003%	94.577%
4342	CARETRUST REIT INC REIT USD.01	0.003%	94.580%
4343	AUTONEUM HOLDIN	0.003%	94.582%
4344	SAFESTORE HOLDI	0.003%	94.585%
4345	BAJAJ FINANCE L	0.003%	94.588%
4346	BANREGIO GRUPO	0.003%	94.590%
4347	BCO SANTANDER-C	0.003%	94.593%
4348	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	94.595%
4349	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.598%
4350	NINTENDO CO	0.003%	94.601%
4351	OPEN HOUSE CO L	0.003%	94.603%
4352	FRESNILLO PLC	0.003%	94.606%
4353	ARCADIS NV	0.003%	94.608%
4354	SLIGRO FOOD GRO	0.003%	94.611%
4355	LCY CHEMICAL CO	0.003%	94.614%
4356	DOOSAN HEAVY IN	0.003%	94.616%
4357	KERNEL HOLDING	0.003%	94.619%
4358	BYD CO	0.003%	94.621%
4359	ASHOK LEYLAND	0.003%	94.624%
4360	BB SEGURIDADE P	0.003%	94.627%
4361	SA DES CIMENTS	0.003%	94.629%
4362	SHIONOGI & CO	0.003%	94.632%
4363	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	94.634%
4364	NIPPON SEIKI CO	0.003%	94.637%
4365	RINGKJOEBING LA	0.003%	94.640%
4366	TELECOM ITALIA	0.003%	94.642%
4367	HAITIAN INTL HL	0.003%	94.645%
4368	EBRO FOODS SA	0.003%	94.647%
4369	WINBOND ELECTRO	0.003%	94.650%
4370	SPARTANNASH CO COMMON STOCK	0.003%	94.652%
4371	NIPPON HODO CO	0.003%	94.655%
4372	CITIC SECURITIE	0.003%	94.658%
4373	BRIGGS & STRATT	0.003%	94.660%
4374	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.663%
4375	TOPRE CORPORATI	0.003%	94.665%
4376	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	94.668%
4377	IMPERIAL METALS	0.003%	94.670%
4378	FORTUNE REIT	0.003%	94.673%
4379	ST JOE CO/THE COMMON STOCK	0.003%	94.676%
4380	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.678%
4381	ILUKA RESOURCES	0.003%	94.681%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	94.683%
4383	VIA VAREJO SA	0.003%	94.686%
4384	KAYABA INDUSTRY	0.003%	94.688%
4385	AK STEEL HOLDIN	0.003%	94.691%
4386	ITAU CORPBANCA	0.003%	94.694%
4387	KRUK SA	0.003%	94.696%
4388	DERICHEBOURG	0.003%	94.699%
4389	NHN ENTERTAINME	0.003%	94.701%
4390	TAIWAN UNION TE	0.003%	94.704%
4391	THAI MILITARY B	0.003%	94.706%
4392	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.709%
4393	SSAB SVENSKT ST	0.003%	94.712%
4394	ATEA ASA	0.003%	94.714%
4395	JUBILANT LIFE S	0.003%	94.717%
4396	ALLIANCE FINANC	0.003%	94.719%
4397	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.722%
4398	ROHTO PHARM	0.003%	94.724%
4399	TOHOKU ELEC POW	0.003%	94.727%
4400	BONAVA AB - B S	0.003%	94.729%
4401	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.732%
4402	PLDT INC	0.003%	94.734%
4403	MAPLETREE LOGIS	0.003%	94.737%
4404	WELBILT INC COMMON STOCK USD.01	0.003%	94.740%
4405	TECAN AG	0.003%	94.742%
4406	MEDICLINIC INTE	0.003%	94.745%
4407	FUTURE LAND DEV	0.003%	94.747%
4408	KORIAN	0.003%	94.750%
4409	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.752%
4410	UNILEVER NV	0.003%	94.755%
4411	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	94.757%
4412	HINDUSTAN PETRO	0.003%	94.760%
4413	BWP TRUST	0.003%	94.762%
4414	LONG CHEN PAPER	0.003%	94.765%
4415	KIER GROUP	0.003%	94.767%
4416	PROTO LABS INC COMMON STOCK USD.001	0.003%	94.770%
4417	ONTEX GROUP NV	0.003%	94.773%
4418	SOCIETE BIC SA	0.003%	94.775%
4419	JBS SA	0.003%	94.778%
4420	FABEGE AB	0.003%	94.780%
4421	NICHIAS CORP	0.003%	94.783%
4422	VALORA HOLDING	0.003%	94.785%
4423	AICA KOGYO CO	0.003%	94.788%
4424	ZIJIN MINING GR	0.003%	94.790%
4425	PREMIER INVESTM	0.003%	94.793%
4426	LYDALL INC COMMON STOCK USD.1	0.003%	94.795%
4427	DRILLISCH AG	0.003%	94.798%
4428	DEWAN HOUSING F	0.003%	94.800%
4429	EMBRAER SA SPON ADR ADR	0.003%	94.803%
4430	KYOWA EXEO CORP	0.003%	94.805%
4431	KING YUAN ELECT	0.003%	94.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	ONWARD KASHIYAM	0.003%	94.810%
4433	SHIP HEALTHCARE	0.003%	94.813%
4434	ENTERPRISE INNS	0.003%	94.815%
4435	VAKRANGEE LTD	0.003%	94.818%
4436	TURKIYE HALK	0.003%	94.820%
4437	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.823%
4438	LATAM AIRLINES GROUP SP ADR ADR	0.003%	94.825%
4439	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.828%
4440	NOLATO AB	0.003%	94.831%
4441	UNIPRES CORP.	0.003%	94.833%
4442	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.836%
4443	KYUSHU ELEC POW	0.003%	94.838%
4444	BANCO DE CHILE ADR ADR	0.003%	94.841%
4445	ORGANIZACI SORI	0.002%	94.843%
4446	H.I.S.CO	0.002%	94.846%
4447	MRF LTD	0.002%	94.848%
4448	MACQUARIE MEXIC	0.002%	94.851%
4449	CITY DEVELOPMEN	0.002%	94.853%
4450	TRUEBLUE INC COMMON STOCK	0.002%	94.855%
4451	FUYO GENERAL LE	0.002%	94.858%
4452	WIENER STAEDTIS	0.002%	94.860%
4453	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	94.863%
4454	ELITE MATERIAL	0.002%	94.865%
4455	COMFORIA RESIDE	0.002%	94.868%
4456	OAO ROSNEFT OIL	0.002%	94.870%
4457	ST GALLER KTBK	0.002%	94.873%
4458	YAMATO KOGYO CO	0.002%	94.875%
4459	HITACHI HIGH-TE	0.002%	94.878%
4460	CHINA LONGYUAN	0.002%	94.880%
4461	ASSURA PLC	0.002%	94.883%
4462	AIRBOSS OF AMER	0.002%	94.885%
4463	ADITYA BIRLA NU	0.002%	94.888%
4464	SYDNEY AIRPORT	0.002%	94.890%
4465	PZU GR	0.002%	94.893%
4466	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	94.895%
4467	TATA POWER CO L	0.002%	94.898%
4468	NANKAI ELEC RAI	0.002%	94.900%
4469	MATERION CORP COMMON STOCK	0.002%	94.903%
4470	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.002%	94.905%
4471	FIDESA	0.002%	94.908%
4472	IPSEN	0.002%	94.910%
4473	WESTPAC BANKING	0.002%	94.913%
4474	PIGEON CORP	0.002%	94.915%
4475	IMAX CORP	0.002%	94.918%
4476	SCIENTIFIC GAME	0.002%	94.920%
4477	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.002%	94.922%
4478	VTECH HLDGS	0.002%	94.925%
4479	ADVANCED INFO S	0.002%	94.927%
4480	SHINSEI BANK	0.002%	94.930%
4481	UTD ENGINEERS	0.002%	94.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	ENDEAVOUR SILVE	0.002%	94.935%
4483	TOYO SUISAN KAI	0.002%	94.937%
4484	DAOU TECHNOLOGY	0.002%	94.940%
4485	KNOLL INC COMMON STOCK USD.01	0.002%	94.942%
4486	RATIONAL	0.002%	94.945%
4487	MORGUARD REAL E	0.002%	94.947%
4488	CHIN-POON INDL	0.002%	94.950%
4489	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.002%	94.952%
4490	EMPRESAS COPEC	0.002%	94.955%
4491	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	94.957%
4492	PUNJAB NATIONAL	0.002%	94.959%
4493	H&E EQUIPMENT S	0.002%	94.962%
4494	INDUSTRIAL & IN	0.002%	94.964%
4495	OAD GAZPROM	0.002%	94.967%
4496	MAGELLAN FINANC	0.002%	94.969%
4497	INTERCONTINENTA	0.002%	94.972%
4498	A2A SPA	0.002%	94.974%
4499	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	94.977%
4500	CHARTER HALL	0.002%	94.979%
4501	NOBIA AB NEW	0.002%	94.982%
4502	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	94.984%
4503	MORGAN ADVANCE	0.002%	94.986%
4504	INDUSTRIAS CH S	0.002%	94.989%
4505	KELLY SERVICES	0.002%	94.991%
4506	THERATECHNOLOGI	0.002%	94.994%
4507	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	94.996%
4508	ADVANCED MICRO	0.002%	94.999%
4509	TURK SISE VE CA	0.002%	95.001%
4510	DUSKIN CO LTD	0.002%	95.004%
4511	KUMBA IRON ORE	0.002%	95.006%
4512	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.002%	95.008%
4513	FISERV INC SR UNSECURED 06/20 2.7	0.002%	95.011%
4514	GALLIFORD TRY P	0.002%	95.013%
4515	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.002%	95.016%
4516	KOKUYO CO	0.002%	95.018%
4517	CANON MARKETING	0.002%	95.021%
4518	ABIOMED INC COMMON STOCK USD.01	0.002%	95.023%
4519	TRIMAS CORP COMMON STOCK USD.01	0.002%	95.026%
4520	DAIRY CREST GRO	0.002%	95.028%
4521	JUROKU BANK	0.002%	95.030%
4522	L&T FINANCE HOL	0.002%	95.033%
4523	HEIWA CORP	0.002%	95.035%
4524	MIZRAHI TEFAHOT	0.002%	95.038%
4525	ST MODWEN PROPS	0.002%	95.040%
4526	STEEL AUTHORITY	0.002%	95.042%
4527	MAKALOTIndustr	0.002%	95.045%
4528	KIMBERLY CLARK	0.002%	95.047%
4529	UNI-CHARM CORP	0.002%	95.050%
4530	SACYR SA	0.002%	95.052%
4531	DAIO PAPER CORP	0.002%	95.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	BORREGAARD ASA	0.002%	95.057%
4533	HOTA INDUSTRIAL	0.002%	95.059%
4534	SIME DARBY BHD	0.002%	95.062%
4535	AZIMUT HOLDING	0.002%	95.064%
4536	ANDREW PELLER-A	0.002%	95.067%
4537	GREENTOWN CHINA	0.002%	95.069%
4538	SUMCO CORPORATI	0.002%	95.071%
4539	ABAXIS INC COMMON STOCK	0.002%	95.074%
4540	CIELO SA	0.002%	95.076%
4541	UNIMICRON TECHN	0.002%	95.079%
4542	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.081%
4543	DAEWOO INTERNAT	0.002%	95.083%
4544	TAG TEGERNSEE I	0.002%	95.086%
4545	AAON INC COMMON STOCK USD.004	0.002%	95.088%
4546	NTHN STAR RES L	0.002%	95.091%
4547	COLGATE-PALM (I	0.002%	95.093%
4548	OKASAN SECURITI	0.002%	95.095%
4549	ALUMINA LTD-SPO	0.002%	95.098%
4550	BOBST GROUP AG	0.002%	95.100%
4551	NIPPON GAS CO L	0.002%	95.103%
4552	PAZ OIL CO LTD	0.002%	95.105%
4553	NN INC COMMON STOCK USD.01	0.002%	95.107%
4554	SABRE CORP COMMON STOCK USD.01	0.002%	95.110%
4555	CRAMO OYJ B SHS	0.002%	95.112%
4556	TATA GLOBAL	0.002%	95.114%
4557	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.117%
4558	SPX CORP COMMON STOCK USD.01	0.002%	95.119%
4559	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.002%	95.122%
4560	DAETWYLER HOLDI	0.002%	95.124%
4561	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.126%
4562	CHINA RESOURCES	0.002%	95.129%
4563	CARILLION	0.002%	95.131%
4564	MARSHALLS PLC	0.002%	95.134%
4565	SMILES SA	0.002%	95.136%
4566	CHINA AIRLINES	0.002%	95.138%
4567	PANALPINA WELT	0.002%	95.141%
4568	TAIWAN FERTILIZ	0.002%	95.143%
4569	RAKUTEN INC	0.002%	95.145%
4570	AEON REIT INVES	0.002%	95.148%
4571	SINOPEC ENGINEE	0.002%	95.150%
4572	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.152%
4573	BANCO SANTANDER	0.002%	95.155%
4574	EVA AIRWAYS	0.002%	95.157%
4575	TOKYU REIT INC	0.002%	95.160%
4576	ROBINSONS LAND	0.002%	95.162%
4577	REUNERT	0.002%	95.164%
4578	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.167%
4579	REGIS RESOURCES	0.002%	95.169%
4580	JERONIMO MARTIN	0.002%	95.171%
4581	PRIMAX ELECTRON	0.002%	95.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NORTHAM PLATINU	0.002%	95.176%
4583	ATWOOD OCEANICS	0.002%	95.178%
4584	KIWI PROPERTY G	0.002%	95.181%
4585	WONIK IPS CO LT	0.002%	95.183%
4586	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.186%
4587	GENUS PLC	0.002%	95.188%
4588	TAIWAN BUSINESS	0.002%	95.190%
4589	FLIGHT CENTRE L	0.002%	95.193%
4590	MASSMART HOLDIN	0.002%	95.195%
4591	BANK DANAMON PT	0.002%	95.197%
4592	ANGLOVAAL MININ	0.002%	95.200%
4593	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.202%
4594	SSP GROUP PLC	0.002%	95.204%
4595	SAWAI PHARM CO	0.002%	95.207%
4596	MUSASHINO BANK	0.002%	95.209%
4597	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.211%
4598	KINPO ELECTRONI	0.002%	95.214%
4599	TVS MOTOR CO	0.002%	95.216%
4600	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	95.218%
4601	ZCL COMPOSITES	0.002%	95.221%
4602	CALLIDUS CAPITA	0.002%	95.223%
4603	FORMFACTOR INC COMMON STOCK USD.001	0.002%	95.226%
4604	INVESTMENT TECH	0.002%	95.228%
4605	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	95.230%
4606	TONGDA GROUP HL	0.002%	95.233%
4607	CONZZETA AG	0.002%	95.235%
4608	HUNTING PLC	0.002%	95.237%
4609	BAIC MOTOR CORP	0.002%	95.240%
4610	BROOKFIELD OFFI	0.002%	95.242%
4611	PRIMARY HEALTH	0.002%	95.244%
4612	KENDA RUBBER IN	0.002%	95.247%
4613	TREX COMPANY INC COMMON STOCK USD.01	0.002%	95.249%
4614	SAN MIGUEL CORP	0.002%	95.251%
4615	BANK MILLENIUM	0.002%	95.254%
4616	TONGAAT-HULETT	0.002%	95.256%
4617	TOWER SEMICONDU	0.002%	95.258%
4618	HOME PRODUCT CE	0.002%	95.261%
4619	POLY HONG KONG	0.002%	95.263%
4620	MAHINDRA & MAHI	0.002%	95.265%
4621	COCA-COLA EUROP	0.002%	95.268%
4622	SHUI ON LAND LT	0.002%	95.270%
4623	OCI COMPANY LTD	0.002%	95.272%
4624	SENSHU IKEDA HL	0.002%	95.275%
4625	TRICO BANCSHARES COMMON STOCK	0.002%	95.277%
4626	TODA CORP	0.002%	95.279%
4627	DET N O A	0.002%	95.282%
4628	HINDUSTAN LEVER	0.002%	95.284%
4629	EMAMI LTD	0.002%	95.286%
4630	FIRST NATIONAL	0.002%	95.288%
4631	ALKERMES PLC	0.002%	95.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	MITSUBISHI LOGI	0.002%	95.293%
4633	FIBRIA CELULOSE	0.002%	95.295%
4634	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.298%
4635	HYAKUGO BANK(10	0.002%	95.300%
4636	JG SUMMIT HLDGS	0.002%	95.302%
4637	MERCIALYS	0.002%	95.305%
4638	SHIMA SEIKI MFG	0.002%	95.307%
4639	INTERRENT REAL	0.002%	95.309%
4640	KING'S TOWN BAN	0.002%	95.312%
4641	BEFIMMO SCA	0.002%	95.314%
4642	KOREA ZINC	0.002%	95.316%
4643	TAKKT AG	0.002%	95.319%
4644	GRANITE OIL COR	0.002%	95.321%
4645	JB HI-FI	0.002%	95.323%
4646	HUBER & SUHNER	0.002%	95.325%
4647	BIOCON	0.002%	95.328%
4648	CLOETTA AB B SH	0.002%	95.330%
4649	PRESIDENT CHAIN	0.002%	95.332%
4650	GLAXOSMITHKLINE	0.002%	95.335%
4651	TOKYO ELEC POWE	0.002%	95.337%
4652	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.339%
4653	BALKRISHNA INDS	0.002%	95.342%
4654	CROWN LTD.	0.002%	95.344%
4655	ORION CORP	0.002%	95.346%
4656	YELLOW PAGES LT	0.002%	95.349%
4657	CAR INC	0.002%	95.351%
4658	NOS SGPS	0.002%	95.353%
4659	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.355%
4660	ELECTA AB B SHS	0.002%	95.358%
4661	AMOREPACIFIC GR	0.002%	95.360%
4662	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.362%
4663	AUSNET SERVICES	0.002%	95.365%
4664	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	95.367%
4665	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.369%
4666	INDEPENDENCE GR	0.002%	95.371%
4667	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	95.374%
4668	OPHIR ENERGY PL	0.002%	95.376%
4669	UACJ CORP	0.002%	95.378%
4670	CALAVO GROWERS INC COMMON STOCK USD.001	0.002%	95.381%
4671	GT CAPITAL HOLD	0.002%	95.383%
4672	SIEGFRIED HOLDI	0.002%	95.385%
4673	POSTNL	0.002%	95.387%
4674	TOKAI RIKA CO	0.002%	95.390%
4675	VMWARE INC CLASS A COMMON STOCK USD.01	0.002%	95.392%
4676	SHINMAYWA INDS	0.002%	95.394%
4677	TELECOM ITALIA	0.002%	95.397%
4678	GANNETT CO INC COMMON STOCK	0.002%	95.399%
4679	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.002%	95.401%
4680	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.403%
4681	NAVIGANT CONSUL	0.002%	95.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	INDIA INFOLINE	0.002%	95.408%
4683	KWG PROPERTY HL	0.002%	95.410%
4684	C & C GROUP PLC	0.002%	95.412%
4685	WACKER CONSTRUC	0.002%	95.415%
4686	CUMMINS INDIA	0.002%	95.417%
4687	SIXT AG	0.002%	95.419%
4688	CHINA PACIFIC I	0.002%	95.422%
4689	RYOHIN KEIKAKU	0.002%	95.424%
4690	UTD INTEGRATION	0.002%	95.426%
4691	U-MING MARINE	0.002%	95.428%
4692	EMS-CHEMIE HLDG	0.002%	95.431%
4693	TOBU RAILWAY CO	0.002%	95.433%
4694	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.435%
4695	DIASORIN SPA EU	0.002%	95.437%
4696	LEROY SEAFOOD G	0.002%	95.440%
4697	THAI UNION GROU	0.002%	95.442%
4698	AUTODESK INC	0.002%	95.444%
4699	TOKIO MARINE HO	0.002%	95.446%
4700	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.449%
4701	DEUTZ AG	0.002%	95.451%
4702	IMMOFINANZ IMMO	0.002%	95.453%
4703	SAMSUNG ELECTRO	0.002%	95.455%
4704	SEMEN GRESIK	0.002%	95.458%
4705	CELLTRION INC K	0.002%	95.460%
4706	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.462%
4707	YAGEO CORP	0.002%	95.464%
4708	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.467%
4709	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.469%
4710	MISUMI CORPORAT	0.002%	95.471%
4711	KRONES AG	0.002%	95.473%
4712	PGT INC	0.002%	95.476%
4713	SERIA CO LTD	0.002%	95.478%
4714	ESURE GROUP PLC	0.002%	95.480%
4715	LINDT & SPRUENG	0.002%	95.482%
4716	CHINA COAL ENER	0.002%	95.485%
4717	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.487%
4718	SINO LAND CO	0.002%	95.489%
4719	SANOMA OYJ	0.002%	95.491%
4720	AEON MALL CO LT	0.002%	95.494%
4721	Ayala Land Inc	0.002%	95.496%
4722	ACADIAN TIMBER	0.002%	95.498%
4723	VIDRALA S.A.	0.002%	95.500%
4724	VALOR CO LTD	0.002%	95.503%
4725	JENOPTIK AG	0.002%	95.505%
4726	EDION CORP	0.002%	95.507%
4727	PARADE TECHNOLO	0.002%	95.509%
4728	MONCLER SPA	0.002%	95.512%
4729	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	95.514%
4730	MITAC HOLDINGS	0.002%	95.516%
4731	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	TCC HONG KONG C	0.002%	95.520%
4733	HAP SENG CONSOL	0.002%	95.523%
4734	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.525%
4735	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	95.527%
4736	MERCER INTL INC	0.002%	95.529%
4737	WT MICROELECTRO	0.002%	95.532%
4738	MEGMILK SNOW BR	0.002%	95.534%
4739	GENTING MALAYSI	0.002%	95.536%
4740	TSOGO SUN HOLDI	0.002%	95.538%
4741	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.540%
4742	ASIA CEMENT	0.002%	95.543%
4743	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.545%
4744	GLOVIS	0.002%	95.547%
4745	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.549%
4746	CIMPRESS NV	0.002%	95.551%
4747	FIELMANN AG	0.002%	95.554%
4748	CHINA RAILWAY G	0.002%	95.556%
4749	USS CO. LTD.	0.002%	95.558%
4750	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	95.560%
4751	OBARA CORP	0.002%	95.563%
4752	ZHUZHOU CSR TIM	0.002%	95.565%
4753	GRAND PACIF PET	0.002%	95.567%
4754	HAVAS SA	0.002%	95.569%
4755	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	95.571%
4756	COMSYS HOLDINGS	0.002%	95.574%
4757	SHIMAMURA CO	0.002%	95.576%
4758	SAUL CENTERS INC REIT USD.01	0.002%	95.578%
4759	SIMPLO TECHNOLO	0.002%	95.580%
4760	INSPERITY INC	0.002%	95.582%
4761	FUKUYAMA TRANSP	0.002%	95.585%
4762	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.587%
4763	TOKAI TOKYO SEC	0.002%	95.589%
4764	NATL HOUSE INDL	0.002%	95.591%
4765	ZAKLADY METALI	0.002%	95.593%
4766	FRUTAROM	0.002%	95.596%
4767	DIGI.COM BHD	0.002%	95.598%
4768	DOMINOS PIZZA E	0.002%	95.600%
4769	JUMBO SA	0.002%	95.602%
4770	CAP SA	0.002%	95.604%
4771	PHH CORP COMMON STOCK USD.01	0.002%	95.606%
4772	CD PROJEKT SA	0.002%	95.609%
4773	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	95.611%
4774	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.002%	95.613%
4775	COSTAR GROUP INC COMMON STOCK USD.01	0.002%	95.615%
4776	HALFORDS GROUP	0.002%	95.617%
4777	STARTS CORP INC	0.002%	95.620%
4778	DOOSAN INFRACOR	0.002%	95.622%
4779	PC CONNECTION	0.002%	95.624%
4780	GPO IND BIMBO	0.002%	95.626%
4781	HANNSTAR DISPLA	0.002%	95.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	FUKUOKA REIT CO	0.002%	95.631%
4783	JAPAN STEEL WOR	0.002%	95.633%
4784	PACIFIC BASIN S	0.002%	95.635%
4785	CHINA OILFIELD	0.002%	95.637%
4786	AKER ASA	0.002%	95.639%
4787	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.641%
4788	LINDAB INTL AB	0.002%	95.644%
4789	IMERYS SA	0.002%	95.646%
4790	KEIO CORP	0.002%	95.648%
4791	SYSMEX CORP	0.002%	95.650%
4792	WPT INDUSTRIAL	0.002%	95.652%
4793	CHINA ZHONGWANG	0.002%	95.654%
4794	KOTAK MAHINDRA	0.002%	95.657%
4795	INVERSIONES AGU	0.002%	95.659%
4796	SEVERSTAL GDR REG S GDR	0.002%	95.661%
4797	TOHO GAS CO	0.002%	95.663%
4798	MONMOUTH REAL E	0.002%	95.665%
4799	FUGRO NV-CVA	0.002%	95.667%
4800	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.670%
4801	UTD STATES CELL	0.002%	95.672%
4802	ANSALDO STS SPA	0.002%	95.674%
4803	LUPIN LTD	0.002%	95.676%
4804	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.002%	95.678%
4805	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.680%
4806	BAJAJ AUTO LTD	0.002%	95.683%
4807	CHINA LESSO GRO	0.002%	95.685%
4808	PHARMERICA CORP COMMON STOCK USD.01	0.002%	95.687%
4809	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.689%
4810	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.691%
4811	FENG TAY ENTRPR	0.002%	95.693%
4812	PETROCHINA COMP	0.002%	95.695%
4813	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.002%	95.698%
4814	IRPC PUBLIC CO	0.002%	95.700%
4815	KADANT INC COMMON STOCK USD.01	0.002%	95.702%
4816	POLYPIPE GROUP	0.002%	95.704%
4817	SCHNITZER STEEL	0.002%	95.706%
4818	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.002%	95.708%
4819	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.710%
4820	SAF-HOLLAND SA	0.002%	95.713%
4821	BANCO COMERCIAL	0.002%	95.715%
4822	PARKWAY INC REIT USD.001	0.002%	95.717%
4823	TRAVELSKY TECHN	0.002%	95.719%
4824	MITSUBISHI TANA	0.002%	95.721%
4825	ALM. BRAND	0.002%	95.723%
4826	FELCOR LODGING	0.002%	95.725%
4827	NAGACORP LTD	0.002%	95.728%
4828	CHINA GEN PLAST	0.002%	95.730%
4829	JARDINE CYCLE	0.002%	95.732%
4830	TRANSPORT INTL	0.002%	95.734%
4831	COLOPLAST AS	0.002%	95.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	Mobistar SA	0.002%	95.738%
4833	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.740%
4834	K12 INC COMMON STOCK USD.0001	0.002%	95.743%
4835	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.745%
4836	ALIOR BANK SA	0.002%	95.747%
4837	ITOCHU TECHNO S	0.002%	95.749%
4838	COSMAX INC	0.002%	95.751%
4839	TARKETT SA	0.002%	95.753%
4840	NORTHGATE	0.002%	95.755%
4841	MATSUMOTOKIYOSH	0.002%	95.757%
4842	ENGIE BRASIL SA	0.002%	95.760%
4843	YUZHOU PROPERTI	0.002%	95.762%
4844	TOMY CO LTD	0.002%	95.764%
4845	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.766%
4846	SIDERURGICA NAC	0.002%	95.768%
4847	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.770%
4848	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.772%
4849	TOKYO SEIMITSU	0.002%	95.774%
4850	GUDANG GARAM(PE	0.002%	95.777%
4851	MINDTREE LTD	0.002%	95.779%
4852	OHL MEXICO SAB	0.002%	95.781%
4853	LUXOTTICA GROUP	0.002%	95.783%
4854	SEKISUI HOUSE R	0.002%	95.785%
4855	KELLER GROUP	0.002%	95.787%
4856	COSAN SA INDUST	0.002%	95.789%
4857	TONG YANG INDUS	0.002%	95.791%
4858	XEROX CORP 4.07	0.002%	95.793%
4859	TELEVISION BROA	0.002%	95.796%
4860	DCM JAPAN HOLDI	0.002%	95.798%
4861	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.800%
4862	MANHATTAN ASSOC	0.002%	95.802%
4863	SHIP FINANCE IN	0.002%	95.804%
4864	EMEMORY TECHNOL	0.002%	95.806%
4865	VASTNED RETAIL	0.002%	95.808%
4866	ITAU UNIBANCO H	0.002%	95.810%
4867	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.812%
4868	HYUNDAI MIPO DO	0.002%	95.814%
4869	TOYO INK MFG CO	0.002%	95.816%
4870	OM ASSET MANAGE	0.002%	95.819%
4871	SANFILIPPO(JOHN	0.002%	95.821%
4872	CHINA CONCH VEN	0.002%	95.823%
4873	GIMV NV	0.002%	95.825%
4874	HARGREAVES LANS	0.002%	95.827%
4875	SHIMADZU CORP	0.002%	95.829%
4876	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.831%
4877	INDUSIND BANK	0.002%	95.833%
4878	FIRST BANCORP/NC COMMON STOCK	0.002%	95.835%
4879	DREAM INDUSTRIA	0.002%	95.837%
4880	KANAMOTO CO LTD	0.002%	95.839%
4881	TEMBEC INC	0.002%	95.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	HOMESTREET INC COMMON STOCK	0.002%	95.844%
4883	KITZ CORPORATIO	0.002%	95.846%
4884	MUTHOOT FINANCE	0.002%	95.848%
4885	WEST CORP COMMON STOCK USD.001	0.002%	95.850%
4886	EXIDE INDUSTRIE	0.002%	95.852%
4887	KAP IND HLDG LT	0.002%	95.854%
4888	IMP DEL DES Y E	0.002%	95.856%
4889	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.858%
4890	ZHAOJIN MINING	0.002%	95.860%
4891	PETKIM	0.002%	95.862%
4892	PAN OCEAN CO	0.002%	95.864%
4893	TEC CORPORATION	0.002%	95.866%
4894	SCORPIO TANKERS	0.002%	95.868%
4895	SA CORP REAL ES	0.002%	95.870%
4896	RAMCO-GERSHENSO	0.002%	95.872%
4897	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.875%
4898	TRAVELPORT WORL	0.002%	95.877%
4899	MINMETALS RES	0.002%	95.879%
4900	NIPPON STEEL	0.002%	95.881%
4901	POLSKIE GORNIC	0.002%	95.883%
4902	F E CONSORTM IN	0.002%	95.885%
4903	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.887%
4904	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.889%
4905	ANRITSU CORP	0.002%	95.891%
4906	CHOW SANG SANG	0.002%	95.893%
4907	MAINFREIGHT LTD	0.002%	95.895%
4908	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.897%
4909	FULLSHARE HOLDI	0.002%	95.899%
4910	CHINA EVERBRIGH	0.002%	95.901%
4911	HUFVUDSTADEN AB	0.002%	95.903%
4912	FUJI MACHINE MF	0.002%	95.905%
4913	SUNTORY BEVERAG	0.002%	95.907%
4914	Rocky Mountain	0.002%	95.909%
4915	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.912%
4916	SERCOMM CORP	0.002%	95.914%
4917	BCO BILBAO VIZC	0.002%	95.916%
4918	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.918%
4919	STRIDES ARCOLAB	0.002%	95.920%
4920	DUZONBIZON CO L	0.002%	95.922%
4921	NIHON UNISYS	0.002%	95.924%
4922	OVS SPA	0.002%	95.926%
4923	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.928%
4924	KIWOOM SECURITI	0.002%	95.930%
4925	EXEDY CORP	0.002%	95.932%
4926	INDO TAMBANGRAY	0.002%	95.934%
4927	KEIHIN ELEC EXP	0.002%	95.936%
4928	KANDENKO CO	0.002%	95.938%
4929	BAJAJ AUTO	0.002%	95.940%
4930	MARICO LTD	0.002%	95.942%
4931	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.002%	95.946%
4933	OKUMURA CORP	0.002%	95.948%
4934	FAR EAST INTL B	0.002%	95.950%
4935	SEABRIDGE GOLD	0.002%	95.952%
4936	CORBY SPIRIT AN	0.002%	95.954%
4937	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.956%
4938	TUNG HO STEEL E	0.002%	95.958%
4939	CENTRAL GLASS C	0.002%	95.960%
4940	HYAKUJUSHI BANK	0.002%	95.962%
4941	CROMWELL PROPER	0.002%	95.964%
4942	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.966%
4943	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.968%
4944	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.970%
4945	DE'LONGHI SPA	0.002%	95.972%
4946	GLOBAL NET LEASE INC REIT USD.01	0.002%	95.974%
4947	LISI	0.002%	95.976%
4948	SOHU.COM INC	0.002%	95.978%
4949	MARCUS CORP	0.002%	95.980%
4950	CHORUS LIMITED	0.002%	95.982%
4951	HAITONG INTL SE	0.002%	95.984%
4952	PETROFAC LTD	0.002%	95.986%
4953	PERPETUAL TST A	0.002%	95.988%
4954	TOYOTA BOSHOKU	0.002%	95.990%
4955	MAN WAH HOLDING	0.002%	95.992%
4956	EREGLI DEMIR CE	0.002%	95.994%
4957	KISSEI PHARM CO	0.002%	95.996%
4958	AVON PRODUCTS I	0.002%	95.998%
4959	C.P. ALL PCL-FG	0.002%	96.000%
4960	ASCOM HOLDING A	0.002%	96.002%
4961	SLATE RETAIL RE	0.002%	96.005%
4962	FUJITEC CO	0.002%	96.007%
4963	EDELWEISS FIN S	0.002%	96.009%
4964	HAMBORNER AG	0.002%	96.011%
4965	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.013%
4966	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.015%
4967	TECO ELEC&MACHI	0.002%	96.017%
4968	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.019%
4969	SYNTEL INC COMMON STOCK	0.002%	96.021%
4970	ANALOGIC CORP	0.002%	96.023%
4971	H. LUNDBECK A/S	0.002%	96.025%
4972	U-BLOX AG	0.002%	96.027%
4973	TATNEFT PAO SPONSORED ADR ADR	0.002%	96.029%
4974	FCC CO LTD	0.002%	96.031%
4975	PARMALAT S.P.A	0.002%	96.032%
4976	MELEXIS	0.002%	96.034%
4977	BRF SA	0.002%	96.036%
4978	SHANDONG WEIGAO	0.002%	96.038%
4979	HITACHI ZOSEN C	0.002%	96.040%
4980	UNI-PRESIDENT C	0.002%	96.042%
4981	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	96.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.046%
4983	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.048%
4984	TISCO FINANCIAL	0.002%	96.050%
4985	HONG KONG LAND	0.002%	96.052%
4986	ORTHOFIX INTL N	0.002%	96.054%
4987	EFG INTERNATIONAL	0.002%	96.056%
4988	ETERNAL CHEMICA	0.002%	96.058%
4989	CHARGEURS SA	0.002%	96.060%
4990	OPUS BANK	0.002%	96.062%
4991	SIAS SPA	0.002%	96.064%
4992	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.066%
4993	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	96.068%
4994	RMR GROUP INC/THE A COMMON STOCK	0.002%	96.070%
4995	ARCELIK AS	0.002%	96.072%
4996	ALLIED GROUP LT	0.002%	96.074%
4997	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.002%	96.076%
4998	SOSEI GROUP COR	0.002%	96.078%
4999	SKC CO	0.002%	96.080%
5000	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.082%
5001	SINGAPORE TECH	0.002%	96.084%
5002	ASTRONICS CORP COMMON STOCK USD.01	0.002%	96.086%
5003	ADVANCED	0.002%	96.088%
5004	DULUXGROUP LTD	0.002%	96.090%
5005	NIHON M&A CENTE	0.002%	96.092%
5006	ALS LTD	0.002%	96.094%
5007	KOMERI CO	0.002%	96.096%
5008	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.098%
5009	KOA CORPORATION	0.002%	96.100%
5010	POWER GRID CORP	0.002%	96.102%
5011	TOD'S SPA	0.002%	96.104%
5012	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	96.106%
5013	MORGUARD CORP	0.002%	96.108%
5014	KOMAX HOLDING A	0.002%	96.110%
5015	XINYI SOLAR HOL	0.002%	96.112%
5016	KOLON INDUSTRIE	0.002%	96.114%
5017	LONKING HOLDING	0.002%	96.116%
5018	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	96.118%
5019	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.120%
5020	RHONE-KLINIKUM	0.002%	96.122%
5021	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.123%
5022	AMBEV SA ADR ADR	0.002%	96.125%
5023	SUMITOMO WAREHO	0.002%	96.127%
5024	RPC INC COMMON STOCK USD.1	0.002%	96.129%
5025	DEUTSCHE EUROSH	0.002%	96.131%
5026	KOMORI CORPORAT	0.002%	96.133%
5027	CONNECTONE BANCORP INC COMMON STOCK	0.002%	96.135%
5028	CHINA SCE PROPE	0.002%	96.137%
5029	NIHON KOHDEN CO	0.002%	96.139%
5030	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.141%
5031	SHINKO ELEC IND	0.002%	96.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	INMOBILIARIA CO	0.002%	96.145%
5033	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	96.147%
5034	AGFA GEVAERT NV	0.002%	96.149%
5035	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	96.151%
5036	CARSALES.COM LT	0.002%	96.153%
5037	BONDUELLE SCA	0.002%	96.155%
5038	ITO EN	0.002%	96.157%
5039	ALL NIPPON AIRW	0.002%	96.159%
5040	SUPERGROUP PLC	0.002%	96.160%
5041	CAPCOM CO	0.002%	96.162%
5042	AEGION CORP COMMON STOCK USD.01	0.002%	96.164%
5043	SEKISUI HOUSE	0.002%	96.166%
5044	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.168%
5045	BRINKER INTL IN	0.002%	96.170%
5046	CALIFORNIA WATE	0.002%	96.172%
5047	OGAKI KYORITSU	0.002%	96.174%
