

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

As of November 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CAD - London	1.992%	1.992%
2	REP AUSTRIA GOV	0.858%	2.850%
3	FINLAND GOVERNMENT	0.845%	3.695%
4	SWEDISH GOVT 3.	0.820%	4.516%
5	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.764%	5.279%
6	EUROPEAN STABIL	0.734%	6.013%
7	ORACLE CORP SR UNSECURED 09/21 1.9	0.695%	6.708%
8	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.693%	7.401%
9	FRENCH REPUBLIC	0.606%	8.007%
10	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.550%	8.556%
11	APPLE INC	0.468%	9.024%
12	BANK OF MONTREAL COMMON STOCK	0.462%	9.486%
13	KREDIT FUER WIE	0.462%	9.948%
14	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.435%	10.383%
15	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.425%	10.808%
16	AT+T INC COMMON STOCK USD1.0	0.420%	11.227%
17	BANK OF NOVA SCOTIA COMMON STOCK	0.403%	11.630%
18	KOMMUNINVEST I	0.402%	12.032%
19	KOMMUNINVEST I	0.398%	12.430%
20	SINGAPORE GOVERN	0.394%	12.824%
21	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.384%	13.208%
22	TORONTO DOMINION BANK COMMON STOCK	0.383%	13.591%
23	SWEDISH EXP CRE	0.382%	13.973%
24	WESTPAC BKG COR	0.379%	14.351%
25	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.357%	14.708%
26	UNEDIC ASSEO 0.	0.355%	15.063%
27	ROYAL BK OF CAN	0.350%	15.412%
28	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.349%	15.762%
29	SUNCOR ENERGY INC COMMON STOCK	0.349%	16.111%
30	WELLS FARGO + CO COMMON STOCK USD1.666	0.343%	16.454%
31	MICROSOFT CORP	0.337%	16.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.331%	17.122%
33	ROYAL BANK OF CANADA COMMON STOCK	0.319%	17.441%
34	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.318%	17.758%
35	CHEVRON CORP 2.	0.315%	18.074%
36	IBM CORP SR UNSECURED 01/22 2.5	0.315%	18.388%
37	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.303%	18.691%
38	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.302%	18.993%
39	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.291%	19.284%
40	EXXON MOBIL CORP COMMON STOCK	0.287%	19.571%
41	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.285%	19.856%
42	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.280%	20.136%
43	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.276%	20.412%
44	NATL AUST BANK	0.276%	20.688%
45	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.272%	20.960%
46	CANADA HOUSING	0.270%	21.230%
47	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.268%	21.498%
48	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.253%	21.751%
49	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.251%	22.002%
50	SHELL INTL.FIN.	0.245%	22.248%
51	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.245%	22.492%
52	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.245%	22.737%
53	IBM CORP SR UNSECURED 02/21 2.25	0.241%	22.978%
54	BANK OF AMERICA	0.241%	23.219%
55	INTEL CORP COMMON STOCK USD.001	0.240%	23.459%
56	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.240%	23.699%
57	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.239%	23.939%
58	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.238%	24.177%
59	MICROSOFT CORP COMMON STOCK USD.00000625	0.235%	24.412%
60	APPLE INC SR UNSECURED 02/22 2.5	0.235%	24.647%
61	AGENCE FRANCAIS	0.232%	24.879%
62	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.231%	25.109%
63	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.228%	25.338%
64	COMCAST CORP CLASS A COMMON STOCK USD.01	0.228%	25.566%
65	UK(GOVT OF) 4.2	0.227%	25.793%
66	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.222%	26.015%
67	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.221%	26.236%
68	SINGAPORE GOVT	0.221%	26.457%
69	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.220%	26.677%
70	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.220%	26.897%
71	SWEDEN GOVERNME	0.218%	27.116%
72	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.214%	27.330%
73	MANULIFE FINANCIAL CORP COMMON STOCK	0.212%	27.542%
74	CAISSE D'AMORT	0.212%	27.754%
75	US TREASURY N/B 05/25 2.125	0.211%	27.965%
76	BANK NEDERLANDS	0.211%	28.176%
77	NETWORK RAIL IN	0.203%	28.379%
78	PFIZER INC	0.200%	28.580%
79	TECK RESOURCES LTD CLS B COMMON STOCK	0.195%	28.774%
80	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.193%	28.968%
81	DEXIA CREDIT LO	0.193%	29.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	CHEVRON CORP COMMON STOCK USD.75	0.193%	29.354%
83	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.191%	29.544%
84	CHEVRON CORP SR UNSECURED 03/22 2.411	0.189%	29.733%
85	FRENCH REP GOVT	0.188%	29.921%
86	FMS WERTMANAGEM	0.188%	30.109%
87	LANDESKREDITBAN	0.187%	30.296%
88	INTL BK RECON &	0.185%	30.481%
89	BK OF NOVA SCOT	0.182%	30.663%
90	UNEDIC ASSEO 0.	0.181%	30.843%
91	MAGNA INTERNATIONAL INC COMMON STOCK	0.178%	31.022%
92	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.176%	31.198%
93	KINGDOM BELGIUM	0.175%	31.373%
94	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.172%	31.545%
95	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.170%	31.715%
96	BK NED GEMEENTE	0.170%	31.884%
97	MERCK + CO INC SR UNSECURED 02/22 2.35	0.169%	32.053%
98	CISCO SYSTEMS	0.167%	32.220%
99	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.166%	32.387%
100	CITIGROUP INC COMMON STOCK USD.01	0.166%	32.553%
101	BANK OF MONTREA	0.166%	32.718%
102	NEDERLANDSE WAT	0.166%	32.884%
103	WAL-MART STORES	0.162%	33.046%
104	CANADIAN NATURAL RESOURCES COMMON STOCK	0.162%	33.208%
105	WESTPAC BKG COR	0.157%	33.365%
106	PFIZER INC COMMON STOCK USD.05	0.155%	33.520%
107	SAMSUNG ELECTRO	0.154%	33.675%
108	DEXIA CREDIT LO	0.152%	33.827%
109	MICROSOFT CORP SR UNSECURED 11/20 2	0.150%	33.977%
110	PFIZER INC 0.25	0.150%	34.127%
111	AMAZON.COM INC	0.145%	34.273%
112	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.145%	34.417%
113	EFSF ZC 17NOV22	0.145%	34.562%
114	TOTAL CAPITAL I	0.144%	34.706%
115	BK NED GEMEENTE	0.142%	34.848%
116	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.142%	34.990%
117	SINGAPORE GOVT	0.142%	35.132%
118	SUN LIFE FINANCIAL INC COMMON STOCK	0.138%	35.270%
119	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.138%	35.408%
120	NESTLE FINANCE	0.138%	35.545%
121	COOPERATIEVE RA	0.137%	35.682%
122	SHELL INTERNATI	0.136%	35.818%
123	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.133%	35.952%
124	UNITEDHEALTH GR	0.132%	36.084%
125	DEUTSCHE BAHN F	0.131%	36.215%
126	TOTAL SA	0.131%	36.345%
127	GENERAL ELECTRI	0.129%	36.474%
128	FACEBOOK INC A COMMON STOCK USD.000006	0.128%	36.603%
129	INTER-AMERICAN	0.128%	36.731%
130	ASB FINANCE LTD	0.124%	36.856%
131	CHEVRON CORP SR UNSECURED 06/23 3.191	0.124%	36.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	ORACLE CORP SR UNSECURED 07/21 2.8	0.123%	37.102%
133	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.122%	37.224%
134	NESTLE SA	0.122%	37.346%
135	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.121%	37.467%
136	AGENCE FRANCAIS	0.121%	37.588%
137	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.121%	37.709%
138	SVENSKA HANDELS	0.120%	37.830%
139	TEMASEK FINL I	0.120%	37.950%
140	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.120%	38.070%
141	DEXIA CREDIT LO	0.120%	38.189%
142	DEXIA CREDIT LO	0.119%	38.308%
143	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.118%	38.426%
144	NATIONAL BK CDA	0.118%	38.544%
145	ALPHABET INC CL C COMMON STOCK USD.001	0.117%	38.662%
146	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.114%	38.776%
147	TRANSCANADA CORP COMMON STOCK	0.114%	38.890%
148	ALPHABET INC CL A COMMON STOCK USD.001	0.112%	39.003%
149	PROCTER + GAMBLE CO/THE COMMON STOCK	0.112%	39.114%
150	APPLE INC 1.55%	0.111%	39.226%
151	LANDWIRT RENTEN	0.111%	39.337%
152	ENBRIDGE INC COMMON STOCK	0.110%	39.446%
153	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.109%	39.555%
154	SNCF RESEAU 3.1	0.108%	39.663%
155	NOVARTIS CAP CO	0.107%	39.770%
156	GENERAL MOTORS CO COMMON STOCK USD.01	0.107%	39.877%
157	DAIMLER AG	0.105%	39.982%
158	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.104%	40.086%
159	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.103%	40.189%
160	NATIONAL AUSTRALIA	0.103%	40.292%
161	TOYOTA MOTOR CO	0.102%	40.394%
162	CANADIAN NATL RAILWAY CO COMMON STOCK	0.101%	40.495%
163	ONTARIO(PROV OF	0.100%	40.595%
164	QUALCOMM INC COMMON STOCK USD.0001	0.099%	40.694%
165	ANZ (INT'L) LD	0.098%	40.792%
166	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.097%	40.889%
167	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.097%	40.986%
168	PFIZER INC SR UNSECURED 12/21 2.2	0.096%	41.083%
169	HSBC HOLDINGS PLC SPONS ADR ADR	0.095%	41.178%
170	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.095%	41.273%
171	PROVINCE OF QUE	0.095%	41.368%
172	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.095%	41.463%
173	BERKSHIRE HATHAWAY	0.094%	41.557%
174	WALT DISNEY(HLD)	0.094%	41.651%
175	CHINA CONST BK	0.094%	41.744%
176	VODAFONE GROUP	0.094%	41.838%
177	INTERNATIONAL F	0.093%	41.931%
178	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.088%	42.019%
179	AUST & NZ BANKI	0.088%	42.107%
180	TEMASEK FINANCIAL	0.088%	42.195%
181	KINGDOM OF BELG	0.087%	42.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	CHEVRON CORP SR UNSECURED 03/20 1.961	0.087%	42.368%
183	NRW BANK 0% 080	0.087%	42.455%
184	APPLE INC SR UNSECURED 05/23 2.4	0.086%	42.541%
185	BCE INC COMMON STOCK	0.085%	42.626%
186	SVENSKA HANDELS	0.085%	42.711%
187	EXXON MOBIL COR	0.085%	42.796%
188	BP PLC	0.084%	42.880%
189	DENMARK GOVT BO	0.084%	42.964%
190	ENCANA CORP COMMON STOCK	0.084%	43.048%
191	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.083%	43.131%
192	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.083%	43.214%
193	BHP BILLITON LT	0.083%	43.297%
194	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.082%	43.379%
195	ONTARIO(PROV OF	0.082%	43.462%
196	BARRICK GOLD CORP COMMON STOCK	0.082%	43.544%
197	INTL BUSINESS M	0.082%	43.626%
198	CVS HEALTH CORP COMMON STOCK USD.01	0.081%	43.707%
199	FORD MOTOR CO COMMON STOCK USD.01	0.081%	43.788%
200	L-BANK BW FOERD	0.081%	43.868%
201	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.080%	43.948%
202	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.079%	44.028%
203	MORGAN STANLEY COMMON STOCK USD.01	0.079%	44.106%
204	PROV OF SASK CA	0.079%	44.185%
205	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.078%	44.264%
206	ANTHEM INC SR UNSECURED 05/22 3.125	0.078%	44.342%
207	EUROPEAN FIN ST	0.078%	44.419%
208	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.077%	44.497%
209	KINROSS GOLD CORP COMMON STOCK	0.077%	44.573%
210	EUROPEAN INVEST	0.077%	44.650%
211	UNION PACIFIC CORP COMMON STOCK USD2.5	0.076%	44.726%
212	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.076%	44.802%
213	ROYAL DUTCH SHELL SPON ADR A ADR	0.075%	44.877%
214	WASTE CONNECTIONS INC COMMON STOCK	0.075%	44.952%
215	BASF SE	0.075%	45.028%
216	FEDEX CORPORATI	0.075%	45.103%
217	NATIONAL AUSTRALIA	0.073%	45.176%
218	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.073%	45.249%
219	CHEVRON CORP SR UNSECURED 11/20 2.419	0.073%	45.322%
220	PROVINCE OF QUE	0.072%	45.394%
221	US BANCORP COMMON STOCK USD.01	0.072%	45.467%
222	MICRON TECHNOLO	0.072%	45.538%
223	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.071%	45.609%
224	COCA-COLA CO/TH	0.071%	45.680%
225	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.071%	45.751%
226	SIMON PROPERTY GROUP INC REIT USD.0001	0.070%	45.821%
227	AGRIUM INC COMMON STOCK NPV	0.070%	45.890%
228	EUROPEAN FIN ST	0.069%	45.960%
229	AMERICAN TOWER CORP REIT USD.01	0.069%	46.029%
230	ORACLE CORP COMMON STOCK USD.01	0.068%	46.097%
231	MERCK + CO. INC. COMMON STOCK USD.5	0.068%	46.165%

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232	HONDA MOTOR CO	0.068%	46.232%
233	AMGEN INC COMMON STOCK USD.0001	0.067%	46.300%
234	ANTHEM INC COMMON STOCK USD.01	0.067%	46.367%
235	ROYAL DUTCH SHE	0.067%	46.434%
236	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.067%	46.502%
237	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.067%	46.569%
238	COCA-COLA CO	0.067%	46.636%
239	TRAVELERS COS	0.066%	46.702%
240	JPMORGAN CHASE	0.065%	46.767%
241	SWEDEN GOVERNME	0.065%	46.832%
242	PNC BANK	0.065%	46.897%
243	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.065%	46.962%
244	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.065%	47.027%
245	PROVINCE OF ALB	0.064%	47.091%
246	TIME WARNER INC COMMON STOCK USD.01	0.064%	47.155%
247	CANADIAN (GOVT	0.064%	47.219%
248	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.064%	47.284%
249	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.064%	47.348%
250	E TRADE FINANCI	0.064%	47.412%
251	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.064%	47.475%
252	EUROPEAN INVEST	0.063%	47.538%
253	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.063%	47.601%
254	VOLKSWAGEN AG	0.062%	47.663%
255	HOME DEPOT INC COMMON STOCK USD.05	0.062%	47.725%
256	TENCENT HLDGS L	0.062%	47.787%
257	PROCTER & GAMBL	0.062%	47.850%
258	AGENCE FRANCAIS	0.062%	47.912%
259	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.062%	47.973%
260	MEDTRONIC PLC	0.062%	48.035%
261	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.062%	48.097%
262	UNIBAIL-RODAMCO	0.062%	48.159%
263	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.061%	48.220%
264	BNP PARIBAS SA	0.061%	48.281%
265	TOTAL CAPITAL I	0.061%	48.342%
266	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.061%	48.402%
267	WESTPAC BANKING	0.060%	48.463%
268	INDUSTRIAL ALLI	0.060%	48.523%
269	TARGET CORP SR UNSECURED 01/22 2.9	0.060%	48.583%
270	ABBOTT LABORATORIES COMMON STOCK	0.060%	48.643%
271	FRENCH REPUBLIC	0.060%	48.702%
272	WEST FRASER TIM	0.060%	48.762%
273	AGNICO EAGLE MINES LTD COMMON STOCK	0.059%	48.821%
274	ITALY BUONI POL	0.059%	48.881%
275	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.058%	48.939%
276	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.058%	48.996%
277	LUNDIN MINING C	0.058%	49.054%
278	ROYAL BANK OF C	0.058%	49.112%
279	SHELL INTL.FIN.	0.058%	49.170%
280	BRITISH TELECOM	0.058%	49.227%
281	INDUSTRIAL & CO	0.057%	49.284%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.057%	49.341%
283	CHINA NATIONAL	0.057%	49.397%
284	NOVARTIS AG	0.057%	49.454%
285	GILEAD SCIENCES	0.057%	49.511%
286	SVENSKA HANDELS	0.056%	49.567%
287	DELTA AIRLINES	0.056%	49.624%
288	FORTIS INC COMMON STOCK	0.056%	49.680%
289	STATE OF NORTH	0.056%	49.736%
290	VALERO ENERGY C	0.056%	49.792%
291	COUNCIL OF EURO	0.056%	49.848%
292	ACE LTD	0.055%	49.903%
293	GERMANY(FED REP	0.055%	49.958%
294	BANCO SANTANDER	0.054%	50.012%
295	DAIWA SECS GROU	0.054%	50.066%
296	CIGNA CORP	0.054%	50.119%
297	BP CAPITAL MARK	0.054%	50.173%
298	CATERPILLAR INC COMMON STOCK USD1.0	0.053%	50.227%
299	CENOVUS ENERGY INC COMMON STOCK	0.053%	50.280%
300	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.053%	50.333%
301	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.053%	50.385%
302	CANADIAN TIRE C	0.053%	50.438%
303	GOLDCORP INC COMMON STOCK	0.052%	50.490%
304	HITACHI	0.052%	50.542%
305	PRICELINE GROUP	0.052%	50.594%
306	INTESA SANPAOLO	0.052%	50.646%
307	EXPORT DEVELOPM	0.052%	50.698%
308	FIRST QUANTUM M	0.052%	50.750%
309	TOYOTA MOTOR CR	0.052%	50.801%
310	MUNICIPALITY FI	0.051%	50.853%
311	SPAIN GOVERNMEN	0.051%	50.904%
312	ROYAL DUTCH SH-	0.051%	50.955%
313	BNP PARIBAS SA	0.050%	51.005%
314	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.050%	51.055%
315	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.050%	51.105%
316	ALLERGAN PLC	0.049%	51.155%
317	EQUINIX INC REIT USD.001	0.049%	51.204%
318	CAPITAL ONE FIN	0.049%	51.253%
319	SHAW COMMUNICATIONS INC B COMMON STOCK	0.049%	51.303%
320	NATL AUSTRALIA	0.049%	51.352%
321	FINNING INTL LT	0.049%	51.401%
322	BOEING CO/THE COMMON STOCK USD5.0	0.049%	51.450%
323	BANK TOKYO-MITS	0.049%	51.499%
324	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.049%	51.547%
325	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.048%	51.596%
326	AIA GROUP LTD	0.048%	51.644%
327	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.048%	51.692%
328	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.048%	51.740%
329	DEUTSCHE TELEKO	0.048%	51.789%
330	GENERAL ELECTRI	0.048%	51.837%
331	OESTERREIC KONT	0.048%	51.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	PEPSICO INC COMMON STOCK USD.017	0.048%	51.933%
333	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.048%	51.981%
334	KREDITANST FUR	0.048%	52.029%
335	ARC RESOURCES L	0.048%	52.077%
336	APPLE INC SR UNSECURED 05/22 2.3	0.048%	52.125%
337	PROVINCE OF ONT	0.048%	52.173%
338	PROLOGIS INC REIT USD.01	0.048%	52.221%
339	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.047%	52.268%
340	APPLE INC SR UNSECURED 09/22 2.1	0.047%	52.316%
341	DANSKE BANK A/S	0.047%	52.363%
342	CSX CORP	0.047%	52.410%
343	BRIT AMER TOBAC	0.047%	52.457%
344	BLACKROCK INC COMMON STOCK USD.01	0.047%	52.504%
345	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.046%	52.550%
346	CROWN CASTLE INTL CORP REIT USD.01	0.046%	52.596%
347	NORFOLK STHN CO	0.046%	52.642%
348	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.046%	52.688%
349	SCHLUMBERGER LTD COMMON STOCK USD.01	0.046%	52.734%
350	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.046%	52.780%
351	BAYERISCHE MOTO	0.046%	52.825%
352	ONEOK INC COMPANY GUAR 02/22 4.25	0.046%	52.871%
353	ABB LTD	0.045%	52.916%
354	ABBVIE INC COMMON STOCK USD.01	0.045%	52.961%
355	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.045%	53.006%
356	TOTAL CAPITAL C	0.045%	53.051%
357	SKANDINAVISKA E	0.045%	53.096%
358	BLACKBERRY LTD COMMON STOCK	0.044%	53.141%
359	NEWBELCO SA/NV	0.044%	53.185%
360	ORANGE SA	0.044%	53.229%
361	EMPIRE CO LTD N	0.044%	53.273%
362	GOLDCORP INC SR UNSECURED 06/21 3.625	0.044%	53.317%
363	SPAIN GOVERNMEN	0.044%	53.361%
364	TELUS CORPORATI	0.044%	53.405%
365	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.044%	53.449%
366	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.044%	53.492%
367	MARATHON PETROLEUM CORP COMMON STOCK	0.044%	53.536%
368	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.044%	53.579%
369	KREDITANSTALT F	0.044%	53.623%
370	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.043%	53.666%
371	ROCKWELL COLLIN	0.043%	53.709%
372	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.043%	53.752%
373	MIZUHO FINANCIA	0.043%	53.795%
374	PUBLIC STORAGE	0.043%	53.838%
375	MCDONALD S CORP COMMON STOCK USD.01	0.043%	53.881%
376	TARGET CORPORAT	0.043%	53.924%
377	SANOFI-AVENTIS	0.043%	53.966%
378	ANGLO AMERICAN	0.043%	54.009%
379	VALE SA	0.043%	54.052%
380	PING AN INSURAN	0.043%	54.094%
381	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.042%	54.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ECOLAB INC 2.37	0.042%	54.179%
383	TEXAS INSTRUMEN	0.042%	54.222%
384	UNILEVER NV 0.5	0.042%	54.264%
385	DANONE SA	0.042%	54.306%
386	LINAMAR CORP	0.042%	54.348%
387	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.042%	54.390%
388	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.042%	54.432%
389	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.042%	54.474%
390	KOHL S CORPORATION SR UNSECURED 11/21 4	0.042%	54.516%
391	NVIDIA CORP	0.042%	54.558%
392	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.042%	54.600%
393	3M CO COMMON STOCK USD.01	0.042%	54.642%
394	EUROPEAN FIN ST	0.042%	54.683%
395	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.042%	54.725%
396	ANHEUSER-BUSCH	0.042%	54.767%
397	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.042%	54.808%
398	RIO TINTO PLC SPON ADR ADR	0.042%	54.850%
399	TELEFONICA EMIS	0.041%	54.891%
400	GLENCORE XSTRA	0.041%	54.933%
401	CANADIAN WESTER	0.041%	54.974%
402	MASTERCARD INC A COMMON STOCK USD.0001	0.041%	55.015%
403	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.041%	55.056%
404	ROCHE HOLDING A	0.041%	55.097%
405	WESTPAC BANK CO	0.040%	55.137%
406	TAIWAN SEMI-ADR	0.040%	55.177%
407	ALLSTATE CORP COMMON STOCK USD.01	0.040%	55.218%
408	UNEDIC ASSEO 1.	0.040%	55.258%
409	MOSAIC CO SR UNSECURED 11/21 3.75	0.040%	55.298%
410	AUST & NZ BK GP	0.040%	55.338%
411	CONOCOPHILLIPS COMMON STOCK USD.01	0.040%	55.378%
412	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.040%	55.417%
413	AETNA INC COMMON STOCK USD.01	0.040%	55.457%
414	CAMECO CORP COMMON STOCK	0.040%	55.497%
415	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.040%	55.537%
416	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.040%	55.576%
417	IAMGOLD CORP COMMON STOCK	0.039%	55.616%
418	STATOIL ASA COMPANY GUAR 01/24 2.65	0.039%	55.655%
419	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.039%	55.694%
420	AFLAC INC COMMON STOCK USD.1	0.039%	55.734%
421	REGIONS FINANCI	0.039%	55.773%
422	NORDEA BANK AB	0.039%	55.812%
423	LIBERTY MUTUAL	0.039%	55.851%
424	ORANGE SA SR UNSECURED 09/21 4.125	0.039%	55.890%
425	KINDER MORGAN INC COMMON STOCK USD.01	0.039%	55.930%
426	ENERPLUS CORP COMMON STOCK	0.039%	55.968%
427	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.039%	56.007%
428	COTT CORP	0.039%	56.046%
429	TOTAL CAPITAL I	0.039%	56.084%
430	ENGIE	0.039%	56.123%
431	STRYKER CORP SR UNSECURED 03/21 2.625	0.038%	56.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.038%	56.200%
433	ALTRIA GROUP INC COMMON STOCK USD.333	0.038%	56.238%
434	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.038%	56.276%
435	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.038%	56.314%
436	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.038%	56.352%
437	AUST & NZ BANK	0.038%	56.390%
438	LLOYDS BANKING	0.038%	56.428%
439	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.038%	56.466%
440	IBERDROLA SA	0.038%	56.503%
441	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.038%	56.541%
442	DOVER CORP	0.038%	56.579%
443	FINLAND GOVERNM	0.038%	56.617%
444	BROADCOM LTD	0.038%	56.654%
445	BANK OF NY MELL	0.038%	56.692%
446	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.038%	56.729%
447	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.037%	56.767%
448	KREDITANST FUER	0.037%	56.804%
449	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.037%	56.842%
450	BAYER AG	0.037%	56.879%
451	ANGLO AMERICAN	0.037%	56.916%
452	TFI INTERNATION	0.037%	56.954%
453	MICHELIN(CGDE)	0.037%	56.991%
454	NOVARTIS AG SPONSORED ADR ADR	0.037%	57.027%
455	DIGITAL REALTY	0.037%	57.064%
456	WHITECAP RESOUR	0.037%	57.101%
457	WSP GLOBAL INC	0.037%	57.138%
458	ITALY BUONI POL	0.037%	57.174%
459	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.037%	57.211%
460	COMMONWEALTH BA	0.036%	57.247%
461	CORNING INC COMMON STOCK USD.5	0.036%	57.283%
462	HUMANA INC	0.036%	57.320%
463	STARS GROUP INC/THE COMMON STOCK	0.036%	57.356%
464	WESTJET AIRLINE	0.036%	57.392%
465	ZURICH FIN SVS	0.036%	57.427%
466	NISSAN MOTOR CO	0.036%	57.463%
467	ALIMENTATION CO	0.036%	57.499%
468	CAE INC COMMON STOCK	0.036%	57.535%
469	GLAXOSMITHKLINE	0.036%	57.570%
470	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.036%	57.606%
471	PAN AMERICAN SILVER CORP COMMON STOCK	0.036%	57.642%
472	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.036%	57.677%
473	BPCE SA COMPANY GUAR 04/24 4	0.036%	57.713%
474	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.035%	57.748%
475	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.035%	57.784%
476	GEORGE WESTON L	0.035%	57.819%
477	METHANEX CORP COMMON STOCK	0.035%	57.854%
478	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.035%	57.890%
479	CANADA HOUSING	0.035%	57.925%
480	AVALONBAY COMMUNITIES INC REIT USD.01	0.035%	57.960%
481	CSX CORP 3.7% 3	0.035%	57.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.035%	58.029%
483	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.035%	58.063%
484	CRESCENT POINT ENERGY CORP COMMON STOCK	0.034%	58.098%
485	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.034%	58.132%
486	EQUITY RESIDENT	0.034%	58.166%
487	AIR CANADA	0.034%	58.200%
488	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.034%	58.235%
489	BCO BILBAO VIZC	0.034%	58.269%
490	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.034%	58.303%
491	IMPERIAL OIL LTD COMMON STOCK	0.034%	58.337%
492	SOUTHWEST AIRLI	0.034%	58.371%
493	OP CORPORATE BA	0.034%	58.405%
494	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.034%	58.439%
495	DANAHER CORP COMMON STOCK USD.01	0.034%	58.472%
496	INTL BUSINESS M	0.034%	58.506%
497	NATL AUSTRALIA	0.034%	58.540%
498	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.034%	58.573%
499	COSTCO WHOLESALE	0.034%	58.607%
500	CK HUTCHINSON H	0.033%	58.640%
501	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.033%	58.674%
502	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.033%	58.707%
503	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.033%	58.741%
504	CMNWLTH BK OF A	0.033%	58.774%
505	B2GOLD CORP COM	0.033%	58.807%
506	WELLTOWER INC REIT USD1.0	0.033%	58.841%
507	SIEMENS AG	0.033%	58.874%
508	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.033%	58.907%
509	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.033%	58.941%
510	TOYOTA MOTOR CO	0.033%	58.974%
511	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.033%	59.007%
512	SNC-LAVALIN GRO	0.033%	59.040%
513	AMERISOURCEBERG	0.033%	59.073%
514	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.033%	59.106%
515	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.033%	59.138%
516	ANDEAVOR COMMON STOCK USD.167	0.033%	59.171%
517	TIME WARNER INC	0.033%	59.204%
518	THOMSON REUTERS CORP COMMON STOCK	0.033%	59.237%
519	BEST BUY CO INC	0.033%	59.270%
520	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.033%	59.302%
521	EUROPEAN INVEST	0.033%	59.335%
522	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.033%	59.368%
523	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.033%	59.400%
524	CIGNA CORP SR UNSECURED 02/22 4	0.033%	59.433%
525	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.033%	59.466%
526	COMCAST CORP COMPANY GUAR 08/25 3.375	0.033%	59.498%
527	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.032%	59.531%
528	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.032%	59.563%
529	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.032%	59.596%
530	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.032%	59.628%
531	INTL BANK FOR R	0.032%	59.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	WALGREEN CO COMPANY GUAR 09/22 3.1	0.032%	59.692%
533	PNC BANK NA 2.6	0.032%	59.725%
534	TOURMALINE OIL	0.032%	59.757%
535	EATON CORP COMPANY GUAR 11/22 2.75	0.032%	59.789%
536	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.032%	59.821%
537	DOLLARAMA INC	0.032%	59.854%
538	SONY CORP	0.032%	59.886%
539	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.032%	59.918%
540	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.032%	59.949%
541	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.032%	59.981%
542	VERIZON COMMUN	0.032%	60.013%
543	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.032%	60.045%
544	EASTMAN CHEMICA	0.032%	60.077%
545	ABN AMRO BANK N	0.032%	60.108%
546	DISCOVER FINL S	0.032%	60.140%
547	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.032%	60.172%
548	FREEPORT-MCMORA	0.032%	60.204%
549	ABBVIE INC SR UNSECURED 11/22 2.9	0.032%	60.235%
550	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.032%	60.267%
551	MICROSOFT CORP	0.032%	60.299%
552	GILDAN ACTIVEWEAR INC COMMON STOCK	0.032%	60.330%
553	ALLIANZ SE SPON ADR ADR	0.032%	60.362%
554	MCKESSON CORP.	0.032%	60.393%
555	ALAMOS GOLD INC CLASS A COMMON STOCK	0.031%	60.425%
556	KROGER CO	0.031%	60.456%
557	EATON CORP PLC	0.031%	60.488%
558	LINK R/EST INVE	0.031%	60.519%
559	BAXTER INTL INC	0.031%	60.550%
560	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.031%	60.581%
561	OMNICOM GROUP I	0.031%	60.612%
562	CHINA EVERGRAND	0.031%	60.643%
563	VENTAS INC-REIT	0.031%	60.674%
564	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.031%	60.705%
565	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.031%	60.736%
566	LVMH MOET HENNE	0.031%	60.767%
567	MOLSONCOORS-B-U	0.031%	60.798%
568	BRITISH SKY BRO	0.031%	60.829%
569	CONSTELLATION S	0.031%	60.859%
570	KROGER CO SR UNSECURED 04/22 3.4	0.031%	60.890%
571	HON HAI PRECISI	0.030%	60.920%
572	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.030%	60.950%
573	BB+T CORP COMMON STOCK USD5.0	0.030%	60.981%
574	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.030%	61.011%
575	ENBRIDGE	0.030%	61.041%
576	ING BANK	0.030%	61.071%
577	TYSON FOODS INC	0.030%	61.101%
578	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.030%	61.131%
579	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.030%	61.161%
580	BEST BUY CO INC	0.030%	61.191%
581	LAURENTIAN BANK	0.030%	61.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	INTESA SANPAOLO	0.030%	61.250%
583	DIAGEO PLC ADR	0.030%	61.280%
584	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.030%	61.310%
585	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.030%	61.339%
586	BK NED GEMEENTE	0.030%	61.369%
587	CHINA MOBILE LT	0.029%	61.398%
588	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.029%	61.428%
589	MINITUBISHI UFJ	0.029%	61.457%
590	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.029%	61.486%
591	LOBLAW COS LTD	0.029%	61.515%
592	NIKE INC CL B COMMON STOCK USD1.0	0.029%	61.545%
593	CME GROUP INC COMMON STOCK USD.01	0.029%	61.574%
594	APPLE INC SR UNSECURED 02/27 3.35	0.029%	61.603%
595	NORDSTROM INC SR UNSECURED 05/20 4.75	0.029%	61.632%
596	NRW BANK 0% 11N	0.029%	61.661%
597	3M CO 0.375% 15	0.029%	61.690%
598	SUMITOMO MITSUI	0.029%	61.719%
599	PRICELINE GROUP	0.029%	61.748%
600	KOMMUNINVEST I	0.029%	61.777%
601	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.029%	61.806%
602	BANK OF CHINA L	0.029%	61.835%
603	BOSTON PROPERTIES INC REIT USD.01	0.029%	61.864%
604	PACCAR INC	0.029%	61.892%
605	INTACT FINANCIA	0.029%	61.921%
606	ENI S.P.A.	0.029%	61.950%
607	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.029%	61.978%
608	SEVEN GENERATIO	0.028%	62.007%
609	ELEMENT FINANCI	0.028%	62.035%
610	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.028%	62.064%
611	ASSIC GENERALI	0.028%	62.092%
612	KIRKLAND LAKE G	0.028%	62.121%
613	UBS GROUP	0.028%	62.149%
614	EURO FIN STABIL	0.028%	62.177%
615	HYNIX SEMICONDU	0.028%	62.205%
616	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.028%	62.234%
617	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.028%	62.262%
618	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.028%	62.290%
619	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.028%	62.318%
620	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.028%	62.346%
621	FIFTH THIRD BAN	0.028%	62.374%
622	STATE STREET CORP COMMON STOCK USD1.0	0.028%	62.402%
623	PHILLIPS 66 COMMON STOCK	0.028%	62.430%
624	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.028%	62.458%
625	GE CAPITAL EURO	0.028%	62.486%
626	ARCONIC INC SR UNSECURED 02/22 5.87	0.028%	62.514%
627	CGI GROUP INC CLASS A COMMON STOCK	0.028%	62.542%
628	HUBBAY MINERALS INC COMMON STOCK NPV	0.028%	62.570%
629	CCL INDS INC CL	0.028%	62.597%
630	PROGRESSIVE CORP COMMON STOCK USD1.0	0.028%	62.625%
631	MAPLE LEAF FOOD	0.028%	62.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.028%	62.680%
633	UPM-KYMMENE OYJ	0.028%	62.708%
634	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.028%	62.736%
635	NOVO-NORDISK AS	0.028%	62.763%
636	VOLKSWAGEN LEAS	0.027%	62.790%
637	E.ON SE	0.027%	62.818%
638	ALLIANZ AG	0.027%	62.845%
639	TE CONNECTIVITY	0.027%	62.872%
640	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.027%	62.900%
641	EBAY INC	0.027%	62.927%
642	JX HOLDINGS INC	0.027%	62.954%
643	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.027%	62.981%
644	MGM MIRAGE INC	0.027%	63.009%
645	CONCHO RESOURCE	0.027%	63.036%
646	FIAT CHRYSLER A	0.027%	63.063%
647	WESTERN DIGITAL	0.027%	63.090%
648	ASTRAZENECA PLC SPONS ADR ADR	0.027%	63.117%
649	SOUTHERN CO SR UNSECURED 06/20 2.75	0.027%	63.144%
650	ING GROEP NV	0.027%	63.171%
651	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.027%	63.198%
652	WOODSIDE PETROL	0.027%	63.224%
653	LEAR CORP	0.027%	63.251%
654	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.027%	63.278%
655	TMX GROUP LTD	0.027%	63.305%
656	MITSUBISHI CHEM	0.027%	63.331%
657	RYDER SYSTEM IN	0.027%	63.358%
