

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

As of April 28, 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	0.848%	0.848%
2	CAD - London	0.731%	1.579%
3	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.638%	2.217%
4	SINGAPORE GOVER	0.619%	2.836%
5	LANDWIRT RENTEN	0.612%	3.448%
6	KFW 1.375% 01FE	0.572%	4.019%
7	MERCK & CO INC	0.557%	4.576%
8	LANDESKREDITBAN	0.525%	5.101%
9	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.511%	5.612%
10	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.505%	6.117%
11	APPLE INC SR UNSECURED 02/21 2.25	0.494%	6.611%
12	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.492%	7.103%
13	BANK OF MONTREAL COMMON STOCK	0.487%	7.590%
14	CHEVRON CORP SR UNSECURED 03/20 1.961	0.487%	8.077%
15	EUROPEAN INVEST	0.477%	8.554%
16	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.477%	9.030%
17	SWEDISH EXP CRE	0.467%	9.498%
18	APPLE INC	0.466%	9.964%
19	KOMMUNINVEST I	0.463%	10.427%
20	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.461%	10.888%
21	WESTPAC BKG COR	0.459%	11.347%
22	INTL BANK FOR R	0.454%	11.801%
23	KOMMUNINVEST I	0.454%	12.255%
24	AT+T INC COMMON STOCK USD1.0	0.446%	12.700%
25	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.436%	13.136%
26	NATL AUSTRALIA	0.435%	13.571%
27	BANK OF NOVA SCOTIA COMMON STOCK	0.431%	14.003%
28	ROYAL BK OF CAN	0.427%	14.429%
29	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.422%	14.852%
30	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.415%	15.266%
31	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.415%	15.681%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	UNITED KINGDOM	0.414%	16.095%
33	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.414%	16.509%
34	WELLS FARGO + CO COMMON STOCK USD1.666	0.408%	16.918%
35	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.387%	17.304%
36	EXPORT DEVELOPM	0.386%	17.690%
37	IBM CORP SR UNSECURED 01/22 2.5	0.385%	18.075%
38	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.385%	18.460%
39	SUNCOR ENERGY INC COMMON STOCK	0.374%	18.834%
40	TORONTO DOMINION BANK COMMON STOCK	0.371%	19.205%
41	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.368%	19.573%
42	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.355%	19.928%
43	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.346%	20.274%
44	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.341%	20.614%
45	ROYAL BANK OF CANADA COMMON STOCK	0.340%	20.955%
46	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.338%	21.293%
47	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.336%	21.629%
48	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.331%	21.960%
49	MICROSOFT CORP SR UNSECURED 11/20 2	0.331%	22.291%
50	FINLAND GOVT IN	0.315%	22.606%
51	ORACLE CORP SR UNSECURED 09/21 1.9	0.309%	22.915%
52	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.298%	23.213%
53	IBM CORP SR UNSECURED 02/21 2.25	0.296%	23.509%
54	SINGAPORE GOVT	0.290%	23.799%
55	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.290%	24.089%
56	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.289%	24.378%
57	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.281%	24.659%
58	BK NEDERLANDSE	0.270%	24.928%
59	UK(GOVT OF) 4.2	0.268%	25.196%
60	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.266%	25.462%
61	CANADA HOUSING	0.258%	25.721%
62	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.255%	25.976%
63	EXXON MOBIL CORP COMMON STOCK	0.254%	26.230%
64	US TREASURY N/B 05/25 2.125	0.254%	26.484%
65	AGENCE FRANC DE	0.247%	26.731%
66	PFIZER INC	0.244%	26.975%
67	NETWORK RAIL IN	0.241%	27.216%
68	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.235%	27.451%
69	ONTARIO(PROV OF	0.234%	27.685%
70	INTEL CORP COMMON STOCK USD.001	0.231%	27.917%
71	LANDESKREDITBAN	0.228%	28.144%
72	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.224%	28.368%
73	MICROSOFT CORP COMMON STOCK USD.00000625	0.223%	28.591%
74	BANK OF AMERICA	0.221%	28.812%
75	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.220%	29.032%
76	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.216%	29.248%
77	MANULIFE FINANCIAL CORP COMMON STOCK	0.215%	29.463%
78	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.207%	29.670%
79	SHELL INTL.FIN.	0.206%	29.876%
80	EUROFIMA 1.75%	0.204%	30.080%
81	APPLE INC SR UNSECURED 05/20 2	0.204%	30.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NORDRH-WESTFALE	0.204%	30.488%
83	COMCAST CORP CLASS A COMMON STOCK USD.01	0.202%	30.691%
84	KOMMUNALBANKEN	0.202%	30.893%
85	BANK OF MONTREA	0.201%	31.094%
86	CHEVRON CORP COMMON STOCK USD.75	0.196%	31.291%
87	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.195%	31.485%
88	CANADIAN NATURAL RESOURCES COMMON STOCK	0.189%	31.674%
89	STATOIL ASA COMPANY GUAR 11/19 2.25	0.188%	31.863%
90	CISCO SYSTEMS	0.185%	32.048%
91	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.184%	32.232%
92	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.182%	32.414%
93	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.177%	32.591%
94	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.177%	32.768%
95	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.176%	32.944%
96	TEMASEK FINL I	0.175%	33.118%
97	WAL-MART STORES	0.170%	33.289%
98	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.170%	33.459%
99	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.170%	33.628%
100	PFIZER INC COMMON STOCK USD.05	0.169%	33.798%
101	APPLE INC SR UNSECURED 02/22 2.5	0.169%	33.967%
102	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.166%	34.133%
103	SINGAPORE GOVT	0.164%	34.297%
104	BK OF NOVA SCOT	0.162%	34.459%
105	NESTLE FINANCE	0.162%	34.621%
106	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.162%	34.783%
107	SWEDISH GOVERNMENT	0.158%	34.941%
108	CITIGROUP INC COMMON STOCK USD.01	0.157%	35.098%
109	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.156%	35.254%
110	MICROSOFT CORP	0.153%	35.407%
111	DEUTSCHE BAHN F	0.152%	35.559%
112	MAGNA INTERNATIONAL INC COMMON STOCK	0.150%	35.710%
113	ORACLE CORP SR UNSECURED 07/21 2.8	0.150%	35.860%
114	CHEVRON CORP SR UNSECURED 06/23 3.191	0.149%	36.008%
115	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.148%	36.157%
116	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.147%	36.304%
117	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.147%	36.451%
118	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.147%	36.598%
119	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.147%	36.745%
120	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.146%	36.891%
121	SAMSUNG ELECTRO	0.145%	37.036%
122	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.145%	37.181%
123	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.145%	37.326%
124	EUROPEAN INVEST	0.141%	37.467%
125	DEXIA CREDIT LO	0.139%	37.606%
126	TOTAL SA	0.139%	37.745%
127	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.138%	37.883%
128	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.138%	38.021%
129	NATIONAL BK CDA	0.135%	38.156%
130	SUN LIFE FINANCIAL INC COMMON STOCK	0.133%	38.289%
131	NESTLE SA	0.133%	38.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.133%	38.554%
133	PROCTER + GAMBLE CO/THE COMMON STOCK	0.131%	38.686%
134	TRANSCANADA CORP COMMON STOCK	0.131%	38.817%
135	AMAZON.COM INC	0.128%	38.945%
136	UNITEDHEALTH GR	0.124%	39.069%
137	ONTARIO(PROV OF	0.123%	39.192%
138	TRANSPORT FOR L	0.123%	39.315%
139	FACEBOOK INC A COMMON STOCK USD.000006	0.123%	39.437%
140	FRENCH REP GOVT	0.122%	39.560%
141	ENBRIDGE INC COMMON STOCK	0.119%	39.679%
142	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.119%	39.798%
143	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.118%	39.916%
144	WALT DISNEY(HLD	0.118%	40.034%
145	ALPHABET INC CL C COMMON STOCK USD.001	0.118%	40.152%
146	BANK NEDERLANDS	0.117%	40.269%
147	SNCF RESEAU 3.1	0.115%	40.384%
148	ALPHABET INC CL A COMMON STOCK USD.001	0.115%	40.498%
149	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.113%	40.611%
150	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.109%	40.721%
151	DAIMLER AG	0.109%	40.830%
152	TOYOTA MOTOR CO	0.106%	40.935%
153	CANADIAN NATL RAILWAY CO COMMON STOCK	0.105%	41.041%
154	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.105%	41.146%
155	CHINA CONST BK	0.104%	41.250%
156	WESTPAC BKG COR	0.104%	41.354%
157	APPLE INC SR UNSECURED 05/23 2.4	0.104%	41.457%
158	GENERAL MOTORS CO COMMON STOCK USD.01	0.103%	41.561%
159	INTL BUSINESS M	0.102%	41.662%
160	BCE INC COMMON STOCK	0.099%	41.761%
161	INTL BUSINESS M	0.099%	41.860%
162	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.098%	41.958%
163	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.097%	42.054%
164	CVS HEALTH CORP COMMON STOCK USD.01	0.095%	42.149%
165	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.094%	42.243%
166	ROYAL BANK OF C	0.094%	42.337%
167	MERCK + CO. INC. COMMON STOCK USD.5	0.093%	42.429%
168	US BANCORP COMMON STOCK USD.01	0.090%	42.519%
169	FORD MOTOR CO COMMON STOCK USD.01	0.090%	42.609%
170	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.089%	42.698%
171	CHEVRON CORP SR UNSECURED 11/20 2.419	0.089%	42.787%
172	AGENCE FRANCAIS	0.088%	42.875%
173	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.087%	42.962%
174	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.087%	43.048%
175	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.086%	43.135%
176	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.086%	43.221%
177	EUROPEAN INVEST	0.085%	43.306%
178	QUALCOMM INC COMMON STOCK USD.0001	0.085%	43.391%
179	TIME WARNER INC COMMON STOCK USD.01	0.084%	43.475%
180	SIMON PROPERTY GROUP INC REIT USD.0001	0.083%	43.559%
181	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.082%	43.641%

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182	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.082%	43.723%
183	UNION PACIFIC CORP COMMON STOCK USD2.5	0.082%	43.805%
184	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.081%	43.886%
185	TOTAL CAPITAL I	0.080%	43.966%
186	PFIZER INC SR UNSECURED 05/19 2.1	0.080%	44.046%
187	ALLERGAN PLC	0.079%	44.125%
188	NOVARTIS CAP CO	0.079%	44.204%
189	BASF SE	0.079%	44.283%
190	WASTE CONNECTIONS INC COMMON STOCK	0.079%	44.362%
191	MORGAN STANLEY COMMON STOCK USD.01	0.079%	44.440%
192	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.078%	44.518%
193	TRAVELERS COS	0.078%	44.596%
194	AGNICO EAGLE MINES LTD COMMON STOCK	0.078%	44.674%
195	EUROPEAN INVEST	0.077%	44.751%
196	FAIRFAX FINANCI	0.077%	44.828%
197	NED WATERSCHAPS	0.077%	44.905%
198	ORACLE CORP COMMON STOCK USD.01	0.076%	44.980%
199	COCA-COLA CO	0.075%	45.055%
200	PNC BANK	0.075%	45.130%
201	FRANCE GOVERNME	0.075%	45.205%
202	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.075%	45.280%
203	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.074%	45.354%
204	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.074%	45.429%
205	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.074%	45.502%
206	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.074%	45.576%
207	CANADIAN (GOVT	0.074%	45.650%
208	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.074%	45.724%
209	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.073%	45.797%
210	SWEDEN GOVERNME	0.073%	45.870%
211	NED WATERSCHAPS	0.073%	45.943%
212	TOTAL CAPITAL I	0.072%	46.015%
213	BHP BILLITON LT	0.072%	46.087%
214	TARGET CORP SR UNSECURED 01/22 2.9	0.072%	46.158%
215	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.070%	46.229%
216	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.070%	46.299%
217	TECK RESOURCES LTD CLS B COMMON STOCK	0.070%	46.369%
218	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.070%	46.439%
219	SHELL INTL.FIN.	0.069%	46.508%
220	MEDTRONIC PLC	0.068%	46.576%
221	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.068%	46.644%
222	AGRIUM INC COMMON STOCK NPV	0.067%	46.711%
223	CENOVUS ENERGY INC COMMON STOCK	0.067%	46.779%
224	ALBERTA PROV	0.067%	46.846%
225	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.067%	46.913%
226	ROYAL BANK OF C	0.067%	46.980%
227	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.066%	47.046%
228	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.066%	47.112%
229	SVENSKA HANDELS	0.066%	47.178%
230	HOME DEPOT INC COMMON STOCK USD.05	0.066%	47.244%
231	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.065%	47.309%

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232	FRENCH REPUBLIC	0.064%	47.374%
233	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.064%	47.438%
234	SCHLUMBERGER LTD COMMON STOCK USD.01	0.064%	47.502%
235	BNP PARIBAS SA	0.064%	47.565%
236	COOPERATIEVE RA	0.063%	47.629%
237	ANTHEM INC COMMON STOCK USD.01	0.062%	47.691%
238	CANADIAN TIRE C	0.062%	47.752%
239	GOLDCORP INC COMMON STOCK	0.062%	47.814%
240	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.061%	47.875%
241	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.061%	47.936%
242	UNIBAIL-RODAMCO	0.060%	47.996%
243	INDUSTRIAL ALLI	0.060%	48.056%
244	AMGEN INC COMMON STOCK USD.0001	0.060%	48.116%
245	FORTIS INC COMMON STOCK	0.060%	48.176%
246	SIEMENS AG	0.060%	48.235%
247	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.059%	48.295%
248	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.059%	48.354%
249	ROYAL DUTCH SHE	0.059%	48.413%
250	AUST & NZ BANK	0.059%	48.472%
251	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.059%	48.530%
252	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.059%	48.589%
253	KREDITANST FUR	0.058%	48.647%
254	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.058%	48.705%
255	IBM CORP SR UNSECURED 05/20 1.625	0.058%	48.764%
256	CONOCOPHILLIPS COMMON STOCK USD.01	0.058%	48.822%
257	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.058%	48.879%
258	AETNA INC COMMON STOCK USD.01	0.058%	48.937%
259	BK NED GEMEENTE	0.058%	48.994%
260	CSX CORP	0.058%	49.052%
261	ACE LTD	0.057%	49.109%
262	ENCANA CORP COMMON STOCK	0.057%	49.167%
263	FEDEX CORPORATI	0.057%	49.224%
264	INDUSTRIAL & CO	0.057%	49.281%
265	PEPSICO INC COMMON STOCK USD.017	0.057%	49.337%
266	CRESCENT POINT ENERGY CORP COMMON STOCK	0.057%	49.394%
267	BANCO SANTANDER	0.056%	49.450%
268	DELTA AIRLINES	0.056%	49.506%
269	SHAW COMMUNICATIONS INC B COMMON STOCK	0.056%	49.562%
270	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.056%	49.618%
271	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.055%	49.673%
272	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.055%	49.728%
273	PROVINCE OF ONT	0.055%	49.783%
274	DEUTSCHE TELEKO	0.055%	49.838%
275	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.055%	49.892%
276	KINROSS GOLD CORP COMMON STOCK	0.055%	49.947%
277	VOLKSWAGEN AG	0.054%	50.001%
278	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.054%	50.056%
279	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.054%	50.109%
280	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.054%	50.163%
281	LUNDIN MINING C	0.054%	50.217%

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282	SNC-LAVALIN GRO	0.054%	50.271%
283	ABBOTT LABORATORIES COMMON STOCK	0.053%	50.324%
284	ABB LTD	0.052%	50.376%
285	GOLDCORP INC SR UNSECURED 06/21 3.625	0.052%	50.429%
286	WESTPAC BANK CO	0.052%	50.481%
287	BAYERISCHE MOTO	0.052%	50.533%
288	BLACKBERRY LTD COMMON STOCK	0.052%	50.585%
289	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.052%	50.636%
290	ROCHE HOLDING A	0.052%	50.688%
291	WEST FRASER TIM	0.052%	50.739%
292	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.051%	50.791%
293	VALERO ENERGY C	0.051%	50.842%
294	EQUINIX INC REIT USD.001	0.051%	50.893%
295	CAPITAL ONE FIN	0.051%	50.944%
296	BPCE SA SR UNSECURED 02/21 2.65	0.051%	50.995%
297	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.050%	51.045%
298	FIRST QUANTUM M	0.050%	51.094%
299	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.050%	51.144%
300	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.049%	51.194%
301	DANONE SA	0.049%	51.243%
302	MICRON TECHNOLO	0.049%	51.292%
303	KOHL S CORPORATION SR UNSECURED 11/21 4	0.049%	51.341%
304	BP PLC	0.049%	51.390%
305	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.049%	51.439%
306	ALTRIA GROUP INC COMMON STOCK USD.333	0.049%	51.488%
307	PUBLIC STORAGE	0.049%	51.537%
308	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.049%	51.585%
309	AUST & NZ BK GP	0.049%	51.634%
310	TELUS CORPORATI	0.048%	51.682%
311	MOSAIC CO SR UNSECURED 11/21 3.75	0.048%	51.730%
312	ROYAL DUTCH SH-	0.048%	51.778%
313	DANAHER CORP COMMON STOCK USD.01	0.048%	51.826%
314	FINNING INTL LT	0.047%	51.874%
315	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.047%	51.921%
316	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.047%	51.968%
317	CATERPILLAR INC COMMON STOCK USD1.0	0.047%	52.015%
318	STATOIL ASA COMPANY GUAR 01/24 2.65	0.047%	52.062%
319	LIBERTY MUTUAL	0.047%	52.109%
320	PERRIGO FIN UNL	0.047%	52.155%
321	TENCENT HLDGS L	0.047%	52.202%
322	PROLOGIS INC REIT USD.01	0.047%	52.248%
323	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.047%	52.295%
324	REGIONS FINANCI	0.046%	52.341%
325	HITACHI	0.046%	52.388%
326	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.046%	52.434%
327	ORANGE SA SR UNSECURED 09/21 4.125	0.046%	52.480%
328	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.046%	52.526%
329	NATL AUSTRALIA	0.046%	52.572%
330	STRYKER CORP SR UNSECURED 03/21 2.625	0.046%	52.617%
331	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.046%	52.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	TOTAL CAPITAL I	0.046%	52.709%
333	NORFOLK STHN CO	0.045%	52.754%
334	VODAFONE GROUP	0.045%	52.799%
335	ONTARIO(PROV OF	0.045%	52.845%
336	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.045%	52.890%
337	PROV OF SASK CA	0.045%	52.935%
338	BP PLC SPONS ADR ADR	0.045%	52.980%
339	BB+T CORP COMMON STOCK USD5.0	0.045%	53.025%
340	MARATHON PETROLEUM CORP COMMON STOCK	0.045%	53.069%
341	ORANGE SA	0.045%	53.114%
342	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.045%	53.158%
343	BANK OF NY MELL	0.044%	53.203%
344	CAMECO CORP COMMON STOCK	0.044%	53.247%
345	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.044%	53.290%
346	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.043%	53.333%
347	METLIFE INC COMMON STOCK USD.01	0.043%	53.377%
348	ALTAGAS LTD	0.043%	53.420%
349	BLACKROCK INC COMMON STOCK USD.01	0.043%	53.463%
350	NEWBELCO SA/NV	0.043%	53.506%
351	NOVARTIS AG	0.043%	53.548%
352	AVALONBAY COMMUNITIES INC REIT USD.01	0.043%	53.591%
353	GLENCORE XSTRA	0.042%	53.633%
354	TOURMALINE OIL	0.042%	53.676%
355	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.042%	53.718%
356	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.042%	53.760%
357	BPCE SA COMPANY GUAR 04/24 4	0.042%	53.802%
358	LAB CORP AMER H	0.042%	53.844%
359	AFLAC INC COMMON STOCK USD.1	0.042%	53.886%
360	TEXAS INSTRUMEN	0.042%	53.928%
361	GLAXOSMITHKLINE	0.042%	53.969%
362	COCA-COLA CO/TH	0.042%	54.011%
363	PAN AMERICAN SILVER CORP COMMON STOCK	0.042%	54.052%
364	METLIFE INC SR UNSECURED 02/21 4.75	0.041%	54.094%
365	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.041%	54.135%
366	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.041%	54.176%
367	CSX CORP 3.7% 3	0.041%	54.217%
368	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.041%	54.259%
369	MCDONALD S CORP COMMON STOCK USD.01	0.041%	54.300%
370	JOHNSON CONTROL	0.041%	54.341%
371	WELLTOWER INC REIT USD1.0	0.041%	54.382%
372	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.041%	54.423%
373	3M CO COMMON STOCK USD.01	0.041%	54.464%
374	ARC RESOURCES L	0.041%	54.504%
375	BAYER AG	0.041%	54.545%
376	NOVARTIS AG SPONSORED ADR ADR	0.040%	54.585%
377	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.040%	54.626%
378	CANADA HOUSING	0.040%	54.666%
379	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.040%	54.706%
380	CK HUTCHINSON H	0.040%	54.746%
381	GEORGE WESTON L	0.040%	54.786%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	EMPIRE CO LTD N	0.040%	54.826%
383	THOMSON REUTERS CORP COMMON STOCK	0.040%	54.865%
384	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.039%	54.905%
385	PACIFIC GAS & E	0.039%	54.944%
386	AMERISOURCEBERG	0.039%	54.984%
387	SOC GENERALE	0.039%	55.023%
388	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.039%	55.061%
389	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.039%	55.100%
390	CIGNA CORP SR UNSECURED 02/22 4	0.039%	55.139%
391	MASTERCARD INC A COMMON STOCK USD.0001	0.039%	55.178%
392	ELEMENT FINANCI	0.039%	55.216%
393	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.039%	55.255%
394	L-BANK BW FOERD	0.039%	55.294%
395	VERESEN INC.	0.039%	55.332%
396	COMCAST CORP COMPANY GUAR 08/25 3.375	0.039%	55.371%
397	EQUITY RESIDENT	0.039%	55.409%
398	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.038%	55.448%
399	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.038%	55.486%
400	PNC BANK NA 2.6	0.038%	55.524%
401	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.038%	55.563%
402	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.038%	55.601%
403	SILVER WHEATON CORP COMMON STOCK	0.038%	55.639%
404	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.038%	55.677%
405	SOUTHWEST AIRLI	0.038%	55.715%
406	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.038%	55.753%
407	ABBVIE INC SR UNSECURED 11/22 2.9	0.038%	55.792%
408	LOBLAW COS LTD	0.038%	55.830%
409	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.038%	55.867%
410	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.038%	55.905%
411	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.038%	55.943%
412	VERIZON COMMUN	0.038%	55.981%
413	MICROSOFT CORP	0.038%	56.019%
414	CAE INC COMMON STOCK	0.038%	56.056%
415	BOEING CO/THE COMMON STOCK USD5.0	0.038%	56.094%
416	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.037%	56.131%
417	BROADCOM LTD	0.037%	56.168%
418	ABBVIE INC COMMON STOCK USD.01	0.037%	56.206%
419	ENBRIDGE	0.037%	56.243%
420	TFI INTERNATIONAL	0.037%	56.281%
421	NISSAN MOTOR CO	0.037%	56.318%
422	RIO TINTO PLC SPON ADR ADR	0.037%	56.355%
423	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.037%	56.392%
424	BAXTER INTL INC	0.037%	56.429%
425	EATON CORP PLC	0.037%	56.466%
426	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.037%	56.502%
427	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.037%	56.539%
428	KINDER MORGAN INC COMMON STOCK USD.01	0.036%	56.576%
429	GILDAN ACTIVEWEAR INC COMMON STOCK	0.036%	56.612%
430	CMNWLTH BK OF A	0.036%	56.648%
431	YAHOO INC	0.036%	56.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	B2GOLD CORP COM	0.036%	56.721%
433	METHANEX CORP COMMON STOCK	0.036%	56.757%
434	CHINA NATIONAL	0.036%	56.793%
435	SUNTRUST BANKS	0.036%	56.829%
436	VENTAS INC-REIT	0.036%	56.865%
437	HON HAI PRECISI	0.036%	56.901%
438	HONDA MOTOR CO	0.036%	56.937%
439	STATE STREET CORP COMMON STOCK USD1.0	0.036%	56.972%
440	CORNING INC COMMON STOCK USD.5	0.036%	57.008%
441	BEST BUY CO INC	0.036%	57.044%
442	AIA GROUP LTD	0.036%	57.079%
443	WESTERN DIGITAL	0.035%	57.115%
444	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.035%	57.150%
445	IMPERIAL OIL LTD COMMON STOCK	0.035%	57.185%
446	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.035%	57.221%
447	BEST BUY CO INC	0.035%	57.256%
448	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.035%	57.291%
449	NORDSTROM INC SR UNSECURED 05/20 4.75	0.035%	57.325%
450	APPLE INC SR UNSECURED 02/27 3.35	0.035%	57.360%
451	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.035%	57.395%
452	TOYOTA MOTOR CO	0.035%	57.430%
453	BRIT SKY BROAD	0.035%	57.465%
454	ABN AMRO BANK N	0.035%	57.499%
455	MICHELIN(CGDE)	0.035%	57.534%
456	ASSOCD BANC-COR	0.035%	57.569%
457	PHILLIPS 66 COMMON STOCK	0.034%	57.603%
458	ALLSTATE CORP COMMON STOCK USD.01	0.034%	57.637%
459	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.034%	57.672%
460	COSTCO WHOLESALE	0.034%	57.706%
461	BANK OF CHINA L	0.034%	57.741%
462	ELDORADO GOLD CORP COMMON STOCK	0.034%	57.775%
463	BCO BILBAO VIZC	0.034%	57.809%
464	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.034%	57.843%
465	LINAMAR CORP	0.034%	57.877%
466	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.034%	57.911%
467	CCL INDS INC CL	0.034%	57.945%
468	CELGENE CORP	0.034%	57.978%
469	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.034%	58.012%
470	ZURICH FIN SVS	0.034%	58.046%
471	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.034%	58.080%
472	WSP GLOBAL INC	0.034%	58.113%
473	DISCOVER FINL S	0.034%	58.147%
474	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.033%	58.181%
475	CANADIAN WESTER	0.033%	58.214%
476	ALIMENTATION CO	0.033%	58.247%
477	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.033%	58.281%
478	WHITECAP RESOUR	0.033%	58.314%
479	TAIWAN SEMI-ADR	0.033%	58.347%
480	BARRICK GOLD CORP COMMON STOCK	0.033%	58.380%
481	WOODSIDE PETROL	0.033%	58.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ENI S.P.A.	0.033%	58.445%
483	OCEANAGOLD CORP	0.033%	58.478%
484	ALAMOS GOLD INC CLASS A COMMON STOCK	0.033%	58.511%
485	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.033%	58.543%
486	T MOBILE US INC COMMON STOCK USD.0001	0.033%	58.576%
487	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.033%	58.608%
488	TIME WARNER INC	0.032%	58.641%
489	SUMITOMO MITSUI	0.032%	58.673%
490	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.032%	58.705%
491	LVMH MOET HENNE	0.032%	58.737%
492	SOUTHERN CO SR UNSECURED 06/20 2.75	0.032%	58.769%
493	CHINA MOBILE LT	0.032%	58.801%
494	WESTJET AIRLINE	0.032%	58.832%
495	LLOYDS BANKING	0.032%	58.864%
496	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.032%	58.896%
497	RYDER SYSTEM IN	0.032%	58.927%
498	BOSTON PROPERTIES INC REIT USD.01	0.032%	58.959%
499	MAPLE LEAF FOOD	0.031%	58.990%
500	ALLIANZ SE SPON ADR ADR	0.031%	59.021%
501	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.031%	59.052%
502	CME GROUP INC COMMON STOCK USD.01	0.031%	59.083%
503	HUSKY ENERGY IN	0.031%	59.114%
504	AMEREN CORP SR UNSECURED 11/20 2.7	0.031%	59.145%
505	IAMGOLD CORP COMMON STOCK	0.031%	59.176%
506	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.031%	59.206%
507	BERKSHIRE HAT E	0.031%	59.237%
508	MINITUBISHI UFJ	0.031%	59.267%
509	FEDEX CORP COMPANY GUAR 02/20 2.3	0.030%	59.298%
510	DIGITAL REALTY	0.030%	59.328%
511	INGERSOLL-RAND	0.030%	59.358%
512	KONINKLIJKE AHO	0.030%	59.389%
513	CGI GROUP INC CLASS A COMMON STOCK	0.030%	59.419%
514	UBS GROUP	0.030%	59.449%
515	ASTRAZENECA PLC SPONS ADR ADR	0.030%	59.479%
516	STARBUCKS CORP	0.030%	59.509%
517	GILEAD SCIENCES	0.030%	59.540%
518	ITAU UNIBANCO S	0.030%	59.570%
519	LEGG MASON INC SR UNSECURED 03/26 4.75	0.030%	59.600%
520	US BANCORP SR UNSECURED 01/24 3.7	0.030%	59.630%
521	NIKE INC CL B COMMON STOCK USD1.0	0.030%	59.660%
522	RIOCAN REAL EST	0.030%	59.690%
523	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.030%	59.719%
524	CENTURYLINK INC COMMON STOCK USD1.0	0.030%	59.749%
525	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.030%	59.779%
526	NATIONWIDE B/S	0.030%	59.809%
527	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.030%	59.838%
528	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.030%	59.868%
529	HUMANA INC SR UNSECURED 10/24 3.85	0.029%	59.897%
530	LAURENTIAN BANK	0.029%	59.927%
531	KELLOGG CO 4% 1	0.029%	59.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.029%	59.986%
533	PING AN INSURAN	0.029%	60.015%
534	ASSIC GENERALI	0.029%	60.044%
535	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.029%	60.073%
536	HSBC USA INC SR UNSECURED 08/20 2.75	0.029%	60.102%
537	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.029%	60.132%
538	CHEVRON CORP SR UNSECURED 05/21 2.1	0.029%	60.161%
539	MGM MIRAGE INC	0.029%	60.190%
540	CARNIVAL CORP COMMON STOCK USD.01	0.029%	60.219%
541	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.029%	60.248%
542	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.029%	60.277%
543	ELECTRICITE DE	0.029%	60.306%
544	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.029%	60.335%
545	ENGIE	0.029%	60.363%
546	TMX GROUP LTD	0.029%	60.392%
547	KEY BANK NA SR UNSECURED 06/25 3.3	0.029%	60.421%
548	SOFTBANK CORP	0.029%	60.450%
549	CA INC 3.6% 01A	0.029%	60.478%
550	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.029%	60.507%
551	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.029%	60.536%
552	INTACT FINANCIA	0.029%	60.564%
553	H&R REIT UNITS	0.029%	60.593%
554	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.029%	60.621%
555	CELESTICA INC COMMON STOCK NPV	0.028%	60.650%
556	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.028%	60.678%
557	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.028%	60.707%
558	TYSON FOODS INC	0.028%	60.735%
559	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.028%	60.763%
560	SONY CORP	0.028%	60.792%
561	ESSEX PROP TRUS	0.028%	60.820%
562	UPM-KYMMENE OYJ	0.028%	60.848%
563	DOLLAR TREE INC	0.028%	60.877%
564	LINK R/EST INVE	0.028%	60.905%
565	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.028%	60.933%
566	FIAT CHRYSLER A	0.028%	60.961%
567	WHIRLPOOL CORP	0.028%	60.989%
568	TE CONNECTIVITY	0.028%	61.017%
569	DOLLARAMA INC	0.028%	61.046%
570	OPEN TEXT CORPO	0.028%	61.074%
571	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.028%	61.102%
572	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.028%	61.130%
573	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.028%	61.158%
574	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.028%	61.185%
575	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.028%	61.213%
576	GREAT WEST LIFE	0.028%	61.241%
577	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.028%	61.269%
578	MIZUHO FINANCIA	0.028%	61.296%
579	AT+T INC SR UNSECURED 05/25 3.4	0.028%	61.324%
580	TARGET CORPORAT	0.028%	61.352%
581	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.028%	61.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	IBERDROLA SA	0.027%	61.407%
583	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.027%	61.434%
584	HARTFORD FINANC	0.027%	61.462%
585	VORNADO REALTY TRUST REIT USD.04	0.027%	61.489%
586	AON CORP COMPANY GUAR 09/20 5	0.027%	61.516%
587	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.027%	61.544%
588	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.027%	61.571%
589	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.027%	61.598%
590	SYNGENTA AG	0.027%	61.625%
591	INGERSOLL GLB H	0.027%	61.652%
592	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.027%	61.680%
593	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.027%	61.707%
594	BALL CORP COMPANY GUAR 03/22 5	0.027%	61.734%
595	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.027%	61.761%
596	ROLLS ROYCE	0.027%	61.788%
597	GEN DYNAMICS CO	0.027%	61.815%
598	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.027%	61.842%
599	SAPUTO GROUP IN	0.027%	61.868%
600	TAHOE RESOURCES INC COMMON STOCK	0.027%	61.895%
601	AETNA INC 4.125	0.027%	61.922%
602	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.027%	61.949%
603	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.027%	61.976%
604	AMGEN INC SR UNSECURED 11/21 3.875	0.027%	62.003%
605	DIAGEO PLC ADR	0.027%	62.029%
606	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.027%	62.056%
607	ING GROEP NV	0.027%	62.083%
608	AKZO NOBEL NV	0.027%	62.109%
609	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.027%	62.136%
610	M + T BANK CORP COMMON STOCK USD.5	0.026%	62.162%
611	EBAY INC SR UNSECURED 03/22 3.8	0.026%	62.189%
612	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.026%	62.215%
613	AMAYA INC COMMON STOCK	0.026%	62.241%
614	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.026%	62.268%
615	NVIDIA CORP	0.026%	62.294%
616	EBAY INC	0.026%	62.320%
617	TOTAL SYSTEM SE	0.026%	62.347%
618	ARCHER DANIELS	0.026%	62.373%
619	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.026%	62.399%
620	DETOUR GOLD COR	0.026%	62.425%
621	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.026%	62.451%
622	SCENTRE GROUP	0.026%	62.477%
623	ACCENTURE PLC A	0.026%	62.503%
624	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.026%	62.529%
625	YAMANA GOLD INC COMMON STOCK	0.026%	62.555%
626	BIOGEN IDEC INC	0.026%	62.581%
627	CHINA MOBILE	0.026%	62.607%
628	HCP INC.	0.026%	62.633%
629	ROPER TECHNOLOG	0.026%	62.659%
630	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.026%	62.685%
631	NETAPP INC SR UNSECURED 06/21 3.375	0.026%	62.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.026%	62.736%
633	BIOGEN INC SR UNSECURED 09/20 2.9	0.026%	62.762%
634	AUTODESK INC SR UNSECURED 06/20 3.125	0.026%	62.788%
635	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.026%	62.814%
636	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.026%	62.839%
637	CI FINANCIAL CO	0.026%	62.865%
638	HUNTINGTON NATI	0.026%	62.891%
639	PEUGEOT SA	0.026%	62.917%
640	COTT CORP	0.026%	62.942%
641	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.026%	62.968%
642	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.026%	62.994%
643	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.026%	63.019%
644	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.026%	63.045%
645	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.026%	63.071%
646	SEMPRA ENERGY	0.026%	63.096%
647	MORGAN STANLEY	0.026%	63.122%
648	STATE STREET CORP SR UNSECURED 08/20 2.55	0.026%	63.148%
649	PNC BANK NA SR UNSECURED 07/20 2.6	0.026%	63.173%
650	UNUM GROUP SR UNSECURED 05/21 3	0.026%	63.199%
651	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.026%	63.224%
652	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.026%	63.250%
653	AFLAC INC SR UNSECURED 03/20 2.4	0.026%	63.276%
654	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.026%	63.301%
655	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.026%	63.327%
656	BAE SYSTEMS HLD	0.026%	63.352%
657	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.026%	63.378%
658	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.026%	63.404%
659	REALTY INCOME C	0.026%	63.429%
660	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.026%	63.455%
661	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.026%	63.480%
662	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.026%	63.506%
663	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.026%	63.531%
664	CIE FINANCIERE	0.026%	63.557%
665	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.026%	63.583%
666	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.026%	63.608%
667	GOODYEAR TIRE &	0.026%	63.634%
668	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.026%	63.659%
669	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.026%	63.685%
670	JOHN DEERE CAPI	0.026%	63.710%
671	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.026%	63.736%
672	LEGG MASON INC SR UNSECURED 07/19 2.7	0.025%	63.761%
673	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.025%	63.787%
674	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.025%	63.812%
675	RAYTHEON COMPANY COMMON STOCK USD.01	0.025%	63.838%
676	GATX CORP	0.025%	63.863%
677	ABBVIE INC SR UNSECURED 05/20 2.5	0.025%	63.889%
678	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.025%	63.914%
679	PEPSICO INC SR UNSECURED 10/20 2.15	0.025%	63.940%
680	US BANCORP SR UNSECURED 01/22 2.625	0.025%	63.965%
681	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.025%	63.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.025%	64.016%
683	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.025%	64.041%
684	WALT DISNEY CO	0.025%	64.067%
685	US BANCORP SR UNSECURED 01/21 2.35	0.025%	64.092%
686	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.025%	64.118%
687	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.025%	64.143%
688	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.025%	64.169%
689	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.025%	64.194%
690	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.025%	64.219%
691	CITIGROUP INC SR UNSECURED 03/21 2.7	0.025%	64.245%
692	QUALCOMM INC SR UNSECURED 05/20 2.25	0.025%	64.270%
693	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.025%	64.296%
694	HARLEY DAVIDSON	0.025%	64.321%
695	FIFTH THIRD BAN	0.025%	64.347%
696	MIZUHO BANK LTD	0.025%	64.372%
697	ECOLAB INC SR U	0.025%	64.397%
698	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.025%	64.423%
699	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.025%	64.448%
700	CITIGROUP INC	0.025%	64.474%
701	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.025%	64.499%
702	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.025%	64.524%
703	MYLAN INC COMPANY GUAR 03/19 2.55	0.025%	64.550%
704	COMERICA BANK SR UNSECURED 06/20 2.5	0.025%	64.575%
705	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.025%	64.600%
706	AMERICAN HONDA	0.025%	64.626%
707	EBAY INC SR UNSECURED 08/19 2.2	0.025%	64.651%
708	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.025%	64.676%
709	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.025%	64.702%
710	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.025%	64.727%
711	BNP PARIBAS SR UNSECURED 05/20 2.375	0.025%	64.752%
712	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.025%	64.778%
713	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.025%	64.803%
714	UTD PARCEL SERV	0.025%	64.828%
715	AT+T INC SR UNSECURED 06/20 2.45	0.025%	64.854%
716	ZOETIS INC SR UNSECURED 02/18 1.875	0.025%	64.879%
717	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.025%	64.904%
718	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.025%	64.929%
719	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.025%	64.955%
720	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.025%	64.980%
721	STRYKER CORP SR UNSECURED 05/24 3.375	0.025%	65.005%
722	VODAFONE GROUP	0.025%	65.030%
723	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.025%	65.056%
724	MATTEL INC SR UNSECURED 03/18 1.7	0.025%	65.081%
725	SANTANDER HLDG	0.025%	65.106%
726	TJX COS INC SR UNSECURED 06/21 2.75	0.025%	65.131%
727	AXA	0.025%	65.156%
728	MATTEL INC SR UNSECURED 08/21 2.35	0.025%	65.181%
729	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.025%	65.207%
730	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.025%	65.232%
731	NOVO-NORDISK AS	0.025%	65.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.025%	65.282%
733	STANTEC INC COMMON STOCK	0.025%	65.307%
734	TESORO CORP	0.025%	65.332%
735	REINSURANCE GRO	0.025%	65.357%
736	RIO TINTO	0.025%	65.382%
737	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.025%	65.407%
738	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.025%	65.432%
739	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.025%	65.457%
740	BP CAPITAL MARK	0.025%	65.481%
741	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.025%	65.506%
742	NORDEA AB	0.025%	65.531%
743	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	65.556%
744	METRO INC	0.025%	65.581%
745	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.025%	65.606%
746	PLAINS ALL AMER	0.025%	65.631%
747	NVIDIA CORP	0.025%	65.655%
748	QUEST DIAGNOSTI	0.025%	65.680%
749	EMC CORP(MASS)	0.025%	65.705%
750	PEYTO EXPLORATI	0.025%	65.730%
751	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.025%	65.754%
752	METLIFE INC SR UNSECURED 04/24 3.6	0.025%	65.779%
753	LOCKHEED MARTIN	0.025%	65.803%
754	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.025%	65.828%
755	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.025%	65.853%
756	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.025%	65.877%
757	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.025%	65.902%
758	NASDAQ INC SR UNSECURED 01/20 5.55	0.025%	65.926%
759	TELEFONICA SA	0.024%	65.951%
760	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.024%	65.975%
761	MOLSONCOORS-B-U	0.024%	66.000%
762	SANOFI-AVENTIS	0.024%	66.024%
763	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.024%	66.048%
764	TAIWAN SEMICOND	0.024%	66.073%
765	CONSTELLATION S	0.024%	66.097%
766	TRANSALTA CORP COMMON STOCK	0.024%	66.121%
767	SCHWAB(CHARLES)	0.024%	66.146%
768	ELI LILLY + CO COMMON STOCK	0.024%	66.170%
769	ROLLS-ROYCE GRO	0.024%	66.194%
770	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.024%	66.219%
771	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.024%	66.243%
772	LOWE'S COS INC	0.024%	66.267%
773	KROGER CO SR UNSECURED 01/19 2.3	0.024%	66.291%
774	COMPAGNIE DE SA	0.024%	66.315%
775	CORNING INC SR UNSECURED 08/20 4.25	0.024%	66.339%
776	LAM RESEARCH CORP COMMON STOCK USD.001	0.024%	66.363%
777	VOLVO AB	0.024%	66.387%
778	COGECO COMMUNIC	0.024%	66.411%
779	HEWLETT PACKARD	0.024%	66.435%
780	BHP BILLITON PL	0.024%	66.459%
781	EASTMAN CHEMICA	0.024%	66.482%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	BRIDGESTONE COR	0.024%	66.506%
783	LEAR CORP	0.024%	66.529%
784	CENTRICA PLC 4.	0.024%	66.553%
785	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.024%	66.577%
786	HOST HOTELS &	0.023%	66.600%
787	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.023%	66.623%
788	AIRGAS INC COMPANY GUAR 08/20 3.05	0.023%	66.647%
789	INTER PIPELINE	0.023%	66.670%
790	MACQUARIE GP LT	0.023%	66.693%
791	CNH INDUSTRIAL	0.023%	66.716%
792	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.023%	66.740%
793	PROGRESSIVE CORP COMMON STOCK USD1.0	0.023%	66.763%
794	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.023%	66.786%
795	VINCI SA	0.023%	66.809%
796	HYATT HOTELS CO	0.023%	66.832%
797	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.023%	66.855%
798	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.023%	66.878%
799	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.023%	66.902%
800	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.023%	66.925%
801	NEXTERA ENERGY INC COMMON STOCK USD.01	0.023%	66.948%
802	ALGONQUIN POWER	0.023%	66.971%
803	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.023%	66.994%
804	mitsubishi chem	0.023%	67.016%
805	DAVITA INC COMMON STOCK USD.001	0.023%	67.039%
806	MID AMERICA APARTMENT COMM REIT USD.01	0.023%	67.062%
807	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	67.085%
808	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.023%	67.108%
809	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.023%	67.131%
810	CANADIAN APARTM	0.023%	67.154%
811	DEUTSCHE BANK A	0.023%	67.177%
812	NEWMONT MINING CORP COMMON STOCK USD1.6	0.023%	67.199%
813	COLGATE-PALMOLI	0.023%	67.222%
814	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.023%	67.245%
815	HYNIX SEMICONDU	0.023%	67.267%
816	GIBSON ENERGY I	0.023%	67.290%
817	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.023%	67.313%
818	MORGAN STANLEY	0.023%	67.335%
819	HUBBAY MINERALS INC COMMON STOCK NPV	0.022%	67.357%
820	AMGEN INC	0.022%	67.380%
821	CRH	0.022%	67.402%
822	ORIX CORP	0.022%	67.425%
823	E.ON SE	0.022%	67.447%
824	NEW GOLD INC COMMON STOCK	0.022%	67.469%
825	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.022%	67.492%
826	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.022%	67.514%
827	LAFARGEHOLCIM L	0.022%	67.536%
828	NASDAQ INC SR UNSECURED 06/24 4.25	0.022%	67.558%
829	SCOTTISH AND SO	0.022%	67.581%
830	LIBERTY MUTUAL	0.022%	67.603%
831	IVANHOE MINES L	0.022%	67.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	IGM FINANCIAL I	0.022%	67.647%
833	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.022%	67.670%
834	TOROMONT INDS L	0.022%	67.692%
835	MYLAN NV 3.125%	0.022%	67.714%
836	UNILEVER NV	0.022%	67.736%
837	STATOIL ASA	0.022%	67.758%
838	WHOLE FOODS MAR	0.022%	67.780%
839	ARCONIC INC SR UNSECURED 02/22 5.87	0.022%	67.802%
840	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.022%	67.823%
841	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.022%	67.845%
842	ENERFLEX LTD	0.022%	67.867%
843	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.022%	67.889%
844	EOG RESOURCES	0.022%	67.911%
845	PACCAR INC	0.022%	67.933%
846	THERMO FISHER S	0.022%	67.954%
847	DENMARK GOVERNMENT	0.022%	67.976%
848	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.022%	67.998%
849	CA INC COMMON STOCK USD.1	0.022%	68.020%
850	GAP INC	0.022%	68.041%
851	KROGER CO SR UNSECURED 01/21 3.3	0.022%	68.063%
852	KEYERA CORP	0.022%	68.085%
853	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.022%	68.106%
854	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.022%	68.128%
855	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.022%	68.149%
856	BUNGE LTD COMMON STOCK USD.01	0.021%	68.171%
857	ANTHEM INC SR UNSECURED 08/20 4.35	0.021%	68.192%
858	NATIONAL AUSTRALIA	0.021%	68.214%
859	PANASONIC CORP	0.021%	68.235%
860	PAYPAL HOLDINGS INC COMMON STOCK	0.021%	68.256%
861	JPMORGAN CHASE	0.021%	68.278%
862	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.021%	68.299%
863	UNILEVER NV	0.021%	68.320%
864	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.021%	68.341%
865	MINITUBISHI UFJ FINL SPON ADR ADR	0.021%	68.362%
866	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.021%	68.383%
867	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.021%	68.404%
868	SUPERIOR PLUS C	0.021%	68.425%
869	GENWORTH MI CAN	0.021%	68.446%
870	SEVEN GENERATION	0.021%	68.468%
871	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.021%	68.489%
872	BRITISH AMERICAN TOB SP ADR ADR	0.021%	68.509%
873	INTESA SANPAOLO	0.021%	68.530%
874	ASAHI KASEI CORP	0.021%	68.551%
875	NUCOR CORP	0.021%	68.572%
876	XEROX CORP 2.75	0.021%	68.593%
877	RESTAURANT BRANDS INTERN COMMON STOCK	0.021%	68.614%
878	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.021%	68.635%
879	MTN GROUP LTD	0.021%	68.656%
880	AIR CANADA	0.021%	68.676%
881	AFLAC INC SR UNSECURED 06/23 3.625	0.021%	68.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	ANADARKO PETROL	0.021%	68.718%
883	PRICELINE GROUP	0.021%	68.738%
884	WESTFIELD CORP	0.021%	68.759%
885	VERMILION ENERGY INC COMMON STOCK	0.021%	68.780%
886	CNOOC LTD	0.021%	68.800%
887	KDDI CORP	0.021%	68.821%
888	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.020%	68.841%
889	GAP INC/THE SR UNSECURED 04/21 5.95	0.020%	68.862%
890	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.020%	68.882%
891	DOVER CORP	0.020%	68.903%
892	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.020%	68.923%
893	SIKA FINANZ AG	0.020%	68.943%
894	RWE AG (NEU)	0.020%	68.964%
895	JANUS CAPITAL G	0.020%	68.984%
896	STANDARD BANK G	0.020%	69.004%
897	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.020%	69.025%
898	INVESCO LTD COMMON STOCK USD.2	0.020%	69.045%
899	SASOL	0.020%	69.065%
900	KINGDOM BELGIUM	0.020%	69.086%
901	REPUBLIC SERVIC	0.020%	69.106%
902	MITSUBISHI HVY	0.020%	69.126%
903	TRANSCONTINENTA	0.020%	69.146%
904	MITSUBISHI CORP	0.020%	69.166%
905	DOMINION DIAMOND CORP COMMON STOCK	0.020%	69.187%
906	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.020%	69.207%
907	NORWEGIAN CRUIS	0.020%	69.227%
908	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.020%	69.247%
909	EMERA INC.	0.020%	69.267%
910	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.020%	69.287%
911	SANTANDER UK PLC SR UNSECURED 03/24 4	0.020%	69.307%
912	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.020%	69.327%
913	GGP INC REIT USD.01	0.020%	69.347%
914	IBM CORP SR UNSECURED 02/24 3.625	0.020%	69.367%
915	APPLIED MATERIALS INC COMMON STOCK USD.01	0.020%	69.387%
916	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.020%	69.406%
917	TEXTRON INC COMMON STOCK USD.125	0.020%	69.426%
918	INTERFOR CORP	0.020%	69.446%
919	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.020%	69.466%
920	MOSAIC CO SR UNSECURED 11/23 4.25	0.020%	69.486%
921	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.020%	69.506%
922	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.020%	69.525%
923	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.020%	69.545%
924	BLACKROCK INC SR UNSECURED 06/22 3.375	0.020%	69.565%
925	MASTERCARD INC SR UNSECURED 04/24 3.375	0.020%	69.585%
926	SKY PLC	0.020%	69.604%
927	LAND SECURITIES	0.020%	69.624%
928	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.020%	69.644%
929	MCKESSON CORP SR UNSECURED 03/24 3.796	0.020%	69.664%
930	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.020%	69.683%
931	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.020%	69.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	BARCLAYS ADR-EA	0.020%	69.723%
933	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.020%	69.742%
934	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.020%	69.762%
935	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.020%	69.782%
936	MITSUBISHI ELEC	0.020%	69.801%
937	DOVER CORP	0.020%	69.821%
938	STATE STREET CORP SR UNSECURED 08/25 3.55	0.020%	69.841%
939	BAT INTL FINANC	0.020%	69.860%
940	PROCTER & GAMBL	0.020%	69.880%
941	CANFOR CORPORAT	0.020%	69.899%
942	AIR LIQUIDE(L')	0.020%	69.919%
943	AMGEN INC SR UNSECURED 05/24 3.625	0.020%	69.939%
944	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.020%	69.958%
945	LOEWS CORP SR UNSECURED 04/26 3.75	0.020%	69.978%
946	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.020%	69.997%
947	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.020%	70.017%
948	MANITOBA PROVIN	0.020%	70.037%
949	LAB CORP OF AME	0.020%	70.056%
950	AETNA INC SR UNSECURED 11/24 3.5	0.020%	70.076%
951	MEDTRONIC INC 3	0.020%	70.095%
952	MACY S INC COMMON STOCK USD.01	0.020%	70.115%
953	ASSURANT INC	0.020%	70.134%
954	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.020%	70.154%
955	NORTHERN TRUST	0.020%	70.173%
956	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.019%	70.193%
957	STATOIL ASA COMPANY GUAR 01/22 3.15	0.019%	70.212%
958	BAXTER INTL INC	0.019%	70.232%
959	HOUSING DEVEL F	0.019%	70.251%
960	SILVER STANDARD RESOURCES COMMON STOCK	0.019%	70.271%
961	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.019%	70.290%
962	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.019%	70.310%
963	PFIZER INC SR UNSECURED 06/23 3	0.019%	70.329%
964	HSBC USA INC SR UNSECURED 06/24 3.5	0.019%	70.349%
965	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.019%	70.368%
966	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.019%	70.388%
967	CELGENE CORP SR UNSECURED 05/24 3.625	0.019%	70.407%
968	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.019%	70.426%
969	ENTERPRISE PROD	0.019%	70.446%
970	AVNET INC SR UNSECURED 04/26 4.625	0.019%	70.465%
971	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.019%	70.484%
972	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.019%	70.504%
973	STATE STREET CORP SR UNSECURED 12/24 3.3	0.019%	70.523%
974	QUALCOMM INC SR UNSECURED 05/25 3.45	0.019%	70.543%
975	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.019%	70.562%
976	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.019%	70.581%
977	ZOETIS INC SR UNSECURED 02/23 3.25	0.019%	70.600%
978	HYUNDAI MOTOR C	0.019%	70.620%
979	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.019%	70.639%
980	SHIN-ETSU CHEM	0.019%	70.658%
981	COACH INC SR UNSECURED 04/25 4.25	0.019%	70.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.019%	70.697%
983	LINDE AG	0.019%	70.716%
984	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.019%	70.735%
985	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.019%	70.755%
986	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.019%	70.774%
987	VISA INC SR UNSECURED 12/25 3.15	0.019%	70.793%
988	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.019%	70.812%
989	BANK TOKYO-MIT	0.019%	70.832%
990	UNUM GROUP	0.019%	70.851%
991	ANTHEM INC	0.019%	70.870%
992	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.019%	70.889%
993	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.019%	70.908%
994	DBS GROUP HLDGS	0.019%	70.928%
995	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.019%	70.947%
996	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.019%	70.966%
997	MARSH & MCLENNA	0.019%	70.985%
998	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.019%	71.004%
999	NETAPP INC SR UNSECURED 12/22 3.25	0.019%	71.023%
1000	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.019%	71.043%
1001	CHURCH & DWIGHT	0.019%	71.062%
1002	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.019%	71.081%
1003	VIACOM INC SR UNSECURED 04/24 3.875	0.019%	71.100%
1004	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.019%	71.119%
1005	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.019%	71.138%
1006	CME GROUP INC SR UNSECURED 03/25 3	0.019%	71.157%
1007	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.019%	71.176%
1008	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.019%	71.195%
1009	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.019%	71.214%
1010	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.019%	71.233%
1011	NORDSTROM INC	0.019%	71.252%
1012	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.019%	71.271%
1013	EATON CORP COMPANY GUAR 11/22 2.75	0.019%	71.291%
1014	BHP BILLITON FI	0.019%	71.310%
1015	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.019%	71.329%
1016	NORFOLK STHN CO	0.019%	71.348%
1017	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.019%	71.367%
1018	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.019%	71.386%
1019	ORACLE CORP SR UNSECURED 10/22 2.5	0.019%	71.405%
1020	Cineplex Inc.	0.019%	71.424%
1021	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.019%	71.442%
1022	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.019%	71.461%
1023	ALLY FINANCIAL INC COMMON STOCK USD.1	0.019%	71.480%
1024	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.019%	71.499%
1025	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.019%	71.518%