5048	INFICON HOLDING	0.002%	96.176%
5049	RITEK INC	0.002%	96.178%
5050	JC DECAUX SA	0.002%	96.180%
5051	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.182%
5052	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	96.184%
5053	FISHER (JAMES)	0.002%	96.186%
5054	SENKO CO	0.002%	96.188%
5055	HEMFOSA FASTIGH	0.002%	96.189%
5056	JIANGSU EXPRESS	0.002%	96.191%
5057	SP PLUS CORP COMMON STOCK USD.001	0.002%	96.193%
5058	ESTACIO PARTICI	0.002%	96.195%
5059	HANJIN KAL CORP	0.002%	96.197%
5060	BELLUNA CO.LTD	0.002%	96.199%
5061	ZARDOYA-OTIS	0.002%	96.201%
5062	AMOREPACIFIC-NE	0.002%	96.203%
5063	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.205%
5064	MARUICHI STL TU	0.002%	96.207%
5065	FORTUNE R/EST I	0.002%	96.209%
5066	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.211%
5067	PARK STERLING CORP COMMON STOCK USD.01	0.002%	96.213%
5068	CIE AUTOMOTIVE	0.002%	96.214%
5069	SINO-AMERICAN S	0.002%	96.216%
5070	TELECOM PLUS	0.002%	96.218%
5071	AVANGRID INC COMMON STOCK USD.01	0.002%	96.220%
5072	ITOHAM YONEKYU	0.002%	96.222%
5073	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.224%
5074	NAMPAK LTD.	0.002%	96.226%
5075	RPX CORP COMMON STOCK USD.0001	0.002%	96.228%
5076	ENGINEERS INDIA	0.002%	96.230%
5077	HERO HONDA	0.002%	96.232%
5078	BALFOUR BEATTY	0.002%	96.234%
5079	TSRC CORP	0.002%	96.235%
5080	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.237%
5081	CIA SANEAMENTO	0.002%	96.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	COMTECH TELE CO	0.002%	96.241%
5083	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.243%
5084	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.245%
5085	BRASKEM SA	0.002%	96.247%
5086	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.249%
5087	AIRASIA BHD	0.002%	96.251%
5088	INTERROLL HOLDI	0.002%	96.253%
5089	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.255%
5090	BETSSON AB	0.002%	96.256%
5091	KOREA ELEC POWE	0.002%	96.258%
5092	CORETRONICS COR	0.002%	96.260%
5093	ATLANTICA YIELD	0.002%	96.262%
5094	SINGAPORE EXCHA	0.002%	96.264%
5095	FASTIGHETS AB B	0.002%	96.266%
5096	MILLENNIUM&COPT	0.002%	96.268%
5097	BIC CAMERA INC.	0.002%	96.270%
5098	ZZZPRIMA MEAT P	0.002%	96.272%
5099	LG HAUSYS LTD	0.002%	96.273%
5100	KANEMATSU CORP	0.002%	96.275%
5101	MOBIMO HLDG AG	0.002%	96.277%
5102	INTERCONEXION E	0.002%	96.279%
5103	TOPCO SCIENTIFI	0.002%	96.281%
5104	RATHBONE BROTHE	0.002%	96.283%
5105	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.285%
5106	IREN SPA	0.002%	96.287%
5107	ALK-ABELLO A/S	0.002%	96.289%
5108	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.290%
5109	HYPERMARCAS SA	0.002%	96.292%
5110	KEMET CORP	0.002%	96.294%
5111	KUMHO TIRE CO	0.002%	96.296%
5112	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	96.298%
5113	ITEQ CORP	0.002%	96.300%
5114	TXC CORPN	0.002%	96.302%
5115	SEMBCORP MARINE	0.002%	96.304%
5116	FRESENIUS MEDIC	0.002%	96.305%
5117	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.307%
5118	EPISTAR CORP	0.002%	96.309%
5119	BECHTLE AG	0.002%	96.311%
5120	TAICHUNG	0.002%	96.313%
5121	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.315%
5122	JM FINANCIAL	0.002%	96.317%
5123	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.319%
5124	SAMSUNG SDS CO	0.002%	96.320%
5125	SHUN TAK HLDGS	0.002%	96.322%
5126	RELO HOLDINGS I	0.002%	96.324%
5127	JAPAN LIFELINE	0.002%	96.326%
5128	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.328%
5129	PIONEER CORP JP	0.002%	96.330%
5130	TRIGANO	0.002%	96.332%
5131	GOLD FIELDS LTD	0.002%	96.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	EURONAV SA	0.002%	96.335%
5133	NCC LTD/INDIA	0.002%	96.337%
5134	HEALTHSCOPE LTD	0.002%	96.339%
5135	CHINA TRAVEL IN	0.002%	96.341%
5136	JACCS CO	0.002%	96.343%
5137	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.345%
5138	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.346%
5139	CyberAgent, Inc	0.002%	96.348%
5140	TRUSCO NAKAYAMA	0.002%	96.350%
5141	PETRA DIAMONDS	0.002%	96.352%
5142	PERLIS PLANTATI	0.002%	96.354%
5143	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.356%
5144	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.358%
5145	GROUPE FNAC	0.002%	96.359%
5146	KFORCE INC COMMON STOCK USD.01	0.002%	96.361%
5147	IRESS MARKET TE	0.002%	96.363%
5148	PUBLICIS GROUPE	0.002%	96.365%
5149	KCE ELECTRONICS	0.002%	96.367%
5150	TOMTOM NV	0.002%	96.369%
5151	SPEEDWAY MOTORS	0.002%	96.370%
5152	MULTIPLAN EMPRE	0.002%	96.372%
5153	DOMINO'S PIZZA	0.002%	96.374%
5154	SEIREN CO	0.002%	96.376%
5155	ACORDA THERAPEU	0.002%	96.378%
5156	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.380%
5157	SHOWA CORP	0.002%	96.382%
5158	WOWPRIME CORP	0.002%	96.383%
5159	GLOBE TELECOM I	0.002%	96.385%
5160	CHUNGHWA TELECO	0.002%	96.387%
5161	BANG & OLUFSEN	0.002%	96.389%
5162	WD 40 CO COMMON STOCK USD.001	0.002%	96.391%
5163	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.393%
5164	CALGON CARBON C	0.002%	96.394%
5165	SK CHEMICALS	0.002%	96.396%
5166	BANK OF INDIA C	0.002%	96.398%
5167	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.400%
5168	CIPUTRA DEVELOP	0.002%	96.402%
5169	MITSUBA CORP	0.002%	96.404%
5170	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.405%
5171	SECURITY BANK C	0.002%	96.407%
5172	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.409%
5173	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.411%
5174	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.413%
5175	CAPITARETAIL CH	0.002%	96.415%
5176	AUTOGRILL SPA	0.002%	96.416%
5177	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.418%
5178	AVICHINA INDUST	0.002%	96.420%
5179	PEREGRINE HLDGS	0.002%	96.422%
5180	RIETER HLDGS AG	0.002%	96.424%
5181	ROCHE HOLDING A	0.002%	96.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.427%
5183	BIM BIRLESIK MA	0.002%	96.429%
5184	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.431%
5185	SUPREME ELECTRO	0.002%	96.433%
5186	UNDER ARMOUR IN	0.002%	96.435%
5187	EI TOWERS SPA	0.002%	96.436%
5188	PREMIER INVESTM	0.002%	96.438%
5189	SEIBU HOLDINGS	0.002%	96.440%
5190	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.442%
5191	ACTUA CORP COMMON STOCK USD.001	0.002%	96.444%
5192	VERITIV CORP COMMON STOCK USD.01	0.002%	96.445%
5193	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.447%
5194	DON QUIJOTE	0.002%	96.449%
5195	KANGWON LAND IN	0.002%	96.451%
5196	MARFRIG GLOBAL	0.002%	96.453%
5197	MAKINO MILLING	0.002%	96.454%
5198	LAIRD PLC	0.002%	96.456%
5199	TATUNG	0.002%	96.458%
5200	NAN YA PRINTED	0.002%	96.460%
5201	ACACIA MINING	0.002%	96.462%
5202	STELLA INTERNAT	0.002%	96.464%
5203	CPFL ENERGIA SA	0.002%	96.465%
5204	LADBROKES PLC	0.002%	96.467%
5205	PARKWAY LIFE RE	0.002%	96.469%
5206	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.471%
5207	ASAHI INTECC CO	0.002%	96.473%
5208	K WAH INTL HLDG	0.002%	96.474%
5209	COM HEM HLDG AB	0.002%	96.476%
5210	NANYA TECHNOLOG	0.002%	96.478%
5211	EVERLIGHT ELECT	0.002%	96.480%
5212	INDUSTRY AB	0.002%	96.482%
5213	CHINASOFT INTER	0.002%	96.483%
5214	TIER REIT INC REIT USD.0001	0.002%	96.485%
5215	ASATSU INC	0.002%	96.487%
5216	MORGUARD NORTH	0.002%	96.489%
5217	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.491%
5218	RELIANCE POWER	0.002%	96.492%
5219	CAPITAL SECURIT	0.002%	96.494%
5220	SINGAPORE POST	0.002%	96.496%
5221	EZAKI GLICO CO	0.002%	96.498%
5222	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.500%
5223	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.501%
5224	CREDITO VALTELL	0.002%	96.503%
5225	NICHI-IKO PHARM	0.002%	96.505%
5226	BHARAT PETROL C	0.002%	96.507%
5227	CARGOJET INC.	0.002%	96.509%
5228	BARR(A.G.)	0.002%	96.510%
5229	TOOTSIE ROLL IN	0.002%	96.512%
5230	DEBENHAMS	0.002%	96.514%
5231	ALUMINIUM CORP	0.002%	96.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	SHIKOKU ELEC PO	0.002%	96.518%
5233	CHENG LOONG	0.002%	96.519%
5234	TOMRA SYSTEMS A	0.002%	96.521%
5235	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.523%
5236	ROUND ONE CORP	0.002%	96.525%
5237	JAPAN AVIATN EL	0.002%	96.526%
5238	KOREA LINE CORP	0.002%	96.528%
5239	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.530%
5240	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.532%
5241	JUST EAT PLC	0.002%	96.534%
5242	TAIWAN STYRENE	0.002%	96.535%
5243	CAHYA MATA SARA	0.002%	96.537%
5244	FINECOBANK BANC	0.002%	96.539%
5245	GS ENGINEERING	0.002%	96.541%
5246	VERBUND AG	0.002%	96.542%
5247	INDRA SISTEMAS	0.002%	96.544%
5248	NS SOLUTIONS CO	0.002%	96.546%
5249	PTC INC COMMON STOCK USD.01	0.002%	96.548%
5250	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.550%
5251	CHAMPION REAL E	0.002%	96.551%
5252	BANK OF BARODA	0.002%	96.553%
5253	HCI GROUP INC COMMON STOCK	0.002%	96.555%
5254	CKD CORP	0.002%	96.557%
5255	METROPOLE TV-(M	0.002%	96.558%
5256	GMP CAPITAL COR	0.002%	96.560%
5257	OKAMURA CORP	0.002%	96.562%
5258	SQUARE ENIX HOL	0.002%	96.564%
5259	DIGNITY PLC	0.002%	96.566%
5260	TIANNENG POWER	0.002%	96.567%
5261	ZENSHO CO LTD	0.002%	96.569%
5262	CORONATION FUND	0.002%	96.571%
5263	PROSEGUR CIA DE	0.002%	96.573%
5264	GUOTAI JUNAN IN	0.002%	96.574%
5265	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.576%
5266	IOI PROPERTIES	0.002%	96.578%
5267	RESORTTRUST INC	0.002%	96.580%
5268	RUTH'S HOSPITAL	0.002%	96.581%
5269	CANADIAN IMPERI	0.002%	96.583%
5270	GENESCO INC COMMON STOCK USD1.0	0.002%	96.585%
5271	TAKEUCHI MANUFA	0.002%	96.587%
5272	DURATEX SA	0.002%	96.588%
5273	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.590%
5274	VIRTUSA CORP COMMON STOCK USD.01	0.002%	96.592%
5275	DONGKUK STEEL M	0.002%	96.594%
5276	MEIKO ELECTRONI	0.002%	96.596%
5277	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.597%
5278	BERNER KTBK	0.002%	96.599%
5279	AUTOMOTIVE HOLD	0.002%	96.601%
5280	CHATHAM LODGING	0.002%	96.603%
5281	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	ASCOTT RESIDENC	0.002%	96.606%
5283	MAANSHAN IRON &	0.002%	96.608%
5284	MID REIT INC	0.002%	96.610%
5285	ORANGE SPON ADR ADR	0.002%	96.611%
5286	CHAROEN PKPD-FG	0.002%	96.613%
5287	GRENDENE SA	0.002%	96.615%
5288	CHICONY ELECTRO	0.002%	96.617%
5289	METALL ZUG AG	0.002%	96.618%
5290	SUMITOMO MITSUI	0.002%	96.620%
5291	AIRTAC INTERNAT	0.002%	96.622%
5292	ARCADYAN TECHNO	0.002%	96.624%
5293	GETAC TECHNOLOG	0.002%	96.625%
5294	EMP NAC ELECTRI	0.002%	96.627%
5295	GPO DE INVERSIO	0.002%	96.629%
5296	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.631%
5297	TOKYO TY FINANC	0.002%	96.632%
5298	SANYO SPEC STEE	0.002%	96.634%
5299	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.636%
5300	CSR CORP	0.002%	96.638%
5301	BEZEQ ISRAEL TE	0.002%	96.639%
5302	KYORITSU MAINTE	0.002%	96.641%
5303	SOMFY SA	0.002%	96.643%
5304	HEALTHCARE SERV	0.002%	96.645%
5305	ULTIMATE	0.002%	96.646%
5306	GJENSIDIGE FORS	0.002%	96.648%
5307	AUCKLAND INTERN	0.002%	96.650%
5308	MEDIPAL HOLDING	0.002%	96.652%
5309	COMPUTACENTER P	0.002%	96.653%
5310	COCOKARA FINE H	0.002%	96.655%
5311	BANCA GENERALI	0.002%	96.657%
5312	GREAT WALL ENTE	0.002%	96.659%
5313	ESPRIT HOLDINGS	0.002%	96.660%
5314	AUSTEVOLL SEAFO	0.002%	96.662%
5315	JINRO LTD	0.002%	96.664%
5316	KYORIN CO LTD.	0.002%	96.665%
5317	LIPPO KARAWACI	0.002%	96.667%
5318	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.669%
5319	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.671%
5320	THE NISSHIN OIL	0.002%	96.672%
5321	ACC LIMITED	0.002%	96.674%
5322	SAGAMI RAILWAY	0.002%	96.676%
5323	ARCBEST CORP COMMON STOCK USD.01	0.002%	96.678%
5324	NIB HOLDINGS LT	0.002%	96.679%
5325	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	96.681%
5326	VOCUS COMMUN LT	0.002%	96.683%
5327	CHINA DONGXIANG	0.002%	96.684%
5328	BEACH PETROLEUM	0.002%	96.686%
5329	MATAHARI DEPART	0.002%	96.688%
5330	TELEFONICA BRASIL ADR ADR	0.002%	96.690%
5331	JB FINANCIAL GR	0.002%	96.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	YANGARRA RESOUR	0.002%	96.693%
5333	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.695%
5334	KYOWA HAKKO KIR	0.002%	96.696%
5335	TOKYO DOME CORP	0.002%	96.698%
5336	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.700%
5337	UNIPETROL	0.002%	96.702%
5338	DIAMOND OFFSHOR	0.002%	96.703%
5339	UNITED ARROWS L	0.002%	96.705%
5340	ZEE ENTERTAIN E	0.002%	96.707%
5341	HARMONY GOLD MN	0.002%	96.708%
5342	INWIDO AB	0.002%	96.710%
5343	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.712%
5344	SANFIRE RESOURC	0.002%	96.714%
5345	NICE SYSTEMS	0.002%	96.715%
5346	SEMAPA SOC INVE	0.002%	96.717%
5347	CIA ENERGETICA	0.002%	96.719%
5348	CHUDENKO CORP	0.002%	96.720%
5349	FINISH LINE INC	0.002%	96.722%
5350	TAL EDUCATION GROUP ADR ADR	0.002%	96.724%
5351	TIM PARTICIPA	0.002%	96.725%
5352	IBJ LEASING CO	0.002%	96.727%
5353	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.729%
5354	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.731%
5355	GENTING INTERNA	0.002%	96.732%
5356	TOKEN CORP	0.002%	96.734%
5357	ZHEJIANG EXPRES	0.002%	96.736%
5358	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	96.737%
5359	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.739%
5360	CHINA BLUECHEMI	0.002%	96.741%
5361	TELEFONICA DE E	0.002%	96.742%
5362	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.744%
5363	UPC TECHNOLOGY	0.002%	96.746%
5364	CARA OPERATIONS	0.002%	96.747%
5365	DRAEGERWERK AG	0.002%	96.749%
5366	AIA ENGINEERING	0.002%	96.751%
5367	CHINA OVERASEA	0.002%	96.753%
5368	APPLUS SERVICES	0.002%	96.754%
5369	CHINA TRADITION	0.002%	96.756%
5370	RPS GROUP PLC	0.002%	96.758%
5371	DOOSAN CORP	0.002%	96.759%
5372	TRUE CORP PCL	0.002%	96.761%
5373	CROMPTON GREAVE	0.002%	96.763%
5374	SINGAPORE PRESS	0.002%	96.764%
5375	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.002%	96.766%
5376	DXP ENTERPRISES	0.002%	96.768%
5377	ANGANG NEW STEE	0.002%	96.769%
5378	INDS BACHOCO SA	0.002%	96.771%
5379	ADASTRIA HOLDI	0.002%	96.773%
5380	CU BANCORP COMMON STOCK	0.002%	96.774%
5381	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	MANAPPURAM FINA	0.002%	96.778%
5383	Meritz Fire & M	0.002%	96.779%
5384	WING TAI HOLDIN	0.002%	96.781%
5385	AMBUJA CEMENTS	0.002%	96.783%
5386	ABSOLUTE SOFTWA	0.002%	96.784%
5387	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.786%
5388	SKY NETWORK TEL	0.002%	96.788%
5389	ACEA SPA	0.002%	96.789%
5390	YAMAGATA BANK	0.002%	96.791%
5391	CTS CORP COMMON STOCK	0.002%	96.793%
5392	YAHOO JAPAN COR	0.002%	96.794%
5393	SPIN MASTER COR	0.002%	96.796%
5394	NIPPON SODA CO	0.002%	96.798%
5395	SEVEN GROUP HLD	0.002%	96.799%
5396	BAYWA AG (BAYER	0.002%	96.801%
5397	KEPPEL DC REIT	0.002%	96.803%
5398	UNIFI INC	0.002%	96.804%
5399	GETTY PETROLEUM	0.002%	96.806%
5400	QUALYS INC COMMON STOCK USD.001	0.002%	96.808%
5401	CRAY INC COMMON STOCK USD.01	0.002%	96.809%
5402	TAIWAN MOBILE	0.002%	96.811%
5403	KABU.COM SECURI	0.002%	96.813%
5404	CHOW TAI FOOK J	0.002%	96.814%
5405	BARITO PAC TBK	0.002%	96.816%
5406	IOCHPE-MAXION	0.002%	96.818%
5407	SWIRE PACIFIC	0.002%	96.819%
5408	CHINA MOTOR CO	0.002%	96.821%
5409	BANGCHAK CORP P	0.002%	96.823%
5410	PETRONAS CHEMIC	0.002%	96.824%
5411	GIORDANO INTL L	0.002%	96.826%
5412	ENNIS INC COMMON STOCK USD2.5	0.002%	96.828%
5413	SANYO DENKI CO	0.002%	96.829%
5414	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.831%
5415	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.832%
5416	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.834%
5417	SONY FINANCIAL	0.002%	96.836%
5418	JAPAN DISPLAY I	0.002%	96.837%
5419	KOENIG & BAUER	0.002%	96.839%
5420	ENQUEST PLC	0.002%	96.841%
5421	NEXON CO LTD	0.002%	96.842%
5422	SLATE OFFICE RE	0.002%	96.844%
5423	SUMMERSET GROUP	0.002%	96.846%
5424	MERITOR INC COMMON STOCK USD1.0	0.002%	96.847%
5425	K-BRO LINEN INC	0.002%	96.849%
5426	GOODMAN PROPERT	0.002%	96.851%
5427	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.852%
5428	HOPSON DEVELOPM	0.002%	96.854%
5429	ABACUS PROPERTY	0.002%	96.856%
5430	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.857%
5431	KEISEI ELEC RY	0.002%	96.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	CHINA ZHEGTONG	0.002%	96.860%
5433	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.862%
5434	HEALTHSTREAM INC COMMON STOCK	0.002%	96.864%
5435	NEW ORIENTAL ED	0.002%	96.865%
5436	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.867%
5437	PARAMOUNT BED H	0.002%	96.869%
5438	POONGSAN CORP(N	0.002%	96.870%
5439	KERRY LOGISTICS	0.002%	96.872%
5440	INDIABULL REAL	0.002%	96.873%
5441	JAPFA COMFEED I	0.002%	96.875%
5442	WALLENSTAM AB	0.002%	96.877%
5443	SPAREBANK 1 SR	0.002%	96.878%
5444	REALESTATE.COM.	0.002%	96.880%
5445	EPSILON ENERGY	0.002%	96.882%
5446	BANCA IFIS	0.002%	96.883%
5447	BOMBARDIER INC	0.002%	96.885%
5448	BANGKOK LAND PC	0.002%	96.887%
5449	REDEFINE INTERN	0.002%	96.888%
5450	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.890%
5451	EZ TEC EMPREEND	0.002%	96.891%
5452	START TODAY CO	0.002%	96.893%
5453	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.895%
5454	CHEUNG KONG INF	0.002%	96.896%
5455	AMERICAN RAILCA	0.002%	96.898%
5456	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.900%
5457	SEVEN WEST MEDI	0.002%	96.901%
5458	KUNGSLEDEN AB N	0.002%	96.903%
5459	AFG ARBONIA-FOR	0.002%	96.904%
5460	RYMAN HEALTHCAR	0.002%	96.906%
5461	INVESCO OFFICE	0.002%	96.908%
5462	AVEVA GROUP PLC	0.002%	96.909%
5463	SARACEN MINERAL	0.002%	96.911%
5464	SKY PERFECT JSA	0.002%	96.913%
5465	KANSAI PAINT CO	0.002%	96.914%
5466	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.916%
5467	HITACHI MAXELL	0.002%	96.917%
5468	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.919%
5469	CJ E&M CORPORAT	0.002%	96.921%
5470	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.922%
5471	MEIDENSHA CORP	0.002%	96.924%
5472	TASSAL GROUP	0.002%	96.925%
5473	PROMOTORA Y OPE	0.002%	96.927%
5474	RALLYE	0.002%	96.929%
5475	EXPRESS INC COMMON STOCK	0.002%	96.930%
5476	BLACK DIAMOND G	0.002%	96.932%
5477	VANGUARD INTL S	0.002%	96.933%
5478	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.935%
5479	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.937%
5480	MYCRONIC AB	0.002%	96.938%
5481	HUATAI SECURITI	0.002%	96.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	INNOVIVA INC COMMON STOCK	0.002%	96.942%
5483	AXCELIS TECHNOL	0.002%	96.943%
5484	G8 EDUCATION LT	0.002%	96.945%
5485	CDL HOSPITALITY	0.002%	96.946%
5486	CIECH SA	0.002%	96.948%
5487	EVENT HOSPITALI	0.002%	96.950%
5488	CONSORT MEDICAL	0.002%	96.951%
5489	IZUMI CO	0.002%	96.953%
5490	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.954%
5491	HAREL INSURANCE	0.002%	96.956%
5492	UNISEM (M) BHD	0.002%	96.958%
5493	IMA(IND MACC AU	0.002%	96.959%
5494	CHINA EASTERN A	0.002%	96.961%
5495	FIRST INTER BK	0.002%	96.962%
5496	RIB SOFTWARE AG	0.002%	96.964%
5497	MYTILINEOS	0.002%	96.966%
5498	METROPOLITAN BA	0.002%	96.967%
5499	SYNCMOLD ENTERP	0.002%	96.969%
5500	JSW ENERGY LTD	0.002%	96.970%
5501	RESTAURANT GROU	0.002%	96.972%
5502	FENG HSIN IRON&	0.002%	96.974%
5503	CJ O SHOPPING C	0.002%	96.975%
5504	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.977%
5505	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.978%
5506	HENKEL KGAA-BEA	0.002%	96.980%
5507	SIAM CITY CEMEN	0.002%	96.981%
5508	ANADOLU EFES BI	0.002%	96.983%
5509	STARHILL GLOBAL	0.002%	96.985%
5510	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.986%
5511	NIPPON REIT INV	0.002%	96.988%
5512	TOWER INTL INC	0.002%	96.989%
5513	TONG REN TANG T	0.002%	96.991%
5514	PT BUMI SERPONG	0.002%	96.993%
5515	IWATE(BANK OF)	0.002%	96.994%
5516	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.996%
5517	THANACHART CAPI	0.002%	96.997%
5518	CANCOM SE	0.002%	96.999%
5519	MISC BERHAD	0.002%	97.001%
5520	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	97.002%
5521	CHINA SYNTH RUB	0.002%	97.004%
5522	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	97.005%
5523	KOREA ELEC POWER CORP SP ADR ADR	0.002%	97.007%
5524	GENOMMA LAB INT	0.002%	97.008%
5525	RHB Capital	0.002%	97.010%
5526	REED ELSEVIER P	0.002%	97.012%
5527	NITTO BOSEKI CO	0.002%	97.013%
5528	COCA-COLA FEMSA	0.002%	97.015%
5529	GOEASY LTD	0.002%	97.016%
5530	TOHO BANK	0.002%	97.018%
5531	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	97.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	NOBLE CORP PLC	0.002%	97.021%
5533	AK HOLDINGS INC	0.002%	97.023%
5534	HOSHIZAKI ELECT	0.002%	97.024%
5535	FENNER	0.002%	97.026%
5536	CHIPBOND TECHNO	0.002%	97.027%
5537	FOXCONN INTERNA	0.002%	97.029%
5538	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.031%
5539	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	97.032%
5540	TOKYU CONST	0.002%	97.034%
5541	HOSIDEN CORP	0.002%	97.035%
5542	DIGITAL CHINA H	0.002%	97.037%
5543	KAKEN PHARM	0.002%	97.038%
5544	SONIC CORP	0.002%	97.040%
5545	NISSIN ELECTRIC	0.002%	97.042%
5546	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	97.043%
5547	BBMG CORPORATIO	0.002%	97.045%
5548	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.046%
5549	GOLDEN RESORTS	0.002%	97.048%
5550	SUPALAI PUBLIC	0.002%	97.049%
5551	GF SECURITIES C	0.002%	97.051%
5552	GUNGHO ONLINE E	0.002%	97.053%
5553	AMUNDI SA	0.002%	97.054%
5554	STONERIDGE INC COMMON STOCK	0.002%	97.056%
5555	NISHI NIPPON RR	0.002%	97.057%
5556	FRASERS CENTREP	0.002%	97.059%
5557	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	97.060%
5558	YIT OYJ	0.002%	97.062%
5559	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	97.064%
5560	FUYAO GLASS IND	0.002%	97.065%
5561	CHINA POWER INT	0.002%	97.067%
5562	MOTOR OIL SA	0.002%	97.068%
5563	PEOPLES BANCORP INC COMMON STOCK	0.002%	97.070%
5564	PALTAC CORP	0.002%	97.071%
5565	SWIRE PROPERTIE	0.002%	97.073%
5566	MENZIES(JOHN)	0.002%	97.074%
5567	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	97.076%
5568	ORIOR AG	0.002%	97.078%
5569	HSN INC COMMON STOCK USD.01	0.002%	97.079%
5570	KENEDIX RESIDEN	0.002%	97.081%
5571	SCHINDLER-HDLG	0.002%	97.082%
5572	KOSE	0.002%	97.084%
5573	ADVANCED WIRELE	0.002%	97.085%
5574	XCERRA CORP COMMON STOCK USD.05	0.002%	97.087%
5575	NICHICON CORP	0.002%	97.088%
5576	BIZLINK HOLDING	0.002%	97.090%
5577	SHOWA SANGYO CO	0.002%	97.092%
5578	CARNIVAL PLC	0.002%	97.093%
5579	CHENG UEI PRECI	0.002%	97.095%
5580	IINO KAIUN KAIS	0.002%	97.096%
5581	TOPPAN FORMS	0.002%	97.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	NAUTILUS GROUP	0.002%	97.099%
5583	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	97.101%
5584	TAKARA STANDARD	0.002%	97.102%
5585	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	97.104%
5586	CORVEL CORP COMMON STOCK USD.0001	0.002%	97.106%
5587	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.107%
5588	YAMANASHI CHUO	0.002%	97.109%
5589	NISSHA PRINTING	0.002%	97.110%
5590	MBANK	0.002%	97.112%
5591	ALPINE ELECTRON	0.002%	97.113%
5592	SEIKO CORPORATI	0.002%	97.115%
5593	OKINAWA BANK	0.002%	97.116%
5594	SONDA S.A.	0.002%	97.118%
5595	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.119%
5596	YODOGAWA STEEL	0.002%	97.121%
5597	NISSAN SHATAI C	0.002%	97.123%
5598	YAMAZAKI BAKING	0.002%	97.124%
5599	PLAZA RETAIL RE	0.002%	97.126%
5600	SUNDRUG CO LTD	0.002%	97.127%
5601	GRAINGER TRUST	0.002%	97.129%
5602	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	97.130%
5603	HUTCHISON TEL-H	0.002%	97.132%
5604	AUTOBACS SEVEN	0.002%	97.133%
5605	FTD COS INC COMMON STOCK USD.0001	0.002%	97.135%
5606	NATIONAL THERMA	0.002%	97.136%
5607	POWERLONG REAL	0.002%	97.138%
5608	TAIWAN SEMICOND	0.002%	97.139%
5609	HANSSEM CO	0.002%	97.141%
5610	VITASOY INTL	0.002%	97.143%
5611	DELTA ELECTRONI	0.002%	97.144%
5612	CITYCON OYJ	0.002%	97.146%
5613	HUAKU DEVELOPME	0.002%	97.147%
5614	MERCANTILE BANK CORP COMMON STOCK	0.002%	97.149%
5615	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.150%
5616	FUJI SEAL INC	0.002%	97.152%
5617	A2 MILK CO LTD	0.002%	97.153%
5618	INDORAMA VENTUR	0.002%	97.155%
5619	LASSILA & TIKAN	0.002%	97.156%
5620	INDIA CEMENTS	0.002%	97.158%
5621	OCADO GROUP PLC	0.002%	97.159%
5622	SUNLIGHT REAL E	0.002%	97.161%
5623	CAPITA GROUP PL	0.002%	97.162%
5624	TOSHIBA PLANT K	0.002%	97.164%
5625	FRANK'S INTERNA	0.002%	97.165%
5626	CRYOLIFE INC	0.002%	97.167%
5627	PT ANEKA TAMBAN	0.002%	97.169%
5628	INDIAN OIL CORP	0.002%	97.170%
5629	VTB BANK(JSC)	0.002%	97.172%
5630	VEDANTA RESOURC	0.002%	97.173%
5631	CITIC 1616 HLDG	0.002%	97.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	TALK TALK TELEC	0.002%	97.176%
5633	RELIANCE INDS-S	0.002%	97.178%
5634	FLEURY SA	0.002%	97.179%
5635	KUNG LONG BATTE	0.002%	97.181%
5636	KAKAKU.COM INC	0.002%	97.182%
5637	TESARO INC	0.002%	97.184%
5638	BCO CREDITO INV	0.002%	97.185%
5639	ARCS CO LTD	0.002%	97.187%
5640	ADVANTECH CO LT	0.002%	97.188%
5641	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	97.190%
5642	OMNIA HOLDINGS	0.002%	97.191%
5643	TIMBERCREEK FIN	0.002%	97.193%
5644	MUSASHI SEIMITS	0.002%	97.194%
5645	JAPAN SECS FINA	0.002%	97.196%
5646	AOKI INTL	0.002%	97.197%
5647	CIA HERING	0.002%	97.199%
5648	NIPPON SHEET GL	0.002%	97.200%
5649	MEDIA NUSANTARA	0.002%	97.202%
5650	TOMONY HOLDINGS	0.002%	97.203%
5651	UNITED SUPER MA	0.002%	97.205%
5652	HOKURIKU ELEC P	0.002%	97.206%
5653	TEXWINCA HLDGS	0.002%	97.208%
5654	MITCHELLS & BUT	0.002%	97.209%
5655	PARK 24 CO	0.002%	97.211%
5656	PLANET FITNESS INC CL A COMMON STOCK	0.002%	97.212%
5657	ZHEN DING TECHN	0.002%	97.214%
5658	ABOITIZ EQUITY	0.002%	97.215%
5659	AOMORI BANK	0.001%	97.217%
5660	WISTRON NEWEB C	0.001%	97.218%
5661	TAIWAN TEA CORP	0.001%	97.220%
5662	ORION CORP	0.001%	97.221%
5663	TEMP HOLDINGS C	0.001%	97.223%
5664	MIGDAL INSURAN	0.001%	97.224%
5665	INTERNET INITIA	0.001%	97.226%
5666	PRECINT PRO	0.001%	97.227%
5667	ZENKOKU HOSHO C	0.001%	97.229%
5668	LG INDL SYSTEMS	0.001%	97.230%
5669	E INK HOLDINGS	0.001%	97.232%
5670	RETROPHIN INC COMMON STOCK USD.0001	0.001%	97.233%
5671	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.235%
5672	LUXOFT HOLDING	0.001%	97.236%
5673	SSY GROUP LTD	0.001%	97.238%
5674	CONTAINER CORP	0.001%	97.239%
5675	ZZZMITSUI SUGAR	0.001%	97.241%
5676	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.001%	97.242%
5677	DE LA RUE	0.001%	97.244%
5678	EVOTEC OAI AG	0.001%	97.245%
5679	KARDEMIR KARABU	0.001%	97.247%
5680	UNITIKA	0.001%	97.248%
5681	MPHASIS LTD	0.001%	97.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	AIN PHARMACIEZ	0.001%	97.251%
5683	NONG SHIM CO	0.001%	97.253%
5684	KEIHIN CORP	0.001%	97.254%
5685	FUTABA CORP	0.001%	97.256%
5686	HAKUHODO DY HLD	0.001%	97.257%
5687	ZUGER KANTONALB	0.001%	97.259%
5688	NORWEGIAN AIR S	0.001%	97.260%
5689	CADILA HEALTHCA	0.001%	97.262%
5690	HALLA HOLDINGS	0.001%	97.263%
5691	MIRAIT HLDG COR	0.001%	97.265%
5692	TV18 BROADCAST	0.001%	97.266%
5693	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.001%	97.268%
5694	AXFOOD AB	0.001%	97.269%
5695	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	97.271%
5696	BANGKOK AIRWAYS	0.001%	97.272%
5697	JUKI CORP	0.001%	97.273%
5698	MY EG SERVICES	0.001%	97.275%
5699	CEBU AIR INC	0.001%	97.276%
5700	TRANSCEND INFOR	0.001%	97.278%
5701	EMBOTELLA ANDIN	0.001%	97.279%
5702	BUNKA SHUTTER C	0.001%	97.281%
5703	AUSTRALIAN AGRI	0.001%	97.282%
5704	CITIC RESOURCES	0.001%	97.284%
5705	IOI CORPORATION	0.001%	97.285%
5706	KT CORPORATION	0.001%	97.287%
5707	D/S NORDEN	0.001%	97.288%
5708	SHIKUN & BINUI	0.001%	97.290%
5709	BANK TABUNGAN N	0.001%	97.291%
5710	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.293%
5711	KOREA PETROCHEM	0.001%	97.294%
5712	BRICKWORKS	0.001%	97.296%
5713	COHU INC COMMON STOCK USD1.0	0.001%	97.297%
5714	RECRUIT HOLDING	0.001%	97.299%
5715	OKINAWA ELEC PO	0.001%	97.300%
5716	VSE CORP COMMON STOCK USD.05	0.001%	97.301%
5717	SK GAS	0.001%	97.303%
5718	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.001%	97.304%
5719	KADOKAWA DWANGO	0.001%	97.306%
5720	DAISHIN SECURIT	0.001%	97.307%
5721	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.309%
5722	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.001%	97.310%
5723	GRAMMER AG	0.001%	97.312%
5724	CONSTRUCCIONES	0.001%	97.313%
5725	KINTETSU WORLD	0.001%	97.315%
5726	FUCHS PETRO AG	0.001%	97.316%
5727	AKER SOLUTIONS	0.001%	97.318%
5728	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.319%
5729	SITRONIX TECHNO	0.001%	97.321%
5730	EVRAZ PLC	0.001%	97.322%
5731	JOEL-JERUSALEM	0.001%	97.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	GIGABYTE TECHNO	0.001%	97.325%
5733	TOEI CO	0.001%	97.326%
5734	NANTO BANK	0.001%	97.328%
5735	KINGDEE INTERNA	0.001%	97.329%
5736	KUREHA CHEM IND	0.001%	97.331%
5737	DONGBU HITEK CO	0.001%	97.332%
5738	GOLDEN EAGLE RE	0.001%	97.334%
5739	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.335%
5740	NIPPON SIGNAL C	0.001%	97.337%
5741	NIPPON FLOUR MI	0.001%	97.338%
5742	RICOH LEASING	0.001%	97.340%
5743	COMPUGROUP HOLD	0.001%	97.341%
5744	TATA CHEMICALS	0.001%	97.342%
5745	ITE GROUP	0.001%	97.344%
5746	NEWALTA INC	0.001%	97.345%
5747	CHINA BILLS FIN	0.001%	97.347%
5748	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.001%	97.348%
5749	BK ZACHODNI WBK	0.001%	97.350%
5750	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.351%
5751	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.353%
5752	SOULBRAIN CO LT	0.001%	97.354%
5753	SUGI HOLDINGS C	0.001%	97.356%
5754	SUPREME INDUSTR	0.001%	97.357%