658	NEW GOLD INC COMMON STOCK	0.027%	63.385%
659	BIOGEN IDEC INC	0.027%	63.411%
660	METLIFE INC COMMON STOCK USD.01	0.027%	63.438%
661	HUSKY ENERGY IN	0.027%	63.465%
662	DEXIA CREDIT LO	0.027%	63.491%
663	RIOCAN REAL EST	0.027%	63.518%
664	DEUTSCHE BANK A	0.026%	63.544%
665	UTD TECHNOLOGIE	0.026%	63.571%
666	CONTINENTAL AG	0.026%	63.597%
667	YAMANA GOLD INC COMMON STOCK	0.026%	63.624%
668	SOFTBANK CORP	0.026%	63.650%
669	ACCENTURE PLC A	0.026%	63.676%
670	BHP BILLITON FI	0.026%	63.702%
671	GREAT WEST LIFE	0.026%	63.728%
672	KONINKLIJKE AHO	0.026%	63.754%
673	ING GROEP NV 0.	0.026%	63.780%
674	ERICSSON LM SR UNSECURED 05/22 4.125	0.026%	63.806%
675	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.026%	63.832%
676	RAYTHEON COMPANY COMMON STOCK USD.01	0.026%	63.858%
677	AMEREN CORP SR UNSECURED 11/20 2.7	0.026%	63.884%
678	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.026%	63.910%
679	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.026%	63.936%
680	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.026%	63.961%
681	SCHWAB(CHARLES)	0.026%	63.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	L BRANDS INC COMPANY GUAR 02/22 5.625	0.025%	64.013%
683	LEGG MASON INC SR UNSECURED 03/26 4.75	0.025%	64.038%
684	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.025%	64.063%
685	BRIDGESTONE COR	0.025%	64.089%
686	ITAU UNIBANCO S	0.025%	64.114%
687	DR HORTON INC COMMON STOCK USD.01	0.025%	64.139%
688	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.025%	64.165%
689	H&R REIT UNITS	0.025%	64.190%
690	SBA COMMUNICATIONS CORP REIT USD.01	0.025%	64.215%
691	AKZO NOBEL NV	0.025%	64.240%
692	GEN DYNAMICS CO	0.025%	64.265%
693	NATIONWIDE BLDG	0.025%	64.291%
694	KBC GROEP NV	0.025%	64.316%
695	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.025%	64.341%
696	US BANCORP SR UNSECURED 01/24 3.7	0.025%	64.366%
697	VOLKSWAGEN LEAS	0.025%	64.391%
698	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.025%	64.416%
699	NATIONWIDE B/S	0.025%	64.440%
700	SUNTRUST BANKS	0.025%	64.465%
701	CA INC SR UNSECURED 03/27 4.7	0.025%	64.490%
702	GEELY AUTOMOBIL	0.025%	64.515%
703	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.025%	64.540%
704	SCENTRE GROUP	0.025%	64.565%
705	UTD PARCEL SERV	0.025%	64.589%
706	GENWORTH MI CAN	0.025%	64.614%
707	CARNIVAL CORP COMMON STOCK USD.01	0.025%	64.639%
708	KELLOGG CO 4% 1	0.025%	64.663%
709	COGECO COMMUNIC	0.025%	64.688%
710	TRANSALTA CORP COMMON STOCK	0.025%	64.713%
711	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.025%	64.737%
712	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.024%	64.761%
713	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.024%	64.786%
714	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.024%	64.810%
715	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.024%	64.835%
716	T MOBILE US INC COMMON STOCK USD.0001	0.024%	64.859%
717	ROCKWELL COLLIN	0.024%	64.884%
718	ELI LILLY + CO COMMON STOCK	0.024%	64.908%
719	TOKIO MARINE HL	0.024%	64.932%
720	ELECTRICITE DE	0.024%	64.957%
721	KEY BANK NA SR UNSECURED 06/25 3.3	0.024%	64.981%
722	AXA	0.024%	65.005%
723	SOC GENERALE	0.024%	65.029%
724	CENTENE CORP COMMON STOCK USD.001	0.024%	65.053%
725	CA INC 3.6% 01A	0.024%	65.077%
726	LOCKHEED MARTIN	0.024%	65.101%
727	NUCOR CORP	0.024%	65.125%
728	CHEVRON CORP SR UNSECURED 05/21 2.1	0.024%	65.149%
729	CANFOR CORPORAT	0.024%	65.173%
730	BARCLAYS PLC 1.	0.024%	65.197%
731	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.024%	65.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.024%	65.245%
733	STARBUCKS CORP	0.024%	65.269%
734	AES CORP/VA SR UNSECURED 07/21 7.375	0.024%	65.293%
735	JOHNSON CONTROL	0.024%	65.317%
736	RIO TINTO	0.024%	65.341%
737	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.024%	65.364%
738	CUMMINS INC	0.024%	65.388%
739	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.024%	65.412%
740	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.024%	65.436%
741	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.024%	65.459%
742	WILLIAMS COS IN	0.024%	65.483%
743	APPLIED MATERIALS INC COMMON STOCK USD.01	0.024%	65.507%
744	ESSEX PROP TRUS	0.024%	65.531%
745	SUMITOMO MITSUI	0.024%	65.554%
746	UNICREDIT SPA	0.024%	65.578%
747	DAVITA INC COMMON STOCK USD.001	0.024%	65.601%
748	TAIWAN SEMICOND	0.023%	65.625%
749	RWE AG (NEU)	0.023%	65.648%
750	STANTEC INC COMMON STOCK	0.023%	65.672%
751	LAM RESEARCH CORP COMMON STOCK USD.001	0.023%	65.695%
752	ORIX CORP	0.023%	65.719%
753	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.023%	65.742%
754	INTER PIPELINE	0.023%	65.765%
755	MYLAN INC/PA	0.023%	65.789%
756	ROLLS ROYCE	0.023%	65.812%
757	BHP BILLITON PL	0.023%	65.836%
758	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.023%	65.859%
759	AT+T INC SR UNSECURED 05/25 3.4	0.023%	65.882%
760	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.023%	65.905%
761	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.023%	65.929%
762	DETOUR GOLD COR	0.023%	65.952%
763	GAP INC/THE SR UNSECURED 04/21 5.95	0.023%	65.975%
764	EASTMAN CHEMICA	0.023%	65.998%
765	VOLVO AB	0.023%	66.021%
766	BALL CORP COMPANY GUAR 03/22 5	0.023%	66.044%
767	SOLVAY	0.023%	66.067%
768	VF CORP SR UNSECURED 09/21 3.5	0.023%	66.090%
769	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.023%	66.113%
770	TRANSCONTINENTA	0.023%	66.136%
771	VINCI SA	0.023%	66.159%
772	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.023%	66.182%
773	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.023%	66.205%
774	ASAHI KASEI COR	0.023%	66.228%
775	CI FINANCIAL CO	0.023%	66.251%
776	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.023%	66.274%
777	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.023%	66.297%
778	DOLLAR TREE INC	0.023%	66.320%
779	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.023%	66.342%
780	SAPUTO GROUP IN	0.023%	66.365%
781	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.023%	66.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.023%	66.411%
783	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.023%	66.433%
784	CELGENE CORP	0.023%	66.456%
785	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.023%	66.479%
786	MIZUHO FINANCA	0.023%	66.501%
787	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.023%	66.524%
788	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.023%	66.546%
789	OCEANAGOLD CORP	0.023%	66.569%
790	STATOIL ASA	0.023%	66.591%
791	TOROMONT INDS L	0.023%	66.614%
792	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.022%	66.636%
793	ALTAGAS LTD	0.022%	66.659%
794	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.022%	66.681%
795	NEXTERA ENERGY INC COMMON STOCK USD.01	0.022%	66.704%
796	AETNA INC 4.125	0.022%	66.726%
797	AMGEN INC SR UNSECURED 11/21 3.875	0.022%	66.748%
798	WR BERKLEY CORP	0.022%	66.771%
799	PACIFIC GAS & E	0.022%	66.793%
800	GEN DYNAMICS CO	0.022%	66.815%
801	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.022%	66.838%
802	ROLLS-ROYCE GRO	0.022%	66.860%
803	EBAY INC SR UNSECURED 03/22 3.8	0.022%	66.882%
804	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.022%	66.904%
805	GGP INC REIT USD.01	0.022%	66.926%
806	PANASONIC CORP	0.022%	66.948%
807	CANADIAN APARTM	0.022%	66.971%
808	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.022%	66.993%
809	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.022%	67.015%
810	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.022%	67.037%
811	NORTHROP GRUMMA	0.022%	67.059%
812	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.022%	67.081%
813	BOMBARDIER INC	0.022%	67.103%
814	REALTY INCOME C	0.022%	67.125%
815	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.022%	67.147%
816	NOKIA OYJ SR UNSECURED 06/22 3.375	0.022%	67.168%
817	OPEN TEXT CORPO	0.022%	67.190%
818	NETAPP INC SR UNSECURED 06/21 3.375	0.022%	67.212%
819	LLOYDS BANKING	0.022%	67.234%
820	COMPAGNIE DE SA	0.022%	67.256%
821	SEVEN & I HOLDI	0.022%	67.278%
822	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.022%	67.300%
823	VIACOM INC SR UNSECURED 12/21 3.875	0.022%	67.321%
824	CBS CORP COMPANY GUAR 03/22 3.375	0.022%	67.343%
825	ROPER TECHNOLOG	0.022%	67.365%
826	AUTODESK INC SR UNSECURED 06/20 3.125	0.022%	67.387%
827	WHIRLPOOL CORP	0.022%	67.408%
828	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.022%	67.430%
829	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.022%	67.452%
830	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.022%	67.474%
831	DBS GROUP HLDGS	0.022%	67.495%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	DEVON ENERGY CORP COMMON STOCK USD.1	0.022%	67.517%
833	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.022%	67.539%
834	SEMPRA ENERGY	0.022%	67.560%
835	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.022%	67.582%
836	ANIXTER INC COMPANY GUAR 10/21 5.125	0.022%	67.604%
837	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.022%	67.625%
838	MORGAN STANLEY	0.022%	67.647%
839	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.022%	67.668%
840	GAP INC	0.022%	67.690%
841	UNUM GROUP SR UNSECURED 05/21 3	0.022%	67.712%
842	US BANCORP SR UNSECURED 01/22 2.625	0.022%	67.733%
843	PNC BANK NA SR UNSECURED 07/20 2.6	0.022%	67.755%
844	LEGG MASON INC SR UNSECURED 07/19 2.7	0.022%	67.776%
845	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.022%	67.798%
846	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.022%	67.820%
847	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.022%	67.841%
848	BAE SYSTEMS HLD	0.022%	67.863%
849	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.022%	67.884%
850	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.022%	67.906%
851	JOHN DEERE CAPI	0.022%	67.927%
852	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.022%	67.949%
853	CITIGROUP INC SR UNSECURED 03/21 2.7	0.022%	67.970%
854	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.022%	67.992%
855	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.022%	68.013%
856	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.022%	68.035%
857	US BANCORP SR UNSECURED 01/21 2.35	0.021%	68.056%
858	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.021%	68.078%
859	COMERICA BANK SR UNSECURED 06/20 2.5	0.021%	68.099%
860	SANTANDER HLDG	0.021%	68.121%
861	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.021%	68.142%
862	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.021%	68.164%
863	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.021%	68.185%
864	WALT DISNEY CO	0.021%	68.207%
865	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.021%	68.228%
866	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.021%	68.249%
867	CITIGROUP INC	0.021%	68.271%
868	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.021%	68.292%
869	QUALCOMM INC SR UNSECURED 05/22 3	0.021%	68.314%
870	STANDARD CHARTE	0.021%	68.335%
871	HARLEY DAVIDSON	0.021%	68.357%
872	DSV A/S	0.021%	68.378%
873	AT+T INC SR UNSECURED 06/20 2.45	0.021%	68.399%
874	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.021%	68.421%
875	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.021%	68.442%
876	INGERSOLL-RAND	0.021%	68.463%
877	HOST HOTELS &	0.021%	68.485%
878	CONSTELLATION B	0.021%	68.506%
879	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.021%	68.527%
880	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.021%	68.549%
881	SCOTTISH AND SO	0.021%	68.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	STRYKER CORP SR UNSECURED 05/24 3.375	0.021%	68.591%
883	KEYERA CORP	0.021%	68.612%
884	EMC CORP(MASS)	0.021%	68.634%
885	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.021%	68.655%
886	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.021%	68.676%
887	ALLY FINANCIAL INC COMMON STOCK USD.1	0.021%	68.697%
888	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.021%	68.718%
889	BP CAPITAL MARK	0.021%	68.739%
890	PEUGEOT SA	0.021%	68.761%
891	STANDARD BANK G	0.021%	68.782%
892	RESTAURANT BRANDS INTERN COMMON STOCK	0.021%	68.803%
893	TJX COS INC SR UNSECURED 06/21 2.75	0.021%	68.824%
894	NVIDIA CORP	0.021%	68.845%
895	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.021%	68.866%
896	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.021%	68.887%
897	ENEL S.p.A.	0.021%	68.909%
898	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.021%	68.930%
899	REINSURANCE GRO	0.021%	68.951%
900	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.021%	68.972%
901	IGM FINANCIAL I	0.021%	68.993%
902	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.021%	69.014%
903	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.021%	69.035%
904	PLAINS ALL AMER	0.021%	69.056%
905	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.021%	69.077%
906	DEERE + CO COMMON STOCK USD1.0	0.021%	69.097%
907	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.021%	69.118%
908	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.021%	69.139%
909	INTL BUSINESS M	0.021%	69.160%
910	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.021%	69.181%
911	MACQUARIE GP LT	0.021%	69.201%
912	RENAULT	0.021%	69.222%
913	DEUTSCHE LUFTHA	0.021%	69.243%
914	METLIFE INC SR UNSECURED 04/24 3.6	0.021%	69.263%
915	LIBERTY MUTUAL	0.021%	69.284%
916	MATTEL INC SR UNSECURED 08/21 2.35	0.021%	69.305%
917	LINDE AG	0.021%	69.325%
918	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.021%	69.346%
919	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.021%	69.367%
920	XPO LOGISTICS INC COMMON STOCK USD.001	0.021%	69.387%
921	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.021%	69.408%
922	EOG RESOURCES	0.021%	69.428%
923	ARCELORMITTAL	0.020%	69.449%
924	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.020%	69.469%
925	SIKA FINANZ AG	0.020%	69.490%
926	HARTFORD FINANC	0.020%	69.510%
927	CHINA MOBILE	0.020%	69.530%
928	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.020%	69.551%
929	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.020%	69.571%
930	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.020%	69.591%
931	CREDIT SUISSE G	0.020%	69.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.020%	69.632%
933	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.020%	69.652%
934	RELIANCE INDS	0.020%	69.672%
935	NESTLE FINANCE	0.020%	69.693%
936	CARPENTER TECHN	0.020%	69.713%
937	CORNING INC SR UNSECURED 08/20 4.25	0.020%	69.733%
938	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.020%	69.753%
939	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.020%	69.773%
940	CNH INDUSTRIAL	0.020%	69.793%
941	DOVER CORP	0.020%	69.813%
942	THERMO FISHER S	0.020%	69.834%
943	MYLAN NV 3.125%	0.020%	69.854%
944	GOODYEAR TIRE &	0.020%	69.874%
945	EMERA INC.	0.020%	69.894%
946	COUNTRY GARDEN	0.020%	69.913%
947	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.020%	69.933%
948	T MOBILE USA INC COMPANY GUAR 04/22 4	0.020%	69.953%
949	HEWLETT PACKARD	0.020%	69.973%
950	UNILEVER NV	0.020%	69.993%
951	REPSOL SA	0.020%	70.013%
952	JPMORGAN CHASE	0.020%	70.032%
953	MUNCHENER RUCKV	0.020%	70.052%
954	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.020%	70.072%
955	COOPERATIEVE RA	0.020%	70.091%
956	TEXTRON INC COMMON STOCK USD.125	0.020%	70.111%
957	ARCHER DANIELS	0.020%	70.130%
958	MID AMERICA APARTMENT COMM REIT USD.01	0.020%	70.150%
959	LOWE'S COS INC	0.020%	70.169%
960	UNILEVER NV	0.020%	70.189%
961	NATIONAL AUSTRAL	0.020%	70.209%
962	MTN GROUP LTD	0.019%	70.228%
963	LLOYDS BANKING	0.019%	70.247%
964	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.019%	70.267%
965	CRH	0.019%	70.286%
966	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.019%	70.306%
967	MITSUBISHI CORP	0.019%	70.325%
968	WESTFIELD CORP	0.019%	70.345%
969	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.019%	70.364%
970	DEUTSCHE BANK A	0.019%	70.383%
971	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.019%	70.403%
972	HYATT HOTELS CO	0.019%	70.422%
973	DUKE ENERGY CORP COMMON STOCK USD.001	0.019%	70.442%
974	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.019%	70.461%
975	SHIN-ETSU CHEM	0.019%	70.480%
976	MITSUBISHI ELEC	0.019%	70.500%
977	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.019%	70.519%
978	VORNADO REALTY TRUST REIT USD.04	0.019%	70.538%
979	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.019%	70.557%
980	NORDEA AB	0.019%	70.577%
981	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.019%	70.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.019%	70.615%
983	PEYTO EXPLORATI	0.019%	70.634%
984	METRO INC	0.019%	70.653%
985	QUEST DIAGNOSTI	0.019%	70.672%
986	CENTURYLINK INC COMMON STOCK USD1.0	0.019%	70.691%
987	SUPERIOR PLUS C	0.019%	70.710%
988	TESCO PLC	0.019%	70.729%
989	AGEAS	0.019%	70.748%
990	COLGATE-PALMOLI	0.019%	70.767%
991	NASDAQ INC SR UNSECURED 06/24 4.25	0.019%	70.786%
992	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.019%	70.805%
993	INVESCO LTD COMMON STOCK USD.2	0.019%	70.824%
994	KOHL'S CORPORATI	0.019%	70.843%
995	MORGAN STANLEY	0.019%	70.862%
996	WESTPAC BANKING	0.019%	70.880%
997	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.019%	70.899%
998	KDDI CORP	0.019%	70.918%
999	COMMONWEALTH BA	0.019%	70.937%
1000	COMMONWEALTH BA	0.019%	70.955%
1001	CELESTICA INC COMMON STOCK NPV	0.019%	70.974%
1002	MARTINREA INTER	0.019%	70.993%
1003	INTL BK RECON &	0.019%	71.011%
1004	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.019%	71.030%
1005	CIE FINANCIERE	0.019%	71.048%
1006	TELEFONICA SA	0.019%	71.067%
1007	VIACOM INC CLASS B COMMON STOCK USD.001	0.019%	71.086%
1008	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.019%	71.104%
1009	ASIAN DEVELOPME	0.019%	71.123%
1010	CNOOC LTD	0.019%	71.141%
1011	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	71.160%
1012	SCHNEIDER SA	0.019%	71.179%
1013	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.019%	71.197%
1014	NETAPP INC.	0.019%	71.216%
1015	VERMILION ENERGY INC COMMON STOCK	0.019%	71.234%
1016	WOLTERS KLUWERS	0.019%	71.253%
1017	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.019%	71.271%
1018	KEYCORP	0.019%	71.290%
1019	CIT GROUP INC SR UNSECURED 05/20 5.375	0.018%	71.308%
1020	INTERFOR CORP	0.018%	71.327%
1021	AIR LIQUIDE(L')	0.018%	71.345%
1022	PRAXAIR STK	0.018%	71.363%
1023	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.018%	71.382%
1024	M + T BANK CORP COMMON STOCK USD.5	0.018%	71.400%
1025	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.018%	71.418%
1026	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.018%	71.437%
1027	GIBSON ENERGY I	0.018%	71.455%
1028	KROGER CO SR UNSECURED 01/21 3.3	0.018%	71.473%
1029	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.018%	71.491%
1030	GOODMAN GROUP	0.018%	71.510%
1031	CBRE GROUP INC A COMMON STOCK USD.01	0.018%	71.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	OWENS CORNING COMMON STOCK USD.001	0.018%	71.546%
1033	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.018%	71.564%
1034	CA INC COMMON STOCK USD.1	0.018%	71.582%
1035	HSBC HOLDINGS P	0.018%	71.600%
1036	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.018%	71.618%
1037	ZIMMER HLDGS IN	0.018%	71.636%
1038	HCP INC.	0.018%	71.654%
1039	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.018%	71.672%
1040	OVERSEA-CHINESE	0.018%	71.690%
1041	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.018%	71.708%
1042	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.018%	71.726%
1043	HUNTSMAN CORP COMMON STOCK USD.01	0.018%	71.744%
1044	IVANHOE MINES L	0.018%	71.762%
1045	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.018%	71.780%
1046	PETROCHINA CO	0.018%	71.798%
1047	ADOBE SYSTEMS I	0.018%	71.815%
1048	CANON INC	0.018%	71.833%
1049	CARDINAL HEALTH	0.018%	71.851%
1050	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.018%	71.869%
1051	BECTON DICKINSON	0.018%	71.886%
1052	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.018%	71.904%
1053	RAGING RIVER EX	0.018%	71.922%
1054	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.018%	71.939%
1055	WESFARMERS LTD	0.018%	71.957%
1056	NORWEGIAN CRUIS	0.018%	71.975%
1057	STMICROELECTRON	0.018%	71.992%
1058	XEROX CORP 2.75	0.018%	72.010%
1059	HOUSING DEVEL F	0.018%	72.027%
1060	AMETEK INC COMMON STOCK USD.01	0.018%	72.045%
1061	KOMATSU	0.018%	72.062%
1062	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.018%	72.080%
1063	AIR PRODS & CHE	0.017%	72.097%
1064	VIVENDI SA	0.017%	72.115%
1065	BORALEX INC CL	0.017%	72.132%
1066	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.017%	72.150%
1067	CENTERRA GOLD INC COMMON STOCK	0.017%	72.167%
1068	PARAMOUNT RESOU	0.017%	72.185%
1069	STRYKER CORP	0.017%	72.202%
1070	SASOL	0.017%	72.219%
1071	BORGWARNER INC COMMON STOCK USD.01	0.017%	72.237%
1072	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.017%	72.254%
1073	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.017%	72.271%
1074	BPCE SA SR UNSECURED 02/21 2.65	0.017%	72.289%
1075	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.017%	72.306%
1076	REPUBLIC SERVIC	0.017%	72.323%
1077	FUJITSU	0.017%	72.340%
1078	PERSIMMON PLC	0.017%	72.357%
1079	PRUDENTIAL ADR	0.017%	72.375%
1080	APACHE CORP COMMON STOCK USD.625	0.017%	72.392%
1081	LG Electronics	0.017%	72.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.017%	72.426%
1083	BEMIS CO INC	0.017%	72.443%
1084	FLEXTRONICS INT	0.017%	72.460%
1085	STORA ENSO OYJ	0.017%	72.477%
1086	JANUS CAPITAL G	0.017%	72.494%
1087	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.017%	72.511%
1088	CALPINE CORP	0.017%	72.528%
1089	SWISSCOM AG	0.017%	72.545%
1090	DOMINION RES(VI	0.017%	72.562%
1091	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.017%	72.579%
1092	LEGAL & GENERAL	0.017%	72.595%
1093	LKQ CORP COMMON STOCK USD.01	0.017%	72.612%
1094	MITSUBISHI UFJ FINL SPON ADR ADR	0.017%	72.629%
1095	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.017%	72.646%
1096	MTU AERO ENGINE	0.017%	72.663%
1097	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.017%	72.680%
1098	NESTE OIL OYJ	0.017%	72.696%
1099	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.017%	72.713%
1100	SWISS RE AG	0.017%	72.730%
1101	NEWMONT MINING CORP COMMON STOCK USD1.6	0.017%	72.747%
1102	REGENCY CENTERS CORP REIT USD.01	0.017%	72.764%
1103	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.017%	72.780%
1104	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	72.797%
1105	TRICAN WELL SER	0.017%	72.814%
1106	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.017%	72.830%
1107	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.017%	72.847%
1108	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.017%	72.864%
1109	BOUYGUES	0.017%	72.880%
1110	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.017%	72.897%
1111	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	72.914%
1112	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.017%	72.930%
1113	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.017%	72.947%
1114	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.017%	72.964%
1115	IBM CORP SR UNSECURED 02/24 3.625	0.017%	72.980%
1116	LYONDELLBASELL	0.017%	72.997%
1117	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.017%	73.013%
1118	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.017%	73.030%
1119	BAT INTL FINANC	0.017%	73.046%
1120	AVNET INC SR UNSECURED 04/26 4.625	0.017%	73.063%
1121	PERRIGO FIN UNL	0.017%	73.080%
1122	WESTROCK CO COMMON STOCK	0.017%	73.096%
1123	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.017%	73.113%
1124	NETEASE INC ADR ADR USD.0001	0.017%	73.129%
1125	RUSSEL METALS I	0.017%	73.146%
1126	ANALOG DEVICES INC COMMON STOCK USD.167	0.017%	73.162%
1127	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.017%	73.179%
1128	MASTERCARD INC SR UNSECURED 04/24 3.375	0.017%	73.195%
1129	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.017%	73.212%
1130	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.017%	73.228%
1131	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	73.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	73.261%
1133	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	73.278%
1134	FIRSTSERVICE CORP COMMON STOCK	0.016%	73.294%
1135	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	73.311%
1136	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	73.327%
1137	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	73.344%
1138	LAB CORP OF AME	0.016%	73.360%
1139	BLACKROCK INC SR UNSECURED 06/22 3.375	0.016%	73.376%
1140	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	73.393%
1141	CARMAX INC COMMON STOCK USD.5	0.016%	73.409%
1142	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	73.426%
1143	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	73.442%
1144	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.016%	73.459%
1145	MOSAIC CO SR UNSECURED 11/23 4.25	0.016%	73.475%
1146	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	73.491%
1147	MEDTRONIC INC 3	0.016%	73.508%
1148	NORDEA BANK AB	0.016%	73.524%
1149	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	73.541%
1150	PTT PUBLIC COMP	0.016%	73.557%
1151	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.016%	73.573%
1152	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	73.590%
1153	STATE STREET CORP SR UNSECURED 12/24 3.3	0.016%	73.606%
1154	ENERFLEX LTD	0.016%	73.622%
1155	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	73.639%
1156	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.016%	73.655%
1157	VODAFONE GROUP PLC SP ADR ADR	0.016%	73.671%
1158	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.016%	73.688%
1159	HUNTINGTON BANC	0.016%	73.704%
1160	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	73.720%
1161	ASSURANT INC	0.016%	73.737%
1162	DEUTSCHE POST A	0.016%	73.753%
1163	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.016%	73.769%
1164	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	73.785%
1165	TAPESTRY INC SR UNSECURED 04/25 4.25	0.016%	73.802%
1166	DANONE S.A. COM	0.016%	73.818%
1167	CELGENE CORP SR UNSECURED 05/24 3.625	0.016%	73.834%
1168	ARKEMA	0.016%	73.851%
1169	BAXTER INTL INC	0.016%	73.867%
1170	UNUM GROUP	0.016%	73.883%
1171	MANITOBA PROVIN	0.016%	73.899%
1172	SPARK INFRASTRU	0.016%	73.915%
1173	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.016%	73.932%
1174	ARAMARK COMMON STOCK USD.01	0.016%	73.948%
1175	VISA INC SR UNSECURED 12/25 3.15	0.016%	73.964%
1176	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.016%	73.980%
1177	3I GROUP PLC	0.016%	73.996%
1178	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.016%	74.012%
1179	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.016%	74.029%
1180	Banco Sabadell	0.016%	74.045%
1181	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.016%	74.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	AETNA INC SR UNSECURED 11/24 3.5	0.016%	74.077%
1183	ANTHEM INC	0.016%	74.093%
1184	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.016%	74.109%
1185	NIELSEN HOLDING	0.016%	74.125%
1186	CME GROUP INC SR UNSECURED 03/25 3	0.016%	74.142%
1187	BANK TOKYO-MIT	0.016%	74.158%
1188	UNUM GROUP	0.016%	74.174%
1189	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.016%	74.190%
1190	MARSH & MCLENNA	0.016%	74.206%
1191	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.016%	74.222%
1192	A.P. MOLLER-MAE	0.016%	74.238%
1193	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.016%	74.254%
1194	BRITISH AMERICAN TOB SP ADR ADR	0.016%	74.270%
1195	GLAXOSMITHKLINE PLC SPON ADR ADR	0.016%	74.286%
1196	ARCONIC INC COMMON STOCK	0.016%	74.302%
1197	PAREX RESOURCES	0.016%	74.318%
1198	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.016%	74.334%
1199	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	74.350%
1200	DEUTSCHE BK AG	0.016%	74.366%
1201	PFIZER INC SR UNSECURED 12/26 3	0.016%	74.382%
1202	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.016%	74.398%
1203	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.016%	74.414%
1204	SVENSKA HANDELS	0.016%	74.430%
1205	EXELON CORP SR UNSECURED 04/26 3.4	0.016%	74.446%
1206	ACTIVISION BLIZ	0.016%	74.462%
1207	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.016%	74.478%
1208	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.016%	74.494%
1209	LENNAR CORP CL	0.016%	74.510%
1210	CITIGROUP INC SR UNSECURED 04/25 3.3	0.016%	74.526%
1211	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.016%	74.542%
1212	AVIVA PLC	0.016%	74.558%
1213	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.016%	74.574%
1214	TAPESTRY INC COMMON STOCK USD.01	0.016%	74.590%
1215	SUMITOMO CHEMIC	0.016%	74.605%
1216	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.016%	74.621%
1217	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.016%	74.637%
1218	QUEBECOR INC 'B	0.016%	74.653%
1219	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.016%	74.669%
1220	NORTHERN TRUST	0.016%	74.685%
1221	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	74.701%
1222	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	74.717%
1223	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	74.732%
1224	NORDSTROM INC	0.016%	74.748%
1225	THOR INDUSTRIES INC COMMON STOCK USD.1	0.016%	74.764%
1226	EXTRA SPACE STO	0.016%	74.780%
1227	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.016%	74.796%
1228	ORACLE CORP SR UNSECURED 10/22 2.5	0.016%	74.812%
1229	QUALCOMM INC SR UNSECURED 05/25 3.45	0.016%	74.827%
1230	UTD RENTALS INC	0.016%	74.843%
1231	STATE STREET CORP SR UNSECURED 05/21 1.95	0.016%	74.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	74.875%
1233	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	74.890%
1234	TOTAL SA SPON ADR ADR	0.016%	74.906%
1235	NORTHLAND POWER	0.016%	74.922%
1236	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.016%	74.938%
1237	ASHTREAD GROUP	0.016%	74.953%
1238	MACY S INC COMMON STOCK USD.01	0.016%	74.969%
1239	PREMIUM BRANDS	0.016%	74.985%
1240	ETRADE FINANCA	0.016%	75.000%
1241	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	75.016%
1242	UDR INC REIT USD.01	0.016%	75.031%
1243	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.016%	75.047%
1244	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.016%	75.063%
1245	MINITUBISHI HVY	0.016%	75.078%
1246	HARRIS CORP	0.016%	75.094%
1247	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.016%	75.109%
1248	STEEL DYNAMICS INC COMMON STOCK USD.005	0.016%	75.125%
1249	GENUINE PARTS C	0.015%	75.140%
1250	BOEING CO SR UNSECURED 03/25 2.5	0.015%	75.156%
1251	JONES LANG LASA	0.015%	75.171%
1252	INGREDION INC COMMON STOCK USD.01	0.015%	75.187%
1253	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.015%	75.202%
1254	MULLEN GROUP LT	0.015%	75.217%
1255	AUTOLIV INC	0.015%	75.233%
1256	HOLOGIC INC COMMON STOCK USD.01	0.015%	75.248%
1257	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.015%	75.263%
1258	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.015%	75.279%
1259	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.015%	75.294%
1260	BNP PARIBAS SR UNSECURED 05/20 2.375	0.015%	75.309%
1261	HYUNDAI MOTOR C	0.015%	75.324%
1262	AUTONATION INC	0.015%	75.340%
1263	FRANCO NEVADA CORP COMMON STOCK	0.015%	75.355%
1264	IRON MOUNTAIN INC REIT USD.01	0.015%	75.370%
1265	CLARIANT AG	0.015%	75.385%
1266	SL GREEN REALTY	0.015%	75.400%
1267	TARGET CORP SR UNSECURED 04/26 2.5	0.015%	75.416%
1268	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.015%	75.431%
1269	BOLIDEN AB	0.015%	75.446%
1270	PULTEGROUP INC.	0.015%	75.461%
1271	CHINA COMMUNICA	0.015%	75.476%
1272	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.015%	75.492%
1273	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.015%	75.507%
1274	RADIAN GROUP INC SR UNSECURED 03/21 7	0.015%	75.522%
1275	SOUTHERN CO	0.015%	75.537%
1276	NUVISTA ENERGY	0.015%	75.552%
1277	CHINA PETROLEUM	0.015%	75.567%
1278	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.015%	75.582%
1279	POST HOLDINGS INC COMMON STOCK USD.01	0.015%	75.597%
1280	UNILEVER CAP CO	0.015%	75.612%
1281	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.015%	75.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	DUKE REALTY CORP REIT USD.01	0.015%	75.642%
1283	BUNGE LTD COMMON STOCK USD.01	0.015%	75.657%
1284	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.015%	75.672%
1285	ENDEAVOUR MININ	0.015%	75.687%
1286	MUFG AMERICAS H	0.015%	75.702%
1287	LAND SECURITIES	0.015%	75.717%
1288	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.015%	75.732%
