

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

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.852%	0.852%
2	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.641%	1.492%
3	SINGAPORE GOVER	0.620%	2.113%
4	LANDWIRT RENTEN	0.594%	2.707%
5	MERCK & CO INC	0.559%	3.266%
6	KFW 1.375% 01FE	0.556%	3.821%
7	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.520%	4.341%
8	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.511%	4.853%
9	LANDESKREDITBAN	0.510%	5.363%
10	BANK OF MONTREAL COMMON STOCK	0.507%	5.870%
11	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.494%	6.364%
12	APPLE INC SR UNSECURED 02/21 2.25	0.493%	6.857%
13	CHEVRON CORP SR UNSECURED 03/20 1.961	0.488%	7.346%
14	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.478%	7.824%
15	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.476%	8.300%
16	CAD - London	0.473%	8.773%
17	APPLE INC	0.471%	9.244%
18	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.464%	9.708%
19	EUROPEAN INVEST	0.464%	10.173%
20	KOMMUNINVEST I	0.460%	10.633%
21	AT+T INC COMMON STOCK USD1.0	0.460%	11.093%
22	WESTPAC BKG COR	0.459%	11.552%
23	KOMMUNINVEST I	0.450%	12.002%
24	SWEDISH EXP CRE	0.445%	12.446%
25	INTL BANK FOR R	0.442%	12.888%
26	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.436%	13.324%
27	BANK OF NOVA SCOTIA COMMON STOCK	0.428%	13.752%
28	WELLS FARGO + CO COMMON STOCK USD1.666	0.427%	14.179%
29	ROYAL BK OF CAN	0.426%	14.605%
30	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.424%	15.029%
31	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.423%	15.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	NATL AUSTRALIA	0.423%	15.876%
33	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.414%	16.289%
34	UNITED KINGDOM	0.403%	16.692%
35	TORONTO DOMINION BANK COMMON STOCK	0.390%	17.082%
36	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.387%	17.469%
37	IBM CORP SR UNSECURED 01/22 2.5	0.386%	17.855%
38	RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	0.385%	18.240%
39	EXPORT DEVELOPM	0.375%	18.615%
40	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.367%	18.983%
41	SUNCOR ENERGY INC COMMON STOCK	0.361%	19.344%
42	ROYAL BANK OF CANADA COMMON STOCK	0.357%	19.701%
43	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.355%	20.056%
44	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.346%	20.402%
45	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.342%	20.744%
46	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.339%	21.082%
47	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.336%	21.418%
48	MICROSOFT CORP SR UNSECURED 11/20 2	0.332%	21.751%
49	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.332%	22.083%
50	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.316%	22.399%
51	ORACLE CORP SR UNSECURED 09/21 1.9	0.309%	22.708%
52	FINLAND GOVT IN	0.307%	23.014%
53	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.299%	23.314%
54	IBM CORP SR UNSECURED 02/21 2.25	0.296%	23.610%
55	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.290%	23.900%
56	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.290%	24.190%
57	SINGAPORE GOVT	0.290%	24.479%
58	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.282%	24.761%
59	EXXON MOBIL CORP COMMON STOCK	0.273%	25.034%
60	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.266%	25.301%
61	CANADA HOUSING	0.265%	25.566%
62	FMS WERTMANAGEM	0.262%	25.828%
63	BK NEDERLANDSE	0.262%	26.090%
64	UK(GOVT OF) 4.2	0.261%	26.351%
65	US TREASURY N/B 05/25 2.125	0.255%	26.606%
66	STATOIL ASA COMPANY GUAR 11/19 2.25	0.249%	26.854%
67	AGENCE FRANC DE	0.248%	27.102%
68	PFIZER INC	0.245%	27.347%
69	COUNCIL OF EURO	0.244%	27.591%
70	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.236%	27.827%
71	NETWORK RAIL IN	0.236%	28.063%
72	ONTARIO(PROV OF	0.235%	28.298%
73	INTEL CORP COMMON STOCK USD.001	0.234%	28.531%
74	LANDESKREDITBAN	0.228%	28.759%
75	BANK OF AMERICA	0.226%	28.985%
76	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.225%	29.210%
77	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.222%	29.432%
78	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.221%	29.653%
79	MICROSOFT CORP COMMON STOCK USD.00000625	0.217%	29.869%
80	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.216%	30.085%
81	MANULIFE FINANCIAL CORP COMMON STOCK	0.215%	30.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.208%	30.508%
83	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.208%	30.716%
84	SHELL INTL.FIN.	0.206%	30.922%
85	APPLE INC SR UNSECURED 05/20 2	0.205%	31.127%
86	EUROFIMA 1.75%	0.205%	31.332%
87	NORDRH-WESTFALE	0.204%	31.536%
88	KOMMUNALBANKEN	0.203%	31.739%
89	COMCAST CORP CLASS A COMMON STOCK USD.01	0.201%	31.940%
90	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.201%	32.141%
91	CANADIAN NATURAL RESOURCES COMMON STOCK	0.201%	32.342%
92	CHEVRON CORP COMMON STOCK USD.75	0.200%	32.541%
93	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.188%	32.730%
94	CISCO SYSTEMS	0.186%	32.915%
95	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.183%	33.098%
96	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.177%	33.276%
97	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.176%	33.451%
98	TEMASEK FINL I	0.175%	33.627%
99	PFIZER INC COMMON STOCK USD.05	0.173%	33.800%
100	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.172%	33.972%
101	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.170%	34.142%
102	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.166%	34.308%
103	WAL-MART STORES	0.165%	34.473%
104	SINGAPORE GOVT	0.165%	34.638%
105	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.164%	34.802%
106	CITIGROUP INC COMMON STOCK USD.01	0.161%	34.964%
107	NESTLE FINANCE	0.159%	35.122%
108	SWEDISH GOVERNMENT	0.158%	35.280%
109	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.157%	35.437%
110	MICROSOFT CORP	0.153%	35.589%
111	ORACLE CORP SR UNSECURED 07/21 2.8	0.150%	35.740%
112	CHEVRON CORP SR UNSECURED 06/23 3.191	0.149%	35.889%
113	DEUTSCHE BAHN F	0.149%	36.037%
114	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.148%	36.185%
115	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.148%	36.333%
116	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.147%	36.480%
117	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.147%	36.628%
118	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.147%	36.774%
119	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.146%	36.921%
120	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.145%	37.066%
121	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.145%	37.211%
122	NATIONAL BK CDA	0.144%	37.354%
123	BANK OF MONTREAL	0.143%	37.498%
124	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.141%	37.638%
125	APPLE INC SR UNSECURED 02/22 2.5	0.139%	37.777%
126	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.138%	37.915%
127	SAMSUNG ELECTRO	0.138%	38.053%
128	EUROPEAN INVEST	0.138%	38.190%
129	PROCTER + GAMBLE CO/THE COMMON STOCK	0.137%	38.327%
130	TOTAL SA	0.136%	38.463%
131	SUN LIFE FINANCIAL INC COMMON STOCK	0.136%	38.599%

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132	DEXIA CREDIT LO	0.135%	38.734%
133	NESTLE SA	0.134%	38.868%
134	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.133%	39.001%
135	MAGNA INTERNATIONAL INC COMMON STOCK	0.132%	39.133%
136	TRANSCANADA CORP COMMON STOCK	0.128%	39.261%
137	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.125%	39.386%
138	AMAZON.COM INC	0.124%	39.511%
139	ONTARIO(PROV OF	0.123%	39.634%
140	TRANSPORT FOR L	0.120%	39.754%
141	FRENCH REP GOVT	0.119%	39.873%
142	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.119%	39.992%
143	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.119%	40.111%
144	UNITEDHEALTH GR	0.118%	40.229%
145	BANK NEDERLANDS	0.117%	40.346%
146	FACEBOOK INC A COMMON STOCK USD.000006	0.117%	40.463%
147	WALT DISNEY(HLD	0.117%	40.579%
148	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.115%	40.695%
149	ENBRIDGE INC COMMON STOCK	0.115%	40.810%
150	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.113%	40.923%
151	SNCF RESEAU 3.1	0.112%	41.035%
152	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.109%	41.144%
153	DAIMLER AG	0.109%	41.253%
154	ALPHABET INC CL C COMMON STOCK USD.001	0.108%	41.362%
155	TOYOTA MOTOR CO	0.107%	41.469%
156	GENERAL MOTORS CO COMMON STOCK USD.01	0.107%	41.575%
157	CANADIAN NATL RAILWAY CO COMMON STOCK	0.106%	41.681%
158	ALPHABET INC CL A COMMON STOCK USD.001	0.105%	41.786%
159	CHINA CONST BK	0.105%	41.891%
160	APPLE INC SR UNSECURED 05/23 2.4	0.104%	41.995%
161	WESTPAC BKG COR	0.104%	42.098%
162	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.102%	42.200%
163	INTL BUSINESS M	0.099%	42.299%
164	INTL BUSINESS M	0.099%	42.398%
165	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.098%	42.496%
166	ROYAL BANK OF C	0.098%	42.594%
167	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.096%	42.690%
168	MERCK + CO. INC. COMMON STOCK USD.5	0.095%	42.785%
169	BCE INC COMMON STOCK	0.095%	42.880%
170	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.094%	42.974%
171	FORD MOTOR CO COMMON STOCK USD.01	0.092%	43.066%
172	BP PLC SPONS ADR ADR	0.092%	43.158%
173	QUALCOMM INC COMMON STOCK USD.0001	0.092%	43.249%
174	US BANCORP COMMON STOCK USD.01	0.091%	43.341%
175	CVS HEALTH CORP COMMON STOCK USD.01	0.091%	43.432%
176	CHEVRON CORP SR UNSECURED 11/20 2.419	0.089%	43.521%
177	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.087%	43.608%
178	SIMON PROPERTY GROUP INC REIT USD.0001	0.087%	43.695%
179	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.086%	43.781%
180	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.086%	43.867%
181	AGENCE FRANCAIS	0.086%	43.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	EUROPEAN INVEST	0.085%	44.038%
183	TIME WARNER INC COMMON STOCK USD.01	0.084%	44.122%
184	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.083%	44.205%
185	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.083%	44.287%
186	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.082%	44.370%
187	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.082%	44.451%
188	BASF SE	0.081%	44.532%
189	PFIZER INC SR UNSECURED 05/19 2.1	0.080%	44.612%
190	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.080%	44.692%
191	TOTAL CAPITAL I	0.080%	44.772%
192	NOVARTIS CAP CO	0.079%	44.851%
193	ALLERGAN PLC	0.079%	44.930%
194	MORGAN STANLEY COMMON STOCK USD.01	0.078%	45.008%
195	UNION PACIFIC CORP COMMON STOCK USD2.5	0.078%	45.087%
196	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.078%	45.165%
197	TRAVELERS COS	0.078%	45.243%
198	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.077%	45.319%
199	PNC BANK	0.076%	45.396%
200	FAIRFAX FINANCI	0.076%	45.471%
201	CENOVUS ENERGY INC COMMON STOCK	0.075%	45.547%
202	CANADIAN (GOVT	0.075%	45.622%
203	ORACLE CORP COMMON STOCK USD.01	0.075%	45.698%
204	COCA-COLA CO	0.075%	45.773%
205	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.075%	45.847%
206	EUROPEAN INVEST	0.075%	45.922%
207	NED WATERSCHAPS	0.075%	45.997%
208	WASTE CONNECTIONS INC COMMON STOCK	0.074%	46.071%
209	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.074%	46.145%
210	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.074%	46.219%
211	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.073%	46.292%
212	SWEDEN GOVERNME	0.073%	46.365%
213	NED WATERSCHAPS	0.073%	46.438%
214	BHP BILLITON LT	0.073%	46.511%
215	FRANCE GOVERNME	0.073%	46.584%
216	TOTAL CAPITAL I	0.072%	46.656%
217	TARGET CORP SR UNSECURED 01/22 2.9	0.072%	46.728%
218	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.071%	46.800%
219	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.071%	46.870%
220	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.071%	46.941%
221	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.070%	47.011%
222	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.070%	47.080%
223	SHELL INTL.FIN.	0.069%	47.149%
224	ALBERTA PROV	0.069%	47.218%
225	ROYAL BANK OF C	0.069%	47.287%
226	SCHLUMBERGER LTD COMMON STOCK USD.01	0.068%	47.355%
227	AGNICO EAGLE MINES LTD COMMON STOCK	0.068%	47.423%
228	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.068%	47.491%
229	AGRIUM INC COMMON STOCK NPV	0.068%	47.558%
230	TECK RESOURCES LTD CLS B COMMON STOCK	0.067%	47.625%
231	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.066%	47.692%

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232	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.066%	47.757%
233	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.065%	47.822%
234	SVENSKA HANDELS	0.064%	47.887%
235	GOLDCORP INC COMMON STOCK	0.064%	47.951%
236	MEDTRONIC PLC	0.063%	48.014%
237	FRENCH REPUBLIC	0.063%	48.077%
238	COOPERATIEVE RA	0.062%	48.139%
239	HOME DEPOT INC COMMON STOCK USD.05	0.062%	48.201%
240	ENCANA CORP COMMON STOCK	0.062%	48.263%
241	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.061%	48.325%
242	ROYAL DUTCH SHE	0.061%	48.386%
243	CRESCENT POINT ENERGY CORP COMMON STOCK	0.061%	48.447%
244	CONOCOPHILLIPS COMMON STOCK USD.01	0.061%	48.509%
245	INDUSTRIAL ALLI	0.061%	48.569%
246	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.060%	48.630%
247	BNP PARIBAS SA	0.060%	48.690%
248	FORTIS INC COMMON STOCK	0.060%	48.750%
249	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.059%	48.809%
250	CANADIAN TIRE C	0.059%	48.869%
251	AUST & NZ BANK	0.059%	48.927%
252	ANTHEM INC COMMON STOCK USD.01	0.058%	48.986%
253	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.058%	49.044%
254	IBM CORP SR UNSECURED 05/20 1.625	0.058%	49.103%
255	KREDITANST FUR	0.058%	49.161%
256	AMGEN INC COMMON STOCK USD.0001	0.058%	49.219%
257	INDUSTRIAL & CO	0.058%	49.277%
258	ACE LTD	0.058%	49.335%
259	BK NED GEMEENTE	0.058%	49.392%
260	UNIBAIL-RODAMCO	0.057%	49.450%
261	SIEMENS AG	0.057%	49.507%
262	PROVINCE OF ONT	0.057%	49.564%
263	PEPSICO INC COMMON STOCK USD.017	0.057%	49.621%
264	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.057%	49.677%
265	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.057%	49.734%
266	LUNDIN MINING C	0.056%	49.790%
267	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.056%	49.846%
268	CAPITAL ONE FIN	0.055%	49.901%
269	DEUTSCHE TELEKO	0.055%	49.957%
270	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.055%	50.012%
271	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.055%	50.067%
272	AETNA INC COMMON STOCK USD.01	0.055%	50.122%
273	CSX CORP	0.055%	50.177%
274	ABBOTT LABORATORIES COMMON STOCK	0.055%	50.232%
275	FIRST QUANTUM M	0.055%	50.286%
276	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.055%	50.341%
277	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.055%	50.396%
278	WESTPAC BANK CO	0.054%	50.450%
279	SHAW COMMUNICATIONS INC B COMMON STOCK	0.054%	50.503%
280	BANCO SANTANDER	0.053%	50.556%
281	KINROSS GOLD CORP COMMON STOCK	0.053%	50.610%

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282	VALERO ENERGY C	0.053%	50.663%
283	GOLDCORP INC SR UNSECURED 06/21 3.625	0.053%	50.716%
284	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.053%	50.768%
285	MICRON TECHNOLO	0.052%	50.820%
286	DELTA AIRLINES	0.052%	50.873%
287	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.052%	50.925%
288	SNC-LAVALIN GRO	0.052%	50.976%
289	BPCE SA SR UNSECURED 02/21 2.65	0.051%	51.028%
290	PUBLIC STORAGE	0.051%	51.079%
291	ROCHE HOLDING A	0.051%	51.129%
292	ABB LTD	0.051%	51.180%
293	VOLKSWAGEN AG	0.050%	51.230%
294	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.050%	51.280%
295	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.050%	51.331%
296	BAYERISCHE MOTO	0.050%	51.381%
297	FEDEX CORPORATI	0.050%	51.431%
298	DANONE SA	0.050%	51.481%
299	DANAHER CORP COMMON STOCK USD.01	0.050%	51.531%
300	KOHL S CORPORATION SR UNSECURED 11/21 4	0.050%	51.580%
301	BP PLC	0.050%	51.630%
302	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.049%	51.680%
303	ROYAL DUTCH SH-	0.049%	51.729%
304	ALTRIA GROUP INC COMMON STOCK USD.333	0.049%	51.778%
305	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.049%	51.827%
306	EQUINIX INC REIT USD.001	0.049%	51.876%
307	CAMECO CORP COMMON STOCK	0.049%	51.925%
308	AUST & NZ BK GP	0.049%	51.973%
309	MOSAIC CO SR UNSECURED 11/21 3.75	0.048%	52.022%
310	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.048%	52.070%
311	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.048%	52.117%
312	TOURMALINE OIL	0.048%	52.165%
313	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.047%	52.212%
314	LIBERTY MUTUAL	0.047%	52.260%
315	WEST FRASER TIM	0.047%	52.307%
316	PERRIGO FIN UNL	0.047%	52.354%
317	REGIONS FINANCI	0.047%	52.401%
318	STATOIL ASA COMPANY GUAR 01/24 2.65	0.047%	52.448%
319	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.047%	52.495%
320	BB-T CORP COMMON STOCK USD5.0	0.047%	52.542%
321	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.047%	52.589%
322	ORANGE SA SR UNSECURED 09/21 4.125	0.047%	52.635%
323	TELUS CORPORATI	0.046%	52.682%
324	VODAFONE GROUP	0.046%	52.728%
325	PROV OF SASK CA	0.046%	52.774%
326	NATL AUSTRALIA	0.046%	52.821%
327	STRYKER CORP SR UNSECURED 03/21 2.625	0.046%	52.867%
328	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.046%	52.913%
329	FINNING INTL LT	0.046%	52.959%
330	TOTAL CAPITAL I	0.046%	53.004%
331	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.046%	53.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ORANGE SA	0.045%	53.095%
333	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.045%	53.140%
334	BANK OF NY MELL	0.045%	53.185%
335	ONTARIO(PROV OF	0.045%	53.230%
336	METLIFE INC COMMON STOCK USD.01	0.045%	53.274%
337	NORFOLK STHN CO	0.045%	53.319%
338	PROLOGIS INC REIT USD.01	0.044%	53.363%
339	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.044%	53.408%
340	ALTAGAS LTD	0.044%	53.451%
341	ARC RESOURCES L	0.044%	53.495%
342	BLACKROCK INC COMMON STOCK USD.01	0.043%	53.538%
343	MARATHON PETROLEUM CORP COMMON STOCK	0.043%	53.582%
344	TENCENT HLDGS L	0.043%	53.625%
345	CATERPILLAR INC COMMON STOCK USD1.0	0.043%	53.668%
346	TEXAS INSTRUMEN	0.043%	53.711%
347	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.043%	53.754%
348	PAN AMERICAN SILVER CORP COMMON STOCK	0.043%	53.797%
349	GLENCORE XSTRA	0.043%	53.840%
350	HITACHI	0.043%	53.882%
351	BLACKBERRY LTD COMMON STOCK	0.043%	53.925%
352	LAB CORP AMER H	0.042%	53.967%
353	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.042%	54.009%
354	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.042%	54.052%
355	US dollar - Lon	0.042%	54.094%
356	BPCE SA COMPANY GUAR 04/24 4	0.042%	54.136%
357	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.042%	54.178%
358	NEWBELCO SA/NV	0.042%	54.220%
359	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.042%	54.262%
360	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.042%	54.304%
361	CSX CORP 3.7% 3	0.042%	54.345%
362	METLIFE INC SR UNSECURED 02/21 4.75	0.042%	54.387%
363	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.042%	54.429%
364	NOVARTIS AG	0.042%	54.470%
365	AVALONBAY COMMUNITIES INC REIT USD.01	0.041%	54.511%
366	COCA-COLA CO/TH	0.041%	54.552%
367	AFLAC INC COMMON STOCK USD.1	0.041%	54.593%
368	CANADA HOUSING	0.041%	54.634%
369	GLAXOSMITHKLINE	0.041%	54.675%
370	WELLTOWER INC REIT USD1.0	0.041%	54.715%
371	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.041%	54.756%
372	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.040%	54.796%
373	3M CO COMMON STOCK USD.01	0.040%	54.837%
374	ELEMENT FINANCI	0.040%	54.877%
375	PACIFIC GAS & E	0.040%	54.917%
376	CK HUTCHINSON H	0.040%	54.957%
377	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.040%	54.997%
378	AMERISOURCEBERG	0.040%	55.036%
379	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.040%	55.076%
380	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.039%	55.115%
381	NOVARTIS AG SPONSORED ADR ADR	0.039%	55.155%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	CIGNA CORP SR UNSECURED 02/22 4	0.039%	55.194%
383	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.039%	55.233%
384	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.039%	55.273%
385	SILVER WHEATON CORP COMMON STOCK	0.039%	55.312%
386	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.039%	55.351%
387	KINDER MORGAN INC COMMON STOCK USD.01	0.039%	55.390%
388	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.039%	55.428%
389	EMPIRE CO LTD N	0.039%	55.467%
390	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.039%	55.506%
391	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.039%	55.545%
392	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.039%	55.583%
393	COMCAST CORP COMPANY GUAR 08/25 3.375	0.039%	55.622%
394	PNC BANK NA 2.6	0.039%	55.661%
395	MCDONALD S CORP COMMON STOCK USD.01	0.039%	55.699%
396	RIO TINTO PLC SPON ADR ADR	0.038%	55.738%
397	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.038%	55.776%
398	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.038%	55.814%
399	GEORGE WESTON L	0.038%	55.853%
400	VERIZON COMMUN	0.038%	55.891%
401	TFI INTERNATIONAL	0.038%	55.929%
402	BAYER AG	0.038%	55.967%
403	ABBVIE INC SR UNSECURED 11/22 2.9	0.038%	56.006%
404	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.038%	56.044%
405	JOHNSON CONTROL	0.038%	56.082%
406	MASTERCARD INC A COMMON STOCK USD.0001	0.038%	56.119%
407	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.038%	56.157%
408	VERESEN INC.	0.038%	56.195%
409	MICROSOFT CORP	0.038%	56.233%
410	L-BANK BW FOERD	0.038%	56.270%
411	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.037%	56.308%
412	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.037%	56.345%
413	ABBVIE INC COMMON STOCK USD.01	0.037%	56.382%
414	THOMSON REUTERS CORP COMMON STOCK	0.037%	56.420%
415	DISCOVER FINL S	0.037%	56.457%
416	BAXTER INTL INC	0.037%	56.494%
417	CANADIAN WESTER	0.037%	56.531%
418	CAE INC COMMON STOCK	0.037%	56.568%
419	EATON CORP PLC	0.037%	56.605%
420	ENBRIDGE	0.037%	56.643%
421	EQUITY RESIDENT	0.037%	56.680%
422	CMNWLTH BK OF A	0.037%	56.716%
423	SOUTHWEST AIRLI	0.037%	56.753%
424	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.037%	56.790%
425	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.037%	56.827%
426	HONDA MOTOR CO	0.037%	56.863%
427	VENTAS INC-REIT	0.036%	56.900%
428	IMPERIAL OIL LTD COMMON STOCK	0.036%	56.936%
429	METHANEX CORP COMMON STOCK	0.036%	56.973%
430	BOEING CO/THE COMMON STOCK USD5.0	0.036%	57.009%
431	LOBLAW COS LTD	0.036%	57.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	ALAMOS GOLD INC CLASS A COMMON STOCK	0.036%	57.081%
433	SOC GENERALE	0.036%	57.117%
434	BEST BUY CO INC	0.036%	57.153%
435	LINAMAR CORP	0.036%	57.189%
436	BANK OF CHINA L	0.036%	57.225%
437	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.036%	57.261%
438	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.036%	57.296%
439	NORDSTROM INC SR UNSECURED 05/20 4.75	0.036%	57.332%
440	SUNTRUST BANKS	0.035%	57.367%
441	YAHOO INC	0.035%	57.402%
442	TOYOTA MOTOR CO	0.035%	57.438%
443	ASSOCD BANC-COR	0.035%	57.473%
444	ENI S.P.A.	0.035%	57.508%
445	APPLE INC SR UNSECURED 02/27 3.35	0.035%	57.543%
446	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.035%	57.578%
447	ALLSTATE CORP COMMON STOCK USD.01	0.035%	57.613%
448	PHILLIPS 66 COMMON STOCK	0.035%	57.647%
449	GILDAN ACTIVEWEAR INC COMMON STOCK	0.035%	57.682%
450	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.035%	57.716%
451	ABN AMRO BANK N	0.034%	57.751%
452	STATE STREET CORP COMMON STOCK USD1.0	0.034%	57.785%
453	CELGENE CORP	0.034%	57.820%
454	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.034%	57.854%
455	BRIT SKY BROAD	0.034%	57.888%
456	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.034%	57.922%
457	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.034%	57.956%
458	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.034%	57.990%
459	WOODSIDE PETROL	0.034%	58.024%
460	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.034%	58.057%
461	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.034%	58.091%
462	WESTERN DIGITAL	0.033%	58.124%
463	HON HAI PRECISI	0.033%	58.157%
464	TAIWAN SEMI-ADR	0.033%	58.191%
465	CHINA MOBILE LT	0.033%	58.224%
466	BOSTON PROPERTIES INC REIT USD.01	0.033%	58.257%
467	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.033%	58.290%
468	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.033%	58.323%
469	TIME WARNER INC	0.033%	58.356%
470	ZURICH FIN SVS	0.033%	58.388%
471	BCO BILBAO VIZC	0.033%	58.421%
472	COSTCO WHOLESALE	0.033%	58.454%
473	AIA GROUP LTD	0.033%	58.487%
474	B2GOLD CORP COM	0.033%	58.519%
475	WHITECAP RESOUR	0.033%	58.552%
476	MICHELIN(CGDE)	0.032%	58.585%
477	CORNING INC COMMON STOCK USD.5	0.032%	58.617%
478	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.032%	58.649%
479	SOUTHERN CO SR UNSECURED 06/20 2.75	0.032%	58.682%
480	WESTJET AIRLINE	0.032%	58.714%
481	ALIMENTATION CO	0.032%	58.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	RYDER SYSTEM IN	0.032%	58.778%
483	CME GROUP INC COMMON STOCK USD.01	0.032%	58.810%
484	WSP GLOBAL INC	0.032%	58.842%
485	PENSKE TRUCK LE	0.032%	58.874%
486	CHINA NATIONAL	0.032%	58.906%
487	T MOBILE US INC COMMON STOCK USD.0001	0.032%	58.938%
488	KONINKLIJKE AHO	0.032%	58.969%
489	CCL INDS INC CL	0.031%	59.001%
490	ASTRAZENECA PLC SPONS ADR ADR	0.031%	59.032%
491	LAURENTIAN BANK	0.031%	59.064%
492	SUMITOMO MITSUI	0.031%	59.095%
493	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.031%	59.126%
494	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.031%	59.157%
495	AMEREN CORP SR UNSECURED 11/20 2.7	0.031%	59.188%
496	BERKSHIRE HAT E	0.031%	59.219%
497	BEST BUY CO INC	0.031%	59.250%
498	FEDEX CORP COMPANY GUAR 02/20 2.3	0.031%	59.281%
499	ALLIANZ SE SPON ADR ADR	0.031%	59.312%
500	RIOCAN REAL EST	0.031%	59.342%
501	HUSKY ENERGY IN	0.031%	59.373%
502	NIKE INC CL B COMMON STOCK USD1.0	0.030%	59.403%
503	GILEAD SCIENCES	0.030%	59.434%
504	LEGG MASON INC SR UNSECURED 03/26 4.75	0.030%	59.464%
505	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.030%	59.494%
506	US BANCORP SR UNSECURED 01/24 3.7	0.030%	59.524%
507	KELLOGG CO 4% 1	0.030%	59.554%
508	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.030%	59.584%
509	NATIONWIDE B/S	0.030%	59.614%
510	MAPLE LEAF FOOD	0.030%	59.643%
511	ITAU UNIBANCO S	0.030%	59.673%
512	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.030%	59.703%
513	LLOYDS BANKING	0.030%	59.733%
514	STARBUCKS CORP	0.030%	59.762%
515	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.030%	59.792%
516	HSBC USA INC SR UNSECURED 08/20 2.75	0.030%	59.821%
517	ASSIC GENERALI	0.030%	59.851%
518	PING AN INSURAN	0.029%	59.880%
519	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.029%	59.910%
520	HUMANA INC SR UNSECURED 10/24 3.85	0.029%	59.939%
521	OCEANAGOLD CORP	0.029%	59.969%
522	IAMGOLD CORP COMMON STOCK	0.029%	59.998%
523	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.029%	60.027%
524	INTACT FINANCIA	0.029%	60.057%
525	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.029%	60.086%
526	CHEVRON CORP SR UNSECURED 05/21 2.1	0.029%	60.115%
527	ENGIE	0.029%	60.144%
528	BARRICK GOLD CORP COMMON STOCK	0.029%	60.173%
529	CA INC 3.6% 01A	0.029%	60.203%
530	ELDORADO GOLD CORP COMMON STOCK	0.029%	60.232%
531	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.029%	60.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	MITSUBISHI UFJ	0.029%	60.289%
533	ELECTRICITE DE	0.029%	60.318%
534	KEY BANK NA SR UNSECURED 06/25 3.3	0.029%	60.347%
535	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.029%	60.376%
536	CELESTICA INC COMMON STOCK NPV	0.029%	60.404%
537	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.029%	60.433%
538	LVMH MOET HENNE	0.029%	60.462%
539	H&R REIT UNITS	0.029%	60.490%
540	UBS GROUP	0.029%	60.519%
541	VORNADO REALTY TRUST REIT USD.04	0.028%	60.547%
542	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.028%	60.576%
543	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.028%	60.604%
544	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.028%	60.632%
545	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.028%	60.661%
546	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.028%	60.689%
547	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.028%	60.717%
548	CGI GROUP INC CLASS A COMMON STOCK	0.028%	60.745%
549	ARCHER DANIELS	0.028%	60.774%
550	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.028%	60.802%
551	NISSAN MOTOR CO	0.028%	60.830%
552	INGERSOLL-RAND	0.028%	60.858%
553	SONY CORP	0.028%	60.886%
554	DIGITAL REALTY	0.028%	60.914%
555	CARNIVAL CORP COMMON STOCK USD.01	0.028%	60.942%
556	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.028%	60.970%
557	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.028%	60.998%
558	SAPUTO GROUP IN	0.028%	61.026%
559	NVIDIA CORP	0.028%	61.053%
560	AON CORP COMPANY GUAR 09/20 5	0.028%	61.081%
561	AT+T INC SR UNSECURED 05/25 3.4	0.028%	61.109%
562	CENTURYLINK INC COMMON STOCK USD1.0	0.028%	61.137%
563	INGERSOLL GLB H	0.028%	61.164%
564	TARGET CORPORAT	0.028%	61.192%
565	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.028%	61.220%
566	TYSON FOODS INC	0.028%	61.247%
567	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.028%	61.275%
568	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.028%	61.302%
569	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.028%	61.330%
570	GREAT WEST LIFE	0.028%	61.358%
571	TRANSALTA CORP COMMON STOCK	0.028%	61.385%
572	HARTFORD FINANC	0.028%	61.413%
573	IBERDROLA SA	0.028%	61.440%
574	MIZUHO FINANCIA	0.028%	61.468%
575	PEYTO EXPLORATI	0.028%	61.495%
576	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.027%	61.523%
577	LINK R/EST INVE	0.027%	61.550%
578	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.027%	61.578%
579	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.027%	61.605%
580	TE CONNECTIVITY	0.027%	61.632%
581	FIAT CHRYSLER A	0.027%	61.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.027%	61.687%
583	AETNA INC 4.125	0.027%	61.714%
584	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.027%	61.742%
585	OPEN TEXT CORPO	0.027%	61.769%
586	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.027%	61.796%
587	VIACOM INC CLASS B COMMON STOCK USD.001	0.027%	61.823%
588	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.027%	61.850%
589	CHINA MOBILE	0.027%	61.877%
590	SOFTBANK CORP	0.027%	61.904%
591	AMGEN INC SR UNSECURED 11/21 3.875	0.027%	61.931%
592	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.027%	61.958%
593	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.027%	61.985%
594	ESSEX PROP TRUS	0.027%	62.012%
595	EBAY INC SR UNSECURED 03/22 3.8	0.027%	62.039%
596	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.027%	62.066%
597	FIFTH THIRD BAN	0.027%	62.092%
598	M + T BANK CORP COMMON STOCK USD.5	0.027%	62.119%
599	TOTAL SYSTEM SE	0.027%	62.146%
600	DIAGEO PLC ADR	0.027%	62.172%
601	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.026%	62.199%
602	BIOGEN IDEC INC	0.026%	62.225%
603	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.026%	62.251%
604	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.026%	62.278%
605	YAMANA GOLD INC COMMON STOCK	0.026%	62.304%
606	GEN DYNAMICS CO	0.026%	62.331%
607	MGM MIRAGE INC	0.026%	62.357%
608	ROLLS ROYCE	0.026%	62.383%
609	WHIRLPOOL CORP	0.026%	62.409%
610	TAHOE RESOURCES INC COMMON STOCK	0.026%	62.436%
611	NETAPP INC SR UNSECURED 06/21 3.375	0.026%	62.462%
612	DOLLARAMA INC	0.026%	62.488%
613	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.026%	62.514%
614	AUTODESK INC SR UNSECURED 06/20 3.125	0.026%	62.541%
615	ROPER TECHNOLOG	0.026%	62.567%
616	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.026%	62.593%
617	BIOGEN INC SR UNSECURED 09/20 2.9	0.026%	62.619%
618	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.026%	62.645%
619	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.026%	62.671%
620	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.026%	62.697%
621	SYNGENTA AG	0.026%	62.724%
622	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.026%	62.750%
623	HUNTINGTON NATI	0.026%	62.776%
624	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.026%	62.802%
625	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.026%	62.828%
626	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.026%	62.854%
627	STATE STREET CORP SR UNSECURED 08/20 2.55	0.026%	62.880%
628	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.026%	62.906%
629	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.026%	62.932%
630	ACCENTURE PLC A	0.026%	62.958%
631	MORGAN STANLEY	0.026%	62.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.026%	63.010%
633	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.026%	63.036%
634	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.026%	63.062%
635	SEMPRA ENERGY	0.026%	63.088%
636	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.026%	63.114%
637	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.026%	63.140%
638	AFLAC INC SR UNSECURED 03/20 2.4	0.026%	63.166%
639	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.026%	63.192%
640	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.026%	63.218%
641	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.026%	63.244%
642	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.026%	63.270%
643	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.026%	63.296%
644	BAE SYSTEMS HLD	0.026%	63.322%
645	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.026%	63.348%
646	LEGG MASON INC SR UNSECURED 07/19 2.7	0.026%	63.374%
647	PNC BANK NA SR UNSECURED 07/20 2.6	0.026%	63.399%
648	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.026%	63.425%
649	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.026%	63.451%
650	GATX CORP	0.026%	63.477%
651	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.026%	63.503%
652	JOHN DEERE CAPI	0.026%	63.529%
653	VIACOM INC SR UNSECURED 04/19 2.2	0.026%	63.555%
654	ABBVIE INC SR UNSECURED 05/20 2.5	0.026%	63.581%
655	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.026%	63.607%
656	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.026%	63.632%
657	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.026%	63.658%
658	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.026%	63.684%
659	HARLEY DAVIDSON	0.026%	63.710%
660	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.026%	63.736%
661	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.026%	63.762%
662	PEPSICO INC SR UNSECURED 10/20 2.15	0.026%	63.788%
663	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.026%	63.813%
664	SCHWAB(CHARLES)	0.026%	63.839%
665	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.026%	63.865%
666	ECOLAB INC SR U	0.026%	63.891%
667	WALT DISNEY CO	0.026%	63.917%
668	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.026%	63.942%
669	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.026%	63.968%
670	CI FINANCIAL CO	0.026%	63.994%
671	US BANCORP SR UNSECURED 01/22 2.625	0.026%	64.020%
672	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.026%	64.046%
673	MYLAN INC COMPANY GUAR 03/19 2.55	0.026%	64.071%
674	CITIGROUP INC	0.026%	64.097%
675	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.026%	64.123%
676	EBAY INC SR UNSECURED 08/19 2.2	0.026%	64.149%
677	US BANCORP SR UNSECURED 01/21 2.35	0.026%	64.175%
678	HCP INC.	0.026%	64.200%
679	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.026%	64.226%
680	MIZUHO BANK LTD	0.026%	64.252%
681	AMERICAN HONDA	0.026%	64.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	QUALCOMM INC SR UNSECURED 05/20 2.25	0.026%	64.303%
683	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.026%	64.329%
684	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.026%	64.355%
685	TESORO CORP	0.026%	64.381%
686	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.026%	64.406%
687	REALTY INCOME C	0.026%	64.432%
688	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.026%	64.458%
689	CITIGROUP INC SR UNSECURED 03/21 2.7	0.026%	64.483%
690	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.026%	64.509%
691	UNUM GROUP SR UNSECURED 05/21 3	0.026%	64.535%
692	RIO TINTO	0.026%	64.561%
693	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.026%	64.586%
694	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.026%	64.612%
695	COMERICA BANK SR UNSECURED 06/20 2.5	0.026%	64.638%
696	ZOETIS INC SR UNSECURED 02/18 1.875	0.026%	64.663%
697	AT+T INC SR UNSECURED 06/20 2.45	0.026%	64.689%
698	GOODYEAR TIRE &	0.026%	64.715%
699	BNP PARIBAS SR UNSECURED 05/20 2.375	0.026%	64.740%
700	VODAFONE GROUP	0.026%	64.766%
701	MATTEL INC SR UNSECURED 03/18 1.7	0.026%	64.792%
702	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.026%	64.817%
703	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.026%	64.843%
704	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.026%	64.869%
705	SANTANDER HLDG	0.026%	64.894%
706	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.026%	64.920%
707	UTD PARCEL SERV	0.026%	64.945%
708	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.026%	64.971%
709	REINSURANCE GRO	0.026%	64.996%
710	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.025%	65.022%
711	TJX COS INC SR UNSECURED 06/21 2.75	0.025%	65.047%
712	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.025%	65.073%
713	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.025%	65.098%
714	UPM-KYMMENE OYJ	0.025%	65.124%
715	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.025%	65.149%
716	AKZO NOBEL NV	0.025%	65.174%
717	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.025%	65.200%
718	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.025%	65.225%
719	RAYTHEON COMPANY COMMON STOCK USD.01	0.025%	65.251%
720	STRYKER CORP SR UNSECURED 05/24 3.375	0.025%	65.276%
721	BP CAPITAL MARK	0.025%	65.301%
722	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.025%	65.326%
723	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.025%	65.351%
724	ELI LILLY + CO COMMON STOCK	0.025%	65.377%
725	PLAINS ALL AMER	0.025%	65.402%
726	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.025%	65.427%
727	REINSURANCE GRO	0.025%	65.452%
728	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.025%	65.477%
729	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.025%	65.502%
730	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.025%	65.527%
731	NASDAQ INC SR UNSECURED 01/20 5.55	0.025%	65.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.025%	65.577%
733	EMC CORP(MASS)	0.025%	65.602%
734	NVIDIA CORP	0.025%	65.627%
735	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.025%	65.652%
736	TELEFONICA SA	0.025%	65.677%
737	STANTEC INC COMMON STOCK	0.025%	65.702%
738	ING GROEP NV	0.025%	65.727%
739	PEUGEOT SA	0.025%	65.752%
740	BROADCOM LTD	0.025%	65.777%
741	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.025%	65.802%
742	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.025%	65.826%
743	METLIFE INC SR UNSECURED 04/24 3.6	0.025%	65.851%
744	SCENTRE GROUP	0.025%	65.876%
745	LOCKHEED MARTIN	0.025%	65.901%
746	MOLSONCOORS-B-U	0.025%	65.925%
747	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.025%	65.950%
748	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.025%	65.975%
749	AXA	0.025%	65.999%
750	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.025%	66.024%
751	KROGER CO SR UNSECURED 01/19 2.3	0.025%	66.048%
752	AMAYA INC COMMON STOCK	0.024%	66.073%
753	CORNING INC SR UNSECURED 08/20 4.25	0.024%	66.097%
754	CIE FINANCIERE	0.024%	66.122%
755	HUBBAY MINERALS INC COMMON STOCK NPV	0.024%	66.146%
756	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.024%	66.170%
757	BHP BILLITON PL	0.024%	66.195%
758	HOST HOTELS &	0.024%	66.219%
759	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.024%	66.243%
760	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.024%	66.267%
761	TOTAL SA SPON ADR ADR	0.024%	66.292%
762	TMX GROUP LTD	0.024%	66.316%
763	CONSTELLATION S	0.024%	66.340%
764	HEWLETT PACKARD	0.024%	66.364%
765	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.024%	66.388%
766	TAIWAN SEMICOND	0.024%	66.412%
767	EASTMAN CHEMICA	0.024%	66.436%
768	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.024%	66.460%
769	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.024%	66.484%
770	COTT CORP	0.024%	66.508%
771	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	66.531%
772	AIRGAS INC COMPANY GUAR 08/20 3.05	0.024%	66.555%
773	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.024%	66.579%
774	LEAR CORP	0.024%	66.603%
775	INTER PIPELINE	0.024%	66.626%
776	PROGRESSIVE CORP COMMON STOCK USD1.0	0.024%	66.650%
777	LOWE'S COS INC	0.024%	66.674%
778	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.024%	66.697%
779	SANOFI-AVENTIS	0.024%	66.721%
780	GIBSON ENERGY I	0.024%	66.744%
781	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.024%	66.768%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.024%	66.791%
783	LAFARGEHOLCIM L	0.023%	66.815%
784	DETOUR GOLD COR	0.023%	66.838%
785	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.023%	66.861%
786	ANADARKO PETROL	0.023%	66.885%
787	QUEST DIAGNOSTI	0.023%	66.908%
788	NORDEA AB	0.023%	66.931%
789	EOG RESOURCES	0.023%	66.955%
790	MACQUARIE GP LT	0.023%	66.978%
791	MID AMERICA APARTMENT COMM REIT USD.01	0.023%	67.001%
792	BRIDGESTONE COR	0.023%	67.024%
793	NEW GOLD INC COMMON STOCK	0.023%	67.048%
794	MARRIOTT INTL I	0.023%	67.071%
795	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.023%	67.094%
796	HYATT HOTELS CO	0.023%	67.117%
797	COMPAGNIE DE SA	0.023%	67.140%
798	GENWORTH MI CAN	0.023%	67.163%
799	CENTRICA PLC 4.	0.023%	67.187%
800	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.023%	67.210%
801	SCOTTISH AND SO	0.023%	67.233%
802	E.ON SE	0.023%	67.256%
803	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.023%	67.279%
804	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.023%	67.302%
805	MITSUBISHI CHEM	0.023%	67.325%
806	STATOIL ASA	0.023%	67.347%
807	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.023%	67.370%
808	MORGAN STANLEY	0.023%	67.393%
809	COLGATE-PALMOLI	0.023%	67.416%
810	AMGEN INC	0.023%	67.438%
811	ROLLS-ROYCE GRO	0.023%	67.461%
812	CANADIAN APARTM	0.023%	67.484%
813	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.023%	67.506%
814	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.023%	67.529%
815	ALGONQUIN POWER	0.023%	67.552%
816	NEWMONT MINING CORP COMMON STOCK USD1.6	0.022%	67.574%
817	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.022%	67.597%
818	NEXTERA ENERGY INC COMMON STOCK USD.01	0.022%	67.619%
819	AIR CANADA	0.022%	67.641%
820	NASDAQ INC SR UNSECURED 06/24 4.25	0.022%	67.664%
821	NOVO-NORDISK AS	0.022%	67.686%
822	DAVITA INC COMMON STOCK USD.001	0.022%	67.708%
823	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.022%	67.730%
824	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.022%	67.752%
825	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.022%	67.775%
826	CNOOC LTD	0.022%	67.797%
827	METRO INC	0.022%	67.819%
828	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.022%	67.841%
829	COGECO COMMUNIC	0.022%	67.863%
830	KROGER CO SR UNSECURED 01/21 3.3	0.022%	67.885%
831	HYNIX SEMICONDU	0.022%	67.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	IVANHOE MINES L	0.022%	67.928%
833	ENERFLEX LTD	0.022%	67.950%
834	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.022%	67.972%
835	CRH	0.022%	67.994%
836	VOLVO AB	0.022%	68.016%
837	LIBERTY MUTUAL	0.022%	68.037%
838	ANTHEM INC SR UNSECURED 08/20 4.35	0.022%	68.059%
839	IGM FINANCIAL I	0.022%	68.081%
840	VINCI SA	0.022%	68.103%
841	HYUNDAI MOTOR C	0.022%	68.125%
842	BUNGE LTD COMMON STOCK USD.01	0.022%	68.146%
843	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.022%	68.168%
844	THERMO FISHER S	0.022%	68.190%
845	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.022%	68.211%
846	PRECISION DRILLING CORP COMMON STOCK	0.022%	68.233%
847	DENMARK GOVERNMENT	0.022%	68.255%
848	LAM RESEARCH CORP COMMON STOCK USD.001	0.022%	68.276%
849	ASAHI KASEI COR	0.022%	68.298%
850	VERMILION ENERGY INC COMMON STOCK	0.022%	68.319%
851	TOROMONT INDS L	0.021%	68.341%
852	MYLAN NV 3.125%	0.021%	68.362%
853	SEVEN GENERATIO	0.021%	68.383%
854	GGP INC REIT USD.01	0.021%	68.405%
855	MITSUBISHI UFJ FINL SPON ADR ADR	0.021%	68.426%
856	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.021%	68.447%
857	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.021%	68.469%
858	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.021%	68.490%
859	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.021%	68.511%
860	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.021%	68.532%
861	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.021%	68.554%
862	XEROX CORP 2.75	0.021%	68.575%
863	JPMORGAN CHASE	0.021%	68.596%
864	UNILEVER NV	0.021%	68.617%
865	NATIONAL AUSTRA	0.021%	68.638%
866	SUPERIOR PLUS C	0.021%	68.659%
867	PACCAR INC	0.021%	68.680%
868	CA INC COMMON STOCK USD.1	0.021%	68.701%
869	UNILEVER NV	0.021%	68.722%
870	ORIX CORP	0.021%	68.743%
871	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.021%	68.764%
872	AFLAC INC SR UNSECURED 06/23 3.625	0.021%	68.784%
873	DOMINION DIAMOND CORP COMMON STOCK	0.021%	68.805%
874	HOME CAP GRP IN	0.021%	68.826%
875	BRITISH AMERICAN TOB SP ADR ADR	0.021%	68.846%
876	TRANSCONTINENTA	0.021%	68.867%
877	NUCOR CORP	0.021%	68.888%
878	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.021%	68.908%
879	RWE AG (NEU)	0.021%	68.929%
880	KDDI CORP	0.021%	68.949%
881	MITSUBISHI ELEC	0.020%	68.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	mitsubishi hvY	0.020%	68.990%
883	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.020%	69.011%
884	PANASONIC CORP	0.020%	69.031%
885	REPUBLIC SERVIC	0.020%	69.052%
886	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.020%	69.072%
887	JANUS CAPITAL G	0.020%	69.092%
888	NORTHERN TRUST	0.020%	69.113%
889	EMERA INC.	0.020%	69.133%
890	BAXTER INTL INC	0.020%	69.153%
891	DOVER CORP	0.020%	69.174%
892	PRICELINE GROUP	0.020%	69.194%
893	DOVER CORP	0.020%	69.214%
894	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.020%	69.234%
895	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.020%	69.254%
896	MTN GROUP LTD	0.020%	69.274%
897	KEYERA CORP	0.020%	69.295%
898	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.020%	69.315%
899	IBM CORP SR UNSECURED 02/24 3.625	0.020%	69.335%
900	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.020%	69.355%
901	SANTANDER UK PLC SR UNSECURED 03/24 4	0.020%	69.375%
902	TEXTRON INC COMMON STOCK USD.125	0.020%	69.395%
903	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.020%	69.415%
904	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.020%	69.435%
905	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.020%	69.455%
906	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.020%	69.475%
907	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.020%	69.495%
908	BLACKROCK INC SR UNSECURED 06/22 3.375	0.020%	69.515%
909	MCKESSON CORP SR UNSECURED 03/24 3.796	0.020%	69.535%
910	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.020%	69.555%
911	KINGDOM BELGIUM	0.020%	69.574%
912	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.020%	69.594%
913	MOAIC CO SR UNSECURED 11/23 4.25	0.020%	69.614%
914	STANDARD BANK G	0.020%	69.634%
915	MASTERCARD INC SR UNSECURED 04/24 3.375	0.020%	69.654%
916	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.020%	69.674%
917	MACDONALD DETTW	0.020%	69.693%
918	SILVER STANDARD RESOURCES COMMON STOCK	0.020%	69.713%
919	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.020%	69.733%
920	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.020%	69.753%
921	PROCTER & GAMBL	0.020%	69.772%
922	SASOL	0.020%	69.792%
923	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.020%	69.812%
924	INTESA SANPAOLO	0.020%	69.832%
925	LAB CORP OF AME	0.020%	69.851%
926	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.020%	69.871%
927	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.020%	69.891%
928	STATE STREET CORP SR UNSECURED 08/25 3.55	0.020%	69.910%
929	mitsubishi UFJ FIN GRP SR UNSECURED 03/26 3.85	0.020%	69.930%
930	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.020%	69.950%
931	AMGEN INC SR UNSECURED 05/24 3.625	0.020%	69.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	ALLY FINANCIAL INC COMMON STOCK USD.1	0.020%	69.989%
933	MACY S INC COMMON STOCK USD.01	0.020%	70.009%
934	MANITOBA PROVIN	0.020%	70.028%
935	LOEWS CORP SR UNSECURED 04/26 3.75	0.020%	70.048%
936	STATOIL ASA COMPANY GUAR 01/22 3.15	0.020%	70.067%
937	MEDTRONIC INC 3	0.020%	70.087%
938	BAT INTL FINANC	0.020%	70.107%
939	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.020%	70.126%
940	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.020%	70.146%
941	AETNA INC SR UNSECURED 11/24 3.5	0.020%	70.165%
942	UNIVERSAL HLTH	0.020%	70.185%
943	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.020%	70.205%
944	PFIZER INC SR UNSECURED 06/23 3	0.020%	70.224%
945	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.020%	70.244%
946	HSBC USA INC SR UNSECURED 06/24 3.5	0.020%	70.263%
947	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.020%	70.283%
948	JM SMUCKER CO/THE COMMON STOCK	0.020%	70.302%
949	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.019%	70.322%
950	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.019%	70.341%
951	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.019%	70.361%
952	SHIN-ETSU CHEM	0.019%	70.380%
953	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.019%	70.400%
954	CENTERRA GOLD INC COMMON STOCK	0.019%	70.419%
955	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.019%	70.439%
956	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.019%	70.458%
957	QUALCOMM INC SR UNSECURED 05/25 3.45	0.019%	70.477%
958	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.019%	70.497%
959	AVNET INC SR UNSECURED 04/26 4.625	0.019%	70.516%
960	DBS GROUP HLDGS	0.019%	70.536%
961	CELGENE CORP SR UNSECURED 05/24 3.625	0.019%	70.555%
962	COACH INC SR UNSECURED 04/25 4.25	0.019%	70.574%
963	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.019%	70.594%
964	STATE STREET CORP SR UNSECURED 12/24 3.3	0.019%	70.613%
965	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.019%	70.633%
966	ASSURANT INC	0.019%	70.652%
967	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.019%	70.671%
968	SIKA FINANZ AG	0.019%	70.691%
969	ZOETIS INC SR UNSECURED 02/23 3.25	0.019%	70.710%
970	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.019%	70.729%
971	WESTFIELD CORP	0.019%	70.749%
972	ENTERPRISE PROD	0.019%	70.768%
973	MITSUBISHI CORP	0.019%	70.787%
974	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.019%	70.807%
975	MARSH & MCLENNA	0.019%	70.826%
976	ANTHEM INC	0.019%	70.845%
977	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.019%	70.865%
978	SKY PLC	0.019%	70.884%
979	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.019%	70.903%
980	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.019%	70.922%
981	BANK TOKYO-MIT	0.019%	70.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	NETAPP INC SR UNSECURED 12/22 3.25	0.019%	70.961%
983	VISA INC SR UNSECURED 12/25 3.15	0.019%	70.980%
984	VIACOM INC SR UNSECURED 04/24 3.875	0.019%	70.999%
985	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.019%	71.018%
986	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.019%	71.038%
987	CME GROUP INC SR UNSECURED 03/25 3	0.019%	71.057%
988	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.019%	71.076%
989	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.019%	71.095%
990	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.019%	71.114%
991	UNUM GROUP	0.019%	71.133%
992	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.019%	71.153%
993	SL GREEN REALTY	0.019%	71.172%
994	NORDSTROM INC	0.019%	71.191%
995	INVESCO LTD COMMON STOCK USD.2	0.019%	71.210%
996	NORWEGIAN CRUIS	0.019%	71.229%
997	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.019%	71.248%
998	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.019%	71.267%
999	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.019%	71.286%
1000	NORFOLK STHN CO	0.019%	71.305%
1001	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.019%	71.324%
1002	HOUSING DEVEL F	0.019%	71.343%
1003	ORACLE CORP SR UNSECURED 10/22 2.5	0.019%	71.362%
1004	CHURCH & DWIGHT	0.019%	71.382%
1005	EATON CORP COMPANY GUAR 11/22 2.75	0.019%	71.401%
1006	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.019%	71.420%
1007	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.019%	71.438%
1008	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.019%	71.457%
1009	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.019%	71.476%
1010	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.019%	71.495%
1011	STATE STREET CORP SR UNSECURED 05/21 1.95	0.019%	71.514%
1012	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.019%	71.533%
1013	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.019%	71.552%
1014	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.019%	71.571%
1015	ENDEAVOUR MININ	0.019%	71.590%
1016	EXELON CORP SR UNSECURED 04/26 3.4	0.019%	71.609%
1017	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.019%	71.628%
1018	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.019%	71.646%
1019	DEUTSCHE BK AG	0.019%	71.665%
1020	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.019%	71.684%