5755	PILOT CORP (NEW	0.001%	97.358%
5756	CACHE LOGISTICS	0.001%	97.360%
5757	QUIDEL CORP COMMON STOCK USD.001	0.001%	97.361%
5758	BCO ABC BRASIL	0.001%	97.363%
5759	INABATA & CO	0.001%	97.364%
5760	KATO SANGYO CO	0.001%	97.366%
5761	CONTROLADORA VU	0.001%	97.367%
5762	YUNG TAY ENGINE	0.001%	97.369%
5763	HOUSE FOODS COR	0.001%	97.370%
5764	HONG LEONG CRED	0.001%	97.371%
5765	AUSTRALIAN PHAR	0.001%	97.373%
5766	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.374%
5767	OTSUKA CORP	0.001%	97.376%
5768	EIZO NANA O CORP	0.001%	97.377%
5769	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.001%	97.379%
5770	NET ONE SYSTEMS	0.001%	97.380%
5771	IS DONGSEO CO L	0.001%	97.382%
5772	LE NOBLE AGE	0.001%	97.383%
5773	OCI MATERIALS C	0.001%	97.384%
5774	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	97.386%
5775	SYNNEX TECH INT	0.001%	97.387%
5776	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.389%
5777	COPPER MTN MNG	0.001%	97.390%
5778	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.392%
5779	GLOBAL INDEMNIT	0.001%	97.393%
5780	WILMAR INTERL L	0.001%	97.395%
5781	NH HOTELES	0.001%	97.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	ALTAREA SCA	0.001%	97.397%
5783	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.399%
5784	LG HOME SHOPPIN	0.001%	97.400%
5785	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	97.402%
5786	TLG IMMOBILIEN	0.001%	97.403%
5787	RYOBI	0.001%	97.405%
5788	GORMAN-RUPP CO	0.001%	97.406%
5789	SIIX CORPORATIO	0.001%	97.407%
5790	NICHIHA CORP	0.001%	97.409%
5791	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.410%
5792	MELCOR DEVS LTD	0.001%	97.412%
5793	LUKOIL PJSC- SP	0.001%	97.413%
5794	SOUTHERN CROSS	0.001%	97.415%
5795	AIMIA INC	0.001%	97.416%
5796	CHANGSHA ZOOMLI	0.001%	97.417%
5797	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	97.419%
5798	TAV HAVALIMANLA	0.001%	97.420%
5799	KUDELSKI S.A.	0.001%	97.422%
5800	KEWPIE CORP	0.001%	97.423%
5801	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.425%
5802	SALVATORE FERRA	0.001%	97.426%
5803	CONCENTRIC AB	0.001%	97.427%
5804	URSTADT BIDDLE	0.001%	97.429%
5805	RAMIRENT OYJ	0.001%	97.430%
5806	HOSHINO RESORTS	0.001%	97.432%
5807	SIGMA PHARMACEU	0.001%	97.433%
5808	NISSIN KOGYO	0.001%	97.435%
5809	MELCO RESORTS + ENTERT ADR ADR USD.01	0.001%	97.436%
5810	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.437%
5811	KINGSTON COMM(H	0.001%	97.439%
5812	TEAM INC	0.001%	97.440%
5813	USIMINAS USI SD	0.001%	97.442%
5814	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.443%
5815	KENEDIX RETAIL	0.001%	97.444%
5816	SAMSUNG FINE CH	0.001%	97.446%
5817	KINGSOFT CORP L	0.001%	97.447%
5818	HU LANE ASSOCIA	0.001%	97.449%
5819	NORTHSTAR REALTY EUROPE CORP REIT	0.001%	97.450%
5820	ALIBABA PICTURE	0.001%	97.452%
5821	TOHO CO	0.001%	97.453%
5822	TOSHIBA MACHINE	0.001%	97.454%
5823	NIPPON CHEMI-CO	0.001%	97.456%
5824	DAIHEN CORP	0.001%	97.457%
5825	NEMETSCHEK AG	0.001%	97.459%
5826	RAMCO CEMENTS	0.001%	97.460%
5827	CHINA SHIPPING	0.001%	97.461%
5828	BOLSA MEXICANA	0.001%	97.463%
5829	FIRST RESOURCES	0.001%	97.464%
5830	PACIFIC CONTINENTAL CORP COMMON STOCK	0.001%	97.466%
5831	ITALGAS SPA	0.001%	97.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	MONOTARO CO.LTD	0.001%	97.468%
5833	GUJARAT STATE P	0.001%	97.470%
5834	WESTERN ENERGY	0.001%	97.471%
5835	OKAMOTO INDUSTR	0.001%	97.473%
5836	OESTERREICHISCH	0.001%	97.474%
5837	HEIWA REAL ESTA	0.001%	97.476%
5838	HARMONIC INC	0.001%	97.477%
5839	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.478%
5840	REGIS CORP COMMON STOCK USD.05	0.001%	97.480%
5841	NEXTDC LTD	0.001%	97.481%
5842	SINBON ELECTRON	0.001%	97.483%
5843	NEW WAVE GROUP	0.001%	97.484%
5844	JOY CITY PROPER	0.001%	97.485%
5845	ASIAN PAINTS LT	0.001%	97.487%
5846	Goldcrest Co.,	0.001%	97.488%
5847	CHUGOKU ELEC PO	0.001%	97.490%
5848	NANOMETRICS	0.001%	97.491%
5849	AMTRAN TECHNOLO	0.001%	97.492%
5850	METRO HOLDINGS	0.001%	97.494%
5851	HEIWADO CO LTD	0.001%	97.495%
5852	J TRUST CO. LTD	0.001%	97.497%
5853	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	97.498%
5854	DAINIPPON PHARM	0.001%	97.499%
5855	BRIGHTOIL PETRO	0.001%	97.501%
5856	MOTECH INDUSTRI	0.001%	97.502%
5857	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.001%	97.504%
5858	JOLLIBEE FOODS	0.001%	97.505%
5859	GLOBAL ONE REAL	0.001%	97.506%
5860	TOKYO OHKA KOGY	0.001%	97.508%
5861	CLAS OHLSON AB	0.001%	97.509%
5862	CHINA GALAXY SE	0.001%	97.510%
5863	KIATNAKIN FIN&S	0.001%	97.512%
5864	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.513%
5865	CHINA HARMONY N	0.001%	97.515%
5866	MLP AG	0.001%	97.516%
5867	BURCKHARDT COMP	0.001%	97.517%
5868	SOL MELIA SA	0.001%	97.519%
5869	SM PRIME HLDGS	0.001%	97.520%
5870	P/F BAKKAFROST	0.001%	97.522%
5871	BURE INVESTMENT	0.001%	97.523%
5872	PUREGOLD PRICE	0.001%	97.524%
5873	HOCHSCHILD MINI	0.001%	97.526%
5874	SAIZERIYA COMPA	0.001%	97.527%
5875	VUKILE PROPERTY	0.001%	97.529%
5876	TONG YANG INV B	0.001%	97.530%
5877	BUMI ARMADA BER	0.001%	97.531%
5878	NSD CO LTD	0.001%	97.533%
5879	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.534%
5880	AURICO METALS INC COMMON STOCK	0.001%	97.535%
5881	KENEDIX INC	0.001%	97.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	DAINICHISEIKA C	0.001%	97.538%
5883	SUPER RETAIL GR	0.001%	97.540%
5884	IRISH RESIDENTI	0.001%	97.541%
5885	HANKYU REIT INC	0.001%	97.542%
5886	CEWE COLOR HLDG	0.001%	97.544%
5887	GLOBAL LOGISTIC	0.001%	97.545%
5888	PACIFICIndustr	0.001%	97.546%
5889	TRANSGLOBE ENERGY CORP COMMON STOCK	0.001%	97.548%
5890	ELRINGKLINGER	0.001%	97.549%
5891	HIKARI TSUSHIN	0.001%	97.550%
5892	CHESSWOOD GROUP	0.001%	97.552%
5893	TRANSM ALIANCA	0.001%	97.553%
5894	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.555%
5895	BLUE LABEL TELE	0.001%	97.556%
5896	SAN-A CO LTD	0.001%	97.557%
5897	BEIJING CAP LAN	0.001%	97.559%
5898	LIEN HWA INDL	0.001%	97.560%
5899	BROWN (N) GROUP	0.001%	97.561%
5900	NIC INC COMMON STOCK	0.001%	97.563%
5901	OBRASCON HUAR L	0.001%	97.564%
5902	MIZUNO CORP	0.001%	97.565%
5903	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.001%	97.567%
5904	SITC INTERNATIO	0.001%	97.568%
5905	FISKARS OYJ	0.001%	97.569%
5906	FUKUI BANK	0.001%	97.571%
5907	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.572%
5908	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.001%	97.574%
5909	VODACOM GP-PRPT	0.001%	97.575%
5910	RECHI PRECISION	0.001%	97.576%
5911	LEYOU TECHNOLOG	0.001%	97.578%
5912	NATURA COSMETIC	0.001%	97.579%
5913	TITAN INDUSTRIE	0.001%	97.580%
5914	KURABO INDUSTRI	0.001%	97.582%
5915	COMMERCIAL INTE	0.001%	97.583%
5916	PETROLEUM GEO-S	0.001%	97.584%
5917	PHISON ELECTRON	0.001%	97.586%
5918	MONEX GROUP INC	0.001%	97.587%
5919	ENERGIAS DO BRA	0.001%	97.588%
5920	SAMSUNG TECHWIN	0.001%	97.590%
5921	SPIRENT COMMUNI	0.001%	97.591%
5922	VOSSLOH AG	0.001%	97.592%
5923	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.594%
5924	VISTA LAND & LI	0.001%	97.595%
5925	MICRO-STAR INTL	0.001%	97.596%
5926	YOOX NET-A-PORT	0.001%	97.598%
5927	INTL CONTAINER	0.001%	97.599%
5928	INTL METAL SERV	0.001%	97.600%
5929	BARNES & NOBLE	0.001%	97.602%
5930	TURKIYE VAKIFLA	0.001%	97.603%
5931	GLENMARK PHARM	0.001%	97.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	LOTTE CHILSUNG	0.001%	97.606%
5933	O/SEAS UNION EN	0.001%	97.607%
5934	ORIFLAME HOLDIN	0.001%	97.609%
5935	IBASE TECHNOLOG	0.001%	97.610%
5936	XENCOR INC COMMON STOCK USD.01	0.001%	97.611%
5937	DAIKYO INC	0.001%	97.613%
5938	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.614%
5939	1ST PHILIPPINE	0.001%	97.615%
5940	GLOBAL BRANDS G	0.001%	97.617%
5941	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.618%
5942	TELEKOM AUSTRIA	0.001%	97.619%
5943	TRULY INTL HLDG	0.001%	97.621%
5944	GUERBET	0.001%	97.622%
5945	FARMER BROS CO COMMON STOCK USD1.0	0.001%	97.623%
5946	JUBLIANT FOODWO	0.001%	97.625%
5947	MERUS LABS INTE	0.001%	97.626%
5948	EXACTECH INC COMMON STOCK USD.01	0.001%	97.627%
5949	JOWA HLDGS CO L	0.001%	97.629%
5950	GRUPO HERDEZ SA	0.001%	97.630%
5951	STRABAG SE	0.001%	97.631%
5952	RESOLUTE MINING	0.001%	97.633%
5953	FUJI SOFT ABC	0.001%	97.634%
5954	SILTRONIC AG	0.001%	97.635%
5955	SKISTAR AB	0.001%	97.636%
5956	PATRIZIA IMMO A	0.001%	97.638%
5957	DAIWABO CO LTD	0.001%	97.639%
5958	KUALA LUMPUR KE	0.001%	97.640%
5959	YUEN FOONG YU M	0.001%	97.642%
5960	MANTRA GROUP LT	0.001%	97.643%
5961	ENTERTAINMENT O	0.001%	97.644%
5962	DIALOG GROUP BH	0.001%	97.646%
5963	ESSO (THAILAND)	0.001%	97.647%
5964	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.648%
5965	CLEANAWAY CO LT	0.001%	97.650%
5966	FOCALTECH SYSTE	0.001%	97.651%
5967	CIR-COMPAGNIE I	0.001%	97.652%
5968	CALIFORNIA AMPL	0.001%	97.654%
5969	GASLOG LTD	0.001%	97.655%
5970	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.656%
5971	OLAM INTERNATIO	0.001%	97.658%
5972	MEITEC CORPORAT	0.001%	97.659%
5973	OTE(HELLENIC TL	0.001%	97.660%
5974	BENI STABILI IT	0.001%	97.661%
5975	INDOCEMENT TUNG	0.001%	97.663%
5976	GUNZE	0.001%	97.664%
5977	VIRGIN MONEY HL	0.001%	97.665%
5978	TACHI-S CO	0.001%	97.667%
5979	ITALMOBILIARE S	0.001%	97.668%
5980	CHEIL WORLDWIDE	0.001%	97.669%
5981	MATAS AS	0.001%	97.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	COLOPL INC	0.001%	97.672%
5983	PUMA AG	0.001%	97.673%
5984	TOKYO STEEL MFG	0.001%	97.675%
5985	ZERIA PHARMACEU	0.001%	97.676%
5986	AICHI BANK	0.001%	97.677%
5987	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.678%
5988	GREEN REIT PLC	0.001%	97.680%
5989	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.681%
5990	BOINGO WIRELESS INC COMMON STOCK	0.001%	97.682%
5991	GAZTRANSPORT ET	0.001%	97.684%
5992	EZCORP INC CL A COMMON STOCK USD.01	0.001%	97.685%
5993	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.686%
5994	TEXTAINER GROUP	0.001%	97.688%
5995	CONTACT ENERGY	0.001%	97.689%
5996	INDIAN HOTELS	0.001%	97.690%
5997	SPARKASSEN IMMO	0.001%	97.691%
5998	WATERLAND FIN H	0.001%	97.693%
5999	SPAREBANK 1 SMN	0.001%	97.694%
6000	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.695%
6001	SODICK CO	0.001%	97.697%
6002	HANSON INTL TBK	0.001%	97.698%
6003	CHAROEN POK PHA	0.001%	97.699%
6004	KLAB INC	0.001%	97.701%
6005	SANKI ENGINEERI	0.001%	97.702%
6006	ERCROS SA	0.001%	97.703%
6007	YULON MOTOR	0.001%	97.704%
6008	INPHI CORP COMMON STOCK	0.001%	97.706%
6009	BILIA AB	0.001%	97.707%
6010	TATSUTA ELEC WI	0.001%	97.708%
6011	HAYNES INTL INC	0.001%	97.710%
6012	EBOS GROUP LTD	0.001%	97.711%
6013	CHINA FOOD LTD	0.001%	97.712%
6014	TEIKOKU PISTON	0.001%	97.714%
6015	ARC LAND SAKAMO	0.001%	97.715%
6016	SIBANYE GOLD LT	0.001%	97.716%
6017	BORUSSIA DORTMU	0.001%	97.717%
6018	MYER HOLDINGS L	0.001%	97.719%
6019	AI HOLDINGS COR	0.001%	97.720%
6020	EISAI CO	0.001%	97.721%
6021	MACNICA FUJI EL	0.001%	97.723%
6022	TITAN CEMENT CO	0.001%	97.724%
6023	ANIXTER INC COMPANY GUAR 10/21 5.125	0.001%	97.725%
6024	DIAGEO PLC	0.001%	97.726%
6025	SMARTONE TELECO	0.001%	97.728%
6026	COMMUNITY HEALT	0.001%	97.729%
6027	GREENLAND HONG	0.001%	97.730%
6028	TRAKYA CAM SANA	0.001%	97.732%
6029	MERIDA INDUSTRY	0.001%	97.733%
6030	INDAH KIAT PULP	0.001%	97.734%
6031	HOKKAIDO ELEC P	0.001%	97.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	VISUAL PHOTONIC	0.001%	97.737%
6033	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.738%
6034	SUNWAY BHD	0.001%	97.739%
6035	WEST CHINA CEME	0.001%	97.741%
6036	ASSORE	0.001%	97.742%
6037	CHINA SOUTH CIT	0.001%	97.743%
6038	FUSHAN INTL ENE	0.001%	97.744%
6039	GINKO INTERNATI	0.001%	97.746%
6040	HK ELECTRIC INV	0.001%	97.747%
6041	MARR SPA	0.001%	97.748%
6042	CLAL INSURANCE	0.001%	97.750%
6043	BT INVESTMENT M	0.001%	97.751%
6044	GRANGES AB	0.001%	97.752%
6045	FINNAIR	0.001%	97.753%
6046	CANON INC SPONS ADR ADR	0.001%	97.755%
6047	SODA SANAYII	0.001%	97.756%
6048	BANPU PUBLIC CO	0.001%	97.757%
6049	HELICAL BAR PLC	0.001%	97.758%
6050	BANCOLOMBIA SA	0.001%	97.760%
6051	ONESAVINGS BANK	0.001%	97.761%
6052	USI CORPORATION	0.001%	97.762%
6053	SINFONIA TECHNO	0.001%	97.764%
6054	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.765%
6055	C C LAND HOLDIN	0.001%	97.766%
6056	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.767%
6057	MONADELPHOUS GR	0.001%	97.769%
6058	LAWSON	0.001%	97.770%
6059	KATE SPADE + CO COMMON STOCK USD1.0	0.001%	97.771%
6060	FAMOUS BRANDS L	0.001%	97.772%
6061	INVOCARE LTD	0.001%	97.774%
6062	HYUNDAI ROBOTIC	0.001%	97.775%
6063	YAKO CO	0.001%	97.776%
6064	GREENCROSS LTD	0.001%	97.778%
6065	VEDANTA LTD ADR ADR	0.001%	97.779%
6066	TOPY INDUSTRIES	0.001%	97.780%
6067	ALMIRALL SA	0.001%	97.781%
6068	SANYO CHEMICAL	0.001%	97.783%
6069	HISAMITSU PHARM	0.001%	97.784%
6070	IXYS CORPORATION COMMON STOCK USD.01	0.001%	97.785%
6071	ONEREIT	0.001%	97.786%
6072	BRITISH AMERICA	0.001%	97.788%
6073	PACIFIC TEXTILE	0.001%	97.789%
6074	NATIONAL ALUMIN	0.001%	97.790%
6075	SEMIRARA MINING	0.001%	97.791%
6076	NEW CHINA LIFE	0.001%	97.793%
6077	CASTROL INDIA L	0.001%	97.794%
6078	DELTIC TIMBER	0.001%	97.795%
6079	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	97.796%
6080	DONGYUE GROUP	0.001%	97.798%
6081	NSI NV	0.001%	97.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.800%
6083	PP LONDON SUMAT	0.001%	97.801%
6084	LANDEC CORP	0.001%	97.803%
6085	SJW GROUP COMMON STOCK USD.001	0.001%	97.804%
6086	ECHO GLOBAL LOG	0.001%	97.805%
6087	NISSEI BUILD KO	0.001%	97.807%
6088	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.808%
6089	KINSUS INTERCON	0.001%	97.809%
6090	MAGYAR TELEKOM	0.001%	97.810%
6091	TENARIS S.A.	0.001%	97.812%
6092	COOLPAD GROUP L	0.001%	97.813%
6093	DAH-CHI KOGYO	0.001%	97.814%
6094	BERTRANDT AG	0.001%	97.815%
6095	CHIYODA CORP	0.001%	97.817%
6096	DOSHISHA CO	0.001%	97.818%
6097	AGELLAN COMMERC	0.001%	97.819%
6098	ELEC POWER DEV	0.001%	97.820%
6099	MOCHIDA PHARM C	0.001%	97.822%
6100	AUSDRILL LIMITE	0.001%	97.823%
6101	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.824%
6102	INTERTAIN GROUP	0.001%	97.825%
6103	COSTAIN GROUP P	0.001%	97.827%
6104	HANIL CEMENT MF	0.001%	97.828%
6105	888 HOLDINGS	0.001%	97.829%
6106	SHANGHAI PETROC	0.001%	97.830%
6107	IRB INFRASTRUCT	0.001%	97.832%
6108	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	97.833%
6109	CULP INC COMMON STOCK USD.05	0.001%	97.834%
6110	GRINDROD LIMITE	0.001%	97.835%
6111	AEON DELIGHT	0.001%	97.837%
6112	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.838%
6113	S.A.C.I. FALABE	0.001%	97.839%
6114	CIMIC GROUP LTD	0.001%	97.840%
6115	KARDEX	0.001%	97.841%
6116	INVACARE CORP	0.001%	97.843%
6117	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.001%	97.844%
6118	GP STRATEGIES C	0.001%	97.845%
6119	DMCI HLDGS INC	0.001%	97.846%
6120	TSURUHA HOLDING	0.001%	97.848%
6121	VECTURA GROUP	0.001%	97.849%
6122	TECHNICOLOR	0.001%	97.850%
6123	VITAL HEALTHCAR	0.001%	97.851%
6124	HOGY MEDICAL CO	0.001%	97.853%
6125	HEXAWARE TECHNO	0.001%	97.854%
6126	CREDITO EMILIAN	0.001%	97.855%
6127	KOREA KUMHO PET	0.001%	97.856%
6128	GOLDEN STAR RES	0.001%	97.858%
6129	SEMICONDUCTOR M	0.001%	97.859%
6130	ZENRIN CO LTD	0.001%	97.860%
6131	STRATASYS LTD	0.001%	97.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	MARUDAI FOOD CO	0.001%	97.863%
6133	SOILBUILD BUSIN	0.001%	97.864%
6134	ECLAT TEXTILE C	0.001%	97.865%
6135	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.866%
6136	TIKKURILA OY	0.001%	97.867%
6137	SHINKONG SYNTHE	0.001%	97.869%
6138	DYDO DRINCO INC	0.001%	97.870%
6139	CP POKPHAND CO	0.001%	97.871%
6140	KOLON CORPORATI	0.001%	97.872%
6141	LIECHTENSTEINIS	0.001%	97.874%
6142	TTY BIPHARM CO	0.001%	97.875%
6143	AMSTERDAM COMMO	0.001%	97.876%
6144	HIBERNIA REIT P	0.001%	97.877%
6145	DAKTRONICS INC COMMON STOCK	0.001%	97.878%
6146	SHANGHAI ELECTR	0.001%	97.880%
6147	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	97.881%
6148	HOUSING DEVELOP	0.001%	97.882%
6149	NITTO ELECTRIC	0.001%	97.883%
6150	NEO SOLAR POWER	0.001%	97.885%
6151	FRASERS COMMERC	0.001%	97.886%
6152	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.887%
6153	V TECHNOLOGY	0.001%	97.888%
6154	DENNY S CORP COMMON STOCK USD.01	0.001%	97.889%
6155	WORLDPAY GRP PL	0.001%	97.891%
6156	CJ CGV	0.001%	97.892%
6157	TPI POLENE PCL	0.001%	97.893%
6158	ATEN INTERNATIO	0.001%	97.894%
6159	GROWTHPOINT PRO	0.001%	97.896%
6160	RTL GROUP SA	0.001%	97.897%
6161	FELDA GLOBAL VE	0.001%	97.898%
6162	NORDEX AG	0.001%	97.899%
6163	VEIDEKKE ASA	0.001%	97.900%
6164	ARISAWA MFG CO	0.001%	97.902%
6165	NORTHERN BLIZZA	0.001%	97.903%
6166	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	97.904%
6167	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.905%
6168	FORMOSA TAFFETA	0.001%	97.906%
6169	CWT LTD	0.001%	97.908%
6170	ARGOSY PROPERTY	0.001%	97.909%
6171	ELITE ADVANCED	0.001%	97.910%
6172	DEVELOPMENT CRE	0.001%	97.911%
6173	STUART OLSON IN	0.001%	97.913%
6174	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	97.914%
6175	SHIN ZU SHING C	0.001%	97.915%
6176	JOSHIN DENKI CO	0.001%	97.916%
6177	BEML LTD	0.001%	97.917%
6178	ADITYA BIRLA FA	0.001%	97.919%
6179	DAIBIRU CORP	0.001%	97.920%
6180	IDBI BANK LTD	0.001%	97.921%
6181	LG FASHION CORP	0.001%	97.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.923%
6183	TAINAN SPINNING	0.001%	97.925%
6184	JVC KENWOOD HLD	0.001%	97.926%
6185	GURIT HOLDING A	0.001%	97.927%
6186	INOGEN INC COMMON STOCK USD.001	0.001%	97.928%
6187	SALINI IMPREGIL	0.001%	97.929%
6188	TRINITY MIRROR	0.001%	97.931%
6189	ADVA AG	0.001%	97.932%
6190	METRO PACIFIC I	0.001%	97.933%
6191	LIBERBANK SA	0.001%	97.934%
6192	ICHIGO REAL EST	0.001%	97.935%
6193	SKYLARK CO LTD	0.001%	97.937%
6194	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.938%
6195	WESTERN AREAS N	0.001%	97.939%
6196	INFRASTRUCTURE	0.001%	97.940%
6197	Sponda Oyj	0.001%	97.941%
6198	HIWIN TECH CORP	0.001%	97.942%
6199	CHINA MACHINERY	0.001%	97.944%
6200	GLOBANT SA	0.001%	97.945%
6201	SANKEN ELECTRIC	0.001%	97.946%
6202	WAN HAI LINES	0.001%	97.947%
6203	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.948%
6204	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.950%
6205	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.951%
6206	VOLTAS LTD	0.001%	97.952%
6207	ORIENTAL UNION	0.001%	97.953%
6208	YOKOHAMA REITO	0.001%	97.954%
6209	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.956%
6210	HUIZHANG BANK C	0.001%	97.957%
6211	EVERGREEN MARIN	0.001%	97.958%
6212	TED BAKER PLC	0.001%	97.959%
6213	LOOKERS PLC	0.001%	97.960%
6214	PAX GLOBAL TECH	0.001%	97.962%
6215	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.963%
6216	GEMTEK TECHNOLO	0.001%	97.964%
6217	MITRA ADIPERKAS	0.001%	97.965%
6218	TAIKISHA	0.001%	97.966%
6219	PERUSAHAAN GAS	0.001%	97.967%
6220	GLADSTONE COMME	0.001%	97.969%
6221	IRISO ELECTRONI	0.001%	97.970%
6222	BK OF RYUKYUS	0.001%	97.971%
6223	HEADLAM GROUP	0.001%	97.972%
6224	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.973%
6225	IDFC BANK LTD	0.001%	97.975%
6226	AVEO GROUP	0.001%	97.976%
6227	JCU CORP	0.001%	97.977%
6228	PRESS METAL ALU	0.001%	97.978%
6229	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.979%
6230	FERREXPO PLC	0.001%	97.980%
6231	SHANKS GROUP PL	0.001%	97.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	ORIENT CORP	0.001%	97.983%
6233	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.984%
6234	M3 INC	0.001%	97.985%
6235	PCHOME ONLINE I	0.001%	97.986%
6236	SHIN-ETSU POLYM	0.001%	97.988%
6237	ASTRAL FOODS	0.001%	97.989%
6238	ACETO CORP COMMON STOCK USD.01	0.001%	97.990%
6239	HOKUETSU BANK	0.001%	97.991%
6240	US Wire Order	0.001%	97.992%
6241	INFRATIL LTD	0.001%	97.993%
6242	CMK CORP	0.001%	97.995%
6243	SAMYANG HOLDING	0.001%	97.996%
6244	HEALTH AND HAPP	0.001%	97.997%
6245	QIAGEN NV	0.001%	97.998%
6246	ALSO HOLDING-RE	0.001%	97.999%
6247	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.000%
6248	HONG LEONG BANK	0.001%	98.002%
6249	SANTAM	0.001%	98.003%
6250	TON YI CORP	0.001%	98.004%
6251	WIHLBORGS FASTI	0.001%	98.005%
6252	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.006%
6253	ONEBEACON INSUR	0.001%	98.007%
6254	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.009%
6255	VILLEROY & BOCH	0.001%	98.010%
6256	SRF LTD	0.001%	98.011%
6257	KOREA EXPRESS C	0.001%	98.012%
6258	SCHRODERS(NEW)	0.001%	98.013%
6259	SCSK CORPORATIO	0.001%	98.014%
6260	DAIFUKU CO	0.001%	98.016%
6261	DENBURY RESOURC	0.001%	98.017%
6262	ARAKAWA CHEMICA	0.001%	98.018%
6263	TOKAI HOLDINGS	0.001%	98.019%
6264	BK OF NAGOYA	0.001%	98.020%
6265	MAH SING GROUP	0.001%	98.021%
6266	FUKUDA DENSHI C	0.001%	98.023%
6267	TAKASAGO INTL C	0.001%	98.024%
6268	FORMOSA PETROCH	0.001%	98.025%
6269	UTD COMMUNITY F	0.001%	98.026%
6270	ZZZSAN-AI OIL C	0.001%	98.027%
6271	MITSUBISHI STEE	0.001%	98.028%
6272	TECNICAS REUNID	0.001%	98.030%
6273	PI INDUSTRIES L	0.001%	98.031%
6274	RICARDO	0.001%	98.032%
6275	CLARKSON(HORACE	0.001%	98.033%
6276	NORITZ CORP	0.001%	98.034%
6277	ICL-ISRAEL CHEM	0.001%	98.035%
6278	SUMMARECON AGUN	0.001%	98.037%
6279	GRUMA SA DE CV	0.001%	98.038%
6280	CLARION CO	0.001%	98.039%
6281	UPONOR OYJ	0.001%	98.040%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	AIMS AMP CAPITA	0.001%	98.041%
6283	GENWORTH MORTGA	0.001%	98.042%
6284	HEIWA REAL ESTA	0.001%	98.043%
6285	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.045%
6286	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.046%
6287	MAYR-MELNHOF KA	0.001%	98.047%
6288	SUDAMERICANA VA	0.001%	98.048%
6289	REDINGTON INDIA	0.001%	98.049%
6290	TENARIS S.A.	0.001%	98.050%
6291	WEG SA	0.001%	98.052%
6292	OSAKI ELECTRIC	0.001%	98.053%
6293	TKC CORPORATION	0.001%	98.054%
6294	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.055%
6295	ADLER REAL ESTA	0.001%	98.056%
6296	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.057%
6297	YIEH PHUI ENTS	0.001%	98.058%
6298	KENKO MAYONNAIS	0.001%	98.060%
6299	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.061%
6300	SCHMOLZ+BICKENB	0.001%	98.062%
6301	SAO PAU ALPARGA	0.001%	98.063%
6302	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.064%
6303	GPO AEROPORTUAR	0.001%	98.065%
6304	FUJI MEDIA HOLD	0.001%	98.066%
6305	OTONOMY INC COMMON STOCK USD.001	0.001%	98.068%
6306	MIGHTY RIVER PO	0.001%	98.069%
6307	ALBIOMA	0.001%	98.070%
6308	YOUNGWON CORP	0.001%	98.071%
6309	AICHI STEEL WOR	0.001%	98.072%
6310	GLOW ENERGY	0.001%	98.073%
6311	GREE INC	0.001%	98.074%
6312	NUTRACEUTICAL I	0.001%	98.076%
6313	WILSON BAYLY HO	0.001%	98.077%
6314	VECTRUS INC COMMON STOCK USD.01	0.001%	98.078%
6315	B2W-CIA GLOBAL	0.001%	98.079%
6316	EMPEROR INTL HL	0.001%	98.080%
6317	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	98.081%
6318	MARCO POLO DEV	0.001%	98.082%
6319	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.084%
6320	DALMIA BHARAT L	0.001%	98.085%
6321	ALTAMIR AMBOISE	0.001%	98.086%
6322	ALGOMA CENTRAL	0.001%	98.087%
6323	PETRON CORP	0.001%	98.088%
6324	MAX INDIA	0.001%	98.089%
6325	PLAYA HOTELS &	0.001%	98.090%
6326	TAIYO INK MFG C	0.001%	98.092%
6327	NIKKISO CO	0.001%	98.093%
6328	DIVERS RES BHD	0.001%	98.094%
6329	PIOLAX CO	0.001%	98.095%
6330	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.096%
6331	GRUPO SIMEC S.A	0.001%	98.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	EMIRA PROPERTY	0.001%	98.098%
6333	CANON ELECTRONI	0.001%	98.099%
6334	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.101%
6335	TAIWAN GLASS	0.001%	98.102%
6336	CONEXIO CORP	0.001%	98.103%
6337	FAES FARMA SA	0.001%	98.104%
6338	KANTO DENKA KOG	0.001%	98.105%
6339	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	98.106%
6340	OIL REFINERIES	0.001%	98.107%
6341	FINCANTIERI SPA	0.001%	98.109%
6342	TANSEISHA CO	0.001%	98.110%
6343	HAVELLS INDIA L	0.001%	98.111%
6344	RAMAYANA LESTAR	0.001%	98.112%
6345	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.113%
6346	VTG AG	0.001%	98.114%
6347	BQE NATL BELGIQ	0.001%	98.115%
6348	Alliance Global	0.001%	98.116%
6349	CVR ENERGY INC	0.001%	98.118%
6350	TSI HOLDINGS CO	0.001%	98.119%
6351	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.120%
6352	HI-LEX CORP	0.001%	98.121%
6353	SRI TRANG AGRO	0.001%	98.122%
6354	BANGKOK EXPRESS	0.001%	98.123%
6355	DAESANG CORP	0.001%	98.124%
6356	MEKONOMEN AB	0.001%	98.125%
6357	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.127%
6358	ELBIT SYSTEMS L	0.001%	98.128%
6359	HAKDEX AB	0.001%	98.129%
6360	CALBEE INC	0.001%	98.130%
6361	AVEX GROUP HOLD	0.001%	98.131%
6362	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.132%
6363	RUENTEX DEVELOP	0.001%	98.133%
6364	CHUGOKU MAR PAI	0.001%	98.134%
6365	NIPPON DENKO CO	0.001%	98.136%
6366	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.137%
6367	WISDOM MARINE L	0.001%	98.138%
6368	AJANTA PHARMA	0.001%	98.139%
6369	TORSTAR CORP CL	0.001%	98.140%
6370	SPORTS DIRECT I	0.001%	98.141%
6371	HAMAMATSU PHOTO	0.001%	98.142%
6372	MESA LABORATORIES INC COMMON STOCK	0.001%	98.143%
6373	KARNATAKA BANK	0.001%	98.144%
6374	BURSA MALAYSIA	0.001%	98.146%
6375	HONGKONG&SHANG	0.001%	98.147%
6376	SPLUNK INC COMMON STOCK USD.001	0.001%	98.148%
6377	NEXEN TIRE CORP	0.001%	98.149%
6378	BEC WORLD PUBLI	0.001%	98.150%
6379	TAKUMA CO	0.001%	98.151%
6380	PER AARSLEFF A/	0.001%	98.152%
6381	TELENAV INC COMMON STOCK USD.001	0.001%	98.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	GROUP COMERCIAL	0.001%	98.154%
6383	KOREA GAS CORP	0.001%	98.156%
6384	VZ HOLDING AG	0.001%	98.157%
6385	JU TENG INTERNA	0.001%	98.158%
6386	SINTOKOGIO	0.001%	98.159%
6387	KWS SAAT AG	0.001%	98.160%
6388	PAO DE ACUCAR C	0.001%	98.161%
6389	RAITO KOGYO CO	0.001%	98.162%
6390	CALIAN GROUP LT	0.001%	98.163%
6391	GPO DE INVERSIO	0.001%	98.164%
6392	FUJI CO(TOKYO)	0.001%	98.166%
6393	AVANZA BANK HOL	0.001%	98.167%
6394	S&T MOTIV CO LT	0.001%	98.168%
6395	COCA-COLA FEMSA	0.001%	98.169%
6396	HAMBURGER HAFEN	0.001%	98.170%
6397	51JOB INC ADR ADR USD.0001	0.001%	98.171%
6398	KYOKUTO KAIHATS	0.001%	98.172%
6399	SIERRA BANCORP COMMON STOCK	0.001%	98.173%
6400	XEBIO CO	0.001%	98.174%
6401	YUEXIU REAL ES	0.001%	98.175%
6402	AMADA HOLDINGS	0.001%	98.177%
6403	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.178%
6404	FU SHOU YUAN IN	0.001%	98.179%
6405	NOVOLIPET STEEL	0.001%	98.180%
6406	TOKYO BROADCAST	0.001%	98.181%
6407	RENHE COMMERCIA	0.001%	98.182%
6408	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.183%
6409	MAJOR CINEPLEX	0.001%	98.184%
6410	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.185%
6411	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.186%
6412	TV ASAHI CORP	0.001%	98.187%
6413	NAVITAS LTD	0.001%	98.189%
6414	NATIONAL GRID P	0.001%	98.190%
6415	AMERICAN PUBLIC	0.001%	98.191%
6416	TIANJIN PORT DE	0.001%	98.192%
6417	TAIWAN ACCEPTAN	0.001%	98.193%
6418	MUHIBBAH ENGINE	0.001%	98.194%
6419	LIFESTYLE INTER	0.001%	98.195%
6420	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.196%
6421	VIVOTEK INC	0.001%	98.197%
6422	SANRIO CO	0.001%	98.198%
6423	CARBONITE INC COMMON STOCK USD.01	0.001%	98.199%
6424	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.201%
6425	TALGO SA	0.001%	98.202%
6426	L'OCCITANE INTE	0.001%	98.203%
6427	SUMITOMO DENSET	0.001%	98.204%
6428	VT HOLDINGS CO	0.001%	98.205%
6429	TAKARA SHUZO CO	0.001%	98.206%
6430	DIRTT ENVIRONME	0.001%	98.207%
6431	CENTRAL GARDEN&	0.001%	98.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	CHAUN-CHOUNG TE	0.001%	98.209%
6433	PACIFIC METALS	0.001%	98.210%
6434	FUKUSHIMA IND C	0.001%	98.211%
6435	SWECO AB	0.001%	98.212%
6436	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.214%
6437	MICHINOKU BANK	0.001%	98.215%
6438	MEDIFAST INC COMMON STOCK USD.001	0.001%	98.216%
6439	BENETEAU	0.001%	98.217%
6440	PRESTIGE ESTATE	0.001%	98.218%
6441	TSINGTAO BREWER	0.001%	98.219%
6442	CHROMA ATE INC	0.001%	98.220%
6443	MATSUYA FOODS C	0.001%	98.221%
6444	ORIOLA-KD CORP	0.001%	98.222%
6445	MERSEN SA	0.001%	98.223%
6446	SHIKOKU BANK	0.001%	98.224%
6447	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.225%
6448	HAWKINS INC COMMON STOCK USD.05	0.001%	98.226%
6449	SAINT MARC HLDG	0.001%	98.228%
6450	GMO INTERNET IN	0.001%	98.229%
6451	SAVENCIA SA	0.001%	98.230%
6452	JGC CORP	0.001%	98.231%
6453	ST SHINE OPTICA	0.001%	98.232%
6454	TAISHO PHARMACE	0.001%	98.233%
6455	QUALITY HOUSES	0.001%	98.234%
6456	SHANGHAI JIN JI	0.001%	98.235%
6457	CHINA HUARONG A	0.001%	98.236%
6458	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.237%
6459	PRINCE HOUSING	0.001%	98.238%
6460	AMPLIFON SPA NE	0.001%	98.239%
6461	LANDAUER INC COMMON STOCK USD.1	0.001%	98.240%
6462	SK NETWORKS CO	0.001%	98.242%
6463	BEIERSDORF AG	0.001%	98.243%
6464	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.244%
6465	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.245%
6466	WELSPUN INDIA L	0.001%	98.246%
6467	TAEYOUNG ENGINE	0.001%	98.247%
6468	YAPI VE KREDI B	0.001%	98.248%
6469	JAPAN WOOL TEXT	0.001%	98.249%
6470	XO GROUP INC COMMON STOCK USD.01	0.001%	98.250%
6471	EHIME BANK	0.001%	98.251%
6472	FUFENG GROUP LT	0.001%	98.252%
6473	SAO MARTINHO SA	0.001%	98.253%
6474	DONGFANG ELECT	0.001%	98.254%
6475	ESPEC CORP	0.001%	98.255%
6476	FAR EAST DEPT	0.001%	98.256%
6477	PRESS KOGYO CO	0.001%	98.258%
6478	CHANGYOU.COM LTD ADR ADR	0.001%	98.259%
6479	SIIC ENVIRONMEN	0.001%	98.260%
6480	SYSTEX CORPORAT	0.001%	98.261%