1289	DEN DANSKE BANK	0.015%	75.747%
1290	ATOS ORIGIN SA	0.015%	75.762%
1291	PVH CORP COMMON STOCK USD1.0	0.015%	75.777%
1292	NESTLE FINANCE	0.015%	75.791%
1293	ENERCARE INC	0.015%	75.806%
1294	LINCOLN NATL CO	0.015%	75.821%
1295	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.015%	75.836%
1296	CBS CORP COMPANY GUAR 01/27 2.9	0.015%	75.850%
1297	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.015%	75.865%
1298	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.015%	75.880%
1299	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	75.894%
1300	FNF GROUP TRACKING STK USD.0001	0.015%	75.909%
1301	NOKIA CORP	0.015%	75.924%
1302	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.015%	75.938%
1303	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.015%	75.953%
1304	TAHOE RESOURCES INC COMMON STOCK	0.015%	75.968%
1305	UNILEVER PLC SPONSORED ADR ADR	0.015%	75.982%
1306	TELIASONERA AB	0.015%	75.997%
1307	BLUESCOPE STEEL	0.015%	76.011%
1308	LABRADOR IRON O	0.015%	76.026%
1309	NIPPON STEEL CO	0.014%	76.040%
1310	UTD THERAPEUTIC	0.014%	76.055%
1311	BARCLAYS ADR-EA	0.014%	76.069%
1312	TAYLOR WIMPEY	0.014%	76.084%
1313	SEGRO PLC	0.014%	76.098%
1314	SUZUKI MOTOR CO	0.014%	76.113%
1315	ANADARKO PETROL	0.014%	76.127%
1316	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.014%	76.141%
1317	FEDERAL REALTY INVS TRUST REIT USD.01	0.014%	76.156%
1318	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	76.170%
1319	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.014%	76.184%
1320	MICHAEL KORS HO	0.014%	76.199%
1321	UBISOFT ENTERTA	0.014%	76.213%
1322	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.014%	76.227%
1323	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.014%	76.241%
1324	ING GROEP NV	0.014%	76.256%
1325	APACHE CORP SR UNSECURED 04/22 3.25	0.014%	76.270%
1326	LOEWS CORP COMMON STOCK USD.01	0.014%	76.284%
1327	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.014%	76.298%
1328	GECINA SA	0.014%	76.312%
1329	JM SMUCKER CO/THE COMMON STOCK	0.014%	76.327%
1330	NEW FLYER COMMO	0.014%	76.341%
1331	ALLIED PPTY,REI	0.014%	76.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	BRITISH LAND CO	0.014%	76.369%
1333	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.014%	76.383%
1334	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.014%	76.397%
1335	AECON GROUP INC	0.014%	76.411%
1336	SPIRIT AEROSYST	0.014%	76.425%
1337	EXCHANGE INCOME	0.014%	76.439%
1338	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.014%	76.453%
1339	SECURE ENERGY S	0.014%	76.467%
1340	NRG ENERGY	0.014%	76.481%
1341	ECOLAB INC COMMON STOCK USD1.0	0.014%	76.495%
1342	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.014%	76.509%
1343	CANADIAN REAL E	0.014%	76.523%
1344	LAFARGEHOLCIM L	0.014%	76.537%
1345	WILLIS TOWERS W	0.014%	76.551%
1346	KONINKLIJKE KPN	0.014%	76.565%
1347	PRETIUM RESOURC	0.014%	76.579%
1348	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.014%	76.593%
1349	UNIVERSAL HLTH	0.014%	76.607%
1350	TRINITY INDS	0.014%	76.620%
1351	XEROX CORP COMMON STOCK USD1.0	0.014%	76.634%
1352	HP INC COMMON STOCK USD.01	0.014%	76.648%
1353	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.014%	76.662%
1354	TJX COS INC	0.014%	76.676%
1355	DANA HOLDING CO	0.014%	76.690%
1356	KLEPIERRE	0.014%	76.704%
1357	SSR MINING INC COMMON STOCK	0.014%	76.718%
1358	BALL CORP	0.014%	76.731%
1359	RYDER SYSTEM IN	0.014%	76.745%
1360	TELEPERFORMANCE	0.014%	76.759%
1361	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.014%	76.773%
1362	ONEX CORP SUB V	0.014%	76.787%
1363	LG CHEM LTD	0.014%	76.800%
1364	HP INC SR UNSECURED 12/21 4.65	0.014%	76.814%
1365	JABIL CIRCUIT I	0.014%	76.828%
1366	COMERICA INC	0.014%	76.841%
1367	NASPERS LIMITED	0.014%	76.855%
1368	MEG ENERGY CORP	0.014%	76.869%
1369	DOWDUPONT INC COMMON STOCK USD.01	0.014%	76.883%
1370	ADIDAS AG	0.014%	76.896%
1371	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.014%	76.910%
1372	CORUS ENTERTAIN	0.014%	76.924%
1373	ADECCO SA	0.014%	76.937%
1374	SUN HUNG KAI PR	0.014%	76.951%
1375	OSHKOSH CORP COMMON STOCK USD.01	0.014%	76.964%
1376	SMART REAL ESTA	0.014%	76.978%
1377	QUANTA SERVICES	0.014%	76.991%
1378	KONINKLIJKE DSM	0.014%	77.005%
1379	NASDAQ INC COMMON STOCK USD.01	0.014%	77.019%
1380	ORBITAL ATK INC COMMON STOCK USD.01	0.013%	77.032%
1381	RADIANT OPTO EL	0.013%	77.046%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	UNIONE DI BAN.	0.013%	77.059%
1383	TOYOTA TSUSHO C	0.013%	77.073%
1384	MICROSEMI	0.013%	77.086%
1385	AFFILIATED MNGR	0.013%	77.099%
1386	COTY INC CL A COMMON STOCK USD.01	0.013%	77.113%
1387	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.013%	77.126%
1388	PHILIPS ELECTRO	0.013%	77.140%
1389	NTT DOCOMO INC	0.013%	77.153%
1390	GIVAUDAN	0.013%	77.167%
1391	MAZDA MOTOR COR	0.013%	77.180%
1392	SUMITOMO ELEC I	0.013%	77.193%
1393	BELLWAY	0.013%	77.207%
1394	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.013%	77.220%
1395	BOC HONG KONG H	0.013%	77.234%
1396	ROSS STORES INC	0.013%	77.247%
1397	LEIDOS HOLDINGS	0.013%	77.260%
1398	BP PLC SPONS ADR ADR	0.013%	77.274%
1399	CHINA MERCHANTS	0.013%	77.287%
1400	PETROBRAS PREFE	0.013%	77.300%
1401	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.013%	77.313%
1402	FRESENIUS MEDIC	0.013%	77.327%
1403	LONZA GROUP AG	0.013%	77.340%
1404	AGILENT TECHNOL	0.013%	77.353%
1405	AON PLC	0.013%	77.367%
1406	LENNAR CORP COMPANY GUAR 01/22 4.125	0.013%	77.380%
1407	CRED SUIS GP FU	0.013%	77.393%
1408	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.013%	77.406%
1409	PENTAIR PLC	0.013%	77.419%
1410	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.013%	77.432%
1411	STOCKLAND TRUST	0.013%	77.446%
1412	ATCO LTD CL I N	0.013%	77.459%
1413	GRAN TIERRA ENE	0.013%	77.472%
1414	MITSUI & CO	0.013%	77.485%
1415	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.013%	77.498%
1416	GENERAL MILLS I	0.013%	77.511%
1417	MARKEL CORP COMMON STOCK	0.013%	77.524%
1418	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.013%	77.537%
1419	LANXESS	0.013%	77.550%
1420	CHINA O/SEAS LA	0.013%	77.563%
1421	KEYCORP	0.013%	77.576%
1422	AEON CO., LTD	0.013%	77.589%
1423	JFE HOLDINGS IN	0.013%	77.602%
1424	INTERNATIONAL G	0.013%	77.615%
1425	OP CORPORATE BA	0.013%	77.628%
1426	IMPERIAL TOBACC	0.013%	77.641%
1427	STATE STREET CORP SR UNSECURED 08/20 2.55	0.013%	77.654%
1428	ELECTR DE FRANC	0.013%	77.667%
1429	ENBRIDGE ENERGY	0.013%	77.680%
1430	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	77.693%
1431	TIFFANY & CO	0.013%	77.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	HUMANA INC SR UNSECURED 10/19 2.625	0.013%	77.719%
1433	ASAHI GLASS CO	0.013%	77.732%
1434	UNITED OVERSEAS	0.013%	77.745%
1435	SNAP-ON INC	0.013%	77.758%
1436	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.013%	77.770%
1437	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.013%	77.783%
1438	DEXUS PROPERTY	0.013%	77.796%
1439	AGCO CORP	0.013%	77.809%
1440	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.013%	77.822%
1441	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.013%	77.835%
1442	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.013%	77.848%
1443	CSL LIMITED	0.013%	77.860%
1444	DR PEPPER SNAPP	0.013%	77.873%
1445	HESS CORPORATIO	0.013%	77.886%
1446	SMURFIT KAPPA P	0.013%	77.899%
1447	AIRBUS GROUP NV	0.013%	77.912%
1448	SONY CORP SPONSORED ADR ADR	0.013%	77.924%
1449	EXPEDIA INC COMMON STOCK USD.001	0.013%	77.937%
1450	FAURECIA	0.013%	77.950%
1451	EQT CORPORATION	0.013%	77.962%
1452	ARROW ELECTRONI	0.013%	77.975%
1453	AMP LIMITED	0.013%	77.988%
1454	WM MORRISON SUP	0.013%	78.000%
1455	TDK CORP	0.013%	78.013%
1456	DENSO CORP	0.013%	78.026%
1457	STERLING BANCORP/DE COMMON STOCK USD.01	0.013%	78.038%
1458	TELECOM ITALIA	0.013%	78.051%
1459	SBERBANK OF RUS	0.013%	78.063%
1460	CARREFOUR SA	0.013%	78.076%
1461	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.013%	78.088%
1462	GRUPO MEXICO SA	0.013%	78.101%
1463	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.013%	78.113%
1464	TAKEDA PHARMACE	0.013%	78.126%
1465	BAE SYSTEMS	0.013%	78.139%
1466	LAS VEGAS SANDS	0.012%	78.151%
1467	VALEO SA	0.012%	78.163%
1468	YAMAHA MOTOR CO	0.012%	78.176%
1469	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	78.188%
1470	MANPOWER INC	0.012%	78.201%
1471	REXEL PROMESSES	0.012%	78.213%
1472	AMER ELEC POWER	0.012%	78.226%
1473	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.012%	78.238%
1474	AMADEUS IT HLDG	0.012%	78.251%
1475	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.012%	78.263%
1476	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.012%	78.275%
1477	EDF	0.012%	78.288%
1478	BANK OF NOVA SC	0.012%	78.300%
1479	LIBERTY BROADBAND C COMMON STOCK USD.01	0.012%	78.313%
1480	ESSITY AKTIEBOL	0.012%	78.325%
1481	SYNNEX CORP COMMON STOCK USD.001	0.012%	78.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	MINEBEA CO	0.012%	78.350%
1483	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.012%	78.362%
1484	KELT EXPLORATIO	0.012%	78.374%
1485	MS&AD INSURANCE	0.012%	78.386%
1486	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.012%	78.399%
1487	BANK RAKYAT IND	0.012%	78.411%
1488	VULCAN MATERIAL	0.012%	78.423%
1489	PARKLAND FUEL C	0.012%	78.436%
1490	MARTIN MARIETTA	0.012%	78.448%
1491	JUNIPER NETWORK	0.012%	78.460%
1492	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.012%	78.472%
1493	OLIN CORP	0.012%	78.485%
1494	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	78.497%
1495	SENSATA TECHNOL	0.012%	78.509%
1496	LG DISPLAY CO	0.012%	78.521%
1497	NEWELL BRANDS INC COMMON STOCK USD1.0	0.012%	78.534%
1498	WELLS FARGO & C	0.012%	78.546%
1499	S+P GLOBAL INC COMMON STOCK USD1.0	0.012%	78.558%
1500	COMMERZBANK AG	0.012%	78.570%
1501	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.012%	78.583%
1502	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	78.595%
1503	ROCKWELL AUTO	0.012%	78.607%
1504	SMITHS GROUP	0.012%	78.619%
1505	BANCO BBPM SPA	0.012%	78.631%
1506	JOHNSON MATTHEY	0.012%	78.643%
1507	BANK LEUMI LE-I	0.012%	78.656%
1508	SANDSTORM GOLD	0.012%	78.668%
1509	WESTERN FOREST	0.012%	78.680%
1510	WR BERKLEY CORP COMMON STOCK USD.2	0.012%	78.692%
1511	CAMDEN PROPERTY	0.012%	78.704%
1512	HARLEY DAVIDSON	0.012%	78.716%
1513	ITOCHU CORP	0.012%	78.728%
1514	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.012%	78.740%
1515	SWISS LIFE HLDG	0.012%	78.752%
1516	HOME CAP GRP IN	0.012%	78.764%
1517	IPG PHOTONICS C	0.012%	78.776%
1518	KIMCO REALTY	0.012%	78.789%
1519	WESTERN GAS PAR	0.012%	78.801%
1520	SHELL INTERNATI	0.012%	78.813%
1521	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	78.824%
1522	BAT INTL FINANC	0.012%	78.836%
1523	PRAIRIESKY ROYA	0.012%	78.848%
1524	FRESENIUS SE &	0.012%	78.860%
1525	SUN COMMUNITIES INC REIT USD.01	0.012%	78.872%
1526	WESTERN POWER W	0.012%	78.884%
1527	DELL TECHNOLOGIES INC CL V TRACKING STK	0.012%	78.896%
1528	Cineplex Inc.	0.012%	78.908%
1529	RECKITT BENCKIS	0.012%	78.920%
1530	CDN UTILS LTD N	0.012%	78.932%
1531	MACERICH CO	0.012%	78.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	SOMPO JAPAN NIP	0.012%	78.956%
1533	STELLA JONES IN	0.012%	78.967%
1534	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.012%	78.979%
1535	CARLSBERG	0.012%	78.991%
1536	PETROBRAS COMMO	0.012%	79.003%
1537	SONOCO PRODUCTS	0.012%	79.015%
1538	MIRVAC GROUP RE	0.012%	79.027%
1539	NETFLIX INC COMMON STOCK USD.001	0.012%	79.038%
1540	ASSURANT INC COMMON STOCK USD.01	0.012%	79.050%
1541	YASKAWA ELEC CO	0.012%	79.062%
1542	GARMIN LTD.	0.012%	79.074%
1543	POLSKI KON NAF	0.012%	79.086%
1544	BROTHERIndustr	0.012%	79.097%
1545	TUI AG	0.012%	79.109%
1546	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.012%	79.121%
1547	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	79.133%
1548	PERRIGO CO PLC	0.012%	79.144%
1549	HILL ROM HOLDINGS INC COMMON STOCK	0.012%	79.156%
1550	GPT GROUP	0.012%	79.168%
1551	FIRST CAPITAL R	0.012%	79.180%
1552	TORC OIL & GAS	0.012%	79.191%
1553	AECOM COMMON STOCK USD.01	0.012%	79.203%
1554	SK ENERGY CO LT	0.012%	79.215%
1555	VICINITY CENTER	0.012%	79.226%
1556	ATS AUTOMATION	0.012%	79.238%
1557	ALBEMARLE CORP	0.012%	79.250%
1558	ARRIS INTERNATI	0.012%	79.262%
1559	AUTOZONE INC SR UNSECURED 04/22 3.7	0.012%	79.273%
1560	TOSOH CORP	0.012%	79.285%
1561	NORBORD INC COMMON STOCK	0.012%	79.296%
1562	ERSTE GROUP BAN	0.012%	79.308%
1563	SHOWA DENKO KK	0.012%	79.320%
1564	KINGSPAN GROUP	0.012%	79.331%
1565	COMMERCE BANCSH	0.012%	79.343%
1566	SK C&C CO LTD	0.012%	79.354%
1567	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.012%	79.366%
1568	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.012%	79.377%
1569	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.012%	79.389%
1570	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.012%	79.400%
1571	AIR LEASE CORP	0.012%	79.412%
1572	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.011%	79.423%
1573	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.011%	79.435%
1574	EXELON CORP COMMON STOCK	0.011%	79.446%
1575	FREEHOLD ROYALT	0.011%	79.458%
1576	SANLAM LIMITED	0.011%	79.469%
1577	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	79.481%
1578	RITCHIE BROS. A	0.011%	79.492%
1579	FORTESCUE METAL	0.011%	79.504%
1580	ECOLAB INC SR UNSECURED 12/21 4.35	0.011%	79.515%
1581	DAIICHI LIFE	0.011%	79.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	SESA STERLITE	0.011%	79.538%
1583	INTERTEK TESTIN	0.011%	79.549%
1584	WH GROUP LTD	0.011%	79.561%
1585	EIFPAGE SA	0.011%	79.572%
1586	UTD MICRO ELECT	0.011%	79.584%
1587	STANDARD LIFE P	0.011%	79.595%
1588	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.011%	79.606%
1589	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.011%	79.618%
1590	GREAT CANADIAN	0.011%	79.629%
1591	INFINEON TECHNO	0.011%	79.641%
1592	HALMA	0.011%	79.652%
1593	DUFREY AG-REG	0.011%	79.663%
1594	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.011%	79.675%
1595	BM&F BOVESPA SA	0.011%	79.686%
1596	UMICORE	0.011%	79.697%
1597	NATIONAL RETAIL PROPERTIES REIT USD.01	0.011%	79.709%
1598	FISCHER(GEORG)A	0.011%	79.720%
1599	GENTEX CORP COMMON STOCK USD.06	0.011%	79.731%
1600	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.011%	79.743%
1601	DELPHI AUTOMOTI	0.011%	79.754%
1602	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.011%	79.765%
1603	EXELON GENERATI	0.011%	79.777%
1604	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	79.788%
1605	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.011%	79.799%
1606	SHIRE PLC	0.011%	79.810%
1607	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.011%	79.822%
1608	BAYTEX ENERGY CORP COMMON STOCK	0.011%	79.833%
1609	UNI-SELECT INC	0.011%	79.844%
1610	HEXCEL CORP COMMON STOCK USD.01	0.011%	79.855%
1611	PRIMERICA INC COMMON STOCK	0.011%	79.866%
1612	NATIONAL OILWEL	0.011%	79.878%
1613	SHOPIFY INC CLASS A COMMON STOCK	0.011%	79.889%
1614	MARATHON OIL CO	0.011%	79.900%
1615	MARKS & SPENCER	0.011%	79.911%
1616	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.011%	79.922%
1617	FERRARI NV	0.011%	79.934%
1618	DARDEN RESTAURA	0.011%	79.945%
1619	CAPITAL POWER C	0.011%	79.956%
1620	PRECISION DRILLING CORP COMMON STOCK	0.011%	79.967%
1621	SCOR	0.011%	79.978%
1622	ADIENT PLC	0.011%	79.989%
1623	ASML HOLDING NV	0.011%	80.000%
1624	KILROY REALTY C	0.011%	80.011%
1625	NORDSTROM INC	0.011%	80.022%
1626	BERKELEY GROUP	0.011%	80.033%
1627	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.011%	80.044%
1628	ROYAL MAIL PLC-	0.011%	80.056%
1629	MURPHY OIL CORP	0.011%	80.067%
1630	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	80.078%
1631	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	80.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	VOLKSWAGEN LEAS	0.011%	80.099%
1633	HAMMERSON	0.011%	80.110%
1634	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.011%	80.121%
1635	LIBERTY PROPERTY TRUST REIT USD.001	0.011%	80.132%
1636	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.011%	80.143%
1637	TERADYNE INC	0.011%	80.154%
1638	CNOOC LTD	0.011%	80.165%
1639	INFOSYS TECHNOL	0.011%	80.176%
1640	EXPRESS SCRIPTS	0.011%	80.187%
1641	GALP ENERGIA	0.011%	80.198%
1642	DOUGLAS EMMETT INC REIT USD.01	0.011%	80.209%
1643	EQUIFAX INC	0.011%	80.220%
1644	RHEINMETALL AG	0.011%	80.230%
1645	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.011%	80.241%
1646	BECTON DICKINSON	0.011%	80.252%
1647	SWEDBANK AB	0.011%	80.263%
1648	NEVSUN RESOURCES LTD COMMON STOCK	0.011%	80.274%
1649	CAIXABANK	0.011%	80.285%
1650	INTUIT INC COMMON STOCK USD.01	0.011%	80.296%
1651	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.011%	80.307%
1652	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.011%	80.317%
1653	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.011%	80.328%
1654	INNERGEX RENEWA	0.011%	80.339%
1655	PROCTER & GAMBL	0.011%	80.350%
1656	VOLKSWAGEN AG	0.011%	80.361%
1657	PADDY POWER PLC	0.011%	80.372%
1658	CHINA PHARMACEU	0.011%	80.382%
1659	AISIN SEIKI CO	0.011%	80.393%
1660	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.011%	80.404%
1661	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.011%	80.415%
1662	KIMBERLY-CLARK	0.011%	80.426%
1663	HEIDELBERGCEMEN	0.011%	80.436%
1664	AMERICAN HOMES 4 RENT A REIT USD.01	0.011%	80.447%
1665	AT+T INC SR UNSECURED 02/21 2.8	0.011%	80.458%
1666	ROYAL DUTCH SH-	0.011%	80.469%
1667	BCO BRADESCO,AD	0.011%	80.479%
1668	APTARGROUP INC COMMON STOCK USD.01	0.011%	80.490%
1669	CUBESMART REIT USD.01	0.011%	80.501%
1670	GATX CORP	0.011%	80.512%
1671	NIPPON BUILDING	0.011%	80.522%
1672	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.011%	80.533%
1673	FOREST CITY REALTY TRUST A REIT USD.01	0.011%	80.544%
1674	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.011%	80.555%
1675	KEYBANK NA/CLEV	0.011%	80.565%
1676	MURATA MFG CO	0.011%	80.576%
1677	EVERSOURCE ENER	0.011%	80.587%
1678	OMV AG	0.011%	80.597%
1679	TORAY INDS INC	0.011%	80.608%
1680	TREASURY WINE E	0.011%	80.619%
1681	HDFC BANK LTD	0.011%	80.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	PACWEST BANCORP COMMON STOCK	0.011%	80.640%
1683	BARD(CR)INC	0.011%	80.650%
1684	MKS INSTRUMENTS INC COMMON STOCK	0.011%	80.661%
1685	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	80.672%
1686	ELISA OYJ-A	0.011%	80.682%
1687	BRUNSWICK CORP	0.011%	80.693%
1688	SLM CORP COMMON STOCK USD.2	0.011%	80.703%
1689	EMCOR GROUP INC COMMON STOCK USD.01	0.011%	80.714%
1690	WEX INC COMMON STOCK USD.01	0.011%	80.725%
1691	GKN PLC	0.011%	80.735%
1692	COMINAR REAL ES	0.011%	80.746%
1693	AKAMAI TECHNOLO	0.011%	80.756%
1694	CASCADES INC	0.011%	80.767%
1695	SHAWCOR LTD	0.011%	80.777%
1696	CHINA UNICOM LT	0.011%	80.788%
1697	OLD MUTUAL PLC	0.010%	80.798%
1698	SPARTAN ENERGY	0.010%	80.809%
1699	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.010%	80.819%
1700	HYDRO ONE LTD	0.010%	80.830%
1701	ISUZU MOTORS	0.010%	80.840%
1702	COOPER COS INC	0.010%	80.851%
1703	FIRST HORIZON N	0.010%	80.861%
1704	SEMAFO INC COMM	0.010%	80.872%
1705	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.010%	80.882%
1706	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	80.892%
1707	BALOISE- HOLDIN	0.010%	80.903%
1708	AGRICULTURAL BK	0.010%	80.913%
1709	TORCHMARK CORP COMMON STOCK USD1.0	0.010%	80.924%
1710	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.010%	80.934%
1711	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.010%	80.944%
1712	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.010%	80.955%
1713	NEC CORP	0.010%	80.965%
1714	BEMIS COMPANY COMMON STOCK USD.1	0.010%	80.976%
1715	SKAND ENSKILDA	0.010%	80.986%
1716	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.010%	80.996%
1717	DCT INDUSTRIAL TRUST INC REIT USD.01	0.010%	81.007%
1718	RSA INSURANCE G	0.010%	81.017%
1719	BANK OF IRELAND	0.010%	81.027%
1720	MITEL NETWORKS	0.010%	81.038%
1721	CARLISLE COS IN	0.010%	81.048%
1722	CREDIT AGRICOLE	0.010%	81.058%
1723	FLIR SYSTEMS INC COMMON STOCK USD.01	0.010%	81.068%
1724	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	81.079%
1725	MCKESSON CORP SR UNSECURED 03/21 4.75	0.010%	81.089%
1726	NN GROUP NV	0.010%	81.099%
1727	GAMING AND LEISURE PROPERTIE REIT	0.010%	81.109%
1728	TATA MOTORS LTD	0.010%	81.120%
1729	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	81.130%
1730	NATIONAL GRID PLC SP ADR ADR	0.010%	81.140%
1731	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.010%	81.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.010%	81.160%
1733	HOWARD HUGHES CORP/THE COMMON STOCK	0.010%	81.171%
1734	XYLEM INC COMMON STOCK	0.010%	81.181%
1735	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	81.191%
1736	PORSCHE AUTOMOB	0.010%	81.201%
1737	CYPRESS SEMICON	0.010%	81.211%
1738	ECN CAPITAL COR	0.010%	81.221%
1739	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.010%	81.231%
1740	NOBLE ENERGY IN	0.010%	81.242%
1741	HIGHWOODS PROPE	0.010%	81.252%
1742	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.010%	81.262%
1743	FUJI HEAVY INDS	0.010%	81.272%
1744	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.010%	81.282%
1745	USG CORP	0.010%	81.292%
1746	SANDVIK AB	0.010%	81.302%
1747	VEREIT INC REIT USD.01	0.010%	81.312%
1748	MEDIOBANCA SPA	0.010%	81.322%
1749	CREDIT ACCEPTAN	0.010%	81.332%
1750	CHINA RES BEIJI	0.010%	81.343%
1751	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.010%	81.353%
1752	POSCO	0.010%	81.363%
1753	AAC TECHNOLOGIE	0.010%	81.373%
1754	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.010%	81.383%
1755	ENTEGRIS INC COMMON STOCK USD.01	0.010%	81.393%
1756	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	81.403%
1757	AMPHENOL CORP	0.010%	81.413%
1758	STEINHOFF INTER	0.010%	81.423%
1759	WOLSELEY PLC	0.010%	81.433%
1760	GAS NATURAL SDG	0.010%	81.443%
1761	SIERRA WIRELESS INC COMMON STOCK	0.010%	81.453%
1762	NSK	0.010%	81.463%
1763	IDEMITSU KOSAN	0.010%	81.473%
1764	WESTSHORE TERMI	0.010%	81.483%
1765	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	81.493%
1766	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	81.503%
1767	SKF AB - B SHAR	0.010%	81.512%
1768	DOREL INDS INC	0.010%	81.522%
1769	SWATCH GROUP	0.010%	81.532%
1770	CYRUSONE INC REIT USD.01	0.010%	81.542%
1771	L'OREAL	0.010%	81.552%
1772	AALBERTS INDUST	0.010%	81.562%
1773	MARVELL TECH GR	0.010%	81.572%
1774	MORGAN STANLEY	0.010%	81.582%
1775	CBOE GLOBAL MARKETS INC COMMON STOCK	0.010%	81.592%
1776	WILLIAMS-SONOMA	0.010%	81.602%
1777	CINTAS CORP	0.010%	81.612%
1778	RANDSTAD HOLDIN	0.010%	81.621%
1779	ENSIGN ENERGY S	0.010%	81.631%
1780	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.010%	81.641%
1781	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.010%	81.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	81.661%
1783	BIRCHCLIFF ENER	0.010%	81.671%
1784	EPR PROPERTIES REIT USD.01	0.010%	81.681%
1785	JULIUS BAER GRO	0.010%	81.691%
1786	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.010%	81.700%
1787	NORTH WEST CO I	0.010%	81.710%
1788	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	81.720%
1789	FORTIVE CORP COMMON STOCK USD.01	0.010%	81.730%
1790	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.010%	81.740%
1791	RAIFFEISEN BANK	0.010%	81.750%
1792	RANDGOLD RESOUR	0.010%	81.759%
1793	UNIPER SE	0.010%	81.769%
1794	LAZARD LTD CL A COMMON STOCK USD.01	0.010%	81.779%
1795	CIMAREX ENERGY CO COMMON STOCK USD.01	0.010%	81.789%
1796	BIG LOTS INC COMMON STOCK USD.01	0.010%	81.799%
1797	NORDEA BANK AB	0.010%	81.808%
1798	AMDOCS LTD COMMON STOCK GBP.0001	0.010%	81.818%
1799	MASTEC INC	0.010%	81.828%
1800	WHIRLPOOL CORP	0.010%	81.838%
1801	WP CAREY INC REIT USD.001	0.010%	81.848%
1802	HP INC SR UNSECURED 06/21 4.3	0.010%	81.857%
1803	TWITTER INC COMMON STOCK USD.000005	0.010%	81.867%
1804	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	81.877%
1805	FIRSTSTRAND LIMIT	0.010%	81.887%
1806	ASSURED GUARANT	0.010%	81.896%
1807	HYUNDAI MOBIS	0.010%	81.906%
1808	TRACTOR SUPPLY	0.010%	81.916%
1809	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.010%	81.926%
1810	CASEYS GEN STOR	0.010%	81.935%
1811	JAPAN REAL ESTA	0.010%	81.945%
1812	ONEOK INC	0.010%	81.955%
1813	ZOETIS INC COMMON STOCK USD.01	0.010%	81.964%
1814	K&S AG	0.010%	81.974%
1815	CHRISTIAN HANSE	0.010%	81.984%
1816	AMERCO COMMON STOCK USD.25	0.010%	81.993%
1817	SPIRAX-SARCO EN	0.010%	82.003%
1818	AVNET INC	0.010%	82.013%
1819	BROWN + BROWN INC COMMON STOCK USD.1	0.010%	82.022%
1820	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	82.032%
1821	GRANITE REAL ES	0.010%	82.042%
1822	CHARTWELL RETIR	0.010%	82.051%
1823	LCI INDUSTRIES COMMON STOCK USD.01	0.010%	82.061%
1824	EAST WEST BANCORP INC COMMON STOCK USD.001	0.010%	82.071%
1825	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.010%	82.080%
1826	MELROSEIndustr	0.010%	82.090%
1827	SUMITOMO CORP	0.010%	82.100%
1828	Arch Capital Gr	0.010%	82.109%
1829	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	82.119%
1830	NAVIENT CORP COMMON STOCK USD.01	0.010%	82.128%
1831	WOOD GROUP (JOH	0.010%	82.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	VF CORP	0.010%	82.148%
1833	INPEX CORPORATI	0.010%	82.157%
1834	ESSENT GROUP LT	0.010%	82.167%
1835	DIRECT LINE INS	0.010%	82.176%
1836	NOMURA HOLD INC	0.010%	82.186%
1837	SEKISUI CHEMICA	0.010%	82.196%
1838	RENAISSANCE RE	0.010%	82.205%
1839	HISCOX LTD	0.010%	82.215%
1840	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.010%	82.224%
1841	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.010%	82.234%
1842	TOREX GOLD RESO	0.010%	82.243%
1843	SHERWIN WILLIAM	0.010%	82.253%
1844	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.010%	82.262%
1845	SUMITOMO RLTY&D	0.010%	82.272%
1846	MOL HUNGARIAN O	0.009%	82.281%
1847	HANG SENG BANK	0.009%	82.291%
1848	UCB	0.009%	82.300%
1849	OBSIDIAN ENERGY LTD COMMON STOCK	0.009%	82.310%
1850	VISTEON CORP COMMON STOCK	0.009%	82.319%
1851	HANA FINANCIAL	0.009%	82.329%
1852	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.009%	82.338%
1853	JSW STEEL LTD	0.009%	82.348%
1854	DNB NOR ASA	0.009%	82.357%
1855	ELECTRONIC ARTS	0.009%	82.367%
1856	HUDSON'S BAY CO	0.009%	82.376%
1857	TERADATA CORP COMMON STOCK USD.01	0.009%	82.385%
1858	VESTAS WIND SYS	0.009%	82.395%
1859	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.009%	82.404%
1860	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	82.414%
1861	AMKOR TECHNOLOG	0.009%	82.423%
1862	TELEFLEX INC COMMON STOCK USD1.0	0.009%	82.432%
1863	KIRIN HOLDINGS	0.009%	82.442%
1864	HALLIBURTON CO	0.009%	82.451%
1865	CREE INC COMMON STOCK USD.00125	0.009%	82.460%
1866	PROCTER & GAMBL	0.009%	82.470%
1867	CALATLANTIC GRO	0.009%	82.479%
1868	ST JAMES PLACE	0.009%	82.488%
1869	VIFOR PHARMA AG	0.009%	82.498%
1870	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.009%	82.507%
1871	ANGLOGOLD ASHANTI SPON ADR ADR	0.009%	82.516%
1872	KION GROUP AG	0.009%	82.526%
1873	XL GROUP LTD	0.009%	82.535%
1874	TOLL BROTHERS INC COMMON STOCK USD.01	0.009%	82.544%
1875	TDC A/S	0.009%	82.553%
1876	GENPACT LIMITED	0.009%	82.563%
1877	DYCOM INDUSTRIE	0.009%	82.572%
1878	TEREX CORP	0.009%	82.581%
1879	WINTRUST FINANCIAL CORP COMMON STOCK	0.009%	82.590%
1880	JEAN COUTU GRP	0.009%	82.599%
1881	EVEREST RE GROU	0.009%	82.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.009%	82.618%
1883	FEDERATED INVES	0.009%	82.627%
1884	BHARTI AIRTEL L	0.009%	82.636%
1885	TCF FINL CORP	0.009%	82.645%
1886	KNIGHT THERAPEU	0.009%	82.655%
1887	THERMO FISHER S	0.009%	82.664%
1888	SPRINT CORP COMMON STOCK USD.01	0.009%	82.673%
1889	POLARIS INDUSTR	0.009%	82.682%
1890	KEMPER CORP COMMON STOCK USD.1	0.009%	82.691%
1891	ELDORADO GOLD CORP COMMON STOCK	0.009%	82.700%
1892	EXELON CORP SR UNSECURED 12/20 5.15	0.009%	82.709%
1893	O'REILLY AUTOMO	0.009%	82.719%
1894	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.009%	82.728%
1895	BARCLAYS AFRICA	0.009%	82.737%
1896	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.009%	82.746%
1897	BELDEN INC COMMON STOCK USD.01	0.009%	82.755%
1898	DST SYST INC DE	0.009%	82.764%
1899	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	82.773%
1900	SKECHERS USA INC CL A COMMON STOCK USD.001	0.009%	82.782%
1901	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.009%	82.791%
1902	CHINA UNICOM	0.009%	82.801%
1903	NIKE INC SR UNSECURED 11/26 2.375	0.009%	82.810%
1904	CATALENT INC COMMON STOCK USD.01	0.009%	82.819%
1905	ZIONS BANCORP	0.009%	82.828%
1906	TECH DATA CORP COMMON STOCK USD.0015	0.009%	82.837%
1907	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	82.846%
1908	ANSYS INC COMMON STOCK USD.01	0.009%	82.855%
1909	AT+T INC SR UNSECURED 02/21 4.6	0.009%	82.864%
1910	ROYAL GOLD INC	0.009%	82.873%
1911	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.009%	82.882%
1912	FLUGHAFEN ZUERI	0.009%	82.891%
1913	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	82.900%
1914	MIDDLEBY CORP COMMON STOCK USD.01	0.009%	82.909%
1915	LENNAR CORP 4.7	0.009%	82.918%
1916	MERLIN PROPERTI	0.009%	82.927%
1917	LAGARDERE S.C.A	0.009%	82.936%
1918	CATCHER TECHNOL	0.009%	82.945%
1919	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.009%	82.954%
1920	PROGRESS ENERGY	0.009%	82.963%
1921	FLOWERS FOODS INC COMMON STOCK USD.01	0.009%	82.972%
1922	RICHELIEU HARDW	0.009%	82.981%
1923	COPA HOLDINGS S	0.009%	82.990%
1924	AEGON N.V.	0.009%	82.999%
1925	DREAM OFFICE RE	0.009%	83.008%
1926	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	83.017%
1927	ITT INC COMMON STOCK USD1.0	0.009%	83.026%
1928	GALAXY ENTERTAI	0.009%	83.035%
1929	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	83.043%
1930	QORVO INC COMMON STOCK USD.0001	0.009%	83.052%
1931	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.009%	83.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	SES GLOBAL	0.009%	83.070%
1933	TECHNIPFMC PLC	0.009%	83.079%
1934	HANCOCK HOLDING	0.009%	83.088%
1935	ERICSSON LM-B S	0.009%	83.097%
1936	CHINA PETROLEUM	0.009%	83.106%
1937	SAFRAN SA	0.009%	83.114%
1938	YUM BRANDS INC COMMON STOCK	0.009%	83.123%
1939	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	83.132%
1940	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.009%	83.141%
1941	ALLEGHANY CORP COMMON STOCK USD1.0	0.009%	83.150%
1942	ACKERMANS & VAN	0.009%	83.159%
1943	COLFAX CORP	0.009%	83.167%
1944	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	83.176%
1945	PT UNITED TRACT	0.009%	83.185%
1946	HILLENBRAND INC COMMON STOCK	0.009%	83.194%
1947	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.009%	83.203%
1948	WPX ENERGY INC COMMON STOCK	0.009%	83.211%
1949	NIPPON TEL&TEL	0.009%	83.220%
1950	LOJAS RENNER SA	0.009%	83.229%
1951	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.009%	83.238%
1952	ABN AMRO GROUP	0.009%	83.246%
1953	BURBERRY GROUP	0.009%	83.255%
1954	PHOENIX GROUP H	0.009%	83.264%
1955	DS SMITH PLC	0.009%	83.273%
1956	SVENSKA HANDELS	0.009%	83.281%
1957	COCA COLA HBC A	0.009%	83.290%
1958	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.009%	83.299%
1959	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.009%	83.308%
1960	ENAGAS	0.009%	83.316%
1961	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	83.325%
1962	GRAMERCY PROPERTY TRUST REIT USD.01	0.009%	83.334%
1963	WINPAK LTD	0.009%	83.342%
1964	SAINSBURY (J) P	0.009%	83.351%
1965	KINGBOARD CHEMI	0.009%	83.360%
1966	FLOWSERVE CORP COMMON STOCK USD1.25	0.009%	83.368%
1967	PRUDENTIAL CORP	0.009%	83.377%
1968	TARGA RESOURCES CORP COMMON STOCK USD.001	0.009%	83.386%
1969	SIGNET JEWELERS	0.009%	83.395%
1970	ALCOA CORP COMMON STOCK USD.01	0.009%	83.403%
1971	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.009%	83.412%
1972	KERRY GROUP PLC	0.009%	83.421%
1973	NORDEA BANK AB	0.009%	83.429%
1974	CIRRUS LOGIC IN	0.009%	83.438%
1975	MEGGITT	0.009%	83.447%
1976	HUBBELL INC COMMON STOCK USD.01	0.009%	83.455%
1977	CENTENNIAL RESO	0.009%	83.464%
1978	OSRAM LICHT AG	0.009%	83.472%
1979	JYSKE BANK A/S	0.009%	83.481%
1980	IDEX CORP	0.009%	83.490%
1981	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.009%	83.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	XILINX INC	0.009%	83.507%
1983	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	83.516%
1984	WOODWARD INC COMMON STOCK USD.00292	0.009%	83.524%
1985	SYSCO CORP COMMON STOCK USD1.0	0.009%	83.533%
1986	HENRY SCHEIN CO	0.009%	83.541%
1987	TOKYO ELECTRON	0.009%	83.550%
1988	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	83.559%
1989	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.009%	83.567%
1990	FIBRA UNO ADMIN	0.009%	83.576%