1021	STATOIL ASA COMPANY GUAR 01/23 2.45	0.019%	71.703%
1022	ASSURANT INC SR UNSECURED 03/18 2.5	0.019%	71.722%
1023	CITIGROUP INC SR UNSECURED 04/25 3.3	0.019%	71.741%
1024	AIR LIQUIDE(L')	0.019%	71.759%
1025	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.019%	71.778%
1026	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.019%	71.797%
1027	BHP BILLITON FI	0.019%	71.815%
1028	MULLEN GROUP LT	0.019%	71.834%
1029	RESTAURANT BRANDS INTERN COMMON STOCK	0.019%	71.853%
1030	ZIMMER HLDGS IN	0.019%	71.871%
1031	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.019%	71.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	CHINA PETROLEUM	0.019%	71.908%
1033	GRAN TIERRA ENE	0.019%	71.927%
1034	BOEING CO SR UNSECURED 03/25 2.5	0.018%	71.945%
1035	MCKESSON CORP.	0.018%	71.964%
1036	TESCO PLC	0.018%	71.982%
1037	WESTROCK CO COMMON STOCK	0.018%	72.001%
1038	WILLIS TOWERS W	0.018%	72.019%
1039	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.018%	72.037%
1040	ALLIANZ AG	0.018%	72.056%
1041	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.018%	72.074%
1042	LAND SECURITIES	0.018%	72.092%
1043	KOHL'S CORPORATI	0.018%	72.111%
1044	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.018%	72.129%
1045	UNILEVER CAP CO	0.018%	72.147%
1046	KEYCORP	0.018%	72.165%
1047	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.018%	72.183%
1048	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.018%	72.202%
1049	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.018%	72.220%
1050	SOLVAY	0.018%	72.238%
1051	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.018%	72.256%
1052	NORTHLAND POWER	0.018%	72.274%
1053	LINDE AG	0.018%	72.292%
1054	STRYKER CORP	0.018%	72.310%
1055	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.018%	72.328%
1056	MUFG AMERICAS H	0.018%	72.346%
1057	A.P. MOLLER-MAE	0.018%	72.364%
1058	KOMATSU	0.018%	72.382%
1059	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.018%	72.400%
1060	FLEXTRONICS INT	0.018%	72.418%
1061	WOLTERS KLUWERS	0.018%	72.436%
1062	TARGET CORP SR UNSECURED 04/26 2.5	0.018%	72.454%
1063	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.018%	72.472%
1064	ALBEMARLE CORP	0.018%	72.489%
1065	APPLIED MATERIALS INC COMMON STOCK USD.01	0.018%	72.507%
1066	TJX COS INC	0.018%	72.525%
1067	CBS CORP COMPANY GUAR 01/27 2.9	0.018%	72.543%
1068	EBAY INC	0.018%	72.561%
1069	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.018%	72.579%
1070	WHOLE FOODS MAR	0.018%	72.596%
1071	DOMINION RES(VI	0.018%	72.614%
1072	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.018%	72.632%
1073	LYONDELLBASELL	0.018%	72.650%
1074	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.018%	72.667%
1075	CANON INC	0.018%	72.685%
1076	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.018%	72.703%
1077	PAREX RESOURCES	0.018%	72.720%
1078	HSBC HOLDINGS P	0.018%	72.738%
1079	FORTESCUE METAL	0.018%	72.755%
1080	DH CORP	0.018%	72.773%
1081	CBS CORP COMPANY GUAR 01/25 3.5	0.018%	72.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	DUKE ENERGY CORP COMMON STOCK USD.001	0.018%	72.808%
1083	PRUDENTIAL ADR	0.018%	72.826%
1084	RELIANCE INDS	0.018%	72.843%
1085	LEGAL & GENERAL	0.018%	72.861%
1086	BECTON DICKINSON	0.017%	72.878%
1087	DSV A/S	0.017%	72.896%
1088	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.017%	72.913%
1089	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.017%	72.930%
1090	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.017%	72.948%
1091	DEERE + CO COMMON STOCK USD1.0	0.017%	72.965%
1092	PRAXAIR STK	0.017%	72.983%
1093	NETEASE INC ADR ADR USD.0001	0.017%	73.000%
1094	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.017%	73.017%
1095	RUSSEL METALS I	0.017%	73.034%
1096	CANFOR CORPORAT	0.017%	73.052%
1097	PTT PUBLIC COMP	0.017%	73.069%
1098	IMPERIAL TOBACC	0.017%	73.086%
1099	Cineplex Inc.	0.017%	73.104%
1100	FUJITSU	0.017%	73.121%
1101	NIPPON STEEL CO	0.017%	73.138%
1102	TEGNA INC COMMON STOCK USD1.0	0.017%	73.155%
1103	GOODMAN GROUP	0.017%	73.173%
1104	REGENCY CENTERS CORP REIT USD.01	0.017%	73.190%
1105	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.017%	73.207%
1106	BOLIDEN AB	0.017%	73.224%
1107	ENERCARE INC	0.017%	73.241%
1108	FIRSTSERVICE CORP COMMON STOCK	0.017%	73.259%
1109	BM&F BOVESPA SA	0.017%	73.276%
1110	VODAFONE GROUP PLC SP ADR ADR	0.017%	73.293%
1111	BANCO SANTANDER SA SPON ADR ADR	0.017%	73.310%
1112	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.017%	73.327%
1113	INTERFOR CORP	0.017%	73.344%
1114	DR HORTON INC COMMON STOCK USD.01	0.017%	73.361%
1115	RITCHIE BROS. A	0.017%	73.379%
1116	SCHNEIDER SA	0.017%	73.396%
1117	UDR INC REIT USD.01	0.017%	73.413%
1118	HUNTINGTON BANC	0.017%	73.430%
1119	STANDARD CHARTE	0.017%	73.447%
1120	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.017%	73.464%
1121	LLOYDS BANKING	0.017%	73.481%
1122	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.017%	73.498%
1123	SMART REAL ESTA	0.017%	73.514%
1124	DAI-ICHI LIFE	0.017%	73.531%
1125	JABIL CIRCUIT I	0.017%	73.548%
1126	DOLLAR TREE INC	0.017%	73.565%
1127	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.017%	73.582%
1128	NETAPP INC.	0.017%	73.599%
1129	MUNCHENER RUCKV	0.017%	73.615%
1130	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.017%	73.632%
1131	GENUINE PARTS C	0.017%	73.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	PRETIUM RESOURC	0.017%	73.666%
1133	FRANCO NEVADA CORP COMMON STOCK	0.017%	73.682%
1134	TEVA PHARMACEUTICAL SP ADR ADR	0.017%	73.699%
1135	RENAULT	0.017%	73.716%
1136	POST HOLDINGS INC COMMON STOCK USD.01	0.017%	73.732%
1137	CORUS ENTERTAIN	0.017%	73.749%
1138	DUKE REALTY CORP REIT USD.01	0.017%	73.766%
1139	SVENSKA CELLULO	0.017%	73.782%
1140	UNUM GROUP	0.017%	73.799%
1141	CARREFOUR SA	0.017%	73.815%
1142	HP INC SR UNSECURED 12/21 4.65	0.017%	73.832%
1143	OVERSEA-CHINESE	0.017%	73.848%
1144	BAE SYSTEMS	0.017%	73.865%
1145	CANADIAN REAL E	0.016%	73.881%
1146	HESS CORPORATIO	0.016%	73.898%
1147	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.016%	73.914%
1148	ATCO LTD CL I N	0.016%	73.931%
1149	HUNTSMAN CORP COMMON STOCK USD.01	0.016%	73.947%
1150	NATIONAL OILWEL	0.016%	73.963%
1151	FRESENIUS SE &	0.016%	73.980%
1152	BARCLAYS ADR-EA	0.016%	73.996%
1153	MAZDA MOTOR COR	0.016%	74.012%
1154	NOBLE ENERGY IN	0.016%	74.028%
1155	ENVISION HEALTHCARE CORP COMMON STOCK	0.016%	74.045%
1156	LOEWS CORP COMMON STOCK USD.01	0.016%	74.061%
1157	UTD THERAPEUTIC	0.016%	74.077%
1158	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.016%	74.093%
1159	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.016%	74.109%
1160	AMETEK INC COMMON STOCK USD.01	0.016%	74.125%
1161	TIFFANY & CO	0.016%	74.141%
1162	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.016%	74.157%
1163	BORGWARNER INC COMMON STOCK USD.01	0.016%	74.173%
1164	ANGLO AMERICAN	0.016%	74.189%
1165	EXCHANGE INCOME	0.016%	74.205%
1166	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.016%	74.221%
1167	PERSIMMON PLC	0.016%	74.237%
1168	FEDERAL REALTY INVS TRUST REIT USD.01	0.016%	74.253%
1169	BLUESCOPE STEEL	0.016%	74.268%
1170	STORA ENSO OYJ	0.016%	74.284%
1171	UNICREDIT SPA	0.016%	74.300%
1172	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.016%	74.316%
1173	LENNAR CORP CL	0.016%	74.332%
1174	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	74.348%
1175	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.016%	74.363%
1176	ENEL S.p.A.	0.016%	74.379%
1177	REPSOL SA	0.016%	74.395%
1178	EUROPEAN INVEST	0.016%	74.411%
1179	SWISS RE AG	0.016%	74.426%
1180	NEW FLYER COMMO	0.016%	74.442%
1181	WM MORRISON SUP	0.016%	74.458%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	IRON MOUNTAIN INC REIT USD.01	0.016%	74.473%
1183	KEYCORP	0.016%	74.489%
1184	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.016%	74.505%
1185	Banco Sabadell	0.016%	74.520%
1186	ADOBE SYSTEMS I	0.016%	74.536%
1187	JX HOLDINGS INC	0.016%	74.552%
1188	AUTODESK INC SR UNSECURED 12/22 3.6	0.016%	74.567%
1189	EXTRA SPACE STO	0.016%	74.583%
1190	HUMANA INC SR UNSECURED 10/19 2.625	0.016%	74.598%
1191	SAMPO OYJ	0.016%	74.614%
1192	KIMCO REALTY	0.016%	74.630%
1193	AMP LIMITED	0.016%	74.645%
1194	CARMAX INC COMMON STOCK USD.5	0.016%	74.661%
1195	WESFARMERS LTD	0.016%	74.676%
1196	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.015%	74.692%
1197	VALE RIO DOCE(C	0.015%	74.707%
1198	CREDIT SUISSE G	0.015%	74.723%
1199	LINCOLN NATL CO	0.015%	74.738%
1200	ANTHEM INC SR UNSECURED 08/19 2.25	0.015%	74.754%
1201	RYDER SYSTEM IN	0.015%	74.769%
1202	AVIVA PLC	0.015%	74.784%
1203	SUMITOMO CHEMIC	0.015%	74.800%
1204	FOOT LOCKER INC COMMON STOCK USD.01	0.015%	74.815%
1205	VIVENDI SA	0.015%	74.831%
1206	OWENS CORNING COMMON STOCK USD.001	0.015%	74.846%
1207	SUMITOMO ELEC I	0.015%	74.861%
1208	ASSURED GUARANT	0.015%	74.877%
1209	QUEBECOR INC 'B	0.015%	74.892%
1210	ASHTREAD GROUP	0.015%	74.907%
1211	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	74.923%
1212	SECURE ENERGY S	0.015%	74.938%
1213	BIRCHCLIFF ENER	0.015%	74.953%
1214	GAP INC	0.015%	74.969%
1215	XPO LOGISTICS INC COMMON STOCK USD.001	0.015%	74.984%
1216	MYLAN INC/PA	0.015%	74.999%
1217	CBRE GROUP INC A COMMON STOCK USD.01	0.015%	75.014%
1218	ADIDAS AG	0.015%	75.029%
1219	SEMAFO INC COMM	0.015%	75.044%
1220	UNILEVER PLC SPONSORED ADR ADR	0.015%	75.059%
1221	SOUTHERN CO	0.015%	75.075%
1222	3I GROUP PLC	0.015%	75.090%
1223	SYSCO CORPORATI	0.015%	75.105%
1224	LG Electronics	0.015%	75.120%
1225	GENERAL MILLS I	0.015%	75.135%
1226	JUNIPER NETWORK	0.015%	75.150%
1227	ATOS ORIGIN SA	0.015%	75.165%
1228	SUN HUNG KAI PR	0.015%	75.180%
1229	NASDAQ INC COMMON STOCK USD.01	0.015%	75.195%
1230	ARKEMA	0.015%	75.210%
1231	SWEDEN GOVERNEN	0.015%	75.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	PARKLAND FUEL C	0.015%	75.240%
1233	AGILENT TECHNOL	0.015%	75.255%
1234	CENTENE CORP COMMON STOCK USD.001	0.015%	75.270%
1235	PENN WEST PETROLEUM LTD COMMON STOCK	0.015%	75.285%
1236	SMITHS GROUP	0.015%	75.300%
1237	PETROBRAS PREEFE	0.015%	75.315%
1238	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.015%	75.329%
1239	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	75.344%
1240	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.015%	75.359%
1241	INGREDION INC COMMON STOCK USD.01	0.015%	75.374%
1242	REXEL PROMESSES	0.015%	75.389%
1243	BK OF NOVA SCOT	0.015%	75.403%
1244	MTU AERO ENGINE	0.015%	75.418%
1245	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.015%	75.433%
1246	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.015%	75.447%
1247	RECKITT BENCKIS	0.015%	75.462%
1248	COTY INC CL A COMMON STOCK USD.01	0.015%	75.477%
1249	TARGA RESOURCES CORP COMMON STOCK USD.001	0.015%	75.492%
1250	DEUTSCHE BANK A	0.015%	75.506%
1251	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.015%	75.521%
1252	AUTOLIV INC	0.015%	75.536%
1253	LKQ CORP COMMON STOCK USD.01	0.015%	75.550%
1254	RESONA HOLDINGS	0.015%	75.565%
1255	SAINSBURY (J) P	0.015%	75.579%
1256	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	75.594%
1257	NTT DOCOMO INC	0.015%	75.609%
1258	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.015%	75.623%
1259	RADIANT OPTO EL	0.015%	75.638%
1260	MARATHON OIL CO	0.015%	75.652%
1261	mitsui & CO	0.015%	75.667%
1262	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.015%	75.682%
1263	MARTINREA INTER	0.015%	75.696%
1264	STOCKLAND TRUST	0.015%	75.711%
1265	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	75.725%
1266	DUFREY AG-REG	0.015%	75.740%
1267	KIMBERLY-CLARK	0.015%	75.754%
1268	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.015%	75.769%
1269	CITIC LTD	0.015%	75.783%
1270	LABRADOR IRON O	0.015%	75.798%
1271	CBS CORP COMPANY GUAR 04/20 5.75	0.015%	75.813%
1272	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.015%	75.827%
1273	DEUTSCHE POST A	0.014%	75.841%
1274	FNF GROUP TRACKING STK USD.0001	0.014%	75.856%
1275	KLEPIERRE	0.014%	75.870%
1276	WR BERKLEY CORP COMMON STOCK USD.2	0.014%	75.885%
1277	ETRADE FINANCA	0.014%	75.899%
1278	STMICROELECTRON	0.014%	75.913%
1279	SHIRE PLC	0.014%	75.928%
1280	AFFILIATED MNGR	0.014%	75.942%
1281	MARTIN MARIETTA	0.014%	75.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	NEWCREST MINING	0.014%	75.971%
1283	CUMMINS INC	0.014%	75.985%
1284	AGCO CORP	0.014%	75.999%
1285	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.014%	76.014%
1286	PETROBRAS COMMO	0.014%	76.028%
1287	AECON GROUP INC	0.014%	76.042%
1288	ING GROEP NV	0.014%	76.056%
1289	TAYLOR WIMPEY	0.014%	76.071%
1290	HP INC COMMON STOCK USD.01	0.014%	76.085%
1291	TATA MOTORS LTD	0.014%	76.099%
1292	ALLIED PPTY,REI	0.014%	76.113%
1293	NAVIENT CORP COMMON STOCK USD.01	0.014%	76.127%
1294	SOUTHERN POWER	0.014%	76.141%
1295	BED BATH & BEYO	0.014%	76.156%
1296	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.014%	76.170%
1297	SPARK INFRASTRU	0.014%	76.184%
1298	ADECCO SA	0.014%	76.198%
1299	MARKEL CORP COMMON STOCK	0.014%	76.212%
1300	ARROW ELECTRONI	0.014%	76.226%
1301	SIERRA WIRELESS INC COMMON STOCK	0.014%	76.240%
1302	NORTHROP GRUMMA	0.014%	76.254%
1303	AEON CO., LTD	0.014%	76.268%
1304	SYNOPSIS INC	0.014%	76.282%
1305	MACERICH CO	0.014%	76.296%
1306	VALEO SA	0.014%	76.310%
1307	LANXESS	0.014%	76.324%
1308	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.014%	76.338%
1309	KONINKLIJKE KPN	0.014%	76.352%
1310	GKN PLC	0.014%	76.366%
1311	KROGER CO	0.014%	76.380%
1312	CSL LIMITED	0.014%	76.393%
1313	TORCHMARK CORP COMMON STOCK USD1.0	0.014%	76.407%
1314	AIR PRODS & CHE	0.014%	76.421%
1315	ECOLAB INC SR UNSECURED 12/21 4.35	0.014%	76.435%
1316	ONEX CORP SUB V	0.014%	76.449%
1317	JOHNSON MATTHEY	0.014%	76.463%
1318	SLM CORP COMMON STOCK USD.2	0.014%	76.477%
1319	CHINA EVERGRAND	0.014%	76.490%
1320	INFOSYS TECHNOL	0.014%	76.504%
1321	AKAMAI TECHNOLO	0.014%	76.518%
1322	TELECOM ITALIA	0.014%	76.532%
1323	PREMIUM BRANDS	0.014%	76.546%
1324	TREASURY WINE E	0.014%	76.560%
1325	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	76.573%
1326	MURATA MFG CO	0.014%	76.587%
1327	HARLEY DAVIDSON	0.014%	76.601%
1328	AON PLC	0.014%	76.615%
1329	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.014%	76.628%
1330	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.014%	76.642%
1331	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.014%	76.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	COUNTRY GARDEN	0.014%	76.670%
1333	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.014%	76.683%
1334	INTERNATIONAL G	0.014%	76.697%
1335	EVEREST RE GROU	0.014%	76.711%
1336	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.014%	76.724%
1337	ENSIGN ENERGY S	0.014%	76.738%
1338	WESTERN POWER W	0.014%	76.752%
1339	BAT INTL FINANC	0.014%	76.765%
1340	GRUPO MEXICO SA	0.014%	76.779%
1341	CDN UTILS LTD N	0.014%	76.793%
1342	TELIASONERA AB	0.014%	76.806%
1343	DANONE S.A. COM	0.014%	76.820%
1344	NATIONAL GRID PLC SP ADR ADR	0.014%	76.834%
1345	AECOM COMMON STOCK USD.01	0.014%	76.847%
1346	CARDINAL HEALTH	0.014%	76.861%
1347	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.014%	76.874%
1348	TOLL BROTHERS INC COMMON STOCK USD.01	0.014%	76.888%
1349	CONCHO RESOURCE	0.014%	76.901%
1350	PENTAIR PLC	0.014%	76.915%
1351	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.014%	76.929%
1352	SUZUKI MOTOR CO	0.014%	76.942%
1353	TOYOTA TSUSHO C	0.013%	76.956%
1354	NRG ENERGY	0.013%	76.969%
1355	GENTEX CORP COMMON STOCK USD.06	0.013%	76.982%
1356	CHINA O/SEAS LA	0.013%	76.996%
1357	NORDSTROM INC	0.013%	77.009%
1358	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.013%	77.022%
1359	CATERPILLAR FIN	0.013%	77.036%
1360	BECTON DICKINSON	0.013%	77.049%
1361	VEREIT INC REIT USD.01	0.013%	77.062%
1362	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.013%	77.075%
1363	ASSURANT INC COMMON STOCK USD.01	0.013%	77.089%
1364	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.013%	77.102%
1365	COACH INC	0.013%	77.115%
1366	VULCAN MATERIAL	0.013%	77.128%
1367	LG DISPLAY CO	0.013%	77.142%
1368	TORC OIL & GAS	0.013%	77.155%
1369	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.013%	77.168%
1370	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.013%	77.181%
1371	ARAMARK COMMON STOCK USD.01	0.013%	77.194%
1372	SWATCH GROUP	0.013%	77.207%
1373	ACTELION LTD	0.013%	77.221%
1374	BOC HONG KONG H	0.013%	77.234%
1375	GEELY AUTOMOBIL	0.013%	77.247%
1376	EXPRESS SCRIPTS	0.013%	77.260%
1377	INTEL CORP SR UNSECURED 07/20 2.45	0.013%	77.273%
1378	EDF	0.013%	77.286%
1379	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.013%	77.299%
1380	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.013%	77.312%
1381	AMERICAN HONDA	0.013%	77.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.013%	77.338%
1383	CASCADES INC	0.013%	77.351%
1384	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.013%	77.364%
1385	VIACOM INC SR UNSECURED 12/19 2.75	0.013%	77.377%
1386	XEROX CORP COMMON STOCK USD1.0	0.013%	77.390%
1387	VICINITY CENTER	0.013%	77.402%
1388	PHILIPS ELECTRO	0.013%	77.415%
1389	AT+T INC SR UNSECURED 02/21 2.8	0.013%	77.428%
1390	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.013%	77.441%
1391	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	77.454%
1392	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.013%	77.467%
1393	MARKS & SPENCER	0.013%	77.480%
1394	NESTE OIL OYJ	0.013%	77.492%
1395	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.013%	77.505%
1396	ARCONIC INC COMMON STOCK	0.013%	77.518%
1397	SMURFIT KAPPA P	0.013%	77.531%
1398	KEYBANK NA/CLEV	0.013%	77.543%
1399	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.013%	77.556%
1400	EVERSOURCE ENER	0.013%	77.569%
1401	PVH CORP COMMON STOCK USD1.0	0.013%	77.582%
1402	FLUOR CORP COMMON STOCK USD.01	0.013%	77.594%
1403	TERADYNE INC	0.013%	77.607%
1404	OLIN CORP	0.013%	77.620%
1405	OSHKOSH CORP COMMON STOCK USD.01	0.013%	77.633%
1406	TRINITY INDS	0.013%	77.645%
1407	AUTONATION INC	0.013%	77.658%
1408	CLARIANT AG	0.013%	77.671%
1409	BCO BRADESCO,AD	0.013%	77.683%
1410	NEWELL BRANDS INC COMMON STOCK USD1.0	0.013%	77.696%
1411	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.013%	77.708%
1412	CAMDEN PROPERTY	0.013%	77.721%
1413	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	77.734%
1414	SUN COMMUNITIES INC REIT USD.01	0.013%	77.746%
1415	BORAL LIMITED	0.013%	77.759%
1416	GECINA SA	0.013%	77.771%
1417	PRIMERICA INC COMMON STOCK	0.013%	77.784%
1418	NIPPON BUILDING	0.013%	77.797%
1419	HAMMERSON	0.013%	77.809%
1420	MS&AD INSURANCE	0.013%	77.822%
1421	BOUYGUES	0.013%	77.834%
1422	MATTEL INC SR UNSECURED 08/21 2.35	0.013%	77.847%
1423	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.013%	77.859%
1424	KILROY REALTY C	0.013%	77.872%
1425	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.013%	77.884%
1426	BRITISH LAND CO	0.012%	77.897%
1427	TOREX GOLD RESO	0.012%	77.909%
1428	MELROSEIndustr	0.012%	77.922%
1429	SEGRO PLC	0.012%	77.934%
1430	INNERGEX RENEWA	0.012%	77.947%
1431	AGRICULTURAL BK	0.012%	77.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	CONTINENTAL AG	0.012%	77.972%
1433	MCKESSON CORP 4	0.012%	77.984%
1434	SANDSTORM GOLD	0.012%	77.996%
1435	UNITED OVERSEAS	0.012%	78.009%
1436	SYNNEX CORP COMMON STOCK USD.001	0.012%	78.021%
1437	HALLIBURTON CO	0.012%	78.034%
1438	MEG ENERGY CORP	0.012%	78.046%
1439	COMERICA INC	0.012%	78.058%
1440	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.012%	78.071%
1441	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.012%	78.083%
1442	PULTEGROUP INC.	0.012%	78.095%
1443	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	78.108%
1444	SNAP-ON INC	0.012%	78.120%
1445	BANK RAKYAT IND	0.012%	78.132%
1446	SANLAM LIMITED	0.012%	78.144%
1447	PG&E CORP	0.012%	78.157%
1448	BRUNSWICK CORP	0.012%	78.169%
1449	CHINA PETROLEUM	0.012%	78.181%
1450	EXELON CORP COMMON STOCK	0.012%	78.193%
1451	ACTIVISION BLIZ	0.012%	78.205%
1452	GPT GROUP	0.012%	78.217%
1453	UNI-SELECT INC	0.012%	78.230%
1454	MANPOWER INC	0.012%	78.242%
1455	DOREL INDS INC	0.012%	78.254%
1456	WILLIAMS-SONOMA	0.012%	78.266%
1457	THOR INDUSTRIES INC COMMON STOCK USD. 1	0.012%	78.278%
1458	TELEPERFORMANCE	0.012%	78.290%
1459	AIR LEASE CORP	0.012%	78.302%
1460	FIRST CAPITAL R	0.012%	78.314%
1461	POLSKI KON NAF	0.012%	78.327%
1462	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.012%	78.339%
1463	QUANTA SERVICES	0.012%	78.351%
1464	BROTHERIndustr	0.012%	78.363%
1465	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	78.375%
1466	ROCKWELL AUTO	0.012%	78.387%
1467	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.012%	78.399%
1468	SPRINT CORP COMMON STOCK USD.01	0.012%	78.411%
1469	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.012%	78.423%
1470	STAPLES INC	0.012%	78.435%
1471	DEXUS PROPERTY	0.012%	78.447%
1472	AISIN SEIKI CO	0.012%	78.459%
1473	DELL TECHNOLOGIES INC CL V TRACKING STK	0.012%	78.471%
1474	NUVISTA ENERGY	0.012%	78.483%
1475	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.012%	78.495%
1476	SHAWCOR LTD	0.012%	78.506%
1477	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.012%	78.518%
1478	CENTRICA PLC	0.012%	78.530%
1479	S+P GLOBAL INC COMMON STOCK USD1.0	0.012%	78.542%
1480	GAS NATURAL SDG	0.012%	78.554%
1481	WHIRLPOOL CORP	0.012%	78.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	FREEHOLD ROYALT	0.012%	78.578%
1483	COMINAR REAL ES	0.012%	78.589%
1484	Arch Capital Gr	0.012%	78.601%
1485	DEUTSCHE LUFTHA	0.012%	78.613%
1486	HP INC SR UNSECURED 06/21 4.3	0.012%	78.625%
1487	HENRY SCHEIN CO	0.012%	78.636%
1488	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.012%	78.648%
1489	LOWE S COS INC SR UNSECURED 09/25 3.375	0.012%	78.660%
1490	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.012%	78.672%
1491	HARRIS CORP	0.012%	78.683%
1492	SWEDBANK AB	0.012%	78.695%
1493	CIT GROUP INC COMMON STOCK USD.01	0.012%	78.707%
1494	AMER ELEC POWER	0.012%	78.719%
1495	SONY CORP SPONSORED ADR ADR	0.012%	78.730%
1496	NEC CORP	0.012%	78.742%
1497	XL GROUP LTD	0.012%	78.754%
1498	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	78.765%
1499	YAMAHA MOTOR CO	0.012%	78.777%
1500	MOSAIC CO	0.012%	78.788%
1501	ORBITAL ATK INC COMMON STOCK USD.01	0.012%	78.800%
1502	CAIXABANK	0.012%	78.812%
1503	ECOLAB INC COMMON STOCK USD1.0	0.012%	78.823%
1504	AIRBUS GROUP NV	0.012%	78.835%
1505	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.012%	78.846%
1506	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.012%	78.858%
1507	FREEPORT-MCMORA	0.012%	78.869%
1508	GARMIN LTD.	0.012%	78.881%
1509	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	78.893%
1510	LG CHEM LTD	0.011%	78.904%
1511	ATS AUTOMATION	0.011%	78.916%
1512	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.011%	78.927%
1513	SEVEN & I HOLDI	0.011%	78.938%
1514	HEXCEL CORP COMMON STOCK USD.01	0.011%	78.950%
1515	NORBORD INC COMMON STOCK	0.011%	78.961%
1516	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	78.973%
1517	OMV AG	0.011%	78.984%
1518	CHINA COMMUNICA	0.011%	78.996%
1519	ERICSSON LM-B S	0.011%	79.007%
1520	KNIGHT THERAPEU	0.011%	79.019%
1521	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.011%	79.030%
1522	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	79.041%
1523	LANDWIRT RENTEN	0.011%	79.053%
1524	ERSTE GROUP BAN	0.011%	79.064%
1525	RANDGOLD RESOUR	0.011%	79.076%
1526	NSK	0.011%	79.087%
1527	ARRIS INTERNATI	0.011%	79.098%
1528	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.011%	79.110%
1529	GAMING AND LEISURE PROPERTIE REIT	0.011%	79.121%
1530	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.011%	79.133%
1531	METRO AG	0.011%	79.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	SPIRIT AEROSYST	0.011%	79.155%
1533	AUTOZONE INC SR UNSECURED 01/23 2.875	0.011%	79.167%
1534	WPX ENERGY INC COMMON STOCK	0.011%	79.178%
1535	SK C&C CO LTD	0.011%	79.189%
1536	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	79.201%
1537	HIGHWOODS PROPE	0.011%	79.212%
1538	CAPITAL POWER C	0.011%	79.223%
1539	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.011%	79.235%
1540	JONES LANG LASA	0.011%	79.246%
1541	AMERICAN HOMES 4 RENT A REIT USD.01	0.011%	79.257%
1542	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	79.268%
1543	HORMEL FOODS CORP COMMON STOCK USD.01465	0.011%	79.280%
1544	SES GLOBAL	0.011%	79.291%
1545	HILL ROM HOLDINGS INC COMMON STOCK	0.011%	79.302%
1546	IPG PHOTONICS C	0.011%	79.313%
1547	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.011%	79.325%
1548	STEEL DYNAMICS INC COMMON STOCK USD.005	0.011%	79.336%
1549	STEINHOFF INTER	0.011%	79.347%
1550	AMDOCS LTD COMMON STOCK GBP.0001	0.011%	79.358%
1551	KIRKLAND LAKE G	0.011%	79.369%
1552	ELISA OYJ-A	0.011%	79.381%
1553	MURPHY OIL CORP	0.011%	79.392%
1554	TOSOH CORP	0.011%	79.403%
1555	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.011%	79.414%
1556	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.011%	79.425%
1557	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.011%	79.436%
1558	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.011%	79.448%
1559	JAPAN REAL ESTA	0.011%	79.459%
1560	NATIONAL RETAIL PROPERTIES REIT USD.01	0.011%	79.470%
1561	TDK CORP	0.011%	79.481%
1562	BELLWAY	0.011%	79.492%
1563	CHARTWELL RETIR	0.011%	79.503%
1564	SCOR	0.011%	79.514%
1565	LAS VEGAS SANDS	0.011%	79.525%
1566	O'REILLY AUTOMO	0.011%	79.536%
1567	WW GRAINGER INC	0.011%	79.547%
1568	RICE ENERGY INC COMMON STOCK USD.01	0.011%	79.558%
1569	WESTERN FOREST	0.011%	79.569%
1570	VALIDUS HOLDING	0.011%	79.580%
1571	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.011%	79.591%
1572	WINPAK LTD	0.011%	79.602%
1573	ORICA LIMITED	0.011%	79.613%
1574	KINGSPAN GROUP	0.011%	79.624%
1575	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.011%	79.635%
1576	AT+T INC SR UNSECURED 02/21 4.6	0.011%	79.646%
1577	CHINA UNICOM LT	0.011%	79.657%
1578	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.011%	79.668%
1579	BEMIS COMPANY COMMON STOCK USD.1	0.011%	79.679%
1580	NOMURA REAL EST	0.011%	79.690%
1581	BRIT AMER TOBAC	0.011%	79.701%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	PROGRESS ENERGY	0.011%	79.711%
1583	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.011%	79.722%
1584	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	79.733%
1585	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	79.744%
1586	PRUDENTIAL CORP	0.011%	79.755%
1587	CHINA MERCHANTS	0.011%	79.766%
1588	COLFAX CORP	0.011%	79.777%
1589	CALPINE CORP	0.011%	79.787%
1590	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.011%	79.798%
1591	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	79.809%
1592	UTD MICRO ELECT	0.011%	79.820%
1593	GREAT CANADIAN	0.011%	79.830%
1594	NIKE INC SR UNSECURED 11/26 2.375	0.011%	79.841%
1595	AMERCO COMMON STOCK USD.25	0.011%	79.852%
1596	FLIR SYSTEMS INC COMMON STOCK USD.01	0.011%	79.863%
1597	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.011%	79.873%
1598	AMADEUS IT HLDG	0.011%	79.884%
1599	BORALEX INC CL	0.011%	79.895%
1600	ALARIS ROYALTY	0.011%	79.906%
1601	TUI AG	0.011%	79.916%
1602	DELPHI AUTOMOTI	0.011%	79.927%
1603	SANDVIK AB	0.011%	79.938%
1604	GALP ENERGIA	0.011%	79.948%
1605	TECH DATA CORP COMMON STOCK USD.0015	0.011%	79.959%
1606	BAKER HUGHES IN	0.011%	79.970%
1607	APTARGROUP INC COMMON STOCK USD.01	0.011%	79.980%
1608	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	79.991%
1609	NIELSEN HOLDING	0.011%	80.001%
1610	CDN ENERGY SERV	0.011%	80.012%
1611	COOPER COS INC	0.011%	80.023%
1612	PATTERSON COS INC COMMON STOCK USD.01	0.011%	80.033%
1613	OLD MUTUAL PLC	0.011%	80.044%
1614	MITEL NETWORKS	0.011%	80.054%
1615	UTD RENTALS INC	0.011%	80.065%
1616	INFINEON TECHNO	0.011%	80.076%
1617	QBE INSURANCE	0.011%	80.086%
1618	WOLSELEY PLC	0.011%	80.097%
1619	MARVELL TECH GR	0.011%	80.107%
1620	MORGAN STANLEY	0.011%	80.118%
1621	CNOOC LTD	0.011%	80.128%
1622	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	80.139%
1623	TRANSOCEAN LTD	0.010%	80.149%
1624	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.010%	80.160%
1625	BERKELEY GROUP	0.010%	80.170%
1626	TAKEDA PHARMACE	0.010%	80.181%
1627	RENAISSANCE RE	0.010%	80.191%
1628	FUJI HEAVY INDS	0.010%	80.202%
1629	EPR PROPERTIES REIT USD.01	0.010%	80.212%
1630	DANA HOLDING CO	0.010%	80.222%
1631	K&S AG	0.010%	80.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.010%	80.243%
1633	STADA ARZNEIMIT	0.010%	80.254%
1634	GROUP 4 SECURIC	0.010%	80.264%
1635	USG CORP	0.010%	80.274%
1636	SPARTAN ENERGY	0.010%	80.285%
1637	POSCO	0.010%	80.295%
1638	WP CAREY INC REIT USD.001	0.010%	80.305%
1639	BPCE SA COMPANY GUAR 07/19 2.5	0.010%	80.316%
1640	WHITBREAD PLC	0.010%	80.326%
1641	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	80.336%
1642	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.010%	80.347%
1643	GALAPAGOS NV	0.010%	80.357%
1644	COMMERCE BANCSH	0.010%	80.367%
1645	FLUGHAFEN ZUERI	0.010%	80.377%
1646	MKS INSTRUMENTS INC COMMON STOCK	0.010%	80.388%
1647	PSEG POWER	0.010%	80.398%
1648	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	80.408%
1649	ISUZU MOTORS	0.010%	80.418%
1650	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.010%	80.429%
1651	SENSATA TECHNOL	0.010%	80.439%
1652	DIRECT LINE INS	0.010%	80.449%
1653	PACWEST BANCORP COMMON STOCK	0.010%	80.459%
1654	VCA INC COMMON STOCK USD.001	0.010%	80.469%
1655	HALMA	0.010%	80.480%
1656	FIBRA UNO ADMIN	0.010%	80.490%
1657	JYSKE BANK A/S	0.010%	80.500%
1658	ALLIED WORLD AS	0.010%	80.510%
1659	SESA STERLITE	0.010%	80.520%
1660	AMERIPRISE FINA	0.010%	80.530%
1661	SBERBANK OF RUS	0.010%	80.541%
1662	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	80.551%
1663	CREW ENERGY INC	0.010%	80.561%
1664	ROYAL DUTCH SH-	0.010%	80.571%
1665	INCHCAPE PLC	0.010%	80.581%
1666	MONDI PLC	0.010%	80.591%
1667	HUBBELL INC COMMON STOCK USD.01	0.010%	80.601%
1668	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	80.611%
1669	CHINA UNICOM	0.010%	80.622%
1670	FIRST HORIZON N	0.010%	80.632%
1671	SEKISUI CHEMICA	0.010%	80.642%
1672	BALL CORP	0.010%	80.652%
1673	ASAHI GLASS CO	0.010%	80.662%
1674	KIRBY CORP	0.010%	80.672%
1675	DOUGLAS EMMETT INC REIT USD.01	0.010%	80.682%
1676	YES BANK LTD	0.010%	80.692%
1677	HDFC BANK LTD	0.010%	80.702%
1678	GRANITE REAL ES	0.010%	80.712%
1679	ROCKWELL COLLIN	0.010%	80.722%
1680	DCT INDUSTRIAL TRUST INC REIT USD.01	0.010%	80.732%
1681	WESTSHORE TERMI	0.010%	80.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	MINEBEA CO	0.010%	80.752%
1683	DNB NOR ASA	0.010%	80.762%
1684	EQUIFAX INC	0.010%	80.772%
1685	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.010%	80.782%
1686	LIBERTY PROPERTY TRUST REIT USD.001	0.010%	80.792%
1687	HYUNDAI MOBIS	0.010%	80.802%
1688	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	80.812%
1689	CASEYS GEN STOR	0.010%	80.822%
1690	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.010%	80.832%
1691	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	80.842%
1692	INFORMA PLC	0.010%	80.852%
1693	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.010%	80.862%
1694	SWISSCOM AG	0.010%	80.872%
1695	ILLINOIS TOOL W	0.010%	80.882%
1696	BURBERRY GROUP	0.010%	80.892%
1697	KONINKLIJKE DSM	0.010%	80.902%
1698	SAPPI	0.010%	80.912%
1699	BARRATT DEVEL	0.010%	80.921%
1700	CONSOL ENERGY INC COMMON STOCK USD.01	0.010%	80.931%
1701	CATCHER TECHNOL	0.010%	80.941%
1702	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	80.951%
1703	BIOGEN INC SR UNSECURED 09/22 3.625	0.010%	80.961%
1704	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.010%	80.971%
1705	MERLIN PROPERTI	0.010%	80.981%
1706	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	80.991%
1707	JFE HOLDINGS IN	0.010%	81.001%
1708	SKAND ENSKILDA	0.010%	81.010%
1709	INTUIT INC COMMON STOCK USD.01	0.010%	81.020%
1710	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.010%	81.030%
1711	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.010%	81.040%
1712	SANMINA CORP COMMON STOCK USD.01	0.010%	81.050%
1713	PICC PROPERTY &	0.010%	81.060%
1714	NOMURA HOLD INC	0.010%	81.069%
1715	WHITE MOUNTAINS	0.010%	81.079%
1716	ANALOG DEVICES INC COMMON STOCK USD.167	0.010%	81.089%
1717	NORTH WEST CO.	0.010%	81.099%
1718	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.010%	81.109%
1719	RICOH CO	0.010%	81.118%
1720	ALLEGHANY CORP COMMON STOCK USD1.0	0.010%	81.128%
1721	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	81.138%
1722	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.010%	81.148%
1723	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.010%	81.158%
1724	KROGER 3.4% 15A	0.010%	81.167%
1725	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.010%	81.177%
1726	HOWARD HUGHES CORP/THE COMMON STOCK	0.010%	81.187%
1727	CINTAS CORP	0.010%	81.197%
1728	ELECTRONIC ARTS	0.010%	81.206%
1729	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.010%	81.216%
1730	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.010%	81.226%
1731	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.010%	81.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	HUDSON'S BAY CO	0.010%	81.245%
1733	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.010%	81.255%
1734	SIGNET JEWELERS	0.010%	81.265%
1735	UBISOFT ENTERTA	0.010%	81.274%
1736	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.010%	81.284%
1737	CREDIT AGRICOLE	0.010%	81.294%
1738	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	81.304%
1739	GENTING BHD	0.010%	81.313%
1740	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.010%	81.323%
1741	ESSILOR INTERNA	0.010%	81.333%
1742	DYCOM INDUSTRIE	0.010%	81.342%
1743	AMPHENOL CORP	0.010%	81.352%
1744	INTERTEK TESTIN	0.010%	81.361%
1745	BARD(CR)INC	0.010%	81.371%
1746	PRICELINE GROUP	0.010%	81.381%
1747	WALGREEN CO COMPANY GUAR 09/22 3.1	0.010%	81.390%
1748	DOVER CORP SR UNSECURED 11/25 3.15	0.010%	81.400%
1749	NOKIA CORP	0.010%	81.410%
1750	HOME BANCSHARES INC COMMON STOCK USD.01	0.010%	81.419%
1751	HANCOCK HOLDING	0.010%	81.429%
1752	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.010%	81.439%
1753	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.010%	81.448%
1754	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	81.458%
1755	EBAY INC 3.45%	0.010%	81.467%
1756	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.010%	81.477%
1757	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.010%	81.487%
1758	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.010%	81.496%
1759	GPO TELEVISA	0.010%	81.506%
1760	ACKERMANS & VAN	0.010%	81.515%
1761	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.010%	81.525%
1762	BABCOCK INTL GR	0.010%	81.534%
1763	SUNCORP GROUP	0.010%	81.544%
1764	KLONDEX MINES L	0.010%	81.553%
1765	FAURECIA	0.010%	81.563%
1766	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	81.573%
1767	HANG SENG BANK	0.010%	81.582%
1768	SUMITOMO CORP	0.010%	81.592%
1769	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	81.601%
1770	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.010%	81.611%
1771	DST SYST INC DE	0.010%	81.620%
1772	SYSCO CORP COMMON STOCK USD1.0	0.010%	81.630%
1773	MIZUHO BANK LTD	0.009%	81.639%
1774	ASSA ABLOY AB	0.009%	81.649%
1775	BANKUNITED INC COMMON STOCK USD.01	0.009%	81.658%
1776	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	81.668%
1777	AMKOR TECHNOLOG	0.009%	81.677%
1778	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.009%	81.687%
1779	DENSO CORP	0.009%	81.696%
1780	FISCHER(GEORG)A	0.009%	81.705%
1781	PASON SYSTEMS I	0.009%	81.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	CABOT CORP	0.009%	81.724%
1783	FEDEX CORP SR U	0.009%	81.734%
1784	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	81.743%
1785	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	81.753%
1786	FIRSTRAND LIMIT	0.009%	81.762%
1787	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	81.771%
1788	TECHNIPFMC PLC	0.009%	81.781%
1789	FNB CORP COMMON STOCK USD.01	0.009%	81.790%
1790	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	81.800%
1791	SONOCO PRODUCTS	0.009%	81.809%
1792	KIA MOTORS CORP	0.009%	81.819%
1793	ZIONS BANCORP	0.009%	81.828%
1794	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.009%	81.837%
1795	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	81.847%
1796	EXPEDIA INC COMMON STOCK USD.001	0.009%	81.856%
1797	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	81.865%
1798	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	81.875%
1799	COHERENT INC	0.009%	81.884%
1800	WH GROUP LTD	0.009%	81.894%
1801	FUBON FINANCIAL	0.009%	81.903%
1802	INTERTAPE POLYM	0.009%	81.912%
1803	SK ENERGY CO LT	0.009%	81.922%
1804	EDISON INTERNATIONAL COMMON STOCK	0.009%	81.931%
1805	LOGMEIN INC COMMON STOCK USD.01	0.009%	81.940%
1806	VODAFONE GROUP	0.009%	81.950%
1807	FERRARI NV	0.009%	81.959%
1808	VESTAS WIND SYS	0.009%	81.968%
1809	CHINA RES BEIJI	0.009%	81.978%
1810	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	81.987%
1811	SIGNATURE BANK COMMON STOCK USD.01	0.009%	81.996%
1812	MASTEC INC	0.009%	82.006%
1813	POPULAR INC COMMON STOCK USD.01	0.009%	82.015%
1814	NEW WORLD DEVEL	0.009%	82.024%
1815	MEDIOBANCA SPA	0.009%	82.033%
1816	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.009%	82.043%
1817	FMC CORP	0.009%	82.052%
1818	HCA HOLDINGS INC COMMON STOCK USD.01	0.009%	82.061%
1819	VERIZON COMMUNI	0.009%	82.070%
1820	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.009%	82.080%
1821	ST JAMES PLACE	0.009%	82.089%
1822	SEMPRA ENERGY COMMON STOCK	0.009%	82.098%
1823	VOLKSWAGEN AG	0.009%	82.107%
1824	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	82.116%
1825	DREAM OFFICE RE	0.009%	82.126%
1826	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.009%	82.135%
1827	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	82.144%
1828	COPA HOLDINGS S	0.009%	82.153%
1829	PPL CORPORATION	0.009%	82.162%
1830	BALOISE- HOLDIN	0.009%	82.171%
1831	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.009%	82.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.009%	82.190%
1833	CLOROX CO	0.009%	82.199%
1834	KROTON EDUCACIO	0.009%	82.208%
1835	LAGARDERE S.C.A	0.009%	82.217%
1836	SAP AG	0.009%	82.226%
1837	COMMERZBANK AG	0.009%	82.235%
1838	ASCENDAS REAL E	0.009%	82.244%
1839	COMPASS GROUP	0.009%	82.253%
1840	CYPRESS SEMICON	0.009%	82.262%
1841	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.009%	82.271%
1842	JAPAN TOBACCO I	0.009%	82.280%
1843	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	82.290%
1844	HOLOGIC INC COMMON STOCK USD.01	0.009%	82.299%
1845	LIFEPOINT HOSPI	0.009%	82.308%
1846	ROYAL GOLD INC	0.009%	82.317%
1847	COCA-COLA WEST	0.009%	82.326%
1848	CIRRUS LOGIC IN	0.009%	82.335%
1849	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	82.344%
1850	MORNEAU SHEPELL	0.009%	82.353%
1851	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	82.362%
1852	KION GROUP AG	0.009%	82.371%
1853	STERICYCLE INC COMMON STOCK USD.01	0.009%	82.380%
1854	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.389%
1855	TAUBMAN CENTERS INC REIT USD.01	0.009%	82.398%
1856	ROSS STORES INC	0.009%	82.407%
1857	LINCOLN ELEC HL	0.009%	82.416%
1858	BONAVISTA ENERG	0.009%	82.425%
1859	SPIRAX-SARCO EN	0.009%	82.434%
1860	LONZA GROUP AG	0.009%	82.443%
1861	INDITEX SA	0.009%	82.452%
1862	KELT EXPLORATIO	0.009%	82.461%
1863	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	82.470%
1864	AGT FOOD AND IN	0.009%	82.479%
1865	TRIMBLE INC COMMON STOCK	0.009%	82.488%
1866	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	82.497%
1867	SANOFI ADR ADR	0.009%	82.506%
1868	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.009%	82.515%
1869	FOREST CITY REALTY TRUST A REIT USD.01	0.009%	82.524%
1870	JEAN COUTU GRP	0.009%	82.533%
1871	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	82.541%
1872	TERADATA CORP COMMON STOCK USD.01	0.009%	82.550%
1873	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.009%	82.559%
1874	SOMPO JAPAN NIP	0.009%	82.568%
1875	BIG LOTS INC COMMON STOCK USD.01	0.009%	82.577%
1876	L'OREAL	0.009%	82.586%
1877	CARLISLE COS IN	0.009%	82.595%
1878	PETROCHINA CO	0.009%	82.604%
1879	JULIUS BAER GRO	0.009%	82.613%
1880	GROWTHPOINT PRO	0.009%	82.622%
1881	DTE ENERGY INC	0.009%	82.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	ITOCHU CORP	0.009%	82.639%
1883	CUBESMART REIT USD.01	0.009%	82.648%
1884	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	82.657%
1885	BOMBARDIER INC	0.009%	82.666%
1886	EAST JAPAN RAIL	0.009%	82.675%
1887	FISERV INC COMMON STOCK USD.01	0.009%	82.684%
1888	XILINX INC	0.009%	82.692%
1889	BT GROUP PLC	0.009%	82.701%
1890	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	82.710%
1891	PDC ENERGY INC COMMON STOCK USD.01	0.009%	82.719%
1892	WOODWARD INC COMMON STOCK USD.00292	0.009%	82.727%
1893	ZOETIS INC COMMON STOCK USD.01	0.009%	82.736%
1894	QORVO INC COMMON STOCK USD.0001	0.009%	82.745%
1895	NABORS INDUSTRI	0.009%	82.754%
1896	BCO BRADESCO,PR	0.009%	82.763%
1897	WESCO INTERNATI	0.009%	82.771%
1898	GPO FIN BANORTE	0.009%	82.780%
1899	NOKIAN RENKAAT	0.009%	82.789%
1900	SYMANTEC CORP	0.009%	82.798%
1901	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.009%	82.806%
1902	AALBERTS INDUST	0.009%	82.815%
1903	INCITEC PIVOT	0.009%	82.824%
1904	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	82.833%
1905	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.009%	82.841%
1906	SKECHERS USA INC CL A COMMON STOCK USD.001	0.009%	82.850%
1907	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	82.859%
1908	STERIS PLC	0.009%	82.867%
1909	CITRIX SYSTEMS	0.009%	82.876%
1910	TCF FINL CORP	0.009%	82.885%
1911	AVNET INC	0.009%	82.894%
1912	SVENSKA HANDELS	0.009%	82.902%
1913	MARUBENI CORP	0.009%	82.911%
1914	QIAGEN NV	0.009%	82.920%
1915	STELLA JONES IN	0.009%	82.928%
1916	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.009%	82.937%
1917	RAGING RIVER EX	0.009%	82.946%
1918	SURGE ENERGY IN	0.009%	82.954%
1919	BOARDWALK REIT	0.009%	82.963%
1920	CHINA GOLD INTL	0.009%	82.972%
1921	SBM OFFSHORE NV	0.009%	82.980%
1922	DIALOG SEMICOND	0.009%	82.989%
1923	UNITED URBAN IN	0.009%	82.998%
1924	VWR CORP COMMON STOCK USD.01	0.009%	83.006%
1925	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	83.015%
1926	KIRIN HOLDINGS	0.009%	83.024%
1927	HANA FINANCIAL	0.009%	83.032%
1928	KINGFISHER PLC	0.009%	83.041%
1929	CYRUSONE INC REIT USD.01	0.009%	83.050%
1930	RHEINMETALL AG	0.009%	83.058%
1931	FREENET AG	0.009%	83.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	ALACER GOLD COR	0.009%	83.075%
1933	VISTEON CORP COMMON STOCK	0.009%	83.084%
1934	EAGLE MATERIALS	0.009%	83.093%
1935	CHINA PHARMACEU	0.009%	83.101%
1936	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	83.110%
1937	CTBC FINANCIAL	0.009%	83.118%
1938	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	83.127%
1939	CARLSBERG	0.009%	83.136%
1940	ASSOCD BANC-COR	0.009%	83.144%
1941	VALE SA	0.009%	83.153%
1942	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.009%	83.161%
1943	REDEFINE PROPER	0.009%	83.170%
1944	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.009%	83.178%
1945	CARNIVAL PLC	0.009%	83.187%
1946	WPP PLC SPONSORED ADR ADR	0.009%	83.196%
1947	ADVANCE RESIDEN	0.009%	83.204%
1948	EQUITY COMMONWEALTH REIT USD.01	0.009%	83.213%
1949	CHIMEI INNOLUX	0.009%	83.221%
1950	BCO DO BRASIL S	0.009%	83.230%
1951	HCL TECHNOLOGIE	0.009%	83.238%
1952	MEDNAX INC	0.009%	83.247%
1953	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.009%	83.255%
1954	EXPERIAN PLC	0.009%	83.264%
1955	PT UNITED TRACT	0.009%	83.272%
1956	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	83.281%
1957	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	83.289%
1958	COCA COLA HBC A	0.009%	83.298%
1959	ISHIKAWAJIMA HA	0.009%	83.306%
1960	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	83.315%
1961	UNIONE DI BAN.	0.008%	83.323%
1962	SUMITOMO HEAVY	0.008%	83.332%
1963	CAMPBELL SOUP C	0.008%	83.340%
1964	WPP PLC	0.008%	83.349%
1965	HELMERICH & PAY	0.008%	83.357%
1966	MICRO FOCUS INT	0.008%	83.366%
1967	AXA-UAP	0.008%	83.374%
1968	DELUXE CORP	0.008%	83.383%
1969	HISCOX LTD	0.008%	83.391%
1970	LEND LEASE CORP	0.008%	83.400%
1971	EXTENDED STAY AMERICA INC UNIT USD.01	0.008%	83.408%
1972	RICHELIEU HARDW	0.008%	83.417%
1973	HONG KONG EXCHA	0.008%	83.425%
1974	SINGAPORE AIRLI	0.008%	83.433%
1975	AKBANK TAS	0.008%	83.442%
1976	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.008%	83.450%
1977	ENAGAS	0.008%	83.459%
1978	TAIHEIYO CEMENT	0.008%	83.467%
1979	PANDORA A/S	0.008%	83.476%
1980	LIFE STORAGE INC REIT USD.01	0.008%	83.484%
1981	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	83.492%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	XYLEM INC COMMON STOCK	0.008%	83.501%
1983	WEC ENERGY GROU	0.008%	83.509%
1984	UMICORE	0.008%	83.518%
1985	SUBSEA 7 SA	0.008%	83.526%
1986	GRAMERCY PROPERTY TRUST REIT USD.01	0.008%	83.534%
1987	ARTIS REAL ESTA	0.008%	83.543%
1988	EQUITABLE GROUP	0.008%	83.551%
1989	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	83.559%
1990	MATTEL INC COMMON STOCK USD1.0	0.008%	83.568%
1991	POSCO	0.008%	83.576%
1992	BONTERRA ENERGY	0.008%	83.584%
1993	BARCLAYS AFRICA	0.008%	83.593%
1994	KB FINANCIAL GROUP INC ADR ADR	0.008%	83.601%
1995	INMARSAT PLC	0.008%	83.609%
1996	CHURCH & DWIGHT	0.008%	83.618%
1997	WHEELOCK & COMP	0.008%	83.626%
1998	BRENNTAG AG	0.008%	83.634%
1999	LIXIL GROUP COR	0.008%	83.643%
2000	DEUTSCHE TELEKO	0.008%	83.651%
2001	MAXIM INTEGRATE	0.008%	83.659%
2002	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	83.668%
2003	DAIWA SECURITIE	0.008%	83.676%
2004	YUM BRANDS INC COMMON STOCK	0.008%	83.684%
2005	JSW STEEL LTD	0.008%	83.693%
2006	GEBERIT AG-REG	0.008%	83.701%
2007	LOJAS RENNER SA	0.008%	83.709%
2008	GALAXY ENTERTAI	0.008%	83.718%
2009	CHRISTIAN HANSE	0.008%	83.726%
2010	SANDERSON FARMS INC COMMON STOCK USD1.0	0.008%	83.734%
2011	AGEAS	0.008%	83.742%
2012	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.008%	83.751%
2013	SNYDERS LANCE INC COMMON STOCK USD.833	0.008%	83.759%
2014	ITT INC COMMON STOCK USD1.0	0.008%	83.767%
2015	MURPHY USA INC COMMON STOCK	0.008%	83.775%
2016	RELX NV	0.008%	83.784%
2017	HASBRO INC	0.008%	83.792%
2018	SPECTRIS PLC	0.008%	83.800%
2019	TWITTER INC COMMON STOCK USD.000005	0.008%	83.808%
2020	GS HOLDINGS COR	0.008%	83.817%
2021	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.008%	83.825%
2022	DUPONT FABROS TECHNOLOGY REIT USD.001	0.008%	83.833%
2023	PEGATRON CORP	0.008%	83.841%
2024	GUYANA GOLDFIEL	0.008%	83.849%
2025	WALGREEN BOOTS	0.008%	83.857%
2026	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.008%	83.866%
2027	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.008%	83.874%
2028	TATE & LYLE	0.008%	83.882%
2029	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	83.890%
2030	NITTO DENKO COR	0.008%	83.898%
2031	PUBLIC SERVICE	0.008%	83.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	WENDY S CO/THE COMMON STOCK USD.1	0.008%	83.915%
2033	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	83.923%
2034	CREDIT ACCEPTAN	0.008%	83.931%
2035	SINGAPORE TELEC	0.008%	83.939%
2036	LEGG MASON INC COMMON STOCK USD.1	0.008%	83.947%
2037	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	83.955%
2038	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	83.963%
2039	POLARIS INDUSTR	0.008%	83.971%
2040	INTL CONS AIRLI	0.008%	83.979%
2041	SHOPIFY INC CLASS A COMMON STOCK	0.008%	83.988%
2042	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	83.996%
2043	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.008%	84.004%
2044	T&D HOLDINGS IN	0.008%	84.012%
2045	TEIJIN	0.008%	84.020%
2046	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.008%	84.028%
2047	GIVAUDAN	0.008%	84.036%
2048	STORE CAPITAL CORP REIT USD.01	0.008%	84.044%
2049	CLEAN HARBOR IN	0.008%	84.052%
2050	BOSKALIS WESTMN	0.008%	84.060%
2051	BOOKER GROUP	0.008%	84.068%
2052	ESSENT GROUP LT	0.008%	84.076%
2053	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.008%	84.084%
2054	CANACCORD FINAN	0.008%	84.092%
2055	ROYAL MAIL PLC-	0.008%	84.100%
2056	ADVANCED SEMICO	0.008%	84.108%
2057	ANSYS INC COMMON STOCK USD.01	0.008%	84.116%
2058	ASTRA INTERNATI	0.008%	84.124%
2059	LG&E & KU ENERG	0.008%	84.132%
2060	ENTEGRIS INC COMMON STOCK USD.01	0.008%	84.140%
2061	WILLIAMS COS IN	0.008%	84.148%
2062	MITSUBISHI MATE	0.008%	84.156%
2063	MB FINANCIAL INC COMMON STOCK USD.01	0.008%	84.164%
2064	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	84.172%
2065	HANKYU CORP	0.008%	84.180%
2066	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.008%	84.188%
2067	JAPAN RETAIL FU	0.008%	84.196%
2068	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.008%	84.204%
2069	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.008%	84.212%
2070	KERRY GROUP PLC	0.008%	84.220%
2071	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	84.228%
2072	MAJOR DRILLING	0.008%	84.236%
2073	CNO FINANCIAL	0.008%	84.244%
2074	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	84.252%
2075	WHARF(HLDGS)	0.008%	84.260%
2076	COOPER TIRE&RUB	0.008%	84.267%
2077	CHILDRENS PLACE	0.008%	84.275%
2078	SERVICE CORP IN	0.008%	84.283%
2079	PARK HOTELS + RESORTS INC REIT USD.01	0.008%	84.291%
2080	MEGGITT	0.008%	84.299%
2081	PERKINELMER INC COMMON STOCK USD1.0	0.008%	84.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	DEUTSCHE BOERSE	0.008%	84.315%
2083	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.008%	84.323%
2084	DS SMITH PLC	0.008%	84.331%
2085	DERWENT LONDON	0.008%	84.339%
2086	DARDEN RESTAURA	0.008%	84.346%
2087	TATTS GROUP LTD	0.008%	84.354%
2088	SILGAN HLDGS	0.008%	84.362%
2089	CATHAY FINANCIA	0.008%	84.370%
2090	MAPFRE SA	0.008%	84.378%
2091	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.008%	84.386%
2092	ENERSYS COMMON STOCK USD.01	0.008%	84.394%
2093	ENSTAR GROUP LT	0.008%	84.401%
2094	TOKIO MARINE HL	0.008%	84.409%
2095	STERLING BANCORP/DE COMMON STOCK USD.01	0.008%	84.417%
2096	INPEX CORPORATI	0.008%	84.425%
2097	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.008%	84.433%
2098	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	84.441%
2099	MOL HUNGARIAN	0.008%	84.448%
2100	KAO CORP	0.008%	84.456%
2101	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.008%	84.464%
2102	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.008%	84.472%
2103	REXNORD CORP COMMON STOCK USD.01	0.008%	84.480%
2104	DISH NETWORK	0.008%	84.487%
2105	SCRIPPS NETWORK	0.008%	84.495%
2106	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	84.503%
2107	NN GROUP NV	0.008%	84.511%
2108	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.008%	84.518%
2109	INCYTE PHARMACE	0.008%	84.526%
2110	ASANKO GOLD INC	0.008%	84.534%
2111	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	84.542%
2112	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.008%	84.550%
2113	ASPEN INSURANCE	0.008%	84.557%
2114	VOYA FINANCIAL INC COMMON STOCK USD.01	0.008%	84.565%
2115	IMI PLC	0.008%	84.573%
2116	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	84.580%
2117	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.008%	84.588%
2118	KAWASAKI HEAVY	0.008%	84.596%
2119	BIDVEST GROUP L	0.008%	84.604%
2120	OCEANEERING INT	0.008%	84.611%
2121	RELX PLC SPON ADR ADR	0.008%	84.619%
2122	CRANE CO	0.008%	84.627%
2123	IBERIABANK CORP	0.008%	84.634%
2124	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	84.642%
2125	DAIKIN INDUSTRI	0.008%	84.650%
2126	ALERE INC COMMON STOCK USD.001	0.008%	84.657%
2127	BCO BRADESCO SA	0.008%	84.665%
2128	FINMECCANICA SP	0.008%	84.673%
2129	OSRAM LICHT AG	0.008%	84.680%
2130	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	84.688%
2131	CLOSE BROS GROU	0.008%	84.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	LUCARA DIAMOND	0.008%	84.703%
2133	CIGNA CORP	0.008%	84.711%
2134	ADIENT PLC	0.008%	84.719%
2135	KB FINANCIAL GR	0.008%	84.726%
2136	WILLIAM HILL PL	0.008%	84.734%
2137	ORIGIN ENERGY L	0.008%	84.741%
2138	ONEOK INC	0.008%	84.749%
2139	AMS AG	0.008%	84.757%
2140	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.008%	84.764%
2141	PARAMOUNT RESOU	0.008%	84.772%
2142	QAO GAZPROM-SPO	0.008%	84.779%
2143	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	84.787%
2144	TEREX CORP	0.008%	84.794%
2145	IDEX CORP	0.008%	84.802%
2146	CNPC (HONG KONG	0.008%	84.810%
2147	SHERWIN WILLIAM	0.008%	84.817%
2148	SEAGATE TECHNOL	0.008%	84.825%
2149	TELE2 AB-B SHS	0.008%	84.832%
2150	SAFRAN SA	0.008%	84.840%
2151	KESKO	0.008%	84.847%
2152	CAPITAMALL TRUS	0.008%	84.855%
2153	FUJIFILM HLDGS	0.008%	84.863%
2154	SHINHAN FIN GRO	0.008%	84.870%
2155	FASTENAL	0.008%	84.878%
2156	BADGER DAYLIGHT	0.008%	84.885%
2157	AUTOZONE INC COMMON STOCK USD.01	0.008%	84.893%
2158	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	84.900%
2159	MILESTONE APART	0.008%	84.908%
2160	ILG INC COMMON STOCK USD.01	0.008%	84.915%
2161	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	84.923%
2162	NU SKIN ENTERPR	0.008%	84.930%
2163	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	84.938%
2164	DEN DANSKE BANK	0.008%	84.945%
2165	SINCLAIR BROADC	0.008%	84.953%
2166	TRICAN WELL SER	0.007%	84.960%
2167	INDOFOODS SUKSE	0.007%	84.968%
2168	DEUTSCHE WOHNEN	0.007%	84.975%
2169	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.007%	84.983%
2170	HYUNDAI ENG & C	0.007%	84.990%
2171	MEREDITH CORP	0.007%	84.998%
2172	CNH INDUSTRIAL	0.007%	85.005%
2173	CANYON SERVICES	0.007%	85.013%
2174	COMMERCIAL METALS CO COMMON STOCK USD.01	0.007%	85.020%
2175	ANIXTER INTL IN	0.007%	85.028%
2176	TRAVIS PERKINS	0.007%	85.035%
2177	INTU PROPERTIES	0.007%	85.043%
2178	CEMEX SA	0.007%	85.050%
2179	LIBERTY VENTURES SER A TRACKING STK USD.01	0.007%	85.058%