6481	AKITA BANK	0.001%	98.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	KENDRION NV	0.001%	98.263%
6483	DAH CHONG HONG	0.001%	98.264%
6484	INTERNATIONAL P	0.001%	98.265%
6485	BANK OF PHILIPP	0.001%	98.266%
6486	PRUKSA HOLDING	0.001%	98.267%
6487	ALIO GOLD INC	0.001%	98.268%
6488	HULIC CO LTD	0.001%	98.269%
6489	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.270%
6490	CA IMMOBILIEN A	0.001%	98.271%
6491	JASA MARGA	0.001%	98.272%
6492	PSK INC	0.001%	98.273%
6493	ROCK FIELD CO	0.001%	98.275%
6494	MIYAZAKI BANK	0.001%	98.276%
6495	K.C. TECH	0.001%	98.277%
6496	COLTENE HOLDI	0.001%	98.278%
6497	CORP INMOBILIAR	0.001%	98.279%
6498	FORTINET INC	0.001%	98.280%
6499	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.281%
6500	BRODRENE HARTMA	0.001%	98.282%
6501	ACANDO AB	0.001%	98.283%
6502	HESKA CORP	0.001%	98.284%
6503	CLEARWATER SEAF	0.001%	98.285%
6504	CHINA METAL PRO	0.001%	98.286%
6505	CGN POWER CO LT	0.001%	98.287%
6506	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.288%
6507	KALBE FARMA	0.001%	98.289%
6508	THORESEN THAI A	0.001%	98.290%
6509	GINTECH ENERGY	0.001%	98.291%
6510	PIAGGIO	0.001%	98.292%
6511	INDUSTR L FIN(IF	0.001%	98.293%
6512	LING SEN PRECIS	0.001%	98.295%
6513	ICICI BANK	0.001%	98.296%
6514	PARADISE CO	0.001%	98.297%
6515	SEAH STEEL	0.001%	98.298%
6516	UNILEVER INDONE	0.001%	98.299%
6517	SANOFI INDIA LT	0.001%	98.300%
6518	LIPPO MALLS IN	0.001%	98.301%
6519	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.302%
6520	T.HASEGAWA CO	0.001%	98.303%
6521	TORII PHARM CO	0.001%	98.304%
6522	NEC NETWK & SYS	0.001%	98.305%
6523	HANMI PHARM CO	0.001%	98.306%
6524	CAFE DE CORAL H	0.001%	98.307%
6525	NAKANISHI INC	0.001%	98.308%
6526	LOTTE CONFECT	0.001%	98.309%
6527	ALPEK SAB	0.001%	98.310%
6528	FRONTLINE LTD/B	0.001%	98.311%
6529	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.312%
6530	QUIMICA Y MINER	0.001%	98.313%
6531	NEO-CHINA GROUP	0.001%	98.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	DESCENTE LTD.	0.001%	98.315%
6533	EL AL ISRAEL AI	0.001%	98.316%
6534	TREDEGAR CORP COMMON STOCK	0.001%	98.317%
6535	DEVOTEAM SA	0.001%	98.319%
6536	TORRENT PHARM	0.001%	98.320%
6537	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.321%
6538	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	98.322%
6539	TAIHEI DENGYO	0.001%	98.323%
6540	OBIC	0.001%	98.324%
6541	CENTRL PLAZA HO	0.001%	98.325%
6542	STAGECOACH GROU	0.001%	98.326%
6543	CIA SANEAMENTO	0.001%	98.327%
6544	CIA DE DIST INT	0.001%	98.328%
6545	HANA TOUR SERVI	0.001%	98.329%
6546	DAISEKI CO LTD	0.001%	98.330%
6547	INNOGY SE	0.001%	98.331%
6548	OIL & NATURAL G	0.001%	98.332%
6549	TEJON RANCH CO	0.001%	98.333%
6550	CASHBUILD LTD	0.001%	98.334%
6551	OUTSOURCING INC	0.001%	98.335%
6552	TUBOS REUNIDOS	0.001%	98.336%
6553	DAEWOO ENGINEER	0.001%	98.337%
6554	COAL INDIA LTD	0.001%	98.338%
6555	HANSOL PAPER CO	0.001%	98.339%
6556	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.340%
6557	DATA COMMUNICAT	0.001%	98.341%
6558	BML INC	0.001%	98.342%
6559	NOVELION THERAP	0.001%	98.343%
6560	DEUTSCHE BETEI	0.001%	98.344%
6561	CHINA AOYUAN PR	0.001%	98.345%
6562	PETRONAS DAGANG	0.001%	98.346%
6563	MAINSTREET EQUI	0.001%	98.347%
6564	REGAL HOTELS IN	0.001%	98.348%
6565	DHT HOLDINGS IN	0.001%	98.349%
6566	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.350%
6567	ZALANDO SE	0.001%	98.352%
6568	GODREJ CONSUMER	0.001%	98.353%
6569	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.354%
6570	EPS CO LTD	0.001%	98.355%
6571	EASY BIO INC	0.001%	98.356%
6572	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.357%
6573	HINDUSTAN CONST	0.001%	98.358%
6574	INTILAND DEVPT	0.001%	98.359%
6575	HUNG SHENG CONS	0.001%	98.360%
6576	TURKIYE SINAI K	0.001%	98.361%
6577	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.362%
6578	UNITED LABORATO	0.001%	98.363%
6579	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.364%
6580	FUTABA INDUSTRI	0.001%	98.365%
6581	PRESSANCE CORPO	0.001%	98.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	MOTHERSON SUMI	0.001%	98.367%
6583	SINOPEC SHANGHA	0.001%	98.368%
6584	PEARSON STK	0.001%	98.369%
6585	PROLOGIS PROPER	0.001%	98.370%
6586	ARN MONDADORI E	0.001%	98.371%
6587	GREATVIEW ASEPT	0.001%	98.372%
6588	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.373%
6589	CT ENVIRONMENTA	0.001%	98.374%
6590	FIRST REIT	0.001%	98.375%
6591	SINOPEC KANTONS	0.001%	98.376%
6592	JAIPRAKASH ASSO	0.001%	98.377%
6593	POLYTEC HOLDING	0.001%	98.378%
6594	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.379%
6595	CENT PATTANA PU	0.001%	98.380%
6596	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.381%
6597	BIOGAIA AB	0.001%	98.382%
6598	HISPANIA ACTIVO	0.001%	98.383%
6599	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.384%
6600	MAN SE	0.001%	98.385%
6601	CHOFU SEISAKUSH	0.001%	98.386%
6602	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.387%
6603	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.388%
6604	ASIA OPTICAL CO	0.001%	98.389%
6605	UNION BNK OF IN	0.001%	98.390%
6606	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.391%
6607	DEXCOM INC COMMON STOCK USD.001	0.001%	98.392%
6608	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.393%
6609	MGM CHINA HLDGS	0.001%	98.394%
6610	NISHIO RENT ALL	0.001%	98.395%
6611	J-OIL MILLS INC	0.001%	98.396%
6612	ALTERRA POWER C	0.001%	98.397%
6613	OPAP SA	0.001%	98.398%
6614	CIA TRANSM ENER	0.001%	98.399%
6615	EUGENE CORP	0.001%	98.400%
6616	LAI SUN DEVELOP	0.001%	98.401%
6617	ASAHI HOLDINGS	0.001%	98.402%
6618	SATO CORP	0.001%	98.403%
6619	KINEPOLIS GROUP	0.001%	98.404%
6620	BOIRON	0.001%	98.405%
6621	PHOTO-ME INTERN	0.001%	98.406%
6622	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.407%
6623	LG INTL CORP	0.001%	98.408%
6624	RICHTER GEDEON	0.001%	98.409%
6625	COWEN INC COMMON STOCK USD.01	0.001%	98.410%
6626	PRESTIGE INTERN	0.001%	98.411%
6627	ISEKI & CO	0.001%	98.412%
6628	DEL FRISCOS RES	0.001%	98.413%
6629	DAIKYONISHIKAWA	0.001%	98.414%
6630	ELITE SEMICONDU	0.001%	98.415%
6631	STARHUB LIMITED	0.001%	98.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	YANZHOU COAL MI	0.001%	98.417%
6633	MGI COUTIER	0.001%	98.418%
6634	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.419%
6635	HUADIAN POWER I	0.001%	98.420%
6636	UKC HOLDINGS CO	0.001%	98.421%
6637	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.422%
6638	COLOWIDE CO LTD	0.001%	98.423%
6639	MASTERLINK SECS	0.001%	98.424%
6640	CHOICE PROPERTI	0.001%	98.425%
6641	KOC HOLDING AS	0.001%	98.426%
6642	NINE ENTERTAINM	0.001%	98.427%
6643	TOWA PHARM CO L	0.001%	98.428%
6644	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.429%
6645	HARASHIN CO LTD	0.001%	98.430%
6646	GO-AHEAD GROUP	0.001%	98.431%
6647	DAIDO METAL CO	0.001%	98.432%
6648	XL AXIATA TBK P	0.001%	98.433%
6649	KOREA AEROSPACE	0.001%	98.434%
6650	SP SETIA	0.001%	98.435%
6651	DANIELI & CO CO	0.001%	98.436%
6652	INFOMART CORP	0.001%	98.437%
6653	CORP MOCTEZUMA	0.001%	98.438%
6654	MACQUARIE LEISU	0.001%	98.439%
6655	CALIX INC COMMON STOCK	0.001%	98.440%
6656	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.441%
6657	SINOTRANS SHIPP	0.001%	98.442%
6658	NESTLE INDIA	0.001%	98.443%
6659	NOVAE GROUP PLC	0.001%	98.444%
6660	STELLA CHEMIFA	0.001%	98.445%
6661	MALAYSIA BUILD	0.001%	98.446%
6662	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.447%
6663	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.448%
6664	ZOJIRUSHI CORP	0.001%	98.449%
6665	SREI INFRASTRUC	0.001%	98.450%
6666	BANK OF CHONGQI	0.001%	98.451%
6667	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.452%
6668	SOGEFI	0.001%	98.453%
6669	EAGLE INDUSTRY	0.001%	98.454%
6670	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.455%
6671	RAISIO YHTYMA O	0.001%	98.456%
6672	FUJI KYUKO CO L	0.001%	98.457%
6673	BEIJER ALMA AB	0.001%	98.458%
6674	PARQUE ARAUCO S	0.001%	98.459%
6675	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.460%
6676	JAHWA ELECTRONI	0.001%	98.461%
6677	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.462%
6678	DIGI INTL INC	0.001%	98.462%
6679	ITOCHU FUEL COR	0.001%	98.463%
6680	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.464%
6681	HOTAI MOTOR CO	0.001%	98.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	CONN S INC COMMON STOCK USD.01	0.001%	98.466%
6683	UMH PROP INC	0.001%	98.467%
6684	VETROPACK HOLDI	0.001%	98.468%
6685	YELLOW HAT LTD.	0.001%	98.469%
6686	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.470%
6687	YANZHOU COAL MI	0.001%	98.471%
6688	RAFFLES MEDICAL	0.001%	98.472%
6689	PRADA SPA	0.001%	98.473%
6690	TONGYANG LIFE I	0.001%	98.474%
6691	UNIBAIL-RODAMCO	0.001%	98.475%
6692	SHIBUYA KOGYO C	0.001%	98.476%
6693	TIME DOTCOM BHD	0.001%	98.477%
6694	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.478%
6695	INDIAN BANK	0.001%	98.479%
6696	WOCKHARDT LIMIT	0.001%	98.480%
6697	TECHNOLOGY ONE	0.001%	98.481%
6698	ISHIHARA SANGYO	0.001%	98.482%
6699	LIMELIGHT NETW	0.001%	98.483%
6700	WASHTEC AG	0.001%	98.484%
6701	UNID CO LTD	0.001%	98.485%
6702	GRUPO AEROPORTU	0.001%	98.486%
6703	ASTRA AGRO LEST	0.001%	98.487%
6704	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.488%
6705	ASSOCD INTL HOT	0.001%	98.489%
6706	I.T LIMITED	0.001%	98.490%
6707	CHESNARA PLC	0.001%	98.491%
6708	YUASA TRADING C	0.001%	98.492%
6709	AIDA ENGINEERIN	0.001%	98.492%
6710	E CL SA	0.001%	98.493%
6711	HOCHDORF HOLDIN	0.001%	98.494%
6712	BELC CO LTD	0.001%	98.495%
6713	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.496%
6714	ODONTOPREV SA	0.001%	98.497%
6715	SUPER-SOL	0.001%	98.498%
6716	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.499%
6717	BLOOMAGE BIOTEC	0.001%	98.500%
6718	ENTERCOM COMMUN	0.001%	98.501%
6719	CAWACHI LTD	0.001%	98.502%
6720	PAGE INDUSTRIES	0.001%	98.503%
6721	CORPORATE TRAVE	0.001%	98.504%
6722	EIGHTEENTH BANK	0.001%	98.505%
6723	OPTO TECH CORPN	0.001%	98.506%
6724	CIA ENERGETICA	0.001%	98.507%
6725	COLBUN S.A.	0.001%	98.508%
6726	ELETROBRAS PREF	0.001%	98.509%
6727	SINOTRUK HONG K	0.001%	98.510%
6728	PPC LTD	0.001%	98.511%
6729	MIQUEL Y COSTAS	0.001%	98.512%
6730	PEMBANGUNAN P	0.001%	98.513%
6731	CT REAL ESTATE	0.001%	98.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	RISO KAGAKU COR	0.001%	98.514%
6733	MULTIPLUS SA	0.001%	98.515%
6734	MAYNE PHARMA GR	0.001%	98.516%
6735	SUN HUNG KAI CO	0.001%	98.517%
6736	WEIQIAO TEXTILE	0.001%	98.518%
6737	BW OFFSHORE LTD	0.001%	98.519%
6738	KESKO OYJ	0.001%	98.520%
6739	OCEAN YIELD ASA	0.001%	98.521%
6740	NTT URBAN DEVEL	0.001%	98.522%
6741	CLEVO	0.001%	98.523%
6742	DORIAN LPG LTD	0.001%	98.524%
6743	TUNG THIH ELECT	0.001%	98.525%
6744	UMS HLDGS LTD	0.001%	98.526%
6745	LENZING AG	0.001%	98.527%
6746	SUMITOMO SEIKA	0.001%	98.528%
6747	KINDOM CONSTRUC	0.001%	98.529%
6748	SUPERVALU INC	0.001%	98.530%
6749	ASAHI DIAMOND I	0.001%	98.531%
6750	TOP GLOVE CORP	0.001%	98.532%
6751	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.533%
6752	TUBE INV OF IND	0.001%	98.533%
6753	CAPITAL® PRO	0.001%	98.534%
6754	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.535%
6755	KUMIAI CHEM IND	0.001%	98.536%
6756	CTCI CORP	0.001%	98.537%
6757	TOKAI RUBBER IN	0.001%	98.538%
6758	PT TIMAH TBK	0.001%	98.539%
6759	THAI AIRWAYS IN	0.001%	98.540%
6760	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.541%
6761	LIFE CORPORATIO	0.001%	98.542%
6762	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.543%
6763	KOMERCNI BANKA	0.001%	98.544%
6764	CITIZENS INC COMMON STOCK	0.001%	98.545%
6765	VST HLDGS	0.001%	98.546%
6766	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.547%
6767	SPH REIT	0.001%	98.548%
6768	AGRANA BETEILIG	0.001%	98.549%
6769	ALE PROPERTY TR	0.001%	98.549%
6770	STOBART GROUP L	0.001%	98.550%
6771	SOL SPA	0.001%	98.551%
6772	MINOR INTERNATI	0.001%	98.552%
6773	NIPPON PAINT CO	0.001%	98.553%
6774	RMP ENERGY INC	0.001%	98.554%
6775	PROSPERITY REIT	0.001%	98.555%
6776	FANTASIA HOLDIN	0.001%	98.556%
6777	BYGGMAX GROUP A	0.001%	98.557%
6778	DAIICHI KIGENSO	0.001%	98.558%
6779	CERVECERIAS UNI	0.001%	98.559%
6780	HUA HONG SEMICO	0.001%	98.560%
6781	PREMIER FOODS	0.001%	98.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.562%
6783	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.563%
6784	FOSTER ELECTRIC	0.001%	98.563%
6785	KOSSAN RUBBER I	0.001%	98.564%
6786	SEASPAN CORP	0.001%	98.565%
6787	PIERRE & VACANC	0.001%	98.566%
6788	KAPPAHL HOLDING	0.001%	98.567%
6789	SKS MICROFINANC	0.001%	98.568%
6790	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.569%
6791	FRED'S INC	0.001%	98.570%
6792	MAX CO	0.001%	98.571%
6793	MIURA CO	0.001%	98.572%
6794	TAIWAN COGENERA	0.001%	98.573%
6795	KINIK CO	0.001%	98.574%
6796	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.575%
6797	MIZUHO FINL GP	0.001%	98.576%
6798	CONCENTRADORA	0.001%	98.576%
6799	OSSTEM IMPLANT	0.001%	98.577%
6800	CERVED INFORMAT	0.001%	98.578%
6801	SUN FRONTIER FU	0.001%	98.579%
6802	KRUNGTHAI CARD	0.001%	98.580%
6803	BANDO CHEMICAL	0.001%	98.581%
6804	DEXERIALS CORP	0.001%	98.582%
6805	HKR INTL LTD	0.001%	98.583%
6806	JIN CO.LTD	0.001%	98.584%
6807	TOWA BANK	0.001%	98.585%
6808	HANON SYSTEMS	0.001%	98.586%
6809	MITSUBOSHI BELT	0.001%	98.587%
6810	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.588%
6811	TOHO ZINC CO LT	0.001%	98.588%
6812	WAKITA & CO	0.001%	98.589%
6813	JAPAN PULP & PA	0.001%	98.590%
6814	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.591%
6815	SURTECO SE	0.001%	98.592%
6816	MEC COMPANY LTD	0.001%	98.593%
6817	ALPHA & OMEGA S	0.001%	98.594%
6818	BANGKOK DUSIT M	0.001%	98.595%
6819	BIOTEST AG	0.001%	98.596%
6820	HUANENG POWER I	0.001%	98.597%
6821	YANG MING MARIN	0.001%	98.598%
6822	IGUATEMI EMP SH	0.001%	98.599%
6823	MANDALAY RESOUR	0.001%	98.600%
6824	ROBINSONS RETAI	0.001%	98.600%
6825	ENCE ENERGIA	0.001%	98.601%
6826	FREEMAN FINANCI	0.001%	98.602%
6827	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.603%
6828	PREMIER OIL	0.001%	98.604%
6829	VERBIO VEREINIG	0.001%	98.605%
6830	QOL CO LTD	0.001%	98.606%
6831	MCJ CO LTD	0.001%	98.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	KARUR VYSYA BAN	0.001%	98.608%
6833	MCBRIDE PLC	0.001%	98.609%
6834	JAMMU & KASHMIR	0.001%	98.610%
6835	ELIS SA	0.001%	98.610%
6836	AUSTAL LTD	0.001%	98.611%
6837	SUMMIT INDUSTRI	0.001%	98.612%
6838	KONOIKE TRANSP	0.001%	98.613%
6839	NETENT AB	0.001%	98.614%
6840	DAIRY FARM INTL	0.001%	98.615%
6841	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.616%
6842	ALBIS CO LTD	0.001%	98.617%
6843	SAMYANG CORP	0.001%	98.618%
6844	SALMAR ASA	0.001%	98.619%
6845	XINGDA INTERNAT	0.001%	98.620%
6846	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.620%
6847	ASSYSTEM	0.001%	98.621%
6848	SINARMAS LAND	0.001%	98.622%
6849	CHINA INTL MARI	0.001%	98.623%
6850	METLIFECARE LTD	0.001%	98.624%
6851	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.625%
6852	BANK PEKAO	0.001%	98.626%
6853	YAMAICHI ELECTR	0.001%	98.627%
6854	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.628%
6855	DAI-DAN CO	0.001%	98.629%
6856	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.629%
6857	IPCA LABORATORI	0.001%	98.630%
6858	GEO CO LTD	0.001%	98.631%
6859	VS INDUSTRY BHD	0.001%	98.632%
6860	NIPPON CARBON C	0.001%	98.633%
6861	D.A. CONSORTIUM	0.001%	98.634%
6862	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.635%
6863	ANANDA DEVELOPM	0.001%	98.636%
6864	NISSHIN SEIFUN	0.001%	98.637%
6865	IGG INC	0.001%	98.638%
6866	BTB REAL ESTATE	0.001%	98.638%
6867	CHINA SINGYES S	0.001%	98.639%
6868	NITTA CORP	0.001%	98.640%
6869	TOKYOTOKEIBA CO	0.001%	98.641%
6870	HO BEE INVESTME	0.001%	98.642%
6871	TV TOKYO HLDG C	0.001%	98.643%
6872	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.644%
6873	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.645%
6874	LATECOERE	0.001%	98.646%
6875	DAIKI ALUMINIUM	0.001%	98.647%
6876	SAIBU GAS CO	0.001%	98.647%
6877	SRA HOLDINGS IN	0.001%	98.648%
6878	ASIA AVIATION P	0.001%	98.649%
6879	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.650%
6880	ACE HARDWARE IN	0.001%	98.651%
6881	GRAPE KING INC	0.001%	98.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	ERAMET	0.001%	98.653%
6883	OITA BANK	0.001%	98.654%
6884	GREEN CROSS HLD	0.001%	98.655%
6885	PHILIPPINE NATL	0.001%	98.655%
6886	HIMART CO LTD	0.001%	98.656%
6887	KOTOBUKI SPIRIT	0.001%	98.657%
6888	TOYO ENG CORP	0.001%	98.658%
6889	MACATAWA BANK CORP COMMON STOCK	0.001%	98.659%
6890	WEST BANCORPORATION COMMON STOCK	0.001%	98.660%
6891	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.661%
6892	FBD HLDGS	0.001%	98.662%
6893	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.663%
6894	GOLDSUN DEV/CON	0.001%	98.663%
6895	WELCIA HOLDINGS	0.001%	98.664%
6896	WINCANTON	0.001%	98.665%
6897	DAUM COMMUNICAT	0.001%	98.666%
6898	REZIDOR HOTEL G	0.001%	98.667%
6899	POLA ORBIS HLDG	0.001%	98.668%
6900	YAKULT HONSHA C	0.001%	98.669%
6901	ZUMIEZ INC COMMON STOCK	0.001%	98.670%
6902	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.671%
6903	YIRENDAI LTD AD	0.001%	98.671%
6904	FLYTECH TECHNOL	0.001%	98.672%
6905	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.673%
6906	DEVRO	0.001%	98.674%
6907	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.675%
6908	DREAM UNLIMIITE	0.001%	98.676%
6909	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.677%
6910	KOWLOON DEVMT	0.001%	98.678%
6911	RESOLUTE FOREST	0.001%	98.678%
6912	HOLY STONE ENTE	0.001%	98.679%
6913	PLATINUM ASSET	0.001%	98.680%
6914	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.681%
6915	B&B TOOLS AB	0.001%	98.682%
6916	TPG TELECOM	0.001%	98.683%
6917	NISHIMATSUYA CH	0.001%	98.684%
6918	CHINA WATER AFF	0.001%	98.685%
6919	DR.CHLABO CO L	0.001%	98.685%
6920	WEBJET LTD	0.001%	98.686%
6921	ASTALDI	0.001%	98.687%
6922	EVA PRECISION I	0.001%	98.688%
6923	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.689%
6924	HORNBACH BAUMAR	0.001%	98.690%
6925	TOWNGAS CHINA C	0.001%	98.691%
6926	SIRTEX MEDICAL	0.001%	98.692%
6927	ALTICE NV	0.001%	98.692%
6928	SANDEN CORP	0.001%	98.693%
6929	WIZZ AIR HOLDIN	0.001%	98.694%
6930	GIGA SOLAR MAT	0.001%	98.695%
6931	RIKEN CORP	0.001%	98.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	AKASTOR ASA	0.001%	98.697%
6933	TAMURA CORP	0.001%	98.698%
6934	GEOX S.P.A.	0.001%	98.699%
6935	GURUNAVI INC	0.001%	98.699%
6936	HANDSOME CORP	0.001%	98.700%
6937	MERIDIAN ENERGY	0.001%	98.701%
6938	SLC AGRICOLA SA	0.001%	98.702%
6939	DUNI AB	0.001%	98.703%
6940	FISSION URANIUM	0.001%	98.704%
6941	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.705%
6942	LASERTEC CORP	0.001%	98.705%
6943	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.706%
6944	HAMAKYOREX CO L	0.001%	98.707%
6945	SHIKOKU CHEMICA	0.001%	98.708%
6946	KOREA KOLMAR CO	0.001%	98.709%
6947	ARDENEC CORP	0.001%	98.710%
6948	VITTORIA ASSICU	0.001%	98.711%
6949	NVE CORP	0.001%	98.712%
6950	CONSUN PHARMACE	0.001%	98.712%
6951	COFACE SA	0.001%	98.713%
6952	SK TELECOM ADR	0.001%	98.714%
6953	NATIONAL STORAG	0.001%	98.715%
6954	TAYCA CORP	0.001%	98.716%
6955	HUNTER DOUGLAS	0.001%	98.717%
6956	NIDEC CORPORATI	0.001%	98.718%
6957	MCMILLAN SHAKES	0.001%	98.718%
6958	MORGAN SINDALL	0.001%	98.719%
6959	KONGSBERG AUTOM	0.001%	98.720%
6960	WINMARK CORP COMMON STOCK	0.001%	98.721%
6961	IGB REAL ESTATE	0.001%	98.722%
6962	BOSCH LTD	0.001%	98.723%
6963	MODEC INC	0.001%	98.724%
6964	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.724%
6965	LI NING CO. LTD	0.001%	98.725%
6966	NEWRIVER REIT P	0.001%	98.726%
6967	BANCO DAVIVIEND	0.001%	98.727%
6968	HULIC REIT INC	0.001%	98.728%
6969	AKKA TECHNOLOGI	0.001%	98.729%
6970	YOSHINOYA D&C C	0.001%	98.730%
6971	SDL PLC	0.001%	98.730%
6972	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.731%
6973	NIHON NOHYAKU	0.001%	98.732%
6974	SHIZUOKAGAS CO	0.001%	98.733%
6975	PARTNER COMMUNI	0.001%	98.734%
6976	NAMCHOW CHEMICA	0.001%	98.735%
6977	SOLOR A/S	0.001%	98.736%
6978	GMR INFRASTRUCT	0.001%	98.736%
6979	ARROW GLOBAL GR	0.001%	98.737%
6980	KURODA ELECTRIC	0.001%	98.738%
6981	KYOEI STEEL LTD	0.001%	98.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.740%
6983	SELECT HARVESTS	0.001%	98.741%
6984	LIU CHONG HING	0.001%	98.742%
6985	LOTTE FOOD CO	0.001%	98.742%
6986	ANGLO AMERICAN	0.001%	98.743%
6987	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.744%
6988	NEXITY	0.001%	98.745%
6989	QINGDAO PORT IN	0.001%	98.746%
6990	RELIANCE ENERGY	0.001%	98.747%
6991	SFA ENGINEERING	0.001%	98.748%
6992	SUNGWOO HITECH	0.001%	98.748%
6993	PHOENIX MECANO	0.001%	98.749%
6994	BELL AG - REG	0.001%	98.750%
6995	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.751%
6996	SIAM COMMERCIAL	0.001%	98.752%
6997	WYNN MACAU LTD	0.001%	98.753%
6998	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.753%
6999	AKEBONO BRAKE I	0.001%	98.754%
7000	INTL NICKEL IND	0.001%	98.755%
7001	AP THAILAND PCL	0.001%	98.756%
7002	WEYCO GROUP INC	0.001%	98.757%
7003	VAISALA	0.001%	98.758%
7004	XING AG	0.001%	98.759%
7005	FINGERPRINT CAR	0.001%	98.759%
7006	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.760%
7007	PROGRAMMED MAIN	0.001%	98.761%
7008	CEMEX LATAM HLD	0.001%	98.762%
7009	FORMULA SYST(19	0.001%	98.763%
7010	HOSOKAWA MICRON	0.001%	98.764%
7011	NIPPON ROAD CO	0.001%	98.764%
7012	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	98.765%
7013	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.766%
7014	KAJARIA CERAMIC	0.001%	98.767%
7015	SINTEX PLASTICS	0.001%	98.768%
7016	G-RESOURCES GP	0.001%	98.769%
7017	ABC-MART INC	0.001%	98.769%
7018	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.770%
7019	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.771%
7020	ESSENTIAL ENERG	0.001%	98.772%
7021	YAMAZEN CORPORA	0.001%	98.773%
7022	UTD INDUSTRIAL	0.001%	98.774%
7023	MENICON CO LTD	0.001%	98.775%
7024	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.775%
7025	ATUL LTD	0.001%	98.776%
7026	GWA GROUP LTD	0.001%	98.777%
7027	ADVTECH LTD	0.001%	98.778%
7028	YOKOGAWA BRIDGE	0.001%	98.779%
7029	VILMORIN CLAUSE	0.001%	98.780%
7030	CHEMRING GROUP	0.001%	98.780%
7031	KIKUCHI CO LTD	0.001%	98.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FOLKESTONE EDU	0.001%	98.782%
7033	DAEDUCK GDS	0.001%	98.783%
7034	HOKUTO CORP	0.001%	98.784%
7035	PETRONAS GAS	0.001%	98.785%
7036	UNITED INTL ENT	0.001%	98.785%
7037	CHINA SHENGMU O	0.001%	98.786%
7038	KASAI KOGYO CO	0.001%	98.787%
7039	MANITOU	0.001%	98.788%
7040	ACHILLES CORP	0.001%	98.789%
7041	GOLD CIRCUIT EL	0.001%	98.790%
7042	DISCO CORPORATI	0.001%	98.790%
7043	FARGLORY LAND D	0.001%	98.791%
7044	CHINA AEROSPACE	0.001%	98.792%
7045	FURUKAWA CO	0.001%	98.793%
7046	CENTRAL CHINA S	0.001%	98.794%
7047	KIKKOMAN CORP	0.001%	98.795%
7048	AFFICHAGE HOLDI	0.001%	98.795%
7049	5N PLUS INC.	0.001%	98.796%
7050	CHINA MANMADE F	0.001%	98.797%
7051	ELETRORBRAS COMM	0.001%	98.798%
7052	CAREER TECHNOLO	0.001%	98.799%
7053	ADHI KARYA PERS	0.001%	98.799%
7054	DONGJIANG ENVIR	0.001%	98.800%
7055	MOBILEONE LTD.	0.001%	98.801%
7056	VAUDOISE ASSURA	0.001%	98.802%
7057	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.803%
7058	GREATEK ELECTRO	0.001%	98.804%
7059	DAIHO CONSTRUCT	0.001%	98.804%
7060	QAD INC A COMMON STOCK	0.001%	98.805%
7061	GEMDALE PROPERT	0.001%	98.806%
7062	INGENIA COMMUNI	0.001%	98.807%
7063	HURCO COMPANIES INC COMMON STOCK	0.001%	98.808%
7064	CIA SANEAMENTO	0.001%	98.809%
7065	ONE LIBERTY PRO	0.001%	98.809%
7066	GRUPO FAMSA SA	0.001%	98.810%
7067	SONG WON IND	0.001%	98.811%
7068	S FOODS INC	0.001%	98.812%
7069	VERA BRADLEY INC COMMON STOCK	0.001%	98.813%
7070	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.813%
7071	DAEHAN FLOUR MI	0.001%	98.814%
7072	COMDIRECT BANK	0.001%	98.815%
7073	ONE HOSPITALITY	0.001%	98.816%
7074	YPSOMED HOLDING	0.001%	98.817%
7075	CAMBRIDGE INDUS	0.001%	98.818%
7076	COVENANT TRANSP	0.001%	98.818%
7077	ROYAL CO	0.001%	98.819%
7078	IDORSIA LTD	0.001%	98.820%
7079	TATA COMMUNICAT	0.001%	98.821%
7080	XINJIANG GOLDWI	0.001%	98.822%
7081	GULLIVER INTERN	0.001%	98.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	DR REDDYS LABS	0.001%	98.823%
7083	TRANS COSMOS	0.001%	98.824%
7084	PARK ELECTROCHE	0.001%	98.825%
7085	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.826%
7086	ADANI POWER LTD	0.001%	98.827%
7087	RETAIL FOOD GRO	0.001%	98.827%
7088	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.828%
7089	TRONC INC COMMON STOCK USD.01	0.001%	98.829%
7090	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.830%
7091	CITY OFFICE REI	0.001%	98.831%
7092	RANK GROUP PLC	0.001%	98.831%
7093	BLOOMBERRY RESO	0.001%	98.832%
7094	UNITIL CORP COMMON STOCK	0.001%	98.833%
7095	BACHEM HLD AG-B	0.001%	98.834%
7096	GREAT LAKES DRE	0.001%	98.835%
7097	TYC BROTHER IND	0.001%	98.836%
7098	NORITAKE CO	0.001%	98.836%
7099	MEDY-TOX INC	0.001%	98.837%
7100	FORMOSA LABORAT	0.001%	98.838%
7101	NEUROCRINE BIOS	0.001%	98.839%
7102	CHIMEI MATERIAL	0.001%	98.840%
7103	POLARIS INFRAS	0.001%	98.840%
7104	AMOTECH CO LTD	0.001%	98.841%
7105	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.842%
7106	BUKIT SEMBAWNG	0.001%	98.843%
7107	TOLI CORP	0.001%	98.844%
7108	CARD FACTORY PL	0.001%	98.844%
7109	MIDAS HLDGS	0.001%	98.845%
7110	TSUKISHIMA KIKA	0.001%	98.846%
7111	ASCENDAS HOSPIT	0.001%	98.847%
7112	PAZ CORP SA	0.001%	98.848%
7113	GENESIS ENERGY	0.001%	98.849%
7114	XXENTRIA TECHNO	0.001%	98.849%
7115	UNIVERSAL MEDIC	0.001%	98.850%
7116	CHINA SHANSHUI	0.001%	98.851%
7117	GLORIA MATERIAL	0.001%	98.852%
7118	PARTRON CO LTD	0.001%	98.853%
7119	BORYSZEW SA	0.001%	98.853%
7120	HNZ GROUP INC	0.001%	98.854%
7121	LIVZON PHARMACE	0.001%	98.855%
7122	ALLIED PROPERTI	0.001%	98.856%
7123	ATRIUM LJUNGBER	0.001%	98.857%
7124	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.857%
7125	SIGURD MICROELE	0.001%	98.858%
7126	SMS CO LTD	0.001%	98.859%
7127	MOUNT GIBSON IR	0.001%	98.860%
7128	CUTERA INC COMMON STOCK USD.001	0.001%	98.861%
7129	SEAH BESTEEL CO	0.001%	98.861%
7130	PALFINGER AG	0.001%	98.862%
7131	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.864%
7133	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.865%
7134	CORFICOLOMBIANA	0.001%	98.865%
7135	TRITAX BIG BOX	0.001%	98.866%
7136	CORP COMERCI SA	0.001%	98.867%
7137	W-SCOPE CO	0.001%	98.868%
7138	GUOCOLAND LTD	0.001%	98.868%
7139	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.001%	98.869%
7140	PROTECTOR FORSI	0.001%	98.870%
7141	SSANGYONG CEMEN	0.001%	98.871%
7142	EMPEROR CAPITAL	0.001%	98.872%
7143	KATAKURA INDS	0.001%	98.872%
7144	QSC AG	0.001%	98.873%
7145	HEINEKEN MALAYS	0.001%	98.874%
7146	EMLAK KONUT GYO	0.001%	98.875%
7147	THAI VEGETABLE	0.001%	98.876%
7148	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.876%
7149	HAPPINET CORP	0.001%	98.877%
7150	MITSUBISHI PENC	0.001%	98.878%
7151	BULTEN AB	0.001%	98.879%
7152	CENTURIA INDUST	0.001%	98.880%
7153	TOKAI CORP/GIFU	0.001%	98.880%
7154	ONO PHARMACEUTI	0.001%	98.881%
7155	FAR EAST HOSPIT	0.001%	98.882%
7156	Z ENERGY LTD	0.001%	98.883%
7157	BREVILLE GROUP	0.001%	98.884%
7158	AOI ELECTRONICS	0.001%	98.884%
7159	MALAYSIAN RES C	0.001%	98.885%
7160	CRAFT BREWERS A	0.001%	98.886%
7161	H&R WASAG AG	0.001%	98.887%
7162	361 DEGREES INT	0.001%	98.887%
7163	NORITSU KOKI CO	0.001%	98.888%
7164	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.889%
7165	FAGRON	0.001%	98.890%
7166	DOUTOR NICHIRE	0.001%	98.891%
7167	MAIRE TECNIMONT	0.001%	98.891%
7168	SANYANGIndustr	0.001%	98.892%
7169	FIRST GEN CORPO	0.001%	98.893%
7170	PLENUS CO	0.001%	98.894%
7171	MERCURIES LIFE	0.001%	98.895%
7172	PKP CARGO SA	0.001%	98.895%
7173	SANKYO TATEYAMA	0.001%	98.896%
7174	SURMODICS INC COMMON STOCK USD.05	0.001%	98.897%
7175	NOVA MEASURING	0.001%	98.898%
7176	D-LINK	0.001%	98.898%
7177	YAMABIKO CORP	0.001%	98.899%
7178	XTEP INTERNATIO	0.001%	98.900%
7179	BINCK NV	0.001%	98.901%
7180	HARMONIC DRIVE	0.001%	98.902%
7181	GREAT EASTERN S	0.001%	98.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	NICHII GAKKAN C	0.001%	98.903%
7183	TOCALO CO LTD	0.001%	98.904%
7184	STOLT-NIELSEN L	0.001%	98.905%
7185	JSP CORP	0.001%	98.906%
7186	HIBIYA ENGINEER	0.001%	98.906%
7187	SAGA PLC	0.001%	98.907%
7188	INABA DENKISANG	0.001%	98.908%
7189	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.909%
7190	GENMAB A/S	0.001%	98.909%
7191	BLACKMORES LTD	0.001%	98.910%
7192	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.911%
7193	CHAROEN POKPHAN	0.001%	98.912%
7194	SWORD GROUP	0.001%	98.913%
7195	MANILA ELECTRIC	0.001%	98.913%
7196	FERROTEC CORP	0.001%	98.914%
7197	TOYO CONSTRUCTI	0.001%	98.915%
7198	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.916%
7199	NIEN HSING TEXT	0.001%	98.916%
7200	KEPPEL INFRASTR	0.001%	98.917%
7201	GCL NEW ENERGY	0.001%	98.918%
7202	KAGA ELECTRONIC	0.001%	98.919%
7203	NAMURA SHIPBUIL	0.001%	98.919%
7204	SHIMIZU BANK	0.001%	98.920%
7205	mitsui soko co	0.001%	98.921%
7206	RETAIL ESTATES	0.001%	98.922%
7207	MITANI CORP	0.001%	98.923%
7208	OBERBANK AG	0.001%	98.923%
7209	CHOLAMANDALAM I	0.001%	98.924%
7210	BURKHALTER HOLD	0.001%	98.925%
7211	UNIVERSAL ROBIN	0.001%	98.926%
7212	SBS HOLDINGS IN	0.001%	98.926%
7213	KOBAYASHI PHARM	0.001%	98.927%
7214	STRIDE STAPLED	0.001%	98.928%
7215	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.929%
7216	SINGAPORE FINAN	0.001%	98.930%
7217	FUJIMORI KOGYO	0.001%	98.930%