1991	STORE CAPITAL CORP REIT USD.01	0.009%	83.584%
1992	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.009%	83.593%
1993	INTERDIGITAL IN	0.009%	83.602%
1994	NITTO DENKO COR	0.009%	83.610%
1995	WW GRAINGER INC	0.009%	83.619%
1996	HCA HEALTHCARE INC COMMON STOCK USD.01	0.009%	83.627%
1997	FNB CORP COMMON STOCK USD.01	0.009%	83.636%
1998	JAZZ PHARMACEUT	0.009%	83.644%
1999	EAGLE MATERIALS	0.009%	83.653%
2000	SERVICE CORP IN	0.009%	83.661%
2001	TAIHEIYO CEMENT	0.009%	83.670%
2002	SAPPI	0.008%	83.678%
2003	BANKUNITED INC COMMON STOCK USD.01	0.008%	83.687%
2004	SAP AG	0.008%	83.695%
2005	INGENICO	0.008%	83.704%
2006	MORNEAU SHEPELL	0.008%	83.712%
2007	GALAPAGOS NV	0.008%	83.721%
2008	COGECO INC COMMON STOCK	0.008%	83.729%
2009	SAMPO OYJ	0.008%	83.737%
2010	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	83.746%
2011	OJI PAPER CO	0.008%	83.754%
2012	TELEFONICA EMIS	0.008%	83.763%
2013	CTBC FINANCIAL	0.008%	83.771%
2014	TELE2 AB-B SHS	0.008%	83.780%
2015	HONG KONG EXCHA	0.008%	83.788%
2016	SENIOR HOUSING PROP TRUST REIT USD.01	0.008%	83.796%
2017	AMERIPRISE FINA	0.008%	83.805%
2018	FUBON FINANCIAL	0.008%	83.813%
2019	PSEG POWER	0.008%	83.822%
2020	CORESITE REALTY CORP REIT USD.01	0.008%	83.830%
2021	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	83.838%
2022	NEWCREST MINING	0.008%	83.847%
2023	TREVALI MINING	0.008%	83.855%
2024	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.008%	83.864%
2025	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.008%	83.872%
2026	MURPHY USA INC COMMON STOCK	0.008%	83.880%
2027	ARTIS REAL ESTA	0.008%	83.889%
2028	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.008%	83.897%
2029	LOGAN PROPERTY	0.008%	83.905%
2030	ESSILOR INTERNA	0.008%	83.914%
2031	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.008%	83.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.008%	83.930%
2033	KB FINANCIAL GR	0.008%	83.939%
2034	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	83.947%
2035	INTL CONS AIRLI	0.008%	83.955%
2036	FREENET AG	0.008%	83.964%
2037	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.008%	83.972%
2038	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.980%
2039	DAIWA HOUSE IND	0.008%	83.989%
2040	SUNCORP GROUP	0.008%	83.997%
2041	INTERMEDIATE CA	0.008%	84.005%
2042	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.008%	84.013%
2043	GN STORE NORD	0.008%	84.022%
2044	ILLINOIS TOOL W	0.008%	84.030%
2045	CHINA INSURANCE	0.008%	84.038%
2046	SUMITOMO HEAVY	0.008%	84.047%
2047	VOESTALPINE AG	0.008%	84.055%
2048	CNH INDUSTRIAL	0.008%	84.063%
2049	ASTELLAS PHARMA	0.008%	84.071%
2050	UMPQUA HOLDINGS CORP COMMON STOCK	0.008%	84.080%
2051	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.008%	84.088%
2052	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	84.096%
2053	YES BANK LTD	0.008%	84.104%
2054	RELX NV	0.008%	84.113%
2055	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	84.121%
2056	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	84.129%
2057	POLYONE CORPORATION COMMON STOCK USD.01	0.008%	84.137%
2058	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	84.146%
2059	ILG INC COMMON STOCK USD.01	0.008%	84.154%
2060	FIRST SOLAR INC	0.008%	84.162%
2061	ON ASSIGNMENT INC COMMON STOCK USD.01	0.008%	84.170%
2062	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	84.179%
2063	WHITBREAD PLC	0.008%	84.187%
2064	SINGAPORE AIRLI	0.008%	84.195%
2065	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.008%	84.203%
2066	MONDI PLC	0.008%	84.211%
2067	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	84.220%
2068	MITSUBISHI ESTA	0.008%	84.228%
2069	DEUTSCHE WOHNEN	0.008%	84.236%
2070	SEMPRA ENERGY COMMON STOCK	0.008%	84.244%
2071	FISERV INC COMMON STOCK USD.01	0.008%	84.252%
2072	PREMIER GOLD MI	0.008%	84.261%
2073	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.008%	84.269%
2074	DELUXE CORP	0.008%	84.277%
2075	MITSUBISHI GAS	0.008%	84.285%
2076	DTE ENERGY INC	0.008%	84.293%
2077	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.008%	84.301%
2078	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.008%	84.310%
2079	BARRATT DEVEL	0.008%	84.318%
2080	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	84.326%
2081	SINOPHARM GROUP	0.008%	84.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	BIDVEST GROUP L	0.008%	84.342%
2083	LITHIA MOTORS INC CL A COMMON STOCK	0.008%	84.350%
2084	POSCO	0.008%	84.358%
2085	WHITE MOUNTAINS	0.008%	84.367%
2086	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.008%	84.375%
2087	PG&E CORP	0.008%	84.383%
2088	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.008%	84.391%
2089	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	84.399%
2090	ENTERPRISE PROD	0.008%	84.407%
2091	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	84.415%
2092	US FOODS HOLDING CORP COMMON STOCK USD.01	0.008%	84.423%
2093	EBAY INC 3.45%	0.008%	84.431%
2094	CARNIVAL PLC	0.008%	84.439%
2095	ALTUS GROUP LTD	0.008%	84.447%
2096	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	84.456%
2097	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	84.464%
2098	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	84.472%
2099	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	84.480%
2100	RSP PERMIAN INC COMMON STOCK USD.01	0.008%	84.488%
2101	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.008%	84.496%
2102	INCHCAPE PLC	0.008%	84.504%
2103	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.008%	84.512%
2104	EQUITABLE GROUP	0.008%	84.520%
2105	DEUTSCHE BOERSE	0.008%	84.528%
2106	BMW FINANCE NV	0.008%	84.536%
2107	T&D HOLDINGS IN	0.008%	84.544%
2108	BCO BRADESCO,PR	0.008%	84.552%
2109	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.008%	84.560%
2110	HUHTAMAKI OY	0.008%	84.568%
2111	BOOKER GROUP	0.008%	84.576%
2112	PARK HOTELS + RESORTS INC REIT USD.01	0.008%	84.584%
2113	LENOVO GROUP LT	0.008%	84.592%
2114	APPLE HOSPITALITY REIT INC REIT NPV	0.008%	84.600%
2115	ALARIS ROYALTY	0.008%	84.608%
2116	SUNNY OPTICAL T	0.008%	84.616%
2117	NOVOZYMES A/S	0.008%	84.624%
2118	ORIGIN ENERGY L	0.008%	84.632%
2119	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.008%	84.640%
2120	CNO FINANCIAL	0.008%	84.648%
2121	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	84.656%
2122	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.008%	84.664%
2123	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.008%	84.672%
2124	GENTING BHD	0.008%	84.680%
2125	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	84.688%
2126	TIMKEN CO	0.008%	84.696%
2127	EDISON INTERNAT	0.008%	84.704%
2128	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.008%	84.712%
2129	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	84.719%
2130	PUBLIC SERVICE	0.008%	84.727%
2131	SHINHAN FINANCI	0.008%	84.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	EAST JAPAN RAIL	0.008%	84.743%
2133	SVENSKA CELLULO	0.008%	84.751%
2134	NU SKIN ENTERPR	0.008%	84.759%
2135	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	84.767%
2136	ROBERT HALF INT	0.008%	84.775%
2137	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	84.783%
2138	CALFRAC WELL SE	0.008%	84.791%
2139	MOSAIC CO	0.008%	84.799%
2140	AXIS CAPITAL HO	0.008%	84.806%
2141	MAXIM INTEGRATE	0.008%	84.814%
2142	TOKYU FUDOSAN H	0.008%	84.822%
2143	ALSTOM	0.008%	84.830%
2144	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	84.838%
2145	KINGFISHER PLC	0.008%	84.846%
2146	CABOT CORP	0.008%	84.854%
2147	FUJIFILM HLDGS	0.008%	84.862%
2148	VONOVIA SE	0.008%	84.869%
2149	BARNES GROUP INC COMMON STOCK USD.01	0.008%	84.877%
2150	LIBERTY VENTURES SER A TRACKING STK USD.01	0.008%	84.885%
2151	FRAPORT AG	0.008%	84.893%
2152	GLOBAL PAYMENTS INC COMMON STOCK	0.008%	84.901%
2153	CORELOGIC INC COMMON STOCK USD1.0	0.008%	84.909%
2154	IBERIABANK CORP	0.008%	84.916%
2155	KIRBY CORP	0.008%	84.924%
2156	ASCENDAS REAL E	0.008%	84.932%
2157	WEC ENERGY GROU	0.008%	84.940%
2158	CRANE CO	0.008%	84.948%
2159	GROUP 4 SECURIC	0.008%	84.956%
2160	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.008%	84.963%
2161	HOME BANCSHARES INC COMMON STOCK USD.01	0.008%	84.971%
2162	VALIDUS HOLDING	0.008%	84.979%
2163	FASTENAL	0.008%	84.987%
2164	HANKYU CORP	0.008%	84.995%
2165	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.008%	85.003%
2166	HONDA MOTOR CO LTD SPONS ADR ADR	0.008%	85.010%
2167	LONGFOR PROPERT	0.008%	85.018%
2168	COPART INC	0.008%	85.026%
2169	REXNORD CORP COMMON STOCK USD.01	0.008%	85.034%
2170	EDISON INTERNATIONAL COMMON STOCK	0.008%	85.042%
2171	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	85.049%
2172	BANK HAPOLIM B	0.008%	85.057%
2173	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.008%	85.065%
2174	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.008%	85.073%
2175	SAMSUNG ELEC-ME	0.008%	85.080%
2176	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	85.088%
2177	CARTER S INC COMMON STOCK USD.01	0.008%	85.096%
2178	ORICA LIMITED	0.008%	85.104%
2179	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	85.111%
2180	EXTENDED STAY AMERICA INC UNIT USD.01	0.008%	85.119%
2181	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	85.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	OBAYASHI CORP	0.008%	85.135%
2183	GROWTHPOINT PRO	0.008%	85.142%
2184	MCCORMICK & CO	0.008%	85.150%
2185	BRP INC/CA- SUB	0.008%	85.158%
2186	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.008%	85.165%
2187	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.008%	85.173%
2188	WESCO INTERNATI	0.008%	85.181%
2189	OLD NATIONAL BANCORP COMMON STOCK	0.008%	85.189%
2190	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	85.196%
2191	XCEL ENERGY INC COMMON STOCK USD2.5	0.008%	85.204%
2192	CLOROX CO	0.008%	85.212%
2193	OC OERLIKON COR	0.008%	85.219%
2194	MICRO FOCUS INT	0.008%	85.227%
2195	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	85.235%
2196	BLUEBIRD BIO IN	0.008%	85.242%
2197	SPECTRIS PLC	0.008%	85.250%
2198	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.008%	85.257%
2199	INVESTORS BANCORP INC COMMON STOCK USD.01	0.008%	85.265%
2200	INCITEC PIVOT	0.008%	85.273%
2201	PINNACLE FOODS INC COMMON STOCK USD.01	0.008%	85.280%
2202	BRENNTAG AG	0.008%	85.288%
2203	KAO CORP	0.008%	85.296%
2204	DOMTAR CORP USD	0.008%	85.303%
2205	ASSA ABLOY AB	0.008%	85.311%
2206	PURE INDUSTRIAL	0.008%	85.318%
2207	BBA AVIATION	0.008%	85.326%
2208	TEIJIN	0.008%	85.334%
2209	NVR INC COMMON STOCK USD.01	0.008%	85.341%
2210	DREAM GLOBAL RE	0.008%	85.349%
2211	LIFE STORAGE INC REIT USD.01	0.008%	85.356%
2212	SANOFI ADR ADR	0.008%	85.364%
2213	COMPASS GROUP P	0.008%	85.372%
2214	SERVICEMASTER G	0.008%	85.379%
2215	FURUKAWA ELECTR	0.008%	85.387%
2216	NOKIAN RENKAAT	0.008%	85.394%
2217	PTT EXP&PROD-FG	0.008%	85.402%
2218	CERNER CORP	0.008%	85.409%
2219	MOODY S CORP COMMON STOCK USD.01	0.008%	85.417%
2220	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	85.424%
2221	CIENA CORP COMMON STOCK USD.01	0.008%	85.432%
2222	RELX PLC SPON ADR ADR	0.008%	85.440%
2223	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	85.447%
2224	LOCALIZA RENT A	0.008%	85.455%
2225	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.008%	85.462%
2226	OMNICOM GROUP I	0.008%	85.470%
2227	VISHAY INTERTEC	0.008%	85.477%
2228	CES ENERGY SOLU	0.008%	85.485%
2229	JAPAN RETAIL FU	0.008%	85.492%
2230	DERWENT LONDON	0.008%	85.500%
2231	NOMURA REAL EST	0.008%	85.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	REGAL BELOIT CORP COMMON STOCK USD.01	0.007%	85.515%
2233	CH ROBINSON WOR	0.007%	85.522%
2234	CHIMEI INNOLUX	0.007%	85.530%
2235	SEALED AIR CORP COMMON STOCK USD.1	0.007%	85.537%
2236	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	85.545%
2237	INTERTAPE POLYM	0.007%	85.552%
2238	MAN STRATEGIC H	0.007%	85.560%
2239	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	85.567%
2240	NEW WORLD DEVEL	0.007%	85.574%
2241	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	85.582%
2242	CITRIX SYSTEMS	0.007%	85.589%
2243	MERCK & CO INC	0.007%	85.597%
2244	JAPAN TOBACCO I	0.007%	85.604%
2245	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.007%	85.612%
2246	SUNRISE COMMUNC	0.007%	85.619%
2247	SOUTH STATE CORP COMMON STOCK USD2.5	0.007%	85.627%
2248	FONCIERE DES RE	0.007%	85.634%
2249	AGILE PROPERTY	0.007%	85.642%
2250	VIASAT INC COMMON STOCK USD.0001	0.007%	85.649%
2251	mitsui mining &	0.007%	85.656%
2252	ENSTAR GROUP LT	0.007%	85.664%
2253	NIPPON PROLOGIS	0.007%	85.671%
2254	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.007%	85.679%
2255	SYNOPSYS INC	0.007%	85.686%
2256	mitsui chemical	0.007%	85.694%
2257	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.007%	85.701%
2258	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.007%	85.708%
2259	BOSKALIS WESTMN	0.007%	85.716%
2260	AGF MGMT LTD CL	0.007%	85.723%
2261	VOYA FINANCIAL INC COMMON STOCK USD.01	0.007%	85.730%
2262	SONOVA HOLDING	0.007%	85.738%
2263	TOTAL ENERGY SE	0.007%	85.745%
2264	CENTRICA PLC	0.007%	85.752%
2265	INDIABULLS HOUS	0.007%	85.760%
2266	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	85.767%
2267	CHINA SHENHUA E	0.007%	85.774%
2268	mitsubishi mate	0.007%	85.782%
2269	LEGG MASON INC COMMON STOCK USD.1	0.007%	85.789%
2270	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.007%	85.796%
2271	HENGAN INTL	0.007%	85.804%
2272	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	85.811%
2273	ASSOCD BANC-COR	0.007%	85.818%
2274	PPL CORPORATION	0.007%	85.826%
2275	SEMICONDUCTOR M	0.007%	85.833%
2276	AIR FRANCE-KLM	0.007%	85.840%
2277	FORTUM OYJ	0.007%	85.847%
2278	INDITEX SA	0.007%	85.855%
2279	HELVETIA HOLDIN	0.007%	85.862%
2280	TEGNA INC COMMON STOCK USD1.0	0.007%	85.869%
2281	MEREDITH CORP	0.007%	85.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	SKYWEST INC COMMON STOCK	0.007%	85.884%
2283	CHORUS AVIATION	0.007%	85.891%
2284	REDEFINE PROPER	0.007%	85.898%
2285	AVERY DENNISON	0.007%	85.906%
2286	SBM OFFSHORE NV	0.007%	85.913%
2287	AMERICA MOVIL S	0.007%	85.920%
2288	QBE INSURANCE	0.007%	85.928%
2289	KIA MOTORS CORP	0.007%	85.935%
2290	FLUOR CORP COMMON STOCK USD.01	0.007%	85.942%
2291	IMI PLC	0.007%	85.949%
2292	GRACO INC COMMON STOCK USD1.0	0.007%	85.957%
2293	GS HOLDINGS COR	0.007%	85.964%
2294	BARLOWORLD LTD	0.007%	85.971%
2295	STERIS PLC	0.007%	85.978%
2296	ISHIKAWAJIMA HA	0.007%	85.985%
2297	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.007%	85.993%
2298	SINO BIOPHAMACE	0.007%	86.000%
2299	SEB SA	0.007%	86.007%
2300	SUNTEC REIT	0.007%	86.014%
2301	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.007%	86.022%
2302	FOOT LOCKER INC COMMON STOCK USD.01	0.007%	86.029%
2303	SAMSUNG SDI CO	0.007%	86.036%
2304	TATE & LYLE	0.007%	86.043%
2305	MSC INDUSTRIAL	0.007%	86.050%
2306	MAPFRE SA	0.007%	86.058%
2307	WALGREEN BOOTS	0.007%	86.065%
2308	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.007%	86.072%
2309	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	86.079%
2310	ICICI BANK LTD	0.007%	86.086%
2311	DAIKIN INDUSTRI	0.007%	86.093%
2312	CATHAY FINANCA	0.007%	86.101%
2313	BAJAJ FINSERV L	0.007%	86.108%
2314	CABOT OIL & GAS	0.007%	86.115%
2315	CHILDRENS PLACE	0.007%	86.122%
2316	UNITED URBAN IN	0.007%	86.129%
2317	FMC CORP	0.007%	86.136%
2318	MINTH GROUP LTD	0.007%	86.144%
2319	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.007%	86.151%
2320	PANDORA A/S	0.007%	86.158%
2321	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.007%	86.165%
2322	RENTOKIL INITIA	0.007%	86.172%
2323	GPO FIN BANORTE	0.007%	86.179%
2324	AVIGILON CORP C	0.007%	86.186%
2325	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	86.193%
2326	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.007%	86.201%
2327	FIRST INDL REAL	0.007%	86.208%
2328	VARIAN MEDICAL	0.007%	86.215%
2329	LIXIL GROUP COR	0.007%	86.222%
2330	B+G FOODS INC COMMON STOCK USD.01	0.007%	86.229%
2331	KLX INC COMMON STOCK USD.01	0.007%	86.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	J2 GLOBAL INC COMMON STOCK USD.01	0.007%	86.243%
2333	COHERENT INC	0.007%	86.250%
2334	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.007%	86.257%
2335	CONVERGYS CORP COMMON STOCK	0.007%	86.265%
2336	BARRY CALLEBAUT	0.007%	86.272%
2337	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.007%	86.279%
2338	MB FINANCIAL INC COMMON STOCK USD.01	0.007%	86.286%
2339	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	86.293%
2340	DAIWA SECURITIE	0.007%	86.300%
2341	EXPERIAN PLC	0.007%	86.307%
2342	CAPITACOMMERCIA	0.007%	86.314%
2343	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.007%	86.321%
2344	INFORMA PLC	0.007%	86.328%
2345	MARUBENI CORP	0.007%	86.335%
2346	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	86.342%
2347	TRAVIS PERKINS	0.007%	86.349%
2348	HEINEKEN NV	0.007%	86.356%
2349	HSBC USA INC SR UNSECURED 08/20 2.75	0.007%	86.364%
2350	RLJ LODGING TRUST REIT	0.007%	86.371%
2351	PASON SYSTEMS I	0.007%	86.378%
2352	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	86.385%
2353	TULLOW OIL PLC	0.007%	86.392%
2354	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.007%	86.399%
2355	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.007%	86.406%
2356	PATTERSON COS INC COMMON STOCK USD.01	0.007%	86.413%
2357	OMRON CORP	0.007%	86.420%
2358	ACS, ACTIVIDADE	0.007%	86.427%
2359	WEINGARTEN REALTY INVESTORS REIT USD.03	0.007%	86.434%
2360	DISCOVERY HLDGS	0.007%	86.441%
2361	SNYDERS LANCE INC COMMON STOCK USD.833	0.007%	86.448%
2362	KAWASAKI HEAVY	0.007%	86.455%
2363	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.007%	86.461%
2364	AXA-UAP	0.007%	86.468%
2365	HELMERICH & PAY	0.007%	86.475%
2366	TRANSOCEAN LTD	0.007%	86.482%
2367	SPIRIT REALTY CAPITAL INC REIT USD.01	0.007%	86.489%
2368	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.007%	86.496%
2369	AAREAL BANK AG	0.007%	86.503%
2370	ROYAL BANK OF SCOT SPON ADR	0.007%	86.510%
2371	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	86.517%
2372	KENNAMETAL INC COMMON STOCK USD1.25	0.007%	86.524%
2373	KERING	0.007%	86.531%
2374	CREW ENERGY INC	0.007%	86.538%
2375	TEMENOS GROUP A	0.007%	86.545%
2376	II VI INC COMMON STOCK	0.007%	86.552%
2377	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.007%	86.559%
2378	Atlantia SpA	0.007%	86.566%
2379	BCA POP EMILIA	0.007%	86.573%
2380	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	86.580%
2381	WATERS CORP	0.007%	86.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	DOWNER EDI LTD	0.007%	86.593%
2383	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	86.600%
2384	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.007%	86.607%
2385	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.007%	86.614%
2386	ESTEE LAUDER CO	0.007%	86.621%
2387	ALPS ELECTRIC C	0.007%	86.628%
2388	GEBERIT AG-REG	0.007%	86.635%
2389	LIVANOVA PLC	0.007%	86.642%
2390	ICADE	0.007%	86.648%
2391	BED BATH & BEYO	0.007%	86.655%
2392	NICHIREI CORP	0.007%	86.662%
2393	KONICA MINOLTA	0.007%	86.669%
2394	PERKINELMER INC COMMON STOCK USD1.0	0.007%	86.676%
2395	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.007%	86.683%
2396	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.007%	86.689%
2397	MAXIMUS INC COMMON STOCK	0.007%	86.696%
2398	BANCORPSOUTH BANK COMMON STOCK	0.007%	86.703%
2399	DEUTSCHE TELEKO	0.007%	86.710%
2400	ASAHI BREWERIES	0.007%	86.717%
2401	WORTHINGTON IND	0.007%	86.724%
2402	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	86.730%
2403	CAP GEMINI	0.007%	86.737%
2404	CK ASSET HOLDIN	0.007%	86.744%
2405	A P MOLLER - MA	0.007%	86.751%
2406	METSO OYJ	0.007%	86.758%
2407	INVITATION HOMES INC REIT USD.01	0.007%	86.764%
2408	EQUITY COMMONWEALTH REIT USD.01	0.007%	86.771%
2409	MICROCHIP TECHN	0.007%	86.778%
2410	GOLDEN RESORTS	0.007%	86.785%
2411	WILLIAM HILL PL	0.007%	86.792%
2412	DONALDSON CO IN	0.007%	86.798%
2413	BEAZLEY PLC	0.007%	86.805%
2414	BLACK KNIGHT INC COMMON STOCK	0.007%	86.812%
2415	VENTURE CORP	0.007%	86.819%
2416	AXIS BANK	0.007%	86.825%
2417	SHINHAN FIN GRO	0.007%	86.832%
2418	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	86.839%
2419	LEONI AG	0.007%	86.846%
2420	ORIX JREIT INC	0.007%	86.852%
2421	BHP BILLITON FI	0.007%	86.859%
2422	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	86.866%
2423	CNX RESOURCES CORP COMMON STOCK USD.01	0.007%	86.873%
2424	HKT TRUST	0.007%	86.879%
2425	SANMINA CORP COMMON STOCK USD.01	0.007%	86.886%
2426	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	86.893%
2427	HCL TECHNOLOGIE	0.007%	86.899%
2428	DENKI KAGAKU KO	0.007%	86.906%
2429	BABCOCK INTL GR	0.007%	86.913%
2430	KEPPEL CORP	0.007%	86.920%
2431	ANHUI CONCH CEM	0.007%	86.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BENDIGO AND ADE	0.007%	86.933%
2433	ADVANCED SEMICO	0.007%	86.940%
2434	EUTELSAT COMMUN	0.007%	86.946%
2435	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.007%	86.953%
2436	ALACER GOLD COR	0.007%	86.960%
2437	BUCHER IND-REGD	0.007%	86.967%
2438	SUNSTONE HOTEL	0.007%	86.973%
2439	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	86.980%
2440	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	86.987%
2441	GOLD FIELDS LTD SPONS ADR ADR	0.007%	86.993%
2442	SIGNATURE BANK COMMON STOCK USD.01	0.007%	87.000%
2443	ROGERS CORP COMMON STOCK USD1.0	0.007%	87.007%
2444	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	87.013%
2445	KURARAY CO	0.007%	87.020%
2446	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.007%	87.027%
2447	KESKO	0.007%	87.033%
2448	ANTOFAGASTA HLD	0.007%	87.040%
2449	HERMAN MILLER I	0.007%	87.047%
2450	PRA HEALTH SCIE	0.007%	87.053%
2451	SEKISUI HOUSE	0.007%	87.060%
2452	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.007%	87.067%
2453	RESONA HOLDINGS	0.007%	87.073%
2454	KROTON EDUCACIO	0.007%	87.080%
2455	WATSCO INC COMMON STOCK USD.5	0.007%	87.087%
2456	IMPERIAL HOLDIN	0.007%	87.093%
2457	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	87.100%
2458	CHINA MERCHANT	0.007%	87.106%
2459	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	87.113%
2460	TETRA TECH INC COMMON STOCK USD.01	0.007%	87.120%
2461	BRINK S CO/THE COMMON STOCK USD1.0	0.007%	87.126%
2462	ORIX CORP	0.007%	87.133%
2463	TAUBMAN CENTERS INC REIT USD.01	0.007%	87.139%
2464	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.007%	87.146%
2465	FERROGLOBE PLC	0.007%	87.153%
2466	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	87.159%
2467	THYSSEN KRUPP A	0.007%	87.166%
2468	SALESFORCE.COM	0.007%	87.172%
2469	ALLEGIANT TRAVE	0.007%	87.179%
2470	COUSINS PROPERTIES INC REIT USD1.0	0.007%	87.186%
2471	POPULAR INC COMMON STOCK USD.01	0.007%	87.192%
2472	ROGERS SUGAR IN	0.007%	87.199%
2473	YY INC ADR ADR USD.00001	0.007%	87.205%
2474	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	87.212%
2475	SHAFTESBURY	0.007%	87.219%
2476	PARTNERS GROUP	0.007%	87.225%
2477	LINCOLN ELEC HL	0.007%	87.232%
2478	RPC GROUP	0.007%	87.238%
2479	DAVE & BUSTER'S	0.007%	87.245%
2480	CARPENTER TECH	0.007%	87.251%
2481	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.007%	87.258%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	J + J SNACK FOODS CORP COMMON STOCK	0.007%	87.264%
2483	DAIWAHOUSE RE	0.007%	87.271%
2484	UNI-PRESIDENT E	0.007%	87.278%
2485	COBHAM PLC	0.007%	87.284%
2486	ACCOR	0.007%	87.291%
2487	CHINA RESOURCES	0.007%	87.297%
2488	VISTRA ENERGY CORP COMMON STOCK	0.007%	87.304%
2489	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	87.310%
2490	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.007%	87.317%
2491	SINGAPORE TELEC	0.007%	87.323%
2492	SUBSEA 7 SA	0.007%	87.330%
2493	CRACKER BARREL	0.007%	87.336%
2494	SUMITOMO MITSUI	0.007%	87.343%
2495	BID CORP LTD	0.007%	87.349%
2496	MATADOR RESOURCES CO COMMON STOCK USD.01	0.007%	87.356%
2497	SYDBANK	0.007%	87.362%
2498	BAYER MOTOREN W	0.007%	87.369%
2499	SBI HOLDINGS IN	0.006%	87.375%
2500	WENDY S CO/THE COMMON STOCK USD.1	0.006%	87.382%
2501	RED HAT INC COMMON STOCK USD.0001	0.006%	87.388%
2502	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	87.395%
2503	AUTOCANADA INC	0.006%	87.401%
2504	PROXIMUS	0.006%	87.408%
2505	RALPH LAUREN CORP COMMON STOCK USD.01	0.006%	87.414%
2506	CENTRAL JAPAN R	0.006%	87.421%
2507	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.006%	87.427%
2508	KB FINANCIAL GROUP INC ADR ADR	0.006%	87.434%
2509	SCRIPPS NETWORK	0.006%	87.440%
2510	PT BANK CENTRAL	0.006%	87.447%
2511	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.006%	87.453%
2512	CRODA INTERNATI	0.006%	87.459%
2513	PENGROWTH ENERGY CORP COMMON STOCK	0.006%	87.466%
2514	CHURCH & DWIGHT	0.006%	87.472%
2515	AARON S INC COMMON STOCK USD.5	0.006%	87.479%
2516	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.006%	87.485%
2517	CATTOLICA ASSIC	0.006%	87.491%
2518	TELENOR AS	0.006%	87.498%
2519	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	87.504%
2520	CIT GROUP INC COMMON STOCK USD.01	0.006%	87.511%
2521	BIOVERATIV INC COMMON STOCK USD.001	0.006%	87.517%
2522	GUYANA GOLDFIEL	0.006%	87.523%
2523	SABRE CORP COMMON STOCK USD.01	0.006%	87.530%
2524	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.006%	87.536%
2525	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.006%	87.543%
2526	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.006%	87.549%
2527	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	87.555%
2528	ULVAC INC.	0.006%	87.562%
2529	METRO WHOLESALE	0.006%	87.568%
2530	CLEAN HARBOR IN	0.006%	87.574%
2531	SOUTH32 LTD	0.006%	87.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	ENTERGY CORP	0.006%	87.587%
2533	H.B. FULLER CO. COMMON STOCK USD1.0	0.006%	87.593%
2534	BANK OF QUEENSL	0.006%	87.600%
2535	BOARDWALK REIT	0.006%	87.606%
2536	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	87.612%
2537	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	87.619%
2538	EVERCORE PARTNE	0.006%	87.625%
2539	CANACCORD FINAN	0.006%	87.631%
2540	WYNN RESORTS LTD COMMON STOCK USD.01	0.006%	87.638%
2541	COMMERCIAL METALS CO COMMON STOCK USD.01	0.006%	87.644%
2542	GETINGE AB, B S	0.006%	87.650%
2543	ATLAS COPCO AB-	0.006%	87.657%
2544	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.006%	87.663%
2545	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.006%	87.669%
2546	COLRUYT SA	0.006%	87.676%
2547	CONDUENT INC COMMON STOCK USD.01	0.006%	87.682%
2548	HALYARD HEALTH INC COMMON STOCK USD.01	0.006%	87.688%
2549	GRUBHUB INC COMMON STOCK USD.0001	0.006%	87.695%
2550	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.006%	87.701%
2551	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.006%	87.707%
2552	SHOPRITE HLDGS	0.006%	87.714%
2553	BT GROUP PLC	0.006%	87.720%
2554	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.726%
2555	PAYSAFE GROUP P	0.006%	87.732%
2556	TEVA PHARMACEUTICAL SP ADR ADR	0.006%	87.739%
2557	WABTEC CORP COMMON STOCK USD.01	0.006%	87.745%
2558	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.006%	87.751%
2559	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.006%	87.757%
2560	CLOSE BROS GROU	0.006%	87.764%
2561	ITAU UNIBANCO H SPON PRF ADR ADR	0.006%	87.770%
2562	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	87.776%
2563	HASBRO INC	0.006%	87.783%
2564	BAIDU INC SPON ADR ADR USD.00005	0.006%	87.789%
2565	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	87.795%
2566	TOYO SEIKAN KAI	0.006%	87.801%
2567	AMEREN CORP	0.006%	87.808%
2568	BCO BRADESCO SA	0.006%	87.814%
2569	MAJOR DRILLING	0.006%	87.820%
2570	ADVANCE RESIDEN	0.006%	87.826%
2571	TRINSEO SA	0.006%	87.833%
2572	CHENIERE ENERGY INC COMMON STOCK USD.003	0.006%	87.839%
2573	SILGAN HLDGS	0.006%	87.845%
2574	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.006%	87.851%
2575	BORAL LIMITED	0.006%	87.858%
2576	CANACOL ENERGY	0.006%	87.864%
2577	TOPBUILD CORP COMMON STOCK	0.006%	87.870%
2578	HOPE BANCORP INC COMMON STOCK USD.001	0.006%	87.876%
2579	CHINA GAS HOLDI	0.006%	87.882%
2580	THK CO	0.006%	87.889%
2581	JUPITER PLC	0.006%	87.895%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.006%	87.901%
2583	FIRSTCASH INC COMMON STOCK USD.01	0.006%	87.907%
2584	CAPITAMALL TRUS	0.006%	87.914%
2585	ELECTROCOMPONEN	0.006%	87.920%
2586	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.006%	87.926%
2587	LAM RESEARCH CO	0.006%	87.932%
2588	CREDICORP	0.006%	87.938%
2589	LEGRAND SA	0.006%	87.945%
2590	SHIMAO PROPERTY	0.006%	87.951%
2591	TERNA RETE ELET	0.006%	87.957%
2592	NEW YORK TIMES	0.006%	87.963%
2593	INVESTEC PLC	0.006%	87.969%
2594	TARO PHARMACEUT	0.006%	87.976%
2595	JANUS HENDERSON	0.006%	87.982%
2596	BHARAT FORGE LT	0.006%	87.988%
2597	LITTELFUSE INC COMMON STOCK USD.01	0.006%	87.994%
2598	CAPSTONE MINING	0.006%	88.000%
2599	PAYCHEX INC	0.006%	88.006%
2600	PLASTIC OMNIUM	0.006%	88.013%
2601	SINCLAIR BROADC	0.006%	88.019%
2602	FIRST MERCHANTS CORP COMMON STOCK	0.006%	88.025%
2603	FIRSTENERGY CORP COMMON STOCK USD.1	0.006%	88.031%
2604	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.006%	88.037%
2605	QEP RESOURCES INC COMMON STOCK USD.01	0.006%	88.043%
2606	GLACIER BANCORP INC COMMON STOCK USD.01	0.006%	88.050%
2607	VERINT SYSTEMS	0.006%	88.056%
2608	CDW CORP/DE COMMON STOCK USD.01	0.006%	88.062%
2609	CHINA GOLD INTL	0.006%	88.068%
2610	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	88.074%
2611	J FRONT RETAILI	0.006%	88.080%
2612	CVB FINANCIAL CORP COMMON STOCK	0.006%	88.086%
2613	FORTUNA SILVER MINES INC COMMON STOCK	0.006%	88.093%
2614	HUSQVARNA AB -	0.006%	88.099%
2615	ANIXTER INTL IN	0.006%	88.105%
2616	CALLON PETROLEUM CO COMMON STOCK USD.01	0.006%	88.111%
2617	KAPSTONE PAPER	0.006%	88.117%
2618	RAIA DROGASIL S	0.006%	88.123%
2619	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	88.129%
2620	TRIMBLE INC COMMON STOCK	0.006%	88.135%
2621	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.006%	88.142%
2622	ENERGEN CORP COMMON STOCK USD.01	0.006%	88.148%
2623	AURUBIS AG	0.006%	88.154%
2624	ENERSYS COMMON STOCK USD.01	0.006%	88.160%
2625	DENTSU INC.	0.006%	88.166%
2626	SUNOPTA INC COMMON STOCK	0.006%	88.172%
2627	HINDALCO INDS	0.006%	88.178%
2628	DAINIPPON INK&C	0.006%	88.184%
2629	PROASSURANCE CORP COMMON STOCK USD.01	0.006%	88.190%
2630	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.006%	88.196%
2631	JBG SMITH PROPERTIES REIT USD.01	0.006%	88.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	88.208%
2633	ALTIUS MINERALS	0.006%	88.214%
2634	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.006%	88.220%
2635	SURGE ENERGY IN	0.006%	88.226%
2636	BANCO SANTANDER SA SPON ADR ADR	0.006%	88.232%
2637	SUMITOMO RUBBER	0.006%	88.238%
2638	LOGMEIN INC COMMON STOCK USD.01	0.006%	88.244%
2639	TAIWAN CEMENT	0.006%	88.251%
2640	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.006%	88.257%
2641	FERROVIAL SA	0.006%	88.263%
2642	TRELLEBORG AB	0.006%	88.269%
2643	WILLIAM DEMANT	0.006%	88.275%
2644	ASTRA INTERNATI	0.006%	88.281%
2645	CORPORATE OFFICE PROPERTIES REIT USD.01	0.006%	88.287%
2646	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	88.292%
2647	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	88.298%
2648	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	88.304%
2649	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	88.310%
2650	EASTGROUP PROPERTIES INC REIT	0.006%	88.316%
2651	ICU MEDICAL INC COMMON STOCK USD.1	0.006%	88.322%
2652	HASEKO CORP	0.006%	88.328%
2653	CHINA RESOURCES	0.006%	88.334%
2654	HAEMONETICS COR	0.006%	88.340%
2655	CAMPBELL SOUP C	0.006%	88.346%
2656	GREAT WALL AUTO	0.006%	88.352%
2657	FERRO CORP	0.006%	88.358%
2658	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	88.364%
2659	NGK INSULATORS	0.006%	88.370%
2660	PARAMOUNT GROUP INC REIT USD.01	0.006%	88.376%
2661	FAMILYMART CO	0.006%	88.382%
2662	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	88.388%
2663	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	88.394%
2664	UBE INDUSTRIES	0.006%	88.400%
2665	TRITON INTERNAT	0.006%	88.406%
2666	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	88.412%
2667	WAJAX CORP	0.006%	88.418%
2668	STAR ENTERTAINM	0.006%	88.423%
2669	SANTOS LIMITED	0.006%	88.429%
2670	UPL LTD	0.006%	88.435%
2671	BYD CO	0.006%	88.441%
2672	SAMSUNG FIRE &	0.006%	88.447%
2673	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.006%	88.453%
2674	ECHOSTAR CORP A COMMON STOCK USD.001	0.006%	88.459%
2675	EMPIRE STATE RE	0.006%	88.465%
2676	ASML HOLDING NV	0.006%	88.471%
2677	NIPPON YUSEN KK	0.006%	88.477%
2678	WIENERBERGER AG	0.006%	88.483%
2679	GAM HOLDING LTD	0.006%	88.488%
2680	CANFOR PULP PRO	0.006%	88.494%