1026	HUMANA INC	0.019%	71.537%
1027	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.019%	71.556%
1028	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.019%	71.575%
1029	EXELON CORP SR UNSECURED 04/26 3.4	0.019%	71.593%
1030	CITIGROUP INC SR UNSECURED 04/25 3.3	0.019%	71.612%
1031	SL GREEN REALTY	0.019%	71.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	ZIMMER HLDGS IN	0.019%	71.650%
1033	STATOIL ASA COMPANY GUAR 01/23 2.45	0.019%	71.669%
1034	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.019%	71.688%
1035	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.019%	71.706%
1036	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.019%	71.725%
1037	UNIVERSAL HLTH	0.019%	71.744%
1038	MACDONALD DETTW	0.019%	71.763%
1039	SOLVAY	0.019%	71.781%
1040	STATE STREET CORP SR UNSECURED 05/21 1.95	0.019%	71.800%
1041	WESTROCK CO COMMON STOCK	0.019%	71.819%
1042	ALLIANZ AG	0.019%	71.837%
1043	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.019%	71.856%
1044	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.019%	71.875%
1045	DEUTSCHE BK AG	0.019%	71.893%
1046	JM SMUCKER CO/THE COMMON STOCK	0.019%	71.912%
1047	DSV A/S	0.019%	71.931%
1048	TESCO PLC	0.019%	71.949%
1049	CANON INC	0.019%	71.968%
1050	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.019%	71.986%
1051	BOEING CO SR UNSECURED 03/25 2.5	0.019%	72.005%
1052	RELIANCE INDS	0.018%	72.023%
1053	ASSURANT INC SR UNSECURED 03/18 2.5	0.018%	72.042%
1054	KEYCORP	0.018%	72.060%
1055	PRECISION DRILLING CORP COMMON STOCK	0.018%	72.079%
1056	STRYKER CORP	0.018%	72.097%
1057	A.P. MOLLER-MAE	0.018%	72.116%
1058	WILLIS TOWERS W	0.018%	72.134%
1059	CHINA PETROLEUM	0.018%	72.152%
1060	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.018%	72.171%
1061	BANCO SANTANDER SA SPON ADR ADR	0.018%	72.189%
1062	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.018%	72.207%
1063	ALBEMARLE CORP	0.018%	72.225%
1064	PRUDENTIAL ADR	0.018%	72.244%
1065	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.018%	72.262%
1066	SCHNEIDER SA	0.018%	72.280%
1067	WOLTERS KLUWERS	0.018%	72.298%
1068	FIRSTSERVICE CORP COMMON STOCK	0.018%	72.316%
1069	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.018%	72.335%
1070	PERSIMMON PLC	0.018%	72.353%
1071	LLOYDS BANKING	0.018%	72.371%
1072	KOMATSU	0.018%	72.389%
1073	HSBC HOLDINGS P	0.018%	72.407%
1074	PRAXAIR STK	0.018%	72.425%
1075	TARGET CORP SR UNSECURED 04/26 2.5	0.018%	72.443%
1076	CENTERRA GOLD INC COMMON STOCK	0.018%	72.461%
1077	UNILEVER CAP CO	0.018%	72.479%
1078	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.018%	72.497%
1079	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.018%	72.515%
1080	UDR INC REIT USD.01	0.018%	72.533%
1081	CBS CORP COMPANY GUAR 01/27 2.9	0.018%	72.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	DUKE REALTY CORP REIT USD.01	0.018%	72.569%
1083	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.018%	72.586%
1084	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.018%	72.604%
1085	LEGAL & GENERAL	0.018%	72.622%
1086	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.018%	72.640%
1087	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.018%	72.658%
1088	ENERCARE INC	0.018%	72.676%
1089	NORTHLAND POWER	0.018%	72.693%
1090	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.018%	72.711%
1091	GRAN TIERRA ENE	0.018%	72.729%
1092	GOODMAN GROUP	0.018%	72.747%
1093	RENAULT	0.018%	72.764%
1094	KOHL S CORPORATI	0.018%	72.782%
1095	MUFG AMERICAS H	0.018%	72.800%
1096	FRANCO NEVADA CORP COMMON STOCK	0.018%	72.817%
1097	DEERE + CO COMMON STOCK USD1.0	0.018%	72.835%
1098	BECTON DICKINSON	0.018%	72.853%
1099	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.018%	72.870%
1100	TOTAL SA SPON ADR ADR	0.018%	72.888%
1101	CBS CORP COMPANY GUAR 01/25 3.5	0.018%	72.905%
1102	TJX COS INC	0.018%	72.923%
1103	DOMINION RES(VI	0.018%	72.940%
1104	DUKE ENERGY CORP COMMON STOCK USD.001	0.017%	72.958%
1105	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.017%	72.975%
1106	DH CORP	0.017%	72.993%
1107	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.017%	73.010%
1108	PAREX RESOURCES	0.017%	73.028%
1109	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.017%	73.045%
1110	FUJITSU	0.017%	73.062%
1111	IMPERIAL TOBACC	0.017%	73.080%
1112	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.017%	73.097%
1113	RITCHIE BROS. A	0.017%	73.114%
1114	RUSSEL METALS I	0.017%	73.131%
1115	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.017%	73.149%
1116	PTT PUBLIC COMP	0.017%	73.166%
1117	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.017%	73.183%
1118	MCKESSON CORP.	0.017%	73.200%
1119	UTD THERAPEUTIC	0.017%	73.217%
1120	CORUS ENTERTAIN	0.017%	73.234%
1121	TEGNA INC COMMON STOCK USD1.0	0.017%	73.251%
1122	MAZDA MOTOR COR	0.017%	73.268%
1123	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.017%	73.284%
1124	SVENSKA CELLULO	0.017%	73.301%
1125	VODAFONE GROUP PLC SP ADR ADR	0.017%	73.318%
1126	ARAMARK COMMON STOCK USD.01	0.017%	73.335%
1127	HUNTSMAN CORP COMMON STOCK USD.01	0.017%	73.352%
1128	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.017%	73.369%
1129	JABIL CIRCUIT I	0.017%	73.385%
1130	AMETEK INC COMMON STOCK USD.01	0.017%	73.402%
1131	DR HORTON INC COMMON STOCK USD.01	0.017%	73.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	CANADIAN REAL E	0.017%	73.435%
1133	SMART REAL ESTA	0.017%	73.452%
1134	UNICREDIT SPA	0.017%	73.468%
1135	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	73.485%
1136	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.017%	73.502%
1137	BM&F BOVESPA SA	0.017%	73.518%
1138	BAE SYSTEMS	0.017%	73.535%
1139	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.017%	73.551%
1140	OVERSEA-CHINESE	0.016%	73.568%
1141	GENUINE PARTS C	0.016%	73.584%
1142	STANDARD CHARTE	0.016%	73.601%
1143	DAH-CHI LIFE	0.016%	73.617%
1144	HESS CORPORATIO	0.016%	73.633%
1145	FNF GROUP TRACKING STK USD.0001	0.016%	73.650%
1146	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	73.666%
1147	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.016%	73.683%
1148	REGENCY CENTERS CORP REIT USD.01	0.016%	73.699%
1149	CARREFOUR SA	0.016%	73.716%
1150	BOLIDEN AB	0.016%	73.732%
1151	HP INC SR UNSECURED 12/21 4.65	0.016%	73.748%
1152	3I GROUP PLC	0.016%	73.765%
1153	FRESENIUS SE &	0.016%	73.781%
1154	MUNCHENER RUCKV	0.016%	73.797%
1155	MULLEN GROUP LT	0.016%	73.814%
1156	FLEXTRONICS INT	0.016%	73.830%
1157	Banco Sabadell	0.016%	73.846%
1158	LYONDELLBASELL	0.016%	73.863%
1159	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.016%	73.879%
1160	ENDEAVOUR MININ	0.016%	73.895%
1161	SPRINT CORP COMMON STOCK USD.01	0.016%	73.911%
1162	EXTRA SPACE STO	0.016%	73.928%
1163	TEVA PHARMACEUTICAL SP ADR ADR	0.016%	73.944%
1164	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.016%	73.960%
1165	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.016%	73.976%
1166	UNUM GROUP	0.016%	73.992%
1167	HUNTINGTON BANC	0.016%	74.009%
1168	EUROPEAN INVEST	0.016%	74.025%
1169	MTU AERO ENGINE	0.016%	74.041%
1170	JUNIPER NETWORK	0.016%	74.057%
1171	FEDERAL REALTY INVS TRUST REIT USD.01	0.016%	74.073%
1172	NIPPON STEEL CO	0.016%	74.089%
1173	WM MORRISON SUP	0.016%	74.105%
1174	NEW FLYER COMMO	0.016%	74.121%
1175	NETEASE INC ADR ADR USD.0001	0.016%	74.137%
1176	ARKEMA	0.016%	74.153%
1177	BORGWARNER INC COMMON STOCK USD.01	0.016%	74.169%
1178	LOEWS CORP COMMON STOCK USD.01	0.016%	74.185%
1179	ADOBE SYSTEMS I	0.016%	74.201%
1180	REPSOL SA	0.016%	74.217%
1181	NETAPP INC.	0.016%	74.233%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	POST HOLDINGS INC COMMON STOCK USD.01	0.016%	74.248%
1183	ATOS ORIGIN SA	0.016%	74.264%
1184	ADIDAS AG	0.016%	74.280%
1185	STORA ENSO OYJ	0.016%	74.296%
1186	CHINA EVERGRAND	0.016%	74.312%
1187	STOCKLAND TRUST	0.016%	74.327%
1188	FOOT LOCKER INC COMMON STOCK USD.01	0.016%	74.343%
1189	ENEL S.p.A.	0.016%	74.359%
1190	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.016%	74.375%
1191	CREDIT SUISSE G	0.016%	74.390%
1192	CARMAX INC COMMON STOCK USD.5	0.016%	74.406%
1193	PRETIUM RESOURC	0.016%	74.422%
1194	MYLAN INC/PA	0.016%	74.437%
1195	LENNAR CORP CL	0.016%	74.453%
1196	KROGER CO	0.016%	74.469%
1197	VIVENDI SA	0.016%	74.484%
1198	AMP LIMITED	0.016%	74.500%
1199	IRON MOUNTAIN INC REIT USD.01	0.016%	74.515%
1200	ATCO LTD CL I N	0.016%	74.531%
1201	AVIVA PLC	0.016%	74.547%
1202	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	74.562%
1203	SAINSBURY (J) P	0.016%	74.578%
1204	ASSURED GUARANT	0.016%	74.593%
1205	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.016%	74.609%
1206	SAMPO OYJ	0.016%	74.624%
1207	UNILEVER PLC SPONSORED ADR ADR	0.016%	74.640%
1208	XPO LOGISTICS INC COMMON STOCK USD.001	0.016%	74.656%
1209	DUFREY AG-REG	0.016%	74.671%
1210	AUTODESK INC SR UNSECURED 12/22 3.6	0.016%	74.687%
1211	ASHTREAD GROUP	0.015%	74.702%
1212	LKQ CORP COMMON STOCK USD.01	0.015%	74.717%
1213	SMITHS GROUP	0.015%	74.733%
1214	KEYCORP	0.015%	74.748%
1215	CENTENE CORP COMMON STOCK USD.001	0.015%	74.764%
1216	CBRE GROUP INC A COMMON STOCK USD.01	0.015%	74.779%
1217	LINCOLN NATL CO	0.015%	74.795%
1218	AGILENT TECHNOL	0.015%	74.810%
1219	SUMITOMO CHEMIC	0.015%	74.825%
1220	QUEBECOR INC 'B	0.015%	74.841%
1221	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.015%	74.856%
1222	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	74.872%
1223	HUMANA INC SR UNSECURED 10/19 2.625	0.015%	74.887%
1224	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	74.902%
1225	CASCADES INC	0.015%	74.918%
1226	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	74.933%
1227	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.015%	74.948%
1228	ING GROEP NV	0.015%	74.963%
1229	ANTHEM INC SR UNSECURED 08/19 2.25	0.015%	74.978%
1230	TIFFANY & CO	0.015%	74.994%
1231	SUN HUNG KAI PR	0.015%	75.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	COTY INC CL A COMMON STOCK USD.01	0.015%	75.024%
1233	SYSKO CORPORATI	0.015%	75.039%
1234	HARRIS CORP	0.015%	75.054%
1235	NOBLE ENERGY IN	0.015%	75.069%
1236	TAYLOR WIMPEY	0.015%	75.084%
1237	OWENS CORNING COMMON STOCK USD.001	0.015%	75.099%
1238	SWISS RE AG	0.015%	75.115%
1239	INGREDION INC COMMON STOCK USD.01	0.015%	75.130%
1240	RESONA HOLDINGS	0.015%	75.145%
1241	AGCO CORP	0.015%	75.160%
1242	NTT DOCOMO INC	0.015%	75.175%
1243	DEUTSCHE POST A	0.015%	75.190%
1244	SUMITOMO ELEC I	0.015%	75.205%
1245	SWEDEN GOVERMEN	0.015%	75.219%
1246	SOUTHERN CO	0.015%	75.234%
1247	VALEO SA	0.015%	75.249%
1248	LG Electronics	0.015%	75.264%
1249	PARKLAND FUEL C	0.015%	75.279%
1250	STMICROELECTRON	0.015%	75.294%
1251	LANXESS	0.015%	75.309%
1252	HENRY SCHEIN CO	0.015%	75.324%
1253	ANGLO AMERICAN	0.015%	75.338%
1254	HP INC COMMON STOCK USD.01	0.015%	75.353%
1255	mitsui & co	0.015%	75.368%
1256	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.015%	75.383%
1257	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.015%	75.398%
1258	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.015%	75.412%
1259	NASDAQ INC COMMON STOCK USD.01	0.015%	75.427%
1260	RECKITT BENCKIS	0.015%	75.442%
1261	BLUESCOPE STEEL	0.015%	75.456%
1262	ENVISION HEALTHCARE CORP COMMON STOCK	0.015%	75.471%
1263	CITIC LTD	0.015%	75.486%
1264	ADECCO SA	0.015%	75.500%
1265	EVEREST RE GROU	0.015%	75.515%
1266	KLEPIERRE	0.015%	75.529%
1267	SWATCH GROUP	0.015%	75.544%
1268	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.015%	75.558%
1269	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.015%	75.573%
1270	MARTINREA INTER	0.015%	75.588%
1271	GENERAL MILLS I	0.015%	75.602%
1272	FORTESCUE METAL	0.015%	75.617%
1273	ACTIVISION BLIZ	0.015%	75.631%
1274	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.015%	75.646%
1275	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.014%	75.660%
1276	REXEL PROMESSES	0.014%	75.674%
1277	SHIRE PLC	0.014%	75.689%
1278	NAVIENT CORP COMMON STOCK USD.01	0.014%	75.703%
1279	SPARK INFRASTRU	0.014%	75.718%
1280	COUNTRY GARDEN	0.014%	75.732%
1281	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	75.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	WESFARMERS LTD	0.014%	75.761%
1283	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.014%	75.775%
1284	NORTHROP GRUMMA	0.014%	75.789%
1285	RADIANT OPTO EL	0.014%	75.804%
1286	EXCHANGE INCOME	0.014%	75.818%
1287	AFFILIATED MNGR	0.014%	75.832%
1288	KIMCO REALTY	0.014%	75.847%
1289	MARTIN MARIETTA	0.014%	75.861%
1290	CBS CORP COMPANY GUAR 04/20 5.75	0.014%	75.875%
1291	AIR PRODS & CHE	0.014%	75.890%
1292	MARKS & SPENCER	0.014%	75.904%
1293	CSL LIMITED	0.014%	75.918%
1294	BED BATH & BEYO	0.014%	75.932%
1295	ALLIED PPTY,REI	0.014%	75.947%
1296	POLSKI KON NAF	0.014%	75.961%
1297	SLM CORP COMMON STOCK USD.2	0.014%	75.975%
1298	AUTOLIV INC	0.014%	75.989%
1299	JX HOLDINGS INC	0.014%	76.003%
1300	KIMBERLY-CLARK	0.014%	76.017%
1301	ONEX CORP SUB V	0.014%	76.032%
1302	NATIONAL OILWEL	0.014%	76.046%
1303	SYNOPSIS INC	0.014%	76.060%
1304	CUMMINS INC	0.014%	76.074%
1305	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.014%	76.088%
1306	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.014%	76.102%
1307	ETRADE FINANCA	0.014%	76.116%
1308	VALE RIO DOCE(C	0.014%	76.130%
1309	GKN PLC	0.014%	76.144%
1310	AEON CO., LTD	0.014%	76.158%
1311	PENTAIR PLC	0.014%	76.172%
1312	JONES LANG LASA	0.014%	76.187%
1313	PETROBRAS PREFE	0.014%	76.201%
1314	TATA MOTORS LTD	0.014%	76.215%
1315	PREMIUM BRANDS	0.014%	76.229%
1316	TELEPERFORMANCE	0.014%	76.243%
1317	WESTERN POWER W	0.014%	76.256%
1318	BAT INTL FINANC	0.014%	76.270%
1319	BIRCHCLIFF ENER	0.014%	76.284%
1320	AKAMAI TECHNOLO	0.014%	76.298%
1321	SOUTHERN POWER	0.014%	76.312%
1322	TOYOTA TSUSHO C	0.014%	76.326%
1323	BRITISH LAND CO	0.014%	76.340%
1324	DANONE S.A. COM	0.014%	76.354%
1325	MACERICH CO	0.014%	76.368%
1326	MARKEL CORP COMMON STOCK	0.014%	76.382%
1327	NATIONAL GRID PLC SP ADR ADR	0.014%	76.395%
1328	TERADYNE INC	0.014%	76.409%
1329	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.014%	76.423%
1330	RYDER SYSTEM IN	0.014%	76.437%
1331	PHILIPS ELECTRO	0.014%	76.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	AON PLC	0.014%	76.464%
1333	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.014%	76.478%
1334	JOHNSON MATTHEY	0.014%	76.492%
1335	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.014%	76.505%
1336	ECOLAB INC SR UNSECURED 12/21 4.35	0.014%	76.519%
1337	WR BERKLEY CORP COMMON STOCK USD.2	0.014%	76.533%
1338	SEGRO PLC	0.014%	76.546%
1339	TORCHMARK CORP COMMON STOCK USD1.0	0.014%	76.560%
1340	SECURE ENERGY S	0.014%	76.574%
1341	CDN UTILS LTD N	0.014%	76.587%
1342	MARATHON OIL CO	0.014%	76.601%
1343	SIERRA WIRELESS INC COMMON STOCK	0.014%	76.615%
1344	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.014%	76.628%
1345	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.014%	76.642%
1346	MELROSEIndustr	0.014%	76.655%
1347	CARDINAL HEALTH	0.014%	76.669%
1348	TELECOM ITALIA	0.013%	76.682%
1349	CHINA O/SEAS LA	0.013%	76.696%
1350	SUZUKI MOTOR CO	0.013%	76.709%
1351	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.013%	76.723%
1352	CLARIANT AG	0.013%	76.736%
1353	CONCHO RESOURCE	0.013%	76.749%
1354	ARROW ELECTRONI	0.013%	76.763%
1355	NEWCREST MINING	0.013%	76.776%
1356	EDF	0.013%	76.790%
1357	HAMMERSON	0.013%	76.803%
1358	TARGA RESOURCES CORP COMMON STOCK USD.001	0.013%	76.816%
1359	UNI-SELECT INC	0.013%	76.830%
1360	PENN WEST PETROLEUM LTD COMMON STOCK	0.013%	76.843%
1361	NORDSTROM INC	0.013%	76.856%
1362	AECON GROUP INC	0.013%	76.869%
1363	KONINKLIJKE KPN	0.013%	76.883%
1364	GRUPO MEXICO SA	0.013%	76.896%
1365	NESTE OIL OYJ	0.013%	76.909%
1366	CATERPILLAR FIN	0.013%	76.922%
1367	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.013%	76.936%
1368	PETROBRAS COMMO	0.013%	76.949%
1369	CAMDEN PROPERTY	0.013%	76.962%
1370	GECINA SA	0.013%	76.975%
1371	MS&AD INSURANCE	0.013%	76.988%
1372	STAPLES INC	0.013%	77.001%
1373	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.013%	77.015%
1374	ASSURANT INC COMMON STOCK USD.01	0.013%	77.028%
1375	TREASURY WINE E	0.013%	77.041%
1376	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	77.054%
1377	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.013%	77.067%
1378	ARCONIC INC COMMON STOCK	0.013%	77.080%
1379	TELIASONERA AB	0.013%	77.093%
1380	VULCAN MATERIAL	0.013%	77.107%
1381	VEREIT INC REIT USD.01	0.013%	77.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	77.133%
1383	ENSIGN ENERGY S	0.013%	77.146%
1384	BOC HONG KONG H	0.013%	77.159%
1385	ACTELION LTD	0.013%	77.172%
1386	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.013%	77.185%
1387	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.013%	77.198%
1388	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.013%	77.211%
1389	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	77.224%
1390	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.013%	77.237%
1391	SUN COMMUNITIES INC REIT USD.01	0.013%	77.250%
1392	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	77.263%
1393	AECOM COMMON STOCK USD.01	0.013%	77.276%
1394	BORAL LIMITED	0.013%	77.289%
1395	BCO BRADESCO,AD	0.013%	77.301%
1396	EXPRESS SCRIPTS	0.013%	77.314%
1397	INTEL CORP SR UNSECURED 07/20 2.45	0.013%	77.327%
1398	BOUYGUES	0.013%	77.340%
1399	BECTON DICKINSON	0.013%	77.353%
1400	VICINITY CENTER	0.013%	77.366%
1401	COACH INC	0.013%	77.379%
1402	GENTEX CORP COMMON STOCK USD.06	0.013%	77.392%
1403	MURATA MFG CO	0.013%	77.404%
1404	SMURFIT KAPPA P	0.013%	77.417%
1405	LABRADOR IRON O	0.013%	77.430%
1406	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.013%	77.443%
1407	NEC CORP	0.013%	77.456%
1408	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.013%	77.469%
1409	SANLAM LIMITED	0.013%	77.481%
1410	HARLEY DAVIDSON	0.013%	77.494%
1411	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.013%	77.507%
1412	AMERICAN HONDA	0.013%	77.520%
1413	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.013%	77.533%
1414	NEVSUN RESOURCES LTD COMMON STOCK	0.013%	77.545%
1415	VIACOM INC SR UNSECURED 12/19 2.75	0.013%	77.558%
1416	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.013%	77.571%
1417	AT+T INC SR UNSECURED 02/21 2.8	0.013%	77.584%
1418	NRG ENERGY	0.013%	77.596%
1419	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.013%	77.609%
1420	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	77.622%
1421	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	77.634%
1422	INTERNATIONAL G	0.013%	77.647%
1423	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.013%	77.660%
1424	TRINITY INDS	0.013%	77.673%
1425	OSHKOSH CORP COMMON STOCK USD.01	0.013%	77.685%
1426	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	77.698%
1427	PRIMERICA INC COMMON STOCK	0.013%	77.711%
1428	NEWELL BRANDS INC COMMON STOCK USD1.0	0.013%	77.723%
1429	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.013%	77.736%
1430	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.013%	77.749%
1431	NORBORD INC COMMON STOCK	0.013%	77.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	KEYBANK NA/CLEV	0.013%	77.774%
1433	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.013%	77.786%
1434	EVERSOURCE ENER	0.013%	77.799%
1435	COMERICA INC	0.013%	77.812%
1436	CONTINENTAL AG	0.013%	77.824%
1437	EAST WEST BANCORP INC COMMON STOCK USD.001	0.013%	77.837%
1438	KILROY REALTY C	0.013%	77.849%
1439	XEROX CORP COMMON STOCK USD1.0	0.013%	77.862%
1440	LG DISPLAY CO	0.012%	77.874%
1441	AUTONATION INC	0.012%	77.887%
1442	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.012%	77.899%
1443	ERSTE GROUP BAN	0.012%	77.911%
1444	DEUTSCHE LUFTHA	0.012%	77.924%
1445	INFOSYS TECHNOL	0.012%	77.936%
1446	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	77.949%
1447	DOREL INDS INC	0.012%	77.961%
1448	DELL TECHNOLOGIES INC CL V TRACKING STK	0.012%	77.973%
1449	AGRICULTURAL BK	0.012%	77.986%
1450	PVH CORP COMMON STOCK USD1.0	0.012%	77.998%
1451	FLUOR CORP COMMON STOCK USD.01	0.012%	78.010%
1452	DEXUS PROPERTY	0.012%	78.023%
1453	OLIN CORP	0.012%	78.035%
1454	MCKESSON CORP SR UNSECURED 03/21 4.75	0.012%	78.047%
1455	AMERICAN HOMES 4 RENT A REIT USD.01	0.012%	78.059%
1456	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	78.072%
1457	SEVEN & I HOLDI	0.012%	78.084%
1458	NIPPON BUILDING	0.012%	78.096%
1459	KNIGHT THERAPEU	0.012%	78.108%
1460	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.012%	78.120%
1461	PG&E CORP	0.012%	78.133%
1462	GPT GROUP	0.012%	78.145%
1463	AIRBUS GROUP NV	0.012%	78.157%
1464	CAIXABANK	0.012%	78.169%
1465	GAS NATURAL SDG	0.012%	78.181%
1466	UNITED OVERSEAS	0.012%	78.193%
1467	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	78.205%
1468	XL GROUP LTD	0.012%	78.217%
1469	WILLIAMS-SONOMA	0.012%	78.230%
1470	SNAP-ON INC	0.012%	78.242%
1471	S+P GLOBAL INC COMMON STOCK USD1.0	0.012%	78.254%
1472	CHINA PETROLEUM	0.012%	78.266%
1473	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.012%	78.278%
1474	ROCKWELL AUTO	0.012%	78.290%
1475	BANK RAKYAT IND	0.012%	78.302%
1476	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	78.314%
1477	THOR INDUSTRIES INC COMMON STOCK USD.1	0.012%	78.326%
1478	INNERGEX RENEWA	0.012%	78.338%
1479	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.012%	78.350%
1480	BELLWAY	0.012%	78.362%
1481	LIBERTY PROPERTY TRUST REIT USD.001	0.012%	78.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	Arch Capital Gr	0.012%	78.386%
1483	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.012%	78.397%
1484	HILL ROM HOLDINGS INC COMMON STOCK	0.012%	78.409%
1485	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.012%	78.421%
1486	SWEDBANK AB	0.012%	78.433%
1487	STADA ARZNEIMIT	0.012%	78.445%
1488	WINPAK LTD	0.012%	78.457%
1489	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.012%	78.469%
1490	SYNNEX CORP COMMON STOCK USD.001	0.012%	78.481%
1491	TOSOH CORP	0.012%	78.493%
1492	FIRST CAPITAL R	0.012%	78.504%
1493	GAMING AND LEISURE PROPERTIE REIT	0.012%	78.516%
1494	STEINHOFF INTER	0.012%	78.528%
1495	ENERPLUS CORP COMMON STOCK	0.012%	78.540%
1496	QUANTA SERVICES	0.012%	78.552%
1497	MANPOWER INC	0.012%	78.564%
1498	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	78.575%
1499	KINGSPAN GROUP	0.012%	78.587%
1500	BARD(CR)INC	0.012%	78.599%
1501	ECOLAB INC COMMON STOCK USD1.0	0.012%	78.611%
1502	AISIN SEIKI CO	0.012%	78.623%
1503	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.012%	78.634%
1504	WHIRLPOOL CORP	0.012%	78.646%
1505	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.012%	78.658%
1506	MEG ENERGY CORP	0.012%	78.670%
1507	AIR LEASE CORP	0.012%	78.681%
1508	BROTHER INDUSTR	0.012%	78.693%
1509	NUVISTA ENERGY	0.012%	78.705%
1510	FREEHOLD ROYALT	0.012%	78.717%
1511	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.012%	78.728%
1512	AMER ELEC POWER	0.012%	78.740%
1513	LANDWIRT RENTEN	0.012%	78.752%
1514	HIGHWOODS PROPE	0.012%	78.764%
1515	PULTEGROUP INC.	0.012%	78.775%
1516	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.012%	78.787%
1517	SEMAFO INC COMM	0.012%	78.799%
1518	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.012%	78.810%
1519	LOWE S COS INC SR UNSECURED 09/25 3.375	0.012%	78.822%
1520	HP INC SR UNSECURED 06/21 4.3	0.012%	78.834%
1521	IPG PHOTONICS C	0.012%	78.845%
1522	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	78.857%
1523	APTARGROUP INC COMMON STOCK USD.01	0.012%	78.869%
1524	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.012%	78.880%
1525	ORBITAL ATK INC COMMON STOCK USD.01	0.012%	78.892%
1526	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.012%	78.903%
1527	METRO AG	0.012%	78.915%
1528	EXELON CORP COMMON STOCK	0.012%	78.926%
1529	COMINAR REAL ES	0.012%	78.938%
1530	STEEL DYNAMICS INC COMMON STOCK USD.005	0.012%	78.950%
1531	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.012%	78.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	SONY CORP SPONSORED ADR ADR	0.012%	78.973%
1533	MKS INSTRUMENTS INC COMMON STOCK	0.012%	78.984%
1534	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.011%	78.996%
1535	SCOR	0.011%	79.007%
1536	STELLA JONES IN	0.011%	79.019%
1537	HALLIBURTON CO	0.011%	79.030%
1538	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	79.041%
1539	GEELY AUTOMOBIL	0.011%	79.053%
1540	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.011%	79.064%
1541	SOMPO JAPAN NIP	0.011%	79.076%
1542	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.011%	79.087%
1543	RANDGOLD RESOUR	0.011%	79.098%
1544	K&S AG	0.011%	79.110%
1545	YAMAHA MOTOR CO	0.011%	79.121%
1546	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.011%	79.132%
1547	GARMIN LTD.	0.011%	79.144%
1548	SANDVIK AB	0.011%	79.155%
1549	TORC OIL & GAS	0.011%	79.166%
1550	FREEPORT-MCMORA	0.011%	79.178%
1551	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.011%	79.189%
1552	AMADEUS IT HLDG	0.011%	79.200%
1553	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	79.212%
1554	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	79.223%
1555	BOMBARDIER INC	0.011%	79.234%
1556	HORMEL FOODS CORP COMMON STOCK USD.01465	0.011%	79.246%
1557	AUTOZONE INC SR UNSECURED 01/23 2.875	0.011%	79.257%
1558	LAS VEGAS SANDS	0.011%	79.268%
1559	PRUDENTIAL CORP	0.011%	79.279%
1560	BROWN + BROWN INC COMMON STOCK USD.1	0.011%	79.291%
1561	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.011%	79.302%
1562	DUPONT FABROS TECHNOLOGY REIT USD.001	0.011%	79.313%
1563	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.011%	79.324%
1564	ORICA LIMITED	0.011%	79.335%
1565	BRUNSWICK CORP	0.011%	79.347%
1566	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.011%	79.358%
1567	CALATLANTIC GRO	0.011%	79.369%
1568	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.011%	79.380%
1569	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.011%	79.391%
1570	AMDOCS LTD COMMON STOCK GBP.0001	0.011%	79.402%
1571	TUI AG	0.011%	79.413%
1572	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.011%	79.424%
1573	HUDSON'S BAY CO	0.011%	79.436%
1574	NATIONAL RETAIL PROPERTIES REIT USD.01	0.011%	79.447%
1575	SPIRIT AEROSYST	0.011%	79.458%
1576	CENTRICA PLC	0.011%	79.469%
1577	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	79.480%
1578	ARRIS INTERNATI	0.011%	79.491%
1579	JAPAN REAL ESTA	0.011%	79.502%
1580	ERICSSON LM-B S	0.011%	79.513%
1581	COLFAX CORP	0.011%	79.524%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	BRIT AMER TOBAC	0.011%	79.535%
1583	SK C&C CO LTD	0.011%	79.546%
1584	MITEL NETWORKS	0.011%	79.557%
1585	CHARTWELL RETIR	0.011%	79.568%
1586	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.011%	79.579%
1587	EXELON CORP SR UNSECURED 12/20 5.15	0.011%	79.590%
1588	CIT GROUP INC COMMON STOCK USD.01	0.011%	79.601%
1589	NOMURA HOLD INC	0.011%	79.611%
1590	ROCKWELL COLLIN	0.011%	79.622%
1591	ATS AUTOMATION	0.011%	79.633%
1592	O'REILLY AUTOMO	0.011%	79.644%
1593	DYCOM INDUSTRIE	0.011%	79.655%
1594	HOWARD HUGHES CORP/THE COMMON STOCK	0.011%	79.666%
1595	TOREX GOLD RESO	0.011%	79.677%
1596	BERKELEY GROUP	0.011%	79.688%
1597	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.011%	79.698%
1598	GALP ENERGIA	0.011%	79.709%
1599	CYRUSONE INC REIT USD.01	0.011%	79.720%
1600	NIKE INC SR UNSECURED 11/26 2.375	0.011%	79.731%
1601	SAPPI	0.011%	79.742%
1602	COMMERCE BANCSH	0.011%	79.752%
1603	WESTERN FOREST	0.011%	79.763%
1604	BARRATT DEVEL	0.011%	79.774%
1605	NSK	0.011%	79.785%
1606	AT+T INC SR UNSECURED 02/21 4.6	0.011%	79.795%
1607	FLIR SYSTEMS INC COMMON STOCK USD.01	0.011%	79.806%
1608	HEXCEL CORP COMMON STOCK USD.01	0.011%	79.817%
1609	WHITBREAD PLC	0.011%	79.828%
1610	MONDI PLC	0.011%	79.838%
1611	HALMA	0.011%	79.849%
1612	TDK CORP	0.011%	79.860%
1613	PROGRESS ENERGY	0.011%	79.871%
1614	MINEBEA CO	0.011%	79.881%
1615	TECH DATA CORP COMMON STOCK USD.0015	0.011%	79.892%
1616	HDFC BANK LTD	0.011%	79.903%
1617	LOGMEIN INC COMMON STOCK USD.01	0.011%	79.914%
1618	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.011%	79.924%
1619	CAPITAL POWER C	0.011%	79.935%
1620	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	79.946%
1621	ASAHI GLASS CO	0.011%	79.956%
1622	ELISA OYJ-A	0.011%	79.967%
1623	UBISOFT ENTERTA	0.011%	79.978%
1624	FUJI HEAVY INDS	0.011%	79.988%
1625	JYSKE BANK A/S	0.011%	79.999%
1626	GROUP 4 SECURIC	0.011%	80.010%
1627	VALIDUS HOLDING	0.011%	80.020%
1628	KIRKLAND LAKE G	0.011%	80.031%
1629	UTD MICRO ELECT	0.011%	80.041%
1630	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	80.052%
1631	INFINEON TECHNO	0.011%	80.063%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	MORGAN STANLEY	0.011%	80.073%
1633	MOSAIC CO	0.011%	80.084%
1634	WOLSELEY PLC	0.011%	80.094%
1635	YES BANK LTD	0.011%	80.105%
1636	CREDIT AGRICOLE	0.011%	80.116%
1637	DELPHI AUTOMOTI	0.011%	80.126%
1638	INCHCAPE PLC	0.011%	80.137%
1639	FLUGHAFEN ZUERI	0.011%	80.147%
1640	TAKEDA PHARMACE	0.011%	80.158%
1641	COOPER COS INC	0.011%	80.168%
1642	GREAT CANADIAN	0.011%	80.179%
1643	DIRECT LINE INS	0.011%	80.189%
1644	INTUIT INC COMMON STOCK USD.01	0.011%	80.200%
1645	DCT INDUSTRIAL TRUST INC REIT USD.01	0.010%	80.210%
1646	CHINA MERCHANTS	0.010%	80.221%
1647	OLD MUTUAL PLC	0.010%	80.231%
1648	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	80.242%
1649	SES GLOBAL	0.010%	80.252%
1650	NIELSEN HOLDING	0.010%	80.263%
1651	AMERCO COMMON STOCK USD.25	0.010%	80.273%
1652	CHINA UNICOM LT	0.010%	80.284%
1653	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	80.294%
1654	KONINKLIJKE DSM	0.010%	80.304%
1655	BAKER HUGHES IN	0.010%	80.315%
1656	GRANITE REAL ES	0.010%	80.325%
1657	LG CHEM LTD	0.010%	80.336%
1658	BEMIS COMPANY COMMON STOCK USD.1	0.010%	80.346%
1659	ISUZU MOTORS	0.010%	80.356%
1660	WP CAREY INC REIT USD.001	0.010%	80.367%
1661	FIBRA UNO ADMIN	0.010%	80.377%
1662	SBERBANK OF RUS	0.010%	80.388%
1663	CASEYS GEN STOR	0.010%	80.398%
1664	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.010%	80.408%
1665	BALL CORP	0.010%	80.419%
1666	PATTERSON COS INC COMMON STOCK USD.01	0.010%	80.429%
1667	ALARIS ROYALTY	0.010%	80.439%
1668	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	80.449%
1669	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	80.460%
1670	ANALOG DEVICES INC COMMON STOCK USD.167	0.010%	80.470%
1671	MARVELL TECH GR	0.010%	80.480%
1672	EPR PROPERTIES REIT USD.01	0.010%	80.491%
1673	GALAPAGOS NV	0.010%	80.501%
1674	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.010%	80.511%
1675	QBE INSURANCE	0.010%	80.521%
1676	ESSILOR INTERNA	0.010%	80.532%
1677	INTERTEK TESTIN	0.010%	80.542%
1678	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	80.552%
1679	ELECTRONIC ARTS	0.010%	80.562%
1680	CATCHER TECHNOL	0.010%	80.572%
1681	TOKIO MARINE HL	0.010%	80.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	OMV AG	0.010%	80.593%
1683	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.010%	80.603%
1684	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.010%	80.613%
1685	BPCE SA COMPANY GUAR 07/19 2.5	0.010%	80.623%
1686	ST JAMES PLACE	0.010%	80.633%
1687	NOKIA CORP	0.010%	80.644%
1688	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	80.654%
1689	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	80.664%
1690	PICC PROPERTY &	0.010%	80.674%
1691	SANDSTORM GOLD	0.010%	80.684%
1692	RENAISSANCE RE	0.010%	80.694%
1693	MASTEC INC	0.010%	80.704%
1694	MURPHY OIL CORP	0.010%	80.714%
1695	NORTH WEST CO.	0.010%	80.725%
1696	NOMURA REAL EST	0.010%	80.735%
1697	SKAND ENSKILDA	0.010%	80.745%
1698	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.010%	80.755%
1699	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	80.765%
1700	VCA INC COMMON STOCK USD.001	0.010%	80.775%
1701	AMERIPRISE FINA	0.010%	80.785%
1702	PSEG POWER	0.010%	80.795%
1703	FIRSTSTRAND LIMIT	0.010%	80.805%
1704	ALLIED WORLD AS	0.010%	80.815%
1705	SPIRAX-SARCO EN	0.010%	80.825%
1706	INFORMA PLC	0.010%	80.835%
1707	SONOCO PRODUCTS	0.010%	80.845%
1708	GENTING BHD	0.010%	80.855%
1709	KROTON EDUCACIO	0.010%	80.865%
1710	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.010%	80.875%
1711	WPX ENERGY INC COMMON STOCK	0.010%	80.885%
1712	BABCOCK INTL GR	0.010%	80.895%
1713	SHAWCOR LTD	0.010%	80.905%
1714	CUBESMART REIT USD.01	0.010%	80.915%
1715	KIRBY CORP	0.010%	80.925%
1716	SEKISUI CHEMICA	0.010%	80.935%
1717	ILLINOIS TOOL W	0.010%	80.945%
1718	BORALEX INC CL	0.010%	80.955%
1719	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	80.965%
1720	FIRST HORIZON N	0.010%	80.975%
1721	ASSA ABLOY AB	0.010%	80.985%
1722	ACKERMANS & VAN	0.010%	80.995%
1723	DANA HOLDING CO	0.010%	81.005%
1724	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.010%	81.014%
1725	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	81.024%
1726	SHOPIFY INC CLASS A COMMON STOCK	0.010%	81.034%
1727	BIOGEN INC SR UNSECURED 09/22 3.625	0.010%	81.044%
1728	CALPINE CORP	0.010%	81.054%
1729	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.010%	81.064%
1730	MICRO FOCUS INT	0.010%	81.074%
1731	CHINA COMMUNICA	0.010%	81.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	DOUGLAS EMMETT INC REIT USD.01	0.010%	81.093%
1733	EXPEDIA INC COMMON STOCK USD.001	0.010%	81.103%
1734	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.010%	81.113%
1735	RICOH CO	0.010%	81.123%
1736	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	81.133%
1737	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.010%	81.142%
1738	TRIMBLE INC COMMON STOCK	0.010%	81.152%
1739	VOLKSWAGEN AG	0.010%	81.162%
1740	KELT EXPLORATIO	0.010%	81.172%
1741	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	81.182%
1742	MEDIOBANCA SPA	0.010%	81.191%
1743	RICE ENERGY INC COMMON STOCK USD.01	0.010%	81.201%
1744	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.010%	81.211%
1745	EQUIFAX INC	0.010%	81.221%
1746	USG CORP	0.010%	81.231%
1747	HANCOCK HOLDING	0.010%	81.240%
1748	VESTAS WIND SYS	0.010%	81.250%
1749	COMMERZBANK AG	0.010%	81.260%
1750	DNB NOR ASA	0.010%	81.270%
1751	FAURECIA	0.010%	81.279%
1752	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.010%	81.289%
1753	KROGER 3.4% 15A	0.010%	81.299%
1754	COHERENT INC	0.010%	81.308%
1755	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.010%	81.318%
1756	ROYAL DUTCH SH-	0.010%	81.328%
1757	FISCHER(GEORG)A	0.010%	81.338%
1758	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.010%	81.347%
1759	AMPHENOL CORP	0.010%	81.357%
1760	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.010%	81.367%
1761	INDITEX SA	0.010%	81.376%
1762	JFE HOLDINGS IN	0.010%	81.386%
1763	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.010%	81.396%
1764	MERLIN PROPERTI	0.010%	81.405%
1765	SUNCORP GROUP	0.010%	81.415%
1766	BALOISE- HOLDIN	0.010%	81.425%
1767	PRICELINE GROUP	0.010%	81.434%
1768	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	81.444%
1769	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	81.454%
1770	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.010%	81.463%
1771	CHINA UNICOM	0.010%	81.473%
1772	LONZA GROUP AG	0.010%	81.483%
1773	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.010%	81.492%
1774	UNIONE DI BAN.	0.010%	81.502%
1775	T&D HOLDINGS IN	0.010%	81.512%
1776	ALLEGHANY CORP COMMON STOCK USD1.0	0.010%	81.521%
1777	FMC CORP	0.010%	81.531%
1778	WALGREEN CO COMPANY GUAR 09/22 3.1	0.010%	81.540%
1779	DOVER CORP SR UNSECURED 11/25 3.15	0.010%	81.550%
1780	COMPASS GROUP	0.010%	81.560%
1781	WH GROUP LTD	0.010%	81.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.010%	81.579%
1783	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.010%	81.588%
1784	BIG LOTS INC COMMON STOCK USD.01	0.010%	81.598%
1785	SYSCO CORP COMMON STOCK USD1.0	0.010%	81.608%
1786	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.010%	81.617%
1787	EBAY INC 3.45%	0.010%	81.627%
1788	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.010%	81.636%
1789	PASON SYSTEMS I	0.010%	81.646%
1790	INTERTAPE POLYM	0.010%	81.655%
1791	CHIMEI INNOLUX	0.010%	81.665%
1792	BURBERRY GROUP	0.010%	81.674%
1793	SENSATA TECHNOL	0.010%	81.684%
1794	AKBANK TAS	0.010%	81.693%
1795	AMKOR TECHNOLOG	0.010%	81.703%
1796	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.010%	81.713%
1797	HOLOGIC INC COMMON STOCK USD.01	0.010%	81.722%
1798	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	81.732%
1799	XILINX INC	0.009%	81.741%
1800	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	81.750%
1801	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	81.760%
1802	MIZUHO BANK LTD	0.009%	81.769%
1803	WHITE MOUNTAINS	0.009%	81.779%
1804	TECHNIPFMC PLC	0.009%	81.788%
1805	CHINA RES BEIJI	0.009%	81.798%
1806	POPULAR INC COMMON STOCK USD.01	0.009%	81.807%
1807	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	81.817%
1808	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.009%	81.826%
1809	DST SYST INC DE	0.009%	81.836%
1810	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	81.845%
1811	HUBBELL INC COMMON STOCK USD.01	0.009%	81.854%
1812	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.009%	81.864%
1813	JEAN COUTU GRP	0.009%	81.873%
1814	FEDEX CORP SR U	0.009%	81.883%
1815	HANG SENG BANK	0.009%	81.892%
1816	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	81.902%
1817	LAGARDERE S.C.A	0.009%	81.911%
1818	COPA HOLDINGS S	0.009%	81.920%
1819	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	81.930%
1820	ALERE INC COMMON STOCK USD.001	0.009%	81.939%
1821	CABOT CORP	0.009%	81.948%
1822	RHEINMETALL AG	0.009%	81.958%
1823	PACWEST BANCORP COMMON STOCK	0.009%	81.967%
1824	SUMITOMO CORP	0.009%	81.977%
1825	SK ENERGY CO LT	0.009%	81.986%
1826	CINTAS CORP	0.009%	81.995%
1827	FERRARI NV	0.009%	82.005%
1828	SWISSCOM AG	0.009%	82.014%
1829	SPECTRIS PLC	0.009%	82.023%
1830	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.009%	82.032%
1831	CORELOGIC INC COMMON STOCK USD1.0	0.009%	82.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	82.051%
1833	EDISON INTERNATIONAL COMMON STOCK	0.009%	82.060%
1834	POSCO	0.009%	82.070%
1835	SANOFI ADR ADR	0.009%	82.079%
1836	SEMPRA ENERGY COMMON STOCK	0.009%	82.088%
1837	KION GROUP AG	0.009%	82.098%
1838	NEW WORLD DEVEL	0.009%	82.107%
1839	VERIZON COMMUNI	0.009%	82.116%
1840	ASCENDAS REAL E	0.009%	82.125%
1841	KINGFISHER PLC	0.009%	82.135%
1842	SERVICE CORP IN	0.009%	82.144%
1843	SALESFORCE.COM	0.009%	82.153%
1844	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	82.162%
1845	PPL CORPORATION	0.009%	82.171%
1846	RICHELIEU HARDW	0.009%	82.181%
1847	JULIUS BAER GRO	0.009%	82.190%
1848	AALBERTS INDUST	0.009%	82.199%
1849	SAP AG	0.009%	82.208%
1850	UTD RENTALS INC	0.009%	82.217%
1851	JAPAN TOBACCO I	0.009%	82.227%
1852	CARLSBERG	0.009%	82.236%
1853	STERICYCLE INC COMMON STOCK USD.01	0.009%	82.245%
1854	DENSO CORP	0.009%	82.254%
1855	TRANSOCEAN LTD	0.009%	82.263%
1856	STERIS PLC	0.009%	82.273%
1857	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	82.282%
1858	EXTENDED STAY AMERICA INC UNIT USD.01	0.009%	82.291%
1859	CYPRESS SEMICON	0.009%	82.300%
1860	DREAM OFFICE RE	0.009%	82.309%
1861	L'OREAL	0.009%	82.318%
1862	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	82.327%
1863	ZOETIS INC COMMON STOCK USD.01	0.009%	82.336%
1864	SANDERSON FARMS INC COMMON STOCK USD1.0	0.009%	82.346%
1865	LINCOLN ELEC HL	0.009%	82.355%
1866	SIGNET JEWELERS	0.009%	82.364%
1867	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	82.373%
1868	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	82.382%
1869	COCA COLA HBC A	0.009%	82.391%
1870	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	82.400%
1871	CDN ENERGY SERV	0.009%	82.409%
1872	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	82.418%
1873	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	82.427%
1874	CHINA PHARMACEU	0.009%	82.436%
1875	WW GRAINGER INC	0.009%	82.445%
1876	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	82.454%
1877	DERWENT LONDON	0.009%	82.463%
1878	ISHIKAWAJIMA HA	0.009%	82.472%
1879	ROYAL GOLD INC	0.009%	82.481%
1880	CARNIVAL PLC	0.009%	82.490%
1881	FISERV INC COMMON STOCK USD.01	0.009%	82.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.009%	82.508%
1883	MORNEAU SHEPELL	0.009%	82.517%
1884	SESA STERLITE	0.009%	82.526%
1885	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.009%	82.535%
1886	DTE ENERGY INC	0.009%	82.544%
1887	EAST JAPAN RAIL	0.009%	82.553%
1888	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.009%	82.562%
1889	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	82.571%
1890	HISCOX LTD	0.009%	82.580%
1891	AMS AG	0.009%	82.589%
1892	VISTEON CORP COMMON STOCK	0.009%	82.598%
1893	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.607%
1894	HOME BANCSHARES INC COMMON STOCK USD.01	0.009%	82.616%
1895	HYUNDAI MOBIS	0.009%	82.625%
1896	AGT FOOD AND IN	0.009%	82.634%
1897	TWITTER INC COMMON STOCK USD.000005	0.009%	82.643%
1898	AVNET INC	0.009%	82.652%
1899	SVENSKA HANDELS	0.009%	82.661%
1900	NOKIAN RENKAAT	0.009%	82.670%
1901	CLOROX CO	0.009%	82.679%
1902	SYMANTEC CORP	0.009%	82.688%
1903	TATE & LYLE	0.009%	82.697%
1904	MURPHY USA INC COMMON STOCK	0.009%	82.705%
1905	SANMINA CORP COMMON STOCK USD.01	0.009%	82.714%
1906	FNB CORP COMMON STOCK USD.01	0.009%	82.723%
1907	LIBERTY VENTURES SER A TRACKING STK USD.01	0.009%	82.732%
1908	WESTSHORE TERMI	0.009%	82.741%
1909	CIRRUS LOGIC IN	0.009%	82.750%
1910	FUBON FINANCIAL	0.009%	82.759%
1911	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.009%	82.768%
1912	EXPERIAN PLC	0.009%	82.777%
1913	HANA FINANCIAL	0.009%	82.786%
1914	QIAGEN NV	0.009%	82.795%
1915	GPO TELEVISA	0.009%	82.803%
1916	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.009%	82.812%
1917	CONSOL ENERGY INC COMMON STOCK USD.01	0.009%	82.821%
1918	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.009%	82.830%
1919	BANKUNITED INC COMMON STOCK USD.01	0.009%	82.839%
1920	ZIONS BANCORP	0.009%	82.848%
1921	KLONDEX MINES L	0.009%	82.857%
1922	EAGLE MATERIALS	0.009%	82.865%
1923	BCO BRADESCO,PR	0.009%	82.874%
1924	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.009%	82.883%
1925	GRAMERCY PROPERTY TRUST REIT USD.01	0.009%	82.892%
1926	SUBSEA 7 SA	0.009%	82.901%
1927	GROWTHPOINT PRO	0.009%	82.910%
1928	KIRIN HOLDINGS	0.009%	82.918%
1929	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.009%	82.927%
1930	AAC TECHNOLOGIE	0.009%	82.936%
1931	ROSS STORES INC	0.009%	82.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	JSW STEEL LTD	0.009%	82.954%
1933	INTL CONS AIRLI	0.009%	82.962%
1934	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	82.971%
1935	SPARTAN ENERGY	0.009%	82.980%
1936	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	82.989%
1937	GPO FIN BANORTE	0.009%	82.997%
1938	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.009%	83.006%
1939	EQUITY COMMONWEALTH REIT USD.01	0.009%	83.015%
1940	POLARIS INDUSTR	0.009%	83.024%
1941	BARCLAYS AFRICA	0.009%	83.032%
1942	BRENNTAG AG	0.009%	83.041%
1943	ITOCHU CORP	0.009%	83.050%
1944	WENDY S CO/THE COMMON STOCK USD.1	0.009%	83.058%
1945	GEBERIT AG-REG	0.009%	83.067%
1946	AXA-UAP	0.009%	83.076%
1947	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.009%	83.084%
1948	HCA HOLDINGS INC COMMON STOCK USD.01	0.009%	83.093%
1949	INTERDIGITAL IN	0.009%	83.102%
1950	ASSOCD BANC-COR	0.009%	83.110%
1951	WOODWARD INC COMMON STOCK USD.00292	0.009%	83.119%
1952	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.009%	83.128%
1953	PARK HOTELS + RESORTS INC REIT USD.01	0.009%	83.136%
1954	LOJAS RENNER SA	0.009%	83.145%
1955	SBM OFFSHORE NV	0.009%	83.154%
1956	CHRISTIAN HANSE	0.009%	83.162%
1957	CTBC FINANCIAL	0.009%	83.171%
1958	AGEAS	0.009%	83.179%
1959	MARUBENI CORP	0.009%	83.188%
1960	KIA MOTORS CORP	0.009%	83.197%
1961	QORVO INC COMMON STOCK USD.0001	0.009%	83.205%
1962	CLOSE BROS GROU	0.009%	83.214%
1963	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	83.222%
1964	BT GROUP PLC	0.009%	83.231%
1965	SIGNATURE BANK COMMON STOCK USD.01	0.009%	83.240%
1966	REDEFINE PROPER	0.009%	83.248%
1967	VWR CORP COMMON STOCK USD.01	0.009%	83.257%
1968	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.009%	83.265%
1969	ILG INC COMMON STOCK USD.01	0.009%	83.274%
1970	PT UNITED TRACT	0.009%	83.282%
1971	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	83.291%
1972	DELUXE CORP	0.009%	83.300%
1973	REXNORD CORP COMMON STOCK USD.01	0.009%	83.308%
1974	UMICORE	0.009%	83.317%
1975	GIVAUDAN	0.009%	83.325%
1976	INCITEC PIVOT	0.009%	83.334%
1977	SINGAPORE AIRLI	0.009%	83.342%
1978	TAUBMAN CENTERS INC REIT USD.01	0.009%	83.351%
1979	UNITED URBAN IN	0.009%	83.359%
1980	RELX NV	0.009%	83.368%
1981	MOL HUNGARIAN	0.009%	83.376%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	BOSKALIS WESTMN	0.009%	83.385%
1983	LIFEPOINT HOSPI	0.008%	83.393%
1984	XYLEM INC COMMON STOCK	0.008%	83.402%
1985	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.008%	83.410%
1986	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.008%	83.419%
1987	ARTIS REAL ESTA	0.008%	83.427%
1988	IMI PLC	0.008%	83.436%
1989	CNH INDUSTRIAL	0.008%	83.444%
1990	RADIAN GROUP INC SR UNSECURED 03/21 7	0.008%	83.453%
1991	LEND LEASE CORP	0.008%	83.461%
1992	PETROCHINA CO	0.008%	83.470%
1993	ENAGAS	0.008%	83.478%
1994	YUM BRANDS INC COMMON STOCK	0.008%	83.487%
1995	CAMPBELL SOUP C	0.008%	83.495%
1996	CNOOC LTD	0.008%	83.503%
1997	FINMECCANICA SP	0.008%	83.512%
1998	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	83.520%
1999	MAJOR DRILLING	0.008%	83.529%
2000	ASTELLAS PHARMA	0.008%	83.537%
2001	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	83.545%
2002	MEGGITT	0.008%	83.554%
2003	SUMITOMO HEAVY	0.008%	83.562%
2004	CARLISLE COS IN	0.008%	83.571%
2005	ITT INC COMMON STOCK USD1.0	0.008%	83.579%
2006	WALGREEN BOOTS	0.008%	83.587%
2007	ENTEGRIS INC COMMON STOCK USD.01	0.008%	83.596%
2008	CITRIX SYSTEMS	0.008%	83.604%
2009	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	83.612%
2010	SURGE ENERGY IN	0.008%	83.621%
2011	BOARDWALK REIT	0.008%	83.629%
2012	TCF FINL CORP	0.008%	83.638%
2013	DEUTSCHE BOERSE	0.008%	83.646%
2014	TEREX CORP	0.008%	83.654%
2015	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.008%	83.663%
2016	GALAXY ENTERTA	0.008%	83.671%
2017	SAFRAN SA	0.008%	83.679%
2018	HONDA MOTOR CO LTD SPONS ADR ADR	0.008%	83.688%
2019	CLEAN HARBOR IN	0.008%	83.696%
2020	CHRISTIAN DIOR	0.008%	83.704%
2021	LEGG MASON INC COMMON STOCK USD.1	0.008%	83.712%
2022	CREW ENERGY INC	0.008%	83.721%
2023	TERADATA CORP COMMON STOCK USD.01	0.008%	83.729%
2024	WPP PLC SPONSORED ADR ADR	0.008%	83.737%
2025	WEC ENERGY GROU	0.008%	83.746%
2026	COCA-COLA WEST	0.008%	83.754%
2027	MICROSEMI	0.008%	83.762%
2028	TAIHEIYO CEMENT	0.008%	83.770%
2029	RSP PERMIAN INC COMMON STOCK USD.01	0.008%	83.779%
2030	FREENET AG	0.008%	83.787%
2031	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	83.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	DEUTSCHE TELEKO	0.008%	83.803%
2033	WPP PLC	0.008%	83.812%
2034	DAIWA SECURITIE	0.008%	83.820%
2035	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.008%	83.828%
2036	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	83.836%
2037	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	83.844%
2038	TEIJIN	0.008%	83.853%
2039	ASTRA INTERNATI	0.008%	83.861%
2040	ADVANCE RESIDEN	0.008%	83.869%
2041	INMARSAT PLC	0.008%	83.877%
2042	GN STORE NORD	0.008%	83.885%
2043	HELVETIA HOLDIN	0.008%	83.894%
2044	KERRY GROUP PLC	0.008%	83.902%
2045	CREDIT ACCEPTAN	0.008%	83.910%
2046	CHURCH & DWIGHT	0.008%	83.918%
2047	WILLIAMS COS IN	0.008%	83.926%
2048	BOOKER GROUP	0.008%	83.935%
2049	KB FINANCIAL GROUP INC ADR ADR	0.008%	83.943%
2050	ENERSYS COMMON STOCK USD.01	0.008%	83.951%
2051	ANSYS INC COMMON STOCK USD.01	0.008%	83.959%
2052	HONG KONG EXCHA	0.008%	83.967%
2053	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	83.975%
2054	EATON VANCE CORP COMMON STOCK USD.00390625	0.008%	83.983%
2055	CRANE CO	0.008%	83.992%
2056	PANDORA A/S	0.008%	84.000%
2057	WHEELOCK & COMP	0.008%	84.008%
2058	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	84.016%
2059	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	84.024%
2060	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	84.032%
2061	TRAVIS PERKINS	0.008%	84.040%
2062	LIXIL GROUP COR	0.008%	84.048%
2063	BCO DO BRASIL S	0.008%	84.057%
2064	ESSENT GROUP LT	0.008%	84.065%
2065	HASBRO INC	0.008%	84.073%
2066	OSRAM LICHT AG	0.008%	84.081%
2067	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	84.089%
2068	SHERWIN WILLIAM	0.008%	84.097%
2069	STORE CAPITAL CORP REIT USD.01	0.008%	84.105%
2070	MAXIM INTEGRATE	0.008%	84.113%
2071	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.008%	84.121%
2072	LCI INDUSTRIES COMMON STOCK USD.01	0.008%	84.129%
2073	PEGATRON CORP	0.008%	84.137%
2074	CNO FINANCIAL	0.008%	84.145%
2075	CIGNA CORP	0.008%	84.153%
2076	WEX INC COMMON STOCK USD.01	0.008%	84.161%
2077	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	84.169%
2078	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	84.178%
2079	DS SMITH PLC	0.008%	84.186%
2080	LIFE STORAGE INC REIT USD.01	0.008%	84.194%
2081	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	84.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	METSO OYJ	0.008%	84.210%
2083	HANKYU CORP	0.008%	84.218%
2084	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	84.226%
2085	HUSQVARNA AB -	0.008%	84.234%
2086	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.008%	84.242%
2087	GS HOLDINGS COR	0.008%	84.250%
2088	PERKINELMER INC COMMON STOCK USD1.0	0.008%	84.258%
2089	PUBLIC SERVICE	0.008%	84.266%
2090	PARAMOUNT RESOU	0.008%	84.274%
2091	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	84.282%
2092	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	84.289%
2093	OAO GAZPROM-SPO	0.008%	84.297%
2094	ACS, ACTIVIDADE	0.008%	84.305%
2095	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	84.313%
2096	BIDVEST GROUP L	0.008%	84.321%
2097	SUMITOMO RLTY&D	0.008%	84.329%
2098	SILGAN HLDGS	0.008%	84.337%
2099	DEN DANSKE BANK	0.008%	84.345%
2100	JAPAN RETAIL FU	0.008%	84.353%
2101	SKECHERS USA INC CL A COMMON STOCK USD.001	0.008%	84.361%
2102	HCL TECHNOLOGIE	0.008%	84.369%
2103	DARDEN RESTAURA	0.008%	84.377%
2104	HUHTAMAKI OY	0.008%	84.385%
2105	MAPFRE SA	0.008%	84.393%
2106	TELE2 AB-B SHS	0.008%	84.401%
2107	CANACCORD FINAN	0.008%	84.409%
2108	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.008%	84.416%
2109	ENSTAR GROUP LT	0.008%	84.424%
2110	RELX PLC SPON ADR ADR	0.008%	84.432%
2111	LG&E & KU ENERG	0.008%	84.440%
2112	BARNES GROUP INC COMMON STOCK USD.01	0.008%	84.448%
2113	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	84.456%
2114	UPL LTD	0.008%	84.464%
2115	NN GROUP NV	0.008%	84.472%
2116	PURE INDUSTRIAL	0.008%	84.480%
2117	DIALOG SEMICOND	0.008%	84.487%
2118	WILLIAM HILL PL	0.008%	84.495%
2119	NITTO DENKO COR	0.008%	84.503%
2120	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.008%	84.511%
2121	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	84.519%
2122	BELDEN INC COMMON STOCK USD.01	0.008%	84.527%
2123	PORSCHE AUTOMOB	0.008%	84.534%
2124	MB FINANCIAL INC COMMON STOCK USD.01	0.008%	84.542%
2125	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.008%	84.550%
2126	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.008%	84.558%
2127	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	84.566%
2128	DISH NETWORK	0.008%	84.574%
2129	WHARF(HLDGS)	0.008%	84.581%
2130	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.008%	84.589%
2131	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	84.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.008%	84.605%
2133	POLYONE CORPORATION COMMON STOCK USD.01	0.008%	84.613%
2134	TIMKEN CO	0.008%	84.620%
2135	CATHAY FINANCIA	0.008%	84.628%
2136	KAO CORP	0.008%	84.636%
2137	ROYAL MAIL PLC-	0.008%	84.644%
2138	mitsubishi mate	0.008%	84.651%
2139	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.008%	84.659%
2140	ADVANCED SEMICO	0.008%	84.667%
2141	INDOFOODS SUKSE	0.008%	84.675%
2142	ALTUS GROUP LTD	0.008%	84.682%
2143	GLOBAL PAYMENTS INC COMMON STOCK	0.008%	84.690%
2144	DEVRY INC	0.008%	84.698%
2145	VALE SA	0.008%	84.706%
2146	BID CORP LTD	0.008%	84.713%
2147	GENPACT LIMITED	0.008%	84.721%
2148	DEUTSCHE WOHNEN	0.008%	84.729%
2149	SNYDERS LANCE INC COMMON STOCK USD.833	0.008%	84.736%
2150	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.008%	84.744%
2151	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	84.752%
2152	ASPEN INSURANCE	0.008%	84.760%
2153	PDC ENERGY INC COMMON STOCK USD.01	0.008%	84.767%
2154	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.008%	84.775%
2155	NOVOZYMES A/S	0.008%	84.783%
2156	SINGAPORE TELECOM	0.008%	84.790%
2157	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.008%	84.798%
2158	LUCARA DIAMOND	0.008%	84.806%
2159	AXIS BANK	0.008%	84.813%
2160	EIFPAGE SA	0.008%	84.821%
2161	SCRIPPS NETWORK	0.008%	84.829%
2162	MASONITE INTERNATIONAL CORP COMMON STOCK	0.008%	84.836%
2163	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.008%	84.844%
2164	OFFICE DEPOT IN	0.008%	84.852%
2165	BELLE INTERNATI	0.008%	84.859%
2166	BAJAJ FINSERV L	0.008%	84.867%
2167	BHARTI AIRTEL L	0.008%	84.875%
2168	MILESTONE APART	0.008%	84.882%
2169	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	84.890%
2170	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.008%	84.897%
2171	ADIENT PLC	0.008%	84.905%
2172	HELMERICH & PAY	0.008%	84.913%
2173	IBERIABANK CORP	0.008%	84.920%
2174	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	84.928%
2175	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	84.936%
2176	KAWASAKI HEAVY	0.008%	84.943%
2177	SYNGENTA AG ADR ADR	0.008%	84.951%
2178	HEALTHSOUTH CORP COMMON STOCK USD.01	0.008%	84.958%
2179	GUYANA GOLDFIEL	0.008%	84.966%
2180	BCO BRADESCO SA	0.008%	84.974%
2181	INTU PROPERTIES	0.008%	84.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	STERLING BANCORP/DE COMMON STOCK USD.01	0.008%	84.989%
2183	WESCO INTERNATI	0.008%	84.996%
2184	SEB SA	0.008%	85.004%
2185	ALPS ELECTRIC C	0.008%	85.012%
2186	ANIXTER INTL IN	0.008%	85.019%