2180	BARNES GROUP INC COMMON STOCK USD.01	0.007%	85.065%
2181	AEGON N.V.	0.007%	85.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SUNSTONE HOTEL	0.007%	85.080%
2183	PURE INDUSTRIAL	0.007%	85.087%
2184	GN STORE NORD	0.007%	85.095%
2185	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	85.102%
2186	BANCORPSOUTH INC COMMON STOCK USD2.5	0.007%	85.110%
2187	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	85.117%
2188	BELLE INTERNATI	0.007%	85.124%
2189	CHINA MERCHANT	0.007%	85.132%
2190	CORELOGIC INC COMMON STOCK USD1.0	0.007%	85.139%
2191	NETFLIX INC COMMON STOCK USD.001	0.007%	85.147%
2192	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.007%	85.154%
2193	APACHE CORP COMMON STOCK USD.625	0.007%	85.161%
2194	FRESH DEL MONTE	0.007%	85.169%
2195	GENPACT LIMITED	0.007%	85.176%
2196	FOMENTO ECON ME	0.007%	85.184%
2197	AXIS BANK	0.007%	85.191%
2198	PAINTED PONY PE	0.007%	85.198%
2199	DAIWA HOUSE IND	0.007%	85.206%
2200	ALTUS GROUP LTD	0.007%	85.213%
2201	ALPS ELECTRIC C	0.007%	85.221%
2202	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	85.228%
2203	ACS, ACTIVIDADE	0.007%	85.235%
2204	TIMKEN CO	0.007%	85.243%
2205	PORSCHE AUTOMOB	0.007%	85.250%
2206	KONICA MINOLTA	0.007%	85.257%
2207	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	85.265%
2208	CARDTRONICS PLC	0.007%	85.272%
2209	HUHTAMAKI OY	0.007%	85.279%
2210	TRANSALTA RENEW	0.007%	85.287%
2211	MITSUBISHI GAS	0.007%	85.294%
2212	WEIR GROUP	0.007%	85.302%
2213	CHALLENGER FIN	0.007%	85.309%
2214	RAIFFEISEN BANK	0.007%	85.316%
2215	BELDEN INC COMMON STOCK USD.01	0.007%	85.324%
2216	DEVRY INC	0.007%	85.331%
2217	KAPSTONE PAPER	0.007%	85.338%
2218	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.345%
2219	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.353%
2220	SYNGENTA AG ADR ADR	0.007%	85.360%
2221	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.007%	85.367%
2222	MEDICAL FACILIT	0.007%	85.375%
2223	TDC A/S	0.007%	85.382%
2224	ITAU UNIBANCO H SPON PRF ADR ADR	0.007%	85.389%
2225	ORIX JREIT INC	0.007%	85.397%
2226	INDIABULLS HOUS	0.007%	85.404%
2227	AIMIA INC	0.007%	85.411%
2228	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	85.418%
2229	EMPIRE STATE RE	0.007%	85.426%
2230	KELLOGG CO	0.007%	85.433%
2231	ROGERS SUGAR IN	0.007%	85.440%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	DAINIPPON INK&C	0.007%	85.447%
2233	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	85.455%
2234	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.007%	85.462%
2235	NICHIREI CORP	0.007%	85.469%
2236	SAMSUNG FIRE &	0.007%	85.476%
2237	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.007%	85.484%
2238	PARAMOUNT GROUP INC REIT USD.01	0.007%	85.491%
2239	DAIWAHOUSE RE	0.007%	85.498%
2240	GLOBAL PAYMENTS INC COMMON STOCK	0.007%	85.505%
2241	PROXIMUS	0.007%	85.513%
2242	BAIDU INC SPON ADR ADR USD.00005	0.007%	85.520%
2243	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.527%
2244	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	85.534%
2245	THYSSEN KRUPP A	0.007%	85.542%
2246	LAM RESEARCH CO	0.007%	85.549%
2247	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	85.556%
2248	HRG GROUP INC COMMON STOCK USD.01	0.007%	85.563%
2249	VONOVIA SE	0.007%	85.570%
2250	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	85.578%
2251	BANCO BBPM SPA	0.007%	85.585%
2252	PREMIER GOLD MI	0.007%	85.592%
2253	J + J SNACK FOODS CORP COMMON STOCK	0.007%	85.599%
2254	COUSINS PROPERTIES INC REIT USD1.0	0.007%	85.606%
2255	HEINEKEN NV	0.007%	85.614%
2256	SUMITOMO RLTY&D	0.007%	85.621%
2257	SAIPEM S.P.A.	0.007%	85.628%
2258	BHARTI AIRTEL L	0.007%	85.635%
2259	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	85.642%
2260	EVERCORE PARTNE	0.007%	85.649%
2261	HELVETIA HOLDIN	0.007%	85.657%
2262	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	85.664%
2263	ARCELLOR MITTAL	0.007%	85.671%
2264	OMNICOM GROUP I	0.007%	85.678%
2265	ENSCO PLC CLASS	0.007%	85.685%
2266	EIFFAGE SA	0.007%	85.692%
2267	DDR CORP REIT USD.1	0.007%	85.700%
2268	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.007%	85.707%
2269	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	85.714%
2270	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.721%
2271	TRINIDAD DRILLI	0.007%	85.728%
2272	NOVOZYMES A/S	0.007%	85.735%
2273	BAYER MOTOREN W	0.007%	85.742%
2274	HUSQVARNA AB -	0.007%	85.750%
2275	MSC INDUSTRIAL	0.007%	85.757%
2276	VARIAN MEDICAL	0.007%	85.764%
2277	UPL LTD	0.007%	85.771%
2278	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.007%	85.778%
2279	TELEFLEX INC COMMON STOCK USD1.0	0.007%	85.785%
2280	LITE-ON TECHNOL	0.007%	85.792%
2281	LENOVO GROUP LT	0.007%	85.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	BID CORP LTD	0.007%	85.806%
2283	CHRISTIAN DIOR	0.007%	85.813%
2284	AAC TECHNOLOGIE	0.007%	85.821%
2285	ENGHOUSE SYSTEM	0.007%	85.828%
2286	KEPPEL CORP	0.007%	85.835%
2287	MALLINCKRODT PL	0.007%	85.842%
2288	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.007%	85.849%
2289	FORTIVE CORP COMMON STOCK USD.01	0.007%	85.856%
2290	ALFA SA DE CV	0.007%	85.863%
2291	DOMTAR CORP USD	0.007%	85.870%
2292	CENTRAL JAPAN R	0.007%	85.877%
2293	OFFICE DEPOT IN	0.007%	85.884%
2294	FIRST INDL REAL	0.007%	85.891%
2295	MEGA FINANCIAL	0.007%	85.898%
2296	MICROCHIP TECHN	0.007%	85.905%
2297	FONCIERE DES RE	0.007%	85.912%
2298	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.007%	85.919%
2299	SUMCO CORPORATI	0.007%	85.926%
2300	AUTOCANADA INC	0.007%	85.934%
2301	HEALTHSOUTH CORP COMMON STOCK USD.01	0.007%	85.941%
2302	SEKISUI HOUSE	0.007%	85.948%
2303	UNI-PRESIDENT E	0.007%	85.955%
2304	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.007%	85.962%
2305	BBA AVIATION	0.007%	85.969%
2306	ORIX CORP	0.007%	85.976%
2307	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.007%	85.983%
2308	SUNTEC REIT	0.007%	85.990%
2309	AXIS CAPITAL HO	0.007%	85.997%
2310	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	86.003%
2311	MCCORMICK & CO	0.007%	86.010%
2312	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	86.017%
2313	NAVER CORP	0.007%	86.024%
2314	ITHACA ENERGY I	0.007%	86.031%
2315	SYDBANK	0.007%	86.038%
2316	RSA INSURANCE G	0.007%	86.045%
2317	PIEDMONT OFFICE	0.007%	86.052%
2318	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	86.059%
2319	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	86.066%
2320	HILLENBRAND INC COMMON STOCK	0.007%	86.073%
2321	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	86.080%
2322	SUMITOMO MITSUI	0.007%	86.087%
2323	LG CORP	0.007%	86.094%
2324	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.007%	86.100%
2325	VISHAY INTERTEC	0.007%	86.107%
2326	JAPAN PRIME REA	0.007%	86.114%
2327	PRAIRIESKY ROYA	0.007%	86.121%
2328	SHARP CORP	0.007%	86.128%
2329	COLRUYT SA	0.007%	86.135%
2330	BARLOWORLD LTD	0.007%	86.142%
2331	SAMSUNG ELEC-ME	0.007%	86.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	BANK OF QUEENSL	0.007%	86.156%
2333	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.007%	86.163%
2334	CHICO'S FAS INC	0.007%	86.169%
2335	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	86.176%
2336	BENDIGO AND ADE	0.007%	86.183%
2337	ANTOFAGASTA HLD	0.007%	86.190%
2338	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.007%	86.197%
2339	BAJAJ FINSERV L	0.007%	86.204%
2340	LG TELECOM LTD	0.007%	86.211%
2341	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.007%	86.218%
2342	RPC GROUP	0.007%	86.224%
2343	OLD NATIONAL BANCORP COMMON STOCK	0.007%	86.231%
2344	CABOT OIL & GAS	0.007%	86.238%
2345	MERCURY GENERAL	0.007%	86.245%
2346	SUMITOMO RUBBER	0.007%	86.252%
2347	METSO OYJ	0.007%	86.259%
2348	MITSUBISHI MOTO	0.007%	86.265%
2349	FLOWSERVE CORP COMMON STOCK USD1.25	0.007%	86.272%
2350	UBM PLC	0.007%	86.279%
2351	MOODY S CORP COMMON STOCK USD.01	0.007%	86.286%
2352	SHAFTESBURY	0.007%	86.293%
2353	MEXICHEM SAB DE	0.007%	86.299%
2354	ASML HOLDING NV	0.007%	86.306%
2355	RALPH LAUREN CORP COMMON STOCK USD.01	0.007%	86.313%
2356	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	86.320%
2357	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.007%	86.327%
2358	mitsui chemical	0.007%	86.333%
2359	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.007%	86.340%
2360	MERCK KGAA	0.007%	86.347%
2361	BANK OF THE OZARKS COMMON STOCK USD.01	0.007%	86.354%
2362	OBAYASHI CORP	0.007%	86.361%
2363	DAVE & BUSTER'S	0.007%	86.367%
2364	coresite realty corp reit usd.01	0.007%	86.374%
2365	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	86.381%
2366	GRAHAM HOLDINGS	0.007%	86.388%
2367	FRAPORT AG	0.007%	86.394%
2368	GATX CORP	0.007%	86.401%
2369	WEX INC COMMON STOCK USD.01	0.007%	86.408%
2370	mitsui osk line	0.007%	86.414%
2371	OJI PAPER CO	0.007%	86.421%
2372	DISCOVERY HLDGS	0.007%	86.428%
2373	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	86.435%
2374	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	86.441%
2375	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	86.448%
2376	ECN CAPITAL COR	0.007%	86.455%
2377	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	86.462%
2378	WATERS CORP	0.007%	86.468%
2379	CHINA RESOURCES	0.007%	86.475%
2380	DIGITALGLOBE INC COMMON STOCK USD.001	0.007%	86.482%
2381	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	86.488%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.007%	86.495%
2383	TRUSTMARK CORP COMMON STOCK	0.007%	86.502%
2384	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	86.508%
2385	GOLD FIELDS LTD SPONS ADR ADR	0.007%	86.515%
2386	SUNRISE COMMUNC	0.007%	86.522%
2387	ALEXANDER + BALDWIN INC COMMON STOCK	0.007%	86.528%
2388	CAPSTONE MINING	0.007%	86.535%
2389	SHOPRITE HLDGS	0.007%	86.542%
2390	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	86.548%
2391	LITHIA MOTORS INC CL A COMMON STOCK	0.007%	86.555%
2392	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	86.562%
2393	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	86.568%
2394	ENERSIS SA	0.007%	86.575%
2395	SHOWA DENKO KK	0.007%	86.582%
2396	BEAZLEY PLC	0.007%	86.588%
2397	HENGAN INTL	0.007%	86.595%
2398	ACCOR	0.007%	86.602%
2399	KLX INC COMMON STOCK USD.01	0.007%	86.608%
2400	SEB SA	0.007%	86.615%
2401	PAYCHEX INC	0.007%	86.622%
2402	MICHAEL KORS HO	0.007%	86.628%
2403	WIENERBERGER AG	0.007%	86.635%
2404	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	86.641%
2405	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.007%	86.648%
2406	CAP GEMINI	0.007%	86.655%
2407	PT BANK CENTRAL	0.007%	86.661%
2408	AAREAL BANK AG	0.007%	86.668%
2409	GRACO INC COMMON STOCK USD1.0	0.007%	86.675%
2410	CANACOL ENERGY	0.007%	86.681%
2411	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.007%	86.688%
2412	RLJ LODGING TRUST REIT	0.007%	86.694%
2413	SEVERN TRENT	0.007%	86.701%
2414	FORTUM OYJ	0.007%	86.708%
2415	CENTAMIN PLC	0.007%	86.714%
2416	CHEUNG KONG PRO	0.007%	86.721%
2417	SPARK NEW ZEA	0.007%	86.727%
2418	BRANDYWINE REAL	0.007%	86.734%
2419	NATIONAL GENERA	0.007%	86.741%
2420	LONGFOR PROPERT	0.007%	86.747%
2421	GERRESHEIMER GR	0.007%	86.754%
2422	HERMAN MILLER I	0.007%	86.760%
2423	ICADE	0.007%	86.767%
2424	HNI CORP	0.007%	86.773%
2425	AMEREN CORP	0.007%	86.780%
2426	APERAM SA	0.007%	86.786%
2427	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	86.793%
2428	COMPAL ELECTRON	0.007%	86.800%
2429	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.007%	86.806%
2430	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	86.813%
2431	VOESTALPINE AG	0.007%	86.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.007%	86.826%
2433	GEMALTO (PARIS)	0.007%	86.832%
2434	LUKOIL PJSC - A	0.007%	86.839%
2435	CREE INC COMMON STOCK USD.00125	0.007%	86.845%
2436	J FRONT RETAILI	0.007%	86.852%
2437	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	86.858%
2438	ON ASSIGNMENT INC COMMON STOCK USD.01	0.007%	86.865%
2439	YASKAWA ELEC CO	0.007%	86.871%
2440	ROWAN COMPANIES	0.007%	86.878%
2441	CHORUS AVIATION	0.007%	86.884%
2442	Atlantia SpA	0.007%	86.891%
2443	MOOG INC CLASS A COMMON STOCK USD1.0	0.006%	86.897%
2444	HENNES & MAURIT	0.006%	86.904%
2445	BAYTEX ENERGY CORP COMMON STOCK	0.006%	86.910%
2446	KINGBOARD CHEMI	0.006%	86.917%
2447	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	86.923%
2448	CATALENT INC COMMON STOCK USD.01	0.006%	86.930%
2449	TRELLEBORG AB	0.006%	86.936%
2450	HECLA MINING CO	0.006%	86.943%
2451	LCI INDUSTRIES COMMON STOCK USD.01	0.006%	86.949%
2452	NIPPON PROLOGIS	0.006%	86.956%
2453	ABERDEEN TRUST	0.006%	86.962%
2454	STAR ENTERTAINM	0.006%	86.968%
2455	GERDAU SA SIDER	0.006%	86.975%
2456	INTERDIGITAL IN	0.006%	86.981%
2457	SONOVA HOLDING	0.006%	86.988%
2458	POLYONE CORPORATION COMMON STOCK USD.01	0.006%	86.994%
2459	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	87.001%
2460	HANG LUNG PROPE	0.006%	87.007%
2461	AGF MGMT LTD CL	0.006%	87.013%
2462	MEDIASET	0.006%	87.020%
2463	ATLAS COPCO AB-	0.006%	87.026%
2464	CHINA LIFE INS	0.006%	87.033%
2465	NIPPON YUSEN KK	0.006%	87.039%
2466	TORAY INDS INC	0.006%	87.045%
2467	DEAN FOODS CO COMMON STOCK USD.01	0.006%	87.052%
2468	TABCORP HLDGS L	0.006%	87.058%
2469	KURARAY CO	0.006%	87.065%
2470	ACI WORLDWIDE INC COMMON STOCK USD.005	0.006%	87.071%
2471	ALTIUS MINERALS	0.006%	87.077%
2472	BCA POP EMILIA	0.006%	87.084%
2473	BT GROUP PLC SPON ADR ADR	0.006%	87.090%
2474	VALLOUREC SA	0.006%	87.097%
2475	CHINA INSURANCE	0.006%	87.103%
2476	FLS INDUSTRIES	0.006%	87.109%
2477	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.006%	87.116%
2478	FERROVIAL SA	0.006%	87.122%
2479	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	87.128%
2480	KYOCERA CORP	0.006%	87.135%
2481	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.006%	87.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	TIVO CORP COMMON STOCK USD.001	0.006%	87.147%
2483	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.006%	87.154%
2484	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.006%	87.160%
2485	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	87.167%
2486	RANDSTAD HOLDIN	0.006%	87.173%
2487	GREAT PORTLAND	0.006%	87.179%
2488	ANGLOVAAL INDS	0.006%	87.186%
2489	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	87.192%
2490	DIXONS CARPHONE	0.006%	87.198%
2491	GLP J-REIT	0.006%	87.204%
2492	AVERY DENNISON	0.006%	87.211%
2493	OMRON CORP	0.006%	87.217%
2494	WOOLWORTHS LTD	0.006%	87.223%
2495	PERRIGO CO PLC	0.006%	87.230%
2496	FRESENIUS MEDIC	0.006%	87.236%
2497	GRUPO AEROPORTU	0.006%	87.242%
2498	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.248%
2499	SOUTH STATE CORP COMMON STOCK USD2.5	0.006%	87.255%
2500	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	87.261%
2501	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	87.267%
2502	PLASTIC OMNIUM	0.006%	87.274%
2503	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.280%
2504	ROYAL BANK OF SCOT SPON ADR ADR	0.006%	87.286%
2505	SEMICONDUCTOR M	0.006%	87.292%
2506	TOKYO ELECTRON	0.006%	87.299%
2507	MINTH GROUP LTD	0.006%	87.305%
2508	CEMEX SA	0.006%	87.311%
2509	XPERI CORP COMMON STOCK USD.001	0.006%	87.317%
2510	NIPPON MEAT PAC	0.006%	87.324%
2511	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.006%	87.330%
2512	WANT WANT CHINA	0.006%	87.336%
2513	ZYNGA INC CL A COMMON STOCK USD.00000625	0.006%	87.342%
2514	RENTOKIL INITIA	0.006%	87.349%
2515	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	87.355%
2516	PARTNERS GROUP	0.006%	87.361%
2517	LOCALIZA RENT A	0.006%	87.367%
2518	HUMANA INC	0.006%	87.373%
2519	STANDARD LIFE P	0.006%	87.380%
2520	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.386%
2521	CONVERGYS CORP COMMON STOCK	0.006%	87.392%
2522	ARGO GROUP INTE	0.006%	87.398%
2523	DRIL QUIP INC	0.006%	87.405%
2524	WAJAX CORP	0.006%	87.411%
2525	EXTENDICARE INC	0.006%	87.417%
2526	PROVIDENT FINAN	0.006%	87.423%
2527	FURUKAWA ELECTR	0.006%	87.429%
2528	TREVALI MINING	0.006%	87.436%
2529	DREAM GLOBAL RE	0.006%	87.442%
2530	ORION CORP	0.006%	87.448%
2531	TETRA TECH INC COMMON STOCK USD.01	0.006%	87.454%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.006%	87.460%
2533	AARON S INC COMMON STOCK USD.5	0.006%	87.467%
2534	TRUWORTHS INTER	0.006%	87.473%
2535	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	87.479%
2536	UNIPER SE	0.006%	87.485%
2537	NGK SPARK PLUG	0.006%	87.491%
2538	AVIGILON CORP C	0.006%	87.497%
2539	ALSTOM	0.006%	87.504%
2540	SIENNA SENIOR L	0.006%	87.510%
2541	KEMPER CORP COMMON STOCK USD.1	0.006%	87.516%
2542	mitsui fudosan	0.006%	87.522%
2543	TENNECO AUTOMOT	0.006%	87.528%
2544	CVB FINANCIAL CORP COMMON STOCK	0.006%	87.534%
2545	CMS ENERGY CORP	0.006%	87.540%
2546	BANK OF COMMUNI	0.006%	87.547%
2547	BANK OF IRELAND	0.006%	87.553%
2548	MSCI INC	0.006%	87.559%
2549	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.006%	87.565%
2550	HANKOOK TIRE CO	0.006%	87.571%
2551	CLP HOLDINGS	0.006%	87.577%
2552	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	87.583%
2553	TERNA RETE ELET	0.006%	87.589%
2554	SBI HOLDINGS IN	0.006%	87.596%
2555	LEGRAND SA	0.006%	87.602%
2556	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	87.608%
2557	FIRST FINANCIAL	0.006%	87.614%
2558	HELEN OF TROY C	0.006%	87.620%
2559	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.626%
2560	HEIDELBERGCEMEN	0.006%	87.632%
2561	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	87.638%
2562	ACCIONA SA	0.006%	87.644%
2563	BUNZL PLC	0.006%	87.650%
2564	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	87.657%
2565	KAWASAKI KISEN	0.006%	87.663%
2566	COLONY STARWOOD HOMES REIT USD.01	0.006%	87.669%
2567	CRACKER BARREL	0.006%	87.675%
2568	FEDERATED INVES	0.006%	87.681%
2569	SHIMAO PROPERTY	0.006%	87.687%
2570	WESTERN UNION CO COMMON STOCK USD.01	0.006%	87.693%
2571	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	87.699%
2572	AXALTA COATING	0.006%	87.705%
2573	CHINA MINSHENG	0.006%	87.711%
2574	II VI INC COMMON STOCK	0.006%	87.717%
2575	FORMOSA CHEMICA	0.006%	87.723%
2576	INTL FLAVORS&FR	0.006%	87.729%
2577	BARRY CALLEBAUT	0.006%	87.735%
2578	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.741%
2579	SUNOPTA INC COMMON STOCK	0.006%	87.747%
2580	NEW YORK TIMES	0.006%	87.753%
2581	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	HYPROP INVESTME	0.006%	87.766%
2583	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.006%	87.772%
2584	ASTRAZENECA	0.006%	87.778%
2585	NEDCOR LTD ZAR1	0.006%	87.784%
2586	JOY GLOBAL INC COMMON STOCK USD1.0	0.006%	87.790%
2587	SKANSKA AB	0.006%	87.796%
2588	OWENS + MINOR INC COMMON STOCK USD2.0	0.006%	87.802%
2589	AMBEV SA	0.006%	87.808%
2590	CRODA INTERNATI	0.006%	87.814%
2591	SWIRE PACIFIC	0.006%	87.820%
2592	TRIBUNE MEDIA C	0.006%	87.826%
2593	SKF AB - B SHAR	0.006%	87.832%
2594	TRI POINTE GROUP INC COMMON STOCK USD.01	0.006%	87.838%
2595	IWG PLC	0.006%	87.844%
2596	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.850%
2597	ATHABASCA OIL C	0.006%	87.856%
2598	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.862%
2599	LOTTE CHEMICAL	0.006%	87.868%
2600	LI & FUNG LIMIT	0.006%	87.874%
2601	GREENE KING	0.006%	87.879%
2602	HITACHI CONST M	0.006%	87.885%
2603	PRA HEALTH SCIE	0.006%	87.891%
2604	CREDICORP	0.006%	87.897%
2605	DEVON ENERGY CORP COMMON STOCK USD.1	0.006%	87.903%
2606	EVONIK INDUSTRI	0.006%	87.909%
2607	GALENICA HOLDIN	0.006%	87.915%
2608	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.921%
2609	BUCHER IND-REGD	0.006%	87.927%
2610	RED ELECTRICA C	0.006%	87.933%
2611	SUEDZUCKER AG	0.006%	87.939%
2612	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.945%
2613	THE FOSCHINI GR	0.006%	87.951%
2614	HINDALCO INDS	0.006%	87.956%
2615	BILLERUD AB	0.006%	87.962%
2616	ACADIA REALTY TRUST REIT USD.001	0.006%	87.968%
2617	UNIPOLSAI SPA	0.006%	87.974%
2618	HOWDEN JOINERY	0.006%	87.980%
2619	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.006%	87.986%
2620	SAP SE SPONSORED ADR ADR	0.006%	87.992%
2621	AURUBIS AG	0.006%	87.998%
2622	COGECO INC COMMON STOCK	0.006%	88.004%
2623	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	88.009%
2624	SKYWEST INC COMMON STOCK	0.006%	88.015%
2625	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	88.021%
2626	STOREBRAND ASA	0.006%	88.027%
2627	IMPERIAL HOLDIN	0.006%	88.033%
2628	TIGER BRANDS	0.006%	88.039%
2629	CAMBREX CORP COMMON STOCK USD.1	0.006%	88.045%
2630	FLETCHER BUILDI	0.006%	88.050%
2631	MAN STRATEGIC H	0.006%	88.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	SANTOS LIMITED	0.006%	88.062%
2633	DCC PLC	0.006%	88.068%
2634	UNIVAR INC COMMON STOCK USD.01	0.006%	88.074%
2635	CH ROBINSON WOR	0.006%	88.080%
2636	VF CORP	0.006%	88.086%
2637	ASTELLAS PHARMA	0.006%	88.091%
2638	INSURANCE AUSTR	0.006%	88.097%
2639	SAMSUNG SDI CO	0.006%	88.103%
2640	TELENOR AS	0.006%	88.109%
2641	HIKMA PHARMACEU	0.006%	88.115%
2642	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.006%	88.120%
2643	THK CO	0.006%	88.126%
2644	AMER SPORTS OYJ	0.006%	88.132%
2645	KOBE STEEL	0.006%	88.138%
2646	EUTELSAT COMMUN	0.006%	88.144%
2647	NIPRO CORP	0.006%	88.149%
2648	CANFOR PULP PRO	0.006%	88.155%
2649	ARROW ELECTRONI	0.006%	88.161%
2650	JM AB	0.006%	88.167%
2651	mitsubishi UJF	0.006%	88.173%
2652	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.006%	88.178%
2653	BK OF EAST ASIA	0.006%	88.184%
2654	YOKOGAWA ELECTR	0.006%	88.190%
2655	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.006%	88.196%
2656	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.006%	88.201%
2657	CENTERPOINT ENE	0.006%	88.207%
2658	ENERGEN CORP COMMON STOCK USD.01	0.006%	88.213%
2659	ESTEE LAUDER CO	0.006%	88.219%
2660	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.006%	88.224%
2661	DENKI KAGAKU KO	0.006%	88.230%
2662	DONGFENG MOTOR	0.006%	88.236%
2663	MONDI LTD	0.006%	88.242%
2664	FANUC	0.006%	88.247%
2665	WOOD GROUP (JOH	0.006%	88.253%
2666	HYUNDAI STEEL C	0.006%	88.259%
2667	PTT EXP&PROD-FG	0.006%	88.264%
2668	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.006%	88.270%
2669	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.006%	88.276%
2670	ELECTROLUX AB-S	0.006%	88.282%
2671	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	88.287%
2672	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	88.293%
2673	GROUP 1 AUTO	0.006%	88.299%
2674	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.006%	88.304%
2675	BANKINTER SA	0.006%	88.310%
2676	CARTER S INC COMMON STOCK USD.01	0.006%	88.316%
2677	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	88.321%
2678	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.006%	88.327%
2679	INTERMEDIATE CA	0.006%	88.333%
2680	PUBLICIS GROUPE	0.006%	88.338%
2681	SANDVINE COR-CA	0.006%	88.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	WORTHINGTON IND	0.006%	88.350%
2683	ASAHI BREWERIES	0.006%	88.355%
2684	BRP INC/CA- SUB	0.006%	88.361%
2685	AIRCASTLE LTD	0.006%	88.367%
2686	LEONI AG	0.006%	88.372%
2687	SOUTH32 LTD	0.006%	88.378%
2688	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	88.384%
2689	YUE YUEN INDUST	0.006%	88.389%
2690	BRADY(WH)	0.006%	88.395%
2691	NVR INC COMMON STOCK USD.01	0.006%	88.401%
2692	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	88.406%
2693	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.412%
2694	UGI CORP COMMON STOCK	0.006%	88.418%
2695	JAPAN HOTEL REI	0.006%	88.423%
2696	RESMED INC	0.006%	88.429%
2697	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	88.435%
2698	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.006%	88.440%
2699	HANG LUNG DEVEL	0.006%	88.446%
2700	BANNER CORPORATION COMMON STOCK USD.01	0.006%	88.451%
2701	ENDESA S.A.	0.006%	88.457%
2702	INFOSYS LTD SP ADR ADR	0.006%	88.463%
2703	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	88.468%
2704	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	88.474%
2705	COMPUTER MODELL	0.006%	88.479%
2706	EBARA CORP	0.006%	88.485%
2707	T GARANTI BANKA	0.006%	88.491%
2708	HANWHA CHEMICAL	0.006%	88.496%
2709	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.006%	88.502%
2710	RUMO SA	0.006%	88.507%
2711	TGS NOPEC GEOPH	0.006%	88.513%
2712	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	88.519%
2713	BHARAT FORGE LT	0.006%	88.524%
2714	OUTOKUMPU OY	0.006%	88.530%
2715	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	88.535%
2716	ALCOA CORP COMMON STOCK USD.01	0.006%	88.541%
2717	ARYZTA AG	0.006%	88.546%
2718	BK MANDIRI	0.006%	88.552%
2719	SEMBCORP INDUST	0.006%	88.558%
2720	WEATHERFORD INT	0.006%	88.563%
2721	ACTIVIA PROPERT	0.006%	88.569%
2722	MAXIMUS INC COMMON STOCK	0.006%	88.574%
2723	UBE INDUSTRIES	0.006%	88.580%
2724	ASHIKAGA HOLDIN	0.006%	88.585%
2725	NCR CORP	0.006%	88.591%
2726	BANK HAPOALIM B	0.006%	88.596%
2727	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	88.602%
2728	CHINA RESOURCES	0.006%	88.608%
2729	SEALED AIR CORP COMMON STOCK USD.1	0.006%	88.613%
2730	HERSHEY FOODS C	0.006%	88.619%
2731	CHINA STEEL	0.006%	88.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	DKSH HOLDING LT	0.006%	88.630%
2733	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	88.635%
2734	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	88.641%
2735	CARPENTER TECH	0.006%	88.646%
2736	Rural Electrifi	0.006%	88.652%
2737	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.006%	88.657%
2738	ASML HOLDING NV	0.006%	88.663%
2739	WILLIAM DEMANT	0.005%	88.668%
2740	GREAT WALL AUTO	0.005%	88.674%
2741	UNIVERSAL CORP	0.005%	88.679%
2742	KONE OYJ	0.005%	88.685%
2743	COVANTA HOLDING CORP COMMON STOCK USD.1	0.005%	88.690%
2744	HALYARD HEALTH INC COMMON STOCK USD.01	0.005%	88.696%
2745	INVESTEC PLC	0.005%	88.701%
2746	RESILIENT REIT	0.005%	88.707%
2747	SINO BIOPHAMACE	0.005%	88.712%
2748	MASCO CORP	0.005%	88.718%
2749	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	88.723%
2750	INTIME RETAIL G	0.005%	88.729%
2751	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	88.734%
2752	ITRON INC	0.005%	88.739%
2753	TULLETT PREBON	0.005%	88.745%
2754	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.005%	88.750%
2755	EASTGROUP PROPERTIES INC REIT	0.005%	88.756%
2756	CBOE HOLDINGS INC COMMON STOCK	0.005%	88.761%
2757	ROBERT HALF INT	0.005%	88.767%
2758	CHINA COMMUNICA	0.005%	88.772%
2759	WAL-MART DE MEX	0.005%	88.778%
2760	SEABOARD CORP COMMON STOCK USD1.0	0.005%	88.783%
2761	RED HAT INC COMMON STOCK USD.0001	0.005%	88.788%
2762	TATA CONSULTANC	0.005%	88.794%
2763	WARTSILA OYJ AB	0.005%	88.799%
2764	QUANTA COMPUTER	0.005%	88.805%
2765	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	88.810%
2766	FAMILYMART CO	0.005%	88.816%
2767	ARISTOCRAT LEIS	0.005%	88.821%
2768	GLOBUS MEDICAL	0.005%	88.826%
2769	CERNER CORP	0.005%	88.832%
2770	NTN CORPORATION	0.005%	88.837%
2771	WABTEC CORP COMMON STOCK USD.01	0.005%	88.842%
2772	MALAYAN BKG BHD	0.005%	88.848%
2773	YARA INTERNATIO	0.005%	88.853%
2774	CAPITACOMMERCIA	0.005%	88.859%
2775	AGILE PROPERTY	0.005%	88.864%
2776	SECOM CO	0.005%	88.869%
2777	AMCOR LIMITED	0.005%	88.875%
2778	LEGGETT + PLATT INC COMMON STOCK USD.01	0.005%	88.880%
2779	CASINO GUICH-PE	0.005%	88.886%
2780	TEMENOS GROUP A	0.005%	88.891%
2781	NORDSTROM INC COMMON STOCK	0.005%	88.896%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	88.902%
2783	ORPEA	0.005%	88.907%
2784	SHINHAN FINANCI	0.005%	88.912%
2785	Dongbu Insuranc	0.005%	88.918%
2786	UBS GROUP	0.005%	88.923%
2787	BARCLAYS PLC	0.005%	88.928%
2788	MITSUI MINING &	0.005%	88.934%
2789	SM ENERGY CO COMMON STOCK USD.01	0.005%	88.939%
2790	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.005%	88.944%
2791	ULVAC INC.	0.005%	88.950%
2792	ENTERGY CORP	0.005%	88.955%
2793	VERINT SYSTEMS	0.005%	88.960%
2794	MITSUBISHI ESTA	0.005%	88.966%
2795	CROMBIE REAL ES	0.005%	88.971%
2796	BLOCK(H&R)INC	0.005%	88.976%
2797	PUBLIC BNK-LOCA	0.005%	88.982%
2798	DAIICHI SANKYO	0.005%	88.987%
2799	CARE CAPITAL PROPERTIES INC REIT USD.01	0.005%	88.992%
2800	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.005%	88.998%
2801	CHINA CITIC BK	0.005%	89.003%
2802	ACUITY BRANDS INC COMMON STOCK USD.01	0.005%	89.008%
2803	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.013%
2804	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.019%
2805	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.005%	89.024%
2806	STILLWATER MINI	0.005%	89.029%
2807	COPART INC	0.005%	89.035%
2808	ROYAL DUTCH SHELL SPON ADR A ADR	0.005%	89.040%
2809	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.005%	89.045%
2810	FUKUOKA FINANCI	0.005%	89.050%
2811	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.056%
2812	TOTAL ENERGY SE	0.005%	89.061%
2813	HENDERSON LAND	0.005%	89.066%
2814	SEIKO EPSON COR	0.005%	89.072%
2815	SUMITOMO METAL	0.005%	89.077%
2816	YOKOHAMA RUBBER	0.005%	89.082%
2817	TOKYU FUDOSAN H	0.005%	89.087%
2818	KOSMOS ENERGY L	0.005%	89.093%
2819	BRAMBLES LIMITE	0.005%	89.098%
2820	GOME ELECTRICAL	0.005%	89.103%
2821	BROWN-FORMAN CO	0.005%	89.108%
2822	VECTREN CORP COMMON STOCK	0.005%	89.114%
2823	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	89.119%
2824	NOK CORP	0.005%	89.124%
2825	HOYA CORP	0.005%	89.129%
2826	B+G FOODS INC COMMON STOCK USD.01	0.005%	89.135%
2827	HUGO BOSS AG	0.005%	89.140%
2828	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	89.145%
2829	SYMRISE AG	0.005%	89.150%
2830	MSA SAFETY INC COMMON STOCK	0.005%	89.156%
2831	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.005%	89.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	BIO TECHNE CORP COMMON STOCK USD.01	0.005%	89.166%
2833	CEZ AS	0.005%	89.171%
2834	SGS SA-REG COMM	0.005%	89.177%
2835	ICU MEDICAL INC COMMON STOCK USD.1	0.005%	89.182%
2836	DILLARD DEPT ST	0.005%	89.187%
2837	LIC HOUSING FIN	0.005%	89.192%
2838	ORORA LTD	0.005%	89.197%
2839	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	89.203%
2840	VEOLIA ENVIRONM	0.005%	89.208%
2841	RAIA DROGASIL S	0.005%	89.213%
2842	TATA MOTORS LTD	0.005%	89.218%
2843	PLEXUS CORP COMMON STOCK USD.01	0.005%	89.223%
2844	MDU RES GROUP I	0.005%	89.229%
2845	DAICEL CHEM IND	0.005%	89.234%
2846	KBR INC COMMON STOCK USD.001	0.005%	89.239%
2847	CIENA CORP COMMON STOCK USD.01	0.005%	89.244%
2848	IMPALA PLATINUM	0.005%	89.250%
2849	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	89.255%
2850	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.005%	89.260%
2851	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.265%
2852	VOPAK (KON)	0.005%	89.270%
2853	TULLOW OIL PLC	0.005%	89.275%
2854	ELECTROCOMPONEN	0.005%	89.281%
2855	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.005%	89.286%
2856	FUJI ELECTRIC C	0.005%	89.291%
2857	TRANSURBAN GROU	0.005%	89.296%
2858	GAMESA CORP TEC	0.005%	89.301%
2859	FIRSTGROUP	0.005%	89.307%
2860	SRC ENERGY INC COMMON STOCK USD.001	0.005%	89.312%
2861	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.317%
2862	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.322%
2863	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.327%
2864	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.005%	89.332%
2865	ADARO ENERGY TB	0.005%	89.337%
2866	YAMADA DENKI CO	0.005%	89.343%
2867	VAIL RESORTS	0.005%	89.348%
2868	CALFRAC WELL SE	0.005%	89.353%
2869	NOW INC COMMON STOCK USD.01	0.005%	89.358%
2870	FIRST SOLAR INC	0.005%	89.363%
2871	ASUSTEK COMPUTE	0.005%	89.368%
2872	GRANITE CONST	0.005%	89.373%
2873	E.SUN FINANCIAL	0.005%	89.379%
2874	LOOMIS AB	0.005%	89.384%
2875	COSCO PACIFIC	0.005%	89.389%
2876	WASHINGTON REIT REIT USD.01	0.005%	89.394%
2877	DAINIPPON SCREE	0.005%	89.399%
2878	SOJITZ CORP COM	0.005%	89.404%
2879	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.409%
2880	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.005%	89.414%
2881	HAEMONETICS COR	0.005%	89.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	CONTINENTAL GOL	0.005%	89.425%
2883	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.430%
2884	METCASH LTD	0.005%	89.435%
2885	BEIJING ENTERPR	0.005%	89.440%
2886	FERROGLOBE PLC	0.005%	89.445%
2887	TIME INC COMMON STOCK USD.01	0.005%	89.450%
2888	JAMES HARDIE IN	0.005%	89.455%
2889	AGL ENERGY LTD	0.005%	89.461%
2890	PROSIEBENSAT.1	0.005%	89.466%
2891	SALESFORCE.COM	0.005%	89.471%
2892	MILLICOM INTL C	0.005%	89.476%
2893	MACK CALI REALTY CORP REIT USD.01	0.005%	89.481%
2894	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.486%
2895	PADDY POWER PLC	0.005%	89.491%
2896	SUNAC CHINA HLD	0.005%	89.496%
2897	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.501%
2898	EQT CORPORATION	0.005%	89.506%
2899	NORTHVIEW APART	0.005%	89.511%
2900	ILLUMINA INC	0.005%	89.517%
2901	BNK FINANCIAL G	0.005%	89.522%
2902	BQE CANT VAUDOI	0.005%	89.527%
2903	SMITH AND NEPHE	0.005%	89.532%
2904	OC OERLIKON COR	0.005%	89.537%
2905	MEDIASET ESPANA	0.005%	89.542%
2906	ROTORK PLC	0.005%	89.547%
2907	SAPPORO BREWERI	0.005%	89.552%
2908	BRILLIANCE CHIN	0.005%	89.557%
2909	NELNET INC CL A COMMON STOCK USD.01	0.005%	89.562%
2910	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.567%
2911	CAPITALAND	0.005%	89.572%
2912	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.005%	89.577%
2913	NATIONAL EXPRES	0.005%	89.582%
2914	TOWNE BANK COMMON STOCK USD1.667	0.005%	89.587%
2915	FIRSTCASH INC COMMON STOCK USD.01	0.005%	89.592%
2916	BENCHMARK ELECT	0.005%	89.597%
2917	LEG IMMOBILIEN	0.005%	89.602%
2918	COBHAM PLC	0.005%	89.607%
2919	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	89.612%
2920	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.617%
2921	ERICSSON (LM) TEL SP ADR ADR	0.005%	89.623%
2922	WATSCO INC COMMON STOCK USD.5	0.005%	89.628%
2923	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.633%
2924	TOYODA GOSEI	0.005%	89.638%
2925	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.643%
2926	CATHAY PACIFIC	0.005%	89.648%
2927	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	89.653%
2928	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.658%
2929	SUZUKEN CO LTD	0.005%	89.663%
2930	AURIZON HOLDING	0.005%	89.668%
2931	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	89.678%
2933	SHIN KONG FINL	0.005%	89.683%
2934	CHEMED CORP COMMON STOCK USD1.0	0.005%	89.688%
2935	PEARSON	0.005%	89.693%
2936	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.005%	89.698%
2937	MUELLER WATER P	0.005%	89.702%
2938	CHICAGO BRIDGE	0.005%	89.707%
2939	RENASANT CORP COMMON STOCK USD5.0	0.005%	89.712%
2940	VIASAT INC COMMON STOCK USD.0001	0.005%	89.717%
2941	COFINIMMO	0.005%	89.722%
2942	PRYSMIAN SPA CO	0.005%	89.727%
2943	58.COM INC ADR ADR	0.005%	89.732%
2944	IG GROUP HLDGS	0.005%	89.737%
2945	STATE BK OF IND	0.005%	89.742%
2946	HITACHI METALS	0.005%	89.747%
2947	UNIPOL GRUPPO F	0.005%	89.752%
2948	CORE LABORATORI	0.005%	89.757%
2949	KERING	0.005%	89.762%
2950	FUJIKURA	0.005%	89.767%
2951	METHODE ELEC IN	0.005%	89.772%
2952	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	89.777%
2953	HERBALIFE LTD COMMON STOCK USD.002	0.005%	89.782%
2954	ARGONAUT GOLD I	0.005%	89.786%
2955	LG CABLE &MCHY	0.005%	89.791%
2956	ELECTRONICS	0.005%	89.796%
2957	KGHM POLSKA MIE	0.005%	89.801%
2958	HYUNDAI MARINE&	0.005%	89.806%
2959	MARUTI SUZUKI	0.005%	89.811%
2960	JUST ENERGY GROUP INC COMMON STOCK	0.005%	89.816%
2961	AIR METHODS CORP COMMON STOCK USD.06	0.005%	89.821%
2962	TELKOM GROUP LT	0.005%	89.826%
2963	DOWNER EDI LTD	0.005%	89.831%
2964	EDENRED	0.005%	89.836%
2965	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	89.840%
2966	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.845%
2967	FBL FINANCIAL G	0.005%	89.850%
2968	KYOCERA CORP SPONS ADR ADR	0.005%	89.855%
2969	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.860%
2970	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.005%	89.865%
2971	HAYS	0.005%	89.870%
2972	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.005%	89.875%
2973	TECH MAHINDRA L	0.005%	89.879%
2974	CRH MEDICAL COR	0.005%	89.884%
2975	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	89.889%
2976	PEAB AB	0.005%	89.894%
2977	TAKASHIMAYA CO	0.005%	89.899%
2978	CSR LIMITED	0.005%	89.904%
2979	ENI	0.005%	89.909%
2980	LANCASTER COLON	0.005%	89.913%
2981	TOPBUILD CORP COMMON STOCK	0.005%	89.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	SEMTECH CORP	0.005%	89.923%
2983	SASOL	0.005%	89.928%
2984	PHOENIX GROUP H	0.005%	89.933%
2985	SUN PHARMACEUTI	0.005%	89.938%
2986	FRONTIER REIT	0.005%	89.943%
2987	SAAB AB	0.005%	89.947%
2988	WISTRON CORP	0.005%	89.952%
2989	THALES SA	0.005%	89.957%
2990	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.962%
2991	OZ MINERALS LTD	0.005%	89.967%
2992	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.972%
2993	STEPAN CO COMMON STOCK USD1.0	0.005%	89.976%
2994	POU CHEN	0.005%	89.981%
2995	MMI HOLDINGS LT	0.005%	89.986%
2996	FILA KOREA LTD	0.005%	89.991%
2997	OIL SEARCH LTD	0.005%	89.996%
2998	ROHM CO	0.005%	90.000%
2999	GRUPA LOTOS S.A	0.005%	90.005%
3000	BRITISH SKY BRO	0.005%	90.010%
3001	TRINSEO SA	0.005%	90.015%
3002	TOPPAN PRINTING	0.005%	90.020%
3003	HOPEWELL HLDGS	0.005%	90.024%
3004	PEBBLEBROOK HOT	0.005%	90.029%
3005	CEMBRA MONEY BA	0.005%	90.034%
3006	TAISHIN FINANCI	0.005%	90.039%
3007	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	90.044%
3008	WPG HOLDINGS	0.005%	90.048%
3009	NKT HOLDING A/S	0.005%	90.053%
3010	PAYSAFE GROUP P	0.005%	90.058%
3011	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.005%	90.063%
3012	CARGOTEC CORP-B	0.005%	90.068%
3013	KASIKORNBANK PL	0.005%	90.072%
3014	PRICESMART INC	0.005%	90.077%
3015	ABERTIS INFRAES	0.005%	90.082%
3016	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.005%	90.087%
3017	DAI NIPPON PRIN	0.005%	90.092%
3018	BODYCOTE PLC	0.005%	90.096%
3019	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	90.101%
3020	HANWHA CORP	0.005%	90.106%
3021	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.005%	90.111%
3022	SHUTTERFLY INC	0.005%	90.115%
3023	HORIZON PHARMA	0.005%	90.120%
3024	SERVICEMASTER G	0.005%	90.125%
3025	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.005%	90.130%
3026	NORSK HYDRO AS	0.005%	90.135%
3027	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.005%	90.139%
3028	HENDERSON GROUP	0.005%	90.144%
3029	BUZZI UNICEM SP	0.005%	90.149%
3030	LOJAS AMERICANA	0.005%	90.154%
3031	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	90.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	90.163%
3033	LEONS FURNITURE	0.005%	90.168%
3034	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.005%	90.173%
3035	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	90.177%
3036	DENTSU INC.	0.005%	90.182%
3037	ALLEGIANT TRAVE	0.005%	90.187%
3038	PERNOD-RICARD	0.005%	90.191%
3039	HK & CHINA GAS	0.005%	90.196%
3040	CHEMOURS CO/THE COMMON STOCK	0.005%	90.201%
3041	AMER NATL INS	0.005%	90.206%
3042	BIRD CONSTRUCTI	0.005%	90.210%
3043	MATSON INC COMMON STOCK	0.005%	90.215%
3044	AVX CORP COMMON STOCK USD.01	0.005%	90.220%
3045	CHONGQING RURAL	0.005%	90.225%
3046	TARO PHARMACEUT	0.005%	90.229%
3047	PLAYTECH	0.005%	90.234%
3048	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.005%	90.239%
3049	DUET GROUP	0.005%	90.243%
3050	WORLEYPARSONS	0.005%	90.248%
3051	BASF SE SPON ADR ADR	0.005%	90.253%
3052	ENDO INTERNATIO	0.005%	90.258%
3053	VALENER INC	0.005%	90.262%
3054	LARSEN & TOUBRO	0.005%	90.267%
3055	ULTRAPAR PARTIC	0.005%	90.272%
3056	AGGREKO PLC	0.005%	90.276%
3057	SOTHEBY S COMMON STOCK USD.01	0.005%	90.281%
3058	SCRIPPS(EW)CO(N	0.005%	90.286%
3059	HYOSUNG CORP	0.005%	90.290%
3060	GREIF INC CL A COMMON STOCK	0.005%	90.295%
3061	INGENICO	0.005%	90.300%
3062	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	90.304%
3063	JAPAN LOGISTICS	0.005%	90.309%
3064	WGL HOLDINGS INC COMMON STOCK	0.005%	90.314%
3065	MORI HILLS REIT	0.005%	90.318%
3066	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.005%	90.323%
3067	MORNINGSTAR INC COMMON STOCK	0.005%	90.328%
3068	SPROTT INC COMM	0.005%	90.332%
3069	MUELLER INDS IN	0.005%	90.337%
3070	ACXIOM CORP COMMON STOCK USD.1	0.005%	90.342%
3071	ITV PLC	0.005%	90.346%
3072	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	90.351%
3073	CREDIT SAISON C	0.005%	90.356%
3074	ANSELL LTD	0.005%	90.360%
3075	MCDERMOTT INTL	0.005%	90.365%
3076	GRIFOLS SA	0.005%	90.370%
3077	AJINOMOTO CO IN	0.005%	90.374%
3078	A.P. MOLLER-MAE	0.005%	90.379%
3079	ROYAL UNIBREW A	0.005%	90.384%
3080	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	90.388%
3081	PGE POLSKA GRUP	0.005%	90.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	90.398%
3083	IDEA CELLULAR L	0.005%	90.402%
3084	CONCORDIA FINAN	0.005%	90.407%
3085	SINOPAC HLDG	0.005%	90.411%
3086	AZZ INC COMMON STOCK USD1.0	0.005%	90.416%
3087	LOGITECH INTERN	0.005%	90.421%
3088	ALUMINA LTD	0.005%	90.425%
3089	AMMB HOLDINGS B	0.005%	90.430%
3090	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	90.435%
3091	MAPLETREE COMME	0.005%	90.439%
3092	ELECTR DE FRANC	0.005%	90.444%
3093	AKORN INC COMMON STOCK	0.005%	90.448%
3094	TAIWAN CEMENT	0.005%	90.453%
3095	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	90.458%
3096	ADANI PORT & SE	0.005%	90.462%
3097	MERLIN ENTERTAI	0.005%	90.467%
3098	PRA GROUP INC COMMON STOCK USD.01	0.005%	90.471%
3099	NOVO NORDISK A/S SPONS ADR ADR	0.005%	90.476%
3100	QISDA CORP	0.005%	90.480%
3101	GARTNER GROUP I	0.005%	90.485%
3102	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	90.490%
3103	MICROSEMI	0.005%	90.494%
3104	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	90.499%
3105	WESBANCO INC COMMON STOCK USD2.0833	0.005%	90.503%
3106	CHINA EVERBRIGH	0.005%	90.508%
3107	F5 NETWORKS INC COMMON STOCK	0.005%	90.512%
3108	EMPRESA BRASILE	0.005%	90.517%
3109	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.005%	90.522%
3110	JUNGHEINRICH -	0.005%	90.526%
3111	CHAILEASE HOLDI	0.005%	90.531%
3112	SEEK LTD.	0.005%	90.535%
3113	BEKAERT SA	0.005%	90.540%
3114	JUPITER PLC	0.005%	90.544%
3115	MORI SEIKI CO	0.005%	90.549%
3116	TELETECH HOLDIN	0.005%	90.554%
3117	NIPPON PAPER IN	0.005%	90.558%
3118	GUANGZHOU R&F P	0.005%	90.563%
3119	CAPITEC BANK HL	0.005%	90.567%
3120	KERRY PROPERTIE	0.005%	90.572%
3121	ZEON CO	0.005%	90.576%
3122	HIGH LINER FOOD	0.005%	90.581%
3123	CAIRN ENERGY PL	0.005%	90.585%
3124	ABB LTD SPON ADR ADR	0.005%	90.590%
3125	MTR CORP	0.005%	90.594%
3126	GLUSKIN SHEFF &	0.005%	90.599%
3127	GETINGE AB, B S	0.005%	90.603%
3128	MONSTER BEVERAGE CORP COMMON STOCK	0.005%	90.608%
3129	SAMSONITE INTL	0.005%	90.613%
3130	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.005%	90.617%
3131	INVESTA OFFICE	0.005%	90.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	CHINA MEDICAL S	0.005%	90.626%
3133	TERANGA GOLD CO	0.005%	90.631%
3134	SCANA CORP COMMON STOCK	0.005%	90.635%
3135	LANDSTAR SYSTEM	0.005%	90.640%
3136	CHINA CINDA ASS	0.005%	90.644%
3137	GILDEMEISTER AG	0.005%	90.649%
3138	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	90.653%
3139	EXELIXIS INC	0.004%	90.658%
3140	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	90.662%
3141	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.667%
3142	SYNAPTICS INC COMMON STOCK USD.001	0.004%	90.671%
3143	KULICKE&SOFFA I	0.004%	90.676%
3144	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.004%	90.680%
3145	SEI INVESTMENT	0.004%	90.685%
3146	JBS SA	0.004%	90.689%
3147	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	90.693%
3148	WEBMD HEALTH CORP COMMON STOCK USD.01	0.004%	90.698%
3149	TOYOTA INDUSTRI	0.004%	90.702%
3150	CONDUENT INC COMMON STOCK USD.01	0.004%	90.707%
3151	HITACHI CHEMICA	0.004%	90.711%
3152	KENEDIX REALTY	0.004%	90.716%
3153	WEIS MARKETS IN	0.004%	90.720%
3154	CITIZEN WATCH C	0.004%	90.725%
3155	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.004%	90.729%
3156	SIMS GROUP LTD	0.004%	90.734%
3157	SNAM SPA	0.004%	90.738%
3158	NETGEAR INC COMMON STOCK USD.001	0.004%	90.743%
3159	NEWMARKET CORP COMMON STOCK	0.004%	90.747%
3160	SECURITAS	0.004%	90.751%
3161	ATMOS ENERGY CO	0.004%	90.756%
3162	VOLVO AB	0.004%	90.760%
3163	WALKER + DUNLOP INC COMMON STOCK	0.004%	90.765%
3164	STATOIL ASA SPON ADR ADR	0.004%	90.769%
3165	STAMPS.COM INC COMMON STOCK USD.001	0.004%	90.774%
3166	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.004%	90.778%
3167	SELECT INCOME REIT REIT USD.01	0.004%	90.782%
3168	KBC GROEP NV	0.004%	90.787%
3169	CHINA SHENHUA E	0.004%	90.791%
3170	HUTCHISON PORT	0.004%	90.796%
3171	GCL-POLY ENERGY	0.004%	90.800%
3172	YAMATO HOLDINGS	0.004%	90.804%
3173	MAHINDRA &MAHIN	0.004%	90.809%
3174	SUMITOMO OSAKA	0.004%	90.813%
3175	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.004%	90.818%
3176	ISS A/S	0.004%	90.822%
3177	LIFE HEALTHCARE	0.004%	90.826%
3178	DOWA HOLDING CO	0.004%	90.831%
3179	GS YUASA CORP	0.004%	90.835%
3180	POWER ASSETS HO	0.004%	90.840%
3181	FAST RETAILING	0.004%	90.844%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	LARGAN PRECISIO	0.004%	90.848%
3183	TAISEI CORP	0.004%	90.853%
3184	SUZANO PAPEL E	0.004%	90.857%
3185	EAGLE BANCORP INC COMMON STOCK USD.01	0.004%	90.861%
3186	BRAIT SA	0.004%	90.866%
3187	BNC BANCORP COMMON STOCK	0.004%	90.870%
3188	ALTICE NV CLAS	0.004%	90.875%
3189	DAITO TRUST CON	0.004%	90.879%
3190	IT HOLDINGS COR	0.004%	90.883%
3191	N B T BANCORP INC COMMON STOCK USD.01	0.004%	90.888%
3192	FERRO CORP	0.004%	90.892%
3193	SHANGRI-LA ASIA	0.004%	90.896%
3194	GREENCORE GROUP	0.004%	90.901%
3195	MO OCH DOMSJO A	0.004%	90.905%
3196	GLANBIA PLC	0.004%	90.910%
3197	IDACORP INC COMMON STOCK	0.004%	90.914%
3198	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	90.918%
3199	RLI CORP COMMON STOCK USD1.0	0.004%	90.923%
3200	COCA-COLA BOTTL	0.004%	90.927%
3201	POOL CORP COMMON STOCK USD.001	0.004%	90.931%
3202	MTY FOOD GROUP	0.004%	90.936%
3203	SIMCORP A/S	0.004%	90.940%
3204	STAG INDUSTRIAL INC REIT USD.01	0.004%	90.944%
3205	QINETIQ GROUP P	0.004%	90.949%
3206	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.004%	90.953%
3207	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.958%
3208	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.004%	90.962%
3209	FOSUN INTERNATI	0.004%	90.966%
3210	SUL AMERICA SA	0.004%	90.971%
3211	AIR WATER INC.	0.004%	90.975%
3212	VESUVIUS PLC	0.004%	90.979%
3213	ENTEL EMP NAC T	0.004%	90.984%
3214	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.004%	90.988%
3215	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.004%	90.992%
3216	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.997%
3217	BIOVERATIV INC COMMON STOCK USD.001	0.004%	91.001%
3218	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.005%
3219	KILLAM APART RE	0.004%	91.009%
3220	ADELAIDE BRIGHT	0.004%	91.014%
3221	RUBIS	0.004%	91.018%
3222	TOKYO TATEMONO	0.004%	91.022%
3223	IBIDEN CO	0.004%	91.027%
3224	BALCHEM CORP COMMON STOCK USD.0667	0.004%	91.031%
3225	INDUSTRIAL BANK	0.004%	91.035%
3226	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.040%
3227	PORTO SEGURO SA	0.004%	91.044%
3228	ENERPLUS CORP COMMON STOCK	0.004%	91.048%
3229	OSI SYSTEMS INC	0.004%	91.052%
3230	VENTURE CORP	0.004%	91.057%
3231	PETROFAC LTD	0.004%	91.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	FAIRFAX MEDIA L	0.004%	91.065%
3233	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	91.070%
3234	NINE DRAGONS PA	0.004%	91.074%
3235	ELEMENTIS (1998	0.004%	91.078%
3236	SPX FLOW INC COMMON STOCK USD.01	0.004%	91.083%
3237	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.087%
3238	SCHOLASTIC CORP	0.004%	91.091%
3239	NIDEC CORPORATI	0.004%	91.095%
3240	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.004%	91.100%
3241	NIPPON KAYAKU C	0.004%	91.104%
3242	MIDDLEBY CORP COMMON STOCK USD.01	0.004%	91.108%
3243	SCHRODERS PLC	0.004%	91.113%
3244	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	91.117%
3245	HUANENG RENEWAB	0.004%	91.121%
3246	COMFORT SYSTEMS	0.004%	91.125%
3247	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	91.130%
3248	ARCA CONTINEN	0.004%	91.134%
3249	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.004%	91.138%
3250	FIVE PRIME THER	0.004%	91.142%
3251	Straumann AG	0.004%	91.147%
3252	RICHMONT MINES	0.004%	91.151%
3253	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.004%	91.155%
3254	KURITA WATER IN	0.004%	91.159%
3255	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	91.164%
3256	NEX GROUP PLC	0.004%	91.168%
3257	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	91.172%
3258	CAL MAINE FOODS INC COMMON STOCK USD.01	0.004%	91.176%
3259	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.181%
3260	OWENS-ILLINOIS	0.004%	91.185%
3261	YTL CORP	0.004%	91.189%
3262	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	91.193%
3263	GAM HOLDING LTD	0.004%	91.198%
3264	CLEANAWAY WASTE	0.004%	91.202%
3265	YAMAGUCHI FINAN	0.004%	91.206%
3266	WIPRO	0.004%	91.210%
3267	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.004%	91.215%
3268	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.004%	91.219%
3269	WABASH NATIONAL	0.004%	91.223%
3270	TOYO TIRE & RUB	0.004%	91.227%
3271	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.004%	91.232%
3272	T IS BANKASI	0.004%	91.236%
3273	YUANTA FINL HOL	0.004%	91.240%
3274	JSR CORPORATION	0.004%	91.244%
3275	BERENDSEN PLC	0.004%	91.248%
3276	ADMIRAL GROUP	0.004%	91.253%
3277	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	91.257%
3278	CSRA INC COMMON STOCK USD.001	0.004%	91.261%
3279	CENCOSUD SA	0.004%	91.265%
3280	DIEBOLD INC	0.004%	91.269%
3281	ENN ENERGY HOLD	0.004%	91.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	PENNON GROUP	0.004%	91.278%
3283	SANWA SHUTTER C	0.004%	91.282%
3284	EUROCOMMERCIAL	0.004%	91.286%
3285	CIPLA LTD	0.004%	91.290%
3286	DSW INC CLASS A COMMON STOCK	0.004%	91.295%
3287	HIROSHIMA BANK	0.004%	91.299%
3288	CRH (DUBLIN)	0.004%	91.303%
3289	LTC PROPERTIES	0.004%	91.307%
3290	ENERGIAS DE POR	0.004%	91.311%
3291	S-OIL CORPORATI	0.004%	91.316%
3292	SETAN MITSUKOS	0.004%	91.320%
3293	STEELCASE INC	0.004%	91.324%
3294	HASEKO CORP	0.004%	91.328%
3295	SONIC HEALTHCAR	0.004%	91.332%
3296	NTT DOCOMO INC SPON ADR ADR	0.004%	91.336%
3297	VERISIGN	0.004%	91.341%
3298	L BRANDS INC COMMON STOCK USD.5	0.004%	91.345%
3299	ALFA LAVAL AB	0.004%	91.349%
3300	DAILY MAIL&GEN	0.004%	91.353%
3301	SULZER AG	0.004%	91.357%
3302	SINOPHARM GROUP	0.004%	91.361%
3303	NIBE INDUSTRIER	0.004%	91.365%
3304	TORO CO	0.004%	91.370%
3305	SHERRITT INTERN	0.004%	91.374%
3306	VALIANT HOLDING	0.004%	91.378%
3307	ALLIANT ENERGY	0.004%	91.382%
3308	POWER FINANCE C	0.004%	91.386%
3309	PIZZA PIZZA ROY	0.004%	91.390%
3310	A P MOLLER - MA	0.004%	91.395%
3311	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.004%	91.399%
3312	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	91.403%
3313	WACKER CHEMIE A	0.004%	91.407%
3314	GENTERA SAB DE	0.004%	91.411%
3315	IJM CORP BERHAD	0.004%	91.415%
3316	HANESBRANDS INC COMMON STOCK USD.01	0.004%	91.419%
3317	TPK HOLDINGS CO	0.004%	91.424%
3318	RIGHTMOVE GROUP	0.004%	91.428%
3319	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.432%
3320	NORDSON CORP COMMON STOCK	0.004%	91.436%
3321	HINO MOTORS	0.004%	91.440%
3322	FIRM CAPITAL MO	0.004%	91.444%
3323	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.448%
3324	EMBRAER SA SPON ADR ADR	0.004%	91.452%
3325	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.004%	91.456%
3326	NOMURA REAL EST	0.004%	91.461%
3327	China Mengniu D	0.004%	91.465%
3328	NIPPON ELEC GLA	0.004%	91.469%
3329	JAZZ PHARMACEUT	0.004%	91.473%
3330	CINeworld GROUP	0.004%	91.477%
3331	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	91.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	KYUSHU FINANCIA	0.004%	91.485%
3333	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.489%
3334	PARK NATIONAL CORP COMMON STOCK	0.004%	91.493%
3335	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.497%
3336	Alten	0.004%	91.501%
3337	BRUKER CORP COMMON STOCK USD.01	0.004%	91.505%
3338	DA OFFICE INV C	0.004%	91.510%
3339	UNITED UTILITIE	0.004%	91.514%
3340	AES CORP COMMON STOCK USD.01	0.004%	91.518%
3341	PEOPLE'S INSURA	0.004%	91.522%
3342	ROGERS CORP COMMON STOCK USD1.0	0.004%	91.526%
3343	BEIJING CAPITAL	0.004%	91.530%
3344	COCHLEAR LTD	0.004%	91.534%
3345	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.538%
3346	NWS HOLDINGS LT	0.004%	91.542%
3347	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	91.546%
3348	AXEL SPRINGER A	0.004%	91.550%
3349	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	91.554%
3350	FIERA SCEPTRE I	0.004%	91.558%
3351	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.562%
3352	TRYGVESTA AS	0.004%	91.566%
3353	Denison Mines C	0.004%	91.570%
3354	GUNMA BANK	0.004%	91.574%
3355	BK OF KYOTO	0.004%	91.578%
3356	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.582%
3357	VICTREX PLC	0.004%	91.586%
3358	MAGELLAN AEROSP	0.004%	91.590%
3359	LIQUOR STORES N	0.004%	91.594%
3360	TATA STEEL LIMI	0.004%	91.599%
3361	IXIA COMMON STOCK	0.004%	91.603%
3362	CASIO COMPUTER	0.004%	91.607%
3363	ADVANTEST	0.004%	91.611%
3364	AENA SA	0.004%	91.615%
3365	SILICON LABORAT	0.004%	91.619%
3366	CJ CHEILJEDANG	0.004%	91.623%
3367	SHENZHEN INVEST	0.004%	91.627%
3368	KANEKA CORP	0.004%	91.631%
3369	GEMALTO NV	0.004%	91.635%
3370	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.639%
3371	AMERIS BANCORP COMMON STOCK USD1.0	0.004%	91.643%
3372	CHANG HWA COMME	0.004%	91.647%
3373	CYRELA BRAZIL R	0.004%	91.651%
3374	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	91.655%
3375	BRF SA ADR ADR	0.004%	91.659%
3376	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	91.663%
3377	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	91.667%
3378	TALANX AG	0.004%	91.671%
3379	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	91.675%
3380	WERELDHAVE NV	0.004%	91.679%
3381	SUMITOMO FOREST	0.004%	91.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	NIPPON EXPRESS	0.004%	91.687%