2681	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.006%	88.500%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	LUKOIL PJSC - A	0.006%	88.506%
2683	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	88.512%
2684	CNPC (HONG KONG	0.006%	88.518%
2685	MSCI INC	0.006%	88.524%
2686	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	88.529%
2687	SIENNA SENIOR L	0.006%	88.535%
2688	TASEKO MINES LT	0.006%	88.541%
2689	LASALLE HOTEL PROPERTIES REIT USD.01	0.006%	88.547%
2690	ENGHOUSE SYSTEM	0.006%	88.553%
2691	WANT WANT CHINA	0.006%	88.559%
2692	RENASANT CORP COMMON STOCK USD5.0	0.006%	88.564%
2693	TRUSTMARK CORP COMMON STOCK	0.006%	88.570%
2694	AUTOZONE INC COMMON STOCK USD.01	0.006%	88.576%
2695	WORLEYPARSONS	0.006%	88.582%
2696	COMPEQ MFG	0.006%	88.588%
2697	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.006%	88.594%
2698	BRUKER CORP COMMON STOCK USD.01	0.006%	88.599%
2699	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	88.605%
2700	MILLICOM INTL C	0.006%	88.611%
2701	BERKSHIRE HAT E	0.006%	88.617%
2702	ORPEA	0.006%	88.623%
2703	L BRANDS INC COMMON STOCK USD.5	0.006%	88.628%
2704	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	88.634%
2705	RESILIENT REIT	0.006%	88.640%
2706	SEAGATE TECHNOL	0.006%	88.646%
2707	MASONITE INTERNATIONAL CORP COMMON STOCK	0.006%	88.652%
2708	NATIXIS	0.006%	88.657%
2709	COOPER TIRE&RUB	0.006%	88.663%
2710	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	88.669%
2711	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.006%	88.675%
2712	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	88.681%
2713	VANTIV INC CL A COMMON STOCK USD.00001	0.006%	88.686%
2714	INTL FLAVORS&FR	0.006%	88.692%
2715	RLI CORP COMMON STOCK USD1.0	0.006%	88.698%
2716	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	88.704%
2717	ASPEN PHARMACAR	0.006%	88.710%
2718	COMPAL ELECTRON	0.006%	88.715%
2719	CEZ AS	0.006%	88.721%
2720	MATTEL INC COMMON STOCK USD1.0	0.006%	88.727%
2721	BRANDYWINE REAL	0.006%	88.733%
2722	CABLE ONE INC COMMON STOCK USD.01	0.006%	88.738%
2723	MITSUI OSK LINE	0.006%	88.744%
2724	TRANSALTA RENEW	0.006%	88.750%
2725	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.006%	88.756%
2726	MARUTI SUZUKI	0.006%	88.761%
2727	HAYS	0.006%	88.767%
2728	VEOLIA ENVIRONM	0.006%	88.773%
2729	IG GROUP HLDGS	0.006%	88.779%
2730	B&M EUROPEAN VA	0.006%	88.784%
2731	Dongbu Insuranc	0.006%	88.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	NATIONAL GENERA	0.006%	88.796%
2733	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	88.802%
2734	MEGA FINANCIAL	0.006%	88.807%
2735	GATX CORP	0.006%	88.813%
2736	Straumann AG	0.006%	88.819%
2737	CAMBREX CORP COMMON STOCK USD.1	0.006%	88.824%
2738	YOKOHAMA RUBBER	0.006%	88.830%
2739	ALFA SA DE CV	0.006%	88.836%
2740	GPO TELEVISA	0.006%	88.841%
2741	PRICESMART INC	0.006%	88.847%
2742	WPP PLC	0.006%	88.853%
2743	LG TELECOM LTD	0.006%	88.858%
2744	ULTA BEAUTY INC COMMON STOCK USD.01	0.006%	88.864%
2745	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	88.870%
2746	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	88.875%
2747	SAMSONITE INTL	0.006%	88.881%
2748	JTEKT CORP.	0.006%	88.887%
2749	ENSCO PLC CLASS	0.006%	88.893%
2750	RED ELECTRICA C	0.006%	88.898%
2751	ACCIONA SA	0.006%	88.904%
2752	VALVOLINE INC COMMON STOCK USD.01	0.006%	88.909%
2753	GLOBUS MEDICAL	0.006%	88.915%
2754	MASCO CORP	0.006%	88.921%
2755	SOTHEBY S COMMON STOCK USD.01	0.006%	88.926%
2756	BADGER DAYLIGHT	0.006%	88.932%
2757	E L FINL CORP L	0.006%	88.938%
2758	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.006%	88.943%
2759	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	88.949%
2760	NOVO NORDISK A/S SPONS ADR ADR	0.006%	88.954%
2761	DONGFENG MOTOR	0.006%	88.960%
2762	YOKOGAWA ELECTR	0.006%	88.966%
2763	KASIKORNBANK PL	0.006%	88.971%
2764	STUDENT TRANSPORTATION INC COMMON STOCK	0.006%	88.977%
2765	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	88.982%
2766	AMER SPORTS OYJ	0.006%	88.988%
2767	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	88.994%
2768	TRICON CAPITAL	0.006%	88.999%
2769	SEABOARD CORP COMMON STOCK USD1.0	0.006%	89.005%
2770	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	89.010%
2771	ELECTROLUX AB-S	0.006%	89.016%
2772	CMS ENERGY CORP	0.006%	89.021%
2773	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	89.027%
2774	ILLUMINA INC	0.006%	89.033%
2775	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	89.038%
2776	APERAM SA	0.006%	89.044%
2777	SEVERN TRENT	0.006%	89.049%
2778	WPP PLC SPONSORED ADR ADR	0.006%	89.055%
2779	EVONIK INDUSTRI	0.006%	89.060%
2780	WALSIN TECHNOLO	0.006%	89.066%
2781	GRANITE CONST	0.006%	89.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BROWN-FORMAN CO	0.006%	89.077%
2783	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	89.083%
2784	SYMRISE AG	0.006%	89.088%
2785	INDOFOODS SUKSE	0.006%	89.094%
2786	TENNECO AUTOMOT	0.006%	89.099%
2787	BANCO COMERCIAL	0.006%	89.105%
2788	EBARA CORP	0.006%	89.110%
2789	OWENS-ILLINOIS	0.006%	89.116%
2790	ARCH COAL INC A COMMON STOCK USD.01	0.006%	89.121%
2791	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	89.127%
2792	GPE EUROTUNNEL	0.006%	89.132%
2793	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	89.138%
2794	NINE DRAGONS PA	0.006%	89.143%
2795	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	89.149%
2796	WARTSILA OYJ AB	0.006%	89.154%
2797	SAIPEM SPA	0.006%	89.160%
2798	VALLEY NATIONAL BANCORP COMMON STOCK	0.006%	89.165%
2799	GREIF INC CL A COMMON STOCK	0.006%	89.171%
2800	FINISAR CORPORATION COMMON STOCK USD.001	0.006%	89.176%
2801	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.005%	89.182%
2802	HITACHI CONST M	0.005%	89.187%
2803	LOOMIS AB	0.005%	89.193%
2804	SAP SE SPONSORED ADR ADR	0.005%	89.198%
2805	EMPRESA BRASILE	0.005%	89.204%
2806	MITSUBISHI UJF	0.005%	89.209%
2807	KAZAKHMYS PLC	0.005%	89.215%
2808	CHEMED CORP COMMON STOCK USD1.0	0.005%	89.220%
2809	GERRESHEIMER GR	0.005%	89.226%
2810	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.005%	89.231%
2811	PARAGON GROUP O	0.005%	89.237%
2812	BONAVISTA ENERG	0.005%	89.242%
2813	SM ENERGY CO COMMON STOCK USD.01	0.005%	89.248%
2814	WALKER + DUNLOP INC COMMON STOCK	0.005%	89.253%
2815	RESMED INC	0.005%	89.259%
2816	LAMAR ADVERTISING CO A REIT USD.001	0.005%	89.264%
2817	JAPAN PRIME REA	0.005%	89.269%
2818	HOWDEN JOINERY	0.005%	89.275%
2819	EDENRED	0.005%	89.280%
2820	FIRST FINANCIAL	0.005%	89.286%
2821	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	89.291%
2822	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	89.297%
2823	NAVER CORP	0.005%	89.302%
2824	TRIBUNE MEDIA C	0.005%	89.307%
2825	WACKER CHEMIE A	0.005%	89.313%
2826	LOTTE CHEMICAL	0.005%	89.318%
2827	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.005%	89.324%
2828	ABERTIS INFRAES	0.005%	89.329%
2829	LIFEPOINT HOSPI	0.005%	89.334%
2830	KELLOGG CO	0.005%	89.340%
2831	AXEL SPRINGER A	0.005%	89.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	ARISTOCRAT LEIS	0.005%	89.351%
2833	KOSMOS ENERGY L	0.005%	89.356%
2834	YARA INTERNATIO	0.005%	89.361%
2835	COCA-COLA EUROP	0.005%	89.367%
2836	TRUWORTHS INTER	0.005%	89.372%
2837	GRAHAM HOLDINGS	0.005%	89.378%
2838	FINMECCANICA SP	0.005%	89.383%
2839	MEXICHEM SAB DE	0.005%	89.388%
2840	THE FOSCHINI GR	0.005%	89.394%
2841	MINERAL RESOURC	0.005%	89.399%
2842	MORNINGSTAR INC COMMON STOCK	0.005%	89.404%
2843	LEG IMMOBILIEN	0.005%	89.410%
2844	RETAIL PROPERTIES OF AME A REIT USD.001	0.005%	89.415%
2845	SUNAC CHINA HLD	0.005%	89.420%
2846	CJ CHEILJEDANG	0.005%	89.426%
2847	LUCARA DIAMOND	0.005%	89.431%
2848	F5 NETWORKS INC COMMON STOCK	0.005%	89.436%
2849	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	89.442%
2850	PIEDMONT OFFICE	0.005%	89.447%
2851	AURIZON HOLDING	0.005%	89.452%
2852	COGNEX CORP	0.005%	89.458%
2853	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.005%	89.463%
2854	INNOGY SE	0.005%	89.468%
2855	GRUPO AEROPORTU	0.005%	89.474%
2856	BANNER CORPORATION COMMON STOCK USD.01	0.005%	89.479%
2857	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.005%	89.484%
2858	WOOLWORTHS LTD	0.005%	89.490%
2859	BLOCK(H&R)INC	0.005%	89.495%
2860	KBR INC COMMON STOCK USD.001	0.005%	89.500%
2861	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.506%
2862	ATHENAHEALTH IN	0.005%	89.511%
2863	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.005%	89.516%
2864	TULLETT PREBON	0.005%	89.521%
2865	ALLREAL HOLDING	0.005%	89.527%
2866	LEND LEASE CORP	0.005%	89.532%
2867	FUJIKURA	0.005%	89.537%
2868	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.543%
2869	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.005%	89.548%
2870	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.553%
2871	HANG LUNG DEVEL	0.005%	89.559%
2872	WHEELOCK & COMP	0.005%	89.564%
2873	PDC ENERGY INC COMMON STOCK USD.01	0.005%	89.569%
2874	HRG GROUP INC COMMON STOCK USD.01	0.005%	89.574%
2875	KINAXIS INC	0.005%	89.580%
2876	DCC PLC	0.005%	89.585%
2877	ROTORK PLC	0.005%	89.590%
2878	CITIC LTD	0.005%	89.595%
2879	LI & FUNG LIMIT	0.005%	89.601%
2880	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	89.606%
2881	HANWHA CHEMICAL	0.005%	89.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	89.617%
2883	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	89.622%
2884	SUMITOMO METAL	0.005%	89.627%
2885	ANGLOVAAL INDS	0.005%	89.632%
2886	RUBIS SCA	0.005%	89.638%
2887	RECRUIT HOLDING	0.005%	89.643%
2888	BALCHEM CORP COMMON STOCK USD.0667	0.005%	89.648%
2889	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.005%	89.653%
2890	AMBEV SA	0.005%	89.659%
2891	ANTA SPORTS PRO	0.005%	89.664%
2892	TGS NOPEC GEOPH	0.005%	89.669%
2893	SPARK NEW ZEA	0.005%	89.674%
2894	PEGATRON CORP	0.005%	89.680%
2895	ROYAL UNIBREW A	0.005%	89.685%
2896	ITRON INC	0.005%	89.690%
2897	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.005%	89.695%
2898	SALZGITTER AG	0.005%	89.700%
2899	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.005%	89.706%
2900	ATHABASCA OIL C	0.005%	89.711%
2901	PEBBLEBROOK HOT	0.005%	89.716%
2902	HOMESERVE PLC	0.005%	89.721%
2903	GERDAU SA SIDER	0.005%	89.727%
2904	KONE OYJ	0.005%	89.732%
2905	FUJI ELECTRIC C	0.005%	89.737%
2906	HYUNDAI MARINE&	0.005%	89.742%
2907	MERCK KGAA	0.005%	89.747%
2908	HORIZON PHARMA	0.005%	89.753%
2909	SEMGROUP CORP CLASS A COMMON STOCK	0.005%	89.758%
2910	HERMES INTL	0.005%	89.763%
2911	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	89.768%
2912	GEMALTO NV	0.005%	89.773%
2913	CEMEX SA	0.005%	89.779%
2914	SOJITZ CORP COM	0.005%	89.784%
2915	ACXIAM CORP COMMON STOCK USD.1	0.005%	89.789%
2916	MALAYAN BKG BHD	0.005%	89.794%
2917	GUANGZHOU R&F P	0.005%	89.799%
2918	BILLERUD AB	0.005%	89.804%
2919	BODYCOTE PLC	0.005%	89.810%
2920	UNIPOLSAI SPA	0.005%	89.815%
2921	KULICKE&SOFFA I	0.005%	89.820%
2922	COVANTA HOLDING CORP COMMON STOCK USD.1	0.005%	89.825%
2923	YAMATO HOLDINGS	0.005%	89.830%
2924	TAISEI CORP	0.005%	89.835%
2925	ENERSIS SA	0.005%	89.841%
2926	ALLIANT ENERGY	0.005%	89.846%
2927	CHEMOURS CO/THE COMMON STOCK	0.005%	89.851%
2928	LANDSTAR SYSTEM	0.005%	89.856%
2929	PRYSMIAN SPA CO	0.005%	89.861%
2930	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.005%	89.866%
2931	PICC PROPERTY &	0.005%	89.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	HANKOOK TIRE CO	0.005%	89.877%
2933	QIAGEN NV	0.005%	89.882%
2934	NOMURA REAL EST	0.005%	89.887%
2935	SHERRITT INTERN	0.005%	89.892%
2936	NGK SPARK PLUG	0.005%	89.897%
2937	PKO BANK POLSKI	0.005%	89.902%
2938	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.005%	89.907%
2939	ASTRAZENECA	0.005%	89.912%
2940	GLP J-REIT	0.005%	89.918%
2941	UNIVAR INC COMMON STOCK USD.01	0.005%	89.923%
2942	JUNGHEINRICH -	0.005%	89.928%
2943	SABINA SILVER C	0.005%	89.933%
2944	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.005%	89.938%
2945	CENTERPOINT ENE	0.005%	89.943%
2946	ACCTON	0.005%	89.948%
2947	SEI INVESTMENT	0.005%	89.953%
2948	mitsui fudosan	0.005%	89.958%
2949	JAPAN HOTEL REI	0.005%	89.964%
2950	FBL FINANCIAL G	0.005%	89.969%
2951	LG CORP	0.005%	89.974%
2952	GROUP 1 AUTO	0.005%	89.979%
2953	FILA KOREA LTD	0.005%	89.984%
2954	UNITED UTILITIE	0.005%	89.989%
2955	TELETECH HOLDIN	0.005%	89.994%
2956	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	89.999%
2957	VECTREN CORP COMMON STOCK	0.005%	90.004%
2958	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	90.009%
2959	AIR WATER INC.	0.005%	90.014%
2960	GREAT PORTLAND	0.005%	90.019%
2961	AKORN INC COMMON STOCK	0.005%	90.025%
2962	ROHM CO	0.005%	90.030%
2963	KB HOME COMMON STOCK USD1.0	0.005%	90.035%
2964	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.005%	90.040%
2965	DISH NETWORK	0.005%	90.045%
2966	ASM INTL NV	0.005%	90.050%
2967	UNIFIRST CORP/MA COMMON STOCK USD.1	0.005%	90.055%
2968	CHINA VANKE CO	0.005%	90.060%
2969	TOPDANMARK A/S	0.005%	90.065%
2970	UBS GROUP	0.005%	90.070%
2971	SLEEP COUNTRY C	0.005%	90.075%
2972	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	90.080%
2973	NORTHVIEW APART	0.005%	90.085%
2974	ROCKWOOL INTL	0.005%	90.090%
2975	WEATHERFORD INT	0.005%	90.095%
2976	KLONDEX MINES L	0.005%	90.100%
2977	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	90.105%
2978	KYOCERA CORP SPONS ADR ADR	0.005%	90.110%
2979	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.116%
2980	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	90.121%
2981	QUALICORP SA	0.005%	90.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	MERCURY GENERAL	0.005%	90.131%
2983	CEMEX SA	0.005%	90.136%
2984	EXTENDICARE INC	0.005%	90.141%
2985	SEIKO EPSON COR	0.005%	90.146%
2986	DKSH HOLDING LT	0.005%	90.151%
2987	CALERES INC COMMON STOCK USD.01	0.005%	90.156%
2988	MEDNAX INC	0.005%	90.161%
2989	NEXANS	0.005%	90.166%
2990	KOBE STEEL	0.005%	90.171%
2991	PLEXUS CORP COMMON STOCK USD.01	0.005%	90.176%
2992	CONCORDIA FINAN	0.005%	90.181%
2993	DAINIPPON SCREE	0.005%	90.186%
2994	HYUNDAI STEEL C	0.005%	90.191%
2995	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	90.196%
2996	ASPEN INSURANCE	0.005%	90.200%
2997	FRESH DEL MONTE	0.005%	90.205%
2998	AGT FOOD AND IN	0.005%	90.210%
2999	FOSUN INTERNATI	0.005%	90.215%
3000	HELEN OF TROY C	0.005%	90.220%
3001	ALLETE INC	0.005%	90.225%
3002	NIDEC CORPORATI	0.005%	90.230%
3003	CARS.COM INC COMMON STOCK USD.01	0.005%	90.235%
3004	OCEANEERING INT	0.005%	90.240%
3005	BE SEMICONDUCTO	0.005%	90.245%
3006	CASINO GUICH-PE	0.005%	90.250%
3007	MCDERMOTT INTL	0.005%	90.255%
3008	SASOL	0.005%	90.260%
3009	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	90.265%
3010	OIL SEARCH LTD	0.005%	90.270%
3011	TIGER BRANDS	0.005%	90.275%
3012	E.SUN FINANCIAL	0.005%	90.280%
3013	ROWAN COMPANIES	0.005%	90.285%
3014	TIVO CORP COMMON STOCK USD.001	0.005%	90.290%
3015	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.005%	90.295%
3016	VAIL RESORTS	0.005%	90.299%
3017	NIPRO CORP	0.005%	90.304%
3018	SGS SA-REG COMM	0.005%	90.309%
3019	NORSK HYDRO AS	0.005%	90.314%
3020	KGHM POLSKA MIE	0.005%	90.319%
3021	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.005%	90.324%
3022	BQE CANT VAUDOI	0.005%	90.329%
3023	GARTNER GROUP I	0.005%	90.334%
3024	SHISEIDO CO	0.005%	90.339%
3025	NATIONAL EXPRES	0.005%	90.344%
3026	HUGO BOSS AG	0.005%	90.349%
3027	TRITAX BIG BOX	0.005%	90.354%
3028	DILLARD DEPT ST	0.005%	90.359%
3029	NIKON CORP	0.005%	90.363%
3030	AJINOMOTO CO IN	0.005%	90.368%
3031	COFINIMMO	0.005%	90.373%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	GLANBIA PLC	0.005%	90.378%
3033	SANWA SHUTTER C	0.005%	90.383%
3034	OTP BANK PLC	0.005%	90.388%
3035	AIRCASTLE LTD	0.005%	90.393%
3036	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	90.398%
3037	BUNZL PLC	0.005%	90.403%
3038	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	90.407%
3039	MORI SEIKI CO	0.005%	90.412%
3040	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	90.417%
3041	AXALTA COATING	0.005%	90.422%
3042	AG GROWTH INTER	0.005%	90.427%
3043	FORMOSA CHEMICA	0.005%	90.432%
3044	GCL-POLY ENERGY	0.005%	90.437%
3045	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	90.441%
3046	ARROW ELECTRONI	0.005%	90.446%
3047	ORIENT OVERSEAS	0.005%	90.451%
3048	SMITH AND NEPHE	0.005%	90.456%
3049	VONAGE HLDGS CO	0.005%	90.461%
3050	SHIN KONG FINL	0.005%	90.466%
3051	HERBALIFE LTD COMMON STOCK USD.002	0.005%	90.471%
3052	HENNES & MAURIT	0.005%	90.475%
3053	UNIPOL GRUPPO F	0.005%	90.480%
3054	BONTERRA ENERGY	0.005%	90.485%
3055	SAPPORO BREWERI	0.005%	90.490%
3056	TATA STEEL LIMI	0.005%	90.495%
3057	CLP HOLDINGS	0.005%	90.499%
3058	IT HOLDINGS COR	0.005%	90.504%
3059	A2A SPA	0.005%	90.509%
3060	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.005%	90.514%
3061	OUTOKUMPU OY	0.005%	90.519%
3062	FIRSTGROUP	0.005%	90.524%
3063	LA Z BOY INC COMMON STOCK USD1.0	0.005%	90.528%
3064	MEDIASET	0.005%	90.533%
3065	CROMBIE REAL ES	0.005%	90.538%
3066	MUELLER INDS IN	0.005%	90.543%
3067	WESTERN UNION CO COMMON STOCK USD.01	0.005%	90.548%
3068	ARYZTA AG	0.005%	90.552%
3069	BCO DO BRASIL S	0.005%	90.557%
3070	KERRY PROPERTIE	0.005%	90.562%
3071	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.005%	90.567%
3072	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	90.571%
3073	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	90.576%
3074	NORDSON CORP COMMON STOCK	0.005%	90.581%
3075	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	90.586%
3076	TOYOTA INDUSTRI	0.005%	90.591%
3077	DAITO TRUST CON	0.005%	90.595%
3078	ASSOCIATED BRIT	0.005%	90.600%
3079	ORORA LTD	0.005%	90.605%
3080	SMITH + NEPHEW PLC SPON ADR ADR	0.005%	90.610%
3081	WOORI BANK	0.005%	90.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	MONRO INC COMMON STOCK USD.01	0.005%	90.619%
3083	COMPUTER MODELL	0.005%	90.624%
3084	URBAN EDGE PROPERTIES REIT USD.01	0.005%	90.628%
3085	TKH GROUP NV DU	0.005%	90.633%
3086	LG HOUSEHOLD HE	0.005%	90.638%
3087	PLAYTECH	0.005%	90.643%
3088	SEMBCORP INDUST	0.005%	90.647%
3089	NIPPON MEAT PAC	0.005%	90.652%
3090	SWISS PRIME SIT	0.005%	90.657%
3091	CAPITEC BANK HL	0.005%	90.662%
3092	BEIJING ENTERPR	0.005%	90.666%
3093	LIFE HEALTHCARE	0.005%	90.671%
3094	SPAR GROUP LIMI	0.005%	90.676%
3095	MONDI LTD	0.005%	90.680%
3096	CENTAMIN PLC	0.005%	90.685%
3097	METCASH LTD	0.005%	90.690%
3098	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	90.695%
3099	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.699%
3100	WIN SEMICONDUCT	0.005%	90.704%
3101	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	90.709%
3102	CHINA HUARONG A	0.005%	90.713%
3103	HANWHA CORP	0.005%	90.718%
3104	BK OF KYOTO	0.005%	90.723%
3105	CHAILEASE HOLDI	0.005%	90.727%
3106	TATA CONSULTANC	0.005%	90.732%
3107	OFFICE DEPOT IN	0.005%	90.737%
3108	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.005%	90.741%
3109	SWIRE PACIFIC	0.005%	90.746%
3110	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	90.751%
3111	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	90.755%
3112	STERICYCLE INC COMMON STOCK USD.01	0.005%	90.760%
3113	ONTEX GROUP NV	0.005%	90.765%
3114	LEONS FURNITURE	0.005%	90.769%
3115	NEXT PLC	0.005%	90.774%
3116	BRADY(WH)	0.005%	90.779%
3117	TRANSUNION COMMON STOCK USD.01	0.005%	90.783%
3118	T GARANTI BANKA	0.005%	90.788%
3119	SAAB AB	0.005%	90.793%
3120	INTU PROPERTIES	0.005%	90.797%
3121	E-MART CO. LTD.	0.005%	90.802%
3122	BRAMBLES LIMITE	0.005%	90.807%
3123	PEARSON	0.005%	90.811%
3124	STEPAN CO COMMON STOCK USD1.0	0.005%	90.816%
3125	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.005%	90.821%
3126	PUBLIC BNK-LOCA	0.005%	90.825%
3127	GRUPA LOTOS S.A	0.005%	90.830%
3128	AGGREKO PLC	0.005%	90.835%
3129	HEXAGON AB	0.005%	90.839%
3130	MSA SAFETY INC COMMON STOCK	0.005%	90.844%
3131	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	UNITE GROUP PLC	0.005%	90.853%
3133	WHARF REAL ESTA	0.005%	90.858%
3134	MO OCH DOMSJO A	0.005%	90.862%
3135	TRIPADVISOR INC COMMON STOCK USD.001	0.005%	90.867%
3136	SANKYU INC	0.005%	90.872%
3137	MYRIAD GENETICS	0.005%	90.876%
3138	HANESBRANDS INC COMMON STOCK USD.01	0.005%	90.881%
3139	EXLSERVICE HLDG	0.005%	90.886%
3140	TOTO	0.005%	90.890%
3141	AAR CORP	0.005%	90.895%
3142	COSMO ENERGY HO	0.005%	90.899%
3143	PUBLICIS GROUPE	0.005%	90.904%
3144	CARGOTEC CORP-B	0.005%	90.909%
3145	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	90.913%
3146	CREDIT SAISON C	0.005%	90.918%
3147	ARGO GROUP INTE	0.005%	90.922%
3148	SUZANO PAPEL E	0.005%	90.927%
3149	MEDIATEK INC	0.005%	90.931%
3150	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	90.936%
3151	HERSHEY FOODS C	0.005%	90.941%
3152	SUZUKEN CO LTD	0.005%	90.945%
3153	ACTIVIA PROPERT	0.005%	90.950%
3154	NELNET INC CL A COMMON STOCK USD.01	0.005%	90.954%
3155	VICTREX PLC	0.005%	90.959%
3156	TECHTRONIC INDU	0.005%	90.963%
3157	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	90.968%
3158	UGI CORP COMMON STOCK	0.005%	90.973%
3159	SECOM CO	0.005%	90.977%
3160	WAL-MART DE MEX	0.005%	90.982%
3161	HENDERSON LAND	0.005%	90.986%
3162	VIA VAREJO SA	0.005%	90.991%
3163	HNI CORP	0.005%	90.995%
3164	HYUNDAI ENG & C	0.005%	91.000%
3165	NEENAH PAPER INC COMMON STOCK USD.01	0.005%	91.005%
3166	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	91.009%
3167	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	91.014%
3168	ARGONAUT GOLD I	0.005%	91.018%
3169	NOK CORP	0.005%	91.023%
3170	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	91.027%
3171	ZEON CO	0.005%	91.032%
3172	KURITA WATER IN	0.005%	91.036%
3173	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	91.041%
3174	KENEDIX REALTY	0.005%	91.045%
3175	INFOSYS LTD SP ADR ADR	0.005%	91.050%
3176	BT GROUP PLC SPON ADR ADR	0.005%	91.055%
3177	MEDICAL FACILIT	0.005%	91.059%
3178	PGE POLSKA GRUP	0.005%	91.064%
3179	DAICEL CHEM IND	0.005%	91.068%
3180	ACADIA REALTY TRUST REIT USD.001	0.005%	91.073%
3181	LARSEN & TOUBRO	0.005%	91.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	VAREX IMAGING CORP COMMON STOCK USD.01	0.005%	91.082%
3183	GEN COMMUNICATI	0.005%	91.086%
3184	NABTESCO CORP	0.005%	91.091%
3185	QUANTA COMPUTER	0.005%	91.095%
3186	GRIFOLS SA	0.005%	91.100%
3187	TAKASHIMAYA CO	0.005%	91.104%
3188	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	91.109%
3189	SPX FLOW INC COMMON STOCK USD.01	0.005%	91.113%
3190	KRATON CORP COMMON STOCK USD.01	0.005%	91.118%
3191	TAISHIN FINANCI	0.005%	91.123%
3192	CHINA STEEL	0.005%	91.127%
3193	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.005%	91.132%
3194	ADANI PORT & SE	0.005%	91.136%
3195	LANCASTER COLON	0.005%	91.141%
3196	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	91.145%
3197	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	91.150%
3198	VOLVO AB	0.005%	91.154%
3199	BEIJING ENT WAT	0.004%	91.159%
3200	HFF INC CLASS A COMMON STOCK USD.01	0.004%	91.163%
3201	INTEGRATED DEVI	0.004%	91.168%
3202	SHENZHOU INT GR	0.004%	91.172%
3203	KILLAM APART RE	0.004%	91.177%
3204	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.004%	91.181%
3205	SKANSKA AB	0.004%	91.185%
3206	VERISIGN	0.004%	91.190%
3207	NEWMARKET CORP COMMON STOCK	0.004%	91.194%
3208	LONDON STOCK EX	0.004%	91.199%
3209	VALENER INC	0.004%	91.203%
3210	ENN ENERGY HOLD	0.004%	91.208%
3211	HERA	0.004%	91.212%
3212	YAGEO CORP	0.004%	91.217%
3213	AMCOR LIMITED	0.004%	91.221%
3214	TINGYI(CAYMAN I	0.004%	91.226%
3215	STATE BK OF IND	0.004%	91.230%
3216	TRANSURBAN GROU	0.004%	91.235%
3217	TRYGVESTA AS	0.004%	91.239%
3218	BOVIS HOMES GRO	0.004%	91.244%
3219	DRIL QUIP INC	0.004%	91.248%
3220	KANEKA CORP	0.004%	91.253%
3221	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.004%	91.257%
3222	Samsung Life In	0.004%	91.261%
3223	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.004%	91.266%
3224	GUESS? INC COMMON STOCK USD.01	0.004%	91.270%
3225	NTN CORPORATION	0.004%	91.275%
3226	TOWNE BANK COMMON STOCK USD1.667	0.004%	91.279%
3227	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.284%
3228	MARUI CO	0.004%	91.288%
3229	WESBANCO INC COMMON STOCK USD2.0833	0.004%	91.293%
3230	DUERR AG	0.004%	91.297%
3231	COCHLEAR LTD	0.004%	91.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	TRIUMPH GROUP I	0.004%	91.306%
3233	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.004%	91.310%
3234	AMBU A/S	0.004%	91.315%
3235	CIA BRASILEIRA	0.004%	91.319%
3236	BANK OF COMMUNI	0.004%	91.323%
3237	CHINA MEDICAL S	0.004%	91.328%
3238	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.004%	91.332%
3239	ENDESA S.A.	0.004%	91.337%
3240	FAST RETAILING	0.004%	91.341%
3241	BK MANDIRI	0.004%	91.345%
3242	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.004%	91.350%
3243	HUTCHISON PORT	0.004%	91.354%
3244	DIAMONDRock HOSPITALITY CO REIT USD.01	0.004%	91.359%
3245	BIOMERIEUX	0.004%	91.363%
3246	GANNETT CO INC COMMON STOCK USD.01	0.004%	91.367%
3247	METHODE ELEC IN	0.004%	91.372%
3248	SRC ENERGY INC COMMON STOCK USD.001	0.004%	91.376%
3249	EUROFINS SCIENT	0.004%	91.381%
3250	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.004%	91.385%
3251	WASHINGTON REIT REIT USD.01	0.004%	91.389%
3252	NIPPON ELEC GLA	0.004%	91.394%
3253	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.004%	91.398%
3254	DDR CORP REIT USD.1	0.004%	91.402%
3255	HYUNDAI ROBOTIC	0.004%	91.407%
3256	XENIA HOTELS + RESORTS INC REIT USD.01	0.004%	91.411%
3257	ALUMINA LTD	0.004%	91.415%
3258	SEEK LTD.	0.004%	91.420%
3259	SCHRODERS PLC	0.004%	91.424%
3260	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	91.429%
3261	ENVISION HEALTHCARE CORP COMMON STOCK	0.004%	91.433%
3262	CIMB GROUP HOLD	0.004%	91.437%
3263	MTY FOOD GROUP	0.004%	91.442%
3264	QISDA CORP	0.004%	91.446%
3265	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	91.450%
3266	TESSENDERLO CHE	0.004%	91.455%
3267	CDK GLOBAL INC COMMON STOCK USD.01	0.004%	91.459%
3268	GREENBRIER COMPANIES INC COMMON STOCK	0.004%	91.463%
3269	HITACHI METALS	0.004%	91.468%
3270	MDU RES GROUP I	0.004%	91.472%
3271	TANGER FACTORY OUTLET CENTER REIT USD.01	0.004%	91.476%
3272	LG CABLE &MCHY	0.004%	91.481%
3273	TOKAI CARBON CO	0.004%	91.485%
3274	TOKYO TATEMONO	0.004%	91.489%
3275	DYNEGY INC COMMON STOCK USD.01	0.004%	91.494%
3276	JAMES HARDIE IN	0.004%	91.498%
3277	RENISHAW	0.004%	91.502%
3278	SCIENTIFIC GAME	0.004%	91.507%
3279	CLICLS GROUP	0.004%	91.511%
3280	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.004%	91.515%
3281	WPG HOLDINGS	0.004%	91.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CUBIC CORP COMMON STOCK	0.004%	91.524%
3283	VALLOUREC SA	0.004%	91.528%
3284	CLEANAWAY WASTE	0.004%	91.533%
3285	TECH MAHINDRA L	0.004%	91.537%
3286	ACI WORLDWIDE INC COMMON STOCK USD.005	0.004%	91.541%
3287	MASIMO CORP COMMON STOCK USD.001	0.004%	91.545%
3288	CEMBRA MONEY BA	0.004%	91.550%
3289	STATOIL ASA SPON ADR ADR	0.004%	91.554%
3290	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	91.558%
3291	HOYA CORP	0.004%	91.563%
3292	MTR CORP	0.004%	91.567%
3293	UBM PLC	0.004%	91.571%
3294	FLS INDUSTRIES	0.004%	91.576%
3295	NISSHINBO IND I	0.004%	91.580%
3296	HELLA KGAA HUEC	0.004%	91.584%
3297	MUELLER WATER P	0.004%	91.588%
3298	GREENE KING	0.004%	91.593%
3299	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	91.597%
3300	SPROTT INC COMM	0.004%	91.601%
3301	SOPRA	0.004%	91.606%
3302	LEOPALACE 21	0.004%	91.610%
3303	DUNDEE PRECIOUS	0.004%	91.614%
3304	ALFA LAVAL AB	0.004%	91.618%
3305	NAVISTAR INTL C	0.004%	91.623%
3306	KOREA INVESTMEN	0.004%	91.627%
3307	AVX CORP COMMON STOCK USD.01	0.004%	91.631%
3308	ALSTRIA OFFICE	0.004%	91.636%
3309	IDEA CELLULAR L	0.004%	91.640%
3310	NORDSTROM INC COMMON STOCK	0.004%	91.644%
3311	FUKUOKA FINANCI	0.004%	91.648%
3312	SHARP CORP	0.004%	91.653%
3313	HYPROP INVESTME	0.004%	91.657%
3314	OZ MINERALS LTD	0.004%	91.661%
3315	PLANTRONICS INC COMMON STOCK USD.01	0.004%	91.665%
3316	BOLLORE	0.004%	91.670%
3317	NCR CORP	0.004%	91.674%
3318	YUE YUEN INDUST	0.004%	91.678%
3319	INTERFACE INC COMMON STOCK USD.1	0.004%	91.682%
3320	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	91.687%
3321	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	91.691%
3322	IDACORP INC COMMON STOCK	0.004%	91.695%
3323	ARCBEST CORP COMMON STOCK USD.01	0.004%	91.699%
3324	TIME INC COMMON STOCK USD.01	0.004%	91.704%
3325	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	91.708%
3326	HENKEL KGAA-PRE	0.004%	91.712%
3327	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.004%	91.716%
3328	WABCO HOLDINGS INC COMMON STOCK USD.01	0.004%	91.721%
3329	ATMOS ENERGY CO	0.004%	91.725%
3330	CONTINENTAL GOL	0.004%	91.729%
3331	Alten	0.004%	91.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	SAGE GROUP PLC/	0.004%	91.737%
3333	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	91.742%
3334	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.004%	91.746%
3335	CAIRN ENERGY PL	0.004%	91.750%
3336	NIFCO INC	0.004%	91.754%
3337	INMARSAT PLC	0.004%	91.759%
3338	KYUDENKO CORP	0.004%	91.763%
3339	JINDAL STEEL &	0.004%	91.767%
3340	CITIZEN WATCH C	0.004%	91.771%
3341	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.004%	91.775%
3342	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.780%
3343	RANGE RESOURCES CORP COMMON STOCK USD.01	0.004%	91.784%
3344	CHINA EVERBRIGH	0.004%	91.788%
3345	SIMS GROUP LTD	0.004%	91.792%
3346	LEE & MAN PAPER	0.004%	91.796%
3347	LITE-ON TECHNOL	0.004%	91.801%
3348	LLOYD THOMPSON	0.004%	91.805%
3349	EASYJET	0.004%	91.809%
3350	XINYI GLASS HOL	0.004%	91.813%
3351	SINO-OCEAN LAND	0.004%	91.817%
3352	LOGITECH INTERN	0.004%	91.822%
3353	KAWASAKI KISEN	0.004%	91.826%
3354	COSCO PACIFIC	0.004%	91.830%
3355	SAMSUNG HEAVY	0.004%	91.834%
3356	SNAM SPA	0.004%	91.838%
3357	ABERCROMBIE & F	0.004%	91.842%
3358	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	91.847%
3359	TTM TECHNOLOGIES COMMON STOCK USD.001	0.004%	91.851%
3360	NUVASIVE INC COMMON STOCK USD.001	0.004%	91.855%
3361	GILDEMEISTER AG	0.004%	91.859%
3362	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	91.863%
3363	OSI SYSTEMS INC	0.004%	91.868%
3364	MAEDA CORP	0.004%	91.872%
3365	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.004%	91.876%
3366	TRINIDAD DRILLI	0.004%	91.880%
3367	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	91.884%
3368	KOITO MFG CO	0.004%	91.888%
3369	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	91.892%
3370	VALIANT HOLDING	0.004%	91.897%
3371	VOPAK (KON)	0.004%	91.901%
3372	N B T BANCORP INC COMMON STOCK USD.01	0.004%	91.905%
3373	STAMPS.COM INC COMMON STOCK USD.001	0.004%	91.909%
3374	HK & CHINA GAS	0.004%	91.913%
3375	BEIJING CAPITAL	0.004%	91.917%
3376	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	91.921%
3377	AENA SA	0.004%	91.926%
3378	SMC CORP	0.004%	91.930%
3379	NAGASE & CO	0.004%	91.934%
3380	RICOH CO	0.004%	91.938%
3381	SAIA INC COMMON STOCK USD.001	0.004%	91.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	HEROUX DEVTEK	0.004%	91.946%
3383	BENCHMARK ELECT	0.004%	91.950%
3384	DSW INC CLASS A COMMON STOCK	0.004%	91.954%
3385	THALES SA	0.004%	91.959%
3386	MAPLETREE COMME	0.004%	91.963%
3387	NIPPON EXPRESS	0.004%	91.967%
3388	WEICHAJ POWER-H	0.004%	91.971%
3389	AMS AG	0.004%	91.975%
3390	FORWARD AIR COR	0.004%	91.979%
3391	CHONGQING RURAL	0.004%	91.983%
3392	SUMITOMO OSAKA	0.004%	91.987%
3393	SECURITAS	0.004%	91.991%
3394	BUZZI UNICEM SP	0.004%	91.996%
3395	AMER NATL INS	0.004%	92.000%
3396	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	92.004%
3397	CHALLENGER FIN	0.004%	92.008%
3398	HAIER ELECTRONI	0.004%	92.012%
3399	MOBILE MINI INC COMMON STOCK USD.01	0.004%	92.016%
3400	MATSON INC COMMON STOCK	0.004%	92.020%
3401	UTD INTERNET AG	0.004%	92.024%
3402	EXXARO	0.004%	92.028%
3403	COMFORT SYSTEMS	0.004%	92.032%
3404	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.004%	92.036%
3405	NIBE INDUSTRIER	0.004%	92.041%
3406	EUROCOMMERCIAL	0.004%	92.045%
3407	SILICON LABORAT	0.004%	92.049%
3408	ALTRAN TECHNOLO	0.004%	92.053%
3409	LIC HOUSING FIN	0.004%	92.057%
3410	ADARO ENERGY TB	0.004%	92.061%
3411	GENTHERM INC COMMON STOCK	0.004%	92.065%
3412	WILMAR INTERL L	0.004%	92.069%
3413	TOYODA GOSEI	0.004%	92.073%
3414	BRITISH SKY BRO	0.004%	92.077%
3415	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	92.081%
3416	CALLAWAY GOLF C	0.004%	92.085%
3417	LULULEMON	0.004%	92.090%
3418	CSR LIMITED	0.004%	92.094%
3419	PEARSON STK	0.004%	92.098%
3420	MALLINCKRODT PL	0.004%	92.102%
3421	STAG INDUSTRIAL INC REIT USD.01	0.004%	92.106%
3422	MAHINDRA &MAHIN	0.004%	92.110%
3423	SUEDZUCKER AG	0.004%	92.114%
3424	PENTA OCEAN CON	0.004%	92.118%
3425	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.122%
3426	RUMO SA	0.004%	92.126%
3427	PETRONET LNG LT	0.004%	92.130%