2187	DOMTAR CORP USD	0.008%	85.027%
2188	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	85.034%
2189	FRESH DEL MONTE	0.008%	85.042%
2190	KB FINANCIAL GR	0.008%	85.049%
2191	DAIWA HOUSE IND	0.008%	85.057%
2192	POSCO	0.008%	85.065%
2193	CAPITAMALL TRUS	0.008%	85.072%
2194	ORIGIN ENERGY L	0.008%	85.080%
2195	NETFLIX INC COMMON STOCK USD.001	0.008%	85.087%
2196	INPEX CORPORATI	0.008%	85.095%
2197	FONCIERE DES RE	0.008%	85.102%
2198	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	85.110%
2199	TDC A/S	0.008%	85.117%
2200	VOYA FINANCIAL INC COMMON STOCK USD.01	0.008%	85.125%
2201	CEMEX SA	0.008%	85.132%
2202	TELEFLEX INC COMMON STOCK USD1.0	0.008%	85.140%
2203	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.007%	85.147%
2204	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.155%
2205	GRACO INC COMMON STOCK USD1.0	0.007%	85.162%
2206	SHINHAN FIN GRO	0.007%	85.170%
2207	CHILDRENS PLACE	0.007%	85.177%
2208	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	85.185%
2209	BAIDU INC SPON ADR ADR USD.00005	0.007%	85.192%
2210	MITSUBISHI GAS	0.007%	85.200%
2211	AIMIA INC	0.007%	85.207%
2212	HEINEKEN NV	0.007%	85.215%
2213	FIRST INDL REAL	0.007%	85.222%
2214	FRAPORT AG	0.007%	85.230%
2215	OCEANEERING INT	0.007%	85.237%
2216	INDIABULLS HOUS	0.007%	85.244%
2217	TATTS GROUP LTD	0.007%	85.252%
2218	NU SKIN ENTERPR	0.007%	85.259%
2219	AARON S INC COMMON STOCK USD.5	0.007%	85.267%
2220	KONICA MINOLTA	0.007%	85.274%
2221	HRG GROUP INC COMMON STOCK USD.01	0.007%	85.281%
2222	BANCORPSOUTH INC COMMON STOCK USD2.5	0.007%	85.289%
2223	AEGON N.V.	0.007%	85.296%
2224	BAYER MOTOREN W	0.007%	85.304%
2225	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.007%	85.311%
2226	IDEX CORP	0.007%	85.318%
2227	BONAVISTA ENERG	0.007%	85.326%
2228	ITAU UNIBANCO H SPON PRF ADR ADR	0.007%	85.333%
2229	KESKO	0.007%	85.340%
2230	MALLINCKRODT PL	0.007%	85.348%
2231	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	LITHIA MOTORS INC CL A COMMON STOCK	0.007%	85.362%
2233	BBA AVIATION	0.007%	85.370%
2234	FORTIVE CORP COMMON STOCK USD.01	0.007%	85.377%
2235	RAIFFEISEN BANK	0.007%	85.385%
2236	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.392%
2237	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	85.399%
2238	VONOVIA SE	0.007%	85.407%
2239	MEDNAX INC	0.007%	85.414%
2240	DAIKIN INDUSTRI	0.007%	85.421%
2241	CORESITE REALTY CORP REIT USD.01	0.007%	85.429%
2242	RAGING RIVER EX	0.007%	85.436%
2243	ORIX JREIT INC	0.007%	85.443%
2244	EMPIRE STATE RE	0.007%	85.450%
2245	CNPC (HONG KONG	0.007%	85.458%
2246	PARAMOUNT GROUP INC REIT USD.01	0.007%	85.465%
2247	RPC GROUP	0.007%	85.472%
2248	KBC GROEP NV	0.007%	85.480%
2249	ENGHOUSE SYSTEM	0.007%	85.487%
2250	ASANKO GOLD INC	0.007%	85.494%
2251	WIENERBERGER AG	0.007%	85.501%
2252	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	85.509%
2253	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	85.516%
2254	AUTOCANADA INC	0.007%	85.523%
2255	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	85.530%
2256	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	85.538%
2257	MATTEL INC COMMON STOCK USD1.0	0.007%	85.545%
2258	PRAIRIESKY ROYA	0.007%	85.552%
2259	SINCLAIR BROADC	0.007%	85.559%
2260	ACCOR	0.007%	85.567%
2261	RSA INSURANCE G	0.007%	85.574%
2262	SYDBANK	0.007%	85.581%
2263	LAM RESEARCH CO	0.007%	85.588%
2264	WATERS CORP	0.007%	85.595%
2265	SUNSTONE HOTEL	0.007%	85.603%
2266	NICHIREI CORP	0.007%	85.610%
2267	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.007%	85.617%
2268	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.624%
2269	COMMERCIAL METALS CO COMMON STOCK USD.01	0.007%	85.631%
2270	TRANSALTA RENEW	0.007%	85.639%
2271	CENTRAL JAPAN R	0.007%	85.646%
2272	SHOPRITE HLDGS	0.007%	85.653%
2273	CHINA MERCHANT	0.007%	85.660%
2274	SHAFTESBURY	0.007%	85.667%
2275	COLRUYT SA	0.007%	85.674%
2276	ALEXANDER + BALDWIN INC COMMON STOCK	0.007%	85.682%
2277	ORIX CORP	0.007%	85.689%
2278	MICROCHIP TECHN	0.007%	85.696%
2279	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	85.703%
2280	ROGERS SUGAR IN	0.007%	85.710%
2281	INCYTE PHARMACE	0.007%	85.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	SUMITOMO RUBBER	0.007%	85.724%
2283	TULLOW OIL PLC	0.007%	85.732%
2284	AUTOZONE INC COMMON STOCK USD.01	0.007%	85.739%
2285	ONEOK INC	0.007%	85.746%
2286	HYUNDAI ENG & C	0.007%	85.753%
2287	MOODY S CORP COMMON STOCK USD.01	0.007%	85.760%
2288	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	85.767%
2289	LITE-ON TECHNOL	0.007%	85.774%
2290	FLS INDUSTRIES	0.007%	85.781%
2291	CAP GEMINI	0.007%	85.789%
2292	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	85.796%
2293	FUJIFILM HLDGS	0.007%	85.803%
2294	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	85.810%
2295	FLOWSERVE CORP COMMON STOCK USD1.25	0.007%	85.817%
2296	ANTOFAGASTA HLD	0.007%	85.824%
2297	PIEDMONT OFFICE	0.007%	85.831%
2298	SHOWA DENKO KK	0.007%	85.838%
2299	J + J SNACK FOODS CORP COMMON STOCK	0.007%	85.845%
2300	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.007%	85.852%
2301	CHALLENGER FIN	0.007%	85.859%
2302	SAIPEM S.P.A.	0.007%	85.866%
2303	MCCORMICK & CO	0.007%	85.873%
2304	SAMSUNG ELEC-ME	0.007%	85.880%
2305	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.887%
2306	HILLENBRAND INC COMMON STOCK	0.007%	85.895%
2307	SAMSUNG FIRE &	0.007%	85.902%
2308	KELLOGG CO	0.007%	85.909%
2309	DAIWAHOUSE RE	0.007%	85.916%
2310	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	85.923%
2311	BANCO BBPM SPA	0.007%	85.930%
2312	TRELLEBORG AB	0.007%	85.937%
2313	PT BANK CENTRAL	0.007%	85.944%
2314	BEAZLEY PLC	0.007%	85.951%
2315	CHINA RESOURCES	0.007%	85.958%
2316	SEKISUI HOUSE	0.007%	85.965%
2317	mitsui fudosan	0.007%	85.972%
2318	CANYON SERVICES	0.007%	85.979%
2319	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	85.986%
2320	AGF MGMT LTD CL	0.007%	85.993%
2321	VARIAN MEDICAL	0.007%	86.000%
2322	DAVE & BUSTER'S	0.007%	86.007%
2323	PROXIMUS	0.007%	86.014%
2324	BENDIGO AND ADE	0.007%	86.021%
2325	ABERDEEN TRUST	0.007%	86.028%
2326	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.007%	86.035%
2327	mitsui chemical	0.007%	86.042%
2328	MEGA FINANCIAL	0.007%	86.049%
2329	THYSSEN KRUPP A	0.007%	86.056%
2330	BONTERRA ENERGY	0.007%	86.063%
2331	KLX INC COMMON STOCK USD.01	0.007%	86.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	DISCOVERY HLDGS	0.007%	86.076%
2333	OBAYASHI CORP	0.007%	86.083%
2334	PARTNERS GROUP	0.007%	86.090%
2335	SUNOPTA INC COMMON STOCK	0.007%	86.097%
2336	BCA POP EMILIA	0.007%	86.104%
2337	BARLOWORLD LTD	0.007%	86.111%
2338	GREAT PORTLAND	0.007%	86.118%
2339	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	86.125%
2340	PERRIGO CO PLC	0.007%	86.132%
2341	CHEUNG KONG PRO	0.007%	86.139%
2342	APACHE CORP COMMON STOCK USD.625	0.007%	86.146%
2343	MERCK KGAA	0.007%	86.153%
2344	DAINIPPON INK&C	0.007%	86.160%
2345	CENTAMIN PLC	0.007%	86.167%
2346	ECN CAPITAL COR	0.007%	86.173%
2347	FURUKAWA ELECTR	0.007%	86.180%
2348	BADGER DAYLIGHT	0.007%	86.187%
2349	TRUSTMARK CORP COMMON STOCK	0.007%	86.194%
2350	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	86.201%
2351	LOCALIZA RENT A	0.007%	86.208%
2352	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	86.215%
2353	SUNTEC REIT	0.007%	86.222%
2354	OJI PAPER CO	0.007%	86.229%
2355	BRANDYWINE REAL	0.007%	86.235%
2356	COGECO INC COMMON STOCK	0.007%	86.242%
2357	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	86.249%
2358	TOKYO ELECTRON	0.007%	86.256%
2359	ON ASSIGNMENT INC COMMON STOCK USD.01	0.007%	86.263%
2360	SEAGATE TECHNOL	0.007%	86.270%
2361	VOESTALPINE AG	0.007%	86.277%
2362	NABORS INDUSTRI	0.007%	86.284%
2363	TRICAN WELL SER	0.007%	86.290%
2364	LONGFOR PROPERT	0.007%	86.297%
2365	UNI-PRESIDENT E	0.007%	86.304%
2366	ALACER GOLD COR	0.007%	86.311%
2367	FEDERATED INVES	0.007%	86.318%
2368	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.007%	86.325%
2369	LENOVO GROUP LT	0.007%	86.331%
2370	AAREAL BANK AG	0.007%	86.338%
2371	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	86.345%
2372	DIXONS CARPHONE	0.007%	86.352%
2373	HERMAN MILLER I	0.007%	86.359%
2374	MERCURY GENERAL	0.007%	86.365%
2375	ENTERGY CORP	0.007%	86.372%
2376	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	86.379%
2377	SONOVA HOLDING	0.007%	86.386%
2378	VISHAY INTERTEC	0.007%	86.393%
2379	PROVIDENT FINAN	0.007%	86.399%
2380	PAINTED PONY PE	0.007%	86.406%
2381	MEXICHEM SAB DE	0.007%	86.413%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	SUMITOMO MITSUI	0.007%	86.420%
2383	AXIS CAPITAL HO	0.007%	86.427%
2384	CANACOL ENERGY	0.007%	86.433%
2385	COOPER TIRE&RUB	0.007%	86.440%
2386	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.007%	86.447%
2387	HENGAN INTL	0.007%	86.454%
2388	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	86.460%
2389	OMNICOM GROUP I	0.007%	86.467%
2390	COLONY STARWOOD HOMES REIT USD.01	0.007%	86.474%
2391	SPARK NEW ZEA	0.007%	86.481%
2392	DOWNER EDI LTD	0.007%	86.487%
2393	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.007%	86.494%
2394	ORION CORP	0.007%	86.501%
2395	MSC INDUSTRIAL	0.007%	86.508%
2396	LG TELECOM LTD	0.007%	86.514%
2397	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.007%	86.521%
2398	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	86.528%
2399	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	86.534%
2400	ATLAS COPCO AB-	0.007%	86.541%
2401	FERROVIAL SA	0.007%	86.548%
2402	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	86.555%
2403	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	86.561%
2404	KURARAY CO	0.007%	86.568%
2405	EVERCORE PARTNE	0.007%	86.575%
2406	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.007%	86.581%
2407	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	86.588%
2408	ASML HOLDING NV	0.007%	86.595%
2409	PLASTIC OMNIUM	0.007%	86.602%
2410	GRAHAM HOLDINGS	0.007%	86.608%
2411	MEREDITH CORP	0.007%	86.615%
2412	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.007%	86.622%
2413	JAPAN PRIME REA	0.007%	86.628%
2414	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	86.635%
2415	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	86.642%
2416	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	86.648%
2417	ARCELLOR MITTAL	0.007%	86.655%
2418	CARDTRONICS PLC	0.007%	86.662%
2419	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.007%	86.668%
2420	COMPAL ELECTRON	0.007%	86.675%
2421	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	86.682%
2422	ICADE	0.007%	86.688%
2423	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	86.695%
2424	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	86.702%
2425	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.007%	86.708%
2426	CHICO'S FAS INC	0.007%	86.715%
2427	TIVO CORP COMMON STOCK USD.001	0.007%	86.721%
2428	CATALENT INC COMMON STOCK USD.01	0.007%	86.728%
2429	TORAY INDS INC	0.007%	86.735%
2430	FOMENTO ECON ME	0.007%	86.741%
2431	PAYCHEX INC	0.007%	86.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	KAPSTONE PAPER	0.007%	86.754%
2433	GRUPO AEROPORTU	0.007%	86.761%
2434	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	86.768%
2435	SKF AB - B SHAR	0.007%	86.774%
2436	SEVERN TRENT	0.007%	86.781%
2437	TETRA TECH INC COMMON STOCK USD.01	0.007%	86.787%
2438	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	86.794%
2439	KEPPEL CORP	0.007%	86.801%
2440	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.007%	86.807%
2441	ALFA SA DE CV	0.007%	86.814%
2442	HECLA MINING CO	0.007%	86.820%
2443	BANK OF QUEENSL	0.007%	86.827%
2444	HNI CORP	0.007%	86.834%
2445	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.007%	86.840%
2446	NIPPON MEAT PAC	0.007%	86.847%
2447	FRESENIUS MEDIC	0.007%	86.853%
2448	CABOT OIL & GAS	0.007%	86.860%
2449	CREE INC COMMON STOCK USD.00125	0.007%	86.866%
2450	TRINIDAD DRILLI	0.007%	86.873%
2451	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	86.879%
2452	GATX CORP	0.007%	86.886%
2453	APERAM SA	0.007%	86.893%
2454	OLD NATIONAL BANCORP COMMON STOCK	0.007%	86.899%
2455	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	86.906%
2456	CONVERGYS CORP COMMON STOCK	0.007%	86.912%
2457	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	86.919%
2458	WAJAX CORP	0.007%	86.925%
2459	SUNRISE COMMUNC	0.007%	86.932%
2460	GREENE KING	0.007%	86.938%
2461	STANDARD LIFE P	0.007%	86.945%
2462	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	86.951%
2463	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.007%	86.958%
2464	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.007%	86.964%
2465	LEGRAND SA	0.007%	86.971%
2466	mitsui OSK LINE	0.007%	86.977%
2467	CHINA GOLD INTL	0.007%	86.984%
2468	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.007%	86.990%
2469	DIGITALGLOBE INC COMMON STOCK USD.001	0.006%	86.997%
2470	CRODA INTERNATI	0.006%	87.003%
2471	CHINA INSURANCE	0.006%	87.010%
2472	AMEREN CORP	0.006%	87.016%
2473	RANDSTAD HOLDIN	0.006%	87.023%
2474	ALSTOM	0.006%	87.029%
2475	UBM PLC	0.006%	87.036%
2476	GEMALTO (PARIS)	0.006%	87.042%
2477	BUCHER IND-REGD	0.006%	87.049%
2478	FASTENAL	0.006%	87.055%
2479	BUNZL PLC	0.006%	87.062%
2480	CARTER S INC COMMON STOCK USD.01	0.006%	87.068%
2481	GERRESHEIMER GR	0.006%	87.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	HANKOOK TIRE CO	0.006%	87.081%
2483	HOWDEN JOINERY	0.006%	87.087%
2484	INTERMEDIATE CA	0.006%	87.094%
2485	RENTOKIL INITIA	0.006%	87.100%
2486	AVERY DENNISON	0.006%	87.107%
2487	MICHAEL KORS HO	0.006%	87.113%
2488	WANT WANT CHINA	0.006%	87.120%
2489	HANG LUNG PROPE	0.006%	87.126%
2490	KYOCERA CORP	0.006%	87.132%
2491	JM AB	0.006%	87.139%
2492	QEP RESOURCES INC COMMON STOCK USD.01	0.006%	87.145%
2493	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.006%	87.152%
2494	STAR ENTERTAINM	0.006%	87.158%
2495	MEDICAL FACILIT	0.006%	87.164%
2496	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.006%	87.171%
2497	CHORUS AVIATION	0.006%	87.177%
2498	AVIGILON CORP C	0.006%	87.183%
2499	DEAN FOODS CO COMMON STOCK USD.01	0.006%	87.190%
2500	DREAM GLOBAL RE	0.006%	87.196%
2501	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.202%
2502	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	87.209%
2503	CHICAGO BRIDGE	0.006%	87.215%
2504	Atlantia SpA	0.006%	87.221%
2505	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.006%	87.228%
2506	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.006%	87.234%
2507	TRUWORTHS INTER	0.006%	87.240%
2508	SEMICONDUCTOR M	0.006%	87.247%
2509	AKORN INC COMMON STOCK	0.006%	87.253%
2510	HOME CAP GRP IN	0.006%	87.259%
2511	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.266%
2512	NAVER CORP	0.006%	87.272%
2513	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	87.278%
2514	MSA SAFETY INC COMMON STOCK	0.006%	87.285%
2515	NIPPON PROLOGIS	0.006%	87.291%
2516	BARRY CALLEBAUT	0.006%	87.297%
2517	CANAM GROUP	0.006%	87.303%
2518	SKYWEST INC COMMON STOCK	0.006%	87.310%
2519	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.316%
2520	ENERSIS SA	0.006%	87.322%
2521	CEMEX SA	0.006%	87.329%
2522	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	87.335%
2523	MEDIASET	0.006%	87.341%
2524	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	87.347%
2525	J FRONT RETAILI	0.006%	87.354%
2526	WOOLWORTHS LTD	0.006%	87.360%
2527	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	87.366%
2528	KINGBOARD CHEMI	0.006%	87.373%
2529	MSCI INC	0.006%	87.379%
2530	BT GROUP PLC SPON ADR ADR	0.006%	87.385%
2531	INTL FLAVORS&FR	0.006%	87.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	ZYNGA INC CL A COMMON STOCK USD.00000625	0.006%	87.398%
2533	IWG PLC	0.006%	87.404%
2534	MAN STRATEGIC H	0.006%	87.410%
2535	ENSCO PLC CLASS	0.006%	87.416%
2536	CAMBREX CORP COMMON STOCK USD.1	0.006%	87.423%
2537	HENNES & MAURIT	0.006%	87.429%
2538	NATIONAL GENERA	0.006%	87.435%
2539	ACCIONA SA	0.006%	87.441%
2540	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.447%
2541	ANGLOVAAL INDS	0.006%	87.454%
2542	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	87.460%
2543	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	87.466%
2544	TABCORP HLDGS L	0.006%	87.472%
2545	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	87.478%
2546	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	87.485%
2547	ALTIUS MINERALS	0.006%	87.491%
2548	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.006%	87.497%
2549	NIPRO CORP	0.006%	87.503%
2550	DDR CORP REIT USD.1	0.006%	87.509%
2551	MONDI LTD	0.006%	87.515%
2552	CMS ENERGY CORP	0.006%	87.522%
2553	Rural Electrifi	0.006%	87.528%
2554	TERNA RETE ELET	0.006%	87.534%
2555	VF CORP	0.006%	87.540%
2556	T GARANTI BANKA	0.006%	87.546%
2557	TENNECO AUTOMOT	0.006%	87.552%
2558	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.559%
2559	BHARAT FORGE LT	0.006%	87.565%
2560	GLP J-REIT	0.006%	87.571%
2561	SOUTH STATE CORP COMMON STOCK USD2.5	0.006%	87.577%
2562	BANK OF IRELAND	0.006%	87.583%
2563	WARTSILA OYJ AB	0.006%	87.589%
2564	YASKAWA ELEC CO	0.006%	87.595%
2565	CLP HOLDINGS	0.006%	87.601%
2566	XPERI CORP COMMON STOCK USD.001	0.006%	87.608%
2567	BANK OF THE OZARKS COMMON STOCK USD.01	0.006%	87.614%
2568	PREMIER GOLD MI	0.006%	87.620%
2569	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.006%	87.626%
2570	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.632%
2571	LG CORP	0.006%	87.638%
2572	VALLOUREC SA	0.006%	87.644%
2573	GOLD FIELDS LTD SPONS ADR ADR	0.006%	87.650%
2574	EUTELSAT COMMUN	0.006%	87.656%
2575	HYPROP INVESTME	0.006%	87.662%
2576	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	87.669%
2577	AURUBIS AG	0.006%	87.675%
2578	SHIMAO PROPERTY	0.006%	87.681%
2579	THE FOSCHINI GR	0.006%	87.687%
2580	UNIPOLSAI SPA	0.006%	87.693%
2581	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.006%	87.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	DCC PLC	0.006%	87.705%
2583	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	87.711%
2584	HITACHI CONST M	0.006%	87.717%
2585	EXTENDICARE INC	0.006%	87.723%
2586	UNIVAR INC COMMON STOCK USD.01	0.006%	87.729%
2587	GALENICA HOLDIN	0.006%	87.735%
2588	SIENNA SENIOR L	0.006%	87.741%
2589	BRP INC/CA- SUB	0.006%	87.747%
2590	SKANSKA AB	0.006%	87.753%
2591	FIRST FINANCIAL	0.006%	87.759%
2592	ELECTROLUX AB-S	0.006%	87.766%
2593	CRACKER BARREL	0.006%	87.772%
2594	NIPPON YUSEN KK	0.006%	87.778%
2595	TARO PHARMACEUT	0.006%	87.784%
2596	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	87.790%
2597	LUKOIL PJSC - A	0.006%	87.796%
2598	HINDALCO INDS	0.006%	87.802%
2599	EVONIK INDUSTRI	0.006%	87.808%
2600	RLJ LODGING TRUST REIT	0.006%	87.814%
2601	SBI HOLDINGS IN	0.006%	87.820%
2602	HELEN OF TROY C	0.006%	87.826%
2603	BANK OF COMMUNI	0.006%	87.832%
2604	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	87.838%
2605	FORTUM OYJ	0.006%	87.844%
2606	KEMPER CORP COMMON STOCK USD.1	0.006%	87.850%
2607	mitsubishi UJF	0.006%	87.856%
2608	IMPERIAL HOLDIN	0.006%	87.862%
2609	NEW YORK TIMES	0.006%	87.868%
2610	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.006%	87.874%
2611	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	87.880%
2612	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.886%
2613	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	87.892%
2614	UNIPER SE	0.006%	87.898%
2615	ARGO GROUP INTE	0.006%	87.904%
2616	HEIDELBERGCEMEN	0.006%	87.910%
2617	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.006%	87.916%
2618	WILLIAM DEMANT	0.006%	87.922%
2619	CHINA LIFE INS	0.006%	87.928%
2620	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	87.933%
2621	OWENS + MINOR INC COMMON STOCK USD2.0	0.006%	87.939%
2622	RED ELECTRICA C	0.006%	87.945%
2623	OMRON CORP	0.006%	87.951%
2624	SAP SE SPONSORED ADR ADR	0.006%	87.957%
2625	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.006%	87.963%
2626	KAWASAKI KISEN	0.006%	87.969%
2627	CARPENTER TECH	0.006%	87.975%
2628	LEONI AG	0.006%	87.981%
2629	FORMOSA CHEMICA	0.006%	87.987%
2630	CVB FINANCIAL CORP COMMON STOCK	0.006%	87.993%
2631	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	87.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	88.005%
2633	BALCHEM CORP COMMON STOCK USD.0667	0.006%	88.011%
2634	BANKINTER SA	0.006%	88.017%
2635	INVESTEC PLC	0.006%	88.022%
2636	MASCO CORP	0.006%	88.028%
2637	SHARP CORP	0.006%	88.034%
2638	CENTERPOINT ENE	0.006%	88.040%
2639	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	88.046%
2640	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	88.052%
2641	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	88.058%
2642	PTT EXP&PROD-FG	0.006%	88.064%
2643	THK CO	0.006%	88.070%
2644	TIGER BRANDS	0.006%	88.075%
2645	AMBEV SA	0.006%	88.081%
2646	CERNER CORP	0.006%	88.087%
2647	WESTERN UNION CO COMMON STOCK USD.01	0.006%	88.093%
2648	RAIA DROGASIL S	0.006%	88.099%
2649	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	88.105%
2650	KERING	0.006%	88.111%
2651	AXALTA COATING	0.006%	88.116%
2652	FLETCHER BUILDI	0.006%	88.122%
2653	MALAYAN BKG BHD	0.006%	88.128%
2654	LOOMIS AB	0.006%	88.134%
2655	ESTEE LAUDER CO	0.006%	88.140%
2656	WOOD GROUP (JOH	0.006%	88.146%
2657	HIKMA PHARMACEU	0.006%	88.151%
2658	ELECTROCOMPONEN	0.006%	88.157%
2659	TRIBUNE MEDIA C	0.006%	88.163%
2660	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	88.169%
2661	BAYTEX ENERGY CORP COMMON STOCK	0.006%	88.175%
2662	PUBLICIS GROUPE	0.006%	88.181%
2663	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.006%	88.186%
2664	ASTRAZENECA	0.006%	88.192%
2665	BILLERUD AB	0.006%	88.198%
2666	ROWAN COMPANIES	0.006%	88.204%
2667	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	88.210%
2668	INSURANCE AUSTR	0.006%	88.215%
2669	TEMENOS GROUP A	0.006%	88.221%
2670	DRIL QUIP INC	0.006%	88.227%
2671	EASTGROUP PROPERTIES INC REIT	0.006%	88.233%
2672	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	88.239%
2673	SANDVINE COR-CA	0.006%	88.244%
2674	NGK SPARK PLUG	0.006%	88.250%
2675	COMPUTER MODELL	0.006%	88.256%
2676	ARROW ELECTRONI	0.006%	88.262%
2677	ITRON INC	0.006%	88.267%
2678	PRA HEALTH SCIE	0.006%	88.273%
2679	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.006%	88.279%
2680	STOREBRAND ASA	0.006%	88.285%
2681	SWIRE PACIFIC	0.006%	88.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	CASINO GUICH-PE	0.006%	88.296%
2683	WABTEC CORP COMMON STOCK USD.01	0.006%	88.302%
2684	ARISTOCRAT LEIS	0.006%	88.308%
2685	BK OF EAST ASIA	0.006%	88.313%
2686	CARGOTEC CORP-B	0.006%	88.319%
2687	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.006%	88.325%
2688	URBAN EDGE PROPERTIES REIT USD.01	0.006%	88.330%
2689	MINTH GROUP LTD	0.006%	88.336%
2690	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.342%
2691	ACADIA REALTY TRUST REIT USD.001	0.006%	88.348%
2692	DKSH HOLDING LT	0.006%	88.353%
2693	TGS NOPEC GEOPH	0.006%	88.359%
2694	LI & FUNG LIMIT	0.006%	88.365%
2695	LITTELFUSE INC COMMON STOCK USD.01	0.006%	88.370%
2696	TOPBUILD CORP COMMON STOCK	0.006%	88.376%
2697	UBS GROUP	0.006%	88.382%
2698	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.006%	88.387%
2699	ATKINS WS	0.006%	88.393%
2700	KONE OYJ	0.006%	88.399%
2701	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	88.404%
2702	CAPITACOMMERCIA	0.006%	88.410%
2703	GERDAU SA SIDER	0.006%	88.416%
2704	UGI CORP COMMON STOCK	0.006%	88.421%
2705	UBE INDUSTRIES	0.006%	88.427%
2706	ORPEA	0.006%	88.433%
2707	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	88.438%
2708	OC OERLIKON COR	0.006%	88.444%
2709	LIC HOUSING FIN	0.006%	88.450%
2710	BRAMBLES LIMITE	0.006%	88.455%
2711	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	88.461%
2712	SAMSUNG SDI CO	0.006%	88.466%
2713	UNIVERSAL CORP	0.006%	88.472%
2714	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.006%	88.478%
2715	GARTNER GROUP I	0.006%	88.483%
2716	YUE YUEN INDUST	0.006%	88.489%
2717	SAAB AB	0.006%	88.495%
2718	DENKI KAGAKU KO	0.006%	88.500%
2719	BRADY(WH)	0.006%	88.506%
2720	AMER SPORTS OYJ	0.006%	88.512%
2721	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	88.517%
2722	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.006%	88.523%
2723	BANK HAPOALIM B	0.006%	88.528%
2724	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	88.534%
2725	NEDCOR LTD ZAR1	0.006%	88.540%
2726	YOKOGAWA ELECTR	0.006%	88.545%
2727	BLOCK(H&R)INC	0.006%	88.551%
2728	ASAHI BREWERIES	0.006%	88.556%
2729	NVR INC COMMON STOCK USD.01	0.006%	88.562%
2730	TELENOR AS	0.006%	88.568%
2731	CANFOR PULP PRO	0.006%	88.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	PAYSAFE GROUP P	0.006%	88.579%
2733	ENDESA S.A.	0.006%	88.584%
2734	ARYZTA AG	0.006%	88.590%
2735	KOBE STEEL	0.006%	88.596%
2736	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	88.601%
2737	TREVALI MINING	0.006%	88.607%
2738	JAPAN HOTEL REI	0.006%	88.612%
2739	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	88.618%
2740	DEVON ENERGY CORP COMMON STOCK USD.1	0.006%	88.623%
2741	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	88.629%
2742	ACTIVIA PROPERT	0.006%	88.634%
2743	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	88.640%
2744	FIRST SOLAR INC	0.006%	88.646%
2745	IG GROUP HLDGS	0.006%	88.651%
2746	Dongbu Insuranc	0.006%	88.657%
2747	MITSUBISHI ESTA	0.006%	88.662%
2748	SEALED AIR CORP COMMON STOCK USD.1	0.006%	88.668%
2749	CREDICORP	0.006%	88.673%
2750	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	88.679%
2751	CHINA MINSHENG	0.006%	88.684%
2752	TULLETT PREBON	0.006%	88.690%
2753	SOUTH32 LTD	0.006%	88.695%
2754	PEAB AB	0.006%	88.701%
2755	BANNER CORPORATION COMMON STOCK USD.01	0.006%	88.706%
2756	II VI INC COMMON STOCK	0.006%	88.712%
2757	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.006%	88.717%
2758	AGILE PROPERTY	0.006%	88.723%
2759	NORDSTROM INC COMMON STOCK	0.005%	88.728%
2760	BK MANDIRI	0.005%	88.734%
2761	CROMBIE REAL ES	0.005%	88.739%
2762	58.COM INC ADR ADR	0.005%	88.745%
2763	FUKUOKA FINANCI	0.005%	88.750%
2764	RESILIENT REIT	0.005%	88.756%
2765	AMMB HOLDINGS B	0.005%	88.761%
2766	AIRCASTLE LTD	0.005%	88.767%
2767	FIRSTGROUP	0.005%	88.772%
2768	DILLARD DEPT ST	0.005%	88.778%
2769	RED HAT INC COMMON STOCK USD.0001	0.005%	88.783%
2770	CBOE HOLDINGS INC COMMON STOCK	0.005%	88.789%
2771	SYMRISE AG	0.005%	88.794%
2772	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	88.800%
2773	SGS SA-REG COMM	0.005%	88.805%
2774	GLOBUS MEDICAL	0.005%	88.810%
2775	QUANTA COMPUTER	0.005%	88.816%
2776	SEABOARD CORP COMMON STOCK USD1.0	0.005%	88.821%
2777	NTN CORPORATION	0.005%	88.827%
2778	JAMES HARDIE IN	0.005%	88.832%
2779	HAYS	0.005%	88.838%
2780	HANG LUNG DEVEL	0.005%	88.843%
2781	BIO TECHNE CORP COMMON STOCK USD.01	0.005%	88.849%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	INTIME RETAIL G	0.005%	88.854%
2783	AMCOR LIMITED	0.005%	88.859%
2784	ILLUMINA INC	0.005%	88.865%
2785	CHEMED CORP COMMON STOCK USD1.0	0.005%	88.870%
2786	STILLWATER MINI	0.005%	88.876%
2787	CH ROBINSON WOR	0.005%	88.881%
2788	ASML HOLDING NV	0.005%	88.887%
2789	HUGO BOSS AG	0.005%	88.892%
2790	ENERGEN CORP COMMON STOCK USD.01	0.005%	88.897%
2791	OUTOKUMPU OY	0.005%	88.903%
2792	TOKYU FUDOSAN H	0.005%	88.908%
2793	HERSHEY FOODS C	0.005%	88.914%
2794	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	88.919%
2795	SINO BIOPHAMACE	0.005%	88.925%
2796	B+G FOODS INC COMMON STOCK USD.01	0.005%	88.930%
2797	SMITH AND NEPHE	0.005%	88.935%
2798	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.005%	88.941%
2799	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.005%	88.946%
2800	WORTHINGTON IND	0.005%	88.952%
2801	NEWS CORP CLASS A COMMON STOCK USD.01	0.005%	88.957%
2802	ALCOA CORP COMMON STOCK USD.01	0.005%	88.962%
2803	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	88.968%
2804	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	88.973%
2805	GRUPA LOTOS S.A	0.005%	88.979%
2806	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.005%	88.984%
2807	SECOM CO	0.005%	88.989%
2808	MAXIMUS INC COMMON STOCK	0.005%	88.995%
2809	J.C. PENNEY CO INC COMMON STOCK USD.5	0.005%	89.000%
2810	PUBLIC BNK-LOCA	0.005%	89.006%
2811	CAPSTONE MINING	0.005%	89.011%
2812	MEDIASET ESPANA	0.005%	89.016%
2813	PRYSMIAN SPA CO	0.005%	89.022%
2814	YAMADA DENKI CO	0.005%	89.027%
2815	LOTTE CHEMICAL	0.005%	89.032%
2816	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	89.038%
2817	HENDERSON LAND	0.005%	89.043%
2818	GRANITE CONST	0.005%	89.048%
2819	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.005%	89.054%
2820	BROWN-FORMAN CO	0.005%	89.059%
2821	ATHABASCA OIL C	0.005%	89.064%
2822	TOTAL ENERGY SE	0.005%	89.070%
2823	VOPAK (KON)	0.005%	89.075%
2824	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	89.080%
2825	SHINHAN FINANCI	0.005%	89.086%
2826	NOK CORP	0.005%	89.091%
2827	MARUTI SUZUKI	0.005%	89.096%
2828	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	89.102%
2829	DONGFENG MOTOR	0.005%	89.107%
2830	ULVAC INC.	0.005%	89.112%
2831	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.005%	89.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	HERBALIFE LTD COMMON STOCK USD.002	0.005%	89.123%
2833	CARE CAPITAL PROPERTIES INC REIT USD.01	0.005%	89.128%
2834	KGHM POLSKA MIE	0.005%	89.133%
2835	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.005%	89.139%
2836	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.144%
2837	UNIPOL GRUPPO F	0.005%	89.149%
2838	WAL-MART DE MEX	0.005%	89.154%
2839	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.005%	89.160%
2840	VECTREN CORP COMMON STOCK	0.005%	89.165%
2841	BQE CANT VAUDOI	0.005%	89.170%
2842	CHINA STEEL	0.005%	89.176%
2843	EDENRED	0.005%	89.181%
2844	SEMBCORP INDUST	0.005%	89.186%
2845	RESMED INC	0.005%	89.191%
2846	FIRSTCASH INC COMMON STOCK USD.01	0.005%	89.197%
2847	CEZ AS	0.005%	89.202%
2848	mitsui mining &	0.005%	89.207%
2849	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.005%	89.212%
2850	COFINIMMO	0.005%	89.218%
2851	TRANSURBAN GROU	0.005%	89.223%
2852	VAIL RESORTS	0.005%	89.228%
2853	VEOLIA ENVIRONM	0.005%	89.233%
2854	CHINA COMMUNICA	0.005%	89.239%
2855	RENASANT CORP COMMON STOCK USD5.0	0.005%	89.244%
2856	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.005%	89.249%
2857	GROUP 1 AUTO	0.005%	89.254%
2858	WATSCO INC COMMON STOCK USD.5	0.005%	89.260%
2859	ROTORK PLC	0.005%	89.265%
2860	PADDY POWER PLC	0.005%	89.270%
2861	YOKOHAMA RUBBER	0.005%	89.275%
2862	CONDUENT INC COMMON STOCK USD.01	0.005%	89.280%
2863	NORTHVIEW APART	0.005%	89.286%
2864	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.291%
2865	LEG IMMOBILIEN	0.005%	89.296%
2866	HAEMONETICS COR	0.005%	89.301%
2867	HASEKO CORP	0.005%	89.307%
2868	CHINA RESOURCES	0.005%	89.312%
2869	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.317%
2870	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	89.322%
2871	LARSEN & TOUBRO	0.005%	89.327%
2872	COPART INC	0.005%	89.333%
2873	JUPITER PLC	0.005%	89.338%
2874	THALES SA	0.005%	89.343%
2875	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.348%
2876	GOME ELECTRICAL	0.005%	89.353%
2877	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	89.359%
2878	HYUNDAI STEEL C	0.005%	89.364%
2879	ROYAL DUTCH SHELL SPON ADR A ADR	0.005%	89.369%
2880	SAPPORO BREWERI	0.005%	89.374%
2881	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	89.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	DAIICHI SANKYO	0.005%	89.385%
2883	WASHINGTON REIT REIT USD.01	0.005%	89.390%
2884	SANTOS LIMITED	0.005%	89.395%
2885	CAPITALAND	0.005%	89.400%
2886	ABERTIS INFRAES	0.005%	89.405%
2887	TOYODA GOSEI	0.005%	89.411%
2888	HANWHA CHEMICAL	0.005%	89.416%
2889	GREAT WALL AUTO	0.005%	89.421%
2890	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.426%
2891	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.005%	89.431%
2892	ADARO ENERGY TB	0.005%	89.436%
2893	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	89.442%
2894	EBARA CORP	0.005%	89.447%
2895	TATA MOTORS LTD	0.005%	89.452%
2896	HANWHA CORP	0.005%	89.457%
2897	ORORA LTD	0.005%	89.462%
2898	LANCASTER COLON	0.005%	89.467%
2899	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.005%	89.473%
2900	YARA INTERNATIO	0.005%	89.478%
2901	GEN COMMUNICATI	0.005%	89.483%
2902	HOYA CORP	0.005%	89.488%
2903	TRINSEO SA	0.005%	89.493%
2904	BARCLAYS PLC	0.005%	89.498%
2905	SOJITZ CORP COM	0.005%	89.503%
2906	BNK FINANCIAL G	0.005%	89.509%
2907	BODYCOTE PLC	0.005%	89.514%
2908	NATIONAL EXPRES	0.005%	89.519%
2909	STEPAN CO COMMON STOCK USD1.0	0.005%	89.524%
2910	COBHAM PLC	0.005%	89.529%
2911	CHINA EVERBRIGH	0.005%	89.534%
2912	E.SUN FINANCIAL	0.005%	89.539%
2913	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	89.544%
2914	NOVO NORDISK A/S SPONS ADR ADR	0.005%	89.550%
2915	INFOSYS LTD SP ADR ADR	0.005%	89.555%
2916	NELNET INC CL A COMMON STOCK USD.01	0.005%	89.560%
2917	CSR LIMITED	0.005%	89.565%
2918	MACK CALI REALTY CORP REIT USD.01	0.005%	89.570%
2919	NKT HOLDING A/S	0.005%	89.575%
2920	NOW INC COMMON STOCK USD.01	0.005%	89.580%
2921	FERRO CORP	0.005%	89.585%
2922	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.590%
2923	FUJIKURA	0.005%	89.595%
2924	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.601%
2925	ROBERT HALF INT	0.005%	89.606%
2926	SHUTTERFLY INC	0.005%	89.611%
2927	FAMILYMART CO	0.005%	89.616%
2928	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.005%	89.621%
2929	SEIKO EPSON COR	0.005%	89.626%
2930	SUNAC CHINA HLD	0.005%	89.631%
2931	MDU RES GROUP I	0.005%	89.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	TATA CONSULTANCY SERVICES LTD	0.005%	89.641%
2933	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	89.646%
2934	MILLICOM INTL C	0.005%	89.651%
2935	ASUSTEK COMPUTE	0.005%	89.656%
2936	TAKASHIMAYA CO	0.005%	89.661%
2937	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.005%	89.666%
2938	GRIFOLS SA	0.005%	89.671%
2939	COSCO PACIFIC	0.005%	89.677%
2940	ROHM CO	0.005%	89.682%
2941	AGL ENERGY LTD	0.005%	89.687%
2942	SASOL	0.005%	89.692%
2943	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.697%
2944	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	89.702%
2945	CHINA CITIC BK	0.005%	89.707%
2946	SUEDZUCKER AG	0.005%	89.712%
2947	HYUNDAI MARINE&	0.005%	89.717%
2948	BRITISH SKY BRO	0.005%	89.722%
2949	CIENA CORP COMMON STOCK USD.01	0.005%	89.727%
2950	DAINIPPON SCREE	0.005%	89.732%
2951	GETINGE AB, B S	0.005%	89.737%
2952	TOWNE BANK COMMON STOCK USD1.667	0.005%	89.742%
2953	SUZUKEN CO LTD	0.005%	89.747%
2954	CALFRAC WELL SE	0.005%	89.752%
2955	QISDA CORP	0.005%	89.757%
2956	PLAYTECH	0.005%	89.762%
2957	GILDEMEISTER AG	0.005%	89.766%
2958	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.771%
2959	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	89.776%
2960	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	89.781%
2961	PERNOD-RICARD	0.005%	89.786%
2962	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.005%	89.791%
2963	SM ENERGY CO COMMON STOCK USD.01	0.005%	89.796%
2964	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.801%
2965	BENCHMARK ELECT	0.005%	89.806%
2966	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.811%
2967	DUET GROUP	0.005%	89.816%
2968	NCR CORP	0.005%	89.821%
2969	MERLIN ENTERTAI	0.005%	89.826%
2970	SUMITOMO METAL	0.005%	89.831%
2971	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	89.836%
2972	BERENDSEN PLC	0.005%	89.841%
2973	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.846%
2974	WISTRON CORP	0.005%	89.851%
2975	CHAILEASE HOLDI	0.005%	89.856%
2976	CATHAY PACIFIC	0.005%	89.861%
2977	VIASAT INC COMMON STOCK USD.0001	0.005%	89.865%
2978	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	89.870%
2979	GREIF INC CL A COMMON STOCK	0.005%	89.875%
2980	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.005%	89.880%
2981	HORIZON PHARMA	0.005%	89.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	DAICEL CHEM IND	0.005%	89.890%
2983	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.895%
2984	FBL FINANCIAL G	0.005%	89.900%
2985	KYOCERA CORP SPONS ADR ADR	0.005%	89.905%
2986	IMPALA PLATINUM	0.005%	89.910%
2987	CEMBRA MONEY BA	0.005%	89.915%
2988	MMI HOLDINGS LT	0.005%	89.919%
2989	PHOENIX GROUP H	0.005%	89.924%
2990	CHEMOURS CO/THE COMMON STOCK	0.005%	89.929%
2991	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	89.934%
2992	DAI NIPPON PRIN	0.005%	89.939%
2993	HITACHI METALS	0.005%	89.944%
2994	PEBBLEBROOK HOT	0.005%	89.949%
2995	STATE BK OF IND	0.005%	89.954%
2996	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	89.959%
2997	KULICKE&SOFFA I	0.005%	89.963%
2998	DENTSU INC.	0.005%	89.968%
2999	ICICI BANK LTD	0.005%	89.973%
3000	VOLVO AB	0.005%	89.978%
3001	SPROTT INC COMM	0.005%	89.983%
3002	GRUBHUB INC COMMON STOCK USD.0001	0.005%	89.988%
3003	ERICSSON (LM) TEL SP ADR ADR	0.005%	89.993%
3004	GUANGZHOU R&F P	0.005%	89.997%
3005	LG CABLE &MCHY	0.005%	90.002%
3006	TELKOM GROUP LT	0.005%	90.007%
3007	KERRY PROPRTIE	0.005%	90.012%
3008	PROSIEBENSAT.1	0.005%	90.017%
3009	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	90.022%
3010	SEMTECH CORP	0.005%	90.027%
3011	JUST ENERGY GROUP INC COMMON STOCK	0.005%	90.031%
3012	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	90.036%
3013	HENDERSON GROUP	0.005%	90.041%
3014	HYOSUNG CORP	0.005%	90.046%
3015	POU CHEN	0.005%	90.051%
3016	AGGREKO PLC	0.005%	90.056%
3017	LEONS FURNITURE	0.005%	90.060%
3018	HOPEWELL HLDGS	0.005%	90.065%
3019	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.005%	90.070%
3020	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	90.075%
3021	IBIDEN CO	0.005%	90.080%
3022	SOTHEBY S COMMON STOCK USD.01	0.005%	90.084%
3023	AVX CORP COMMON STOCK USD.01	0.005%	90.089%
3024	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	90.094%
3025	KBR INC COMMON STOCK USD.001	0.005%	90.099%
3026	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	90.104%
3027	Straumann AG	0.005%	90.109%
3028	ROGERS CORP COMMON STOCK USD1.0	0.005%	90.113%
3029	MAPLETREE COMME	0.005%	90.118%
3030	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	90.123%
3031	WPG HOLDINGS	0.005%	90.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	FIRST MERCHANTS CORP COMMON STOCK	0.005%	90.133%
3033	EQT CORPORATION	0.005%	90.137%
3034	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	90.142%
3035	ISS A/S	0.005%	90.147%
3036	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.005%	90.152%
3037	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	90.156%
3038	BEIJING ENTERPR	0.005%	90.161%
3039	PEARSON	0.005%	90.166%
3040	LOJAS AMERICANA	0.005%	90.171%
3041	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.005%	90.176%
3042	WEATHERFORD INT	0.005%	90.180%
3043	HOMESERVE PLC	0.005%	90.185%
3044	KNOWLES CORP COMMON STOCK USD.01	0.005%	90.190%
3045	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.005%	90.195%
3046	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.005%	90.199%
3047	LOGITECH INTERN	0.005%	90.204%
3048	ALTICE NV CLAS	0.005%	90.209%
3049	AURIZON HOLDING	0.005%	90.214%
3050	BRAIT SA	0.005%	90.218%
3051	ROYAL UNIBREW A	0.005%	90.223%
3052	CHONGQING RURAL	0.005%	90.228%
3053	METHODE ELEC IN	0.005%	90.233%
3054	WEIR GROUP	0.005%	90.237%
3055	MORI SEIKI CO	0.005%	90.242%
3056	PGE POLSKA GRUP	0.005%	90.247%
3057	TELETECH HOLDIN	0.005%	90.252%
3058	JUNGHEINRICH -	0.005%	90.256%
3059	SAMSONITE INTL	0.005%	90.261%
3060	A.P. MOLLER-MAE	0.005%	90.266%
3061	ASM INTL NV	0.005%	90.271%
3062	HYDRO ONE LTD	0.005%	90.275%
3063	BUZZI UNICEM SP	0.005%	90.280%
3064	NIPPON PAPER IN	0.005%	90.285%
3065	SEEK LTD.	0.005%	90.290%
3066	ENDO INTERNATIO	0.005%	90.294%
3067	BEIJING CAPITAL	0.005%	90.299%
3068	NEX GROUP PLC	0.005%	90.304%
3069	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.005%	90.309%
3070	WESBANCO INC COMMON STOCK USD2.0833	0.005%	90.313%
3071	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	90.318%
3072	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	90.323%
3073	FERROGLOBE PLC	0.005%	90.327%
3074	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	90.332%
3075	FUJI ELECTRIC C	0.005%	90.337%
3076	ABB LTD SPON ADR ADR	0.005%	90.342%
3077	WALKER + DUNLOP INC COMMON STOCK	0.005%	90.346%
3078	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.005%	90.351%
3079	TAISHIN FINANCI	0.005%	90.356%
3080	CREDIT SAISON C	0.005%	90.360%
3081	QINETIQ GROUP P	0.005%	90.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	NUVASIVE INC COMMON STOCK USD.001	0.005%	90.370%
3083	KOSMOS ENERGY L	0.005%	90.375%
3084	TOPPAN PRINTING	0.005%	90.379%
3085	HIGH LINER FOOD	0.005%	90.384%
3086	MO OCH DOMSJO A	0.005%	90.389%
3087	ACXIOM CORP COMMON STOCK USD.1	0.005%	90.393%
3088	VALENER INC	0.005%	90.398%
3089	WORLEYPARSONS	0.005%	90.403%
3090	MUELLER WATER P	0.005%	90.407%
3091	HK & CHINA GAS	0.005%	90.412%
3092	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.417%
3093	IROBOT CORP	0.005%	90.421%
3094	ASHIKAGA HOLDIN	0.005%	90.426%
3095	GAMESA CORP TEC	0.005%	90.431%
3096	CORE LABORATORI	0.005%	90.435%
3097	OIL SEARCH LTD	0.005%	90.440%
3098	MATSON INC COMMON STOCK	0.005%	90.445%
3099	BEKAERT SA	0.005%	90.449%
3100	SECURITAS	0.005%	90.454%
3101	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	90.459%
3102	ALLEGIANT TRAVE	0.005%	90.463%
3103	DAITO TRUST CON	0.005%	90.468%
3104	FRONTIER REIT	0.005%	90.473%
3105	PLEXUS CORP COMMON STOCK USD.01	0.005%	90.477%
3106	FILA KOREA LTD	0.005%	90.482%
3107	IDEA CELLULAR L	0.005%	90.486%
3108	AMER NATL INS	0.005%	90.491%
3109	JAPAN LOGISTICS	0.005%	90.496%
3110	ELEMENTIS (1998	0.005%	90.500%
3111	L BRANDS INC COMMON STOCK USD.5	0.005%	90.505%
3112	WGL HOLDINGS INC COMMON STOCK	0.005%	90.510%
3113	NORSK HYDRO AS	0.005%	90.514%
3114	BIOVERATIV INC COMMON STOCK USD.001	0.005%	90.519%
3115	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	90.523%
3116	KASIKORNBANK PL	0.005%	90.528%
3117	RICHMONT MINES INC COMMON STOCK	0.005%	90.533%
3118	SCHRODERS PLC	0.005%	90.537%
3119	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	90.542%
3120	SULZER AG	0.005%	90.546%
3121	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	90.551%
3122	MTR CORP	0.005%	90.556%
3123	EXELIXIS INC	0.005%	90.560%
3124	WABASH NATIONAL	0.005%	90.565%
3125	ALUMINA LTD	0.005%	90.569%
3126	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	90.574%
3127	ARGONAUT GOLD I	0.005%	90.579%
3128	ITV PLC	0.005%	90.583%
3129	LARGAN PRECISIO	0.005%	90.588%
3130	STAG INDUSTRIAL INC REIT USD.01	0.005%	90.592%
3131	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	90.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	MAHINDRA &MAHIN	0.005%	90.601%
3133	CITIZEN WATCH C	0.005%	90.606%
3134	EQUITABLE GROUP	0.005%	90.611%
3135	NIBE INDUSTRIER	0.005%	90.615%
3136	HITACHI CHEMICA	0.005%	90.620%
3137	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	90.624%
3138	ELECTRONICS	0.005%	90.629%
3139	NEWMARKET CORP COMMON STOCK	0.005%	90.633%
3140	SRC ENERGY INC COMMON STOCK USD.001	0.005%	90.638%
3141	WEBMD HEALTH CORP COMMON STOCK USD.01	0.005%	90.643%
3142	EUROCOMMERCIAL	0.005%	90.647%
3143	POWER FINANCE C	0.005%	90.652%
3144	ENI	0.005%	90.656%
3145	CONCORDIA FINAN	0.005%	90.661%
3146	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	90.665%
3147	SJM HOLDINGS LT	0.005%	90.670%
3148	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	90.674%
3149	TOKYO TATEMONO	0.005%	90.679%
3150	SUMITOMO OSAKA	0.005%	90.683%
3151	AJINOMOTO CO IN	0.005%	90.688%
3152	VESUVIUS PLC	0.005%	90.692%
3153	SCANA CORP COMMON STOCK	0.005%	90.697%
3154	SIHUAN PHARMACE	0.005%	90.702%
3155	ELECTR DE FRANC	0.005%	90.706%
3156	VENTURE CORP	0.005%	90.711%
3157	AZZ INC COMMON STOCK USD1.0	0.005%	90.715%
3158	TAISEI CORP	0.005%	90.720%
3159	POWER ASSETS HO	0.005%	90.724%
3160	CAPITEC BANK HL	0.005%	90.729%
3161	GAM HOLDING LTD	0.005%	90.733%
3162	MORI HILLS REIT	0.005%	90.738%
3163	ACUITY BRANDS INC COMMON STOCK USD.01	0.005%	90.742%
3164	T IS BANKASI	0.005%	90.747%
3165	SHIN KONG FINL	0.005%	90.751%
3166	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.005%	90.756%
3167	SUN PHARMACEUTI	0.005%	90.760%
3168	JSR CORPORATION	0.005%	90.765%
3169	FAST RETAILING	0.005%	90.769%
3170	TIETO CORP OYJ	0.005%	90.774%
3171	ULTRAPAR PARTIC	0.005%	90.778%
3172	DOWA HOLDING CO	0.005%	90.783%
3173	OSI SYSTEMS INC	0.005%	90.787%
3174	OWENS-ILLINOIS	0.004%	90.792%
3175	YAMATO HOLDINGS	0.004%	90.796%
3176	ATMOS ENERGY CO	0.004%	90.801%
3177	SIMCORP A/S	0.004%	90.805%
3178	KURITA WATER IN	0.004%	90.810%
3179	ARCA CONTINEN	0.004%	90.814%
3180	NOMURA REAL EST	0.004%	90.819%
3181	SNAM SPA	0.004%	90.823%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	ZEON CO	0.004%	90.828%
3183	ALFA LAVAL AB	0.004%	90.832%
3184	SINOPAC HLDG	0.004%	90.837%
3185	AIR WATER INC.	0.004%	90.841%
3186	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.004%	90.846%
3187	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.004%	90.850%
3188	ANSELL LTD	0.004%	90.855%
3189	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.859%
3190	SANWA SHUTTER C	0.004%	90.864%
3191	PRICESMART INC	0.004%	90.868%
3192	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.004%	90.873%
3193	ADTRAN INC	0.004%	90.877%
3194	MCDERMOTT INTL	0.004%	90.881%
3195	SEI INVESTMENT	0.004%	90.886%
3196	INGENICO	0.004%	90.890%
3197	CINEWORLD GROUP	0.004%	90.895%
3198	BRUKER CORP COMMON STOCK USD.01	0.004%	90.899%
3199	N B T BANCORP INC COMMON STOCK USD.01	0.004%	90.904%
3200	AENA SA	0.004%	90.908%
3201	Alten	0.004%	90.913%
3202	LANDSTAR SYSTEM	0.004%	90.917%
3203	JAZZ PHARMACEUT	0.004%	90.922%
3204	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.004%	90.926%
3205	BIRD CONSTRUCTI	0.004%	90.930%
3206	VALIANT HOLDING	0.004%	90.935%
3207	RIGHTMOVE GROUP	0.004%	90.939%
3208	TOYOTA INDUSTRI	0.004%	90.944%
3209	COCA-COLA BOTTL	0.004%	90.948%
3210	GVC HOLDINGS PL	0.004%	90.953%
3211	ADANI PORT & SE	0.004%	90.957%
3212	TAIWAN CEMENT	0.004%	90.961%
3213	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.004%	90.966%
3214	INVESTA OFFICE	0.004%	90.970%
3215	RUBIS	0.004%	90.975%
3216	BILFINGER BERGE	0.004%	90.979%
3217	TECH MAHINDRA L	0.004%	90.984%
3218	BRILLIANCE CHIN	0.004%	90.988%
3219	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.992%
3220	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.004%	90.997%
3221	SPX FLOW INC COMMON STOCK USD.01	0.004%	91.001%
3222	CAIRN ENERGY PL	0.004%	91.006%
3223	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	91.010%
3224	PRA GROUP INC COMMON STOCK USD.01	0.004%	91.014%
3225	JBS SA	0.004%	91.019%
3226	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.004%	91.023%
3227	SCRIPPS(EW)CO(N	0.004%	91.028%
3228	IDACORP INC COMMON STOCK	0.004%	91.032%
3229	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.004%	91.036%
3230	DSW INC CLASS A COMMON STOCK	0.004%	91.041%
3231	GLANBIA PLC	0.004%	91.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	CHINA SHENHUA E	0.004%	91.050%
3233	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.054%
3234	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	91.058%
3235	ADELAIDE BRIGHT	0.004%	91.063%
3236	CHINA CINDA ASS	0.004%	91.067%
3237	ADMIRAL GROUP	0.004%	91.071%
3238	CHINA MEDICAL S	0.004%	91.076%
3239	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.080%
3240	CLEANAWAY WASTE	0.004%	91.084%
3241	LIFE HEALTHCARE	0.004%	91.089%
3242	BROOKS AUTOMATI	0.004%	91.093%
3243	EAGLE BANCORP INC COMMON STOCK USD.01	0.004%	91.098%
3244	BK OF KYOTO	0.004%	91.102%
3245	IDEMITSU KOSAN	0.004%	91.106%
3246	CANARA BANK	0.004%	91.111%
3247	SUZANO PAPEL E	0.004%	91.115%
3248	FOSUN INTERNATI	0.004%	91.119%
3249	CORE-MARK HLDG	0.004%	91.124%
3250	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	91.128%
3251	METCASH LTD	0.004%	91.132%
3252	POOL CORP COMMON STOCK USD.001	0.004%	91.137%
3253	MUELLER INDS IN	0.004%	91.141%
3254	GS YUASA CORP	0.004%	91.145%
3255	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	91.149%
3256	GLUSKIN SHEFF &	0.004%	91.154%
3257	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	91.158%
3258	FAIRFAX MEDIA L	0.004%	91.162%
3259	KILLAM APART RE	0.004%	91.167%
3260	SERVICEMASTER G	0.004%	91.171%
3261	VERINT SYSTEMS	0.004%	91.175%
3262	IJM CORP BERHAD	0.004%	91.180%
3263	SCHOLASTIC CORP	0.004%	91.184%
3264	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.188%
3265	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.193%
3266	MORNINGSTAR INC COMMON STOCK	0.004%	91.197%
3267	KENEDIX REALTY	0.004%	91.201%
3268	CRH (DUBLIN)	0.004%	91.205%
3269	A P MOLLER - MA	0.004%	91.210%
3270	SIMS GROUP LTD	0.004%	91.214%
3271	YAMAGUCHI FINAN	0.004%	91.218%
3272	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.004%	91.223%
3273	EUROFINS SCIENT	0.004%	91.227%
3274	NTT DOCOMO INC SPON ADR ADR	0.004%	91.231%
3275	IT HOLDINGS COR	0.004%	91.235%
3276	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	91.240%
3277	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.244%
3278	TORO CO	0.004%	91.248%
3279	WEIS MARKETS IN	0.004%	91.252%
3280	SELECT INCOME REIT REIT USD.01	0.004%	91.257%
3281	ENTEL EMP NAC T	0.004%	91.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	SUL AMERICA SA	0.004%	91.265%
3283	NINE DRAGONS PA	0.004%	91.270%
3284	HUANENG RENEWAB	0.004%	91.274%
3285	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.278%
3286	NIPPON KAYAKU C	0.004%	91.282%
3287	HUTCHISON PORT	0.004%	91.287%
3288	SHANGRI-LA ASIA	0.004%	91.291%
3289	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.295%
3290	SAGE GROUP PLC/	0.004%	91.299%
3291	FORWARD AIR COR	0.004%	91.304%
3292	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.308%
3293	DONALDSON CO IN	0.004%	91.312%
3294	PORTO SEGURO SA	0.004%	91.316%
3295	OZ MINERALS LTD	0.004%	91.321%
3296	DUERR AG	0.004%	91.325%
3297	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.004%	91.329%
3298	SCHOUW & CO	0.004%	91.333%
3299	TRYGVESTA AS	0.004%	91.338%
3300	ALTRAN TECHNOLO	0.004%	91.342%
3301	REDROW	0.004%	91.346%
3302	BIOMERIEUX	0.004%	91.350%
3303	DAILY MAIL&GEN	0.004%	91.354%
3304	YUANTA FINL HOL	0.004%	91.359%
3305	STATOIL ASA SPON ADR ADR	0.004%	91.363%
3306	COMFORT SYSTEMS	0.004%	91.367%
3307	YTL CORP	0.004%	91.371%
3308	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	91.376%
3309	NIPPON EXPRESS	0.004%	91.380%
3310	KAZAKHMYS PLC	0.004%	91.384%
3311	PIZZA PIZZA ROY	0.004%	91.388%
3312	HIROSHIMA BANK	0.004%	91.392%
3313	HINO MOTORS	0.004%	91.397%
3314	WACKER CHEMIE A	0.004%	91.401%
3315	VERISIGN	0.004%	91.405%
3316	RUMO SA	0.004%	91.409%
3317	BOVIS HOMES GRO	0.004%	91.414%
3318	KANEKA CORP	0.004%	91.418%
3319	STEELCASE INC	0.004%	91.422%
3320	LIQUOR STORES N	0.004%	91.426%
3321	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.004%	91.430%
3322	SUNNY OPTICAL T	0.004%	91.435%
3323	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	91.439%
3324	NCC AB-B	0.004%	91.443%
3325	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.447%
3326	GRUPO AEROPORTU	0.004%	91.451%
3327	MAGELLAN AEROSP	0.004%	91.455%
3328	PENNON GROUP	0.004%	91.460%
3329	E-MART CO. LTD.	0.004%	91.464%
3330	GENTERA SAB DE	0.004%	91.468%
3331	WERELDHAVE NV	0.004%	91.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	NETGEAR INC COMMON STOCK USD.001	0.004%	91.476%
3333	LTC PROPERTIES	0.004%	91.480%
3334	BANK LEUMI LE-I	0.004%	91.485%
3335	VICTREX PLC	0.004%	91.489%
3336	TPK HOLDINGS CO	0.004%	91.493%
3337	HERC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.497%
3338	NIPPON ELEC GLA	0.004%	91.501%
3339	BHARAT HEAVY EL	0.004%	91.505%
3340	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.004%	91.510%
3341	GREENCORE GROUP	0.004%	91.514%
3342	ZILLOW GROUP INC C COMMON STOCK	0.004%	91.518%
3343	NORDSON CORP COMMON STOCK	0.004%	91.522%
3344	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	91.526%
3345	ALSEA SAB DE CV	0.004%	91.530%
3346	NABTESCO CORP	0.004%	91.535%
3347	SALZGITTER AG	0.004%	91.539%
3348	AMEC FOSTER	0.004%	91.543%
3349	LOGITECH INTERN	0.004%	91.547%
3350	COMFORTDELGRO C	0.004%	91.551%
3351	BNC BANCORP COMMON STOCK	0.004%	91.555%
3352	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	91.559%
3353	FIERA SCEPTRE I	0.004%	91.563%
3354	NWS HOLDINGS LT	0.004%	91.568%
3355	CSRA INC COMMON STOCK USD.001	0.004%	91.572%
3356	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.576%
3357	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.580%
3358	PETRONET LNG LT	0.004%	91.584%
3359	isetan MITSUKOS	0.004%	91.588%
3360	GUNMA BANK	0.004%	91.592%
3361	KYUSHU FINAN CIA	0.004%	91.596%
3362	GAIL INDIA LTD	0.004%	91.601%
3363	RLI CORP COMMON STOCK USD1.0	0.004%	91.605%
3364	CHIBA BANK	0.004%	91.609%
3365	NAMCO BANDAI HO	0.004%	91.613%
3366	DGB FINANCIAL G	0.004%	91.617%
3367	INTERFACE INC COMMON STOCK USD.1	0.004%	91.621%
3368	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.004%	91.625%
3369	HACHIJUNI BANK	0.004%	91.629%
3370	F5 NETWORKS INC COMMON STOCK	0.004%	91.633%
3371	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	91.637%
3372	SANKYU INC	0.004%	91.642%
3373	AUTO TRADER GRO	0.004%	91.646%
3374	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.650%
3375	TOYO TIRE & RUB	0.004%	91.654%
3376	CAPELLA EDUCATI	0.004%	91.658%
3377	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	91.662%
3378	ALLIANT ENERGY	0.004%	91.666%
3379	AXEL SPRINGER A	0.004%	91.670%
3380	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	91.674%
3381	NIDEC CORPORATI	0.004%	91.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.682%
3383	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.686%
3384	DINEQUITY INC	0.004%	91.691%
3385	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.695%
3386	TECHTRONIC INDU	0.004%	91.699%
3387	COCHLEAR LTD	0.004%	91.703%
3388	UNITED UTILITIE	0.004%	91.707%
3389	QANTAS AIRWAYS	0.004%	91.711%
3390	CATTOLICA ASSIC	0.004%	91.715%
3391	SSAB SVENSKT ST	0.004%	91.719%
3392	FIVE PRIME THER	0.004%	91.723%
3393	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.727%
3394	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	91.731%