3383	LLOYD THOMPSON	0.004%	91.691%
3384	FACTSET RESEARC	0.004%	91.695%
3385	AMEC FOSTER	0.004%	91.699%
3386	CHIBA BANK	0.004%	91.703%
3387	ONE GAS INC COMMON STOCK	0.004%	91.707%
3388	LOGITECH INTERN	0.004%	91.711%
3389	INTERFACE INC COMMON STOCK USD.1	0.004%	91.715%
3390	ATKINS WS	0.004%	91.719%
3391	BANK LEUMI LE-I	0.004%	91.723%
3392	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.727%
3393	DINEQUITY INC	0.004%	91.731%
3394	CHINA GAS HOLDI	0.004%	91.734%
3395	NAMCO BANDAI HO	0.004%	91.738%
3396	PRIMARY HEALTH	0.004%	91.742%
3397	SANKYU INC	0.004%	91.746%
3398	COGNEX CORP	0.004%	91.750%
3399	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.754%
3400	TIETO CORP OYJ	0.004%	91.758%
3401	HACHIJUNI BANK	0.004%	91.762%
3402	ANTA SPORTS PRO	0.004%	91.766%
3403	VONTOBEL HLDGS	0.004%	91.770%
3404	JINDAL STEEL &	0.004%	91.774%
3405	NCC AB-B	0.004%	91.778%
3406	DGB FINANCIAL G	0.004%	91.782%
3407	PETRONET LNG LT	0.004%	91.786%
3408	ALSEA SAB DE CV	0.004%	91.790%
3409	NABTESCO CORP	0.004%	91.794%
3410	IROBOT CORP	0.004%	91.798%
3411	DISTRIBUIDORA I	0.004%	91.801%
3412	ROCKWOOL INTL	0.004%	91.805%
3413	HOMESERVE PLC	0.004%	91.809%
3414	TOPCON CORPORAT	0.004%	91.813%
3415	DAELIM INDUSTRI	0.004%	91.817%
3416	CHUBU ELEC POWE	0.004%	91.821%
3417	WEICHAJ POWER-H	0.004%	91.825%
3418	NOVATEK MICROEL	0.004%	91.829%
3419	SAGE GROUP PLC/	0.004%	91.833%
3420	SIHUAN PHARMACE	0.004%	91.837%
3421	CHINA AGRI-INDU	0.004%	91.841%
3422	AUTO TRADER GRO	0.004%	91.845%
3423	CORE-MARK HLDG	0.004%	91.848%
3424	BROOKS AUTOMATI	0.004%	91.852%
3425	COMFORTDELGRO C	0.004%	91.856%
3426	HOCHTIEF AG	0.004%	91.860%
3427	CUBIC CORP COMMON STOCK	0.004%	91.864%
3428	MBIA INC	0.004%	91.868%
3429	OTP BANK PLC	0.004%	91.872%
3430	LG HOUSEHOLD HE	0.004%	91.876%
3431	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ALLETE INC	0.004%	91.883%
3433	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.887%
3434	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.891%
3435	TECHTRONIC INDU	0.004%	91.895%
3436	LATAM AIRLINES	0.004%	91.899%
3437	FABRINET	0.004%	91.903%
3438	HITACHI CAPITAL	0.004%	91.907%
3439	NTT DATA	0.004%	91.911%
3440	CBL & ASSOC PRO	0.004%	91.914%
3441	GRUPO AEROPORTU	0.004%	91.918%
3442	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.004%	91.922%
3443	CAPITAL ONE BAN	0.004%	91.926%
3444	BHARAT HEAVY EL	0.004%	91.930%
3445	CHARTER HALL GR	0.004%	91.934%
3446	ARGAN INC COMMON STOCK USD.15	0.004%	91.938%
3447	KOITO MFG CO	0.004%	91.941%
3448	FORWARD AIR COR	0.004%	91.945%
3449	SJM HOLDINGS LT	0.004%	91.949%
3450	CLICLS GROUP	0.004%	91.953%
3451	MOBILE MINI INC COMMON STOCK USD.01	0.004%	91.957%
3452	QANTAS AIRWAYS	0.004%	91.961%
3453	E-MART CO. LTD.	0.004%	91.965%
3454	SHENZHOU INT GR	0.004%	91.968%
3455	NIFCO INC	0.004%	91.972%
3456	NEOPOST	0.004%	91.976%
3457	SANTEN PHARM CO	0.004%	91.980%
3458	NIPPON ACCOMMOD	0.004%	91.984%
3459	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.004%	91.988%
3460	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.991%
3461	TASEKO MINES LT	0.004%	91.995%
3462	TOKYO GAS CO	0.004%	91.999%
3463	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	92.003%
3464	TRILOGY ENERGY	0.004%	92.007%
3465	TSUMURA & CO	0.004%	92.010%
3466	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	92.014%
3467	UNIT CORP	0.004%	92.018%
3468	EUROFINS SCIENT	0.004%	92.022%
3469	SCHOUW & CO	0.004%	92.026%
3470	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.029%
3471	DAEWOO SECURITI	0.004%	92.033%
3472	OMNICELL INC COMMON STOCK USD.001	0.004%	92.037%
3473	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	92.041%
3474	BANRISUL	0.004%	92.045%
3475	TAURON POLSKA E	0.004%	92.049%
3476	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.004%	92.052%
3477	MAKITA CORP	0.004%	92.056%
3478	SSAB SVENSKT ST	0.004%	92.060%
3479	NIKON CORP	0.004%	92.064%
3480	BANCA MEDIOLANU	0.004%	92.067%
3481	SINO-OCEAN LAND	0.004%	92.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	SHANGHAI INDL	0.004%	92.075%
3483	LA Z BOY INC COMMON STOCK USD1.0	0.004%	92.079%
3484	BOVIS HOMES GRO	0.004%	92.083%
3485	BROCADE COMMUNI	0.004%	92.086%
3486	UTD O/S LAND	0.004%	92.090%
3487	BLACKPEARL RESO	0.004%	92.094%
3488	PCCW LIMITED	0.004%	92.098%
3489	MULTI COLOR CORP COMMON STOCK	0.004%	92.101%
3490	SUNNY OPTICAL T	0.004%	92.105%
3491	77TH BANK	0.004%	92.109%
3492	HEROUX DEVTEK	0.004%	92.113%
3493	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.004%	92.116%
3494	DUNDEE PRECIOUS	0.004%	92.120%
3495	BANCFIRST CORP	0.004%	92.124%
3496	GRUBHUB INC COMMON STOCK USD.0001	0.004%	92.128%
3497	CHUGOKU BANK	0.004%	92.132%
3498	SYNTHOMER PLC	0.004%	92.135%
3499	KEIHAN ELECTRIC	0.004%	92.139%
3500	AAR CORP	0.004%	92.143%
3501	HIGHWEALTH CONS	0.004%	92.146%
3502	NAN YA PLASTIC	0.004%	92.150%
3503	ALEXANDERS INC	0.004%	92.154%
3504	NHK SPRING CO	0.004%	92.158%
3505	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.161%
3506	WAREHOUSES DE P	0.004%	92.165%
3507	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	92.169%
3508	TRACTOR SUPPLY	0.004%	92.173%
3509	JAPAN EXCELLENT	0.004%	92.176%
3510	HOKUHOKU FINANC	0.004%	92.180%
3511	HYUNDAI HEAVY I	0.004%	92.184%
3512	SALZGITTER AG	0.004%	92.188%
3513	MORINAGA MILK I	0.004%	92.191%
3514	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.195%
3515	PSP SWISS PROPE	0.004%	92.199%
3516	SMC CORP	0.004%	92.202%
3517	ALLEGION PLC	0.004%	92.206%
3518	INVENTEC CORP	0.004%	92.210%
3519	NEXT PLC	0.004%	92.214%
3520	KAZAKHMYS PLC	0.004%	92.217%
3521	ACCTON	0.004%	92.221%
3522	ASTEC INDUSTRIE	0.004%	92.225%
3523	OLYMPUS OPTICAL	0.004%	92.228%
3524	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	92.232%
3525	HENKEL KGAA-PRE	0.004%	92.236%
3526	ALSTRIA OFFICE	0.004%	92.240%
3527	HAITONG SECURIT	0.004%	92.243%
3528	WACOAL CORP	0.004%	92.247%
3529	PLANTRONICS INC COMMON STOCK USD.01	0.004%	92.251%
3530	BELIMO HOLDING	0.004%	92.254%
3531	XINYI GLASS HOL	0.004%	92.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	HEICO CORP	0.004%	92.262%
3533	NEUSTAR INC-CLA	0.004%	92.265%
3534	CATTOLICA ASSIC	0.004%	92.269%
3535	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.273%
3536	SPARTANNASH CO COMMON STOCK	0.004%	92.277%
3537	CAPELLA EDUCATI	0.004%	92.280%
3538	TKH GROUP NV DU	0.004%	92.284%
3539	KUBOTA CORP	0.004%	92.288%
3540	SABINA SILVER C	0.004%	92.291%
3541	JAPAN AIRLINES	0.004%	92.295%
3542	BOB EVANS FARMS	0.004%	92.299%
3543	VONAGE HLDGS CO	0.004%	92.302%
3544	SKY CITY	0.004%	92.306%
3545	HARSCO CORP	0.004%	92.310%
3546	CANARA BANK	0.004%	92.313%
3547	CHINA RAILWAY C	0.004%	92.317%
3548	SOUTH32 ADR ADR	0.004%	92.321%
3549	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	92.324%
3550	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.328%
3551	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	92.332%
3552	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	92.335%
3553	GAIL INDIA LTD	0.004%	92.339%
3554	FORBO HLDG	0.004%	92.343%
3555	TAIWAN COOPERAT	0.004%	92.346%
3556	REDROW	0.004%	92.350%
3557	MRV ENGENHARIA	0.004%	92.354%
3558	HARVEY NORMAN H	0.004%	92.357%
3559	CHINA DEVELOPME	0.004%	92.361%
3560	WADDELL & REED	0.004%	92.365%
3561	NEXANS	0.004%	92.368%
3562	DONALDSON CO IN	0.004%	92.372%
3563	LIBERTY GLOBAL	0.004%	92.376%
3564	NOF CORP	0.004%	92.379%
3565	TRONOX LTD-CL A	0.004%	92.383%
3566	ALTRAN TECHNOLO	0.004%	92.387%
3567	LONDON STOCK EX	0.004%	92.390%
3568	BANCOLOMBIA SA	0.004%	92.394%
3569	TOKUYAMA CORP	0.004%	92.397%
3570	KRATON CORP COMMON STOCK USD.01	0.004%	92.401%
3571	MAIDEN HLDGS LT	0.004%	92.405%
3572	ABN AMRO GROUP	0.004%	92.408%
3573	ZILLOW GROUP INC C COMMON STOCK	0.004%	92.412%
3574	JAMES RIVER GRO	0.004%	92.416%
3575	PIONEER FOODS L	0.004%	92.419%
3576	EMPRESAS COPEC	0.004%	92.423%
3577	E L FINL CORP L	0.004%	92.426%
3578	JAPAN EXCHANGE	0.004%	92.430%
3579	TAIYO YUDEN CO	0.004%	92.434%
3580	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	92.437%
3581	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	92.441%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	ESCORTS LTD	0.004%	92.445%
3583	DHX MEDIA LTD	0.004%	92.448%
3584	BIOMERIEUX	0.004%	92.452%
3585	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	92.455%
3586	SCHWEITZER-MAUD	0.004%	92.459%
3587	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	92.463%
3588	GOLDEN AGRI RES	0.004%	92.466%
3589	TINGYI(CAYMAN I	0.004%	92.470%
3590	KANSAI ELEC POW	0.004%	92.473%
3591	ADVANCED MICRO	0.004%	92.477%
3592	WOOLWORTHS HLDG	0.004%	92.481%
3593	ASM INTL NV	0.004%	92.484%
3594	FISHER & PAYKEL	0.004%	92.488%
3595	INTERCONTINENTAL HOTELS ADR ADR	0.004%	92.491%
3596	TOYOBO CO	0.004%	92.495%
3597	CHIPOTLE MEXICA	0.004%	92.499%
3598	RELIANCE CAPITA	0.004%	92.502%
3599	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	92.506%
3600	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	92.509%
3601	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	92.513%
3602	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.517%
3603	ICA GRUPPEN AB	0.004%	92.520%
3604	AUTODESK INC	0.004%	92.524%
3605	NIPPON TEL&TEL	0.004%	92.527%
3606	JD.COM INC ADR ADR USD.00002	0.004%	92.531%
3607	KUBOTA CORP	0.004%	92.534%
3608	NISOURCE INC	0.004%	92.538%
3609	SEGA SAMMY HOLD	0.004%	92.542%
3610	TELSTRA CORP	0.004%	92.545%
3611	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	92.549%
3612	TOKYU CORP	0.004%	92.552%
3613	AMERICA MOVIL S	0.004%	92.556%
3614	NAGOYA RAILROAD	0.004%	92.559%
3615	HKT TRUST	0.004%	92.563%
3616	EVOLUTION MININ	0.004%	92.567%
3617	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.570%
3618	KLOECKNER & CO	0.004%	92.574%
3619	FUCHS PETROLUB	0.004%	92.577%
3620	MASIMO CORP COMMON STOCK USD.001	0.004%	92.581%
3621	EBIX INC COMMON STOCK USD.1	0.004%	92.584%
3622	ANHUI CONCH CEM	0.004%	92.588%
3623	CNP ASSURANCES	0.004%	92.591%
3624	REALPAGE INC COMMON STOCK USD.001	0.004%	92.595%
3625	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	92.598%
3626	MIRACA HOLDIN	0.004%	92.602%
3627	SARTORIUS AG-VO	0.004%	92.606%
3628	YY INC ADR ADR USD.00001	0.004%	92.609%
3629	SHRIRAM TRANSP	0.004%	92.613%
3630	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	92.616%
3631	AXIATA GROUP	0.004%	92.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	ACTUANT CORP A COMMON STOCK USD.2	0.004%	92.623%
3633	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	92.627%
3634	INGEVITY CORP COMMON STOCK USD.01	0.004%	92.630%
3635	FAR EAST HORIZO	0.004%	92.634%
3636	CALERES INC COMMON STOCK USD.01	0.004%	92.637%
3637	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	92.641%
3638	BANKIA SA	0.004%	92.645%
3639	FORTUNA SILVER MINES INC COMMON STOCK	0.004%	92.648%
3640	WI-LAN INC	0.004%	92.652%
3641	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.655%
3642	BEIJING ENT WAT	0.004%	92.659%
3643	HORIZON NORTH L	0.004%	92.662%
3644	DUERR AG	0.004%	92.666%
3645	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.669%
3646	AU OPTRONICS CO	0.004%	92.673%
3647	ESSENTRA PLC	0.004%	92.676%
3648	OSG CORP	0.004%	92.680%
3649	BHP BILLITON LTD SPON ADR ADR	0.004%	92.683%
3650	JIANGXI COPPER	0.003%	92.687%
3651	KT & G	0.003%	92.690%
3652	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.003%	92.694%
3653	ITC LTD	0.003%	92.697%
3654	SKYWORTH DIGITA	0.003%	92.701%
3655	DAIDO STEEL CO	0.003%	92.704%
3656	ULTRAPAR PARTIC	0.003%	92.708%
3657	SWATCH GROUP AG	0.003%	92.711%
3658	SAMSUNG SECS CO	0.003%	92.715%
3659	ADEKA CORPORATI	0.003%	92.718%
3660	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	92.722%
3661	GLORY	0.003%	92.725%
3662	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.003%	92.729%
3663	BDO UNIBANK INC	0.003%	92.732%
3664	MAPLETREE INDUS	0.003%	92.736%
3665	TESSENDERLO CHE	0.003%	92.739%
3666	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.742%
3667	SUN ART RETAIL	0.003%	92.746%
3668	EXTERRAN CORP COMMON STOCK USD.01	0.003%	92.749%
3669	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.003%	92.753%
3670	GENTHERM INC COMMON STOCK	0.003%	92.756%
3671	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	92.760%
3672	KRUNG THAI BNK	0.003%	92.763%
3673	PT TAMBANG BATU	0.003%	92.767%
3674	CANAM GROUP	0.003%	92.770%
3675	EXXARO	0.003%	92.774%
3676	ARMSTRONG WORLD	0.003%	92.777%
3677	FRANSHION PROPE	0.003%	92.781%
3678	ASIA CEMENT	0.003%	92.784%
3679	MEIJI HOLDINGS	0.003%	92.788%
3680	SHOWA SHELL SEK	0.003%	92.791%
3681	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	92.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	CENTURY TOKYO	0.003%	92.798%
3683	POWER INTEGRATI	0.003%	92.801%
3684	KOREA INVESTMEN	0.003%	92.805%
3685	SHIZUOKA BANK	0.003%	92.808%
3686	MERITZ SECURITI	0.003%	92.812%
3687	GPO TELEVISA	0.003%	92.815%
3688	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.003%	92.819%
3689	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	92.822%
3690	NEW ORIENTAL ED	0.003%	92.825%
3691	EASYJET	0.003%	92.829%
3692	GRAINCORP LTD	0.003%	92.832%
3693	CAP SA	0.003%	92.836%
3694	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	92.839%
3695	RAMBUS INC	0.003%	92.843%
3696	NISSHINBO IND I	0.003%	92.846%
3697	OXFORD INDUSTRI	0.003%	92.850%
3698	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.853%
3699	NITORI CO LTD	0.003%	92.856%
3700	TELEFONICA DEUT	0.003%	92.860%
3701	JD SPORTS FASHI	0.003%	92.863%
3702	EQUATORIAL ENER	0.003%	92.867%
3703	SUPER GROUP	0.003%	92.870%
3704	BARCO(NEW)	0.003%	92.874%
3705	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.003%	92.877%
3706	COMPEQ MFG	0.003%	92.880%
3707	ATLAS COPCO AB	0.003%	92.884%
3708	WOONGJIN COWAY	0.003%	92.887%
3709	YUEXIU PROPERTY	0.003%	92.891%
3710	DELTA ELECTRONI	0.003%	92.894%
3711	COMPUTERSHARE L	0.003%	92.897%
3712	CORBION NV	0.003%	92.901%
3713	BOLLORE	0.003%	92.904%
3714	LANCASHIRE HLDG	0.003%	92.908%
3715	HUA NAN FINANCI	0.003%	92.911%
3716	CHESAPEAKE LODG	0.003%	92.915%
3717	ALS LTD	0.003%	92.918%
3718	AYALA CORP	0.003%	92.921%
3719	MEDIBANK PVT LT	0.003%	92.925%
3720	LULULEMON	0.003%	92.928%
3721	LG INSURANCE CO	0.003%	92.932%
3722	SEVEN BANK LTD.	0.003%	92.935%
3723	HERMES INTL	0.003%	92.938%
3724	EPAM SYSTEMS INC COMMON STOCK USD.001	0.003%	92.942%
3725	SPIRE INC COMMON STOCK USD1.0	0.003%	92.945%
3726	SAIA INC COMMON STOCK USD.001	0.003%	92.949%
3727	GREAT EAGLE HLD	0.003%	92.952%
3728	INTEGRATED DEVI	0.003%	92.955%
3729	SUEZ ENVIRONMEN	0.003%	92.959%
3730	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.962%
3731	BANK OF GEORGIA	0.003%	92.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NISHI-NIPPON FI	0.003%	92.969%
3733	MORI TRUST SOGO	0.003%	92.972%
3734	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	92.976%
3735	MODERN TIMES GR	0.003%	92.979%
3736	HYUNDAI DS,NEW	0.003%	92.982%
3737	KONINKLIJKE BAM	0.003%	92.986%
3738	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	92.989%
3739	VALMET CORP	0.003%	92.993%
3740	BENESSE CORP	0.003%	92.996%
3741	VEON LTD ADR	0.003%	92.999%
3742	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.003%
3743	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.006%
3744	HTC CORP COMMON	0.003%	93.009%
3745	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.013%
3746	TAIWAN HON CHUA	0.003%	93.016%
3747	CHART INDUSTRIE	0.003%	93.019%
3748	BUWOG AG	0.003%	93.023%
3749	Samsung Life In	0.003%	93.026%
3750	QUBE HOLDINGS L	0.003%	93.030%
3751	RENGO CO	0.003%	93.033%
3752	CIMAREX ENERGY CO COMMON STOCK USD.01	0.003%	93.036%
3753	APA GROUP	0.003%	93.040%
3754	ORKLA ASA	0.003%	93.043%
3755	USHIO INC	0.003%	93.046%
3756	CIA BRASILEIRA	0.003%	93.050%
3757	IMPERIAL METALS	0.003%	93.053%
3758	H2O RETAILING C	0.003%	93.056%
3759	DORMA+KABA HOLD	0.003%	93.060%
3760	KEMIRA OY	0.003%	93.063%
3761	SHIMIZU CORP	0.003%	93.066%
3762	AWA BANK	0.003%	93.070%
3763	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	93.073%
3764	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	93.076%
3765	FAR EASTONE TEL	0.003%	93.080%
3766	K'S HOLDINGS	0.003%	93.083%
3767	MARUHA NICHIRO	0.003%	93.086%
3768	S + T BANCORP INC COMMON STOCK USD2.5	0.003%	93.090%
3769	PTT GLOBAL CHEM	0.003%	93.093%
3770	CHINA HONGQIAO	0.003%	93.096%
3771	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.099%
3772	SHENZHEN INTERN	0.003%	93.103%
3773	SOHO CHINA LTD	0.003%	93.106%
3774	EMMI AG	0.003%	93.109%
3775	DIPLOMA (NEW)	0.003%	93.113%
3776	EOH HOLDINGS LT	0.003%	93.116%
3777	UTD INTERNET AG	0.003%	93.119%
3778	ORIENT OVERSEAS	0.003%	93.123%
3779	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.126%
3780	POWERTECH TECHN	0.003%	93.129%
3781	SUN TV NETWORK	0.003%	93.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	IMAX CORP	0.003%	93.136%
3783	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.139%
3784	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.142%
3785	SOFTWARE AG DAR	0.003%	93.146%
3786	ENERGY DEVELOP	0.003%	93.149%
3787	INDUS HOLDING A	0.003%	93.152%
3788	AEDIFICA	0.003%	93.155%
3789	CRANSWICK	0.003%	93.159%
3790	PAPA JOHN'S INT	0.003%	93.162%
3791	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.165%
3792	CASTELLUM AB NE	0.003%	93.169%
3793	AMEDISYS INC COMMON STOCK USD.001	0.003%	93.172%
3794	NIPPON LIGHT ME	0.003%	93.175%
3795	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.178%
3796	NIPPON SHOKUBAI	0.003%	93.182%
3797	COCA-COLA AMATI	0.003%	93.185%
3798	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.003%	93.188%
3799	CABLE ONE INC COMMON STOCK USD.01	0.003%	93.192%
3800	PRIVATEBANCORP INC COMMON STOCK	0.003%	93.195%
3801	CHINA RESOURCES	0.003%	93.198%
3802	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.201%
3803	RAMSAY HEALTH C	0.003%	93.205%
3804	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.003%	93.208%
3805	KOTAK MAHINDRA	0.003%	93.211%
3806	INTRUM JUSTITIA	0.003%	93.214%
3807	BELMOND LTD	0.003%	93.218%
3808	NORTH PACIFIC B	0.003%	93.221%
3809	ASSECO POLAND S	0.003%	93.224%
3810	HAZAMA CORP(NEW	0.003%	93.227%
3811	DFDS A/S	0.003%	93.231%
3812	TENNANT CO	0.003%	93.234%
3813	BILFINGER BERGE	0.003%	93.237%
3814	COHEN + STEERS INC COMMON STOCK USD.01	0.003%	93.241%
3815	SHOPPING CENTRE	0.003%	93.244%
3816	CHINA EVERBRIGH	0.003%	93.247%
3817	CABELA S INC COMMON STOCK USD.01	0.003%	93.250%
3818	NIPPON SUISAN	0.003%	93.254%
3819	LION CORP	0.003%	93.257%
3820	CHINA STATE CON	0.003%	93.260%
3821	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.003%	93.263%
3822	TOPDANMARK A/S	0.003%	93.266%
3823	KUEHNE & NAGEL	0.003%	93.270%
3824	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.273%
3825	JTEKT CORP.	0.003%	93.276%
3826	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.279%
3827	TRIUMPH GROUP I	0.003%	93.283%
3828	EXPONENT INC COMMON STOCK USD.001	0.003%	93.286%
3829	SHIGA BANK	0.003%	93.289%
3830	GPO CARSO SA DE	0.003%	93.292%
3831	NETWORK HEALTHC	0.003%	93.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	AG GROWTH INTER	0.003%	93.299%
3833	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.003%	93.302%
3834	FIRST BUSEY CORP COMMON STOCK USD.001	0.003%	93.305%
3835	THIRD POINT REI	0.003%	93.309%
3836	SODEXHO ALLIANC	0.003%	93.312%
3837	SHISEIDO CO	0.003%	93.315%
3838	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.003%	93.318%
3839	REXFORD INDUSTR	0.003%	93.321%
3840	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.325%
3841	LG INNOTEK CO	0.003%	93.328%
3842	TAIYO NIPPON SA	0.003%	93.331%
3843	PNM RESOURCES I	0.003%	93.334%
3844	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.338%
3845	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.003%	93.341%
3846	DRAX GROUP PLC	0.003%	93.344%
3847	IDEMITSU KOSAN	0.003%	93.347%
3848	NIPPON KONPO UN	0.003%	93.350%
3849	VALE SA SP ADR ADR	0.003%	93.354%
3850	WIN SEMICONDUCT	0.003%	93.357%
3851	GRAFTON GROUP P	0.003%	93.360%
3852	HANWA CO	0.003%	93.363%
3853	NORTHWEST HEALT	0.003%	93.366%
3854	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	93.370%
3855	ARVIND LTD	0.003%	93.373%
3856	KONAMI CO	0.003%	93.376%
3857	IYO BANK	0.003%	93.379%
3858	PENTA OCEAN CON	0.003%	93.382%
3859	MAXLINEAR INC CLASS A COMMON STOCK	0.003%	93.386%
3860	ULTRA ELECTRONI	0.003%	93.389%
3861	GLATFELTER(PH)C	0.003%	93.392%
3862	ANDERSONS INC/THE COMMON STOCK	0.003%	93.395%
3863	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.398%
3864	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.402%
3865	K-REIT ASIA	0.003%	93.405%
3866	GRAY TELEVISION INC COMMON STOCK	0.003%	93.408%
3867	GIANT MFG CO	0.003%	93.411%
3868	JSE LTD	0.003%	93.414%
3869	WEST JAPAN RAIL	0.003%	93.418%
3870	1ST SOURCE CORP COMMON STOCK	0.003%	93.421%
3871	ROLLINS INC	0.003%	93.424%
3872	CREST NICHOLSON	0.003%	93.427%
3873	VISCOFAN SA	0.003%	93.430%
3874	CFE	0.003%	93.433%
3875	BREWIN DOLPHIN	0.003%	93.437%
3876	GALLIFORD TRY P	0.003%	93.440%
3877	D'IETEREN TRADI	0.003%	93.443%
3878	GUANGDONG INVES	0.003%	93.446%
3879	SAPURAKENCANA P	0.003%	93.449%
3880	SANKYO CO LTD	0.003%	93.452%
3881	LOGAN PROPERTY	0.003%	93.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	JUBILANT LIFE S	0.003%	93.459%
3883	MASSMART HOLDIN	0.003%	93.462%
3884	LUPIN LTD	0.003%	93.465%
3885	HFF INC CLASS A COMMON STOCK USD.01	0.003%	93.468%
3886	WESTERN REFININ	0.003%	93.471%
3887	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.474%
3888	INDUSTRIAS PENO	0.003%	93.478%
3889	THOMAS COOK GRO	0.003%	93.481%
3890	EMPRESAS CMPC S	0.003%	93.484%
3891	ISRAEL DISCOUNT	0.003%	93.487%
3892	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.490%
3893	FLEXIUM INTERCO	0.003%	93.493%
3894	CEAT LTD	0.003%	93.497%
3895	NEXTEER AUTOMOT	0.003%	93.500%
3896	H&E EQUIPMENT S	0.003%	93.503%
3897	CIFI HOLDINGS G	0.003%	93.506%
3898	SHIRE PLC ADR	0.003%	93.509%
3899	BANCA POPOLARE	0.003%	93.512%
3900	NGK INSULATORS	0.003%	93.515%
3901	NORTHAM PLATINU	0.003%	93.518%
3902	CCR SA	0.003%	93.522%
3903	DASSAULT SYSTEM	0.003%	93.525%
3904	WHITEHAVEN COAL	0.003%	93.528%
3905	FIRST PACIFIC C	0.003%	93.531%
3906	mitsui eng&ship	0.003%	93.534%
3907	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	93.537%
3908	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.540%
3909	KNOLL INC COMMON STOCK USD.01	0.003%	93.543%
3910	CJ CORP.	0.003%	93.547%
3911	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	93.550%
3912	OKUMA CORP	0.003%	93.553%
3913	RECORDATI SPA	0.003%	93.556%
3914	FUJITSU GENERAL	0.003%	93.559%
3915	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.562%
3916	TADANO	0.003%	93.565%
3917	STORNOWAY DIAMO	0.003%	93.568%
3918	QUALICORP SA	0.003%	93.571%
3919	BREMBO SPA	0.003%	93.574%
3920	INDUSTRIAS CH S	0.003%	93.578%
3921	BOSSARD HOLDING	0.003%	93.581%
3922	SIAM CEMENT PCL	0.003%	93.584%
3923	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.003%	93.587%
3924	DAH SING FINANC	0.003%	93.590%
3925	PORTUCEL EMPRES	0.003%	93.593%
3926	OSAKA GAS CO	0.003%	93.596%
3927	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.599%
3928	NAGASE & CO	0.003%	93.602%
3929	DAIICHI KOSHO C	0.003%	93.605%
3930	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.608%
3931	MEDIATEK INC	0.003%	93.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SHIMACHU CO	0.003%	93.615%
3933	AOYAMA TRADING	0.003%	93.618%
3934	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.621%
3935	COM2US CORPORAT	0.003%	93.624%
3936	GENESCO INC COMMON STOCK USD1.0	0.003%	93.627%
3937	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.630%
3938	GRANITE OIL COR	0.003%	93.633%
3939	HOKKOKU BANK	0.003%	93.636%
3940	UNIBET GROUP PL	0.003%	93.639%
3941	DIODES INC COMMON STOCK USD.667	0.003%	93.642%
3942	MAYORA INDAH	0.003%	93.645%
3943	SPAR GROUP LIMI	0.003%	93.648%
3944	ZHONGSHENG GROU	0.003%	93.651%
3945	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	93.654%
3946	MR PRICE GROUP	0.003%	93.657%
3947	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.660%
3948	FAR EAST TEXTIL	0.003%	93.663%
3949	MAEDA CORP	0.003%	93.666%
3950	PARAGON GROUP O	0.003%	93.669%
3951	SIDERURGICA NAC	0.003%	93.673%
3952	SWEDISH MATCH C	0.003%	93.676%
3953	CTS EVENTIM	0.003%	93.679%
3954	TS TECH CO.LTD	0.003%	93.682%
3955	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.685%
3956	ALMACENES EXITO	0.003%	93.688%
3957	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.691%
3958	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.694%
3959	WESTPAC BANKING	0.003%	93.697%
3960	HORIBA	0.003%	93.700%
3961	HAIER ELECTRONI	0.003%	93.703%
3962	BOISE CASCADE CO COMMON STOCK USD.01	0.003%	93.706%
3963	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.709%
3964	PATRICK INDUSTRIES INC COMMON STOCK	0.003%	93.712%
3965	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.003%	93.715%
3966	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	93.718%
3967	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.721%
3968	BOLSAS Y MERCAD	0.003%	93.724%
3969	RATOS AB-B SHS	0.003%	93.727%
3970	INVESTEC LIMITE	0.003%	93.730%
3971	BB SEGURIDADE P	0.003%	93.733%
3972	MORINAGA & CO	0.003%	93.736%
3973	TELEVISION BROA	0.003%	93.739%
3974	KAMIGUMI CO	0.003%	93.742%
3975	FIRST MERCHANTS CORP COMMON STOCK	0.003%	93.745%
3976	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.748%
3977	TAIWAN PAIHO	0.003%	93.751%
3978	MICHAEL PAGE IN	0.003%	93.754%
3979	TOHO HOLDINGS C	0.003%	93.757%
3980	OCI	0.003%	93.760%
3981	KUMBA IRON ORE	0.003%	93.763%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	REALTEK SEMICON	0.003%	93.766%
3983	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.769%
3984	ODAKYU ELEC RLW	0.003%	93.772%
3985	KOREAN AIR LINE	0.003%	93.775%
3986	CHENG SHIN RUBB	0.003%	93.778%
3987	BIG YELLOW GROU	0.003%	93.781%
3988	LENDINGCLUB CORP COMMON STOCK USD.01	0.003%	93.784%
3989	AK STEEL HOLDIN	0.003%	93.787%
3990	OAD GAZPROM	0.003%	93.790%
3991	BE SEMICONDUCTO	0.003%	93.793%
3992	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.796%
3993	KB HOME COMMON STOCK USD1.0	0.003%	93.799%
3994	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.003%	93.802%
3995	SOPRA	0.003%	93.805%
3996	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	93.808%
3997	EPLUS INC	0.003%	93.811%
3998	ASM PACIFIC TEC	0.003%	93.814%
3999	CALLIDUS CAPITA	0.003%	93.817%
4000	ASIANA AIRLINES	0.003%	93.820%
4001	EDP RENOVAVEIS	0.003%	93.823%
4002	TATA POWER CO L	0.003%	93.826%
4003	CONMED CORP COMMON STOCK USD.01	0.003%	93.829%
4004	SANDS CHINA LTD	0.003%	93.832%
4005	AUTONEUM HOLDIN	0.003%	93.835%
4006	AECI	0.003%	93.838%
4007	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	93.841%
4008	TRIPOD TECHNOLO	0.003%	93.844%
4009	CST BRANDS INC COMMON STOCK USD.01	0.003%	93.846%
4010	NCSOFT CORPN	0.003%	93.849%
4011	VIAD CORP	0.003%	93.852%
4012	NOBLE GROUP LTD	0.003%	93.855%
4013	HEXPOL AB	0.003%	93.858%
4014	LIBERTY HLDGS	0.003%	93.861%
4015	BANCO SANTANDER	0.003%	93.864%
4016	NOMURA RESEARCH	0.003%	93.867%
4017	WALSIN LIHWA CO	0.003%	93.870%
4018	LHC GROUP INC COMMON STOCK USD.01	0.003%	93.873%
4019	TONGDA GROUP HL	0.003%	93.876%
4020	ELIOR	0.003%	93.879%
4021	EICHER MOTORS	0.003%	93.882%
4022	ASSOCIATED BRIT	0.003%	93.885%
4023	TF ADNUBUSTRADO	0.003%	93.888%
4024	FEDERAL BANK LT	0.003%	93.891%
4025	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	93.894%
4026	GPO FIN INBURSA	0.003%	93.897%
4027	EXLSERVICE HLDG	0.003%	93.900%
4028	ACER INC	0.003%	93.903%
4029	ARCELORMITTAL-N	0.003%	93.906%
4030	ACERINOX SA	0.003%	93.908%
4031	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	CAIRN INDIA LTD	0.003%	93.914%
4033	WOORI BANK	0.003%	93.917%
4034	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.920%
4035	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.923%
4036	NIPPON SEIKI CO	0.003%	93.926%
4037	JAPAN RENTAL HO	0.003%	93.929%
4038	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.932%
4039	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	93.935%
4040	LCY CHEMICAL CO	0.003%	93.938%
4041	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	93.941%
4042	BAIC MOTOR CORP	0.003%	93.944%
4043	KAJIMA CORP	0.003%	93.947%
4044	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.949%
4045	TENAGA NASIONL	0.003%	93.952%
4046	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.955%
4047	LUZERNER KTBK	0.003%	93.958%
4048	SING AIRP TRM S	0.003%	93.961%
4049	INSPERITY INC	0.003%	93.964%
4050	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	93.967%
4051	GRUPO FINANCIER	0.003%	93.970%
4052	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	93.973%
4053	OKI ELECTRIC IN	0.003%	93.976%
4054	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	93.979%
4055	FORMOSA PLASTIC	0.003%	93.982%
4056	ALON USA ENERGY INC COMMON STOCK USD.01	0.003%	93.984%
4057	AEON FINANCIAL	0.003%	93.987%
4058	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.003%	93.990%
4059	WETHERSPOON (J.	0.003%	93.993%
4060	VALORA HOLDING	0.003%	93.996%
4061	RIO TINTO PLC	0.003%	93.999%
4062	US ECOLOGY INC COMMON STOCK USD.01	0.003%	94.002%
4063	HEIWA CORP	0.003%	94.005%
4064	KONECRANES O	0.003%	94.008%
4065	MAPLETREE GREAT	0.003%	94.011%
4066	ESPRIT HOLDINGS	0.003%	94.014%
4067	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	94.016%
4068	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	94.019%
4069	HYUNDAI WIA COR	0.003%	94.022%
4070	CARILLION	0.003%	94.025%
4071	SURUGA BANK	0.003%	94.028%
4072	AGREE REALTY CORP REIT USD.0001	0.003%	94.031%
4073	DELPHI ENERGY C	0.003%	94.034%
4074	GEN COMMUNICATI	0.003%	94.037%
4075	JAFCO CO LTD	0.003%	94.040%
4076	KIER GROUP	0.003%	94.042%
4077	ORIENTAL LAND C	0.003%	94.045%
4078	ECONOCOM GROUP	0.003%	94.048%
4079	MAEDA ROAD CONS	0.003%	94.051%
4080	INDIVIOR PLC	0.003%	94.054%
4081	LUK FOOK HOLDIN	0.003%	94.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	WRIGHT MEDICAL	0.003%	94.060%
4083	THAI MILITARY B	0.003%	94.063%
4084	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	94.066%
4085	SONAE, S.G.P.S.	0.003%	94.068%
4086	WH SMITH PLC	0.003%	94.071%
4087	ANDRITZ AG	0.003%	94.074%
4088	KOREAN REINSURA	0.003%	94.077%
4089	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.080%
4090	DAISHI BANK	0.003%	94.083%
4091	CHINA AIRLINES	0.003%	94.086%
4092	AVISTA CORP	0.003%	94.088%
4093	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	94.091%
4094	SINOPEC ENGINEE	0.003%	94.094%
4095	NASPERS LIMITED	0.003%	94.097%
4096	NOBLE CORP PLC	0.003%	94.100%
4097	CHINA PETROLEUM	0.003%	94.103%
4098	KEIYO BANK	0.003%	94.106%
4099	GAMUDA BERHAD	0.003%	94.109%
4100	PUNJAB NATIONAL	0.003%	94.111%
4101	SHIMANO INC	0.003%	94.114%
4102	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.117%
4103	CAVIUM INC COMMON STOCK USD.001	0.003%	94.120%
4104	NEWS CORP CLASS B COMMON STOCK	0.003%	94.123%
4105	STANLEY ELECTRI	0.003%	94.126%
4106	CHINA RESOURCES	0.003%	94.129%
4107	SAVILLS PLC	0.003%	94.131%
4108	KERNEL HOLDING	0.003%	94.134%
4109	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.137%
4110	CHINA LONGYUAN	0.003%	94.140%
4111	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	94.143%
4112	FUJI OIL CO	0.003%	94.146%
4113	NISSAN CHEMICAL	0.003%	94.148%
4114	KEYENCE CORP	0.003%	94.151%
4115	TERUMO CORP	0.003%	94.154%
4116	INVINCIBLE INVE	0.003%	94.157%
4117	OCLARO INC COMMON STOCK USD.01	0.003%	94.160%
4118	SOCIETE BIC SA	0.003%	94.163%
4119	FOXCONN TECHNOL	0.003%	94.165%
4120	RENISHAW	0.003%	94.168%
4121	DECHRA PHARMA	0.003%	94.171%
4122	MINERAL RESOURC	0.003%	94.174%
4123	KOREA LIFE INSU	0.003%	94.177%
4124	CHASE CORP COMMON STOCK USD.1	0.003%	94.180%
4125	TSUBAKIMOTO CHA	0.003%	94.182%
4126	YAMAHA CORP	0.003%	94.185%
4127	SMILES SA	0.003%	94.188%
4128	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.003%	94.191%
4129	MCGRATH RENTCORP COMMON STOCK	0.003%	94.194%
4130	TERRENO REALTY CORP REIT USD.01	0.003%	94.197%
4131	BTG PLC	0.003%	94.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	WELBILT INC COMMON STOCK USD.01	0.003%	94.202%
4133	EVERTZ TECHNOLO	0.003%	94.205%
4134	TSOGO SUN HOLDI	0.003%	94.208%
4135	PKO BANK POLSKI	0.003%	94.211%
4136	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	94.213%
4137	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	94.216%
4138	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.219%
4139	WALSIN TECHNOLO	0.003%	94.222%
4140	LG PHILIPS LCD	0.003%	94.225%
4141	DAEWOO INTERNAT	0.003%	94.228%
4142	BHARTI INFRATEL	0.003%	94.230%
4143	SENIOR PLC	0.003%	94.233%
4144	IWATANI INTL CO	0.003%	94.236%
4145	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.239%
4146	ALLIANCE FINANC	0.003%	94.242%
4147	AUROBINDO PHARM	0.003%	94.244%
4148	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.247%
4149	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.250%
4150	IMPLENIA AG	0.003%	94.253%
4151	DIAMOND OFFSHOR	0.003%	94.256%
4152	AF AB	0.003%	94.258%
4153	ENEL CHILE SA ADR	0.003%	94.261%
4154	CHEMTURA CORP COMMON STOCK USD.01	0.003%	94.264%
4155	BRASKEM SA	0.003%	94.267%
4156	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.270%
4157	B&M EUROPEAN VA	0.003%	94.272%
4158	NAVIGANT CONSUL	0.003%	94.275%
4159	HITACHI HIGH-TE	0.003%	94.278%
4160	SHINSEGAE DEPT	0.003%	94.281%
4161	GVC HOLDINGS PL	0.003%	94.283%
4162	DR REDDYS LABS	0.003%	94.286%
4163	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.289%
4164	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.292%
4165	ITAU CORPBANCA	0.003%	94.295%
4166	CHINA OILFIELD	0.003%	94.297%
4167	FRESNILLO PLC	0.003%	94.300%
4168	LYDALL INC COMMON STOCK USD.1	0.003%	94.303%
4169	UTD DRUG	0.003%	94.306%
4170	ACACIA MINING	0.003%	94.309%
4171	SOCIETE TELEVIS	0.003%	94.311%
4172	VIA VAREJO SA	0.003%	94.314%
4173	NUFARM	0.003%	94.317%
4174	KINTETSU CORP	0.003%	94.320%
4175	BIOCON	0.003%	94.322%
4176	BR MALLS PARTIC	0.003%	94.325%
4177	JAIN IRRIGATION	0.003%	94.328%
4178	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	94.331%
4179	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	94.333%
4180	ILIAD	0.003%	94.336%
4181	TELENET GROUP H	0.003%	94.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	94.342%
4183	SA DES CIMENTS	0.003%	94.345%
4184	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.003%	94.347%
4185	STROER OUT-OF-H	0.003%	94.350%
4186	KAYABA INDUSTRY	0.003%	94.353%
4187	LONDOMETRIC PR	0.003%	94.356%
4188	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.358%
4189	TREND MICRO INC	0.003%	94.361%
4190	COMFORIA RESIDE	0.003%	94.364%
4191	MITIE GROUP	0.003%	94.367%
4192	SAN IN GODO BAN	0.003%	94.369%
4193	SHINSEI BANK	0.003%	94.372%
4194	HAW PAR CORP LT	0.003%	94.375%
4195	BCO SANTANDER-C	0.003%	94.378%
4196	THAI OIL PCL-FR	0.003%	94.380%
4197	CANWEL BUILDING	0.003%	94.383%
4198	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.386%
4199	AMBU A/S	0.003%	94.389%
4200	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.003%	94.391%
4201	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.394%
4202	MORGAN ADVANCE	0.003%	94.397%
4203	CITIC SECURITIE	0.003%	94.400%
4204	HYSAN DEVELOPME	0.003%	94.402%
4205	PETROCHINA COMP	0.003%	94.405%
4206	TOTVS SA	0.003%	94.408%
4207	SHINMAYWA INDS	0.003%	94.411%
4208	CHARTER HALL	0.003%	94.413%
4209	TUPRAS-TURKIYE	0.003%	94.416%
4210	SFS GROUP AG	0.003%	94.419%
4211	SCANSOURCE INC COMMON STOCK	0.003%	94.422%
4212	MACQUARIE KOREA	0.003%	94.424%
4213	YAMATAKE CORP Y	0.003%	94.427%
4214	MARSTON'S PLC	0.003%	94.430%
4215	UNITE GROUP PLC	0.003%	94.432%
4216	ANGLOVAAL MININ	0.003%	94.435%
4217	TRUEBLUE INC COMMON STOCK	0.003%	94.438%
4218	COSMAX INC	0.003%	94.441%
4219	AMANO CORPORATI	0.003%	94.443%
4220	FIDESA	0.003%	94.446%
4221	C & C GROUP PLC	0.003%	94.449%
4222	PORT OF TAURANG	0.003%	94.452%
4223	AKER ASA	0.003%	94.454%
4224	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.457%
4225	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.460%
4226	BOYD GAMING COR	0.003%	94.462%
4227	TRITON INTERNAT	0.003%	94.465%
4228	HOKUETSU KISHU	0.003%	94.468%
4229	MORGUARD REAL E	0.003%	94.471%
4230	NORMA GROUP AG	0.003%	94.473%
4231	CHINA RAILWAY G	0.003%	94.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TRANSUNION COMMON STOCK USD.01	0.003%	94.479%
4233	NORTHGATE	0.003%	94.481%
4234	METSA BOARD	0.003%	94.484%
4235	BUREAU VERITAS	0.003%	94.487%
4236	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	94.490%
4237	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.492%
4238	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.495%
4239	BLACKBAUD INC	0.003%	94.498%
4240	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.500%
4241	ALFRESA HOLDING	0.003%	94.503%
4242	KUMAGAI GUMI CO	0.003%	94.506%
4243	ENTERPRISE INNS	0.003%	94.508%
4244	HARMONY GOLD MN	0.003%	94.511%
4245	IMCD GROUP NV	0.003%	94.514%
4246	TRADE ME LTD	0.003%	94.516%
4247	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.519%
4248	STEADFAST GROUP	0.003%	94.522%
4249	TOHOKU ELEC POW	0.003%	94.525%
4250	EVA AIRWAYS	0.003%	94.527%
4251	STEEL AUTHORITY	0.003%	94.530%
4252	UTD ENGINEERS	0.003%	94.533%
4253	APOLLO HOSPITAL	0.003%	94.535%
4254	KIYO BANK	0.003%	94.538%
4255	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	94.541%
4256	ORGANIZACI SORI	0.003%	94.543%
4257	DET N O A	0.003%	94.546%
4258	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.549%
4259	MANDO CORPORATI	0.003%	94.551%
4260	DOOSAN HEAVY IN	0.003%	94.554%
4261	WORKSPACE GROUP	0.003%	94.557%
4262	COSAN SA INDUST	0.003%	94.559%
4263	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	94.562%
4264	YAMATO KOGYO CO	0.003%	94.565%
4265	CALTEX AUSTRALI	0.003%	94.567%
4266	ENEA SA	0.003%	94.570%
4267	NOBIA AB NEW	0.003%	94.573%
4268	LEOPALACE 21	0.003%	94.575%
4269	CIMB GROUP HOLD	0.003%	94.578%
4270	AARHUSKARLSHAMN	0.003%	94.581%
4271	DOOSAN INFRACOR	0.003%	94.583%
4272	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	94.586%
4273	EURONEXT NV	0.003%	94.589%
4274	ENDEAVOUR SILVE	0.003%	94.591%
4275	DELTA LLOYD NV	0.003%	94.594%
4276	ASICS CORP	0.003%	94.597%
4277	AFRICA OIL CORP	0.003%	94.599%
4278	TOYOTA BOSHOKU	0.003%	94.602%
4279	BYD ELECTRONIC	0.003%	94.604%
4280	HITACHI TRNSPT	0.003%	94.607%
4281	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.003%	94.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	TELECOM ITALIA	0.003%	94.612%
4283	TOKAI RIKA CO	0.003%	94.615%
4284	JUROKU BANK	0.003%	94.618%
4285	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.620%
4286	KINPO ELECTRONI	0.003%	94.623%
4287	ADVANCED INFO S	0.003%	94.626%
4288	U-MING MARINE	0.003%	94.628%
4289	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	94.631%
4290	TOTO	0.003%	94.634%
4291	TOD'S SPA	0.003%	94.636%
4292	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.003%	94.639%
4293	TOPRE CORPORATI	0.003%	94.641%
4294	APOLLO TYRES	0.003%	94.644%
4295	SCHWEITER TECH	0.003%	94.647%
4296	SENSHU IKEDA HL	0.003%	94.649%
4297	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.652%
4298	MONEYSUPERMARKE	0.003%	94.655%
4299	NACHI-FUJIKOSHI	0.003%	94.657%
4300	MEGACABLE HOLDI	0.003%	94.660%
4301	YELLOW PAGES LT	0.003%	94.662%
4302	TAIWAN FERTILIZ	0.003%	94.665%
4303	FP CORP	0.003%	94.668%
4304	HANSTEEN HOLDIN	0.003%	94.670%
4305	KINGBOARD LAMIN	0.003%	94.673%
4306	CIELO SA	0.003%	94.676%
4307	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.678%
4308	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.681%
4309	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.683%
4310	CHIN-POON INDL	0.003%	94.686%
4311	DOMINOS PIZZA E	0.003%	94.689%
4312	KWG PROPERTY HL	0.003%	94.691%
4313	MERRY ELECTRONI	0.003%	94.694%
4314	KENDA RUBBER IN	0.003%	94.696%
4315	LEE & MAN PAPER	0.003%	94.699%
4316	INTERPUMP GROUP	0.003%	94.702%
4317	JOHNSON ELECTRI	0.003%	94.704%
4318	MIRVAC GROUP RE	0.003%	94.707%
4319	FISERV INC SR UNSECURED 06/20 2.7	0.003%	94.709%
4320	KIMBERLY CLARK	0.003%	94.712%
4321	BRITVIC	0.003%	94.715%
4322	CEB INC COMMON STOCK USD.01	0.003%	94.717%
4323	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	94.720%
4324	KYUDENKO CORP	0.003%	94.722%
4325	BANREGIO GRUPO	0.003%	94.725%
4326	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.728%
4327	CLIFFS NATURAL	0.003%	94.730%
4328	NIPPON HODO CO	0.003%	94.733%
4329	SINOTRANS LIMIT	0.003%	94.735%
4330	JB HI-FI	0.003%	94.738%
4331	CHURCHILL DOWNS INC COMMON STOCK	0.003%	94.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	BAVARIAN NORDIC	0.003%	94.743%
4333	SHANGHAI PHARMA	0.003%	94.746%
4334	HILL & SMITH HL	0.003%	94.748%
4335	DAH SING BANKIN	0.003%	94.751%
4336	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	94.753%
4337	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	94.756%
4338	SIG	0.003%	94.759%
4339	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.761%
4340	TRIMAS CORP COMMON STOCK USD.01	0.003%	94.764%
4341	KCC CORP	0.003%	94.766%
4342	SANFILIPPO(JOHN	0.003%	94.769%
4343	SHIONOGI & CO	0.003%	94.771%
4344	PFEIFFER VAC TE	0.003%	94.774%
4345	TOKYU REIT INC	0.003%	94.777%
4346	INDUSTRIAL & IN	0.003%	94.779%
4347	ZHUZHOU CSR TIM	0.003%	94.782%
4348	TOYO SUISAN KAI	0.003%	94.784%
4349	SEVERSTAL GDR R	0.003%	94.787%
4350	SINO LAND CO	0.003%	94.789%
4351	FIRST INTERSTATE BANCYS A COMMON STOCK	0.003%	94.792%
4352	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	94.794%
4353	SEOUL SEMICONDU	0.003%	94.797%
4354	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.800%
4355	INDEPENDENCE GR	0.003%	94.802%
4356	LINTEC CORP	0.003%	94.805%
4357	WINBOND ELECTRO	0.003%	94.807%
4358	POLY HONG KONG	0.003%	94.810%
4359	PC CONNECTION	0.003%	94.812%
4360	BRIGGS & STRATT	0.003%	94.815%
4361	TREX COMPANY INC COMMON STOCK USD.01	0.003%	94.817%
4362	ERG SPA	0.003%	94.820%
4363	DLF LIMITED	0.003%	94.823%
4364	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.825%
4365	ASHMORE GROUP	0.003%	94.828%
4366	TONGAAT-HULETT	0.003%	94.830%
4367	SHIMAMURA CO	0.003%	94.833%
4368	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	94.835%
4369	SYDNEY AIRPORT	0.003%	94.838%
4370	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.840%
4371	CHINA LESSO GRO	0.003%	94.843%
4372	KELLY SERVICES	0.003%	94.845%
4373	BEACH PETROLEUM	0.003%	94.848%
4374	VOLTAS LTD	0.003%	94.850%
4375	BWP TRUST	0.003%	94.853%
4376	CAPITAL & COUNT	0.003%	94.855%
4377	PZ CUSSONS PLC	0.003%	94.858%
4378	SERVICENOW INC COMMON STOCK USD.001	0.003%	94.861%
4379	ENGIE BRASIL SA	0.003%	94.863%
4380	TATA GLOBAL	0.003%	94.866%
4381	INDO TAMBANGRAY	0.003%	94.868%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ELECTA AB B SHS	0.003%	94.871%
4383	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.003%	94.873%
4384	BYD CO	0.003%	94.876%
4385	ST GALLER KTBK	0.003%	94.878%
4386	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.881%
4387	SEINO TRANSPORT	0.003%	94.883%
4388	NANKAI ELEC RAI	0.003%	94.886%
4389	IPSOS	0.003%	94.888%
4390	OUTOTEC OYJ	0.003%	94.891%
4391	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.893%
4392	JG SUMMIT HLDGS	0.003%	94.896%
4393	MARINE HARVEST	0.003%	94.898%
4394	DAOU TECHNOLOGY	0.003%	94.901%
4395	TAIWAN BUSINESS	0.003%	94.903%
4396	ANIMA HOLDING S	0.002%	94.906%
4397	AU OPTRONICS CORP SPON ADR ADR	0.002%	94.908%
4398	RYOSAN CO	0.002%	94.911%
4399	BOJANGLES INC COMMON STOCK USD.01	0.002%	94.913%
4400	FNFV GROUP TRACKING STK USD.0001	0.002%	94.916%
4401	TRICO BANCSHARES COMMON STOCK	0.002%	94.918%
4402	HOME PRODUCT CE	0.002%	94.921%
4403	UNIQA INSURANCE	0.002%	94.923%
4404	EL PASO ELECTRIC CO COMMON STOCK	0.002%	94.926%
4405	SAN MIGUEL CORP	0.002%	94.928%
4406	BANCO DE CHILE ADR ADR	0.002%	94.931%
4407	PLDT INC	0.002%	94.933%
4408	UNIPRES CORP.	0.002%	94.936%
4409	ALKERMES PLC	0.002%	94.938%
4410	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	94.941%
4411	ONWARD KASHIYAM	0.002%	94.943%
4412	CARETRUST REIT INC REIT USD.01	0.002%	94.946%
4413	ST JOE CO/THE COMMON STOCK	0.002%	94.948%
4414	MACQUARIE MEXIC	0.002%	94.951%
4415	MEDICLINIC INTE	0.002%	94.953%
4416	ZCL COMPOSITES	0.002%	94.955%
4417	ALIOR BANK SA	0.002%	94.958%
4418	NAGACORP LTD	0.002%	94.960%
4419	CALLAWAY GOLF C	0.002%	94.963%
4420	TOKIO MARINE HO	0.002%	94.965%
4421	GPO CATALANA OC	0.002%	94.968%
4422	SOUTH INDIA BAN	0.002%	94.970%
4423	UNI-CHARM CORP	0.002%	94.973%
4424	TAIWAN UNION TE	0.002%	94.975%
4425	SABRE CORP COMMON STOCK USD.01	0.002%	94.978%
4426	AIR CHINA LTD	0.002%	94.980%
4427	TRINET GROUP INC COMMON STOCK USD.000025	0.002%	94.983%
4428	HUNTING PLC	0.002%	94.985%
4429	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	94.988%
4430	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.002%	94.990%
4431	AVON PRODUCTS I	0.002%	94.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	VALOR CO LTD	0.002%	94.995%
4433	CUMMINS INDIA	0.002%	94.998%
4434	PAZ OIL CO LTD	0.002%	95.000%
4435	SAUL CENTERS INC REIT USD.01	0.002%	95.002%
4436	SEKISUI HOUSE R	0.002%	95.005%
4437	ROHTO PHARM	0.002%	95.007%
4438	SIBANYE GOLD SPON ADR ADR	0.002%	95.010%
4439	HINDUSTAN PETRO	0.002%	95.012%
4440	CITY DEVELOPMEN	0.002%	95.015%
4441	TESLA INC COMMON STOCK USD.001	0.002%	95.017%
4442	CHINA VANKE CO	0.002%	95.020%
4443	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	95.022%
4444	UNILEVER NV	0.002%	95.025%
4445	NIHON PARKERIZI	0.002%	95.027%
4446	SCORPIO TANKERS	0.002%	95.030%
4447	FORTUNE REIT	0.002%	95.032%
4448	MALAYSIA AIRPOR	0.002%	95.034%
4449	GREGGS PLC	0.002%	95.037%
4450	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.002%	95.039%
4451	WOORI INVESTMEN	0.002%	95.042%
4452	BLUCORA INC COMMON STOCK USD.0001	0.002%	95.044%
4453	FIVE BELOW COMMON STOCK USD.01	0.002%	95.047%
4454	OAD ROSNEFT OIL	0.002%	95.049%
4455	HITACHI ZOSEN C	0.002%	95.052%
4456	AAON INC COMMON STOCK USD.004	0.002%	95.054%
4457	ASPEN PHARMACAR	0.002%	95.056%
4458	CHINA BLUECHEMI	0.002%	95.059%
4459	CHINA STHN AIRL	0.002%	95.061%
4460	EMAMI LTD	0.002%	95.064%
4461	ZTE CORP	0.002%	95.066%
4462	SPX CORP COMMON STOCK USD.01	0.002%	95.069%
4463	CBIZ INC COMMON STOCK USD.01	0.002%	95.071%
4464	BOBST GROUP AG	0.002%	95.074%
4465	FUKUOKA REIT CO	0.002%	95.076%
4466	PIRAMAL ENTERPR	0.002%	95.078%
4467	SIME DARBY BHD	0.002%	95.081%
4468	INTERCONTINENTA	0.002%	95.083%
4469	NOVANTA INC COMMON STOCK	0.002%	95.086%
4470	MYRIAD GENETICS	0.002%	95.088%
4471	SOHGO SECURITY	0.002%	95.091%
4472	HYUNDAI DEVELOP	0.002%	95.093%
4473	RINGKJOEBING LA	0.002%	95.095%
4474	SUMITOMO BAKELI	0.002%	95.098%
4475	DAVIDE CAMPARI-	0.002%	95.100%
4476	THAI UNION GROU	0.002%	95.103%
4477	ALAMO GROUP INC	0.002%	95.105%
4478	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.002%	95.108%
4479	ONTEX GROUP NV	0.002%	95.110%
4480	GLAXOSMITHKLINE	0.002%	95.112%
4481	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.002%	95.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	GUARDIAN CAP GR	0.002%	95.117%
4483	K12 INC COMMON STOCK USD.0001	0.002%	95.120%
4484	FUGRO NV-CVA	0.002%	95.122%
4485	TRANSAT AT INC	0.002%	95.125%
4486	MANHATTAN ASSOC	0.002%	95.127%
4487	EBRO FOODS SA	0.002%	95.129%
4488	UNIMICRON TECHN	0.002%	95.132%
4489	DAIO PAPER CORP	0.002%	95.134%
4490	COSMO ENERGY HO	0.002%	95.137%
4491	REUNERT	0.002%	95.139%
4492	FULLSHARE HOLDI	0.002%	95.141%
4493	ICICI BANK LTD	0.002%	95.144%
4494	HYAKUGO BANK(10	0.002%	95.146%
4495	CHINA CONCH VEN	0.002%	95.149%
4496	ALLREAL HOLDING	0.002%	95.151%
4497	MUSASHINO BANK	0.002%	95.153%
4498	SHIP FINANCE IN	0.002%	95.156%
4499	EMEMORY TECHNOL	0.002%	95.158%
4500	OKASAN SECURITI	0.002%	95.161%
4501	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	95.163%
4502	MAPLETREE LOGIS	0.002%	95.165%
4503	TOWER SEMICONDU	0.002%	95.168%
4504	EDION CORP	0.002%	95.170%
4505	KING YUAN ELECT	0.002%	95.173%
4506	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	95.175%
4507	MERCER INTL INC	0.002%	95.178%
4508	ANDREW PELLER-A	0.002%	95.180%
4509	ROBINSONS LAND	0.002%	95.182%
4510	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.185%
4511	HEIDELBERGER DR	0.002%	95.187%
4512	SACYR SA	0.002%	95.189%
4513	QIAGEN NV	0.002%	95.192%
4514	ATEA ASA	0.002%	95.194%
4515	BAJAJ FINANCE L	0.002%	95.197%
4516	OCI COMPANY LTD	0.002%	95.199%
4517	KOREA ELEC POWE	0.002%	95.201%
4518	AIRPORTS OF THA	0.002%	95.204%
4519	TEC CORPORATION	0.002%	95.206%
4520	POSTNL	0.002%	95.209%
4521	JAPAN STEEL WOR	0.002%	95.211%
4522	A2A SPA	0.002%	95.213%
4523	SCIENTIFIC GAME	0.002%	95.216%
4524	TODA CORP	0.002%	95.218%
4525	KFORCE INC COMMON STOCK USD.01	0.002%	95.221%
4526	KORIAN	0.002%	95.223%
4527	ILUKA RESOURCES	0.002%	95.225%
4528	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.228%
4529	FORMFACTOR INC COMMON STOCK USD.001	0.002%	95.230%
4530	TELECOM ITALIA	0.002%	95.232%
4531	SYSMEX CORP	0.002%	95.235%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.237%
4533	PAN OCEAN CO	0.002%	95.240%
4534	GPE EUROTUNNEL	0.002%	95.242%
4535	OPHIR ENERGY PL	0.002%	95.244%
4536	BRINKER INTL IN	0.002%	95.247%
4537	ALUMINA LTD-SPO	0.002%	95.249%
4538	KYUSHU ELEC POW	0.002%	95.251%
4539	INVESTMENT TECH	0.002%	95.254%
4540	MIZRAHI TEFAHOT	0.002%	95.256%
4541	AOZORA BANK	0.002%	95.258%
4542	MRF LTD	0.002%	95.261%
4543	SSAB SVENSKT ST	0.002%	95.263%
4544	DYNEGY INC COMMON STOCK USD.01	0.002%	95.266%
4545	IIDA GROUP HOLD	0.002%	95.268%
4546	ANSALDO STS SPA	0.002%	95.270%
4547	HELLA KGAA HUEC	0.002%	95.273%
4548	AUSNET SERVICES	0.002%	95.275%
4549	EULER & HERMES	0.002%	95.277%
4550	ASHOK LEYLAND	0.002%	95.280%
4551	KING'S TOWN BAN	0.002%	95.282%
4552	MATERION CORP COMMON STOCK	0.002%	95.284%
4553	CLOETTA AB B SH	0.002%	95.287%
4554	CHINA ZHONGWANG	0.002%	95.289%
4555	KONINKLIJKE WES	0.002%	95.292%
4556	TOKYO ELEC POWE	0.002%	95.294%
4557	GUESS? INC COMMON STOCK USD.01	0.002%	95.296%
4558	NICHIAS CORP	0.002%	95.299%
4559	AEROPORTS DE PA	0.002%	95.301%
4560	FIELMANN AG	0.002%	95.303%
4561	ARCADIS NV	0.002%	95.306%
4562	DCM JAPAN HOLDI	0.002%	95.308%
4563	DIGI.COM BHD	0.002%	95.310%
4564	RAMCO-GERSHENSO	0.002%	95.313%
4565	PREMIER INVESTM	0.002%	95.315%
4566	MEGMILK SNOW BR	0.002%	95.317%
4567	ACCELL GROUP	0.002%	95.320%
4568	FELCOR LODGING	0.002%	95.322%
4569	KAP IND HLDG LT	0.002%	95.324%
4570	GENUS PLC	0.002%	95.327%
4571	KUMHO TIRE CO	0.002%	95.329%
4572	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.331%
4573	VOCUS COMMUN LT	0.002%	95.334%
4574	ABAXIS INC COMMON STOCK	0.002%	95.336%
4575	OTSUKA HLDGS CO	0.002%	95.338%
4576	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.341%
4577	GRAND PACIF PET	0.002%	95.343%
4578	WT MICROELECTRO	0.002%	95.345%
4579	NN INC COMMON STOCK USD.01	0.002%	95.348%
4580	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.350%
4581	BONAVA AB - B S	0.002%	95.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	AICA KOGYO CO	0.002%	95.355%
4583	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.002%	95.357%
4584	TIVITY HEALTH INC COMMON STOCK USD.001	0.002%	95.359%
4585	BORREGAARD ASA	0.002%	95.362%
4586	BEFIMMO SCA	0.002%	95.364%
4587	GANNETT CO INC COMMON STOCK	0.002%	95.366%
4588	NEWALTA INC	0.002%	95.369%
4589	HALFORDS GROUP	0.002%	95.371%
4590	FED SIGNAL CORP	0.002%	95.373%
4591	RPC INC COMMON STOCK USD.1	0.002%	95.376%
4592	GT CAPITAL HOLD	0.002%	95.378%
4593	PIGEON CORP	0.002%	95.380%
4594	SIMPLO TECHNOLO	0.002%	95.383%
4595	MERCIALYS	0.002%	95.385%
4596	KRONES AG	0.002%	95.387%
4597	KYOWA EXEO CORP	0.002%	95.390%
4598	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.392%
4599	ARCBEST CORP COMMON STOCK USD.01	0.002%	95.394%
4600	EXPRESS INC COMMON STOCK	0.002%	95.396%
4601	PETRA DIAMONDS	0.002%	95.399%
4602	INVENSENSE INC COMMON STOCK USD.001	0.002%	95.401%
4603	BANK DANAMON PT	0.002%	95.403%
4604	JERONIMO MARTIN	0.002%	95.406%
4605	PRIMARY HEALTH	0.002%	95.408%
4606	DAIRY CREST GRO	0.002%	95.410%
4607	SIXT SE PFD	0.002%	95.413%
4608	WEST CORP COMMON STOCK USD.001	0.002%	95.415%
4609	FOCALTECH SYSTE	0.002%	95.417%
4610	ESTACIO PARTICI	0.002%	95.420%
4611	AMOREPACIFIC GR	0.002%	95.422%
4612	DEBENHAMS	0.002%	95.424%
4613	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.002%	95.426%
4614	TOKAI CARBON CO	0.002%	95.429%
4615	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.431%
4616	RELIANCE ENERGY	0.002%	95.433%
4617	MARSHALLS PLC	0.002%	95.436%
4618	AVICHINA INDUST	0.002%	95.438%
4619	GPO IND BIMBO	0.002%	95.440%
4620	BAJAJ AUTO LTD	0.002%	95.443%
4621	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	95.445%
4622	LOTTE SHOPPING	0.002%	95.447%
4623	TAKKT AG	0.002%	95.449%
4624	SHIP HEALTHCARE	0.002%	95.452%
4625	XEROX CORP 4.07	0.002%	95.454%
4626	NIPPON GAS CO L	0.002%	95.456%
4627	RATIONAL	0.002%	95.459%
4628	TECAN AG	0.002%	95.461%
4629	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.463%
4630	FIRST NATIONAL	0.002%	95.465%
4631	DAETWYLER HOLDI	0.002%	95.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	CHINA GEN PLAST	0.002%	95.470%
4633	AUTOMOTIVE HOLD	0.002%	95.472%
4634	ADTRAN INC	0.002%	95.475%
4635	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.477%
4636	UTD INTEGRATION	0.002%	95.479%
4637	MGP INGREDIENTS INC COMMON STOCK	0.002%	95.481%
4638	TURK SISE VE CA	0.002%	95.484%
4639	CHINA EVERBRIGH	0.002%	95.486%
4640	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.002%	95.488%
4641	LINDT & SPRUENG	0.002%	95.490%
4642	WIENER STAEDTIS	0.002%	95.493%
4643	AMC NETWORKS INC A COMMON STOCK	0.002%	95.495%
4644	MARCUS CORP	0.002%	95.497%
4645	NAVISTAR INTL C	0.002%	95.500%
4646	CANON MARKETING	0.002%	95.502%
4647	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.504%
4648	GENTING MALAYSI	0.002%	95.506%
4649	MAHINDRA & MAHI	0.002%	95.509%
4650	COLGATE-PALM (I	0.002%	95.511%
4651	COCA-COLA EUROP	0.002%	95.513%
4652	TOBU RAILWAY CO	0.002%	95.515%
4653	PARADE TECHNOLO	0.002%	95.518%
4654	DRILLISCH AG	0.002%	95.520%
4655	ZHAOJIN MINING	0.002%	95.522%