3428	SUN ART RETAIL	0.004%	92.134%
3429	FRANSHION PROPE	0.004%	92.138%
3430	CHARTER HALL GR	0.004%	92.142%
3431	REDROW	0.004%	92.146%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	TATA GLOBAL	0.004%	92.150%
3433	EVOLUTION MININ	0.004%	92.154%
3434	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	92.158%
3435	ADELAIDE BRIGHT	0.004%	92.162%
3436	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	92.167%
3437	ABB LTD SPON ADR ADR	0.004%	92.171%
3438	GMS INC COMMON STOCK USD.01	0.004%	92.175%
3439	DAI NIPPON PRIN	0.004%	92.179%
3440	BIRD CONSTRUCTI	0.004%	92.183%
3441	WIPRO	0.004%	92.187%
3442	RICHTER GEDEON	0.004%	92.191%
3443	NIPPON PAPER IN	0.004%	92.195%
3444	BARCLAYS PLC	0.004%	92.199%
3445	GS YUASA CORP	0.004%	92.203%
3446	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.004%	92.207%
3447	FIERA SCEPTRE I	0.004%	92.211%
3448	SYMANTEC CORP	0.004%	92.215%
3449	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.004%	92.219%
3450	VONTOBEL HLDGS	0.004%	92.223%
3451	OTSUKA HLDGS CO	0.004%	92.227%
3452	BNK FINANCIAL G	0.004%	92.231%
3453	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.235%
3454	UNIQA INSURANCE	0.004%	92.239%
3455	HANNOVER RUECKV	0.004%	92.243%
3456	TOPCON CORPORAT	0.004%	92.247%
3457	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.251%
3458	SEMTECH CORP	0.004%	92.255%
3459	TAIYO YUDEN CO	0.004%	92.259%
3460	HYOSUNG CORP	0.004%	92.263%
3461	TOYO TIRE & RUB	0.004%	92.267%
3462	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	92.271%
3463	THIRD POINT REI	0.004%	92.275%
3464	NEX GROUP PLC	0.004%	92.279%
3465	ENI	0.004%	92.283%
3466	CHIBA BANK	0.004%	92.287%
3467	WOOLWORTHS HLDG	0.004%	92.291%
3468	ASUSTEK COMPUTE	0.004%	92.295%
3469	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	92.298%
3470	SONIC HEALTHCAR	0.004%	92.302%
3471	WADDELL & REED	0.004%	92.306%
3472	SINOPAC HLDG	0.004%	92.310%
3473	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	92.314%
3474	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	92.318%
3475	NIPPON KAYAKU C	0.004%	92.322%
3476	GVC HOLDINGS PL	0.004%	92.326%
3477	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.004%	92.330%
3478	ESCORTS LTD	0.004%	92.334%
3479	PRA GROUP INC COMMON STOCK USD.01	0.004%	92.338%
3480	JAPAN AIRLINES	0.004%	92.342%
3481	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	92.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	JAPAN STEEL WOR	0.004%	92.350%
3483	VESUVIUS PLC	0.004%	92.354%
3484	NTT DATA	0.004%	92.358%
3485	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	92.361%
3486	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	92.365%
3487	THOMAS COOK GRO	0.004%	92.369%
3488	LENDINGTREE INC COMMON STOCK USD.01	0.004%	92.373%
3489	CHINA STATE CON	0.004%	92.377%
3490	KUMBA IRON ORE	0.004%	92.381%
3491	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	92.385%
3492	FISHER & PAYKEL	0.004%	92.389%
3493	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	92.393%
3494	WGL HOLDINGS INC COMMON STOCK	0.004%	92.397%
3495	HOPEWELL HLDGS	0.004%	92.401%
3496	K'S HOLDINGS	0.004%	92.405%
3497	NOF CORP	0.004%	92.408%
3498	KINGBOARD LAMIN	0.004%	92.412%
3499	COM HEM HLDG AB	0.004%	92.416%
3500	Rural Electrifi	0.004%	92.420%
3501	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	92.424%
3502	LARGAN PRECISIO	0.004%	92.428%
3503	DASSAULT SYSTEM	0.004%	92.432%
3504	H&E EQUIPMENT S	0.004%	92.436%
3505	TRANSAT AT INC	0.004%	92.440%
3506	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	92.443%
3507	BANCFIRST CORP	0.004%	92.447%
3508	HINO MOTORS	0.004%	92.451%
3509	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	92.455%
3510	KAJIMA CORP	0.004%	92.459%
3511	WACOAL CORP	0.004%	92.463%
3512	YAMAGUCHI FINAN	0.004%	92.467%
3513	YUANTA FINL HOL	0.004%	92.471%
3514	ALEXANDER + BALDWIN INC REIT	0.004%	92.474%
3515	SULZER AG	0.004%	92.478%
3516	AOYAMA TRADING	0.004%	92.482%
3517	RADIAN GROUP	0.004%	92.486%
3518	DOWA HOLDING CO	0.004%	92.490%
3519	TRONOX LTD-CL A	0.004%	92.494%
3520	TALANX AG	0.004%	92.498%
3521	INNOSPEC INC COMMON STOCK USD.01	0.004%	92.501%
3522	TESLA INC COMMON STOCK USD.001	0.004%	92.505%
3523	TOKUYAMA CORP	0.004%	92.509%
3524	PERNOD-RICARD	0.004%	92.513%
3525	VALMET CORP	0.004%	92.517%
3526	KONECRANES O	0.004%	92.521%
3527	BK OF EAST ASIA	0.004%	92.524%
3528	China Mengniu D	0.004%	92.528%
3529	TIME WARNER INC	0.004%	92.532%
3530	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	92.536%
3531	PEABODY ENERGY CORP COMMON STOCK	0.004%	92.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	NORTHWEST HEALT	0.004%	92.543%
3533	CHART INDUSTRIE	0.004%	92.547%
3534	JOHNSON ELECTRI	0.004%	92.551%
3535	JAPAN EXCHANGE	0.004%	92.555%
3536	NEDCOR LTD ZAR1	0.004%	92.559%
3537	CENTURY TOKYO	0.004%	92.563%
3538	TS TECH CO.LTD	0.004%	92.566%
3539	DIODES INC COMMON STOCK USD.667	0.004%	92.570%
3540	KUBOTA CORP	0.004%	92.574%
3541	ONE GAS INC COMMON STOCK	0.004%	92.578%
3542	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.582%
3543	MAGELLAN AEROSP	0.004%	92.585%
3544	STOREBRAND ASA	0.004%	92.589%
3545	KAISA GROUP HLD	0.004%	92.593%
3546	BYD ELECTRONIC	0.004%	92.597%
3547	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	92.601%
3548	GREGGS PLC	0.004%	92.604%
3549	BELIMO HOLDING	0.004%	92.608%
3550	NOLATO AB	0.004%	92.612%
3551	MERITZ SECURITI	0.004%	92.616%
3552	MEDIASET ESPANA	0.004%	92.619%
3553	INGEVITY CORP COMMON STOCK USD.01	0.004%	92.623%
3554	PENNON GROUP	0.004%	92.627%
3555	PEAB AB	0.004%	92.631%
3556	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	92.635%
3557	KAMAN CORP COMMON STOCK USD1.0	0.004%	92.638%
3558	NETGEAR INC COMMON STOCK USD.001	0.004%	92.642%
3559	BUWOG AG	0.004%	92.646%
3560	NEXTEER AUTOMOT	0.004%	92.650%
3561	NIPPON ACCOMMOD	0.004%	92.653%
3562	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.004%	92.657%
3563	SUMITOMO FOREST	0.004%	92.661%
3564	REALPAGE INC COMMON STOCK USD.001	0.004%	92.665%
3565	MANDO CORPORATI	0.004%	92.668%
3566	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	92.672%
3567	NAN YA PLASTIC	0.004%	92.676%
3568	INVESTA OFFICE	0.004%	92.680%
3569	TIETO CORP OYJ	0.004%	92.683%
3570	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	92.687%
3571	CALGON CARBON C	0.004%	92.691%
3572	CORE-MARK HLDG	0.004%	92.695%
3573	POOL CORP COMMON STOCK USD.001	0.004%	92.698%
3574	BILFINGER BERGE	0.004%	92.702%
3575	CIFI HOLDINGS G	0.004%	92.706%
3576	HECLA MINING CO	0.004%	92.710%
3577	KAMIGUMI CO	0.004%	92.713%
3578	COCA-COLA BOTTL	0.004%	92.717%
3579	CRANSWICK	0.004%	92.721%
3580	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.004%	92.725%
3581	NTT DOCOMO INC SPON ADR ADR	0.004%	92.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	RIGHTMOVE GROUP	0.004%	92.732%
3583	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	92.736%
3584	TATA MOTORS LTD	0.004%	92.739%
3585	REXFORD INDUSTR	0.004%	92.743%
3586	SCHWEITZER-MAUD	0.004%	92.747%
3587	LANDING INTL DE	0.004%	92.751%
3588	AGL ENERGY LTD	0.004%	92.754%
3589	SSAB SVENSKT ST	0.004%	92.758%
3590	NHK SPRING CO	0.004%	92.762%
3591	DAIDO STEEL CO	0.004%	92.765%
3592	IBIDEN CO	0.004%	92.769%
3593	T IS BANKASI	0.004%	92.773%
3594	SUMCO CORPORATI	0.004%	92.776%
3595	FED SIGNAL CORP	0.004%	92.780%
3596	ESTACIO PARTICI	0.004%	92.784%
3597	ARMSTRONG WORLD	0.004%	92.787%
3598	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	92.791%
3599	OAD GAZPROM-SPO	0.004%	92.795%
3600	CHINA CONCH VEN	0.004%	92.798%
3601	SUL AMERICA SA	0.004%	92.802%
3602	EBIX INC COMMON STOCK USD.1	0.004%	92.806%
3603	PROTO LABS INC COMMON STOCK USD.001	0.004%	92.809%
3604	S-OIL CORPORATI	0.004%	92.813%
3605	AU OPTRONICS CO	0.004%	92.817%
3606	OPEN HOUSE CO L	0.004%	92.820%
3607	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	92.824%
3608	MULTI COLOR CORP COMMON STOCK	0.004%	92.828%
3609	WINBOND ELECTRO	0.004%	92.831%
3610	TOPPAN PRINTING	0.004%	92.835%
3611	IMCD GROUP NV	0.004%	92.839%
3612	ULTRAPAR PARTIC	0.004%	92.842%
3613	FORMOSA PLASTIC	0.004%	92.846%
3614	KT & G	0.004%	92.849%
3615	VAKRANGEE LTD	0.004%	92.853%
3616	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	92.857%
3617	IMPALA PLATINUM	0.004%	92.860%
3618	PORTO SEGURO SA	0.004%	92.864%
3619	GLUSKIN SHEFF &	0.004%	92.868%
3620	ELEMENTIS (1998	0.004%	92.871%
3621	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	92.875%
3622	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	92.879%
3623	ISS A/S	0.004%	92.882%
3624	SIMCORP A/S	0.004%	92.886%
3625	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.889%
3626	ADMIRAL GROUP	0.004%	92.893%
3627	ORIENTAL LAND C	0.004%	92.897%
3628	BOB EVANS FARMS	0.004%	92.900%
3629	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.904%
3630	ORION CORP	0.004%	92.907%
3631	ZILLOW GROUP INC C COMMON STOCK	0.004%	92.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.004%	92.915%
3633	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	92.918%
3634	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	92.922%
3635	BANCA POPOLARE	0.004%	92.926%
3636	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	92.929%
3637	HARSCO CORP	0.004%	92.933%
3638	NOVANTA INC COMMON STOCK	0.004%	92.936%
3639	SHRIRAM TRANSP	0.004%	92.940%
3640	CELLTRION INC K	0.004%	92.944%
3641	WAREHOUSES DE P	0.004%	92.947%
3642	NITORI CO LTD	0.004%	92.951%
3643	SHOWA SHELL SEK	0.004%	92.954%
3644	ACTUANT CORP A COMMON STOCK USD.2	0.004%	92.958%
3645	FACTSET RESEARC	0.004%	92.961%
3646	SHINSEGAE DEPT	0.004%	92.965%
3647	LIQUOR STORES N	0.004%	92.969%
3648	DAIICHI SANKYO	0.004%	92.972%
3649	SYNTHOMER PLC	0.004%	92.976%
3650	CIPLA LTD	0.004%	92.979%
3651	KEMIRA OY	0.004%	92.983%
3652	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	92.987%
3653	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	92.990%
3654	SHUTTERFLY INC	0.004%	92.994%
3655	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	92.997%
3656	NAMCO BANDAI HO	0.004%	93.001%
3657	FRONTIER REIT	0.004%	93.004%
3658	PARK NATIONAL CORP COMMON STOCK	0.004%	93.008%
3659	A.P. MOLLER-MAE	0.004%	93.011%
3660	BANCA MEDIOLANU	0.004%	93.015%
3661	DELTA ELECTRONI	0.004%	93.019%
3662	CEAT LTD	0.004%	93.022%
3663	CHINA CITIC BK	0.004%	93.026%
3664	ELIOR	0.004%	93.029%
3665	BANK OF NT BUTT	0.004%	93.033%
3666	PAINTED PONY EN	0.004%	93.036%
3667	BROOKS AUTOMATI	0.004%	93.040%
3668	TORO CO	0.004%	93.043%
3669	SHIMAMURA CO	0.004%	93.047%
3670	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	93.050%
3671	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	93.054%
3672	IMERYS SA	0.004%	93.058%
3673	SELECT INCOME REIT REIT USD.01	0.004%	93.061%
3674	ADTRAN INC	0.004%	93.065%
3675	CJ CORP.	0.004%	93.068%
3676	LOGITECH INTERN	0.004%	93.072%
3677	TREX COMPANY INC COMMON STOCK USD.01	0.004%	93.075%
3678	ACER INC	0.004%	93.079%
3679	BAIC MOTOR CORP	0.004%	93.082%
3680	DRAX GROUP PLC	0.004%	93.086%
3681	METSA BOARD	0.004%	93.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	ACORDA THERAPEU	0.004%	93.093%
3683	CASIO COMPUTER	0.004%	93.096%
3684	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	93.100%
3685	POWER ASSETS HO	0.004%	93.103%
3686	SOUTH32 ADR ADR	0.004%	93.107%
3687	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	93.110%
3688	ZHONGSHENG GROU	0.004%	93.114%
3689	TATTS GROUP LTD	0.004%	93.117%
3690	USIMINAS USI SD	0.004%	93.121%
3691	KNOWLES CORP COMMON STOCK USD.01	0.004%	93.124%
3692	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	93.128%
3693	UTD O/S LAND	0.004%	93.131%
3694	MORI HILLS REIT	0.004%	93.135%
3695	EULER & HERMES	0.004%	93.138%
3696	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	93.142%
3697	ENERGIAS DE POR	0.004%	93.145%
3698	JM AB	0.004%	93.149%
3699	CORE LABORATORI	0.004%	93.153%
3700	ISETAN MITSUKOS	0.003%	93.156%
3701	HITACHI CHEMICA	0.003%	93.159%
3702	FORBO HLDG	0.003%	93.163%
3703	ASHIKAGA HOLDIN	0.003%	93.166%
3704	CAPITALAND	0.003%	93.170%
3705	CHICO'S FAS INC	0.003%	93.173%
3706	ARCA CONTINEN	0.003%	93.177%
3707	MODERN TIMES GR	0.003%	93.180%
3708	PCCW LIMITED	0.003%	93.184%
3709	JIANGXI COPPER	0.003%	93.187%
3710	SEINO TRANSPORT	0.003%	93.191%
3711	POU CHEN	0.003%	93.194%
3712	CALIFORNIA WATE	0.003%	93.198%
3713	INDIVIOR PLC	0.003%	93.201%
3714	SUEZ ENVIRONMEN	0.003%	93.205%
3715	SEGA SAMMY HOLD	0.003%	93.208%
3716	CHINA DEVELOPME	0.003%	93.212%
3717	OM ASSET MANAGE	0.003%	93.215%
3718	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.003%	93.219%
3719	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.003%	93.222%
3720	CREST NICHOLSON	0.003%	93.226%
3721	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	93.229%
3722	WISTRON CORP	0.003%	93.233%
3723	SHIZUOKA BANK	0.003%	93.236%
3724	MMI HOLDINGS LT	0.003%	93.240%
3725	HEICO CORP CLASS A COMMON STOCK USD.01	0.003%	93.243%
3726	WERELDHAVE NV	0.003%	93.247%
3727	BRIGGS & STRATT	0.003%	93.250%
3728	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.003%	93.253%
3729	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.003%	93.257%
3730	EXELIXIS INC	0.003%	93.260%
3731	SLEEP NUMBER CORP COMMON STOCK USD.01	0.003%	93.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	BOFI HOLDING INC COMMON STOCK USD.01	0.003%	93.267%
3733	MACK CALI REALTY CORP REIT USD.01	0.003%	93.271%
3734	OGE ENERGY CORP COMMON STOCK USD.01	0.003%	93.274%
3735	HARVEY NORMAN H	0.003%	93.278%
3736	CHINA MINSHENG	0.003%	93.281%
3737	INGERSOLL GLB H	0.003%	93.285%
3738	BANK OF GEORGIA	0.003%	93.288%
3739	STEELCASE INC	0.003%	93.291%
3740	MACRONIX INTERN	0.003%	93.295%
3741	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.298%
3742	AUTO TRADER GRO	0.003%	93.302%
3743	NWS HOLDINGS LT	0.003%	93.305%
3744	PIZZA PIZZA ROY	0.003%	93.309%
3745	HANG LUNG PROPE	0.003%	93.312%
3746	INTERCONTINENTAL HOTELS ADR ADR	0.003%	93.315%
3747	77TH BANK	0.003%	93.319%
3748	HUANENG RENEWAB	0.003%	93.322%
3749	AEDIFICA	0.003%	93.326%
3750	CCR SA	0.003%	93.329%
3751	DAELIM INDUSTRI	0.003%	93.333%
3752	ZHUZHOU CSR TIM	0.003%	93.336%
3753	SHIMIZU CORP	0.003%	93.339%
3754	LOJAS AMERICANA	0.003%	93.343%
3755	TAIWAN COOPERAT	0.003%	93.346%
3756	GRASIM INDUSTRI	0.003%	93.350%
3757	CSRA INC COMMON STOCK USD.001	0.003%	93.353%
3758	SIG	0.003%	93.356%
3759	CHESAPEAKE LODG	0.003%	93.360%
3760	NIPPON KONPO UN	0.003%	93.363%
3761	ANALOGIC CORP	0.003%	93.366%
3762	NISHIMATSU CONS	0.003%	93.370%
3763	PRIMARY HEALTH	0.003%	93.373%
3764	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	93.377%
3765	UNIVERSAL CORP	0.003%	93.380%
3766	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.003%	93.383%
3767	SOFTWARE AG	0.003%	93.387%
3768	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.003%	93.390%
3769	SCHOLASTIC CORP	0.003%	93.394%
3770	ENDO INTERNATIO	0.003%	93.397%
3771	NIPPON SUISAN	0.003%	93.400%
3772	OXFORD INDUSTRI	0.003%	93.404%
3773	RECORDATI SPA	0.003%	93.407%
3774	IOOF HOLDINGS L	0.003%	93.410%
3775	SPIRE INC COMMON STOCK USD1.0	0.003%	93.414%
3776	GEA GROUP AG	0.003%	93.417%
3777	MORINAGA MILK I	0.003%	93.421%
3778	NISOURCE INC	0.003%	93.424%
3779	ALLEGION PLC	0.003%	93.427%
3780	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.431%
3781	POWER INTEGRATI	0.003%	93.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	CHINA PETROLEUM	0.003%	93.437%
3783	CHIPOTLE MEXICA	0.003%	93.441%
3784	NUFARM	0.003%	93.444%
3785	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.003%	93.447%
3786	ADEKA CORPORATI	0.003%	93.451%
3787	TADANO	0.003%	93.454%
3788	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	93.458%
3789	BANKIA SA	0.003%	93.461%
3790	FUTURE LAND DEV	0.003%	93.464%
3791	ATLAS COPCO AB	0.003%	93.468%
3792	BEACH PETROLEUM	0.003%	93.471%
3793	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	93.474%
3794	EXPONENT INC COMMON STOCK USD.001	0.003%	93.478%
3795	AXIATA GROUP	0.003%	93.481%
3796	WETHERSPOON (J.	0.003%	93.484%
3797	PREMIER INC CLASS A COMMON STOCK USD.01	0.003%	93.488%
3798	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.491%
3799	DIPLOMA (NEW)	0.003%	93.494%
3800	NORMA GROUP AG	0.003%	93.498%
3801	BIG YELLOW GROU	0.003%	93.501%
3802	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.003%	93.504%
3803	KEYENCE CORP	0.003%	93.508%
3804	CORBION NV	0.003%	93.511%
3805	FAR EAST HORIZO	0.003%	93.514%
3806	DORMA+KABA HOLD	0.003%	93.518%
3807	GREENCORE GROUP	0.003%	93.521%
3808	WHITEHAVEN COAL	0.003%	93.524%
3809	SSP GROUP PLC	0.003%	93.528%
3810	IROBOT CORP	0.003%	93.531%
3811	FIRM CAPITAL MO	0.003%	93.534%
3812	HACHIJUNI BANK	0.003%	93.538%
3813	CHINA LIFE INSURANCE CO ADR ADR	0.003%	93.541%
3814	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	93.544%
3815	IYO BANK	0.003%	93.548%
3816	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.551%
3817	CRH (DUBLIN)	0.003%	93.554%
3818	STANLEY ELECTRI	0.003%	93.558%
3819	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	93.561%
3820	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.003%	93.564%
3821	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.003%	93.568%
3822	GRUPO AEROPORTUARIO SUR ADR ADR	0.003%	93.571%
3823	NABORS INDUSTRI	0.003%	93.574%
3824	K-REIT ASIA	0.003%	93.577%
3825	SHENZHEN INVEST	0.003%	93.581%
3826	SANTEN PHARM CO	0.003%	93.584%
3827	AYALA CORP	0.003%	93.587%
3828	TAIWAN UNION TE	0.003%	93.591%
3829	GUNMA BANK	0.003%	93.594%
3830	SKY CITY	0.003%	93.597%
3831	LTC PROPERTIES	0.003%	93.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	JAPAN LOGISTICS	0.003%	93.604%
3833	FLEXIUM INTERCO	0.003%	93.607%
3834	MIRACA HOLDIN	0.003%	93.610%
3835	GOME ELECTRICAL	0.003%	93.614%
3836	KONAMI CO	0.003%	93.617%
3837	NIPPON LIGHT ME	0.003%	93.620%
3838	COMPUTERSHARE L	0.003%	93.624%
3839	MAPLETREE INDUS	0.003%	93.627%
3840	LUK FOOK HOLDIN	0.003%	93.630%
3841	KYUSHU FINANCIA	0.003%	93.634%
3842	ASICS CORP	0.003%	93.637%
3843	IWG PLC	0.003%	93.640%
3844	MCGRATH RENTCORP COMMON STOCK	0.003%	93.643%
3845	SHANGRI-LA ASIA	0.003%	93.647%
3846	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.650%
3847	UNITI GROUP INC REIT USD.0001	0.003%	93.653%
3848	HISPANIA ACTIVO	0.003%	93.656%
3849	BREWIN DOLPHIN	0.003%	93.660%
3850	CASTELLUM AB NE	0.003%	93.663%
3851	INDUSTRIAL BANK	0.003%	93.666%
3852	HITACHI CAPITAL	0.003%	93.670%
3853	KINGSOFT CORP L	0.003%	93.673%
3854	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.676%
3855	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.003%	93.679%
3856	KUEHNE & NAGEL	0.003%	93.683%
3857	GREAT EAGLE HLD	0.003%	93.686%
3858	CNP ASSURANCES	0.003%	93.689%
3859	IIDA GROUP HOLD	0.003%	93.692%
3860	TERUMO CORP	0.003%	93.696%
3861	TUTOR PERINI CORP COMMON STOCK USD1.0	0.003%	93.699%
3862	INDEPENDENCE GR	0.003%	93.702%
3863	CHINA HONGQIAO	0.003%	93.705%
3864	KEIHAN ELECTRIC	0.003%	93.709%
3865	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.003%	93.712%
3866	DET N O A	0.003%	93.715%
3867	RPC INC COMMON STOCK USD.1	0.003%	93.718%
3868	SEOUL SEMICONDU	0.003%	93.722%
3869	AMEDISYS INC COMMON STOCK USD.001	0.003%	93.725%
3870	IJM CORP BERHAD	0.003%	93.728%
3871	TOKYU CORP	0.003%	93.731%
3872	VISCOFAN SA	0.003%	93.735%
3873	UNIBET GROUP PL	0.003%	93.738%
3874	BHP BILLITON LTD SPON ADR ADR	0.003%	93.741%
3875	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	93.744%
3876	LG INNOTEK CO	0.003%	93.748%
3877	INSURANCE AUSTR	0.003%	93.751%
3878	TAURON POLSKA E	0.003%	93.754%
3879	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	93.757%
3880	NILFISK HOLDING	0.003%	93.761%
3881	ROLLINS INC	0.003%	93.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ZIJIN MINING GR	0.003%	93.767%
3883	OLYMPUS OPTICAL	0.003%	93.770%
3884	BOYD GAMING COR	0.003%	93.773%
3885	DA OFFICE INV C	0.003%	93.777%
3886	PNM RESOURCES I	0.003%	93.780%
3887	MEDIBANK PVT LT	0.003%	93.783%
3888	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	93.786%
3889	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.790%
3890	HIROSHIMA BANK	0.003%	93.793%
3891	MODINE MFG CO	0.003%	93.796%
3892	BEKAERT SA	0.003%	93.799%
3893	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.003%	93.803%
3894	CAPITAL ONE BAN	0.003%	93.806%
3895	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.003%	93.809%
3896	SARTORIUS AG-VO	0.003%	93.812%
3897	CAVIUM INC COMMON STOCK USD.001	0.003%	93.815%
3898	WABASH NATIONAL	0.003%	93.819%
3899	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	93.822%
3900	SAMSUNG SECS CO	0.003%	93.825%
3901	NOS SGPS	0.003%	93.828%
3902	KEWPIE CORP	0.003%	93.831%
3903	MARUHA NICHIRO	0.003%	93.835%
3904	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.003%	93.838%
3905	ALSEA SAB DE CV	0.003%	93.841%
3906	AEROPORTS DE PA	0.003%	93.844%
3907	PTT GLOBAL CHEM	0.003%	93.847%
3908	MEDICLINIC INTE	0.003%	93.851%
3909	TURK HAVA YOLLA	0.003%	93.854%
3910	NOVATEK MICROEL	0.003%	93.857%
3911	NISSAN CHEMICAL	0.003%	93.860%
3912	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	93.863%
3913	SHANGHAI INDL	0.003%	93.867%
3914	MR PRICE GROUP	0.003%	93.870%
3915	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.873%
3916	KWG PROPERTY HL	0.003%	93.876%
3917	SENIOR PLC	0.003%	93.879%
3918	FUCHS PETROLUB	0.003%	93.883%
3919	TOKYO GAS CO	0.003%	93.886%
3920	AIRPORTS OF THA	0.003%	93.889%
3921	BOSSARD HOLDING	0.003%	93.892%
3922	MICHAEL PAGE IN	0.003%	93.895%
3923	ISRAEL DISCOUNT	0.003%	93.898%
3924	ERG SPA	0.003%	93.902%
3925	YAMAHA CORP	0.003%	93.905%
3926	INSPERITY INC	0.003%	93.908%
3927	Denison Mines C	0.003%	93.911%
3928	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	93.914%
3929	GOEASY LTD	0.003%	93.917%
3930	HAZAMA CORP(NEW	0.003%	93.921%
3931	BENESSE CORP	0.003%	93.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	MBIA INC	0.003%	93.927%
3933	RAMBUS INC	0.003%	93.930%
3934	CHUGOKU BANK	0.003%	93.933%
3935	LANCASHIRE HLDG	0.003%	93.936%
3936	CTS EVENTIM	0.003%	93.940%
3937	BRF SA ADR ADR	0.003%	93.943%
3938	ST MODWEN PROPS	0.003%	93.946%
3939	USHIO INC	0.003%	93.949%
3940	KYOWA EXEO CORP	0.003%	93.952%
3941	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.955%
3942	NEOGEN CORP COMMON STOCK USD.16	0.003%	93.959%
3943	MARINE HARVEST	0.003%	93.962%
3944	SUN PHARMACEUTI	0.003%	93.965%
3945	DEWAN HOUSING F	0.003%	93.968%
3946	TAIYO NIPPON SA	0.003%	93.971%
3947	NISHI-NIPPON FI	0.003%	93.974%
3948	SJM HOLDINGS LT	0.003%	93.977%
3949	NAGOYA RAILROAD	0.003%	93.981%
3950	QUBE HOLDINGS L	0.003%	93.984%
3951	KANSAI ELEC POW	0.003%	93.987%
3952	OKUMA CORP	0.003%	93.990%
3953	SYNAPTICS INC COMMON STOCK USD.001	0.003%	93.993%
3954	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	93.996%
3955	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	93.999%
3956	AES CORP COMMON STOCK USD.01	0.003%	94.002%
3957	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.003%	94.006%
3958	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	94.009%
3959	ICA GRUPPEN AB	0.003%	94.012%
3960	RENGO CO	0.003%	94.015%
3961	TOYOBO CO	0.003%	94.018%
3962	TERRENO REALTY CORP REIT USD.01	0.003%	94.021%
3963	KORIAN	0.003%	94.024%
3964	FOMENTO ECON ME	0.003%	94.028%
3965	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	94.031%
3966	OMNICELL INC COMMON STOCK USD.001	0.003%	94.034%
3967	SCHOUW & CO	0.003%	94.037%
3968	CIELO SA	0.003%	94.040%
3969	DHX MEDIA LTD	0.003%	94.043%
3970	ASTEC INDUSTRIE	0.003%	94.046%
3971	AVISTA CORP	0.003%	94.049%
3972	CHANG HWA COMME	0.003%	94.052%
3973	SHENZHEN INTERN	0.003%	94.056%
3974	LATAM AIRLINES	0.003%	94.059%
3975	GLORY	0.003%	94.062%
3976	FAR EAST TEXTIL	0.003%	94.065%
3977	GRAFTON GROUP P	0.003%	94.068%
3978	CHINA RESOURCES	0.003%	94.071%
3979	SCHWEITER TECH	0.003%	94.074%
3980	INDUS HOLDING A	0.003%	94.077%
3981	NCC AB-B	0.003%	94.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	CARA OPERATIONS	0.003%	94.083%
3983	SUPER GROUP	0.003%	94.087%
3984	58.COM INC ADR ADR	0.003%	94.090%
3985	VIAD CORP	0.003%	94.093%
3986	STROER OUT-OF-H	0.003%	94.096%
3987	DGB FINANCIAL G	0.003%	94.099%
3988	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	94.102%
3989	SOCIETE TELEVIS	0.003%	94.105%
3990	AMC NETWORKS INC A COMMON STOCK	0.003%	94.108%
3991	ELECTRONICS	0.003%	94.111%
3992	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.003%	94.114%
3993	INVENTEC CORP	0.003%	94.117%
3994	INTERPUMP GROUP	0.003%	94.120%
3995	HIGH LINER FOOD	0.003%	94.124%
3996	MAEDA ROAD CONS	0.003%	94.127%
3997	PFEIFFER VAC TE	0.003%	94.130%
3998	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	94.133%
3999	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.136%
4000	NIPPON GAS CO L	0.003%	94.139%
4001	SINO-AMERICAN S	0.003%	94.142%
4002	ALAMO GROUP INC	0.003%	94.145%
4003	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	94.148%
4004	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	94.151%
4005	SIXT SE PFD	0.003%	94.154%
4006	GRUPO FINANCIER	0.003%	94.157%
4007	EURONEXT NV	0.003%	94.160%
4008	YTL CORP	0.003%	94.163%
4009	CHASE CORP COMMON STOCK USD.1	0.003%	94.166%
4010	SUN TV NETWORK	0.003%	94.169%
4011	AZZ INC COMMON STOCK USD1.0	0.003%	94.173%
4012	PIRAMAL ENTERPR	0.003%	94.176%
4013	DECHRA PHARMA	0.003%	94.179%
4014	JACK IN THE BOX INC COMMON STOCK USD.01	0.003%	94.182%
4015	EMPRESAS CMPC S	0.003%	94.185%
4016	CINEWORLD GROUP	0.003%	94.188%
4017	ASHMORE GROUP	0.003%	94.191%
4018	BARCO(NEW)	0.003%	94.194%
4019	AMMB HOLDINGS B	0.003%	94.197%
4020	HANWA CO	0.003%	94.200%
4021	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.203%
4022	TOWER SEMICONDU	0.003%	94.206%
4023	YUEXIU PROPERTY	0.003%	94.209%
4024	WH SMITH PLC	0.003%	94.212%
4025	FEDERAL BANK LT	0.003%	94.215%
4026	CAPELLA EDUCATI	0.003%	94.218%
4027	SIHUAN PHARMACE	0.003%	94.221%
4028	NAGACORP LTD	0.003%	94.224%
4029	BANKINTER SA	0.003%	94.227%
4030	ALEXANDERS INC	0.003%	94.230%
4031	QINETIQ GROUP P	0.003%	94.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	CHINA PACIFIC I	0.003%	94.236%
4033	DAIICHI KOSHO C	0.003%	94.239%
4034	JAPAN EXCELLENT	0.003%	94.242%
4035	SHIMACHU CO	0.003%	94.245%
4036	NKT HOLDING A/S	0.003%	94.248%
4037	ITV PLC	0.003%	94.251%
4038	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.254%
4039	WALSIN LIHWA CO	0.003%	94.257%
4040	BADGER METER INC COMMON STOCK USD1.0	0.003%	94.260%
4041	JAFCO CO LTD	0.003%	94.263%
4042	WEIR GROUP	0.003%	94.266%
4043	SIAS SPA	0.003%	94.269%
4044	KOKUYO CO	0.003%	94.272%
4045	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	94.275%
4046	NOMURA RESEARCH	0.003%	94.278%
4047	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	94.281%
4048	SIXT AG	0.003%	94.284%
4049	CHUBU ELEC POWE	0.003%	94.287%
4050	PARADE TECHNOLO	0.003%	94.290%
4051	PSP SWISS PROPE	0.003%	94.293%
4052	HMS HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.296%
4053	PROSIEBENSAT.1	0.003%	94.299%
4054	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	94.302%
4055	GOLDEN AGRI RES	0.003%	94.305%
4056	UTD DRUG	0.003%	94.308%
4057	EPISTAR CORP	0.003%	94.311%
4058	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	94.314%
4059	THAI OIL PCL-FR	0.003%	94.317%
4060	NETWORK HEALTHC	0.003%	94.320%
4061	SIBANYE STILLWATER SPONS ADR ADR	0.003%	94.323%
4062	JD SPORTS FASHI	0.003%	94.326%
4063	DEAN FOODS CO COMMON STOCK USD.01	0.003%	94.329%
4064	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	94.332%
4065	CONZZETA AG	0.003%	94.335%
4066	PORTUCEL EMPRES	0.003%	94.338%
4067	HOKUHOKU FINANC	0.003%	94.340%
4068	MERLIN ENTERTAI	0.003%	94.343%
4069	KOREA LIFE INSU	0.003%	94.346%
4070	EL PASO ELECTRIC CO COMMON STOCK	0.003%	94.349%
4071	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.352%
4072	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.355%
4073	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	94.358%
4074	SOHGO SECURITY	0.003%	94.361%
4075	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	94.364%
4076	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	94.367%
4077	LHC GROUP INC COMMON STOCK USD.01	0.003%	94.370%
4078	AMANO CORPORATI	0.003%	94.373%
4079	OCI COMPANY LTD	0.003%	94.376%
4080	H2O RETAILING C	0.003%	94.379%
4081	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	94.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	JD.COM INC ADR ADR USD.00002	0.003%	94.385%
4083	LONDOMETRIC PR	0.003%	94.388%
4084	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.391%
4085	TPK HOLDINGS CO	0.003%	94.393%
4086	PEOPLE'S INSURA	0.003%	94.396%
4087	FUJI OIL CO	0.003%	94.399%
4088	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	94.402%
4089	HUA NAN FINANCI	0.003%	94.405%
4090	EPLUS INC	0.003%	94.408%
4091	CONMED CORP COMMON STOCK USD.01	0.003%	94.411%
4092	QANTAS AIRWAYS	0.003%	94.414%
4093	VALE SA SP ADR WHEN ISSUED ADR	0.003%	94.417%
4094	EQUATORIAL ENER	0.003%	94.420%
4095	MAPLETREE LOGIS	0.003%	94.423%
4096	DON QUIJOTE	0.003%	94.426%
4097	AMERISAFE INC COMMON STOCK USD.01	0.003%	94.429%
4098	HEALTHCARE SERV	0.003%	94.432%
4099	SODEXHO ALLIANC	0.003%	94.434%
4100	ARVIND LTD	0.003%	94.437%
4101	EVERTZ TECHNOLO	0.003%	94.440%
4102	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	94.443%
4103	DELTIC TIMBER	0.003%	94.446%
4104	MEIJI HOLDINGS	0.003%	94.449%
4105	ARCADIS NV	0.003%	94.452%
4106	AVANGRID INC COMMON STOCK USD.01	0.003%	94.455%
4107	TOAGOSEI CO LTD	0.003%	94.458%
4108	MABUCHI MOTOR C	0.003%	94.461%
4109	OSG CORP	0.003%	94.464%
4110	WEST JAPAN RAIL	0.003%	94.466%
4111	ENTEL EMP NAC T	0.003%	94.469%
4112	DERICHEBOURG	0.003%	94.472%
4113	XPERI CORP COMMON STOCK USD.001	0.003%	94.475%
4114	POWERTECH TECHN	0.003%	94.478%
4115	SOHO CHINA LTD	0.003%	94.481%
4116	HORIBA	0.003%	94.484%
4117	FIVE BELOW COMMON STOCK USD.01	0.003%	94.487%
4118	WOONGJIN COWAY	0.003%	94.490%
4119	SERVICENOW INC COMMON STOCK USD.001	0.003%	94.493%
4120	MEGACABLE HOLDI	0.003%	94.495%
4121	OCI	0.003%	94.498%
4122	BRITVIC	0.003%	94.501%
4123	YAMATAKE CORP Y	0.003%	94.504%
4124	BANRISUL	0.003%	94.507%
4125	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.510%
4126	BRILLIANCE CHIN	0.003%	94.513%
4127	TREND MICRO INC	0.003%	94.516%
4128	TENAGA NASIONL	0.003%	94.519%
4129	CYRELA BRAZIL R	0.003%	94.521%
4130	SEVEN BANK LTD.	0.003%	94.524%
4131	SWEDISH MATCH C	0.003%	94.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	BANCOLOMBIA SA	0.003%	94.530%
4133	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.533%
4134	ANGLOVAAL MININ	0.003%	94.536%
4135	SINOTRANS LIMIT	0.003%	94.539%
4136	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	94.542%
4137	KONINKLIJKE WES	0.003%	94.544%
4138	D'IETEREN TRADI	0.003%	94.547%
4139	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	94.550%
4140	MAPLETREE GREAT	0.003%	94.553%
4141	DENA CO LTD	0.003%	94.556%
4142	DLF LIMITED	0.003%	94.559%
4143	MORI TRUST SOGO	0.003%	94.562%
4144	DOOSAN INFRACOR	0.003%	94.565%
4145	BAJAJ FINANCE L	0.003%	94.567%
4146	ABIOMED INC COMMON STOCK USD.01	0.003%	94.570%
4147	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	94.573%
4148	ASHOK LEYLAND	0.003%	94.576%
4149	SHOPPING CENTRE	0.003%	94.579%
4150	MELCO INTERNATI	0.003%	94.582%
4151	AGREE REALTY CORP REIT USD.0001	0.003%	94.585%
4152	GAIL INDIA LTD	0.003%	94.588%
4153	TRIPOD TECHNOLO	0.003%	94.590%
4154	INVINCIBLE INVE	0.003%	94.593%
4155	MOBIMO HLDG AG	0.003%	94.596%
4156	QUARTERHILL INC	0.003%	94.599%
4157	1ST SOURCE CORP COMMON STOCK	0.003%	94.602%
4158	VALORA HOLDING	0.003%	94.605%
4159	SAVILLS PLC	0.003%	94.607%
4160	AEROVIRONMENT I	0.003%	94.610%
4161	CHICAGO BRIDGE	0.003%	94.613%
4162	GENUS PLC	0.003%	94.616%
4163	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.619%
4164	NEWS CORP CLASS B COMMON STOCK	0.003%	94.622%
4165	NOW INC COMMON STOCK USD.01	0.003%	94.624%
4166	FLETCHER BUILDI	0.003%	94.627%
4167	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	94.630%
4168	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	94.633%
4169	HAITIAN INTL HL	0.003%	94.636%
4170	AEON FINANCIAL	0.003%	94.639%
4171	SIEGFRIED HOLDI	0.003%	94.641%
4172	ORKLA ASA	0.003%	94.644%
4173	WORKSPACE GROUP	0.003%	94.647%
4174	BELMOND LTD	0.003%	94.650%
4175	BLACKBAUD INC	0.003%	94.653%
4176	DRILLISCH AG	0.003%	94.656%
4177	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.658%
4178	ST JOE CO/THE COMMON STOCK	0.003%	94.661%
4179	JUST ENERGY GROUP INC COMMON STOCK	0.003%	94.664%
4180	APA GROUP	0.003%	94.667%
4181	GENTING INTERNA	0.003%	94.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	KCC CORP	0.003%	94.673%
4183	GRUPO ELEKTRA(N	0.003%	94.675%
4184	EICHER MOTORS	0.003%	94.678%
4185	MATERION CORP COMMON STOCK	0.003%	94.681%
4186	TOMY CO LTD	0.003%	94.684%
4187	ARGAN INC COMMON STOCK USD.15	0.003%	94.687%
4188	AEON REIT INVES	0.003%	94.689%
4189	DIXONS CARPHONE	0.003%	94.692%