3395	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.735%
3396	WIPRO	0.004%	91.739%
3397	SABINA SILVER C	0.004%	91.743%
3398	AES CORP COMMON STOCK USD.01	0.004%	91.747%
3399	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.004%	91.751%
3400	JD SPORTS FASHI	0.004%	91.756%
3401	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.760%
3402	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	91.764%
3403	TALANX AG	0.004%	91.768%
3404	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.772%
3405	SONIC HEALTHCAR	0.004%	91.776%
3406	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.004%	91.780%
3407	INFINERA CORP	0.004%	91.784%
3408	ENERGIAS DE POR	0.004%	91.788%
3409	MTY FOOD GROUP	0.004%	91.792%
3410	CASIO COMPUTER	0.004%	91.796%
3411	LG HOUSEHOLD HE	0.004%	91.800%
3412	PARK NATIONAL CORP COMMON STOCK	0.004%	91.804%
3413	BRF SA ADR ADR	0.004%	91.808%
3414	SHENZHEN INVEST	0.004%	91.812%
3415	SHANGHAI INDL	0.004%	91.816%
3416	MULTI COLOR CORP COMMON STOCK	0.004%	91.820%
3417	S-OIL CORPORATI	0.004%	91.824%
3418	CLICLS GROUP	0.004%	91.828%
3419	VONTOBEL HLDGS	0.004%	91.832%
3420	DAIDO STEEL CO	0.004%	91.836%
3421	NEOPOST	0.004%	91.840%
3422	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	91.844%
3423	ROCKWOOL INTL	0.004%	91.848%
3424	LG INSURANCE CO	0.004%	91.852%
3425	EASYJET	0.004%	91.856%
3426	ONE GAS INC COMMON STOCK	0.004%	91.860%
3427	ENN ENERGY HOLD	0.004%	91.864%
3428	ALSTRIA OFFICE	0.004%	91.868%
3429	GEMALTO NV	0.004%	91.872%
3430	SYNTHOMER PLC	0.004%	91.876%
3431	DISTRIBUIDORA I	0.004%	91.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.884%
3433	ADVANTEST	0.004%	91.888%
3434	JD.COM INC ADR ADR USD.00002	0.004%	91.892%
3435	SINOPHARM GROUP	0.004%	91.896%
3436	SUMITOMO FOREST	0.004%	91.900%
3437	GCL-POLY ENERGY	0.004%	91.904%
3438	COGNEX CORP	0.004%	91.908%
3439	BANCFIRST CORP	0.004%	91.912%
3440	LONDON STOCK EX	0.004%	91.916%
3441	ALLETE INC	0.004%	91.920%
3442	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	91.924%
3443	TIME INC COMMON STOCK USD.01	0.004%	91.928%
3444	MRV ENGENHARIA	0.004%	91.932%
3445	ANTA SPORTS PRO	0.004%	91.936%
3446	AAR CORP	0.004%	91.940%
3447	SHENZHOU INT GR	0.004%	91.944%
3448	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.948%
3449	LLOYD THOMPSON	0.004%	91.952%
3450	EMPRESA BRASILE	0.004%	91.956%
3451	CIPLA LTD	0.004%	91.960%
3452	SUMCO CORPORATI	0.004%	91.964%
3453	BELIMO HOLDING	0.004%	91.968%
3454	SHERRITT INTERN	0.004%	91.972%
3455	STAMPS.COM INC COMMON STOCK USD.001	0.004%	91.975%
3456	VALMET CORP	0.004%	91.979%
3457	MORINAGA MILK I	0.004%	91.983%
3458	WI-LAN INC	0.004%	91.987%
3459	BANCA MEDIOLANU	0.004%	91.991%
3460	KANSAI ELEC POW	0.004%	91.995%
3461	TKH GROUP NV DU	0.004%	91.999%
3462	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	92.003%
3463	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	92.007%
3464	CYRELA BRAZIL R	0.004%	92.011%
3465	TSUMURA & CO	0.004%	92.015%
3466	FACTSET RESEARC	0.004%	92.019%
3467	HENKEL KGAA-PRE	0.004%	92.022%
3468	ABN AMRO GROUP	0.004%	92.026%
3469	CIA BRASILEIRA	0.004%	92.030%
3470	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	92.034%
3471	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.038%
3472	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.004%	92.042%
3473	SINO-OCEAN LAND	0.004%	92.046%
3474	FORBO HLDG	0.004%	92.050%
3475	NEXANS	0.004%	92.054%
3476	UTD O/S LAND	0.004%	92.057%
3477	OTP BANK PLC	0.004%	92.061%
3478	PETROFAC LTD	0.004%	92.065%
3479	BANK OF GEORGIA	0.004%	92.069%
3480	CONTINENTAL GOL	0.004%	92.073%
3481	CHARTER HALL GR	0.004%	92.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	HITACHI CAPITAL	0.004%	92.081%
3483	CHUBU ELEC POWE	0.004%	92.085%
3484	MASIMO CORP COMMON STOCK USD.001	0.004%	92.088%
3485	CENCOSUD SA	0.004%	92.092%
3486	AMC NETWORKS INC A COMMON STOCK	0.004%	92.096%
3487	MITSUBISHI MOTO	0.004%	92.100%
3488	VONAGE HLDGS CO	0.004%	92.104%
3489	DA OFFICE INV C	0.004%	92.108%
3490	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	92.112%
3491	LA Z BOY INC COMMON STOCK USD1.0	0.004%	92.115%
3492	HEROUX DEVTEK	0.004%	92.119%
3493	ARGAN INC COMMON STOCK USD.15	0.004%	92.123%
3494	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	92.127%
3495	TOKYO GAS CO	0.004%	92.131%
3496	SWATCH GROUP AG	0.004%	92.135%
3497	NOVATEK MICROEL	0.004%	92.139%
3498	WAREHOUSES DE P	0.004%	92.142%
3499	CORBION NV	0.004%	92.146%
3500	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.150%
3501	SPARTANNASH CO COMMON STOCK	0.004%	92.154%
3502	SUN TV NETWORK	0.004%	92.158%
3503	SOPRA	0.004%	92.162%
3504	LATAM AIRLINES	0.004%	92.165%
3505	NOF CORP	0.004%	92.169%
3506	TOPCON CORPORAT	0.004%	92.173%
3507	AMERICA MOVIL S	0.004%	92.177%
3508	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.004%	92.181%
3509	ALLEGION PLC	0.004%	92.185%
3510	MBIA INC	0.004%	92.188%
3511	WADDELL & REED	0.004%	92.192%
3512	MAKITA CORP	0.004%	92.196%
3513	CHINA GAS HOLDI	0.004%	92.200%
3514	DIEBOLD INC	0.004%	92.204%
3515	CALERES INC COMMON STOCK USD.01	0.004%	92.207%
3516	KUBOTA CORP	0.004%	92.211%
3517	KEIHAN ELECTRIC	0.004%	92.215%
3518	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	92.219%
3519	CHINA AGRI-INDU	0.004%	92.223%
3520	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	92.226%
3521	KRATON CORP COMMON STOCK USD.01	0.004%	92.230%
3522	BE SEMICONDUCTO	0.004%	92.234%
3523	NIPPON ACCOMMOD	0.004%	92.238%
3524	FIRM CAPITAL MO	0.004%	92.242%
3525	NEXT PLC	0.004%	92.245%
3526	CAPITAL ONE BAN	0.004%	92.249%
3527	HFF INC CLASS A COMMON STOCK USD.01	0.004%	92.253%
3528	CHUGOKU BANK	0.004%	92.257%
3529	CUBIC CORP COMMON STOCK	0.004%	92.261%
3530	CJ CHEILJEDANG	0.004%	92.264%
3531	China Mengniu D	0.004%	92.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	ACCTON	0.004%	92.272%
3533	ASTEC INDUSTRIE	0.004%	92.276%
3534	DAELIM INDUSTRI	0.004%	92.280%
3535	KOITO MFG CO	0.004%	92.283%
3536	CHANG HWA COMME	0.004%	92.287%
3537	SUN ART RETAIL	0.004%	92.291%
3538	NIFCO INC	0.004%	92.295%
3539	EVOLUTION MININ	0.004%	92.298%
3540	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	92.302%
3541	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	92.306%
3542	WACOAL CORP	0.004%	92.310%
3543	NAN YA PLASTIC	0.004%	92.313%
3544	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	92.317%
3545	BROCADE COMMUNI	0.004%	92.321%
3546	CHINA LIFE INSURANCE CO ADR ADR	0.004%	92.325%
3547	TATA STEEL LIMI	0.004%	92.328%
3548	ALEXANDERS INC	0.004%	92.332%
3549	NTT DATA	0.004%	92.336%
3550	SKY CITY	0.004%	92.340%
3551	BOB EVANS FARMS	0.004%	92.343%
3552	NHK SPRING CO	0.004%	92.347%
3553	TAURON POLSKA E	0.004%	92.351%
3554	BANKIA SA	0.004%	92.355%
3555	CBL & ASSOC PRO	0.004%	92.358%
3556	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.362%
3557	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.004%	92.366%
3558	YY INC ADR ADR USD.00001	0.004%	92.370%
3559	FUCHS PETROLUB	0.004%	92.373%
3560	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	92.377%
3561	REALPAGE INC COMMON STOCK USD.001	0.004%	92.381%
3562	77TH BANK	0.004%	92.385%
3563	HEICO CORP	0.004%	92.388%
3564	HARSCO CORP	0.004%	92.392%
3565	MERITZ SECURITI	0.004%	92.396%
3566	AU OPTRONICS CO	0.004%	92.399%
3567	ESSENTA PLC	0.004%	92.403%
3568	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	92.407%
3569	SCHWEITZER-MAUD	0.004%	92.411%
3570	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	92.414%
3571	JINDAL STEEL &	0.004%	92.418%
3572	WOOLWORTHS HLDG	0.004%	92.422%
3573	TAIWAN COOPERAT	0.004%	92.425%
3574	HOKUHOKU FINANC	0.004%	92.429%
3575	PLANTRONICS INC COMMON STOCK USD.01	0.004%	92.433%
3576	KUBOTA CORP	0.004%	92.436%
3577	XINYI GLASS HOL	0.004%	92.440%
3578	NIKON CORP	0.004%	92.444%
3579	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.004%	92.447%
3580	ESCORTS LTD	0.004%	92.451%
3581	SANTEN PHARM CO	0.004%	92.455%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	92.459%
3583	RELIANCE CAPITA	0.004%	92.462%
3584	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.466%
3585	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.470%
3586	OLYMPUS OPTICAL	0.004%	92.473%
3587	SARTORIUS AG-VO	0.004%	92.477%
3588	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	92.481%
3589	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	92.484%
3590	TOKUYAMA CORP	0.004%	92.488%
3591	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	92.492%
3592	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	92.495%
3593	NEUSTAR INC-CLA	0.004%	92.499%
3594	KOREA INVESTMEN	0.004%	92.503%
3595	TINGYI(CAYMAN I	0.004%	92.506%
3596	INVENTEC CORP	0.004%	92.510%
3597	SAIA INC COMMON STOCK USD.001	0.004%	92.513%
3598	PRIMARY HEALTH	0.004%	92.517%
3599	NEW ORIENTAL ED	0.004%	92.521%
3600	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	92.524%
3601	JAMES RIVER GRO	0.004%	92.528%
3602	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.004%	92.532%
3603	VISCOFAN SA	0.004%	92.535%
3604	CHINA DEVELOPME	0.004%	92.539%
3605	INGEVITY CORP COMMON STOCK USD.01	0.004%	92.543%
3606	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	92.546%
3607	AXIATA GROUP	0.004%	92.550%
3608	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	92.554%
3609	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.557%
3610	SOFTWARE AG DAR	0.004%	92.561%
3611	PSP SWISS PROPE	0.004%	92.564%
3612	HYUNDAI HEAVY I	0.004%	92.568%
3613	ACTUANT CORP A COMMON STOCK USD.2	0.004%	92.572%
3614	JAPAN AIRLINES	0.004%	92.575%
3615	FISHER & PAYKEL	0.004%	92.579%
3616	THOMAS COOK GRO	0.004%	92.583%
3617	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	92.586%
3618	HOCHTIEF AG	0.004%	92.590%
3619	CREST NICHOLSON	0.004%	92.593%
3620	TOYOBO CO	0.004%	92.597%
3621	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	92.601%
3622	ANHUI CONCH CEM	0.004%	92.604%
3623	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	92.608%
3624	CNP ASSURANCES	0.004%	92.612%
3625	CEAT LTD	0.004%	92.615%
3626	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	92.619%
3627	KLOECKNER & CO	0.004%	92.622%
3628	WALSIN TECHNOLO	0.004%	92.626%
3629	BEIJING ENT WAT	0.004%	92.630%
3630	NISOURCE INC	0.004%	92.633%
3631	IMAX CORP	0.004%	92.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	IYO BANK	0.004%	92.640%
3633	DUNDEE PRECIOUS	0.004%	92.644%
3634	NAGOYA RAILROAD	0.004%	92.648%
3635	SOUTH32 ADR ADR	0.004%	92.651%
3636	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.655%
3637	DHX MEDIA LTD	0.004%	92.658%
3638	MICHAEL PAGE IN	0.004%	92.662%
3639	CHINA RAILWAY C	0.004%	92.665%
3640	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	92.669%
3641	HAITONG SECURIT	0.004%	92.673%
3642	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	92.676%
3643	MOBILE MINI INC COMMON STOCK USD.01	0.004%	92.680%
3644	INDUSTRIAL BANK	0.004%	92.683%
3645	PCCW LIMITED	0.004%	92.687%
3646	CHINA STATE CON	0.004%	92.690%
3647	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.694%
3648	LIBERTY GLOBAL	0.004%	92.698%
3649	E L FINL CORP L	0.004%	92.701%
3650	BANCOLOMBIA SA	0.004%	92.705%
3651	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	92.708%
3652	BUWOG AG	0.004%	92.712%
3653	REXFORD INDUSTR	0.004%	92.715%
3654	DELTA ELECTRONI	0.004%	92.719%
3655	TOKYU CORP	0.004%	92.723%
3656	BOLLORE	0.004%	92.726%
3657	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	92.730%
3658	DORMA+KABA HOLD	0.004%	92.733%
3659	WEICHAJ POWER-H	0.004%	92.737%
3660	HIGHWEALTH CONS	0.004%	92.740%
3661	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	92.744%
3662	TAIWAN HON CHUA	0.004%	92.747%
3663	TESSENDERLO CHE	0.004%	92.751%
3664	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.755%
3665	JAPAN EXCELLENT	0.004%	92.758%
3666	LANCASHIRE HLDG	0.004%	92.762%
3667	ICA GRUPPEN AB	0.004%	92.765%
3668	NIPPON TEL&TEL	0.004%	92.769%
3669	GREAT EAGLE HLD	0.004%	92.772%
3670	CRH MEDICAL COR	0.004%	92.776%
3671	ATLAS COPCO AB	0.004%	92.779%
3672	DIPLOMA (NEW)	0.004%	92.783%
3673	EMBRAER SA SPON ADR ADR	0.004%	92.787%
3674	SHIZUOKA BANK	0.004%	92.790%
3675	EBIX INC COMMON STOCK USD.1	0.004%	92.794%
3676	CABLE ONE INC COMMON STOCK USD.01	0.004%	92.797%
3677	SEGA SAMMY HOLD	0.004%	92.801%
3678	CRANSWICK	0.004%	92.804%
3679	KT & G	0.004%	92.808%
3680	MIRACA HOLDIN	0.004%	92.811%
3681	JAPAN EXCHANGE	0.004%	92.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	SUPER GROUP	0.004%	92.818%
3683	SHIMIZU CORP	0.004%	92.822%
3684	GLORY	0.004%	92.825%
3685	POWERTECH TECHN	0.004%	92.829%
3686	BJ S RESTAURANTS INC COMMON STOCK	0.004%	92.832%
3687	HYUNDAI DS,NEW	0.004%	92.836%
3688	BDO UNIBANK INC	0.004%	92.839%
3689	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	92.843%
3690	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	92.846%
3691	DFDS A/S	0.004%	92.850%
3692	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	92.853%
3693	EMMI AG	0.004%	92.857%
3694	OMNICELL INC COMMON STOCK USD.001	0.004%	92.860%
3695	OSG CORP	0.004%	92.864%
3696	SAPURAKENCANA P	0.004%	92.867%
3697	SMC CORP	0.004%	92.871%
3698	HKT TRUST	0.004%	92.874%
3699	JSE LTD	0.003%	92.878%
3700	KONINKLIJKE BAM	0.003%	92.881%
3701	MAPLETREE INDUS	0.003%	92.885%
3702	AG GROWTH INTER	0.003%	92.888%
3703	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.892%
3704	PARAGON GROUP O	0.003%	92.895%
3705	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	92.899%
3706	SUEZ ENVIRONMEN	0.003%	92.902%
3707	BANRISUL	0.003%	92.906%
3708	H2O RETAILING C	0.003%	92.909%
3709	KITE REALTY GROUP TRUST REIT USD.01	0.003%	92.913%
3710	ADEKA CORPORATI	0.003%	92.916%
3711	MEIJI HOLDINGS	0.003%	92.920%
3712	NITORI CO LTD	0.003%	92.923%
3713	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	92.927%
3714	COMPUTERSHARE L	0.003%	92.930%
3715	SAMSUNG SECS CO	0.003%	92.934%
3716	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.003%	92.937%
3717	ARMSTRONG WORLD	0.003%	92.941%
3718	WOONGJIN COWAY	0.003%	92.944%
3719	FEDERAL BANK LT	0.003%	92.948%
3720	NISSHINBO IND I	0.003%	92.951%
3721	TOPDANMARK A/S	0.003%	92.955%
3722	AYALA CORP	0.003%	92.958%
3723	CHART INDUSTRIE	0.003%	92.962%
3724	BLACKPEARL RESO	0.003%	92.965%
3725	RENGO CO	0.003%	92.968%
3726	TERANGA GOLD CO	0.003%	92.972%
3727	JIANGXI COPPER	0.003%	92.975%
3728	CENTURY TOKYO	0.003%	92.979%
3729	SODEXHO ALLIANC	0.003%	92.982%
3730	FRANSHION PROPE	0.003%	92.986%
3731	SEVEN BANK LTD.	0.003%	92.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	TAIYO YUDEN CO	0.003%	92.993%
3733	ITC LTD	0.003%	92.996%
3734	COMPEQ MFG	0.003%	93.000%
3735	INTRUM JUSTITIA	0.003%	93.003%
3736	K'S HOLDINGS	0.003%	93.006%
3737	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.010%
3738	TRITON INTERNAT	0.003%	93.013%
3739	KEMIRA OY	0.003%	93.017%
3740	AMEDISYS INC COMMON STOCK USD.001	0.003%	93.020%
3741	KUEHNE & NAGEL	0.003%	93.024%
3742	OXFORD INDUSTRI	0.003%	93.027%
3743	TRILOGY ENERGY	0.003%	93.031%
3744	AWA BANK	0.003%	93.034%
3745	FAR EAST HORIZO	0.003%	93.037%
3746	GRAFTON GROUP P	0.003%	93.041%
3747	PEOPLE'S INSURA	0.003%	93.044%
3748	EPAM SYSTEMS INC COMMON STOCK USD.001	0.003%	93.048%
3749	AEDIFICA	0.003%	93.051%
3750	POWER INTEGRATI	0.003%	93.055%
3751	HAZAMA CORP(NEW	0.003%	93.058%
3752	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	93.061%
3753	BOSSARD HOLDING	0.003%	93.065%
3754	SHRIRAM TRANSP	0.003%	93.068%
3755	MEDIBANK PVT LT	0.003%	93.072%
3756	SPIRE INC COMMON STOCK USD1.0	0.003%	93.075%
3757	MORI TRUST SOGO	0.003%	93.078%
3758	S + T BANCORP INC COMMON STOCK USD2.5	0.003%	93.082%
3759	Denison Mines C	0.003%	93.085%
3760	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	93.089%
3761	KONECRANES O	0.003%	93.092%
3762	CLIFFS NATURAL	0.003%	93.095%
3763	BHP BILLITON LTD SPON ADR ADR	0.003%	93.099%
3764	INTEGRATED DEVI	0.003%	93.102%
3765	NCSOFT CORPN	0.003%	93.106%
3766	BREWIN DOLPHIN	0.003%	93.109%
3767	GUANGDONG INVES	0.003%	93.112%
3768	LOGAN PROPERTY	0.003%	93.116%
3769	HERMES INTL	0.003%	93.119%
3770	UTD INTERNET AG	0.003%	93.123%
3771	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.126%
3772	D'IETEREN TRADI	0.003%	93.129%
3773	HUA NAN FINANCI	0.003%	93.133%
3774	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.003%	93.136%
3775	TADANO	0.003%	93.140%
3776	YUEXIU PROPERTY	0.003%	93.143%
3777	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.146%
3778	KOTAK MAHINDRA	0.003%	93.150%
3779	LULULEMON	0.003%	93.153%
3780	HORIZON NORTH L	0.003%	93.156%
3781	VEON LTD ADR	0.003%	93.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	93.163%
3783	PIONEER FOODS L	0.003%	93.167%
3784	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.170%
3785	INDUS HOLDING A	0.003%	93.173%
3786	ULTRAPAR PARTIC	0.003%	93.177%
3787	ALS LTD	0.003%	93.180%
3788	RECORDATI SPA	0.003%	93.183%
3789	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.187%
3790	BANCA POPOLARE	0.003%	93.190%
3791	CASTELLUM AB NE	0.003%	93.194%
3792	UNIT CORP	0.003%	93.197%
3793	ORKLA ASA	0.003%	93.200%
3794	LEE & MAN PAPER	0.003%	93.204%
3795	SHENZHEN INTERN	0.003%	93.207%
3796	BTG PLC	0.003%	93.210%
3797	EOH HOLDINGS LT	0.003%	93.214%
3798	ASIA CEMENT	0.003%	93.217%
3799	FANUC	0.003%	93.220%
3800	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.003%	93.224%
3801	PTT GLOBAL CHEM	0.003%	93.227%
3802	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.230%
3803	BARCO(NEW)	0.003%	93.234%
3804	PIRAMAL ENTERPR	0.003%	93.237%
3805	GOLDEN AGRI RES	0.003%	93.240%
3806	QUBE HOLDINGS L	0.003%	93.244%
3807	SOHO CHINA LTD	0.003%	93.247%
3808	NETWORK HEALTHC	0.003%	93.250%
3809	FLEXIUM INTERCO	0.003%	93.254%
3810	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.257%
3811	ASSECO POLAND S	0.003%	93.260%
3812	EXXARO	0.003%	93.264%
3813	TELEFONICA DEUT	0.003%	93.267%
3814	APA GROUP	0.003%	93.270%
3815	TRACTOR SUPPLY	0.003%	93.274%
3816	PENTA OCEAN CON	0.003%	93.277%
3817	QUALICORP SA	0.003%	93.280%
3818	CHESAPEAKE LODG	0.003%	93.284%
3819	KRUNG THAI BNK	0.003%	93.287%
3820	BELMOND LTD	0.003%	93.290%
3821	JAIN IRRIGATION	0.003%	93.294%
3822	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.297%
3823	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.300%
3824	ULTRA ELECTRONI	0.003%	93.303%
3825	CABELA S INC COMMON STOCK USD.01	0.003%	93.307%
3826	FAR EASTONE TEL	0.003%	93.310%
3827	CHINA HONGQIAO	0.003%	93.313%
3828	HORIBA	0.003%	93.317%
3829	SHISEIDO CO	0.003%	93.320%
3830	DAIICHI KOSHO C	0.003%	93.323%
3831	Samsung Life In	0.003%	93.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	NIPPON LIGHT ME	0.003%	93.330%
3833	INVESTEC LIMITE	0.003%	93.333%
3834	FUJITSU GENERAL	0.003%	93.336%
3835	EXPONENT INC COMMON STOCK USD.001	0.003%	93.340%
3836	HARVEY NORMAN H	0.003%	93.343%
3837	ROLLINS INC	0.003%	93.346%
3838	SHOPPING CENTRE	0.003%	93.349%
3839	PT TAMBANG BATU	0.003%	93.353%
3840	NEXTEER AUTOMOT	0.003%	93.356%
3841	USHIO INC	0.003%	93.359%
3842	LUK FOOK HOLDIN	0.003%	93.363%
3843	CFE	0.003%	93.366%
3844	WOORI BANK	0.003%	93.369%
3845	EQUATORIAL ENER	0.003%	93.372%
3846	GRAINCORP LTD	0.003%	93.376%
3847	FIRST PACIFIC C	0.003%	93.379%
3848	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.382%
3849	DRAX GROUP PLC	0.003%	93.386%
3850	ENERGY DEVELOP	0.003%	93.389%
3851	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.003%	93.392%
3852	SHIGA BANK	0.003%	93.395%
3853	ORIENT OVERSEAS	0.003%	93.399%
3854	BIG YELLOW GROU	0.003%	93.402%
3855	MODERN TIMES GR	0.003%	93.405%
3856	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.408%
3857	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.412%
3858	SANKYO CO LTD	0.003%	93.415%
3859	BREMBO SPA	0.003%	93.418%
3860	TAIYO NIPPON SA	0.003%	93.421%
3861	TASEKO MINES LT	0.003%	93.425%
3862	TRIUMPH GROUP I	0.003%	93.428%
3863	ASSOCIATED BRIT	0.003%	93.431%
3864	SHOWA SHELL SEK	0.003%	93.434%
3865	JTEKT CORP.	0.003%	93.438%
3866	TONGDA GROUP HL	0.003%	93.441%
3867	NORTH PACIFIC B	0.003%	93.444%
3868	ADVANCED MICRO	0.003%	93.447%
3869	FIRST BUSEY CORP COMMON STOCK USD.001	0.003%	93.451%
3870	CONMED CORP COMMON STOCK USD.01	0.003%	93.454%
3871	TENNANT CO	0.003%	93.457%
3872	RAMSAY HEALTH C	0.003%	93.461%
3873	NORTHWEST HEALT	0.003%	93.464%
3874	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.467%
3875	CJ CORP.	0.003%	93.470%
3876	ASHMORE GROUP	0.003%	93.473%
3877	GENTHERM INC COMMON STOCK	0.003%	93.477%
3878	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	93.480%
3879	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.483%
3880	RAMBUS INC	0.003%	93.486%
3881	SPAR GROUP LIMI	0.003%	93.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	93.493%
3883	CHINA EVERBRIGH	0.003%	93.496%
3884	1ST SOURCE CORP COMMON STOCK	0.003%	93.499%
3885	ARVIND LTD	0.003%	93.503%
3886	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.506%
3887	CIMAREX ENERGY CO COMMON STOCK USD.01	0.003%	93.509%
3888	CHINA RESOURCES	0.003%	93.512%
3889	ASM PACIFIC TEC	0.003%	93.516%
3890	WEST JAPAN RAIL	0.003%	93.519%
3891	PORTUCEL EMPRES	0.003%	93.522%
3892	BOLSAS Y MERCAD	0.003%	93.525%
3893	TRONOX LTD-CL A	0.003%	93.528%
3894	ELIOR	0.003%	93.532%
3895	LION CORP	0.003%	93.535%
3896	B&M EUROPEAN VA	0.003%	93.538%
3897	GIANT MFG CO	0.003%	93.541%
3898	BENESSE CORP	0.003%	93.545%
3899	ISRAEL DISCOUNT	0.003%	93.548%
3900	K-REIT ASIA	0.003%	93.551%
3901	PUNJAB NATIONAL	0.003%	93.554%
3902	GPO CARSO SA DE	0.003%	93.557%
3903	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.561%
3904	PNM RESOURCES I	0.003%	93.564%
3905	PAPA JOHN'S INT	0.003%	93.567%
3906	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.570%
3907	ALLREAL HOLDING	0.003%	93.573%
3908	DASSAULT SYSTEM	0.003%	93.577%
3909	GPO TELEVISA	0.003%	93.580%
3910	NIPPON SHOKUBAI	0.003%	93.583%
3911	THIRD POINT REI	0.003%	93.586%
3912	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.003%	93.589%
3913	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	93.593%
3914	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.596%
3915	RENISHAW	0.003%	93.599%
3916	GRAY TELEVISION INC COMMON STOCK	0.003%	93.602%
3917	WIN SEMICONDUCT	0.003%	93.605%
3918	DLF LIMITED	0.003%	93.609%
3919	NISHI-NIPPON FI	0.003%	93.612%
3920	HEXPOL AB	0.003%	93.615%
3921	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	93.618%
3922	NAGASE & CO	0.003%	93.621%
3923	MORINAGA & CO	0.003%	93.624%
3924	MAIDEN HLDGS LT	0.003%	93.628%
3925	GALLIFORD TRY P	0.003%	93.631%
3926	HANWA CO	0.003%	93.634%
3927	FABRINET	0.003%	93.637%
3928	AOYAMA TRADING	0.003%	93.640%
3929	FORTUNA SILVER MINES INC COMMON STOCK	0.003%	93.643%
3930	SHIRE PLC ADR	0.003%	93.647%
3931	DIODES INC COMMON STOCK USD.667	0.003%	93.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.003%	93.653%
3933	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.656%
3934	ANDRITZ AG	0.003%	93.659%
3935	LENDINGCLUB CORP COMMON STOCK USD.01	0.003%	93.662%
3936	SILICON LABORAT	0.003%	93.665%
3937	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	93.669%
3938	PRIVATEBANCORP INC COMMON STOCK	0.003%	93.672%
3939	PKO BANK POLSKI	0.003%	93.675%
3940	IMPERIAL METALS	0.003%	93.678%
3941	WETHERSPOON (J.	0.003%	93.681%
3942	CAVIUM INC COMMON STOCK USD.001	0.003%	93.684%
3943	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.687%
3944	TELSTRA CORP	0.003%	93.691%
3945	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.694%
3946	MAXLINEAR INC COMMON STOCK	0.003%	93.697%
3947	NASPERS LIMITED	0.003%	93.700%
3948	HTC CORP COMMON	0.003%	93.703%
3949	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.706%
3950	KAMIGUMI CO	0.003%	93.709%
3951	MAEDA CORP	0.003%	93.712%
3952	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.003%	93.716%
3953	GLATFELTER(PH)C	0.003%	93.719%
3954	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.722%
3955	AMBU A/S	0.003%	93.725%
3956	VIA VAREJO SA	0.003%	93.728%
3957	OAO GAZPROM	0.003%	93.731%
3958	NIPPON SUISAN	0.003%	93.734%
3959	NIPPON KONPO UN	0.003%	93.737%
3960	EPLUS INC	0.003%	93.740%
3961	ANDERSONS INC/THE COMMON STOCK	0.003%	93.744%
3962	ECONOCOM GROUP	0.003%	93.747%
3963	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.003%	93.750%
3964	KONAMI CO	0.003%	93.753%
3965	TERRENO REALTY CORP REIT USD.01	0.003%	93.756%
3966	AMERISAFE INC COMMON STOCK USD.01	0.003%	93.759%
3967	MARUHA NICHIRO	0.003%	93.762%
3968	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	93.765%
3969	MEDIATEK INC	0.003%	93.768%
3970	KNOLL INC COMMON STOCK USD.01	0.003%	93.771%
3971	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.775%
3972	APOLLO TYRES	0.003%	93.778%
3973	TOHO HOLDINGS C	0.003%	93.781%
3974	METSA BOARD	0.003%	93.784%
3975	OKUMA CORP	0.003%	93.787%
3976	DAEWOO SECURITI	0.003%	93.790%
3977	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.793%
3978	INDIVIOR PLC	0.003%	93.796%
3979	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.799%
3980	WESTERN REFININ	0.003%	93.802%
3981	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.805%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	BHARTI INFRATEL	0.003%	93.808%
3983	KB HOME COMMON STOCK USD1.0	0.003%	93.811%
3984	mitsui eng&ship	0.003%	93.814%
3985	SWEDISH MATCH C	0.003%	93.817%
3986	KYUDENKO CORP	0.003%	93.821%
3987	NORMA GROUP AG	0.003%	93.824%
3988	MAPLETREE GREAT	0.003%	93.827%
3989	JUBILANT LIFE S	0.003%	93.830%
3990	DAH SING FINANC	0.003%	93.833%
3991	SKYWORTH DIGITA	0.003%	93.836%
3992	UTD DRUG	0.003%	93.839%
3993	WORKSPACE GROUP	0.003%	93.842%
3994	EDP RENOVAVEIS	0.003%	93.845%
3995	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	93.848%
3996	HAIER ELECTRONI	0.003%	93.851%
3997	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.854%
3998	OUTOTEC OYJ	0.003%	93.857%
3999	TF ADNUBUSTRADO	0.003%	93.860%
4000	IMPLENIA AG	0.003%	93.863%
4001	JAFCO CO LTD	0.003%	93.866%
4002	UNIBET GROUP PL	0.003%	93.869%
4003	MORGAN ADVANCE	0.003%	93.872%
4004	CAP SA	0.003%	93.875%
4005	SING AIRP TRM S	0.003%	93.878%
4006	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.003%	93.881%
4007	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.884%
4008	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.887%
4009	SIAM CEMENT PCL	0.003%	93.890%
4010	LG INNOTEK CO	0.003%	93.893%
4011	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.896%
4012	OCI	0.003%	93.899%
4013	KAJIMA CORP	0.003%	93.902%
4014	BB SEGURIDADE P	0.003%	93.905%
4015	NORTHAM PLATINU	0.003%	93.908%
4016	LONDOMETRIC PR	0.003%	93.911%
4017	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.003%	93.914%
4018	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.917%
4019	EICHER MOTORS	0.003%	93.920%
4020	SMILES SA	0.003%	93.923%
4021	CHASE CORP COMMON STOCK USD.1	0.003%	93.926%
4022	PATRICK INDUSTRIES INC COMMON STOCK	0.003%	93.929%
4023	CCR SA	0.003%	93.932%
4024	OKI ELECTRIC IN	0.003%	93.935%
4025	OSAKA GAS CO	0.003%	93.938%
4026	TENAGA NASIONL	0.003%	93.941%
4027	CTS EVENTIM	0.003%	93.944%
4028	SENIOR PLC	0.003%	93.947%
4029	NISSAN CHEMICAL	0.003%	93.950%
4030	DENA CO LTD	0.003%	93.953%
4031	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	HOKKOKU BANK	0.003%	93.959%
4033	EMPRESAS CMPC S	0.003%	93.962%
4034	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.965%
4035	STORNOWAY DIAMO	0.003%	93.968%
4036	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.971%
4037	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.974%
4038	MARSTON'S PLC	0.003%	93.977%
4039	MASSMART HOLDIN	0.003%	93.980%
4040	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.983%
4041	SOUTH INDIA BAN	0.003%	93.986%
4042	RATOS AB-B SHS	0.003%	93.989%
4043	GPO FIN INBURSA	0.003%	93.992%
4044	MR PRICE GROUP	0.003%	93.995%
4045	ILIAD	0.003%	93.998%
4046	MAEDA ROAD CONS	0.003%	94.001%
4047	HEIWA CORP	0.003%	94.004%
4048	INSPERITY INC	0.003%	94.007%
4049	AECI	0.003%	94.010%
4050	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.013%
4051	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.016%
4052	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.019%
4053	CARILLION	0.003%	94.022%
4054	AUTONEUM HOLDIN	0.003%	94.025%
4055	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	94.028%
4056	ACCELL GROUP	0.003%	94.031%
4057	WESTPAC BANKING	0.003%	94.034%
4058	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.037%
4059	TERUMO CORP	0.003%	94.040%
4060	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	94.043%
4061	SHIMANO INC	0.003%	94.045%
4062	EURONEXT NV	0.003%	94.048%
4063	LUZERNER KTBK	0.003%	94.051%
4064	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.054%
4065	COM2US CORPORAT	0.003%	94.057%
4066	CHENG SHIN RUBB	0.003%	94.060%
4067	TRIPOD TECHNOLO	0.003%	94.063%
4068	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.066%
4069	INDUSTRIAS PENO	0.003%	94.069%
4070	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.072%
4071	ODAKYU ELEC RLW	0.003%	94.075%
4072	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	94.078%
4073	MIRVAC GROUP RE	0.003%	94.081%
4074	INTERPUMP GROUP	0.003%	94.084%
4075	CST BRANDS INC COMMON STOCK USD.01	0.003%	94.087%
4076	BUREAU VERITAS	0.003%	94.090%
4077	SAVILLS PLC	0.003%	94.093%
4078	TSUBAKIMOTO CHA	0.003%	94.096%
4079	GAMUDA BERHAD	0.003%	94.099%
4080	LIBERTY HLDGS	0.003%	94.101%
4081	BRASKEM SA	0.003%	94.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	AEON FINANCIAL	0.003%	94.107%
4083	WH SMITH PLC	0.003%	94.110%
4084	DECHRA PHARMA	0.003%	94.113%
4085	EXLSERVICE HLDG	0.003%	94.116%
4086	LHC GROUP INC COMMON STOCK USD.01	0.003%	94.119%
4087	TS TECH CO.LTD	0.003%	94.122%
4088	NGK INSULATORS	0.003%	94.125%
4089	VIAD CORP	0.003%	94.128%
4090	AVISTA CORP	0.003%	94.131%
4091	IMCD GROUP NV	0.003%	94.134%
4092	FAR EAST TEXTIL	0.003%	94.137%
4093	EVERTZ TECHNOLO	0.003%	94.140%
4094	ALMACENES EXITO	0.003%	94.142%
4095	AGREE REALTY CORP REIT USD.0001	0.003%	94.145%
4096	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.148%
4097	MEDICLINIC INTE	0.003%	94.151%
4098	LUPIN LTD	0.003%	94.154%
4099	WELBILT INC COMMON STOCK USD.01	0.003%	94.157%
4100	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.160%
4101	SHINSEGAE DEPT	0.003%	94.163%
4102	GENESCO INC COMMON STOCK USD1.0	0.003%	94.166%
4103	FORMOSA PLASTIC	0.003%	94.169%
4104	GRUPO FINANCIER	0.003%	94.172%
4105	ACERINOX SA	0.003%	94.175%
4106	SONAE, S.G.P.S.	0.003%	94.177%
4107	STANLEY ELECTRI	0.003%	94.180%
4108	SHANGHAI PHARMA	0.003%	94.183%
4109	NAVIGANT CONSUL	0.003%	94.186%
4110	ACER INC	0.003%	94.189%
4111	KIER GROUP	0.003%	94.192%
4112	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	94.195%
4113	MCGRATH RENTCORP COMMON STOCK	0.003%	94.198%
4114	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.201%
4115	CIFI HOLDINGS G	0.003%	94.203%
4116	US ECOLOGY INC COMMON STOCK USD.01	0.003%	94.206%
4117	AMANO CORPORATI	0.003%	94.209%
4118	ASIANA AIRLINES	0.003%	94.212%
4119	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.215%
4120	ASICS CORP	0.003%	94.218%
4121	TOYO SEIKAN KAI	0.003%	94.221%
4122	TAIWAN PAIHO	0.003%	94.224%
4123	SHIMACHU CO	0.003%	94.227%
4124	MAYORA INDAH	0.003%	94.229%
4125	C & C GROUP PLC	0.003%	94.232%
4126	BYD ELECTRONIC	0.003%	94.235%
4127	DAISHI BANK	0.003%	94.238%
4128	DELPHI ENERGY C	0.003%	94.241%
4129	SANDS CHINA LTD	0.003%	94.244%
4130	VALE SA SP ADR ADR	0.003%	94.247%
4131	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	VALORA HOLDING	0.003%	94.252%
4133	AARHUSKARLSHAMN	0.003%	94.255%
4134	WALSIN LIHWA CO	0.003%	94.258%
4135	ALLIANCE FINANC	0.003%	94.261%
4136	BANCO SANTANDER	0.003%	94.264%
4137	JAPAN RENTAL HO	0.003%	94.267%
4138	ZHONGSHENG GROU	0.003%	94.270%
4139	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	94.272%
4140	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.275%
4141	SFS GROUP AG	0.003%	94.278%
4142	ALON USA ENERGY INC COMMON STOCK USD.01	0.003%	94.281%
4143	ORIENTAL LAND C	0.003%	94.284%
4144	KEIYO BANK	0.003%	94.287%
4145	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	94.290%
4146	ENTERPRISE INNS	0.003%	94.292%
4147	MERRY ELECTRONI	0.003%	94.295%
4148	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	94.298%
4149	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	94.301%
4150	ENEA SA	0.003%	94.304%
4151	SURUGA BANK	0.003%	94.307%
4152	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.310%
4153	STROER OUT-OF-H	0.003%	94.312%
4154	LCY CHEMICAL CO	0.003%	94.315%
4155	HERA	0.003%	94.318%
4156	APOLLO HOSPITAL	0.003%	94.321%
4157	HINDUSTAN PETRO	0.003%	94.324%
4158	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	94.327%
4159	SIG	0.003%	94.329%
4160	NEOGEN CORP COMMON STOCK USD.16	0.003%	94.332%
4161	TELEVISION BROA	0.003%	94.335%
4162	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	94.338%
4163	AF AB	0.003%	94.341%
4164	SCHWEITER TECH	0.003%	94.344%
4165	SOCIETE TELEVIS	0.003%	94.346%
4166	HYSAN DEVELOPME	0.003%	94.349%
4167	NUFARM	0.003%	94.352%
4168	KOREAN AIR LINE	0.003%	94.355%
4169	RIO TINTO PLC	0.003%	94.358%
4170	MONEYSUPERMARKE	0.003%	94.360%
4171	FUJI OIL CO	0.003%	94.363%
4172	KEYENCE CORP	0.003%	94.366%
4173	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.369%
4174	HANSTEEN HOLDIN	0.003%	94.372%
4175	IWATANI INTL CO	0.003%	94.375%
4176	NIPPON SEIKI CO	0.003%	94.377%
4177	YAMAHA CORP	0.003%	94.380%
4178	SOHGO SECURITY	0.003%	94.383%
4179	CAPITAL & COUNT	0.003%	94.386%
4180	FOXCONN TECHNOL	0.003%	94.389%
4181	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	94.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	BRIGGS & STRATT	0.003%	94.394%
4183	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	94.397%
4184	CHINA PETROLEUM	0.003%	94.400%
4185	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.403%
4186	REALTEK SEMICON	0.003%	94.405%
4187	DET N O A	0.003%	94.408%
4188	CBIZ INC COMMON STOCK USD.01	0.003%	94.411%
4189	KOREA LIFE INSU	0.003%	94.414%
4190	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.417%
4191	TELENET GROUP H	0.003%	94.419%
4192	BLACKBAUD INC	0.003%	94.422%
4193	THAI OIL PCL-FR	0.003%	94.425%
4194	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.428%
4195	TRANSUNION COMMON STOCK USD.01	0.003%	94.431%
4196	STEADFAST GROUP	0.003%	94.433%
4197	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.436%
4198	KERNEL HOLDING	0.003%	94.439%
4199	CALLIDUS CAPITA	0.003%	94.442%
4200	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.445%
4201	CHINA LONGYUAN	0.003%	94.447%
4202	INDUSTRIAS CH S	0.003%	94.450%
4203	ITAU CORPBANCA	0.003%	94.453%
4204	HAW PAR CORP LT	0.003%	94.456%
4205	COSMAX INC	0.003%	94.458%
4206	WRIGHT MEDICAL	0.003%	94.461%
4207	WHITEHAVEN COAL	0.003%	94.464%
4208	ALFRESA HOLDING	0.003%	94.467%
4209	KINTETSU CORP	0.003%	94.470%
4210	TATA POWER CO L	0.003%	94.472%
4211	DR REDDYS LABS	0.003%	94.475%
4212	CIMB GROUP HOLD	0.003%	94.478%
4213	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.481%
4214	SAN IN GODO BAN	0.003%	94.483%
4215	CITIC SECURITIE	0.003%	94.486%
4216	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.003%	94.489%
4217	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	94.492%
4218	NOMURA RESEARCH	0.003%	94.494%
4219	SHINSEI BANK	0.003%	94.497%
4220	BOYD GAMING COR	0.003%	94.500%
4221	BAVARIAN NORDIC	0.003%	94.503%
4222	HILL & SMITH HL	0.003%	94.506%
4223	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	94.508%
4224	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.511%
4225	CHINA RESOURCES	0.003%	94.514%
4226	CHARTER HALL	0.003%	94.517%
4227	MACQUARIE KOREA	0.003%	94.519%
4228	ENEL CHILE SA ADR	0.003%	94.522%
4229	COCA-COLA AMATI	0.003%	94.525%
4230	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.528%
4231	KUMAGAI GUMI CO	0.003%	94.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TUPRAS-TURKIYE	0.003%	94.533%
4233	SA DES CIMENTS	0.003%	94.536%
4234	TESLA INC COMMON STOCK USD.001	0.003%	94.539%
4235	DAEWOO INTERNAT	0.003%	94.541%
4236	FIVE BELOW COMMON STOCK USD.01	0.003%	94.544%
4237	MINERAL RESOURC	0.003%	94.547%
4238	AOZORA BANK	0.003%	94.549%
4239	BRITVIC	0.003%	94.552%
4240	BANKRATE INC COMMON STOCK USD.01	0.003%	94.555%
4241	OCLARO INC COMMON STOCK USD.01	0.003%	94.558%
4242	KOREAN REINSURA	0.003%	94.560%
4243	SCANSOURCE INC COMMON STOCK	0.003%	94.563%
4244	NORTHGATE	0.003%	94.566%
4245	NEWS CORP CLASS B COMMON STOCK	0.003%	94.569%
4246	ARCELORMITTAL-N	0.003%	94.571%
4247	LEOPALACE 21	0.003%	94.574%
4248	ANIMA HOLDING S	0.003%	94.577%
4249	YAMATAKE CORP Y	0.003%	94.579%
4250	SABRE CORP COMMON STOCK USD.01	0.003%	94.582%
4251	KIYO BANK	0.003%	94.585%
4252	HITACHI HIGH-TE	0.003%	94.588%
4253	MALAYSIA AIRPOR	0.003%	94.590%
4254	SINOPEC ENGINEE	0.003%	94.593%
4255	MARINE HARVEST	0.003%	94.596%
4256	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.598%
4257	TRUEBLUE INC COMMON STOCK	0.003%	94.601%
4258	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	94.604%
4259	PZ CUSSONS PLC	0.003%	94.606%
4260	TRADE ME LTD	0.003%	94.609%
4261	NACHI-FUJIKOSHI	0.003%	94.612%
4262	TREND MICRO INC	0.003%	94.615%
4263	INVINCIBLE INVE	0.003%	94.617%
4264	SERVICENOW INC COMMON STOCK USD.001	0.003%	94.620%
4265	MARFRIG GLOBAL	0.003%	94.623%
4266	BIOCON	0.003%	94.625%
4267	KWG PROPERTY HL	0.003%	94.628%
4268	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.631%
4269	HYUNDAI WIA COR	0.003%	94.633%
4270	LOTTE SHOPPING	0.003%	94.636%
4271	IIDA GROUP HOLD	0.003%	94.639%
4272	UTD ENGINEERS	0.003%	94.641%
4273	AVON PRODUCTS I	0.003%	94.644%
4274	LYDALL INC COMMON STOCK USD.1	0.003%	94.647%
4275	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.650%
4276	RYOSAN CO	0.003%	94.652%
4277	GPO CATALANA OC	0.003%	94.655%
4278	HOKUETSU KISHU	0.003%	94.658%
4279	TOTVS SA	0.003%	94.660%
4280	UNITE GROUP PLC	0.003%	94.663%
4281	COMFORIA RESIDE	0.003%	94.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	SEOUL SEMICONDU	0.003%	94.668%
4283	HITACHI TRNSPT	0.003%	94.671%
4284	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.674%
4285	UNIMICRON TECHN	0.003%	94.676%
4286	AIR CHINA LTD	0.003%	94.679%
4287	GUARDIAN CAP GR	0.003%	94.682%
4288	H&E EQUIPMENT S	0.003%	94.684%
4289	ONWARD KASHIYAM	0.003%	94.687%
4290	TOPRE CORPORATI	0.003%	94.690%
4291	ELECTA AB B SHS	0.003%	94.692%
4292	PLDT INC	0.003%	94.695%
4293	DOMINOS PIZZA E	0.003%	94.698%
4294	ESPRIT HOLDINGS	0.003%	94.700%
4295	FRESNILLO PLC	0.003%	94.703%
4296	MITIE GROUP	0.003%	94.706%
4297	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.708%
4298	EMPRESAS COPEC	0.003%	94.711%
4299	SENSHU IKEDA HL	0.003%	94.714%
4300	UNIQA INSURANCE	0.003%	94.716%
4301	TREX COMPANY INC COMMON STOCK USD.01	0.003%	94.719%
4302	HEIDELBERGER DR	0.003%	94.722%
4303	ROBINSONS LAND	0.003%	94.724%
4304	FIDESA	0.003%	94.727%
4305	NOBIA AB NEW	0.003%	94.730%
4306	BOBST GROUP AG	0.003%	94.732%
4307	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	94.735%
4308	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.738%
4309	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.740%
4310	JOHNSON ELECTRI	0.003%	94.743%
4311	FP CORP	0.003%	94.746%
4312	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.748%
4313	EBRO FOODS SA	0.003%	94.751%
4314	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.753%
4315	AKER ASA	0.003%	94.756%
4316	THAI MILITARY B	0.003%	94.759%
4317	MATERION CORP COMMON STOCK	0.003%	94.761%
4318	CHINA OILFIELD	0.003%	94.764%
4319	BOJANGLES INC COMMON STOCK USD.01	0.003%	94.767%
4320	BYD CO	0.003%	94.769%
4321	STEEL AUTHORITY	0.003%	94.772%
4322	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	94.775%
4323	CANWEL BUILDING	0.003%	94.777%
4324	MRF LTD	0.003%	94.780%
4325	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.783%
4326	TOTO	0.003%	94.785%
4327	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.788%
4328	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.790%
4329	ZCL COMPOSITES	0.003%	94.793%
4330	LG PHILIPS LCD	0.003%	94.796%
4331	RINGKJOEBING LA	0.003%	94.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	94.801%
4333	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.804%
4334	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	94.806%
4335	PFEIFFER VAC TE	0.003%	94.809%
4336	CALLAWAY GOLF C	0.003%	94.811%
4337	BR MALLS PARTIC	0.003%	94.814%
4338	ALIOR BANK SA	0.003%	94.817%
4339	HELLA KGAA HUEC	0.003%	94.819%
4340	TAIWAN UNION TE	0.003%	94.822%
4341	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.825%
4342	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.827%
4343	SAN MIGUEL CORP	0.003%	94.830%
4344	DEWAN HOUSING F	0.003%	94.832%
4345	TOHOKU ELEC POW	0.003%	94.835%
4346	CIELO SA	0.003%	94.838%
4347	LINTEC CORP	0.003%	94.840%
4348	CALTEX AUSTRALI	0.003%	94.843%
4349	BANK OF INDIA C	0.003%	94.845%
4350	INTERCONTINENTA	0.003%	94.848%
4351	PETROCHINA COMP	0.003%	94.851%
4352	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.853%
4353	PORT OF TAURANG	0.003%	94.856%
4354	DAH SING BANKIN	0.003%	94.858%
4355	AK STEEL HOLDIN	0.003%	94.861%
4356	SHIMAMURA CO	0.003%	94.864%
4357	HYUNDAI DEVELOP	0.003%	94.866%
4358	BAJAJ FINANCE L	0.003%	94.869%
4359	NIPPON HODO CO	0.003%	94.871%
4360	KAYABA INDUSTRY	0.003%	94.874%
4361	FED SIGNAL CORP	0.003%	94.877%
4362	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.879%
4363	ORGANIZACI SORI	0.003%	94.882%
4364	CHIN-POON INDL	0.003%	94.884%
4365	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	94.887%
4366	CUMMINS INDIA	0.003%	94.890%
4367	GREGGS PLC	0.003%	94.892%
4368	TELECOM ITALIA	0.003%	94.895%
4369	ADVANSIX INC COMMON STOCK USD.01	0.003%	94.897%
4370	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.900%
4371	CITY DEVELOPMEN	0.003%	94.903%
4372	SARAS SPA	0.003%	94.905%
4373	KONINKLIJKE WES	0.003%	94.908%
4374	ENDEAVOUR SILVE	0.003%	94.910%
4375	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	94.913%
4376	ST MODWEN PROPS	0.003%	94.915%
4377	BLUCORA INC COMMON STOCK USD.0001	0.003%	94.918%
4378	SSAB SVENSKT ST	0.003%	94.921%
4379	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.923%
4380	DOOSAN INFRACOR	0.003%	94.926%
4381	BCO SANTANDER-C	0.003%	94.928%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	TOD'S SPA	0.003%	94.931%
4383	ST GALLER KTBK	0.003%	94.933%
4384	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	94.936%
4385	JUROKU BANK	0.003%	94.939%
4386	MORGUARD REAL E	0.003%	94.941%
4387	GPE EUROTUNNEL	0.003%	94.944%
4388	JG SUMMIT HLDGS	0.003%	94.946%
4389	IPSOS	0.003%	94.949%
4390	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	94.951%
4391	UNILEVER NV	0.003%	94.954%
4392	TATA GLOBAL	0.003%	94.957%
4393	ARCADIS NV	0.003%	94.959%
4394	MARSHALLS PLC	0.003%	94.962%
4395	TSOGO SUN HOLDI	0.003%	94.964%
4396	SEINO TRANSPORT	0.003%	94.967%
4397	FISERV INC SR UNSECURED 06/20 2.7	0.003%	94.969%
4398	SUMITOMO BAKELI	0.003%	94.972%
4399	KUMBA IRON ORE	0.003%	94.975%
4400	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.003%	94.977%
4401	KELLY SERVICES	0.003%	94.980%
4402	RELIANCE ENERGY	0.003%	94.982%
4403	FNFV GROUP TRACKING STK USD.0001	0.003%	94.985%
4404	MEGACABLE HOLDI	0.003%	94.987%
4405	TOYO SUISAN KAI	0.003%	94.990%
4406	YAMATO KOGYO CO	0.003%	94.992%
4407	BONAVA AB - B S	0.003%	94.995%
4408	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.998%
4409	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	95.000%
4410	SANFILIPPO(JOHN	0.003%	95.003%
4411	WINBOND ELECTRO	0.003%	95.005%
4412	ADVANCED INFO S	0.003%	95.008%
4413	GRANITE OIL COR	0.003%	95.010%
4414	ILUKA RESOURCES	0.003%	95.013%
4415	NOVANTA INC COMMON STOCK	0.003%	95.015%
4416	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	95.018%
4417	TAIWAN FERTILIZ	0.003%	95.020%
4418	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	95.023%
4419	BWP TRUST	0.003%	95.025%
4420	KIMBERLY CLARK	0.003%	95.028%
4421	FORTUNE REIT	0.003%	95.031%
4422	ESTACIO PARTICI	0.003%	95.033%
4423	ZTE CORP	0.003%	95.036%
4424	SOCIETE BIC SA	0.003%	95.038%
4425	CHINA AIRLINES	0.003%	95.041%
4426	GT CAPITAL HOLD	0.003%	95.043%
4427	CHINA RAILWAY G	0.003%	95.046%
4428	SHIONOGI & CO	0.003%	95.048%
4429	TOKYU REIT INC	0.003%	95.051%
4430	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	95.053%
4431	SIDERURGICA NAC	0.003%	95.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	DOOSAN HEAVY IN	0.003%	95.058%
4433	NN INC COMMON STOCK USD.01	0.003%	95.061%
4434	EDION CORP	0.003%	95.063%
4435	ST JOE CO/THE COMMON STOCK	0.003%	95.066%
4436	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	95.068%
4437	EL PASO ELECTRIC CO COMMON STOCK	0.003%	95.071%
4438	VOLTAS LTD	0.003%	95.074%
4439	AEROPORTS DE PA	0.003%	95.076%
4440	ASHOK LEYLAND	0.003%	95.079%
4441	NIHON PARKERIZI	0.003%	95.081%
4442	KORIAN	0.003%	95.084%
4443	AUROBINDO PHARM	0.003%	95.086%
4444	MEGMILK SNOW BR	0.003%	95.089%
4445	ACACIA MINING	0.003%	95.091%
4446	INDUSTRIAL & IN	0.003%	95.094%
4447	CARETRUST REIT INC REIT USD.01	0.003%	95.096%
4448	SYDNEY AIRPORT	0.003%	95.099%
4449	HUNTING PLC	0.003%	95.101%
4450	NANKAI ELEC RAI	0.003%	95.104%
4451	SIXT SE PFD	0.003%	95.106%
4452	JB HI-FI	0.003%	95.109%
4453	BANCO DE CHILE ADR ADR	0.003%	95.111%
4454	AAON INC COMMON STOCK USD.004	0.003%	95.114%
4455	CHINA TELECOM CORP LTD ADR ADR	0.003%	95.116%
4456	KINPO ELECTRONI	0.003%	95.119%
4457	WOORI INVESTMEN	0.003%	95.121%
4458	HALFORDS GROUP	0.003%	95.124%
4459	UNIPRES CORP.	0.003%	95.126%
4460	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	95.129%
4461	WACKER CONSTRUC	0.002%	95.131%
4462	KENDA RUBBER IN	0.002%	95.134%
4463	ONTEX GROUP NV	0.002%	95.136%
4464	WEST CORP COMMON STOCK USD.001	0.002%	95.139%
4465	EULER & HERMES	0.002%	95.141%
4466	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.144%
4467	TRANSAT AT INC	0.002%	95.146%
4468	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.149%
4469	COSAN SA INDUST	0.002%	95.151%
4470	TRINET GROUP INC COMMON STOCK USD.000025	0.002%	95.154%
4471	US CONCRETE INC COMMON STOCK USD.001	0.002%	95.156%
4472	ERG SPA	0.002%	95.159%
4473	DAETWYLER HOLDI	0.002%	95.161%
4474	ALAMO GROUP INC	0.002%	95.164%
4475	AICA KOGYO CO	0.002%	95.166%
4476	TONGAAT-HULETT	0.002%	95.169%
4477	BANREGIO GRUPO	0.002%	95.171%
4478	CAR INC	0.002%	95.173%
4479	POLY HONG KONG	0.002%	95.176%
4480	MAPLETREE LOGIS	0.002%	95.178%
4481	POSTNL	0.002%	95.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	UNI-CHARM CORP	0.002%	95.183%
4483	DAOU TECHNOLOGY	0.002%	95.186%
4484	AFRICA OIL CORP	0.002%	95.188%
4485	MONCLER SPA	0.002%	95.191%
4486	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.002%	95.193%
4487	SPAR NORD BANK	0.002%	95.196%
4488	SIME DARBY BHD	0.002%	95.198%
4489	MERCER INTL INC	0.002%	95.201%
4490	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.002%	95.203%
4491	VALOR CO LTD	0.002%	95.206%
4492	TAIWAN BUSINESS	0.002%	95.208%
4493	TURK SISE VE CA	0.002%	95.211%
4494	EVA AIRWAYS	0.002%	95.213%
4495	HITACHI ZOSEN C	0.002%	95.216%
4496	GENTING MALAYSI	0.002%	95.218%
4497	HOME PRODUCT CE	0.002%	95.221%
4498	AMOREPACIFIC GR	0.002%	95.223%
4499	SINO LAND CO	0.002%	95.225%
4500	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.002%	95.228%
4501	TRICO BANCSHARES COMMON STOCK	0.002%	95.230%
4502	SINOTRANS LIMIT	0.002%	95.233%
4503	QIAGEN NV	0.002%	95.235%
4504	NAVISTAR INTL C	0.002%	95.238%
4505	ALKERMES PLC	0.002%	95.240%
4506	AZIMUT HOLDOING	0.002%	95.243%
4507	ASPEN PHARMACAR	0.002%	95.245%
4508	BAIC MOTOR CORP	0.002%	95.248%
4509	DAIRY CREST GRO	0.002%	95.250%
4510	DAVIDE CAMPARI-	0.002%	95.252%
4511	ZHUZHOU CSR TIM	0.002%	95.255%
4512	RATIONAL	0.002%	95.257%
4513	KAP IND HLDG LT	0.002%	95.260%
4514	MELCO INTERNATI	0.002%	95.262%
4515	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.265%
4516	TOKIO MARINE HO	0.002%	95.267%
4517	PRIMARY HEALTH	0.002%	95.270%
4518	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.272%
4519	INDEPENDENCE GR	0.002%	95.274%
4520	CAIRN INDIA LTD	0.002%	95.277%
4521	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.002%	95.279%
4522	ATEA ASA	0.002%	95.282%
4523	SIEGFRIED HOLDI	0.002%	95.284%
4524	PC CONNECTION	0.002%	95.287%
4525	DATATEC	0.002%	95.289%
4526	KRONES AG	0.002%	95.291%
4527	MACQUARIE MEXIC	0.002%	95.294%
4528	ROHTO PHARM	0.002%	95.296%
4529	PZU GR	0.002%	95.299%
4530	MAHINDRA & MAHI	0.002%	95.301%
4531	ANGLOVAAL MININ	0.002%	95.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	TECAN AG	0.002%	95.306%
4533	NCC LTD/INDIA	0.002%	95.308%
4534	EMAMI LTD	0.002%	95.311%
4535	KRUK SA	0.002%	95.313%
4536	OPHIR ENERGY PL	0.002%	95.316%
4537	MERCIALYS	0.002%	95.318%
4538	SAFESTORE HOLDI	0.002%	95.321%
4539	TODA CORP	0.002%	95.323%
4540	CHINA CONCH VEN	0.002%	95.325%
4541	HYAKUGO BANK(10	0.002%	95.328%
4542	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.330%
4543	NATL HOUSE INDL	0.002%	95.333%
4544	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.002%	95.335%
4545	WIENER STAEDTIS	0.002%	95.337%
4546	KINGBOARD LAMIN	0.002%	95.340%
4547	TOKAI RIKA CO	0.002%	95.342%
4548	JENOPTIK AG	0.002%	95.345%
4549	PAZ OIL CO LTD	0.002%	95.347%
4550	FELCOR LODGING	0.002%	95.349%
4551	AIRPORTS OF THA	0.002%	95.352%
4552	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.002%	95.354%
4553	FIRST INTERSTATE BANCYS A COMMON STOCK	0.002%	95.357%
4554	FABEGE AB	0.002%	95.359%
4555	SEVERSTAL GDR REG S GDR	0.002%	95.362%
4556	SCORPIO TANKERS	0.002%	95.364%
4557	KCC CORP	0.002%	95.366%
4558	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.369%
4559	YAGEO CORP	0.002%	95.371%
4560	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.373%
4561	ANSALDO STS SPA	0.002%	95.376%
4562	SACYR SA	0.002%	95.378%
4563	MARUI CO	0.002%	95.381%
4564	SPX CORP COMMON STOCK USD.01	0.002%	95.383%
4565	SAUL CENTERS INC REIT USD.01	0.002%	95.385%
4566	SHINMAYWA INDS	0.002%	95.388%
4567	CLOETTA AB B SH	0.002%	95.390%
4568	KYOWA EXEO CORP	0.002%	95.393%
4569	DIAMOND OFFSHOR	0.002%	95.395%
4570	HAITIAN INTL HL	0.002%	95.397%
4571	TOYOTA BOSHOKU	0.002%	95.400%
4572	GENUS PLC	0.002%	95.402%
4573	BEFIMMO SCA	0.002%	95.405%
4574	NAGACORP LTD	0.002%	95.407%
4575	AUSNET SERVICES	0.002%	95.409%
4576	CANON MARKETING	0.002%	95.412%
4577	CHOW SANG SANG	0.002%	95.414%
4578	THAI UNION GROU	0.002%	95.416%
4579	DAIO PAPER CORP	0.002%	95.419%
4580	HARMONY GOLD MN	0.002%	95.421%
4581	DIGI.COM BHD	0.002%	95.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	JARDINE CYCLE	0.002%	95.426%
4583	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.428%
4584	SEKISUI HOUSE R	0.002%	95.431%
4585	KYUSHU ELEC POW	0.002%	95.433%
4586	TCC HONG KONG C	0.002%	95.435%
4587	ENGIE BRASIL SA	0.002%	95.438%
4588	SCIENTIFIC GAME	0.002%	95.440%
4589	MARCUS CORP	0.002%	95.442%
4590	DRILLISCH AG	0.002%	95.445%
4591	INDO TAMBANGRAY	0.002%	95.447%
4592	ALUMINA LTD-SPO	0.002%	95.450%
4593	NICHIAS CORP	0.002%	95.452%
4594	BANK DANAMON PT	0.002%	95.454%
4595	REUNERT	0.002%	95.457%
4596	CHINA LESSO GRO	0.002%	95.459%
4597	POLYPIPE GROUP	0.002%	95.461%
4598	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.002%	95.464%
4599	BRINKER INTL IN	0.002%	95.466%
4600	COLGATE-PALM (I	0.002%	95.468%
4601	CHINA ZHONGWANG	0.002%	95.471%
4602	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.473%
4603	K12 INC COMMON STOCK USD.0001	0.002%	95.476%
4604	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.478%
4605	SYSMEX CORP	0.002%	95.480%
4606	OAO ROSNEFT OIL	0.002%	95.483%
4607	OTSUKA HLDGS CO	0.002%	95.485%
4608	PANALPINA WELT	0.002%	95.487%
4609	TURKIYE HALK	0.002%	95.490%
4610	JAPAN STEEL WOR	0.002%	95.492%
4611	JERONIMO MARTIN	0.002%	95.494%
4612	ADITYA BIRLA NU	0.002%	95.497%
4613	FUKUOKA REIT CO	0.002%	95.499%
4614	MUSASHINO BANK	0.002%	95.501%
4615	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.504%
4616	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.002%	95.506%
4617	PRESIDENT CHAIN	0.002%	95.508%
4618	BAJAJ AUTO LTD	0.002%	95.511%
4619	GRUPO ELEKTRA(N	0.002%	95.513%
4620	IRPC PUBLIC CO	0.002%	95.515%
4621	HARGREAVES LANS	0.002%	95.518%
4622	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.002%	95.520%
4623	ABIOMED INC COMMON STOCK USD.01	0.002%	95.522%
4624	GUESS? INC COMMON STOCK USD.01	0.002%	95.525%
4625	AIRBOSS OF AMER	0.002%	95.527%
4626	TAKKT AG	0.002%	95.529%
4627	KING YUAN ELECT	0.002%	95.532%
4628	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.534%
4629	KELLER GROUP	0.002%	95.536%
4630	INVENSENSE INC COMMON STOCK USD.001	0.002%	95.539%
4631	ARCBEST CORP COMMON STOCK USD.01	0.002%	95.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	A2A SPA	0.002%	95.543%
4633	GLAXOSMITHKLINE	0.002%	95.546%
4634	UTD STATES CELL	0.002%	95.548%
4635	COLOPLAST AS	0.002%	95.550%
4636	CHINA STHN AIRL	0.002%	95.553%
4637	EMEMORY TECHNOL	0.002%	95.555%
4638	BROOKFIELD OFFI	0.002%	95.557%
4639	TOKYO ELEC POWE	0.002%	95.560%
4640	PETRA DIAMONDS	0.002%	95.562%
4641	TELECOM ITALIA	0.002%	95.564%
4642	BORREGAARD ASA	0.002%	95.566%
4643	DIASORIN SPA EU	0.002%	95.569%
4644	FIELMANN AG	0.002%	95.571%
4645	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.573%
4646	MANDO CORPORATI	0.002%	95.576%
4647	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.578%
4648	MYRIAD GENETICS	0.002%	95.580%
4649	INVESTMENT TECH	0.002%	95.583%
4650	OM ASSET MANAGE	0.002%	95.585%
4651	U-MING MARINE	0.002%	95.587%
4652	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.590%
4653	YELLOW PAGES LT	0.002%	95.592%
4654	ANDREW PELLER-A	0.002%	95.594%
4655	NOS SGPS	0.002%	95.596%
4656	GANNETT CO INC COMMON STOCK	0.002%	95.599%
4657	SHIP HEALTHCARE	0.002%	95.601%
4658	MACRONIX INTERN	0.002%	95.603%
4659	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	95.606%
4660	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.608%
4661	CHINA VANKE CO	0.002%	95.610%
4662	TOKAI CARBON CO	0.002%	95.612%
4663	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.615%
4664	CALAVO GROWERS INC COMMON STOCK USD.001	0.002%	95.617%
4665	OKASAN SECURITI	0.002%	95.619%
4666	COCA-COLA EUROP	0.002%	95.621%
4667	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.624%
4668	SHIP FINANCE IN	0.002%	95.626%
4669	RPC INC COMMON STOCK USD.1	0.002%	95.628%
4670	SAMSUNG ELECTRO	0.002%	95.631%
4671	HOTA INDUSTRIAL	0.002%	95.633%