4656	BANKRATE INC COMMON STOCK USD.01	0.002%	95.524%
4657	ABIOMED INC COMMON STOCK USD.01	0.002%	95.527%
4658	OM ASSET MANAGE	0.002%	95.529%
4659	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.531%
4660	SIEGFRIED HOLDI	0.002%	95.534%
4661	SP PLUS CORP COMMON STOCK USD.001	0.002%	95.536%
4662	TOHO GAS CO	0.002%	95.538%
4663	BROOKFIELD OFFI	0.002%	95.540%
4664	DEWAN HOUSING F	0.002%	95.543%
4665	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.545%
4666	HAP SENG CONSOL	0.002%	95.547%
4667	KISSEI PHARM CO	0.002%	95.549%
4668	MELEXIS	0.002%	95.552%
4669	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.554%
4670	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.556%
4671	JENOPTIK AG	0.002%	95.558%
4672	IMERYS SA	0.002%	95.561%
4673	FABEGE AB	0.002%	95.563%
4674	PRESIDENT CHAIN	0.002%	95.565%
4675	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.002%	95.567%
4676	ENQUEST PLC	0.002%	95.569%
4677	PACIFIC BASIN S	0.002%	95.572%
4678	UTD STATES CELL	0.002%	95.574%
4679	WACKER CONSTRUC	0.002%	95.576%
4680	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.578%
4681	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	95.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.583%
4683	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.002%	95.585%
4684	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.587%
4685	AIRBOSS OF AMER	0.002%	95.590%
4686	HOMESTREET INC COMMON STOCK	0.002%	95.592%
4687	KELLER GROUP	0.002%	95.594%
4688	DURATEX SA	0.002%	95.596%
4689	MONCLER SPA	0.002%	95.598%
4690	MINMETALS RES	0.002%	95.601%
4691	BRF SA	0.002%	95.603%
4692	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.605%
4693	VERITIV CORP COMMON STOCK USD.01	0.002%	95.607%
4694	ANALOGIC CORP	0.002%	95.610%
4695	TECHNIPFMC PLC	0.002%	95.612%
4696	FIBRIA CELULOSE	0.002%	95.614%
4697	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.002%	95.616%
4698	JARDINE CYCLE	0.002%	95.618%
4699	ALLIED GROUP LT	0.002%	95.621%
4700	KEIO CORP	0.002%	95.623%
4701	EXIDE INDUSTRIE	0.002%	95.625%
4702	SAF-HOLLAND SA	0.002%	95.627%
4703	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.630%
4704	CHOW SANG SANG	0.002%	95.632%
4705	BAJAJ AUTO	0.002%	95.634%
4706	TOKYO SEIMITSU	0.002%	95.636%
4707	AMBEV SA ADR ADR	0.002%	95.638%
4708	ARCADYAN TECHNO	0.002%	95.641%
4709	CIA SANEAMENTO	0.002%	95.643%
4710	GREENTOWN CHINA	0.002%	95.645%
4711	JC DECAUX SA	0.002%	95.647%
4712	ABERCROMBIE & F	0.002%	95.649%
4713	FUKUYAMA TRANSP	0.002%	95.652%
4714	TAIWAN STYRENE	0.002%	95.654%
4715	DUSKIN CO LTD	0.002%	95.656%
4716	SINO-AMERICAN S	0.002%	95.658%
4717	HYPERMARCAS SA	0.002%	95.660%
4718	AZIMUT HOLDOING	0.002%	95.663%
4719	REGIS RESOURCES	0.002%	95.665%
4720	L&T FINANCE HOL	0.002%	95.667%
4721	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.669%
4722	POLYPIPE GROUP	0.002%	95.671%
4723	NOS SGPS	0.002%	95.674%
4724	MYER HOLDINGS L	0.002%	95.676%
4725	HYAKUJUSHI BANK	0.002%	95.678%
4726	INTERRENT REAL	0.002%	95.680%
4727	KANGWON LAND IN	0.002%	95.682%
4728	KOLON INDUSTRIE	0.002%	95.685%
4729	KIWI PROPERTY G	0.002%	95.687%
4730	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.689%
4731	EXEDY CORP	0.002%	95.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	RITEK INC	0.002%	95.693%
4733	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.696%
4734	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.002%	95.698%
4735	HOTA INDUSTRIAL	0.002%	95.700%
4736	PETROLEUM GEO-S	0.002%	95.702%
4737	MARFRIG GLOBAL	0.002%	95.704%
4738	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.706%
4739	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.002%	95.709%
4740	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.711%
4741	IRPC PUBLIC CO	0.002%	95.713%
4742	SAFESTORE HOLDI	0.002%	95.715%
4743	AEON REIT INVES	0.002%	95.717%
4744	DATATEC	0.002%	95.720%
4745	SEMEN GRESIK	0.002%	95.722%
4746	TOAGOSEI CO LTD	0.002%	95.724%
4747	IMP DEL DES Y E	0.002%	95.726%
4748	ULTRATECH INC COMMON STOCK USD.001	0.002%	95.728%
4749	RAKUTEN INC	0.002%	95.730%
4750	DEUTSCHE EUROSH	0.002%	95.733%
4751	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.735%
4752	CHINA GALAXY SE	0.002%	95.737%
4753	SIGMA PHARMACEU	0.002%	95.739%
4754	CORETRONICS COR	0.002%	95.741%
4755	PANALPINA WELT	0.002%	95.743%
4756	MACRONIX INTERN	0.002%	95.746%
4757	AIR NEW ZEALAND	0.002%	95.748%
4758	MAKALOT INDUSTR	0.002%	95.750%
4759	JAPAN DISPLAY I	0.002%	95.752%
4760	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.754%
4761	OPEN HOUSE CO L	0.002%	95.756%
4762	WONIK IPS CO LT	0.002%	95.758%
4763	INDUSIND BANK	0.002%	95.761%
4764	AEGION CORP COMMON STOCK USD.01	0.002%	95.763%
4765	SERIA CO LTD	0.002%	95.765%
4766	RELIANCE POWER	0.002%	95.767%
4767	LUXOTTICA GROUP	0.002%	95.769%
4768	PHH CORP COMMON STOCK USD.01	0.002%	95.771%
4769	SAMSUNG ELECTRO	0.002%	95.774%
4770	MONMOUTH REAL E	0.002%	95.776%
4771	HARGREAVES LANS	0.002%	95.778%
4772	NTHN STAR RES L	0.002%	95.780%
4773	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.782%
4774	CIMPRESS NV	0.002%	95.784%
4775	ADITYA BIRLA NU	0.002%	95.786%
4776	RYOHIN KEIKAKU	0.002%	95.789%
4777	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.791%
4778	SLATE RETAIL RE	0.002%	95.793%
4779	CHINA PACIFIC I	0.002%	95.795%
4780	INVERSIONES AGU	0.002%	95.797%
4781	AEROVIRONMENT I	0.002%	95.799%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	COLOPLAST AS	0.002%	95.801%
4783	HYUNDAI MIPO DO	0.002%	95.804%
4784	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.002%	95.806%
4785	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.808%
4786	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.810%
4787	HUBER & SUHNER	0.002%	95.812%
4788	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	95.814%
4789	CHINA DONGXIANG	0.002%	95.816%
4790	SANOMA OYJ	0.002%	95.819%
4791	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.002%	95.821%
4792	HAITONG INTL SE	0.002%	95.823%
4793	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.825%
4794	MAGELLAN FINANC	0.002%	95.827%
4795	SEABRIDGE GOLD	0.002%	95.829%
4796	CALAVO GROWERS INC COMMON STOCK USD.001	0.002%	95.831%
4797	XINYI SOLAR HOL	0.002%	95.833%
4798	CENTRAL GLASS C	0.002%	95.836%
4799	BUMI ARMADA BER	0.002%	95.838%
4800	ELITE MATERIAL	0.002%	95.840%
4801	CROMWELL PROPER	0.002%	95.842%
4802	MELCO INTERNATI	0.002%	95.844%
4803	CSR CORP	0.002%	95.846%
4804	CORBYS SPIRIT AN	0.002%	95.848%
4805	HANNSTAR DISPLA	0.002%	95.850%
4806	MULTIPLAN EMPRE	0.002%	95.853%
4807	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.855%
4808	SLIGRO FOOD GRO	0.002%	95.857%
4809	ORION CORP	0.002%	95.859%
4810	SINGAPORE TECH	0.002%	95.861%
4811	OGAKI KYORITSU	0.002%	95.863%
4812	TUNG HO STEEL E	0.002%	95.865%
4813	NOLATO AB	0.002%	95.867%
4814	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.869%
4815	SYNTEL INC COMMON STOCK	0.002%	95.872%
4816	TARKETT SA	0.002%	95.874%
4817	HINDUSTAN LEVER	0.002%	95.876%
4818	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.878%
4819	HAMBORNER AG	0.002%	95.880%
4820	SPAR NORD BANK	0.002%	95.882%
4821	TONG YANG INDUS	0.002%	95.884%
4822	SINGAPORE EXCHA	0.002%	95.886%
4823	TOPCO SCIENTIFI	0.002%	95.888%
4824	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.890%
4825	LADBROKES PLC	0.002%	95.893%
4826	SERCOMM CORP	0.002%	95.895%
4827	MODINE MFG CO	0.002%	95.897%
4828	HAVAS SA	0.002%	95.899%
4829	JIANGSU EXPRESS	0.002%	95.901%
4830	ITOHAM YONEKYU	0.002%	95.903%
4831	CIECH SA	0.002%	95.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.002%	95.907%
4833	FCC CO LTD	0.002%	95.909%
4834	K WAH INTL HLDG	0.002%	95.911%
4835	KOREA ZINC	0.002%	95.913%
4836	DIASORIN SPA EU	0.002%	95.916%
4837	FAR EAST INTL B	0.002%	95.918%
4838	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.920%
4839	Rocky Mountain	0.002%	95.922%
4840	BLUEBIRD BIO IN	0.002%	95.924%
4841	DENBURY RESOURC	0.002%	95.926%
4842	MITSUBA CORP	0.002%	95.928%
4843	ACORDA THERAPEU	0.002%	95.930%
4844	AGFA GEVAERT NV	0.002%	95.932%
4845	NHN ENTERTAINME	0.002%	95.934%
4846	NCC LTD/INDIA	0.002%	95.936%
4847	CHAROEN PKPD-FG	0.002%	95.939%
4848	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.941%
4849	FUYO GENERAL LE	0.002%	95.943%
4850	LIGHT S.A.	0.002%	95.945%
4851	TIANNENG POWER	0.002%	95.947%
4852	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.949%
4853	METROPOLITAN BA	0.002%	95.951%
4854	INFICON HOLDING	0.002%	95.953%
4855	LONG CHEN PAPER	0.002%	95.955%
4856	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.957%
4857	H.I.S.CO	0.002%	95.959%
4858	FIRST BANCORP/NC COMMON STOCK	0.002%	95.961%
4859	ALM. BRAND	0.002%	95.963%
4860	KOMORI CORPORAT	0.002%	95.965%
4861	ACADIAN TIMBER	0.002%	95.968%
4862	MINITUBISHI TANA	0.002%	95.970%
4863	FRANK'S INTERNA	0.002%	95.972%
4864	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.974%
4865	CHINA TRAVEL IN	0.002%	95.976%
4866	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	95.978%
4867	MITAC HOLDINGS	0.002%	95.980%
4868	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.982%
4869	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.984%
4870	FUTURE LAND DEV	0.002%	95.986%
4871	ITO EN	0.002%	95.988%
4872	ETERNAL CHEMICA	0.002%	95.990%
4873	VAKRANGEE LTD	0.002%	95.992%
4874	SIXT AG	0.002%	95.994%
4875	SA CORP REAL ES	0.002%	95.996%
4876	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.998%
4877	FENG TAY ENTRPR	0.002%	96.001%
4878	CIPUTRA DEVELOP	0.002%	96.003%
4879	SANFIRE RESOURC	0.002%	96.005%
4880	COMSYS HOLDINGS	0.002%	96.007%
4881	ST MODWEN PROPS	0.002%	96.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	AIA ENGINEERING	0.002%	96.011%
4883	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.013%
4884	MARICO LTD	0.002%	96.015%
4885	YINGDE GASES GR	0.002%	96.017%
4886	TURKIYE HALK	0.002%	96.019%
4887	TOOTSIE ROLL IN	0.002%	96.021%
4888	SENKO CO	0.002%	96.023%
4889	PHARMERICA CORP COMMON STOCK USD.01	0.002%	96.025%
4890	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.027%
4891	GIMV NV	0.002%	96.029%
4892	DEUTSCHE BANK A	0.002%	96.031%
4893	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	96.033%
4894	TELEFONICA BRASIL ADR ADR	0.002%	96.035%
4895	BALKRISHNA INDS	0.002%	96.037%
4896	BETSSON AB	0.002%	96.039%
4897	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	96.041%
4898	WPT INDUSTRIAL	0.002%	96.043%
4899	TOWER INTL INC	0.002%	96.045%
4900	TSRC CORP	0.002%	96.047%
4901	NIHON KOHDEN CO	0.002%	96.049%
4902	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	96.052%
4903	PRIMAX ELECTRON	0.002%	96.054%
4904	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.056%
4905	STARTS CORP INC	0.002%	96.058%
4906	ITEQ CORP	0.002%	96.060%
4907	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.062%
4908	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	96.064%
4909	JUMBO SA	0.002%	96.066%
4910	KOMERI CO	0.002%	96.068%
4911	EFG INTERNATION	0.002%	96.070%
4912	SPEEDWAY MOTORS	0.002%	96.072%
4913	LIPPO KARAWACI	0.002%	96.074%
4914	BEZEQ ISRAEL TE	0.002%	96.076%
4915	IMMOFINANZ IMMO	0.002%	96.078%
4916	GLOVIS	0.002%	96.080%
4917	NATL HOUSE INDL	0.002%	96.082%
4918	BANK OF BARODA	0.002%	96.084%
4919	TOKYO TY FINANC	0.002%	96.086%
4920	KRUK SA	0.002%	96.088%
4921	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.002%	96.090%
4922	MAINFREIGHT LTD	0.002%	96.092%
4923	MAKINO MILLING	0.002%	96.094%
4924	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	96.096%
4925	LONKING HOLDING	0.002%	96.098%
4926	PARMALAT S.P.A	0.002%	96.100%
4927	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.102%
4928	C.P. ALL PCL-FG	0.002%	96.104%
4929	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.106%
4930	HANSSEM CO	0.002%	96.108%
4931	PGT INC	0.002%	96.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	CPFL ENERGIA SA	0.002%	96.112%
4933	CHENG LOONG	0.002%	96.114%
4934	SUNTORY BEVERAG	0.002%	96.116%
4935	CALIFORNIA WATE	0.002%	96.118%
4936	GETAC TECHNOLOG	0.002%	96.120%
4937	TOMTOM NV	0.002%	96.122%
4938	BANK MILLENIUM	0.002%	96.124%
4939	Ayala Land Inc	0.002%	96.126%
4940	ZEE ENTERTAIN E	0.002%	96.128%
4941	SHIMA SEIKI MFG	0.002%	96.130%
4942	TIM PARTICIPA	0.002%	96.132%
4943	EZ TEC EMPREEND	0.002%	96.134%
4944	KEIHIN ELEC EXP	0.002%	96.136%
4945	NANTO BANK	0.002%	96.138%
4946	USS CO. LTD.	0.002%	96.140%
4947	TOYO SEIKAN KAI	0.002%	96.142%
4948	DE'LONGHI SPA	0.002%	96.144%
4949	VASTNED RETAIL	0.002%	96.146%
4950	JAPFA COMFEED I	0.002%	96.148%
4951	PERPETUAL TST A	0.002%	96.150%
4952	VTECH HLDGS	0.002%	96.152%
4953	ZAKLADY METALI	0.002%	96.154%
4954	SKC CO	0.002%	96.156%
4955	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.158%
4956	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.160%
4957	POWER GRID CORP	0.002%	96.162%
4958	ATLANTICA YIELD	0.002%	96.164%
4959	DOMINO'S PIZZA	0.002%	96.166%
4960	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.168%
4961	CJ E&M CORPORAT	0.002%	96.170%
4962	CARSALES.COM LT	0.002%	96.172%
4963	DENA CO LTD	0.002%	96.174%
4964	NONG SHIM CO	0.002%	96.176%
4965	AVANGRID INC COMMON STOCK USD.01	0.002%	96.178%
4966	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.180%
4967	VEDANTA RESOURC	0.002%	96.182%
4968	DULUXGROUP LTD	0.002%	96.184%
4969	FUJI MACHINE MF	0.002%	96.185%
4970	SUPERGROUP PLC	0.002%	96.187%
4971	DREAM INDUSTRIA	0.002%	96.189%
4972	SKY PLC SPN ADR ADR	0.002%	96.191%
4973	YUEN FOONG YU M	0.002%	96.193%
4974	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.195%
4975	SHANGHAI ELECTR	0.002%	96.197%
4976	INPHI CORP COMMON STOCK	0.002%	96.199%
4977	HUFVUDSTADEN AB	0.002%	96.201%
4978	TISCO FINANCIAL	0.002%	96.203%
4979	BCO BILBAO VIZC	0.002%	96.205%
4980	GUOTAI JUNAN IN	0.002%	96.207%
4981	STONERIDGE INC COMMON STOCK	0.002%	96.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	96.211%
4983	DEUTZ AG	0.002%	96.213%
4984	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.215%
4985	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	96.217%
4986	GPO DE INVERSIO	0.002%	96.219%
4987	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.221%
4988	AMOREPACIFIC-NE	0.002%	96.223%
4989	PIONEER CORP JP	0.002%	96.225%
4990	TELEFONICA DE E	0.002%	96.227%
4991	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.229%
4992	BHARAT PETROL C	0.002%	96.231%
4993	GLOBE TELECOM I	0.002%	96.233%
4994	PARKWAY INC REIT USD.001	0.002%	96.235%
4995	MORGUARD CORP	0.002%	96.236%
4996	BANGKOK LAND PC	0.002%	96.238%
4997	PROTO LABS INC COMMON STOCK USD.001	0.002%	96.240%
4998	BANK OF INDIA C	0.002%	96.242%
4999	CELLTRION INC K	0.002%	96.244%
5000	PZU GR	0.002%	96.246%
5001	CU BANCORP COMMON STOCK	0.002%	96.248%
5002	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.250%
5003	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.252%
5004	GS ENGINEERING	0.002%	96.254%
5005	TONG REN TANG T	0.002%	96.256%
5006	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.258%
5007	ALK-ABELLO A/S	0.002%	96.260%
5008	NINTENDO CO	0.002%	96.262%
5009	SINGAPORE PRESS	0.002%	96.264%
5010	CHINA MOTOR CO	0.002%	96.266%
5011	ASATSU INC	0.002%	96.268%
5012	SHANDONG WEIGAO	0.002%	96.270%
5013	HERC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.271%
5014	RHONE-KLINIKUM	0.002%	96.273%
5015	POLSKIE GORNICT	0.002%	96.275%
5016	MEDIPAL HOLDING	0.002%	96.277%
5017	LEROY SEAFOOD G	0.002%	96.279%
5018	ATHENAHEALTH IN	0.002%	96.281%
5019	CAPITAL SECURIT	0.002%	96.283%
5020	CAHYA MATA SARA	0.002%	96.285%
5021	MILLENNIUM&COPT	0.002%	96.287%
5022	ALMIRALL SA	0.002%	96.289%
5023	SKY NETWORK TEL	0.002%	96.291%
5024	HSN INC COMMON STOCK USD.01	0.002%	96.293%
5025	BALFOUR BEATTY	0.002%	96.295%
5026	ROCHE HOLDING A	0.002%	96.297%
5027	TXC CORPN	0.002%	96.299%
5028	WD 40 CO COMMON STOCK USD.001	0.002%	96.300%
5029	ACTUA CORP COMMON STOCK USD.001	0.002%	96.302%
5030	TRUE CORP PCL	0.002%	96.304%
5031	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	SEMBCORP MARINE	0.002%	96.308%
5033	TRUSCO NAKAYAMA	0.002%	96.310%
5034	EMS-CHEMIE HLDG	0.002%	96.312%
5035	TAICHUNG	0.002%	96.314%
5036	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.316%
5037	ENGINEERS INDIA	0.002%	96.318%
5038	MYCRONIC AB	0.002%	96.320%
5039	KIWOOM SECURITI	0.002%	96.322%
5040	TAKEUCHI MANUFA	0.002%	96.324%
5041	SINGAPORE POST	0.002%	96.325%
5042	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.327%
5043	LG HAUSYS LTD	0.002%	96.329%
5044	AEON MALL CO LT	0.002%	96.331%
5045	OBARA CORP	0.002%	96.333%
5046	GLENMARK PHARM	0.002%	96.335%
5047	NISHIMATSU CONS	0.002%	96.337%
5048	TVS MOTOR CO	0.002%	96.339%
5049	YAHOO JAPAN COR	0.002%	96.341%
5050	NIPPON STEEL	0.002%	96.343%
5051	DIGITAL CHINA H	0.002%	96.345%
5052	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.346%
5053	MINDTREE LTD	0.002%	96.348%
5054	IPSEN	0.002%	96.350%
5055	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.002%	96.352%
5056	ASSURA PLC	0.002%	96.354%
5057	OVS SPA	0.002%	96.356%
5058	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.358%
5059	CHORUS LIMITED	0.002%	96.360%
5060	CJ O SHOPPING C	0.002%	96.362%
5061	EVERLIGHT ELECT	0.002%	96.364%
5062	MISUMI CORPORAT	0.002%	96.366%
5063	CyberAgent, Inc	0.002%	96.367%
5064	NICHI-IKO PHARM	0.002%	96.369%
5065	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.002%	96.371%
5066	SUMITOMO MITSUI	0.002%	96.373%
5067	MATSUMOTOKIYOSH	0.002%	96.375%
5068	ITOCHU TECHNO S	0.002%	96.377%
5069	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.379%
5070	AIRASIA BHD	0.002%	96.381%
5071	KYORITSU MAINTA	0.002%	96.383%
5072	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.385%
5073	SEVEN WEST MEDI	0.002%	96.386%
5074	KEIHIN CORP	0.002%	96.388%
5075	CHUNGHWA TELECO	0.002%	96.390%
5076	KCE ELECTRONICS	0.002%	96.392%
5077	GUDANG GARAM(PE	0.002%	96.394%
5078	CRAY INC COMMON STOCK USD.01	0.002%	96.396%
5079	NIB HOLDINGS LT	0.002%	96.398%
5080	SWISS LIFE HLDG	0.002%	96.400%
5081	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	TOMY CO LTD	0.002%	96.403%
5083	CALGON CARBON C	0.002%	96.405%
5084	EI TOWERS SPA	0.002%	96.407%
5085	FLIGHT CENTRE L	0.002%	96.409%
5086	CITIC RESOURCES	0.002%	96.411%
5087	EURONAV SA	0.002%	96.413%
5088	CHICONY ELECTRO	0.002%	96.415%
5089	INTERCONEXION E	0.002%	96.417%
5090	KEMET CORP	0.002%	96.419%
5091	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.420%
5092	NIHON M&A CENTE	0.002%	96.422%
5093	NIHON UNISYS	0.002%	96.424%
5094	TRAVELPORT WORL	0.002%	96.426%
5095	MID REIT INC	0.002%	96.428%
5096	GORMAN-RUPP CO	0.002%	96.430%
5097	PETRONAS CHEMIC	0.002%	96.432%
5098	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.433%
5099	SCHNITZER STEEL	0.002%	96.435%
5100	FRUTAROM	0.002%	96.437%
5101	TURK HAVA YOLLA	0.002%	96.439%
5102	YAGEO CORP	0.002%	96.441%
5103	MAN WAH HOLDING	0.002%	96.443%
5104	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.445%
5105	TOKYO DOME CORP	0.002%	96.447%
5106	SHIMADZU CORP	0.002%	96.448%
5107	PERLIS PLANTATI	0.002%	96.450%
5108	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	96.452%
5109	SEIREN CO	0.002%	96.454%
5110	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.456%
5111	Mobistar SA	0.002%	96.458%
5112	AMERICAN RAILCA	0.002%	96.460%
5113	KENEDIX RESIDEN	0.002%	96.461%
5114	PUBLICIS GROUPE	0.002%	96.463%
5115	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	96.465%
5116	UNI-PRESIDENT C	0.002%	96.467%
5117	SSP GROUP PLC	0.002%	96.469%
5118	EMP NAC ELECTRI	0.002%	96.471%
5119	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.472%
5120	KANDENKO CO	0.002%	96.474%
5121	TRAVELSKY TECHN	0.002%	96.476%
5122	ANRITSU CORP	0.002%	96.478%
5123	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.480%
5124	ALL NIPPON AIRW	0.002%	96.482%
5125	COHU INC COMMON STOCK USD1.0	0.002%	96.483%
5126	FORTUNE R/EST I	0.002%	96.485%
5127	OBRASCON HUAR L	0.002%	96.487%
5128	ASCOM HOLDING A	0.002%	96.489%
5129	GRAMMER AG	0.002%	96.491%
5130	OMNIA HOLDINGS	0.002%	96.493%
5131	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	HCI GROUP INC COMMON STOCK	0.002%	96.496%
5133	ZARDOYA-OTIS	0.002%	96.498%
5134	ENERGIAS DO BRA	0.002%	96.500%
5135	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.502%
5136	TV18 BROADCAST	0.002%	96.504%
5137	SIAS SPA	0.002%	96.505%
5138	ZHEJIANG EXPRES	0.002%	96.507%
5139	F E CONSORTM IN	0.002%	96.509%
5140	BIZLINK HOLDING	0.002%	96.511%
5141	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.513%
5142	HERA	0.002%	96.515%
5143	SUMMERSET GROUP	0.002%	96.516%
5144	RATHBONE BROTHE	0.002%	96.518%
5145	KINDEN CORPORAT	0.002%	96.520%
5146	MOBIMO HLDG AG	0.002%	96.522%
5147	ALUMINIUM CORP	0.002%	96.524%
5148	FOXCONN INTERNA	0.002%	96.525%
5149	CHATHAM LODGING	0.002%	96.527%
5150	PEREGRINE HLDGS	0.002%	96.529%
5151	FINISH LINE INC	0.002%	96.531%
5152	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.533%
5153	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	96.534%
5154	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.536%
5155	SECURITY BANK C	0.002%	96.538%
5156	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.540%
5157	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.542%
5158	KADANT INC COMMON STOCK USD.01	0.002%	96.544%
5159	METROPOLE TV-(M	0.002%	96.545%
5160	RESORTTRUST INC	0.002%	96.547%
5161	PTC INC COMMON STOCK USD.01	0.002%	96.549%
5162	MERITOR INC COMMON STOCK USD1.0	0.002%	96.551%
5163	FUJITEC CO	0.002%	96.553%
5164	LINDAB INTL AB	0.002%	96.554%
5165	SUMITOMO WAREHO	0.002%	96.556%
5166	U-BLOX AG	0.002%	96.558%
5167	ARCELIK AS	0.002%	96.560%
5168	IRESS MARKET TE	0.002%	96.562%
5169	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.563%
5170	BERNER KTBK	0.002%	96.565%
5171	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.567%
5172	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.569%
5173	BANCO COMERCIAL	0.002%	96.571%
5174	KANAMOTO CO LTD	0.002%	96.572%
5175	TATNEFT PAO SPONSORED ADR ADR	0.002%	96.574%
5176	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.576%
5177	TOKYO STEEL MFG	0.002%	96.578%
5178	NANOMETRICS	0.002%	96.579%
5179	TOHO BANK	0.002%	96.581%
5180	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.583%
5181	THE NISSHIN OIL	0.002%	96.585%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	IREN SPA	0.002%	96.587%
5183	IWATE(BANK OF)	0.002%	96.588%
5184	G8 EDUCATION LT	0.002%	96.590%
5185	HERO HONDA	0.002%	96.592%
5186	ARCS CO LTD	0.002%	96.594%
5187	UNITIKA	0.002%	96.596%
5188	SHIKOKU ELEC PO	0.002%	96.597%
5189	ITAU UNIBANCO H	0.002%	96.599%
5190	BLACK DIAMOND G	0.002%	96.601%
5191	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.603%
5192	MEIDENSHA CORP	0.002%	96.604%
5193	DON QUIJOTE	0.002%	96.606%
5194	RIETER HLDGS AG	0.002%	96.608%
5195	H. LUNDBECK A/S	0.002%	96.610%
5196	INMOBILIARIA CO	0.002%	96.612%
5197	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.613%
5198	CHINA OVERASEA	0.002%	96.615%
5199	TESARO INC	0.002%	96.617%
5200	TEXWINCA HLDGS	0.002%	96.619%
5201	VTB BANK(JSC)	0.002%	96.620%
5202	TIER REIT INC REIT USD.0001	0.002%	96.622%
5203	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.624%
5204	DUZONBIZON CO L	0.002%	96.626%
5205	IDBI BANK LTD	0.002%	96.628%
5206	STELLA INTERNAT	0.002%	96.629%
5207	SUPER RETAIL GR	0.002%	96.631%
5208	CHAMPION REAL E	0.002%	96.633%
5209	MUTHOOT FINANCE	0.002%	96.635%
5210	IOI PROPERTIES	0.002%	96.636%
5211	GMP CAPITAL COR	0.002%	96.638%
5212	JAPAN AVIATN EL	0.002%	96.640%
5213	SK CHEMICALS	0.002%	96.642%
5214	PARKWAY LIFE RE	0.002%	96.643%
5215	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	96.645%
5216	FRESENIUS MEDIC	0.002%	96.647%
5217	CORONATION FUND	0.002%	96.649%
5218	JACCS CO	0.002%	96.650%
5219	NIPPON SODA CO	0.002%	96.652%
5220	ASAHI INTECC CO	0.002%	96.654%
5221	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	96.656%
5222	KANEMATSU CORP	0.002%	96.658%
5223	UNDER ARMOUR IN	0.002%	96.659%
5224	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.661%
5225	THERATECHNOLOGI	0.002%	96.663%
5226	OPUS BANK	0.002%	96.665%
5227	GOLDEN EAGLE RE	0.002%	96.666%
5228	CIE AUTOMOTIVE	0.002%	96.668%
5229	GETTY PETROLEUM	0.002%	96.670%
5230	GRENDENE SA	0.002%	96.672%
5231	JB FINANCIAL GR	0.002%	96.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	PETKIM	0.002%	96.675%
5233	GF SECURITIES C	0.002%	96.677%
5234	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.679%
5235	MANAPPURAM FINA	0.002%	96.680%
5236	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.682%
5237	KYORIN CO LTD.	0.002%	96.684%
5238	BCO ABC BRASIL	0.002%	96.686%
5239	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.687%
5240	EDELWEISS FIN S	0.002%	96.689%
5241	DRAEGERWERK AG	0.002%	96.691%
5242	ORANGE SPON ADR ADR	0.002%	96.693%
5243	CARGOJET INC.	0.002%	96.694%
5244	BIC CAMERA INC.	0.002%	96.696%
5245	ADVANTECH CO LT	0.002%	96.698%
5246	RPX CORP COMMON STOCK USD.0001	0.002%	96.700%
5247	THANACHART CAPI	0.002%	96.701%
5248	TELECOM PLUS	0.002%	96.703%
5249	GROUPE FNAC	0.002%	96.705%
5250	UPC TECHNOLOGY	0.002%	96.707%
5251	SWIRE PACIFIC	0.002%	96.708%
5252	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.710%
5253	NITTO BOSEKI CO	0.002%	96.712%
5254	BARITO PAC TBK	0.002%	96.714%
5255	CHIPBOND TECHNO	0.002%	96.715%
5256	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.717%
5257	FASTIGHETS AB B	0.002%	96.719%
5258	YAMANASHI CHUO	0.002%	96.721%
5259	CHINA POWER INT	0.002%	96.722%
5260	INTERROLL HOLDI	0.002%	96.724%
5261	FENG HSIN IRON&	0.002%	96.726%
5262	HUATAI SECURITI	0.002%	96.728%
5263	KADOKAWA DWANGO	0.002%	96.729%
5264	SONDA S.A.	0.002%	96.731%
5265	ZENSHO CO LTD	0.002%	96.733%
5266	MORGUARD NORTH	0.002%	96.734%
5267	KOMAX HOLDING A	0.002%	96.736%
5268	TAIWAN MOBILE	0.002%	96.738%
5269	HOKURIKU ELEC P	0.002%	96.740%
5270	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	96.741%
5271	TEAM INC	0.002%	96.743%
5272	SANYO SPEC STEE	0.002%	96.745%
5273	SEIBU HOLDINGS	0.002%	96.747%
5274	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.748%
5275	D/S NORDEN	0.002%	96.750%
5276	SIAM CITY CEMEN	0.002%	96.752%
5277	BONDUELLE SCA	0.002%	96.754%
5278	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.755%
5279	HONG KONG LAND	0.002%	96.757%
5280	ORTHOPIX INTL N	0.002%	96.759%
5281	VIDRALA S.A.	0.002%	96.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.762%
5283	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.764%
5284	BARNES & NOBLE	0.002%	96.766%
5285	DIGNITY PLC	0.002%	96.767%
5286	PROSEGUR CIA DE	0.002%	96.769%
5287	SAGAMI RAILWAY	0.002%	96.771%
5288	KAKEN PHARM	0.002%	96.773%
5289	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.774%
5290	BARR(A.G.)	0.002%	96.776%
5291	SEVEN GROUP HLD	0.002%	96.778%
5292	EZAKI GLICO CO	0.002%	96.780%
5293	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.781%
5294	NS SOLUTIONS CO	0.002%	96.783%
5295	NATIONAL THERMA	0.002%	96.785%
5296	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.786%
5297	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.788%
5298	ULTIMATE	0.002%	96.790%
5299	CHINA SCE PROPE	0.002%	96.792%
5300	YAMAGATA BANK	0.002%	96.793%
5301	NANYA TECHNOLOG	0.002%	96.795%
5302	VECTURA GROUP	0.002%	96.797%
5303	ABACUS PROPERTY	0.002%	96.798%
5304	MARUI CO	0.002%	96.800%
5305	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.802%
5306	SHOWA CORP	0.002%	96.804%
5307	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.805%
5308	SEKISUI HOUSE	0.002%	96.807%
5309	PREMIER INVESTM	0.002%	96.809%
5310	BANGCHAK PETROL	0.002%	96.810%
5311	BANGKOK AIRWAYS	0.002%	96.812%
5312	CAPITARETAIL CH	0.002%	96.814%
5313	NATURA COSMETIC	0.002%	96.816%
5314	CHINA TRADITION	0.002%	96.817%
5315	METALL ZUG AG	0.002%	96.819%
5316	ANGANG NEW STEE	0.002%	96.821%
5317	SALVATORE FERRA	0.002%	96.822%
5318	APPLUS SERVICES	0.002%	96.824%
5319	JGC CORP	0.002%	96.826%
5320	HOPSON DEVELOPM	0.002%	96.828%
5321	NISSIN KOGYO	0.002%	96.829%
5322	CAPCOM CO	0.002%	96.831%
5323	HEALTHCARE SERV	0.002%	96.833%
5324	CHARGEURS SA	0.002%	96.834%
5325	BECHTLE AG	0.002%	96.836%
5326	MATAHARI DEPART	0.002%	96.838%
5327	KABU.COM SECURI	0.002%	96.840%
5328	CROMPTON GREAVE	0.002%	96.841%
5329	PT ANEKA TAMBAN	0.002%	96.843%
5330	REGIS CORP COMMON STOCK USD.05	0.002%	96.845%
5331	FUFENG GROUP LT	0.002%	96.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	96.848%
5333	SARAS SPA	0.002%	96.850%
5334	YAMAZAKI BAKING	0.002%	96.851%
5335	AUCKLAND INTERN	0.002%	96.853%
5336	TOMRA SYSTEMS A	0.002%	96.855%
5337	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.857%
5338	UNITED ARROWS L	0.002%	96.858%
5339	SKY PERFECT JSA	0.002%	96.860%
5340	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.862%
5341	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.863%
5342	HEMFOSA FASTIGH	0.002%	96.865%
5343	AMBUJA CEMENTS	0.002%	96.867%
5344	SOUTHERN CROSS	0.002%	96.868%
5345	ACC LIMITED	0.002%	96.870%
5346	HARMONIC INC	0.002%	96.872%
5347	RELO HOLDINGS I	0.002%	96.873%
5348	VERBUND AG	0.002%	96.875%
5349	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.877%
5350	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.879%
5351	CRAMO OYJ B SHS	0.002%	96.880%
5352	HEIWADO CO LTD	0.002%	96.882%
5353	WESTERN ENERGY	0.002%	96.884%
5354	CHANGSHA ZOOMLI	0.002%	96.885%
5355	GRUPO ELEKTRA(N	0.002%	96.887%
5356	BLUE LABEL TELE	0.002%	96.889%
5357	IINO KAIUN KAIS	0.002%	96.890%
5358	MAANSHAN IRON &	0.002%	96.892%
5359	YODOGAWA STEEL	0.002%	96.894%
5360	INDS BACHOCO SA	0.002%	96.895%
5361	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.897%
5362	DONGKUK STEEL M	0.002%	96.899%
5363	RYMAN HEALTHCAR	0.002%	96.900%
5364	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.902%
5365	GEMTEK TECHNOLO	0.002%	96.904%
5366	MOTECH INDUSTRI	0.002%	96.905%
5367	SAWAI PHARM CO	0.002%	96.907%
5368	ASSORE	0.002%	96.909%
5369	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.910%
5370	INDRA SISTEMAS	0.002%	96.912%
5371	VANGUARD INTL S	0.002%	96.914%
5372	HALLA HOLDINGS	0.002%	96.915%
5373	GIORDANO INTL L	0.002%	96.917%
5374	JUBLIANT FOODWO	0.002%	96.919%
5375	MARUICHI STL TU	0.002%	96.920%
5376	JSW ENERGY LTD	0.002%	96.922%
5377	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.924%
5378	NAMPAK LTD.	0.002%	96.925%
5379	GENTING INTERNA	0.002%	96.927%
5380	RHB Capital	0.002%	96.929%
5381	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.932%
5383	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.934%
5384	AVEVA GROUP PLC	0.002%	96.935%
5385	RESTAURANT GROU	0.002%	96.937%
5386	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.939%
5387	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.940%
5388	BRICKWORKS	0.002%	96.942%
5389	GOLD FIELDS LTD	0.002%	96.944%
5390	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.945%
5391	WING TAI HOLDIN	0.002%	96.947%
5392	ADVANCED	0.002%	96.949%
5393	COPPER MTN MNG	0.002%	96.950%
5394	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.952%
5395	PARK 24 CO	0.002%	96.954%
5396	TCC HONG KONG C	0.002%	96.955%
5397	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.957%
5398	SONY FINANCIAL	0.002%	96.959%
5399	PLAZA RETAIL RE	0.002%	96.960%
5400	LIVANOVA PLC	0.002%	96.962%
5401	INFINERA CORP	0.002%	96.964%
5402	GREAT WALL ENTE	0.002%	96.965%
5403	KERRY LOGISTICS	0.002%	96.967%
5404	JINRO LTD	0.002%	96.969%
5405	JAPAN SECS FINA	0.002%	96.970%
5406	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	96.972%
5407	ALIBABA PICTURE	0.002%	96.973%
5408	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.975%
5409	ABSOLUTE SOFTWA	0.002%	96.977%
5410	FAMOUS BRANDS L	0.002%	96.978%
5411	INDIAN OIL CORP	0.002%	96.980%
5412	CHINA EASTERN A	0.002%	96.982%
5413	FTD COS INC COMMON STOCK USD.0001	0.002%	96.983%
5414	QUALYS INC COMMON STOCK USD.001	0.002%	96.985%
5415	DELTA ELECTRONI	0.002%	96.987%
5416	UNITED PHOTOVOL	0.002%	96.988%
5417	FINECOBANK BANC	0.002%	96.990%
5418	BAYWA AG (BAYER	0.002%	96.992%
5419	SQUARE ENIX HOL	0.002%	96.993%
5420	AUSTRALIAN PHAR	0.002%	96.995%
5421	GINKO INTERNATI	0.002%	96.996%
5422	KEWPIE CORP	0.002%	96.998%
5423	SITRONIX TECHNO	0.002%	97.000%
5424	MPHASIS LTD	0.002%	97.001%
5425	PEOPLES BANCORP INC COMMON STOCK	0.002%	97.003%
5426	SHINKO ELEC IND	0.002%	97.005%
5427	BIOSTIME INTERN	0.002%	97.006%
5428	NIPPON REIT INV	0.002%	97.008%
5429	SWIRE PROPERTIE	0.002%	97.010%
5430	UACJ CORP	0.002%	97.011%
5431	LUXOFT HOLDING	0.002%	97.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	MITCHELLS & BUT	0.002%	97.014%
5433	GOLDEN STAR RES	0.002%	97.016%
5434	TALK TALK TELEC	0.002%	97.018%
5435	BANCA IFIS	0.002%	97.019%
5436	SYNCMOLD ENTERP	0.002%	97.021%
5437	SEIKO CORPORATI	0.002%	97.023%
5438	CONSORT MEDICAL	0.002%	97.024%
5439	COCOKARA FINE H	0.002%	97.026%
5440	MEDIA NUSANTARA	0.002%	97.027%
5441	NAN YA PRINTED	0.002%	97.029%
5442	UNIFI INC	0.002%	97.031%
5443	BIM BIRLESIK MA	0.002%	97.032%
5444	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	97.034%
5445	LISI	0.002%	97.036%
5446	KOENIG & BAUER	0.002%	97.037%
5447	CHOW TAI FOOK J	0.002%	97.039%
5448	KUNGSLEDEN AB N	0.002%	97.040%
5449	BANG & OLUFSEN	0.002%	97.042%
5450	HUAKU DEVELOPME	0.002%	97.044%
5451	BANCA GENERALI	0.002%	97.045%
5452	RYOBI	0.002%	97.047%
5453	HISAMITSU PHARM	0.002%	97.049%
5454	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	97.050%
5455	FISHER (JAMES)	0.002%	97.052%
5456	TAIWAN TEA CORP	0.002%	97.053%
5457	POONGSAN CORP(N	0.002%	97.055%
5458	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	97.057%
5459	XENCOR INC COMMON STOCK USD.01	0.002%	97.058%
5460	KEPPEL DC REIT	0.002%	97.060%
5461	DERICHEBOURG	0.002%	97.061%
5462	IOI CORPORATION	0.002%	97.063%
5463	CTS CORP COMMON STOCK	0.002%	97.065%
5464	TOKYU CONST	0.002%	97.066%
5465	TRANSM ALIANCA	0.002%	97.068%
5466	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	97.069%
5467	MISC BERHAD	0.002%	97.071%
5468	ZHEN DING TECHN	0.002%	97.073%
5469	IBJ LEASING CO	0.002%	97.074%
5470	TAKARA STANDARD	0.002%	97.076%
5471	WEG SA	0.002%	97.077%
5472	PARAMOUNT BED H	0.002%	97.079%
5473	K-BRO LINEN INC	0.002%	97.081%
5474	ROUND ONE CORP	0.002%	97.082%
5475	FRASERS CENTREP	0.002%	97.084%
5476	SONIC CORP	0.002%	97.085%
5477	IS DONGSEO CO L	0.002%	97.087%
5478	HEALTHSTREAM INC COMMON STOCK	0.002%	97.089%
5479	ADASTRIA HOLDI	0.002%	97.090%
5480	ACEA SPA	0.002%	97.092%
5481	KANSAI PAINT CO	0.002%	97.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	RALLYE	0.002%	97.095%
5483	ADVANCED WIRELE	0.002%	97.097%
5484	SUPALAI PUBLIC	0.002%	97.098%
5485	ATRION CORPORATION COMMON STOCK USD.1	0.002%	97.100%
5486	BUNKA SHUTTER C	0.002%	97.101%
5487	OKUMURA CORP	0.002%	97.103%
5488	AFG ARBONIA-FOR	0.002%	97.105%
5489	KT CORPORATION	0.002%	97.106%
5490	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.108%
5491	SHOWA SANGYO CO	0.002%	97.109%
5492	TEMP HOLDINGS C	0.002%	97.111%
5493	KUNG LONG BATTE	0.002%	97.113%
5494	YUZHOU PROPERTI	0.002%	97.114%
5495	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	97.116%
5496	KENEDIX RETAIL	0.002%	97.117%
5497	KITE PHARMA INC COMMON STOCK USD.001	0.002%	97.119%
5498	DXP ENTERPRISES	0.002%	97.121%
5499	BCO CREDITO INV	0.002%	97.122%
5500	ABOITIZ EQUITY	0.002%	97.124%
5501	AUSTEVOLL SEAFO	0.002%	97.125%
5502	INTERNET INITIA	0.002%	97.127%
5503	FUTABA CORP	0.002%	97.128%
5504	AUTOGRILL SPA	0.002%	97.130%
5505	TRIGANO	0.002%	97.132%
5506	J TRUST CO. LTD	0.002%	97.133%
5507	INDUTRADE AB	0.002%	97.135%
5508	LIBERBANK SA	0.002%	97.136%
5509	STARHILL GLOBAL	0.002%	97.138%
5510	INDIA INFOLINE	0.002%	97.140%
5511	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	97.141%
5512	SHUI ON LAND LT	0.002%	97.143%
5513	GUNZE	0.002%	97.144%
5514	NATIONAL ALUMIN	0.002%	97.146%
5515	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.147%
5516	EVRAZ PLC	0.002%	97.149%
5517	START TODAY CO	0.002%	97.151%
5518	PACIFIC INDUSTR	0.002%	97.152%
5519	BRIGHTOIL PETRO	0.002%	97.154%
5520	AMTRAN TECHNOLO	0.002%	97.155%
5521	JUST EAT PLC	0.002%	97.157%
5522	NISHI NIPPON RR	0.002%	97.158%
5523	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.160%
5524	EXAR CORP COMMON STOCK USD.0001	0.002%	97.162%
5525	GOODMAN PROPERT	0.002%	97.163%
5526	VITASOY INTL	0.002%	97.165%
5527	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	97.166%
5528	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.168%
5529	TOPPAN FORMS	0.002%	97.170%
5530	ALPINE ELECTRON	0.002%	97.171%
5531	TAL EDUCATION GROUP ADR ADR	0.002%	97.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	PROMOTORA Y OPE	0.002%	97.174%
5533	KYOWA HAKKO KIR	0.002%	97.176%
5534	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	97.177%
5535	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	97.179%
5536	NAUTILUS GROUP	0.002%	97.181%
5537	HANKYU REIT INC	0.002%	97.182%
5538	CP POKPHAND CO	0.002%	97.184%
5539	KITZ CORPORATIO	0.002%	97.185%
5540	CKD CORP	0.002%	97.187%
5541	EVENT HOSPITALI	0.002%	97.188%
5542	ITE GROUP	0.002%	97.190%
5543	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	97.192%
5544	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	97.193%
5545	ORBCOMM INC COMMON STOCK USD.001	0.002%	97.195%
5546	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.196%
5547	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	97.198%
5548	GENOMMA LAB INT	0.002%	97.199%
5549	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	97.201%
5550	IBASE TECHNOLOG	0.002%	97.202%
5551	YUNG TAY ENGINE	0.002%	97.204%
5552	CANCOM SE	0.002%	97.206%
5553	ENNIS INC COMMON STOCK USD2.5	0.002%	97.207%
5554	HENKEL KGAA-BEA	0.002%	97.209%
5555	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	97.210%
5556	REALESTATE.COM.	0.002%	97.212%
5557	CHENG UEI PRECI	0.002%	97.213%
5558	PP LONDON SUMAT	0.002%	97.215%
5559	TOYO INK MFG CO	0.002%	97.217%
5560	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	97.218%
5561	NICE SYSTEMS	0.002%	97.220%
5562	RADIAN GROUP	0.002%	97.221%
5563	SIIX CORPORATIO	0.002%	97.223%
5564	KOREA PETROCHEM	0.002%	97.224%
5565	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	97.226%
5566	SAMSUNG TECHWIN	0.002%	97.227%
5567	INWIDO AB	0.002%	97.229%
5568	TRANSCEND INFOR	0.002%	97.230%
5569	URSTADT BIDDLE	0.002%	97.232%
5570	HANJIN KAL CORP	0.002%	97.234%
5571	RESOLUTE MINING	0.002%	97.235%
5572	LG HOME SHOPPIN	0.002%	97.237%
5573	AIRTAC INTERNAT	0.002%	97.238%
5574	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	97.240%
5575	CIA HERING	0.002%	97.241%
5576	REED ELSEVIER P	0.002%	97.243%
5577	NEW WAVE GROUP	0.002%	97.244%
5578	HEXAGON AB	0.002%	97.246%
5579	NIC INC COMMON STOCK	0.002%	97.247%
5580	MENZIES(JOHN)	0.002%	97.249%
5581	AOMORI BANK	0.002%	97.251%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	OKINAWA BANK	0.002%	97.252%
5583	CITIC 1616 HLDG	0.002%	97.254%
5584	SINBON ELECTRON	0.002%	97.255%
5585	SCHINDLER-HDLG	0.002%	97.257%
5586	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	97.258%
5587	TATA CHEMICALS	0.002%	97.260%
5588	SRI TRANG AGRO	0.002%	97.261%
5589	AXCELIS TECHNOL	0.002%	97.263%
5590	HITACHI MAXELL	0.002%	97.264%
5591	ORIFLAME HOLDIN	0.002%	97.266%
5592	GRINDROD LIMITE	0.002%	97.267%
5593	SHUN TAK HLDGS	0.002%	97.269%
5594	SOMFY SA	0.002%	97.270%
5595	O/SEAS UNION EN	0.002%	97.272%
5596	LIBERTY GLOBAL	0.002%	97.274%
5597	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	97.275%
5598	FELDA GLOBAL VE	0.002%	97.277%
5599	CHINA SYNTH RUB	0.002%	97.278%
5600	ZZZPRIMA MEAT P	0.002%	97.280%
5601	FIRST INTER BK	0.002%	97.281%
5602	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.283%
5603	KEISEI ELEC RY	0.002%	97.284%
5604	LUKOIL PJSC- SP	0.002%	97.286%
5605	OPTO TECH CORPN	0.002%	97.287%
5606	ESSO (THAILAND)	0.002%	97.289%
5607	NIPPON SIGNAL C	0.002%	97.290%
5608	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	97.292%
5609	CHUGOKU ELEC PO	0.002%	97.293%
5610	SAMSUNG FINE CH	0.002%	97.295%
5611	CEWE COLOR HLDG	0.002%	97.296%
5612	TRANSPORT INTL	0.002%	97.298%
5613	FUYAO GLASS IND	0.002%	97.299%
5614	CIR-COMPAGNIE I	0.002%	97.301%
5615	HAREL INSURANCE	0.002%	97.302%
5616	SUPREME ELECTRO	0.002%	97.304%
5617	GLOBAL INDEMNIT	0.002%	97.305%
5618	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	97.307%
5619	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	97.308%
5620	CORVEL CORP COMMON STOCK USD.0001	0.002%	97.310%
5621	LASSILA & TIKAN	0.002%	97.311%
5622	CHINA SOUTH CIT	0.002%	97.313%
5623	RETROPHIN INC COMMON STOCK USD.0001	0.002%	97.314%
5624	HAITIAN INTL HL	0.002%	97.316%
5625	FIRST RESOURCES	0.002%	97.317%
5626	JM FINANCIAL	0.002%	97.319%
5627	MELCOR DEVS LTD	0.002%	97.320%
5628	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.322%
5629	VEDANTA LTD ADR ADR	0.002%	97.324%
5630	ENTERTAINMENT O	0.002%	97.325%
5631	CHINA SHIPPING	0.002%	97.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	NORWEGIAN AIR S	0.002%	97.328%
5633	TOSHIBA PLANT K	0.002%	97.330%
5634	SPAREBANK 1 SR	0.002%	97.331%
5635	HANSON INTL TBK	0.002%	97.333%
5636	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	97.334%
5637	IRB INFRASTRUCT	0.002%	97.336%
5638	XCERRA CORP COMMON STOCK USD.05	0.002%	97.337%
5639	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.339%
5640	INDORAMA VENTUR	0.002%	97.340%
5641	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.342%
5642	TACHI-S CO	0.002%	97.343%
5643	WISTRON NEWEB C	0.002%	97.345%
5644	IMA(IND MACC AU	0.002%	97.346%
5645	CEBU AIR INC	0.002%	97.348%
5646	SK GAS	0.002%	97.349%
5647	AUTOBACS SEVEN	0.001%	97.351%
5648	ORIOR AG	0.001%	97.352%
5649	WOWPRIME CORP	0.001%	97.354%
5650	WORKDAY INC CLASS A COMMON STOCK USD.001	0.001%	97.355%
5651	KOA CORPORATION	0.001%	97.357%
5652	SAMSUNG SDS CO	0.001%	97.358%
5653	VUKILE PROPERTY	0.001%	97.360%
5654	ANADOLU EFES BI	0.001%	97.361%
5655	PRECINT PRO	0.001%	97.363%
5656	CONTROLADORA VU	0.001%	97.364%
5657	TOKAI TOKYO SEC	0.001%	97.365%
5658	SUNDRUG CO LTD	0.001%	97.367%
5659	NISSAN SHATAI C	0.001%	97.368%
5660	TAINAN SPINNING	0.001%	97.370%
5661	CHEIL WORLDWIDE	0.001%	97.371%
5662	NISSIN ELECTRIC	0.001%	97.373%
5663	OKINAWA ELEC PO	0.001%	97.374%
5664	CITYCON OYJ	0.001%	97.376%
5665	REDEFINE INTERN	0.001%	97.377%
5666	CAR INC	0.001%	97.379%
5667	TEMBEC INC	0.001%	97.380%
5668	GRUPO SIMEC S.A	0.001%	97.382%
5669	AIR FRANCE-KLM	0.001%	97.383%
5670	TOKYO OHKA KOGY	0.001%	97.385%
5671	E INK HOLDINGS	0.001%	97.386%
5672	AIN PHARMACIEZ	0.001%	97.388%
5673	SHIKUN & BINUI	0.001%	97.389%
5674	GRAINGER TRUST	0.001%	97.391%
5675	KINGSTON COMM(H	0.001%	97.392%
5676	RELIANCE INDS-S	0.001%	97.394%
5677	TPI POLENE PCL	0.001%	97.395%
5678	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.397%
5679	ZUGER KANTONALB	0.001%	97.398%
5680	NORDEX AG	0.001%	97.399%
5681	KATO SANGYO CO	0.001%	97.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	IOOF HOLDINGS L	0.001%	97.402%
5683	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	97.404%
5684	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.405%
5685	TENARIS S.A.	0.001%	97.407%
5686	BK ZACHODNI WBK	0.001%	97.408%
5687	HOSHIZAKI ELECT	0.001%	97.410%
5688	ELETRORBRAS PREF	0.001%	97.411%
5689	ASIAN PAINTS LT	0.001%	97.413%
5690	EZCORP INC CL A COMMON STOCK USD.01	0.001%	97.414%
5691	CONZZETA AG	0.001%	97.416%
5692	CHIYODA CORP	0.001%	97.417%
5693	AOKI INTL	0.001%	97.419%
5694	ELRINGKLINGER	0.001%	97.420%
5695	WALLENSTAM AB	0.001%	97.421%
5696	METRO HOLDINGS	0.001%	97.423%
5697	SYNNEX TECH INT	0.001%	97.424%
5698	KUDELSKI S.A.	0.001%	97.426%
5699	DOOSAN CORP	0.001%	97.427%
5700	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.429%
5701	TEXTAINER GROUP	0.001%	97.430%
5702	CONSTRUCCIONES	0.001%	97.432%
5703	GLOBAL BRANDS G	0.001%	97.433%
5704	RAMCO CEMENTS	0.001%	97.435%
5705	Meritz Fire & M	0.001%	97.436%
5706	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.001%	97.437%
5707	AVEO GROUP	0.001%	97.439%
5708	PUREGOLD PRICE	0.001%	97.440%
5709	SEMICONDUCTOR M	0.001%	97.442%
5710	UNISEM (M) BHD	0.001%	97.443%
5711	TLG IMMOBILIEN	0.001%	97.445%
5712	GREE INC	0.001%	97.446%
5713	CARNIVAL PLC	0.001%	97.448%
5714	1ST PHILIPPINE	0.001%	97.449%
5715	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	97.451%
5716	JOLLIBEE FOODS	0.001%	97.452%
5717	MANDALAY RESOUR	0.001%	97.453%
5718	SARACEN MINERAL	0.001%	97.455%
5719	GUNGHO ONLINE E	0.001%	97.456%
5720	TECO ELEC&MACHI	0.001%	97.458%
5721	HAYNES INTL INC	0.001%	97.459%
5722	POWERLONG REAL	0.001%	97.461%
5723	EMBOTELLA ANDIN	0.001%	97.462%
5724	ITALIAN-THAI DE	0.001%	97.464%
5725	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	97.465%
5726	TRULY INTL HLDG	0.001%	97.466%
5727	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	97.468%
5728	TRINITY MIRROR	0.001%	97.469%
5729	BILIA AB	0.001%	97.471%
5730	CDL HOSPITALITY	0.001%	97.472%
5731	PERUSAHAAN GAS	0.001%	97.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	CHINA BILLS FIN	0.001%	97.475%
5733	PACIFIC CONTINENTAL CORP COMMON STOCK	0.001%	97.476%
5734	KOREA KUMHO PET	0.001%	97.478%
5735	MONOTARO CO.LTD	0.001%	97.479%
5736	HEALTHSCOPE LTD	0.001%	97.481%
5737	MIGDAL INSURAN	0.001%	97.482%
5738	NICHICON CORP	0.001%	97.484%
5739	ECHO GLOBAL LOG	0.001%	97.485%
5740	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.486%
5741	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.488%
5742	NIKKISO CO	0.001%	97.489%
5743	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.491%
5744	CONCENTRIC AB	0.001%	97.492%
5745	MUSASHI SEIMITS	0.001%	97.494%
5746	RICOH LEASING	0.001%	97.495%
5747	YULON MOTOR	0.001%	97.496%
5748	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	97.498%
5749	TAIWAN GLASS	0.001%	97.499%
5750	PT BUMI SERPONG	0.001%	97.501%
5751	SEMAPA SOC INVE	0.001%	97.502%
5752	CONTAINER CORP	0.001%	97.504%
5753	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.505%
5754	ADVANSIX INC COMMON STOCK USD.01	0.001%	97.506%
5755	COCA-COLA FEMSA	0.001%	97.508%
5756	VOSSLOH AG	0.001%	97.509%
5757	JOY CITY PROPER	0.001%	97.511%
5758	VSE CORP COMMON STOCK USD.05	0.001%	97.512%
5759	EPSILON ENERGY	0.001%	97.513%
5760	ITALMOBILIARE	0.001%	97.515%
5761	AURICO METALS INC COMMON STOCK	0.001%	97.516%
5762	COMMERCIAL INTE	0.001%	97.518%
5763	KIATNAKIN FIN&S	0.001%	97.519%
5764	AKER SOLUTIONS	0.001%	97.521%
5765	NIPPON SHEET GL	0.001%	97.522%
5766	BOLSA MEXICANA	0.001%	97.523%
5767	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.525%
5768	TOMONY HOLDINGS	0.001%	97.526%
5769	SPIRENT COMMUNI	0.001%	97.528%
5770	HONG LEONG CRED	0.001%	97.529%
5771	GLOBAL LOGISTIC	0.001%	97.530%
5772	ENTERCOM COMMUN	0.001%	97.532%
5773	FUCHS PETRO AG	0.001%	97.533%
5774	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.535%
5775	NEXON CO LTD	0.001%	97.536%
5776	SHINKONG SYNTHE	0.001%	97.537%
5777	GASLOG LTD	0.001%	97.539%
5778	ELITE ADVANCED	0.001%	97.540%
5779	HAKUHODO DY HLD	0.001%	97.542%
5780	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.543%
5781	MINITUBISHI LOGI	0.001%	97.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	TAKATA CORP	0.001%	97.546%
5783	DE LA RUE	0.001%	97.547%
5784	AXFOOD AB	0.001%	97.549%
5785	NISSHA PRINTING	0.001%	97.550%
5786	HEADLAM GROUP	0.001%	97.551%
5787	DELTIC TIMBER	0.001%	97.553%
5788	CASTROL INDIA L	0.001%	97.554%
5789	TEIKOKU PISTON	0.001%	97.556%
5790	TECHNICOLOR	0.001%	97.557%
5791	FRED'S INC	0.001%	97.558%
5792	TORRENT PHARM	0.001%	97.560%
5793	SK NETWORKS CO	0.001%	97.561%
5794	SHANGHAI PETROC	0.001%	97.563%
5795	BURCKHARDT COMP	0.001%	97.564%
5796	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.565%
5797	ADVA AG	0.001%	97.567%
5798	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.001%	97.568%
5799	OHL MEXICO SAB	0.001%	97.570%
5800	TTY BIPHARM CO	0.001%	97.571%
5801	UNITED SUPER MA	0.001%	97.572%
5802	DAIKYO INC	0.001%	97.574%
5803	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.001%	97.575%
5804	USI CORPORATION	0.001%	97.577%
5805	CACHE LOGISTICS	0.001%	97.578%
5806	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.579%
5807	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.581%
5808	DIPLOMAT PHARMACY INC COMMON STOCK	0.001%	97.582%
5809	ZUMIEZ INC COMMON STOCK	0.001%	97.584%
5810	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.585%
5811	KOSE	0.001%	97.586%
5812	KOKUYO CO	0.001%	97.588%
5813	KUREHA CHEM IND	0.001%	97.589%
5814	COPEL PARANA EN	0.001%	97.590%
5815	PALTAC CORP	0.001%	97.592%
5816	HK ELECTRIC INV	0.001%	97.593%
5817	EBOS GROUP LTD	0.001%	97.595%
5818	CHESSWOOD GROUP	0.001%	97.596%
5819	AK HOLDINGS INC	0.001%	97.597%
5820	SUPREMEIndustr	0.001%	97.599%
5821	PT TIMAH TBK	0.001%	97.600%
5822	LG INDL SYSTEMS	0.001%	97.601%
5823	SSY GROUP LTD	0.001%	97.603%
5824	BEIJING CAP LAN	0.001%	97.604%
5825	RTL GROUP SA	0.001%	97.606%
5826	HUTCHISON TEL-H	0.001%	97.607%
5827	KURABO INDUSTRI	0.001%	97.608%
5828	GUJARAT STATE P	0.001%	97.610%
5829	MIRAIT HLDG COR	0.001%	97.611%
5830	BBMG CORPORATIO	0.001%	97.612%
5831	TAIWAN SEMICOND	0.001%	97.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	AICHI BANK	0.001%	97.615%
5833	S.A.C.I. FALABE	0.001%	97.617%
5834	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.001%	97.618%
5835	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.001%	97.619%
5836	BRITISH AMERICA	0.001%	97.621%
5837	HOSIDEN CORP	0.001%	97.622%
5838	LOOKERS PLC	0.001%	97.623%
5839	RECHI PRECISION	0.001%	97.625%
5840	OESTERREICHISCH	0.001%	97.626%
5841	IDFC BANK LTD	0.001%	97.628%
5842	AJANTA PHARMA	0.001%	97.629%
5843	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.630%
5844	WILSON BAYLY HO	0.001%	97.632%
5845	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.633%
5846	FUKUI BANK	0.001%	97.634%
5847	FORMOSA TAFFETA	0.001%	97.636%
5848	HOKKAIDO ELEC P	0.001%	97.637%
5849	OKAMOTOIndustr	0.001%	97.638%
5850	BANK TABUNGAN N	0.001%	97.640%
5851	PRIMERO MINING CORP COMMON STOCK	0.001%	97.641%
5852	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.643%
5853	TORSTAR CORP CL	0.001%	97.644%
5854	HIKARI TSUSHIN	0.001%	97.645%
5855	DENNY S CORP COMMON STOCK USD.01	0.001%	97.647%
5856	NEO SOLAR POWER	0.001%	97.648%
5857	TENARIS S.A.	0.001%	97.649%
5858	GRUPO HERDEZ SA	0.001%	97.651%
5859	MERIDA INDUSTRY	0.001%	97.652%
5860	KUALA LUMPUR KE	0.001%	97.653%
5861	HOKUETSU BANK	0.001%	97.655%
5862	SUMMARECON AGUN	0.001%	97.656%
5863	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.658%
5864	OLAM INTERNATIO	0.001%	97.659%
5865	NORTHSTAR REALTY EUROPE CORP REIT	0.001%	97.660%
5866	TOSHIBA MACHINE	0.001%	97.662%
5867	MYTILINEOS	0.001%	97.663%
5868	WATERLAND FIN H	0.001%	97.664%
5869	B&B TOOLS AB	0.001%	97.666%
5870	GRANGES AB	0.001%	97.667%
5871	CLEANAWAY CO LT	0.001%	97.668%
5872	CRYOLIFE INC	0.001%	97.670%
5873	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.671%
5874	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	97.672%
5875	SMARTONE TELECO	0.001%	97.674%
5876	YIT OYJ	0.001%	97.675%
5877	SOL MELIA SA	0.001%	97.676%
5878	CROWN LTD.	0.001%	97.678%
5879	CHUDENKO CORP	0.001%	97.679%
5880	OTSUKA CORP	0.001%	97.680%
5881	INDUSTRL FIN(IF	0.001%	97.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	DIAGEO PLC	0.001%	97.683%
5883	GRUMA SA DE CV	0.001%	97.685%
5884	NIPPON CHEMI-CO	0.001%	97.686%
5885	CENTRAL GARDEN&	0.001%	97.687%
5886	CLARION CO	0.001%	97.689%
5887	IZUMI CO	0.001%	97.690%
5888	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.691%
5889	CHEUNG KONG INF	0.001%	97.693%
5890	FLEURY SA	0.001%	97.694%
5891	COOLPAD GROUP L	0.001%	97.695%
5892	GUERBET	0.001%	97.697%
5893	CADILA HEALTHCA	0.001%	97.698%
5894	FORESTAR GROUP INC COMMON STOCK USD1.0	0.001%	97.699%
5895	ZZZMITSUI SUGAR	0.001%	97.701%
5896	YOKOHAMA REITO	0.001%	97.702%
5897	888 HOLDINGS	0.001%	97.703%
5898	SUGI HOLDINGS C	0.001%	97.705%
5899	KINTETSU WORLD	0.001%	97.706%
5900	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.707%
5901	ATEN INTERNATIO	0.001%	97.709%
5902	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.710%
5903	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.711%
5904	HOUSE FOODS COR	0.001%	97.713%
5905	COMPUTACENTER P	0.001%	97.714%
5906	NEXTDC LTD	0.001%	97.715%
5907	CJ CGV	0.001%	97.717%
5908	TON YI CORP	0.001%	97.718%
5909	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.719%
5910	RIB SOFTWARE AG	0.001%	97.721%
5911	ARAKAWA CHEMICA	0.001%	97.722%
5912	DONGBU HITEK CO	0.001%	97.723%
5913	MEITEC CORPORAT	0.001%	97.725%
5914	MACNICA FUJI EL	0.001%	97.726%
5915	INTL CONTAINER	0.001%	97.727%
5916	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.729%
5917	ASCOTT RESIDENC	0.001%	97.730%
5918	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.001%	97.731%
5919	ZENKOKU HOSHO C	0.001%	97.733%
5920	COAL INDIA LTD	0.001%	97.734%
5921	INDIA CEMENTS	0.001%	97.735%
5922	CHINA FOOD LTD	0.001%	97.736%
5923	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.738%
5924	RICARDO	0.001%	97.739%
5925	INDIAN HOTELS	0.001%	97.740%
5926	KINSUS INTERCON	0.001%	97.742%
5927	ZOJIRUSHI CORP	0.001%	97.743%
5928	SANKEN ELECTRIC	0.001%	97.744%
5929	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.746%
5930	JOEL-JERUSALEM	0.001%	97.747%
5931	CT ENVIRONMENTA	0.001%	97.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.750%
5933	CHINA MACHINERY	0.001%	97.751%
5934	STUART OLSON IN	0.001%	97.752%
5935	RELIANCE COMMUN	0.001%	97.754%
5936	FRONTLINE LTD/B	0.001%	97.755%
5937	NATIONAL GRID	0.001%	97.756%
5938	UNIPETROL	0.001%	97.758%
5939	PCHOME ONLINE I	0.001%	97.759%
5940	WEST CHINA CEME	0.001%	97.760%
5941	VODACOM GP-PRPT	0.001%	97.762%
5942	SJW GROUP COMMON STOCK USD.001	0.001%	97.763%
5943	COM HEM HLDG AB	0.001%	97.764%
5944	CHINASOFT INTER	0.001%	97.765%
5945	INTL METAL SERV	0.001%	97.767%
5946	NATIXIS	0.001%	97.768%
5947	SKYLARK CO LTD	0.001%	97.769%
5948	DOSHISHA CO	0.001%	97.771%
5949	MIZUNO CORP	0.001%	97.772%
5950	HEIWA REAL ESTA	0.001%	97.773%
5951	TASSAL GROUP	0.001%	97.775%
5952	GENWORTH MORTGA	0.001%	97.776%