4190	CANNAE HOLDINGS INC COMMON STOCK	0.003%	94.695%
4191	BOINGO WIRELESS INC COMMON STOCK	0.003%	94.698%
4192	JAMES RIVER GRO	0.003%	94.701%
4193	US ECOLOGY INC COMMON STOCK USD.01	0.003%	94.703%
4194	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.003%	94.706%
4195	HYUNDAI DS,NEW	0.003%	94.709%
4196	ROHTO PHARM	0.003%	94.712%
4197	BOBST GROUP AG	0.003%	94.715%
4198	PRIMAX ELECTRON	0.003%	94.717%
4199	SFS GROUP AG	0.003%	94.720%
4200	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	94.723%
4201	HEIDELBERGER DR	0.003%	94.726%
4202	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	94.729%
4203	CENCOSUD SA	0.003%	94.731%
4204	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	94.734%
4205	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.737%
4206	LUZERNER KTBK	0.003%	94.740%
4207	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.742%
4208	MORINAGA & CO	0.003%	94.745%
4209	STRATASYS LTD	0.003%	94.748%
4210	FIBRIA CELULOSE	0.003%	94.751%
4211	METRO AG	0.003%	94.753%
4212	LONG CHEN PAPER	0.003%	94.756%
4213	TUPRAS-TURKIYE	0.003%	94.759%
4214	VIDRALA S.A.	0.003%	94.762%
4215	CHINA COMMUNICA	0.003%	94.765%
4216	HOME PRODUCT CE	0.003%	94.767%
4217	BUREAU VERITAS	0.003%	94.770%
4218	CHINA RESOURCES	0.003%	94.773%
4219	NEOPOST	0.003%	94.776%
4220	RIO TINTO PLC	0.003%	94.778%
4221	TVS MOTOR CO	0.003%	94.781%
4222	TAIWAN PAIHO	0.003%	94.784%
4223	FUJITSU GENERAL	0.003%	94.787%
4224	EXTERRAN CORP COMMON STOCK USD.01	0.003%	94.789%
4225	UNIT CORP	0.003%	94.792%
4226	EFG INTERNATION	0.003%	94.795%
4227	KELLY SERVICES	0.003%	94.798%
4228	H.I.S.CO	0.003%	94.800%
4229	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	94.803%
4230	ACERINOX SA	0.003%	94.806%
4231	CANWEL BUILDING	0.003%	94.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	LION CORP	0.003%	94.811%
4233	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.814%
4234	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	94.817%
4235	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	94.820%
4236	SINGAPORE PRESS	0.003%	94.822%
4237	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	94.825%
4238	VEON LTD ADR	0.003%	94.828%
4239	PGT INC	0.003%	94.831%
4240	TELKOM GROUP LT	0.003%	94.833%
4241	LINTEC CORP	0.003%	94.836%
4242	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	94.839%
4243	NIHON PARKERIZI	0.003%	94.842%
4244	COM2US CORPORAT	0.003%	94.844%
4245	DINEQUITY INC	0.003%	94.847%
4246	SING AIRP TRM S	0.003%	94.850%
4247	EDELWEISS FIN S	0.003%	94.853%
4248	INNOVIVA INC COMMON STOCK	0.003%	94.855%
4249	SUMITOMO BAKELI	0.003%	94.858%
4250	KITE REALTY GROUP TRUST REIT USD.01	0.003%	94.861%
4251	CFE	0.003%	94.863%
4252	AMUNDI SA	0.003%	94.866%
4253	HINDUSTAN PETRO	0.003%	94.869%
4254	MERIDIAN BANCORP INC COMMON STOCK	0.003%	94.872%
4255	JBS SA	0.003%	94.874%
4256	AARHUSKARLSHAMN	0.003%	94.877%
4257	BHARAT HEAVY EL	0.003%	94.880%
4258	DAIO PAPER CORP	0.003%	94.882%
4259	SHIGA BANK	0.003%	94.885%
4260	HORIZON NORTH L	0.003%	94.888%
4261	CARSALES.COM LT	0.003%	94.891%
4262	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	94.893%
4263	MATSUMOTOKIYOSH	0.003%	94.896%
4264	BLACKPEARL RESO	0.003%	94.899%
4265	AIR CHINA LTD	0.003%	94.901%
4266	EDP RENOVAVEIS	0.003%	94.904%
4267	COEUR MINING IN	0.003%	94.907%
4268	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.910%
4269	NACHI-FUJIKOSHI	0.003%	94.912%
4270	APOLLO TYRES	0.003%	94.915%
4271	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.918%
4272	HIKMA PHARMACEU	0.003%	94.920%
4273	TOYO INK MFG CO	0.003%	94.923%
4274	AWA BANK	0.003%	94.926%
4275	DAVIDE CAMPARI-	0.003%	94.928%
4276	AIMIA INC	0.003%	94.931%
4277	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.934%
4278	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	94.936%
4279	NIPPON HODO CO	0.003%	94.939%
4280	WACKER CONSTRUC	0.003%	94.942%
4281	BREMBO SPA	0.003%	94.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	94.947%
4283	BR MALLS PARTIC	0.003%	94.950%
4284	TOKYU REIT INC	0.003%	94.953%
4285	ASSURA PLC	0.003%	94.955%
4286	GRAINCORP LTD	0.003%	94.958%
4287	EMPRESAS COPEC	0.003%	94.961%
4288	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.963%
4289	HAW PAR CORP LT	0.003%	94.966%
4290	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.969%
4291	BIOCON	0.003%	94.971%
4292	RATIONAL	0.003%	94.974%
4293	CHINA AIRLINES	0.003%	94.977%
4294	HYUNDAI HEAVY I	0.003%	94.979%
4295	CHINA CINDA ASS	0.003%	94.982%
4296	VERBUND AG	0.003%	94.985%
4297	FABRINET	0.003%	94.987%
4298	JSE LTD	0.003%	94.990%
4299	TOYOTA BOSHOKU	0.003%	94.993%
4300	TF ADNUBUSTRADO	0.003%	94.995%
4301	WR GRACE + CO COMMON STOCK USD.01	0.003%	94.998%
4302	ANDRITZ AG	0.003%	95.001%
4303	ENTERPRISE INNS	0.003%	95.003%
4304	mitsubishi logi	0.003%	95.006%
4305	ADVANCED	0.003%	95.009%
4306	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	95.011%
4307	SA DES CEMENTS	0.003%	95.014%
4308	IMAX CORP	0.003%	95.017%
4309	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	95.019%
4310	SARAS SPA	0.003%	95.022%
4311	PROMOTORA Y OPE	0.003%	95.024%
4312	ADVANTEST	0.003%	95.027%
4313	CHINA EVERBRIGH	0.003%	95.030%
4314	FIRST PACIFIC C	0.003%	95.032%
4315	DFDS A/S	0.003%	95.035%
4316	TELENET GROUP H	0.003%	95.038%
4317	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	95.040%
4318	ANDREW PELLER-A	0.003%	95.043%
4319	ODAKYU ELEC RLW	0.003%	95.046%
4320	DAISHI BANK	0.003%	95.048%
4321	UNIPRES CORP.	0.003%	95.051%
4322	ALUMINIUM CORP	0.003%	95.054%
4323	A2 MILK CO LTD	0.003%	95.056%
4324	HOCHTIEF AG	0.003%	95.059%
4325	SPORTS DIRECT I	0.003%	95.061%
4326	VIRTUSA CORP COMMON STOCK USD.01	0.003%	95.064%
4327	HYSAN DEVELOPME	0.003%	95.067%
4328	GPO FIN INBURSA	0.003%	95.069%
4329	RAMSAY HEALTH C	0.003%	95.072%
4330	HITACHI TRNSPT	0.003%	95.075%
4331	DEUTSCHE PFANDB	0.003%	95.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	WELBILT INC COMMON STOCK USD.01	0.003%	95.080%
4333	ENEA SA	0.003%	95.082%
4334	PAZ OIL CO LTD	0.003%	95.085%
4335	KAYABA INDUSTRY	0.003%	95.088%
4336	BALKRISHNA INDS	0.003%	95.090%
4337	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	95.093%
4338	TRIMAS CORP COMMON STOCK USD.01	0.003%	95.096%
4339	HEICO CORP	0.003%	95.098%
4340	SAWAI PHARM CO	0.003%	95.101%
4341	DISTRIBUIDORA I	0.003%	95.103%
4342	SYNTEL INC COMMON STOCK	0.003%	95.106%
4343	FAR EASTONE TEL	0.003%	95.109%
4344	COMSYS HOLDINGS	0.003%	95.111%
4345	HITACHI HIGH-TE	0.003%	95.114%
4346	SMILES FIDELIDA	0.003%	95.117%
4347	ASIANA AIRLINES	0.003%	95.119%
4348	FINECOBANK BANC	0.003%	95.122%
4349	KNOLL INC COMMON STOCK USD.01	0.003%	95.124%
4350	SAFESTORE HOLDI	0.003%	95.127%
4351	SAMSUNG C&T COR	0.003%	95.130%
4352	MAHINDRA & MAHI	0.003%	95.132%
4353	TAIWAN HON CHUA	0.003%	95.135%
4354	MALAYSIA AIRPOR	0.003%	95.137%
4355	HALFORDS GROUP	0.003%	95.140%
4356	ASM PACIFIC TEC	0.003%	95.143%
4357	AVICHINA INDUST	0.003%	95.145%
4358	CHINA STHN AIRL	0.003%	95.148%
4359	CHEUNG KONG INF	0.003%	95.150%
4360	ITC LTD	0.003%	95.153%
4361	GRAY TELEVISION INC COMMON STOCK	0.003%	95.156%
4362	ASTRONICS CORP COMMON STOCK USD.01	0.003%	95.158%
4363	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	95.161%
4364	EMMI AG	0.003%	95.163%
4365	ORSTED A/S	0.003%	95.166%
4366	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	95.168%
4367	SHINSEI BANK	0.003%	95.171%
4368	MEIKO ELECTRONI	0.003%	95.174%
4369	LIBERTY HLDGS	0.003%	95.176%
4370	SAN IN GODO BAN	0.003%	95.179%
4371	INCYTE PHARMACE	0.003%	95.181%
4372	AKER ASA	0.003%	95.184%
4373	SERIA CO LTD	0.003%	95.187%
4374	BANK MILLENIUM	0.003%	95.189%
4375	FP CORP	0.003%	95.192%
4376	COMFORTDELGRO C	0.003%	95.194%
4377	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	95.197%
4378	L&T FINANCE HOL	0.003%	95.199%
4379	SAPURAKENCANA P	0.003%	95.202%
4380	KOREAN AIR LINE	0.003%	95.205%
4381	REALTEK SEMICON	0.003%	95.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	WONIK IPS CO LT	0.003%	95.210%
4383	BHARTI INFRA TEL	0.003%	95.212%
4384	DIALOG SEMICON D	0.003%	95.215%
4385	AICA KOGYO CO	0.003%	95.217%
4386	POWER FINANCE C	0.003%	95.220%
4387	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	95.223%
4388	FUYO GENERAL LE	0.003%	95.225%
4389	CHINA AGRI-INDU	0.003%	95.228%
4390	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	95.230%
4391	TATA POWER CO L	0.003%	95.233%
4392	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	95.235%
4393	ALMACENES EXITO	0.003%	95.238%
4394	NTHN STAR RES L	0.003%	95.240%
4395	ROUND ONE CORP	0.003%	95.243%
4396	MGP INGREDIENTS INC COMMON STOCK	0.003%	95.246%
4397	OUTFRONT MEDIA INC REIT USD.01	0.003%	95.248%
4398	MERRY ELECTRONI	0.003%	95.251%
4399	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.253%
4400	KADANT INC COMMON STOCK USD.01	0.003%	95.256%
4401	SCORPIO TANKERS	0.003%	95.258%
4402	KINDEN CORPORAT	0.003%	95.261%
4403	E INK HOLDINGS	0.003%	95.263%
4404	LATAM AIRLINES GROUP SP ADR ADR	0.003%	95.266%
4405	SANDS CHINA LTD	0.003%	95.268%
4406	TOMTOM NV	0.003%	95.271%
4407	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	95.273%
4408	BOLSAS Y MERCAD	0.003%	95.276%
4409	YAMADA DENKI CO	0.003%	95.278%
4410	CROWN LTD.	0.003%	95.281%
4411	GRAND PACIF PET	0.003%	95.284%
4412	CHINA RAILWAY C	0.003%	95.286%
4413	SANKYO CO LTD	0.003%	95.289%
4414	QAO ROSNEFT OIL	0.003%	95.291%
4415	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	95.294%
4416	OSAKA GAS CO	0.003%	95.296%
4417	CHINA LIFE INS	0.003%	95.299%
4418	MISUMI CORPORAT	0.003%	95.301%
4419	WEIS MARKETS IN	0.003%	95.304%
4420	MACQUARIE KOREA	0.003%	95.306%
4421	OBARA CORP	0.003%	95.309%
4422	CARETRUST REIT INC REIT USD.01	0.003%	95.311%
4423	KEIYO BANK	0.003%	95.314%
4424	KONINKLIJKE BAM	0.003%	95.316%
4425	ITEQ CORP	0.003%	95.319%
4426	MARSHALLS PLC	0.003%	95.321%
4427	CAPITAL & COUNT	0.003%	95.324%
4428	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	95.326%
4429	TRUEBLUE INC COMMON STOCK	0.003%	95.329%
4430	INTRUM JUSTITIA	0.002%	95.331%
4431	GPO CATALANA OC	0.002%	95.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	YIT OYJ	0.002%	95.336%
4433	MORGAN ADVANCE	0.002%	95.339%
4434	AIR NEW ZEALAND	0.002%	95.341%
4435	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.002%	95.344%
4436	GLATFELTER(PH)C	0.002%	95.346%
4437	CATHAY PACIFIC	0.002%	95.349%
4438	NIPPON SEIKI CO	0.002%	95.351%
4439	DIEBOLD INC	0.002%	95.354%
4440	PREMIER INVESTM	0.002%	95.356%
4441	EMAMI LTD	0.002%	95.359%
4442	HULIC REIT INC	0.002%	95.361%
4443	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	95.364%
4444	CALTEX AUSTRALI	0.002%	95.366%
4445	NICHIAS CORP	0.002%	95.369%
4446	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.002%	95.371%
4447	RYOSAN CO	0.002%	95.374%
4448	ASSECO POLAND S	0.002%	95.376%
4449	CARDTRONICS PLC	0.002%	95.379%
4450	DAETWYLER HOLDI	0.002%	95.381%
4451	CIMPRESS NV	0.002%	95.383%
4452	MERITOR INC COMMON STOCK USD1.0	0.002%	95.386%
4453	INTERRENT REAL	0.002%	95.388%
4454	ENCORE WIRE CORP COMMON STOCK USD.01	0.002%	95.391%
4455	BCO SANTANDER-C	0.002%	95.393%
4456	TECAN AG	0.002%	95.396%
4457	TOHO HOLDINGS C	0.002%	95.398%
4458	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.002%	95.401%
4459	SCRIPPS(EW)CO(N)	0.002%	95.403%
4460	HTC CORP COMMON	0.002%	95.406%
4461	RYOHIN KEIKAKU	0.002%	95.408%
4462	GOLD FIELDS LTD	0.002%	95.411%
4463	MAXLINEAR INC COMMON STOCK	0.002%	95.413%
4464	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.002%	95.415%
4465	ONWARD KASHIYAM	0.002%	95.418%
4466	JAIN IRRIGATION	0.002%	95.420%
4467	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.423%
4468	SILTRONIC AG	0.002%	95.425%
4469	FRUTAROM	0.002%	95.428%
4470	SHIMA SEIKI MFG	0.002%	95.430%
4471	HAPAG-LLOYD AG	0.002%	95.433%
4472	FUJI MACHINE MF	0.002%	95.435%
4473	NORTHAM PLATINU	0.002%	95.438%
4474	CD PROJEKT SA	0.002%	95.440%
4475	ULTRAPAR PARTIC	0.002%	95.442%
4476	LAKELAND BANCORP INC COMMON STOCK	0.002%	95.445%
4477	HYUNDAI WIA COR	0.002%	95.447%
4478	HAITONG SECURIT	0.002%	95.450%
4479	COHU INC COMMON STOCK USD1.0	0.002%	95.452%
4480	FAIRFAX MEDIA L	0.002%	95.455%
4481	INFINERA CORP	0.002%	95.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	WESTAMERICA BANCORPORATION COMMON STOCK	0.002%	95.459%
4483	EDION CORP	0.002%	95.462%
4484	BANCO SANTANDER	0.002%	95.464%
4485	KINTETSU CORP	0.002%	95.467%
4486	EXACT SCIENCES	0.002%	95.469%
4487	SCANA CORP COMMON STOCK	0.002%	95.472%
4488	GUANGDONG INVES	0.002%	95.474%
4489	DAEWOO SECURITI	0.002%	95.477%
4490	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.002%	95.479%
4491	KIYO BANK	0.002%	95.481%
4492	IPSOS	0.002%	95.484%
4493	ITAU UNIBANCO H	0.002%	95.486%
4494	SURUGA BANK	0.002%	95.489%
4495	mitsui eng&ship	0.002%	95.491%
4496	JAPAN RENTAL HO	0.002%	95.494%
4497	ALM. BRAND	0.002%	95.496%
4498	PORT OF TAURANG	0.002%	95.498%
4499	SONAE, S.G.P.S.	0.002%	95.501%
4500	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.503%
4501	WHARF(HLDGS)	0.002%	95.506%
4502	AOZORA BANK	0.002%	95.508%
4503	TURKIYE VAKIFLA	0.002%	95.510%
4504	INDUSTRIAL & IN	0.002%	95.513%
4505	TOPRE CORPORATI	0.002%	95.515%
4506	ESSENTA PLC	0.002%	95.518%
4507	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.520%
4508	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.523%
4509	GAMUDA BERHAD	0.002%	95.525%
4510	SWATCH GROUP AG	0.002%	95.527%
4511	MRV ENGENHARIA	0.002%	95.530%
4512	TENNANT CO	0.002%	95.532%
4513	TOKYO SEIMITSU	0.002%	95.535%
4514	ASIA CEMENT	0.002%	95.537%
4515	AMOREPACIFIC GR	0.002%	95.539%
4516	TRICO BANCSHARES COMMON STOCK	0.002%	95.542%
4517	DIASORIN SPA EU	0.002%	95.544%
4518	HANNSTAR DISPLA	0.002%	95.547%
4519	TOYO SUISAN KAI	0.002%	95.549%
4520	BAJAJ AUTO	0.002%	95.551%
4521	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.002%	95.554%
4522	CANON MARKETING	0.002%	95.556%
4523	SANOMA OYJ	0.002%	95.559%
4524	TOTVS SA	0.002%	95.561%
4525	SYSMEX CORP	0.002%	95.563%
4526	BTG PLC	0.002%	95.566%
4527	OUTOTEC OYJ	0.002%	95.568%
4528	SKYWORTH DIGITA	0.002%	95.571%
4529	YAMAZAKI BAKING	0.002%	95.573%
4530	HOMESTREET INC COMMON STOCK	0.002%	95.575%
4531	GALLIFORD TRY P	0.002%	95.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	CHAROEN PKPD-FG	0.002%	95.580%
4533	IWATANI INTL CO	0.002%	95.583%
4534	FIDESA	0.002%	95.585%
4535	FABEGE AB	0.002%	95.587%
4536	COPPER MTN MNG	0.002%	95.590%
4537	VIRGIN MONEY HL	0.002%	95.592%
4538	ITALGAS SPA	0.002%	95.595%
4539	GROUPE FNAC	0.002%	95.597%
4540	FLIGHT CENTRE L	0.002%	95.599%
4541	HINDUSTAN LEVER	0.002%	95.602%
4542	SLIGRO FOOD GRO	0.002%	95.604%
4543	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.002%	95.607%
4544	COLOPLAST AS	0.002%	95.609%
4545	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	95.611%
4546	HYUNDAI DEVELOP	0.002%	95.614%
4547	NIHON M&A CENTE	0.002%	95.616%
4548	NEWRIVER REIT P	0.002%	95.618%
4549	ANIMA HOLDING S	0.002%	95.621%
4550	PT TAMBANG BATU	0.002%	95.623%
4551	HUNTING PLC	0.002%	95.626%
4552	BANCO DE CHILE ADR ADR	0.002%	95.628%
4553	FIRST BANCORP/NC COMMON STOCK	0.002%	95.630%
4554	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.002%	95.633%
4555	BLUCORA INC COMMON STOCK USD.0001	0.002%	95.635%
4556	CITIC SECURITIE	0.002%	95.638%
4557	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	95.640%
4558	BEFIMMO SCA	0.002%	95.642%
4559	GRIFFON CORP COMMON STOCK USD.25	0.002%	95.645%
4560	MERCER INTL INC	0.002%	95.647%
4561	MONEYSUPERMARKE	0.002%	95.649%
4562	MITCHELLS & BUT	0.002%	95.652%
4563	KUMAGAI GUMI CO	0.002%	95.654%
4564	SIAM CEMENT PCL	0.002%	95.656%
4565	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	95.659%
4566	Rocky Mountain	0.002%	95.661%
4567	YANGARRA RESOUR	0.002%	95.664%
4568	ILIAD	0.002%	95.666%
4569	AF AB	0.002%	95.668%
4570	INDUSTRIAS PENO	0.002%	95.671%
4571	LG PHILIPS LCD	0.002%	95.673%
4572	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.002%	95.675%
4573	FOXCONN INTERNA	0.002%	95.678%
4574	NATIONAL BANK HOLD CL A COMMON STOCK	0.002%	95.680%
4575	GROUPON INC COMMON STOCK USD.0001	0.002%	95.682%
4576	WASHINGTON PRIME GROUP INC REIT USD.0001	0.002%	95.685%
4577	RATOS AB-B SHS	0.002%	95.687%
4578	EMBRAER SA SPON ADR ADR	0.002%	95.689%
4579	HERITAGE FINANCIAL CORP COMMON STOCK	0.002%	95.692%
4580	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.694%
4581	SUPERGROUP PLC	0.002%	95.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	AUROBINDO PHARM	0.002%	95.699%
4583	TAKARA SHUZO CO	0.002%	95.701%
4584	AIRTAC INTERNAT	0.002%	95.703%
4585	STORNOWAY DIAMO	0.002%	95.706%
4586	LYDALL INC COMMON STOCK USD.1	0.002%	95.708%
4587	CITY DEVELOPMEN	0.002%	95.710%
4588	THAI MILITARY B	0.002%	95.713%
4589	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.715%
4590	UNIPETROL	0.002%	95.717%
4591	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.002%	95.720%
4592	NCC LTD/INDIA	0.002%	95.722%
4593	HARGREAVES LANS	0.002%	95.724%
4594	ABAXIS INC COMMON STOCK	0.002%	95.727%
4595	BWP TRUST	0.002%	95.729%
4596	YAMATO KOGYO CO	0.002%	95.731%
4597	LCY CHEMICAL CO	0.002%	95.734%
4598	CBIZ INC COMMON STOCK USD.01	0.002%	95.736%
4599	ST GALLER KTBK	0.002%	95.738%
4600	FINNAIR	0.002%	95.741%
4601	INVESTEC LIMITE	0.002%	95.743%
4602	COCA-COLA WEST	0.002%	95.745%
4603	ENTERCOM COMMUN	0.002%	95.748%
4604	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.002%	95.750%
4605	ALIOR BANK SA	0.002%	95.752%
4606	HYAKUGO BANK(10	0.002%	95.755%
4607	SHUI ON LAND LT	0.002%	95.757%
4608	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.002%	95.759%
4609	EURONAV SA	0.002%	95.762%
4610	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	95.764%
4611	MARSTON'S PLC	0.002%	95.766%
4612	DURATEX SA	0.002%	95.769%
4613	ECONOCOM GROUP	0.002%	95.771%
4614	KLOECKNER & CO	0.002%	95.773%
4615	ASAHI INTECC CO	0.002%	95.775%
4616	TOKYO OHKA KOGY	0.002%	95.778%
4617	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.780%
4618	MILLENNIUM&COPT	0.002%	95.782%
4619	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.785%
4620	HEXPOL AB	0.002%	95.787%
4621	UNILEVER NV	0.002%	95.789%
4622	BJ S RESTAURANTS INC COMMON STOCK	0.002%	95.792%
4623	ANGANG NEW STEE	0.002%	95.794%
4624	EBRO FOODS SA	0.002%	95.796%
4625	TOBU RAILWAY CO	0.002%	95.799%
4626	RAKUTEN INC	0.002%	95.801%
4627	HILL & SMITH HL	0.002%	95.803%
4628	PIGEON CORP	0.002%	95.805%
4629	SHIMADZU CORP	0.002%	95.808%
4630	AUTONEUM HOLDIN	0.002%	95.810%
4631	KOREAN REINSURA	0.002%	95.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	AMERICAN STATES WATER CO COMMON STOCK	0.002%	95.815%
4633	SHANGHAI PHARMA	0.002%	95.817%
4634	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.002%	95.819%
4635	SHINMAYWA INDS	0.002%	95.821%
4636	QUALITY CARE PROPERTIES REIT USD.01	0.002%	95.824%
4637	WIENER STAEDTIS	0.002%	95.826%
4638	TOKAI TOKYO SEC	0.002%	95.828%
4639	MONCLER SPA	0.002%	95.831%
4640	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.833%
4641	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	95.835%
4642	SHIP HEALTHCARE	0.002%	95.837%
4643	TERANGA GOLD CO	0.002%	95.840%
4644	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.002%	95.842%
4645	WOORI INVESTMEN	0.002%	95.844%
4646	KOREA ZINC	0.002%	95.847%
4647	CARGOJET INC.	0.002%	95.849%
4648	KING'S TOWN BAN	0.002%	95.851%
4649	SACYR SA	0.002%	95.853%
4650	TAIWAN SEMICOND	0.002%	95.856%
4651	MAKITA CORP	0.002%	95.858%
4652	NANYA TECHNOLOG	0.002%	95.860%
4653	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.863%
4654	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	95.865%
4655	HENKEL KGAA-BEA	0.002%	95.867%
4656	TOKAI RIKA CO	0.002%	95.869%
4657	FORTINET INC	0.002%	95.872%
4658	SKC CO	0.002%	95.874%
4659	MYTILINEOS	0.002%	95.876%
4660	SHIONOGI & CO	0.002%	95.878%
4661	RELO HOLDINGS I	0.002%	95.881%
4662	KING YUAN ELECT	0.002%	95.883%
4663	INTERCONTINENTA	0.002%	95.885%
4664	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.887%
4665	RINGK.JOEBING LA	0.002%	95.890%
4666	PZU GR	0.002%	95.892%
4667	HEALTH AND HAPP	0.002%	95.894%
4668	CAP SA	0.002%	95.897%
4669	BAJAJ AUTO LTD	0.002%	95.899%
4670	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	95.901%
4671	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	95.903%
4672	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	95.906%
4673	MINMETALS RES	0.002%	95.908%
4674	ALLIANCE FINANC	0.002%	95.910%
4675	AU OPTRONICS CORP SPON ADR ADR	0.002%	95.912%
4676	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.002%	95.915%
4677	BRASKEM SA	0.002%	95.917%
4678	DATATEC	0.002%	95.919%
4679	TSINGTAO BREWER	0.002%	95.921%
4680	HOKKOKU BANK	0.002%	95.924%
4681	CHARTER HALL	0.002%	95.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ENEL CHILE SA ADR ADR	0.002%	95.928%
4683	SUNTORY BEVERAG	0.002%	95.930%
4684	HAMBORNER AG	0.002%	95.933%
4685	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.002%	95.935%
4686	GIANT MFG CO	0.002%	95.937%
4687	ATEA ASA	0.002%	95.939%
4688	SEVERSTAL GDR REG S GDR	0.002%	95.941%
4689	GENERAL CABLE CORP COMMON STOCK USD.01	0.002%	95.944%
4690	BARITO PAC TBK	0.002%	95.946%
4691	SYDNEY AIRPORT	0.002%	95.948%
4692	CKD CORP	0.002%	95.950%
4693	NIHON UNISYS	0.002%	95.953%
4694	MEGMILK SNOW BR	0.002%	95.955%
4695	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	95.957%
4696	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	95.959%
4697	ANDERSONS INC/THE COMMON STOCK	0.002%	95.962%
4698	MONMOUTH REAL E	0.002%	95.964%
4699	FORTUNE REIT	0.002%	95.966%
4700	TEC CORPORATION	0.002%	95.968%
4701	GUARDIAN CAP GR	0.002%	95.970%
4702	TATUNG	0.002%	95.973%
4703	ESPRIT HOLDINGS	0.002%	95.975%
4704	SAN MIGUEL CORP	0.002%	95.977%
4705	RYMAN HEALTHCAR	0.002%	95.979%
4706	NIPPON SHOKUBAI	0.002%	95.981%
4707	PARADISE CO	0.002%	95.984%
4708	JENOPTIK AG	0.002%	95.986%
4709	GREENTOWN CHINA	0.002%	95.988%
4710	FIELMANN AG	0.002%	95.990%
4711	FCC CO LTD	0.002%	95.993%
4712	CHINA OILFIELD	0.002%	95.995%
4713	BANG & OLUFSEN	0.002%	95.997%
4714	KOLON INDUSTRIE	0.002%	95.999%
4715	FUKUYAMA TRANSP	0.002%	96.001%
4716	COMPUTACENTER P	0.002%	96.004%
4717	MAYORA INDAH	0.002%	96.006%
4718	IREN SPA	0.002%	96.008%
4719	MRF LTD	0.002%	96.010%
4720	TSUBAKIMOTO CHA	0.002%	96.012%
4721	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.015%
4722	WESTPAC BANKING	0.002%	96.017%
4723	ERAMET	0.002%	96.019%
4724	SPX CORP COMMON STOCK USD.01	0.002%	96.021%
4725	DIAMOND OFFSHOR	0.002%	96.023%
4726	ADVANCED INFO S	0.002%	96.026%
4727	CHIYODA CORP	0.002%	96.028%
4728	ENCE ENERGIA	0.002%	96.030%
4729	DELPHI ENERGY C	0.002%	96.032%
4730	CHIN-POON INDL	0.002%	96.034%
4731	JUBLIANT FOODWO	0.002%	96.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	COSTAR GROUP INC COMMON STOCK USD.01	0.002%	96.039%
4733	EVA AIRWAYS	0.002%	96.041%
4734	TELEFONICA DEUT	0.002%	96.043%
4735	MACQUARIE MEXIC	0.002%	96.045%
4736	AFRICA OIL CORP	0.002%	96.048%
4737	UNI-CHARM CORP	0.002%	96.050%
4738	TRIGANO	0.002%	96.052%
4739	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.054%
4740	GIMV NV	0.002%	96.056%
4741	YANZHOU COAL MI	0.002%	96.058%
4742	SPARTANNASH CO COMMON STOCK	0.002%	96.061%
4743	PIONEER FOODS L	0.002%	96.063%
4744	MITIE GROUP	0.002%	96.065%
4745	DUSKIN CO LTD	0.002%	96.067%
4746	SHIMANO INC	0.002%	96.069%
4747	INDAH KIAT PULP	0.002%	96.072%
4748	RINNAI CORP	0.002%	96.074%
4749	JUBILANT LIFE S	0.002%	96.076%
4750	TODA CORP	0.002%	96.078%
4751	XINYI SOLAR HOL	0.002%	96.080%
4752	SOCIETE BIC SA	0.002%	96.082%
4753	NORTH PACIFIC B	0.002%	96.085%
4754	OKUMURA CORP	0.002%	96.087%
4755	MIZRAHI TEFAHOT	0.002%	96.089%
4756	FIRST NATIONAL	0.002%	96.091%
4757	PANALPINA WELT	0.002%	96.093%
4758	BECHTLE AG	0.002%	96.095%
4759	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	96.098%
4760	CHINA RAILWAY G	0.002%	96.100%
4761	DAH SING BANKIN	0.002%	96.102%
4762	SEIBU HOLDINGS	0.002%	96.104%
4763	SQUARE ENIX HOL	0.002%	96.106%
4764	CRAY INC COMMON STOCK USD.01	0.002%	96.108%
4765	TAG TEGERNSEE I	0.002%	96.111%
4766	COSMAX INC	0.002%	96.113%
4767	HOSHINO RESORTS	0.002%	96.115%
4768	SINO LAND CO	0.002%	96.117%
4769	INDO TAMBANGRAY	0.002%	96.119%
4770	KRONES AG	0.002%	96.121%
4771	SCHNITZER STEEL	0.002%	96.124%
4772	TIM PARTICIPA	0.002%	96.126%
4773	DAH SING FINANC	0.002%	96.128%
4774	IMPLENIA AG	0.002%	96.130%
4775	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	96.132%
4776	PUNJAB NATIONAL	0.002%	96.134%
4777	OKAMURA CORP	0.002%	96.137%
4778	JC DECAUX SA	0.002%	96.139%
4779	CIE AUTOMOTIVE	0.002%	96.141%
4780	VTB BANK(JSC)	0.002%	96.143%
4781	MUSASHINO BANK	0.002%	96.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	KRUK SA	0.002%	96.147%
4783	PRESIDENT CHAIN	0.002%	96.149%
4784	TISCO FINANCIAL	0.002%	96.152%
4785	MERCIALYS	0.002%	96.154%
4786	PRESS METAL ALU	0.002%	96.156%
4787	AUSNET SERVICES	0.002%	96.158%
4788	SP PLUS CORP COMMON STOCK USD.001	0.002%	96.160%
4789	TONGAAT-HULETT	0.002%	96.162%
4790	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	96.164%
4791	BB SEGURIDADE P	0.002%	96.167%
4792	COMFORIA RESIDE	0.002%	96.169%
4793	DREAM UNLIMITE	0.002%	96.171%
4794	ITOHAM YONEKYU	0.002%	96.173%
4795	BONDUELLE SCA	0.002%	96.175%
4796	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	96.177%
4797	AUTODESK INC	0.002%	96.179%
4798	HAP SENG CONSOL	0.002%	96.182%
4799	RMR GROUP INC/THE A COMMON STOCK	0.002%	96.184%
4800	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	96.186%
4801	AXCELIS TECHNOL	0.002%	96.188%
4802	KFORCE INC COMMON STOCK USD.01	0.002%	96.190%
4803	UTD ENGINEERS	0.002%	96.192%
4804	PRIMARY HEALTH	0.002%	96.194%
4805	APOLLO HOSPITAL	0.002%	96.196%
4806	DUZONBIZON CO L	0.002%	96.199%
4807	SAUL CENTERS INC REIT USD.01	0.002%	96.201%
4808	AEGION CORP COMMON STOCK USD.01	0.002%	96.203%
4809	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.002%	96.205%
4810	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	96.207%
4811	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	96.209%
4812	ALPINE ELECTRON	0.002%	96.211%
4813	TOHOKU ELEC POW	0.002%	96.213%
4814	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.216%
4815	SINOPEC SHANGHA	0.002%	96.218%
4816	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	96.220%
4817	REGIS RESOURCES	0.002%	96.222%
4818	JM FINANCIAL	0.002%	96.224%
4819	NN INC COMMON STOCK USD.01	0.002%	96.226%
4820	FUKUOKA REIT CO	0.002%	96.228%
4821	C.P. ALL PCL-FG	0.002%	96.230%
4822	TELSTRA CORP	0.002%	96.232%
4823	Ayala Land Inc	0.002%	96.235%
4824	NEXON CO LTD	0.002%	96.237%
4825	SPIN MASTER COR	0.002%	96.239%
4826	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.241%
4827	CHINA COAL ENER	0.002%	96.243%
4828	ANSALDO STS SPA	0.002%	96.245%
4829	AGFA GEVAERT NV	0.002%	96.247%
4830	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.249%
4831	FIRST INTER BK	0.002%	96.251%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	BRAIT SA	0.002%	96.253%
4833	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.256%
4834	BEIERSDORF AG	0.002%	96.258%
4835	TAIWAN BUSINESS	0.002%	96.260%
4836	GJENSIDIGE FORS	0.002%	96.262%
4837	JERONIMO MARTIN	0.002%	96.264%
4838	VANGUARD INTL S	0.002%	96.266%
4839	MASSMART HOLDIN	0.002%	96.268%
4840	NANKAI ELEC RAI	0.002%	96.270%
4841	PETROCHINA COMP	0.002%	96.272%
4842	PZ CUSSONS PLC	0.002%	96.274%
4843	MELEXIS	0.002%	96.276%
4844	PHARMERICA CORP COMMON STOCK USD.01	0.002%	96.279%
4845	KELLER GROUP	0.002%	96.281%
4846	TOMONY HOLDINGS	0.002%	96.283%
4847	YUZHOU PROPERTI	0.002%	96.285%
4848	QUALYS INC COMMON STOCK USD.001	0.002%	96.287%
4849	UNDER ARMOUR IN	0.002%	96.289%
4850	IMMOFINANZ IMMO	0.002%	96.291%
4851	SHIP FINANCE IN	0.002%	96.293%
4852	POLY HONG KONG	0.002%	96.295%
4853	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.297%
4854	FAES FARMA SA	0.002%	96.299%
4855	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.002%	96.301%
4856	DAIRY CREST GRO	0.002%	96.303%
4857	WT MICROELECTRO	0.002%	96.305%
4858	ASCOM HOLDING A	0.002%	96.308%
4859	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.310%
4860	ASATSU INC	0.002%	96.312%
4861	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	96.314%
4862	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.316%
4863	NINE ENTERTAINM	0.002%	96.318%
4864	HEMFOSA FASTIGH	0.002%	96.320%
4865	SPAR NORD BANK	0.002%	96.322%
4866	TPG TELECOM	0.002%	96.324%
4867	SANYO DENKI CO	0.002%	96.326%
4868	TURKIYE HALK	0.002%	96.328%
4869	RHONE-KLINIKUM	0.002%	96.330%
4870	FRESNILLO PLC	0.002%	96.332%
4871	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	96.334%
4872	PREMIER INVESTM	0.002%	96.336%
4873	AAON INC COMMON STOCK USD.004	0.002%	96.338%
4874	CHINA ZHONGWANG	0.002%	96.341%
4875	KEMET CORP	0.002%	96.343%
4876	CAPCOM CO	0.002%	96.345%
4877	TOHO GAS CO	0.002%	96.347%
4878	VASTNED RETAIL	0.002%	96.349%
4879	USS CO. LTD.	0.002%	96.351%
4880	ORGANIZACI SORI	0.002%	96.353%
4881	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	SCANSOURCE INC COMMON STOCK	0.002%	96.357%
4883	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	96.359%
4884	KYUSHU ELEC POW	0.002%	96.361%
4885	F E CONSORTM IN	0.002%	96.363%
4886	TAL EDUCATION GROUP ADR ADR	0.002%	96.365%
4887	INDUSIND BANK	0.002%	96.367%
4888	JAPAN AVIATN EL	0.002%	96.369%
4889	FIVE PRIME THER	0.002%	96.371%
4890	ABC-MART INC	0.002%	96.373%
4891	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	96.375%
4892	DCM JAPAN HOLDI	0.002%	96.377%
4893	SEVEN GROUP HLD	0.002%	96.379%
4894	DAILY MAIL&GEN	0.002%	96.382%
4895	SIAM COMMERCIAL	0.002%	96.384%
4896	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	96.386%
4897	CONNECTONE BANCORP INC COMMON STOCK	0.002%	96.388%
4898	ENGINEERS INDIA	0.002%	96.390%
4899	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.002%	96.392%
4900	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	96.394%
4901	OGAKI KYORITSU	0.002%	96.396%
4902	INFICON HOLDING	0.002%	96.398%
4903	JB HI-FI	0.002%	96.400%
4904	LIBERTY BROADBAND A COMMON STOCK USD.01	0.002%	96.402%
4905	CHENG SHIN RUBB	0.002%	96.404%
4906	SINOTRUK HONG K	0.002%	96.406%
4907	SPAREBANK 1 SR	0.002%	96.408%
4908	DR REDDYS LABS	0.002%	96.410%
4909	FUJITEC CO	0.002%	96.412%
4910	MAINFREIGHT LTD	0.002%	96.414%
4911	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.002%	96.416%
4912	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.002%	96.418%
4913	OKASAN SECURITI	0.002%	96.420%
4914	INDIA INFOLINE	0.002%	96.422%
4915	VALOR CO LTD	0.002%	96.424%
4916	JUROKU BANK	0.002%	96.426%
4917	KAP IND HLDG LT	0.002%	96.428%
4918	CHINA LONGYUAN	0.002%	96.430%
4919	CHINA TELECOM CORP LTD ADR ADR	0.002%	96.432%
4920	AVEVA GROUP PLC	0.002%	96.434%
4921	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.436%
4922	MYERS INDUSTRIES INC COMMON STOCK	0.002%	96.438%
4923	TELECOM ITALIA	0.002%	96.440%
4924	EXPRESS INC COMMON STOCK	0.002%	96.442%
4925	STONERIDGE INC COMMON STOCK	0.002%	96.444%
4926	BANK DANAMON PT	0.002%	96.446%
4927	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	96.448%
4928	ORTHOPIX INTL N	0.002%	96.450%
4929	LEROY SEAFOOD G	0.002%	96.452%
4930	UPC TECHNOLOGY	0.002%	96.454%
4931	ORION CORP/REPU	0.002%	96.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	AMERICA MOVIL SPN ADR CL L ADR	0.002%	96.459%
4933	MORGUARD REAL E	0.002%	96.461%
4934	KIWI PROPERTY G	0.002%	96.463%
4935	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	96.465%
4936	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	96.467%
4937	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.469%
4938	ITAU CORPBANCA	0.002%	96.471%
4939	AZIMUT HOLDING	0.002%	96.473%
4940	NIPPON STEEL	0.002%	96.475%
4941	CHINA GEN PLAST	0.002%	96.477%
4942	GPO TELEVISA	0.002%	96.479%
4943	SAMSUNG FINE CH	0.002%	96.481%
4944	TARKETT SA	0.002%	96.483%
4945	VISUAL PHOTONIC	0.002%	96.485%
4946	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.002%	96.487%
4947	OCLARO INC COMMON STOCK USD.01	0.002%	96.489%
4948	BIC CAMERA INC.	0.002%	96.491%
4949	FUFENG GROUP LT	0.002%	96.493%
4950	BANREGIO GRUPO	0.002%	96.495%
4951	KEIO CORP	0.002%	96.497%
4952	TRADE ME LTD	0.002%	96.499%
4953	HYPERMARCAS SA	0.002%	96.501%
4954	NIPPON REIT INV	0.002%	96.503%
4955	KOTAK MAHINDRA	0.002%	96.505%
4956	RAMCO-GERSHENSO	0.002%	96.507%
4957	OPUS BANK	0.002%	96.509%
4958	JOY CITY PROPER	0.002%	96.511%
4959	COLGATE-PALM (I	0.002%	96.513%
4960	Meritz Fire & M	0.002%	96.514%
4961	NOMURA HOLDINGS INC SPON ADR ADR	0.002%	96.516%
4962	COFACE SA	0.002%	96.518%
4963	STARTS CORP INC	0.002%	96.520%
4964	LINDT & SPRUENG	0.002%	96.522%
4965	DAOU TECHNOLOGY	0.002%	96.524%
4966	VTECH HLDGS	0.002%	96.526%
4967	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	96.528%
4968	JUST EAT PLC	0.002%	96.530%
4969	PAN OCEAN CO	0.002%	96.532%