4672	FUGRO NV-CVA	0.002%	95.635%
4673	EXIDE INDUSTRIE	0.002%	95.637%
4674	SAF-HOLLAND SA	0.002%	95.640%
4675	L&T FINANCE HOL	0.002%	95.642%
4676	TARKETT SA	0.002%	95.644%
4677	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.646%
4678	SLIGRO FOOD GRO	0.002%	95.649%
4679	WT MICROELECTRO	0.002%	95.651%
4680	SIMPLO TECHNOLO	0.002%	95.653%
4681	KOREA ELEC POWE	0.002%	95.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.658%
4683	PARADE TECHNOLO	0.002%	95.660%
4684	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.662%
4685	KING'S TOWN BAN	0.002%	95.665%
4686	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.667%
4687	LINDT & SPRUENG	0.002%	95.669%
4688	CHIPOTLE MEXICA	0.002%	95.671%
4689	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.674%
4690	IMERYS SA	0.002%	95.676%
4691	BEACH PETROLEUM	0.002%	95.678%
4692	BUMI ARMADA BER	0.002%	95.680%
4693	MONMOUTH REAL E	0.002%	95.683%
4694	TOHO GAS CO	0.002%	95.685%
4695	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.002%	95.687%
4696	KFORCE INC COMMON STOCK USD.01	0.002%	95.689%
4697	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.692%
4698	DUSKIN CO LTD	0.002%	95.694%
4699	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.696%
4700	TOBU RAILWAY CO	0.002%	95.698%
4701	HAP SENG CONSOL	0.002%	95.701%
4702	XEROX CORP 4.07	0.002%	95.703%
4703	NOLATO AB	0.002%	95.705%
4704	ZHAOJIN MINING	0.002%	95.707%
4705	BALKRISHNA INDS	0.002%	95.710%
4706	MIZRAHI TEFAHOT	0.002%	95.712%
4707	BRF SA	0.002%	95.714%
4708	GPO IND BIMBO	0.002%	95.716%
4709	NIPPON GAS CO L	0.002%	95.718%
4710	LUXOTTICA GROUP	0.002%	95.721%
4711	HYPERMARCAS SA	0.002%	95.723%
4712	PREMIER INVESTM	0.002%	95.725%
4713	SANOMA OYJ	0.002%	95.727%
4714	NTHN STAR RES L	0.002%	95.730%
4715	INTERRENT REAL	0.002%	95.732%
4716	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.734%
4717	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.736%
4718	RAMCO-GERSHENSO	0.002%	95.739%
4719	TOWER SEMICONDU	0.002%	95.741%
4720	PIGEON CORP	0.002%	95.743%
4721	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.745%
4722	DEBENHAMS	0.002%	95.747%
4723	ENGINEERS INDIA	0.002%	95.750%
4724	SIBANYE GOLD SPON ADR ADR	0.002%	95.752%
4725	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.754%
4726	FUKUYAMA TRANSP	0.002%	95.756%
4727	TOAGOSEI CO LTD	0.002%	95.758%
4728	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.761%
4729	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.763%
4730	ULTRATECH INC COMMON STOCK USD.001	0.002%	95.765%
4731	GIMV NV	0.002%	95.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	KEIO CORP	0.002%	95.770%
4733	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.772%
4734	FIBRIA CELULOSE	0.002%	95.774%
4735	TEC CORPORATION	0.002%	95.776%
4736	SERIA CO LTD	0.002%	95.778%
4737	TVS MOTOR CO	0.002%	95.781%
4738	IPSEN	0.002%	95.783%
4739	LEROY SEAFOOD G	0.002%	95.785%
4740	GREENTOWN CHINA	0.002%	95.787%
4741	FORMFACTOR INC COMMON STOCK USD.001	0.002%	95.789%
4742	COSMO ENERGY HO	0.002%	95.792%
4743	MAKALOTIndustr	0.002%	95.794%
4744	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.796%
4745	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.002%	95.798%
4746	NOBLE CORP PLC	0.002%	95.800%
4747	JC DECAUX SA	0.002%	95.803%
4748	DEUTZ AG	0.002%	95.805%
4749	HUBER & SUHNER	0.002%	95.807%
4750	RAKUTEN INC	0.002%	95.809%
4751	UTD INTEGRATION	0.002%	95.811%
4752	DCM JAPAN HOLDI	0.002%	95.814%
4753	POLSKIE GORNICT	0.002%	95.816%
4754	SIXT AG	0.002%	95.818%
4755	ABERCROMBIE & F	0.002%	95.820%
4756	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.822%
4757	VERITIV CORP COMMON STOCK USD.01	0.002%	95.824%
4758	RELIANCE POWER	0.002%	95.827%
4759	PROTO LABS INC COMMON STOCK USD.001	0.002%	95.829%
4760	TELECOM PLUS	0.002%	95.831%
4761	AVICHINA INDUST	0.002%	95.833%
4762	BANK OF BARODA	0.002%	95.835%
4763	PAN OCEAN CO	0.002%	95.838%
4764	OPEN HOUSE CO L	0.002%	95.840%
4765	SYNTEL INC COMMON STOCK	0.002%	95.842%
4766	MARICO LTD	0.002%	95.844%
4767	WONIK IPS CO LT	0.002%	95.846%
4768	LIPPO KARAWACI	0.002%	95.849%
4769	ALLIED GROUP LT	0.002%	95.851%
4770	INDUSIND BANK	0.002%	95.853%
4771	RYOHIN KEIKAKU	0.002%	95.855%
4772	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.857%
4773	LADBROKES PLC	0.002%	95.859%
4774	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.862%
4775	SLATE RETAIL RE	0.002%	95.864%
4776	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.866%
4777	AIR NEW ZEALAND	0.002%	95.868%
4778	BANK MILLENIUM	0.002%	95.870%
4779	IMMOFINANZ IMMO	0.002%	95.872%
4780	INFICON HOLDING	0.002%	95.875%
4781	AMBEV SA ADR ADR	0.002%	95.877%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	GRAND PACIF PET	0.002%	95.879%
4783	METROPOLITAN BA	0.002%	95.881%
4784	HYUNDAI MIPO DO	0.002%	95.883%
4785	KINAXIS INC	0.002%	95.885%
4786	DOMINO'S PIZZA	0.002%	95.888%
4787	CHINA PACIFIC I	0.002%	95.890%
4788	OCI COMPANY LTD	0.002%	95.892%
4789	SUPERGROUP PLC	0.002%	95.894%
4790	TUNG HO STEEL E	0.002%	95.896%
4791	EXPRESS INC COMMON STOCK	0.002%	95.898%
4792	NOBLE GROUP LTD	0.002%	95.901%
4793	CHINA EVERBRIGH	0.002%	95.903%
4794	BHARAT PETROL C	0.002%	95.905%
4795	HAVAS SA	0.002%	95.907%
4796	HAMBORNER AG	0.002%	95.909%
4797	ZAKLADY METALI	0.002%	95.911%
4798	BAJAJ AUTO	0.002%	95.914%
4799	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.002%	95.916%
4800	ELITE MATERIAL	0.002%	95.918%
4801	HINDUSTAN LEVER	0.002%	95.920%
4802	PHH CORP COMMON STOCK USD.01	0.002%	95.922%
4803	AEROVIRONMENT I	0.002%	95.924%
4804	CHINA BLUECHEMI	0.002%	95.927%
4805	COMSYS HOLDINGS	0.002%	95.929%
4806	TOKYO SEIMITSU	0.002%	95.931%
4807	CHINA GEN PLAST	0.002%	95.933%
4808	KIWI PROPERTY G	0.002%	95.935%
4809	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.937%
4810	LONG CHEN PAPER	0.002%	95.939%
4811	MANHATTAN ASSOC	0.002%	95.942%
4812	MELEXIS	0.002%	95.944%
4813	ABAXIS INC COMMON STOCK	0.002%	95.946%
4814	BALFOUR BEATTY	0.002%	95.948%
4815	AGFA GEVAERT NV	0.002%	95.950%
4816	KUMHO TIRE CO	0.002%	95.952%
4817	FUYO GENERAL LE	0.002%	95.954%
4818	CENTRAL GLASS C	0.002%	95.957%
4819	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.959%
4820	AEON REIT INVES	0.002%	95.961%
4821	VAKRANGEE LTD	0.002%	95.963%
4822	STARTS CORP INC	0.002%	95.965%
4823	DEUTSCHE EUROSH	0.002%	95.967%
4824	JIANGSU EXPRESS	0.002%	95.969%
4825	WPT INDUSTRIAL	0.002%	95.971%
4826	HYAKUJUSHI BANK	0.002%	95.974%
4827	SINGAPORE TECH	0.002%	95.976%
4828	INVERSIONES AGU	0.002%	95.978%
4829	AUTODESK INC	0.002%	95.980%
4830	IMP DEL DES Y E	0.002%	95.982%
4831	CHINA GALAXY SE	0.002%	95.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	AEGION CORP COMMON STOCK USD.01	0.002%	95.986%
4833	REGIS RESOURCES	0.002%	95.988%
4834	Ayala Land Inc	0.002%	95.991%
4835	SUNTORY BEVERAG	0.002%	95.993%
4836	DURATEX SA	0.002%	95.995%
4837	MULTIPLAN EMPRE	0.002%	95.997%
4838	CIPUTRA DEVELOP	0.002%	95.999%
4839	KOMORI CORPORAT	0.002%	96.001%
4840	CROMWELL PROPER	0.002%	96.003%
4841	CAHYA MATA SARA	0.002%	96.005%
4842	SEMEN GRESIK	0.002%	96.007%
4843	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.010%
4844	CORBY SPIRIT AN	0.002%	96.012%
4845	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.014%
4846	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	96.016%
4847	FIRST BANCORP/NC COMMON STOCK	0.002%	96.018%
4848	NHN ENTERTAINME	0.002%	96.020%
4849	CHINA DONGXIANG	0.002%	96.022%
4850	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.024%
4851	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.026%
4852	TURK HAVA YOLLA	0.002%	96.028%
4853	STONERIDGE INC COMMON STOCK	0.002%	96.031%
4854	NINTENDO CO	0.002%	96.033%
4855	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	96.035%
4856	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.037%
4857	SERCOMM CORP	0.002%	96.039%
4858	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	96.041%
4859	ASSURA PLC	0.002%	96.043%
4860	TOPCO SCIENTIFI	0.002%	96.045%
4861	H.I.S.CO	0.002%	96.047%
4862	PARK STERLING CORP COMMON STOCK USD.01	0.002%	96.049%
4863	USS CO. LTD.	0.002%	96.051%
4864	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	96.054%
4865	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.056%
4866	POWER GRID CORP	0.002%	96.058%
4867	VTECH HLDGS	0.002%	96.060%
4868	ALK-ABELLO A/S	0.002%	96.062%
4869	ANALOGIC CORP	0.002%	96.064%
4870	ALM. BRAND	0.002%	96.066%
4871	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.068%
4872	FUTURE LAND DEV	0.002%	96.070%
4873	TRAVELPORT WORL	0.002%	96.072%
4874	ORION CORP	0.002%	96.074%
4875	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	96.076%
4876	PACIFIC BASIN S	0.002%	96.078%
4877	TOMTOM NV	0.002%	96.081%
4878	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	96.083%
4879	ENQUEST PLC	0.002%	96.085%
4880	JAPAN DISPLAY I	0.002%	96.087%
4881	EXEDY CORP	0.002%	96.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	DE'LONGHI SPA	0.002%	96.091%
4883	CORETRONICS COR	0.002%	96.093%
4884	MAGELLAN FINANC	0.002%	96.095%
4885	FAR EAST INTL B	0.002%	96.097%
4886	XINYI SOLAR HOL	0.002%	96.099%
4887	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.101%
4888	PARMALAT S.P.A	0.002%	96.103%
4889	KOLON INDUSTRIE	0.002%	96.105%
4890	CIECH SA	0.002%	96.107%
4891	KEIHIN ELEC EXP	0.002%	96.109%
4892	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.111%
4893	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	96.114%
4894	EZ TEC EMPREEND	0.002%	96.116%
4895	MODINE MFG CO	0.002%	96.118%
4896	EFG INTERNATION	0.002%	96.120%
4897	HUFVUDSTADEN AB	0.002%	96.122%
4898	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.124%
4899	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.126%
4900	NEWALTA INC	0.002%	96.128%
4901	OGAKI KYORITSU	0.002%	96.130%
4902	LAIRD PLC	0.002%	96.132%
4903	ITOHAM YONEKYU	0.002%	96.134%
4904	SA CORP REAL ES	0.002%	96.136%
4905	CONZZETA AG	0.002%	96.138%
4906	EMS-CHEMIE HLDG	0.002%	96.140%
4907	HOMESTREET INC COMMON STOCK	0.002%	96.142%
4908	HANNSTAR DISPLA	0.002%	96.144%
4909	MINDTREE LTD	0.002%	96.146%
4910	TISCO FINANCIAL	0.002%	96.148%
4911	AEON MALL CO LT	0.002%	96.150%
4912	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.002%	96.152%
4913	TAIWAN STYRENE	0.002%	96.155%
4914	AIRASIA BHD	0.002%	96.157%
4915	PRIMAX ELECTRON	0.002%	96.159%
4916	MAKINO MILLING	0.002%	96.161%
4917	BCO BILBAO VIZC	0.002%	96.163%
4918	NANTO BANK	0.002%	96.165%
4919	SIGMA PHARMACEU	0.002%	96.167%
4920	SENKO CO	0.002%	96.169%
4921	C.P. ALL PCL-FG	0.002%	96.171%
4922	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.173%
4923	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.175%
4924	ITEQ CORP	0.002%	96.177%
4925	PHARMERICA CORP COMMON STOCK USD.01	0.002%	96.179%
4926	KISSEI PHARM CO	0.002%	96.181%
4927	TONG YANG INDUS	0.002%	96.183%
4928	NIHON KOHDEN CO	0.002%	96.185%
4929	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	96.187%
4930	TRAVELSKY TECHN	0.002%	96.189%
4931	MORGUARD CORP	0.002%	96.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.193%
4933	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.195%
4934	MEDIPAL HOLDING	0.002%	96.197%
4935	OVS SPA	0.002%	96.199%
4936	SSP GROUP PLC	0.002%	96.201%
4937	KANDENKO CO	0.002%	96.203%
4938	ITO EN	0.002%	96.205%
4939	SEABRIDGE GOLD	0.002%	96.207%
4940	CIMPRESS NV	0.002%	96.209%
4941	BLUEBIRD BIO IN	0.002%	96.211%
4942	TOOTSIE ROLL IN	0.002%	96.213%
4943	CONNECTONE BANCORP INC COMMON STOCK	0.002%	96.215%
4944	KANGWON LAND IN	0.002%	96.217%
4945	MILLENNIUM&COPT	0.002%	96.219%
4946	CARSALES.COM LT	0.002%	96.222%
4947	MINMETALS RES	0.002%	96.224%
4948	RHONE-KLINIKUM	0.002%	96.226%
4949	TOWER INTL INC	0.002%	96.228%
4950	GLENMARK PHARM	0.002%	96.230%
4951	JUMBO SA	0.002%	96.232%
4952	PGT INC	0.002%	96.234%
4953	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.236%
4954	TELEFONICA BRASIL ADR ADR	0.002%	96.238%
4955	ACADIAN TIMBER	0.002%	96.240%
4956	AUTOMOTIVE HOLD	0.002%	96.242%
4957	ETERNAL CHEMICA	0.002%	96.244%
4958	SINGAPORE EXCHA	0.002%	96.246%
4959	KOREA ZINC	0.002%	96.248%
4960	TSRC CORP	0.002%	96.250%
4961	DREAM INDUSTRIA	0.002%	96.252%
4962	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.254%
4963	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	96.256%
4964	KOMERI CO	0.002%	96.258%
4965	MITSUBISHI TANA	0.002%	96.260%
4966	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.262%
4967	FINISH LINE INC	0.002%	96.264%
4968	FLIGHT CENTRE L	0.002%	96.266%
4969	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.268%
4970	AVANGRID INC COMMON STOCK USD.01	0.002%	96.270%
4971	FCC CO LTD	0.002%	96.272%
4972	DULUXGROUP LTD	0.002%	96.274%
4973	K WAH INTL HLDG	0.002%	96.275%
4974	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.277%
4975	GLOBE TELECOM I	0.002%	96.279%
4976	MATSUMOTOKIYOSH	0.002%	96.281%
4977	BETSSON AB	0.002%	96.283%
4978	TIANNENG POWER	0.002%	96.285%
4979	TIM PARTICIPA	0.002%	96.287%
4980	AMOREPACIFIC-NE	0.002%	96.289%
4981	RITEK INC	0.002%	96.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	MITSUBA CORP	0.002%	96.293%
4983	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.295%
4984	SINO-AMERICAN S	0.002%	96.297%
4985	PARKWAY INC REIT USD.001	0.002%	96.299%
4986	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.301%
4987	KANEMATSU CORP	0.002%	96.303%
4988	CPFL ENERGIA SA	0.002%	96.305%
4989	CyberAgent, Inc	0.002%	96.307%
4990	BANGKOK LAND PC	0.002%	96.309%
4991	CHAROEN PKPD-FG	0.002%	96.311%
4992	Rocky Mountain	0.002%	96.313%
4993	CALIFORNIA WATE	0.002%	96.315%
4994	MISUMI CORPORAT	0.002%	96.317%
4995	MARUICHI STL TU	0.002%	96.319%
4996	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.321%
4997	TXC CORPN	0.002%	96.323%
4998	ROCHE HOLDING A	0.002%	96.325%
4999	JM FINANCIAL	0.002%	96.327%
5000	EURONAV SA	0.002%	96.329%
5001	SUMITOMO WAREHO	0.002%	96.331%
5002	SHIMADZU CORP	0.002%	96.333%
5003	FENG TAY ENTRPR	0.002%	96.335%
5004	VASTNED RETAIL	0.002%	96.337%
5005	ZEE ENTERTAIN E	0.002%	96.339%
5006	ASATSU INC	0.002%	96.341%
5007	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.343%
5008	NISHIMATSU CONS	0.002%	96.344%
5009	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.346%
5010	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.348%
5011	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.350%
5012	CHINA TRAVEL IN	0.002%	96.352%
5013	SHANDONG WEIGAO	0.002%	96.354%
5014	OKUMURA CORP	0.002%	96.356%
5015	OBARA CORP	0.002%	96.358%
5016	PERPETUAL TST A	0.002%	96.360%
5017	MYER HOLDINGS L	0.002%	96.362%
5018	HANSSEM CO	0.002%	96.364%
5019	INDUTRADE AB	0.002%	96.366%
5020	VIDRALA S.A.	0.002%	96.368%
5021	FRUTAROM	0.002%	96.370%
5022	FIRST NATIONAL	0.002%	96.372%
5023	FENNER	0.002%	96.374%
5024	H. LUNDBECK A/S	0.002%	96.376%
5025	ATLANTICA YIELD	0.002%	96.378%
5026	AKER SOLUTIONS	0.002%	96.380%
5027	HAITONG INTL SE	0.002%	96.382%
5028	OPUS BANK	0.002%	96.383%
5029	NIHON M&A CENTE	0.002%	96.385%
5030	ANRITSU CORP	0.002%	96.387%
5031	GLOBAL NET LEASE INC REIT USD.01	0.002%	96.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	ASCOM HOLDING A	0.002%	96.391%
5033	KINDEN CORPORAT	0.002%	96.393%
5034	AIA ENGINEERING	0.002%	96.395%
5035	MITAC HOLDINGS	0.002%	96.397%
5036	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.399%
5037	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.401%
5038	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.403%
5039	CIA SANEAMENTO	0.002%	96.405%
5040	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.407%
5041	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.409%
5042	TASSAL GROUP	0.002%	96.411%
5043	TOKYO TY FINANC	0.002%	96.413%
5044	GLOVIS	0.002%	96.414%
5045	MAN WAH HOLDING	0.002%	96.416%
5046	SINGAPORE POST	0.002%	96.418%
5047	SHIKOKU ELEC PO	0.002%	96.420%
5048	CHORUS LIMITED	0.002%	96.422%
5049	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.424%
5050	GS ENGINEERING	0.002%	96.426%
5051	CHICONY ELECTRO	0.002%	96.428%
5052	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.430%
5053	TELEFONICA DE E	0.002%	96.432%
5054	LINDAB INTL AB	0.002%	96.434%
5055	FUJITEC CO	0.002%	96.436%
5056	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.438%
5057	EI TOWERS SPA	0.002%	96.439%
5058	CAPITAL SECURIT	0.002%	96.441%
5059	SPEEDWAY MOTORS	0.002%	96.443%
5060	MAINFREIGHT LTD	0.002%	96.445%
5061	DYNEGY INC COMMON STOCK USD.01	0.002%	96.447%
5062	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.449%
5063	PETROLEUM GEO-S	0.002%	96.451%
5064	CHINA MOTOR CO	0.002%	96.453%
5065	SIAS SPA	0.002%	96.455%
5066	CRAMO OYJ B SHS	0.002%	96.457%
5067	TAICHUNG	0.002%	96.459%
5068	FORTUNE R/EST I	0.002%	96.460%
5069	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	96.462%
5070	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.464%
5071	ACC LIMITED	0.002%	96.466%
5072	NIHON UNISYS	0.002%	96.468%
5073	ARCELIK AS	0.002%	96.470%
5074	KOA CORPORATION	0.002%	96.472%
5075	SHIMA SEIKI MFG	0.002%	96.474%
5076	BARR(A.G.)	0.002%	96.476%
5077	HSN INC COMMON STOCK USD.01	0.002%	96.478%
5078	INDIA INFOLINE	0.002%	96.479%
5079	ACTUA CORP COMMON STOCK USD.001	0.002%	96.481%
5080	BANCO COMERCIAL	0.002%	96.483%
5081	CIE AUTOMOTIVE	0.002%	96.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	DUZONBIZON CO L	0.002%	96.487%
5083	BONDUELLE SCA	0.002%	96.489%
5084	BIZLINK HOLDING	0.002%	96.491%
5085	SECURITY BANK C	0.002%	96.493%
5086	PERLIS PLANTATI	0.002%	96.495%
5087	KCE ELECTRONICS	0.002%	96.497%
5088	GUDANG GARAM(PE	0.002%	96.498%
5089	PUBLICIS GROUPE	0.002%	96.500%
5090	KOMAX HOLDING A	0.002%	96.502%
5091	HCI GROUP INC COMMON STOCK	0.002%	96.504%
5092	UNDER ARMOUR IN	0.002%	96.506%
5093	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.508%
5094	FUJI MACHINE MF	0.002%	96.510%
5095	TATNEFT PAO SPONSORED ADR ADR	0.002%	96.512%
5096	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.514%
5097	MUTHOOT FINANCE	0.002%	96.515%
5098	GPO DE INVERSIO	0.002%	96.517%
5099	EMP NAC ELECTRI	0.002%	96.519%
5100	SWISS LIFE HLDG	0.002%	96.521%
5101	CHAMPION REAL E	0.002%	96.523%
5102	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.525%
5103	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.527%
5104	CELLTRION INC K	0.002%	96.529%
5105	SINGAPORE PRESS	0.002%	96.531%
5106	NICHI-IKO PHARM	0.002%	96.532%
5107	CHENG LOONG	0.002%	96.534%
5108	BARITO PAC TBK	0.002%	96.536%
5109	SUMITOMO MITSUI	0.002%	96.538%
5110	GUOTAI JUNAN IN	0.002%	96.540%
5111	BIC CAMERA INC.	0.002%	96.542%
5112	TRUSCO NAKAYAMA	0.002%	96.544%
5113	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.546%
5114	MOBIMO HLDG AG	0.002%	96.547%
5115	AMERICAN RAILCA	0.002%	96.549%
5116	BEZEQ ISRAEL TE	0.002%	96.551%
5117	KADANT INC COMMON STOCK USD.01	0.002%	96.553%
5118	MATAHARI DEPART	0.002%	96.555%
5119	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.557%
5120	INDIAN OIL CORP	0.002%	96.559%
5121	JAPFA COMFEED I	0.002%	96.560%
5122	THERATECHNOLOGI	0.002%	96.562%
5123	KOKUYO CO	0.002%	96.564%
5124	CHUNGHWA TELECO	0.002%	96.566%
5125	GRENDENE SA	0.002%	96.568%
5126	PROSEGUR CIA DE	0.002%	96.570%
5127	RIETER HLDGS AG	0.002%	96.572%
5128	ASAHI INTECC CO	0.002%	96.574%
5129	ADVANCED	0.002%	96.575%
5130	CAPCOM CO	0.002%	96.577%
5131	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.581%
5133	JAPAN AVIATN EL	0.002%	96.583%
5134	NIB HOLDINGS LT	0.002%	96.585%
5135	EDELWEISS FIN S	0.002%	96.587%
5136	ITOCHU TECHNO S	0.002%	96.588%
5137	TOMY CO LTD	0.002%	96.590%
5138	F E CONSORTM IN	0.002%	96.592%
5139	CALGON CARBON C	0.002%	96.594%
5140	EVERLIGHT ELECT	0.002%	96.596%
5141	DIGNITY PLC	0.002%	96.598%
5142	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.600%
5143	IRESS MARKET TE	0.002%	96.601%
5144	NIPPON STEEL	0.002%	96.603%
5145	CHARGEURS SA	0.002%	96.605%
5146	MERITOR INC COMMON STOCK USD1.0	0.002%	96.607%
5147	CIA HERING	0.002%	96.609%
5148	EZAKI GLICO CO	0.002%	96.611%
5149	FASTIGHETS AB B	0.002%	96.612%
5150	SKY NETWORK TEL	0.002%	96.614%
5151	LAZARD LTD CL A COMMON STOCK USD.01	0.002%	96.616%
5152	SHANGHAI ELECTR	0.002%	96.618%
5153	RPX CORP COMMON STOCK USD.0001	0.002%	96.620%
5154	DRAEGERWERK AG	0.002%	96.622%
5155	STELLA INTERNAT	0.002%	96.624%
5156	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.625%
5157	DON QUIJOTE	0.002%	96.627%
5158	MID REIT INC	0.002%	96.629%
5159	ARCADYAN TECHNO	0.002%	96.631%
5160	IDBI BANK LTD	0.002%	96.633%
5161	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	96.635%
5162	THE NISSHIN OIL	0.002%	96.636%
5163	MITSUBISHI LOGI	0.002%	96.638%
5164	KYORITSU MAINT	0.002%	96.640%
5165	FRESENIUS MEDIC	0.002%	96.642%
5166	COHU INC COMMON STOCK USD1.0	0.002%	96.644%
5167	HERO HONDA	0.002%	96.646%
5168	NISSIN ELECTRIC	0.002%	96.648%
5169	BERNER KTBK	0.002%	96.649%
5170	LG HAUSYS LTD	0.002%	96.651%
5171	TOKYO DOME CORP	0.002%	96.653%
5172	NANOMETRICS	0.002%	96.655%
5173	CAPITARETAIL CH	0.002%	96.657%
5174	INWIDO AB	0.002%	96.659%
5175	MYCRONIC AB	0.002%	96.660%
5176	WD 40 CO COMMON STOCK USD.001	0.002%	96.662%
5177	RATHBONE BROTHE	0.002%	96.664%
5178	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.666%
5179	PTC INC COMMON STOCK USD.01	0.002%	96.668%
5180	VIRTUSA CORP COMMON STOCK USD.01	0.002%	96.670%
5181	LONKING HOLDING	0.002%	96.671%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	UNI-PRESIDENT C	0.002%	96.673%
5183	TRUE CORP PCL	0.002%	96.675%
5184	INMOBILIARIA CO	0.002%	96.677%
5185	METROPOLE TV-(M	0.002%	96.679%
5186	GREE INC	0.002%	96.680%
5187	SEIREN CO	0.002%	96.682%
5188	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.684%
5189	INTERCONEXION E	0.002%	96.686%
5190	TONG REN TANG T	0.002%	96.688%
5191	CJ E&M CORPORAT	0.002%	96.690%
5192	BANCA IFIS	0.002%	96.691%
5193	SKY PERFECT JSA	0.002%	96.693%
5194	MITCHELLS & BUT	0.002%	96.695%
5195	SEIBU HOLDINGS	0.002%	96.697%
5196	CHOW TAI FOOK J	0.002%	96.699%
5197	ZARDOYA-OTIS	0.002%	96.700%
5198	TV18 BROADCAST	0.002%	96.702%
5199	KIWOOM SECURITI	0.002%	96.704%
5200	YUEN FOONG YU M	0.002%	96.706%
5201	MEIDENSHA CORP	0.002%	96.708%
5202	HEALTHSTREAM INC COMMON STOCK	0.002%	96.710%
5203	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.711%
5204	GRAMMER AG	0.002%	96.713%
5205	SALVATORE FERRA	0.002%	96.715%
5206	CU BANCORP COMMON STOCK	0.002%	96.717%
5207	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	96.719%
5208	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.720%
5209	ALUMINIUM CORP	0.002%	96.722%
5210	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.724%
5211	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.726%
5212	SANFIRE RESOURC	0.002%	96.728%
5213	GENTING INTERNA	0.002%	96.729%
5214	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.731%
5215	AUTOGRILL SPA	0.002%	96.733%
5216	CHINA TRADITION	0.002%	96.735%
5217	IREN SPA	0.002%	96.737%
5218	TAKEUCHI MANUFA	0.002%	96.738%
5219	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.740%
5220	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.742%
5221	KAKEN PHARM	0.002%	96.744%
5222	HEALTHCARE SERV	0.002%	96.746%
5223	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.747%
5224	KEIHIN CORP	0.002%	96.749%
5225	U-BLOX AG	0.002%	96.751%
5226	BAYWA AG (BAYER	0.002%	96.753%
5227	Mobistar SA	0.002%	96.755%
5228	PETRONAS CHEMIC	0.002%	96.756%
5229	SKC CO	0.002%	96.758%
5230	PARKWAY LIFE RE	0.002%	96.760%
5231	KANAMOTO CO LTD	0.002%	96.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.764%
5233	ABACUS PROPERTY	0.002%	96.765%
5234	OMNIA HOLDINGS	0.002%	96.767%
5235	IOI PROPERTIES	0.002%	96.769%
5236	GETAC TECHNOLOG	0.002%	96.771%
5237	RHB Capital	0.002%	96.772%
5238	ALL NIPPON AIRW	0.002%	96.774%
5239	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.776%
5240	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.778%
5241	RESTAURANT GROU	0.002%	96.780%
5242	BECHTLE AG	0.002%	96.781%
5243	TOMRA SYSTEMS A	0.002%	96.783%
5244	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.785%
5245	SANYO SPEC STEE	0.002%	96.787%
5246	JSW ENERGY LTD	0.002%	96.789%
5247	AIRTAC INTERNAT	0.002%	96.790%
5248	INDRA SISTEMAS	0.002%	96.792%
5249	AVEVA GROUP PLC	0.002%	96.794%
5250	ORTHOFIX INTL N	0.002%	96.796%
5251	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.797%
5252	DIGITAL CHINA H	0.002%	96.799%
5253	KOENIG & BAUER	0.002%	96.801%
5254	SUMMERSET GROUP	0.002%	96.803%
5255	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.805%
5256	CHATHAM LODGING	0.002%	96.806%
5257	GETTY PETROLEUM	0.002%	96.808%
5258	VTB BANK(JSC)	0.002%	96.810%
5259	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.812%
5260	DENBURY RESOURC	0.002%	96.813%
5261	POWERLONG REAL	0.002%	96.815%
5262	INTERROLL HOLDI	0.002%	96.817%
5263	VOCUS COMMUN LT	0.002%	96.819%
5264	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.820%
5265	ULTIMATE	0.002%	96.822%
5266	ITE GROUP	0.002%	96.824%
5267	APPLUS SERVICES	0.002%	96.826%
5268	TIER REIT INC REIT USD.0001	0.002%	96.828%
5269	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.829%
5270	INDIA CEMENTS	0.002%	96.831%
5271	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.833%
5272	BANCA GENERALI	0.002%	96.835%
5273	PIONEER CORP JP	0.002%	96.836%
5274	BLACK DIAMOND G	0.002%	96.838%
5275	AMBUJA CEMENTS	0.002%	96.840%
5276	FULLSHARE HOLDI	0.002%	96.842%
5277	FRANK'S INTERNA	0.002%	96.843%
5278	ZENSHO CO LTD	0.002%	96.845%
5279	CORONATION FUND	0.002%	96.847%
5280	ITAU UNIBANCO H	0.002%	96.849%
5281	MORGUARD NORTH	0.002%	96.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	LIVANOVA PLC	0.002%	96.852%
5283	YAMAGATA BANK	0.002%	96.854%
5284	NITTO BOSEKI CO	0.002%	96.856%
5285	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.857%
5286	COCOKARA FINE H	0.002%	96.859%
5287	TEXWINCA HLDGS	0.002%	96.861%
5288	BBMG CORPORATIO	0.002%	96.863%
5289	YAHOO JAPAN COR	0.002%	96.864%
5290	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.866%
5291	HOPSON DEVELOPM	0.002%	96.868%
5292	LISI	0.002%	96.870%
5293	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.871%
5294	HEMFOSA FASTIGH	0.002%	96.873%
5295	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.875%
5296	RESORTTRUST INC	0.002%	96.877%
5297	NATURA COSMETIC	0.002%	96.878%
5298	NAMPAK LTD.	0.002%	96.880%
5299	TAL EDUCATION GROUP ADR ADR	0.002%	96.882%
5300	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.884%
5301	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.885%
5302	AFG ARBONIA-FOR	0.002%	96.887%
5303	AUSTRALIAN PHAR	0.002%	96.889%
5304	ORANGE SPON ADR ADR	0.002%	96.891%
5305	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.892%
5306	PEREGRINE HLDGS	0.002%	96.894%
5307	SEVEN GROUP HLD	0.002%	96.896%
5308	OBRASCON HUAR L	0.002%	96.898%
5309	JB FINANCIAL GR	0.002%	96.899%
5310	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.901%
5311	BANG & OLUFSEN	0.002%	96.903%
5312	SEVEN WEST MEDI	0.002%	96.904%
5313	KEMET CORP	0.002%	96.906%
5314	CHINA POWER INT	0.002%	96.908%
5315	TOHO BANK	0.002%	96.910%
5316	UNITIKA	0.002%	96.911%
5317	TOMONY HOLDINGS	0.002%	96.913%
5318	TAIWAN MOBILE	0.002%	96.915%
5319	TRIGANO	0.002%	96.917%
5320	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.918%
5321	SHINKO ELEC IND	0.002%	96.920%
5322	CROMPTON GREAVE	0.002%	96.922%
5323	NS SOLUTIONS CO	0.002%	96.923%
5324	VEDANTA RESOURC	0.002%	96.925%
5325	YAMAZAKI BAKING	0.002%	96.927%
5326	ASCOTT RESIDENC	0.002%	96.929%
5327	AUSTEVOLL SEAFO	0.002%	96.930%
5328	PETKIM	0.002%	96.932%
5329	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.934%
5330	HONG KONG LAND	0.002%	96.936%
5331	YUZHOU PROPERTI	0.002%	96.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.939%
5333	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.941%
5334	KYORIN CO LTD.	0.002%	96.942%
5335	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.944%
5336	JACCS CO	0.002%	96.946%
5337	UNITED ARROWS L	0.002%	96.948%
5338	ZHEJIANG EXPRES	0.002%	96.949%
5339	E INK HOLDINGS	0.002%	96.951%
5340	HUATAI SECURITI	0.002%	96.953%
5341	OUTFRONT MEDIA INC REIT USD.01	0.002%	96.954%
5342	CEBU AIR INC	0.002%	96.956%
5343	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.958%
5344	CITIC RESOURCES	0.002%	96.960%
5345	SAGAMI RAILWAY	0.002%	96.961%
5346	GF SECURITIES C	0.002%	96.963%
5347	UPC TECHNOLOGY	0.002%	96.965%
5348	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.966%
5349	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.968%
5350	IWATE(BANK OF)	0.002%	96.970%
5351	XENCOR INC COMMON STOCK USD.01	0.002%	96.972%
5352	BIM BIRLESIK MA	0.002%	96.973%
5353	NIPPON SODA CO	0.002%	96.975%
5354	TEAM INC	0.002%	96.977%
5355	CHINA SCE PROPE	0.002%	96.978%
5356	FENG HSIN IRON&	0.002%	96.980%
5357	CHINA OVERASEA	0.002%	96.982%
5358	GOLDEN EAGLE RE	0.002%	96.983%
5359	SHOWA CORP	0.002%	96.985%
5360	YAMANASHI CHUO	0.002%	96.987%
5361	RALLYE	0.002%	96.989%
5362	SONDA S.A.	0.002%	96.990%
5363	TALK TALK TELEC	0.002%	96.992%
5364	ROUND ONE CORP	0.002%	96.994%
5365	NATIONAL THERMA	0.002%	96.995%
5366	FINECOBANK BANC	0.002%	96.997%
5367	D/S NORDEN	0.002%	96.999%
5368	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	97.001%
5369	NANYA TECHNOLOG	0.002%	97.002%
5370	DELTA ELECTRONI	0.002%	97.004%
5371	JGC CORP	0.002%	97.006%
5372	CONTAINER CORP	0.002%	97.007%
5373	SONY FINANCIAL	0.002%	97.009%
5374	SWIRE PROPRTIE	0.002%	97.011%
5375	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.012%
5376	SWIRE PACIFIC	0.002%	97.014%
5377	CJ O SHOPPING C	0.002%	97.016%
5378	SCHNITZER STEEL	0.002%	97.017%
5379	UNITED PHOTOVOL	0.002%	97.019%
5380	KENEDIX RESIDEN	0.002%	97.021%
5381	CSR CORP	0.002%	97.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	GROUPE FNAC	0.002%	97.024%
5383	STONEGATE BANK COMMON STOCK USD.01	0.002%	97.026%
5384	GORMAN-RUPP CO	0.002%	97.028%
5385	BANGKOK AIRWAYS	0.002%	97.029%
5386	THANACHART CAPI	0.002%	97.031%
5387	TESARO INC	0.002%	97.033%
5388	KYOWA HAKKO KIR	0.002%	97.034%
5389	AUCKLAND INTERN	0.002%	97.036%
5390	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	97.038%
5391	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	97.039%
5392	BCO ABC BRASIL	0.002%	97.041%
5393	INVESTORS REAL ESTATE TRUST REIT	0.002%	97.043%
5394	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.044%
5395	TATA CHEMICALS	0.002%	97.046%
5396	SONIC CORP	0.002%	97.048%
5397	SOMFY SA	0.002%	97.049%
5398	CONSORT MEDICAL	0.002%	97.051%
5399	ACEA SPA	0.002%	97.053%
5400	CHENG UEI PRECI	0.002%	97.054%
5401	MANAPPURAM FINA	0.002%	97.056%
5402	RYMAN HEALTHCAR	0.002%	97.058%
5403	SAWAI PHARM CO	0.002%	97.059%
5404	ADVANTECH CO LT	0.002%	97.061%
5405	METALL ZUG AG	0.002%	97.063%
5406	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	97.064%
5407	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	97.066%
5408	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	97.068%
5409	SAMSUNG TECHWIN	0.002%	97.069%
5410	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	97.071%
5411	SK CHEMICALS	0.002%	97.073%
5412	EPSILON ENERGY	0.002%	97.074%
5413	ATHENAHEALTH IN	0.002%	97.076%
5414	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	97.078%
5415	GREAT WALL ENTE	0.002%	97.079%
5416	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	97.081%
5417	FISHER (JAMES)	0.002%	97.083%
5418	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	97.084%
5419	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	97.086%
5420	ABSOLUTE SOFTWA	0.002%	97.088%
5421	KADOKAWA DWANGO	0.002%	97.089%
5422	IRB INFRASTRUCT	0.002%	97.091%
5423	KEPPEL DC REIT	0.002%	97.093%
5424	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	97.094%
5425	TOSHIBA PLANT K	0.002%	97.096%
5426	HEXAGON AB	0.002%	97.098%
5427	PARAMOUNT BED H	0.002%	97.099%
5428	TAKARA STANDARD	0.002%	97.101%
5429	VANGUARD INTL S	0.002%	97.103%
5430	RELO HOLDINGS I	0.002%	97.104%
5431	NAN YA PRINTED	0.002%	97.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	TOKYU CONST	0.002%	97.108%
5433	CTS CORP COMMON STOCK	0.002%	97.109%
5434	JUST EAT PLC	0.002%	97.111%
5435	SEIKO CORPORATI	0.002%	97.113%
5436	JINRO LTD	0.002%	97.114%
5437	SQUARE ENIX HOL	0.002%	97.116%
5438	WING TAI HOLDIN	0.002%	97.118%
5439	INPHI CORP COMMON STOCK	0.002%	97.119%
5440	LINDSAY CORP COMMON STOCK USD1.0	0.002%	97.121%
5441	QUALYS INC COMMON STOCK USD.001	0.002%	97.122%
5442	KITE PHARMA INC COMMON STOCK USD.001	0.002%	97.124%
5443	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	97.126%
5444	FARMER BROS CO COMMON STOCK USD1.0	0.002%	97.127%
5445	HITACHI MAXELL	0.002%	97.129%
5446	KANSAI PAINT CO	0.002%	97.131%
5447	INDS BACHOCO SA	0.002%	97.132%
5448	GIORDANO INTL L	0.002%	97.134%
5449	KERRY LOGISTICS	0.002%	97.136%
5450	GENOMMA LAB INT	0.002%	97.137%
5451	VERBUND AG	0.002%	97.139%
5452	XCERRA CORP COMMON STOCK USD.05	0.002%	97.141%
5453	KABU.COM SECURI	0.002%	97.142%
5454	HOKURIKU ELEC P	0.002%	97.144%
5455	UACJ CORP	0.002%	97.145%
5456	BANGCHAK CORP P	0.002%	97.147%
5457	KITZ CORPORATIO	0.002%	97.149%
5458	GMP CAPITAL COR	0.002%	97.150%
5459	TAG TEGERNSEE I	0.002%	97.152%
5460	LIBERBANK SA	0.002%	97.154%
5461	VECTURA GROUP	0.002%	97.155%
5462	UNIPETROL	0.002%	97.157%
5463	HARMONIC INC	0.002%	97.158%
5464	SEKISUI HOUSE	0.002%	97.160%
5465	FLEURY SA	0.002%	97.162%
5466	AIR FRANCE-KLM	0.002%	97.163%
5467	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.165%
5468	ABOITIZ EQUITY	0.002%	97.167%
5469	WOWPRIME CORP	0.002%	97.168%
5470	CANCOM SE	0.002%	97.170%
5471	HENKEL KGAA-BEA	0.002%	97.171%
5472	SEMBCORP MARINE	0.002%	97.173%
5473	IOOF HOLDINGS L	0.002%	97.175%
5474	NISSIN KOGYO	0.002%	97.176%
5475	STARHILL GLOBAL	0.002%	97.178%
5476	SYNCMOLD ENTERP	0.002%	97.180%
5477	MISC BERHAD	0.002%	97.181%
5478	IBJ LEASING CO	0.002%	97.183%
5479	RYOBI	0.002%	97.184%
5480	EVRAZ PLC	0.002%	97.186%
5481	NIPPON REIT INV	0.002%	97.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	CARGOJET INC.	0.002%	97.189%
5483	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	97.191%
5484	BRICKWORKS	0.002%	97.193%
5485	JAPAN SECS FINA	0.002%	97.194%
5486	IMA(IND MACC AU	0.002%	97.196%
5487	CHIPBOND TECHNO	0.002%	97.197%
5488	FTD COS INC COMMON STOCK USD.0001	0.002%	97.199%
5489	PARK 24 CO	0.002%	97.201%
5490	MENZIES(JOHN)	0.002%	97.202%
5491	NIC INC COMMON STOCK	0.002%	97.204%
5492	EVENT HOSPITALI	0.002%	97.205%
5493	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	97.207%
5494	EZCORP INC CL A COMMON STOCK USD.01	0.002%	97.209%
5495	PT ANEKA TAMBAN	0.002%	97.210%
5496	STRIDES ARCOLAB	0.002%	97.212%
5497	IOI CORPORATION	0.002%	97.213%
5498	TOPPAN FORMS	0.002%	97.215%
5499	FRASERS CENTREP	0.002%	97.217%
5500	NIPPON SIGNAL C	0.002%	97.218%
5501	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	97.220%
5502	TRANSCEND INFOR	0.002%	97.221%
5503	DE LA RUE	0.002%	97.223%
5504	BLUE LABEL TELE	0.002%	97.225%
5505	CREDITO VALTELL	0.002%	97.226%
5506	RENT A CENTER INC COMMON STOCK USD.01	0.002%	97.228%
5507	ENNIS INC COMMON STOCK USD2.5	0.002%	97.229%
5508	SHOWA SANGYO CO	0.002%	97.231%
5509	ANGANG NEW STEE	0.002%	97.233%
5510	ADVANCED WIRELE	0.002%	97.234%
5511	HUAKU DEVELOPME	0.002%	97.236%
5512	FUTABA CORP	0.002%	97.237%
5513	SIAM CITY CEMEN	0.002%	97.239%
5514	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.241%
5515	WEG SA	0.002%	97.242%
5516	LUXOFT HOLDING	0.002%	97.244%
5517	GLOBAL BRANDS G	0.002%	97.245%
5518	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.247%
5519	PLAZA RETAIL RE	0.002%	97.249%
5520	HOSIDEN CORP	0.002%	97.250%
5521	INTERNET INITIA	0.002%	97.252%
5522	BCO CREDITO INV	0.002%	97.253%
5523	ORIOR AG	0.002%	97.255%
5524	UNIFI INC	0.002%	97.256%
5525	REDEFINE INTERN	0.002%	97.258%
5526	ESSO (THAILAND)	0.002%	97.260%
5527	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	97.261%
5528	MEDIA NUSANTARA	0.002%	97.263%
5529	MOTECH INDUSTRI	0.002%	97.264%
5530	ESSENDANT INC COMMON STOCK USD.1	0.002%	97.266%
5531	SCHINDLER-HDLG	0.002%	97.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	YODOGAWA STEEL	0.002%	97.269%
5533	RETROPHIN INC COMMON STOCK USD.0001	0.002%	97.271%
5534	ARCS CO LTD	0.002%	97.272%
5535	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.274%
5536	CIR-COMPAGNIE I	0.002%	97.275%
5537	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	97.277%
5538	HAYNES INTL INC	0.002%	97.279%
5539	TEMP HOLDINGS C	0.002%	97.280%
5540	ACORDA THERAPEU	0.002%	97.282%
5541	RELIANCE INDS-S	0.002%	97.283%
5542	FOXCONN INTERNA	0.002%	97.285%
5543	BARNES & NOBLE	0.002%	97.287%
5544	SHIKUN & BINUI	0.002%	97.288%
5545	SUPER RETAIL GR	0.002%	97.290%
5546	REED ELSEVIER P	0.002%	97.291%
5547	K-BRO LINEN INC	0.002%	97.293%
5548	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	97.294%
5549	BIOSTIME INTERN	0.002%	97.296%
5550	ZHEN DING TECHN	0.002%	97.298%
5551	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	97.299%
5552	ADASTRIA HOLDI	0.002%	97.301%
5553	ALPINE ELECTRON	0.002%	97.302%
5554	TAIWAN TEA CORP	0.002%	97.304%
5555	TOYO INK MFG CO	0.002%	97.306%
5556	SPAREBANK 1 SR	0.002%	97.307%
5557	GLOBAL INDEMNIT	0.002%	97.309%
5558	TRANSM ALIANCA	0.002%	97.310%
5559	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.312%
5560	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	97.313%
5561	CHINA SYNTH RUB	0.002%	97.315%
5562	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.317%
5563	IINO KAIUN KAIS	0.002%	97.318%
5564	NORDEX AG	0.002%	97.320%
5565	G8 EDUCATION LT	0.002%	97.321%
5566	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.323%
5567	ZZZPRIMA MEAT P	0.002%	97.324%
5568	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.326%
5569	TOKYO STEEL MFG	0.002%	97.328%
5570	KUNGSLEDEN AB N	0.002%	97.329%
5571	BURCKHARDT COMP	0.002%	97.331%
5572	JUBLIANT FOODWO	0.002%	97.332%
5573	GOODMAN PROPERT	0.002%	97.334%
5574	FELDA GLOBAL VE	0.002%	97.335%
5575	REGIS CORP COMMON STOCK USD.05	0.002%	97.337%
5576	Meritz Fire & M	0.002%	97.338%
5577	POONGSAN CORP(N	0.002%	97.340%
5578	BUNKA SHUTTER C	0.002%	97.342%
5579	REALESTATE.COM.	0.002%	97.343%
5580	ORBCOMM INC COMMON STOCK USD.001	0.002%	97.345%
5581	NISHI NIPPON RR	0.002%	97.346%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	YIT OYJ	0.002%	97.348%
5583	ENTERTAINMENT O	0.002%	97.349%
5584	KT CORPORATION	0.002%	97.351%
5585	MAANSHAN IRON &	0.002%	97.353%
5586	SHUN TAK HLDGS	0.002%	97.354%
5587	RETAILMENOT INC COMMON STOCK USD.001	0.002%	97.356%
5588	CEWE COLOR HLDG	0.002%	97.357%
5589	AMTRAN TECHNOLO	0.002%	97.359%
5590	BELLUNA CO.LTD	0.002%	97.360%
5591	EXAR CORP COMMON STOCK USD.0001	0.002%	97.362%
5592	FAMOUS BRANDS L	0.002%	97.363%
5593	HANJIN KAL CORP	0.002%	97.365%
5594	FRED'S INC	0.002%	97.367%
5595	UNISEM (M) BHD	0.002%	97.368%
5596	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	97.370%
5597	CDL HOSPITALITY	0.002%	97.371%
5598	ORIFLAME HOLDIN	0.002%	97.373%
5599	BURE INVESTMENT	0.002%	97.374%
5600	NEW WAVE GROUP	0.002%	97.376%
5601	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.377%
5602	VITASOY INTL	0.002%	97.379%
5603	GUNZE	0.002%	97.381%
5604	NAUTILUS GROUP	0.002%	97.382%
5605	AXCELIS TECHNOL	0.002%	97.384%
5606	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.385%
5607	SHUI ON LAND LT	0.002%	97.387%
5608	PACIFIC INDUSTR	0.002%	97.388%
5609	AOMORI BANK	0.002%	97.390%
5610	AOKI INTL	0.002%	97.391%
5611	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.393%
5612	CARNIVAL PLC	0.002%	97.394%
5613	SUPALAI PUBLIC	0.002%	97.396%
5614	CITIC 1616 HLDG	0.002%	97.398%
5615	GOLD FIELDS LTD	0.002%	97.399%
5616	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	97.401%
5617	BK ZACHODNI WBK	0.002%	97.402%
5618	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	97.404%
5619	INDORAMA VENTUR	0.002%	97.405%
5620	KEISEI ELEC RY	0.002%	97.407%
5621	KUNG LONG BATTE	0.002%	97.408%
5622	NORWEGIAN AIR S	0.002%	97.410%
5623	GUJARAT STATE P	0.002%	97.411%
5624	KENEDIX RETAIL	0.002%	97.413%
5625	PROMOTORA Y OPE	0.002%	97.414%
5626	CKD CORP	0.002%	97.416%
5627	NISSAN SHATAI C	0.002%	97.418%
5628	DERICHEBOURG	0.002%	97.419%
5629	SUNDRUG CO LTD	0.002%	97.421%
5630	OKINAWA BANK	0.002%	97.422%
5631	TECHNICOLOR	0.002%	97.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	HOSHIZAKI ELECT	0.002%	97.425%
5633	TAIWAN SEMICOND	0.002%	97.427%
5634	NICE SYSTEMS	0.002%	97.428%
5635	GRAINGER TRUST	0.002%	97.430%
5636	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.431%
5637	KUDELSKI S.A.	0.002%	97.433%
5638	CORVEL CORP COMMON STOCK USD.0001	0.002%	97.434%
5639	TRANSPORT INTL	0.002%	97.436%
5640	HANKYU REIT INC	0.002%	97.437%
5641	FIRST INTER BK	0.002%	97.439%
5642	ASIAN PAINTS LT	0.002%	97.441%
5643	EMBOTELLA ANDIN	0.002%	97.442%
5644	WALLENSTAM AB	0.002%	97.444%
5645	SINBON ELECTRON	0.002%	97.445%
5646	CRAY INC COMMON STOCK USD.01	0.002%	97.447%
5647	FUYAO GLASS IND	0.002%	97.448%
5648	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	97.450%
5649	ANADOLU EFES BI	0.002%	97.451%
5650	CONCENTRIC AB	0.002%	97.453%
5651	JOLLIBEE FOODS	0.002%	97.454%
5652	PREMIER INVESTM	0.002%	97.456%
5653	CITYCON OYJ	0.002%	97.457%
5654	CHINA BILLS FIN	0.002%	97.459%
5655	GRANGES AB	0.002%	97.460%
5656	SIIX CORPORATIO	0.002%	97.462%
5657	WISTRON NEWEB C	0.002%	97.463%
5658	SOUTHERN CROSS	0.002%	97.465%
5659	CONSTRUCCIONES	0.002%	97.466%
5660	CHUDENKO CORP	0.002%	97.468%
5661	HAREL INSURANCE	0.002%	97.469%
5662	IDFC BANK LTD	0.002%	97.471%
5663	DXP ENTERPRISES	0.002%	97.472%
5664	MPHISIS LTD	0.002%	97.474%
5665	AUTOBACS SEVEN	0.002%	97.475%
5666	C C LAND HOLDIN	0.002%	97.477%
5667	HONG LEONG CRED	0.002%	97.479%
5668	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	97.480%
5669	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	97.482%
5670	ZUGER KANTONALB	0.002%	97.483%
5671	OKINAWA ELEC PO	0.002%	97.485%
5672	MELCOR DEVS LTD	0.002%	97.486%
5673	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.488%
5674	COMPUTACENTER P	0.002%	97.489%
5675	START TODAY CO	0.002%	97.491%
5676	AIN PHARMACIEZ	0.002%	97.492%
5677	FOCALTECH SYSTE	0.001%	97.494%
5678	SITRONIX TECHNO	0.001%	97.495%
5679	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.001%	97.497%
5680	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.498%
5681	NONG SHIM CO	0.001%	97.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	JOEL-JERUSALEM	0.001%	97.501%
5683	NIPPON SHEET GL	0.001%	97.503%
5684	TLG IMMOBILIEN	0.001%	97.504%
5685	SAMSUNG SDS CO	0.001%	97.506%
5686	LIBERTY GLOBAL	0.001%	97.507%
5687	MONOTARO CO.LTD	0.001%	97.509%
5688	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.510%
5689	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.001%	97.511%
5690	NEXON CO LTD	0.001%	97.513%
5691	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.514%
5692	CHIYODA CORP	0.001%	97.516%
5693	ELRINGKLINGER	0.001%	97.517%
5694	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.001%	97.519%
5695	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.001%	97.520%
5696	RAMCO CEMENTS	0.001%	97.522%
5697	ALMIRALL SA	0.001%	97.523%
5698	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.525%
5699	JOY CITY PROPER	0.001%	97.526%
5700	FUCHS PETRO AG	0.001%	97.528%
5701	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.529%
5702	CHESSWOOD GROUP	0.001%	97.531%
5703	LASSILA & TIKAN	0.001%	97.532%
5704	ELETROBRAS PREF	0.001%	97.534%
5705	IZUMI CO	0.001%	97.535%
5706	CHEUNG KONG INF	0.001%	97.537%
5707	VOSSLOH AG	0.001%	97.538%
5708	HOSHINO RESORTS	0.001%	97.540%
5709	HALLA HOLDINGS	0.001%	97.541%
5710	BRIGHTOIL PETRO	0.001%	97.543%
5711	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.544%
5712	KINGSTON COMM(H	0.001%	97.546%
5713	URSTADT BIDDLE	0.001%	97.547%
5714	HEADLAM GROUP	0.001%	97.549%
5715	YUNG TAY ENGINE	0.001%	97.550%
5716	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.001%	97.552%
5717	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.553%
5718	CJ CGV	0.001%	97.554%
5719	HEIWADO CO LTD	0.001%	97.556%
5720	CHUGOKU ELEC PO	0.001%	97.557%
5721	CHANGSHA ZOOMLI	0.001%	97.559%
5722	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	97.560%
5723	GLOBAL ONE REAL	0.001%	97.562%
5724	NATIXIS	0.001%	97.563%
5725	AXFOOD AB	0.001%	97.565%
5726	MY EG SERVICES	0.001%	97.566%
5727	PP LONDON SUMAT	0.001%	97.568%
5728	VUKILE PROPERTY	0.001%	97.569%
5729	IS DONGSEO CO L	0.001%	97.571%
5730	SAMSUNG FINE CH	0.001%	97.572%
5731	BOLSA MEXICANA	0.001%	97.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	ASSORE	0.001%	97.575%
5733	BEIJING CAP LAN	0.001%	97.577%
5734	VSE CORP COMMON STOCK USD.05	0.001%	97.578%
5735	UNITED SUPER MA	0.001%	97.579%
5736	AK HOLDINGS INC	0.001%	97.581%
5737	MELCO RESORTS + ENTERT ADR ADR USD.01	0.001%	97.582%
5738	MBANK	0.001%	97.584%
5739	RIB SOFTWARE AG	0.001%	97.585%
5740	KOREA PETROCHEM	0.001%	97.587%
5741	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.001%	97.588%
5742	HEIWA REAL ESTA	0.001%	97.590%
5743	SK NETWORKS CO	0.001%	97.591%
5744	GINKO INTERNATI	0.001%	97.593%
5745	HANSON INTL TBK	0.001%	97.594%
5746	NISSHA PRINTING	0.001%	97.596%
5747	SYNNEX TECH INT	0.001%	97.597%
5748	NET ONE SYSTEMS	0.001%	97.598%
5749	CRYOLIFE INC	0.001%	97.600%
5750	1ST PHILIPPINE	0.001%	97.601%
5751	ALIBABA PICTURE	0.001%	97.603%
5752	DOOSAN CORP	0.001%	97.604%
5753	KEWPIE CORP	0.001%	97.606%
5754	INVACARE CORP	0.001%	97.607%
5755	SMARTONE TELECO	0.001%	97.609%
5756	O/SEAS UNION EN	0.001%	97.610%
5757	GEMTEK TECHNOLO	0.001%	97.611%
5758	PALTAC CORP	0.001%	97.613%
5759	NICHICON CORP	0.001%	97.614%
5760	TEMBEC INC	0.001%	97.616%
5761	MIGDAL INSURAN	0.001%	97.617%
5762	PACIFIC CONTINENTAL CORP COMMON STOCK	0.001%	97.619%
5763	GRUPO HERDEZ SA	0.001%	97.620%
5764	SEMAPA SOC INVE	0.001%	97.622%
5765	J TRUST CO. LTD	0.001%	97.623%
5766	RADIAN GROUP	0.001%	97.625%
5767	FIRST RESOURCES	0.001%	97.626%
5768	CP POKPHAND CO	0.001%	97.627%
5769	CHINA SHIPPING	0.001%	97.629%
5770	GLOBAL LOGISTIC	0.001%	97.630%
5771	OESTERREICHISCH	0.001%	97.632%
5772	INTL METAL SERV	0.001%	97.633%
5773	MIRAIT HLDG COR	0.001%	97.635%
5774	DAIKYO INC	0.001%	97.636%
5775	LG INDL SYSTEMS	0.001%	97.638%
5776	SEMICONDUCTOR M	0.001%	97.639%
5777	SOL MELIA SA	0.001%	97.640%
5778	INDUSTR L FIN(IF	0.001%	97.642%
5779	IBASE TECHNOLOG	0.001%	97.643%
5780	CHINA EASTERN A	0.001%	97.645%
5781	GUNGHO ONLINE E	0.001%	97.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	PRECINT PRO	0.001%	97.648%
5783	TACHI-S CO	0.001%	97.649%
5784	B&B TOOLS AB	0.001%	97.650%
5785	KOSE	0.001%	97.652%
5786	TOKAI TOKYO SEC	0.001%	97.653%
5787	HISAMITSU PHARM	0.001%	97.655%
5788	DONGBU HITEK CO	0.001%	97.656%
5789	RESOLUTE MINING	0.001%	97.658%
5790	888 HOLDINGS	0.001%	97.659%
5791	COPPER MTN MNG	0.001%	97.660%
5792	HAKUHODO DY HLD	0.001%	97.662%
5793	KENEDIX INC	0.001%	97.663%
5794	SUGI HOLDINGS C	0.001%	97.665%
5795	TEIKOKU PISTON	0.001%	97.666%
5796	TOKYO OHKA KOGY	0.001%	97.668%
5797	WESTERN ENERGY	0.001%	97.669%
5798	RICOH LEASING	0.001%	97.670%
5799	CASTROL INDIA L	0.001%	97.672%
5800	FUFENG GROUP LT	0.001%	97.673%
5801	INABATA & CO	0.001%	97.675%
5802	COCA-COLA FEMSA	0.001%	97.676%
5803	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	97.678%
5804	INFRASTRUCTURE	0.001%	97.679%
5805	CHINA SOUTH CIT	0.001%	97.680%
5806	NATIONAL ALUMIN	0.001%	97.682%
5807	CACHE LOGISTICS	0.001%	97.683%
5808	LUKOIL PJSC- SP	0.001%	97.685%
5809	SK GAS	0.001%	97.686%
5810	SRF LTD	0.001%	97.687%
5811	METRO HOLDINGS	0.001%	97.689%
5812	SPIRENT COMMUNI	0.001%	97.690%
5813	COM HEM HLDG AB	0.001%	97.692%
5814	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.693%
5815	LOOKERS PLC	0.001%	97.695%
5816	RAMIRENT OYJ	0.001%	97.696%
5817	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.697%
5818	SRI TRANG AGRO	0.001%	97.699%
5819	DONGKUK STEEL M	0.001%	97.700%
5820	ORION CORP	0.001%	97.702%
5821	DOSHISHA CO	0.001%	97.703%
5822	SAIZERIYA COMPA	0.001%	97.704%
5823	ITALMOBILIARE	0.001%	97.706%
5824	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.707%
5825	GOLDEN STAR RES	0.001%	97.709%
5826	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.710%
5827	DAIWABO CO LTD	0.001%	97.711%
5828	TEXTAINER GROUP	0.001%	97.713%
5829	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.714%
5830	TRINITY MIRROR	0.001%	97.716%
5831	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	FUKUI BANK	0.001%	97.718%
5833	CHEIL WORLDWIDE	0.001%	97.720%
5834	PUMA AG	0.001%	97.721%
5835	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.723%
5836	ENERGIAS DO BRA	0.001%	97.724%
5837	SANYO DENKI CO	0.001%	97.725%
5838	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.727%
5839	GRINDROD LIMITE	0.001%	97.728%
5840	MEITEC CORPORAT	0.001%	97.730%
5841	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.731%
5842	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.732%
5843	LOTTE CHILSUNG	0.001%	97.734%
5844	TOHO CO	0.001%	97.735%
5845	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.737%
5846	FUJI SEAL INC	0.001%	97.738%
5847	DIALOG GROUP BH	0.001%	97.739%
5848	SUPREME ELECTRO	0.001%	97.741%
5849	EXACTECH INC COMMON STOCK USD.01	0.001%	97.742%
5850	LIEN HWA INDL	0.001%	97.744%
5851	TECO ELEC&MACHI	0.001%	97.745%
5852	ZENKOKU HOSHO C	0.001%	97.746%
5853	MLP AG	0.001%	97.748%
5854	OCADO GROUP PLC	0.001%	97.749%
5855	SHANGHAI PETROC	0.001%	97.751%
5856	KATO SANGYO CO	0.001%	97.752%
5857	SOSEI GROUP COR	0.001%	97.753%
5858	AVEO GROUP	0.001%	97.755%
5859	BILIA AB	0.001%	97.756%
5860	BRITISH AMERICA	0.001%	97.758%
5861	CROWN LTD.	0.001%	97.759%
5862	DENNY S CORP COMMON STOCK USD.01	0.001%	97.760%
5863	NIPPON CHEMI-CO	0.001%	97.762%
5864	KURABO INDUSTRI	0.001%	97.763%
5865	KUREHA CHEM IND	0.001%	97.764%
5866	MANDALAY RESOUR	0.001%	97.766%
5867	BT INVESTMENT M	0.001%	97.767%
5868	PUREGOLD PRICE	0.001%	97.769%
5869	BERTRANDT AG	0.001%	97.770%
5870	DELTIC TIMBER	0.001%	97.771%
5871	SUPREME INDUSTR	0.001%	97.773%
5872	SANKEN ELECTRIC	0.001%	97.774%
5873	TOSHIBA MACHINE	0.001%	97.775%
5874	FORESTAR GROUP INC COMMON STOCK USD1.0	0.001%	97.777%
5875	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.778%
5876	YULON MOTOR	0.001%	97.780%
5877	MARR SPA	0.001%	97.781%
5878	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	97.782%
5879	OKAMOTO INDUSTR	0.001%	97.784%
5880	NEMETSCHEK AG	0.001%	97.785%
5881	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.001%	97.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	HOUSING DEVELOP	0.001%	97.788%
5883	KIATNAKIN FIN&S	0.001%	97.789%
5884	BANK TABUNGAN N	0.001%	97.790%
5885	RICARDO	0.001%	97.792%
5886	COMMERCIAL INTE	0.001%	97.793%
5887	MERIDA INDUSTRY	0.001%	97.795%
5888	KUALA LUMPUR KE	0.001%	97.796%
5889	SUMMARECON AGUN	0.001%	97.797%
5890	PCHOME ONLINE I	0.001%	97.799%
5891	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.800%
5892	TRULY INTL HLDG	0.001%	97.801%
5893	PERUSAHAAN GAS	0.001%	97.803%
5894	YOOX NET-A-PORT	0.001%	97.804%
5895	TAINAN SPINNING	0.001%	97.805%
5896	OCI MATERIALS C	0.001%	97.807%
5897	MUSASHI SEIMITS	0.001%	97.808%
5898	NORTHSTAR REALTY EUROPE CORP REIT	0.001%	97.810%
5899	HUTCHISON TEL-H	0.001%	97.811%
5900	KINTETSU WORLD	0.001%	97.812%
5901	QUIDEL CORP COMMON STOCK USD.001	0.001%	97.814%
5902	CENTRAL GARDEN&	0.001%	97.815%
5903	HEALTHSCOPE LTD	0.001%	97.816%
5904	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	97.818%
5905	CHINASOFT INTER	0.001%	97.819%
5906	DIAGEO PLC	0.001%	97.820%
5907	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.822%
5908	RECHI PRECISION	0.001%	97.823%
5909	ADVA AG	0.001%	97.824%
5910	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.826%
5911	COMPUGROUP HOLD	0.001%	97.827%
5912	AICHI BANK	0.001%	97.828%
5913	KOREA KUMHO PET	0.001%	97.830%
5914	HOUSE FOODS COR	0.001%	97.831%
5915	ITALGAS SPA	0.001%	97.832%
5916	NICHIHA CORP	0.001%	97.834%
5917	ZUMIEZ INC COMMON STOCK	0.001%	97.835%
5918	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.837%
5919	GERMAN AMERICAN BANCORP COMMON STOCK	0.001%	97.838%
5920	YOKOHAMA REITO	0.001%	97.839%
5921	WEST CHINA CEME	0.001%	97.841%
5922	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.842%
5923	EBOS GROUP LTD	0.001%	97.843%
5924	ZZZMITSUI SUGAR	0.001%	97.845%
5925	HANIL CEMENT MF	0.001%	97.846%
5926	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.847%
5927	SARACEN MINERAL	0.001%	97.849%
5928	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	97.850%
5929	SM PRIME HLDGS	0.001%	97.851%
5930	RPS GROUP PLC	0.001%	97.853%
5931	WATERLAND FIN H	0.001%	97.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	GUERBET	0.001%	97.855%
5933	PAO DE ACUCAR C	0.001%	97.857%
5934	OLAM INTERNATIO	0.001%	97.858%
5935	GP STRATEGIES C	0.001%	97.859%
5936	INDIAN HOTELS	0.001%	97.861%
5937	SKYLARK CO LTD	0.001%	97.862%
5938	PT BUMI SERPONG	0.001%	97.863%
5939	CLEANAWAY CO LT	0.001%	97.865%
5940	ELETROBRAS COMM	0.001%	97.866%
5941	CONTROLADORA VU	0.001%	97.867%
5942	ITALIAN-THAI DE	0.001%	97.869%
5943	FUSHAN INTL ENE	0.001%	97.870%
5944	MONEX GROUP INC	0.001%	97.871%
5945	PRESS METAL	0.001%	97.873%
5946	MYTILINEOS	0.001%	97.874%
5947	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	97.875%
5948	LG HOME SHOPPIN	0.001%	97.877%
5949	CADILA HEALTHCA	0.001%	97.878%
5950	CHINA MACHINERY	0.001%	97.879%
5951	CANON INC SPONS ADR ADR	0.001%	97.881%
5952	GENWORTH MORTGA	0.001%	97.882%
5953	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.883%
5954	INVESCO OFFICE	0.001%	97.885%
5955	NATIONAL GRID	0.001%	97.886%
5956	COOLPAD GROUP L	0.001%	97.887%
5957	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.889%
5958	HIKARI TSUSHIN	0.001%	97.890%
5959	IRISH RESIDENTI	0.001%	97.891%
5960	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.893%
5961	SPLUNK INC COMMON STOCK USD.001	0.001%	97.894%
5962	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	97.895%
5963	USI CORPORATION	0.001%	97.897%
5964	AURICO METALS INC COMMON STOCK	0.001%	97.898%
5965	FORMOSA TAFFETA	0.001%	97.899%
5966	VEDANTA LTD ADR ADR	0.001%	97.900%
5967	METRO PACIFIC I	0.001%	97.902%
5968	STRABAG SE	0.001%	97.903%
5969	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.904%
5970	SPAREBANK 1 SMN	0.001%	97.906%
5971	NEXTDC LTD	0.001%	97.907%
5972	RENHE COMMERCIA	0.001%	97.908%