7218	FORD OTOSAN	0.001%	98.931%
7219	SILICONWARE PRE	0.001%	98.932%
7220	LINK ADMINISTRA	0.001%	98.933%
7221	INTERSERVE PLC	0.001%	98.933%
7222	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.934%
7223	HARBIN POWER EQ	0.001%	98.935%
7224	SHANDONG CHENMI	0.001%	98.936%
7225	FUSO CHEMICAL C	0.001%	98.936%
7226	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.937%
7227	FLEXIGROUP LIMI	0.001%	98.938%
7228	ARATA CORP	0.001%	98.939%
7229	KJB FINANCIAL G	0.001%	98.939%
7230	BRUNELLO CUCINE	0.001%	98.940%
7231	TECHTARGET COMMON STOCK USD.001	0.001%	98.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	MURRAY & ROBERT	0.001%	98.942%
7233	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.943%
7234	AES TIETE ENERG	0.001%	98.943%
7235	CELLCOM ISRAEL	0.001%	98.944%
7236	CHUBU SHIRYO CO	0.001%	98.945%
7237	LUYE PHARMA GRO	0.001%	98.946%
7238	MENORA MIVTACHI	0.001%	98.946%
7239	SOLIUM CAPITAL	0.001%	98.947%
7240	PHIBRO ANIMAL H	0.001%	98.948%
7241	ARB CORP LTD	0.001%	98.949%
7242	NITTETSU MINING	0.001%	98.949%
7243	INOVALIS REAL E	0.001%	98.950%
7244	WAFER WORKS COR	0.001%	98.951%
7245	VITAL KSK HOLDI	0.001%	98.952%
7246	FUJIBO HOLDINGS	0.001%	98.952%
7247	SANSHIN ELECTRO	0.001%	98.953%
7248	FEDERAL CORP	0.001%	98.954%
7249	ORACLE CORP JAP	0.001%	98.955%
7250	TIGA PILAR SEJA	0.001%	98.955%
7251	PARCO CO	0.001%	98.956%
7252	KVAERNER ASA	0.001%	98.957%
7253	REPLY SPA	0.001%	98.958%
7254	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.959%
7255	TENMA CORPORATI	0.001%	98.959%
7256	ZEHNDER GROUP A	0.001%	98.960%
7257	CAVERION CORP	0.001%	98.961%
7258	BK OF SAGA	0.001%	98.962%
7259	Minerva SA	0.001%	98.962%
7260	UOA DEVELOPMENT	0.001%	98.963%
7261	ECORODOVIAS INF	0.001%	98.964%
7262	TAKARA LEBEN CO	0.001%	98.965%
7263	GREIF INC CL B COMMON STOCK	0.001%	98.965%
7264	EZION HOLDINGS	0.001%	98.966%
7265	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.967%
7266	BES ENGINEERING	0.001%	98.968%
7267	OKABE CO	0.001%	98.968%
7268	ALPIQ HOLDING A	0.001%	98.969%
7269	RIKEN VITAMIN C	0.001%	98.970%
7270	AKSA AKRILIK KI	0.001%	98.971%
7271	ALIANSCE SHOPPI	0.001%	98.971%
7272	LINX SA	0.001%	98.972%
7273	JOYFUL HONDA CO	0.001%	98.973%
7274	GRUPO AEROMEXIC	0.001%	98.974%
7275	NICE INFORMATIO	0.001%	98.974%
7276	NOJIMA CORP	0.001%	98.975%
7277	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.976%
7278	COSMOS PHARMACE	0.001%	98.977%
7279	CHAOWEI POWER H	0.001%	98.977%
7280	PTT PUBLIC COMP	0.001%	98.978%
7281	CHINA SHIPPING	0.001%	98.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	WILH. WILHELMSE	0.001%	98.980%
7283	T-GAIA CORP	0.001%	98.980%
7284	KISCO CORP	0.001%	98.981%
7285	SHANGHAI FOSUN	0.001%	98.982%
7286	SYNERGIE	0.001%	98.983%
7287	HANNSTOUCH SOLU	0.001%	98.983%
7288	FREIGHTCAR AMER	0.001%	98.984%
7289	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.985%
7290	IP GROUP	0.001%	98.986%
7291	GLOBERIDE INC	0.001%	98.986%
7292	YURTEC CORPORAT	0.001%	98.987%
7293	TAI CHEUNG HLDG	0.001%	98.988%
7294	SHORETEL INC COMMON STOCK USD.001	0.001%	98.989%
7295	INTOPS CO	0.001%	98.989%
7296	AICHI CORPORATI	0.001%	98.990%
7297	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.991%
7298	RIPLEY CORP SA	0.001%	98.991%
7299	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.992%
7300	PHOENIX HLDGS L	0.001%	98.993%
7301	RAJESH EXPORTS	0.001%	98.994%
7302	AYGAZ	0.001%	98.994%
7303	KAMEI CORP	0.001%	98.995%
7304	LAND MARK OPTOE	0.001%	98.996%
7305	DASSAULT AVIATI	0.001%	98.997%
7306	PROCTOR&GAMBLE	0.001%	98.997%
7307	HMC INVESTMENT	0.001%	98.998%
7308	EUROPAC PAPELES	0.001%	98.999%
7309	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.000%
7310	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.000%
7311	JEOL	0.001%	99.001%
7312	TOA CORP	0.001%	99.002%
7313	MELISRON LTD	0.001%	99.003%
7314	XIAMEN INTL POR	0.001%	99.003%
7315	HYUNDAI DS,OLD	0.001%	99.004%
7316	EVS BROADCAST E	0.001%	99.005%
7317	ATRIUM EUROPEAN	0.001%	99.006%
7318	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.006%
7319	BGF RETAIL CO L	0.001%	99.007%
7320	SPOTLESS GROUP	0.001%	99.008%
7321	ECOPETROL SA SPONSORED ADR ADR	0.001%	99.008%
7322	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.009%
7323	BEIJING NORTH S	0.001%	99.010%
7324	HYUNDAI ROTEM C	0.001%	99.011%
7325	SIA REIT INC	0.001%	99.011%
7326	NEWOCEAN ENERGY	0.001%	99.012%
7327	LIGHT S.A.	0.001%	99.013%
7328	REDES ENERGETIC	0.001%	99.014%
7329	SHINDENGEN ELEC	0.001%	99.014%
7330	JINLI GROUP HOL	0.001%	99.015%
7331	IMMOBILIARE GRA	0.001%	99.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	AEKYUNG PETROCH	0.001%	99.017%
7333	ORACLE FIN SERV	0.001%	99.017%
7334	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	99.018%
7335	NORDIC SEMICON	0.001%	99.019%
7336	SCHRODER REAL E	0.001%	99.019%
7337	TSUBAKI NAKASHI	0.001%	99.020%
7338	TONG YANG CEMEN	0.001%	99.021%
7339	KONAI CO LTD	0.001%	99.022%
7340	TELSTRA CORP-AD	0.001%	99.022%
7341	STEF-TFE NEW	0.001%	99.023%
7342	POTBELLY CORP COMMON STOCK USD.01	0.001%	99.024%
7343	BRUNEL INTL	0.001%	99.025%
7344	INTERVEST OFFIC	0.001%	99.025%
7345	TEIKOKU SEN-I C	0.001%	99.026%
7346	TOWA CORP	0.001%	99.027%
7347	BW LPG LTD	0.001%	99.027%
7348	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	99.028%
7349	HELLENIC EXCH H	0.001%	99.029%
7350	PACT GROUP HOLD	0.001%	99.030%
7351	NISSHIN STEEL H	0.001%	99.030%
7352	NICE HOLDINGS C	0.001%	99.031%
7353	ESSO(FRANCAISE)	0.001%	99.032%
7354	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.033%
7355	YANGTZE OPT FIB	0.001%	99.033%
7356	BANK JABAR BANT	0.001%	99.034%
7357	CMC MAGNETICS C	0.001%	99.035%
7358	CHINESE ESTATES	0.001%	99.035%
7359	IMAGINATION TEC	0.001%	99.036%
7360	ULTRA TECH CEMC	0.001%	99.037%
7361	TONG HSING ELEC	0.001%	99.038%
7362	ALAM SUTERA REA	0.001%	99.038%
7363	TOENEC CORP	0.001%	99.039%
7364	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.040%
7365	CEMENTIR S.p.A.	0.001%	99.040%
7366	KOHNAN SHOJI	0.001%	99.041%
7367	HANWHA SECS	0.001%	99.042%
7368	RVH INC	0.001%	99.043%
7369	FINANCIAL PRODU	0.001%	99.043%
7370	PC DEPOT CORP	0.001%	99.044%
7371	GPO FIN INTERAC	0.001%	99.045%
7372	METAWATER CO LT	0.001%	99.045%
7373	DSP GROUP INC	0.001%	99.046%
7374	GREAT EASTERN H	0.001%	99.047%
7375	ANDHRA BANK	0.001%	99.048%
7376	MINATO BANK	0.001%	99.048%
7377	ENERCHINA HOLDI	0.001%	99.049%
7378	DEVELOPMENT SEC	0.001%	99.050%
7379	NISSIN CORP	0.001%	99.050%
7380	ARROWHEAD PROR	0.001%	99.051%
7381	SHINSHO CORP	0.001%	99.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	MOTA ENGL SGPS	0.001%	99.053%
7383	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.053%
7384	GENESIS ENERGY	0.001%	99.054%
7385	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.055%
7386	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.055%
7387	RENEWABLE ENERG	0.001%	99.056%
7388	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.057%
7389	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.058%
7390	FAIRWOOD HOLDIN	0.001%	99.058%
7391	STAR MICRONICS	0.001%	99.059%
7392	SPCG	0.001%	99.060%
7393	TAIWAN SECOM	0.001%	99.060%
7394	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.061%
7395	CHINA MAPLE LEA	0.001%	99.062%
7396	TOYO KANETSU KK	0.001%	99.063%
7397	THULE GROUP AB/	0.001%	99.063%
7398	ELECOM CO LTD	0.001%	99.064%
7399	F-TECH INC	0.001%	99.065%
7400	CHONG HONG CONS	0.001%	99.065%
7401	TOSEI CORP	0.001%	99.066%
7402	SAS AB	0.001%	99.067%
7403	IRISH CONTINENT	0.001%	99.067%
7404	GERDAU SA	0.001%	99.068%
7405	ZTE CORP	0.001%	99.069%
7406	PETS AT HOME GR	0.001%	99.070%
7407	QL RESOURCES BH	0.001%	99.070%
7408	SAGAX AB	0.001%	99.071%
7409	ZAGG INC COMMON STOCK USD.001	0.001%	99.072%
7410	ZIX CORP COMMON STOCK USD.01	0.001%	99.072%
7411	BANK COOP AG	0.001%	99.073%
7412	SHW AG	0.001%	99.074%
7413	CHINA NATIONAL	0.001%	99.075%
7414	SUNDARAM FINANC	0.001%	99.075%
7415	RELIANCE COMMUN	0.001%	99.076%
7416	GRASIM INDUSTRI	0.001%	99.077%
7417	NAN KANG RUBB T	0.001%	99.077%
7418	RANDON SA IMPL	0.001%	99.078%
7419	EIS ECZACIBASI	0.001%	99.079%
7420	DAWN RAYS PHARMS	0.001%	99.079%
7421	AUSTRIA TECHNOL	0.001%	99.080%
7422	REGAL REIT	0.001%	99.081%
7423	TAMRON CO LTD	0.001%	99.082%
7424	FACC AG	0.001%	99.082%
7425	CROCS INC COMMON STOCK USD.001	0.001%	99.083%
7426	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.084%
7427	Technopolis Oyj	0.001%	99.084%
7428	NETUREN CO	0.001%	99.085%
7429	CIMC ENRIC HOLD	0.001%	99.086%
7430	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.086%
7431	CSI PROPERTIES	0.001%	99.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.088%
7433	DASSAULT SYSTEM	0.001%	99.088%
7434	JIH SUN FINANCI	0.001%	99.089%
7435	CHINA HIGH SPEE	0.001%	99.090%
7436	PULSE SEISMIC	0.001%	99.091%
7437	LIANHUA SUPERMA	0.001%	99.091%
7438	BERJAYA CORPORA	0.001%	99.092%
7439	TT ELECTRONICS	0.001%	99.093%
7440	DAI NIPPON TORY	0.001%	99.093%
7441	GENTING PLANTA	0.001%	99.094%
7442	NIPPON PISTON R	0.001%	99.095%
7443	BKW ENERGIE AG	0.001%	99.095%
7444	YEONG GUAN ENER	0.001%	99.096%
7445	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.097%
7446	TEXHONG TEXTILE	0.001%	99.097%
7447	DARFON ELECTRON	0.001%	99.098%
7448	RECTICEL	0.001%	99.099%
7449	TRENCOR	0.001%	99.100%
7450	CHINA GREENLAND	0.001%	99.100%
7451	HOTEL SHILLA	0.001%	99.101%
7452	WARABEYA NICHIIY	0.001%	99.102%
7453	TAKASAGO THML E	0.001%	99.102%
7454	BELLE CORPORATI	0.001%	99.103%
7455	AIRPORT CITY LT	0.001%	99.104%
7456	BASSO INDUSTRY	0.001%	99.104%
7457	MACAU LEGEND DE	0.001%	99.105%
7458	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.106%
7459	SEKISUI JUSHI C	0.001%	99.106%
7460	INFIGEN ENERGY	0.001%	99.107%
7461	PARIS ORLEANS S	0.001%	99.108%
7462	KAWADA TECHNOLO	0.001%	99.109%
7463	MK ELECTRON	0.001%	99.109%
7464	AA PLC	0.001%	99.110%
7465	ANTENA 3 DE TEL	0.001%	99.111%
7466	WHITESTONE REIT REIT USD.001	0.001%	99.111%
7467	SHRIRAM CITY UN	0.001%	99.112%
7468	COROMANDEL INTL	0.001%	99.113%
7469	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.113%
7470	LEXTAR ELECTRON	0.001%	99.114%
7471	RADIUM LIFE TEC	0.001%	99.115%
7472	SL CORP	0.001%	99.115%
7473	AGRITRADE RESOU	0.001%	99.116%
7474	DAISO CO	0.001%	99.117%
7475	GLORIOUS PROPER	0.001%	99.117%
7476	KONISHI CO LTD	0.001%	99.118%
7477	CHINA WATER IND	0.001%	99.119%
7478	DONG-A SOCIO	0.001%	99.119%
7479	GUANGDONG NAN Y	0.001%	99.120%
7480	SMI HOLDINGS GR	0.001%	99.121%
7481	ALTRI SGPS S.A.	0.001%	99.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	WILLDAN GROUP I	0.001%	99.122%
7483	MEDIVIR	0.001%	99.123%
7484	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.124%
7485	TAEWOONG CO	0.001%	99.124%
7486	ENPLAS CORP	0.001%	99.125%
7487	MUNKSJO OYJ	0.001%	99.126%
7488	CESC	0.001%	99.126%
7489	SCHOELLER BLECK	0.001%	99.127%
7490	NOBLE GROUP LTD	0.001%	99.128%
7491	SUNWAY REAL EST	0.001%	99.128%
7492	NOVATEK OAO	0.001%	99.129%
7493	KOLAO HOLDINGS	0.001%	99.130%
7494	HYUNDAI ELEVATO	0.001%	99.130%
7495	AISAN INDUSTRY	0.001%	99.131%
7496	HANSOL LCD INC	0.001%	99.132%
7497	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.132%
7498	GLOBAL MEDIACOM	0.001%	99.133%
7499	HAN JIN TRANSP	0.001%	99.134%
7500	TELEKOM MALAYSI	0.001%	99.134%
7501	CENTRAL SPORTS	0.001%	99.135%
7502	LT GROUP INC	0.001%	99.136%
7503	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.136%
7504	CHINA RESOURCES	0.001%	99.137%
7505	AKR CORPORINDO	0.001%	99.138%
7506	CROMPTON GREAVE	0.001%	99.138%
7507	CHICONY POWER T	0.001%	99.139%
7508	MEGACHIPS CORP	0.001%	99.140%
7509	GRO-BELS CO LTD	0.001%	99.140%
7510	MINISTOP CO	0.001%	99.141%
7511	CELSIA SA ESP	0.001%	99.142%
7512	NICE-SYSTEMS LT	0.001%	99.142%
7513	STRAUSS GROUP L	0.001%	99.143%
7514	ORDINA NV	0.001%	99.144%
7515	STARZEN CO LTD	0.001%	99.144%
7516	TOX FREE SOLUTI	0.001%	99.145%
7517	CCC SA	0.001%	99.146%
7518	TIPP24 SE	0.001%	99.146%
7519	KANSAI URBAN BA	0.001%	99.147%
7520	SINOFERT HOLDIN	0.001%	99.148%
7521	KT SKYLIFE CO L	0.001%	99.148%
7522	STS SEMICONDUCT	0.001%	99.149%
7523	CK LIFE SCIENCE	0.001%	99.150%
7524	VILLAGE SUPERMA	0.001%	99.150%
7525	ASSET MANAGERS	0.001%	99.151%
7526	SESA SPA	0.001%	99.152%
7527	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.152%
7528	SPEEDY HIRE PLC	0.001%	99.153%
7529	EUROMONEY INST	0.001%	99.154%
7530	SUESS MICRO TEC	0.001%	99.154%
7531	RAYSEARCH LABOR	0.001%	99.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.156%
7533	NICHIDEN CORP	0.001%	99.156%
7534	DRAEGERWERK KGA	0.001%	99.157%
7535	KAVERI SEED CO	0.001%	99.158%
7536	RETELIT SPA	0.001%	99.158%
7537	DIRECIONAL ENGE	0.001%	99.159%
7538	DELEK GROUP	0.001%	99.160%
7539	TOBISHIMA CORP	0.001%	99.160%
7540	SAKAI CHEMICAL	0.001%	99.161%
7541	ALPHA CORP	0.001%	99.162%
7542	MALAYSIA MINING	0.001%	99.162%
7543	BIESSE	0.001%	99.163%
7544	GDI PROPERTY GR	0.001%	99.164%
7545	LEWIS GROUP LTD	0.001%	99.164%
7546	PENDRAGON PLC	0.001%	99.165%
7547	RENAISSANCE INC	0.001%	99.166%
7548	INVESTEC PROP F	0.001%	99.166%
7549	HEY SONG	0.001%	99.167%
7550	CATHAY CONST	0.001%	99.168%
7551	KRBL LTD	0.001%	99.168%
7552	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.169%
7553	MEGA WORLD PROP	0.001%	99.170%
7554	HYUNDAI HOME SH	0.001%	99.170%
7555	BENEFIT ONE INC	0.001%	99.171%
7556	SUMIDA ELECTRIC	0.001%	99.172%
7557	PRIMERO MINING CORP COMMON STOCK	0.001%	99.172%
7558	GIKEN LTD	0.001%	99.173%
7559	RUSHYDRO PJSC ADR ADR	0.001%	99.174%
7560	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.174%
7561	SDI CORP	0.001%	99.175%
7562	NATUREX	0.001%	99.176%
7563	TK DEVELOPMENT	0.001%	99.176%
7564	ROLAND DG CORP	0.001%	99.177%
7565	TESCO CORP	0.001%	99.178%
7566	STABILUS SA	0.001%	99.178%
7567	AEON FANTASY CO	0.001%	99.179%
7568	SUZLON ENERGY L	0.001%	99.180%
7569	HARIM CO LTD	0.001%	99.180%
7570	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.181%
7571	CHINA HUIYUAN J	0.001%	99.182%
7572	KURA CORPORATIO	0.001%	99.182%
7573	RAYMOND LTD	0.001%	99.183%
7574	SHOEI CO LTD	0.001%	99.183%
7575	PICK'N PAY STOR	0.001%	99.184%
7576	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.185%
7577	MAGNITOGORS-SPO	0.001%	99.185%
7578	STOCKMANN OYJ A	0.001%	99.186%
7579	S1 CORP	0.001%	99.187%
7580	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.187%
7581	VIRTUS HEALTH L	0.001%	99.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	CERVUS EQUIPMEN	0.001%	99.189%
7583	EKOVEST BHD	0.001%	99.189%
7584	IMASEN ELEC IND	0.001%	99.190%
7585	NIPPON DENSETSU	0.001%	99.191%
7586	CHINA LILANG LT	0.001%	99.191%
7587	DAIWA INDUSTRIE	0.001%	99.192%
7588	UNILEVER PLC	0.001%	99.193%
7589	HIRATA TECHNICA	0.001%	99.193%
7590	YOUNGONE CORP	0.001%	99.194%
7591	BAUER AG	0.001%	99.195%
7592	WIJAYA KARYA	0.001%	99.195%
7593	INTERNATIONAL M	0.001%	99.196%
7594	LOCK&LOCK CO LT	0.001%	99.197%
7595	BOUSTEAD HLDGS	0.001%	99.197%
7596	CIA DE SANEAMEN	0.001%	99.198%
7597	GUJARAT GAS LTD	0.001%	99.198%
7598	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.199%
7599	AFFIN HLDGS BHD	0.001%	99.200%
7600	ROBERT WALTERS	0.001%	99.200%
7601	GLOBE TRADE CEN	0.001%	99.201%
7602	ECOPETROL SA	0.001%	99.202%
7603	JIANGNAN GROUP	0.001%	99.202%
7604	YUMESHIN HOLDIN	0.001%	99.203%
7605	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.204%
7606	PURE TECHNOLOGI	0.001%	99.204%
7607	ELIA SYS OPERAT	0.001%	99.205%
7608	AMER SOFTWARE I	0.001%	99.206%
7609	DEPO AUTO PARTS	0.001%	99.206%
7610	BEST PACIFIC IN	0.001%	99.207%
7611	SAFILO GROUP SP	0.001%	99.207%
7612	FIDEA HOLDINGS	0.001%	99.208%
7613	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.209%
7614	YEUN CHYANG IND	0.001%	99.209%
7615	MABUCHI MOTOR C	0.001%	99.210%
7616	AJ RENT CAR	0.001%	99.211%
7617	OKURA INDUSTRIA	0.001%	99.211%
7618	TAKAMATSU CONS	0.001%	99.212%
7619	KONTRON AG	0.001%	99.213%
7620	PRESIDENT SECS	0.001%	99.213%
7621	NETAS TELEKOMUN	0.001%	99.214%
7622	WCT HOLDINGS BH	0.001%	99.215%
7623	BANK NEGARA IND	0.001%	99.215%
7624	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.216%
7625	Q TECHNOLOGY GR	0.001%	99.216%
7626	TSURUMI MFG CO	0.001%	99.217%
7627	HEUNG-A SHIPPIN	0.001%	99.218%
7628	DONG-A ST CO LT	0.001%	99.218%
7629	TSUKUI CORP	0.001%	99.219%
7630	SILVER LAKE RES	0.001%	99.220%
7631	CHINA SHINEWAY	0.001%	99.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	GL EVENTS	0.001%	99.221%
7633	KUSURI NO AOKI	0.001%	99.222%
7634	SOLOCAL GROUP	0.001%	99.222%
7635	TOKUSHU TOKAI H	0.001%	99.223%
7636	NONG SHIM HOLDI	0.001%	99.223%
7637	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.224%
7638	FURUKAWA BATTER	0.001%	99.225%
7639	DYNAPACK INTL T	0.001%	99.225%
7640	SHINKO PLANTECH	0.001%	99.226%
7641	TOTETSU KOGYO C	0.001%	99.227%
7642	RYOYO ELECTRO C	0.001%	99.227%
7643	FUDO CONSTRUCTI	0.001%	99.228%
7644	EMPRESA NACIONA	0.001%	99.229%
7645	PROPERTY FOR IN	0.001%	99.229%
7646	INTERSHOP HOLDI	0.001%	99.230%
7647	TAIFLEX SCIENTI	0.001%	99.230%
7648	WEIBO CORP SPON ADR ADR USD.00025	0.001%	99.231%
7649	BATA INDIA LTD	0.001%	99.232%
7650	ACTRON TECHNOLO	0.001%	99.232%
7651	IDI INSURANCE C	0.001%	99.233%
7652	TAMEDIA AG	0.001%	99.234%
7653	CHUNG HUNG STEE	0.001%	99.234%
7654	HI SUN TECH CHI	0.001%	99.235%
7655	WONIK IPS CO LT	0.001%	99.235%
7656	NORTH MINING SH	0.001%	99.236%
7657	ALTEK CORP	0.001%	99.237%
7658	MAINSTREET HEAL	0.001%	99.237%
7659	TORIDOLL CORPOR	0.001%	99.238%
7660	NIPPON BEET SUG	0.001%	99.239%
7661	TOSHIBA CORP	0.001%	99.239%
7662	PARKSON RETAIL	0.001%	99.240%
7663	DAIICHI JITSUGY	0.001%	99.241%
7664	DIP CORPORATION	0.001%	99.241%
7665	INTAGE INC	0.001%	99.242%
7666	SCANDI STANDARD	0.001%	99.242%
7667	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.243%
7668	KWALITY LTD	0.001%	99.244%
7669	NEXT CO LTD	0.001%	99.244%
7670	INFOCOM CORP	0.001%	99.245%
7671	LONMIN PLC	0.001%	99.246%
7672	TOCHIGI BANK	0.001%	99.246%
7673	ANGLOGOLD LTD	0.001%	99.247%
7674	SHINNIHON CORP	0.001%	99.247%
7675	HIQ INTERNATION	0.001%	99.248%
7676	JAPAN PETROLEUM	0.001%	99.249%
7677	RIGNET INC COMMON STOCK USD.001	0.001%	99.249%
7678	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.250%
7679	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.251%
7680	FUJITSU KIDEN	0.001%	99.251%
7681	POU SHENG INTL	0.001%	99.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	ASIA VITAL COMP	0.001%	99.252%
7683	CHINA SUNTIEN G	0.001%	99.253%
7684	RADNET INC COMMON STOCK USD.0001	0.001%	99.254%
7685	NETIA SA	0.001%	99.254%
7686	MEDICLINIC INTE	0.001%	99.255%
7687	COVESTRO AG	0.001%	99.255%
7688	OBEROI REALTY L	0.001%	99.256%
7689	JAMCO COPORATIN	0.001%	99.257%
7690	SANGETSU CO	0.001%	99.257%
7691	GRIEG SEAFOOD A	0.001%	99.258%
7692	HELLENIC PETROL	0.001%	99.259%
7693	EVEN CONSTRUCTO	0.001%	99.259%
7694	VALUETRONICS HL	0.001%	99.260%
7695	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.260%
7696	AHRETTY CORP	0.001%	99.261%
7697	LOPEZ HOLDINGS	0.001%	99.262%
7698	METKA SA	0.001%	99.262%
7699	EASTERN & ORIEN	0.001%	99.263%
7700	LECTRA SYSTEMES	0.001%	99.263%
7701	TA CHEN STAINLE	0.001%	99.264%
7702	ALPEN CO LTD	0.001%	99.265%
7703	ITOKI CORP	0.001%	99.265%
7704	HOCHIKI CORPORA	0.001%	99.266%
7705	KITA-NIPPON BAN	0.001%	99.267%
7706	SUNDRAM FASTNER	0.001%	99.267%
7707	JAPAN DRILLING	0.001%	99.268%
7708	ST BARBARA MINE	0.001%	99.268%
7709	SK TELECOM	0.001%	99.269%
7710	SAKATA INX CORP	0.001%	99.270%
7711	SMK CORP	0.001%	99.270%
7712	PICO FAR EAST H	0.001%	99.271%
7713	OMAXE LTD	0.001%	99.271%
7714	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.272%
7715	HENGDELI HOLDIN	0.001%	99.273%
7716	MONTEA SCA	0.001%	99.273%
7717	TIM PARTICIPACOES SA ADR ADR	0.001%	99.274%
7718	ALPHA NETWORKS	0.001%	99.275%
7719	SIPEF(PLANT FIN	0.001%	99.275%
7720	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.276%
7721	FUKUDA CORP	0.001%	99.276%
7722	HUADIAN FUXIN E	0.001%	99.277%
7723	SRI REJEKI ISMA	0.001%	99.278%
7724	ORIENTAL HLDGS	0.001%	99.278%
7725	NUFLARE TECHNOL	0.001%	99.279%
7726	OLYMPIC STEEL I	0.001%	99.279%
7727	OPUS GROUP AB	0.001%	99.280%
7728	APT SATELLITE	0.001%	99.281%
7729	SEED CO LTD/TOK	0.001%	99.281%
7730	MATRIX	0.001%	99.282%
7731	TOYO WHARF & W	0.001%	99.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	FORHOUSE CORP	0.001%	99.283%
7733	COX & KINGS LTD	0.001%	99.284%
7734	MANILA WATER CO	0.001%	99.284%
7735	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.285%
7736	SANSIRI PUBLIC	0.001%	99.286%
7737	SKF AB	0.001%	99.286%
7738	HEARTLAND NEW Z	0.001%	99.287%
7739	G&L BEIJER AB B	0.001%	99.287%
7740	DAITO PHARM	0.001%	99.288%
7741	JK TYRE & INDUS	0.001%	99.289%
7742	EN-JAPAN INC.	0.001%	99.289%
7743	BYUCKSAN CORP	0.001%	99.290%
7744	MOSHIMOSHI HOTL	0.001%	99.290%
7745	FILINVEST LAND	0.001%	99.291%
7746	OPERA SOFTWARE	0.001%	99.292%
7747	RICH DEVELOPMEN	0.001%	99.292%
7748	METAIR INVESTME	0.001%	99.293%
7749	YINSON HOLDINGS	0.001%	99.293%
7750	SUPERMAX CORPOR	0.001%	99.294%
7751	LOJAS AMERICANA	0.001%	99.295%
7752	SEMPERIT AG HOL	0.001%	99.295%
7753	TIBET WATER RES	0.001%	99.296%
7754	MPACT LIMITED	0.001%	99.296%
7755	FUNAI ELECTRIC	0.001%	99.297%
7756	ENVESTNET INC COMMON STOCK	0.001%	99.298%
7757	FINOLEX CABLES	0.001%	99.298%
7758	DALRADIAN RESOU	0.001%	99.299%
7759	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.299%
7760	ANGLO PACIFIC G	0.001%	99.300%
7761	VANACHAI GROUP	0.001%	99.301%
7762	CPMC HLDGS LTD	0.001%	99.301%
7763	HANSEN TECHNOLO	0.001%	99.302%
7764	GAMEHOST INC	0.001%	99.302%
7765	KENTUCKY FRIED	0.001%	99.303%
7766	HANA MICROELECT	0.001%	99.304%
7767	DAI-ICHI SEIKO	0.001%	99.304%
7768	HANWHA NON-LIFE	0.001%	99.305%
7769	SEIKITOKYU KOGY	0.001%	99.305%
7770	MEARS GROUP PLC	0.001%	99.306%
7771	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.307%
7772	SSANGYONG MOTOR	0.001%	99.307%
7773	JAPAN AIRPORT T	0.001%	99.308%
7774	DNO INTERNATION	0.001%	99.308%
7775	FOXTONS GROUP P	0.001%	99.309%
7776	SPIE SA	0.001%	99.310%
7777	T & K TOKA CO L	0.001%	99.310%
7778	TIPCO ASPHALT P	0.001%	99.311%
7779	LEASINVEST REAL	0.001%	99.311%
7780	RENTIAN TECHNOL	0.001%	99.312%
7781	mitsui HIGH TEC	0.001%	99.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	DENKI KOGYO CO	0.001%	99.313%
7783	SYRAH RESOURCES	0.001%	99.314%
7784	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.314%
7785	KAISA GROUP HLD	0.001%	99.315%
7786	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.316%
7787	CHAIN STORE OKU	0.001%	99.316%
7788	PERSISTENT SYST	0.001%	99.317%
7789	GFT TECHNOLOGY	0.001%	99.317%
7790	SEIKA CORP	0.001%	99.318%
7791	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.318%
7792	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.319%
7793	PACK CORP	0.001%	99.320%
7794	MIRAMAR HTEL &	0.001%	99.320%
7795	CMBC CAPITAL HO	0.001%	99.321%
7796	ACCORDIA GOLF T	0.001%	99.321%
7797	CROPENERGIES AG	0.001%	99.322%
7798	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.323%
7799	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.323%
7800	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.324%
7801	SRE GROUP LTD	0.001%	99.324%
7802	BRIGHT SMART SE	0.001%	99.325%
7803	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.326%
7804	SIGDO KOPPERS S	0.001%	99.326%
7805	SPIRE HEALTHCAR	0.001%	99.327%
7806	TOPBI INTERNATI	0.001%	99.327%
7807	SIAM GLOBAL HOU	0.001%	99.328%
7808	MIE BANK LTD/TH	0.001%	99.328%
7809	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.329%
7810	BPOST SA	0.001%	99.330%
7811	CHINA OVERSEAS	0.001%	99.330%
7812	TOHO TITANIUM C	0.001%	99.331%
7813	CHUNG HSIN ELEC	0.001%	99.331%
7814	WILH WILHELMSSEN	0.001%	99.332%
7815	MORITA HOLDINGS	0.001%	99.333%
7816	FENIX OUTDOOR I	0.001%	99.333%
7817	FUKUSHIMA BANK	0.001%	99.334%
7818	ETALON GROUP-GD	0.001%	99.334%
7819	SUNG KWANG BEND	0.001%	99.335%
7820	GLAXOSMITHKLINE	0.001%	99.335%
7821	BELLEVUE GROUP	0.001%	99.336%
7822	PT PAKUWON JATI	0.001%	99.337%
7823	SHREE CEMENT LT	0.001%	99.337%
7824	PCM INC COMMON STOCK USD.001	0.001%	99.338%
7825	NIPPON THOMPSON	0.001%	99.338%
7826	AMUSE INC	0.001%	99.339%
7827	MERCURIES & ASS	0.001%	99.340%
7828	DUNELM GROUP PL	0.001%	99.340%
7829	POLYPLEX THAILA	0.001%	99.341%
7830	PEGASUS SEWING	0.001%	99.341%
7831	COSCO CAPITAL I	0.001%	99.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	CRH PLC	0.001%	99.342%
7833	NIEN MADE ENTER	0.001%	99.343%
7834	SAKAI HEAVY IND	0.001%	99.344%
7835	AIPHONE CO	0.001%	99.344%
7836	UMW HLDGS BERHA	0.001%	99.345%
7837	MOMENTUM GROUP	0.001%	99.345%
7838	STARTEK INC	0.001%	99.346%
7839	TUPY SA	0.001%	99.346%
7840	CITY TELECOM (H	0.001%	99.347%
7841	DAE DUCK ELECTR	0.001%	99.348%
7842	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.348%
7843	QINGLING MOTORS	0.001%	99.349%
7844	AGABANG&COMPANY	0.001%	99.349%
7845	VESTEL ELECTRON	0.001%	99.350%
7846	PLASTIVALOIRE	0.001%	99.350%
7847	ARDMORE SHIPPIN	0.001%	99.351%
7848	SCHALTBAU HOLDI	0.001%	99.352%
7849	RELIGARE HEALTH	0.001%	99.352%
7850	DATANG INTL POW	0.001%	99.353%
7851	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.353%
7852	SAMTY CO.LTD.	0.001%	99.354%
7853	CHINA OCEANWIDE	0.001%	99.354%
7854	SHINOKEN GROUP	0.001%	99.355%
7855	JASMINE INTERNA	0.001%	99.356%
7856	EVERLIGHT CHEMI	0.001%	99.356%
7857	CHINA MERCHANTS	0.001%	99.357%
7858	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.357%
7859	ADDTECH AB B SH	0.001%	99.358%
7860	GUJARAT STATE F	0.001%	99.358%
7861	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.359%
7862	TRANCOM CO, LTD	0.001%	99.360%
7863	CASETEK HOLDING	0.001%	99.360%
7864	LOTES CO LTD	0.001%	99.361%
7865	GERRY WEBER INT	0.001%	99.361%
7866	GMO PAYMENT GAT	0.001%	99.362%
7867	COSCO INTERNATI	0.001%	99.362%
7868	COSMO LADY CHIN	0.001%	99.363%
7869	VINA CONCHA Y T	0.001%	99.363%
7870	PANDOX AB	0.001%	99.364%
7871	CONSORCIO ARA S	0.001%	99.365%
7872	MARVELOUS AQL I	0.001%	99.365%
7873	HOEGH LNG HOLDI	0.001%	99.366%
7874	PHX ENERGY SERV	0.001%	99.366%
7875	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.367%
7876	VIEWWORKS CO LTD	0.001%	99.367%
7877	AJISEN CHINA HO	0.001%	99.368%
7878	IWAICOSMO HLDGS	0.001%	99.369%
7879	MINOR INTL	0.001%	99.369%
7880	ADANI ENTERPRIS	0.001%	99.370%
7881	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	CHINA STEEL CHE	0.001%	99.371%
7883	TAIWAN SURFACE	0.001%	99.371%
7884	DAISAN BANK	0.001%	99.372%
7885	HIDAY HIDAKA CO	0.001%	99.372%
7886	LPN DEVELOPMENT	0.001%	99.373%
7887	CHINA REINSURAN	0.001%	99.374%
7888	ECO WORLD DEVL	0.001%	99.374%
7889	SCHAEFFLER AG P	0.001%	99.375%
7890	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.375%
7891	YOROZU CORP	0.001%	99.376%
7892	UNIZYX HOLDING	0.001%	99.376%
7893	SOGO MEDICAL CO	0.001%	99.377%
7894	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.377%
7895	HUONS CO LTD	0.001%	99.378%
7896	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.379%
7897	PSG GROUP LTD	0.001%	99.379%
7898	BEIJING ENT MED	0.001%	99.380%
7899	RTX TELECOM	0.001%	99.380%
7900	GOODBABY INTERN	0.001%	99.381%
7901	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.381%
7902	LIBBEY INC COMMON STOCK USD.01	0.001%	99.382%
7903	SYMPHONY HLDGS	0.001%	99.382%
7904	PTC INDIA LTD	0.001%	99.383%
7905	SINGAMAS CONTAI	0.001%	99.384%
7906	IHH HEALTHCARE	0.001%	99.384%
7907	NAUTILUS MINERA	0.001%	99.385%
7908	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.385%
7909	SHN EXPRESSWAY	0.001%	99.386%
7910	GUANGSHEN RAILW	0.001%	99.386%
7911	CABCHARGE AUSTR	0.001%	99.387%
7912	TCL MULTIMEDIA	0.001%	99.387%
7913	LI PENG ENTERPR	0.001%	99.388%
7914	BIJOU BRIGITTE	0.001%	99.389%
7915	DABUR INDIA LTD	0.001%	99.389%
7916	GRAPHITE INDIA	0.001%	99.390%
7917	FIAT CHRYSLER A	0.001%	99.390%
7918	MEDIA PRIMA BHD	0.001%	99.391%
7919	FINOLEX INDUSTR	0.001%	99.391%
7920	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.392%
7921	HILONG HOLDING	0.001%	99.392%
7922	ONOKEN CO LTD	0.001%	99.393%
7923	NORTHWEST PIPE	0.001%	99.393%
7924	SHENG SIONG GRO	0.001%	99.394%
7925	IMF (AUSTRALIA)	0.001%	99.395%
7926	MYOB GROUP LTD	0.001%	99.395%
7927	AKITA DRILLING	0.001%	99.396%
7928	SAKAI MOVING SE	0.001%	99.396%
7929	KYODO PRINTING	0.001%	99.397%
7930	GIGASTORAGE COR	0.001%	99.397%
7931	CAPE	0.001%	99.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	RCR TOMLINSON L	0.001%	99.398%
7933	AXT INC COMMON STOCK USD.001	0.001%	99.399%
7934	ORIENTAL BK OF	0.001%	99.399%
7935	KYOBO SECURITIE	0.001%	99.400%
7936	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.401%
7937	OLAV THON EIEND	0.001%	99.401%
7938	GENESIS LAND DE	0.001%	99.402%
7939	HAGIHARA INDUST	0.001%	99.402%
7940	TAEKWANG IND CO	0.001%	99.403%
7941	SILVER GRANT IN	0.001%	99.403%
7942	ADATA TECHNOLOG	0.001%	99.404%
7943	INTL GAME SYSTE	0.001%	99.404%
7944	SEOHEE CONSTRUC	0.001%	99.405%
7945	MAGNUM BERHAD	0.001%	99.405%
7946	CITYCHAMP WATCH	0.001%	99.406%
7947	EMCORE CORP COMMON STOCK	0.001%	99.407%
7948	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.407%
7949	LAND & HOUSE PU	0.001%	99.408%
7950	QGEP PARTICIPAC	0.001%	99.408%
7951	MIYAJI ENGINEER	0.001%	99.409%
7952	FUJIMI INC	0.001%	99.409%
7953	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.410%
7954	FONTERRA SHAREH	0.001%	99.410%
7955	OTOKAR OTOMOTIV	0.001%	99.411%
7956	STHREE	0.001%	99.411%
7957	TEKKEN CORP	0.001%	99.412%
7958	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.412%
7959	RINNAI CORP	0.001%	99.413%
7960	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.413%
7961	HONGHUA GROUP L	0.001%	99.414%