5953	ORIENT CORP	0.001%	97.777%
5954	NET ONE SYSTEMS	0.001%	97.779%
5955	RENHE COMMERCIA	0.001%	97.780%
5956	KINAXIS INC	0.001%	97.781%
5957	OIL & NATURAL G	0.001%	97.782%
5958	MOTOR OIL SA	0.001%	97.784%
5959	SIERRA BANCORP COMMON STOCK	0.001%	97.785%
5960	TOHO CO	0.001%	97.786%
5961	SRF LTD	0.001%	97.788%
5962	OCADO GROUP PLC	0.001%	97.789%
5963	WAN HAI LINES	0.001%	97.790%
5964	IMAGINATION TEC	0.001%	97.792%
5965	CHINA ZHEGTONG	0.001%	97.793%
5966	GLOBAL ONE REAL	0.001%	97.794%
5967	DORIAN LPG LTD	0.001%	97.795%
5968	LIEN HWA INDL	0.001%	97.797%
5969	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.798%
5970	ASTRAL FOODS	0.001%	97.799%
5971	ORION CORP	0.001%	97.801%
5972	SPLUNK INC COMMON STOCK USD.001	0.001%	97.802%
5973	CHINA HARMONY N	0.001%	97.803%
5974	GAZTRANSPORT ET	0.001%	97.805%
5975	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	97.806%
5976	ELETROBRAS COMM	0.001%	97.807%
5977	FAES FARMA SA	0.001%	97.808%
5978	SANTAM	0.001%	97.810%
5979	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.811%
5980	BERTRANDT AG	0.001%	97.812%
5981	HU LANE ASSOCIA	0.001%	97.814%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	MONEX GROUP INC	0.001%	97.815%
5983	SAMYANG HOLDING	0.001%	97.816%
5984	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	97.817%
5985	VEIDEKKE ASA	0.001%	97.819%
5986	INVOCARE LTD	0.001%	97.820%
5987	SAMSUNG HEAVY	0.001%	97.821%
5988	OCI MATERIALS C	0.001%	97.823%
5989	AVEX GROUP HOLD	0.001%	97.824%
5990	CONTACT ENERGY	0.001%	97.825%
5991	SM PRIME HLDGS	0.001%	97.826%
5992	MLP AG	0.001%	97.828%
5993	GROWTHPOINT PRO	0.001%	97.829%
5994	PACIFIC TEXTILE	0.001%	97.830%
5995	CAPITA GROUP PL	0.001%	97.832%
5996	QUIDEL CORP COMMON STOCK USD.001	0.001%	97.833%
5997	JUKI CORP	0.001%	97.834%
5998	BELLUNA CO.LTD	0.001%	97.835%
5999	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.837%
6000	FUJI SEAL INC	0.001%	97.838%
6001	AEON DELIGHT	0.001%	97.839%
6002	ACETO CORP COMMON STOCK USD.01	0.001%	97.841%
6003	YIEH PHUI ENTS	0.001%	97.842%
6004	TITAN INDUSTRIE	0.001%	97.843%
6005	ELEC POWER DEV	0.001%	97.844%
6006	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.846%
6007	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.001%	97.847%
6008	FUJI SOFT ABC	0.001%	97.848%
6009	DAKTRONICS INC COMMON STOCK	0.001%	97.849%
6010	NICHIHA CORP	0.001%	97.851%
6011	ICHIGO REAL EST	0.001%	97.852%
6012	TOKAI HOLDINGS	0.001%	97.853%
6013	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.855%
6014	SAIZERIYA COMPA	0.001%	97.856%
6015	NEXEN TIRE CORP	0.001%	97.857%
6016	GLOW ENERGY	0.001%	97.858%
6017	MIGHTY RIVER PO	0.001%	97.860%
6018	COLOPL INC	0.001%	97.861%
6019	G-RESOURCES GP	0.001%	97.862%
6020	TREDEGAR CORP COMMON STOCK	0.001%	97.863%
6021	CULP INC COMMON STOCK USD.05	0.001%	97.865%
6022	STRABAG SE	0.001%	97.866%
6023	RUENTEX DEVELOP	0.001%	97.867%
6024	MAGYAR TELEKOM	0.001%	97.869%
6025	HAKDEX AB	0.001%	97.870%
6026	FORMOSA PETROCH	0.001%	97.871%
6027	CANON INC SPONS ADR ADR	0.001%	97.872%
6028	SITC INTERNATIO	0.001%	97.874%
6029	RPS GROUP PLC	0.001%	97.875%
6030	WISDOM MARINE L	0.001%	97.876%
6031	INDOCEMENT TUNG	0.001%	97.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	MY EG SERVICES	0.001%	97.879%
6033	GP STRATEGIES C	0.001%	97.880%
6034	CLAL INSURANCE	0.001%	97.881%
6035	TESCO CORP	0.001%	97.882%
6036	HI-LEX CORP	0.001%	97.884%
6037	NEW CHINA LIFE	0.001%	97.885%
6038	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.886%
6039	VISUAL PHOTONIC	0.001%	97.887%
6040	TELENAV INC COMMON STOCK USD.001	0.001%	97.889%
6041	INFRASTRUCTURE	0.001%	97.890%
6042	YANLORD LAND GR	0.001%	97.891%
6043	PAX GLOBAL TECH	0.001%	97.893%
6044	TECNICAS REUNID	0.001%	97.894%
6045	SEMIRARA MINING	0.001%	97.895%
6046	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.896%
6047	CASCADE BANCORP COMMON STOCK	0.001%	97.898%
6048	PERFICIENT INC COMMON STOCK USD.001	0.001%	97.899%
6049	CGN POWER CO LT	0.001%	97.900%
6050	TONG YANG INV B	0.001%	97.901%
6051	DIALOG GROUP BH	0.001%	97.903%
6052	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	97.904%
6053	JOWA HLDGS CO L	0.001%	97.905%
6054	CENTRAL CHINA S	0.001%	97.906%
6055	TITAN CEMENT CO	0.001%	97.908%
6056	CHAUN-CHOUNG TE	0.001%	97.909%
6057	SANOFI INDIA LT	0.001%	97.910%
6058	BML INC	0.001%	97.911%
6059	KENEDIX INC	0.001%	97.913%
6060	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.001%	97.914%
6061	ONEREIT	0.001%	97.915%
6062	DEXCOM INC COMMON STOCK USD.001	0.001%	97.916%
6063	MBANK	0.001%	97.918%
6064	EPIZYME INC COMMON STOCK USD.0001	0.001%	97.919%
6065	ERCROS SA	0.001%	97.920%
6066	GPO DE INVERSIO	0.001%	97.921%
6067	HOGY MEDICAL CO	0.001%	97.922%
6068	GIGABYTE TECHNO	0.001%	97.924%
6069	VIRTUSA CORP COMMON STOCK USD.01	0.001%	97.925%
6070	FUJI MEDIA HOLD	0.001%	97.926%
6071	DAINICHISEIKA C	0.001%	97.927%
6072	MARR SPA	0.001%	97.929%
6073	SPAREBANK 1 SMN	0.001%	97.930%
6074	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	97.931%
6075	UTD COMMUNITY F	0.001%	97.932%
6076	DAISHIN SECURIT	0.001%	97.934%
6077	HOUSING DEVELOP	0.001%	97.935%
6078	PLANET FITNESS INC CL A COMMON STOCK	0.001%	97.936%
6079	DAIHEN CORP	0.001%	97.937%
6080	SINOPEC KANTONS	0.001%	97.939%
6081	IRISH RESIDENTI	0.001%	97.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	MARUDAI FOOD CO	0.001%	97.941%
6083	TIKKURILA OY	0.001%	97.942%
6084	BK OF RYUKYUS	0.001%	97.943%
6085	AI HOLDINGS COR	0.001%	97.945%
6086	COMPUGROUP HOLD	0.001%	97.946%
6087	SWISS PRIME SIT	0.001%	97.947%
6088	MEDIFAST INC COMMON STOCK USD.001	0.001%	97.948%
6089	ACANDO AB	0.001%	97.950%
6090	YOOX NET-A-PORT	0.001%	97.951%
6091	SALINI IMPREGIL	0.001%	97.952%
6092	NOVELION THERAP	0.001%	97.953%
6093	VT HOLDINGS CO	0.001%	97.955%
6094	ORIENTAL UNION	0.001%	97.956%
6095	AUSTRALIAN AGRI	0.001%	97.957%
6096	ARC LAND SAKAMO	0.001%	97.958%
6097	AICHI STEEL WOR	0.001%	97.959%
6098	GJENSIDIGE FORS	0.001%	97.961%
6099	TV ASAHI CORP	0.001%	97.962%
6100	PRESS KOGYO CO	0.001%	97.963%
6101	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.964%
6102	TAISHO PHARMACE	0.001%	97.966%
6103	METRO PACIFIC I	0.001%	97.967%
6104	GINTECH ENERGY	0.001%	97.968%
6105	YOUNGWON CORP	0.001%	97.969%
6106	CIA SANEAMENTO	0.001%	97.970%
6107	DYDO DRINCO INC	0.001%	97.972%
6108	TRC COS INC COMMON STOCK USD.1	0.001%	97.973%
6109	THORESEN THAI A	0.001%	97.974%
6110	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.975%
6111	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.976%
6112	AMCOR LTD-SP AD	0.001%	97.978%
6113	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.979%
6114	SAO MARTINHO SA	0.001%	97.980%
6115	CLAS OHLSON AB	0.001%	97.981%
6116	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.983%
6117	HAVELLS INDIA L	0.001%	97.984%
6118	Goldcrest Co.,	0.001%	97.985%
6119	PI INDUSTRIES L	0.001%	97.986%
6120	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	97.987%
6121	DIGI INTL INC	0.001%	97.989%
6122	NOVOLIPET STEEL	0.001%	97.990%
6123	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.991%
6124	BANGKOK EXPRESS	0.001%	97.992%
6125	GOLDEN RESORTS	0.001%	97.993%
6126	SPORTS DIRECT I	0.001%	97.995%
6127	SAVANNA ENERGY	0.001%	97.996%
6128	LOTTE CHILSUNG	0.001%	97.997%
6129	KOREA LINE CORP	0.001%	97.998%
6130	HELICAL BAR PLC	0.001%	98.000%
6131	HAWKINS INC COMMON STOCK USD.05	0.001%	98.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.002%
6133	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	98.003%
6134	NEMETSCHEK AG	0.001%	98.004%
6135	ETSY INC COMMON STOCK USD.001	0.001%	98.006%
6136	P/F BAKKAFROST	0.001%	98.007%
6137	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	98.008%
6138	RAMIRENT OYJ	0.001%	98.009%
6139	WELSPUN INDIA L	0.001%	98.010%
6140	SOILBUILD BUSIN	0.001%	98.012%
6141	YAOKO CO	0.001%	98.013%
6142	FUSHAN INTL ENE	0.001%	98.014%
6143	CHINA HUARONG A	0.001%	98.015%
6144	SODA SANAYII	0.001%	98.016%
6145	FISKARS OYJ	0.001%	98.018%
6146	CIMIC GROUP LTD	0.001%	98.019%
6147	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.020%
6148	IPCA LABORATORI	0.001%	98.021%
6149	BOINGO WIRELESS INC COMMON STOCK	0.001%	98.022%
6150	CD PROJEKT SA	0.001%	98.024%
6151	TOPY INDUSTRIES	0.001%	98.025%
6152	DONGFANG ELECT	0.001%	98.026%
6153	GURUNAVI INC	0.001%	98.027%
6154	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.028%
6155	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.030%
6156	KYOKUTO KAIHATS	0.001%	98.031%
6157	BORUSSIA DORTMU	0.001%	98.032%
6158	SANYO CHEMICAL	0.001%	98.033%
6159	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.034%
6160	WOCKHARDT LIMIT	0.001%	98.036%
6161	TSI HOLDINGS CO	0.001%	98.037%
6162	EXACTECH INC COMMON STOCK USD.01	0.001%	98.038%
6163	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.039%
6164	ALTAREA SCA	0.001%	98.040%
6165	TSINGTAO BREWER	0.001%	98.042%
6166	PRESS METAL	0.001%	98.043%
6167	STAGECOACH GROU	0.001%	98.044%
6168	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.045%
6169	HANIL CEMENT MF	0.001%	98.046%
6170	AGELLAN COMMERC	0.001%	98.048%
6171	SCHRODERS(NEW)	0.001%	98.049%
6172	DAIWABO CO LTD	0.001%	98.050%
6173	MEKONOMEN AB	0.001%	98.051%
6174	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.052%
6175	BANCOLOMBIA SA	0.001%	98.053%
6176	HUIZHANG BANK C	0.001%	98.055%
6177	UPONOR OYJ	0.001%	98.056%
6178	INVACARE CORP	0.001%	98.057%
6179	AKITA BANK	0.001%	98.058%
6180	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.059%
6181	VISTA LAND & LI	0.001%	98.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	EZION HOLDINGS	0.001%	98.062%
6183	TAKARA SHUZO CO	0.001%	98.063%
6184	MONADELPHOUS GR	0.001%	98.064%
6185	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.065%
6186	DEL FRISCOS RES	0.001%	98.067%
6187	BT INVESTMENT M	0.001%	98.068%
6188	KOREA EXPRESS C	0.001%	98.069%
6189	TAIYO INK MFG C	0.001%	98.070%
6190	JU TENG INTERNA	0.001%	98.071%
6191	TIANJIN PORT DE	0.001%	98.072%
6192	SUPERVALU INC	0.001%	98.074%
6193	ARISAWA MFG CO	0.001%	98.075%
6194	FU SHOU YUAN IN	0.001%	98.076%
6195	HIWIN TECH CORP	0.001%	98.077%
6196	TOKYO BROADCAST	0.001%	98.078%
6197	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.080%
6198	NH HOTELES	0.001%	98.081%
6199	GLADSTONE COMME	0.001%	98.082%
6200	INFRATIL LTD	0.001%	98.083%
6201	TORII PHARM CO	0.001%	98.084%
6202	BK OF NAGOYA	0.001%	98.085%
6203	SUNLIGHT REAL E	0.001%	98.087%
6204	TKC CORPORATION	0.001%	98.088%
6205	PRADA SPA	0.001%	98.089%
6206	HEIWA REAL ESTA	0.001%	98.090%
6207	KANTO DENKA KOG	0.001%	98.091%
6208	PREMIER OIL	0.001%	98.093%
6209	NORITZ CORP	0.001%	98.094%
6210	EMIRA PROPERTY	0.001%	98.095%
6211	NIPPON DENKO CO	0.001%	98.096%
6212	FAGRON	0.001%	98.097%
6213	SODICK CO	0.001%	98.098%
6214	MICHINOKU BANK	0.001%	98.100%
6215	DHT HOLDINGS IN	0.001%	98.101%
6216	SAN-A CO LTD	0.001%	98.102%
6217	MAYNE PHARMA GR	0.001%	98.103%
6218	TAIKISHA	0.001%	98.104%
6219	A2 MILK CO LTD	0.001%	98.105%
6220	NSI NC	0.001%	98.107%
6221	HEXAWARE TECHNO	0.001%	98.108%
6222	S&T MOTIV CO LT	0.001%	98.109%
6223	QUIMICA Y MINER	0.001%	98.110%
6224	ASAHI HOLDINGS	0.001%	98.111%
6225	AMADA HOLDINGS	0.001%	98.112%
6226	INTL NICKEL IND	0.001%	98.114%
6227	EVERGREEN MARIN	0.001%	98.115%
6228	TSURUHA HOLDING	0.001%	98.116%
6229	TEJON RANCH CO	0.001%	98.117%
6230	ORIOLA-KD CORP	0.001%	98.118%
6231	PER AARSLEFF A/	0.001%	98.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	FAR EAST DEPT	0.001%	98.121%
6233	ARN MONDADORI E	0.001%	98.122%
6234	CIA TRANSM ENER	0.001%	98.123%
6235	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.124%
6236	WORLDPAY GRP PL	0.001%	98.125%
6237	RESOLUTE FOREST	0.001%	98.126%
6238	V TECHNOLOGY	0.001%	98.127%
6239	SAO PAU ALPARGA	0.001%	98.129%
6240	DAI-ICHI KOGYO	0.001%	98.130%
6241	ADANI POWER LTD	0.001%	98.131%
6242	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.132%
6243	CALIFORNIA AMPL	0.001%	98.133%
6244	VIVOTEK INC	0.001%	98.134%
6245	STELLA CHEMIFA	0.001%	98.136%
6246	MAJOR CINEPLEX	0.001%	98.137%
6247	USIMINAS USI SD	0.001%	98.138%
6248	YANG MING MARIN	0.001%	98.139%
6249	EMPEROR INTL HL	0.001%	98.140%
6250	TOKEN CORP	0.001%	98.141%
6251	FORTINET INC	0.001%	98.142%
6252	PAO DE ACUCAR C	0.001%	98.144%
6253	TOHO ZINC CO LT	0.001%	98.145%
6254	QUALITY HOUSES	0.001%	98.146%
6255	LIFESTYLE INTER	0.001%	98.147%
6256	VST HLDGS	0.001%	98.148%
6257	TOWA PHARM CO L	0.001%	98.149%
6258	SHIN ZU SHING C	0.001%	98.151%
6259	LEYOU TECHNOLOG	0.001%	98.152%
6260	M3 INC	0.001%	98.153%
6261	EIGHTEENTH BANK	0.001%	98.154%
6262	SLATE OFFICE RE	0.001%	98.155%
6263	CHINA METAL PRO	0.001%	98.156%
6264	SPARKASSEN IMMO	0.001%	98.157%
6265	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.159%
6266	PILOT CORP (NEW	0.001%	98.160%
6267	VITAL HEALTHCAR	0.001%	98.161%
6268	J-OIL MILLS INC	0.001%	98.162%
6269	CASHBUILD LTD	0.001%	98.163%
6270	CHUGOKU MAR PAI	0.001%	98.164%
6271	ARGOSY PROPERTY	0.001%	98.165%
6272	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	98.167%
6273	TAV HAVALIMANLA	0.001%	98.168%
6274	MATSUYA FOODS C	0.001%	98.169%
6275	RAITO KOGYO CO	0.001%	98.170%
6276	LAIRD PLC	0.001%	98.171%
6277	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	98.172%
6278	NITTO ELECTRIC	0.001%	98.173%
6279	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.174%
6280	SHIN-ETSU POLYM	0.001%	98.176%
6281	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.178%
6283	PRUKSA HOLDING	0.001%	98.179%
6284	LG INTL CORP	0.001%	98.180%
6285	BQE NATL BELGIQ	0.001%	98.181%
6286	PUMA AG	0.001%	98.182%
6287	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.184%
6288	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.185%
6289	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.186%
6290	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.187%
6291	BEML LTD	0.001%	98.188%
6292	CAWACHI LTD	0.001%	98.189%
6293	ADITYA BIRLA FA	0.001%	98.190%
6294	CAFE DE CORAL H	0.001%	98.191%
6295	UNION BNK OF IN	0.001%	98.193%
6296	BW LPG LTD	0.001%	98.194%
6297	FRASERS COMMERC	0.001%	98.195%
6298	MUHIBBAH ENGINE	0.001%	98.196%
6299	CWT LTD	0.001%	98.197%
6300	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.198%
6301	MASTERLINK SECS	0.001%	98.199%
6302	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	98.200%
6303	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.202%
6304	HAMAMATSU PHOTO	0.001%	98.203%
6305	MITSUBISHI STEE	0.001%	98.204%
6306	BANK OF CHONGQI	0.001%	98.205%
6307	NEO-CHINA GROUP	0.001%	98.206%
6308	SKISTAR AB	0.001%	98.207%
6309	KARDEX	0.001%	98.208%
6310	NOVAE GROUP PLC	0.001%	98.209%
6311	ICL-ISRAEL CHEM	0.001%	98.211%
6312	EIZO NANA O CORP	0.001%	98.212%
6313	WILMAR INTERL L	0.001%	98.213%
6314	PETRON CORP	0.001%	98.214%
6315	CHINA SHENGMU O	0.001%	98.215%
6316	JCU CORP	0.001%	98.216%
6317	PREMIER FOODS	0.001%	98.217%
6318	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.218%
6319	ELBIT SYSTEMS L	0.001%	98.220%
6320	FANTASIA HOLDIN	0.001%	98.221%
6321	SEAH STEEL	0.001%	98.222%
6322	SINOPEC SHANGHA	0.001%	98.223%
6323	SYSTEX CORPORAT	0.001%	98.224%
6324	AIMS AMP CAPITA	0.001%	98.225%
6325	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.226%
6326	DAESANG CORP	0.001%	98.227%
6327	ISEKI & CO	0.001%	98.228%
6328	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.001%	98.230%
6329	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	98.231%
6330	CREDITO EMILIAN	0.001%	98.232%
6331	WIHLBORGS FASTI	0.001%	98.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	XO GROUP INC COMMON STOCK USD.01	0.001%	98.234%
6333	DIRTT ENVIRONME	0.001%	98.235%
6334	MITRA ADIPERKAS	0.001%	98.236%
6335	ALGOMA CENTRAL	0.001%	98.237%
6336	SCSK CORPORATIO	0.001%	98.238%
6337	CIMC ENRIC HOLD	0.001%	98.240%
6338	ST SHINE OPTICA	0.001%	98.241%
6339	PRINCE HOUSING	0.001%	98.242%
6340	SIBANYE GOLD LT	0.001%	98.243%
6341	DEVELOPMENT CRE	0.001%	98.244%
6342	STARHUB LIMITED	0.001%	98.245%
6343	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.246%
6344	CALIX INC COMMON STOCK	0.001%	98.247%
6345	EHIME BANK	0.001%	98.248%
6346	BANK OF PHILIPP	0.001%	98.250%
6347	JVC KENWOOD HLD	0.001%	98.251%
6348	VILLEROY & BOCH	0.001%	98.252%
6349	CVR ENERGY INC	0.001%	98.253%
6350	SOULBRAIN CO LT	0.001%	98.254%
6351	IOCHPE-MAXION	0.001%	98.255%
6352	YUEXIU REAL ES	0.001%	98.256%
6353	KOREA AEROSPACE	0.001%	98.257%
6354	RETAILMENOT INC COMMON STOCK USD.001	0.001%	98.258%
6355	OTE(HELLENIC TL	0.001%	98.259%
6356	NIPPON FLOUR MI	0.001%	98.261%
6357	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.262%
6358	COGOBUY GROUP	0.001%	98.263%
6359	HERITAGE OAKS BANCORP COMMON STOCK	0.001%	98.264%
6360	SKS MICROFINANC	0.001%	98.265%
6361	MAYR-MELNHOF KA	0.001%	98.266%
6362	SINTEX INDUSTRI	0.001%	98.267%
6363	RAMAYANA LESTAR	0.001%	98.268%
6364	OKAMURA CORP	0.001%	98.269%
6365	GREEN REIT PLC	0.001%	98.270%
6366	MAX INDIA	0.001%	98.272%
6367	CHINA AOYUAN PR	0.001%	98.273%
6368	SELECT HARVESTS	0.001%	98.274%
6369	SAINT MARC HLDG	0.001%	98.275%
6370	SILTRONIC AG	0.001%	98.276%
6371	SANRIO CO	0.001%	98.277%
6372	HENGDELI HOLDIN	0.001%	98.278%
6373	ONEBEACON INSUR	0.001%	98.279%
6374	MATAS AS	0.001%	98.280%
6375	JIANGNAN GROUP	0.001%	98.281%
6376	LOTTE CONFECT	0.001%	98.282%
6377	HOSHINO RESORTS	0.001%	98.284%
6378	MAH SING GROUP	0.001%	98.285%
6379	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.286%
6380	TONGYANG LIFE I	0.001%	98.287%
6381	OSAKI ELECTRIC	0.001%	98.288%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.289%
6383	TRAKYA CAM SANA	0.001%	98.290%
6384	RUTH'S HOSPITAL	0.001%	98.291%
6385	RAFFLES MEDICAL	0.001%	98.292%
6386	RANDON SA IMPL	0.001%	98.293%
6387	BANGKOK DUSIT M	0.001%	98.294%
6388	CHROMA ATE INC	0.001%	98.295%
6389	LANDEC CORP	0.001%	98.297%
6390	OIL REFINERIES	0.001%	98.298%
6391	KRUNGTHAI CARD	0.001%	98.299%
6392	SAMSUNG C&T COR	0.001%	98.300%
6393	DAIBIRU CORP	0.001%	98.301%
6394	GROUP COMERCIAL	0.001%	98.302%
6395	PARADISE CO	0.001%	98.303%
6396	SINARMAS LAND	0.001%	98.304%
6397	GREENLAND HONG	0.001%	98.305%
6398	CARBONITE INC COMMON STOCK USD.01	0.001%	98.306%
6399	SHIKOKU BANK	0.001%	98.307%
6400	JAPAN WOOL TEXT	0.001%	98.308%
6401	ECLAT TEXTILE C	0.001%	98.309%
6402	DAEWOO ENGINEER	0.001%	98.311%
6403	ROCK FIELD CO	0.001%	98.312%
6404	KALBE FARMA	0.001%	98.313%
6405	DMCI HLDGS INC	0.001%	98.314%
6406	HANSOL PAPER CO	0.001%	98.315%
6407	DAH CHONG HONG	0.001%	98.316%
6408	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.317%
6409	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.318%
6410	MCJ CO LTD	0.001%	98.319%
6411	HINDUSTAN CONST	0.001%	98.320%
6412	INTILAND DEVPT	0.001%	98.321%
6413	Alliance Global	0.001%	98.322%
6414	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.323%
6415	KINDOM CONSTRUC	0.001%	98.324%
6416	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.326%
6417	NAKANISHI INC	0.001%	98.327%
6418	WHITEWAVE FOODS	0.001%	98.328%
6419	AMERICAN PUBLIC	0.001%	98.329%
6420	BURSA MALAYSIA	0.001%	98.330%
6421	PETRONAS DAGANG	0.001%	98.331%
6422	HARASHIN CO LTD	0.001%	98.332%
6423	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.333%
6424	COLBUN S.A.	0.001%	98.334%
6425	LIBBEY INC COMMON STOCK USD.01	0.001%	98.335%
6426	CONEXIO CORP	0.001%	98.336%
6427	LANDAUER INC COMMON STOCK USD.1	0.001%	98.337%
6428	ADLER REAL ESTA	0.001%	98.338%
6429	UNITED LABORATO	0.001%	98.339%
6430	HUNG SHENG CONS	0.001%	98.340%
6431	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	GLOBANT SA	0.001%	98.343%
6433	HONG LEONG BANK	0.001%	98.344%
6434	SANDEN CORP	0.001%	98.345%
6435	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.346%
6436	TALGO SA	0.001%	98.347%
6437	INTERNATIONAL P	0.001%	98.348%
6438	SWECO AB	0.001%	98.349%
6439	TAKASAGO INTL C	0.001%	98.350%
6440	MIYAZAKI BANK	0.001%	98.351%
6441	SANKI ENGINEERI	0.001%	98.352%
6442	CHOFU SEISAKUSH	0.001%	98.353%
6443	ODONTOPREV SA	0.001%	98.354%
6444	SP SETIA	0.001%	98.355%
6445	EPISTAR CORP	0.001%	98.356%
6446	C C LAND HOLDIN	0.001%	98.357%
6447	VAREX IMAGING CORP COMMON STOCK	0.001%	98.358%
6448	CALBEE INC	0.001%	98.359%
6449	CLEVO	0.001%	98.360%
6450	ASTRA AGRO LEST	0.001%	98.361%
6451	SINOTRUK HONG K	0.001%	98.363%
6452	METLIFECARE LTD	0.001%	98.364%
6453	LIFE CORPORATIO	0.001%	98.365%
6454	DAIFUKU CO	0.001%	98.366%
6455	HULIC CO LTD	0.001%	98.367%
6456	NESTLE INDIA	0.001%	98.368%
6457	TIGA PILAR SEJA	0.001%	98.369%
6458	XINGDA INTERNAT	0.001%	98.370%
6459	BURE INVESTMENT	0.001%	98.371%
6460	KENKO MAYONNAIS	0.001%	98.372%
6461	NISHIMATSUYA CH	0.001%	98.373%
6462	NAVITAS LTD	0.001%	98.374%
6463	FUKUSHIMA IND C	0.001%	98.375%
6464	DAIKYONISHIKAWA	0.001%	98.376%
6465	AMPLIFON SPA NE	0.001%	98.377%
6466	GMO INTERNET IN	0.001%	98.378%
6467	PEARSON STK	0.001%	98.379%
6468	VALID SOLUCOES	0.001%	98.380%
6469	BEIERSDORF AG	0.001%	98.381%
6470	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.382%
6471	PHISON ELECTRON	0.001%	98.383%
6472	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.384%
6473	COLOWIDE CO LTD	0.001%	98.385%
6474	FLEXIGROUP LIMI	0.001%	98.386%
6475	INOGEN INC COMMON STOCK USD.001	0.001%	98.388%
6476	SUN HUNG KAI CO	0.001%	98.389%
6477	DIGITAL GARAGE	0.001%	98.390%
6478	KOREA GAS CORP	0.001%	98.391%
6479	MAINSTREET EQUI	0.001%	98.392%
6480	TPG TELECOM	0.001%	98.393%
6481	L'OCCITANE INTE	0.001%	98.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	FIRST REIT	0.001%	98.395%
6483	CTCI CORP	0.001%	98.396%
6484	LE NOBLE AGE	0.001%	98.397%
6485	GIGA SOLAR MAT	0.001%	98.398%
6486	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.399%
6487	B2W-CIA GLOBAL	0.001%	98.400%
6488	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.401%
6489	PLATINUM ASSET	0.001%	98.402%
6490	TATSUTA ELEC WI	0.001%	98.403%
6491	ASIA OPTICAL CO	0.001%	98.404%
6492	AUSDRILL LIMITE	0.001%	98.405%
6493	YANGARRA RESOUR	0.001%	98.406%
6494	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.407%
6495	KARNATAKA BANK	0.001%	98.408%
6496	FENNER	0.001%	98.409%
6497	IGUATEMI EMP SH	0.001%	98.410%
6498	CHINA WATER AFF	0.001%	98.411%
6499	BENI STABILI IT	0.001%	98.412%
6500	ALPEK SAB	0.001%	98.413%
6501	REDINGTON INDIA	0.001%	98.414%
6502	XEBIO CO	0.001%	98.415%
6503	KOLON CORPORATI	0.001%	98.416%
6504	WEIQIAO TEXTILE	0.001%	98.417%
6505	ESURE GROUP PLC	0.001%	98.418%
6506	HUADIAN POWER I	0.001%	98.419%
6507	HUA HONG SEMICO	0.001%	98.420%
6508	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.421%
6509	DAIDO METAL CO	0.001%	98.422%
6510	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.423%
6511	MESA LABORATORIES INC COMMON STOCK	0.001%	98.424%
6512	SIRTEX MEDICAL	0.001%	98.425%
6513	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.427%
6514	GPO AEROPORTUAR	0.001%	98.428%
6515	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.429%
6516	ASSOCD INTL HOT	0.001%	98.430%
6517	MGM CHINA HLDGS	0.001%	98.431%
6518	CENTRL PLAZA HO	0.001%	98.432%
6519	MERUS LABS INTE	0.001%	98.433%
6520	CA IMMOBILIEN A	0.001%	98.434%
6521	VZ HOLDING AG	0.001%	98.435%
6522	AVANZA BANK HOL	0.001%	98.436%
6523	SINOTRANS SHIPP	0.001%	98.437%
6524	CHAROEN POK PHA	0.001%	98.438%
6525	GEO CO LTD	0.001%	98.439%
6526	DANIELI & CO CO	0.001%	98.440%
6527	ASAHI DIAMOND I	0.001%	98.441%
6528	MALAYSIAN RES C	0.001%	98.442%
6529	FUJI CO(TOKYO)	0.001%	98.443%
6530	SAVENCIA SA	0.001%	98.444%
6531	KAKAKU.COM INC	0.001%	98.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	ALPHA & OMEGA S	0.001%	98.446%
6533	EASY BIO INC	0.001%	98.447%
6534	ISHIHARA SANGYO	0.001%	98.448%
6535	ALTAMIR AMBOISE	0.001%	98.449%
6536	CITIZENS INC COMMON STOCK	0.001%	98.450%
6537	D-LINK	0.001%	98.451%
6538	UKC HOLDINGS CO	0.001%	98.452%
6539	LIECHTENSTEIN L	0.001%	98.453%
6540	HAMBURGER HAFEN	0.001%	98.454%
6541	DAISEKI CO LTD	0.001%	98.455%
6542	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.456%
6543	UNILEVER INDONE	0.001%	98.457%
6544	CT REAL ESTATE	0.001%	98.458%
6545	T.HASEGAWA CO	0.001%	98.459%
6546	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.460%
6547	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.461%
6548	SCHMOLZ+BICKENB	0.001%	98.462%
6549	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	98.463%
6550	BEC WORLD PUBLI	0.001%	98.464%
6551	COSTAIN GROUP P	0.001%	98.465%
6552	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.466%
6553	IRISO ELECTRONI	0.001%	98.467%
6554	BIOGAIA AB	0.001%	98.468%
6555	KOREA KOLMAR CO	0.001%	98.469%
6556	CALIAN GROUP LT	0.001%	98.470%
6557	VTG AG	0.001%	98.471%
6558	CHOICE PROPERTI	0.001%	98.472%
6559	SUMITOMO REAL E	0.001%	98.473%
6560	PIOLAX CO	0.001%	98.474%
6561	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	98.475%
6562	ASTALDI	0.001%	98.476%
6563	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.477%
6564	GO-AHEAD GROUP	0.001%	98.478%
6565	FINGERPRINT CAR	0.001%	98.479%
6566	DEXERIALS CORP	0.001%	98.480%
6567	MULTIPLUS SA	0.001%	98.481%
6568	PRESSANCE CORPO	0.001%	98.482%
6569	TANSEISHA CO	0.001%	98.483%
6570	OSSTEM IMPLANT	0.001%	98.484%
6571	NEC NETWK & SYS	0.001%	98.485%
6572	NVE CORP	0.001%	98.486%
6573	FUKUDA DENSHI C	0.001%	98.487%
6574	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.488%
6575	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.489%
6576	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.490%
6577	FOSTER ELECTRIC	0.001%	98.490%
6578	ELITE SEMICONDU	0.001%	98.491%
6579	MCBRIDE PLC	0.001%	98.492%
6580	EPS CO LTD	0.001%	98.493%
6581	JASA MARGA	0.001%	98.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	COCA-COLA FEMSA	0.001%	98.495%
6583	SINTOKOGIO	0.001%	98.496%
6584	ONESAVINGS BANK	0.001%	98.497%
6585	KYOEI STEEL LTD	0.001%	98.498%
6586	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.499%
6587	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.500%
6588	BOIRON	0.001%	98.501%
6589	TAIWAN COGENERA	0.001%	98.502%
6590	KOC HOLDING AS	0.001%	98.503%
6591	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.504%
6592	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.505%
6593	PHOTO-ME INTERN	0.001%	98.506%
6594	HOTAI MOTOR CO	0.001%	98.507%
6595	KINEPOLIS GROUP	0.001%	98.508%
6596	TOKAI RUBBER IN	0.001%	98.509%
6597	MACATAWA BANK CORP COMMON STOCK	0.001%	98.510%
6598	KINGDEE INTERNA	0.001%	98.511%
6599	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.512%
6600	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.513%
6601	BW OFFSHORE LTD	0.001%	98.514%
6602	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	98.515%
6603	REZIDOR HOTEL G	0.001%	98.516%
6604	EVA PRECISION I	0.001%	98.517%
6605	BLACKMORES LTD	0.001%	98.518%
6606	HKR INTL LTD	0.001%	98.519%
6607	UNIVERSAL MEDIC	0.001%	98.520%
6608	LG FASHION CORP	0.001%	98.521%
6609	HANA TOUR SERVI	0.001%	98.522%
6610	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.523%
6611	ZENRIN CO LTD	0.001%	98.524%
6612	ADVTECH LTD	0.001%	98.525%
6613	CREDITO VALTELL	0.001%	98.526%
6614	CIA DE DIST INT	0.001%	98.527%
6615	CERVECERIAS UNI	0.001%	98.528%
6616	DESCENTE LTD.	0.001%	98.529%
6617	CLEARWATER SEAF	0.001%	98.530%
6618	ITOCHU FUEL COR	0.001%	98.531%
6619	ADHI KARYA PERS	0.001%	98.532%
6620	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.532%
6621	SHANGHAI JIN JI	0.001%	98.533%
6622	CHINA SHIPPING	0.001%	98.534%
6623	UNIBAIL-RODAMCO	0.001%	98.535%
6624	PARTRON CO LTD	0.001%	98.536%
6625	TOYO ENG CORP	0.001%	98.537%
6626	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	98.538%
6627	NIHON NOHYAKU	0.001%	98.539%
6628	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.540%
6629	MALAYSIA BUILD	0.001%	98.541%
6630	KESKO OYJ	0.001%	98.542%
6631	LIPPO MALLS IN	0.001%	98.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	DALMIA BHARAT L	0.001%	98.544%
6633	BANK PEKAO	0.001%	98.545%
6634	STRIDES ARCOLAB	0.001%	98.546%
6635	DONGJIANG ENVIR	0.001%	98.547%
6636	CMK CORP	0.001%	98.548%
6637	H&R WASAG AG	0.001%	98.549%
6638	WINCANTON	0.001%	98.550%
6639	INTERTAIN GROUP	0.001%	98.551%
6640	VERBIO VEREINIG	0.001%	98.552%
6641	OITA BANK	0.001%	98.553%
6642	HOCHDORF HOLDIN	0.001%	98.554%
6643	ZALANDO SE	0.001%	98.555%
6644	CLARKSON(HORACE	0.001%	98.556%
6645	EVOTEC OAI AG	0.001%	98.557%
6646	SAKAI HEAVY IND	0.001%	98.557%
6647	CANON ELECTRONI	0.001%	98.558%
6648	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.559%
6649	JAIPRAKASH ASSO	0.001%	98.560%
6650	MOCHIDA PHARM C	0.001%	98.561%
6651	SUPER-SOL	0.001%	98.562%
6652	FLYTECH TECHNOL	0.001%	98.563%
6653	SINFONIA TECHNO	0.001%	98.564%
6654	AIDA ENGINEERIN	0.001%	98.565%
6655	NINE ENTERTAINM	0.001%	98.566%
6656	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.567%
6657	HIBERNIA REIT P	0.001%	98.568%
6658	MIZUHO FINL GP	0.001%	98.569%
6659	DEVOTEAM SA	0.001%	98.570%
6660	FREEMAN FINANCI	0.001%	98.571%
6661	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.572%
6662	SPH REIT	0.001%	98.573%
6663	ASSYSTEM	0.001%	98.574%
6664	HUANENG POWER I	0.001%	98.575%
6665	ALAM SUTERA REA	0.001%	98.576%
6666	QOL CO LTD	0.001%	98.577%
6667	XL AXIATA TBK P	0.001%	98.577%
6668	KINIK CO	0.001%	98.578%
6669	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.579%
6670	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.580%
6671	ASIA AVIATION P	0.001%	98.581%
6672	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.582%
6673	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.583%
6674	LAWSON	0.001%	98.584%
6675	GODREJ CONSUMER	0.001%	98.585%
6676	FORMULA SYST(19	0.001%	98.586%
6677	CORFICOLMBIANA	0.001%	98.587%
6678	BEIJER ALMA AB	0.001%	98.588%
6679	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.589%
6680	LENZING AG	0.001%	98.590%
6681	NISHIO RENT ALL	0.001%	98.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.592%
6683	SIAM COMMERCIAL	0.001%	98.593%
6684	HOOKEER FURNITURE CORP COMMON STOCK	0.001%	98.594%
6685	KAPPAHL HOLDING	0.001%	98.595%
6686	MERSEN SA	0.001%	98.595%
6687	WAFER WORKS COR	0.001%	98.596%
6688	TOWA CORP	0.001%	98.597%
6689	QAD INC A COMMON STOCK	0.001%	98.598%
6690	YAPI VE KREDI B	0.001%	98.599%
6691	BYGGMAX GROUP A	0.001%	98.600%
6692	TUBE INV OF IND	0.001%	98.601%
6693	THAI AIRWAYS IN	0.001%	98.602%
6694	ALBIOMA	0.001%	98.603%
6695	TELEKOM AUSTRIA	0.001%	98.604%
6696	YUASA TRADING C	0.001%	98.605%
6697	KOSSAN RUBBER I	0.001%	98.606%
6698	SAMYANG CORP	0.001%	98.607%
6699	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.608%
6700	TRONC INC COMMON STOCK USD.01	0.001%	98.609%
6701	ICICI BANK	0.001%	98.610%
6702	FURUKAWA CO	0.001%	98.610%
6703	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.611%
6704	COVENANT TRANSP	0.001%	98.612%
6705	MURRAY & ROBERT	0.001%	98.613%
6706	KWS SAAT AG	0.001%	98.614%
6707	SHANKS GROUP PL	0.001%	98.615%
6708	ALTISOURCE PORT	0.001%	98.616%
6709	HARBIN POWER EQ	0.001%	98.617%
6710	HIRATA TECHNICA	0.001%	98.618%
6711	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.619%
6712	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.620%
6713	SHIBUYA KOGYO C	0.001%	98.621%
6714	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.622%
6715	ESPEC CORP	0.001%	98.623%
6716	SHIZUOKAGAS CO	0.001%	98.623%
6717	TAIWAN ACCEPTAN	0.001%	98.624%
6718	CAPITAL&REG PRO	0.001%	98.625%
6719	KOMERCNI BANKA	0.001%	98.626%
6720	PETRONAS GAS	0.001%	98.627%
6721	NIPPON CARBON C	0.001%	98.628%
6722	SAIBU GAS CO	0.001%	98.629%
6723	RECRUIT HOLDING	0.001%	98.630%
6724	NIEN HSING TEXT	0.001%	98.631%
6725	CORP MOCTEZUMA	0.001%	98.632%
6726	SRA HOLDINGS IN	0.001%	98.633%
6727	TV TOKYO HLDG C	0.001%	98.634%
6728	ALE PROPERTY TR	0.001%	98.635%
6729	Sponda Oyj	0.001%	98.636%
6730	FARGLORY LAND D	0.001%	98.636%
6731	THAI VEGETABLE	0.001%	98.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	NIPPON PAINT CO	0.001%	98.638%
6733	ANANDA DEVELOPM	0.001%	98.639%
6734	GCL NEW ENERGY	0.001%	98.640%
6735	DUNI AB	0.001%	98.641%
6736	NTT URBAN DEVEL	0.001%	98.642%
6737	TOWA BANK	0.001%	98.643%
6738	CHINA AEROSPACE	0.001%	98.644%
6739	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.645%
6740	ESSENTIAL ENERG	0.001%	98.646%
6741	OCEAN YIELD ASA	0.001%	98.647%
6742	VITAL KSK HOLDI	0.001%	98.648%
6743	GRUPO AEROPORTU	0.001%	98.648%
6744	PCM INC COMMON STOCK USD.001	0.001%	98.649%
6745	RICHTER GEDEON	0.001%	98.650%
6746	ALTICE NV	0.001%	98.651%
6747	GURIT HOLDING A	0.001%	98.652%
6748	SUMITOMO DENSET	0.001%	98.653%
6749	DAIHO CONSTRUCT	0.001%	98.654%
6750	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.655%
6751	HANON SYSTEMS	0.001%	98.656%
6752	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.657%
6753	YANZHOU COAL MI	0.001%	98.658%
6754	MGI COUTIER	0.001%	98.659%
6755	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.659%
6756	PROSPERITY REIT	0.001%	98.660%
6757	YAMAICHI ELECTR	0.001%	98.661%
6758	ROLAND DG CORP	0.001%	98.662%
6759	CENT PATTANA PU	0.001%	98.663%
6760	WEST BANCORPORATION COMMON STOCK	0.001%	98.664%
6761	LIMELIGHT NETW	0.001%	98.665%
6762	CHESNARA PLC	0.001%	98.666%
6763	ATWOOD OCEANICS	0.001%	98.667%
6764	STOLT-NIELSEN L	0.001%	98.668%
6765	PARTNER COMMUNI	0.001%	98.669%
6766	SK TELECOM ADR	0.001%	98.670%
6767	MEC COMPANY LTD	0.001%	98.670%
6768	ALSO HOLDING-RE	0.001%	98.671%
6769	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.672%
6770	RISO KAGAKU COR	0.001%	98.673%
6771	HEADWATERS INC COMMON STOCK USD.001	0.001%	98.674%
6772	JIN CO.LTD	0.001%	98.675%
6773	TECHNOLOGY ONE	0.001%	98.676%
6774	SUNWAY BHD	0.001%	98.677%
6775	LOTTE FOOD CO	0.001%	98.678%
6776	MAX CO	0.001%	98.679%
6777	MCMILLAN SHAKES	0.001%	98.680%
6778	UMH PROP INC	0.001%	98.680%
6779	BTB REAL ESTATE	0.001%	98.681%
6780	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.682%
6781	CHAOWEI POWER H	0.001%	98.683%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	HOKUTO CORP	0.001%	98.684%
6783	SATO CORP	0.001%	98.685%
6784	PIAGGIO	0.001%	98.686%
6785	JOSHIN DENKI CO	0.001%	98.687%
6786	AUSTAL LTD	0.001%	98.688%
6787	PACT GROUP HOLD	0.001%	98.689%
6788	NUTRACEUTICAL I	0.001%	98.690%
6789	RIKEN CORP	0.001%	98.690%
6790	HOCHSCHILD MINI	0.001%	98.691%
6791	WEYCO GROUP INC	0.001%	98.692%
6792	CHINA MANMADE F	0.001%	98.693%
6793	AKEBONO BRAKE I	0.001%	98.694%
6794	D.A. CONSORTIUM	0.001%	98.695%
6795	TOA CORP	0.001%	98.696%
6796	YAMABIKO CORP	0.001%	98.697%
6797	BOSCH LTD	0.001%	98.698%
6798	mitsui soko co	0.001%	98.699%
6799	HANNSTOUCH SOLU	0.001%	98.699%
6800	ABC-MART INC	0.001%	98.700%
6801	BRUNEL INTL	0.001%	98.701%
6802	RAISIO YHTYMA O	0.001%	98.702%
6803	NORTHERN BLIZZA	0.001%	98.703%
6804	ANGLO AMERICAN	0.001%	98.704%
6805	LUYE PHARMA GRO	0.001%	98.705%
6806	I.T LIMITED	0.001%	98.706%
6807	CHEMRING GROUP	0.001%	98.707%
6808	VETROPACK HOLDI	0.001%	98.708%
6809	TIME DOTCOM BHD	0.001%	98.708%
6810	KATAKURA INDS	0.001%	98.709%
6811	DATA COMMUNICAT	0.001%	98.710%
6812	PROGRAMMED MAIN	0.001%	98.711%
6813	CORPORATE TRAVE	0.001%	98.712%
6814	KOWLOON DEVMT	0.001%	98.713%
6815	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.714%
6816	MINOR INTERNATI	0.001%	98.715%
6817	SUNGWOO HITECH	0.001%	98.716%
6818	BACHEM HLD AG-B	0.001%	98.716%
6819	NETENT AB	0.001%	98.717%
6820	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.718%
6821	RUSHYDRO PJSC ADR ADR	0.001%	98.719%
6822	OUTSOURCING INC	0.001%	98.720%
6823	RMP ENERGY INC	0.001%	98.721%
6824	GRAPE KING INC	0.001%	98.722%
6825	TOLI CORP	0.001%	98.723%
6826	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.724%
6827	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.724%
6828	CONCENTRADORA	0.001%	98.725%
6829	ZERIA PHARMACEU	0.001%	98.726%
6830	OPAP SA	0.001%	98.727%
6831	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.729%
6833	PRESTIGE INTERN	0.001%	98.730%
6834	ZZZSAN-AI OIL C	0.001%	98.731%
6835	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.732%
6836	RIGNET INC COMMON STOCK USD.001	0.001%	98.732%
6837	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.733%
6838	XIAMEN INTL POR	0.001%	98.734%
6839	PAZ CORP SA	0.001%	98.735%
6840	MANILA ELECTRIC	0.001%	98.736%
6841	PAGE INDUSTRIES	0.001%	98.737%
6842	KASAI KOGYO CO	0.001%	98.738%
6843	TAMURA CORP	0.001%	98.739%
6844	LASERTEC CORP	0.001%	98.739%
6845	EL AL ISRAEL AI	0.001%	98.740%
6846	XXENTRIA TECHNO	0.001%	98.741%
6847	GREEN CROSS HLD	0.001%	98.742%
6848	MIDAS HLDGS	0.001%	98.743%
6849	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.744%
6850	NISSHIN SEIFUN	0.001%	98.745%
6851	AICHI CORPORATI	0.001%	98.746%
6852	BANDO CHEMICAL	0.001%	98.747%
6853	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.747%
6854	GOLDSUN DEV/CON	0.001%	98.748%
6855	PHX ENERGY SERV	0.001%	98.749%
6856	JOYFUL HONDA CO	0.001%	98.750%
6857	MODEC INC	0.001%	98.751%
6858	SUMITOMO SEIKA	0.001%	98.752%
6859	PLENUS CO	0.001%	98.753%
6860	TURKIYE SINAI K	0.001%	98.754%
6861	KENDRION NV	0.001%	98.754%
6862	KONOIKE TRANSP	0.001%	98.755%
6863	JAHWA ELECTRONI	0.001%	98.756%
6864	ATUL LTD	0.001%	98.757%
6865	BENETEAU	0.001%	98.758%
6866	NAMCHOW CHEMICA	0.001%	98.759%
6867	MERCURIES LIFE	0.001%	98.760%
6868	GREATVIEW ASEPT	0.001%	98.761%
6869	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.761%
6870	QINGDAO PORT IN	0.001%	98.762%
6871	GLORIA MATERIAL	0.001%	98.763%
6872	CEMEX LATAM HLD	0.001%	98.764%
6873	CERVED INFORMAT	0.001%	98.765%
6874	ROBINSONS RETAI	0.001%	98.766%
6875	YANZHOU COAL MI	0.001%	98.767%
6876	COLTENE HOLDI	0.001%	98.767%
6877	ALLIED PROPERTI	0.001%	98.768%
6878	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.769%
6879	SOLOR A/S	0.001%	98.770%
6880	RVH INC	0.001%	98.771%
6881	NIDEC CORPORATI	0.001%	98.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	GREIF INC CL B COMMON STOCK	0.001%	98.773%
6883	FBD HLDGS	0.001%	98.774%
6884	OBIC	0.001%	98.774%
6885	TATA COMMUNICAT	0.001%	98.775%
6886	LEWIS GROUP LTD	0.001%	98.776%
6887	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.777%
6888	AES TIETE ENERG	0.001%	98.778%
6889	FUTABA INDUSTRI	0.001%	98.779%
6890	JAPAN PULP & PA	0.001%	98.780%
6891	TOKYOTOKEIBA CO	0.001%	98.780%
6892	GENESIS ENERGY	0.001%	98.781%
6893	VIRGIN MONEY HL	0.001%	98.782%
6894	IGB REAL ESTATE	0.001%	98.783%
6895	MOTHERSON SUMI	0.001%	98.784%
6896	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.785%
6897	MERIDIAN ENERGY	0.001%	98.786%
6898	NATIONAL STORAG	0.001%	98.786%
6899	ONE LIBERTY PRO	0.001%	98.787%
6900	POLA ORBIS HLDG	0.001%	98.788%
6901	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.789%
6902	FOLKESTONE EDU	0.001%	98.790%
6903	BURKHALTER HOLD	0.001%	98.791%
6904	BANCO DAVIVIEND	0.001%	98.792%
6905	IGG INC	0.001%	98.793%
6906	CHINESE ESTATES	0.001%	98.793%
6907	FUJI KYUKO CO L	0.001%	98.794%
6908	DAIICHI KIGENSO	0.001%	98.795%
6909	ALIANSCOE SHOPPI	0.001%	98.796%
6910	PACIFIC METALS	0.001%	98.797%
6911	WEBJET LTD	0.001%	98.798%
6912	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.798%
6913	SIGURD MICROELE	0.001%	98.799%
6914	HYDRO ONE LTD	0.001%	98.800%
6915	AKASTOR ASA	0.001%	98.801%
6916	UNID CO LTD	0.001%	98.802%
6917	DISCO CORPORATI	0.001%	98.803%
6918	XTEP INTERNATIO	0.001%	98.804%
6919	BRODRENE HARTMA	0.001%	98.804%
6920	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.805%
6921	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.806%
6922	NITTA CORP	0.001%	98.807%
6923	LATECOERE	0.001%	98.808%
6924	GREAT EASTERN S	0.001%	98.809%
6925	SUN FRONTIER FU	0.001%	98.810%
6926	UTD INDUSTRIAL	0.001%	98.810%
6927	UMS HLDGS LTD	0.001%	98.811%
6928	LIU CHONG HING	0.001%	98.812%
6929	TUBOS REUNIDOS	0.001%	98.813%
6930	BGF RETAIL CO L	0.001%	98.814%
6931	FEDERAL CORP	0.001%	98.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	PARK ELECTROCHE	0.001%	98.815%
6933	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.816%
6934	TELSTRA CORP-AD	0.001%	98.817%
6935	PKP CARGO SA	0.001%	98.818%
6936	MOBILEONE LTD.	0.001%	98.819%
6937	DR REDDYS LABS	0.001%	98.820%
6938	GOLD CIRCUIT EL	0.001%	98.820%
6939	SALMAR ASA	0.001%	98.821%
6940	AFFICHAGE HOLDI	0.001%	98.822%
6941	CAREER TECHNOLO	0.001%	98.823%
6942	SUMMIT INDUSTRI	0.001%	98.824%
6943	SHORETEL INC COMMON STOCK USD.001	0.001%	98.825%
6944	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.826%
6945	VECTRUS INC COMMON STOCK USD.01	0.001%	98.826%
6946	ARDENTEC CORP	0.001%	98.827%
6947	MELISRON LTD	0.001%	98.828%
6948	UNIVERSAL ROBIN	0.001%	98.829%
6949	ELIS SA	0.001%	98.830%
6950	GEMDALE PROPERT	0.001%	98.831%
6951	VITTORIA ASSICU	0.001%	98.831%
6952	KVAERNER ASA	0.001%	98.832%
6953	CAMBRIDGE INDUS	0.001%	98.833%
6954	EAGLE INDUSTRY	0.001%	98.834%
6955	ALTERRA POWER C	0.001%	98.835%
6956	KIKKOMAN CORP	0.001%	98.836%
6957	BROWN (N) GROUP	0.001%	98.836%
6958	TONG YANG CEMEN	0.001%	98.837%
6959	PTT PUBLIC COMP	0.001%	98.838%
6960	KIKUCHI CO LTD	0.001%	98.839%
6961	CHINA SINGYES S	0.001%	98.840%
6962	TECHTARGET COMMON STOCK USD.001	0.001%	98.841%
6963	BES ENGINEERING	0.001%	98.841%
6964	VERA BRADLEY INC COMMON STOCK	0.001%	98.842%
6965	DEUTSCHE BETEI	0.001%	98.843%
6966	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.001%	98.844%
6967	GAFISA SA	0.001%	98.845%
6968	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.845%
6969	NAMURA SHIPBUIL	0.001%	98.846%
6970	TOP GLOVE CORP	0.001%	98.847%
6971	SILVER LAKE RES	0.001%	98.848%
6972	SILICONWARE PRE	0.001%	98.849%
6973	NIPPON PISTON R	0.001%	98.850%
6974	361 DEGREES INT	0.001%	98.850%
6975	MENICON CO LTD	0.001%	98.851%
6976	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.852%
6977	YEONG GUAN ENER	0.001%	98.853%
6978	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.854%
6979	GERDAU SA	0.001%	98.855%
6980	AA PLC	0.001%	98.855%
6981	SINGAPORE FINAN	0.001%	98.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	HANDSOME CORP	0.001%	98.857%
6983	EMPEROR CAPITAL	0.001%	98.858%
6984	LONMIN PLC	0.001%	98.859%
6985	ALPIQ HOLDING A	0.001%	98.860%
6986	HYUNDAI ROTEM C	0.001%	98.860%
6987	TAKUMA CO	0.001%	98.861%
6988	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.862%
6989	BREVILLE GROUP	0.001%	98.863%
6990	CAPE	0.001%	98.864%
6991	SANYANGIndustr	0.001%	98.864%
6992	ERAMET	0.001%	98.865%
6993	YPSOMED HOLDING	0.001%	98.866%
6994	ORACLE FIN SERV	0.001%	98.867%
6995	CHAROEN POKPHAN	0.001%	98.868%
6996	CHANGYOU.COM LTD ADR ADR	0.001%	98.869%
6997	PETS AT HOME GR	0.001%	98.869%
6998	GEA GROUP AG	0.001%	98.870%
6999	GUOCOLAND LTD	0.001%	98.871%
7000	INFIGEN ENERGY	0.001%	98.872%
7001	CITY OFFICE REI	0.001%	98.873%
7002	BOMBARDIER INC	0.001%	98.873%
7003	MITSUBOSHI BELT	0.001%	98.874%
7004	SANKYO TATEYAMA	0.001%	98.875%
7005	SDL PLC	0.001%	98.876%
7006	UOA DEVELOPMENT	0.001%	98.877%
7007	NOVATEK OAO	0.001%	98.878%
7008	CHONG HONG CONS	0.001%	98.878%
7009	EMLAK KONUT GYO	0.001%	98.879%
7010	NEUROCRINE BIOS	0.001%	98.880%
7011	POLYTEC HOLDING	0.001%	98.881%
7012	TONG HSING ELEC	0.001%	98.882%
7013	FIRST GEN CORPO	0.001%	98.882%
7014	NITTETSU MINING	0.001%	98.883%
7015	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.884%
7016	MIURA CO	0.001%	98.885%
7017	WHITESTONE REIT REIT USD.001	0.001%	98.886%
7018	POS MALAYSIA	0.001%	98.886%
7019	SHIKOKU CHEMICA	0.001%	98.887%
7020	GWA GROUP LTD	0.001%	98.888%
7021	GULLIVER INTERN	0.001%	98.889%
7022	BERJAYA CORPORA	0.001%	98.890%
7023	UNITIL CORP COMMON STOCK	0.001%	98.890%
7024	AMOTECH CO LTD	0.001%	98.891%
7025	LINK ADMINISTRA	0.001%	98.892%
7026	AKKA TECHNOLOGI	0.001%	98.893%
7027	FINCANTIERI SPA	0.001%	98.894%
7028	BK OF SAGA	0.001%	98.895%
7029	TENMA CORPORATI	0.001%	98.895%
7030	PIERRE & VACANC	0.001%	98.896%
7031	GREAT LAKES DRE	0.001%	98.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	BASSO INDUSTRY	0.001%	98.898%
7033	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.899%
7034	CHINA HUIYUAN J	0.001%	98.899%
7035	EVEN CONSTRUCTO	0.001%	98.900%
7036	LPKF LASER & EL	0.001%	98.901%
7037	HORNBACK BAUMAR	0.001%	98.902%
7038	PPC LTD	0.001%	98.903%
7039	MEETME INC COMMON STOCK USD.001	0.001%	98.903%
7040	TAKARA LEBEN CO	0.001%	98.904%
7041	WINMARK CORP COMMON STOCK	0.001%	98.905%
7042	AGABANG&COMPANY	0.001%	98.906%
7043	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.907%
7044	AGRANA BETEILIG	0.001%	98.907%
7045	MEIKO ELECTRONI	0.001%	98.908%
7046	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.909%
7047	SINO THAI EN,FG	0.001%	98.910%
7048	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.911%
7049	MAGNITOGORS-SPO	0.001%	98.911%
7050	HANMI PHARM CO	0.001%	98.912%
7051	WAKITA & CO	0.001%	98.913%
7052	FUJIBO HOLDINGS	0.001%	98.914%
7053	DEVRO	0.001%	98.915%
7054	YOSHINOYA D&C C	0.001%	98.915%
7055	GRUPO AEROMEXIC	0.001%	98.916%
7056	ACHILLES CORP	0.001%	98.917%
7057	SEAH BESTEEL CO	0.001%	98.918%
7058	TOWNGAS CHINA C	0.001%	98.919%
7059	JEOL	0.001%	98.919%
7060	BELC CO LTD	0.001%	98.920%
7061	GUANGDONG NAN Y	0.001%	98.921%
7062	COSMOS PHARMACE	0.001%	98.922%
7063	CARD FACTORY PL	0.001%	98.923%
7064	YURTEC CORPORAT	0.001%	98.923%
7065	YAMAZEN CORPORA	0.001%	98.924%
7066	SAPPI LTD ADR	0.001%	98.925%
7067	WYNN MACAU LTD	0.001%	98.926%
7068	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.926%
7069	TSUKISHIMA KIKA	0.001%	98.927%
7070	SINOFERT HOLDIN	0.001%	98.928%
7071	BORYSZEW SA	0.001%	98.929%
7072	AP THAILAND PCL	0.001%	98.930%
7073	ASCENDAS HOSPIT	0.001%	98.930%
7074	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.931%
7075	COMDIRECT BANK	0.001%	98.932%
7076	S.M. ENTERTAINM	0.001%	98.933%
7077	CAVERION CORP	0.001%	98.934%
7078	HO BEE INVESTME	0.001%	98.934%
7079	YAT SING HOLDIN	0.001%	98.935%
7080	ONE HOSPITALITY	0.001%	98.936%
7081	OKABE CO	0.001%	98.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TEXHONG TEXTILE	0.001%	98.938%
7083	OTONOMY INC COMMON STOCK USD.001	0.001%	98.938%
7084	NICE INFORMATIO	0.001%	98.939%
7085	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.940%
7086	HEINEKEN MALAYS	0.001%	98.941%
7087	ANTENA 3 DE TEL	0.001%	98.942%
7088	FERROTEC CORP	0.001%	98.942%
7089	DSP GROUP INC	0.001%	98.943%
7090	NICE HOLDINGS C	0.001%	98.944%
7091	LINX SA	0.001%	98.945%
7092	BUKIT SEMBAWNG	0.001%	98.945%
7093	KAJARIA CERAMIC	0.001%	98.946%
7094	MIQUEL Y COSTAS	0.001%	98.947%
7095	GRO-BELS CO LTD	0.001%	98.948%
7096	HOSOKAWA MICRON	0.001%	98.949%
7097	GLOBAL NET LEASE INC REIT USD.01	0.001%	98.949%
7098	NORITSU KOKI CO	0.001%	98.950%
7099	SHANDONG CHENMI	0.001%	98.951%
7100	ENPLAS CORP	0.001%	98.952%
7101	HEUNG-A SHIPPIN	0.001%	98.953%
7102	BELL AG - REG	0.001%	98.953%
7103	HURCO COMPANIES INC COMMON STOCK	0.001%	98.954%
7104	DAUM COMMUNICAT	0.001%	98.955%
7105	SMI HOLDINGS GR	0.001%	98.956%
7106	SAGA PLC	0.001%	98.956%
7107	FUNAI ELECTRIC	0.001%	98.957%
7108	TOKAI CORP/GIFU	0.001%	98.958%
7109	ARROW GLOBAL GR	0.001%	98.959%
7110	LT GROUP INC	0.001%	98.960%
7111	INABA DENKISANG	0.001%	98.960%
7112	DAIKI ALUMINIUM	0.001%	98.961%
7113	HONGKONG&SHANG	0.001%	98.962%
7114	PHOENIX MECANO	0.001%	98.963%
7115	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.963%
7116	FUSO CHEMICAL C	0.001%	98.964%
7117	SUPER GROUP LTD	0.001%	98.965%
7118	PHILIPPINE NATL	0.001%	98.966%
7119	NIPPON ROAD CO	0.001%	98.967%
7120	ATRIUM LJUNGBER	0.001%	98.967%
7121	OPERA SOFTWARE	0.001%	98.968%
7122	SONG WON IND	0.001%	98.969%
7123	YAKULT HONSHA C	0.001%	98.970%
7124	DAI-DAN CO	0.001%	98.970%
7125	TAMRON CO LTD	0.001%	98.971%
7126	DOUTOR NICHIRES	0.001%	98.972%
7127	SOGEFI	0.001%	98.973%
7128	KOHNAN SHOJI	0.001%	98.974%
7129	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.974%
7130	BANK COOP AG	0.001%	98.975%
7131	DELEK GROUP	0.001%	98.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.977%
7133	SHIMIZU BANK	0.001%	98.977%
7134	VS INDUSTRY BHD	0.001%	98.978%
7135	NAN KANG RUBB T	0.001%	98.979%
7136	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.980%
7137	INGENIA COMMUNI	0.001%	98.980%
7138	POU SHENG INTL	0.001%	98.981%
7139	IMMOBILIARE GRA	0.001%	98.982%
7140	MACQUARIE LEISU	0.001%	98.983%
7141	SCHOELLER BLECK	0.001%	98.984%
7142	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.984%
7143	CATHAY CONST	0.001%	98.985%
7144	JIH SUN FINANCI	0.001%	98.986%
7145	PSK INC	0.001%	98.987%
7146	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.987%
7147	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.988%
7148	ROYAL CO	0.001%	98.989%
7149	UNITED INTL ENT	0.001%	98.990%
7150	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.990%
7151	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.991%
7152	INTOPS CO	0.001%	98.992%
7153	GLOBERIDE INC	0.001%	98.993%
7154	CMC MAGNETICS C	0.001%	98.994%
7155	CPMC HLDGS LTD	0.001%	98.994%
7156	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.995%
7157	TRENCOR	0.001%	98.996%
7158	SPIN MASTER COR	0.001%	98.997%
7159	AISAN INDUSTRY	0.001%	98.997%
7160	PEGASUS SEWING	0.001%	98.998%
7161	CORP COMERCI SA	0.001%	98.999%
7162	ARROWHEAD PROR	0.001%	99.000%
7163	SUN INTL LTD	0.001%	99.000%
7164	HNZ GROUP INC	0.001%	99.001%
7165	WILLDAN GROUP I	0.001%	99.002%
7166	KRBL LTD	0.001%	99.003%
7167	ARB CORP LTD	0.001%	99.003%
7168	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.004%
7169	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	99.005%
7170	STRIDE STAPLED	0.001%	99.006%
7171	CITI TRENDS INC COMMON STOCK USD.01	0.001%	99.007%
7172	GENTING PLANTA	0.001%	99.007%
7173	ULTRA TECH CEMC	0.001%	99.008%
7174	FIDEA HOLDINGS	0.001%	99.009%
7175	PENDRAGON PLC	0.001%	99.010%
7176	INDIABULL REAL	0.001%	99.010%
7177	LIANHUA SUPERMA	0.001%	99.011%
7178	HARMONIC DRIVE	0.001%	99.012%
7179	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	99.013%
7180	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.013%
7181	DAIICHI JITSUGY	0.001%	99.014%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	SSANGYONG MOTOR	0.001%	99.015%
7183	HAMAKYOREX CO L	0.001%	99.016%
7184	PICK'N PAY STOR	0.001%	99.016%
7185	INTERSERVE PLC	0.001%	99.017%
7186	KANSAI URBAN BA	0.001%	99.018%
7187	HYUNDAI ELEVATO	0.001%	99.019%
7188	KEPCO PLANT SER	0.001%	99.019%
7189	ITALGAS SPA	0.001%	99.020%
7190	SHANGHAI FOSUN	0.001%	99.021%
7191	BLOOMAGE BIOTEC	0.001%	99.022%
7192	LAI SUN DEVELOP	0.001%	99.022%
7193	EVS BROADCAST E	0.001%	99.023%
7194	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.024%
7195	SREI INFRASTRUC	0.001%	99.025%
7196	EXMAR	0.001%	99.025%
7197	JUST DIAL LTD	0.001%	99.026%
7198	SURTECO SE	0.001%	99.027%
7199	VILMORIN CLAUSE	0.001%	99.028%
7200	HAPPINET CORP	0.001%	99.028%
7201	SUNDARAM FINANC	0.001%	99.029%
7202	ACE HARDWARE IN	0.001%	99.030%
7203	TOYO CONSTRUCTI	0.001%	99.031%
7204	GLORIOUS PROPER	0.001%	99.031%
7205	PHOENIX HLDGS L	0.001%	99.032%
7206	HIMART CO LTD	0.001%	99.033%
7207	PROCTOR&GAMBLE	0.001%	99.034%
7208	TED BAKER PLC	0.001%	99.034%
7209	HARIM CO LTD	0.001%	99.035%
7210	MANITOU	0.001%	99.036%
7211	WEST MARINE INC COMMON STOCK USD.001	0.001%	99.037%
7212	KARUR VYSYA BAN	0.001%	99.037%
7213	CHINA WATER IND	0.001%	99.038%
7214	TAYCA CORP	0.001%	99.039%
7215	MITSUBISHI PENC	0.001%	99.040%
7216	POLYPLEX THAILA	0.001%	99.040%
7217	REDES ENERGETIC	0.001%	99.041%
7218	INABATA & CO	0.001%	99.042%
7219	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	99.043%
7220	MARCOPOLO SA	0.001%	99.043%
7221	LOJAS AMERICANA	0.001%	99.044%
7222	GREATEK ELECTRO	0.001%	99.045%
7223	TT ELECTRONICS	0.001%	99.046%
7224	BRUNELLO CUCINE	0.001%	99.046%
7225	VIRTUS HEALTH L	0.001%	99.047%
7226	CORP INMOBILIAR	0.001%	99.048%
7227	BOYAA INTERACTI	0.001%	99.048%
7228	BULTEN AB	0.001%	99.049%
7229	METAIR INVESTME	0.001%	99.050%
7230	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.051%
7231	RECTICEL	0.001%	99.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	MINATO BANK	0.001%	99.052%
7233	NIPPON BEET SUG	0.001%	99.053%
7234	BIOTEST AG	0.001%	99.054%
7235	SBS HOLDINGS IN	0.001%	99.054%
7236	BLOOMBERRY RESO	0.001%	99.055%
7237	SFA ENGINEERING	0.001%	99.056%
7238	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.057%
7239	GIGASTORAGE COR	0.001%	99.057%
7240	NEXITY	0.001%	99.058%
7241	CHINA NATIONAL	0.001%	99.059%
7242	RIKEN VITAMIN C	0.001%	99.060%
7243	MEDY-TOX INC	0.001%	99.060%
7244	SCHAEFFLER AG P	0.001%	99.061%
7245	RANK GROUP PLC	0.001%	99.062%
7246	ECORODOVIAS INF	0.001%	99.063%
7247	CHINA SHINEWAY	0.001%	99.063%
7248	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.064%
7249	SEOHEE CONSTRUC	0.001%	99.065%
7250	DR.CHLABO CO L	0.001%	99.065%
7251	FORMOSA LABORAT	0.001%	99.066%
7252	KEPPEL INFRASTR	0.001%	99.067%
7253	KT SKYLIFE CO L	0.001%	99.068%
7254	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.068%
7255	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.069%
7256	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.070%
7257	FUJIMORI KOGYO	0.001%	99.071%
7258	FAR EAST HOSPIT	0.001%	99.071%
7259	NEWOCEAN ENERGY	0.001%	99.072%
7260	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	99.073%
7261	AUSTRIA TECHNOL	0.001%	99.073%
7262	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	99.074%
7263	INTERVEST OFFIC	0.001%	99.075%
7264	HANSOL LCD INC	0.001%	99.076%
7265	CELSIA SA ESP	0.001%	99.076%
7266	ENCE ENERGIA	0.001%	99.077%
7267	DYNAPACK INTL T	0.001%	99.078%
7268	RETAIL ESTATES	0.001%	99.079%
7269	DASSAULT AVIATI	0.001%	99.079%
7270	DASSAULT SYSTEM	0.001%	99.080%
7271	COMBA TELECOM S	0.001%	99.081%
7272	VILLAGE SUPERMA	0.001%	99.081%
7273	TOYO KANETSU KK	0.001%	99.082%
7274	EISAI CO	0.001%	99.083%
7275	T-GAIA CORP	0.001%	99.084%
7276	AYGAZ	0.001%	99.084%
7277	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.085%
7278	MENORA MIVTACHI	0.001%	99.086%
7279	AFFIN HLDGS BHD	0.001%	99.087%
7280	FUDO CONSTRUCTI	0.001%	99.087%
7281	DAIRY FARM INTL	0.001%	99.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	TAIWAN SECOM	0.001%	99.089%
7283	NORDIC SEMICOND	0.001%	99.089%
7284	SPOTLESS GROUP	0.001%	99.090%
7285	SHRIRAM CITY UN	0.001%	99.091%
7286	KOTOBUKI SPIRIT	0.001%	99.092%
7287	WELCIA HOLDINGS	0.001%	99.092%
7288	ZEHNDER GROUP A	0.001%	99.093%
7289	HUNTER DOUGLAS	0.001%	99.094%
7290	TOBISHIMA CORP	0.001%	99.094%
7291	EASTERN & ORIEN	0.001%	99.095%