5973	PLANET FITNESS INC CL A COMMON STOCK	0.001%	97.910%
5974	SSY GROUP LTD	0.001%	97.911%
5975	NSD CO LTD	0.001%	97.912%
5976	RTL GROUP SA	0.001%	97.914%
5977	TENARIS S.A.	0.001%	97.915%
5978	MACNICA FUJI EL	0.001%	97.916%
5979	OTSUKA CORP	0.001%	97.918%
5980	SJW GROUP COMMON STOCK USD.001	0.001%	97.919%
5981	OIL & NATURAL G	0.001%	97.920%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	HK ELECTRIC INV	0.001%	97.922%
5983	TTY BIPHARM CO	0.001%	97.923%
5984	RESOLUTE FOREST	0.001%	97.924%
5985	P/F BAKKAFROST	0.001%	97.925%
5986	OSAKI ELECTRIC	0.001%	97.927%
5987	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.928%
5988	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.929%
5989	WELSPUN INDIA L	0.001%	97.931%
5990	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.932%
5991	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.933%
5992	BOINGO WIRELESS INC COMMON STOCK	0.001%	97.935%
5993	HELICAL BAR PLC	0.001%	97.936%
5994	SITC INTERNATIO	0.001%	97.937%
5995	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.939%
5996	FUJI SOFT ABC	0.001%	97.940%
5997	INTL CONTAINER	0.001%	97.941%
5998	INDIABULL REAL	0.001%	97.942%
5999	VODACOM GP-PRPT	0.001%	97.944%
6000	TITAN INDUSTRIE	0.001%	97.945%
6001	PRADA SPA	0.001%	97.946%
6002	HOKKAIDO ELEC P	0.001%	97.948%
6003	MIZUNO CORP	0.001%	97.949%
6004	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.950%
6005	TPI POLENE PCL	0.001%	97.952%
6006	GROWTHPOINT PRO	0.001%	97.953%
6007	PT TIMAH TBK	0.001%	97.954%
6008	AVEX GROUP HOLD	0.001%	97.955%
6009	CLAL INSURANCE	0.001%	97.957%
6010	S.A.C.I. FALABE	0.001%	97.958%
6011	CAPITA GROUP PL	0.001%	97.959%
6012	NEW CHINA LIFE	0.001%	97.961%
6013	FRONTLINE LTD/B	0.001%	97.962%
6014	EPIZYME INC COMMON STOCK USD.0001	0.001%	97.963%
6015	CULP INC COMMON STOCK USD.05	0.001%	97.964%
6016	VEIDEKKE ASA	0.001%	97.966%
6017	FAES FARMA SA	0.001%	97.967%
6018	KINSUS INTERCON	0.001%	97.968%
6019	ATEN INTERNATIO	0.001%	97.970%
6020	SHINKONG SYNTHE	0.001%	97.971%
6021	INVOCARE LTD	0.001%	97.972%
6022	SCHRODERS(NEW)	0.001%	97.973%
6023	NH HOTELES	0.001%	97.975%
6024	SODA SANAYII	0.001%	97.976%
6025	MOTOR OIL SA	0.001%	97.977%
6026	CONTACT ENERGY	0.001%	97.979%
6027	SKISTAR AB	0.001%	97.980%
6028	TORSTAR CORP CL	0.001%	97.981%
6029	CWT LTD	0.001%	97.982%
6030	JOWA HLDGS CO L	0.001%	97.984%
6031	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	ACANDO AB	0.001%	97.986%
6033	SAMYANG HOLDING	0.001%	97.988%
6034	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.989%
6035	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.990%
6036	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.001%	97.991%
6037	A2 MILK CO LTD	0.001%	97.993%
6038	YANLORD LAND GR	0.001%	97.994%
6039	ASTRAL FOODS	0.001%	97.995%
6040	AJANTA PHARMA	0.001%	97.997%
6041	RUENTEX DEVELOP	0.001%	97.998%
6042	TORRENT PHARM	0.001%	97.999%
6043	GREENLAND HONG	0.001%	98.000%
6044	HOKUETSU BANK	0.001%	98.002%
6045	CLARION CO	0.001%	98.003%
6046	GAZTRANSPORT ET	0.001%	98.004%
6047	CLAS OHLSON AB	0.001%	98.005%
6048	PACIFIC TEXTILE	0.001%	98.007%
6049	ORIENT CORP	0.001%	98.008%
6050	EIZO NANA O CORP	0.001%	98.009%
6051	GOLDEN RESORTS	0.001%	98.011%
6052	INDOCEMENT TUNG	0.001%	98.012%
6053	MARUDAI FOOD CO	0.001%	98.013%
6054	ARAKAWA CHEMICA	0.001%	98.014%
6055	ADITYA BIRLA FA	0.001%	98.016%
6056	ACETO CORP COMMON STOCK USD.01	0.001%	98.017%
6057	GLADSTONE COMME	0.001%	98.018%
6058	FUJI MEDIA HOLD	0.001%	98.019%
6059	TITAN CEMENT CO	0.001%	98.021%
6060	MEDIFAST INC COMMON STOCK USD.001	0.001%	98.022%
6061	MAGYAR TELEKOM	0.001%	98.023%
6062	GASLOG LTD	0.001%	98.025%
6063	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.026%
6064	FISKARS OYJ	0.001%	98.027%
6065	SANYO CHEMICAL	0.001%	98.028%
6066	HAKDEX AB	0.001%	98.030%
6067	NIKKISO CO	0.001%	98.031%
6068	HINDUSTAN CONST	0.001%	98.032%
6069	TOKAI HOLDINGS	0.001%	98.033%
6070	DAKTRONICS INC COMMON STOCK	0.001%	98.035%
6071	GRUMA SA DE CV	0.001%	98.036%
6072	UPONOR OYJ	0.001%	98.037%
6073	HAVELLS INDIA L	0.001%	98.038%
6074	PI INDUSTRIES L	0.001%	98.040%
6075	MIGHTY RIVER PO	0.001%	98.041%
6076	BORUSSIA DORTMU	0.001%	98.042%
6077	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	98.043%
6078	TSURUHA HOLDING	0.001%	98.045%
6079	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	98.046%
6080	KATE SPADE + CO COMMON STOCK USD1.0	0.001%	98.047%
6081	AI HOLDINGS COR	0.001%	98.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	KARDEX	0.001%	98.050%
6083	TAIWAN GLASS	0.001%	98.051%
6084	SEMIRARA MINING	0.001%	98.052%
6085	HEXAWARE TECHNO	0.001%	98.054%
6086	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.055%
6087	GRUPO SIMEC S.A	0.001%	98.056%
6088	HOGY MEDICAL CO	0.001%	98.057%
6089	TELEKOM AUSTRIA	0.001%	98.059%
6090	HU LANE ASSOCIA	0.001%	98.060%
6091	COLOPL INC	0.001%	98.061%
6092	ONEREIT	0.001%	98.062%
6093	UTD COMMUNITY F	0.001%	98.064%
6094	FORMOSA PETROCH	0.001%	98.065%
6095	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	98.066%
6096	VISUAL PHOTONIC	0.001%	98.067%
6097	TELENAV INC COMMON STOCK USD.001	0.001%	98.069%
6098	SANTAM	0.001%	98.070%
6099	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	98.071%
6100	COAL INDIA LTD	0.001%	98.072%
6101	DIGI INTL INC	0.001%	98.074%
6102	ELEC POWER DEV	0.001%	98.075%
6103	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.076%
6104	MAX INDIA	0.001%	98.077%
6105	NEO SOLAR POWER	0.001%	98.079%
6106	ARC LAND SAKAMO	0.001%	98.080%
6107	DAISHIN SECURIT	0.001%	98.081%
6108	LIECHTENSTEIN L	0.001%	98.082%
6109	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.084%
6110	TECNICAS REUNID	0.001%	98.085%
6111	HAWKINS INC COMMON STOCK USD.05	0.001%	98.086%
6112	PERFICIENT INC COMMON STOCK USD.001	0.001%	98.087%
6113	SALINI IMPREGIL	0.001%	98.089%
6114	GLOW ENERGY	0.001%	98.090%
6115	ECHO GLOBAL LOG	0.001%	98.091%
6116	SUPERVALU INC	0.001%	98.092%
6117	RAMAYANA LESTAR	0.001%	98.093%
6118	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.095%
6119	ALTAREA SCA	0.001%	98.096%
6120	UNION BNK OF IN	0.001%	98.097%
6121	DHT HOLDINGS IN	0.001%	98.098%
6122	DYDO DRINCO INC	0.001%	98.100%
6123	DAINICHISEIKA C	0.001%	98.101%
6124	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.102%
6125	Alliance Global	0.001%	98.103%
6126	CHINA FOOD LTD	0.001%	98.105%
6127	WISDOM MARINE L	0.001%	98.106%
6128	SPARKASSEN IMMO	0.001%	98.107%
6129	JUKI CORP	0.001%	98.108%
6130	AUSTRALIAN AGRI	0.001%	98.110%
6131	PER AARSLEFF A/	0.001%	98.111%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	ELITE ADVANCED	0.001%	98.112%
6133	SUNLIGHT REAL E	0.001%	98.113%
6134	SPORTS DIRECT I	0.001%	98.115%
6135	TON YI CORP	0.001%	98.116%
6136	TENARIS S.A.	0.001%	98.117%
6137	AEON DELIGHT	0.001%	98.118%
6138	WAN HAI LINES	0.001%	98.119%
6139	ENTERCOM COMMUN	0.001%	98.121%
6140	AMCOR LTD-SP AD	0.001%	98.122%
6141	VISTA LAND & LI	0.001%	98.123%
6142	TREDEGAR CORP COMMON STOCK	0.001%	98.124%
6143	ZOJIRUSHI CORP	0.001%	98.126%
6144	CHINA HUARONG A	0.001%	98.127%
6145	TAISHO PHARMACE	0.001%	98.128%
6146	SAO MARTINHO SA	0.001%	98.129%
6147	LANDEC CORP	0.001%	98.130%
6148	KOREA LINE CORP	0.001%	98.132%
6149	GJENSIDIGE FORS	0.001%	98.133%
6150	SAO PAU ALPARGA	0.001%	98.134%
6151	CENTRAL CHINA S	0.001%	98.135%
6152	BML INC	0.001%	98.137%
6153	CALIFORNIA AMPL	0.001%	98.138%
6154	FU SHOU YUAN IN	0.001%	98.139%
6155	TOPY INDUSTRIES	0.001%	98.140%
6156	DAINIPPON PHARM	0.001%	98.141%
6157	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.143%
6158	MUHIBBAH ENGINE	0.001%	98.144%
6159	TONG YANG INV B	0.001%	98.145%
6160	TIANJIN PORT DE	0.001%	98.146%
6161	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.148%
6162	CGN POWER CO LT	0.001%	98.149%
6163	YAKO CO	0.001%	98.150%
6164	MAYNE PHARMA GR	0.001%	98.151%
6165	DAH-ICHI KOGYO	0.001%	98.152%
6166	SAMSUNG HEAVY	0.001%	98.154%
6167	ETSY INC COMMON STOCK USD.001	0.001%	98.155%
6168	TRC COS INC COMMON STOCK USD.1	0.001%	98.156%
6169	YOUNGWON CORP	0.001%	98.157%
6170	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	98.158%
6171	PAX GLOBAL TECH	0.001%	98.160%
6172	NEXEN TIRE CORP	0.001%	98.161%
6173	WORLDPAY GRP PL	0.001%	98.162%
6174	STUART OLSON IN	0.001%	98.163%
6175	CIMIC GROUP LTD	0.001%	98.164%
6176	TAKUMA CO	0.001%	98.166%
6177	SHIN-ETSU POLYM	0.001%	98.167%
6178	TEJON RANCH CO	0.001%	98.168%
6179	CASCADE BANCORP COMMON STOCK	0.001%	98.169%
6180	WILSON BAYLY HO	0.001%	98.170%
6181	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.172%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	AKITA BANK	0.001%	98.173%
6183	ALSO HOLDING-RE	0.001%	98.174%
6184	OHL MEXICO SAB	0.001%	98.175%
6185	SWISS PRIME SIT	0.001%	98.176%
6186	DMCI HLDGS INC	0.001%	98.178%
6187	FAGRON	0.001%	98.179%
6188	ELITE SEMICONDU	0.001%	98.180%
6189	WOCKHARDT LIMIT	0.001%	98.181%
6190	NSI NC	0.001%	98.182%
6191	AMADA HOLDINGS	0.001%	98.184%
6192	TAIYO INK MFG C	0.001%	98.185%
6193	LIFESTYLE INTER	0.001%	98.186%
6194	GINTECH ENERGY	0.001%	98.187%
6195	QUIMICA Y MINER	0.001%	98.188%
6196	KARNATAKA BANK	0.001%	98.190%
6197	DAIHEN CORP	0.001%	98.191%
6198	DEVELOPMENT CRE	0.001%	98.192%
6199	VITAL HEALTHCAR	0.001%	98.193%
6200	TRAKYA CAM SANA	0.001%	98.194%
6201	NORITZ CORP	0.001%	98.196%
6202	AICHI STEEL WOR	0.001%	98.197%
6203	TIKKURILA OY	0.001%	98.198%
6204	STAGECOACH GROU	0.001%	98.199%
6205	ASAHI HOLDINGS	0.001%	98.200%
6206	CVR ENERGY INC	0.001%	98.202%
6207	NISSEI BUILD KO	0.001%	98.203%
6208	MEKONOMEN AB	0.001%	98.204%
6209	BK OF NAGOYA	0.001%	98.205%
6210	Goldcrest Co.,	0.001%	98.206%
6211	HIWIN TECH CORP	0.001%	98.207%
6212	BANCOLOMBIA SA	0.001%	98.209%
6213	PREMIER OIL	0.001%	98.210%
6214	KOREA AEROSPACE	0.001%	98.211%
6215	VT HOLDINGS CO	0.001%	98.212%
6216	KANTO DENKA KOG	0.001%	98.213%
6217	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.215%
6218	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.216%
6219	GPO DE INVERSIO	0.001%	98.217%
6220	RELIANCE COMMUN	0.001%	98.218%
6221	AGELLAN COMMERC	0.001%	98.219%
6222	VIVOTEK INC	0.001%	98.220%
6223	FRASERS COMMERC	0.001%	98.222%
6224	SCHMOLZ+BICKENB	0.001%	98.223%
6225	TV ASAHI CORP	0.001%	98.224%
6226	SOILBUILD BUSIN	0.001%	98.225%
6227	LE NOBLE AGE	0.001%	98.226%
6228	HEIWA REAL ESTA	0.001%	98.228%
6229	GIGABYTE TECHNO	0.001%	98.229%
6230	ARISAWA MFG CO	0.001%	98.230%
6231	SIERRA BANCORP COMMON STOCK	0.001%	98.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	MARCO POLO DEV	0.001%	98.232%
6233	NOVELION THERAP	0.001%	98.233%
6234	TAIKISHA	0.001%	98.235%
6235	KYOKUTO KAIHATS	0.001%	98.236%
6236	SAVANNA ENERGY	0.001%	98.237%
6237	TAV HAWALIMANLA	0.001%	98.238%
6238	CHINA ZHEGTONG	0.001%	98.239%
6239	SINTEX INDUSTRI	0.001%	98.241%
6240	SHIKOKU BANK	0.001%	98.242%
6241	NITTO ELECTRIC	0.001%	98.243%
6242	MATAS AS	0.001%	98.244%
6243	VILLEROY & BOCH	0.001%	98.245%
6244	EMIRA PROPERTY	0.001%	98.246%
6245	PRESS KOGYO CO	0.001%	98.248%
6246	G-RESOURCES GP	0.001%	98.249%
6247	MONADELPHOUS GR	0.001%	98.250%
6248	SILTRONIC AG	0.001%	98.251%
6249	TAKARA SHUZO CO	0.001%	98.252%
6250	BK OF RYUKYUS	0.001%	98.253%
6251	ARN MONDADORI E	0.001%	98.255%
6252	MAJOR CINEPLEX	0.001%	98.256%
6253	LEYOU TECHNOLOG	0.001%	98.257%
6254	BEMML LTD	0.001%	98.258%
6255	MICHINOKU BANK	0.001%	98.259%
6256	M3 INC	0.001%	98.260%
6257	TAKATA CORP	0.001%	98.262%
6258	ORIENTAL UNION	0.001%	98.263%
6259	INDIAN BANK	0.001%	98.264%
6260	MITRA ADIPERKAS	0.001%	98.265%
6261	PRIMERO MINING CORP COMMON STOCK	0.001%	98.266%
6262	J-OIL MILLS INC	0.001%	98.267%
6263	SUN HUNG KAI CO	0.001%	98.269%
6264	HI-LEX CORP	0.001%	98.270%
6265	REDINGTON INDIA	0.001%	98.271%
6266	ECLAT TEXTILE C	0.001%	98.272%
6267	BQE NATL BELGIQ	0.001%	98.273%
6268	INFRATIL LTD	0.001%	98.274%
6269	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.276%
6270	ARGOSY PROPERTY	0.001%	98.277%
6271	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.278%
6272	SAN-A CO LTD	0.001%	98.279%
6273	TOKYO BROADCAST	0.001%	98.280%
6274	FORTINET INC	0.001%	98.281%
6275	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.282%
6276	TSINGTAO BREWER	0.001%	98.284%
6277	ATWOOD OCEANICS	0.001%	98.285%
6278	ELBIT SYSTEMS L	0.001%	98.286%
6279	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.287%
6280	IPCA LABORATORI	0.001%	98.288%
6281	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	KOREA EXPRESS C	0.001%	98.291%
6283	SLATE OFFICE RE	0.001%	98.292%
6284	CT ENVIRONMENTA	0.001%	98.293%
6285	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.294%
6286	TOKEN CORP	0.001%	98.295%
6287	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.296%
6288	SODICK CO	0.001%	98.297%
6289	HUIZHANG BANK C	0.001%	98.299%
6290	ORIOLA-KD CORP	0.001%	98.300%
6291	SINOPEC KANTONS	0.001%	98.301%
6292	NOVOLIPET STEEL	0.001%	98.302%
6293	CHINA HARMONY N	0.001%	98.303%
6294	MESA LABORATORIES INC COMMON STOCK	0.001%	98.304%
6295	MATSUYA FOODS C	0.001%	98.305%
6296	ICHIGO REAL EST	0.001%	98.307%
6297	FAR EAST DEPT	0.001%	98.308%
6298	ASIA OPTICAL CO	0.001%	98.309%
6299	V TECHNOLOGY	0.001%	98.310%
6300	SWECO AB	0.001%	98.311%
6301	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.312%
6302	EVOTEC OAI AG	0.001%	98.313%
6303	PETRON CORP	0.001%	98.315%
6304	HAMAMATSU PHOTO	0.001%	98.316%
6305	SOULBRAIN CO LT	0.001%	98.317%
6306	TALGO SA	0.001%	98.318%
6307	BANK OF PHILIPP	0.001%	98.319%
6308	GURUNAVI INC	0.001%	98.320%
6309	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.321%
6310	LANDAUER INC COMMON STOCK USD.1	0.001%	98.322%
6311	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.324%
6312	EHIME BANK	0.001%	98.325%
6313	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.326%
6314	WIHLBORGS FASTI	0.001%	98.327%
6315	VST HLDGS	0.001%	98.328%
6316	CARBONITE INC COMMON STOCK USD.01	0.001%	98.329%
6317	DEXCOM INC COMMON STOCK USD.001	0.001%	98.330%
6318	NOVAE GROUP PLC	0.001%	98.332%
6319	MAYR-MELNHOF KA	0.001%	98.333%
6320	EMPEROR INTL HL	0.001%	98.334%
6321	YIEH PHUI ENTS	0.001%	98.335%
6322	BANGKOK EXPRESS	0.001%	98.336%
6323	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.337%
6324	BURSA MALAYSIA	0.001%	98.338%
6325	SIIC ENVIRONMEN	0.001%	98.339%
6326	FUJI CO(TOKYO)	0.001%	98.341%
6327	ICL-ISRAEL CHEM	0.001%	98.342%
6328	OTE(HELLENIC TL	0.001%	98.343%
6329	LOTTE CONFECT	0.001%	98.344%
6330	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.345%
6331	AIMS AMP CAPITA	0.001%	98.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	CHUGOKU MAR PAI	0.001%	98.347%
6333	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	98.348%
6334	MAH SING GROUP	0.001%	98.350%
6335	PILOT CORP (NEW	0.001%	98.351%
6336	SAINT MARC HLDG	0.001%	98.352%
6337	CREDITO EMILIAN	0.001%	98.353%
6338	INTILAND DEVPT	0.001%	98.354%
6339	GREEN REIT PLC	0.001%	98.355%
6340	JVC KENWOOD HLD	0.001%	98.356%
6341	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.357%
6342	MEIKO ELECTRONI	0.001%	98.359%
6343	DAIBIRU CORP	0.001%	98.360%
6344	XO GROUP INC COMMON STOCK USD.01	0.001%	98.361%
6345	DEL FRISCOS RES	0.001%	98.362%
6346	WILMAR INTERL L	0.001%	98.363%
6347	TOWA PHARM CO L	0.001%	98.364%
6348	PREMIER FOODS	0.001%	98.365%
6349	SINOPEC SHANGHA	0.001%	98.366%
6350	CD PROJEKT SA	0.001%	98.367%
6351	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.369%
6352	ZERIA PHARMACEU	0.001%	98.370%
6353	SHIN ZU SHING C	0.001%	98.371%
6354	SCSK CORPORATIO	0.001%	98.372%
6355	LG INTL CORP	0.001%	98.373%
6356	CAFE DE CORAL H	0.001%	98.374%
6357	SEAH STEEL	0.001%	98.375%
6358	CHINA AOYUAN PR	0.001%	98.376%
6359	SANOFI INDIA LT	0.001%	98.377%
6360	COGOBUY GROUP	0.001%	98.379%
6361	DONGFANG ELECT	0.001%	98.380%
6362	ADLER REAL ESTA	0.001%	98.381%
6363	DORIAN LPG LTD	0.001%	98.382%
6364	TKC CORPORATION	0.001%	98.383%
6365	PRINCE HOUSING	0.001%	98.384%
6366	PRUKSA HOLDING	0.001%	98.385%
6367	NIPPON FLOUR MI	0.001%	98.386%
6368	ISEKI & CO	0.001%	98.387%
6369	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.389%
6370	QUALITY HOUSES	0.001%	98.390%
6371	PHOTO-ME INTERN	0.001%	98.391%
6372	CHROMA ATE INC	0.001%	98.392%
6373	TATSUTA ELEC WI	0.001%	98.393%
6374	THORESEN THAI A	0.001%	98.394%
6375	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.395%
6376	CASHBUILD LTD	0.001%	98.396%
6377	NORTHERN BLIZZA	0.001%	98.397%
6378	LIMELIGHT NETW	0.001%	98.398%
6379	TSI HOLDINGS CO	0.001%	98.400%
6380	RAITO KOGYO CO	0.001%	98.401%
6381	GPO AEROPORTUAR	0.001%	98.402%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	KINEPOLIS GROUP	0.001%	98.403%
6383	TORII PHARM CO	0.001%	98.404%
6384	ESURE GROUP PLC	0.001%	98.405%
6385	YUEXIU REAL ES	0.001%	98.406%
6386	ALPEK SAB	0.001%	98.407%
6387	ONESAVINGS BANK	0.001%	98.408%
6388	SKS MICROFINANC	0.001%	98.409%
6389	INOGEN INC COMMON STOCK USD.001	0.001%	98.411%
6390	AMPLIFON SPA NE	0.001%	98.412%
6391	GLOBANT SA	0.001%	98.413%
6392	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	98.414%
6393	MGM CHINA HLDGS	0.001%	98.415%
6394	KALBE FARMA	0.001%	98.416%
6395	LONMIN PLC	0.001%	98.417%
6396	SP SETIA	0.001%	98.418%
6397	B2W-CIA GLOBAL	0.001%	98.419%
6398	CAWACHI LTD	0.001%	98.420%
6399	XEBIO CO	0.001%	98.421%
6400	ERCROS SA	0.001%	98.423%
6401	CANON ELECTRONI	0.001%	98.424%
6402	EVERGREEN MARIN	0.001%	98.425%
6403	CHINA METAL PRO	0.001%	98.426%
6404	DAISEKI CO LTD	0.001%	98.427%
6405	OKAMURA CORP	0.001%	98.428%
6406	MITSUBISHI STEE	0.001%	98.429%
6407	IOCHPE-MAXION	0.001%	98.430%
6408	TAKASAGO INTL C	0.001%	98.431%
6409	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.432%
6410	KOC HOLDING AS	0.001%	98.433%
6411	CLARKSON(HORACE	0.001%	98.434%
6412	BEIERSDORF AG	0.001%	98.436%
6413	FANTASIA HOLDIN	0.001%	98.437%
6414	EIGHTEENTH BANK	0.001%	98.438%
6415	YAPI VE KREDI B	0.001%	98.439%
6416	ALGOMA CENTRAL	0.001%	98.440%
6417	CALIAN GROUP LT	0.001%	98.441%
6418	COSTAIN GROUP P	0.001%	98.442%
6419	PETRONAS DAGANG	0.001%	98.443%
6420	HUNG SHENG CONS	0.001%	98.444%
6421	PHISON ELECTRON	0.001%	98.445%
6422	CIA TRANSM ENER	0.001%	98.446%
6423	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.447%
6424	ALTAMIR AMBOISE	0.001%	98.448%
6425	HONG LEONG BANK	0.001%	98.450%
6426	BANK OF CHONGQI	0.001%	98.451%
6427	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.452%
6428	ONEBEACON INSUR	0.001%	98.453%
6429	SANRIO CO	0.001%	98.454%
6430	OIL REFINERIES	0.001%	98.455%
6431	PARADISE CO	0.001%	98.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	NAKANISHI INC	0.001%	98.457%
6433	DAESANG CORP	0.001%	98.458%
6434	AVANZA BANK HOL	0.001%	98.459%
6435	MASTERLINK SECS	0.001%	98.460%
6436	INTL NICKEL IND	0.001%	98.461%
6437	CHOFU SEISAKUSH	0.001%	98.462%
6438	BIOGAIA AB	0.001%	98.463%
6439	CIA SANEAMENTO	0.001%	98.465%
6440	DANIELI & CO CO	0.001%	98.466%
6441	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.467%
6442	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.468%
6443	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.469%
6444	FIRST REIT	0.001%	98.470%
6445	STARHUB LIMITED	0.001%	98.471%
6446	CALBEE INC	0.001%	98.472%
6447	DALMIA BHARAT L	0.001%	98.473%
6448	INTERNATIONAL P	0.001%	98.474%
6449	KRUNGTHAI CARD	0.001%	98.475%
6450	RUTH'S HOSPITAL	0.001%	98.476%
6451	KENKO MAYONNAIS	0.001%	98.477%
6452	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.478%
6453	RAFFLES MEDICAL	0.001%	98.479%
6454	KWS SAAT AG	0.001%	98.480%
6455	NEC NETWK & SYS	0.001%	98.481%
6456	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.483%
6457	SAVENCIA SA	0.001%	98.484%
6458	JAPAN WOOL TEXT	0.001%	98.485%
6459	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.486%
6460	SHANGHAI JIN JI	0.001%	98.487%
6461	HARASHIN CO LTD	0.001%	98.488%
6462	JU TENG INTERNA	0.001%	98.489%
6463	STELLA CHEMIFA	0.001%	98.490%
6464	BOMBARDIER INC	0.001%	98.491%
6465	KAKAKU.COM INC	0.001%	98.492%
6466	CONEXIO CORP	0.001%	98.493%
6467	LG FASHION CORP	0.001%	98.494%
6468	CHINA SINGYES S	0.001%	98.495%
6469	DAEWOO ENGINEER	0.001%	98.496%
6470	MULTIPLUS SA	0.001%	98.497%
6471	L'OCCITANE INTE	0.001%	98.498%
6472	CHAROEN POK PHA	0.001%	98.499%
6473	DAH CHONG HONG	0.001%	98.500%
6474	COLBUN S.A.	0.001%	98.502%
6475	HANSOL PAPER CO	0.001%	98.503%
6476	SYSTEX CORPORAT	0.001%	98.504%
6477	NAVITAS LTD	0.001%	98.505%
6478	FUKUSHIMA IND C	0.001%	98.506%
6479	CHAUN-CHOUNG TE	0.001%	98.507%
6480	DIGITAL GARAGE	0.001%	98.508%
6481	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SANKI ENGINEERI	0.001%	98.510%
6483	DAIFUKU CO	0.001%	98.511%
6484	TIGA PILAR SEJA	0.001%	98.512%
6485	YANZHOU COAL MI	0.001%	98.513%
6486	NESTLE INDIA	0.001%	98.514%
6487	ST SHINE OPTICA	0.001%	98.515%
6488	KAPPAHL HOLDING	0.001%	98.516%
6489	NEO-CHINA GROUP	0.001%	98.517%
6490	MCJ CO LTD	0.001%	98.518%
6491	ASAHI DIAMOND I	0.001%	98.519%
6492	LENZING AG	0.001%	98.520%
6493	KOREA GAS CORP	0.001%	98.521%
6494	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.522%
6495	MIYAZAKI BANK	0.001%	98.523%
6496	WINCANTON	0.001%	98.525%
6497	ODONTOPREV SA	0.001%	98.526%
6498	JCU CORP	0.001%	98.527%
6499	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.528%
6500	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.529%
6501	US Wire Order	0.001%	98.530%
6502	DIRTT ENVIRONME	0.001%	98.531%
6503	ZALANDO SE	0.001%	98.532%
6504	VAREX IMAGING CORP COMMON STOCK	0.001%	98.533%
6505	BANK PEKAO	0.001%	98.534%
6506	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.535%
6507	ROCK FIELD CO	0.001%	98.536%
6508	HULIC CO LTD	0.001%	98.537%
6509	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.538%
6510	LIPPO MALLS IN	0.001%	98.539%
6511	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.540%
6512	FINCANTIERI SPA	0.001%	98.541%
6513	KOREA KOLMAR CO	0.001%	98.542%
6514	BENI STABILI IT	0.001%	98.543%
6515	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.544%
6516	FUKUDA DENSHI C	0.001%	98.545%
6517	GO-AHEAD GROUP	0.001%	98.546%
6518	GMO INTERNET IN	0.001%	98.547%
6519	TONGYANG LIFE I	0.001%	98.548%
6520	S&T MOTIV CO LT	0.001%	98.549%
6521	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.550%
6522	CHINA WATER AFF	0.001%	98.551%
6523	MAINSTREET EQUI	0.001%	98.552%
6524	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.553%
6525	GROUP COMERCIAL	0.001%	98.554%
6526	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.556%
6527	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.557%
6528	CAPITAL&REG PRO	0.001%	98.558%
6529	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	98.559%
6530	OPTO TECH CORPN	0.001%	98.560%
6531	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	CTCI CORP	0.001%	98.562%
6533	SIBANYE GOLD LT	0.001%	98.563%
6534	TOHO ZINC CO LT	0.001%	98.564%
6535	DAIDO METAL CO	0.001%	98.565%
6536	BEC WORLD PUBLI	0.001%	98.566%
6537	HUA HONG SEMICO	0.001%	98.567%
6538	CLEVO	0.001%	98.568%
6539	EASY BIO INC	0.001%	98.569%
6540	UNID CO LTD	0.001%	98.570%
6541	YANG MING MARIN	0.001%	98.571%
6542	AMERICAN PUBLIC	0.001%	98.572%
6543	CIMC ENRIC HOLD	0.001%	98.573%
6544	BW OFFSHORE LTD	0.001%	98.574%
6545	UNILEVER INDONE	0.001%	98.575%
6546	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.576%
6547	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.577%
6548	BANGKOK DUSIT M	0.001%	98.578%
6549	NIPPON DENKO CO	0.001%	98.579%
6550	TV TOKYO HLDG C	0.001%	98.580%
6551	TESCO CORP	0.001%	98.581%
6552	BOIRON	0.001%	98.582%
6553	IGUATEMI EMP SH	0.001%	98.583%
6554	VZ HOLDING AG	0.001%	98.584%
6555	UNITED LABORATO	0.001%	98.585%
6556	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.586%
6557	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.587%
6558	SAMSUNG C&T COR	0.001%	98.588%
6559	T.HASEGAWA CO	0.001%	98.589%
6560	ZZZSAN-AI OIL C	0.001%	98.590%
6561	FLEXIGROUP LIMI	0.001%	98.591%
6562	WEIQIAO TEXTILE	0.001%	98.592%
6563	ALBIOMA	0.001%	98.593%
6564	ASSOCD INTL HOT	0.001%	98.594%
6565	CALIX INC COMMON STOCK	0.001%	98.595%
6566	TUBE INV OF IND	0.001%	98.596%
6567	VALID SOLUCOES	0.001%	98.597%
6568	NISHIO RENT ALL	0.001%	98.598%
6569	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.599%
6570	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.001%	98.600%
6571	QAD INC A COMMON STOCK	0.001%	98.601%
6572	UNIBAIL-RODAMCO	0.001%	98.602%
6573	HAMBURGER HAFEN	0.001%	98.603%
6574	NIPPON PAINT CO	0.001%	98.604%
6575	COLOWIDE CO LTD	0.001%	98.605%
6576	SOGEFI	0.001%	98.606%
6577	JIANGNAN GROUP	0.001%	98.607%
6578	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.608%
6579	GEO CO LTD	0.001%	98.609%
6580	HANA TOUR SERVI	0.001%	98.610%
6581	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	VTG AG	0.001%	98.612%
6583	PAZ CORP SA	0.001%	98.613%
6584	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.614%
6585	ALTICE NV	0.001%	98.615%
6586	ASTRA AGRO LEST	0.001%	98.616%
6587	MERSEN SA	0.001%	98.617%
6588	HUADIAN POWER I	0.001%	98.618%
6589	BEIJER ALMA AB	0.001%	98.619%
6590	DAIKYONISHIKAWA	0.001%	98.620%
6591	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.621%
6592	RMP ENERGY INC	0.001%	98.622%
6593	CA IMMOBILIEN A	0.001%	98.623%
6594	CHESNARA PLC	0.001%	98.624%
6595	INTERTAIN GROUP	0.001%	98.625%
6596	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.626%
6597	POLYTEC HOLDING	0.001%	98.627%
6598	KOLON CORPORATI	0.001%	98.628%
6599	PEARSON STK	0.001%	98.629%
6600	WASHTEC AG	0.001%	98.630%
6601	EZION HOLDINGS	0.001%	98.631%
6602	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.632%
6603	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.633%
6604	MAX CO	0.001%	98.634%
6605	KUMIAI CHEM IND	0.001%	98.635%
6606	FUTABA INDUSTRI	0.001%	98.636%
6607	NEUROCRINE BIOS	0.001%	98.637%
6608	CHINA COAL ENER	0.001%	98.638%
6609	SUNWAY BHD	0.001%	98.639%
6610	THAI VEGETABLE	0.001%	98.640%
6611	HIBERNIA REIT P	0.001%	98.641%
6612	SINARMAS LAND	0.001%	98.642%
6613	YELLOW HAT LTD.	0.001%	98.643%
6614	TANSEISHA CO	0.001%	98.644%
6615	COCA-COLA FEMSA	0.001%	98.645%
6616	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.646%
6617	KINGDEE INTERNA	0.001%	98.647%
6618	PIOLAX CO	0.001%	98.648%
6619	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.649%
6620	CIA DE DIST INT	0.001%	98.650%
6621	CHOICE PROPERTI	0.001%	98.651%
6622	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.652%
6623	GODREJ CONSUMER	0.001%	98.653%
6624	EVA PRECISION I	0.001%	98.654%
6625	MCBRIDE PLC	0.001%	98.655%
6626	ASSYSTEM	0.001%	98.656%
6627	UKC HOLDINGS CO	0.001%	98.657%
6628	XL AXIATA TBK P	0.001%	98.658%
6629	EPISTAR CORP	0.001%	98.659%
6630	SUMITOMO REAL E	0.001%	98.660%
6631	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.662%
6633	SELECT HARVESTS	0.001%	98.663%
6634	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.664%
6635	SANDEN CORP	0.001%	98.665%
6636	MALAYSIA BUILD	0.001%	98.666%
6637	DESCENTE LTD.	0.001%	98.667%
6638	YANGARRA RESOUR	0.001%	98.668%
6639	HARBIN POWER EQ	0.001%	98.669%
6640	CERVECIAS UNI	0.001%	98.670%
6641	JASA MARGA	0.001%	98.671%
6642	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.672%
6643	TOKAI RUBBER IN	0.001%	98.673%
6644	SHANKS GROUP PL	0.001%	98.674%
6645	HO BEE INVESTME	0.001%	98.675%
6646	CMK CORP	0.001%	98.676%
6647	NIHON NOHYAKU	0.001%	98.677%
6648	SINTOKOGIO	0.001%	98.678%
6649	HKR INTL LTD	0.001%	98.679%
6650	CENTRL PLAZA HO	0.001%	98.679%
6651	IRISO ELECTRONI	0.001%	98.680%
6652	ISHIHARA SANGYO	0.001%	98.681%
6653	FINGERPRINT CAR	0.001%	98.682%
6654	GREEN CROSS HLD	0.001%	98.683%
6655	OSSTEM IMPLANT	0.001%	98.684%
6656	FLYTECH TECHNOL	0.001%	98.685%
6657	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.686%
6658	RICHTER GEDEON	0.001%	98.687%
6659	BROWN (N) GROUP	0.001%	98.688%
6660	HUANENG POWER I	0.001%	98.689%
6661	TURKIYE SINAI K	0.001%	98.690%
6662	OBIC	0.001%	98.691%
6663	FURUKAWA CO	0.001%	98.692%
6664	KENDRION NV	0.001%	98.693%
6665	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.694%
6666	ALE PROPERTY TR	0.001%	98.695%
6667	ASTALDI	0.001%	98.696%
6668	YUASA TRADING C	0.001%	98.697%
6669	Sponda Oyj	0.001%	98.698%
6670	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.699%
6671	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.700%
6672	BW LPG LTD	0.001%	98.701%
6673	NISHIMATSUYA CH	0.001%	98.702%
6674	MGI COUTIER	0.001%	98.703%
6675	HOCHDORF HOLDIN	0.001%	98.704%
6676	ITOCHE FUEL COR	0.001%	98.705%
6677	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.706%
6678	ANGLO AMERICAN	0.001%	98.707%
6679	CLEARWATER SEAF	0.001%	98.708%
6680	TAIWAN COGENERA	0.001%	98.709%
6681	METLIFECARE LTD	0.001%	98.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	OCEAN YIELD ASA	0.001%	98.710%
6683	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.711%
6684	ANDHRA BANK	0.001%	98.712%
6685	CT REAL ESTATE	0.001%	98.713%
6686	YANZHOU COAL MI	0.001%	98.714%
6687	NVE CORP	0.001%	98.715%
6688	MOCHIDA PHARM C	0.001%	98.716%
6689	SUPER-SOL	0.001%	98.717%
6690	SATO CORP	0.001%	98.718%
6691	KOMERCNI BANKA	0.001%	98.719%
6692	SINOTRUK HONG K	0.001%	98.720%
6693	WAKITA & CO	0.001%	98.721%
6694	ENERCHINA HOLDI	0.001%	98.722%
6695	AUSDRILL LIMITE	0.001%	98.723%
6696	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.724%
6697	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.725%
6698	ALPHA & OMEGA S	0.001%	98.726%
6699	SPH REIT	0.001%	98.727%
6700	CHINA AEROSPACE	0.001%	98.728%
6701	FERREXPO PLC	0.001%	98.729%
6702	CERVED INFORMAT	0.001%	98.730%
6703	UMH PROP INC	0.001%	98.731%
6704	ADANI POWER LTD	0.001%	98.732%
6705	BRODRENE HARTMA	0.001%	98.733%
6706	TRONC INC COMMON STOCK USD.01	0.001%	98.733%
6707	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.734%
6708	HOTAI MOTOR CO	0.001%	98.735%
6709	KURODA ELECTRIC	0.001%	98.736%
6710	FIRST GEN CORPO	0.001%	98.737%
6711	FOSTER ELECTRIC	0.001%	98.738%
6712	KONOIKE TRANSP	0.001%	98.739%
6713	TOYO ENG CORP	0.001%	98.740%
6714	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.741%
6715	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.742%
6716	XINGDA INTERNAT	0.001%	98.743%
6717	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.744%
6718	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.745%
6719	NTT URBAN DEVEL	0.001%	98.746%
6720	KESKO OYJ	0.001%	98.747%
6721	JAIPRAKASH ASSO	0.001%	98.748%
6722	MIZUHO FINL GP	0.001%	98.749%
6723	CHANGYOU.COM LTD ADR ADR	0.001%	98.750%
6724	REZIDOR HOTEL G	0.001%	98.751%
6725	CORP MOCTEZUMA	0.001%	98.751%
6726	KOWLOON DEVMT	0.001%	98.752%
6727	TAMURA CORP	0.001%	98.753%
6728	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.754%
6729	PRESSANCE CORPO	0.001%	98.755%
6730	CITIZENS INC COMMON STOCK	0.001%	98.756%
6731	VECTRUS INC COMMON STOCK USD.01	0.001%	98.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TECHNOLOGY ONE	0.001%	98.758%
6733	OITA BANK	0.001%	98.759%
6734	CONN S INC COMMON STOCK USD.01	0.001%	98.760%
6735	LIFE CORPORATIO	0.001%	98.761%
6736	JOSHIN DENKI CO	0.001%	98.762%
6737	RAISIO YHTYMA O	0.001%	98.763%
6738	TAIHEI DENGYO	0.001%	98.764%
6739	PROSPERITY REIT	0.001%	98.765%
6740	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.766%
6741	VETROPACK HOLDI	0.001%	98.767%
6742	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.767%
6743	PIAGGIO	0.001%	98.768%
6744	MACATAWA BANK CORP COMMON STOCK	0.001%	98.769%
6745	UMS HLDGS LTD	0.001%	98.770%
6746	BENETEAU	0.001%	98.771%
6747	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.772%
6748	HOKUTO CORP	0.001%	98.773%
6749	OPAP SA	0.001%	98.774%
6750	GRUPO AEROPORTU	0.001%	98.775%
6751	TAIWAN ACCEPTAN	0.001%	98.776%
6752	BRUNEL INTL	0.001%	98.777%
6753	POS MALAYSIA	0.001%	98.778%
6754	JIN CO.LTD	0.001%	98.779%
6755	DEVOTEAM SA	0.001%	98.780%
6756	MOTHERSON SUMI	0.001%	98.781%
6757	FREEMAN FINANCI	0.001%	98.781%
6758	IGG INC	0.001%	98.782%
6759	JAPAN LIFELINE	0.001%	98.783%
6760	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.784%
6761	DATA COMMUNICAT	0.001%	98.785%
6762	KINDOM CONSTRUC	0.001%	98.786%
6763	ICICI BANK	0.001%	98.787%
6764	SINOTRANS SHIPP	0.001%	98.788%
6765	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.789%
6766	EL AL ISRAEL AI	0.001%	98.790%
6767	TPG TELECOM	0.001%	98.791%
6768	CARD FACTORY PL	0.001%	98.792%
6769	COLTENE HOLDI	0.001%	98.793%
6770	CHINA SHIPPING	0.001%	98.794%
6771	CONCENTRADORA	0.001%	98.794%
6772	HOLY STONE ENTE	0.001%	98.795%
6773	LIU CHONG HING	0.001%	98.796%
6774	AIDA ENGINEERIN	0.001%	98.797%
6775	ADVTECH LTD	0.001%	98.798%
6776	DEUTSCHE BETEI	0.001%	98.799%
6777	TUBOS REUNIDOS	0.001%	98.800%
6778	D.A. CONSORTIUM	0.001%	98.801%
6779	CHINA SHENGMU O	0.001%	98.802%
6780	FORMULA SYST(19	0.001%	98.803%
6781	SRA HOLDINGS IN	0.001%	98.804%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	LPKF LASER & EL	0.001%	98.805%
6783	SAIBU GAS CO	0.001%	98.806%
6784	CORFICOLOMBIANA	0.001%	98.806%
6785	COVENANT TRANSP	0.001%	98.807%
6786	GOEASY LTD	0.001%	98.808%
6787	FARGLORY LAND D	0.001%	98.809%
6788	CENT PATTANA PU	0.001%	98.810%
6789	WEST BANCORPORATION COMMON STOCK	0.001%	98.811%
6790	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.812%
6791	TIME DOTCOM BHD	0.001%	98.813%
6792	SHIZUOKAGAS CO	0.001%	98.814%
6793	GURIT HOLDING A	0.001%	98.815%
6794	LAWSON	0.001%	98.816%
6795	BYGGMAX GROUP A	0.001%	98.817%
6796	SALMAR ASA	0.001%	98.817%
6797	INFIGEN ENERGY	0.001%	98.818%
6798	ERAMET	0.001%	98.819%
6799	AKEBONO BRAKE I	0.001%	98.820%
6800	EPS CO LTD	0.001%	98.821%
6801	NIEN HSING TEXT	0.001%	98.822%
6802	CHINA HUIYUAN J	0.001%	98.823%
6803	PHILIPPINE NATL	0.001%	98.824%
6804	ADHI KARYA PERS	0.001%	98.825%
6805	BK OF SAGA	0.001%	98.826%
6806	DONGJIANG ENVIR	0.001%	98.827%
6807	SUMITOMO DENSET	0.001%	98.827%
6808	NUTRACEUTICAL I	0.001%	98.828%
6809	HEADWATERS INC COMMON STOCK USD.001	0.001%	98.829%
6810	BTB REAL ESTATE	0.001%	98.830%
6811	LOTTE FOOD CO	0.001%	98.831%
6812	BOSCH LTD	0.001%	98.832%
6813	NINE ENTERTAINM	0.001%	98.833%
6814	UNIVERSAL MEDIC	0.001%	98.834%
6815	YAMABIKO CORP	0.001%	98.835%
6816	RECRUIT HOLDING	0.001%	98.836%
6817	PLATINUM ASSET	0.001%	98.837%
6818	MALAYSIAN RES C	0.001%	98.837%
6819	SINFONIA TECHNO	0.001%	98.838%
6820	TOA CORP	0.001%	98.839%
6821	WINMARK CORP COMMON STOCK	0.001%	98.840%
6822	RISO KAGAKU COR	0.001%	98.841%
6823	GREAT LAKES DRE	0.001%	98.842%
6824	VS INDUSTRY BHD	0.001%	98.843%
6825	ROLAND DG CORP	0.001%	98.844%
6826	ALAM SUTERA REA	0.001%	98.845%
6827	SAMYANG CORP	0.001%	98.846%
6828	SOLOR A/S	0.001%	98.846%
6829	BELC CO LTD	0.001%	98.847%
6830	ANANDA DEVELOPM	0.001%	98.848%
6831	MCMILLAN SHAKES	0.001%	98.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	CHEMRING GROUP	0.001%	98.850%
6833	SHIBUYA KOGYO C	0.001%	98.851%
6834	GRAPE KING INC	0.001%	98.852%
6835	KINIK CO	0.001%	98.853%
6836	TOWA BANK	0.001%	98.854%
6837	BANDO CHEMICAL	0.001%	98.855%
6838	ASIA AVIATION P	0.001%	98.855%
6839	MOUNT GIBSON IR	0.001%	98.856%
6840	HIRATA TECHNICA	0.001%	98.857%
6841	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.858%
6842	GREAT EASTERN S	0.001%	98.859%
6843	NISSHIN SEIFUN	0.001%	98.860%
6844	KAJARIA CERAMIC	0.001%	98.861%
6845	BLACKMORES LTD	0.001%	98.862%
6846	GREATVIEW ASEPT	0.001%	98.863%
6847	DEXERIALS CORP	0.001%	98.864%
6848	MANILA ELECTRIC	0.001%	98.864%
6849	JAPAN PULP & PA	0.001%	98.865%
6850	MANITOU	0.001%	98.866%
6851	VITTORIA ASSICU	0.001%	98.867%
6852	ESPEC CORP	0.001%	98.868%
6853	ATUL LTD	0.001%	98.869%
6854	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.870%
6855	MINOR INTERNATI	0.001%	98.871%
6856	ONE LIBERTY PRO	0.001%	98.872%
6857	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.872%
6858	BLOOMAGE BIOTEC	0.001%	98.873%
6859	BACHEM HLD AG-B	0.001%	98.874%
6860	ROBINSONS RETAI	0.001%	98.875%
6861	H&R WASAG AG	0.001%	98.876%
6862	WEYCO GROUP INC	0.001%	98.877%
6863	DAIHO CONSTRUCT	0.001%	98.878%
6864	SIAM COMMERCIAL	0.001%	98.879%
6865	DEVRO	0.001%	98.880%
6866	PARTRON CO LTD	0.001%	98.880%
6867	YOSHINOYA D&C C	0.001%	98.881%
6868	RIKEN CORP	0.001%	98.882%
6869	NAMURA SHIPBUIL	0.001%	98.883%
6870	DUNI AB	0.001%	98.884%
6871	LUYE PHARMA GRO	0.001%	98.885%
6872	PACT GROUP HOLD	0.001%	98.886%
6873	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.887%
6874	FOLKESTONE EDU	0.001%	98.888%
6875	FBD HLDGS	0.001%	98.888%
6876	HANDSOME CORP	0.001%	98.889%
6877	GREIF INC CL B COMMON STOCK	0.001%	98.890%
6878	COBHAM PLC RTS	0.001%	98.891%
6879	TOWA CORP	0.001%	98.892%
6880	GIGA SOLAR MAT	0.001%	98.893%
6881	SHORETEL INC COMMON STOCK USD.001	0.001%	98.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	CORPORATE TRAVE	0.001%	98.895%
6883	D-LINK	0.001%	98.896%
6884	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.896%
6885	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.897%
6886	KYOEI STEEL LTD	0.001%	98.898%
6887	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.899%
6888	MITSUI SOKO CO	0.001%	98.900%
6889	PAGE INDUSTRIES	0.001%	98.901%
6890	VIRGIN MONEY HL	0.001%	98.902%
6891	CHINA WATER IND	0.001%	98.903%
6892	HENGDELI HOLDIN	0.001%	98.903%
6893	IGB REAL ESTATE	0.001%	98.904%
6894	NATIONAL STORAG	0.001%	98.905%
6895	FUJI KYUKO CO L	0.001%	98.906%
6896	PETRONAS GAS	0.001%	98.907%
6897	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.908%
6898	DISCO CORPORATI	0.001%	98.909%
6899	PRESTIGE INTERN	0.001%	98.910%
6900	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.910%
6901	GEMDALE PROPERT	0.001%	98.911%
6902	ELIS SA	0.001%	98.912%
6903	UNIVERSAL ROBIN	0.001%	98.913%
6904	AUSTAL LTD	0.001%	98.914%
6905	QOL CO LTD	0.001%	98.915%
6906	SUMITOMO SEIKA	0.001%	98.916%
6907	KOSSAN RUBBER I	0.001%	98.916%
6908	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.917%
6909	KATAKURA INDS	0.001%	98.918%
6910	SDL PLC	0.001%	98.919%
6911	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.920%
6912	VITAL KSK HOLDI	0.001%	98.921%
6913	I.T LIMITED	0.001%	98.922%
6914	TATA COMMUNICAT	0.001%	98.923%
6915	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.923%
6916	AP THAILAND PCL	0.001%	98.924%
6917	VAISALA	0.001%	98.925%
6918	XXENTRIA TECHNO	0.001%	98.926%
6919	UTD INDUSTRIAL	0.001%	98.927%
6920	NIPPON CARBON C	0.001%	98.928%
6921	GCL NEW ENERGY	0.001%	98.929%
6922	JOYFUL HONDA CO	0.001%	98.929%
6923	BANCO DAVIVIEND	0.001%	98.930%
6924	TOLI CORP	0.001%	98.931%
6925	PETS AT HOME GR	0.001%	98.932%
6926	HUNTER DOUGLAS	0.001%	98.933%
6927	SUNGWOO HITECH	0.001%	98.934%
6928	MODEC INC	0.001%	98.935%
6929	UNITIL CORP COMMON STOCK	0.001%	98.935%
6930	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.936%
6931	EAGLE INDUSTRY	0.001%	98.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	NAMCHOW CHEMICA	0.001%	98.938%
6933	BGF RETAIL CO L	0.001%	98.939%
6934	TOKYOTOKEIBA CO	0.001%	98.940%
6935	BURKHALTER HOLD	0.001%	98.941%
6936	SIRTEX MEDICAL	0.001%	98.941%
6937	KVAERNER ASA	0.001%	98.942%
6938	GENESIS ENERGY	0.001%	98.943%
6939	CEMEX LATAM HLD	0.001%	98.944%
6940	CHAOWEI POWER H	0.001%	98.945%
6941	THAI AIRWAYS IN	0.001%	98.946%
6942	MIQUEL Y COSTAS	0.001%	98.947%
6943	AFFICHAGE HOLDI	0.001%	98.947%
6944	CAREER TECHNOLO	0.001%	98.948%
6945	XTEP INTERNATIO	0.001%	98.949%
6946	GOLDSUN DEV/CON	0.001%	98.950%
6947	CHINA MANMADE F	0.001%	98.951%
6948	NITTA CORP	0.001%	98.952%
6949	OTONOMY INC COMMON STOCK USD.001	0.001%	98.953%
6950	MERUS LABS INTE	0.001%	98.953%
6951	OUTSOURCING INC	0.001%	98.954%
6952	SHIKOKU CHEMICA	0.001%	98.955%
6953	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.956%
6954	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.957%
6955	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.958%
6956	MOBILEONE LTD.	0.001%	98.958%
6957	KIKKOMAN CORP	0.001%	98.959%
6958	HOCHSCHILD MINI	0.001%	98.960%
6959	NETENT AB	0.001%	98.961%
6960	NICE HOLDINGS C	0.001%	98.962%
6961	SINGAPORE FINAN	0.001%	98.963%
6962	WYNN MACAU LTD	0.001%	98.964%
6963	ZENRIN CO LTD	0.001%	98.964%
6964	SK TELECOM ADR	0.001%	98.965%
6965	LASERTEC CORP	0.001%	98.966%
6966	GWA GROUP LTD	0.001%	98.967%
6967	DR REDDYS LABS	0.001%	98.968%
6968	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.969%
6969	CHINESE ESTATES	0.001%	98.970%
6970	MURRAY & ROBERT	0.001%	98.970%
6971	MEC COMPANY LTD	0.001%	98.971%
6972	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.972%
6973	ABC-MART INC	0.001%	98.973%
6974	KASAI KOGYO CO	0.001%	98.974%
6975	S.M. ENTERTAINM	0.001%	98.975%
6976	SUMMIT INDUSTRI	0.001%	98.975%
6977	CAMBRIDGE INDUS	0.001%	98.976%
6978	HANNSTOUCH SOLU	0.001%	98.977%
6979	CITY OFFICE REI	0.001%	98.978%
6980	SUN FRONTIER FU	0.001%	98.979%
6981	TECHTARGET COMMON STOCK USD.001	0.001%	98.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	PARTNER COMMUNI	0.001%	98.980%
6983	ACHILLES CORP	0.001%	98.981%
6984	EMLAK KONUT GYO	0.001%	98.982%
6985	NISSHIN STEEL H	0.001%	98.983%
6986	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.984%
6987	PKP CARGO SA	0.001%	98.985%
6988	ACE HARDWARE IN	0.001%	98.985%
6989	ATRIUM LJUNGBER	0.001%	98.986%
6990	MIDAS HLDGS	0.001%	98.987%
6991	MIURA CO	0.001%	98.988%
6992	PROTECTOR FORSI	0.001%	98.989%
6993	TOWNGAS CHINA C	0.001%	98.990%
6994	TAKARA LEBEN CO	0.001%	98.991%
6995	ARDENTEC CORP	0.001%	98.991%
6996	HORNBACK BAUMAR	0.001%	98.992%
6997	GLORIA MATERIAL	0.001%	98.993%
6998	MITSUBOSHI BELT	0.001%	98.994%
6999	BULTEN AB	0.001%	98.995%
7000	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.996%
7001	AICHI CORPORATI	0.001%	98.996%
7002	LEXTAR ELECTRON	0.001%	98.997%
7003	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.998%
7004	ENCE ENERGIA	0.001%	98.999%
7005	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.000%
7006	DOUTOR NICHIRES	0.001%	99.001%
7007	BORYSZEW SA	0.001%	99.001%
7008	BLOOMBERRY RESO	0.001%	99.002%
7009	AES TIETE ENERG	0.001%	99.003%
7010	VERBIO VEREINIG	0.001%	99.004%
7011	MENICON CO LTD	0.001%	99.005%
7012	ALTERRA POWER C	0.001%	99.005%
7013	MACQUARIE LEISU	0.001%	99.006%
7014	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	99.007%
7015	INFOMART CORP	0.001%	99.008%
7016	RUSHYDRO PJSC ADR ADR	0.001%	99.009%
7017	AA PLC	0.001%	99.010%
7018	YAMAZEN CORPORA	0.001%	99.010%
7019	DAUM COMMUNICAT	0.001%	99.011%
7020	BREVILLE GROUP	0.001%	99.012%
7021	NIDEC CORPORATI	0.001%	99.013%
7022	XIAMEN INTL POR	0.001%	99.014%
7023	MERIDIAN ENERGY	0.001%	99.015%
7024	SAGA PLC	0.001%	99.015%
7025	BIOTEST AG	0.001%	99.016%
7026	STOLT-NIELSEN L	0.001%	99.017%
7027	KIKUCHI CO LTD	0.001%	99.018%
7028	QINGDAO PORT IN	0.001%	99.019%
7029	ONE HOSPITALITY	0.001%	99.020%
7030	AKASTOR ASA	0.001%	99.020%
7031	WAFER WORKS COR	0.001%	99.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	YPSOMED HOLDING	0.001%	99.022%
7033	SIGURD MICROELE	0.001%	99.023%
7034	WEBJET LTD	0.001%	99.024%
7035	PTT PUBLIC COMP	0.001%	99.024%
7036	UOA DEVELOPMENT	0.001%	99.025%
7037	WELCIA HOLDINGS	0.001%	99.026%
7038	PLENUS CO	0.001%	99.027%
7039	LINX SA	0.001%	99.028%
7040	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.029%
7041	ARROW GLOBAL GR	0.001%	99.029%
7042	ALIANSCE SHOPPI	0.001%	99.030%
7043	AKKA TECHNOLOGI	0.001%	99.031%
7044	COSMOS PHARMACE	0.001%	99.032%
7045	PCM INC COMMON STOCK USD.001	0.001%	99.033%
7046	SANYANG INDUSTR	0.001%	99.033%
7047	SREI INFRASTRUC	0.001%	99.034%
7048	DAIKI ALUMINIUM	0.001%	99.035%
7049	CAVERION CORP	0.001%	99.036%
7050	INTOPS CO	0.001%	99.037%
7051	REGAL HOTELS IN	0.001%	99.038%
7052	GEA GROUP AG	0.001%	99.038%
7053	SILICONWARE PRE	0.001%	99.039%
7054	POLA ORBIS HLDG	0.001%	99.040%
7055	COMDIRECT BANK	0.001%	99.041%
7056	LAI SUN DEVELOP	0.001%	99.042%
7057	VAUDOISE ASSURA	0.001%	99.042%
7058	KRBL LTD	0.001%	99.043%
7059	ULTRA TECH CEMC	0.001%	99.044%
7060	MITSUBISHI PENC	0.001%	99.045%
7061	NEXITY	0.001%	99.046%
7062	HANON SYSTEMS	0.001%	99.046%
7063	FUJIMORI KOGYO	0.001%	99.047%
7064	CHAROEN POKPHAN	0.001%	99.048%
7065	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.049%
7066	BINCK NV	0.001%	99.050%
7067	PIERRE & VACANC	0.001%	99.051%
7068	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.051%
7069	MERCURIES LIFE	0.001%	99.052%
7070	CHOLAMANDALAM I	0.001%	99.053%
7071	MELISRON LTD	0.001%	99.054%
7072	PHOENIX HLDGS L	0.001%	99.055%
7073	AISAN INDUSTRY	0.001%	99.055%
7074	DAIICHI KIGENSO	0.001%	99.056%
7075	BRUNELLO CUCINE	0.001%	99.057%
7076	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.058%
7077	PARK ELECTROCHE	0.001%	99.059%
7078	VERA BRADLEY INC COMMON STOCK	0.001%	99.059%
7079	DSP GROUP INC	0.001%	99.060%
7080	INTERSERVE PLC	0.001%	99.061%
7081	HANMI PHARM CO	0.001%	99.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.063%
7083	CSI PROPERTIES	0.001%	99.063%
7084	CHINA SHINEWAY	0.001%	99.064%
7085	TENMA CORPORATI	0.001%	99.065%
7086	UNITED INTL ENT	0.001%	99.066%
7087	BELL AG - REG	0.001%	99.067%
7088	ESSENTIAL ENERG	0.001%	99.067%
7089	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.068%
7090	TSUKISHIMA KIKA	0.001%	99.069%
7091	EMPEROR CAPITAL	0.001%	99.070%
7092	GUOCOLAND LTD	0.001%	99.071%
7093	JAHWA ELECTRONI	0.001%	99.071%
7094	PSK INC	0.001%	99.072%
7095	HYUNDAI ROTEM C	0.001%	99.073%
7096	RIGNET INC COMMON STOCK USD.001	0.001%	99.074%
7097	YAMAICHI ELECTR	0.001%	99.075%
7098	PROGRAMMED MAIN	0.001%	99.075%
7099	PHOENIX MECANO	0.001%	99.076%
7100	SINO THAI EN,FG	0.001%	99.077%
7101	KONAI CO LTD	0.001%	99.078%
7102	TAMRON CO LTD	0.001%	99.079%
7103	KARUR VYSYA BAN	0.001%	99.079%
7104	GMR INFRASTRUCT	0.001%	99.080%
7105	ALLIED PROPERTI	0.001%	99.081%
7106	SANKYO TATEYAMA	0.001%	99.082%
7107	NITTETSU MINING	0.001%	99.083%
7108	NICE INFORMATIO	0.001%	99.083%
7109	GLOBERIDE INC	0.001%	99.084%
7110	AGRANA BETEILIG	0.001%	99.085%
7111	ASCENDAS HOSPIT	0.001%	99.086%
7112	LEWIS GROUP LTD	0.001%	99.087%
7113	DAI-DAN CO	0.001%	99.087%
7114	CHINA MAPLE LEA	0.001%	99.088%
7115	GUJARAT GAS LTD	0.001%	99.089%
7116	ECOPETROL SA SPONSORED ADR ADR	0.001%	99.090%
7117	FEDERAL CORP	0.001%	99.090%
7118	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	99.091%
7119	LIGHT S.A.	0.001%	99.092%
7120	HAPPINET CORP	0.001%	99.093%
7121	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.094%
7122	YAKULT HONSHA C	0.001%	99.094%
7123	PACIFIC METALS	0.001%	99.095%
7124	CONSUN PHARMACE	0.001%	99.096%
7125	IMMOBILIARE GRA	0.001%	99.097%
7126	CESC	0.001%	99.098%
7127	NIPPON PISTON R	0.001%	99.098%
7128	GOLD CIRCUIT EL	0.001%	99.099%
7129	INABA DENKISANG	0.001%	99.100%
7130	NOVATEK OAO	0.001%	99.101%
7131	EVS BROADCAST E	0.001%	99.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	99.102%
7133	KOHNAN SHOJI	0.001%	99.103%
7134	YOKOGAWA BRIDGE	0.001%	99.104%
7135	HEINEKEN MALAYS	0.001%	99.105%
7136	RECTICEL	0.001%	99.105%
7137	KOTOBUKI SPIRIT	0.001%	99.106%
7138	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.107%
7139	SHIMIZU BANK	0.001%	99.108%
7140	LINK ADMINISTRA	0.001%	99.109%
7141	TOKAI CORP/GIFU	0.001%	99.109%
7142	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.110%
7143	HARIM CO LTD	0.001%	99.111%
7144	XING AG	0.001%	99.112%
7145	PENDRAGON PLC	0.001%	99.112%
7146	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	99.113%
7147	NORDIC SEMICOND	0.001%	99.114%
7148	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.115%
7149	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	99.116%
7150	GUANGDONG NAN Y	0.001%	99.116%
7151	RANDON SA IMPL	0.001%	99.117%
7152	BES ENGINEERING	0.001%	99.118%
7153	ARB CORP LTD	0.001%	99.119%
7154	DONG-A SOCIO	0.001%	99.119%
7155	FUJIBO HOLDINGS	0.001%	99.120%
7156	VILMORIN CLAUSE	0.001%	99.121%
7157	TRUECAR INC COMMON STOCK USD.0001	0.001%	99.122%
7158	TOP GLOVE CORP	0.001%	99.123%
7159	POU SHENG INTL	0.001%	99.123%
7160	ANTENA 3 DE TEL	0.001%	99.124%
7161	SFA ENGINEERING	0.001%	99.125%
7162	CHINA NATIONAL	0.001%	99.126%
7163	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	99.126%
7164	TT ELECTRONICS	0.001%	99.127%
7165	TRENCOR	0.001%	99.128%
7166	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.129%
7167	DASSAULT AVIATI	0.001%	99.130%
7168	MEDY-TOX INC	0.001%	99.130%
7169	TONG HSING ELEC	0.001%	99.131%
7170	SUPER GROUP LTD	0.001%	99.132%
7171	HNZ GROUP INC	0.001%	99.133%
7172	OKABE CO	0.001%	99.133%
7173	TED BAKER PLC	0.001%	99.134%
7174	LT GROUP INC	0.001%	99.135%
7175	GLORIOUS PROPER	0.001%	99.136%
7176	LATECOERE	0.001%	99.136%
7177	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	99.137%
7178	CHONG HONG CONS	0.001%	99.138%
7179	PPC LTD	0.001%	99.139%
7180	HONGKONG&SHANG	0.001%	99.140%
7181	RANK GROUP PLC	0.001%	99.140%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	FUSO CHEMICAL C	0.001%	99.141%
7183	BUKIT SEMBAWNG	0.001%	99.142%
7184	HAMAKYOREX CO L	0.001%	99.143%
7185	STAR MICRONICS	0.001%	99.143%
7186	SEAH BESTEEL CO	0.001%	99.144%
7187	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.145%
7188	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.146%
7189	SUZLON ENERGY L	0.001%	99.146%
7190	SHANGHAI FOSUN	0.001%	99.147%
7191	SPIN MASTER COR	0.001%	99.148%
7192	ELECOM CO LTD	0.001%	99.149%
7193	SCHOELLER BLECK	0.001%	99.150%
7194	ENPLAS CORP	0.001%	99.150%
7195	ORACLE FIN SERV	0.001%	99.151%
7196	INGENIA COMMUNI	0.001%	99.152%
7197	USIMINAS USI SD	0.001%	99.153%
7198	SSANGYONG CEMEN	0.001%	99.153%
7199	RIKEN VITAMIN C	0.001%	99.154%
7200	JIH SUN FINANCI	0.001%	99.155%
7201	NEWOCEAN ENERGY	0.001%	99.156%
7202	FIDEA HOLDINGS	0.001%	99.156%
7203	361 DEGREES INT	0.001%	99.157%
7204	CEMENTIR S.p.A.	0.001%	99.158%
7205	STRIDE STAPLED	0.001%	99.159%
7206	EVEN CONSTRUCTO	0.001%	99.159%
7207	LIBBEY INC COMMON STOCK USD.01	0.001%	99.160%
7208	GRUPO AEROMEXIC	0.001%	99.161%
7209	NOJIMA CORP	0.001%	99.162%
7210	LIVZON PHARMACE	0.001%	99.162%
7211	PHX ENERGY SERV	0.001%	99.163%
7212	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.164%
7213	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.165%
7214	INDAH KIAT PULP	0.001%	99.165%
7215	DAIICHI JITSUGY	0.001%	99.166%
7216	FERROTEC CORP	0.001%	99.167%
7217	NIPPON ROAD CO	0.001%	99.168%
7218	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.168%
7219	YANGTZE OPT FIB	0.001%	99.169%
7220	GREATEK ELECTRO	0.001%	99.170%
7221	SURTECO SE	0.001%	99.171%
7222	GENTING PLANTA	0.001%	99.171%
7223	ECORODOVIAS INF	0.001%	99.172%
7224	HARMONIC DRIVE	0.001%	99.173%
7225	PATRIZIA IMMO A	0.001%	99.174%
7226	BERJAYA CORPORA	0.001%	99.174%
7227	HOSOKAWA MICRON	0.001%	99.175%
7228	QSC AG	0.001%	99.176%
7229	MINATO BANK	0.001%	99.177%
7230	RIPLEY CORP SA	0.001%	99.177%
7231	GEOX S.P.A.	0.001%	99.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	KONGSBERG AUTOM	0.001%	99.179%
7233	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.180%
7234	NAN KANG RUBB T	0.001%	99.180%
7235	REPLY SPA	0.001%	99.181%
7236	LOJAS AMERICANA	0.001%	99.182%
7237	GOL LINHAS AERE	0.001%	99.183%
7238	BASSO INDUSTRY	0.001%	99.183%
7239	ANGLOGOLD LTD	0.001%	99.184%
7240	HIMART CO LTD	0.001%	99.185%
7241	CORP INMOBILIAR	0.001%	99.186%
7242	AFFIN HLDGS BHD	0.001%	99.186%
7243	OLYMPIC STEEL I	0.001%	99.187%
7244	TELSTRA CORP-AD	0.001%	99.188%
7245	SINOFERT HOLDIN	0.001%	99.189%
7246	ZEHNDER GROUP A	0.001%	99.189%
7247	INTERVEST OFFIC	0.001%	99.190%
7248	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	99.191%
7249	KEPPEL INFRASTR	0.001%	99.192%
7250	SEA HOLDINGS LT	0.001%	99.192%
7251	OPERA SOFTWARE	0.001%	99.193%
7252	TOYO CONSTRUCTI	0.001%	99.194%
7253	DASSAULT SYSTEM	0.001%	99.195%
7254	FORD OTOSAN	0.001%	99.195%
7255	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.196%
7256	SHANDONG CHENMI	0.001%	99.197%
7257	SUNDARAM FINANC	0.001%	99.198%
7258	AMOTECH CO LTD	0.001%	99.198%
7259	MENORA MIVTACHI	0.001%	99.199%
7260	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.200%
7261	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.200%
7262	GRIEG SEAFOOD A	0.001%	99.201%
7263	IRISH CONTINENT	0.001%	99.202%
7264	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.203%
7265	ARROWHEAD PROR	0.001%	99.203%
7266	CHINA RESOURCES	0.001%	99.204%
7267	NORITSU KOKI CO	0.001%	99.205%
7268	SMS CO LTD	0.001%	99.206%
7269	COPEL PARANA EN	0.001%	99.206%
7270	GERDAU SA	0.001%	99.207%
7271	TOSEI CORP	0.001%	99.208%
7272	SPCG	0.001%	99.209%
7273	SHINSHO CORP	0.001%	99.209%
7274	ROYAL CO	0.001%	99.210%
7275	WILH. WILHELMSE	0.001%	99.211%
7276	FORMOSA LABORAT	0.001%	99.212%
7277	TOCHIGI BANK	0.001%	99.212%
7278	PEGASUS SEWING	0.001%	99.213%
7279	BATA INDIA LTD	0.001%	99.214%
7280	HEUNG-A SHIPPIN	0.001%	99.214%
7281	KANSAI URBAN BA	0.001%	99.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	AKR CORPORINDO	0.001%	99.216%
7283	CAPE	0.001%	99.217%
7284	BANK COOP AG	0.001%	99.217%
7285	WHITESTONE REIT REIT USD.001	0.001%	99.218%
7286	PALFINGER AG	0.001%	99.219%
7287	KAGA ELECTRONIC	0.001%	99.220%
7288	ATRIUM EUROPEAN	0.001%	99.220%
7289	JEOL	0.001%	99.221%
7290	REGAL REIT	0.001%	99.222%
7291	SBS HOLDINGS IN	0.001%	99.223%
7292	PC DEPOT CORP	0.001%	99.223%
7293	FAR EAST HOSPIT	0.001%	99.224%
7294	SANSHIN ELECTRO	0.001%	99.225%
7295	S FOODS INC	0.001%	99.225%
7296	SUN INTL LTD	0.001%	99.226%
7297	Z ENERGY LTD	0.001%	99.227%
7298	CORP COMERCI SA	0.001%	99.228%
7299	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.228%
7300	ALTRI SGPS S.A.	0.001%	99.229%
7301	STOBART GROUP L	0.001%	99.230%
7302	TEIKOKU SEN-I C	0.001%	99.231%
7303	TONG YANG CEMEN	0.001%	99.231%
7304	ROBERT WALTERS	0.001%	99.232%
7305	FINOLEX CABLES	0.001%	99.233%
7306	RADIUM LIFE TEC	0.001%	99.233%
7307	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.234%
7308	EISAI CO	0.001%	99.235%
7309	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.236%
7310	OBEROI REALTY L	0.001%	99.236%
7311	CMC MAGNETICS C	0.001%	99.237%
7312	HYUNDAI ELEVATO	0.001%	99.238%
7313	VIRTUS HEALTH L	0.001%	99.239%
7314	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.239%
7315	RETAIL ESTATES	0.001%	99.240%
7316	KOBAYASHI PHARM	0.001%	99.241%
7317	MACAU LEGEND DE	0.001%	99.241%
7318	LING SEN PRECIS	0.001%	99.242%
7319	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.243%
7320	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	99.244%
7321	PROCTOR&GAMBLE	0.001%	99.244%
7322	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.245%
7323	AMER SOFTWARE I	0.001%	99.246%
7324	CHUBU SHIRYO CO	0.001%	99.246%
7325	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	99.247%
7326	BEIJING ENT MED	0.001%	99.248%