7962	SWISSQUOTE GP H	0.001%	99.415%
7963	WPP AUNZ LTD	0.001%	99.415%
7964	TOWER SEMICONDU	0.001%	99.416%
7965	TEKFEN HOLDING	0.001%	99.416%
7966	MITSUBISHI PAPE	0.001%	99.417%
7967	CTT-CORREIOS DE	0.001%	99.417%
7968	SUN INTL LTD	0.001%	99.418%
7969	INTERPARK CORP	0.001%	99.418%
7970	MARUWA UNYU	0.001%	99.419%
7971	MESOBLAST LTD	0.001%	99.419%
7972	MASISA SA	0.001%	99.420%
7973	TMAC RESOURCES	0.001%	99.420%
7974	RIKEN KEIKI CO	0.001%	99.421%
7975	ZINWELL CORP	0.001%	99.421%
7976	ZOOPLA PROPERTY	0.001%	99.422%
7977	WHAN IN PHARMAC	0.001%	99.423%
7978	MARUWA CO LTD	0.001%	99.423%
7979	MALAYSIAN PACIF	0.001%	99.424%
7980	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.424%
7981	ELECTRA	0.001%	99.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	TRUE NORTH COMM	0.001%	99.425%
7983	FUJI PHARM CO L	0.001%	99.426%
7984	NICHIREKI CO LT	0.001%	99.426%
7985	K&O ENERGY GROU	0.001%	99.427%
7986	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.427%
7987	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.428%
7988	CARDINAL ENERGY	0.001%	99.428%
7989	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.429%
7990	METALLURGICAL C	0.001%	99.429%
7991	SHANDONG XINHUA	0.001%	99.430%
7992	CHINA OIL & GAS	0.001%	99.430%
7993	DAIKEN CORP	0.001%	99.431%
7994	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.431%
7995	CALIDA HLDG	0.001%	99.432%
7996	YUEXIU TRANSPOR	0.001%	99.433%
7997	HUSQVARNA AB	0.001%	99.433%
7998	UOB-KAY HIAN HO	0.001%	99.434%
7999	JUSTSYSTEM	0.001%	99.434%
8000	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.435%
8001	ASCOPIAVE SPA	0.001%	99.435%
8002	UNIVERSAL CEMEN	0.001%	99.436%
8003	DOGAN HOLDINGS	0.001%	99.436%
8004	OKINAWA CELLULA	0.001%	99.437%
8005	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.437%
8006	TIANJIN DEVMT H	0.001%	99.438%
8007	KPIT TECHNOLOGI	0.001%	99.438%
8008	WASION METERS G	0.001%	99.439%
8009	AMERICAS SILVER	0.001%	99.439%
8010	RIDLEY CORP LTD	0.001%	99.440%
8011	ZENG HSING INDL	0.001%	99.440%
8012	HUANG HSIANG CO	0.001%	99.441%
8013	ISRA VISION AG	0.001%	99.441%
8014	RH COMMON STOCK USD.0001	0.001%	99.442%
8015	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.442%
8016	LAI SUN GARMENT	0.001%	99.443%
8017	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.443%
8018	SAMSUNG CARD	0.001%	99.444%
8019	GATEWAY DISTRIP	0.001%	99.444%
8020	POSCO CHEMTECH	0.001%	99.445%
8021	ASAHI KOGYOSHA	0.001%	99.446%
8022	NAPHTHA ISRAEL	0.001%	99.446%
8023	KONGSBERG GRUPP	0.001%	99.447%
8024	KYOKUTO SECURIT	0.001%	99.447%
8025	CORONA CORP	0.001%	99.448%
8026	ELETROPAULO MET	0.001%	99.448%
8027	TIAN AN CHINA I	0.001%	99.449%
8028	HODOGAYA CHEMIC	0.001%	99.449%
8029	HANNOVER RUECKV	0.001%	99.450%
8030	CHUETSU PULP&PA	0.001%	99.450%
8031	BOSIDENG INTL H	0.001%	99.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	ATSUGI NYLON IN	0.001%	99.451%
8033	ACTIA GROUP	0.001%	99.452%
8034	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.452%
8035	AMARA RAJA BATT	0.001%	99.453%
8036	NISSIN SUGAR HO	0.001%	99.453%
8037	NIIT TECHNOLOGI	0.001%	99.454%
8038	VITROLIFE AB	0.001%	99.454%
8039	HONG KONG AIRCR	0.001%	99.455%
8040	MOBILEPHONE TEL	0.001%	99.455%
8041	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.456%
8042	ESPRINET SPA	0.001%	99.456%
8043	TUNE INS HOLDIN	0.001%	99.457%
8044	HARIMA CHEMICAL	0.001%	99.457%
8045	POYA CO LTD	0.001%	99.458%
8046	COSCO CORPORATI	0.001%	99.458%
8047	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.459%
8048	TOA CORP	0.001%	99.459%
8049	SARTORIUS STEDI	0.001%	99.460%
8050	XERO LIMITED	0.001%	99.460%
8051	REGIS HEALTHCAR	0.001%	99.461%
8052	KOPIN CORP COMMON STOCK USD.01	0.001%	99.461%
8053	RAMELIUS RESOUR	0.001%	99.462%
8054	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.462%
8055	SUNNINGDALE TEC	0.001%	99.463%
8056	GOL LINHAS AERE	0.001%	99.463%
8057	SILICONWARE PRE	0.001%	99.464%
8058	CHIBA KOGYO BAN	0.001%	99.464%
8059	PACIFIC HOSPITA	0.001%	99.465%
8060	FUSION PARTNERS	0.001%	99.465%
8061	BALRAMPUR CHINI	0.001%	99.466%
8062	ASTRO JAPAN PR	0.001%	99.466%
8063	SEKONIX CO LTD	0.001%	99.467%
8064	WAH LEEIndustr	0.001%	99.467%
8065	TAIWAN PCB TECH	0.001%	99.468%
8066	TELESITES SAB D	0.001%	99.468%
8067	MILBON CO	0.001%	99.469%
8068	LAYNE CHRISTENS	0.001%	99.469%
8069	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.470%
8070	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.470%
8071	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.471%
8072	ZUMTOBEL AG	0.001%	99.471%
8073	NIPPON YUSOKI C	0.001%	99.472%
8074	DONGJIN SEMICHE	0.001%	99.472%
8075	MEIKO NETWORK J	0.001%	99.473%
8076	LAOX CO	0.001%	99.473%
8077	COSCO HOLDINGS	0.001%	99.474%
8078	XAAR	0.000%	99.474%
8079	RYOSHOKU LTD	0.000%	99.475%
8080	OILES CORPORATI	0.000%	99.475%
8081	JUST DIAL LTD	0.000%	99.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	INV LA CONSTRUC	0.000%	99.476%
8083	KANTO TSUKUBA B	0.000%	99.477%
8084	F-SECURE OYJ	0.000%	99.477%
8085	DEA CAPITAL SPA	0.000%	99.478%
8086	VP BANK AG	0.000%	99.478%
8087	FRASERS HOSPITA	0.000%	99.479%
8088	MARCOPOLO SA	0.000%	99.479%
8089	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.000%	99.480%
8090	TRAVELZOO COMMON STOCK USD.01	0.000%	99.480%
8091	VALID SOLUCOES	0.000%	99.481%
8092	GROUPE CRIT	0.000%	99.481%
8093	TAIWAN SOGO SHI	0.000%	99.482%
8094	DELTA-GALIL IND	0.000%	99.482%
8095	M DIAS BRANCO S	0.000%	99.483%
8096	OSAKA STEEL CO	0.000%	99.483%
8097	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	99.484%
8098	JIMOTO HLDGS IN	0.000%	99.484%
8099	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.485%
8100	WAKACHIKU CONST	0.000%	99.485%
8101	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.486%
8102	HOTEL PROPERTY	0.000%	99.486%
8103	GLOBAL YATIRIM	0.000%	99.487%
8104	PERSEUS MINING	0.000%	99.487%
8105	RED LION HOTELS CORP COMMON STOCK USD.01	0.000%	99.488%
8106	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.488%
8107	DAIKOKU DENKI C	0.000%	99.489%
8108	FREUND CORP	0.000%	99.489%
8109	SCHIBSTED ASA	0.000%	99.490%
8110	KINGSWAY FINANC	0.000%	99.490%
8111	GIANPLUS TECHN	0.000%	99.491%
8112	BLACK BOX CORP	0.000%	99.491%
8113	ICHINEN CO LTD	0.000%	99.492%
8114	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.492%
8115	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.493%
8116	BIRLA CORP LTD	0.000%	99.493%
8117	OHSO FOOD SERV	0.000%	99.494%
8118	NATORI CO LTD	0.000%	99.494%
8119	TAIWAN LAND DEV	0.000%	99.495%
8120	FREIGHTWAYS LTD	0.000%	99.495%
8121	TOKYO ROPE MFG	0.000%	99.496%
8122	SCATEC SOLAR AS	0.000%	99.496%
8123	KEPCO PLANT SER	0.000%	99.497%
8124	BESALCO SA	0.000%	99.497%
8125	ALBANY MOLECULA	0.000%	99.498%
8126	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.498%
8127	AIXTRON SE	0.000%	99.499%
8128	SOLARTECH INTL	0.000%	99.499%
8129	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.500%
8130	MERITZ FINANCIA	0.000%	99.500%
8131	PASONA GROUP IN	0.000%	99.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	YASUNAGA CORP	0.000%	99.501%
8133	JANOME SEWING M	0.000%	99.502%
8134	BITTIUM OYJ	0.000%	99.502%
8135	SERCO GROUP	0.000%	99.503%
8136	CONCORD NEW ENE	0.000%	99.503%
8137	STUDIO ALICE CO	0.000%	99.503%
8138	NAGATANIEN CO L	0.000%	99.504%
8139	F&A AQUA HOLDIN	0.000%	99.504%
8140	ASHIMORI INDUST	0.000%	99.505%
8141	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.000%	99.505%
8142	BROADLEAF CO LT	0.000%	99.506%
8143	MEDIGENE AG	0.000%	99.506%
8144	SUNPLUS TECHNOL	0.000%	99.507%
8145	GUOLIAN SECURIT	0.000%	99.507%
8146	CEMENTOS ARGOS	0.000%	99.508%
8147	ALEXANDER FORBE	0.000%	99.508%
8148	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.509%
8149	HANSOL CHEMICAL	0.000%	99.509%
8150	REBOSIS PROPERT	0.000%	99.510%
8151	MAGNESITA REFRA	0.000%	99.510%
8152	UCHIDA YOKO CO	0.000%	99.511%
8153	DAOU DATA CORP	0.000%	99.511%
8154	BEIJING URBAN C	0.000%	99.512%
8155	ATLAS FINANCIAL	0.000%	99.512%
8156	INFO SVS INTL	0.000%	99.513%
8157	POONGSAN HOLDIN	0.000%	99.513%
8158	COSTAMARE INC	0.000%	99.514%
8159	HYFLUX LTD	0.000%	99.514%
8160	JW HOLDINGS COR	0.000%	99.515%
8161	DYNAGREEN ENVIR	0.000%	99.515%
8162	SA SA INTL HLDG	0.000%	99.516%
8163	LUNDIN GOLD INC	0.000%	99.516%
8164	CGN MEIYA POWER	0.000%	99.516%
8165	SHENGJING BANK	0.000%	99.517%
8166	CMIC HOLDINGS C	0.000%	99.517%
8167	COMPAGNIE DES A	0.000%	99.518%
8168	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.518%
8169	HELBOR EMPREEND	0.000%	99.519%
8170	UNIVERSAL ENTER	0.000%	99.519%
8171	CREDITO REAL SA	0.000%	99.520%
8172	ALICO INC COMMON STOCK USD1.0	0.000%	99.520%
8173	EUROCASH SA	0.000%	99.521%
8174	NHPC LTD	0.000%	99.521%
8175	PAYPOINT	0.000%	99.522%
8176	JAPAN PILE CORP	0.000%	99.522%
8177	GRUPO AVAL ACCI	0.000%	99.523%
8178	YAHAGI CONST CO	0.000%	99.523%
8179	PANIN FINANCIAL	0.000%	99.524%
8180	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.524%
8181	EDREAMS ODIGEO	0.000%	99.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	BERJAYA SPORTS	0.000%	99.525%
8183	BOLSA DE VALOR	0.000%	99.525%
8184	WALLISER KANTON	0.000%	99.526%
8185	BASTIDE LE CONF	0.000%	99.526%
8186	ASAHI ORGANIC C	0.000%	99.527%
8187	TECHNOPRO HLDGS	0.000%	99.527%
8188	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.528%
8189	GET NICE HOLDIN	0.000%	99.528%
8190	HOLTEK SEMICOND	0.000%	99.529%
8191	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.529%
8192	MORITO CO	0.000%	99.530%
8193	TUBACEX SA	0.000%	99.530%
8194	MATSUDA SANGYO	0.000%	99.531%
8195	HYUNDAI HCN CO	0.000%	99.531%
8196	SANEI ARCHITECT	0.000%	99.532%
8197	ASKA PHARMACEU	0.000%	99.532%
8198	LITE-ON SEMICON	0.000%	99.532%
8199	MEISEI INDUSTRI	0.000%	99.533%
8200	13 HOLDINGS LTD	0.000%	99.533%
8201	VARDHMAN TEXTIL	0.000%	99.534%
8202	MITSUUROKO CO L	0.000%	99.534%
8203	EHEALTH INC COMMON STOCK USD.001	0.000%	99.535%
8204	AIRASIA X BHD	0.000%	99.535%
8205	ICHIA TECHNOLOG	0.000%	99.536%
8206	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.000%	99.536%
8207	TAIHO KOGYO	0.000%	99.537%
8208	SHINKO SHOJI CO	0.000%	99.537%
8209	SANYO ELEC RAIL	0.000%	99.538%
8210	SOUNDWILL HOLDI	0.000%	99.538%
8211	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.539%
8212	PT PAN INDONESIA	0.000%	99.539%
8213	ROAD KING INFRA	0.000%	99.539%
8214	STARTS PROCEED	0.000%	99.540%
8215	GESCO AG	0.000%	99.540%
8216	TA ENTERPRISE B	0.000%	99.541%
8217	SCIENTEX BERHAD	0.000%	99.541%
8218	SEKERBANK	0.000%	99.542%
8219	POSCO ICT CO LT	0.000%	99.542%
8220	AGUAS ANDINAS S	0.000%	99.543%
8221	MACQUARIE ATLAS	0.000%	99.543%
8222	OYO CORPORATION	0.000%	99.544%
8223	KEIYO CO	0.000%	99.544%
8224	HISAKA WORKS LT	0.000%	99.545%
8225	LA DORIA SPA	0.000%	99.545%
8226	RADEX-HERAKLITH	0.000%	99.545%
8227	CHUKYO BANK	0.000%	99.546%
8228	SUPALAI PCL-NVD	0.000%	99.546%
8229	JUNGFRAUBAHN HL	0.000%	99.547%
8230	CHINA SILVER GR	0.000%	99.547%
8231	KPJ HEALTHCARE	0.000%	99.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	VIRBAC	0.000%	99.548%
8233	CHINA ALL ACCES	0.000%	99.549%
8234	CREATE RESTAURA	0.000%	99.549%
8235	OCTODEC	0.000%	99.550%
8236	TOMOKU CO	0.000%	99.550%
8237	GOCOMPARE.COM G	0.000%	99.550%
8238	COSAN LOGISTICA	0.000%	99.551%
8239	KIRKLAND S INC COMMON STOCK	0.000%	99.551%
8240	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.552%
8241	NOHMI BOSAI	0.000%	99.552%
8242	PVR LTD	0.000%	99.553%
8243	FURUSATO INDUST	0.000%	99.553%
8244	EUGENE INVS&SEC	0.000%	99.554%
8245	UNION BANK OF P	0.000%	99.554%
8246	FRASERS CENTREP	0.000%	99.555%
8247	VIJAYA BANK	0.000%	99.555%
8248	OSJB HOLDINGS C	0.000%	99.555%
8249	AMOT INVESTMENT	0.000%	99.556%
8250	WATAMI FOOD SER	0.000%	99.556%
8251	TOTAL ACCESS CO	0.000%	99.557%
8252	ORIENT SEMICOND	0.000%	99.557%
8253	SINCERE NAVIGAT	0.000%	99.558%
8254	JAPAN MEDICAL D	0.000%	99.558%
8255	YOMIURI LAND CO	0.000%	99.559%
8256	ARIAKE JAPAN CO	0.000%	99.559%
8257	CHIP ENG SENG C	0.000%	99.560%
8258	ASAHI CO LTD	0.000%	99.560%
8259	EKORNES ASA	0.000%	99.560%
8260	AUBAY	0.000%	99.561%
8261	ISELECT LTD	0.000%	99.561%
8262	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.562%
8263	NIHON CHOUZAI C	0.000%	99.562%
8264	CYBERTAN TECHNO	0.000%	99.563%
8265	SABANA SHARIAH	0.000%	99.563%
8266	TOKYO KEIKI INC	0.000%	99.564%
8267	KAROON GAS AUST	0.000%	99.564%
8268	FEINTOOL INTERN	0.000%	99.564%
8269	WOWOW INC	0.000%	99.565%
8270	UNITECH PRINTED	0.000%	99.565%
8271	HILTON FOOD GRO	0.000%	99.566%
8272	HIGASHI NIHON H	0.000%	99.566%
8273	CREATE SD HOLDI	0.000%	99.567%
8274	HUCHEMS FINE CH	0.000%	99.567%
8275	FERRARI NV	0.000%	99.568%
8276	DONG AH TIRE&RU	0.000%	99.568%
8277	GUANGSHEN RAILW	0.000%	99.569%
8278	GS RETAIL CO LT	0.000%	99.569%
8279	COMMUNISIS PLC	0.000%	99.569%
8280	SINOLINK WORLDW	0.000%	99.570%
8281	ANICOM HOLDINGS	0.000%	99.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	LIVART CO LTD	0.000%	99.571%
8283	BROOKFIELD REAL	0.000%	99.571%
8284	NIPPON SEISEN C	0.000%	99.572%
8285	LAMPRELL PLC	0.000%	99.572%
8286	BING-GRAE	0.000%	99.573%
8287	COUNTRYWIDE	0.000%	99.573%
8288	RYODEN TRADING	0.000%	99.573%
8289	ENF TECHNOLOGY	0.000%	99.574%
8290	KAMEDA SEIKA CO	0.000%	99.574%
8291	EAST CAPITAL EX	0.000%	99.575%
8292	TOYO TANSO CO L	0.000%	99.575%
8293	ASANUMA CORP	0.000%	99.576%
8294	URTHECAST CORP	0.000%	99.576%
8295	NITTO KOHKI CO	0.000%	99.576%
8296	CENIT AG SYSTEM	0.000%	99.577%
8297	CHIYODA CO	0.000%	99.577%
8298	OPPENHEIMER HLD	0.000%	99.578%
8299	TOYO SECURITIES	0.000%	99.578%
8300	WESTGOLD RESOUR	0.000%	99.579%
8301	YAT SING HOLDIN	0.000%	99.579%
8302	BANCO SANTANDER CHILE ADR ADR	0.000%	99.580%
8303	GUNNEBO AB	0.000%	99.580%
8304	DIVI'S LABORATO	0.000%	99.580%
8305	FARMSCO	0.000%	99.581%
8306	DELEK AUTOMOTIV	0.000%	99.581%
8307	REDCO PROPRTIE	0.000%	99.582%
8308	KEC INTERNATION	0.000%	99.582%
8309	E.I.D.-PARRY(IN	0.000%	99.583%
8310	HOPEWELL HIGHWA	0.000%	99.583%
8311	TENWOW INTL HLD	0.000%	99.584%
8312	BATU KAWAN BHD	0.000%	99.584%
8313	KNM GROUP BERHA	0.000%	99.584%
8314	FORMOSAN RUBBER	0.000%	99.585%
8315	ALLAHABAD BANK	0.000%	99.585%
8316	EXMAR	0.000%	99.586%
8317	ESSITY AKTIEBOL	0.000%	99.586%
8318	OXFORD INSTRUME	0.000%	99.587%
8319	SENEX ENERGY LT	0.000%	99.587%
8320	TECHNOVATOR INT	0.000%	99.587%
8321	TOURISM HOLDING	0.000%	99.588%
8322	EXEL INDUSTRIES	0.000%	99.588%
8323	CHUNG HWA PULP	0.000%	99.589%
8324	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.589%
8325	ORBITE TECHNOLO	0.000%	99.590%
8326	UNITECH LIMITED	0.000%	99.590%
8327	ASKUL	0.000%	99.591%
8328	NITTOC CONST CO	0.000%	99.591%
8329	MBK PCL	0.000%	99.591%
8330	LIAN BENG GROUP	0.000%	99.592%
8331	SHANGHAI DASHEN	0.000%	99.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	BOYAA INTERACTI	0.000%	99.593%
8333	MUHAK CO LTD	0.000%	99.593%
8334	BANK HANDLOWY W	0.000%	99.594%
8335	SILICON WORKS	0.000%	99.594%
8336	IMDEX LTD	0.000%	99.594%
8337	TONAMI HOLDINGS	0.000%	99.595%
8338	SALA CORPORATIO	0.000%	99.595%
8339	SCHIBSTED ASA	0.000%	99.596%
8340	HEIJMANS	0.000%	99.596%
8341	JALUX INC	0.000%	99.597%
8342	MATSUI SECURITI	0.000%	99.597%
8343	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.597%
8344	SINKO INDUSTRIE	0.000%	99.598%
8345	MARUZEN SHOWA U	0.000%	99.598%
8346	YUGANG INTL	0.000%	99.599%
8347	UNIDEN CORP	0.000%	99.599%
8348	SHINKONG INSURA	0.000%	99.600%
8349	ABILITY ENTERPR	0.000%	99.600%
8350	SMA SOLAR TECHN	0.000%	99.600%
8351	MALAYAN CEMENT	0.000%	99.601%
8352	SK SECURITIES C	0.000%	99.601%
8353	GUJARAT MINERAL	0.000%	99.602%
8354	DISH TV INDIA L	0.000%	99.602%
8355	SIRTEC INTERNAT	0.000%	99.603%
8356	TOYO CORPORATIO	0.000%	99.603%
8357	TOKYO ELECTRON	0.000%	99.603%
8358	RAUBEX GROUP LT	0.000%	99.604%
8359	VILLAGE ROADSHO	0.000%	99.604%
8360	KANADEN CORP	0.000%	99.605%
8361	FORTIS HLTH (IN	0.000%	99.605%
8362	MAXIS BHD	0.000%	99.606%
8363	H+H INTERNATION	0.000%	99.606%
8364	SOBHA LIMITED	0.000%	99.606%
8365	STO AG-PREFERRE	0.000%	99.607%
8366	NIPPON CARBIDE	0.000%	99.607%
8367	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.608%
8368	SC ASSET CORPOR	0.000%	99.608%
8369	IVE GROUP LTD	0.000%	99.609%
8370	OCEAN-LAND GROU	0.000%	99.609%
8371	ENERNOC INC	0.000%	99.609%
8372	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.610%
8373	LIFETECH SCIENT	0.000%	99.610%
8374	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.611%
8375	NIPPON FINE CHE	0.000%	99.611%
8376	CRAWFORD & CO	0.000%	99.612%
8377	CHINA SANJIANG	0.000%	99.612%
8378	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.612%
8379	KOMATSU SEIREN	0.000%	99.613%
8380	HSIN KUANG STEE	0.000%	99.613%
8381	HUNG POO CONSTR	0.000%	99.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	KURIMOTO	0.000%	99.614%
8383	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.614%
8384	BIMB HLDGS BERH	0.000%	99.615%
8385	NEC CAPITAL SOL	0.000%	99.615%
8386	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.616%
8387	DIOS FASTIGHETE	0.000%	99.616%
8388	SEKISUI PLASTIC	0.000%	99.617%
8389	BIOTEST AG	0.000%	99.617%
8390	MISAWA HOMES HO	0.000%	99.617%
8391	KENON HLDGS LTD	0.000%	99.618%
8392	ITC PROPERTIES	0.000%	99.618%
8393	TOHO CO LTD	0.000%	99.619%
8394	CHU KONG SHIPPI	0.000%	99.619%
8395	REIS INC COMMON STOCK USD.01	0.000%	99.619%
8396	KANAGAWA CHUO K	0.000%	99.620%
8397	SOCO INTERNATIO	0.000%	99.620%
8398	QAF LTD	0.000%	99.621%
8399	BLUE DART EXPRE	0.000%	99.621%
8400	L&K ENGINEERING	0.000%	99.622%
8401	MIMASU SEMICOND	0.000%	99.622%
8402	SANOH INDUSTRIA	0.000%	99.622%
8403	RAIN INDUSTRIES	0.000%	99.623%
8404	ABOITIZ POWER C	0.000%	99.623%
8405	MUCKLOW(A&J) GR	0.000%	99.624%
8406	HAKUTO CO	0.000%	99.624%
8407	ASIA PACIFIC TE	0.000%	99.624%
8408	XP POWER LTD	0.000%	99.625%
8409	LUMENS CO LTD	0.000%	99.625%
8410	MATSUI CONST CO	0.000%	99.626%
8411	GLOBAL&YUASA BA	0.000%	99.626%
8412	CHUANGS CONS IN	0.000%	99.627%
8413	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.627%
8414	SVENSKA HANDELS	0.000%	99.627%
8415	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.628%
8416	ICHIKOHIndustr	0.000%	99.628%
8417	DORO AB	0.000%	99.629%
8418	YOUYUAN INTERNA	0.000%	99.629%
8419	UEM SUNRISE BHD	0.000%	99.629%
8420	MATSUYA CO (TOK	0.000%	99.630%
8421	KT CORP SP ADR ADR	0.000%	99.630%
8422	QINHUANGDAO POR	0.000%	99.631%
8423	ZHENGZHOU COAL	0.000%	99.631%
8424	HAICHANG HOLDIN	0.000%	99.631%
8425	BELLAMY'S AUSTR	0.000%	99.632%
8426	GUANGZHOU AUTOM	0.000%	99.632%
8427	NIPPON PILLAR P	0.000%	99.633%
8428	QUESTERRE ENERG	0.000%	99.633%
8429	ADCOCK INGRAM H	0.000%	99.633%
8430	JUST RETIREMENT	0.000%	99.634%
8431	PROACT IT GROUP	0.000%	99.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	ARGAN SA	0.000%	99.635%
8433	REPCO HOME FINA	0.000%	99.635%
8434	ANHUI EXPRESSWA	0.000%	99.636%
8435	KNOW IT AB	0.000%	99.636%
8436	ASALEO CARE LTD	0.000%	99.636%
8437	SERVCORP	0.000%	99.637%
8438	VICTORY CITY IN	0.000%	99.637%
8439	PW MEDTECH GROU	0.000%	99.638%
8440	TOWER BERSAMA I	0.000%	99.638%
8441	NIPPON VALQUA I	0.000%	99.638%
8442	PAN JIT INTERNA	0.000%	99.639%
8443	GEK GROUP OF CO	0.000%	99.639%
8444	OSK HOLDINGS BH	0.000%	99.640%
8445	PFIZER LTD	0.000%	99.640%
8446	LH FINANCIAL GR	0.000%	99.640%
8447	PAL CO LTD	0.000%	99.641%
8448	LPKF LASER & EL	0.000%	99.641%
8449	ACBEL POLYTECH	0.000%	99.642%
8450	ITOCHU SHOKUHIN	0.000%	99.642%
8451	KH VATEC	0.000%	99.642%
8452	PRIMO WATER CORP COMMON STOCK	0.000%	99.643%
8453	CSE GLOBAL LIMI	0.000%	99.643%
8454	STANDARD FOODS	0.000%	99.644%
8455	ROMANDE ENERGIE	0.000%	99.644%
8456	KYOSAN ELECTRIC	0.000%	99.644%
8457	COPEL PARANA EN	0.000%	99.645%
8458	TAKACHIHO ELECT	0.000%	99.645%
8459	COMBA TELECOM S	0.000%	99.646%
8460	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.646%
8461	TOA DORO KOGYO	0.000%	99.646%
8462	PAN INTL INDL	0.000%	99.647%
8463	TOKYO ENERGY&SY	0.000%	99.647%
8464	SAES GETTERS	0.000%	99.648%
8465	ICOM INCORPORAT	0.000%	99.648%
8466	YASUDA WAREHOUS	0.000%	99.648%
8467	LUMAX INTERNATI	0.000%	99.649%
8468	CYFROWY POLSAT	0.000%	99.649%
8469	S.M. ENTERTAINM	0.000%	99.650%
8470	S&T DYNAMICS CO	0.000%	99.650%
8471	ELMOS SEMICONDU	0.000%	99.650%
8472	CONSTRUTORA TEN	0.000%	99.651%
8473	ARTNATURE INC	0.000%	99.651%
8474	UNITED ENERGY G	0.000%	99.652%
8475	PLAYMATES TOYS	0.000%	99.652%
8476	TACHIBANA ELETE	0.000%	99.652%
8477	PALIBURG HOLDIN	0.000%	99.653%
8478	HANNSTAR BOARD	0.000%	99.653%
8479	SHIBAURA ELECTR	0.000%	99.654%
8480	CARL ZEISS MEDI	0.000%	99.654%
8481	CARLSBERG BREWE	0.000%	99.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	IMAX CHINA HOLD	0.000%	99.655%
8483	GRAND KOREA LEI	0.000%	99.655%
8484	I-NET CORP	0.000%	99.656%
8485	MONOGATARI CORP	0.000%	99.656%
8486	METALS X LTD	0.000%	99.656%
8487	ENERGA SA	0.000%	99.657%
8488	LANDING INTL DE	0.000%	99.657%
8489	U-SHIN	0.000%	99.658%
8490	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.658%
8491	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.658%
8492	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.659%
8493	CHORI CO LTD	0.000%	99.659%
8494	GUJARAT FLUOROC	0.000%	99.660%
8495	NZX LTD	0.000%	99.660%
8496	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.660%
8497	ASCENDAS INDIA	0.000%	99.661%
8498	ECKERT & ZIEGLE	0.000%	99.661%
8499	WELLING HOLD LT	0.000%	99.662%
8500	GUJARAT NARM	0.000%	99.662%
8501	CHIYODA INTEGRE	0.000%	99.662%
8502	ING BANK SLASKI	0.000%	99.663%
8503	WUS PRINTD CIRC	0.000%	99.663%
8504	SHENYIN WANGUO(0.000%	99.664%
8505	VALUE PARTNERS	0.000%	99.664%
8506	LOTUS BAKERIES	0.000%	99.664%
8507	NIPPON YAKIN KO	0.000%	99.665%
8508	CITY LODGE HOTE	0.000%	99.665%
8509	CIE FINANCIER T	0.000%	99.666%
8510	KEIHANSHIN RL	0.000%	99.666%
8511	HARBOUR CENTRE	0.000%	99.666%
8512	FIRST TRACTOR C	0.000%	99.667%
8513	DENYO CO	0.000%	99.667%
8514	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.000%	99.667%
8515	MALAYAN FLOUR M	0.000%	99.668%
8516	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.668%
8517	HNA HLDGS GP CO	0.000%	99.669%
8518	SINOSOFT TECHNO	0.000%	99.669%
8519	SWCC SHOWA HOLD	0.000%	99.669%
8520	IWASAKI ELECTRI	0.000%	99.670%
8521	KAWAI MUSICAL I	0.000%	99.670%
8522	VA TECH WABAG L	0.000%	99.671%
8523	GODO STEEL	0.000%	99.671%
8524	AMPER SA	0.000%	99.671%
8525	PRONEXUS INC	0.000%	99.672%
8526	KISWIRE LTD	0.000%	99.672%
8527	JAPAN MATERIAL	0.000%	99.673%
8528	HAPAG-LLOYD AG	0.000%	99.673%
8529	EAGLE NICE INTE	0.000%	99.673%
8530	FUJICCO CO	0.000%	99.674%
8531	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.674%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	INARI AMERTRON	0.000%	99.674%
8533	COGOBUY GROUP	0.000%	99.675%
8534	ALTISOURCE PORT	0.000%	99.675%
8535	SONGA OFFSHORE	0.000%	99.676%
8536	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.676%
8537	FRANCE BED HOLD	0.000%	99.676%
8538	ARES ALLERGY HO	0.000%	99.677%
8539	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.677%
8540	NITTOKU ENG CO	0.000%	99.678%
8541	LEIFHEIT AG	0.000%	99.678%
8542	FLEURY MICHON	0.000%	99.678%
8543	TOFAS TURK OTOM	0.000%	99.679%
8544	YORK WATER CO COMMON STOCK	0.000%	99.679%
8545	IRON FORCE INDU	0.000%	99.679%
8546	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.680%
8547	ABG SUNDAL COLL	0.000%	99.680%
8548	SAJO INDUSTRIES	0.000%	99.681%
8549	CONNECT GROUP	0.000%	99.681%
8550	SAMPO CORP	0.000%	99.681%
8551	MONASH IVF GRP	0.000%	99.682%
8552	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.682%
8553	HANMI PHARM CO	0.000%	99.682%
8554	ALCONIX CORPORA	0.000%	99.683%
8555	SAMSUNG ENGINEE	0.000%	99.683%
8556	DEOLEO SA	0.000%	99.684%
8557	SPACE CO LTD	0.000%	99.684%
8558	CENTROTEC SUSTA	0.000%	99.684%
8559	SANYO SHOKAI	0.000%	99.685%
8560	KOZA ANADOLU ME	0.000%	99.685%
8561	NAKAMURAYA CO L	0.000%	99.685%
8562	DONGWONIndustr	0.000%	99.686%
8563	LOTTE NON-LIFE	0.000%	99.686%
8564	BANGKOK BANK	0.000%	99.687%
8565	AIXTRON AG	0.000%	99.687%
8566	NICOX	0.000%	99.687%
8567	MOTHERCARE	0.000%	99.688%
8568	F@N COMMUNICATI	0.000%	99.688%
8569	WESTAR ENERGY I	0.000%	99.688%
8570	DATALOGIC SPA	0.000%	99.689%
8571	PRECIOUS SHIPPI	0.000%	99.689%
8572	YUME INC COMMON STOCK USD.001	0.000%	99.690%
8573	MANDOM CORP	0.000%	99.690%
8574	GRUH FINANCE	0.000%	99.690%
8575	KROSAKI CORP	0.000%	99.691%
8576	SICHUAN EXPRESS	0.000%	99.691%
8577	KEE TAI PROPERT	0.000%	99.691%
8578	YOULCHON CHEMIC	0.000%	99.692%
8579	GUJARAT PIPAVAV	0.000%	99.692%
8580	SUGIMOTO & CO L	0.000%	99.693%
8581	FALCK RENEWABLE	0.000%	99.693%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	NYRSTAR NV	0.000%	99.693%
8583	KAWASAN INDS JA	0.000%	99.694%
8584	ARENA REIT	0.000%	99.694%
8585	OSAKA ORGANIC C	0.000%	99.694%
8586	XINJIANG XINXIN	0.000%	99.695%
8587	NS SHOPPING CO	0.000%	99.695%
8588	KYOKUYO CO LTD	0.000%	99.696%
8589	FUJI KIKO CO LT	0.000%	99.696%
8590	COLLINS FOOD LT	0.000%	99.696%
8591	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.697%
8592	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.697%
8593	AOC HOLDINGS IN	0.000%	99.697%
8594	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.698%
8595	HANKUK CARBON C	0.000%	99.698%
8596	NIHON KAGAKU SA	0.000%	99.698%
8597	LEALEA ENTERPRI	0.000%	99.699%
8598	KOBE BUSSAN CO	0.000%	99.699%
8599	IL&FS TRANSPORT	0.000%	99.700%
8600	CNA GR PHAR	0.000%	99.700%
8601	MILLS ESTRUTURA	0.000%	99.700%
8602	COSLIGHT TECH I	0.000%	99.701%
8603	ROSENBAUER INTE	0.000%	99.701%
8604	TOYO RADIATOR C	0.000%	99.701%
8605	CLS HOLDINGS PL	0.000%	99.702%
8606	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.702%
8607	HONG FOK CORP	0.000%	99.703%
8608	ZIG SHENG INDL	0.000%	99.703%
8609	KITAGAWA IRON W	0.000%	99.703%
8610	PRICER AB	0.000%	99.704%
8611	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.704%
8612	YTL POWER INTL	0.000%	99.704%
8613	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.705%
8614	CARE PROPERTY I	0.000%	99.705%
8615	GRAND BAOXIN AU	0.000%	99.705%
8616	GREAT PANTHER S	0.000%	99.706%
8617	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.706%
8618	ENERGY FUELS INC COMMON STOCK	0.000%	99.707%
8619	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.707%
8620	MEDCO ENERGI IN	0.000%	99.707%
8621	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.708%
8622	CNQC INTERNATIO	0.000%	99.708%
8623	NISSHIN FUDOSAN	0.000%	99.708%
8624	SENSHUKAI CO	0.000%	99.709%
8625	FJ NEXT CO LTD	0.000%	99.709%
8626	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.709%
8627	ICHIYOSHI SECS	0.000%	99.710%
8628	KOATSU GAS KOGY	0.000%	99.710%
8629	RESTAURANT BRAN	0.000%	99.711%
8630	MACA LIMITED	0.000%	99.711%
8631	CHINA STRATEGIC	0.000%	99.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NISSUI PHARM CO	0.000%	99.712%
8633	FURUNO ELECTRIC	0.000%	99.712%
8634	TAIWAN FU HSING	0.000%	99.712%
8635	CANVEST ENVIRON	0.000%	99.713%
8636	SEA HOLDINGS LT	0.000%	99.713%
8637	DELTA PROPERTY	0.000%	99.713%
8638	HADERA PAPER LT	0.000%	99.714%
8639	AMADEUS FIRE AG	0.000%	99.714%
8640	NCC GROUP LTD.	0.000%	99.714%
8641	SHANGHAI FUDAN-	0.000%	99.715%
8642	BOURBON SA	0.000%	99.715%
8643	TPV TECHNOLOGY	0.000%	99.716%
8644	WOORI BANK SPON ADR ADR	0.000%	99.716%
8645	mitsui + CO LTD SPONS ADR ADR	0.000%	99.716%
8646	INAGEYA CO LTD	0.000%	99.717%
8647	WARSAW STOCK EX	0.000%	99.717%
8648	DAIKOKUTENBUSSA	0.000%	99.717%
8649	EMPERIA HOLDING	0.000%	99.718%
8650	STP & I PCL-FOR	0.000%	99.718%
8651	MICROBIO CO LTD	0.000%	99.718%
8652	GUANGZHOU PHARM	0.000%	99.719%
8653	WIRECARD AG	0.000%	99.719%
8654	HARDINGE INC	0.000%	99.719%
8655	SPRING REAL EST	0.000%	99.720%
8656	TIANGONG INTERN	0.000%	99.720%
8657	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.721%
8658	GUN EI CHEM IND	0.000%	99.721%
8659	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.721%
8660	KERRY TJ LOGIST	0.000%	99.722%
8661	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.722%
8662	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.722%
8663	SHIN NIPPON AIR	0.000%	99.723%
8664	SPEEDCAST INTL	0.000%	99.723%
8665	TAIKO BANK	0.000%	99.723%
8666	QLIRO GROUP AB	0.000%	99.724%
8667	GILLETTE INDIA	0.000%	99.724%
8668	CLEAR MEDIA	0.000%	99.724%
8669	ABC ARBITRAGE	0.000%	99.725%
8670	ASUNARO AOKI CO	0.000%	99.725%
8671	NOKIA CORP ADR	0.000%	99.725%
8672	YOMEISHU SEIZO	0.000%	99.726%
8673	CAL-COMP ELECTR	0.000%	99.726%
8674	TUAN SING HLDGS	0.000%	99.727%
8675	LE BELIER	0.000%	99.727%
8676	PNE WIND AG	0.000%	99.727%
8677	SCHAFFNER HOLDI	0.000%	99.728%
8678	KOREA ELEC TERM	0.000%	99.728%
8679	CENTRAL SEC PAT	0.000%	99.728%
8680	NET INSIGHT	0.000%	99.729%
8681	TIPTREE INC COMMON STOCK USD.001	0.000%	99.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	ISTYLE INC	0.000%	99.729%
8683	BR PROPERTIES S	0.000%	99.730%
8684	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.730%
8685	FEED ONE CO LTD	0.000%	99.730%
8686	ATRIA GROUP PLC	0.000%	99.731%
8687	TELEFONICA CZEC	0.000%	99.731%
8688	CHINA METAL INT	0.000%	99.731%
8689	HONEYS CO LTD	0.000%	99.732%
8690	MICROPORT SCIEN	0.000%	99.732%
8691	PLAZZA AG REG A	0.000%	99.732%
8692	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.733%
8693	TECK RESOURCES	0.000%	99.733%
8694	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.733%
8695	MASTER GLORY GR	0.000%	99.734%
8696	JAGRAN PRAKASHA	0.000%	99.734%
8697	MAEZAWA KASEI I	0.000%	99.735%
8698	HI-P INTERNATIO	0.000%	99.735%
8699	PYEONG HWA AUTO	0.000%	99.735%
8700	BEST DENKI CO	0.000%	99.736%
8701	ACCURAY INC COMMON STOCK USD.001	0.000%	99.736%
8702	CLEAR CHANNEL O	0.000%	99.736%
8703	CIMSA	0.000%	99.737%