7292	ORACLE CORP JAP	0.001%	99.096%
7293	DONG-A SOCIO	0.001%	99.097%
7294	GUJARAT GAS LTD	0.001%	99.097%
7295	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.098%
7296	PARCO CO	0.001%	99.099%
7297	BATA INDIA LTD	0.001%	99.099%
7298	GDI PROPERTY GR	0.001%	99.100%
7299	METAWATER CO LT	0.001%	99.101%
7300	W-SCOPE CO	0.001%	99.102%
7301	MACAU LEGEND DE	0.001%	99.102%
7302	CK LIFE SCIENCE	0.001%	99.103%
7303	TOCHIGI BANK	0.001%	99.104%
7304	DIP CORPORATION	0.001%	99.104%
7305	VANACHAI GROUP	0.001%	99.105%
7306	REGAL REIT	0.001%	99.106%
7307	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.107%
7308	GUANGSHEN RAILW	0.001%	99.107%
7309	SIAM GLOBAL HOU	0.001%	99.108%
7310	CHINA RESOURCES	0.001%	99.109%
7311	SHINSHO CORP	0.001%	99.109%
7312	ELECOM CO LTD	0.001%	99.110%
7313	FINOLEX CABLES	0.001%	99.111%
7314	HYUNDAI DS,OLD	0.001%	99.112%
7315	SANSHIN ELECTRO	0.001%	99.112%
7316	LIVZON PHARMACE	0.001%	99.113%
7317	BANK JABAR BANT	0.001%	99.114%
7318	SURMODICS INC COMMON STOCK USD.05	0.001%	99.114%
7319	TIM PARTICIPACOES SA ADR ADR	0.001%	99.115%
7320	KAGA ELECTRONIC	0.001%	99.116%
7321	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.117%
7322	BRIGHT SMART SE	0.001%	99.117%
7323	GRIEG SEAFOOD A	0.001%	99.118%
7324	STAR MICRONICS	0.001%	99.119%
7325	SMS CO LTD	0.001%	99.119%
7326	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.120%
7327	SRI REJEKI ISMA	0.001%	99.121%
7328	ATRIUM EUROPEAN	0.001%	99.122%
7329	YASUNAGA CORP	0.001%	99.122%
7330	QSC AG	0.001%	99.123%
7331	FINANCIAL PRODU	0.001%	99.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	IMAX CHINA HOLD	0.001%	99.124%
7333	OPPENHEIMER HLD	0.001%	99.125%
7334	MITANI CORP	0.001%	99.126%
7335	YANGTZE OPT FIB	0.001%	99.127%
7336	SYSTEMAX INC COMMON STOCK USD.01	0.001%	99.127%
7337	WASHTEC AG	0.001%	99.128%
7338	LING SEN PRECIS	0.001%	99.129%
7339	MERCURIES & ASS	0.001%	99.129%
7340	CSI PROPERTIES	0.001%	99.130%
7341	KONGSBERG AUTOM	0.001%	99.131%
7342	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.131%
7343	HIQ INTERNATION	0.001%	99.132%
7344	BOUSTEAD HLDGS	0.001%	99.133%
7345	CHOLAMANDALAM I	0.001%	99.134%
7346	ALTRI SGPS S.A.	0.001%	99.134%
7347	GEOX S.P.A.	0.001%	99.135%
7348	TIMBERCREEK FIN	0.001%	99.136%
7349	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.136%
7350	LOPEZ HOLDINGS	0.001%	99.137%
7351	TOKUSHU TOKAI H	0.001%	99.138%
7352	PC DEPOT CORP	0.001%	99.138%
7353	Z ENERGY LTD	0.001%	99.139%
7354	OBAYASHI ROAD C	0.001%	99.140%
7355	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.141%
7356	ANGLOGOLD LTD	0.001%	99.141%
7357	CESC	0.001%	99.142%
7358	KAWADA TECHNOLO	0.001%	99.143%
7359	CERVUS EQUIPMEN	0.001%	99.143%
7360	ASSET MANAGERS	0.001%	99.144%
7361	TRUECAR INC COMMON STOCK USD.0001	0.001%	99.145%
7362	XING AG	0.001%	99.145%
7363	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.146%
7364	HI SUN TECH CHI	0.001%	99.147%
7365	TOSEI CORP	0.001%	99.148%
7366	CHINA LILANG LT	0.001%	99.148%
7367	RENEWABLE ENERG	0.001%	99.149%
7368	INVESTEC PROP F	0.001%	99.150%
7369	GOODBABY INTERN	0.001%	99.150%
7370	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.151%
7371	LUXOTTICA GROUP	0.001%	99.152%
7372	CHUNG HUNG STEE	0.001%	99.152%
7373	USEN CORP	0.001%	99.153%
7374	HYUNDAI HOME SH	0.001%	99.154%
7375	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	99.154%
7376	EVERLIGHT CHEMI	0.001%	99.155%
7377	BEIJING NORTH S	0.001%	99.156%
7378	TAG TEGERNSEE I	0.001%	99.157%
7379	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.157%
7380	CEMENTIR S.p.A.	0.001%	99.158%
7381	FORHOUSE CORP	0.001%	99.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	CHINA MAPLE LEA	0.001%	99.159%
7383	AOI ELECTRONICS	0.001%	99.160%
7384	SRE GROUP LTD	0.001%	99.161%
7385	PULSE SEISMIC	0.001%	99.161%
7386	S FOODS INC	0.001%	99.162%
7387	AMER SOFTWARE I	0.001%	99.163%
7388	JAPAN DRILLING	0.001%	99.163%
7389	SUNWAY REAL EST	0.001%	99.164%
7390	MAGNUM BERHAD	0.001%	99.165%
7391	AKR CORPORINDO	0.001%	99.165%
7392	IRISH CONTINENT	0.001%	99.166%
7393	STS SEMICONDUCT	0.001%	99.167%
7394	Minerva SA	0.001%	99.167%
7395	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	99.168%
7396	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.169%
7397	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.170%
7398	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.001%	99.170%
7399	TELEKOM MALAYSI	0.001%	99.171%
7400	CROCS INC COMMON STOCK USD.001	0.001%	99.172%
7401	GREENCROSS LTD	0.001%	99.172%
7402	TSUKUI CORP	0.001%	99.173%
7403	RAJESH EXPORTS	0.001%	99.174%
7404	ROBERT WALTERS	0.001%	99.174%
7405	REPLY SPA	0.001%	99.175%
7406	DRAEGERWERK KGA	0.001%	99.176%
7407	CONSUN PHARMACE	0.001%	99.176%
7408	COFACE SA	0.001%	99.177%
7409	BKW ENERGIE AG	0.001%	99.178%
7410	SWORD GROUP	0.001%	99.178%
7411	MAIRE TECNIMONT	0.001%	99.179%
7412	GUJARAT STATE F	0.001%	99.180%
7413	AHRESTY CORP	0.001%	99.180%
7414	CUTERA INC COMMON STOCK USD.001	0.001%	99.181%
7415	MALAYSIA MINING	0.001%	99.182%
7416	MPACT LIMITED	0.001%	99.182%
7417	TAI CHEUNG HLDG	0.001%	99.183%
7418	PATRIZIA IMMO A	0.001%	99.184%
7419	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.184%
7420	LOCK&LOCK CO LT	0.001%	99.185%
7421	KOBAYASHI PHARM	0.001%	99.186%
7422	FUKUSHIMA BANK	0.001%	99.186%
7423	TCL MULTIMEDIA	0.001%	99.187%
7424	TA CHEN STAINLE	0.001%	99.188%
7425	K.C. TECH	0.001%	99.189%
7426	OBERBANK AG	0.001%	99.189%
7427	SEA HOLDINGS LT	0.001%	99.190%
7428	TIBET WATER RES	0.001%	99.191%
7429	NETIA SA	0.001%	99.191%
7430	CROMPTON GREAVE	0.001%	99.192%
7431	RIPLEY CORP SA	0.001%	99.193%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	TOPBI INTERNATI	0.001%	99.193%
7433	ANGLO PACIFIC G	0.001%	99.194%
7434	EUROMONEY INST	0.001%	99.195%
7435	OBEROI REALTY L	0.001%	99.195%
7436	ORDINA NV	0.001%	99.196%
7437	PALFINGER AG	0.001%	99.197%
7438	KURODA ELECTRIC	0.001%	99.197%
7439	BEIJING ENT MED	0.001%	99.198%
7440	TIMMINS GOLD CO	0.001%	99.199%
7441	FURUKAWA BATTER	0.001%	99.199%
7442	DAEDUCK GDS	0.001%	99.200%
7443	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.201%
7444	GPO FIN INTERAC	0.001%	99.201%
7445	13 HOLDINGS LTD	0.001%	99.202%
7446	DEPO AUTO PARTS	0.001%	99.203%
7447	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.203%
7448	BYUCKSAN CORP	0.001%	99.204%
7449	INTERSHOP HOLDI	0.001%	99.205%
7450	DAISO CO	0.001%	99.205%
7451	APT SATELLITE	0.001%	99.206%
7452	SEKISUI JUSHI C	0.001%	99.207%
7453	CELLCOM ISRAEL	0.001%	99.207%
7454	CRAFT BREWERS A	0.001%	99.208%
7455	SHINKO PLANTECH	0.001%	99.209%
7456	DAWNRAYS PHARMS	0.001%	99.209%
7457	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.210%
7458	CHUBU SHIRYO CO	0.001%	99.211%
7459	THULE GROUP AB/	0.001%	99.211%
7460	TUNG THIH ELECT	0.001%	99.212%
7461	COSCO CAPITAL I	0.001%	99.213%
7462	DAINIPPON PHARM	0.001%	99.213%
7463	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.214%
7464	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.215%
7465	RAYSEARCH LABOR	0.001%	99.215%
7466	UEM SUNRISE BHD	0.001%	99.216%
7467	TIPP24 SE	0.001%	99.217%
7468	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	99.217%
7469	SUMIDA ELECTRIC	0.001%	99.218%
7470	FORD OTOSAN	0.001%	99.218%
7471	HONGHUA GROUP L	0.001%	99.219%
7472	JAMCO COPORATIN	0.001%	99.220%
7473	NUFLARE TECHNOL	0.001%	99.220%
7474	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.221%
7475	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	99.222%
7476	STOBART GROUP L	0.001%	99.222%
7477	TOYO WHARF & W	0.001%	99.223%
7478	MEDIVIR	0.001%	99.224%
7479	SAFILO GROUP SP	0.001%	99.224%
7480	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.225%
7481	DAIWA INDUSTRIE	0.001%	99.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.226%
7483	TOCALO CO LTD	0.001%	99.227%
7484	S1 CORP	0.001%	99.228%
7485	INTERNATIONAL M	0.001%	99.228%
7486	ARATA CORP	0.001%	99.229%
7487	NOVA MEASURING	0.001%	99.230%
7488	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.230%
7489	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.231%
7490	GAMEHOST INC	0.001%	99.232%
7491	NOJIMA CORP	0.001%	99.232%
7492	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.233%
7493	KITA-NIPPON BAN	0.001%	99.234%
7494	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.234%
7495	TAMEDIA AG	0.001%	99.235%
7496	ALTEK CORP	0.001%	99.236%
7497	GOEASY LTD	0.001%	99.236%
7498	RENAISSANCE INC	0.001%	99.237%
7499	AKITA DRILLING	0.001%	99.237%
7500	GLOBAL MEDIACOM	0.001%	99.238%
7501	ETALON GROUP-GD	0.001%	99.239%
7502	TAIWAN SURFACE	0.001%	99.239%
7503	RTX TELECOM	0.001%	99.240%
7504	STARZEN CO LTD	0.001%	99.241%
7505	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.241%
7506	SHINNIHON CORP	0.001%	99.242%
7507	TIAN AN CHINA I	0.001%	99.243%
7508	NORITAKE CO	0.001%	99.243%
7509	VINA CONCHA Y T	0.001%	99.244%
7510	BANK NEGARA IND	0.001%	99.245%
7511	SYRAH RESOURCES	0.001%	99.245%
7512	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.246%
7513	MEARS GROUP PLC	0.001%	99.247%
7514	BELLE CORPORATI	0.001%	99.247%
7515	COSCO INTERNATI	0.001%	99.248%
7516	KAMEI CORP	0.001%	99.248%
7517	ASIA VITAL COMP	0.001%	99.249%
7518	SK TELECOM	0.001%	99.250%
7519	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.250%
7520	GREAT EASTERN H	0.001%	99.251%
7521	AIRPORT CITY LT	0.001%	99.252%
7522	SAKAI CHEMICAL	0.001%	99.252%
7523	ACTRON TECHNOLO	0.001%	99.253%
7524	TAIFLEX SCIENTI	0.001%	99.254%
7525	AEKYUNG PETROCH	0.001%	99.254%
7526	INOVALIS REAL E	0.001%	99.255%
7527	MINISTOP CO	0.001%	99.256%
7528	SYNERGIE	0.001%	99.256%
7529	TRANCOM CO, LTD	0.001%	99.257%
7530	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.257%
7531	NETUREN CO	0.001%	99.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	KURA CORPORATIO	0.001%	99.259%
7533	UNILEVER PLC	0.001%	99.259%
7534	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.260%
7535	SYMPHONY HLDGS	0.001%	99.261%
7536	CIA SANEAMENTO	0.001%	99.261%
7537	SOLARTECH INTL	0.001%	99.262%
7538	GRASIM INDUSTRI	0.001%	99.263%
7539	PRESIDENT SECS	0.001%	99.263%
7540	CONSORCIO ARA S	0.001%	99.264%
7541	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	99.264%
7542	GOL LINHAS AERE	0.001%	99.265%
7543	JSP CORP	0.001%	99.266%
7544	WASION METERS G	0.001%	99.266%
7545	FILINVEST LAND	0.001%	99.267%
7546	ALPEN CO LTD	0.001%	99.268%
7547	EUROPAC PAPELES	0.001%	99.268%
7548	NICHII GAKKAN C	0.001%	99.269%
7549	ESPRINET SPA	0.001%	99.270%
7550	MK ELECTRON	0.001%	99.270%
7551	KONGSBERG GRUPP	0.001%	99.271%
7552	SKF AB	0.001%	99.271%
7553	TOHO TITANIUM C	0.001%	99.272%
7554	ZIX CORP COMMON STOCK USD.01	0.001%	99.273%
7555	CONCORD NEW ENE	0.001%	99.273%
7556	MARCO POLO DEV	0.001%	99.274%
7557	STEF-TFE NEW	0.001%	99.275%
7558	DEA CAPITAL SPA	0.001%	99.275%
7559	VALSPAR CORP	0.001%	99.276%
7560	NIPPON THOMPSON	0.001%	99.276%
7561	PICO FAR EAST H	0.001%	99.277%
7562	SHREE CEMENT LT	0.001%	99.278%
7563	GENESIS ENERGY	0.001%	99.278%
7564	AEON FANTASY CO	0.001%	99.279%
7565	FUKUDA CORP	0.001%	99.280%
7566	SUNG KWANG BEND	0.001%	99.280%
7567	STRAUSS GROUP L	0.001%	99.281%
7568	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.281%
7569	SHOEI CO LTD	0.001%	99.282%
7570	PT PAKUWON JATI	0.001%	99.283%
7571	FOXTONS GROUP P	0.001%	99.283%
7572	AKSA AKRILIK KI	0.001%	99.284%
7573	SUPERMAX CORPOR	0.001%	99.285%
7574	OKURA INDUSTRIA	0.001%	99.285%
7575	KENTUCKY FRIED	0.001%	99.286%
7576	TYC BROTHER IND	0.001%	99.286%
7577	NICE-SYSTEMS LT	0.001%	99.287%
7578	ACCORDIA GOLF T	0.001%	99.288%
7579	SPEEDY HIRE PLC	0.001%	99.288%
7580	RYOYO ELECTRO C	0.001%	99.289%
7581	DUNELM GROUP PL	0.001%	99.290%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ZAGG INC COMMON STOCK USD.001	0.001%	99.290%
7583	CHINA OIL & GAS	0.001%	99.291%
7584	PURE TECHNOLOGI	0.001%	99.291%
7585	PROPERTY FOR IN	0.001%	99.292%
7586	SINGAMAS CONTAI	0.001%	99.293%
7587	ORIENTAL HLDGS	0.001%	99.293%
7588	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	99.294%
7589	SEMPERIT AG HOL	0.001%	99.295%
7590	EREGLI DEMIR CE	0.001%	99.295%
7591	QINGLING MOTORS	0.001%	99.296%
7592	JASMINE INTERNA	0.001%	99.296%
7593	OLYMPIC STEEL I	0.001%	99.297%
7594	DENKI KOGYO CO	0.001%	99.298%
7595	TOENEC CORP	0.001%	99.298%
7596	YOUNGONE CORP	0.001%	99.299%
7597	DISH TV INDIA L	0.001%	99.299%
7598	HOEGH LNG HOLDI	0.001%	99.300%
7599	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.301%
7600	WARABEYA NICHYI	0.001%	99.301%
7601	PHIBRO ANIMAL H	0.001%	99.302%
7602	BEST PACIFIC IN	0.001%	99.303%
7603	CHINA OCEANWIDE	0.001%	99.303%
7604	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.304%
7605	CRH PLC	0.001%	99.304%
7606	RAMELIUS RESOUR	0.001%	99.305%
7607	ZINWELL CORP	0.001%	99.306%
7608	BPOST SA	0.001%	99.306%
7609	KONISHI CO LTD	0.001%	99.307%
7610	NIPPON DENSETSU	0.001%	99.307%
7611	SIA REIT INC	0.001%	99.308%
7612	STOCKMANN OYJ A	0.001%	99.309%
7613	REGIS HEALTHCAR	0.001%	99.309%
7614	WIZZ AIR HOLDIN	0.001%	99.310%
7615	SPCG	0.001%	99.311%
7616	RAYMOND LTD	0.001%	99.311%
7617	FIAT CHRYSLER A	0.001%	99.312%
7618	INTAGE INC	0.001%	99.312%
7619	SIPEF(PLANT FIN	0.001%	99.313%
7620	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.314%
7621	HUADIAN FUXIN E	0.001%	99.314%
7622	ORIENT SEMICOND	0.001%	99.315%
7623	NORTH MINING SH	0.001%	99.315%
7624	WCT HOLDINGS BH	0.001%	99.316%
7625	NICHIDEN CORP	0.001%	99.317%
7626	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.317%
7627	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.318%
7628	KONTRON AG	0.001%	99.318%
7629	SMK CORP	0.001%	99.319%
7630	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.320%
7631	VESTEL ELECTRON	0.001%	99.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	CASETEK HOLDING	0.001%	99.321%
7633	LEASINVEST REAL	0.001%	99.321%
7634	HOTEL SHILLA	0.001%	99.322%
7635	TOSHIBA CORP	0.001%	99.323%
7636	SHW AG	0.001%	99.323%
7637	ZIJIN MINING GR	0.001%	99.324%
7638	KAVERI SEED CO	0.001%	99.324%
7639	PROBI AB	0.001%	99.325%
7640	YUEXIU TRANSPOR	0.001%	99.326%
7641	COSCO CORPORATI	0.001%	99.326%
7642	PSG GROUP LTD	0.001%	99.327%
7643	CHINA STEEL CHE	0.001%	99.327%
7644	ATSUGI NYLON IN	0.001%	99.328%
7645	MATRIX	0.001%	99.329%
7646	ARDMORE SHIPPIN	0.001%	99.329%
7647	OTOKAR OTOMOTIV	0.001%	99.330%
7648	SHINDENGEN ELEC	0.001%	99.330%
7649	WESTGOLD RESOUR	0.001%	99.331%
7650	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.332%
7651	WOWOW INC	0.001%	99.332%
7652	INFOCOM CORP	0.001%	99.333%
7653	SAGAX AB	0.001%	99.333%
7654	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.334%
7655	TUPY SA	0.001%	99.335%
7656	CHINA REINSURAN	0.001%	99.335%
7657	TSURUMI MFG CO	0.001%	99.336%
7658	LPN DEVELOPMENT	0.001%	99.336%
7659	SPIRE HEALTHCAR	0.001%	99.337%
7660	DAI NIPPON TORY	0.001%	99.338%
7661	ZENG HSING INDL	0.001%	99.338%
7662	BEIJING URBAN C	0.001%	99.339%
7663	DAITO PHARM	0.001%	99.339%
7664	MASISA SA	0.001%	99.340%
7665	KOPIN CORP COMMON STOCK USD.01	0.001%	99.341%
7666	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.341%
7667	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.342%
7668	SUNDRAM FASTNER	0.001%	99.342%
7669	G&L BEIJER AB B	0.001%	99.343%
7670	SOLIUM CAPITAL	0.001%	99.343%
7671	MOSHIMOSHI HOTL	0.001%	99.344%
7672	HELLENIC EXCH H	0.001%	99.345%
7673	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.345%
7674	HANA MICROELECT	0.001%	99.346%
7675	GLAXOSMITHKLINE	0.001%	99.346%
7676	MEDCO ENERGI IN	0.001%	99.347%
7677	JAPAN LIFELINE	0.001%	99.348%
7678	SENEX ENERGY LT	0.001%	99.348%
7679	SHN EXPRESSWAY	0.001%	99.349%
7680	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.349%
7681	CARDINAL ENERGY	0.001%	99.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	PELION SA	0.001%	99.351%
7683	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.351%
7684	UNITECH LIMITED	0.001%	99.352%
7685	UNIVERSAL CEMEN	0.001%	99.352%
7686	TAIHO KOGYO	0.001%	99.353%
7687	ASAHI KOGYOSHA	0.001%	99.353%
7688	XTREME DRILLING	0.001%	99.354%
7689	F-TECH INC	0.001%	99.355%
7690	CGN MEIYA POWER	0.001%	99.355%
7691	XINJIANG GOLDWI	0.001%	99.356%
7692	FUJITSU KIDEN	0.001%	99.356%
7693	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.357%
7694	MIE BANK LTD/TH	0.001%	99.358%
7695	NISSHIN STEEL H	0.001%	99.358%
7696	JAPAN AIRPORT T	0.001%	99.359%
7697	YOROZU CORP	0.001%	99.359%
7698	SSANGYONG CEMEN	0.001%	99.360%
7699	KIRKLAND S INC COMMON STOCK	0.001%	99.360%
7700	NATUREX	0.001%	99.361%
7701	QUINTIS LTD	0.001%	99.362%
7702	ORIENTAL BK OF	0.001%	99.362%
7703	DAISAN BANK	0.001%	99.363%
7704	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.363%
7705	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.364%
7706	DNO INTERNATION	0.001%	99.365%
7707	FINNAIR	0.001%	99.365%
7708	SEIKITOKYU KOGY	0.001%	99.366%
7709	FACC AG	0.001%	99.366%
7710	LAOX CO	0.001%	99.367%
7711	DATANG INTL POW	0.001%	99.367%
7712	QUABIT IMOBILI	0.001%	99.368%
7713	NAUTILUS MINERA	0.001%	99.369%
7714	RADIUM LIFE TEC	0.001%	99.369%
7715	FUSION PARTNERS	0.001%	99.370%
7716	KPIT TECHNOLOGI	0.001%	99.370%
7717	AJ RENT CAR	0.001%	99.371%
7718	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.372%
7719	RYOSHOKU LTD	0.001%	99.372%
7720	FREUND CORP	0.001%	99.373%
7721	PTC INDIA LTD	0.001%	99.373%
7722	MIRAMAR HTEL &	0.001%	99.374%
7723	MORITA HOLDINGS	0.001%	99.374%
7724	CHUNG HSIN ELEC	0.001%	99.375%
7725	TEKKEN CORP	0.001%	99.376%
7726	STABILUS SA	0.001%	99.376%
7727	PLATINUM GROUP	0.001%	99.377%
7728	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	99.377%
7729	GFT TECHNOLOGY	0.001%	99.378%
7730	KUSURI NO AOKI	0.001%	99.378%
7731	BROADLEAF CO LT	0.001%	99.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.380%
7733	GUANGSHEN RAILW	0.001%	99.380%
7734	SANSIRI PUBLIC	0.001%	99.381%
7735	KLAB INC	0.001%	99.381%
7736	IDI INSURANCE C	0.001%	99.382%
7737	CENTRAL SPORTS	0.001%	99.382%
7738	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.383%
7739	FREIGHTCAR AMER	0.001%	99.384%
7740	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.384%
7741	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.385%
7742	DYNAGREEN ENVIR	0.001%	99.385%
7743	NETMIND FINANCI	0.001%	99.386%
7744	CHINA SUNTIEN G	0.001%	99.386%
7745	PARIS ORLEANS S	0.001%	99.387%
7746	HANSOL CHEMICAL	0.001%	99.388%
7747	LI PENG ENTERPR	0.001%	99.388%
7748	K&O ENERGY GROU	0.001%	99.389%
7749	HEARTLAND NEW Z	0.001%	99.389%
7750	YINSON HOLDINGS	0.001%	99.390%
7751	AJISEN CHINA HO	0.001%	99.390%
7752	SHINOKEN GROUP	0.001%	99.391%
7753	FINOLEX INDUSTR	0.001%	99.391%
7754	AMARA RAJA BATT	0.001%	99.392%
7755	RICH DEVELOPMEN	0.001%	99.393%
7756	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.393%
7757	SVENSKA CELLULO	0.001%	99.394%
7758	SCANDI STANDARD	0.001%	99.394%
7759	OPUS GROUP AB	0.001%	99.395%
7760	VARDHMAN TEXTIL	0.001%	99.395%
7761	FENIX OUTDOOR I	0.001%	99.396%
7762	KUMIAI CHEM IND	0.001%	99.397%
7763	CHIBA KOGYO BAN	0.001%	99.397%
7764	BELLEVUE GROUP	0.001%	99.398%
7765	TORIDOLL CORPOR	0.001%	99.398%
7766	AIPHONE CO	0.001%	99.399%
7767	GLOBE TRADE CEN	0.001%	99.399%
7768	WILH. WILHELMSE	0.001%	99.400%
7769	NORTHWEST PIPE	0.001%	99.401%
7770	MONTEA SCA	0.001%	99.401%
7771	MEGA WORLD PROP	0.001%	99.402%
7772	FUJIMI INC	0.001%	99.402%
7773	GL EVENTS	0.001%	99.403%
7774	STHREE	0.001%	99.403%
7775	EN-JAPAN INC.	0.001%	99.404%
7776	ZHENGZHOU COAL	0.001%	99.404%
7777	PERSEUS MINING	0.001%	99.405%
7778	PACK CORP	0.001%	99.406%
7779	UOB-KAY HIAN HO	0.001%	99.406%
7780	SEIKA CORP	0.001%	99.407%
7781	LAND & HOUSE PU	0.001%	99.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SUESS MICRO TEC	0.001%	99.408%
7783	PACIFIC HOSPITA	0.001%	99.408%
7784	VALUETRONICS HL	0.001%	99.409%
7785	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.409%
7786	CHAIN STORE OKU	0.001%	99.410%
7787	SWISSQUOTE GP H	0.001%	99.411%
7788	PAYPOINT	0.001%	99.411%
7789	BERJAYA SPORTS	0.001%	99.412%
7790	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.412%
7791	ZUMTOBEL AG	0.001%	99.413%
7792	SAMTY CO.LTD.	0.001%	99.413%
7793	GUOLIAN SECURIT	0.001%	99.414%
7794	ELECTRA	0.001%	99.414%
7795	TOWER SEMICONDU	0.001%	99.415%
7796	IMF (AUSTRALIA)	0.001%	99.416%
7797	KYODO PRINTING	0.001%	99.416%
7798	OILES CORPORATI	0.001%	99.417%
7799	ISELECT LTD	0.001%	99.417%
7800	FONTERRA SHAREH	0.001%	99.418%
7801	SAS AB	0.001%	99.418%
7802	CORONA CORP	0.001%	99.419%
7803	KAISA GROUP HLD	0.001%	99.419%
7804	SANYO DENKI CO	0.001%	99.420%
7805	EIS ECZACIBASI	0.001%	99.421%
7806	SILICONWARE PRE	0.001%	99.421%
7807	XINJIANG XINXIN	0.001%	99.422%
7808	DABUR INDIA LTD	0.001%	99.422%
7809	SDI CORP	0.001%	99.423%
7810	GOLDEN MEDITECH	0.001%	99.423%
7811	HAGIHARA INDUST	0.001%	99.424%
7812	CEMENTOS ARGOS	0.001%	99.424%
7813	OMAXE LTD	0.001%	99.425%
7814	HONG KONG AIRCR	0.001%	99.425%
7815	KYOKUTO SECURIT	0.001%	99.426%
7816	BLACK BOX CORP	0.001%	99.427%
7817	BOSIDENG INTL H	0.001%	99.427%
7818	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.428%
7819	MINOR INTL	0.001%	99.428%
7820	MOTA ENGIL SGPS	0.001%	99.429%
7821	ALPHA NETWORKS	0.001%	99.429%
7822	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	99.430%
7823	SCHIBSTED ASA	0.001%	99.430%
7824	PERSISTENT SYST	0.001%	99.431%
7825	CHINA SANJIANG	0.001%	99.431%
7826	KARDEMIR KARABU	0.001%	99.432%
7827	ACTIA GROUP	0.001%	99.433%
7828	OKINAWA CELLULA	0.001%	99.433%
7829	MALAYAN CEMENT	0.001%	99.434%
7830	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.434%
7831	CHINA INTL MARI	0.001%	99.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	HANSEN TECHNOLO	0.001%	99.435%
7833	AMERICAS SILVER	0.001%	99.436%
7834	YAHAGI CONST CO	0.001%	99.436%
7835	SILVER GRANT IN	0.001%	99.437%
7836	YEUN CHYANG IND	0.001%	99.437%
7837	SHANGHAI FUDAN-	0.001%	99.438%
7838	TEKFEN HOLDING	0.001%	99.439%
7839	NISSIN SUGAR HO	0.001%	99.439%
7840	TAIWAN PCB TECH	0.001%	99.440%
7841	BIESSE	0.001%	99.440%
7842	CHUETSU PULP&PA	0.001%	99.441%
7843	COROMANDEL INTL	0.001%	99.441%
7844	BIJOU BRIGITTE	0.001%	99.442%
7845	MICRONICS JAPAN	0.001%	99.442%
7846	REBOSIS PROPERT	0.001%	99.443%
7847	ZOOPLA PROPERTY	0.001%	99.443%
7848	SHENG SIONG GRO	0.001%	99.444%
7849	COSLIGHT TECH I	0.001%	99.444%
7850	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.445%
7851	IMASEN ELEC IND	0.001%	99.446%
7852	LECTRA SYSTEMES	0.001%	99.446%
7853	GATEWAY DISTRIP	0.001%	99.447%
7854	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	0.001%	99.447%
7855	MANILA WATER CO	0.001%	99.448%
7856	LAYNE CHRISTENS	0.001%	99.448%
7857	PARQUE ARAUCO S	0.001%	99.449%
7858	UNITECH PRINTED	0.001%	99.449%
7859	KH VATEC	0.001%	99.450%
7860	UNIVERSAL ENTER	0.001%	99.450%
7861	HANWHA NON-LIFE	0.001%	99.451%
7862	HOCHIKI CORPORA	0.001%	99.451%
7863	DAE DUCK ELECTR	0.001%	99.452%
7864	SINCERE NAVIGAT	0.001%	99.452%
7865	TAIWAN SOGO SHI	0.001%	99.453%
7866	SHANGHAI DASHEN	0.001%	99.454%
7867	GMO PAYMENT GAT	0.001%	99.454%
7868	METKA SA	0.001%	99.455%
7869	ACOM CO	0.001%	99.455%
7870	CHINA GREENLAND	0.001%	99.456%
7871	ECO WORLD DEVL	0.001%	99.456%
7872	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.457%
7873	IWAICOSMO HLDGS	0.001%	99.457%
7874	LUNDIN GOLD INC	0.001%	99.458%
7875	NAGATANIEN CO L	0.001%	99.458%
7876	GMR INFRASTRUCT	0.001%	99.459%
7877	ASTRO JAPAN PR	0.001%	99.459%
7878	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.460%
7879	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.460%
7880	AXT INC COMMON STOCK USD.001	0.001%	99.461%
7881	BENEFIT ONE INC	0.001%	99.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	MUNSUN CAPITAL	0.001%	99.462%
7883	VAUDOISE ASSURA	0.001%	99.463%
7884	RIDLEY CORP LTD	0.001%	99.463%
7885	TRUE NORTH COMM	0.001%	99.464%
7886	STUDIO ALICE CO	0.001%	99.464%
7887	TAKAMATSU CONS	0.001%	99.465%
7888	NHPC LTD	0.001%	99.465%
7889	NEXT CO LTD	0.001%	99.466%
7890	ENVESTNET INC COMMON STOCK	0.001%	99.466%
7891	CSE GLOBAL LIMI	0.001%	99.467%
7892	FORMOSAN RUBBER	0.001%	99.467%
7893	DELEK AUTOMOTIV	0.001%	99.468%
7894	TOX FREE SOLUTI	0.001%	99.468%
7895	BOLSA DE VALOR	0.001%	99.469%
7896	PARKSON RETAIL	0.001%	99.469%
7897	SOGO MEDICAL CO	0.001%	99.470%
7898	MITSUBISHI PAPE	0.001%	99.470%
7899	NISSIN CORP	0.001%	99.471%
7900	HYFLUX LTD	0.001%	99.471%
7901	ESSO(FRANCAISE)	0.001%	99.472%
7902	DAI-ICHI SEIKO	0.001%	99.472%
7903	TOKYO ROPE MFG	0.001%	99.473%
7904	BASLER KTBK	0.001%	99.473%
7905	GLOBAL YATIRIM	0.001%	99.474%
7906	SIGDO KOPPERS S	0.001%	99.475%
7907	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.475%
7908	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.476%
7909	TAIWAN LAND DEV	0.001%	99.476%
7910	CIA ENERGETICA	0.001%	99.477%
7911	MAXIS BHD	0.001%	99.477%
7912	WILH WILHELMOSEN	0.001%	99.478%
7913	CHINA SILVER GR	0.001%	99.478%
7914	MIYAJI ENGINEER	0.001%	99.479%
7915	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.479%
7916	NIHON CHOUZAI C	0.001%	99.480%
7917	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.480%
7918	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.481%
7919	ADDTECH AB B SH	0.001%	99.481%
7920	BALRAMPUR CHINI	0.001%	99.482%
7921	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.482%
7922	FRASERS HOSPITA	0.001%	99.483%
7923	HIDAY HIDAKA CO	0.001%	99.483%
7924	TIANJIN DEVMT H	0.001%	99.484%
7925	WPP AUNZ LTD	0.001%	99.484%
7926	SOL SPA	0.001%	99.485%
7927	MOBILEPHONE TEL	0.001%	99.485%
7928	ST BARBARA MINE	0.001%	99.486%
7929	CHINA EVERBRIGH	0.001%	99.486%
7930	ICHIYOSHI SECS	0.001%	99.487%
7931	WAH LEE INDUSTR	0.001%	99.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	DAIKOKU DENKI C	0.001%	99.488%
7933	ICHINEN CO LTD	0.001%	99.488%
7934	HOTEL PROPERTY	0.001%	99.489%
7935	WHAN IN PHARMAC	0.001%	99.489%
7936	SKYWAY SECURITI	0.001%	99.490%
7937	ASCOPIAVE SPA	0.001%	99.490%
7938	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.491%
7939	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.491%
7940	HAN JIN TRANSP	0.001%	99.492%
7941	SA SA INTL HLDG	0.001%	99.492%
7942	ENERGY FUELS INC COMMON STOCK	0.001%	99.493%
7943	OHSO FOOD SERV	0.001%	99.493%
7944	ALLAHABAD BANK	0.001%	99.494%
7945	TENWOW INTL HLD	0.001%	99.494%
7946	CDI CORP COMMON STOCK USD.1	0.001%	99.495%
7947	POYA CO LTD	0.001%	99.495%
7948	TATUNG	0.001%	99.496%
7949	CHUKYO BANK	0.001%	99.497%
7950	IP GROUP	0.001%	99.497%
7951	SERCO GROUP	0.001%	99.498%
7952	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.498%
7953	MASTER GLORY GR	0.001%	99.499%
7954	SIEMENS INDIA L	0.001%	99.499%
7955	AMUSE INC	0.001%	99.500%
7956	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.500%
7957	AMSTERDAM COMMO	0.001%	99.501%
7958	SVENSKA HANDELS	0.001%	99.501%
7959	PANDOX AB	0.001%	99.502%
7960	DALRADIAN RESOU	0.001%	99.502%
7961	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.503%
7962	SABANA SHARIAH	0.001%	99.503%
7963	SEKONIX CO LTD	0.001%	99.504%
7964	CHUNG HWA PULP	0.001%	99.504%
7965	MATSUDA SANGYO	0.001%	99.505%
7966	PW MEDTECH GROU	0.001%	99.505%
7967	PEMBANGUNAN P	0.001%	99.506%
7968	RADNET INC COMMON STOCK USD.0001	0.001%	99.506%
7969	GRUPO AVAL ACCI	0.001%	99.507%
7970	MANTRA GROUP LT	0.001%	99.507%
7971	5N PLUS INC.	0.001%	99.508%
7972	SPIE SA	0.000%	99.508%
7973	SC ASSET CORPOR	0.000%	99.509%
7974	AGRITRADE RESOU	0.000%	99.509%
7975	STARTS PROCEED	0.000%	99.510%
7976	MATSUI CONST CO	0.000%	99.510%
7977	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.511%
7978	MEDIGENE AG	0.000%	99.511%
7979	LAMPRELL PLC	0.000%	99.512%
7980	GIANPLUS TECHN	0.000%	99.512%
7981	HUSQVARNA AB	0.000%	99.513%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	GS RETAIL CO LT	0.000%	99.513%
7983	TAEKWANG IND CO	0.000%	99.514%
7984	PVR LTD	0.000%	99.514%
7985	COMMUNISIS PLC	0.000%	99.515%
7986	AGUAS ANDINAS S	0.000%	99.515%
7987	GET NICE HOLDIN	0.000%	99.516%
7988	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.516%
7989	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.517%
7990	DREAM UNLIMIITE	0.000%	99.517%
7991	SCHIBSTED ASA	0.000%	99.517%
7992	SUNNINGDALE TEC	0.000%	99.518%
7993	NSD CO LTD	0.000%	99.518%
7994	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.519%
7995	JIMOTO HLDGS IN	0.000%	99.519%
7996	OSAKA STEEL CO	0.000%	99.520%
7997	CREATE SD HOLDI	0.000%	99.520%
7998	KANTO TSUKUBA B	0.000%	99.521%
7999	EUROCASH SA	0.000%	99.521%
8000	SANYO ELEC RAIL	0.000%	99.522%
8001	VP BANK AG	0.000%	99.522%
8002	BLUE DART EXPRE	0.000%	99.523%
8003	LASSONDE INDS INC CLASS A COMMON STOCK	0.000%	99.523%
8004	DEVELOPMENT SEC	0.000%	99.524%
8005	DOGAN HOLDINGS	0.000%	99.524%
8006	INFO SVS INTL	0.000%	99.525%
8007	FIRST TRACTOR C	0.000%	99.525%
8008	NAPHTHA ISRAEL	0.000%	99.526%
8009	TIANGONG INTERN	0.000%	99.526%
8010	NIPPON YUSOKI C	0.000%	99.527%
8011	CTT-CORREIOS DE	0.000%	99.527%
8012	SCHALTBAU HOLDI	0.000%	99.528%
8013	TOA CORP	0.000%	99.528%
8014	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.529%
8015	POSCO ICT CO LT	0.000%	99.529%
8016	KURIMOTO	0.000%	99.530%
8017	DELTA-GALIL IND	0.000%	99.530%
8018	KINGSWAY FINANC	0.000%	99.531%
8019	FREIGHTWAYS LTD	0.000%	99.531%
8020	MARUWA CO LTD	0.000%	99.532%
8021	HUNG POO CONSTR	0.000%	99.532%
8022	TECHNOPRO HLDGS	0.000%	99.533%
8023	FURUSATO INDUST	0.000%	99.533%
8024	VAISALA	0.000%	99.534%
8025	AIXTRON SE	0.000%	99.534%
8026	EHEALTH INC COMMON STOCK USD.001	0.000%	99.535%
8027	YOKOGAWA BRIDGE	0.000%	99.535%
8028	CHINA MERCHANTS	0.000%	99.536%
8029	EMCORE CORP COMMON STOCK	0.000%	99.536%
8030	OCTODEC	0.000%	99.537%
8031	CREATE RESTAURA	0.000%	99.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	CONTROL4 CORP COMMON STOCK USD.0001	0.000%	99.537%
8033	BING-GRAE	0.000%	99.538%
8034	CRAWFORD & CO	0.000%	99.538%
8035	MARVELOUS AQL I	0.000%	99.539%
8036	ABOITIZ POWER C	0.000%	99.539%
8037	MULTI PACKAGING	0.000%	99.540%
8038	QAF LTD	0.000%	99.540%
8039	SIIC ENVIRONMEN	0.000%	99.541%
8040	ITOKI CORP	0.000%	99.541%
8041	DAIKEN CORP	0.000%	99.542%
8042	AXACTOR AB	0.000%	99.542%
8043	EDREAMS ODIGEO	0.000%	99.543%
8044	MITSUUROKO CO L	0.000%	99.543%
8045	DMC GLOBAL INC COMMON STOCK USD.05	0.000%	99.544%
8046	T & K TOKA CO L	0.000%	99.544%
8047	INDAH KIAT PULP	0.000%	99.545%
8048	ASAHI ORGANIC C	0.000%	99.545%
8049	TOYO SECURITIES	0.000%	99.546%
8050	RINNAI CORP	0.000%	99.546%
8051	XAAR	0.000%	99.547%
8052	LIFETECH SCIENT	0.000%	99.547%
8053	CHIP ENG SENG C	0.000%	99.548%
8054	WAKACHIKU CONST	0.000%	99.548%
8055	GREAT PANTHER S	0.000%	99.549%
8056	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.549%
8057	FUJI PHARM CO L	0.000%	99.549%
8058	ALBIS CO LTD	0.000%	99.550%
8059	CMIC HOLDINGS C	0.000%	99.550%
8060	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.551%
8061	MILBON CO	0.000%	99.551%
8062	SARTORIUS STEDI	0.000%	99.552%
8063	CONN S INC COMMON STOCK USD.01	0.000%	99.552%
8064	UCHIDA YOKO CO	0.000%	99.553%
8065	TURKIYE VAKIFLA	0.000%	99.553%
8066	HOLTEK SEMICOND	0.000%	99.554%
8067	SINOLINK WORLDW	0.000%	99.554%
8068	NITTO KOHKI CO	0.000%	99.555%
8069	SUPALAI PCL-NVD	0.000%	99.555%
8070	MEISEI INDUSTRI	0.000%	99.556%
8071	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.556%
8072	ASAHI CO LTD	0.000%	99.557%
8073	MORGAN SINDALL	0.000%	99.557%
8074	CIVEO CORP	0.000%	99.557%
8075	HANNSTAR BOARD	0.000%	99.558%
8076	ROAD KING INFRA	0.000%	99.558%
8077	AUSTBROKERS HLD	0.000%	99.559%
8078	ATLAS FINANCIAL	0.000%	99.559%
8079	RIKEN KEIKI CO	0.000%	99.560%
8080	KAROON GAS AUST	0.000%	99.560%
8081	AIRASIA X BHD	0.000%	99.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	HISAKA WORKS LT	0.000%	99.561%
8083	F&A AQUA HOLDIN	0.000%	99.562%
8084	MUHAK CO LTD	0.000%	99.562%
8085	TREVI FINANZIAR	0.000%	99.563%
8086	GENESIS LAND DE	0.000%	99.563%
8087	BANCO SANTANDER CHILE ADR ADR	0.000%	99.564%
8088	MISAWA HOMES HO	0.000%	99.564%
8089	VIRBAC	0.000%	99.564%
8090	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.565%
8091	TRAVELZOO INC COMMON STOCK USD.01	0.000%	99.565%
8092	STEIN MART INC COMMON STOCK USD.01	0.000%	99.566%
8093	MALAYSIAN PACIF	0.000%	99.566%
8094	NEWRIVER REIT P	0.000%	99.567%
8095	TAUNG GOLD INTE	0.000%	99.567%
8096	CONNECT GROUP	0.000%	99.568%
8097	ASANUMA CORP	0.000%	99.568%
8098	M DIAS BRANCO S	0.000%	99.569%
8099	SERVCORP	0.000%	99.569%
8100	MIMASU SEMICOND	0.000%	99.570%
8101	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.570%
8102	NATORI CO LTD	0.000%	99.571%
8103	SANOH INDUSTRIA	0.000%	99.571%
8104	VILLAGE ROADSHO	0.000%	99.571%
8105	NOHMI BOSAI	0.000%	99.572%
8106	HARIMA CHEMICAL	0.000%	99.572%
8107	HODOGAYA CHEMIC	0.000%	99.573%
8108	ONOKEN CO LTD	0.000%	99.573%
8109	CHINA STRATEGIC	0.000%	99.574%
8110	PAN INTL INDL	0.000%	99.574%
8111	SINOSOFT TECHNO	0.000%	99.575%
8112	KINGSOFT CORP L	0.000%	99.575%
8113	ALEXANDER FORBE	0.000%	99.576%
8114	GESCO AG	0.000%	99.576%
8115	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.577%
8116	L&K ENGINEERING	0.000%	99.577%
8117	PFIZER LTD	0.000%	99.577%
8118	BATU KAWAN BHD	0.000%	99.578%
8119	KPJ HEALTHCARE	0.000%	99.578%
8120	JUSTSYSTEM	0.000%	99.579%
8121	PRIMO WATER CORP COMMON STOCK	0.000%	99.579%
8122	VIJAYA BANK	0.000%	99.580%
8123	MERITZ FINANCIA	0.000%	99.580%
8124	NIPPON SEISEN C	0.000%	99.581%
8125	INTERPARK CORP	0.000%	99.581%
8126	SHENYIN WANGUO(	0.000%	99.582%
8127	UNION BANK OF P	0.000%	99.582%
8128	JANOME SEWING M	0.000%	99.582%
8129	SEKERBANK	0.000%	99.583%
8130	PT PAN INDONESIA	0.000%	99.583%
8131	DONG AH TIRE&RU	0.000%	99.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	CLEAR CHANNEL O	0.000%	99.584%
8133	HAICHANG HOLDIN	0.000%	99.585%
8134	JALUX INC	0.000%	99.585%
8135	OSJB HOLDINGS C	0.000%	99.586%
8136	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.586%
8137	EAST CAPITAL EX	0.000%	99.587%
8138	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.587%
8139	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.587%
8140	CREDITO REAL SA	0.000%	99.588%
8141	TA ENTERPRISE B	0.000%	99.588%
8142	TAKASAGO THML E	0.000%	99.589%
8143	AUBAY	0.000%	99.589%
8144	TOYO TANSO CO L	0.000%	99.590%
8145	WONIK IPS CO LT	0.000%	99.590%
8146	WATAMI FOOD SER	0.000%	99.591%
8147	CHU KONG SHIPPI	0.000%	99.591%
8148	REDCO PROPRTIE	0.000%	99.592%
8149	FEINTOOL INTERN	0.000%	99.592%
8150	ITC PROPERTIES	0.000%	99.592%
8151	CHIYODA INTEGRE	0.000%	99.593%
8152	SAMSUNG ENGINEE	0.000%	99.593%
8153	PLASTIVALOIRE	0.000%	99.594%
8154	BESALCO SA	0.000%	99.594%
8155	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.595%
8156	QL RESOURCES BH	0.000%	99.595%
8157	PANIN FINANCIAL	0.000%	99.596%
8158	GUJARAT NARM	0.000%	99.596%
8159	SLC AGRICOLA SA	0.000%	99.596%
8160	TONAMI HOLDINGS	0.000%	99.597%
8161	ANICOM HOLDINGS	0.000%	99.597%
8162	QUESTERRE ENERG	0.000%	99.598%
8163	TAKACHIHO ELECT	0.000%	99.598%
8164	CENTURIA INDUST	0.000%	99.599%
8165	BIRLA CORP LTD	0.000%	99.599%
8166	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.600%
8167	KT CORP SP ADR ADR	0.000%	99.600%
8168	AMOT INVESTMENT	0.000%	99.601%
8169	CITY LODGE HOTE	0.000%	99.601%
8170	ARTNATURE INC	0.000%	99.601%
8171	VICTORY CITY IN	0.000%	99.602%
8172	RYODEN TRADING	0.000%	99.602%
8173	MEIKO NETWORK J	0.000%	99.603%
8174	TOKYO ELECTRON	0.000%	99.603%
8175	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	99.604%
8176	CANVEST ENVIRON	0.000%	99.604%
8177	HEY SONG	0.000%	99.605%
8178	SAMPO CORP	0.000%	99.605%
8179	PRICER AB	0.000%	99.605%
8180	KOMATSU SEIREN	0.000%	99.606%
8181	MATSUI SECURITI	0.000%	99.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	GUJARAT PIPAVAV	0.000%	99.607%
8183	WALLISER KANTON	0.000%	99.607%
8184	FLEURY MICHON	0.000%	99.608%
8185	GROUPE CRIT	0.000%	99.608%
8186	ADCOCK INGRAM H	0.000%	99.608%
8187	NISSEI BUILD KO	0.000%	99.609%
8188	AOC HOLDINGS IN	0.000%	99.609%
8189	ARIAKE JAPAN CO	0.000%	99.610%
8190	SANEI ARCHITECT	0.000%	99.610%
8191	COSMO LADY CHIN	0.000%	99.611%
8192	WUS PRINTD CIRC	0.000%	99.611%
8193	STP & I PCL-FOR	0.000%	99.612%
8194	ORBITE TECHNOLO	0.000%	99.612%
8195	HIGASHI NIHON H	0.000%	99.612%
8196	MATSUYA CO (TOK	0.000%	99.613%
8197	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.613%
8198	DONGWONIndustr	0.000%	99.614%
8199	HEIJMANS	0.000%	99.614%
8200	ICOM INCORPORAT	0.000%	99.615%
8201	YASUDA WAREHOUS	0.000%	99.615%
8202	REXLOT HOLDINGS	0.000%	99.615%
8203	HUCHEMS FINE CH	0.000%	99.616%
8204	TAKAOKA TOKO HL	0.000%	99.616%
8205	ZUIKO CORP	0.000%	99.617%
8206	SWCC SHOWA HOLD	0.000%	99.617%
8207	KISWIRE LTD	0.000%	99.618%
8208	FRASERS CENTREP	0.000%	99.618%
8209	UNITED ENERGY G	0.000%	99.619%
8210	HOPEWELL HIGHWA	0.000%	99.619%
8211	ACBEL POLYTECH	0.000%	99.619%
8212	MARUZEN SHOWA U	0.000%	99.620%
8213	OYO CORPORATION	0.000%	99.620%
8214	BAUER AG	0.000%	99.621%
8215	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.621%
8216	STARTEK INC	0.000%	99.622%
8217	NIPPON FINE CHE	0.000%	99.622%
8218	MONASH IVF GRP	0.000%	99.622%
8219	JUST RETIREMENT	0.000%	99.623%
8220	LA DORIA SPA	0.000%	99.623%
8221	DIVI'S LABORATO	0.000%	99.624%
8222	IHARA CHEMICAL	0.000%	99.624%
8223	SUNPLUS TECHNOL	0.000%	99.625%
8224	RCR TOMLINSON L	0.000%	99.625%
8225	KANAGAWA CHUO K	0.000%	99.625%
8226	VALUE PARTNERS	0.000%	99.626%
8227	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.626%
8228	GRAND KOREA LEI	0.000%	99.627%
8229	GUJARAT FLUOROC	0.000%	99.627%
8230	TOMOKU CO	0.000%	99.628%
8231	MACQUARIE ATLAS	0.000%	99.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	TOYO CORPORATIO	0.000%	99.628%
8233	KAMEDA SEIKA CO	0.000%	99.629%
8234	ISRA VISION AG	0.000%	99.629%
8235	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.630%
8236	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.630%
8237	CENIT AG SYSTEM	0.000%	99.631%
8238	CHIYODA CO	0.000%	99.631%
8239	BIMB HLDGS BERH	0.000%	99.631%
8240	ALICO INC COMMON STOCK USD1.0	0.000%	99.632%
8241	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.632%
8242	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.633%
8243	SHINKO SHOJI CO	0.000%	99.633%
8244	GUNNEBO AB	0.000%	99.634%
8245	E.I.D.-PARRY(IN	0.000%	99.634%
8246	JHSF PARTICIPAC	0.000%	99.634%
8247	RELIGARE HEALTH	0.000%	99.635%
8248	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.635%
8249	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.636%
8250	HMC INVESTMENT	0.000%	99.636%
8251	ITOCHU SHOKUJIN	0.000%	99.637%
8252	PLAYMATES TOYS	0.000%	99.637%
8253	GLOBAL&YUASA BA	0.000%	99.637%
8254	JAPFA LTD	0.000%	99.638%
8255	SAKAI MOVING SE	0.000%	99.638%
8256	REJECT SHOP LTD	0.000%	99.639%
8257	CITYCHAMP WATCH	0.000%	99.639%
8258	CARLSBERG BREWE	0.000%	99.639%
8259	FURUNO ELECTRIC	0.000%	99.640%
8260	SCATEC SOLAR AS	0.000%	99.640%
8261	VITROLIFE AB	0.000%	99.641%
8262	CABCHARGE AUSTR	0.000%	99.641%
8263	FISSION URANIUM	0.000%	99.641%
8264	U-SHIN	0.000%	99.642%
8265	LH FINANCIAL GR	0.000%	99.642%
8266	FERRARI NV	0.000%	99.643%
8267	COLABOR GROUP I	0.000%	99.643%
8268	FUJICCO CO	0.000%	99.644%
8269	CHAMPION TECHNO	0.000%	99.644%
8270	CYBEROPTICS CORP COMMON STOCK	0.000%	99.644%
8271	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.645%
8272	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.645%
8273	LAIRD PLC RTS E	0.000%	99.646%
8274	SALA CORPORATIO	0.000%	99.646%
8275	SICHUAN EXPRESS	0.000%	99.646%
8276	GUANGZHOU PHARM	0.000%	99.647%
8277	JAPAN PILE CORP	0.000%	99.647%
8278	NEC CAPITAL SOL	0.000%	99.648%
8279	CONVOY FINANCIA	0.000%	99.648%
8280	ASCENDAS INDIA	0.000%	99.649%
8281	WELLING HOLD LT	0.000%	99.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	BASTIDE LE CONF	0.000%	99.649%
8283	SINKO INDUSTRIE	0.000%	99.650%
8284	TEST RESEARCH I	0.000%	99.650%
8285	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.651%
8286	KROSAKI CORP	0.000%	99.651%
8287	MAHLE METAL LEV	0.000%	99.651%
8288	BITTIUM OYJ	0.000%	99.652%
8289	YOUYUAN INTERNA	0.000%	99.652%
8290	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.653%
8291	KAWAI MUSICAL I	0.000%	99.653%
8292	TUBACEX SA	0.000%	99.653%
8293	YORK WATER CO COMMON STOCK	0.000%	99.654%
8294	ELIA SYS OPERAT	0.000%	99.654%
8295	NISSEI PLSTIC I	0.000%	99.655%
8296	HILTON FOOD GRO	0.000%	99.655%
8297	NIPPON PILLAR P	0.000%	99.655%
8298	HIBIYA ENGINEER	0.000%	99.656%
8299	MUCKLOW(A&J) GR	0.000%	99.656%
8300	PAL CO LTD	0.000%	99.657%
8301	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.657%
8302	TOKYO ENERGY&SY	0.000%	99.657%
8303	AUST WORLDWIDE	0.000%	99.658%
8304	PASONA GROUP IN	0.000%	99.658%
8305	ENERGA SA	0.000%	99.659%
8306	SCIENTEX BERHAD	0.000%	99.659%
8307	WESTAR ENERGY I	0.000%	99.660%
8308	GRAPHITE INDIA	0.000%	99.660%
8309	LUMENS CO LTD	0.000%	99.660%
8310	TOTAL ACCESS CO	0.000%	99.661%
8311	I-NET CORP	0.000%	99.661%
8312	XERO LIMITED	0.000%	99.662%
8313	DORO AB	0.000%	99.662%
8314	GUANGZHOU AUTOM	0.000%	99.662%
8315	AMVIG HOLDINGS	0.000%	99.663%
8316	TOKYO KEIKI INC	0.000%	99.663%
8317	ABG SUNDAL COLL	0.000%	99.664%
8318	JAPAN MEDICAL D	0.000%	99.664%
8319	YUGANG INTL	0.000%	99.664%
8320	CNQC INTERNATIO	0.000%	99.665%
8321	LUMAX INTERNATI	0.000%	99.665%
8322	AKER AMERICAN S	0.000%	99.666%
8323	YTL POWER INTL	0.000%	99.666%
8324	F-SECURE OYJ	0.000%	99.666%
8325	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.667%
8326	mitsui HIGH TEC	0.000%	99.667%
8327	PANASONIC CORP SPON ADR ADR	0.000%	99.668%
8328	ROMANDE ENERGIE	0.000%	99.668%
8329	IWASAKI ELECTRI	0.000%	99.668%
8330	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.669%
8331	JUNGFRAUBAHN HL	0.000%	99.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	WESTERN AREAS N	0.000%	99.669%
8333	CYFROWY POLSAT	0.000%	99.670%
8334	DIOS FASTIGHETE	0.000%	99.670%
8335	YOULCHON CHEMIC	0.000%	99.671%
8336	RH COMMON STOCK USD.0001	0.000%	99.671%
8337	COPEL PARANA EN	0.000%	99.671%
8338	GOCOMPARE.COM G	0.000%	99.672%
8339	CHINA LNG GROUP	0.000%	99.672%
8340	AVANCE GAS HOLD	0.000%	99.673%
8341	SUGIMOTO & CO L	0.000%	99.673%
8342	MESOBLAST LTD	0.000%	99.673%
8343	OP FINANCIAL IN	0.000%	99.674%
8344	CHORI CO LTD	0.000%	99.674%
8345	KAWASAN INDS JA	0.000%	99.675%
8346	PYEONG HWA AUTO	0.000%	99.675%
8347	PRECIOUS SHIPPI	0.000%	99.675%
8348	ISTYLE INC	0.000%	99.676%
8349	NZX LTD	0.000%	99.676%
8350	MOTHERCARE	0.000%	99.677%
8351	SAES GETTERS	0.000%	99.677%
8352	TACHIBANA ELETE	0.000%	99.677%
8353	NET INSIGHT	0.000%	99.678%
8354	HONG FOK CORP	0.000%	99.678%
8355	NAMYANG DAIRY P	0.000%	99.679%
8356	CHUANGS CONS IN	0.000%	99.679%
8357	NAKAMURAYA CO L	0.000%	99.679%
8358	DAOU DATA CORP	0.000%	99.680%
8359	NYRSTAR NV	0.000%	99.680%
8360	KENON HLDGS LTD	0.000%	99.680%
8361	LOTUS BAKERIES	0.000%	99.681%
8362	ASIA PACIFIC TE	0.000%	99.681%
8363	NIPPON YAKIN KO	0.000%	99.682%
8364	NICHIREKI CO LT	0.000%	99.682%
8365	KOREA ELEC TERM	0.000%	99.682%
8366	TAIWAN FU HSING	0.000%	99.683%
8367	V1 GROUP LTD	0.000%	99.683%
8368	TUAN SING HLDGS	0.000%	99.684%
8369	TIPTREE INC COMMON STOCK USD.001	0.000%	99.684%
8370	SAKATA INX CORP	0.000%	99.684%
8371	HELLENIC PETROL	0.000%	99.685%
8372	NISSUI PHARM CO	0.000%	99.685%
8373	HARBOUR CENTRE	0.000%	99.685%
8374	YOMIURI LAND CO	0.000%	99.686%
8375	SMA SOLAR TECHN	0.000%	99.686%
8376	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.687%
8377	SENSHUKAI CO	0.000%	99.687%
8378	MONOGATARI CORP	0.000%	99.687%
8379	DATALOGIC SPA	0.000%	99.688%
8380	YOMEISHU SEIZO	0.000%	99.688%
8381	CROWN CONFECTIO	0.000%	99.689%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	BIOTEST AG	0.000%	99.689%
8383	GUN EI CHEM IND	0.000%	99.689%
8384	SEKISUI PLASTIC	0.000%	99.690%
8385	THAICOM PUBLIC	0.000%	99.690%
8386	HOUSTON WIRE &	0.000%	99.690%
8387	STANDARD FOODS	0.000%	99.691%
8388	SPROTT RESOURCE	0.000%	99.691%
8389	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.692%
8390	SHINWA KAIUN	0.000%	99.692%
8391	PHOENIX SATELLI	0.000%	99.692%
8392	TOHO CO LTD	0.000%	99.693%
8393	HUONS CO LTD	0.000%	99.693%
8394	PRONEXUS INC	0.000%	99.693%
8395	SEADRILL LTD	0.000%	99.694%
8396	SPACE CO LTD	0.000%	99.694%
8397	KYOKUYO CO LTD	0.000%	99.695%
8398	CIRCASSIA PHARM	0.000%	99.695%
8399	NISSHIN FUDOSAN	0.000%	99.695%
8400	BANGKOK BANK	0.000%	99.696%
8401	ANGIE S LIST INC COMMON STOCK USD.001	0.000%	99.696%
8402	CAL-COMP ELECTR	0.000%	99.697%
8403	KEC INTERNATION	0.000%	99.697%
8404	COOKPAD INC	0.000%	99.697%
8405	FOSTER (LB) CO A COMMON STOCK USD.01	0.000%	99.698%
8406	ALCONIX CORPORA	0.000%	99.698%
8407	FRANCE BED HOLD	0.000%	99.698%
8408	CENTRAL CHINA R	0.000%	99.699%
8409	IJT TECHNOLOGY	0.000%	99.699%
8410	US Wire Order	0.000%	99.700%
8411	MANZ AUTOMATION	0.000%	99.700%
8412	H+H INTERNATION	0.000%	99.700%
8413	REIS INC COMMON STOCK USD.01	0.000%	99.701%
8414	HUA HAN BIO-PHA	0.000%	99.701%
8415	ING BANK SLASKI	0.000%	99.701%
8416	TOA OIL CO LTD	0.000%	99.702%
8417	DEOLEO SA	0.000%	99.702%
8418	MITSUJI + CO LTD SPONS ADR ADR	0.000%	99.703%
8419	REPCO HOME FINA	0.000%	99.703%
8420	COSEL CO	0.000%	99.703%
8421	LEIFHEIT AG	0.000%	99.704%
8422	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.704%
8423	SPRING REAL EST	0.000%	99.704%
8424	XP POWER LTD	0.000%	99.705%
8425	CLEAR MEDIA	0.000%	99.705%
8426	BUMRUNGRAD HOPT	0.000%	99.705%
8427	HUDACO INDUSTRI	0.000%	99.706%
8428	JAPAN MATERIAL	0.000%	99.706%
8429	AMATA CORP PUBL	0.000%	99.707%
8430	DEUTSCHE BANK M	0.000%	99.707%
8431	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	SANYO SHOKAI	0.000%	99.708%
8433	TOKYO THEATRES	0.000%	99.708%
8434	GL LTD	0.000%	99.708%
8435	KEIHANSHIN RL	0.000%	99.709%
8436	INARI AMERTRON	0.000%	99.709%
8437	BANCO POPULAR E	0.000%	99.710%
8438	MOBILEZONE HOLD	0.000%	99.710%
8439	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.710%
8440	LATTICE SEMICON	0.000%	99.711%
8441	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.711%
8442	C UYEMURA & CO	0.000%	99.711%
8443	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.712%
8444	BAOYE GROUP CO	0.000%	99.712%
8445	KITAGAWA IRON W	0.000%	99.712%
8446	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.713%
8447	INDOSAT TBK PT	0.000%	99.713%
8448	STAMFORD LAND	0.000%	99.714%
8449	ACCURAY INC COMMON STOCK USD.001	0.000%	99.714%
8450	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.714%
8451	TOYO RADIATOR C	0.000%	99.715%
8452	CHINA COAL ENER	0.000%	99.715%
8453	EMPRESA NACIONAL	0.000%	99.715%
8454	ABC ARBITRAGE	0.000%	99.716%
8455	NIPPON CARBIDE	0.000%	99.716%
8456	FLOW TRADERS	0.000%	99.716%
8457	CHINA ALL ACCES	0.000%	99.717%
8458	COSAN LOGISTICA	0.000%	99.717%
8459	YELLOW HAT LTD.	0.000%	99.718%
8460	PRESTIGE ESTATE	0.000%	99.718%
8461	ARENA REIT	0.000%	99.718%
8462	HNA HLDGS GP CO	0.000%	99.719%
8463	DENYO CO	0.000%	99.719%
8464	GODO STEEL	0.000%	99.719%
8465	CIMSA	0.000%	99.720%
8466	MOUNT GIBSON IR	0.000%	99.720%
8467	PUBLIC FINANCA	0.000%	99.720%
8468	CARE PROPERTY I	0.000%	99.721%
8469	HO TUNG CHEMICA	0.000%	99.721%
8470	STO AG-PREFERRE	0.000%	99.722%
8471	EXEL INDUSTRIES	0.000%	99.722%
8472	CYBERTAN TECHNO	0.000%	99.722%
8473	KITO CORP	0.000%	99.723%
8474	BEST DENKI CO	0.000%	99.723%
8475	BEADELL RESOURC	0.000%	99.723%
8476	CJ HELLOVISION	0.000%	99.724%
8477	FORUS S.A.	0.000%	99.724%
8478	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.724%
8479	AMADEUS FIRE AG	0.000%	99.725%
8480	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.725%
8481	KEIYO CO	0.000%	99.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	CALIDA HLDG	0.000%	99.726%
8483	NIPPON VALQUA I	0.000%	99.726%
8484	SEPTENI CO LTD	0.000%	99.727%
8485	GRUH FINANCE	0.000%	99.727%
8486	ATRIA GROUP PLC	0.000%	99.727%
8487	ASUNARO AOKI CO	0.000%	99.728%
8488	MAN SE	0.000%	99.728%
8489	BOER POWER HOLD	0.000%	99.728%
8490	PINE CLIFF ENER	0.000%	99.729%
8491	FALCK RENEWABLE	0.000%	99.729%
8492	mitsui matsushi	0.000%	99.729%
8493	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.730%
8494	TELEFONICA CZEC	0.000%	99.730%
8495	MARUWA UNYU	0.000%	99.730%
8496	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.731%
8497	ROSENBAUER INTE	0.000%	99.731%
8498	SAC'S BAR HOLDI	0.000%	99.732%
8499	PROLOGIS PROPER	0.000%	99.732%
8500	NITTOC CONST CO	0.000%	99.732%
8501	ATTACQ LTD	0.000%	99.733%
8502	MIKUNI CORP	0.000%	99.733%
8503	ECLERX SERVICES	0.000%	99.733%
8504	LAI SUN GARMENT	0.000%	99.734%
8505	KWANG DONG PHAR	0.000%	99.734%
8506	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.734%
8507	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.735%
8508	PALIBURG HOLDIN	0.000%	99.735%
8509	MEDICLINIC INTE	0.000%	99.735%
8510	SAWADA HOLDINGS	0.000%	99.736%
8511	CMMB VISION HOL	0.000%	99.736%
8512	DALIAN PORT (PD	0.000%	99.736%
8513	STAR CRUISES LT	0.000%	99.737%
8514	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.737%
8515	FUJITA KANKO IN	0.000%	99.737%
8516	PROACT IT GROUP	0.000%	99.738%
8517	TSUTSUMI JEWELR	0.000%	99.738%
8518	PNE WIND AG	0.000%	99.739%
8519	COLLINS FOOD LT	0.000%	99.739%
8520	MEDIA PRIMA BHD	0.000%	99.739%
8521	BANK OF KAOHSIU	0.000%	99.740%
8522	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.740%
8523	CENTROTEC SUSTA	0.000%	99.740%
8524	ENERNOC INC	0.000%	99.741%
8525	SAFEWAY INC	0.000%	99.741%
8526	MICROBIO CO LTD	0.000%	99.741%
8527	NICHIBAN CO	0.000%	99.742%
8528	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.742%
8529	TAIKO BANK	0.000%	99.742%
8530	EUGENE INVS&SEC	0.000%	99.743%
8531	TOWER BERSAMA I	0.000%	99.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	PLAZZA AG REG A	0.000%	99.743%
8533	GENZY STORES IN	0.000%	99.744%
8534	SPEEDCAST INTL	0.000%	99.744%
8535	YUME INC COMMON STOCK USD.001	0.000%	99.744%
8536	TOSHO PRINTING	0.000%	99.745%
8537	WERELDHAVE BELG	0.000%	99.745%
8538	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.745%
8539	OXFORD INSTRUME	0.000%	99.746%
8540	SK SECURITIES C	0.000%	99.746%
8541	TORISHIMA PUMP	0.000%	99.746%
8542	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.747%
8543	BANCO BTG PACTU	0.000%	99.747%
8544	ELNUSA TBK	0.000%	99.748%
8545	SHIBAURA ELECTR	0.000%	99.748%
8546	HIRAMATSU INC	0.000%	99.748%
8547	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.749%
8548	TAN CHONG MOTOR	0.000%	99.749%
8549	LE BELIER	0.000%	99.749%
8550	QINHUANGDAO POR	0.000%	99.750%
8551	MAEZAWA KASEI I	0.000%	99.750%
8552	HARDINGE INC	0.000%	99.750%
8553	RADEX-HERAKLITH	0.000%	99.751%
8554	TAKEEI CORPORAT	0.000%	99.751%
8555	RINGER HUT CO L	0.000%	99.751%
8556	JAPAN TRANSCITY	0.000%	99.752%
8557	BEGA CHEESE LTD	0.000%	99.752%
8558	TONG-TAI MACHIN	0.000%	99.752%
8559	MAXIM POWER COR	0.000%	99.753%
8560	DAIKOKUTENBUSSA	0.000%	99.753%
8561	NATIONAL AGRICU	0.000%	99.753%
8562	AHLSTROM OYJ	0.000%	99.754%
8563	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.754%
8564	EGUARANTEE INC.	0.000%	99.754%
8565	EM-TECH CO LTD	0.000%	99.755%
8566	HILONG HOLDING	0.000%	99.755%
8567	KANADEN CORP	0.000%	99.755%
8568	KOATSU GAS KOGY	0.000%	99.756%
8569	SL CORP	0.000%	99.756%
8570	BHAKTI INVESTAM	0.000%	99.756%
8571	MICROPORT SCIEN	0.000%	99.757%
8572	D'AMICO INTERNA	0.000%	99.757%
8573	SAM KWANG GLASS	0.000%	99.757%
8574	GODREJ INDUSTRI	0.000%	99.758%
8575	SHINAGAWA FUEL	0.000%	99.758%
8576	HONEYS CO LTD	0.000%	99.758%
8577	F@N COMMUNICATI	0.000%	99.759%
8578	EAGLE NICE INTE	0.000%	99.759%
8579	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.759%
8580	ARGAN SA	0.000%	99.760%
8581	ENKA INSAAT VE	0.000%	99.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TEIKOKU SEN-I C	0.000%	99.760%
8583	HANMI PHARM CO	0.000%	99.761%
8584	TMAC RESOURCES	0.000%	99.761%
8585	SAMART CORP PCL	0.000%	99.761%
8586	BANGKOK LIFE AS	0.000%	99.762%
8587	CARL ZEISS MEDI	0.000%	99.762%
8588	AIZAWA SECURITI	0.000%	99.762%
8589	DALI FOODS GROU	0.000%	99.763%
8590	ALBANY MOLECULA	0.000%	99.763%
8591	E CL SA	0.000%	99.763%
8592	ASX LTD	0.000%	99.764%
8593	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.764%
8594	MANDOM CORP	0.000%	99.764%
8595	NIPPON CHEMIPHA	0.000%	99.765%
8596	INDOFOOD AGRI R	0.000%	99.765%
8597	ICHIKEN CO LTD	0.000%	99.765%
8598	NIHON TOKUSHU T	0.000%	99.766%
8599	OIL INDIA LTD	0.000%	99.766%
8600	CLEANUP CORP	0.000%	99.766%
8601	JMS CO	0.000%	99.767%
8602	BMTC GROUP INC	0.000%	99.767%
8603	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.767%
8604	CLS HOLDINGS PL	0.000%	99.768%
8605	SHUNFENG INTL C	0.000%	99.768%
8606	MANI INC	0.000%	99.768%
8607	51JOB INC ADR ADR USD.0001	0.000%	99.769%
8608	KSL HLDGS BERHA	0.000%	99.769%
8609	FEED ONE CO LTD	0.000%	99.769%
8610	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.770%
8611	GODFREY PHILLIP	0.000%	99.770%
8612	VAN DE VELDE	0.000%	99.770%
8613	MITANI SEKISAN	0.000%	99.771%
8614	HONWORLD GROUP	0.000%	99.771%
8615	UNITED UTILITIE	0.000%	99.771%
8616	BETER BED HOLD	0.000%	99.772%
8617	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.772%
8618	SLEEP COUNTRY C	0.000%	99.772%
8619	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.773%
8620	ACNB CORP COMMON STOCK USD2.5	0.000%	99.773%
8621	MAXVALU TOKAI C	0.000%	99.773%
8622	MODERNLAND REAL	0.000%	99.774%
8623	EXFO INC	0.000%	99.774%
8624	KOBE BUSSAN CO	0.000%	99.774%
8625	EVERGREEN INTL	0.000%	99.775%
8626	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.775%
8627	HAKUTO CO	0.000%	99.775%
8628	KAS BANK	0.000%	99.776%
8629	FUJIKURA KASEI	0.000%	99.776%
8630	KORADIOR HOLDIN	0.000%	99.776%
8631	EMPRESA DE ENER	0.000%	99.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	KRS CORPORATION	0.000%	99.777%
8633	ASCENDIS HEALTH	0.000%	99.777%
8634	MYOB GROUP LTD	0.000%	99.777%
8635	IC COMPANYS	0.000%	99.778%
8636	CENTRAL SEC PAT	0.000%	99.778%
8637	EIDAI CO.LTD.	0.000%	99.778%
8638	RESTAURANT BRAN	0.000%	99.779%
8639	WONDERFUL SKY F	0.000%	99.779%
8640	EL.EN. SPA	0.000%	99.779%
8641	CHUN YUAN STEEL	0.000%	99.780%
8642	TAKIRON CO	0.000%	99.780%
8643	CHINA ANIMATION	0.000%	99.780%
8644	WEST HOLDINGS C	0.000%	99.781%
8645	RIGHT-ON CO	0.000%	99.781%
8646	ARES ALLERGY HO	0.000%	99.781%
8647	EMPERIA HOLDING	0.000%	99.782%
8648	YASHILI INTL HL	0.000%	99.782%
8649	NOKIA CORP ADR	0.000%	99.782%
8650	FERREXPO PLC	0.000%	99.783%