7327	NIPPON BEET SUG	0.001%	99.249%
7328	PICK'N PAY STOR	0.001%	99.249%
7329	REDES ENERGETIC	0.001%	99.250%
7330	HURCO COMPANIES INC COMMON STOCK	0.001%	99.251%
7331	DELEK GROUP	0.001%	99.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	ALTEK CORP	0.001%	99.252%
7333	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	99.253%
7334	CATHAY CONST	0.001%	99.254%
7335	CELSIA SA ESP	0.001%	99.254%
7336	T-GAIA CORP	0.001%	99.255%
7337	LUXOTTICA GROUP	0.001%	99.256%
7338	DIP CORPORATION	0.001%	99.257%
7339	NOVA MEASURING	0.001%	99.257%
7340	MAGNITOGORS-SPO	0.001%	99.258%
7341	SONG WON IND	0.001%	99.259%
7342	DR.CI:LABO CO L	0.001%	99.259%
7343	EASTERN & ORIEN	0.001%	99.260%
7344	YURTEC CORPORAT	0.001%	99.261%
7345	ORACLE CORP JAP	0.001%	99.262%
7346	MAIRE TECNIMONT	0.001%	99.262%
7347	SIA REIT INC	0.001%	99.263%
7348	SCHAEFFLER AG P	0.001%	99.264%
7349	RENEWABLE ENERG	0.001%	99.264%
7350	CERVUS EQUIPMEN	0.001%	99.265%
7351	CPMC HLDGS LTD	0.001%	99.266%
7352	OBERBANK AG	0.001%	99.267%
7353	RTX TELECOM	0.001%	99.267%
7354	RAYMOND LTD	0.001%	99.268%
7355	VILLAGE SUPERMA	0.001%	99.269%
7356	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.269%
7357	JUST DIAL LTD	0.001%	99.270%
7358	RVH INC	0.001%	99.271%
7359	METAWATER CO LT	0.001%	99.272%
7360	VALVOLINE INC W/I COMMON STOCK USD.01	0.001%	99.272%
7361	AUSTRIA TECHNOL	0.001%	99.273%
7362	BEIJING NORTH S	0.001%	99.274%
7363	GRO-BELS CO LTD	0.001%	99.274%
7364	TEXHONG TEXTILE	0.001%	99.275%
7365	TIM PARTICIPACOES SA ADR ADR	0.001%	99.276%
7366	TAYCA CORP	0.001%	99.277%
7367	WCT HOLDINGS BH	0.001%	99.277%
7368	SMI HOLDINGS GR	0.001%	99.278%
7369	YEONG GUAN ENER	0.001%	99.279%
7370	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.279%
7371	HYUNDAI DS,OLD	0.001%	99.280%
7372	13 HOLDINGS LTD	0.001%	99.281%
7373	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	99.282%
7374	GIGASTORAGE COR	0.001%	99.282%
7375	INTL GAME SYSTE	0.001%	99.283%
7376	AYGAZ	0.001%	99.284%
7377	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.284%
7378	K.C. TECH	0.001%	99.285%
7379	TAIWAN SECOM	0.001%	99.286%
7380	OBAYASHI ROAD C	0.001%	99.286%
7381	ZIX CORP COMMON STOCK USD.01	0.001%	99.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	TSUBAKI NAKASHI	0.001%	99.288%
7383	SHREE CEMENT LT	0.001%	99.289%
7384	TOBISHIMA CORP	0.001%	99.289%
7385	COFACE SA	0.001%	99.290%
7386	GDI PROPERTY GR	0.001%	99.291%
7387	ORIENTAL BK OF	0.001%	99.291%
7388	KAWADA TECHNOLO	0.001%	99.292%
7389	INVESTEC PROP F	0.001%	99.293%
7390	DAEDUCK GDS	0.001%	99.293%
7391	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.294%
7392	SSANGYONG MOTOR	0.001%	99.295%
7393	BANK JABAR BANT	0.001%	99.296%
7394	DAIRY FARM INTL	0.001%	99.296%
7395	GRASIM INDUSTRI	0.001%	99.297%
7396	KT SKYLIFE CO L	0.001%	99.298%
7397	DYNAPACK INTL T	0.001%	99.298%
7398	SPOTLESS GROUP	0.001%	99.299%
7399	SEKISUI JUSHI C	0.001%	99.300%
7400	CK LIFE SCIENCE	0.001%	99.300%
7401	TIMMINS GOLD CO	0.001%	99.301%
7402	MALAYSIA MINING	0.001%	99.302%
7403	DEPO AUTO PARTS	0.001%	99.303%
7404	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.303%
7405	SKF AB	0.001%	99.304%
7406	TAI CHEUNG HLDG	0.001%	99.305%
7407	LOPEZ HOLDINGS	0.001%	99.305%
7408	S1 CORP	0.001%	99.306%
7409	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.307%
7410	HEY SONG	0.001%	99.307%
7411	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.308%
7412	TOYO KANETSU KK	0.001%	99.309%
7413	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.309%
7414	BOYAA INTERACTI	0.001%	99.310%
7415	RAJESH EXPORTS	0.001%	99.311%
7416	AGABANG&COMPANY	0.001%	99.312%
7417	PARCO CO	0.001%	99.312%
7418	TELEKOM MALAYSI	0.001%	99.313%
7419	EREGLI DEMIR CE	0.001%	99.314%
7420	SHOEI CO LTD	0.001%	99.314%
7421	ALBIS CO LTD	0.001%	99.315%
7422	Minerva SA	0.001%	99.316%
7423	SIAM GLOBAL HOU	0.001%	99.316%
7424	ENERGA SA	0.001%	99.317%
7425	ORDINA NV	0.001%	99.318%
7426	TAKASAGO THML E	0.001%	99.318%
7427	ALPIQ HOLDING A	0.001%	99.319%
7428	MPACT LIMITED	0.001%	99.320%
7429	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	99.321%
7430	FINANCIAL PRODU	0.001%	99.321%
7431	MEARS GROUP PLC	0.001%	99.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	EUROPAC PAPELES	0.001%	99.323%
7433	SWORD GROUP	0.001%	99.323%
7434	DARFON ELECTRON	0.001%	99.324%
7435	JAMCO COPORATIN	0.001%	99.325%
7436	VANACHAI GROUP	0.001%	99.325%
7437	ASSET MANAGERS	0.001%	99.326%
7438	STS SEMICONDUCT	0.001%	99.327%
7439	SHRIRAM CITY UN	0.001%	99.327%
7440	MASISA SA	0.001%	99.328%
7441	CROMPTON GREAVE	0.001%	99.329%
7442	TOKUSHU TOKAI H	0.001%	99.329%
7443	MOTA ENGI L SGPS	0.001%	99.330%
7444	FUDO CONSTRUCTI	0.001%	99.331%
7445	SUNWAY REAL EST	0.001%	99.331%
7446	MAGNUM BERHAD	0.001%	99.332%
7447	TIPP24 SE	0.001%	99.333%
7448	PULSE SEISMIC	0.001%	99.333%
7449	FOXTONS GROUP P	0.001%	99.334%
7450	FUNAI ELECTRIC	0.001%	99.335%
7451	DRAEGERWERK KGA	0.001%	99.336%
7452	THULE GROUP AB/	0.001%	99.336%
7453	EUROMONEY INST	0.001%	99.337%
7454	AOI ELECTRONICS	0.001%	99.338%
7455	OTOKAR OTOMOTIV	0.001%	99.338%
7456	TIBET WATER RES	0.001%	99.339%
7457	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.340%
7458	KEPCO PLANT SER	0.001%	99.340%
7459	STOCKMANN OYJ A	0.001%	99.341%
7460	BKW ENERGIE AG	0.001%	99.342%
7461	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.342%
7462	SKY PLC SPN ADR ADR	0.001%	99.343%
7463	WIZZ AIR HOLDIN	0.001%	99.344%
7464	TOCALO CO LTD	0.001%	99.344%
7465	NORITAKE CO	0.001%	99.345%
7466	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.346%
7467	BOUSTEAD HLDGS	0.001%	99.346%
7468	POLYPLEX THAILA	0.001%	99.347%
7469	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.348%
7470	SYNERGIE	0.001%	99.348%
7471	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.349%
7472	DAISO CO	0.001%	99.350%
7473	SUESS MICRO TEC	0.001%	99.350%
7474	MERCURIES & ASS	0.001%	99.351%
7475	CRAFT BREWERS A	0.001%	99.352%
7476	MUNKSJO OYJ	0.001%	99.352%
7477	MITANI CORP	0.001%	99.353%
7478	SURMODICS INC COMMON STOCK USD.05	0.001%	99.354%
7479	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.354%
7480	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.355%
7481	MEGA WORLD PROP	0.001%	99.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	APT SATELLITE	0.001%	99.356%
7483	FORHOUSE CORP	0.001%	99.357%
7484	MANILA WATER CO	0.001%	99.358%
7485	FILINVEST LAND	0.001%	99.358%
7486	BEST PACIFIC IN	0.001%	99.359%
7487	METAIR INVESTME	0.001%	99.360%
7488	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.360%
7489	LOCK&LOCK CO LT	0.001%	99.361%
7490	TAKAMATSU CONS	0.001%	99.362%
7491	CONSORCIO ARA S	0.001%	99.362%
7492	ANGLO PACIFIC G	0.001%	99.363%
7493	GUJARAT STATE F	0.001%	99.364%
7494	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.364%
7495	DAWNRAYS PHARMS	0.001%	99.365%
7496	MARCOPOLO SA	0.001%	99.366%
7497	WILLDAN GROUP I	0.001%	99.366%
7498	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.367%
7499	RENAISSANCE INC	0.001%	99.368%
7500	GPO FIN INTERAC	0.001%	99.368%
7501	GAMEHOST INC	0.001%	99.369%
7502	LIANHUA SUPERMA	0.001%	99.370%
7503	SPEEDY HIRE PLC	0.001%	99.370%
7504	GLOBAL MEDIACOM	0.001%	99.371%
7505	SILVER LAKE RES	0.001%	99.372%
7506	NIPPON DENSETSU	0.001%	99.372%
7507	SAFILO GROUP SP	0.001%	99.373%
7508	NETIA SA	0.001%	99.374%
7509	HIQ INTERNATION	0.001%	99.374%
7510	AKITA DRILLING	0.001%	99.375%
7511	GULLIVER INTERN	0.001%	99.376%
7512	UNILEVER PLC	0.001%	99.376%
7513	KONTRON AG	0.001%	99.377%
7514	HOTEL SHILLA	0.001%	99.378%
7515	BELLE CORPORATI	0.001%	99.378%
7516	AHRESTY CORP	0.001%	99.379%
7517	TIMBERCREEK FIN	0.001%	99.380%
7518	SHINDENGEN ELEC	0.001%	99.380%
7519	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.381%
7520	AIRPORT CITY LT	0.001%	99.381%
7521	HI SUN TECH CHI	0.001%	99.382%
7522	GREAT EASTERN H	0.001%	99.383%
7523	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.383%
7524	QUINTIS LTD	0.001%	99.384%
7525	EVERLIGHT CHEMI	0.001%	99.385%
7526	ETALON GROUP-GD	0.001%	99.385%
7527	STEF-TFE NEW	0.001%	99.386%
7528	SRE GROUP LTD	0.001%	99.387%
7529	UEM SUNRISE BHD	0.001%	99.387%
7530	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.388%
7531	STARZEN CO LTD	0.001%	99.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	CHINA LILANG LT	0.001%	99.389%
7533	CHINA GREENLAND	0.001%	99.390%
7534	W-SCOPE CO	0.001%	99.391%
7535	SEIKITOKYU KOGY	0.001%	99.391%
7536	TIAN AN CHINA I	0.001%	99.392%
7537	ALPEN CO LTD	0.001%	99.393%
7538	WARABEYA NICHII	0.001%	99.393%
7539	KITA-NIPPON BAN	0.001%	99.394%
7540	TOENEC CORP	0.001%	99.394%
7541	EIS ECZACIBASI	0.001%	99.395%
7542	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.396%
7543	TSUKUI CORP	0.001%	99.396%
7544	MINISTOP CO	0.001%	99.397%
7545	SHINKO PLANTECH	0.001%	99.398%
7546	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.398%
7547	UCB	0.001%	99.399%
7548	COMBA TELECOM S	0.001%	99.400%
7549	PHIBRO ANIMAL H	0.001%	99.400%
7550	AJISEN CHINA HO	0.001%	99.401%
7551	INOVALIS REAL E	0.001%	99.402%
7552	ORIENTAL HLDGS	0.001%	99.402%
7553	SAGAX AB	0.001%	99.403%
7554	ARATA CORP	0.001%	99.403%
7555	HYUNDAI HOME SH	0.001%	99.404%
7556	MEDIVIR	0.001%	99.405%
7557	NORTH MINING SH	0.001%	99.405%
7558	KONISHI CO LTD	0.001%	99.406%
7559	NETUREN CO	0.001%	99.407%
7560	IMAX CHINA HOLD	0.001%	99.407%
7561	HANSOL LCD INC	0.001%	99.408%
7562	STABILUS SA	0.001%	99.409%
7563	GOODBABY INTERN	0.001%	99.409%
7564	INTERSHOP HOLDI	0.001%	99.410%
7565	VESTEL ELECTRON	0.001%	99.411%
7566	TOPBI INTERNATI	0.001%	99.411%
7567	COSCO INTERNATI	0.001%	99.412%
7568	TOTETSU KOGYO C	0.001%	99.412%
7569	STRAUSS GROUP L	0.001%	99.413%
7570	PRESIDENT SECS	0.001%	99.414%
7571	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.414%
7572	SINGAMAS CONTAI	0.001%	99.415%
7573	SPIRE HEALTHCAR	0.001%	99.416%
7574	TAIFLEX SCIENTI	0.001%	99.416%
7575	NAUTILUS MINERA	0.001%	99.417%
7576	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.418%
7577	HONGHUA GROUP L	0.001%	99.418%
7578	GUANGSHEN RAILW	0.001%	99.419%
7579	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.419%
7580	CUTERA INC COMMON STOCK USD.001	0.001%	99.420%
7581	BANK NEGARA IND	0.001%	99.421%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	XTREME DRILLING	0.001%	99.421%
7583	KAMEI CORP	0.001%	99.422%
7584	ACTRON TECHNOLO	0.001%	99.423%
7585	SOLARTECH INTL	0.001%	99.423%
7586	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.424%
7587	BYUCKSAN CORP	0.001%	99.424%
7588	COSCO CAPITAL I	0.001%	99.425%
7589	VALSPAR CORP	0.001%	99.426%
7590	AEKYUNG PETROCH	0.001%	99.426%
7591	JSP CORP	0.001%	99.427%
7592	SHINNIHON CORP	0.001%	99.428%
7593	CARDINAL ENERGY	0.001%	99.428%
7594	INTAGE INC	0.001%	99.429%
7595	KONGSBERG GRUPP	0.001%	99.430%
7596	AJ RENT CAR	0.001%	99.430%
7597	AEON FANTASY CO	0.001%	99.431%
7598	UNIZYX HOLDING	0.001%	99.431%
7599	PT PAKUWON JATI	0.001%	99.432%
7600	FUKUSHIMA BANK	0.001%	99.433%
7601	FIAT CHRYSLER A	0.001%	99.433%
7602	CRH PLC	0.001%	99.434%
7603	HELLENIC EXCH H	0.001%	99.435%
7604	BRIGHT SMART SE	0.001%	99.435%
7605	NICHII GAKKAN C	0.001%	99.436%
7606	MK ELECTRON	0.001%	99.436%
7607	ACCORDIA GOLF T	0.001%	99.437%
7608	RAYSEARCH LABOR	0.001%	99.438%
7609	KARDEMIR KARABU	0.001%	99.438%
7610	TAIWAN SURFACE	0.001%	99.439%
7611	PROBI AB	0.001%	99.440%
7612	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.440%
7613	TA CHEN STAINLE	0.001%	99.441%
7614	PICO FAR EAST H	0.001%	99.441%
7615	ELIA SYS OPERAT	0.001%	99.442%
7616	CELLCOM ISRAEL	0.001%	99.443%
7617	NIPPON THOMPSON	0.001%	99.443%
7618	OMAXE LTD	0.001%	99.444%
7619	AKSA AKRILIK KI	0.001%	99.445%
7620	GLOBE TRADE CEN	0.001%	99.445%
7621	TIANJIN DEVMT H	0.001%	99.446%
7622	GENESIS ENERGY	0.001%	99.446%
7623	GREENCROSS LTD	0.001%	99.447%
7624	SEOHEE CONSTRUC	0.001%	99.448%
7625	FURUKAWA BATTER	0.001%	99.448%
7626	ALPHA CORP	0.001%	99.449%
7627	HUADIAN FUXIN E	0.001%	99.450%
7628	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.450%
7629	KLAB INC	0.001%	99.451%
7630	SAKAI CHEMICAL	0.001%	99.451%
7631	QINGLING MOTORS	0.001%	99.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	KURA CORPORATIO	0.001%	99.453%
7633	LECTRA SYSTEMES	0.001%	99.453%
7634	TOYO WHARF & W	0.001%	99.454%
7635	SIPEF(PLANT FIN	0.001%	99.455%
7636	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.455%
7637	JASMINE INTERNA	0.001%	99.456%
7638	TORIDOLL CORPOR	0.001%	99.456%
7639	BPOST SA	0.001%	99.457%
7640	TAMEDIA AG	0.001%	99.458%
7641	EXMAR	0.001%	99.458%
7642	CHINA SUNTIEN G	0.001%	99.459%
7643	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.459%
7644	JAPAN DRILLING	0.001%	99.460%
7645	TCL MULTIMEDIA	0.001%	99.461%
7646	ASIA VITAL COMP	0.001%	99.461%
7647	KENTUCKY FRIED	0.001%	99.462%
7648	DAIWA INDUSTRIE	0.001%	99.463%
7649	PROPERTY FOR IN	0.001%	99.463%
7650	SUNDRAM FASTNER	0.001%	99.464%
7651	NICE-SYSTEMS LT	0.001%	99.464%
7652	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.465%
7653	SOLIUM CAPITAL	0.001%	99.466%
7654	VINA CONCHA Y T	0.001%	99.466%
7655	TRANCOM CO, LTD	0.001%	99.467%
7656	NICHIDEN CORP	0.001%	99.467%
7657	DEA CAPITAL SPA	0.001%	99.468%
7658	OPUS GROUP AB	0.001%	99.469%
7659	PSG GROUP LTD	0.001%	99.469%
7660	RYOYO ELECTRO C	0.001%	99.470%
7661	PARIS ORLEANS S	0.001%	99.471%
7662	GFT TECHNOLOGY	0.001%	99.471%
7663	SUNG KWANG BEND	0.001%	99.472%
7664	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.472%
7665	GIKEN LTD	0.001%	99.473%
7666	IDI INSURANCE C	0.001%	99.474%
7667	HOEGH LNG HOLDI	0.001%	99.474%
7668	LEASINVEST REAL	0.001%	99.475%
7669	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.475%
7670	SUPERMAX CORPOR	0.001%	99.476%
7671	CHINA OCEANWIDE	0.001%	99.477%
7672	AXT INC COMMON STOCK USD.001	0.001%	99.477%
7673	YASUNAGA CORP	0.001%	99.478%
7674	SHW AG	0.001%	99.478%
7675	YOUNGONE CORP	0.001%	99.479%
7676	SRI REJEKI ISMA	0.001%	99.480%
7677	ESPRINET SPA	0.001%	99.480%
7678	KAVERI SEED CO	0.001%	99.481%
7679	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.481%
7680	DUNELM GROUP PL	0.001%	99.482%
7681	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	BIESSE	0.001%	99.483%
7683	ZAGG INC COMMON STOCK USD.001	0.001%	99.484%
7684	ATSUGI NYLON IN	0.001%	99.484%
7685	DAI NIPPON TORY	0.001%	99.485%
7686	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.486%
7687	CHINA STEEL CHE	0.001%	99.486%
7688	VALUETRONICS HL	0.001%	99.487%
7689	FORTIS HLTH (IN	0.001%	99.487%
7690	SKYWAY SECURITI	0.001%	99.488%
7691	TUPY SA	0.001%	99.489%
7692	ELECTRA	0.001%	99.489%
7693	COROMANDEL INTL	0.001%	99.490%
7694	FUKUDA CORP	0.001%	99.490%
7695	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.491%
7696	SL CORP	0.001%	99.492%
7697	FINNAIR	0.001%	99.492%
7698	FACC AG	0.001%	99.493%
7699	DAITO PHARM	0.001%	99.493%
7700	NATUREX	0.001%	99.494%
7701	INFOCOM CORP	0.001%	99.495%
7702	BLACK BOX CORP	0.001%	99.495%
7703	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.496%
7704	REGIS HEALTHCAR	0.001%	99.496%
7705	SK TELECOM	0.001%	99.497%
7706	INTERNATIONAL M	0.001%	99.498%
7707	ZUMTOBEL AG	0.001%	99.498%
7708	ROAD KING INFRA	0.001%	99.499%
7709	OKURA INDUSTRIA	0.001%	99.499%
7710	CHINA OIL & GAS	0.001%	99.500%
7711	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.501%
7712	STHREE	0.001%	99.501%
7713	YUEXIU TRANSPOR	0.001%	99.502%
7714	CROCS INC COMMON STOCK USD.001	0.001%	99.502%
7715	DENKI KOGYO CO	0.001%	99.503%
7716	MATRIX	0.001%	99.504%
7717	CABCHARGE AUSTR	0.001%	99.504%
7718	MONTEA SCA	0.001%	99.505%
7719	UNITECH LIMITED	0.001%	99.505%
7720	CHINA REINSURAN	0.001%	99.506%
7721	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.507%
7722	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.507%
7723	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.508%
7724	DAISAN BANK	0.001%	99.508%
7725	PURE TECHNOLOGI	0.001%	99.509%
7726	HANSOL CHEMICAL	0.001%	99.509%
7727	TSURUMI MFG CO	0.001%	99.510%
7728	SYMPHONY HLDGS	0.001%	99.511%
7729	FREIGHTCAR AMER	0.001%	99.511%
7730	SEMPERIT AG HOL	0.001%	99.512%
7731	RYOSHOKU LTD	0.001%	99.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	MOSHIMOSHI HOTL	0.001%	99.513%
7733	SAKAI HEAVY IND	0.001%	99.514%
7734	HAN JIN TRANSP	0.001%	99.514%
7735	SHN EXPRESSWAY	0.001%	99.515%
7736	PTC INDIA LTD	0.001%	99.515%
7737	GLAXOSMITHKLINE	0.001%	99.516%
7738	GL EVENTS	0.001%	99.517%
7739	ACOM CO	0.001%	99.517%
7740	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.518%
7741	T & K TOKA CO L	0.001%	99.518%
7742	CONCORD NEW ENE	0.001%	99.519%
7743	KOPIN CORP COMMON STOCK USD.01	0.001%	99.519%
7744	CHIBA KOGYO BAN	0.001%	99.520%
7745	SILVER GRANT IN	0.001%	99.521%
7746	TYC BROTHER IND	0.001%	99.521%
7747	POYA CO LTD	0.001%	99.522%
7748	WASION METERS G	0.001%	99.522%
7749	ZINWELL CORP	0.001%	99.523%
7750	SANSIRI PUBLIC	0.001%	99.524%
7751	TEKFEN HOLDING	0.001%	99.524%
7752	YINSON HOLDINGS	0.001%	99.525%
7753	LAND & HOUSE PU	0.001%	99.525%
7754	SMK CORP	0.001%	99.526%
7755	MIRAMAR HTEL &	0.001%	99.526%
7756	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.527%
7757	JAPAN AIRPORT T	0.001%	99.528%
7758	YOROZU CORP	0.001%	99.528%
7759	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.529%
7760	ZENG HSING INDL	0.001%	99.529%
7761	DNO INTERNATION	0.001%	99.530%
7762	G&L BEIJER AB B	0.001%	99.530%
7763	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.531%
7764	ORIENT SEMICOND	0.001%	99.532%
7765	BALRAMPUR CHINI	0.001%	99.532%
7766	ST BARBARA MINE	0.001%	99.533%
7767	IMF (AUSTRALIA)	0.001%	99.533%
7768	CHAIN STORE OKU	0.001%	99.534%
7769	BELLEVUE GROUP	0.001%	99.534%
7770	KPIT TECHNOLOGI	0.001%	99.535%
7771	DEVELOPMENT SEC	0.001%	99.536%
7772	BEIJING URBAN C	0.001%	99.536%
7773	RICH DEVELOPMEN	0.001%	99.537%
7774	MIE BANK LTD/TH	0.001%	99.537%
7775	MORITA HOLDINGS	0.001%	99.538%
7776	SPIE SA	0.001%	99.538%
7777	UNIVERSAL CEMEN	0.001%	99.539%
7778	SAKATA INX CORP	0.001%	99.540%
7779	DABUR INDIA LTD	0.001%	99.540%
7780	ARDMORE SHIPPIN	0.001%	99.541%
7781	ZIJIN MINING GR	0.001%	99.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	NUFLARE TECHNOL	0.001%	99.542%
7783	ALLAHABAD BANK	0.001%	99.542%
7784	CHUNG HUNG STEE	0.001%	99.543%
7785	DATANG INTL POW	0.001%	99.544%
7786	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.544%
7787	AMARA RAJA BATT	0.001%	99.545%
7788	PAYPOINT	0.001%	99.545%
7789	WOWOW INC	0.001%	99.546%
7790	GATEWAY DISTRIP	0.001%	99.546%
7791	LPN DEVELOPMENT	0.001%	99.547%
7792	SAS AB	0.001%	99.548%
7793	SVENSKA CELLULO	0.001%	99.548%
7794	ALPHA NETWORKS	0.001%	99.549%
7795	FUJITSU KIDEN	0.001%	99.549%
7796	DYNAGREEN ENVIR	0.001%	99.550%
7797	OLAV THON EIEND	0.001%	99.550%
7798	FINOLEX INDUSTR	0.001%	99.551%
7799	KYOKUTO SECURIT	0.001%	99.551%
7800	LI PENG ENTERPR	0.001%	99.552%
7801	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.553%
7802	SDI CORP	0.001%	99.553%
7803	ZOPLA PROPERTY	0.001%	99.554%
7804	UOB-KAY HIAN HO	0.001%	99.554%
7805	XINJIANG GOLDWI	0.001%	99.555%
7806	SWISSQUOTE GP H	0.001%	99.555%
7807	ASAHI KOGYOSHA	0.001%	99.556%
7808	VARDHMAN TEXTIL	0.001%	99.557%
7809	FENIX OUTDOOR I	0.001%	99.557%
7810	TEKKEN CORP	0.001%	99.558%
7811	KYODO PRINTING	0.001%	99.558%
7812	PVR LTD	0.001%	99.559%
7813	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.559%
7814	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.560%
7815	TOSHIBA CORP	0.001%	99.560%
7816	HEARTLAND NEW Z	0.001%	99.561%
7817	IMASEN ELEC IND	0.001%	99.562%
7818	ENVESTNET INC COMMON STOCK	0.001%	99.562%
7819	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.563%
7820	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.563%
7821	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.564%
7822	SHENG SIONG GRO	0.001%	99.564%
7823	AMSTERDAM COMMO	0.001%	99.565%
7824	ADDTECH AB B SH	0.001%	99.565%
7825	NAPHTHA ISRAEL	0.001%	99.566%
7826	HANWHA NON-LIFE	0.001%	99.567%
7827	SCANDI STANDARD	0.001%	99.567%
7828	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.568%
7829	EN-JAPAN INC.	0.001%	99.568%
7830	SHINOKEN GROUP	0.001%	99.569%
7831	HANSEN TECHNOLO	0.001%	99.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	AMERICAS SILVER	0.001%	99.570%
7833	PACK CORP	0.001%	99.570%
7834	KUSURI NO AOKI	0.001%	99.571%
7835	CORONA CORP	0.001%	99.571%
7836	PANDOX AB	0.001%	99.572%
7837	HUSQVARNA AB	0.001%	99.573%
7838	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.573%
7839	K&O ENERGY GROU	0.001%	99.574%
7840	SAMTY CO.LTD.	0.001%	99.574%
7841	SEIKA CORP	0.001%	99.575%
7842	TAIWAN PCB TECH	0.001%	99.575%
7843	CHUETSU PULP&PA	0.001%	99.576%
7844	F-TECH INC	0.001%	99.576%
7845	GUOLIAN SECURIT	0.001%	99.577%
7846	COSCO CORPORATI	0.001%	99.578%
7847	CALIDA HLDG	0.001%	99.578%
7848	SA SA INTL HLDG	0.001%	99.579%
7849	KIRKLAND S INC COMMON STOCK	0.001%	99.579%
7850	CHINA MERCHANTS	0.001%	99.580%
7851	PELION SA	0.001%	99.580%
7852	RIDLEY CORP LTD	0.001%	99.581%
7853	VIJAYA BANK	0.001%	99.581%
7854	DISH TV INDIA L	0.001%	99.582%
7855	CHUNG HSIN ELEC	0.001%	99.582%
7856	SILICONWARE PRE	0.001%	99.583%
7857	MINOR INTL	0.001%	99.584%
7858	TURKIYE VAKIFLA	0.001%	99.584%
7859	DELTA-GALIL IND	0.001%	99.585%
7860	WHAN IN PHARMAC	0.001%	99.585%
7861	BERJAYA SPORTS	0.001%	99.586%
7862	GAFISA SA	0.001%	99.586%
7863	CHINA INTL MARI	0.001%	99.587%
7864	DOGAN HOLDINGS	0.001%	99.587%
7865	ISELECT LTD	0.001%	99.588%
7866	TOHO TITANIUM C	0.001%	99.588%
7867	OKINAWA CELLULA	0.001%	99.589%
7868	ASTRO JAPAN PR	0.001%	99.589%
7869	SOGO MEDICAL CO	0.001%	99.590%
7870	AIPHONE CO	0.001%	99.591%
7871	FUJI PHARM CO L	0.001%	99.591%
7872	ASCOPIAVE SPA	0.001%	99.592%
7873	YAHAGI CONST CO	0.001%	99.592%
7874	MITSUBISHI PAPE	0.001%	99.593%
7875	OILES CORPORATI	0.001%	99.593%
7876	SIGDO KOPPERS S	0.001%	99.594%
7877	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.594%
7878	BROADLEAF CO LT	0.001%	99.595%
7879	SCHALTBAU HOLDI	0.001%	99.595%
7880	CGN MEIYA POWER	0.001%	99.596%
7881	SHANGHAI DASHEN	0.001%	99.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	EUROCASH SA	0.001%	99.597%
7883	PERSISTENT SYST	0.001%	99.598%
7884	ICHIYOSHI SECS	0.001%	99.598%
7885	CEMENTOS ARGOS	0.001%	99.599%
7886	AGRITRADE RESOU	0.001%	99.599%
7887	SOL SPA	0.001%	99.600%
7888	ZHENGZHOU COAL	0.001%	99.600%
7889	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.601%
7890	PACIFIC HOSPITA	0.001%	99.601%
7891	NISSIN SUGAR HO	0.001%	99.602%
7892	STUDIO ALICE CO	0.001%	99.602%
7893	NEXT CO LTD	0.001%	99.603%
7894	CENTRAL SPORTS	0.001%	99.603%
7895	FUJIMI INC	0.001%	99.604%
7896	BIJOU BRIGITTE	0.001%	99.604%
7897	LOTES CO LTD	0.001%	99.605%
7898	CASETEK HOLDING	0.001%	99.606%
7899	YAT SING HOLDIN	0.001%	99.606%
7900	AIRASIA X BHD	0.001%	99.607%
7901	METKA SA	0.001%	99.607%
7902	SEED CO LTD/TOK	0.001%	99.608%
7903	FONTERRA SHAREH	0.001%	99.608%
7904	TAIWAN SOGO SHI	0.001%	99.609%
7905	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.609%
7906	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.610%
7907	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.610%
7908	SCHIBSTED ASA	0.001%	99.611%
7909	KAROON GAS AUST	0.001%	99.611%
7910	SIEMENS INDIA L	0.001%	99.612%
7911	WILH WILHELMSSEN	0.001%	99.612%
7912	WONIK IPS CO LT	0.001%	99.613%
7913	MESOBLAST LTD	0.001%	99.613%
7914	SHANGHAI FUDAN-	0.001%	99.614%
7915	TRUE NORTH COMM	0.001%	99.615%
7916	PARKSON RETAIL	0.001%	99.615%
7917	PARQUE ARAUCO S	0.001%	99.616%
7918	HANA MICROELECT	0.001%	99.616%
7919	NIHON CHOUZAI C	0.001%	99.617%
7920	HONG KONG AIRCR	0.001%	99.617%
7921	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.618%
7922	GLOBAL YATIRIM	0.001%	99.618%
7923	FRASERS HOSPITA	0.001%	99.619%
7924	TUNG THIH ELECT	0.001%	99.619%
7925	SUMIDA ELECTRIC	0.001%	99.620%
7926	BENEFIT ONE INC	0.001%	99.620%
7927	REBOSIS PROPERT	0.001%	99.621%
7928	SEKONIX CO LTD	0.001%	99.621%
7929	MEIKO NETWORK J	0.001%	99.622%
7930	M DIAS BRANCO S	0.001%	99.622%
7931	FUSION PARTNERS	0.001%	99.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	ECO WORLD DEVL	0.001%	99.623%
7933	MORGAN SINDALL	0.001%	99.624%
7934	HOCHIKI CORPORA	0.001%	99.624%
7935	TAIWAN LAND DEV	0.001%	99.625%
7936	YEUN CHYANG IND	0.001%	99.625%
7937	CRAWFORD & CO	0.001%	99.626%
7938	NISSIN CORP	0.001%	99.627%
7939	TOKYO ROPE MFG	0.001%	99.627%
7940	TOWER SEMICONDU	0.001%	99.628%
7941	ONOKEN CO LTD	0.001%	99.628%
7942	HAGIHARA INDUST	0.001%	99.629%
7943	SERCO GROUP	0.001%	99.629%
7944	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.630%
7945	XAAR	0.001%	99.630%
7946	WAH LEEIndustr	0.001%	99.631%
7947	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.631%
7948	MALAYAN CEMENT	0.001%	99.632%
7949	PERSEUS MINING	0.001%	99.632%
7950	MAXIS BHD	0.001%	99.633%
7951	IWAICOSMO HLDGS	0.001%	99.633%
7952	SENEX ENERGY LT	0.001%	99.634%
7953	NHPC LTD	0.001%	99.634%
7954	ICHINEN CO LTD	0.001%	99.635%
7955	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.635%
7956	NAGATANEN CO L	0.001%	99.636%
7957	AMUSE INC	0.001%	99.636%
7958	ACTIA GROUP	0.001%	99.637%
7959	MIYAJI ENGINEER	0.001%	99.637%
7960	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.638%
7961	ASAHI CO LTD	0.001%	99.638%
7962	SVENSKA HANDELS	0.001%	99.639%
7963	FORMOSAN RUBBER	0.001%	99.639%
7964	TAIHO KOGYO	0.001%	99.640%
7965	GUANGSHEN RAILW	0.001%	99.640%
7966	MEDIGENE AG	0.001%	99.641%
7967	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.641%
7968	JIMOTO HLDGS IN	0.001%	99.642%
7969	CSE GLOBAL LIMI	0.001%	99.642%
7970	OSAKA STEEL CO	0.001%	99.643%
7971	BOSIDENG INTL H	0.001%	99.643%
7972	RADNET INC COMMON STOCK USD.0001	0.001%	99.644%
7973	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.644%
7974	LUNDIN GOLD INC	0.001%	99.645%
7975	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.645%
7976	KNM GROUP BERHA	0.001%	99.646%
7977	OHSHO FOOD SERV	0.001%	99.647%
7978	LA DORIA SPA	0.001%	99.647%
7979	CIA SANEAMENTO	0.001%	99.648%
7980	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.648%
7981	CTT-CORREIOS DE	0.001%	99.649%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.649%
7983	CHINA SANJIANG	0.001%	99.650%
7984	SYRAH RESOURCES	0.001%	99.650%
7985	UNITECH PRINTED	0.001%	99.651%
7986	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.651%
7987	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.652%
7988	MARVELOUS AQL I	0.001%	99.652%
7989	WPP AUNZ LTD	0.001%	99.653%
7990	DAE DUCK ELECTR	0.001%	99.653%
7991	BASLER KTBK	0.001%	99.654%
7992	SOUNDWILL HOLDI	0.001%	99.654%
7993	SUNNINGDALE TEC	0.001%	99.655%
7994	XINJIANG XINXIN	0.001%	99.655%
7995	ANICOM HOLDINGS	0.001%	99.656%
7996	HYFLUX LTD	0.001%	99.656%
7997	KANTO TSUKUBA B	0.001%	99.657%
7998	IMAGINATION TEC	0.000%	99.657%
7999	MEDCO ENERGI IN	0.000%	99.658%
8000	BOLSA DE VALOR	0.000%	99.658%
8001	INTERPARK CORP	0.000%	99.659%
8002	MATSUDA SANGYO	0.000%	99.659%
8003	BAUER AG	0.000%	99.660%
8004	HOTEL PROPERTY	0.000%	99.660%
8005	DELEK AUTOMOTIV	0.000%	99.661%
8006	LASSONDE INDS INC CLASS A COMMON STOCK	0.000%	99.661%
8007	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.662%
8008	CHUKYO BANK	0.000%	99.662%
8009	UNIVERSAL ENTER	0.000%	99.663%
8010	CHINA EVERBRIGH	0.000%	99.663%
8011	FREUND CORP	0.000%	99.664%
8012	HIDAY HIDAKA CO	0.000%	99.664%
8013	5N PLUS INC.	0.000%	99.665%
8014	NORTHWEST PIPE	0.000%	99.665%
8015	HILTON FOOD GRO	0.000%	99.666%
8016	TA ENTERPRISE B	0.000%	99.666%
8017	RINNAI CORP	0.000%	99.667%
8018	MASTER GLORY GR	0.000%	99.667%
8019	GENESIS LAND DE	0.000%	99.668%
8020	EDREAMS ODIGEO	0.000%	99.668%
8021	HUONS CO LTD	0.000%	99.668%
8022	ESSO(FRANCAISE)	0.000%	99.669%
8023	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.000%	99.669%
8024	SANYO ELEC RAIL	0.000%	99.670%
8025	F&A AQUA HOLDIN	0.000%	99.670%
8026	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.671%
8027	ICHIA TECHNOLOG	0.000%	99.671%
8028	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.672%
8029	TOYO SECURITIES	0.000%	99.672%
8030	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.000%	99.673%
8031	AIXTRON SE	0.000%	99.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	NEWRIVER REIT P	0.000%	99.674%
8033	PANIN FINANCIAL	0.000%	99.674%
8034	VITROLIFE AB	0.000%	99.675%
8035	MALAYSIAN PACIF	0.000%	99.675%
8036	TENWOW INTL HLD	0.000%	99.676%
8037	COMMUNISIS PLC	0.000%	99.676%
8038	OPPENHEIMER HLD	0.000%	99.677%
8039	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.000%	99.677%
8040	GET NICE HOLDIN	0.000%	99.678%
8041	DAIKOKU DENKI C	0.000%	99.678%
8042	HOLTEK SEMICOND	0.000%	99.679%
8043	DAIKEN CORP	0.000%	99.679%
8044	ASKA PHARMACEU	0.000%	99.680%
8045	GS RETAIL CO LT	0.000%	99.680%
8046	TECHNOPRO HLDGS	0.000%	99.681%
8047	ABOITIZ POWER C	0.000%	99.681%
8048	VP BANK AG	0.000%	99.682%
8049	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.682%
8050	OCTODEC	0.000%	99.683%
8051	CHINA SILVER GR	0.000%	99.683%
8052	FEINTOOL INTERN	0.000%	99.684%
8053	MITSUUROKO CO L	0.000%	99.684%
8054	GRUPO AVAL ACCI	0.000%	99.685%
8055	LAMPRELL PLC	0.000%	99.685%
8056	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.686%
8057	SLC AGRICOLA SA	0.000%	99.686%
8058	KURIMOTO	0.000%	99.687%
8059	MARUWA CO LTD	0.000%	99.687%
8060	LIFETECH SCIENT	0.000%	99.687%
8061	PW MEDTECH GROU	0.000%	99.688%
8062	KPJ HEALTHCARE	0.000%	99.688%
8063	TOX FREE SOLUTI	0.000%	99.689%
8064	GIANPLUS TECHN	0.000%	99.689%
8065	HISAKA WORKS LT	0.000%	99.690%
8066	WESTGOLD RESOUR	0.000%	99.690%
8067	CREATE SD HOLDI	0.000%	99.691%
8068	EMCORE CORP COMMON STOCK	0.000%	99.691%
8069	XP POWER LTD	0.000%	99.692%
8070	WATAMI FOOD SER	0.000%	99.692%
8071	CHIP ENG SENG C	0.000%	99.693%
8072	LAYNE CHRISTENS	0.000%	99.693%
8073	NETMIND FINANCI	0.000%	99.694%
8074	DAI-ICHI SEIKO	0.000%	99.694%
8075	PEMBANGUNAN P	0.000%	99.695%
8076	CDI CORP COMMON STOCK USD.1	0.000%	99.695%
8077	ISRA VISION AG	0.000%	99.696%
8078	ITOKI CORP	0.000%	99.696%
8079	ALICO INC COMMON STOCK USD1.0	0.000%	99.697%
8080	TOA CORP	0.000%	99.697%
8081	GMO PAYMENT GAT	0.000%	99.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	AGUAS ANDINAS S	0.000%	99.698%
8083	LAOX CO	0.000%	99.698%
8084	MOBILEPHONE TEL	0.000%	99.699%
8085	STARTS PROCEED	0.000%	99.699%
8086	MULTI PACKAGING	0.000%	99.700%
8087	QL RESOURCES BH	0.000%	99.700%
8088	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.701%
8089	FRASERS CENTREP	0.000%	99.701%
8090	NITTO KOHKI CO	0.000%	99.702%
8091	TAEKWANG IND CO	0.000%	99.702%
8092	GROUPE CRIT	0.000%	99.703%
8093	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.703%
8094	CIA ENERGETICA	0.000%	99.704%
8095	KINGSOFT CORP L	0.000%	99.704%
8096	FREIGHTWAYS LTD	0.000%	99.705%
8097	CMIC HOLDINGS C	0.000%	99.705%
8098	BING-GRAE	0.000%	99.706%
8099	WAKACHIKU CONST	0.000%	99.706%
8100	MATSUI CONST CO	0.000%	99.707%
8101	SCHIBSTED ASA	0.000%	99.707%
8102	DREAM UNLIMIITE	0.000%	99.707%
8103	INFO SVS INTL	0.000%	99.708%
8104	GUJARAT NARM	0.000%	99.708%
8105	SINCERE NAVIGAT	0.000%	99.709%
8106	RAMELIUS RESOUR	0.000%	99.709%
8107	KH VATEC	0.000%	99.710%
8108	SEKERBANK	0.000%	99.710%
8109	FURUSATO INDUST	0.000%	99.711%
8110	PLASTIVALOIRE	0.000%	99.711%
8111	MANTRA GROUP LT	0.000%	99.712%
8112	BIRLA CORP LTD	0.000%	99.712%
8113	EAST CAPITAL EX	0.000%	99.713%
8114	AUSTBROKERS HLD	0.000%	99.713%
8115	ASAHI ORGANIC C	0.000%	99.714%
8116	KINGSWAY FINANC	0.000%	99.714%
8117	ASANUMA CORP	0.000%	99.715%
8118	SC ASSET CORPOR	0.000%	99.715%
8119	SARTORIUS STEDI	0.000%	99.715%
8120	VIRBAC	0.000%	99.716%
8121	MERITZ FINANCIA	0.000%	99.716%
8122	CHINA STRATEGIC	0.000%	99.717%
8123	GESCO AG	0.000%	99.717%
8124	NATORI CO LTD	0.000%	99.718%
8125	NET INSIGHT	0.000%	99.718%
8126	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.719%
8127	CIVEO CORP	0.000%	99.719%
8128	IP GROUP	0.000%	99.720%
8129	NOHMI BOSAI	0.000%	99.720%
8130	KAISA GROUP HLD	0.000%	99.721%
8131	UCHIDA YOKO CO	0.000%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	HOPEWELL HIGHWA	0.000%	99.721%
8133	NIPPON YUSOKI C	0.000%	99.722%
8134	GUNNEBO AB	0.000%	99.722%
8135	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.723%
8136	ALEXANDER FORBE	0.000%	99.723%
8137	SINOLINK WORLDW	0.000%	99.724%
8138	LITE-ON SEMICON	0.000%	99.724%
8139	HUNG POO CONSTR	0.000%	99.725%
8140	BLUE DART EXPRE	0.000%	99.725%
8141	ANHUI EXPRESSWA	0.000%	99.726%
8142	TREVI FINANZIAR	0.000%	99.726%
8143	MEISEI INDUSTRI	0.000%	99.727%
8144	CHIYODA INTEGRE	0.000%	99.727%
8145	RED LION HOTELS CORP COMMON STOCK USD.01	0.000%	99.727%
8146	SCIENTEX BERHAD	0.000%	99.728%
8147	QAF LTD	0.000%	99.728%
8148	POSCO ICT CO LT	0.000%	99.729%
8149	MISAWA HOMES HO	0.000%	99.729%
8150	CHUNG HWA PULP	0.000%	99.730%
8151	PT PAN INDONESIA	0.000%	99.730%
8152	CENIT AG SYSTEM	0.000%	99.731%
8153	UCO BANK	0.000%	99.731%
8154	BATU KAWAN BHD	0.000%	99.732%
8155	MATSUI SECURITI	0.000%	99.732%
8156	SUPALAI PCL-NVD	0.000%	99.732%
8157	UNION BANK OF P	0.000%	99.733%
8158	TOYO CORPORATIO	0.000%	99.733%
8159	SABANA SHARIAH	0.000%	99.734%
8160	BESALCO SA	0.000%	99.734%
8161	SOBHA LIMITED	0.000%	99.735%
8162	MILBON CO	0.000%	99.735%
8163	MUHAK CO LTD	0.000%	99.736%
8164	RIKEN KEIKI CO	0.000%	99.736%
8165	UMW OIL & GAS C	0.000%	99.737%
8166	CHU KONG SHIPPI	0.000%	99.737%
8167	JANOME SEWING M	0.000%	99.737%
8168	CREDITO REAL SA	0.000%	99.738%
8169	MIMASU SEMICOND	0.000%	99.738%
8170	E.I.D.-PARRY(IN	0.000%	99.739%
8171	SHINKO SHOJI CO	0.000%	99.739%
8172	CHIYODA CO	0.000%	99.740%
8173	TELESITES SAB D	0.000%	99.740%
8174	NIPPON SEISEN C	0.000%	99.741%
8175	JUNGFRAUBAHN HL	0.000%	99.741%
8176	STARTEK INC	0.000%	99.741%
8177	GRAPHITE INDIA	0.000%	99.742%
8178	AUBAY	0.000%	99.742%
8179	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.743%
8180	FIRST TRACTOR C	0.000%	99.743%
8181	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	CONNECT GROUP	0.000%	99.744%
8183	REDCO PROPRTIE	0.000%	99.745%
8184	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.745%
8185	RELIGARE HEALTH	0.000%	99.745%
8186	WUS PRINTD CIRC	0.000%	99.746%
8187	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.746%
8188	HANNSTAR BOARD	0.000%	99.747%
8189	JUSTSYSTEM	0.000%	99.747%
8190	HARIMA CHEMICAL	0.000%	99.748%
8191	PAL CO LTD	0.000%	99.748%
8192	MONASH IVF GRP	0.000%	99.749%
8193	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.749%
8194	SANOH INDUSTRIA	0.000%	99.749%
8195	VICTORY CITY IN	0.000%	99.750%
8196	DORO AB	0.000%	99.750%
8197	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.000%	99.751%
8198	KAMEDA SEIKA CO	0.000%	99.751%
8199	OYO CORPORATION	0.000%	99.752%
8200	SINKO INDUSTRIE	0.000%	99.752%
8201	TRAVELZOO INC COMMON STOCK USD.01	0.000%	99.753%
8202	ATLAS FINANCIAL	0.000%	99.753%
8203	GUJARAT FLUOROC	0.000%	99.753%
8204	L&K ENGINEERING	0.000%	99.754%
8205	WALLISER KANTON	0.000%	99.754%
8206	ARIAKE JAPAN CO	0.000%	99.755%
8207	DIVI'S LABORATO	0.000%	99.755%
8208	PRONEXUS INC	0.000%	99.756%
8209	HEIJMANS	0.000%	99.756%
8210	TOMOKU CO	0.000%	99.756%
8211	CREATE RESTAURA	0.000%	99.757%
8212	QUESTERRE ENERG	0.000%	99.757%
8213	SANEI ARCHITECT	0.000%	99.758%
8214	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.758%
8215	MACQUARIE ATLAS	0.000%	99.759%
8216	AMOT INVESTMENT	0.000%	99.759%
8217	BANCO SANTANDER CHILE ADR ADR	0.000%	99.759%
8218	HAICHANG HOLDIN	0.000%	99.760%
8219	KT CORP SP ADR ADR	0.000%	99.760%
8220	CENTURIA INDUST	0.000%	99.761%
8221	DONG AH TIRE&RU	0.000%	99.761%
8222	SAKAI MOVING SE	0.000%	99.762%
8223	PAN INTL INDL	0.000%	99.762%
8224	DALRADIAN RESOU	0.000%	99.763%
8225	KOMATSU SEIREN	0.000%	99.763%
8226	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.763%
8227	TOKYO ELECTRON	0.000%	99.764%
8228	SERVCORP	0.000%	99.764%
8229	U-SHIN	0.000%	99.765%
8230	COSMO LADY CHIN	0.000%	99.765%
8231	STP & I PCL-FOR	0.000%	99.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.766%
8233	MOTHERCARE	0.000%	99.766%
8234	TECK RESOURCES	0.000%	99.767%
8235	YORK WATER CO COMMON STOCK	0.000%	99.767%
8236	TAUNG GOLD INTE	0.000%	99.768%
8237	ORBITE TECHNOLO	0.000%	99.768%
8238	FJ NEXT CO LTD	0.000%	99.769%
8239	ITC PROPERTIES	0.000%	99.769%
8240	JALUX INC	0.000%	99.769%
8241	CITY LODGE HOTE	0.000%	99.770%
8242	ICOM INCORPORAT	0.000%	99.770%
8243	XERO LIMITED	0.000%	99.771%
8244	CITYCHAMP WATCH	0.000%	99.771%
8245	OSJB HOLDINGS C	0.000%	99.772%
8246	NEC CAPITAL SOL	0.000%	99.772%
8247	KANAGAWA CHUO K	0.000%	99.772%
8248	TATUNG	0.000%	99.773%
8249	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.773%
8250	CARLSBERG BREWE	0.000%	99.774%
8251	RAIN INDUSTRIES	0.000%	99.774%
8252	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.775%
8253	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.775%
8254	OXFORD INSTRUME	0.000%	99.775%
8255	TIANGONG INTERN	0.000%	99.776%
8256	MARUZEN SHOWA U	0.000%	99.776%
8257	TOYO TANSO CO L	0.000%	99.777%
8258	GOLD RESOURCE CORP COMMON STOCK USD.001	0.000%	99.777%
8259	SHINKONG INSURA	0.000%	99.778%
8260	GUJARAT PIPAVAV	0.000%	99.778%
8261	NIIT TECHNOLOGI	0.000%	99.778%
8262	ACBEL POLYTECH	0.000%	99.779%
8263	SUNPLUS TECHNOL	0.000%	99.779%
8264	NIPPON FINE CHE	0.000%	99.780%
8265	BIOTEST AG	0.000%	99.780%
8266	PLATINUM GROUP	0.000%	99.781%
8267	SAMPO CORP	0.000%	99.781%
8268	ADCOCK INGRAM H	0.000%	99.781%
8269	SICHUAN EXPRESS	0.000%	99.782%
8270	RYODEN TRADING	0.000%	99.782%
8271	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.783%
8272	BIMB HLDGS BERH	0.000%	99.783%
8273	FOSTER (LB) CO A COMMON STOCK USD.01	0.000%	99.783%
8274	ARTNATURE INC	0.000%	99.784%
8275	ITOCHU SHOKUHIN	0.000%	99.784%
8276	DONGWONIndustr	0.000%	99.785%
8277	YOUYUAN INTERNA	0.000%	99.785%
8278	SIRTEC INTERNAT	0.000%	99.786%
8279	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.786%
8280	KANADEN CORP	0.000%	99.786%
8281	BITTIUM OYJ	0.000%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	YASUDA WAREHOUS	0.000%	99.787%
8283	TONAMI HOLDINGS	0.000%	99.788%
8284	HIGASHI NIHON H	0.000%	99.788%
8285	NIPPON PILLAR P	0.000%	99.789%
8286	HODOGAYA CHEMIC	0.000%	99.789%
8287	REXLOT HOLDINGS	0.000%	99.789%
8288	JUST RETIREMENT	0.000%	99.790%
8289	SCATEC SOLAR AS	0.000%	99.790%
8290	CANVEST ENVIRON	0.000%	99.791%
8291	PFIZER LTD	0.000%	99.791%
8292	PAN JIT INTERNA	0.000%	99.791%
8293	SINOSOFT TECHNO	0.000%	99.792%
8294	UNITED ENERGY G	0.000%	99.792%
8295	ASCENDAS INDIA	0.000%	99.793%
8296	SAES GETTERS	0.000%	99.793%
8297	AOC HOLDINGS IN	0.000%	99.794%
8298	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.794%
8299	FERRARI NV	0.000%	99.794%
8300	MEDICLINIC INTE	0.000%	99.795%
8301	LUMENS CO LTD	0.000%	99.795%
8302	SALA CORPORATIO	0.000%	99.796%
8303	HUCHEMS FINE CH	0.000%	99.796%
8304	WELLING HOLD LT	0.000%	99.796%
8305	SAMSUNG ENGINEE	0.000%	99.797%
8306	VALUE PARTNERS	0.000%	99.797%
8307	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.798%
8308	ENERGY FUELS INC COMMON STOCK	0.000%	99.798%
8309	PASONA GROUP IN	0.000%	99.799%
8310	GRAND KOREA LEI	0.000%	99.799%
8311	GLOBAL&YUASA BA	0.000%	99.799%
8312	NISSHIN FUDOSAN	0.000%	99.800%
8313	GOCOMPARE.COM G	0.000%	99.800%
8314	KEIYO CO	0.000%	99.801%
8315	HAPAG-LLOYD AG	0.000%	99.801%
8316	MUCKLOW(A&J) GR	0.000%	99.801%
8317	FUJICCO CO	0.000%	99.802%
8318	I-NET CORP	0.000%	99.802%
8319	KNOW IT AB	0.000%	99.803%
8320	SWCC SHOWA HOLD	0.000%	99.803%
8321	ALTISOURCE PORT	0.000%	99.803%
8322	KENON HLDGS LTD	0.000%	99.804%
8323	DIOS FASTIGHETE	0.000%	99.804%
8324	F-SECURE OYJ	0.000%	99.805%
8325	TUBACEX SA	0.000%	99.805%
8326	SHENYIN WANGUO(	0.000%	99.805%
8327	ZUIKO CORP	0.000%	99.806%
8328	ABG SUNDAL COLL	0.000%	99.806%
8329	REPCO HOME FINA	0.000%	99.807%
8330	ROMANDE ENERGIE	0.000%	99.807%
8331	TAKACHIHO ELECT	0.000%	99.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.808%
8333	HMC INVESTMENT	0.000%	99.808%
8334	DATALOGIC SPA	0.000%	99.809%
8335	BASTIDE LE CONF	0.000%	99.809%
8336	KAWAI MUSICAL I	0.000%	99.810%
8337	LH FINANCIAL GR	0.000%	99.810%
8338	NICHIREKI CO LT	0.000%	99.810%
8339	HIBIYA ENGINEER	0.000%	99.811%
8340	RH COMMON STOCK USD.0001	0.000%	99.811%
8341	JAPAN PILE CORP	0.000%	99.812%
8342	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.812%
8343	PLAYMATES TOYS	0.000%	99.812%
8344	JHSF PARTICIPAC	0.000%	99.813%
8345	YUGANG INTL	0.000%	99.813%
8346	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.814%
8347	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.814%
8348	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.814%
8349	KISWIRE LTD	0.000%	99.815%
8350	CYFROWY POLSAT	0.000%	99.815%
8351	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.816%
8352	VA TECH WABAG L	0.000%	99.816%
8353	CONVOY FINANCIA	0.000%	99.816%
8354	YTL POWER INTL	0.000%	99.817%
8355	HELLENIC PETROL	0.000%	99.817%
8356	PRIMO WATER CORP COMMON STOCK	0.000%	99.818%
8357	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.818%
8358	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.818%
8359	TOHO CO LTD	0.000%	99.819%
8360	CHORI CO LTD	0.000%	99.819%
8361	TOKYO KEIKI INC	0.000%	99.820%
8362	LEIFHEIT AG	0.000%	99.820%
8363	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.820%
8364	AMVIG HOLDINGS	0.000%	99.821%
8365	GERRY WEBER INT	0.000%	99.821%
8366	STO AG-PREFERRE	0.000%	99.822%
8367	KROSAKI CORP	0.000%	99.822%
8368	EXEL INDUSTRIES	0.000%	99.822%
8369	KEC INTERNATION	0.000%	99.823%
8370	SEKISUI PLASTIC	0.000%	99.823%
8371	ALCONIX CORPORA	0.000%	99.824%
8372	HSIN KUANG STEE	0.000%	99.824%
8373	GUANGZHOU PHARM	0.000%	99.824%
8374	PRESTIGE ESTATE	0.000%	99.825%
8375	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.825%
8376	SUGIMOTO & CO L	0.000%	99.826%
8377	CHUANGS CONS IN	0.000%	99.826%
8378	TOKYO ENERGY&SY	0.000%	99.826%
8379	ING BANK SLASKI	0.000%	99.827%
8380	URTHECAST CORP	0.000%	99.827%
8381	HONG FOK CORP	0.000%	99.827%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	FURUNO ELECTRIC	0.000%	99.828%
8383	SMA SOLAR TECHN	0.000%	99.828%
8384	KEE TAI PROPERT	0.000%	99.829%
8385	LOTUS BAKERIES	0.000%	99.829%
8386	JAPAN MEDICAL D	0.000%	99.829%
8387	NL INDUSTRIES	0.000%	99.830%
8388	VILLAGE ROADSHO	0.000%	99.830%
8389	KAWASAN INDS JA	0.000%	99.831%
8390	REIS INC COMMON STOCK USD.01	0.000%	99.831%
8391	LEALEA ENTERPRI	0.000%	99.831%
8392	CNQC INTERNATIO	0.000%	99.832%
8393	SENSHUKAI CO	0.000%	99.832%
8394	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.833%
8395	S&T DYNAMICS CO	0.000%	99.833%
8396	TAIWAN FU HSING	0.000%	99.833%
8397	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.834%
8398	GUANGZHOU AUTOM	0.000%	99.834%
8399	CHAMPION TECHNO	0.000%	99.834%
8400	NAMYANG DAIRY P	0.000%	99.835%
8401	NIPPON CARBIDE	0.000%	99.835%
8402	LI NING CO. LTD	0.000%	99.836%
8403	OP FINANCIAL IN	0.000%	99.836%
8404	MATSUYA CO (TOK	0.000%	99.836%
8405	ANGIE S LIST INC COMMON STOCK USD.001	0.000%	99.837%
8406	RADEX-HERAKLITH	0.000%	99.837%
8407	HARBOUR CENTRE	0.000%	99.838%
8408	INARI AMERTRON	0.000%	99.838%
8409	CLEAR CHANNEL O	0.000%	99.838%
8410	LAI SUN GARMENT	0.000%	99.839%
8411	NISSUI PHARM CO	0.000%	99.839%
8412	GUJARAT MINERAL	0.000%	99.839%
8413	PINGUELY-HAULOT	0.000%	99.840%
8414	WESTAR ENERGY I	0.000%	99.840%
8415	SPACE CO LTD	0.000%	99.841%
8416	TEST RESEARCH I	0.000%	99.841%
8417	COMPAGNIE DES A	0.000%	99.841%
8418	EL.EN. SPA	0.000%	99.842%
8419	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.842%
8420	COSLIGHT TECH I	0.000%	99.843%
8421	YOULCHON CHEMIC	0.000%	99.843%
8422	PRICER AB	0.000%	99.843%
8423	KEIHANSHIN RL	0.000%	99.844%
8424	ISTYLE INC	0.000%	99.844%
8425	TACHIBANA ELETE	0.000%	99.844%
8426	PROACT IT GROUP	0.000%	99.845%
8427	CENTROTEC SUSTA	0.000%	99.845%
8428	STEIN MART INC COMMON STOCK USD.01	0.000%	99.846%
8429	TAIKO BANK	0.000%	99.846%
8430	YOMEISHU SEIZO	0.000%	99.846%
8431	LUMAX INTERNATI	0.000%	99.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	BEST DENKI CO	0.000%	99.847%
8433	IWASAKI ELECTRI	0.000%	99.847%
8434	TOURISM HOLDING	0.000%	99.848%
8435	ASIA PACIFIC TE	0.000%	99.848%
8436	ALBANY MOLECULA	0.000%	99.849%
8437	FRANCE BED HOLD	0.000%	99.849%
8438	STANDARD FOODS	0.000%	99.849%
8439	ATRIA GROUP PLC	0.000%	99.850%
8440	MANZ AUTOMATION	0.000%	99.850%
8441	NZX LTD	0.000%	99.850%
8442	DEUTSCHE BANK M	0.000%	99.851%
8443	AKER AMERICAN S	0.000%	99.851%
8444	RCR TOMLINSON L	0.000%	99.852%
8445	YOMIURI LAND CO	0.000%	99.852%
8446	KYOKUYO CO LTD	0.000%	99.852%
8447	TOKYO THEATRES	0.000%	99.853%
8448	SHINWA KAIUN	0.000%	99.853%
8449	FLOW TRADERS	0.000%	99.853%
8450	H+H INTERNATION	0.000%	99.854%
8451	TOTAL ACCESS CO	0.000%	99.854%
8452	SANY HEAVY EQUI	0.000%	99.855%
8453	HO TUNG CHEMICA	0.000%	99.855%
8454	BANGKOK BANK	0.000%	99.855%
8455	MAHLE METAL LEV	0.000%	99.856%
8456	MONOGATARI CORP	0.000%	99.856%
8457	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.856%
8458	AMADEUS FIRE AG	0.000%	99.857%
8459	GREAT PANTHER S	0.000%	99.857%
8460	INDOSAT TBK PT	0.000%	99.858%
8461	EMPEROR WATCH A	0.000%	99.858%
8462	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.858%
8463	mitsui HIGH TEC	0.000%	99.859%
8464	EHEALTH INC COMMON STOCK USD.001	0.000%	99.859%
8465	GUN EI CHEM IND	0.000%	99.859%
8466	CARE PROPERTY I	0.000%	99.860%
8467	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.860%
8468	BAOYE GROUP CO	0.000%	99.860%
8469	DAOU DATA CORP	0.000%	99.861%
8470	TRANS COSMOS	0.000%	99.861%
8471	WESTERN AREAS N	0.000%	99.862%
8472	CLS HOLDINGS PL	0.000%	99.862%
8473	TELEFONICA CZEC	0.000%	99.862%
8474	FLEURY MICHON	0.000%	99.863%
8475	HAKUTO CO	0.000%	99.863%
8476	CENTRAL CHINA R	0.000%	99.863%
8477	TUAN SING HLDGS	0.000%	99.864%
8478	TIPTREE INC COMMON STOCK USD.001	0.000%	99.864%
8479	EMPRESA NACIONAL	0.000%	99.865%
8480	ARGAN SA	0.000%	99.865%
8481	TOWER BERSAMA I	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MEDIA PRIMA BHD	0.000%	99.866%
8483	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.866%
8484	QINHUANGDAO POR	0.000%	99.866%
8485	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.867%
8486	GL LTD	0.000%	99.867%
8487	NAKAMURAYA CO L	0.000%	99.867%
8488	KOREA ELEC TERM	0.000%	99.868%
8489	NIPPON VALQUA I	0.000%	99.868%
8490	SONGA OFFSHORE	0.000%	99.869%
8491	51JOB INC ADR ADR USD.0001	0.000%	99.869%
8492	FALCK RENEWABLE	0.000%	99.869%
8493	CHINA LNG GROUP	0.000%	99.870%
8494	SPEEDCAST INTL	0.000%	99.870%
8495	SANYO SHOKAI	0.000%	99.870%
8496	KAS BANK	0.000%	99.871%
8497	DAE-IL CORP	0.000%	99.871%
8498	TOA OIL CO LTD	0.000%	99.871%
8499	PALIBURG HOLDIN	0.000%	99.872%
8500	RAUBEX GROUP LT	0.000%	99.872%
8501	LOTTE NON-LIFE	0.000%	99.873%
8502	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.873%
8503	SPRING REAL EST	0.000%	99.873%
8504	TOYO RADIATOR C	0.000%	99.874%
8505	NISSEI PLSTIC I	0.000%	99.874%
8506	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.874%
8507	ENKA INSAAT VE	0.000%	99.875%
8508	JAPAN MATERIAL	0.000%	99.875%
8509	STAMFORD LAND	0.000%	99.875%
8510	AUST WORLDWIDE	0.000%	99.876%
8511	mitsui + CO LTD SPONS ADR ADR	0.000%	99.876%
8512	CITY TELECOM (H	0.000%	99.877%
8513	CIRCASSIA PHARM	0.000%	99.877%
8514	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.877%
8515	ARENA REIT	0.000%	99.878%
8516	MAN SE	0.000%	99.878%
8517	NIPPON YAKIN KO	0.000%	99.878%
8518	LATTICE SEMICON	0.000%	99.879%
8519	NITTOC CONST CO	0.000%	99.879%
8520	IMDEX LTD	0.000%	99.879%
8521	FORUS S.A.	0.000%	99.880%
8522	OSAKA ORGANIC C	0.000%	99.880%
8523	ASUNARO AOKI CO	0.000%	99.881%
8524	TAKAOKA TOKO HL	0.000%	99.881%
8525	PUBLIC FINANCIA	0.000%	99.881%
8526	BOER POWER HOLD	0.000%	99.882%
8527	EUGENE INVS&SEC	0.000%	99.882%
8528	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.882%
8529	GODREJ INDUSTRI	0.000%	99.883%
8530	TAN CHONG MOTOR	0.000%	99.883%
8531	MANI INC	0.000%	99.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	GRUH FINANCE	0.000%	99.884%
8533	F@N COMMUNICATI	0.000%	99.884%
8534	MARUWA UNYU	0.000%	99.884%
8535	CIMSA	0.000%	99.885%
8536	DAIKOKUTENBUSSA	0.000%	99.885%
8537	FUJITA KANKO IN	0.000%	99.886%
8538	CARL ZEISS MEDI	0.000%	99.886%
8539	KITAGAWA IRON W	0.000%	99.886%
8540	ABC ARBITRAGE	0.000%	99.887%
8541	SYNDICATE BANK	0.000%	99.887%
8542	MOBILEZONE HOLD	0.000%	99.887%
8543	ASCENDIS HEALTH	0.000%	99.888%
8544	PNE WIND AG	0.000%	99.888%
8545	SHINAGAWA FUEL	0.000%	99.888%
8546	AMATA CORP PUBL	0.000%	99.889%
8547	NYRSTAR NV	0.000%	99.889%
8548	PROLOGIS PROPER	0.000%	99.889%
8549	PLAZZA AG REG A	0.000%	99.890%
8550	CLEAR MEDIA	0.000%	99.890%
8551	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.890%
8552	COOKPAD INC	0.000%	99.891%
8553	DEOLEO SA	0.000%	99.891%
8554	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.891%
8555	C UYEMURA & CO	0.000%	99.892%
8556	BUMRUNGRAD HOPT	0.000%	99.892%
8557	SLEEP COUNTRY C	0.000%	99.893%
8558	MITSUI MATSUSHI	0.000%	99.893%
8559	ATTACQ LTD	0.000%	99.893%
8560	HOUSTON WIRE &	0.000%	99.894%
8561	SPROTT RESOURCE	0.000%	99.894%
8562	IJT TECHNOLOGY	0.000%	99.894%
8563	HUDACO INDUSTRI	0.000%	99.895%
8564	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.895%
8565	CMMB VISION HOL	0.000%	99.895%
8566	SHIN NIPPON AIR	0.000%	99.896%
8567	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.896%
8568	DENYO CO	0.000%	99.896%
8569	INBODY CO LTD	0.000%	99.897%
8570	COLABOR GROUP I	0.000%	99.897%
8571	COSAN LOGISTICA	0.000%	99.897%
8572	EKORNES ASA	0.000%	99.898%
8573	COPEL PARANA EN	0.000%	99.898%
8574	KITO CORP	0.000%	99.898%
8575	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.899%
8576	YUME INC COMMON STOCK USD.001	0.000%	99.899%
8577	KOATSU GAS KOGY	0.000%	99.899%
8578	ACCURAY INC COMMON STOCK USD.001	0.000%	99.900%
8579	HNA HLDGS GP CO	0.000%	99.900%
8580	LANDING INTL DE	0.000%	99.901%
8581	CAL-COMP ELECTR	0.000%	99.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	ARES ALLERGY HO	0.000%	99.901%
8583	THAICOM PUBLIC	0.000%	99.902%
8584	ROSENBAUER INTE	0.000%	99.902%
8585	V1 GROUP LTD	0.000%	99.902%
8586	COSEL CO	0.000%	99.903%
8587	AIZAWA SECURITI	0.000%	99.903%
8588	CHINA ALL ACCES	0.000%	99.903%
8589	ACNB CORP COMMON STOCK USD2.5	0.000%	99.904%
8590	PHOENIX SATELLI	0.000%	99.904%
8591	PRECIOUS SHIPPI	0.000%	99.904%
8592	MAEZAWA KASEI I	0.000%	99.905%
8593	B2W COMP	0.000%	99.905%
8594	EUGENE CORP	0.000%	99.905%
8595	PYEONG HWA AUTO	0.000%	99.906%
8596	GODFREY PHILLIP	0.000%	99.906%
8597	SAFEWAY INC	0.000%	99.906%
8598	TAMBURI INVESTM	0.000%	99.907%
8599	SAC'S BAR HOLDI	0.000%	99.907%
8600	SAWADA HOLDINGS	0.000%	99.907%
8601	MICROBIO CO LTD	0.000%	99.908%
8602	STAR CRUISES LT	0.000%	99.908%
8603	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.908%
8604	CYBERTAN TECHNO	0.000%	99.909%
8605	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.909%
8606	EAGLE NICE INTE	0.000%	99.909%
8607	LAGERCANTZ GRO	0.000%	99.910%
8608	COLLINS FOOD LT	0.000%	99.910%
8609	BANK OF KAOHSIU	0.000%	99.910%
8610	JAPAN TRANSCITY	0.000%	99.911%
8611	WERELDHAVE BELG	0.000%	99.911%
8612	SEPTENI CO LTD	0.000%	99.912%
8613	CYBEROPTICS CORP COMMON STOCK	0.000%	99.912%
8614	TSUTSUMI JEWELR	0.000%	99.912%
8615	MITANI SEKISAN	0.000%	99.913%
8616	FEED ONE CO LTD	0.000%	99.913%
8617	DALI FOODS GROU	0.000%	99.913%
8618	KWANG DONG PHAR	0.000%	99.914%
8619	RINGER HUT CO L	0.000%	99.914%
8620	GODO STEEL	0.000%	99.914%
8621	SK SECURITIES C	0.000%	99.915%
8622	HONEYS CO LTD	0.000%	99.915%
8623	HANMI PHARM CO	0.000%	99.915%
8624	WIRECARD AG	0.000%	99.916%
8625	MAXIM POWER COR	0.000%	99.916%
8626	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.916%
8627	TOSHO PRINTING	0.000%	99.917%
8628	AVANCE GAS HOLD	0.000%	99.917%
8629	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.917%
8630	HILONG HOLDING	0.000%	99.918%
8631	TONG-TAI MACHIN	0.000%	99.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NATIONAL AGRICU	0.000%	99.918%
8633	NIHON KAGAKU SA	0.000%	99.919%
8634	NOKIA CORP ADR	0.000%	99.919%
8635	ROCKY BRANDS INC COMMON STOCK	0.000%	99.919%
8636	MANDOM CORP	0.000%	99.920%
8637	EGUARANTEE INC.	0.000%	99.920%
8638	MIKUNI CORP	0.000%	99.920%
8639	ELAN MICROELECT	0.000%	99.921%
8640	SIOEN INDUSTRIE	0.000%	99.921%
8641	SAM KWANG GLASS	0.000%	99.921%
8642	ELNUSA TBK	0.000%	99.922%
8643	MANGALORE REF &	0.000%	99.922%
8644	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.922%
8645	ORBIS	0.000%	99.923%
8646	HIRAMATSU INC	0.000%	99.923%
8647	VANTAGE INTERNA	0.000%	99.923%
8648	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.924%
8649	EMPERIA HOLDING	0.000%	99.924%
8650	DALIAN PORT (PD	0.000%	99.924%
8651	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.925%
8652	KYOSAN ELECTRIC	0.000%	99.925%
8653	POONGSAN HOLDIN	0.000%	99.925%
8654	NCC GROUP LTD.	0.000%	99.926%
8655	ENTRA ASA	0.000%	99.926%
8656	UNITED UTILITIE	0.000%	99.926%
8657	GRUPO CEMENTOS	0.000%	99.926%
8658	MICROPORT SCIEN	0.000%	99.927%
8659	E CL SA	0.000%	99.927%
8660	ION BEAM APPLIC	0.000%	99.927%
8661	SANGETSU CO	0.000%	99.928%
8662	BANCO BTG PACTU	0.000%	99.928%
8663	ASX LTD	0.000%	99.928%
8664	IC COMPANYS	0.000%	99.929%
8665	ECLERX SERVICES	0.000%	99.929%
8666	MAXVALU TOKAI C	0.000%	99.929%
8667	NIHON TOKUSHU T	0.000%	99.930%
8668	PLANET PAYMENT	0.000%	99.930%
8669	LE BELIER	0.000%	99.930%
8670	FUJIKURA KASEI	0.000%	99.931%
8671	CJ HELLOVISION	0.000%	99.931%
8672	POCKET CARD CO	0.000%	99.931%
8673	ENERNOC INC	0.000%	99.932%
8674	OIL INDIA LTD	0.000%	99.932%
8675	TORISHIMA PUMP	0.000%	99.932%
8676	CENTRAL SEC PAT	0.000%	99.933%
8677	NICHIBAN CO	0.000%	99.933%
8678	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.933%
8679	CYIENT LIMITED	0.000%	99.934%
8680	SAMART CORP PCL	0.000%	99.934%
8681	AXWAY SOFTWARE	0.000%	99.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	JMS CO	0.000%	99.935%
8683	CLEANUP CORP	0.000%	99.935%
8684	mitsui home co	0.000%	99.935%
8685	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.936%
8686	BETER BED HOLD	0.000%	99.936%
8687	DO & CO AG	0.000%	99.936%
8688	BMTC GROUP INC	0.000%	99.937%
8689	NICOX	0.000%	99.937%
8690	BOUSTEAD SINGAP	0.000%	99.937%
8691	FUJI KIKO CO LT	0.000%	99.937%
8692	RM PLC	0.000%	99.938%
8693	WONDERFUL SKY F	0.000%	99.938%
8694	NIPPON CHEMIPHA	0.000%	99.938%
8695	CHINA ANIMATION	0.000%	99.939%
8696	TAKEEI CORPORAT	0.000%	99.939%
8697	KSL HLDGS BERHA	0.000%	99.939%