8704	UCO BANK	0.000%	99.737%
8705	TOKYO THEATRES	0.000%	99.737%
8706	AMVIG HOLDINGS	0.000%	99.738%
8707	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.738%
8708	ON-BRIGHT ELECT	0.000%	99.738%
8709	ELDERS LTD	0.000%	99.739%
8710	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.739%
8711	SHINAGAWA FUEL	0.000%	99.739%
8712	FUJITA KANKO IN	0.000%	99.740%
8713	NICHIRIN CO LTD	0.000%	99.740%
8714	AUST WORLDWIDE	0.000%	99.740%
8715	BETER BED HOLD	0.000%	99.741%
8716	WERELDHAVE BELG	0.000%	99.741%
8717	KUKDO CHEMICAL	0.000%	99.741%
8718	EMPEROR WATCH A	0.000%	99.742%
8719	MANI INC	0.000%	99.742%
8720	MITANI SEKISAN	0.000%	99.742%
8721	COOKPAD INC	0.000%	99.743%
8722	DHIPAYA INSURAN	0.000%	99.743%
8723	BAOYE GROUP CO	0.000%	99.743%
8724	AKER AMERICAN S	0.000%	99.744%
8725	GODFREY PHILLIP	0.000%	99.744%
8726	CHAMPION TECHNO	0.000%	99.744%
8727	TREVI FINANZIAR	0.000%	99.745%
8728	JHSF PARTICIPAC	0.000%	99.745%
8729	MIKUNI CORP	0.000%	99.745%
8730	ENTRA ASA	0.000%	99.746%
8731	AMATA CORP PUBL	0.000%	99.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	SHINWA KAIUN	0.000%	99.746%
8733	BAYSIDE LAND CO	0.000%	99.747%
8734	HC INTERNATIONAL	0.000%	99.747%
8735	ENERGISA SA	0.000%	99.747%
8736	mitsui HOME CO	0.000%	99.748%
8737	TOA OIL CO LTD	0.000%	99.748%
8738	EGUARANTEE INC.	0.000%	99.748%
8739	RINGER HUT CO L	0.000%	99.749%
8740	HYUNDAI CONSTRU	0.000%	99.749%
8741	GOOD-YEAR	0.000%	99.749%
8742	MAXIM POWER COR	0.000%	99.750%
8743	TEST RESEARCH I	0.000%	99.750%
8744	POCKET CARD CO	0.000%	99.750%
8745	TECNISA SA	0.000%	99.751%
8746	DEUTSCHE BANK M	0.000%	99.751%
8747	DAE-IL CORP	0.000%	99.751%
8748	LATTICE SEMICON	0.000%	99.752%
8749	HEXAGON COMPOSI	0.000%	99.752%
8750	SECHE ENVIRONNE	0.000%	99.752%
8751	ATTACQ LTD	0.000%	99.753%
8752	GRUPO CEMENTOS	0.000%	99.753%
8753	TAMBURI INVESTM	0.000%	99.753%
8754	COLABOR GROUP I	0.000%	99.754%
8755	TSUTSUMI JEWELR	0.000%	99.754%
8756	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.754%
8757	TORISHIMA PUMP	0.000%	99.755%
8758	TRIVENI ENGINEE	0.000%	99.755%
8759	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.755%
8760	PINE CLIFF ENER	0.000%	99.756%
8761	STAMFORD LAND	0.000%	99.756%
8762	AIZAWA SECURITI	0.000%	99.756%
8763	STAR CRUISES LT	0.000%	99.757%
8764	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.757%
8765	ASX LTD	0.000%	99.757%
8766	INBODY CO LTD	0.000%	99.758%
8767	NICHIBAN CO	0.000%	99.758%
8768	PUBLIC FINANCIA	0.000%	99.758%
8769	ISENTIA GROUP L	0.000%	99.759%
8770	NETMIND FINANCI	0.000%	99.759%
8771	C UYEMURA & CO	0.000%	99.759%
8772	CLEANUP CORP	0.000%	99.760%
8773	CHENNAI PETROLE	0.000%	99.760%
8774	TAKEEI CORPORAT	0.000%	99.760%
8775	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.761%
8776	OP FINANCIAL IN	0.000%	99.761%
8777	BANK OF KAOHSIU	0.000%	99.761%
8778	EM-TECH CO LTD	0.000%	99.762%
8779	SAM KWANG GLASS	0.000%	99.762%
8780	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.762%
8781	BEGA CHEESE LTD	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MAHLE METAL LEV	0.000%	99.763%
8783	BUMRUNGRAD HOPT	0.000%	99.763%
8784	CDI CORP COMMON STOCK USD.1	0.000%	99.764%
8785	DECEUNINCK	0.000%	99.764%
8786	SAFEWAY INC	0.000%	99.764%
8787	SAC'S BAR HOLDI	0.000%	99.765%
8788	NOMURA CO LTD	0.000%	99.765%
8789	KAS BANK	0.000%	99.765%
8790	CENTRAL CHINA R	0.000%	99.766%
8791	TYMAN PLC	0.000%	99.766%
8792	mitsui matsushi	0.000%	99.766%
8793	IDEC CORPORATIO	0.000%	99.767%
8794	TAKAOKA TOKO HL	0.000%	99.767%
8795	MOBILEZONE HOLD	0.000%	99.767%
8796	NL INDUSTRIES	0.000%	99.768%
8797	G.U.D. HOLDINGS	0.000%	99.768%
8798	HO TUNG CHEMICA	0.000%	99.768%
8799	ACNB CORP COMMON STOCK USD2.5	0.000%	99.769%
8800	SBS MEDIA HOLDI	0.000%	99.769%
8801	NAMYANG DAIRY P	0.000%	99.769%
8802	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.770%
8803	KITO CORP	0.000%	99.770%
8804	DALIAN PORT (PD	0.000%	99.770%
8805	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.770%
8806	MANZ AUTOMATION	0.000%	99.771%
8807	LAGERCANTZ GRO	0.000%	99.771%
8808	ODELIC CO LTD	0.000%	99.771%
8809	HIRAKAWA HEWTEC	0.000%	99.772%
8810	KATO WORKS CO	0.000%	99.772%
8811	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.772%
8812	TOM TAILOR HOLD	0.000%	99.773%
8813	GROUP LEASE PUB	0.000%	99.773%
8814	BOER POWER HOLD	0.000%	99.773%
8815	DIRECT INSURANC	0.000%	99.774%
8816	EL.EN. SPA	0.000%	99.774%
8817	SHINYOUNG SECS	0.000%	99.774%
8818	TOSHO PRINTING	0.000%	99.775%
8819	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.775%
8820	DAESANG HOLDING	0.000%	99.775%
8821	YUSHIRO CHEMICA	0.000%	99.776%
8822	DIC ASSET AG	0.000%	99.776%
8823	VARI TRONIX INTL	0.000%	99.776%
8824	MAXVALU TOKAI C	0.000%	99.777%
8825	ORBIS	0.000%	99.777%
8826	YOUNG POONG COR	0.000%	99.777%
8827	DO & CO AG	0.000%	99.778%
8828	SAWADA HOLDINGS	0.000%	99.778%
8829	JAPFA LTD	0.000%	99.778%
8830	HUDACO INDUSTRI	0.000%	99.778%
8831	COSEL CO	0.000%	99.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	WOORI FINANCIAL	0.000%	99.779%
8833	KITANO CONST CO	0.000%	99.779%
8834	AUSTBROKERS HLD	0.000%	99.780%
8835	INDOSAT TBK PT	0.000%	99.780%
8836	FLOW TRADERS	0.000%	99.780%
8837	ACOM CO	0.000%	99.781%
8838	ORGANO	0.000%	99.781%
8839	ECLERX SERVICES	0.000%	99.781%
8840	RHYTHM WATCH CO	0.000%	99.782%
8841	IJT TECHNOLOGY	0.000%	99.782%
8842	CIRCASSIA PHARM	0.000%	99.782%
8843	HIRAMATSU INC	0.000%	99.783%
8844	KWANG DONG PHAR	0.000%	99.783%
8845	HYUNDAI ELECTRI	0.000%	99.783%
8846	P S CORPORATION	0.000%	99.783%
8847	NATIONAL AGRICU	0.000%	99.784%
8848	ZUIKO CORP	0.000%	99.784%
8849	JAPAN TRANSCITY	0.000%	99.784%
8850	SAMART CORP PCL	0.000%	99.785%
8851	ENKA INSAAT VE	0.000%	99.785%
8852	TAUNG GOLD INTE	0.000%	99.785%
8853	SANY HEAVY EQUI	0.000%	99.786%
8854	CIVEO CORP	0.000%	99.786%
8855	SIMMTECH CO LTD	0.000%	99.786%
8856	CYBEROPTICS CORP COMMON STOCK	0.000%	99.787%
8857	ALINCO INC	0.000%	99.787%
8858	O LUXE HOLDINGS	0.000%	99.787%
8859	THORN GROUP LTD	0.000%	99.788%
8860	ITALIAN-THAI DE	0.000%	99.788%
8861	REALIA BUSINESS	0.000%	99.788%
8862	CHINA LNG GROUP	0.000%	99.788%
8863	DALI FOODS GROU	0.000%	99.789%
8864	TONG-TAI MACHIN	0.000%	99.789%
8865	KSL HLDGS BERHA	0.000%	99.789%
8866	TAKIRON CO	0.000%	99.790%
8867	RIKEN TECHNOS C	0.000%	99.790%
8868	ELAN MICROELECT	0.000%	99.790%
8869	RIGHT-ON CO	0.000%	99.791%
8870	OLVI	0.000%	99.791%
8871	INFRASTRUCTURA	0.000%	99.791%
8872	EMPRESA DE ENER	0.000%	99.792%
8873	ATOM CORPORATIO	0.000%	99.792%
8874	SPROTT RESOURCE	0.000%	99.792%
8875	AXWAY SOFTWARE	0.000%	99.792%
8876	CREDIT CORP GRO	0.000%	99.793%
8877	FOLLI FOLLIE GP	0.000%	99.793%
8878	S&T AG	0.000%	99.793%
8879	BOUSTEAD SINGAP	0.000%	99.794%
8880	FORUS S.A.	0.000%	99.794%
8881	SIOEN INDUSTRIE	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	HANJIN HEAVY IN	0.000%	99.795%
8883	TUNIUI CORP SPON ADR ADR USD.0001	0.000%	99.795%
8884	BANK PEMBANGUNA	0.000%	99.795%
8885	BANK BUKOPIN PT	0.000%	99.795%
8886	INDS BACHOCO SA	0.000%	99.796%
8887	ROCKY BRANDS INC COMMON STOCK	0.000%	99.796%
8888	THAI STANLEY EL	0.000%	99.796%
8889	KSB AG	0.000%	99.797%
8890	D&L INDUSTRIES	0.000%	99.797%
8891	NIPPON CONCRETE	0.000%	99.797%
8892	JAPAN BUSINESS	0.000%	99.798%
8893	CHONG KUN DANG	0.000%	99.798%
8894	CARLO CAVAZZI H	0.000%	99.798%
8895	VANTAGE INTERNA	0.000%	99.798%
8896	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.799%
8897	YASHILI INTL HL	0.000%	99.799%
8898	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.799%
8899	NIPPON CHEMIPHA	0.000%	99.800%
8900	RM PLC	0.000%	99.800%
8901	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.800%
8902	WONDERFUL SKY F	0.000%	99.801%
8903	JMS CO	0.000%	99.801%
8904	NCI INC A COMMON STOCK USD.019	0.000%	99.801%
8905	NIHON TOKUSHU T	0.000%	99.801%
8906	THAICOM PUBLIC	0.000%	99.802%
8907	FARADAY TECHNOL	0.000%	99.802%
8908	SYNDICATE BANK	0.000%	99.802%
8909	FOURLIS S.A.	0.000%	99.803%
8910	LIPPO CHINA RES	0.000%	99.803%
8911	ENERGIEDIENST H	0.000%	99.803%
8912	DOTTIKON ES HOL	0.000%	99.803%
8913	EVERGREEN INTL	0.000%	99.804%
8914	AIRPORT FACILIT	0.000%	99.804%
8915	ITAB SHOP CONCE	0.000%	99.804%
8916	NIPPON KOEI CO	0.000%	99.805%
8917	CJ HELLOVISION	0.000%	99.805%
8918	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.805%
8919	UNION BANK OF I	0.000%	99.806%
8920	MARS ENGINEERIN	0.000%	99.806%
8921	CENTRAL AUTO	0.000%	99.806%
8922	TOKYO RAKUTENCH	0.000%	99.806%
8923	ASCENDIS HEALTH	0.000%	99.807%
8924	BHAKTI INVESTAM	0.000%	99.807%
8925	NIHON ESLEAD CO	0.000%	99.807%
8926	SEPTENI CO LTD	0.000%	99.808%
8927	CHINA ANIMATION	0.000%	99.808%
8928	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.808%
8929	WEST HOLDINGS C	0.000%	99.808%
8930	INDOFOOD AGRI R	0.000%	99.809%
8931	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	FUJIKURA KASEI	0.000%	99.809%
8933	OSTASIATISKE KO	0.000%	99.810%
8934	NRW HOLDINGS LT	0.000%	99.810%
8935	CEGEDIM	0.000%	99.810%
8936	EQT HOLDINGS LT	0.000%	99.811%
8937	EIDAI CO.LTD.	0.000%	99.811%
8938	DEUTSCHE PFANDB	0.000%	99.811%
8939	ENDO LIGHTING C	0.000%	99.811%
8940	SAMYUNG TRA	0.000%	99.812%
8941	ELANDERS AB	0.000%	99.812%
8942	TOP FRONTIER IN	0.000%	99.812%
8943	CHUN YUAN STEEL	0.000%	99.813%
8944	VAN LANSCHOT NV	0.000%	99.813%
8945	MAEZAWA KYUSO I	0.000%	99.813%
8946	NOEVIR HOLDINGS	0.000%	99.813%
8947	KINGS TOWN CONS	0.000%	99.814%
8948	STANDARD LIFE I	0.000%	99.814%
8949	SOFT-WORLD INTL	0.000%	99.814%
8950	BAY ENERGY LTD	0.000%	99.815%
8951	AVANCE GAS HOLD	0.000%	99.815%
8952	VAN DE VELDE	0.000%	99.815%
8953	PLATINUM GROUP	0.000%	99.815%
8954	SPRINGLAND INTE	0.000%	99.816%
8955	ION BEAM APPLIC	0.000%	99.816%
8956	KINKI NIPPON TO	0.000%	99.816%
8957	EVEREST TEXTILE	0.000%	99.817%
8958	ALVIVA HOLDINGS	0.000%	99.817%
8959	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.817%
8960	IWATSUKA CONFEC	0.000%	99.817%
8961	SUMMIT R/EST HL	0.000%	99.818%
8962	FIELDS CORP	0.000%	99.818%
8963	BMTC GROUP INC	0.000%	99.818%
8964	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.819%
8965	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.819%
8966	HIROSE ELECTRIC	0.000%	99.819%
8967	HAP SENG PLANTA	0.000%	99.819%
8968	BONHEUR ASA	0.000%	99.820%
8969	NIPPON DENWA SH	0.000%	99.820%
8970	CHINA POWER NEW	0.000%	99.820%
8971	EXFO INC	0.000%	99.820%
8972	SARKUYSAN ELEKT	0.000%	99.821%
8973	TOYO KOHAN CO	0.000%	99.821%
8974	KRS CORPORATION	0.000%	99.821%
8975	FUJI CORP LTD/O	0.000%	99.822%
8976	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.822%
8977	LINK ADMINISTRA	0.000%	99.822%
8978	LOW & BONAR PLC	0.000%	99.822%
8979	PHOENIX SATELLI	0.000%	99.823%
8980	SRV GROUP OYJ	0.000%	99.823%
8981	HOUSTON WIRE &	0.000%	99.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	KOMATSU WALL IN	0.000%	99.824%
8983	VECTOR	0.000%	99.824%
8984	YOKOWO CO LTD	0.000%	99.824%
8985	FIBRA SHOP PORT	0.000%	99.824%
8986	CYIENT LIMITED	0.000%	99.825%
8987	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.825%
8988	VITEC GROUP	0.000%	99.825%
8989	BANGKOK LIFE AS	0.000%	99.826%
8990	MITO SECURITIES	0.000%	99.826%
8991	ADANI TRANSMISS	0.000%	99.826%
8992	MAX INDIA LTD/N	0.000%	99.826%
8993	MORY INDUSTRIES	0.000%	99.827%
8994	GADANG HOLDINGS	0.000%	99.827%
8995	HOOSIERS HOLDIN	0.000%	99.827%
8996	UMW OIL & GAS C	0.000%	99.827%
8997	GENKY STORES IN	0.000%	99.828%
8998	MODERNLAND REAL	0.000%	99.828%
8999	VIEL ET COMPAGN	0.000%	99.828%
9000	UNITED UTILITIE	0.000%	99.829%
9001	FAR EAST ORCH	0.000%	99.829%
9002	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.829%
9003	NAGAWA CO LTD	0.000%	99.829%
9004	KYUNGBANG LTD	0.000%	99.830%
9005	IMVESCOR RESTAU	0.000%	99.830%
9006	IC COMPANYS	0.000%	99.830%
9007	PLDT INC SPON ADR ADR	0.000%	99.830%
9008	IBSTOCK PLC	0.000%	99.831%
9009	LASALLE LOGIPOR	0.000%	99.831%
9010	ELITEGROUP COMP	0.000%	99.831%
9011	HONWORLD GROUP	0.000%	99.832%
9012	ICHIKEN CO LTD	0.000%	99.832%
9013	MANGALORE REF &	0.000%	99.832%
9014	INFORMATION SVC	0.000%	99.832%
9015	SEOBU T&D	0.000%	99.833%
9016	SIEMENS INDIA L	0.000%	99.833%
9017	SEBANG CO LTD	0.000%	99.833%
9018	NISHIKAWA RUBBE	0.000%	99.833%
9019	TOEI ANIMATION	0.000%	99.834%
9020	MR MAX CORP	0.000%	99.834%
9021	NITTO SEIKO CO	0.000%	99.834%
9022	MAEDA KOSEN CO.	0.000%	99.835%
9023	CAYMAN ENGLELY I	0.000%	99.835%
9024	NISSEI ASB MACH	0.000%	99.835%
9025	DUSTIN GROUP AB	0.000%	99.835%
9026	NIHON DEMPA KOG	0.000%	99.836%
9027	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.836%
9028	CHINA RAILWAY S	0.000%	99.836%
9029	ANADOLU SIGORTA	0.000%	99.836%
9030	FIRST STEAMSHIP	0.000%	99.837%
9031	ALMA MEDIA CORP	0.000%	99.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	3M INDIA LTD	0.000%	99.837%
9033	LAR ESPANA REAL	0.000%	99.838%
9034	SHOEI FOODS COR	0.000%	99.838%
9035	EASTERN WATER R	0.000%	99.838%
9036	MEYER BURGER TE	0.000%	99.838%
9037	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.839%
9038	FINDEL	0.000%	99.839%
9039	BEIJING JINGNEN	0.000%	99.839%
9040	EARTH CHEMICAL	0.000%	99.839%
9041	CHINOOK ENERGY	0.000%	99.840%
9042	SHIBUSAWA WHOU	0.000%	99.840%
9043	LIFESTYLE CHINA	0.000%	99.840%
9044	SEMCON AB	0.000%	99.840%
9045	CHINA CHEM&PHAR	0.000%	99.841%
9046	TODA KOGYO CORP	0.000%	99.841%
9047	WESTPORTS HOLDI	0.000%	99.841%
9048	METRO KAJANG HL	0.000%	99.842%
9049	GAKKEN CO	0.000%	99.842%
9050	MARUBUN CORP	0.000%	99.842%
9051	DAEJAN HOLDINGS	0.000%	99.842%
9052	FALCO BIOSYSTEM	0.000%	99.843%
9053	PLAYMATES HOLDI	0.000%	99.843%
9054	ZHONG AN REAL E	0.000%	99.843%
9055	ANGLO-EASTN PLA	0.000%	99.843%
9056	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.844%
9057	INABA SEISAKUSH	0.000%	99.844%
9058	ELBIT SYSTEMS L	0.000%	99.844%
9059	THERMADOR GROUP	0.000%	99.844%
9060	SHUNFENG INTL C	0.000%	99.845%
9061	CHEUNG KONG INF	0.000%	99.845%
9062	ZEALAND PHARMA	0.000%	99.845%
9063	MATRIX CONCEPTS	0.000%	99.845%
9064	TRANSCOM WORLDW	0.000%	99.846%
9065	MIDLAND REALTY	0.000%	99.846%
9066	CELLNEX TELECOM	0.000%	99.846%
9067	CHINA XLX FERTI	0.000%	99.847%
9068	QUANTA STORAGE	0.000%	99.847%
9069	SYNTHOS SA	0.000%	99.847%
9070	CSS INDUSTRIES	0.000%	99.847%
9071	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.848%
9072	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.848%
9073	SINCERE WATCH H	0.000%	99.848%
9074	POLETOWIN PITCR	0.000%	99.848%
9075	COLOUR LIFE SER	0.000%	99.849%
9076	KAWASHO GECOSS	0.000%	99.849%
9077	LUNG KEE(BERMUD	0.000%	99.849%
9078	INUI GLOBAL LOG	0.000%	99.849%
9079	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.850%
9080	AP EAGERS LTD	0.000%	99.850%
9081	AROTECH CORP COMMON STOCK USD.01	0.000%	99.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	UNISYS CORP	0.000%	99.850%
9083	GUANGDONG LAND	0.000%	99.851%
9084	BEIJINGWEST IND	0.000%	99.851%
9085	KORADIOR HOLDIN	0.000%	99.851%
9086	TNPL	0.000%	99.851%
9087	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.852%
9088	DAISYO CORP	0.000%	99.852%
9089	LINEDATA SERVIC	0.000%	99.852%
9090	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.852%
9091	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.853%
9092	RASA INDUSTRIES	0.000%	99.853%
9093	NITTO FC CO	0.000%	99.853%
9094	CHINA PIONEER P	0.000%	99.853%
9095	CHUO SPRING CO	0.000%	99.854%
9096	HIMATSINGKA SEI	0.000%	99.854%
9097	HANSOL PAPER CO	0.000%	99.854%
9098	CSBC CORPORATIO	0.000%	99.855%
9099	LAURENT-PERRIER	0.000%	99.855%
9100	NIPPON HUME PIP	0.000%	99.855%
9101	HYUNDAI ENGINEE	0.000%	99.855%
9102	KONAKA CO LTD	0.000%	99.856%
9103	KUOYANG CONSTRU	0.000%	99.856%
9104	CURRO HOLDINGS	0.000%	99.856%
9105	SANKYO SEIKO CO	0.000%	99.856%
9106	SHANGHAI PRIME	0.000%	99.857%
9107	ALPS LOGISTICS	0.000%	99.857%
9108	MAOYE INTL HOLD	0.000%	99.857%
9109	BELL SYSTEM24 H	0.000%	99.857%
9110	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.858%
9111	1ST SHANGHAI IN	0.000%	99.858%
9112	UNION TOOL CO	0.000%	99.858%
9113	AVON RUBBER	0.000%	99.858%
9114	MAHINDRA CIE AU	0.000%	99.859%
9115	ASIA POLYMER	0.000%	99.859%
9116	CARDNO LIMITED	0.000%	99.859%
9117	ELECTRA CONSUME	0.000%	99.859%
9118	ISU CHEMICAL	0.000%	99.860%
9119	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.860%
9120	CHINA NEW TOWN	0.000%	99.860%
9121	BORUSAN BORU	0.000%	99.860%
9122	AVIANCA HOLDING	0.000%	99.861%
9123	PROTO CORP	0.000%	99.861%
9124	SINDO RICOH	0.000%	99.861%
9125	STRATTEC SECURI	0.000%	99.861%
9126	BEADELL RESOURC	0.000%	99.862%
9127	RAMI LEVI CHAIN	0.000%	99.862%
9128	GLACIER MEDIA I	0.000%	99.862%
9129	PFSWEB INC COMMON STOCK USD.001	0.000%	99.862%
9130	JAPAN RADIO CO	0.000%	99.863%
9131	SHANGHAI FUDAN	0.000%	99.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	EVN AG	0.000%	99.863%
9133	ALARKO HOLDINGS	0.000%	99.863%
9134	BANCO BTG PACTU	0.000%	99.864%
9135	OROCOBRE LTD	0.000%	99.864%
9136	HKBN LTD	0.000%	99.864%
9137	TOMOE ENGINEERI	0.000%	99.864%
9138	STEIN MART INC COMMON STOCK USD.01	0.000%	99.865%
9139	SINYI REALTY IN	0.000%	99.865%
9140	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.865%
9141	GRUPPO MUTUIONL	0.000%	99.865%
9142	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.865%
9143	SHINAGAWA REFRA	0.000%	99.866%
9144	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.866%
9145	HSIN CHONG CONS	0.000%	99.866%
9146	DAEKYO	0.000%	99.866%
9147	MIE KOTSU GP HL	0.000%	99.867%
9148	PLANET PAYMENT	0.000%	99.867%
9149	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.867%
9150	SAMCHULLY	0.000%	99.867%
9151	NISSIN FOOD HOL	0.000%	99.868%
9152	AKCANSА CIMENTO	0.000%	99.868%
9153	CHUGAI RO CO LT	0.000%	99.868%
9154	CENTURY CITY IN	0.000%	99.868%
9155	SOC BAINS DE ME	0.000%	99.869%
9156	FANCL CORP	0.000%	99.869%
9157	NEXEN CORPORATI	0.000%	99.869%
9158	HIGHLIGHT COMMU	0.000%	99.869%
9159	TAKIHYO CO LTD	0.000%	99.870%
9160	XTREME DRILLING	0.000%	99.870%
9161	TOMORROW FOCUS	0.000%	99.870%
9162	AMBASSADOR HOTE	0.000%	99.870%
9163	TARSUS GROUP PL	0.000%	99.871%
9164	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.871%
9165	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.871%
9166	CAC CORPORATION	0.000%	99.871%
9167	DEL MONTE PACIF	0.000%	99.872%
9168	YAMAMURA GLASS	0.000%	99.872%
9169	TER BEKE SA	0.000%	99.872%
9170	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.872%
9171	HONGKONG CHINES	0.000%	99.872%
9172	ALPHA SYSTEMS I	0.000%	99.873%
9173	KALPATARU POWER	0.000%	99.873%
9174	DONGWHA PHARM.C	0.000%	99.873%
9175	JOBAN KOSAN CO	0.000%	99.873%
9176	SMS MANAGEMENT	0.000%	99.874%
9177	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.874%
9178	AINSWORTH GAME	0.000%	99.874%
9179	SINTEX INDUSTRI	0.000%	99.874%
9180	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.875%
9181	PACIFIC CENTURY	0.000%	99.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	BANCO DE BOGOTA	0.000%	99.875%
9183	RED STAR MACALL	0.000%	99.875%
9184	TAISEI LAMICK C	0.000%	99.876%
9185	BANGKOK AVIAT F	0.000%	99.876%
9186	TAMURA TAIKO HL	0.000%	99.876%
9187	FUSO PHARM	0.000%	99.876%
9188	NORDJYSKE BANK	0.000%	99.876%
9189	EL PUERTO DE LI	0.000%	99.877%
9190	SHOFU INC	0.000%	99.877%
9191	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.877%
9192	LUBY'S INC.	0.000%	99.877%
9193	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.878%
9194	FERROLIGAS FERB	0.000%	99.878%
9195	SABATE DIOSOS	0.000%	99.878%
9196	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.878%
9197	ASIA STD INTL G	0.000%	99.879%
9198	FAITH INC	0.000%	99.879%
9199	MASON FINANCIAL	0.000%	99.879%
9200	TIVOLI A/S	0.000%	99.879%
9201	ESCALADE INC COMMON STOCK	0.000%	99.880%
9202	MINMETALS LAND	0.000%	99.880%
9203	TTW PUBLIC COMP	0.000%	99.880%
9204	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.880%
9205	VP PLC	0.000%	99.880%
9206	HANKOOK SHELL O	0.000%	99.881%
9207	BK OF GREECE	0.000%	99.881%
9208	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.881%
9209	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.881%
9210	BANQUE CANTONAL	0.000%	99.882%
9211	ES-CON JAPAN LT	0.000%	99.882%
9212	YUSEN LOGISTICS	0.000%	99.882%
9213	MICRONICS JAPAN	0.000%	99.882%
9214	KOBE ELECTRIC R	0.000%	99.883%
9215	ELECNOR SA	0.000%	99.883%
9216	ALI CORP	0.000%	99.883%
9217	mitsui mining c	0.000%	99.883%
9218	RECRM RESEARCH	0.000%	99.883%
9219	ELNUSA TBK	0.000%	99.884%
9220	ASESOR DE ACTIV	0.000%	99.884%
9221	MERAFE RESOURCE	0.000%	99.884%
9222	VIRGIN AUSTRALI	0.000%	99.884%
9223	GL LTD	0.000%	99.885%
9224	VECIMA NETWORKS	0.000%	99.885%
9225	UNITED SPIRITS	0.000%	99.885%
9226	OIL INDIA LTD	0.000%	99.885%
9227	TAT HONG HOLDIN	0.000%	99.886%
9228	ROSTELECOM OJSC	0.000%	99.886%
9229	COLLECTION HOUS	0.000%	99.886%
9230	GODREJ PROPERTI	0.000%	99.886%
9231	RESILUX	0.000%	99.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	INTER PARFUMS	0.000%	99.887%
9233	HUONS CO LTD	0.000%	99.887%
9234	GROUP FIVE	0.000%	99.887%
9235	INVICTA HOLDING	0.000%	99.887%
9236	MANDARIN ORIENT	0.000%	99.888%
9237	GEM DIAMONDS	0.000%	99.888%
9238	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.888%
9239	TAKISAWA MACHIN	0.000%	99.888%
9240	YAMATANE CORP N	0.000%	99.888%
9241	COMP ENG & CONS	0.000%	99.889%
9242	OHASHI TECHNICA	0.000%	99.889%
9243	DONGWON DEVELOP	0.000%	99.889%
9244	VICTORIA PARK A	0.000%	99.889%
9245	SCOPE METALS GR	0.000%	99.890%
9246	CTI ENGINEERING	0.000%	99.890%
9247	DELTA DUNIA PET	0.000%	99.890%
9248	MELCO HOLDINGS	0.000%	99.890%
9249	MELBOURNE IT	0.000%	99.890%
9250	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.891%
9251	GREEN CROSS COR	0.000%	99.891%
9252	HY LOK	0.000%	99.891%
9253	MUNSUN CAPITAL	0.000%	99.891%
9254	MOROZOFF LIMITE	0.000%	99.892%
9255	ICHIBANYA CO LT	0.000%	99.892%
9256	RION CO LTD	0.000%	99.892%
9257	HIAG IMMOBILIEN	0.000%	99.892%
9258	FUJIIJURA RUBBER	0.000%	99.892%
9259	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.893%
9260	ZAKL AZOT W	0.000%	99.893%
9261	ACAL	0.000%	99.893%
9262	ZUKEN INC	0.000%	99.893%
9263	CONVOY FINANCIA	0.000%	99.894%
9264	NICHIEI CO	0.000%	99.894%
9265	SUPERBLOCK PCL	0.000%	99.894%
9266	KINGMAKER FOOTW	0.000%	99.894%
9267	TAO HEUNG HOLDI	0.000%	99.894%
9268	SENTUL CITY TBK	0.000%	99.895%
9269	BW PLANTATION	0.000%	99.895%
9270	SHIPPING CP IND	0.000%	99.895%
9271	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.895%
9272	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.896%
9273	NZ REFINING CO	0.000%	99.896%
9274	WEATHERNEWS INC	0.000%	99.896%
9275	YIZHENG CHEM FI	0.000%	99.896%
9276	BUND CENTER INV	0.000%	99.896%
9277	CHAMBAL FER	0.000%	99.897%
9278	SAM JIN PHARM	0.000%	99.897%
9279	SHINKAWA	0.000%	99.897%
9280	PRG-SCHULTZ INT	0.000%	99.897%
9281	XXL ASA	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	THROMBOGENICS N	0.000%	99.898%
9283	CELLCOM ISRAEL	0.000%	99.898%
9284	AKSIGORTA AS	0.000%	99.898%
9285	MEGAWIDE CONS C	0.000%	99.898%
9286	SERVICE STREAM	0.000%	99.899%
9287	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.899%
9288	TAMA HOME CO LT	0.000%	99.899%
9289	CLARK INC COMMO	0.000%	99.899%
9290	ELEC DE STRASBO	0.000%	99.899%
9291	BUDIMEX	0.000%	99.900%
9292	RADISYS CORP COMMON STOCK	0.000%	99.900%
9293	BIG SHOPPING CE	0.000%	99.900%
9294	DAIDO KOGYO CO	0.000%	99.900%
9295	AWARE INC	0.000%	99.900%
9296	GCA SAVVIAN COR	0.000%	99.901%
9297	ALROV PROPRTIE	0.000%	99.901%
9298	ATENOR	0.000%	99.901%
9299	SEACHANGE INTL	0.000%	99.901%
9300	QUALITAS CONTOL	0.000%	99.902%
9301	SPARX ASSET MAN	0.000%	99.902%
9302	WORLDLINE	0.000%	99.902%
9303	ZIGNAGO VETRO S	0.000%	99.902%
9304	OKK CORP	0.000%	99.902%
9305	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.903%
9306	OPTEX COMPANY	0.000%	99.903%
9307	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.903%
9308	AVENG	0.000%	99.903%
9309	GUJARAT ALKALIE	0.000%	99.903%
9310	YUKEN KOGYO	0.000%	99.904%
9311	CHEUK NANG HLDG	0.000%	99.904%
9312	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.904%
9313	CIA ENERGET CEA	0.000%	99.904%
9314	ARGO GRAPHICS I	0.000%	99.904%
9315	WING ON CO INT	0.000%	99.905%
9316	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.905%
9317	ANADOLU CAM	0.000%	99.905%
9318	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.905%
9319	ON THE BEACH GR	0.000%	99.905%
9320	GRUPO GICSA SA	0.000%	99.906%
9321	REXLOT HOLDINGS	0.000%	99.906%
9322	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.906%
9323	PINGUELY-HAULOT	0.000%	99.906%
9324	KYERYONG CONST	0.000%	99.907%
9325	CARLIT HOLDINGS	0.000%	99.907%
9326	HIRANO TECSEED	0.000%	99.907%
9327	KOZA ALTIN ISLE	0.000%	99.907%
9328	PTG ENERGY PCL	0.000%	99.907%
9329	LONG BON INTERN	0.000%	99.908%
9330	PARIS MIKI INC	0.000%	99.908%
9331	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	REGIONAL CONT L	0.000%	99.908%
9333	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.908%
9334	CHUNGHWA PICTUR	0.000%	99.909%
9335	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.909%
9336	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.909%
9337	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.909%
9338	ANEST IWATA COR	0.000%	99.909%
9339	ROLLS-ROYCE HOL	0.000%	99.910%
9340	MQ HOLDING AB	0.000%	99.910%
9341	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.910%
9342	SECOM JOSHINETS	0.000%	99.910%
9343	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.910%
9344	SAN FANG CHEMIC	0.000%	99.911%
9345	TECHNO RYOWA LT	0.000%	99.911%
9346	BCO DESIO E BRI	0.000%	99.911%
9347	SESODA CORP	0.000%	99.911%
9348	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.911%
9349	KURIYAMA HOLDIN	0.000%	99.912%
9350	FRONTERA ENERGY	0.000%	99.912%
9351	TRAKCJA SA	0.000%	99.912%
9352	G-7 HOLDINGS IN	0.000%	99.912%
9353	ZENITAKA CORP	0.000%	99.912%
9354	CLERE AG	0.000%	99.913%
9355	DIGITAL GARAGE	0.000%	99.913%
9356	ENERGY EQUITY C	0.000%	99.913%
9357	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.913%
9358	YANLORD LAND GR	0.000%	99.913%
9359	ABTERRA LTD	0.000%	99.914%
9360	CMMB VISION HOL	0.000%	99.914%
9361	REJECT SHOP LTD	0.000%	99.914%
9362	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.914%
9363	AFRICA ISRAEL P	0.000%	99.914%
9364	ASIA FINANCIAL	0.000%	99.915%
9365	GEO ENERGY RESO	0.000%	99.915%
9366	KEY TRONIC CORP COMMON STOCK	0.000%	99.915%
9367	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.915%
9368	AEON CO. (M) BH	0.000%	99.915%
9369	OZNER WATER INT	0.000%	99.916%
9370	RATCHABURI ELEC	0.000%	99.916%
9371	ABLYNX NV	0.000%	99.916%
9372	EIKEN CHEMICAL	0.000%	99.916%
9373	ROYAL BAFOKENG	0.000%	99.916%
9374	FURSYS	0.000%	99.917%
9375	CAIRO COMMUNICA	0.000%	99.917%
9376	PETROPAVLOVSK	0.000%	99.917%
9377	EMPEROR ENTERTA	0.000%	99.917%
9378	V1 GROUP LTD	0.000%	99.917%
9379	DAEHAN STEEL CO	0.000%	99.917%
9380	BasicNet S.p.A.	0.000%	99.918%
9381	TOWER LTD	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	ECHELON FINANCI	0.000%	99.918%
9383	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.918%
9384	NESCO	0.000%	99.918%
9385	GEAR ENERGY LTD	0.000%	99.919%
9386	MK RESTAURANT G	0.000%	99.919%
9387	ODFJELL DRILLIN	0.000%	99.919%
9388	SNAI SPA	0.000%	99.919%
9389	QUABIT INMOBILI	0.000%	99.919%
9390	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.920%
9391	TOKYO TEKKO CO	0.000%	99.920%
9392	MUGEN ESTATE CO	0.000%	99.920%
9393	AMIYAKI TEI CO	0.000%	99.920%
9394	HUNTSWORTH PLC	0.000%	99.920%
9395	OENON HOLDINGS	0.000%	99.921%
9396	KRAKATAU STEEL	0.000%	99.921%
9397	WILMINGTON GROU	0.000%	99.921%
9398	HANEDA ZENITH H	0.000%	99.921%
9399	TMK PAO GDR REG S GDR	0.000%	99.921%
9400	TRANSACTION CAP	0.000%	99.922%
9401	TREASURE ASA	0.000%	99.922%
9402	ADDLIFE AB	0.000%	99.922%
9403	TUNAS BARU LAMP	0.000%	99.922%
9404	CHINA AIRCRAFT	0.000%	99.922%
9405	COFFEE DAY ENTE	0.000%	99.922%
9406	YC CO LTD	0.000%	99.923%
9407	GAFISA SA	0.000%	99.923%
9408	PETRA FOODS LTD	0.000%	99.923%
9409	MARUSAN SECUR	0.000%	99.923%
9410	KECK SENG(MAL)B	0.000%	99.923%
9411	EMPERADOR INC	0.000%	99.924%
9412	PARROT	0.000%	99.924%
9413	RUENTEX INDUSTR	0.000%	99.924%
9414	HANKUK PAPER MF	0.000%	99.924%
9415	MITSUBISHI RESE	0.000%	99.924%
9416	CROOZ INC	0.000%	99.925%
9417	WHA CORP PCL	0.000%	99.925%
9418	HONG LEONG ASIA	0.000%	99.925%
9419	PARTNERS REAL E	0.000%	99.925%
9420	WAREHOUSE GROUP	0.000%	99.925%
9421	FOX WIZEL LTD	0.000%	99.925%
9422	TOSHO CO LTD	0.000%	99.926%
9423	ASPO OYJ	0.000%	99.926%
9424	PC JEWELLER LIM	0.000%	99.926%
9425	TOTTORI BANK	0.000%	99.926%
9426	SUMINOE TEXTILE	0.000%	99.926%
9427	KAORI HEAT TREA	0.000%	99.927%
9428	WANG ON GROUP	0.000%	99.927%
9429	EXCEL CO LTD	0.000%	99.927%
9430	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.927%
9431	KYOWA LEATHER	0.000%	99.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	NIPPON CHEM IND	0.000%	99.927%
9433	CHINA VAST INDU	0.000%	99.928%
9434	KEY COFFEE INC	0.000%	99.928%
9435	PEGAS NONWOVENS	0.000%	99.928%
9436	NAGANO BANK	0.000%	99.928%
9437	COCA-COLA ICECE	0.000%	99.928%
9438	FAR LTD	0.000%	99.929%
9439	HALCYON AGRI CO	0.000%	99.929%
9440	DY CORP	0.000%	99.929%
9441	INDUSTRIAL BLDG	0.000%	99.929%
9442	SUMITOMO PRECIS	0.000%	99.929%
9443	FUJI CORP/MIYAG	0.000%	99.929%
9444	ANF IMMOBILIER	0.000%	99.930%
9445	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.930%
9446	CHONGQING MACHI	0.000%	99.930%
9447	IMPERIAL HOTEL	0.000%	99.930%
9448	MIRATI THERAPEU	0.000%	99.930%
9449	ELLAKTOR SA	0.000%	99.931%
9450	PSI AG GESELL F	0.000%	99.931%
9451	TOBU STORE CO L	0.000%	99.931%
9452	GRANULES INDIA	0.000%	99.931%
9453	HAGIWARA ELECTR	0.000%	99.931%