8651	NITTOKU ENG CO	0.000%	99.783%
8652	GUANGDONG LAND	0.000%	99.783%
8653	WIRECARD AG	0.000%	99.783%
8654	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.784%
8655	BOUSTEAD SINGAP	0.000%	99.784%
8656	ENTRA ASA	0.000%	99.784%
8657	KYOSAN ELECTRIC	0.000%	99.785%
8658	NIHON KAGAKU SA	0.000%	99.785%
8659	NL INDUSTRIES	0.000%	99.785%
8660	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.786%
8661	COMPAGNIE DES A	0.000%	99.786%
8662	ENERCHINA HOLDI	0.000%	99.786%
8663	SAMYUNG TRA	0.000%	99.787%
8664	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.787%
8665	GRUPO CEMENTOS	0.000%	99.787%
8666	KITANO CONST CO	0.000%	99.788%
8667	BANPU PUBLIC CO	0.000%	99.788%
8668	PLANET PAYMENT	0.000%	99.788%
8669	NICOX	0.000%	99.788%
8670	DO & CO AG	0.000%	99.789%
8671	YUSHIRO CHEMICA	0.000%	99.789%
8672	AXWAY SOFTWARE	0.000%	99.789%
8673	ELITEGROUP COMP	0.000%	99.790%
8674	NEW ZEALAND OIL	0.000%	99.790%
8675	CREDIT CORP GRO	0.000%	99.790%
8676	CHINA XLX FERTI	0.000%	99.791%
8677	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.791%
8678	TAMBURI INVESTM	0.000%	99.791%
8679	SUZLON ENERGY L	0.000%	99.792%
8680	MAEZAWA KYUSO I	0.000%	99.792%
8681	SINCERE WATCH H	0.000%	99.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	CEGEDIM	0.000%	99.793%
8683	CHINA NEW TOWN	0.000%	99.793%
8684	ORBIS	0.000%	99.793%
8685	GILLETTE INDIA	0.000%	99.793%
8686	RAUBEX GROUP LT	0.000%	99.794%
8687	DIC ASSET AG	0.000%	99.794%
8688	INBODY CO LTD	0.000%	99.794%
8689	GIGPEAK INC COMMON STOCK USD.001	0.000%	99.795%
8690	LAGERCANTZ GRO	0.000%	99.795%
8691	KINGS TOWN CONS	0.000%	99.795%
8692	CARA OPERATIONS	0.000%	99.796%
8693	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.796%
8694	INUI GLOBAL LOG	0.000%	99.796%
8695	BEIJINGWEST IND	0.000%	99.797%
8696	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.797%
8697	EQT HOLDINGS LT	0.000%	99.797%
8698	TOA DORO KOGYO	0.000%	99.797%
8699	ELDERS LTD	0.000%	99.798%
8700	ATOM CORPORATIO	0.000%	99.798%
8701	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.798%
8702	SYNDICATE BANK	0.000%	99.799%
8703	G.U.D. HOLDINGS	0.000%	99.799%
8704	EMPEROR WATCH A	0.000%	99.799%
8705	SENTUL CITY TBK	0.000%	99.800%
8706	ION BEAM APPLIC	0.000%	99.800%
8707	CHINA RAILWAY S	0.000%	99.800%
8708	INAGEYA CO LTD	0.000%	99.800%
8709	RM PLC	0.000%	99.801%
8710	ORGANO	0.000%	99.801%
8711	FJ NEXT CO LTD	0.000%	99.801%
8712	SOBHA LIMITED	0.000%	99.802%
8713	OSTASIATISKE KO	0.000%	99.802%
8714	ELAN MICROELECT	0.000%	99.802%
8715	INFORMATION SVC	0.000%	99.803%
8716	INDS BACHOCO SA	0.000%	99.803%
8717	IWATSUKA CONFEC	0.000%	99.803%
8718	CSBC CORPORATIO	0.000%	99.803%
8719	ENERGIEDIENST H	0.000%	99.804%
8720	JAPAN BUSINESS	0.000%	99.804%
8721	EARTH CHEMICAL	0.000%	99.804%
8722	SCHAFFNER HOLDI	0.000%	99.805%
8723	UNION TOOL CO	0.000%	99.805%
8724	FARADAY TECHNOL	0.000%	99.805%
8725	NCC GROUP LTD.	0.000%	99.806%
8726	WMIH CORP COMMON STOCK USD.00001	0.000%	99.806%
8727	HYUNDAI ENGINEE	0.000%	99.806%
8728	mitsui HOME CO	0.000%	99.806%
8729	HIRAKAWA HEWTEC	0.000%	99.807%
8730	THORN GROUP LTD	0.000%	99.807%
8731	UNISYS CORP	0.000%	99.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	FIBRA SHOP PORT	0.000%	99.808%
8733	SIOEN INDUSTRIE	0.000%	99.808%
8734	CHINA POWER NEW	0.000%	99.808%
8735	BEIJING JINGNEN	0.000%	99.809%
8736	TYMAN PLC	0.000%	99.809%
8737	COLOUR LIFE SER	0.000%	99.809%
8738	FUJI KIKO CO LT	0.000%	99.809%
8739	NICHIRIN CO LTD	0.000%	99.810%
8740	NAGAWA CO LTD	0.000%	99.810%
8741	CITY TELECOM (H	0.000%	99.810%
8742	HKBN LTD	0.000%	99.811%
8743	ODELIC CO LTD	0.000%	99.811%
8744	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.811%
8745	HOLY STONE ENTE	0.000%	99.812%
8746	CHINOOK ENERGY	0.000%	99.812%
8747	CURRO HOLDINGS	0.000%	99.812%
8748	SHINAGAWA REFRA	0.000%	99.812%
8749	COLLECTION HOUS	0.000%	99.813%
8750	INFRASTRUCTURA	0.000%	99.813%
8751	YOKOWO CO LTD	0.000%	99.813%
8752	HAP SENG PLANTA	0.000%	99.814%
8753	UMW HLDGS BERHA	0.000%	99.814%
8754	ALPS LOGISTICS	0.000%	99.814%
8755	CROPENERGIES AG	0.000%	99.814%
8756	RIKEN TECHNOS C	0.000%	99.815%
8757	NIPPON KOEI CO	0.000%	99.815%
8758	DIRECT INSURANC	0.000%	99.815%
8759	MARS ENGINEERIN	0.000%	99.816%
8760	YIZHENG CHEM FI	0.000%	99.816%
8761	FIELDS CORP	0.000%	99.816%
8762	NITTO SEIKO CO	0.000%	99.817%
8763	FUJI CORP LTD/O	0.000%	99.817%
8764	ALINCO INC	0.000%	99.817%
8765	TOKYO RAKUTENCH	0.000%	99.817%
8766	ENERGY RESOURCE	0.000%	99.818%
8767	ISU CHEMICAL	0.000%	99.818%
8768	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.818%
8769	POCKET CARD CO	0.000%	99.819%
8770	WOORI FINANCIAL	0.000%	99.819%
8771	IDEC CORPORATIO	0.000%	99.819%
8772	MABUCHI MOTOR C	0.000%	99.819%
8773	RASA INDUSTRIES	0.000%	99.820%
8774	QLIRO GROUP AB	0.000%	99.820%
8775	CHINA CHEM&PHAR	0.000%	99.820%
8776	MAX INDIA LTD/N	0.000%	99.821%
8777	INVESCO OFFICE	0.000%	99.821%
8778	MORY INDUSTRIES	0.000%	99.821%
8779	CHUO SPRING CO	0.000%	99.821%
8780	P S CORPORATION	0.000%	99.822%
8781	SHANGHAI PRIME	0.000%	99.822%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	LIPPO CHINA RES	0.000%	99.822%
8783	THAI STANLEY EL	0.000%	99.823%
8784	VANTAGE INTERNA	0.000%	99.823%
8785	SYNTHOS SA	0.000%	99.823%
8786	1ST SHANGHAI IN	0.000%	99.823%
8787	FALCO BIOSYSTEM	0.000%	99.824%
8788	VIRGIN AUSTRALI	0.000%	99.824%
8789	MORITO CO	0.000%	99.824%
8790	PROMOTORA DE IN	0.000%	99.825%
8791	NIPPON CONCRETE	0.000%	99.825%
8792	NIPPON DENWA SH	0.000%	99.825%
8793	CHINA ENERGY DE	0.000%	99.825%
8794	ITAB SHOP CONCE	0.000%	99.826%
8795	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.826%
8796	LUNG YEN LIFE S	0.000%	99.826%
8797	DONGWHA PHARM.C	0.000%	99.827%
8798	EKORNES ASA	0.000%	99.827%
8799	MITO SECURITIES	0.000%	99.827%
8800	VARITRONIX INTL	0.000%	99.827%
8801	SINYI REALTY IN	0.000%	99.828%
8802	ASHIMORI INDUST	0.000%	99.828%
8803	DAEJAN HOLDINGS	0.000%	99.828%
8804	HIROSE ELECTRIC	0.000%	99.828%
8805	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.829%
8806	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.829%
8807	ELECTRA CONSUME	0.000%	99.829%
8808	TODA KOGYO CORP	0.000%	99.830%
8809	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.830%
8810	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.830%
8811	CHINA SHANSHUI	0.000%	99.830%
8812	BONHEUR ASA	0.000%	99.831%
8813	YAMAMURA GLASS	0.000%	99.831%
8814	LEXTAR ELECTRON	0.000%	99.831%
8815	UNION BANK OF I	0.000%	99.832%
8816	TNPL	0.000%	99.832%
8817	MASON FINANCIAL	0.000%	99.832%
8818	RHYTHM WATCH CO	0.000%	99.832%
8819	METRO KAJANG HL	0.000%	99.833%
8820	ROSTELECOM OJSC	0.000%	99.833%
8821	VECTOR	0.000%	99.833%
8822	GADANG HOLDINGS	0.000%	99.833%
8823	FINDEL	0.000%	99.834%
8824	KONAKA CO LTD	0.000%	99.834%
8825	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.834%
8826	SHIBUSAWA W'HOU	0.000%	99.835%
8827	LUBY'S INC.	0.000%	99.835%
8828	CYIENT LIMITED	0.000%	99.835%
8829	TOYO KOHAN CO	0.000%	99.835%
8830	MIDLAND REALTY	0.000%	99.836%
8831	SCHRODER REAL E	0.000%	99.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	CSS INDUSTRIES	0.000%	99.836%
8833	HANSOL PAPER CO	0.000%	99.836%
8834	ROCKY BRANDS INC COMMON STOCK	0.000%	99.837%
8835	TOP FRONTIER IN	0.000%	99.837%
8836	REALIA BUSINESS	0.000%	99.837%
8837	SUMMIT R/EST HL	0.000%	99.838%
8838	OLVI	0.000%	99.838%
8839	SEASPAN CORP	0.000%	99.838%
8840	SPRINGLAND INTE	0.000%	99.838%
8841	SHANGHAI FUDAN	0.000%	99.839%
8842	AKCANSА CIMENTO	0.000%	99.839%
8843	SOSEI GROUP COR	0.000%	99.839%
8844	MINMETALS LAND	0.000%	99.840%
8845	GLACIER MEDIA I	0.000%	99.840%
8846	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.840%
8847	RECRM RESEARCH	0.000%	99.840%
8848	SANKYO SEIKO CO	0.000%	99.841%
8849	NOMURA CO LTD	0.000%	99.841%
8850	MIRATI THERAPEU	0.000%	99.841%
8851	GAKKEN CO	0.000%	99.841%
8852	KNOW IT AB	0.000%	99.842%
8853	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.842%
8854	TOM TAILOR HOLD	0.000%	99.842%
8855	VOLT INFO SCIEN	0.000%	99.842%
8856	HADERA PAPER LT	0.000%	99.843%
8857	NIHON DEMPA KOG	0.000%	99.843%
8858	SHINKAWA	0.000%	99.843%
8859	PLDT INC SPON ADR ADR	0.000%	99.844%
8860	KOMATSU WALL IN	0.000%	99.844%
8861	PACIFIC CENTURY	0.000%	99.844%
8862	SECHE ENVIRONNE	0.000%	99.844%
8863	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.845%
8864	COMTECH TELE CO	0.000%	99.845%
8865	TAO HEUNG HOLDI	0.000%	99.845%
8866	YUSEN LOGISTICS	0.000%	99.845%
8867	SONGA OFFSHORE	0.000%	99.846%
8868	SAMSUNG CARD	0.000%	99.846%
8869	TOMOE ENGINEERI	0.000%	99.846%
8870	DAEKYO	0.000%	99.846%
8871	ICHIKOH INDUSTR	0.000%	99.847%
8872	MANGALORE REF &	0.000%	99.847%
8873	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.847%
8874	COMMUNITY HEALT	0.000%	99.848%
8875	WOORI BANK SPON ADR ADR	0.000%	99.848%
8876	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.848%
8877	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.848%
8878	GROUP FIVE	0.000%	99.849%
8879	VAN LANSCHOT NV	0.000%	99.849%
8880	XXL ASA	0.000%	99.849%
8881	BINCK NV	0.000%	99.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	INABA SEISAKUSH	0.000%	99.850%
8883	TRANSCOM WORLDW	0.000%	99.850%
8884	HSIN CHONG CONS	0.000%	99.850%
8885	DEL MONTE PACIF	0.000%	99.850%
8886	ASIA POLYMER	0.000%	99.851%
8887	CAC CORPORATION	0.000%	99.851%
8888	DUSTIN GROUP AB	0.000%	99.851%
8889	TAMURA TAIKO HL	0.000%	99.851%
8890	TECHNO RYOWA LT	0.000%	99.852%
8891	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.852%
8892	DIVERS RES BHD	0.000%	99.852%
8893	AMBASSADOR HOTE	0.000%	99.853%
8894	LANDS END INC COMMON STOCK USD.01	0.000%	99.853%
8895	EASTERN WATER R	0.000%	99.853%
8896	NIHON ESLEAD CO	0.000%	99.853%
8897	SUDAMERICANA VA	0.000%	99.854%
8898	KSB AG	0.000%	99.854%
8899	TELESITES SAB D	0.000%	99.854%
8900	MARUBUN CORP	0.000%	99.854%
8901	CROOZ INC	0.000%	99.855%
8902	ADANI ENTERPRIS	0.000%	99.855%
8903	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.855%
8904	TOURISM HOLDING	0.000%	99.855%
8905	STRATASYS LTD	0.000%	99.856%
8906	HANKUK CARBON C	0.000%	99.856%
8907	HONGKONG CHINES	0.000%	99.856%
8908	ELEC DE STRASBO	0.000%	99.856%
8909	VIEL ET COMPAGN	0.000%	99.857%
8910	KOZA ANADOLU ME	0.000%	99.857%
8911	OSAKA ORGANIC C	0.000%	99.857%
8912	LIFESTYLE CHINA	0.000%	99.857%
8913	MATRIX CONCEPTS	0.000%	99.858%
8914	THERMADOR GROUP	0.000%	99.858%
8915	CHUGAI RO CO LT	0.000%	99.858%
8916	JAPAN RADIO CO	0.000%	99.858%
8917	G-7 HOLDINGS IN	0.000%	99.859%
8918	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.859%
8919	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.859%
8920	TARSUS GROUP PL	0.000%	99.859%
8921	FOLLI FOLLIE GP	0.000%	99.860%
8922	FUSO PHARM	0.000%	99.860%
8923	CHIMEI MATERIAL	0.000%	99.860%
8924	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.860%
8925	LIAN BENG GROUP	0.000%	99.861%
8926	TECK RESOURCES	0.000%	99.861%
8927	TAIHEI DENGYO	0.000%	99.861%
8928	3M INDIA LTD	0.000%	99.861%
8929	PLAYMATES TOY H	0.000%	99.862%
8930	TOEI ANIMATION	0.000%	99.862%
8931	KYOBO SECURITIE	0.000%	99.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	EL PUERTO DE LI	0.000%	99.862%
8933	FAITH INC	0.000%	99.863%
8934	MIE KOTSU GP HL	0.000%	99.863%
8935	BAY ENERGY LTD	0.000%	99.863%
8936	KALPATARU POWER	0.000%	99.863%
8937	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.864%
8938	ELANDERS AB	0.000%	99.864%
8939	ABTERRA LTD	0.000%	99.864%
8940	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.864%
8941	TTW PUBLIC COMP	0.000%	99.865%
8942	SARKUYSAN ELEKT	0.000%	99.865%
8943	COVER-MORE GROU	0.000%	99.865%
8944	ELBIT SYSTEMS L	0.000%	99.865%
8945	TAKIHYO CO LTD	0.000%	99.866%
8946	STILLWATER MINI	0.000%	99.866%
8947	CELLCOM ISRAEL	0.000%	99.866%
8948	BAYSIDE LAND CO	0.000%	99.866%
8949	MAOYE INTL HOLD	0.000%	99.867%
8950	TAISEI LAMICK C	0.000%	99.867%
8951	ESCALADE INC COMMON STOCK	0.000%	99.867%
8952	CIA ENERGET CEA	0.000%	99.867%
8953	SINDO RICOH	0.000%	99.868%
8954	ISENTIA GROUP L	0.000%	99.868%
8955	HIGHLIGHT COMMU	0.000%	99.868%
8956	TAKISAWA MACHIN	0.000%	99.868%
8957	KONAI CO LTD	0.000%	99.869%
8958	SEMCON AB	0.000%	99.869%
8959	LOW & BONAR PLC	0.000%	99.869%
8960	QUANTA STORAGE	0.000%	99.869%
8961	BANK HANDLOWY W	0.000%	99.870%
8962	LINEDATA SERVIC	0.000%	99.870%
8963	AVON RUBBER	0.000%	99.870%
8964	SHINKONG INSURA	0.000%	99.870%
8965	MELCO HOLDINGS	0.000%	99.871%
8966	GEK GROUP OF CO	0.000%	99.871%
8967	IHH HEALTHCARE	0.000%	99.871%
8968	ENDO LIGHTING C	0.000%	99.871%
8969	COMP ENG & CONS	0.000%	99.871%
8970	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.872%
8971	KOBE ELECTRIC R	0.000%	99.872%
8972	FUJIJURA RUBBER	0.000%	99.872%
8973	KINGMAKER FOOTW	0.000%	99.872%
8974	RADISYS CORP COMMON STOCK	0.000%	99.873%
8975	LITE-ON SEMICON	0.000%	99.873%
8976	MITSUI MINING C	0.000%	99.873%
8977	ALARKO HOLDINGS	0.000%	99.873%
8978	ANTON OILFIELD	0.000%	99.874%
8979	GENMAB A/S	0.000%	99.874%
8980	SOFT-WORLD INTL	0.000%	99.874%
8981	INVICTA HOLDING	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	ANADOLU SIGORTA	0.000%	99.875%
8983	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.875%
8984	KINKI NIPPON TO	0.000%	99.875%
8985	NOEVIR HOLDINGS	0.000%	99.875%
8986	TOEI CO	0.000%	99.876%
8987	MAEDA KOSEN CO.	0.000%	99.876%
8988	DAISYO CORP	0.000%	99.876%
8989	GUJARAT ALKALIE	0.000%	99.876%
8990	S&T AG	0.000%	99.877%
8991	CTI ENGINEERING	0.000%	99.877%
8992	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.877%
8993	OHASHI TECHNICA	0.000%	99.877%
8994	SOC BAINS DE ME	0.000%	99.877%
8995	SHOEI FOODS COR	0.000%	99.878%
8996	NISHIKAWA RUBBE	0.000%	99.878%
8997	VECIMA NETWORKS	0.000%	99.878%
8998	SAM JIN PHARM	0.000%	99.878%
8999	LIFE HEALTHCARE	0.000%	99.879%
9000	GEM DIAMONDS	0.000%	99.879%
9001	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.879%
9002	RESILUX	0.000%	99.879%
9003	NORDJYSKE BANK	0.000%	99.880%
9004	NISSIN FOOD HOL	0.000%	99.880%
9005	SAMCHULLY	0.000%	99.880%
9006	FUJI CORP/MIYAG	0.000%	99.880%
9007	PROTECTOR FORSI	0.000%	99.880%
9008	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.881%
9009	NICHIEI CO	0.000%	99.881%
9010	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.881%
9011	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.881%
9012	TAMA HOME CO LT	0.000%	99.882%
9013	BELL SYSTEM24 H	0.000%	99.882%
9014	RAMI LEVI CHAIN	0.000%	99.882%
9015	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.882%
9016	ANGLO-EASTN PLA	0.000%	99.883%
9017	CIA ENERGETICA	0.000%	99.883%
9018	SMS MANAGEMENT	0.000%	99.883%
9019	CIE FINANCIER T	0.000%	99.883%
9020	TRANS COSMOS	0.000%	99.883%
9021	BELLAMY'S AUSTR	0.000%	99.884%
9022	TOKYO TEKKO CO	0.000%	99.884%
9023	BIG SHOPPING CE	0.000%	99.884%
9024	CHEUK NANG HLDG	0.000%	99.884%
9025	HONG LEONG ASIA	0.000%	99.885%
9026	JOBAN KOSAN CO	0.000%	99.885%
9027	AROTECH CORP COMMON STOCK USD.01	0.000%	99.885%
9028	ZEALAND PHARMA	0.000%	99.885%
9029	ICHIBANYA CO LT	0.000%	99.886%
9030	EVN AG	0.000%	99.886%
9031	YUKEN KOGYO	0.000%	99.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	STANDARD LIFE I	0.000%	99.886%
9033	WEATHERNEWS INC	0.000%	99.886%
9034	CAIRO COMMUNICA	0.000%	99.887%
9035	BANQUE CANTONAL	0.000%	99.887%
9036	KJB FINANCIAL G	0.000%	99.887%
9037	PRG-SCHULTZ INT	0.000%	99.887%
9038	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.888%
9039	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.888%
9040	LONG BON INTERN	0.000%	99.888%
9041	VITEC GROUP	0.000%	99.888%
9042	MEYER BURGER TE	0.000%	99.888%
9043	NCI INC A COMMON STOCK USD.019	0.000%	99.889%
9044	LAURENT-PERRIER	0.000%	99.889%
9045	ALMA MEDIA CORP	0.000%	99.889%
9046	ATENOR	0.000%	99.889%
9047	FOURLIS S.A.	0.000%	99.890%
9048	BK OF GREECE	0.000%	99.890%
9049	QUALITAS CONTOL	0.000%	99.890%
9050	KAWASHO GECOSS	0.000%	99.890%
9051	YAMATANE CORP N	0.000%	99.890%
9052	BUND CENTER INV	0.000%	99.891%
9053	UNITED SPIRITS	0.000%	99.891%
9054	NEO-NEON HOLDIN	0.000%	99.891%
9055	GREEN CROSS COR	0.000%	99.891%
9056	ALPHA SYSTEMS I	0.000%	99.892%
9057	HIRANO TECSEED	0.000%	99.892%
9058	PETRA FOODS LTD	0.000%	99.892%
9059	PROTO CORP	0.000%	99.892%
9060	MERAFE RESOURCE	0.000%	99.892%
9061	COSCO HOLDINGS	0.000%	99.893%
9062	BGP HOLDINGS (P	0.000%	99.893%
9063	PARIS MIKI INC	0.000%	99.893%
9064	VP PLC	0.000%	99.893%
9065	BOURBON SA	0.000%	99.894%
9066	WING ON CO INT	0.000%	99.894%
9067	DAIDO KOGYO CO	0.000%	99.894%
9068	BROOKFIELD REAL	0.000%	99.894%
9069	YUSHIN PRECISIO	0.000%	99.894%
9070	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.895%
9071	POLYMET MINING	0.000%	99.895%
9072	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.895%
9073	SPARX ASSET MAN	0.000%	99.895%
9074	KEY TRONIC CORP COMMON STOCK	0.000%	99.896%
9075	RUENTEX INDUSTR	0.000%	99.896%
9076	MEGAWIDE CONS C	0.000%	99.896%
9077	AP EAGERS LTD	0.000%	99.896%
9078	TIVOLI A/S	0.000%	99.896%
9079	SABATE DIOSOS	0.000%	99.897%
9080	HALCYON AGRI CO	0.000%	99.897%
9081	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	AEON CO. (M) BH	0.000%	99.897%
9083	QGEP PARTICIPAC	0.000%	99.897%
9084	ANEST IWATA COR	0.000%	99.898%
9085	GCA SAVVIAN COR	0.000%	99.898%
9086	SECOM JOSHINETS	0.000%	99.898%
9087	TECHNOVATOR INT	0.000%	99.898%
9088	KYERYONG CONST	0.000%	99.899%
9089	HUONS CO LTD	0.000%	99.899%
9090	ES-CON JAPAN LT	0.000%	99.899%
9091	NZ REFINING CO	0.000%	99.899%
9092	MR MAX CORP	0.000%	99.899%
9093	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.900%
9094	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.900%
9095	ASIA FINANCIAL	0.000%	99.900%
9096	CELLNEX TELECOM	0.000%	99.900%
9097	AES GENER SA	0.000%	99.901%
9098	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.901%
9099	YC CO LTD	0.000%	99.901%
9100	CARPETRIGHT	0.000%	99.901%
9101	RION CO LTD	0.000%	99.901%
9102	ADCORP HLDGS	0.000%	99.902%
9103	HY LOK	0.000%	99.902%
9104	BANGKOK AVIAT F	0.000%	99.902%
9105	FURSYS	0.000%	99.902%
9106	PIPAVAV DEFENCE	0.000%	99.902%
9107	DOTTIKON ES HOL	0.000%	99.903%
9108	AINSWORTH GAME	0.000%	99.903%
9109	HANKUK PAPER MF	0.000%	99.903%
9110	CARLIT HOLDINGS	0.000%	99.903%
9111	KRAKATAU STEEL	0.000%	99.903%
9112	TRAKCJA SA	0.000%	99.904%
9113	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.904%
9114	UNITY OPTO TECH	0.000%	99.904%
9115	YUANSHENGTAI DA	0.000%	99.904%
9116	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.905%
9117	SESODA CORP	0.000%	99.905%
9118	BUDIMEX	0.000%	99.905%
9119	SEACHANGE INTL	0.000%	99.905%
9120	POLETOWIN PITCR	0.000%	99.905%
9121	THROMBOGENICS N	0.000%	99.906%
9122	FAR LTD	0.000%	99.906%
9123	ASESOR DE ACTIV	0.000%	99.906%
9124	NISSEI ASB MACH	0.000%	99.906%
9125	WAREHOUSE GROUP	0.000%	99.906%
9126	KOZA ALTIN ISLE	0.000%	99.907%
9127	CHINA DYNAMICS	0.000%	99.907%
9128	NIPPON CHEM IND	0.000%	99.907%
9129	KANGDA INTERNAT	0.000%	99.907%
9130	OKK CORP	0.000%	99.907%
9131	MOROZOFF LIMITE	0.000%	99.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	CLARK INC COMMO	0.000%	99.908%
9133	ROBINSON DEPT S	0.000%	99.908%
9134	PFSWEB INC COMMON STOCK USD.001	0.000%	99.908%
9135	CGN MINING CO L	0.000%	99.908%
9136	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.909%
9137	AMIYAKI TEI CO	0.000%	99.909%
9138	PARTNERS REAL E	0.000%	99.909%
9139	AWARE INC	0.000%	99.909%
9140	NIIT TECHNOLOGI	0.000%	99.910%
9141	GRUPPO MUTUIONL	0.000%	99.910%
9142	ZIGNAGO VETRO S	0.000%	99.910%
9143	STRATTEC SECURI	0.000%	99.910%
9144	WORLDLINE	0.000%	99.910%
9145	ASIA STD INTL G	0.000%	99.911%
9146	ZUKEN INC	0.000%	99.911%
9147	ARGO GRAPHICS I	0.000%	99.911%
9148	OROCOBRE LTD	0.000%	99.911%
9149	TMK PAO GDR REG S GDR	0.000%	99.911%
9150	SUMINOE TEXTILE	0.000%	99.912%
9151	MK RESTAURANT G	0.000%	99.912%
9152	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.912%
9153	WILMINGTON GROU	0.000%	99.912%
9154	TRANSACTION CAP	0.000%	99.912%
9155	MQ HOLDING AB	0.000%	99.913%
9156	ROYAL BAFOKENG	0.000%	99.913%
9157	PETROPAVLOVSK	0.000%	99.913%
9158	RED STAR MACALL	0.000%	99.913%
9159	AFRICA ISRAEL P	0.000%	99.913%
9160	ABLYNX NV	0.000%	99.914%
9161	LIPPO CIKARANG	0.000%	99.914%
9162	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.914%
9163	TOTTORI BANK	0.000%	99.914%
9164	ENERGY EQUITY C	0.000%	99.914%
9165	EXCEL CO LTD	0.000%	99.915%
9166	RATCHABURI ELEC	0.000%	99.915%
9167	JAMMU & KASHMIR	0.000%	99.915%
9168	ZENITAKA CORP	0.000%	99.915%
9169	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.915%
9170	EASTERN PLATINU	0.000%	99.916%
9171	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.916%
9172	DONGWON DEVELOP	0.000%	99.916%
9173	TOTETSU KOGYO C	0.000%	99.916%
9174	SCOPE METALS GR	0.000%	99.916%
9175	INDIAN BANK	0.000%	99.917%
9176	CAN DO CO LTD	0.000%	99.917%
9177	SERVICE STREAM	0.000%	99.917%
9178	LUBELSKI WEGIEL	0.000%	99.917%
9179	GHCL LTD	0.000%	99.917%
9180	NAGANO BANK	0.000%	99.918%
9181	MITSUBISHI RESE	0.000%	99.918%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	GRANULES INDIA	0.000%	99.918%
9183	KECK SENG(MAL)B	0.000%	99.918%
9184	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.918%
9185	REGIONAL CONT L	0.000%	99.919%
9186	HANNOVER RUECKV	0.000%	99.919%
9187	BasicNet S.p.A.	0.000%	99.919%
9188	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.919%
9189	MAGNESITA REFRA	0.000%	99.919%
9190	WHA CORP PCL	0.000%	99.920%
9191	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.920%
9192	EMPEROR ENTERTA	0.000%	99.920%
9193	SUMITOMO PRECIS	0.000%	99.920%
9194	ELMOS SEMICONDU	0.000%	99.920%
9195	KHON KAEN SUGAR	0.000%	99.921%
9196	TRADELINK ELECT	0.000%	99.921%
9197	INTER PARFUMS	0.000%	99.921%
9198	FLYBE GROUP PLC	0.000%	99.921%
9199	FANCL CORP	0.000%	99.921%
9200	HOOSIERS HOLDIN	0.000%	99.922%
9201	EIKEN CHEMICAL	0.000%	99.922%
9202	NRW HOLDINGS LT	0.000%	99.922%
9203	TREASURE ASA	0.000%	99.922%
9204	VIDEOCON INDUST	0.000%	99.922%
9205	MORTGAGE CHOICE	0.000%	99.923%
9206	BLUE SQUARE REA	0.000%	99.923%
9207	MUNKSJO OYJ	0.000%	99.923%
9208	SHENGJING BANK	0.000%	99.923%
9209	DECMIL GROUP LT	0.000%	99.923%
9210	JAPAN PETROLEUM	0.000%	99.923%
9211	MUGEN ESTATE CO	0.000%	99.924%
9212	OPTEX COMPANY	0.000%	99.924%
9213	DY CORP	0.000%	99.924%
9214	KAWASUMI LABS I	0.000%	99.924%
9215	TOBU STORE CO L	0.000%	99.924%
9216	FOX WIZEL LTD	0.000%	99.925%
9217	MARUSAN SECUR	0.000%	99.925%
9218	PACIFIC ONLINE	0.000%	99.925%
9219	VICTORIA PARK A	0.000%	99.925%
9220	SHIMOJIMA CO LT	0.000%	99.925%
9221	HAGIWARA ELECTR	0.000%	99.926%
9222	SEVERFIELD-ROWE	0.000%	99.926%
9223	CHINA FINANCIAL	0.000%	99.926%
9224	CHUNGHWA PICTUR	0.000%	99.926%
9225	IMDEX LTD	0.000%	99.926%
9226	KEY COFFEE INC	0.000%	99.927%
9227	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.927%
9228	FORTIS HLTH (IN	0.000%	99.927%
9229	FUTURE SYSTEMS	0.000%	99.927%
9230	AKSIGORTA AS	0.000%	99.927%
9231	GR ED L'ESPRESS	0.000%	99.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.928%
9233	CLERE AG	0.000%	99.928%
9234	KINKI SHARYO CO	0.000%	99.928%
9235	COMPANHIA DE GA	0.000%	99.928%
9236	KURIYAMA HOLDIN	0.000%	99.928%
9237	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.929%
9238	CHONGQING MACHI	0.000%	99.929%
9239	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.929%
9240	ITFOR INC	0.000%	99.929%
9241	KYOWA LEATHER	0.000%	99.929%
9242	OVERSEAS CHINES	0.000%	99.930%
9243	INDUSTRIAL BLDG	0.000%	99.930%
9244	DAIDOH	0.000%	99.930%
9245	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.930%
9246	TAINAN ENTERPRI	0.000%	99.930%
9247	ABILITY ENTERPR	0.000%	99.930%
9248	CIA ENERGETICA	0.000%	99.931%
9249	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.931%
9250	AEON CREDIT SER	0.000%	99.931%
9251	WANG ON GROUP	0.000%	99.931%
9252	BCO DESIO E BRI	0.000%	99.931%
9253	TOWER LTD	0.000%	99.932%
9254	TOMATO BANK LTD	0.000%	99.932%
9255	ALROV PROPRTIE	0.000%	99.932%
9256	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.932%
9257	SATORI ELECTRIC	0.000%	99.932%
9258	IMPERIAL HOTEL	0.000%	99.932%
9259	DAIICHI KENSETS	0.000%	99.933%
9260	ESSEL PROP	0.000%	99.933%
9261	PC TEL INC COMMON STOCK USD.001	0.000%	99.933%
9262	SKF INDIA LTD	0.000%	99.933%
9263	BANCO DE BOGOTA	0.000%	99.933%
9264	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.934%
9265	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.934%
9266	EXETER RESOURCE	0.000%	99.934%
9267	SAKAI OVEX CO L	0.000%	99.934%
9268	WOONGJIN THINKB	0.000%	99.934%
9269	MONGOLIAN MININ	0.000%	99.934%
9270	ECHELON FINANCI	0.000%	99.935%
9271	DAEHAN STEEL CO	0.000%	99.935%
9272	INTL PAPER	0.000%	99.935%
9273	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.935%
9274	UNICHEM LABS	0.000%	99.935%
9275	OENON HOLDINGS	0.000%	99.936%
9276	ADDLIFE AB	0.000%	99.936%
9277	YAC CO LTD	0.000%	99.936%
9278	GERRY WEBER INT	0.000%	99.936%
9279	CHEVALIER INTL	0.000%	99.936%
9280	SUNLAND GROUP L	0.000%	99.936%
9281	TOSHO CO LTD	0.000%	99.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	SFP DINING	0.000%	99.937%
9283	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.937%
9284	ECKERT & ZIEGLE	0.000%	99.937%
9285	AIRPORT FACILIT	0.000%	99.937%
9286	KEPPEL TELECOM&	0.000%	99.937%
9287	GILAT SATELLITE	0.000%	99.938%
9288	NAKAYAMA STEEL	0.000%	99.938%
9289	SINO GRANDNESS	0.000%	99.938%
9290	AVIC INTL HOLD	0.000%	99.938%
9291	HILAN LTD	0.000%	99.938%
9292	SANY HEAVY EQUI	0.000%	99.939%
9293	BASWARE OYJ	0.000%	99.939%
9294	NIHON PLAST CO	0.000%	99.939%
9295	ELECTRICITY GEN	0.000%	99.939%
9296	CW GROUP HLDGS	0.000%	99.939%
9297	DAIHATSU DIESEL	0.000%	99.939%
9298	SOLAR APPLIED M	0.000%	99.940%
9299	ASPO OYJ	0.000%	99.940%
9300	TUNAS BARU LAMP	0.000%	99.940%
9301	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.940%
9302	SNAI SPA	0.000%	99.940%
9303	VINDA INTERNATI	0.000%	99.940%
9304	PERENNIAL REAL	0.000%	99.941%
9305	GOOD RESOURCES	0.000%	99.941%
9306	KUANGCHI SCIENC	0.000%	99.941%
9307	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.941%
9308	ANF IMMOBILIER	0.000%	99.941%
9309	NIKKO CO	0.000%	99.941%
9310	BILLABONG INTER	0.000%	99.942%
9311	KESORAM INDUSTR	0.000%	99.942%
9312	POLYTEC ASSET H	0.000%	99.942%
9313	CERAGON NETWORK	0.000%	99.942%
9314	FUJISHOJI CO.LT	0.000%	99.942%
9315	HANEDA ZENITH H	0.000%	99.942%
9316	HALOWS CO LTD	0.000%	99.943%
9317	ELECNOR SA	0.000%	99.943%
9318	HATHWAY CABLE	0.000%	99.943%
9319	SHIHLIN ELEC &	0.000%	99.943%
9320	CHINA FIBER OPT	0.000%	99.943%
9321	FAG BEARINGS IN	0.000%	99.943%
9322	ACAL	0.000%	99.944%
9323	AREZZO INDUSTRI	0.000%	99.944%
9324	COCA-COLA ICECE	0.000%	99.944%
9325	HANWHA SECS	0.000%	99.944%
9326	WIJAYA KARYA	0.000%	99.944%
9327	CASTINGS	0.000%	99.944%
9328	IMPEXMETAL	0.000%	99.945%
9329	MIVTACH SHAMIR	0.000%	99.945%
9330	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.945%
9331	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	ADVAN CO LTD	0.000%	99.945%
9333	YUNNAN WATER IN	0.000%	99.945%
9334	GRUPO SECURITY	0.000%	99.946%
9335	ASIA CEMENT CHI	0.000%	99.946%
9336	ZHUHAI HLDGS IN	0.000%	99.946%
9337	OCEAN-LAND GROU	0.000%	99.946%
9338	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.946%
9339	MELBOURNE IT	0.000%	99.946%
9340	URTHECAST CORP	0.000%	99.947%
9341	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.947%
9342	YANCHANG PETROL	0.000%	99.947%
9343	KONDOTEC INC	0.000%	99.947%
9344	REGAL HOTELS IN	0.000%	99.947%
9345	SUGIH ENERGY TB	0.000%	99.947%
9346	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.948%
9347	KYUNGBANG LTD	0.000%	99.948%
9348	INDUSTRIA REIT	0.000%	99.948%
9349	DAEWOO SHIPBUIL	0.000%	99.948%
9350	CCC SA	0.000%	99.948%
9351	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.948%
9352	LEALEA ENTERPRI	0.000%	99.949%
9353	BRAEMAR SHIPPIN	0.000%	99.949%
9354	BURWILL HOLDING	0.000%	99.949%
9355	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.949%
9356	KASEN INTERNATI	0.000%	99.949%
9357	DAPHNE INTERNA	0.000%	99.949%
9358	KOREA TECH BANK	0.000%	99.950%
9359	CRAWFORD & CO	0.000%	99.950%
9360	KG CHEMICAL COR	0.000%	99.950%
9361	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.950%
9362	ALKANE RESOURCE	0.000%	99.950%
9363	OTSUKA KAGU	0.000%	99.950%
9364	AVIC INTERNATIO	0.000%	99.951%
9365	SOCOVEDSA SA	0.000%	99.951%
9366	TOMOE CORP	0.000%	99.951%
9367	EIH LTD	0.000%	99.951%
9368	AARTI INDS	0.000%	99.951%
9369	KATO WORKS CO	0.000%	99.951%
9370	GFOOT CO LTD	0.000%	99.951%
9371	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.952%
9372	FIRST SOUTH BANCORP INC /INC COMMON STOCK USD.01	0.000%	99.952%
9373	CALEDONIA MININ	0.000%	99.952%
9374	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.952%
9375	MANDARIN ORIENT	0.000%	99.952%
9376	ELLAKTOR SA	0.000%	99.952%
9377	ID LOGISTICS GR	0.000%	99.953%
9378	MUTOW CO LTD	0.000%	99.953%
9379	SRV GROUP OYJ	0.000%	99.953%
9380	CHORUS LTD ADR ADR	0.000%	99.953%
9381	TAEWOONG CO	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	VINY THAI	0.000%	99.953%
9383	SURYA CITRA MED	0.000%	99.954%
9384	STREET CAPITAL	0.000%	99.954%
9385	IMMOBEL	0.000%	99.954%
9386	MJ GLEESON PLC	0.000%	99.954%
9387	DELTA PROPERTY	0.000%	99.954%
9388	SRI SPORTS LIMI	0.000%	99.954%
9389	SOCO INTERNATIO	0.000%	99.954%
9390	CARBORUNDUM	0.000%	99.955%
9391	TER BEKE SA	0.000%	99.955%
9392	AGV PRODUCTS	0.000%	99.955%
9393	INVESTORE PROP	0.000%	99.955%
9394	JOHN LAING GROU	0.000%	99.955%
9395	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.955%
9396	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.956%
9397	SHINYOUNG SECS	0.000%	99.956%
9398	COCO'S JAPAN CO	0.000%	99.956%
9399	SEJONG INDUSTRI	0.000%	99.956%
9400	FDC LTD/INDIA	0.000%	99.956%
9401	MAHARASHTRA SEA	0.000%	99.956%
9402	ADANI TRANSMISS	0.000%	99.956%
9403	AUDICODES	0.000%	99.957%
9404	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.957%
9405	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.957%
9406	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.957%
9407	TPV TECHNOLOGY	0.000%	99.957%
9408	KAPSCH TRAFFICC	0.000%	99.957%
9409	SELVAAG BOLIG A	0.000%	99.957%
9410	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.958%
9411	TSC GROUP HOLDI	0.000%	99.958%
9412	MCLEOD RUSSEL I	0.000%	99.958%
9413	VETOQUINOL SA	0.000%	99.958%
9414	SILICON WORKS	0.000%	99.958%
9415	YAIZU SUISANKAG	0.000%	99.958%
9416	DIALIGHT PLC	0.000%	99.959%
9417	POLARIS INFRAS	0.000%	99.959%
9418	NVC LIGHTING HO	0.000%	99.959%
9419	CHINA OVERSEAS	0.000%	99.959%
9420	WIN HANVERKY HO	0.000%	99.959%
9421	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.959%
9422	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.959%
9423	SAPIENS INTERNA	0.000%	99.960%
9424	POLY CULTURE GR	0.000%	99.960%
9425	LAKSHMI VILAS B	0.000%	99.960%
9426	AMERIGO RESOURC	0.000%	99.960%
9427	FULLER SMITH &	0.000%	99.960%
9428	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.960%
9429	VINA CONCHA Y T	0.000%	99.960%
9430	TA ANN HOLDINGS	0.000%	99.961%
9431	HOME INVEST BEL	0.000%	99.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.961%
9433	HUMAX CO LTD	0.000%	99.961%
9434	CORP BANK	0.000%	99.961%
9435	TOHOKU BANK	0.000%	99.961%
9436	SUNCALL CORP	0.000%	99.961%
9437	FIRST STEAMSHIP	0.000%	99.962%
9438	GENERATION HEAL	0.000%	99.962%
9439	IRC LIMITED	0.000%	99.962%
9440	TOYO ELECTRIC	0.000%	99.962%
9441	PT MULTIPLOAR C	0.000%	99.962%
9442	FREQUENCY ELEC	0.000%	99.962%
9443	APPROACH RESOUR	0.000%	99.962%
9444	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.962%
9445	HWA SHIN CO	0.000%	99.963%
9446	SELCUK ECZA DEP	0.000%	99.963%
9447	DISTELL GROUP L	0.000%	99.963%
9448	TOPPS TILES	0.000%	99.963%
9449	BANK BUKOPIN PT	0.000%	99.963%
9450	KERRY TJ LOGIST	0.000%	99.963%
9451	INFOMEDIA	0.000%	99.963%
9452	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.964%
9453	HONG KONG FERRY	0.000%	99.964%
9454	HOGG ROBINSON G	0.000%	99.964%
9455	SOCAM DEVELOPME	0.000%	99.964%
9456	HKSCAN OYJ	0.000%	99.964%
9457	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.964%
9458	ENEA AB	0.000%	99.964%
9459	SUNGCHANG ENTER	0.000%	99.965%
9460	RATTANINDIA	0.000%	99.965%
9461	SHOFU INC	0.000%	99.965%
9462	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.965%
9463	OXLEY HOLDINGS	0.000%	99.965%
9464	VIVA INDUSTRIAL	0.000%	99.965%
9465	INNOTECH CORP	0.000%	99.965%
9466	GUARARAPES CONF	0.000%	99.965%
9467	GLAXO SMITHKLIN	0.000%	99.966%
9468	YELP INC COMMON STOCK USD.000001	0.000%	99.966%
9469	NEW HOPE CORP	0.000%	99.966%
9470	BARON DE LEY	0.000%	99.966%
9471	NICHIA STEEL WO	0.000%	99.966%
9472	DEPOMED INC COMMON STOCK	0.000%	99.966%
9473	NS SHOPPING CO	0.000%	99.966%
9474	FLUIDRA SA	0.000%	99.966%
9475	SALEM COMM CORP	0.000%	99.967%
9476	PMP COMMUNICATI	0.000%	99.967%
9477	NSL LTD	0.000%	99.967%
9478	NORWEGIAN PROPE	0.000%	99.967%
9479	TECHNOTRANS AG	0.000%	99.967%
9480	BEST BRIDAL INC	0.000%	99.967%
9481	KINTETSU DPT ST	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	ANDHRA BANK	0.000%	99.968%
9483	SITOU GROUP HLD	0.000%	99.968%
9484	HOKUETSU INDS C	0.000%	99.968%
9485	COVISINT CORP COMMON STOCK	0.000%	99.968%
9486	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.968%
9487	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.968%
9488	FAR EAST HOLDIN	0.000%	99.968%
9489	CEQUENCE ENERGY	0.000%	99.968%
9490	LINK NET TBK PT	0.000%	99.969%
9491	HOKKAI CAN CO	0.000%	99.969%
9492	MEDUSA MINING L	0.000%	99.969%
9493	TBK Co., Ltd.	0.000%	99.969%
9494	BSL CORPORATION	0.000%	99.969%
9495	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.969%
9496	TRIVENI TURBINE	0.000%	99.969%
9497	TWIN DISC INC COMMON STOCK	0.000%	99.969%
9498	AGORA	0.000%	99.970%
9499	ASIA SATELLITE	0.000%	99.970%
9500	FAR EAST ORCH	0.000%	99.970%
9501	SAFETY GODOWN C	0.000%	99.970%
9502	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.970%
9503	PEET LIMITED	0.000%	99.970%
9504	EUROTECH SPA	0.000%	99.970%
9505	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.970%
9506	GAFISA SA RTS E	0.000%	99.971%
9507	KOMEHYO	0.000%	99.971%
9508	REAL INDUSTRY I	0.000%	99.971%
9509	IMAGI INTERNATI	0.000%	99.971%
9510	IBI GROUP INC.	0.000%	99.971%
9511	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.971%
9512	PILOT GOLD INC	0.000%	99.971%
9513	CODAN LTD	0.000%	99.971%
9514	IPE GROUP LTD	0.000%	99.972%
9515	BIO PAPPEL SAB	0.000%	99.972%
9516	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.972%
9517	KPX CHEMICAL	0.000%	99.972%
9518	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.972%
9519	SADBHAV ENGINEE	0.000%	99.972%
9520	GATEWAY LIFESTY	0.000%	99.972%
9521	S&T DYNAMICS CO	0.000%	99.972%
9522	TRINITY LTD	0.000%	99.972%
9523	ASKUL	0.000%	99.973%
9524	DONGBU SECURITI	0.000%	99.973%
9525	MAINSTREET HEAL	0.000%	99.973%
9526	BANYAN TREE HOL	0.000%	99.973%
9527	TILT RENEWABLES	0.000%	99.973%
9528	EASTERN MEDIA	0.000%	99.973%
9529	PADDY POWER BET	0.000%	99.973%
9530	HESKA CORP	0.000%	99.973%
9531	UTD PLANTATION	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	INTEVAC INC	0.000%	99.974%
9533	HEIDELBERGCEMEN	0.000%	99.974%
9534	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.974%
9535	ORIGIN ELECTRIC	0.000%	99.974%
9536	RECKON LTD	0.000%	99.974%
9537	HUA ENG WIRE&CA	0.000%	99.974%
9538	OHB SE	0.000%	99.974%
9539	LAURA ASHLEY HO	0.000%	99.974%
9540	SHIDAX CORP	0.000%	99.975%
9541	THERMAX LTD	0.000%	99.975%
9542	K1 VENTURES LTD	0.000%	99.975%
9543	CENTURIA METROP	0.000%	99.975%
9544	ORANGE POLSKA	0.000%	99.975%
9545	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.975%
9546	ALMADEN MINERAL	0.000%	99.975%
9547	CARLO CAVAZZI H	0.000%	99.975%
9548	ITC CORP	0.000%	99.975%
9549	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.976%
9550	ZHONG AN REAL E	0.000%	99.976%
9551	CONTINENTAL HLD	0.000%	99.976%
9552	TAT HONG HOLDIN	0.000%	99.976%
9553	TSUI WAH HOLDIN	0.000%	99.976%
9554	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.976%
9555	MEITO SANGYO CO	0.000%	99.976%
9556	PFENEX INC COMMON STOCK USD.001	0.000%	99.976%
9557	SANYO TRADING C	0.000%	99.976%
9558	CRISIL LTD	0.000%	99.977%
9559	BANK INTERNASIO	0.000%	99.977%
9560	ZUG ESTATES HLD	0.000%	99.977%
9561	LOW KENG HUAT(S	0.000%	99.977%
9562	MYSTATE LTD	0.000%	99.977%
9563	NATURAL ALTERNT	0.000%	99.977%
9564	TRIFAST PLC	0.000%	99.977%
9565	CHINA AVIATION	0.000%	99.977%
9566	R.E.A. HOLDINGS	0.000%	99.977%
9567	TOW CO LTD	0.000%	99.978%
9568	WATAHAN & CO LT	0.000%	99.978%
9569	BORYUNG PHARM	0.000%	99.978%
9570	SANYO HOUSING N	0.000%	99.978%
9571	WARTECK INVEST	0.000%	99.978%
9572	UNITED MICROELECTRON SP ADR ADR	0.000%	99.978%
9573	FUJISASH CO LTD	0.000%	99.978%
9574	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.978%
9575	EASTMAIN RES IN	0.000%	99.978%
9576	CHINA GREAT STA	0.000%	99.978%
9577	SEED CO LTD/TOK	0.000%	99.979%
9578	SAMSE SA	0.000%	99.979%
9579	OZFOREX GROUP L	0.000%	99.979%
9580	WEE HUR HOLDING	0.000%	99.979%
9581	CARDNO LIMITED	0.000%	99.979%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	PINGUELY-HAULOT	0.000%	99.979%
9583	AKTIA BANK OYJ	0.000%	99.979%
9584	SHENGUAN HOLDIN	0.000%	99.979%
9585	WHIRLPOOL OF IN	0.000%	99.979%
9586	PHARMA MAR SA	0.000%	99.980%
9587	NORCROS PLC	0.000%	99.980%
9588	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.980%
9589	BSQUARE CORP COMMON STOCK	0.000%	99.980%
9590	ELRON ELECTRONI	0.000%	99.980%
9591	HOTELES CITY EX	0.000%	99.980%
9592	RENTIAN TECHNOL	0.000%	99.980%
9593	NATURES SUNSHIN	0.000%	99.980%
9594	GALLANT VENTURE	0.000%	99.980%
9595	KATHMANDU HOLDI	0.000%	99.980%
9596	ST. IVES PLC	0.000%	99.981%
9597	GULF MARINE SER	0.000%	99.981%
9598	GAJAH TUNGGAL	0.000%	99.981%
9599	TK DEVELOPMENT	0.000%	99.981%
9600	COXON PRECISE I	0.000%	99.981%
9601	CGG SA	0.000%	99.981%
9602	KIAN JOO CAN FC	0.000%	99.981%
9603	CHINA LOTSYNERG	0.000%	99.981%
9604	THURGAUER KANTO	0.000%	99.981%
9605	MACMAHON HOLDIN	0.000%	99.981%
9606	MBK PCL	0.000%	99.982%
9607	CEDAR WOODS PRO	0.000%	99.982%
9608	FORTRESS PAPER	0.000%	99.982%
9609	CROCODILE GARME	0.000%	99.982%
9610	TAKASHIMA & CO	0.000%	99.982%
9611	EQUITAL	0.000%	99.982%
9612	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.982%
9613	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.982%
9614	DAISHINKU CORP	0.000%	99.982%
9615	TROY RESOURCES	0.000%	99.982%
9616	REPSOL SA	0.000%	99.983%
9617	IFG GROUP PLC	0.000%	99.983%
9618	SURYA SEMESTA I	0.000%	99.983%
9619	KIMOTO CO LTD	0.000%	99.983%
9620	CHINA YURUN FOO	0.000%	99.983%
9621	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.983%
9622	AEROPORTO VENEZ	0.000%	99.983%
9623	VIOHALCO SA	0.000%	99.983%
9624	AVIANCA HOLDING	0.000%	99.983%
9625	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.983%
9626	GUANGNAN(HLDGS)	0.000%	99.984%
9627	TAKE AND GIVE	0.000%	99.984%
9628	HANMI SEMICONDU	0.000%	99.984%
9629	INVESTORS TITLE CO COMMON STOCK	0.000%	99.984%
9630	EQUITY FIN HOLD	0.000%	99.984%
9631	MARUYAMA MFG CO	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	OSK HOLDINGS BH	0.000%	99.984%
9633	HFA HOLDINGS LI	0.000%	99.984%
9634	CHINA ELEC OPTI	0.000%	99.984%
9635	SAMSON HOLDING	0.000%	99.984%
9636	VILLA WORLD LTD	0.000%	99.984%
9637	MINEROS S.A.	0.000%	99.985%
9638	CONSTANTIN MEDI	0.000%	99.985%
9639	Tessi S.A.	0.000%	99.985%
9640	DONGYUE GROUP	0.000%	99.985%
9641	KOSEI SECURITIE	0.000%	99.985%
9642	INTRALOT SA - I	0.000%	99.985%
9643	COOPER ENERGY L	0.000%	99.985%
9644	LEMMINKAINEN OY	0.000%	99.985%
9645	THE BASIC HOUSE	0.000%	99.985%
9646	BCB BANCORP INC COMMON STOCK	0.000%	99.985%
9647	MIYOSHI OIL & F	0.000%	99.985%
9648	STARK TECHNOLOG	0.000%	99.986%
9649	AICHI TOKEI DEN	0.000%	99.986%
9650	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.986%
9651	PALADIN ENERGY	0.000%	99.986%
9652	DICKSON CONCEPT	0.000%	99.986%
9653	PARADISE ENTERT	0.000%	99.986%
9654	METALS X LTD	0.000%	99.986%
9655	ATHENS WATER SU	0.000%	99.986%
9656	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9657	GETIN HOLDING S	0.000%	99.986%
9658	ASCENCIO	0.000%	99.986%
9659	KOHSOKU CORP	0.000%	99.986%
9660	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.987%
9661	SHIN NIPPON AIR	0.000%	99.987%
9662	SOUNDWILL HOLDI	0.000%	99.987%
9663	HIROSHIMA ELEC	0.000%	99.987%
9664	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.987%
9665	CSG LIMITED	0.000%	99.987%
9666	TOMEN DEVICES C	0.000%	99.987%
9667	GRANDVISION BV	0.000%	99.987%
9668	DYNAMIC ELECTRO	0.000%	99.987%
9669	FDM GROUP PLC	0.000%	99.987%
9670	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.987%
9671	DARFON ELECTRON	0.000%	99.987%
9672	GLORIOUS SUN EN	0.000%	99.988%
9673	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.988%
9674	TOFAS TURK OTOM	0.000%	99.988%
9675	MAHINDRA CIE AU	0.000%	99.988%
9676	NEW YORK & CO I	0.000%	99.988%
9677	SHELL REFINING(	0.000%	99.988%
9678	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.988%
9679	SILICON INTEG S	0.000%	99.988%
9680	CHINA HUIZHAN D	0.000%	99.988%
9681	RIZAL COMML BAN	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	REFRESCO GROUP	0.000%	99.988%
9683	KLOVERN AB B SH	0.000%	99.988%
9684	LSL PROPERTY SE	0.000%	99.988%
9685	ASHTROM PROPERT	0.000%	99.989%
9686	INNODATA INC COMMON STOCK USD.01	0.000%	99.989%
9687	LOGISTEC CORP C	0.000%	99.989%
9688	TOP SPRING INTL	0.000%	99.989%
9689	NONG SHIM HOLDI	0.000%	99.989%
9690	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.989%
9691	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.989%
9692	HAGOROMO FOODS	0.000%	99.989%
9693	TAIKO PHARMACEU	0.000%	99.989%
9694	GEAR ENERGY LTD	0.000%	99.989%
9695	MIE HOLDINGS CO	0.000%	99.989%
9696	FRAGRANCE GROUP	0.000%	99.989%
9697	YONDENKO CORP	0.000%	99.989%
9698	PROSAFE ASA	0.000%	99.990%
9699	BOLU CIMENTO SA	0.000%	99.990%
9700	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.990%
9701	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.990%
9702	FALCON ENERGY G	0.000%	99.990%
9703	QAD INC B COMMON STOCK USD.001	0.000%	99.990%
9704	MEDICAL SYSTEM	0.000%	99.990%
9705	AFFINE	0.000%	99.990%
9706	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.990%
9707	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.990%
9708	DECEUNINCK	0.000%	99.990%
9709	NAPEC INC	0.000%	99.990%
9710	TOWN CENTRE SEC	0.000%	99.990%
9711	CHINA PROPERTIE	0.000%	99.991%
9712	PETRUS RESOURCE	0.000%	99.991%
9713	KAM HING INTERN	0.000%	99.991%
9714	XERIUM TECHNOLO	0.000%	99.991%
9715	TORIGOE CO LTD	0.000%	99.991%
9716	CHAMBAL FER	0.000%	99.991%
9717	CONSTRUCTORA CO	0.000%	99.991%
9718	DYNASTY FINE WI	0.000%	99.991%
9719	US AUTO PARTS N	0.000%	99.991%
9720	GRUPO ARGOS SA	0.000%	99.991%
9721	MODUSLINK GLOBA	0.000%	99.991%
9722	ORIENTAL WATCH	0.000%	99.991%
9723	DYNA-MAC HOLDIN	0.000%	99.991%
9724	CHINA PUBLIC PR	0.000%	99.991%
9725	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.992%
9726	TSH RESOURCES B	0.000%	99.992%
9727	EXCELSIOR MEDIC	0.000%	99.992%
9728	TOTAL GABON	0.000%	99.992%
9729	HOKKAIDO GAS CO	0.000%	99.992%
9730	NIPPON FILCON C	0.000%	99.992%
9731	APN OUTDOOR GRO	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.992%
9733	S.T.CHEMICAL CO	0.000%	99.992%
9734	CATABASIS PHARM	0.000%	99.992%
9735	ALVIVA HOLDINGS	0.000%	99.992%
9736	ERICSSON LM-A S	0.000%	99.992%
9737	PRIME MEDIA GRO	0.000%	99.992%
9738	BALMER LAWRIE	0.000%	99.992%
9739	TV AZTECA	0.000%	99.992%
9740	ASPEN GROUP	0.000%	99.993%
9741	HANISON CONSTRU	0.000%	99.993%
9742	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.993%
9743	WESTPORT INNOVA	0.000%	99.993%
9744	ABAN OFFSHORE	0.000%	99.993%
9745	TOMORROW FOCUS	0.000%	99.993%
9746	MIMAKI ENGINEER	0.000%	99.993%
9747	EUROZ LTD	0.000%	99.993%
9748	DELTICOM AG	0.000%	99.993%
9749	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.993%
9750	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.993%
9751	VOLUTION GROUP	0.000%	99.993%
9752	MINERA FRISCO S	0.000%	99.993%
9753	SKYLINE CORP	0.000%	99.993%
9754	ZEDGE INC CL B COMMON STOCK	0.000%	99.993%
9755	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.993%
9756	TEN NETWORK HLD	0.000%	99.994%
9757	CB INDUSTRIAL P	0.000%	99.994%
9758	AVENG	0.000%	99.994%
9759	ASANTE INC	0.000%	99.994%
9760	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.994%
9761	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.994%
9762	HITE HOLDINGS C	0.000%	99.994%
9763	FOUNTAIN SET HL	0.000%	99.994%
9764	IMMSI SPA	0.000%	99.994%
9765	ALTium LTD	0.000%	99.994%
9766	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.994%
9767	NIPPON HUME PIP	0.000%	99.994%
9768	YUANDA CHINA HO	0.000%	99.994%
9769	ASCOTT RESIDENC	0.000%	99.994%
9770	BROCKMAN MINING	0.000%	99.994%
9771	KAI YUAN HOLDIN	0.000%	99.994%
9772	WORLD HOLDINGS	0.000%	99.995%
9773	ANXIN-CHINA HOL	0.000%	99.995%
9774	VGI GLOBAL MEDI	0.000%	99.995%
9775	MEGASTUDY CO LT	0.000%	99.995%
9776	BOOT(HENRY) & S	0.000%	99.995%
9777	ROULARTA MEDIA	0.000%	99.995%
9778	SHIKIBO LTD	0.000%	99.995%
9779	WAH SEONG	0.000%	99.995%
9780	ISE CHEMICAL CO	0.000%	99.995%
9781	STRAD ENERGY SE	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ARCELORMITTAL S	0.000%	99.995%
9783	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.995%
9784	PYI CORPORATION	0.000%	99.995%
9785	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.995%
9786	PEARL ORIENTAL	0.000%	99.995%
9787	TOTAL ACCESS CO	0.000%	99.995%
9788	LEES PHARMACEUT	0.000%	99.995%
9789	STRONG PETROCHE	0.000%	99.995%
9790	BANCO ABC BRASI	0.000%	99.996%
9791	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.996%
9792	BOUSTEAD PROJEC	0.000%	99.996%
9793	SEQUANA	0.000%	99.996%
9794	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.996%
9795	HEG LIMITED	0.000%	99.996%
9796	O LUXE HOLDINGS	0.000%	99.996%
9797	BR PROPERTIES S	0.000%	99.996%
9798	HI-P INTERNATIO	0.000%	99.996%
9799	SINON CORP	0.000%	99.996%
9800	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9801	CVC BRASIL OP A	0.000%	99.996%
9802	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9803	MINGFA GROUP	0.000%	99.996%
9804	ADDNODE GROUP A	0.000%	99.996%
9805	INES CORPORATIO	0.000%	99.996%
9806	SUNWAY CONSTRUC	0.000%	99.996%
9807	BANK OF KOCHI L	0.000%	99.996%
9808	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
9809	ESUN HOLDINGS L	0.000%	99.996%
9810	NAGARJUNA FERTI	0.000%	99.997%
9811	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.997%
9812	OLYMPIC CORP	0.000%	99.997%
9813	INFOMART CORP	0.000%	99.997%
9814	MCKAY SECURITIE	0.000%	99.997%
9815	TRUBA ALAM MANU	0.000%	99.997%
9816	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.997%
9817	LANDING INTL DE	0.000%	99.997%
9818	GROUPE OPEN	0.000%	99.997%
9819	ORASCOM DEVELOP	0.000%	99.997%
9820	CATENA AB	0.000%	99.997%
9821	BRILLIANT CIRCL	0.000%	99.997%
9822	MEGASTUDY EDUCA	0.000%	99.997%
9823	SALMAT LTD	0.000%	99.997%
9824	NIHON TRIM CO	0.000%	99.997%
9825	KAPPA CREATE CO	0.000%	99.997%
9826	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.997%
9827	ONO SOKKI CO	0.000%	99.997%
9828	NISSEI INDUSTRI	0.000%	99.997%
9829	VOCENTO	0.000%	99.997%
9830	A&D CO LTD	0.000%	99.997%
9831	CHINA DAYE NON-	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	DB REALTY LTD	0.000%	99.998%
9833	PERPETUAL ENERG	0.000%	99.998%
9834	LPP SA	0.000%	99.998%
9835	SLATER & GORDON	0.000%	99.998%
9836	REAL NUTRICEUTI	0.000%	99.998%
9837	BAOXIN AUTO GRO	0.000%	99.998%
9838	GET NICE FINANC	0.000%	99.998%
9839	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
9840	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9841	BOUSTEAD PLANTA	0.000%	99.998%
9842	AUSWIDE BANK LT	0.000%	99.998%
9843	ECOSYNTHETIX IN	0.000%	99.998%
9844	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
9845	MIN XIN HLDGS	0.000%	99.998%
9846	MEIWA ESTATE CO	0.000%	99.998%
9847	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.998%
9848	BANRO CORPORATI	0.000%	99.998%
9849	B2W CIA DIGITAL	0.000%	99.998%
9850	TERNA ENERGY SA	0.000%	99.998%
9851	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
9852	YEO HIAP SENG	0.000%	99.998%
9853	LUKS GROUP (VH)	0.000%	99.998%
9854	FERROLIGAS FERB	0.000%	99.998%
9855	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9856	AFRICA ISRAEL I	0.000%	99.999%
9857	CHINA RARE EART	0.000%	99.999%
9858	GETIN NOBLE BA	0.000%	99.999%
9859	QUNXING PAPER H	0.000%	99.999%
9860	ALANDSBANKEN	0.000%	99.999%
9861	FUTURE BRIGHT H	0.000%	99.999%
9862	STEEL & TUBE HL	0.000%	99.999%
9863	BLOOMSBURY PUBL	0.000%	99.999%
9864	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
9865	CGG SPON ADR ADR	0.000%	99.999%
9866	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.999%
9867	AFRICAN PHOENIX	0.000%	99.999%
9868	BGR ENERGY SYST	0.000%	99.999%
9869	K.P.R. MILL	0.000%	99.999%
9870	COMPUGEN LTD	0.000%	99.999%
9871	MAX VENTURES &	0.000%	99.999%
9872	GRUPO FAMSA SA	0.000%	99.999%
9873	NRJ GROUP	0.000%	99.999%
9874	MIDLAND IC&I LT	0.000%	99.999%
9875	TECHNICOLOR	0.000%	99.999%
9876	PACIFIC CURRENT	0.000%	99.999%
9877	PVA TEPLA AG	0.000%	99.999%
9878	BERJAYA LAND BH	0.000%	99.999%
9879	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
9880	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
9881	ARALEZ PHARMACE	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	SANGETSU CO	0.000%	99.999%
9883	TEEKAY TANKERS	0.000%	99.999%
9884	EPSILON ENERGY	0.000%	100.000%
9885	HIPAY GROUP SA	0.000%	100.000%
9886	JAKARTA INTL HT	0.000%	100.000%
9887	JINDAL SAW LTD	0.000%	100.000%
9888	SILVER BASE GRO	0.000%	100.000%
9889	AEGON NV	0.000%	100.000%
9890	KONG SUN HLDGS	0.000%	100.000%
9891	TELEGRAAF MEDIA	0.000%	100.000%
9892	EZRA HOLDINGS	0.000%	100.000%
9893	O'KEY GROUP SA	0.000%	100.000%
9894	CENTAUR MEDIA	0.000%	100.000%
9895	CARINDALE PROPE	0.000%	100.000%
9896	DYAX CORPORATIO	0.000%	100.000%
9897	SSANGYONG INFOR	0.000%	100.000%
9898	CHIA HSIN CEMEN	0.000%	100.000%
9899	EMPRESAS ICA SA	0.000%	100.000%
9900	TAKACHIHO KOHEK	0.000%	100.000%
9901	April Group	0.000%	100.000%
9902	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.000%
9903	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.000%
9904	TEIXEIRA DUARTE	0.000%	100.000%
9905	AXTEL SAB DE CV	0.000%	100.000%
9906	UCO BANK	0.000%	100.000%
9907	BONJOUR HOLDING	0.000%	100.000%
9908	JINDAL POLY FIL	0.000%	100.000%
9909	LYDIAN INTERNAT	0.000%	100.000%
9910	TONLY ELECTRONI	0.000%	100.000%
9911	ADVEO GROUP INT	0.000%	100.000%
9912	REDKNEE SOLUTIO	0.000%	100.000%
9913	ENERGY ABSOLUTE	0.000%	100.000%
9914	SWIBER HOLDINGS	0.000%	100.000%
9915	QINQIN FOODSTUF	0.000%	100.000%
9916	TUNAS RIDEAN	0.000%	100.000%
9917	YONGNAM HOLDING	0.000%	100.000%
9918	WATPAC LIMITED	0.000%	100.000%
9919	LANDING INTL DE	0.000%	100.000%
9920	PACIFIC ANDES I	0.000%	100.000%
9921	DRDGOLD LTD	0.000%	100.000%
9922	SAFEWAY INC	0.000%	100.000%
9923	ASALEO CARE LTD	0.000%	100.000%
9924	C C LAND HOLDIN	0.000%	100.000%
9925	TPI TRIUNFO PAR	0.000%	100.000%
9926	CHINA ENVIRONME	0.000%	100.000%
9927	PIK GROUP-GDR R	0.000%	100.000%
9928	DOGUS OTOMOTIV	0.000%	100.000%
9929	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.001%
9930	SINAR MAS MULTI	0.000%	100.001%
9931	CUDECO LIMITED	0.000%	100.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	GLOBAL PREMIUM	0.000%	100.001%
9933	HILLS INDUSTRIE	0.000%	100.001%
9934	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.001%
9935	SOCIEDAD MATRIZ	0.000%	100.001%
9936	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.001%
9937	ITE TECH INC	0.000%	100.001%
9938	NAM CHEONG LIM	0.000%	100.001%
9939	MACA LIMITED	0.000%	100.001%
9940	BCO PINE SA	0.000%	100.001%
9941	SEPURA PLC	0.000%	100.001%
9942	SOCIETE MANUTAN	0.000%	100.001%
9943	BE GROUP AB	0.000%	100.001%
9944	SPORTECH PLC	0.000%	100.001%
9945	KENMARE RESOURC	0.000%	100.001%
9946	POLARIS SOFTWARE	0.000%	100.001%
9947	CHINA BILLION R	0.000%	100.001%
9948	COOPER ENERGY L	0.000%	100.001%
9949	FIRST STEAMSHIP	0.000%	100.001%
9950	DOWNER EDI LTD	0.000%	100.001%
9951	TALVIVAARA MINI	0.000%	100.001%
9952	ZENITH CAPITAL	0.000%	100.001%
9953	CHENNAI SUPER K	0.000%	100.001%
9954	PARSVNATH DEVEL	0.000%	100.001%
9955	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	0.000%	100.001%
9956	JITF INFRALOGIS	0.000%	100.001%
9957	SING HOLDINGS L	0.000%	100.001%
9958	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.001%
9959	CIBER INC	0.000%	100.001%
9960	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.001%
9961	BANCA MONTE DEI	0.000%	100.001%
9962	RB ENERGY INC	0.000%	100.001%
9963	ORMAT TECHNOLOG	0.000%	100.001%
9964	BANCO PAN SA	0.000%	100.001%
9965	COSAN LOGISTICA	0.000%	100.001%
9966	ELECTRICITE DE	0.000%	100.001%
9967	DEVA HLDG	0.000%	100.001%
9968	ENERGIX-RENEWAB	0.000%	100.001%
9969	KUNGSLEDEN AB R	0.000%	100.001%
9970	ARRIUM LTD	0.000%	100.001%
9971	SNS REAAL GROEP	-	100.001%
9972	RREEF CHINA COM	-	100.001%
9973	MINCO BASE META	-	100.001%
9974	PRIME AET & D H	-	100.001%
9975	AFREN PLC COMMO	-	100.001%
9976	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.001%
9977	HOCHDORF HOLDIN	-	100.001%
9978	PEACE MARK HLDG	-	100.001%
9979	FRASER PAPERS I	-	100.001%
9980	PESCANOVA SA	-	100.001%
9981	ALAPIS HOLDING	-	100.001%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ANGLO IRISH BAN	-	100.001%
9983	BCA POP ETRUR-L	-	100.001%
9984	RHB CAPITAL BHD	-	100.001%
9985	CRAFT OIL LTD	-	100.001%
9986	SCANIA AB	-	100.001%
9987	TOUCHSTONE EXPL	-	100.001%
9988	VIRGIN AUSTRALI	-	100.001%
9989	INTERCELL AG RI	-	100.001%
9990	QLT INC CLASS A	-	100.001%
9991	KARDEMIR KARABU	-	100.001%
9992	LIGHTSTREAM RES	-	100.001%
9993	CHINA LUMENA NE	-	100.001%
9994	BCO ESPIR SANTO	-	100.001%
9995	WARRANTS CONTRA	-	100.001%
9996	BERLIAN LAJU TA	-	100.001%
9997	EGANAGOLDPFEIL	-	100.001%
9998	QLT INC DOJ/SEC	-	100.001%
9999	QLT INC WTS EXP	-	100.001%
10000	HANFENG EVERGRE	-	100.001%
10001	FERROGLOBE PLC	-	100.001%
10002	C A DE MEDITERR	-	100.001%
10003	CHINA METAL REC	-	100.001%
10004	SENTUL CITY TBK	-	100.001%
10005	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.001%
10006	ETABLISSEMENTS	-	100.001%
10007	PRIME RETIREMEN	-	100.001%
10008	US Wire Order -	<span class="negative">-0.001%</span>	100.000%