8698	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.940%
8699	NEW ZEALAND OIL	0.000%	99.940%
8700	CREDIT CORP GRO	0.000%	99.940%
8701	BHAKTI INVESTAM	0.000%	99.941%
8702	OSTASIATISKE KO	0.000%	99.941%
8703	NITTOKU ENG CO	0.000%	99.941%
8704	HARDINGE INC	0.000%	99.942%
8705	PINE CLIFF ENER	0.000%	99.942%
8706	GILLETTE INDIA	0.000%	99.942%
8707	DIC ASSET AG	0.000%	99.943%
8708	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.943%
8709	BANK BUKOPIN PT	0.000%	99.943%
8710	TMAC RESOURCES	0.000%	99.943%
8711	YUSHIRO CHEMICA	0.000%	99.944%
8712	EMPRESA DE ENER	0.000%	99.944%
8713	RIGHT-ON CO	0.000%	99.944%
8714	ICHIKEN CO LTD	0.000%	99.945%
8715	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.945%
8716	BEGA CHEESE LTD	0.000%	99.945%
8717	SCHAFFNER HOLDI	0.000%	99.946%
8718	TOA DORO KOGYO	0.000%	99.946%
8719	TYMAN PLC	0.000%	99.946%
8720	FIELDS CORP	0.000%	99.947%
8721	G.U.D. HOLDINGS	0.000%	99.947%
8722	VAN DE VELDE	0.000%	99.947%
8723	INAGEYA CO LTD	0.000%	99.948%
8724	WOORI FINANCIAL	0.000%	99.948%
8725	SHIBAURA ELECTR	0.000%	99.948%
8726	BANGKOK LIFE AS	0.000%	99.948%
8727	MAEZAWA KYUSO I	0.000%	99.949%
8728	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.949%
8729	JAPAN BUSINESS	0.000%	99.949%
8730	EVERGREEN INTL	0.000%	99.950%
8731	FIBRA SHOP PORT	0.000%	99.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	INDOFOOD AGRI R	0.000%	99.950%
8733	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.951%
8734	JAPFA LTD	0.000%	99.951%
8735	MODERNLAND REAL	0.000%	99.951%
8736	KITANO CONST CO	0.000%	99.952%
8737	UMW HLDGS BERHA	0.000%	99.952%
8738	EIDAI CO.LTD.	0.000%	99.952%
8739	TAKIRON CO	0.000%	99.952%
8740	ORGANO	0.000%	99.953%
8741	MYOB GROUP LTD	0.000%	99.953%
8742	SINCERE WATCH H	0.000%	99.953%
8743	MERAFA RESOURCE	0.000%	99.954%
8744	CHUN YUAN STEEL	0.000%	99.954%
8745	DELTA DUNIA PET	0.000%	99.954%
8746	EM-TECH CO LTD	0.000%	99.955%
8747	SHUNFENG INTL C	0.000%	99.955%
8748	KOBE BUSSAN CO	0.000%	99.955%
8749	HIRAKAWA HEWTEC	0.000%	99.956%
8750	STRATASYS LTD	0.000%	99.956%
8751	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.956%
8752	LOW & BONAR PLC	0.000%	99.956%
8753	RESTAURANT BRAN	0.000%	99.957%
8754	EVEREST TEXTILE	0.000%	99.957%
8755	S&T AG	0.000%	99.957%
8756	DAEJAN HOLDINGS	0.000%	99.958%
8757	FISSION URANIUM	0.000%	99.958%
8758	MAX INDIA LTD/N	0.000%	99.958%
8759	DIRECT INSURANC	0.000%	99.959%
8760	PLAYMATES TOY H	0.000%	99.959%
8761	SUMMIT R/EST HL	0.000%	99.959%
8762	ATOM CORPORATIO	0.000%	99.959%
8763	SCHRODER REAL E	0.000%	99.960%
8764	CEGEDIM	0.000%	99.960%
8765	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.960%
8766	KINGS TOWN CONS	0.000%	99.961%
8767	BANPU PUBLIC CO	0.000%	99.961%
8768	EARTH CHEMICAL	0.000%	99.961%
8769	AIRPORT FACILIT	0.000%	99.962%
8770	KSB AG	0.000%	99.962%
8771	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.962%
8772	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.962%
8773	WOORI BANK SPON ADR ADR	0.000%	99.963%
8774	CROPENERGIES AG	0.000%	99.963%
8775	VAN LANSCHOT NV	0.000%	99.963%
8776	WEST HOLDINGS C	0.000%	99.964%
8777	INUI GLOBAL LOG	0.000%	99.964%
8778	NIPPON KOEI CO	0.000%	99.964%
8779	CSBC CORPORATIO	0.000%	99.965%
8780	HAP SENG PLANTA	0.000%	99.965%
8781	SAMYUNG TRA	0.000%	99.965%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	SYNTHOS SA	0.000%	99.965%
8783	KORADIOR HOLDIN	0.000%	99.966%
8784	INDS BACHOCO SA	0.000%	99.966%
8785	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.966%
8786	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.967%
8787	KOMATSU WALL IN	0.000%	99.967%
8788	PLDT INC SPON ADR ADR	0.000%	99.967%
8789	EQT HOLDINGS LT	0.000%	99.967%
8790	GUANGDONG LAND	0.000%	99.968%
8791	MICRONICS JAPAN	0.000%	99.968%
8792	BEIJING JINGNEN	0.000%	99.968%
8793	SECHE ENVIRONNE	0.000%	99.969%
8794	LIPPO CHINA RES	0.000%	99.969%
8795	ALINCO INC	0.000%	99.969%
8796	ISU CHEMICAL	0.000%	99.970%
8797	FARADAY TECHNOL	0.000%	99.970%
8798	SHANGHAI FUDAN	0.000%	99.970%
8799	TOP FRONTIER IN	0.000%	99.970%
8800	VARITRONIX INTL	0.000%	99.971%
8801	CHIMEI MATERIAL	0.000%	99.971%
8802	CHINA RAILWAY S	0.000%	99.971%
8803	CARA OPERATIONS	0.000%	99.972%
8804	SHINAGAWA REFRA	0.000%	99.972%
8805	NOMURA CO LTD	0.000%	99.972%
8806	ELDERS LTD	0.000%	99.972%
8807	KRS CORPORATION	0.000%	99.973%
8808	RIKEN TECHNOS C	0.000%	99.973%
8809	EXFO INC	0.000%	99.973%
8810	FUJI CORP LTD/O	0.000%	99.974%
8811	NAGAWA CO LTD	0.000%	99.974%
8812	OLVI	0.000%	99.974%
8813	MASON FINANCIAL	0.000%	99.974%
8814	IDEC CORPORATIO	0.000%	99.975%
8815	HONWORLD GROUP	0.000%	99.975%
8816	MABUCHI MOTOR C	0.000%	99.975%
8817	ODELIC CO LTD	0.000%	99.976%
8818	MARS ENGINEERIN	0.000%	99.976%
8819	YASHILI INTL HL	0.000%	99.976%
8820	CHINA POWER NEW	0.000%	99.976%
8821	THAI STANLEY EL	0.000%	99.977%
8822	GADANG HOLDINGS	0.000%	99.977%
8823	MORY INDUSTRIES	0.000%	99.977%
8824	INFRASTRUCTURA	0.000%	99.978%
8825	P S CORPORATION	0.000%	99.978%
8826	THORN GROUP LTD	0.000%	99.978%
8827	ENERGIEDIENST H	0.000%	99.978%
8828	GEK GROUP OF CO	0.000%	99.979%
8829	NITTO SEIKO CO	0.000%	99.979%
8830	QLIRO GROUP AB	0.000%	99.979%
8831	FALCO BIOSYSTEM	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	INFORMATION SVC	0.000%	99.980%
8833	REALIA BUSINESS	0.000%	99.980%
8834	HKBN LTD	0.000%	99.980%
8835	IWATSUKA CONFEC	0.000%	99.981%
8836	NICHIRIN CO LTD	0.000%	99.981%
8837	ALPS LOGISTICS	0.000%	99.981%
8838	DUSTIN GROUP AB	0.000%	99.982%
8839	LIAN BENG GROUP	0.000%	99.982%
8840	GENKY STORES IN	0.000%	99.982%
8841	ASHIMORI INDUST	0.000%	99.982%
8842	YOKOWO CO LTD	0.000%	99.983%
8843	TOYO KOHAN CO	0.000%	99.983%
8844	BEIJINGWEST IND	0.000%	99.983%
8845	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.984%
8846	FINDEL	0.000%	99.984%
8847	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.984%
8848	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.984%
8849	CHINA CHEM&PHAR	0.000%	99.985%
8850	LANDS END INC COMMON STOCK USD.01	0.000%	99.985%
8851	ITAB SHOP CONCE	0.000%	99.985%
8852	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.986%
8853	UNION BANK OF I	0.000%	99.986%
8854	BONHEUR ASA	0.000%	99.986%
8855	UNION TOOL CO	0.000%	99.986%
8856	TOKYO RAKUTENCH	0.000%	99.987%
8857	MORITO CO	0.000%	99.987%
8858	FOLLI FOLLIE GP	0.000%	99.987%
8859	ELITEGROUP COMP	0.000%	99.987%
8860	ELECTRA CONSUME	0.000%	99.988%
8861	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.988%
8862	ICHIKOHIndustr	0.000%	99.988%
8863	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.989%
8864	CHINA NEW TOWN	0.000%	99.989%
8865	DONGWHA PHARM.C	0.000%	99.989%
8866	CURRO HOLDINGS	0.000%	99.989%
8867	HADERA PAPER LT	0.000%	99.990%
8868	CSS INDUSTRIES	0.000%	99.990%
8869	CHINA XLX FERTI	0.000%	99.990%
8870	SEASPAN CORP	0.000%	99.990%
8871	SINYI REALTY IN	0.000%	99.991%
8872	CHINA SHANSHUI	0.000%	99.991%
8873	NIPPON DENWA SH	0.000%	99.991%
8874	SENTUL CITY TBK	0.000%	99.992%
8875	SUDAMERICANA VA	0.000%	99.992%
8876	CARLO CAVAZZI H	0.000%	99.992%
8877	DAEKYO	0.000%	99.992%
8878	TAEYOUNG ENGINE	0.000%	99.993%
8879	BEADELL RESOURC	0.000%	99.993%
8880	RASA INDUSTRIES	0.000%	99.993%
8881	NIPPON CONCRETE	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	MAOYE INTL HOLD	0.000%	99.994%
8883	MITO SECURITIES	0.000%	99.994%
8884	KALPATARU POWER	0.000%	99.994%
8885	BELLAMY'S AUSTR	0.000%	99.995%
8886	LIFESTYLE CHINA	0.000%	99.995%
8887	SPRINGLAND INTE	0.000%	99.995%
8888	RHYTHM WATCH CO	0.000%	99.995%
8889	SEMCON AB	0.000%	99.996%
8890	AVON RUBBER	0.000%	99.996%
8891	GUJARAT ALKALIE	0.000%	99.996%
8892	KOZA ANADOLU ME	0.000%	99.997%
8893	HIMATSINGKA SEI	0.000%	99.997%
8894	MIDLAND REALTY	0.000%	99.997%
8895	VECTOR	0.000%	99.997%
8896	DIVERS RES BHD	0.000%	99.998%
8897	HYUNDAI ENGINEE	0.000%	99.998%
8898	COLLECTION HOUS	0.000%	99.998%
8899	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.998%
8900	COLOUR LIFE SER	0.000%	99.999%
8901	VIEL ET COMPAGN	0.000%	99.999%
8902	HIROSE ELECTRIC	0.000%	99.999%
8903	AKCANSА CIMENTO	0.000%	99.999%
8904	TOM TAILOR HOLD	0.000%	100.000%
8905	VIRGIN AUSTRALI	0.000%	100.000%
8906	NIPPON HUME PIP	0.000%	100.000%
8907	TARSUS GROUP PL	0.000%	100.001%
8908	CHINOOK ENERGY	0.000%	100.001%
8909	ELANDERS AB	0.000%	100.001%
8910	KONAKA CO LTD	0.000%	100.001%
8911	GAKKEN CO	0.000%	100.002%
8912	RECRM RESEARCH	0.000%	100.002%
8913	BANCO POPULAR E	0.000%	100.002%
8914	SAMSUNG CARD	0.000%	100.002%
8915	HANSOL PAPER CO	0.000%	100.003%
8916	TODA KOGYO CORP	0.000%	100.003%
8917	SHANGHAI PRIME	0.000%	100.003%
8918	SHIBUSAWA W'HOU	0.000%	100.003%
8919	SANKYO SEIKO CO	0.000%	100.004%
8920	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	100.004%
8921	1ST SHANGHAI IN	0.000%	100.004%
8922	THERMADOR GROUP	0.000%	100.005%
8923	NIHON DEMPA KOG	0.000%	100.005%
8924	CONSTRUTORA TEN	0.000%	100.005%
8925	ROSTELECOM OJSC	0.000%	100.005%
8926	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	100.006%
8927	INABA SEISAKUSH	0.000%	100.006%
8928	TNPL	0.000%	100.006%
8929	LUNG YEN LIFE S	0.000%	100.006%
8930	MATCH GROUP INC COMMON STOCK USD.001	0.000%	100.007%
8931	JAPAN RADIO CO	0.000%	100.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ASIA POLYMER	0.000%	100.007%
8933	GLACIER MEDIA I	0.000%	100.007%
8934	MATRIX CONCEPTS	0.000%	100.008%
8935	YAMAMURA GLASS	0.000%	100.008%
8936	CHUO SPRING CO	0.000%	100.008%
8937	ALARKO HOLDINGS	0.000%	100.008%
8938	TOMOE ENGINEERI	0.000%	100.009%
8939	HSIN CHONG CONS	0.000%	100.009%
8940	LUBY'S INC.	0.000%	100.009%
8941	ELBIT SYSTEMS L	0.000%	100.009%
8942	ADANI ENTERPRIS	0.000%	100.010%
8943	CHINA YURUN FOO	0.000%	100.010%
8944	XXL ASA	0.000%	100.010%
8945	RAMI LEVI CHAIN	0.000%	100.011%
8946	AMBASSADOR HOTE	0.000%	100.011%
8947	VEDANTA LTD	0.000%	100.011%
8948	MINMETALS LAND	0.000%	100.011%
8949	DEL MONTE PACIF	0.000%	100.012%
8950	NITTO FC CO	0.000%	100.012%
8951	YIZHENG CHEM FI	0.000%	100.012%
8952	PACIFIC CENTURY	0.000%	100.012%
8953	CROOZ INC	0.000%	100.013%
8954	AP EAGERS LTD	0.000%	100.013%
8955	CAC CORPORATION	0.000%	100.013%
8956	EASTERN WATER R	0.000%	100.013%
8957	ELEC DE STRASBO	0.000%	100.014%
8958	HONGKONG CHINES	0.000%	100.014%
8959	FUSO PHARM	0.000%	100.014%
8960	TAMURA TAIKO HL	0.000%	100.014%
8961	COMMUNITY HEALT	0.000%	100.015%
8962	BAY ENERGY LTD	0.000%	100.015%
8963	HIGHLIGHT COMMU	0.000%	100.015%
8964	ANGLO-EASTN PLA	0.000%	100.015%
8965	GRUPPO MUTUIONL	0.000%	100.016%
8966	SOFT-WORLD INTL	0.000%	100.016%
8967	IHH HEALTHCARE	0.000%	100.016%
8968	TAISEI LAMICK C	0.000%	100.016%
8969	ANADOLU SIGORTA	0.000%	100.017%
8970	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	100.017%
8971	EHY CAR SERVICES SPON ADR ADR USD.001	0.000%	100.017%
8972	COMTECH TELE CO	0.000%	100.017%
8973	BELL SYSTEM24 H	0.000%	100.018%
8974	CHUGAI RO CO LT	0.000%	100.018%
8975	NIHON ESLEAD CO	0.000%	100.018%
8976	TAO HEUNG HOLDI	0.000%	100.018%
8977	ESCALADE INC COMMON STOCK	0.000%	100.019%
8978	SHINKAWA	0.000%	100.019%
8979	SARKUYSAN ELEKT	0.000%	100.019%
8980	YUSEN LOGISTICS	0.000%	100.019%
8981	3M INDIA LTD	0.000%	100.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	ZEALAND PHARMA	0.000%	100.020%
8983	VOLT INFO SCIEN	0.000%	100.020%
8984	MARUBUN CORP	0.000%	100.020%
8985	KYOBO SECURITIE	0.000%	100.021%
8986	HANKUK CARBON C	0.000%	100.021%
8987	POLARIS INFRAST	0.000%	100.021%
8988	MITSUI MINING C	0.000%	100.021%
8989	GENMAB A/S	0.000%	100.022%
8990	MAEDA KOSEN CO.	0.000%	100.022%
8991	VITEC GROUP	0.000%	100.022%
8992	MIE KOTSU GP HL	0.000%	100.022%
8993	BANCO DE BOGOTA	0.000%	100.023%
8994	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	100.023%
8995	KAWASHO GECOSS	0.000%	100.023%
8996	MR MAX CORP	0.000%	100.023%
8997	SINDO RICOH	0.000%	100.024%
8998	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	100.024%
8999	EL PUERTO DE LI	0.000%	100.024%
9000	TAKIHYO CO LTD	0.000%	100.024%
9001	JOBAN KOSAN CO	0.000%	100.025%
9002	VECIMA NETWORKS	0.000%	100.025%
9003	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	100.025%
9004	STILLWATER MINI	0.000%	100.025%
9005	MBK PCL	0.000%	100.026%
9006	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	100.026%
9007	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	100.026%
9008	AROTECH CORP COMMON STOCK USD.01	0.000%	100.026%
9009	CENTRAL AUTO	0.000%	100.026%
9010	ABTERRA LTD	0.000%	100.027%
9011	POLETOWIN PITCR	0.000%	100.027%
9012	ENDO LIGHTING C	0.000%	100.027%
9013	DAISYO CORP	0.000%	100.027%
9014	FOURLIS S.A.	0.000%	100.028%
9015	KINKI NIPPON TO	0.000%	100.028%
9016	FAITH INC	0.000%	100.028%
9017	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	100.028%
9018	SHOFU INC	0.000%	100.029%
9019	STANDARD LIFE I	0.000%	100.029%
9020	CIE FINANCIER T	0.000%	100.029%
9021	ALMA MEDIA CORP	0.000%	100.029%
9022	TTW PUBLIC COMP	0.000%	100.030%
9023	BANK HANDLOWY W	0.000%	100.030%
9024	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	100.030%
9025	ALI CORP	0.000%	100.030%
9026	GLOBAL TELECOM HOLDING GDR GDR	0.000%	100.031%
9027	BUDIMEX	0.000%	100.031%
9028	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	100.031%
9029	QUANTA STORAGE	0.000%	100.031%
9030	HANJIN HEAVY IN	0.000%	100.032%
9031	TOEI CO	0.000%	100.032%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	RADISYS CORP COMMON STOCK	0.000%	100.032%
9033	UNISYS CORP	0.000%	100.032%
9034	NORDJYSKE BANK	0.000%	100.032%
9035	TER BEKE SA	0.000%	100.033%
9036	NISSIN FOOD HOL	0.000%	100.033%
9037	SAM JIN PHARM	0.000%	100.033%
9038	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	100.033%
9039	YUSHIN PRECISIO	0.000%	100.034%
9040	FUJIJURA RUBBER	0.000%	100.034%
9041	NOEVIR HOLDINGS	0.000%	100.034%
9042	TIVOLI A/S	0.000%	100.034%
9043	STRATTEC SECURI	0.000%	100.035%
9044	KOBE ELECTRIC R	0.000%	100.035%
9045	TECHNO RYOWA LT	0.000%	100.035%
9046	KJB FINANCIAL G	0.000%	100.035%
9047	KINGMAKER FOOTW	0.000%	100.036%
9048	ENERGY RESOURCE	0.000%	100.036%
9049	LINEDATA SERVIC	0.000%	100.036%
9050	CELLCOM ISRAEL	0.000%	100.036%
9051	CROWN CONFECTIO	0.000%	100.037%
9052	CIA ENERGET CEA	0.000%	100.037%
9053	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	100.037%
9054	MELCO HOLDINGS	0.000%	100.037%
9055	MIRATI THERAPEU	0.000%	100.037%
9056	LGI HOMES INC COMMON STOCK USD.01	0.000%	100.038%
9057	NICHIEI CO	0.000%	100.038%
9058	VP PLC	0.000%	100.038%
9059	NISHIKAWA RUBBE	0.000%	100.038%
9060	EVN AG	0.000%	100.039%
9061	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	100.039%
9062	LAURENT-PERRIER	0.000%	100.039%
9063	OHASHI TECHNICA	0.000%	100.039%
9064	COMP ENG & CONS	0.000%	100.040%
9065	MAINSTREET HEAL	0.000%	100.040%
9066	BOURBON SA	0.000%	100.040%
9067	WEATHERNEWS INC	0.000%	100.040%
9068	BIG SHOPPING CE	0.000%	100.040%
9069	CAIRO COMMUNICA	0.000%	100.041%
9070	KEY TRONIC CORP COMMON STOCK	0.000%	100.041%
9071	CHEUK NANG HLDG	0.000%	100.041%
9072	PFSWEB INC COMMON STOCK USD.001	0.000%	100.041%
9073	RESILUX	0.000%	100.042%
9074	G-7 HOLDINGS IN	0.000%	100.042%
9075	AEON CO. (M) BH	0.000%	100.042%
9076	TOEI ANIMATION	0.000%	100.042%
9077	YAMATANE CORP N	0.000%	100.043%
9078	ISENTIA GROUP L	0.000%	100.043%
9079	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.043%
9080	BAYSIDE LAND CO	0.000%	100.043%
9081	PRG-SCHULTZ INT	0.000%	100.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	100.044%
9083	LONG BON INTERN	0.000%	100.044%
9084	BK OF GREECE	0.000%	100.044%
9085	CELLNEX TELECOM	0.000%	100.044%
9086	TAMA HOME CO LT	0.000%	100.045%
9087	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	100.045%
9088	MEGAWIDE CONS C	0.000%	100.045%
9089	BUND CENTER INV	0.000%	100.045%
9090	PETRA FOODS LTD	0.000%	100.045%
9091	OROCOBRE LTD	0.000%	100.046%
9092	BGP HOLDINGS (P	0.000%	100.046%
9093	FANCL CORP	0.000%	100.046%
9094	GEM DIAMONDS	0.000%	100.046%
9095	TAKISAWA MACHIN	0.000%	100.047%
9096	BANQUE CANTONAL	0.000%	100.047%
9097	WMIH CORP COMMON STOCK USD.00001	0.000%	100.047%
9098	SAMCHULLY	0.000%	100.047%
9099	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.048%
9100	CTI ENGINEERING	0.000%	100.048%
9101	ATENOR	0.000%	100.048%
9102	GREEN CROSS COR	0.000%	100.048%
9103	METRO KAJANG HL	0.000%	100.048%
9104	INVICTA HOLDING	0.000%	100.049%
9105	PETROPAVLOVSK	0.000%	100.049%
9106	SOC BAINS DE ME	0.000%	100.049%
9107	QUALITAS CONTOL	0.000%	100.049%
9108	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	100.050%
9109	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.050%
9110	WING ON CO INT	0.000%	100.050%
9111	TRAKCJA SA	0.000%	100.050%
9112	ZIGNAGO VETRO S	0.000%	100.050%
9113	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.051%
9114	QGEP PARTICIPAC	0.000%	100.051%
9115	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	100.051%
9116	NCI INC A COMMON STOCK USD.019	0.000%	100.051%
9117	ICHIBANYA CO LT	0.000%	100.051%
9118	ANTON OILFIELD	0.000%	100.052%
9119	PROTO CORP	0.000%	100.052%
9120	JAMMU & KASHMIR	0.000%	100.052%
9121	YUKEN KOGYO	0.000%	100.052%
9122	PROMOTORA DE IN	0.000%	100.053%
9123	SHOEI FOODS COR	0.000%	100.053%
9124	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	100.053%
9125	MEYER BURGER TE	0.000%	100.053%
9126	ARGO GRAPHICS I	0.000%	100.053%
9127	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.054%
9128	GRANULES INDIA	0.000%	100.054%
9129	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.054%
9130	THROMBOGENICS N	0.000%	100.054%
9131	BROOKFIELD REAL	0.000%	100.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	ELMOS SEMICONDU	0.000%	100.055%
9133	HUONS CO LTD	0.000%	100.055%
9134	WORLDLINE	0.000%	100.055%
9135	PARIS MIKI INC	0.000%	100.055%
9136	QUABIT INMOBILI	0.000%	100.056%
9137	SMS MANAGEMENT	0.000%	100.056%
9138	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	100.056%
9139	DOTTIKON ES HOL	0.000%	100.056%
9140	NEO-NEON HOLDIN	0.000%	100.056%
9141	RUENTEX INDUSTR	0.000%	100.057%
9142	DATAWATCH CORP COMMON STOCK USD.01	0.000%	100.057%
9143	SABATE DIOSOS	0.000%	100.057%
9144	MOROZOFF LIMITE	0.000%	100.057%
9145	ALPHA SYSTEMS I	0.000%	100.058%
9146	ASESOR DE ACTIV	0.000%	100.058%
9147	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	100.058%
9148	FOX WIZEL LTD	0.000%	100.058%
9149	HIRANO TECSEED	0.000%	100.058%
9150	NISSEI ASB MACH	0.000%	100.059%
9151	ROLLS-ROYCE HOL	0.000%	100.059%
9152	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.059%
9153	SPARX ASSET MAN	0.000%	100.059%
9154	SCOPE METALS GR	0.000%	100.059%
9155	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	100.060%
9156	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	100.060%
9157	KYERYONG CONST	0.000%	100.060%
9158	AVENG	0.000%	100.060%
9159	BANGKOK AVIAT F	0.000%	100.061%
9160	LIPPO CIKARANG	0.000%	100.061%
9161	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	100.061%
9162	HY LOK	0.000%	100.061%
9163	SEACHANGE INTL	0.000%	100.061%
9164	TOKYO TEKKO CO	0.000%	100.062%
9165	ALROV PROPRTIE	0.000%	100.062%
9166	DAIDO KOGYO CO	0.000%	100.062%
9167	ROYAL BAFOKENG	0.000%	100.062%
9168	SECOM JOSHINETS	0.000%	100.062%
9169	SHIPPING CP IND	0.000%	100.063%
9170	ASIA FINANCIAL	0.000%	100.063%
9171	DONGWON DEVELOP	0.000%	100.063%
9172	TECHNOVATOR INT	0.000%	100.063%
9173	CLARK INC COMMO	0.000%	100.063%
9174	AWARE INC	0.000%	100.064%
9175	CARLIT HOLDINGS	0.000%	100.064%
9176	MAGNESITA REFRA	0.000%	100.064%
9177	REJECT SHOP LTD	0.000%	100.064%
9178	COSCO HOLDINGS	0.000%	100.065%
9179	ASIA STD INTL G	0.000%	100.065%
9180	AINSWORTH GAME	0.000%	100.065%
9181	POLYMET MINING	0.000%	100.065%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	AMIYAKI TEI CO	0.000%	100.065%
9183	YC CO LTD	0.000%	100.066%
9184	SESODA CORP	0.000%	100.066%
9185	MQ HOLDING AB	0.000%	100.066%
9186	ANEST IWATA COR	0.000%	100.066%
9187	HALCYON AGRI CO	0.000%	100.066%
9188	CARPETRIGHT	0.000%	100.067%
9189	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.067%
9190	KOZA ALTIN ISLE	0.000%	100.067%
9191	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	100.067%
9192	HANNOVER RUECKV	0.000%	100.067%
9193	SEVERFIELD-ROWE	0.000%	100.068%
9194	NZ REFINING CO	0.000%	100.068%
9195	PIPAVAV DEFENCE	0.000%	100.068%
9196	FURSYS	0.000%	100.068%
9197	RION CO LTD	0.000%	100.068%
9198	ENERGY EQUITY C	0.000%	100.069%
9199	FAR LTD	0.000%	100.069%
9200	ES-CON JAPAN LT	0.000%	100.069%
9201	BRAEMAR SHIPPIN	0.000%	100.069%
9202	EMPEROR ENTERTA	0.000%	100.069%
9203	GCA SAVVIAN COR	0.000%	100.070%
9204	UNITY OPTO TECH	0.000%	100.070%
9205	OKK CORP	0.000%	100.070%
9206	MUNSUN CAPITAL	0.000%	100.070%
9207	WILMINGTON GROU	0.000%	100.070%
9208	PARTNERS REAL E	0.000%	100.071%
9209	TOTTORI BANK	0.000%	100.071%
9210	INTL PAPER	0.000%	100.071%
9211	HANKUK PAPER MF	0.000%	100.071%
9212	AFRICA ISRAEL P	0.000%	100.071%
9213	KAORI HEAT TREA	0.000%	100.072%
9214	ROBINSON DEPT S	0.000%	100.072%
9215	TMK PAO GDR REG S GDR	0.000%	100.072%
9216	VICTORIA PARK A	0.000%	100.072%
9217	INTER PARFUMS	0.000%	100.072%
9218	ZENITAKA CORP	0.000%	100.073%
9219	HONG LEONG ASIA	0.000%	100.073%
9220	AES GENER SA	0.000%	100.073%
9221	FLYBE GROUP PLC	0.000%	100.073%
9222	KESORAM INDUSTR	0.000%	100.073%
9223	FUJI CORP/MIYAG	0.000%	100.074%
9224	ZUKEN INC	0.000%	100.074%
9225	ABILITY ENTERPR	0.000%	100.074%
9226	MK RESTAURANT G	0.000%	100.074%
9227	BasicNet S.p.A.	0.000%	100.074%
9228	NIPPON CHEM IND	0.000%	100.075%
9229	TRANSACTION CAP	0.000%	100.075%
9230	RATCHABURI ELEC	0.000%	100.075%
9231	ACAL	0.000%	100.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	SUMITOMO PRECIS	0.000%	100.075%
9233	ESSEL PROP	0.000%	100.076%
9234	MITSUBISHI RESE	0.000%	100.076%
9235	MONGOLIAN MININ	0.000%	100.076%
9236	HATHWAY CABLE	0.000%	100.076%
9237	SERVICE STREAM	0.000%	100.076%
9238	PC TEL INC COMMON STOCK USD.001	0.000%	100.077%
9239	EXCEL CO LTD	0.000%	100.077%
9240	GROUP FIVE	0.000%	100.077%
9241	NAGANO BANK	0.000%	100.077%
9242	KECK SENG(MAL)B	0.000%	100.077%
9243	GHCL LTD	0.000%	100.078%
9244	BCO DESIO E BRI	0.000%	100.078%
9245	HAGIWARA ELECTR	0.000%	100.078%
9246	RED STAR MACALL	0.000%	100.078%
9247	CIA ENERGETICA	0.000%	100.078%
9248	SKF INDIA LTD	0.000%	100.079%
9249	VIDEOCON INDUST	0.000%	100.079%
9250	WHA CORP PCL	0.000%	100.079%
9251	HOOSIERS HOLDIN	0.000%	100.079%
9252	LUBELSKI WEGIEL	0.000%	100.079%
9253	CHONGQING MACHI	0.000%	100.080%
9254	KRAKATAU STEEL	0.000%	100.080%
9255	GR ED L'ESPRESS	0.000%	100.080%
9256	CHINA FINANCIAL	0.000%	100.080%
9257	OPTEX COMPANY	0.000%	100.080%
9258	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.080%
9259	BLUE SQUARE REA	0.000%	100.081%
9260	TREASURE ASA	0.000%	100.081%
9261	UNITED SPIRITS	0.000%	100.081%
9262	ABLYNX NV	0.000%	100.081%
9263	USA TRUCK INC COMMON STOCK USD.01	0.000%	100.081%
9264	CHINA DYNAMICS	0.000%	100.082%
9265	EIKEN CHEMICAL	0.000%	100.082%
9266	KANGDA INTERNAT	0.000%	100.082%
9267	INDUSTRIAL BLDG	0.000%	100.082%
9268	TRADELINK ELECT	0.000%	100.082%
9269	CLERE AG	0.000%	100.083%
9270	KEY COFFEE INC	0.000%	100.083%
9271	CAN DO CO LTD	0.000%	100.083%
9272	CW GROUP HLDGS	0.000%	100.083%
9273	COMPANHIA DE GA	0.000%	100.083%
9274	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	100.083%
9275	AEON CREDIT SER	0.000%	100.084%
9276	ITFOR INC	0.000%	100.084%
9277	OVERSEAS CHINES	0.000%	100.084%
9278	PACIFIC ONLINE	0.000%	100.084%
9279	NIHON PLAST CO	0.000%	100.084%
9280	DAIDOH	0.000%	100.085%
9281	KYOWA LEATHER	0.000%	100.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	WAREHOUSE GROUP	0.000%	100.085%
9283	BASWARE OYJ	0.000%	100.085%
9284	HUA HAN BIO-PHA	0.000%	100.085%
9285	KURIYAMA HOLDIN	0.000%	100.086%
9286	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.086%
9287	ELECNOR SA	0.000%	100.086%
9288	MUGEN ESTATE CO	0.000%	100.086%
9289	KAWASUMI LABS I	0.000%	100.086%
9290	FIREEYE INC COMMON STOCK USD.0001	0.000%	100.086%
9291	YUANSHENGTAI DA	0.000%	100.087%
9292	ADANI TRANSMISS	0.000%	100.087%
9293	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.087%
9294	IMPERIAL HOTEL	0.000%	100.087%
9295	WANG ON GROUP	0.000%	100.087%
9296	TAINAN ENTERPRI	0.000%	100.088%
9297	SHIMOJIMA CO LT	0.000%	100.088%
9298	ADDLIFE AB	0.000%	100.088%
9299	MORTGAGE CHOICE	0.000%	100.088%
9300	FUTURE SYSTEMS	0.000%	100.088%
9301	ODFJELL DRILLIN	0.000%	100.088%
9302	AKSIGORTA AS	0.000%	100.089%
9303	AARTI INDS	0.000%	100.089%
9304	TOMATO BANK LTD	0.000%	100.089%
9305	SATORI ELECTRIC	0.000%	100.089%
9306	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.089%
9307	JAPAN PETROLEUM	0.000%	100.090%
9308	VINDA INTERNATI	0.000%	100.090%
9309	ELLAKTOR SA	0.000%	100.090%
9310	CGN MINING CO L	0.000%	100.090%
9311	BURWILL HOLDING	0.000%	100.090%
9312	MARUSAN SECUR	0.000%	100.090%
9313	CHUNGHWA PICTUR	0.000%	100.091%
9314	ASIA CEMENT CHI	0.000%	100.091%
9315	KINKI SHARYO CO	0.000%	100.091%
9316	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	100.091%
9317	TOBU STORE CO L	0.000%	100.091%
9318	SHENGJING BANK	0.000%	100.092%
9319	FAG BEARINGS IN	0.000%	100.092%
9320	DAIHATSU DIESEL	0.000%	100.092%
9321	ECHELON FINANCI	0.000%	100.092%
9322	TOSHO CO LTD	0.000%	100.092%
9323	GILAT SATELLITE	0.000%	100.092%
9324	SUMINOE TEXTILE	0.000%	100.093%
9325	ADCORP HLDGS	0.000%	100.093%
9326	CHEVALIER INTL	0.000%	100.093%
9327	COOPER ENERGY L	0.000%	100.093%
9328	EXETER RESOURCE	0.000%	100.093%
9329	REGIONAL CONT L	0.000%	100.093%
9330	CROWN CONFECTIO	0.000%	100.094%
9331	AXACTOR AB	0.000%	100.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	OENON HOLDINGS	0.000%	100.094%
9333	AREZZO INDUSTRI	0.000%	100.094%
9334	SFP DINING	0.000%	100.094%
9335	PERENNIAL REAL	0.000%	100.095%
9336	ELECTRICITY GEN	0.000%	100.095%
9337	EASTERN PLATINU	0.000%	100.095%
9338	KEPPEL TELECOM&	0.000%	100.095%
9339	DAIICHI KENSETS	0.000%	100.095%
9340	CRAWFORD & CO	0.000%	100.095%
9341	DY CORP	0.000%	100.096%
9342	HALOWS CO LTD	0.000%	100.096%
9343	EIH LTD	0.000%	100.096%
9344	SAKAI OVEX CO L	0.000%	100.096%
9345	TUNAS BARU LAMP	0.000%	100.096%
9346	SINO GRANDNESS	0.000%	100.096%
9347	TOWER LTD	0.000%	100.097%
9348	SRV GROUP OYJ	0.000%	100.097%
9349	HILAN LTD	0.000%	100.097%
9350	CERAGON NETWORK	0.000%	100.097%
9351	KHON KAEN SUGAR	0.000%	100.097%
9352	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	100.097%
9353	SOCO INTERNATIO	0.000%	100.098%
9354	COCA-COLA ICECE	0.000%	100.098%
9355	WOONGJIN THINKB	0.000%	100.098%
9356	ZHUHAI HLDGS IN	0.000%	100.098%
9357	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.098%
9358	MANDARIN ORIENT	0.000%	100.099%
9359	ASPO OYJ	0.000%	100.099%
9360	VINY THAI	0.000%	100.099%
9361	SUNLAND GROUP L	0.000%	100.099%
9362	ANF IMMOBILIER	0.000%	100.099%
9363	UNICHEM LABS	0.000%	100.099%
9364	CASTINGS	0.000%	100.100%
9365	INDUSTRIA REIT	0.000%	100.100%
9366	MCLEOD RUSSEL I	0.000%	100.100%
9367	ECKERT & ZIEGLE	0.000%	100.100%
9368	NAKAYAMA STEEL	0.000%	100.100%
9369	SNAI SPA	0.000%	100.100%
9370	SOCOVEDSA SA	0.000%	100.101%
9371	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.101%
9372	POLYTEC ASSET H	0.000%	100.101%
9373	AVIC INTERNATIO	0.000%	100.101%
9374	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	100.101%
9375	HANWHA SECS	0.000%	100.101%
9376	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.102%
9377	FUJISHOJI CO.LT	0.000%	100.102%
9378	YAC CO LTD	0.000%	100.102%
9379	NIKKO CO	0.000%	100.102%
9380	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	100.102%
9381	CHINA FIBER OPT	0.000%	100.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	100.103%
9383	AVIC INTL HOLD	0.000%	100.103%
9384	IMPEXMETAL	0.000%	100.103%
9385	SHIHLIN ELEC &	0.000%	100.103%
9386	ID LOGISTICS GR	0.000%	100.103%
9387	KATO WORKS CO	0.000%	100.103%
9388	SESA SPA	0.000%	100.104%
9389	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.104%
9390	MIVTACH SHAMIR	0.000%	100.104%
9391	JOHN LAING GROU	0.000%	100.104%
9392	MJ GLEESON PLC	0.000%	100.104%
9393	SALIM IVOMAS	0.000%	100.104%
9394	GOOD RESOURCES	0.000%	100.105%
9395	HANEDA ZENITH H	0.000%	100.105%
9396	HSIL LTD	0.000%	100.105%
9397	KOREA TECH BANK	0.000%	100.105%
9398	WIJAYA KARYA	0.000%	100.105%
9399	SURYA CITRA MED	0.000%	100.105%
9400	MACA LIMITED	0.000%	100.106%
9401	KAPSCH TRAFFICC	0.000%	100.106%
9402	DAPHNE INTERNA	0.000%	100.106%
9403	SEADRILL LTD	0.000%	100.106%
9404	KASEN INTERNATI	0.000%	100.106%
9405	KONDOTEC INC	0.000%	100.106%
9406	MUTOW CO LTD	0.000%	100.106%
9407	GFOOT CO LTD	0.000%	100.107%
9408	YANCHANG PETROL	0.000%	100.107%
9409	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.107%
9410	LAKSHMI VILAS B	0.000%	100.107%
9411	ADVAN CO LTD	0.000%	100.107%
9412	DAEWOO SHIPBUIL	0.000%	100.107%
9413	GRUPO SECURITY	0.000%	100.108%
9414	DAEHAN STEEL CO	0.000%	100.108%
9415	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.108%
9416	CORP BANK	0.000%	100.108%
9417	CHORUS LTD ADR ADR	0.000%	100.108%
9418	KYUNGBANG LTD	0.000%	100.108%
9419	POLY CULTURE GR	0.000%	100.109%
9420	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.109%
9421	NRW HOLDINGS LT	0.000%	100.109%
9422	KG CHEMICAL COR	0.000%	100.109%
9423	CCC SA	0.000%	100.109%
9424	IMMOBEL	0.000%	100.109%
9425	GUARARAPES CONF	0.000%	100.109%
9426	TAEWOONG CO	0.000%	100.110%
9427	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.110%
9428	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.110%
9429	CARBORUNDUM	0.000%	100.110%
9430	YUNNAN WATER IN	0.000%	100.110%
9431	KUANGCHI SCIENC	0.000%	100.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	FLUIDRA SA	0.000%	100.111%
9433	TECHNOTRANS AG	0.000%	100.111%
9434	DECMIL GROUP LT	0.000%	100.111%
9435	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.111%
9436	DELTA PROPERTY	0.000%	100.111%
9437	GENERATION HEAL	0.000%	100.111%
9438	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	100.111%
9439	CALEDONIA MININ	0.000%	100.112%
9440	SELCUK ECZA DEP	0.000%	100.112%
9441	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.112%
9442	AGV PRODUCTS	0.000%	100.112%
9443	SRI SPORTS LIMI	0.000%	100.112%
9444	MAHARASHTRA SEA	0.000%	100.112%
9445	TOPPS TILES	0.000%	100.113%
9446	MELBOURNE IT	0.000%	100.113%
9447	OTSUKA KAGU	0.000%	100.113%
9448	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	100.113%
9449	COCO'S JAPAN CO	0.000%	100.113%
9450	INVESTORE PROP	0.000%	100.113%
9451	TPV TECHNOLOGY	0.000%	100.113%
9452	DRDGOLD LTD	0.000%	100.114%
9453	SOLAR APPLIED M	0.000%	100.114%
9454	FULLER SMITH &	0.000%	100.114%
9455	DIALIGHT PLC	0.000%	100.114%
9456	SHINYOUNG SECS	0.000%	100.114%
9457	FDC LTD/INDIA	0.000%	100.114%
9458	BILLABONG INTER	0.000%	100.114%
9459	TOMOE CORP	0.000%	100.115%
9460	HOME INVEST BEL	0.000%	100.115%
9461	OCEAN-LAND GROU	0.000%	100.115%
9462	APN NEWS & MEDI	0.000%	100.115%
9463	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.115%
9464	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.115%
9465	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	100.116%
9466	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.116%
9467	TA ANN HOLDINGS	0.000%	100.116%
9468	ALMADEN MINERAL	0.000%	100.116%
9469	VETOQUINOL SA	0.000%	100.116%
9470	SELVAAG BOLIG A	0.000%	100.116%
9471	PT MULTIPLOAR C	0.000%	100.116%
9472	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.117%
9473	RATTANINDIA	0.000%	100.117%
9474	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.117%
9475	YELP INC COMMON STOCK USD.000001	0.000%	100.117%
9476	SEJONG INDUSTRI	0.000%	100.117%
9477	CIA ENERGETICA	0.000%	100.117%
9478	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.117%
9479	DCM SHRIRAM LTD	0.000%	100.117%
9480	WIN HANVERKY HO	0.000%	100.118%
9481	AUDICODES	0.000%	100.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	HOGG ROBINSON G	0.000%	100.118%
9483	AGORA	0.000%	100.118%
9484	ALKANE RESOURCE	0.000%	100.118%
9485	YAIZU SUISANKAG	0.000%	100.118%
9486	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.118%
9487	TOHOKU BANK	0.000%	100.119%
9488	HUMAX CO LTD	0.000%	100.119%
9489	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	100.119%
9490	SILICON WORKS	0.000%	100.119%
9491	VIVA INDUSTRIAL	0.000%	100.119%
9492	RCF	0.000%	100.119%
9493	ITC CORP	0.000%	100.119%
9494	VINA CONCHA Y T	0.000%	100.120%
9495	OXLEY HOLDINGS	0.000%	100.120%
9496	CHINA OVERSEAS	0.000%	100.120%
9497	HONG KONG FERRY	0.000%	100.120%
9498	TOYO ELECTRIC	0.000%	100.120%
9499	HKSCAN OYJ	0.000%	100.120%
9500	SAPIENS INTERNA	0.000%	100.120%
9501	DISTELL GROUP L	0.000%	100.120%
9502	AMERIGO RESOURC	0.000%	100.121%
9503	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.121%
9504	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.121%
9505	KERRY TJ LOGIST	0.000%	100.121%
9506	SUNCALL CORP	0.000%	100.121%
9507	EUROTECH SPA	0.000%	100.121%
9508	NVC LIGHTING HO	0.000%	100.121%
9509	FIRST STEAMSHIP	0.000%	100.122%
9510	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.122%
9511	SALEM COMM CORP	0.000%	100.122%
9512	FREQUENCY ELEC	0.000%	100.122%
9513	STREET CAPITAL	0.000%	100.122%
9514	BARON DE LEY	0.000%	100.122%
9515	COX & KINGS LTD	0.000%	100.122%
9516	GEAR ENERGY LTD	0.000%	100.122%
9517	TSC GROUP HOLDI	0.000%	100.123%
9518	KINTETSU DPT ST	0.000%	100.123%
9519	SADBHAV ENGINEE	0.000%	100.123%
9520	NORWEGIAN PROPE	0.000%	100.123%
9521	CODAN LTD	0.000%	100.123%
9522	NS SHOPPING CO	0.000%	100.123%
9523	HWA SHIN CO	0.000%	100.123%
9524	HULIC REIT INC	0.000%	100.124%
9525	MEDUSA MINING L	0.000%	100.124%
9526	BIO PAPPEL SAB	0.000%	100.124%
9527	SANYO TRADING C	0.000%	100.124%
9528	INFOMEDIA	0.000%	100.124%
9529	BRACK CAPITAL P	0.000%	100.124%
9530	IBI GROUP INC.	0.000%	100.124%
9531	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	ENEA AB	0.000%	100.125%
9533	HEIDELBERGCEMEN	0.000%	100.125%
9534	BANYAN TREE HOL	0.000%	100.125%
9535	PEET LIMITED	0.000%	100.125%
9536	HOKKAI CAN CO	0.000%	100.125%
9537	SUNGCHANG ENTER	0.000%	100.125%
9538	INNOTECH CORP	0.000%	100.125%
9539	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.125%
9540	CEQUENCE ENERGY	0.000%	100.126%
9541	SITTOY GROUP HLD	0.000%	100.126%
9542	LINK NET TBK PT	0.000%	100.126%
9543	SAFETY GODOWN C	0.000%	100.126%
9544	OHB SE	0.000%	100.126%
9545	PHARMA MAR SA	0.000%	100.126%
9546	NICHIA STEEL WO	0.000%	100.126%
9547	TBK Co., Ltd.	0.000%	100.126%
9548	DEPOMED INC COMMON STOCK	0.000%	100.127%
9549	FAR EAST HOLDIN	0.000%	100.127%
9550	BSL CORPORATION	0.000%	100.127%
9551	BEST BRIDAL INC	0.000%	100.127%
9552	SOCAM DEVELOPME	0.000%	100.127%
9553	COVISINT CORP COMMON STOCK	0.000%	100.127%
9554	PMP COMMUNICATI	0.000%	100.127%
9555	NEW HOPE CORP	0.000%	100.127%
9556	R.E.A. HOLDINGS	0.000%	100.128%
9557	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.128%
9558	ASIA SATELLITE	0.000%	100.128%
9559	FAR EAST ORCH	0.000%	100.128%
9560	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	100.128%
9561	HOKUETSU INDS C	0.000%	100.128%
9562	BIOAMBER INC COMMON STOCK USD.01	0.000%	100.128%
9563	GLAXO SMITHKLIN	0.000%	100.128%
9564	NORCROS PLC	0.000%	100.128%
9565	THERMAX LTD	0.000%	100.129%
9566	NATURAL ALTERNT	0.000%	100.129%
9567	TRIVENI TURBINE	0.000%	100.129%
9568	KPX CHEMICAL	0.000%	100.129%
9569	EASTERN MEDIA	0.000%	100.129%
9570	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.129%
9571	PADDY POWER BET	0.000%	100.129%
9572	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.129%
9573	KOMEHYO	0.000%	100.130%
9574	TOW CO LTD	0.000%	100.130%
9575	HESKA CORP	0.000%	100.130%
9576	TRIFAST PLC	0.000%	100.130%
9577	TWIN DISC INC COMMON STOCK	0.000%	100.130%
9578	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	100.130%
9579	ORIGIN ELECTRIC	0.000%	100.130%
9580	GATEWAY LIFESTY	0.000%	100.130%
9581	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	100.130%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	EQUITAL	0.000%	100.131%
9583	INTEVAC INC	0.000%	100.131%
9584	IRC LIMITED	0.000%	100.131%
9585	CHINA AVIATION	0.000%	100.131%
9586	TECHNIPFMC PLC	0.000%	100.131%
9587	UTD PLANTATION	0.000%	100.131%
9588	ORANGE POLSKA	0.000%	100.131%
9589	ASKUL	0.000%	100.131%
9590	DONGBU SECURITI	0.000%	100.132%
9591	CRISIL LTD	0.000%	100.132%
9592	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.132%
9593	APPROACH RESOUR	0.000%	100.132%
9594	TRINITY LTD	0.000%	100.132%
9595	TILT RENEWABLES	0.000%	100.132%
9596	SANYO HOUSING N	0.000%	100.132%
9597	CENTURIA METROP	0.000%	100.132%
9598	ZUG ESTATES HLD	0.000%	100.132%
9599	LAURA ASHLEY HO	0.000%	100.133%
9600	MEITO SANGYO CO	0.000%	100.133%
9601	IMAGI INTERNATI	0.000%	100.133%
9602	ZHONG AN REAL E	0.000%	100.133%
9603	SOLOCAL GROUP	0.000%	100.133%
9604	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.133%
9605	WATAHAN & CO LT	0.000%	100.133%
9606	BANK INTERNASIO	0.000%	100.133%
9607	RIZAL COMML BAN	0.000%	100.133%
9608	CONTINENTAL HLD	0.000%	100.134%
9609	LOW KENG HUAT(S	0.000%	100.134%
9610	SHIDAX CORP	0.000%	100.134%
9611	REAL INDUSTRY I	0.000%	100.134%
9612	MYSTATE LTD	0.000%	100.134%
9613	IPE GROUP LTD	0.000%	100.134%
9614	CHINA GREAT STA	0.000%	100.134%
9615	K1 VENTURES LTD	0.000%	100.134%
9616	SURYA SEMESTA I	0.000%	100.134%
9617	FUJISASH CO LTD	0.000%	100.135%
9618	WARTECK INVEST	0.000%	100.135%
9619	UNITED MICROELECTRON SP ADR ADR	0.000%	100.135%
9620	NSL LTD	0.000%	100.135%
9621	CONSTANTIN MEDI	0.000%	100.135%
9622	TSUI WAH HOLDIN	0.000%	100.135%
9623	GULF MARINE SER	0.000%	100.135%
9624	CARDNO LIMITED	0.000%	100.135%
9625	EASTMAIN RES IN	0.000%	100.135%
9626	ELRON ELECTRONI	0.000%	100.135%
9627	TAT HONG HOLDIN	0.000%	100.136%
9628	INVESTORS TITLE CO COMMON STOCK	0.000%	100.136%
9629	AEROPORTO VENEZ	0.000%	100.136%
9630	HUA ENG WIRE&CA	0.000%	100.136%
9631	SHENGUAN HOLDIN	0.000%	100.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	BORYUNG PHARM	0.000%	100.136%
9633	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.136%
9634	HOTELES CITY EX	0.000%	100.136%
9635	PILOT GOLD INC	0.000%	100.136%
9636	WHIRLPOOL OF IN	0.000%	100.137%
9637	WEE HUR HOLDING	0.000%	100.137%
9638	RECKON LTD	0.000%	100.137%
9639	CGG SA	0.000%	100.137%
9640	HANMI SEMICONDU	0.000%	100.137%
9641	NATURES SUNSHIN	0.000%	100.137%
9642	JAGRAN PRAKASHA	0.000%	100.137%
9643	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.137%
9644	KIAN JOO CAN FC	0.000%	100.137%
9645	SAMSE SA	0.000%	100.137%
9646	KATHMANDU HOLDI	0.000%	100.138%
9647	REFRESCO GROUP	0.000%	100.138%
9648	THURGAUER KANTO	0.000%	100.138%
9649	CROCODILE GARME	0.000%	100.138%
9650	CHINA LOTSYNERG	0.000%	100.138%
9651	OZFOREX GROUP L	0.000%	100.138%
9652	Tessi S.A.	0.000%	100.138%
9653	BSQUARE CORP COMMON STOCK	0.000%	100.138%
9654	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.138%
9655	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.138%
9656	USA TECHNOLOGIES INC COMMON STOCK	0.000%	100.139%
9657	TK DEVELOPMENT	0.000%	100.139%
9658	HFA HOLDINGS LI	0.000%	100.139%
9659	COXON PRECISE I	0.000%	100.139%
9660	AKTIA BANK OYJ	0.000%	100.139%
9661	VIOHALCO SA	0.000%	100.139%
9662	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.139%
9663	TAKASHIMA & CO	0.000%	100.139%
9664	IFG GROUP PLC	0.000%	100.139%
9665	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.139%
9666	MACMAHON HOLDIN	0.000%	100.140%
9667	SAMSON HOLDING	0.000%	100.140%
9668	RENTIAN TECHNOL	0.000%	100.140%
9669	MINEROS S.A.	0.000%	100.140%
9670	OSK HOLDINGS BH	0.000%	100.140%
9671	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.140%
9672	DAISHINKU CORP	0.000%	100.140%
9673	GUANGNAN(HLDGS)	0.000%	100.140%
9674	INTRALOT SA - I	0.000%	100.140%
9675	MAHINDRA CIE AU	0.000%	100.140%
9676	CEDAR WOODS PRO	0.000%	100.140%
9677	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	100.141%
9678	KIMOTO CO LTD	0.000%	100.141%
9679	GAJAH TUNGGAL	0.000%	100.141%
9680	WESTPORT INNOVA	0.000%	100.141%
9681	FDM GROUP PLC	0.000%	100.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SEARS CANADA INC COMMON STOCK NPV	0.000%	100.141%
9683	DONGYUE GROUP	0.000%	100.141%
9684	PFENEX INC COMMON STOCK USD.001	0.000%	100.141%
9685	ASCENCIO	0.000%	100.141%
9686	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.141%
9687	FORTRESS PAPER	0.000%	100.141%
9688	THE BASIC HOUSE	0.000%	100.142%
9689	TAKE AND GIVE	0.000%	100.142%
9690	TOFAS TURK OTOM	0.000%	100.142%
9691	MARUYAMA MFG CO	0.000%	100.142%
9692	LEMMINKAINEN OY	0.000%	100.142%
9693	VILLA WORLD LTD	0.000%	100.142%
9694	CHINA ELEC OPTI	0.000%	100.142%
9695	GRANDVISION BV	0.000%	100.142%
9696	PARADISE ENTERT	0.000%	100.142%
9697	ASHTROM PROPERT	0.000%	100.142%
9698	AVIANCA HOLDING	0.000%	100.142%
9699	ATHENS WATER SU	0.000%	100.142%
9700	SHELL REFINING(	0.000%	100.143%
9701	DICKSON CONCEPT	0.000%	100.143%
9702	MIYOSHI OIL & F	0.000%	100.143%
9703	STARK TECHNOLOG	0.000%	100.143%
9704	AICHI TOKEI DEN	0.000%	100.143%
9705	DECEUNINCK	0.000%	100.143%
9706	PALADIN ENERGY	0.000%	100.143%
9707	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	100.143%
9708	CSG LIMITED	0.000%	100.143%
9709	EUSKALTEL SA	0.000%	100.143%
9710	CHAMBAL FER	0.000%	100.143%
9711	BCB BANCORP INC COMMON STOCK	0.000%	100.144%
9712	TOMEN DEVICES C	0.000%	100.144%
9713	HIROSHIMA ELEC	0.000%	100.144%
9714	KLOVERN AB B SH	0.000%	100.144%
9715	KOHSOKU CORP	0.000%	100.144%
9716	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.144%
9717	EQUITY FIN HOLD	0.000%	100.144%
9718	TOP SPRING INTL	0.000%	100.144%
9719	GLORIOUS SUN EN	0.000%	100.144%
9720	YONDENKO CORP	0.000%	100.144%
9721	KOSEI SECURITIE	0.000%	100.144%
9722	TROY RESOURCES	0.000%	100.144%
9723	XERIUM TECHNOLO	0.000%	100.144%
9724	NAPEC INC	0.000%	100.145%
9725	AFFINE	0.000%	100.145%
9726	NONG SHIM HOLDI	0.000%	100.145%
9727	BOLU CIMENTO SA	0.000%	100.145%
9728	QAD INC B COMMON STOCK USD.001	0.000%	100.145%
9729	DYNAMIC ELECTRO	0.000%	100.145%
9730	GALLANT VENTURE	0.000%	100.145%
9731	LSL PROPERTY SE	0.000%	100.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	GETIN HOLDING S	0.000%	100.145%
9733	LOGISTEC CORP C	0.000%	100.145%
9734	METALS X LTD	0.000%	100.145%
9735	CHINA HUIZHAN D	0.000%	100.145%
9736	MIE HOLDINGS CO	0.000%	100.146%
9737	US AUTO PARTS N	0.000%	100.146%
9738	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.146%
9739	HAGOROMO FOODS	0.000%	100.146%
9740	D'AMICO INTERNA	0.000%	100.146%
9741	PROSAFE ASA	0.000%	100.146%
9742	TOTAL GABON	0.000%	100.146%
9743	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.146%
9744	HEG LIMITED	0.000%	100.146%
9745	FRAGRANCE GROUP	0.000%	100.146%
9746	TAIKO PHARMACEU	0.000%	100.146%
9747	NIPPON FILCON C	0.000%	100.146%
9748	TOWN CENTRE SEC	0.000%	100.146%
9749	INNODATA INC COMMON STOCK USD.01	0.000%	100.146%
9750	SILICON INTEG S	0.000%	100.147%
9751	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.147%
9752	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	100.147%
9753	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.147%
9754	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.147%
9755	SUGIH ENERGY TB	0.000%	100.147%
9756	ORIENTAL WATCH	0.000%	100.147%
9757	DYNASTY FINE WI	0.000%	100.147%
9758	CONSTRUCTORA CO	0.000%	100.147%
9759	TORIGOE CO LTD	0.000%	100.147%
9760	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.147%
9761	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.147%
9762	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.147%
9763	GRUPO ARGOS SA	0.000%	100.147%
9764	KAM HING INTERN	0.000%	100.148%
9765	ASPEN GROUP	0.000%	100.148%
9766	VOLUTION GROUP	0.000%	100.148%
9767	PETRUS RESOURCE	0.000%	100.148%
9768	ALVIVA HOLDINGS	0.000%	100.148%
9769	EXCELSIOR MEDIC	0.000%	100.148%
9770	NEW YORK & CO I	0.000%	100.148%
9771	HOKKAIDO GAS CO	0.000%	100.148%
9772	TSH RESOURCES B	0.000%	100.148%
9773	BALMER LAWRIE	0.000%	100.148%
9774	MEDICAL SYSTEM	0.000%	100.148%
9775	S.T.CHEMICAL CO	0.000%	100.148%
9776	MODUSLINK GLOBA	0.000%	100.148%
9777	HANISON CONSTRU	0.000%	100.148%
9778	PRIME MEDIA GRO	0.000%	100.148%
9779	MIMAKI ENGINEER	0.000%	100.149%
9780	ABAN OFFSHORE	0.000%	100.149%
9781	BOOT(HENRY) & S	0.000%	100.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	CHINA PROPRTIE	0.000%	100.149%
9783	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.149%
9784	APN OUTDOOR GRO	0.000%	100.149%
9785	FALCON ENERGY G	0.000%	100.149%
9786	ERICSSON LM-A S	0.000%	100.149%
9787	TOMORROW FOCUS	0.000%	100.149%
9788	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.149%
9789	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.149%
9790	DELTICOM AG	0.000%	100.149%
9791	ASANTE INC	0.000%	100.149%
9792	ALTIUM LTD	0.000%	100.149%
9793	B2W CIA DIGITAL	0.000%	100.149%
9794	CHINA ENERGY DE	0.000%	100.149%
9795	CB INDUSTRIAL P	0.000%	100.150%
9796	ZEDGE INC CL B COMMON STOCK	0.000%	100.150%
9797	TV AZTECA	0.000%	100.150%
9798	MINERA FRISCO S	0.000%	100.150%
9799	CATABASIS PHARM	0.000%	100.150%
9800	ROULARTA MEDIA	0.000%	100.150%
9801	FOUNTAIN SET HL	0.000%	100.150%
9802	WAH SEONG	0.000%	100.150%
9803	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.150%
9804	DYNA-MAC HOLDIN	0.000%	100.150%
9805	ANXIN-CHINA HOL	0.000%	100.150%
9806	CHINA PUBLIC PR	0.000%	100.150%
9807	EUROZ LTD	0.000%	100.150%
9808	MEGASTUDY CO LT	0.000%	100.150%
9809	HI-P INTERNATIO	0.000%	100.150%
9810	SUNWAY CONSTRUC	0.000%	100.150%
9811	HITE HOLDINGS C	0.000%	100.150%
9812	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.151%
9813	ADDNODE GROUP A	0.000%	100.151%
9814	PYI CORPORATION	0.000%	100.151%
9815	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.151%
9816	VGI GLOBAL MEDI	0.000%	100.151%
9817	IMMSI SPA	0.000%	100.151%
9818	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	100.151%
9819	MCKAY SECURITIE	0.000%	100.151%
9820	LEES PHARMACEUT	0.000%	100.151%
9821	ARCELORMITTAL S	0.000%	100.151%
9822	CVC BRASIL OP A	0.000%	100.151%
9823	ISE CHEMICAL CO	0.000%	100.151%
9824	SHIKIBO LTD	0.000%	100.151%
9825	BROCKMAN MINING	0.000%	100.151%
9826	O LUXE HOLDINGS	0.000%	100.151%
9827	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.151%
9828	VOCENTO	0.000%	100.151%
9829	GET NICE FINANC	0.000%	100.151%
9830	WORLD HOLDINGS	0.000%	100.152%
9831	BOUSTEAD PROJEC	0.000%	100.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.152%
9833	STRONG PETROCHE	0.000%	100.152%
9834	GROUPE OPEN	0.000%	100.152%
9835	YUANDA CHINA HO	0.000%	100.152%
9836	DB REALTY LTD	0.000%	100.152%
9837	TOTAL ACCESS CO	0.000%	100.152%
9838	SINON CORP	0.000%	100.152%
9839	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.152%
9840	MKH BHD RTS EXP	0.000%	100.152%
9841	MINGFA GROUP	0.000%	100.152%
9842	ASHFORD INC COMMON STOCK USD.01	0.000%	100.152%
9843	PEARL ORIENTAL	0.000%	100.152%
9844	STRAD ENERGY SE	0.000%	100.152%
9845	ORASCOM DEVELOP	0.000%	100.152%
9846	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.152%
9847	NAGARJUNA FERTI	0.000%	100.152%
9848	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.152%
9849	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.152%
9850	INES CORPORATIO	0.000%	100.153%
9851	BRILLIANT CIRCL	0.000%	100.153%
9852	BANK OF KOCHI L	0.000%	100.153%
9853	KAPPA CREATE CO	0.000%	100.153%
9854	TRUBA ALAM MANU	0.000%	100.153%
9855	CATENA AB	0.000%	100.153%
9856	NIHON TRIM CO	0.000%	100.153%
9857	SIAM CITY CEMEN	0.000%	100.153%
9858	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.153%
9859	NISSEI INDUSTRI	0.000%	100.153%
9860	ESUN HOLDINGS L	0.000%	100.153%
9861	LPP SA	0.000%	100.153%
9862	AMREP CORP COMMON STOCK USD.1	0.000%	100.153%
9863	ONO SOKKI CO	0.000%	100.153%
9864	OLYMPIC CORP	0.000%	100.153%
9865	TERNA ENERGY SA	0.000%	100.153%
9866	MEGASTUDY EDUCA	0.000%	100.153%
9867	A&D CO LTD	0.000%	100.153%
9868	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.153%
9869	ECOSYNTHETIX IN	0.000%	100.153%
9870	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.153%
9871	BOUSTEAD PLANTA	0.000%	100.153%
9872	KONG SUN HLDGS	0.000%	100.154%
9873	SALMAT LTD	0.000%	100.154%
9874	CHINA DAYE NON-	0.000%	100.154%
9875	BGR ENERGY SYST	0.000%	100.154%
9876	E.SUN FINANCIAL	0.000%	100.154%
9877	MIN XIN HLDGS	0.000%	100.154%
9878	MEIWA ESTATE CO	0.000%	100.154%
9879	PERPETUAL ENERG	0.000%	100.154%
9880	GRUPO FAMSA SA	0.000%	100.154%
9881	AUSWIDE BANK LT	0.000%	100.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.154%
9883	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	100.154%
9884	SKYLINE CORP	0.000%	100.154%
9885	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.154%
9886	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.154%
9887	BANRO CORPORATI	0.000%	100.154%
9888	FERROLIGAS FERB	0.000%	100.154%
9889	BAOXIN AUTO GRO	0.000%	100.154%
9890	LUKS GROUP (VH)	0.000%	100.154%
9891	YEO HIAP SENG	0.000%	100.154%
9892	REAL NUTRICEUTI	0.000%	100.154%
9893	K.P.R. MILL	0.000%	100.154%
9894	PACIFIC CURRENT	0.000%	100.154%
9895	QUNXING PAPER H	0.000%	100.154%
9896	GETIN NOBLE BA	0.000%	100.154%
9897	ALANDSBANKEN	0.000%	100.154%
9898	STEEL & TUBE HL	0.000%	100.155%
9899	FUTURE BRIGHT H	0.000%	100.155%
9900	BLOOMSBURY PUBL	0.000%	100.155%
9901	TECHNICOLOR	0.000%	100.155%
9902	CHINA RARE EART	0.000%	100.155%
9903	CGG SPON ADR ADR	0.000%	100.155%
9904	AFRICAN PHOENIX	0.000%	100.155%
9905	NRJ GROUP	0.000%	100.155%
9906	PVA TEPLA AG	0.000%	100.155%
9907	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.155%
9908	DAN FORM HOLDIN	0.000%	100.155%
9909	AFRICA ISRAEL I	0.000%	100.155%
9910	COMPUGEN LTD	0.000%	100.155%
9911	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.155%
9912	BERJAYA LAND BH	0.000%	100.155%
9913	QUMU CORP COMMON STOCK USD.01	0.000%	100.155%
9914	TEEKAY TANKERS	0.000%	100.155%
9915	JAKARTA INTL HT	0.000%	100.155%
9916	HIPAY GROUP SA	0.000%	100.155%
9917	MIDLAND IC&I LT	0.000%	100.155%
9918	SLATER & GORDON	0.000%	100.155%
9919	JINDAL SAW LTD	0.000%	100.155%
9920	CENTAUR MEDIA	0.000%	100.155%
9921	AEGON NV	0.000%	100.155%
9922	TELEGRAAF MEDIA	0.000%	100.155%
9923	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.155%
9924	SILVER BASE GRO	0.000%	100.155%
9925	TEN NETWORK HLD	0.000%	100.155%
9926	EZRA HOLDINGS	0.000%	100.155%
9927	MAX VENTURES &	0.000%	100.155%
9928	O'KEY GROUP SA	0.000%	100.155%
9929	TEIXEIRA DUARTE	0.000%	100.156%
9930	CARINDALE PROPE	0.000%	100.156%
9931	DYAX CORPORATIO	0.000%	100.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	TAKACHIHO KOHEK	0.000%	100.156%
9933	AXTEL SAB DE CV	0.000%	100.156%
9934	CHIA HSIN CEMEN	0.000%	100.156%
9935	April Group	0.000%	100.156%
9936	ARALEZ PHARMACE	0.000%	100.156%
9937	SSANGYONG INFOR	0.000%	100.156%
9938	JINDAL POLY FIL	0.000%	100.156%
9939	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.156%
9940	EMPRESAS ICA SA	0.000%	100.156%
9941	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.156%
9942	TONLY ELECTRONI	0.000%	100.156%
9943	BONJOUR HOLDING	0.000%	100.156%
9944	TUNAS RIDEAN	0.000%	100.156%
9945	QINQIN FOODSTUF	0.000%	100.156%
9946	LYDIAN INTERNAT	0.000%	100.156%
9947	SWIBER HOLDINGS	0.000%	100.156%
9948	YONGNAM HOLDING	0.000%	100.156%
9949	ENERGY ABSOLUTE	0.000%	100.156%
9950	ADVEO GROUP INT	0.000%	100.156%
9951	ARRIUM LTD	0.000%	100.156%
9952	REDKNEE SOLUTIO	0.000%	100.156%
9953	PACIFIC ANDES I	0.000%	100.156%
9954	SAFEWAY INC	0.000%	100.156%
9955	WATPAC LIMITED	0.000%	100.156%
9956	ASALEO CARE LTD	0.000%	100.156%
9957	DOGUS OTOMOTIV	0.000%	100.156%
9958	CHINA ENVIRONME	0.000%	100.156%
9959	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.156%
9960	SINAR MAS MULTI	0.000%	100.156%
9961	GLOBAL PREMIUM	0.000%	100.156%
9962	CUDECO LIMITED	0.000%	100.156%
9963	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.156%
9964	BE GROUP AB	0.000%	100.156%
9965	TPI TRIUNFO PAR	0.000%	100.156%
9966	HILLS INDUSTRIE	0.000%	100.156%
9967	SEPURA PLC	0.000%	100.156%
9968	ITE TECH INC	0.000%	100.156%
9969	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.156%
9970	D'AMICO INTEL S	0.000%	100.156%
9971	SOCIETE MANUTAN	0.000%	100.156%
9972	POLARIS SOFTWAR	0.000%	100.156%
9973	SPORTECH PLC	0.000%	100.156%
9974	BCO PINE SA	0.000%	100.156%
9975	TPG TELECOM LTD	0.000%	100.156%
9976	KENMARE RESOURC	0.000%	100.156%
9977	NAM CHEONG LIM	0.000%	100.156%
9978	TALVIVAARA MINI	0.000%	100.156%
9979	PARSVNATH DEVEL	0.000%	100.156%
9980	ZENITH CAPITAL	0.000%	100.156%
9981	CHENNAI SUPER K	0.000%	100.156%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	FIRST STEAMSHIP	0.000%	100.156%
9983	JITF INFRALOGIS	0.000%	100.156%
9984	SING HOLDINGS L	0.000%	100.156%
9985	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.156%
9986	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.156%
9987	BANCA MONTE DEI	0.000%	100.156%
9988	RB ENERGY INC	0.000%	100.156%
9989	ORMAT TECHNOLOG	0.000%	100.156%
9990	BANCO PAN SA	0.000%	100.156%
9991	CIA DE GAS SAO	0.000%	100.156%
9992	ENERGIX-RENEWAB	0.000%	100.156%
9993	DEVA HLDG	0.000%	100.156%
9994	SNS REAAL GROEP	-	100.156%
9995	EGANAGOLDPFEIL	-	100.156%
9996	PRIME AET & D H	-	100.156%
9997	ANGLO IRISH BAN	-	100.156%
9998	CHINA METAL REC	-	100.156%
9999	INTERCELL AG RI	-	100.156%
10000	QLT INC DOJ/SEC	-	100.156%
10001	HANFENG EVERGRE	-	100.156%
10002	WARRANTS CONTRA	-	100.156%
10003	BCA POP ETRUR-L	-	100.156%
10004	BCO ESPIR SANTO	-	100.156%
10005	C A DE MEDITERR	-	100.156%
10006	CRAFT OIL LTD	-	100.156%
10007	LIGHTSTREAM RES	-	100.156%
10008	BANK OF COMMUNI	-	100.156%
10009	ALAPIS HOLDING	-	100.156%
10010	CHINA EVERBRIGH	-	100.156%
10011	FRASER PAPERS I	-	100.156%
10012	PESCANOVA SA	-	100.156%
10013	BERLIAN LAJU TA	-	100.156%
10014	TOUCHSTONE EXPL	-	100.156%
10015	PRIME RETIREMEN	-	100.156%
10016	RHB CAPITAL BHD	-	100.156%
10017	SCANIA AB	-	100.156%
10018	MINCO BASE META	-	100.156%
10019	ETABLISSEMENTS	-	100.156%
10020	CHINA LUMENA NE	-	100.156%
10021	QLT INC CLASS A	-	100.156%
10022	KARDEMIR KARABU	-	100.156%
10023	RREEF CHINA COM	-	100.156%
10024	CARE PROPERTY I	-	100.156%
10025	QLT INC WTS EXP	-	100.156%
10026	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.156%
10027	FERROGLOBE PLC	-	100.156%
10028	PEACE MARK HLDG	-	100.156%
10029	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.156%
10030	AFREN PLC COMMO	-	100.156%
10031	VIRGIN AUSTRALI	-	100.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	US Wire Order -	<span class="negative">-0.000%</span>	100.156%
10033	US dollar - Lon	<span class="negative">-0.156%</span>	100.000%