9454	PIPAVAV DEFENCE	0.000%	99.931%
9455	ROBINSON PCL	0.000%	99.932%
9456	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.932%
9457	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.932%
9458	DAIDOH	0.000%	99.932%
9459	NIKKO CO	0.000%	99.932%
9460	AARTI INDS	0.000%	99.933%
9461	WMIH CORP COMMON STOCK USD.00001	0.000%	99.933%
9462	VINDA INTERNATI	0.000%	99.933%
9463	APPROACH RESOUR	0.000%	99.933%
9464	CHINA FINANCIAL	0.000%	99.933%
9465	GR ED L'ESPRESS	0.000%	99.933%
9466	KINKI SHARYO CO	0.000%	99.934%
9467	KOREA TECH BANK	0.000%	99.934%
9468	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.934%
9469	DECMIL GROUP LT	0.000%	99.934%
9470	TECHNO ELECTRIC	0.000%	99.934%
9471	BGP HOLDINGS (P	0.000%	99.934%
9472	CAN DO CO LTD	0.000%	99.935%
9473	INTERNATIONAL S	0.000%	99.935%
9474	LUBELSKI WEGIEL	0.000%	99.935%
9475	HUA HAN BIO-PHA	0.000%	99.935%
9476	TECHNOTRANS AG	0.000%	99.935%
9477	HILAN LTD	0.000%	99.936%
9478	ESSEL PROP	0.000%	99.936%
9479	CHEVALIER INTL	0.000%	99.936%
9480	BLUE SQUARE REA	0.000%	99.936%
9481	GODREJ INDUSTRI	0.000%	99.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	SATORI ELECTRIC	0.000%	99.936%
9483	TRISURA GROUP LTD COMMON STOCK	0.000%	99.937%
9484	FUTURE SYSTEMS	0.000%	99.937%
9485	SUNLAND GROUP L	0.000%	99.937%
9486	AES GENER SA	0.000%	99.937%
9487	ALUPAR INVEST S	0.000%	99.937%
9488	AEON CREDIT SER	0.000%	99.937%
9489	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.938%
9490	DAIICHI KENSETS	0.000%	99.938%
9491	ITFOR INC	0.000%	99.938%
9492	ENERGY RESOURCE	0.000%	99.938%
9493	INDUSTRIA REIT	0.000%	99.938%
9494	BOUSTEAD PLANTA	0.000%	99.938%
9495	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.939%
9496	PC TEL INC COMMON STOCK USD.001	0.000%	99.939%
9497	GYM GROUP PLC/T	0.000%	99.939%
9498	SHIMOJIMA CO LT	0.000%	99.939%
9499	TOMATO BANK LTD	0.000%	99.939%
9500	FORMOSAN UNION	0.000%	99.939%
9501	SEVERFIELD-ROWE	0.000%	99.940%
9502	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.940%
9503	SINO GRANDNESS	0.000%	99.940%
9504	LANDS END INC COMMON STOCK USD.01	0.000%	99.940%
9505	UNITY OPTO TECH	0.000%	99.940%
9506	IMPEXMETAL	0.000%	99.940%
9507	ID LOGISTICS GR	0.000%	99.941%
9508	SFP DINING	0.000%	99.941%
9509	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.941%
9510	ADCORP HLDGS	0.000%	99.941%
9511	EIH LTD	0.000%	99.941%
9512	VEDANTA LTD PFD	0.000%	99.941%
9513	COMPANHIA DE GA	0.000%	99.942%
9514	CROWN CONFECTIO	0.000%	99.942%
9515	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.942%
9516	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.942%
9517	FLUIDRA SA	0.000%	99.942%
9518	SAKAI OVEX CO L	0.000%	99.942%
9519	PERENNIAL REAL	0.000%	99.943%
9520	GETIN NOBLE BA	0.000%	99.943%
9521	POLYMET MINING	0.000%	99.943%
9522	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.943%
9523	SKF INDIA LTD	0.000%	99.943%
9524	TAINAN ENTERPRI	0.000%	99.943%
9525	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.944%
9526	MORTGAGE CHOICE	0.000%	99.944%
9527	NIHON PLAST CO	0.000%	99.944%
9528	KAWASUMI LABS I	0.000%	99.944%
9529	KAPSCH TRAFFICC	0.000%	99.944%
9530	QUINTIS LTD	0.000%	99.944%
9531	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TRADELINK ELECT	0.000%	99.945%
9533	JOHN LAING GROU	0.000%	99.945%
9534	DAPHNE INTERNA	0.000%	99.945%
9535	SELCUK ECZA DEP	0.000%	99.945%
9536	ELECTRICITY GEN	0.000%	99.945%
9537	HALOWS CO LTD	0.000%	99.946%
9538	HSIL LTD	0.000%	99.946%
9539	CROWN CONFECTIO	0.000%	99.946%
9540	CARPETRIGHT	0.000%	99.946%
9541	DIALIGHT PLC	0.000%	99.946%
9542	LIPPO CIKARANG	0.000%	99.946%
9543	BSL CORPORATION	0.000%	99.947%
9544	ACS ACTIVIDADES	0.000%	99.947%
9545	CHORUS LTD ADR ADR	0.000%	99.947%
9546	VIOHALCO SA	0.000%	99.947%
9547	KEPPEL TELECOM&	0.000%	99.947%
9548	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.947%
9549	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.948%
9550	GILAT SATELLITE	0.000%	99.948%
9551	CHINA RUNDONG A	0.000%	99.948%
9552	GFOOT CO LTD	0.000%	99.948%
9553	SAPEC	0.000%	99.948%
9554	CARBORUNDUM	0.000%	99.948%
9555	LAKSHMI VILAS B	0.000%	99.949%
9556	T COOK IND	0.000%	99.949%
9557	SOLAR APPLIED M	0.000%	99.949%
9558	EAST WEST BANKI	0.000%	99.949%
9559	SHIHLIN ELEC &	0.000%	99.949%
9560	FUJISHOJI CO.LT	0.000%	99.949%
9561	GHCL LTD	0.000%	99.949%
9562	POS MALAYSIA	0.000%	99.950%
9563	MUTOW CO LTD	0.000%	99.950%
9564	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.950%
9565	OVERSEAS CHINES	0.000%	99.950%
9566	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.950%
9567	CASTINGS	0.000%	99.950%
9568	VINY THAI	0.000%	99.951%
9569	UNICHEM LABS	0.000%	99.951%
9570	PROMOTORA DE IN	0.000%	99.951%
9571	CGN MINING CO L	0.000%	99.951%
9572	MAHARASHTRA SEA	0.000%	99.951%
9573	ASIA CEMENT CHI	0.000%	99.951%
9574	DAIHATSU DIESEL	0.000%	99.952%
9575	MIVTACH SHAMIR	0.000%	99.952%
9576	SOCOVEDSA SA	0.000%	99.952%
9577	PROGRESS WERK A	0.000%	99.952%
9578	INTER CARS SA	0.000%	99.952%
9579	HT&E LTD	0.000%	99.952%
9580	ZHUHAI HLDGS IN	0.000%	99.952%
9581	SRI SPORTS LIM	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	POLYTEC ASSET H	0.000%	99.953%
9583	KOMEHYO	0.000%	99.953%
9584	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.953%
9585	COOPER ENERGY L	0.000%	99.953%
9586	WESTPORT INNOVA	0.000%	99.953%
9587	ILSHIN SPINNING	0.000%	99.954%
9588	KANGDA INTERNAT	0.000%	99.954%
9589	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.954%
9590	AREZZO INDUSTRI	0.000%	99.954%
9591	YAC CO LTD	0.000%	99.954%
9592	KONDOTEC INC	0.000%	99.954%
9593	HATHWAY CABLE	0.000%	99.954%
9594	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.955%
9595	FAG BEARINGS IN	0.000%	99.955%
9596	GRUPO SECURITY	0.000%	99.955%
9597	JBF INDUSTRIES	0.000%	99.955%
9598	SANYO TRADING C	0.000%	99.955%
9599	KG CHEMICAL COR	0.000%	99.955%
9600	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.956%
9601	INTL PAPER	0.000%	99.956%
9602	AXACTOR AB	0.000%	99.956%
9603	WOONGJIN THINKB	0.000%	99.956%
9604	AVIC INTERNATIO	0.000%	99.956%
9605	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.956%
9606	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.956%
9607	NEMAK SAB DE CV	0.000%	99.957%
9608	PACASMAYO	0.000%	99.957%
9609	GUARARAPES CONF	0.000%	99.957%
9610	NAKAYAMA STEEL	0.000%	99.957%
9611	FULLER SMITH &	0.000%	99.957%
9612	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.957%
9613	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.957%
9614	YANCHANG PETROL	0.000%	99.958%
9615	OHB SE	0.000%	99.958%
9616	OTSUKA KAGU	0.000%	99.958%
9617	HOME INVEST BEL	0.000%	99.958%
9618	TOMOE CORP	0.000%	99.958%
9619	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.958%
9620	VOLT INFO SCIEN	0.000%	99.958%
9621	SUNCALL CORP	0.000%	99.959%
9622	ADVAN CO LTD	0.000%	99.959%
9623	COCO'S JAPAN CO	0.000%	99.959%
9624	VIVA INDUSTRIAL	0.000%	99.959%
9625	CRAWFORD & CO	0.000%	99.959%
9626	MCLEOD RUSSEL I	0.000%	99.959%
9627	PACIFIC ONLINE	0.000%	99.959%
9628	NOBINA AB	0.000%	99.960%
9629	COVISINT CORP COMMON STOCK	0.000%	99.960%
9630	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.960%
9631	IMMOBEL	0.000%	99.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	MJ GLEESON PLC	0.000%	99.960%
9633	PHARMA MAR SA	0.000%	99.960%
9634	AGV PRODUCTS	0.000%	99.960%
9635	VETOQUINOL SA	0.000%	99.961%
9636	GRUPO ROTOPLAS	0.000%	99.961%
9637	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.961%
9638	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.961%
9639	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.961%
9640	YUANSHENGTAI DA	0.000%	99.961%
9641	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.961%
9642	AVIC INTL HOLD	0.000%	99.962%
9643	CODAN LTD	0.000%	99.962%
9644	PMP COMMUNICATI	0.000%	99.962%
9645	STREET CAPITAL	0.000%	99.962%
9646	XIABUXIABU CATE	0.000%	99.962%
9647	SVENSKA CELLULO	0.000%	99.962%
9648	KHON KAEN SUGAR	0.000%	99.962%
9649	CW GROUP HLDGS	0.000%	99.963%
9650	SURYA CITRA MED	0.000%	99.963%
9651	Phoenix Mills L	0.000%	99.963%
9652	CALEDONIA MININ	0.000%	99.963%
9653	KASEN INTERNATI	0.000%	99.963%
9654	CARR'S GROUP PL	0.000%	99.963%
9655	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.963%
9656	BRACK CAPITAL P	0.000%	99.964%
9657	SALIM IVOMAS	0.000%	99.964%
9658	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.964%
9659	WATAHAN & CO LT	0.000%	99.964%
9660	TIME TECHNO	0.000%	99.964%
9661	BASWARE OYJ	0.000%	99.964%
9662	CHINA YURUN FOO	0.000%	99.964%
9663	DCM SHRIRAM LTD	0.000%	99.964%
9664	INOX LEISURE LT	0.000%	99.965%
9665	SITTOY GROUP HLD	0.000%	99.965%
9666	GOOD RESOURCES	0.000%	99.965%
9667	HWA SHIN CO	0.000%	99.965%
9668	POLY CULTURE GR	0.000%	99.965%
9669	HUMAX CO LTD	0.000%	99.965%
9670	TOYO ELECTRIC	0.000%	99.965%
9671	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.966%
9672	SINO GAS & ENER	0.000%	99.966%
9673	OXLEY HOLDINGS	0.000%	99.966%
9674	DISTELL GROUP L	0.000%	99.966%
9675	YUNNAN WATER IN	0.000%	99.966%
9676	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.966%
9677	TOHOKU BANK	0.000%	99.966%
9678	YAIZU SUISANKAG	0.000%	99.966%
9679	TA ANN HOLDINGS	0.000%	99.967%
9680	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.967%
9681	KUANGCHI SCIENC	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SUNGCHANG ENTER	0.000%	99.967%
9683	BARON DE LEY	0.000%	99.967%
9684	ANTON OILFIELD	0.000%	99.967%
9685	NICHIA STEEL WO	0.000%	99.967%
9686	SEJONG INDUSTRI	0.000%	99.967%
9687	NATURES SUNSHIN	0.000%	99.968%
9688	BIO PAPPEL SAB	0.000%	99.968%
9689	BRAEMAR SHIPPIN	0.000%	99.968%
9690	NORWEGIAN PROPE	0.000%	99.968%
9691	GWANGJU SHINSEG	0.000%	99.968%
9692	UNITED MICROELECTRON SP ADR ADR	0.000%	99.968%
9693	WIN HANVERKY HO	0.000%	99.968%
9694	INFOMEDIA	0.000%	99.968%
9695	CSG LIMITED	0.000%	99.969%
9696	FDC LTD/INDIA	0.000%	99.969%
9697	INNOTECH CORP	0.000%	99.969%
9698	CORP BANK	0.000%	99.969%
9699	HONG KONG FERRY	0.000%	99.969%
9700	AGORA	0.000%	99.969%
9701	ALKANE RESOURCE	0.000%	99.969%
9702	DONGBU SECURITI	0.000%	99.969%
9703	HOTELES CITY EX	0.000%	99.970%
9704	LEMMINKAINEN OY	0.000%	99.970%
9705	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.970%
9706	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.970%
9707	SELVAAG BOLIG A	0.000%	99.970%
9708	CERAGON NETWORK	0.000%	99.970%
9709	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.970%
9710	HOGG ROBINSON G	0.000%	99.970%
9711	SWANCOR	0.000%	99.971%
9712	PEET LIMITED	0.000%	99.971%
9713	NISSEI PLSTIC I	0.000%	99.971%
9714	SINO THAI EN,FG	0.000%	99.971%
9715	NEW ZEALAND OIL	0.000%	99.971%
9716	D.B. CORP LIMIT	0.000%	99.971%
9717	NORCROS PLC	0.000%	99.971%
9718	KINTETSU DPT ST	0.000%	99.971%
9719	REPSOL SA RTS E	0.000%	99.972%
9720	HKSCAN OYJ	0.000%	99.972%
9721	IBI GROUP INC.	0.000%	99.972%
9722	VINA CONCHA Y T	0.000%	99.972%
9723	AMERIGO RESOURC	0.000%	99.972%
9724	ZUG ESTATES HLD	0.000%	99.972%
9725	NVC LIGHTING HO	0.000%	99.972%
9726	SAFETY GODOWN C	0.000%	99.972%
9727	RCF	0.000%	99.973%
9728	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.973%
9729	PRUMO LOGISTICA	0.000%	99.973%
9730	HOKUETSU INDS C	0.000%	99.973%
9731	CHINA AVIATION	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	CENTURIA METROP	0.000%	99.973%
9733	FAR EAST HOLDIN	0.000%	99.973%
9734	NATURAL ALTERNT	0.000%	99.973%
9735	SALEM COMM CORP	0.000%	99.973%
9736	TBK Co., Ltd.	0.000%	99.974%
9737	KPX CHEMICAL	0.000%	99.974%
9738	REAL INDUSTRY I	0.000%	99.974%
9739	LEGEND HOLDINGS	0.000%	99.974%
9740	SANYO HOUSING N	0.000%	99.974%
9741	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.974%
9742	TOPPS TILES	0.000%	99.974%
9743	BANYAN TREE HOL	0.000%	99.974%
9744	TOW CO LTD	0.000%	99.975%
9745	BEST BRIDAL INC	0.000%	99.975%
9746	YELP INC COMMON STOCK USD.000001	0.000%	99.975%
9747	ELRON ELECTRONI	0.000%	99.975%
9748	DRDGOLD LTD	0.000%	99.975%
9749	UTD PLANTATION	0.000%	99.975%
9750	FREQUENCY ELEC	0.000%	99.975%
9751	TRIVENI TURBINE	0.000%	99.975%
9752	SHELL REFINING(0.000%	99.975%
9753	PT INTERNATIONAL	0.000%	99.976%
9754	SOCAM DEVELOPME	0.000%	99.976%
9755	NEO-NEON HOLDIN	0.000%	99.976%
9756	MYSTATE LTD	0.000%	99.976%
9757	MONGOLIAN MININ	0.000%	99.976%
9758	SADBHAV ENGINEE	0.000%	99.976%
9759	FLYBE GROUP PLC	0.000%	99.976%
9760	GLAXO SMITHKLIN	0.000%	99.976%
9761	DAISHINKU CORP	0.000%	99.976%
9762	CIA ENERGETICA	0.000%	99.977%
9763	TRIFAST PLC	0.000%	99.977%
9764	LINK NET TBK PT	0.000%	99.977%
9765	CHINA DYNAMICS	0.000%	99.977%
9766	NEW HOPE CORP	0.000%	99.977%
9767	ASIAN GROWTH PR	0.000%	99.977%
9768	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.977%
9769	RIZAL COMML BAN	0.000%	99.977%
9770	IFG GROUP PLC	0.000%	99.977%
9771	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.978%
9772	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.978%
9773	INVESTORS TITLE CO COMMON STOCK	0.000%	99.978%
9774	SAMSE SA	0.000%	99.978%
9775	THURGAUER KANTO	0.000%	99.978%
9776	THE BASIC HOUSE	0.000%	99.978%
9777	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.978%
9778	HUA ENG WIRE&CA	0.000%	99.978%
9779	ENEA AB	0.000%	99.978%
9780	KORTEK CORPN	0.000%	99.979%
9781	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	EUROTECH SPA	0.000%	99.979%
9783	R.E.A. HOLDINGS	0.000%	99.979%
9784	JK CEMENTS LTD	0.000%	99.979%
9785	HEIDELBERGCEMEN	0.000%	99.979%
9786	OZFOREX GROUP L	0.000%	99.979%
9787	ORIGIN ELECTRIC	0.000%	99.979%
9788	CONTINENTAL HLD	0.000%	99.979%
9789	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.980%
9790	TILT RENEWABLES	0.000%	99.980%
9791	HANMI SEMICONDU	0.000%	99.980%
9792	BURWILL HOLDING	0.000%	99.980%
9793	Tessi S.A.	0.000%	99.980%
9794	DEPOMED INC COMMON STOCK	0.000%	99.980%
9795	NSL LTD	0.000%	99.980%
9796	WARTECK INVEST	0.000%	99.980%
9797	SHIDAX CORP	0.000%	99.980%
9798	CRISIL LTD	0.000%	99.980%
9799	AKTIA BANK OYJ	0.000%	99.981%
9800	KATHMANDU HOLDI	0.000%	99.981%
9801	RECKON LTD	0.000%	99.981%
9802	EQUITAL	0.000%	99.981%
9803	EASTERN MEDIA	0.000%	99.981%
9804	CONSTANTIN MEDI	0.000%	99.981%
9805	CEQUENCE ENERGY	0.000%	99.981%
9806	GATEWAY LIFESTY	0.000%	99.981%
9807	AEROPORTO VENEZ	0.000%	99.981%
9808	REFRESCO GROUP	0.000%	99.982%
9809	LOW KENG HUAT(S	0.000%	99.982%
9810	RATTANINDIA	0.000%	99.982%
9811	TSUI WAH HOLDIN	0.000%	99.982%
9812	ASIA SATELLITE	0.000%	99.982%
9813	THERMAX LTD	0.000%	99.982%
9814	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.982%
9815	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.982%
9816	BSQUARE CORP COMMON STOCK	0.000%	99.982%
9817	HFA HOLDINGS LI	0.000%	99.982%
9818	FUJISASH CO LTD	0.000%	99.983%
9819	MEITO SANGYO CO	0.000%	99.983%
9820	MACMAHON HOLDIN	0.000%	99.983%
9821	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.983%
9822	HOKKAI CAN CO	0.000%	99.983%
9823	BANK INTERNASIO	0.000%	99.983%
9824	BORYUNG PHARM	0.000%	99.983%
9825	KIMOTO CO LTD	0.000%	99.983%
9826	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.983%
9827	IPE GROUP LTD	0.000%	99.983%
9828	PROBI AB	0.000%	99.983%
9829	INTEVAC INC	0.000%	99.984%
9830	CHC HEALTHCARE	0.000%	99.984%
9831	TAKASHIMA & CO	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	AEGIS LOGISTICS	0.000%	99.984%
9833	ATHENS WATER SU	0.000%	99.984%
9834	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.984%
9835	SAMSON HOLDING	0.000%	99.984%
9836	BILLABONG INTER	0.000%	99.984%
9837	MINEROS S.A.	0.000%	99.984%
9838	KIAN JOO CAN FC	0.000%	99.984%
9839	INVESTORE PROP	0.000%	99.985%
9840	GAJAH TUNGGAL	0.000%	99.985%
9841	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.985%
9842	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.985%
9843	WEE HUR HOLDING	0.000%	99.985%
9844	MEDUSA MINING L	0.000%	99.985%
9845	TRINITY LTD	0.000%	99.985%
9846	DICKSON CONCEPT	0.000%	99.985%
9847	TWIN DISC INC COMMON STOCK	0.000%	99.985%
9848	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.985%
9849	SURYA SEMESTA I	0.000%	99.985%
9850	CROCODILE GARME	0.000%	99.986%
9851	K1 VENTURES LTD	0.000%	99.986%
9852	S.T.CHEMICAL CO	0.000%	99.986%
9853	IRC LIMITED	0.000%	99.986%
9854	CEDAR WOODS PRO	0.000%	99.986%
9855	WHIRLPOOL OF IN	0.000%	99.986%
9856	ASCENCIO	0.000%	99.986%
9857	BRIGADE ENTERPR	0.000%	99.986%
9858	GRANDVISION BV	0.000%	99.986%
9859	INTRALOT SA - I	0.000%	99.986%
9860	COXON PRECISE I	0.000%	99.986%
9861	LAURA ASHLEY HO	0.000%	99.987%
9862	ASHTROM PROPERT	0.000%	99.987%
9863	PT MULTIPLOAR C	0.000%	99.987%
9864	TAIKO PHARMACEU	0.000%	99.987%
9865	HEG LIMITED	0.000%	99.987%
9866	VILLA WORLD LTD	0.000%	99.987%
9867	EUSKALTEL SA	0.000%	99.987%
9868	YONDENKO CORP	0.000%	99.987%
9869	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.987%
9870	FDM GROUP PLC	0.000%	99.987%
9871	LIBERTY GOLD CO	0.000%	99.987%
9872	CHINA ELEC OPTI	0.000%	99.987%
9873	AICHI TOKEI DEN	0.000%	99.988%
9874	KLOVERN AB B SH	0.000%	99.988%
9875	MIYOSHI OIL & F	0.000%	99.988%
9876	HIROSHIMA ELEC	0.000%	99.988%
9877	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.988%
9878	SEADRILL LTD	0.000%	99.988%
9879	MARUYAMA MFG CO	0.000%	99.988%
9880	AFFINE	0.000%	99.988%
9881	NAPEC INC	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	GULF MARINE SER	0.000%	99.988%
9883	G SHANK ENTERPR	0.000%	99.988%
9884	PRIME MEDIA GRO	0.000%	99.988%
9885	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.989%
9886	LSL PROPERTY SE	0.000%	99.989%
9887	CHINA FIBER OPT	0.000%	99.989%
9888	GUANGNAN(HLDGS)	0.000%	99.989%
9889	GETIN HOLDING S	0.000%	99.989%
9890	EQUITY FIN HOLD	0.000%	99.989%
9891	KOHSOKU CORP	0.000%	99.989%
9892	BCB BANCORP INC COMMON STOCK	0.000%	99.989%
9893	TOMEN DEVICES C	0.000%	99.989%
9894	BOOT(HENRY) & S	0.000%	99.989%
9895	STARK TECHNOLOG	0.000%	99.989%
9896	SILICON INTEG S	0.000%	99.989%
9897	XERIUM TECHNOLO	0.000%	99.989%
9898	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.990%
9899	LOGISTEC CORP C	0.000%	99.990%
9900	RASSINI SAB DE	0.000%	99.990%
9901	DYNAMIC ELECTRO	0.000%	99.990%
9902	GALLANT VENTURE	0.000%	99.990%
9903	KOSEI SECURITIE	0.000%	99.990%
9904	EASTMAIN RES IN	0.000%	99.990%
9905	SALFACORP SA	0.000%	99.990%
9906	HAGOROMO FOODS	0.000%	99.990%
9907	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.990%
9908	FORTRESS PAPER	0.000%	99.990%
9909	SACYR SA RTS EX	0.000%	99.990%
9910	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.990%
9911	CHINA HUIZHAN D	0.000%	99.991%
9912	BOLU CIMENTO SA	0.000%	99.991%
9913	PFENEX INC COMMON STOCK USD.001	0.000%	99.991%
9914	MIMAKI ENGINEER	0.000%	99.991%
9915	TAKE AND GIVE	0.000%	99.991%
9916	RASSINI SAB DE	0.000%	99.991%
9917	FRAGRANCE GROUP	0.000%	99.991%
9918	TOP SPRING INTL	0.000%	99.991%
9919	NIPPON FILCON C	0.000%	99.991%
9920	PARADISE ENTERT	0.000%	99.991%
9921	ASPEN GROUP	0.000%	99.991%
9922	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.991%
9923	TOWN CENTRE SEC	0.000%	99.991%
9924	ERICSSON LM-A S	0.000%	99.991%
9925	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.992%
9926	GLORIOUS SUN EN	0.000%	99.992%
9927	EXCELSIOR MEDIC	0.000%	99.992%
9928	SKELLERUP HOLDI	0.000%	99.992%
9929	HANISON CONSTRU	0.000%	99.992%
9930	SUGIH ENERGY TB	0.000%	99.992%
9931	PETRUS RESOURCE	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	ALMADEN MINERAL	0.000%	99.992%
9933	GRUPO ARGOS SA	0.000%	99.992%
9934	ASANTE INC	0.000%	99.992%
9935	TOTAL GABON	0.000%	99.992%
9936	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.992%
9937	DYNASTY FINE WI	0.000%	99.992%
9938	VOLUTION GROUP	0.000%	99.992%
9939	KAM HING INTERN	0.000%	99.992%
9940	ORIENTAL WATCH	0.000%	99.993%
9941	TORIGOE CO LTD	0.000%	99.993%
9942	MEDICAL SYSTEM	0.000%	99.993%
9943	US AUTO PARTS N	0.000%	99.993%
9944	CGG SA	0.000%	99.993%
9945	VGI GLOBAL MEDI	0.000%	99.993%
9946	MODUSLINK GLOBA	0.000%	99.993%
9947	TOTAL ACCESS CO	0.000%	99.993%
9948	IMMSI SPA	0.000%	99.993%
9949	HOKKAIDO GAS CO	0.000%	99.993%
9950	ALTIUM LTD	0.000%	99.993%
9951	TSH RESOURCES B	0.000%	99.993%
9952	CHINA PROPERTIE	0.000%	99.993%
9953	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.993%
9954	CONSTRUCTORA CO	0.000%	99.993%
9955	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.993%
9956	WAH SEONG	0.000%	99.994%
9957	BASLER KTBK	0.000%	99.994%
9958	WORLD HOLDINGS	0.000%	99.994%
9959	CB INDUSTRIAL P	0.000%	99.994%
9960	BALMER LAWRIE	0.000%	99.994%
9961	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.994%
9962	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.994%
9963	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.994%
9964	PROSAFE ASA	0.000%	99.994%
9965	ADDNODE GROUP A	0.000%	99.994%
9966	MINERA FRISCO S	0.000%	99.994%
9967	TERNA ENERGY SA	0.000%	99.994%
9968	INNODATA INC COMMON STOCK USD.01	0.000%	99.994%
9969	DELTICOM AG	0.000%	99.994%
9970	APN OUTDOOR GRO	0.000%	99.994%
9971	SHIKIBO LTD	0.000%	99.994%
9972	CATABASIS PHARM	0.000%	99.994%
9973	TV AZTECA	0.000%	99.995%
9974	EUROZ LTD	0.000%	99.995%
9975	HITE HOLDINGS C	0.000%	99.995%
9976	STRONG PETROCHE	0.000%	99.995%
9977	CHINA LOTSYNERG	0.000%	99.995%
9978	SUNWAY CONSTRUC	0.000%	99.995%
9979	ISE CHEMICAL CO	0.000%	99.995%
9980	ANXIN-CHINA HOL	0.000%	99.995%
9981	FOUNTAIN SET HL	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	BOUSTEAD PROJEC	0.000%	99.995%
9983	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.995%
9984	GROUPE OPEN	0.000%	99.995%
9985	VOCENTO	0.000%	99.995%
9986	TOWN HEALTH INT	0.000%	99.995%
9987	NEW YORK & CO I	0.000%	99.995%
9988	NIHON TRIM CO	0.000%	99.995%
9989	ECOSYNTHETIX IN	0.000%	99.995%
9990	MCKAY SECURITIE	0.000%	99.995%
9991	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.995%
9992	BROCKMAN MINING	0.000%	99.996%
9993	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.996%
9994	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.996%
9995	MEGASTUDY CO LT	0.000%	99.996%
9996	ORASCOM DEVELOP	0.000%	99.996%
9997	CVC BRASIL OP A	0.000%	99.996%
9998	ABAN OFFSHORE	0.000%	99.996%
9999	CATENA AB	0.000%	99.996%
10000	ROULARTA MEDIA	0.000%	99.996%
10001	INES CORPORATIO	0.000%	99.996%
10002	STRAD ENERGY SE	0.000%	99.996%
10003	GET NICE FINANC	0.000%	99.996%
10004	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.996%
10005	PYI CORPORATION	0.000%	99.996%
10006	BEGA CHEESE LTD	0.000%	99.996%
10007	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
10008	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
10009	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10010	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10011	LPP SA	0.000%	99.996%
10012	OLYMPIC CORP	0.000%	99.997%
10013	PACIFIC CURRENT	0.000%	99.997%
10014	SINON CORP	0.000%	99.997%
10015	MINGFA GROUP	0.000%	99.997%
10016	TROY RESOURCES	0.000%	99.997%
10017	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
10018	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
10019	NISSEI INDUSTRI	0.000%	99.997%
10020	MEIWA ESTATE CO	0.000%	99.997%
10021	TRUBA ALAM MANU	0.000%	99.997%
10022	KAPPA CREATE CO	0.000%	99.997%
10023	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.997%
10024	BANK OF KOCHI L	0.000%	99.997%
10025	QAD INC B COMMON STOCK USD.001	0.000%	99.997%
10026	LEES PHARMACEUT	0.000%	99.997%
10027	ASHFORD INC COMMON STOCK USD.01	0.000%	99.997%
10028	ESUN HOLDINGS L	0.000%	99.997%
10029	ONO SOKKI CO	0.000%	99.997%
10030	ZEDGE INC CL B COMMON STOCK	0.000%	99.997%
10031	A&D CO LTD	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	K.P.R. MILL	0.000%	99.997%
10033	AUSWIDE BANK LT	0.000%	99.997%
10034	LINK ADMINISTRA	0.000%	99.998%
10035	STEEL & TUBE HL	0.000%	99.998%
10036	PEARL ORIENTAL	0.000%	99.998%
10037	NAGARJUNA FERTI	0.000%	99.998%
10038	BRILLIANT CIRCL	0.000%	99.998%
10039	ALANDSBANKEN	0.000%	99.998%
10040	ARCELORMITTAL S	0.000%	99.998%
10041	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
10042	AFRICAN PHOENIX	0.000%	99.998%
10043	PALADIN ENERGY	0.000%	99.998%
10044	SKYLINE CORP	0.000%	99.998%
10045	MIN XIN HLDGS	0.000%	99.998%
10046	KONG SUN HLDGS	0.000%	99.998%
10047	PERPETUAL ENERG	0.000%	99.998%
10048	VIDEOCON INDUST	0.000%	99.998%
10049	HIPAY GROUP SA	0.000%	99.998%
10050	NRJ GROUP	0.000%	99.998%
10051	MEGASTUDY EDUCA	0.000%	99.998%
10052	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
10053	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.998%
10054	TEIXEIRA DUARTE	0.000%	99.998%
10055	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.998%
10056	YEO HIAP SENG	0.000%	99.998%
10057	BGR ENERGY SYST	0.000%	99.998%
10058	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10059	QUNXING PAPER H	0.000%	99.998%
10060	LUKS GROUP (VH)	0.000%	99.998%
10061	COLLINS FOODS L	0.000%	99.999%
10062	BLOOMSBURY PUBL	0.000%	99.999%
10063	CHINA DAYE NON-	0.000%	99.999%
10064	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
10065	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10066	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10067	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10068	REAL NUTRICEUTI	0.000%	99.999%
10069	JINDAL SAW LTD	0.000%	99.999%
10070	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10071	CHINA RARE EART	0.000%	99.999%
10072	TELEGRAAF MEDIA	0.000%	99.999%
10073	SILVER BASE GRO	0.000%	99.999%
10074	SALMAT LTD	0.000%	99.999%
10075	JAKARTA INTL HT	0.000%	99.999%
10076	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.999%
10077	TEEKAY TANKERS	0.000%	99.999%
10078	AEGON NV	0.000%	99.999%
10079	TONLY ELECTRONI	0.000%	99.999%
10080	EZRA HOLDINGS	0.000%	99.999%
10081	DAN FORM HOLDIN	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
10083	FALCON ENERGY G	0.000%	99.999%
10084	SLATER & GORDON	0.000%	99.999%
10085	TAKACHIHO KOHEK	0.000%	99.999%
10086	DYAX CORPORATIO	0.000%	99.999%
10087	CARINDALE PROPE	0.000%	99.999%
10088	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10089	CHIA HSIN CEMEN	0.000%	99.999%
10090	AXTEL SAB DE CV	0.000%	99.999%
10091	ENERGY ABSOLUTE	0.000%	99.999%
10092	BANRO CORP	0.000%	99.999%
10093	MAX VENTURES &	0.000%	99.999%
10094	LYDIAN INTERNAT	0.000%	99.999%
10095	SSANGYONG INFOR	0.000%	99.999%
10096	JINDAL POLY FIL	0.000%	99.999%
10097	EMPRESAS ICA SA	0.000%	99.999%
10098	BONJOUR HOLDING	0.000%	99.999%
10099	SHENGUAN HOLDIN	0.000%	100.000%
10100	ARALEZ PHARMACE	0.000%	100.000%
10101	REDKNEE SOLUTIO	0.000%	100.000%
10102	PESCANOVA SA	0.000%	100.000%
10103	YONGNAM HOLDING	0.000%	100.000%
10104	AFRICA ISRAEL I	0.000%	100.000%
10105	ARRIUM LTD	0.000%	100.000%
10106	TUNAS RIDEAN	0.000%	100.000%
10107	CHINA SOFT POWE	0.000%	100.000%
10108	PACIFIC ANDES I	0.000%	100.000%
10109	TEN NETWORK HLD	0.000%	100.000%
10110	SAFEWAY INC	0.000%	100.000%
10111	DOGUS OTOMOTIV	0.000%	100.000%
10112	BELLAMY'S AUSTR	0.000%	100.000%
10113	TALGO SA RTS EX	0.000%	100.000%
10114	BE GROUP AB	0.000%	100.000%
10115	SINAR MAS MULTI	0.000%	100.000%
10116	QINQIN FOODSTUF	0.000%	100.000%
10117	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10118	WATPAC LIMITED	0.000%	100.000%
10119	SOCIETE MANUTAN	0.000%	100.000%
10120	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10121	ROAD KING INFRA	0.000%	100.000%
10122	ITE TECH INC	0.000%	100.000%
10123	POLARIS SOFTWARE	0.000%	100.000%
10124	TPI TRIUNFO PAR	0.000%	100.000%
10125	CHINA ENVIRONME	0.000%	100.000%
10126	SPORTECH PLC	0.000%	100.000%
10127	SWIBER HOLDINGS	0.000%	100.000%
10128	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10129	MANITOK ENERGY	0.000%	100.000%
10130	MIDLAND IC&I LT	0.000%	100.000%
10131	CHINA ENERGY DE	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	COLLINS FOODS L	0.000%	100.000%
10133	DAEWOO SHIPBUIL	0.000%	100.000%
10134	D AMICO INTL SH	0.000%	100.000%
10135	MERCURIES LIFE	0.000%	100.000%
10136	MOTECH INDUSTRI	0.000%	100.000%
10137	TALVIVAARA MINI	0.000%	100.000%
10138	ZENITH CAPITAL	0.000%	100.000%
10139	NEWRIVER REIT P	0.000%	100.000%
10140	CHENNAI SUPER K	0.000%	100.000%
10141	POINT LOMA RESO	0.000%	100.000%
10142	PARSVNATH DEVEL	0.000%	100.000%
10143	SING HOLDINGS L	0.000%	100.000%
10144	MANITOK ENERGY	0.000%	100.000%
10145	CHEUK NANG HOLD	0.000%	100.000%
10146	PARTNERS REAL E	0.000%	100.000%
10147	JITF INFRALOGIS	0.000%	100.000%
10148	BERJAYA LAND BH	0.000%	100.000%
10149	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10150	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10151	BANCA MONTE DEI	0.000%	100.000%
10152	ORMAT TECHNOLOG	0.000%	100.000%
10153	RB ENERGY INC	0.000%	100.000%
10154	DEVA HLDG	0.000%	100.000%
10155	ENERGIX-RENEWAB	0.000%	100.000%
10156	CHINA LUMENA NE	-	100.000%
10157	MINCO BASE META	-	100.000%
10158	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10159	C A DE MEDITERR	-	100.000%
10160	VIRGIN AUSTRALI	-	100.000%
10161	EGANAGOLDPFEIL	-	100.000%
10162	QLT INC WTS EXP	-	100.000%
10163	ANGLO IRISH BAN	-	100.000%
10164	PEACE MARK HLDG	-	100.000%
10165	RREEF CHINA COM	-	100.000%
10166	CHINA METAL REC	-	100.000%
10167	SNS REAAL GROEP	-	100.000%
10168	TOUCHSTONE EXPL	-	100.000%
10169	KIWI PROPERTY G	-	100.000%
10170	INTERCELL AG RI	-	100.000%
10171	PRIME AET & D H	-	100.000%
10172	BCO ESPIR SANTO	-	100.000%
10173	HANFENG EVERGRE	-	100.000%
10174	ETABLISSEMENTS	-	100.000%
10175	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10176	KARDEMIR KARABU	-	100.000%
10177	PRIME RETIREMEN	-	100.000%
10178	QLT INC CLASS A	-	100.000%
10179	QLT INC DOJ/SEC	-	100.000%
10180	WARRANTS CONTRA	-	100.000%
10181	SIPEF SA RTS	-	100.000%

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