4970	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	96.534%
4971	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	96.536%
4972	TOWER INTL INC	0.002%	96.538%
4973	NIPPON PAINT CO	0.002%	96.540%
4974	FUJI SEAL INC	0.002%	96.542%
4975	CHINA SYNTH RUB	0.002%	96.544%
4976	DEUTZ AG	0.002%	96.546%
4977	ALFRESA HOLDING	0.002%	96.548%
4978	ROBINSONS LAND	0.002%	96.550%
4979	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	96.552%
4980	PROSEGUR CIA DE	0.002%	96.554%
4981	ZZZPRIMA MEAT P	0.002%	96.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	GLOBAL LOGISTIC	0.002%	96.558%
4983	KANEMATSU CORP	0.002%	96.560%
4984	FINCANTIERI SPA	0.002%	96.562%
4985	BCO CREDITO INV	0.002%	96.564%
4986	SIMPLO TECHNOLO	0.002%	96.566%
4987	DULUXGROUP LTD	0.002%	96.568%
4988	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.570%
4989	INDUSTRIAS CH S	0.002%	96.572%
4990	ENTERTAINMENT O	0.002%	96.574%
4991	ACEA SPA	0.002%	96.576%
4992	TOKYO ELEC POWE	0.002%	96.578%
4993	KOMERI CO	0.002%	96.580%
4994	KANDENKO CO	0.002%	96.581%
4995	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	96.583%
4996	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	96.585%
4997	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.587%
4998	ESSO (THAILAND)	0.002%	96.589%
4999	WPT INDUSTRIAL	0.002%	96.591%
5000	IPSEN	0.002%	96.593%
5001	PAPA JOHN'S INT	0.002%	96.595%
5002	ENGIE BRASIL SA	0.002%	96.597%
5003	DREAM INDUSTRIA	0.002%	96.599%
5004	AUCKLAND INTERN	0.002%	96.601%
5005	AECI	0.002%	96.603%
5006	IMP DEL DES Y E	0.002%	96.605%
5007	FOXCONN TECHNOL	0.002%	96.607%
5008	KINPO ELECTRONI	0.002%	96.609%
5009	COCA-COLA AMATI	0.002%	96.611%
5010	AURICO METALS INC COMMON STOCK	0.002%	96.613%
5011	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.615%
5012	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	96.617%
5013	LAWSON	0.002%	96.619%
5014	CHINASOFT INTER	0.002%	96.620%
5015	COSAN SA INDUST	0.002%	96.622%
5016	OBRASCON HUAR L	0.002%	96.624%
5017	PARMALAT S.P.A	0.002%	96.626%
5018	TONG YANG INDUS	0.002%	96.628%
5019	ALL NIPPON AIRW	0.002%	96.630%
5020	MORGUARD CORP	0.002%	96.632%
5021	SK CHEMICALS	0.002%	96.634%
5022	SUMITOMO WAREHO	0.002%	96.636%
5023	VISTA OUTDOOR INC COMMON STOCK USD.01	0.002%	96.638%
5024	SEIREN CO	0.002%	96.640%
5025	TURK SISE VE CA	0.002%	96.642%
5026	EREGLI DEMIR CE	0.002%	96.644%
5027	BANK OF INDIA C	0.002%	96.646%
5028	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	96.648%
5029	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.650%
5030	COCOKARA FINE H	0.002%	96.651%
5031	SINOPEC ENGINEE	0.002%	96.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	BUNKA SHUTTER C	0.002%	96.655%
5033	MAKINO MILLING	0.002%	96.657%
5034	LADBROKES PLC	0.002%	96.659%
5035	NET ONE SYSTEMS	0.002%	96.661%
5036	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.002%	96.663%
5037	MITSUBISHI TANA	0.002%	96.665%
5038	SIDERURGICA NAC	0.002%	96.667%
5039	GS ENGINEERING	0.002%	96.669%
5040	LINK ADMINISTRA	0.002%	96.671%
5041	ACADIAN TIMBER	0.002%	96.673%
5042	SAF-HOLLAND SA	0.002%	96.675%
5043	TIMBERCREEK FIN	0.002%	96.677%
5044	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.678%
5045	CAR INC	0.002%	96.680%
5046	HOUSE FOODS COR	0.002%	96.682%
5047	ANRITSU CORP	0.002%	96.684%
5048	ULTRA ELECTRONI	0.002%	96.686%
5049	AMBEV SA ADR ADR	0.002%	96.688%
5050	PACIFIC BASIN S	0.002%	96.690%
5051	PC CONNECTION	0.002%	96.692%
5052	NAVIGANT CONSUL	0.002%	96.694%
5053	MAANSHAN IRON &	0.002%	96.696%
5054	KYORITSU MAINTE	0.002%	96.698%
5055	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	96.700%
5056	CUMMINS INDIA	0.002%	96.701%
5057	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	96.703%
5058	RIB SOFTWARE AG	0.002%	96.705%
5059	SHANDONG WEIGAO	0.002%	96.707%
5060	GUANGZHOU AUTOM	0.002%	96.709%
5061	HIBERNIA REIT P	0.002%	96.711%
5062	TOMRA SYSTEMS A	0.002%	96.713%
5063	KOSE	0.002%	96.715%
5064	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.717%
5065	GIGABYTE TECHNO	0.002%	96.719%
5066	GT CAPITAL HOLD	0.002%	96.721%
5067	SEBACORP MARINE	0.002%	96.722%
5068	GENTING MALAYSI	0.002%	96.724%
5069	MID REIT INC	0.002%	96.726%
5070	UACJ CORP	0.002%	96.728%
5071	POSTNL	0.002%	96.730%
5072	GENTERA SAB DE	0.002%	96.732%
5073	FULLSHARE HOLDI	0.002%	96.734%
5074	KANAMOTO CO LTD	0.002%	96.736%
5075	EXEDY CORP	0.002%	96.738%
5076	TRUSCO NAKAYAMA	0.002%	96.740%
5077	PETKIM	0.002%	96.741%
5078	IOCHPE-MAXION	0.002%	96.743%
5079	KAKEN PHARM	0.002%	96.745%
5080	SOHU.COM INC	0.002%	96.747%
5081	UNIMICRON TECHN	0.002%	96.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	GLOVIS	0.002%	96.751%
5083	REUNERT	0.002%	96.753%
5084	KERRY LOGISTICS	0.002%	96.755%
5085	CHINA ZHEGTONG	0.002%	96.757%
5086	REGIS CORP COMMON STOCK USD.05	0.002%	96.759%
5087	ACCELL GROUP	0.002%	96.760%
5088	BURCKHARDT COMP	0.002%	96.762%
5089	TOSHIBA MACHINE	0.002%	96.764%
5090	FISHER (JAMES)	0.002%	96.766%
5091	KEIHIN CORP	0.002%	96.768%
5092	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	96.770%
5093	COMTECH TELE CO	0.002%	96.772%
5094	CROMWELL PROPER	0.002%	96.774%
5095	POLYPIPE GROUP	0.002%	96.776%
5096	DOOSAN HEAVY IN	0.002%	96.777%
5097	HOTA INDUSTRIAL	0.002%	96.779%
5098	INVESCO OFFICE	0.002%	96.781%
5099	SOUTH INDIA BAN	0.002%	96.783%
5100	CANCOM SE	0.002%	96.785%
5101	ASIA OPTICAL CO	0.002%	96.787%
5102	ITOCHU TECHNO S	0.002%	96.789%
5103	CBL & ASSOC PRO	0.002%	96.791%
5104	KOMORI CORPORAT	0.002%	96.792%
5105	MAGELLAN FINANC	0.002%	96.794%
5106	ATLANTICA YIELD	0.002%	96.796%
5107	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.798%
5108	MINDTREE LTD	0.002%	96.800%
5109	INDUTRADE AB	0.002%	96.802%
5110	SECURITY BANK C	0.002%	96.804%
5111	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	96.806%
5112	DOMINO'S PIZZA	0.002%	96.807%
5113	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	96.809%
5114	EMEMORY TECHNOL	0.002%	96.811%
5115	KRUNG THAI BNK	0.002%	96.813%
5116	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	96.815%
5117	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	96.817%
5118	HEIWA CORP	0.002%	96.819%
5119	C & C GROUP PLC	0.002%	96.821%
5120	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.822%
5121	BONAVA AB - B S	0.002%	96.824%
5122	DIGI.COM BHD	0.002%	96.826%
5123	KISSEI PHARM CO	0.002%	96.828%
5124	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	96.830%
5125	HITACHI ZOSEN C	0.002%	96.832%
5126	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.834%
5127	SENKO CO	0.002%	96.835%
5128	DAIFUKU CO	0.002%	96.837%
5129	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.839%
5130	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	96.841%
5131	GPO CARSO SA DE	0.002%	96.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	KOMAX HOLDING A	0.002%	96.845%
5133	SHANKS GROUP PL	0.002%	96.847%
5134	UTD STATES CELL	0.002%	96.848%
5135	ADVANCED MICRO	0.002%	96.850%
5136	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.852%
5137	ABACUS PROPERTY	0.002%	96.854%
5138	BHARAT PETROL C	0.002%	96.856%
5139	PLDT INC	0.002%	96.858%
5140	AIN PHARMACIEZ	0.002%	96.859%
5141	DAEWOO INTERNAT	0.002%	96.861%
5142	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	96.863%
5143	CENTRAL GLASS C	0.002%	96.865%
5144	TOD'S SPA	0.002%	96.867%
5145	AXIA REAL ESTAT	0.002%	96.869%
5146	SERCOMM CORP	0.002%	96.871%
5147	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.872%
5148	MITAC HOLDINGS	0.002%	96.874%
5149	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.876%
5150	CHINA TRAVEL IN	0.002%	96.878%
5151	RESORTTRUST INC	0.002%	96.880%
5152	EVRAZ PLC	0.002%	96.882%
5153	TITAN INDUSTRIE	0.002%	96.883%
5154	NH HOTELES	0.002%	96.885%
5155	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.887%
5156	YELLOW PAGES LT	0.002%	96.889%
5157	XEROX CORP 4.07	0.002%	96.891%
5158	TONGDA GROUP HL	0.002%	96.893%
5159	NORTHGATE	0.002%	96.894%
5160	PARK 24 CO	0.002%	96.896%
5161	EI TOWERS SPA	0.002%	96.898%
5162	BOMBARDIER INC	0.002%	96.900%
5163	RELIANCE INDS-S	0.002%	96.902%
5164	LUXOTTICA GROUP	0.002%	96.904%
5165	COCA-COLA FEMSA	0.002%	96.905%
5166	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	96.907%
5167	FAR EAST INTL B	0.002%	96.909%
5168	INVACARE CORP	0.002%	96.911%
5169	CHORUS LIMITED	0.002%	96.913%
5170	CAPITAL SECURIT	0.002%	96.915%
5171	CTS CORP COMMON STOCK	0.002%	96.916%
5172	SEIKO CORPORATI	0.002%	96.918%
5173	ZARDOYA-OTIS	0.002%	96.920%
5174	KIMBERLY CLARK	0.002%	96.922%
5175	SSAB SVENSKT ST	0.002%	96.924%
5176	U-BLOX AG	0.002%	96.926%
5177	BCO BILBAO VIZC	0.002%	96.927%
5178	TRANSPORT INTL	0.002%	96.929%
5179	SSY GROUP LTD	0.002%	96.931%
5180	ALKERMES PLC	0.002%	96.933%
5181	AEON MALL CO LT	0.002%	96.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	BDO UNIBANK INC	0.002%	96.936%
5183	SEKISUI HOUSE R	0.002%	96.938%
5184	JOWA HLDGS CO L	0.002%	96.940%
5185	MOMO INC SPON ADR ADR USD.0001	0.002%	96.942%
5186	TSOGO SUN HOLDI	0.002%	96.944%
5187	BBMG CORPORATIO	0.002%	96.945%
5188	ZAKLADY METALI	0.002%	96.947%
5189	SKYLARK CO LTD	0.002%	96.949%
5190	PALTAC CORP	0.002%	96.951%
5191	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.953%
5192	HOKUETSU KISHU	0.002%	96.955%
5193	CHINA EVERBRIGH	0.002%	96.956%
5194	KEPPEL DC REIT	0.002%	96.958%
5195	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	96.960%
5196	TELECOM PLUS	0.002%	96.962%
5197	BANCA GENERALI	0.002%	96.964%
5198	FUGRO NV-CVA	0.002%	96.965%
5199	SAIZERIYA COMPA	0.002%	96.967%
5200	PARK STERLING CORP COMMON STOCK USD.01	0.002%	96.969%
5201	DAHCHI KOGYO	0.002%	96.971%
5202	FENG TAY ENTRPR	0.002%	96.973%
5203	CHENG LOONG	0.002%	96.974%
5204	THAI UNION GROU	0.002%	96.976%
5205	SUMMERSET GROUP	0.002%	96.978%
5206	POLSKIE GORNICT	0.002%	96.980%
5207	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.982%
5208	ASCOTT RESIDENC	0.002%	96.983%
5209	INDORAMA VENTUR	0.002%	96.985%
5210	AMOREPACIFIC-NE	0.002%	96.987%
5211	CHINA TRADITION	0.002%	96.989%
5212	TECO ELEC&MACHI	0.002%	96.990%
5213	NIPPON FLOUR MI	0.002%	96.992%
5214	MUTHOOT FINANCE	0.002%	96.994%
5215	NIB HOLDINGS LT	0.002%	96.996%
5216	TAKEUCHI MANUFA	0.002%	96.998%
5217	ELECTA AB B SHS	0.002%	96.999%
5218	GUDANG GARAM(PE	0.002%	97.001%
5219	MAKALOT INDUSTR	0.002%	97.003%
5220	SHIKOKU ELEC PO	0.002%	97.005%
5221	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	97.007%
5222	GPO IND BIMBO	0.002%	97.008%
5223	TEXTAINER GROUP	0.002%	97.010%
5224	SARACEN MINERAL	0.002%	97.012%
5225	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	97.014%
5226	BENI STABILI IT	0.002%	97.015%
5227	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	97.017%
5228	TRUE CORP PCL	0.002%	97.019%
5229	EMS-CHEMIE HLDG	0.002%	97.021%
5230	CORBY SPIRIT AN	0.002%	97.023%
5231	INVERSIONES AGU	0.002%	97.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	PTC INC COMMON STOCK USD.01	0.002%	97.026%
5233	BANCA IFIS	0.002%	97.028%
5234	CHUGOKU ELEC PO	0.002%	97.030%
5235	CHAMPION REAL E	0.002%	97.032%
5236	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	97.033%
5237	NIPPON SODA CO	0.002%	97.035%
5238	THANACHART CAPI	0.002%	97.037%
5239	CyberAgent, Inc	0.002%	97.039%
5240	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	97.040%
5241	GAMESA CORP TEC	0.002%	97.042%
5242	HAITONG INTL SE	0.002%	97.044%
5243	HYAKUJUSHI BANK	0.002%	97.046%
5244	LIBERBANK SA	0.002%	97.048%
5245	SITC INTERNATIO	0.002%	97.049%
5246	FISKARS OYJ	0.002%	97.051%
5247	KOC HOLDING AS	0.002%	97.053%
5248	METROPOLE TV-(M	0.002%	97.055%
5249	KANGWON LAND IN	0.002%	97.056%
5250	OKINAWA BANK	0.002%	97.058%
5251	IINO KAIUN KAIS	0.002%	97.060%
5252	TACHI-S CO	0.002%	97.062%
5253	ALSO HOLDING-RE	0.002%	97.063%
5254	GETTY PETROLEUM	0.002%	97.065%
5255	EZCORP INC CL A COMMON STOCK USD.01	0.002%	97.067%
5256	SLATE RETAIL RE	0.002%	97.069%
5257	FASTIGHETS AB B	0.002%	97.071%
5258	ESURE GROUP PLC	0.002%	97.072%
5259	CRAMO OYJ B SHS	0.002%	97.074%
5260	RELIANCE CAPITA	0.002%	97.076%
5261	NEXITY	0.002%	97.078%
5262	RATHBONE BROTHE	0.002%	97.079%
5263	HIWIN TECH CORP	0.002%	97.081%
5264	INDS BACHOCO SA	0.002%	97.083%
5265	SAMSUNG SDS CO	0.002%	97.085%
5266	QUIDEL CORP COMMON STOCK USD.001	0.002%	97.086%
5267	START TODAY CO	0.002%	97.088%
5268	SEKISUI HOUSE	0.002%	97.090%
5269	CIA SANEAMENTO	0.002%	97.092%
5270	SEABRIDGE GOLD	0.002%	97.093%
5271	PETROFAC LTD	0.002%	97.095%
5272	UNITED ARROWS L	0.002%	97.097%
5273	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	97.099%
5274	KERNEL HOLDING	0.002%	97.100%
5275	ITO EN	0.002%	97.102%
5276	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	97.104%
5277	GRAPHITE INDIA	0.002%	97.106%
5278	TRAVELSKY TECHN	0.002%	97.107%
5279	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	97.109%
5280	ZZZSAN-AI OIL C	0.002%	97.111%
5281	SUPERVALU INC COMMON STOCK USD.01	0.002%	97.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	97.114%
5283	CROMPTON GREAVE	0.002%	97.116%
5284	GOODMAN PROPERT	0.002%	97.118%
5285	CHIPBOND TECHNO	0.002%	97.120%
5286	JAPAN LIFELINE	0.002%	97.121%
5287	SENSHU IKEDA HL	0.002%	97.123%
5288	NOBLE CORP PLC	0.002%	97.125%
5289	MAN WAH HOLDING	0.002%	97.127%
5290	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	97.128%
5291	CERVED INFORMAT	0.002%	97.130%
5292	INTERROLL HOLDI	0.002%	97.132%
5293	KENDRION NV	0.002%	97.134%
5294	Mobistar SA	0.002%	97.135%
5295	NITTO BOSEKI CO	0.002%	97.137%
5296	TRAVELPORT WORL	0.002%	97.139%
5297	AOMORI BANK	0.002%	97.141%
5298	WAFER WORKS COR	0.002%	97.142%
5299	CIA HERING	0.002%	97.144%
5300	ACTUA CORP COMMON STOCK USD.001	0.002%	97.146%
5301	GPO DE INVERSIO	0.002%	97.148%
5302	CHROMA ATE INC	0.002%	97.149%
5303	BIZLINK HOLDING	0.002%	97.151%
5304	AUSDRILL LIMITE	0.002%	97.153%
5305	SANFILIPPO(JOHN	0.002%	97.154%
5306	TAKKT AG	0.002%	97.156%
5307	KENEDIX INC	0.002%	97.158%
5308	LAR ESPANA REAL	0.002%	97.160%
5309	NOBIA AB NEW	0.002%	97.161%
5310	TRANSM ALIANCA	0.002%	97.163%
5311	ORANGE SPON ADR ADR	0.002%	97.165%
5312	LISI	0.002%	97.167%
5313	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	97.168%
5314	FRASERS CENTREP	0.002%	97.170%
5315	PARKWAY LIFE RE	0.002%	97.172%
5316	JSR CORPORATION	0.002%	97.173%
5317	JSW ENERGY LTD	0.002%	97.175%
5318	OLAM INTERNATIO	0.002%	97.177%
5319	PACIFIC INDUSTR	0.002%	97.179%
5320	ELITE MATERIAL	0.002%	97.180%
5321	SINGAPORE EXCHA	0.002%	97.182%
5322	CJ O SHOPPING C	0.002%	97.184%
5323	JARDINE CYCLE	0.002%	97.186%
5324	ZEE ENTERTAIN E	0.002%	97.187%
5325	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	97.189%
5326	JG SUMMIT HLDGS	0.002%	97.191%
5327	MARICO LTD	0.002%	97.193%
5328	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	97.194%
5329	ANSELL LTD	0.002%	97.196%
5330	HSN INC COMMON STOCK USD.01	0.002%	97.198%
5331	WD 40 CO COMMON STOCK USD.001	0.002%	97.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	KEISEI ELEC RY	0.002%	97.201%
5333	HONG KONG LAND	0.002%	97.203%
5334	SALINI IMPREGIL	0.002%	97.205%
5335	INVESTMENT TECH	0.002%	97.206%
5336	BALFOUR BEATTY	0.002%	97.208%
5337	CIPUTRA DEVELOP	0.002%	97.210%
5338	CHINA DONGXIANG	0.002%	97.211%
5339	INTERCONEXION E	0.002%	97.213%
5340	NAMPAK LTD.	0.002%	97.215%
5341	CHATHAM LODGING	0.002%	97.217%
5342	KENEDIX RETAIL	0.002%	97.218%
5343	KUREHA CHEM IND	0.002%	97.220%
5344	EXIDE INDUSTRIE	0.002%	97.222%
5345	KATO SANGYO CO	0.002%	97.223%
5346	UTD INTEGRATION	0.002%	97.225%
5347	ZCL COMPOSITES	0.002%	97.227%
5348	NANTO BANK	0.002%	97.229%
5349	HAREL INSURANCE	0.002%	97.230%
5350	MEIDENSHA CORP	0.002%	97.232%
5351	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	97.234%
5352	NEW ORIENTAL ED	0.002%	97.235%
5353	MARUICHI STL TU	0.002%	97.237%
5354	UNIFI INC	0.002%	97.239%
5355	DOMINOS PIZZA E	0.002%	97.241%
5356	THERATECHNOLOGI	0.002%	97.242%
5357	LASALLE LOGIPOR	0.002%	97.244%
5358	K12 INC COMMON STOCK USD.0001	0.002%	97.246%
5359	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	97.247%
5360	MEDICLINIC INTE	0.002%	97.249%
5361	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	97.251%
5362	CROCS INC COMMON STOCK USD.001	0.002%	97.253%
5363	AIRBOSS OF AMER	0.002%	97.254%
5364	OVS SPA	0.002%	97.256%
5365	TELEVISION BROA	0.002%	97.258%
5366	NS SOLUTIONS CO	0.002%	97.259%
5367	GREEN REIT PLC	0.002%	97.261%
5368	OCADO GROUP PLC	0.002%	97.263%
5369	CJ E&M CORPORAT	0.002%	97.264%
5370	NICHICON CORP	0.002%	97.266%
5371	CHOW SANG SANG	0.002%	97.268%
5372	CAREER TECHNOLO	0.002%	97.270%
5373	ETERNAL CHEMICA	0.002%	97.271%
5374	BANGCHAK CORP P	0.002%	97.273%
5375	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	97.275%
5376	CDL HOSPITALITY	0.002%	97.276%
5377	G8 EDUCATION LT	0.002%	97.278%
5378	TONG REN TANG T	0.002%	97.280%
5379	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	97.281%
5380	GUNZE	0.002%	97.283%
5381	AUTOGRILL SPA	0.002%	97.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	AUTOMOTIVE HOLD	0.002%	97.287%
5383	AIRASIA BHD	0.002%	97.288%
5384	LUMINEX CORP COMMON STOCK USD.001	0.002%	97.290%
5385	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	97.292%
5386	CHINA LESSO GRO	0.002%	97.293%
5387	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	97.295%
5388	B2W-CIA GLOBAL	0.002%	97.297%
5389	HUFVUDSTADEN AB	0.002%	97.298%
5390	SPEEDWAY MOTORS	0.002%	97.300%
5391	UNI-PRESIDENT C	0.002%	97.302%
5392	VITASOY INTL	0.002%	97.303%
5393	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	97.305%
5394	TIER REIT INC REIT USD.0001	0.002%	97.307%
5395	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	97.309%
5396	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.310%
5397	FRESENIUS MEDIC	0.002%	97.312%
5398	APPLUS SERVICES	0.002%	97.314%
5399	NIHON KOHDEN CO	0.002%	97.315%
5400	KIWOOM SECURITI	0.002%	97.317%
5401	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	97.319%
5402	CHINA SHIPPING	0.002%	97.320%
5403	POWER GRID CORP	0.002%	97.322%
5404	DAINIPPON PHARM	0.002%	97.324%
5405	MANHATTAN ASSOC	0.002%	97.325%
5406	TELECOM ITALIA	0.002%	97.327%
5407	LOTTE SHOPPING	0.002%	97.329%
5408	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	97.330%
5409	U-MING MARINE	0.002%	97.332%
5410	CORONATION FUND	0.002%	97.334%
5411	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	97.335%
5412	ISHIHARA SANGYO	0.002%	97.337%
5413	HARMONY GOLD MN	0.002%	97.339%
5414	NICE SYSTEMS	0.002%	97.340%
5415	OKI ELECTRIC IN	0.002%	97.342%
5416	MACNICA FUJI EL	0.002%	97.344%
5417	GENWORTH MORTGA	0.002%	97.345%
5418	SKYFAME REALTY	0.002%	97.347%
5419	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	97.349%
5420	CHARGEURS SA	0.002%	97.350%
5421	ECHO GLOBAL LOG	0.002%	97.352%
5422	REALESTATE.COM.	0.002%	97.354%
5423	TOOTSIE ROLL IN	0.002%	97.355%
5424	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	97.357%
5425	PERLIS PLANTATI	0.002%	97.359%
5426	SUNDRUG CO LTD	0.002%	97.360%
5427	NIPPON CHEMI-CO	0.002%	97.362%
5428	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.364%
5429	JUST RETIREMENT	0.002%	97.365%
5430	CHENG UEI PRECI	0.002%	97.367%
5431	DEUTSCHE EUROSH	0.002%	97.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	97.370%
5433	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	97.372%
5434	DE'LONGHI SPA	0.002%	97.374%
5435	CHUDENKO CORP	0.002%	97.375%
5436	DOOSAN CORP	0.002%	97.377%
5437	EMP NAC ELECTRI	0.002%	97.379%
5438	TOKYO DOME CORP	0.002%	97.380%
5439	CHINA SCE PROPE	0.002%	97.382%
5440	LINDSAY CORP COMMON STOCK USD1.0	0.002%	97.384%
5441	KUNGSLEDEN AB N	0.002%	97.385%
5442	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	97.387%
5443	GOLDEN STAR RES	0.002%	97.389%
5444	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	97.390%
5445	HYUNDAI MIPO DO	0.002%	97.392%
5446	AK STEEL HOLDIN	0.002%	97.394%
5447	SUMITOMO MITSUI	0.002%	97.395%
5448	OUTSOURCING INC	0.002%	97.397%
5449	KENDA RUBBER IN	0.002%	97.399%
5450	PHOTRONICS INC COMMON STOCK USD.01	0.002%	97.400%
5451	CHINA AOYUAN PR	0.002%	97.402%
5452	BANK OF BARODA	0.002%	97.404%
5453	JIANGSU EXPRESS	0.002%	97.405%
5454	ASSORE	0.002%	97.407%
5455	JINRO LTD	0.002%	97.408%
5456	ALLIED GROUP LT	0.002%	97.410%
5457	CONTACT ENERGY	0.002%	97.412%
5458	LIECHTENSTEINIS	0.002%	97.413%
5459	TOHO ZINC CO LT	0.002%	97.415%
5460	TEMP HOLDINGS C	0.002%	97.417%
5461	CLOETTA AB B SH	0.002%	97.418%
5462	HERO HONDA	0.002%	97.420%
5463	LAIRD PLC	0.002%	97.422%
5464	TOKYU CONST	0.002%	97.423%
5465	WING TAI HOLDIN	0.002%	97.425%
5466	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	97.426%
5467	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	97.428%
5468	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	97.430%
5469	KOENIG & BAUER	0.002%	97.431%
5470	GUOTAI JUNAN IN	0.002%	97.433%
5471	BARR(A.G.)	0.002%	97.435%
5472	MYCRONIC AB	0.002%	97.436%
5473	GLAXOSMITHKLINE	0.002%	97.438%
5474	HIKARI TSUSHIN	0.002%	97.440%
5475	CHICONY ELECTRO	0.002%	97.441%
5476	EXACTECH INC COMMON STOCK USD.01	0.002%	97.443%
5477	INABATA & CO	0.002%	97.444%
5478	TIANNENG POWER	0.002%	97.446%
5479	ACC LIMITED	0.002%	97.448%
5480	SANFIRE RESOURC	0.002%	97.449%
5481	MARCUS CORP	0.002%	97.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	SAO MARTINHO SA	0.002%	97.453%
5483	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	97.454%
5484	SA CORP REAL ES	0.002%	97.456%
5485	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.457%
5486	ELIS SA	0.002%	97.459%
5487	RYOBI	0.002%	97.461%
5488	KANSAI PAINT CO	0.002%	97.462%
5489	BRINKER INTL IN	0.002%	97.464%
5490	KYOKUTO KAIHATS	0.002%	97.466%
5491	TAISHO PHARMACE	0.002%	97.467%
5492	GREAT WALL ENTE	0.002%	97.469%
5493	RECTICEL	0.002%	97.470%
5494	TELEFONICA BRASIL ADR ADR	0.002%	97.472%
5495	CAHYA MATA SARA	0.002%	97.474%
5496	PATRIZIA IMMO A	0.002%	97.475%
5497	CAPITARETAIL CH	0.002%	97.477%
5498	MANAPPURAM FINA	0.002%	97.478%
5499	KUMHO TIRE CO	0.002%	97.480%
5500	PPC LTD	0.002%	97.482%
5501	KINGDEE INTERNA	0.002%	97.483%
5502	TAICHUNG	0.002%	97.485%
5503	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	97.486%
5504	FORTUNE R/EST I	0.002%	97.488%
5505	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	97.490%
5506	TOSHIBA PLANT K	0.002%	97.491%
5507	ALK-ABELLO A/S	0.002%	97.493%
5508	KOREA ELEC POWE	0.002%	97.495%
5509	PETS AT HOME GR	0.002%	97.496%
5510	PROVIDENT FINAN	0.002%	97.498%
5511	GORMAN-RUPP CO	0.002%	97.499%
5512	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	97.501%
5513	MBANK	0.002%	97.503%
5514	EOH HOLDINGS LT	0.002%	97.504%
5515	RAMIRENT OYJ	0.002%	97.506%
5516	THE NISSHIN OIL	0.002%	97.507%
5517	MPHASIS LTD	0.002%	97.509%
5518	RESOLUTE FOREST	0.002%	97.511%
5519	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	97.512%
5520	OPHIR ENERGY PL	0.002%	97.514%
5521	RPS GROUP PLC	0.002%	97.515%
5522	NAN YA PRINTED	0.002%	97.517%
5523	SLATE OFFICE RE	0.002%	97.519%
5524	POONGSAN CORP(N	0.002%	97.520%
5525	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	97.522%
5526	PIONEER CORP JP	0.002%	97.523%
5527	ELIA SYS OPERAT	0.002%	97.525%
5528	IBJ LEASING CO	0.002%	97.527%
5529	AUTOBACS SEVEN	0.002%	97.528%
5530	FRASERS LOGISTI	0.002%	97.530%
5531	NEMETSCHEK AG	0.002%	97.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	SAGAMI RAILWAY	0.002%	97.533%
5533	NISHI NIPPON RR	0.002%	97.535%
5534	SYSTEMAX INC COMMON STOCK USD.01	0.002%	97.536%
5535	ENNIS INC COMMON STOCK USD2.5	0.002%	97.538%
5536	BERNER KTBK	0.002%	97.539%
5537	SUPER RETAIL GR	0.002%	97.541%
5538	SINGAPORE POST	0.002%	97.542%
5539	RIETER HLDGS AG	0.002%	97.544%
5540	ITE GROUP	0.002%	97.546%
5541	GLOBAL ONE REAL	0.002%	97.547%
5542	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	97.549%
5543	CSR CORP	0.002%	97.550%
5544	BANK TABUNGAN N	0.002%	97.552%
5545	ANGLOGOLD LTD	0.002%	97.554%
5546	JUMBO SA	0.002%	97.555%
5547	NISSIN ELECTRIC	0.002%	97.557%
5548	TRULY INTL HLDG	0.002%	97.558%
5549	CONSORT MEDICAL	0.002%	97.560%
5550	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	97.561%
5551	NHN ENTERTAINME	0.002%	97.563%
5552	CHINA RAILWAY S	0.002%	97.565%
5553	CEVA INC COMMON STOCK USD.001	0.002%	97.566%
5554	BAYWA AG (BAYER	0.002%	97.568%
5555	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	97.569%
5556	KURABO INDUSTRI	0.002%	97.571%
5557	FURUKAWA CO	0.002%	97.572%
5558	AUSTRIA TECHNOL	0.002%	97.574%
5559	LONKING HOLDING	0.002%	97.576%
5560	BIM BIRLESIK MA	0.002%	97.577%
5561	AMBUJA CEMENTS	0.002%	97.579%
5562	WIHLBORGS FASTI	0.002%	97.580%
5563	IRPC PUBLIC CO	0.002%	97.582%
5564	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	97.584%
5565	PETRONAS CHEMIC	0.002%	97.585%
5566	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	97.587%
5567	TAIWAN STYRENE	0.002%	97.588%
5568	BAVARIAN NORDIC	0.002%	97.590%
5569	SINGAPORE TECH	0.002%	97.591%
5570	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	97.593%
5571	ANADOLU EFES BI	0.002%	97.595%
5572	YUEN FOONG YU M	0.002%	97.596%
5573	ECLIPX GROUP LT	0.002%	97.598%
5574	CHINA HARMONY N	0.002%	97.599%
5575	RPX CORP COMMON STOCK USD.0001	0.002%	97.601%
5576	K-BRO LINEN INC	0.002%	97.602%
5577	GETAC TECHNOLOG	0.002%	97.604%
5578	JUKI CORP	0.002%	97.605%
5579	PHH CORP COMMON STOCK USD.01	0.002%	97.607%
5580	AIA ENGINEERING	0.002%	97.609%
5581	GEO CO LTD	0.002%	97.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	MERCANTILE BANK CORP COMMON STOCK	0.002%	97.612%
5583	KYOCERA CORP	0.002%	97.613%
5584	SEMAPA SOC INVE	0.002%	97.615%
5585	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	97.616%
5586	PACIFIC TEXTILE	0.002%	97.618%
5587	H. LUNDBECK A/S	0.002%	97.620%
5588	ALS LTD	0.002%	97.621%
5589	FUTABA CORP	0.002%	97.623%
5590	SHINKO ELEC IND	0.002%	97.624%
5591	ROCHE HOLDING A	0.002%	97.626%
5592	MIRAIT HLDG COR	0.002%	97.627%
5593	PANDOX AB	0.002%	97.629%
5594	PARAMOUNT BED H	0.002%	97.631%
5595	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	97.632%
5596	CHUNGHWA TELECO	0.002%	97.634%
5597	SHOWA CORP	0.002%	97.635%
5598	COMPUGROUP HOLD	0.002%	97.637%
5599	TAIWAN FERTILIZ	0.002%	97.638%
5600	KENEDIX RESIDEN	0.002%	97.640%
5601	BELLUNA CO.LTD	0.002%	97.641%
5602	IRISO ELECTRONI	0.002%	97.643%
5603	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.644%
5604	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	97.646%
5605	COVESTRO AG	0.002%	97.648%
5606	BORREGAARD ASA	0.002%	97.649%
5607	ARCADYAN TECHNO	0.002%	97.651%
5608	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	97.652%
5609	PEOPLES BANCORP INC COMMON STOCK	0.002%	97.654%
5610	JACCS CO	0.002%	97.655%
5611	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	97.657%
5612	AOKI INTL	0.002%	97.658%
5613	EBOS GROUP LTD	0.002%	97.660%
5614	CHINA BLUECHEMI	0.002%	97.661%
5615	NISSIN KOGYO	0.002%	97.663%
5616	YODOGAWA STEEL	0.002%	97.665%
5617	SYNNEX TECH INT	0.002%	97.666%
5618	TATA CHEMICALS	0.002%	97.668%
5619	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	97.669%
5620	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	97.671%
5621	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	97.672%
5622	GAZTRANSPORT ET	0.002%	97.674%
5623	LATECOERE	0.002%	97.675%
5624	RAIN INDUSTRIES	0.002%	97.677%
5625	DIGNITY PLC	0.002%	97.678%
5626	ZZZMITSUI SUGAR	0.002%	97.680%
5627	S FOODS INC	0.002%	97.681%
5628	YAHOO JAPAN COR	0.002%	97.683%
5629	MACQUARIE LEISU	0.002%	97.685%
5630	INDIABULL REAL	0.002%	97.686%
5631	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	97.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	DIALOG GROUP BH	0.002%	97.689%
5633	NATIONAL THERMA	0.002%	97.691%
5634	OIL REFINERIES	0.002%	97.692%
5635	INTERTAIN GROUP	0.002%	97.694%
5636	WESTERN AREAS N	0.002%	97.695%
5637	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	97.697%
5638	LG INDL SYSTEMS	0.002%	97.698%
5639	NICHI-IKO PHARM	0.002%	97.700%
5640	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	97.701%
5641	NISSHIN STEEL H	0.002%	97.703%
5642	TOKEN CORP	0.002%	97.704%
5643	MOTOR OIL SA	0.002%	97.706%
5644	OTSUKA CORP	0.002%	97.707%
5645	AUSTEVOLL SEAFO	0.002%	97.709%
5646	CHINA EASTERN A	0.002%	97.710%
5647	PERPETUAL TST A	0.002%	97.712%
5648	TAKARA LEBEN CO	0.002%	97.714%
5649	TLG IMMOBILIEN	0.002%	97.715%
5650	ULTIMATE	0.002%	97.717%
5651	FORMOSA PETROCH	0.002%	97.718%
5652	SAN-A CO LTD	0.002%	97.720%
5653	HEXAWARE TECHNO	0.002%	97.721%
5654	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	97.723%
5655	SINBON ELECTRON	0.002%	97.724%
5656	LG HAUSYS LTD	0.002%	97.726%
5657	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.727%
5658	SJW GROUP COMMON STOCK USD.001	0.002%	97.729%
5659	ASANKO GOLD INC	0.002%	97.730%
5660	RUTH'S HOSPITAL	0.002%	97.732%
5661	NIPPON SIGNAL C	0.002%	97.733%
5662	NORITSU KOKI CO	0.002%	97.735%
5663	SOMFY SA	0.002%	97.736%
5664	MARINEMAX INC COMMON STOCK USD.001	0.002%	97.738%
5665	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	97.739%
5666	EVERLIGHT ELECT	0.002%	97.741%
5667	RETROPHIN INC COMMON STOCK USD.0001	0.002%	97.742%
5668	KOA CORPORATION	0.002%	97.744%
5669	TABCORP HLDGS L	0.002%	97.745%
5670	WORLDPAY GRP PL	0.002%	97.747%
5671	JCU CORP	0.002%	97.748%
5672	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	97.750%
5673	TSRC CORP	0.002%	97.751%
5674	SANKEN ELECTRIC	0.002%	97.753%
5675	GRAINGER TRUST	0.002%	97.754%
5676	CHOW TAI FOOK J	0.002%	97.756%
5677	JB FINANCIAL GR	0.002%	97.757%
5678	GRAMMER AG	0.001%	97.759%
5679	STUART OLSON IN	0.001%	97.760%
5680	LIEN HWA INDL	0.001%	97.762%
5681	TOKYO TY FINANC	0.001%	97.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	HORIZON BANCORP INDIANA COMMON STOCK	0.001%	97.765%
5683	NIC INC COMMON STOCK	0.001%	97.766%
5684	VEDANTA RESOURC	0.001%	97.768%
5685	SUPREME ELECTRO	0.001%	97.769%
5686	AMERICAN RAILCA	0.001%	97.771%
5687	CHINA SOUTH CIT	0.001%	97.772%
5688	DONGYUE GROUP	0.001%	97.774%
5689	YAOKO CO	0.001%	97.775%
5690	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.001%	97.777%
5691	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.778%
5692	QUIMICA Y MINER	0.001%	97.780%
5693	HUATAI SECURITI	0.001%	97.781%
5694	DEBENHAMS	0.001%	97.783%
5695	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.001%	97.784%
5696	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.786%
5697	REED ELSEVIER P	0.001%	97.787%
5698	MEDIPAL HOLDING	0.001%	97.789%
5699	AXFOOD AB	0.001%	97.790%
5700	HERSHA HOSPITALITY TRUST REIT USD.01	0.001%	97.792%
5701	NISSHA PRINTING	0.001%	97.793%
5702	CHINA OVERASEA	0.001%	97.795%
5703	ENDEAVOUR SILVE	0.001%	97.796%
5704	CARD FACTORY PL	0.001%	97.798%
5705	REDINGTON INDIA	0.001%	97.799%
5706	OKINAWA ELEC PO	0.001%	97.800%
5707	UNISEM (M) BHD	0.001%	97.802%
5708	MONADELPHOUS GR	0.001%	97.803%
5709	SKY PERFECT JSA	0.001%	97.805%
5710	TUNG HO STEEL E	0.001%	97.806%
5711	ASTRAL FOODS	0.001%	97.808%
5712	INDRA SISTEMAS	0.001%	97.809%
5713	INMOBILIARIA CO	0.001%	97.811%
5714	URSTADT BIDDLE	0.001%	97.812%
5715	MANTRA GROUP LT	0.001%	97.814%
5716	MORGUARD NORTH	0.001%	97.815%
5717	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.817%
5718	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.001%	97.818%
5719	GUJARAT STATE P	0.001%	97.820%
5720	HIGHWEALTH CONS	0.001%	97.821%
5721	DAINICHISEIKA C	0.001%	97.823%
5722	FENG HSIN IRON&	0.001%	97.824%
5723	TASSAL GROUP	0.001%	97.826%
5724	CANARA BANK	0.001%	97.827%
5725	BILIA AB	0.001%	97.829%
5726	VST HLDGS	0.001%	97.830%
5727	KAKAKU.COM INC	0.001%	97.831%
5728	JOLLIBEE FOODS	0.001%	97.833%
5729	CVR ENERGY INC	0.001%	97.834%
5730	IZUMI CO	0.001%	97.836%
5731	FELDA GLOBAL VE	0.001%	97.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	TXC CORPN	0.001%	97.839%
5733	D/S NORDEN	0.001%	97.840%
5734	ITOCHU FUEL COR	0.001%	97.842%
5735	TIMKENSTEEL CORP COMMON STOCK	0.001%	97.843%
5736	SAMSUNG TECHWIN	0.001%	97.845%
5737	YIRENDAI LTD AD	0.001%	97.846%
5738	EVENT HOSPITALI	0.001%	97.848%
5739	TV18 BROADCAST	0.001%	97.849%
5740	ZENSHO CO LTD	0.001%	97.850%
5741	CALLIDUS CAPITA	0.001%	97.852%
5742	K WAH INTL HLDG	0.001%	97.853%
5743	HOSHIZAKI ELECT	0.001%	97.855%
5744	SCHINDLER-HDLG	0.001%	97.856%
5745	HUBER & SUHNER	0.001%	97.858%
5746	HOPSON DEVELOPM	0.001%	97.859%
5747	KINTETSU WORLD	0.001%	97.861%
5748	LUPIN LTD	0.001%	97.862%
5749	DIGITAL CHINA H	0.001%	97.864%
5750	BRICKWORKS	0.001%	97.865%
5751	EZAKI GLICO CO	0.001%	97.866%
5752	STRIDES ARCOLAB	0.001%	97.868%
5753	YAMAGATA BANK	0.001%	97.869%
5754	KITZ CORPORATIO	0.001%	97.871%
5755	PILOT CORP (NEW	0.001%	97.872%
5756	KARDEMIR KARABU	0.001%	97.874%
5757	VOLTAS LTD	0.001%	97.875%
5758	GLOBE TELECOM I	0.001%	97.877%
5759	HEALTHSCOPE LTD	0.001%	97.878%
5760	TELEFONICA DE E	0.001%	97.879%
5761	POWERLONG REAL	0.001%	97.881%
5762	CIMIC GROUP LTD	0.001%	97.882%
5763	HEIWA REAL ESTA	0.001%	97.884%
5764	MIGDAL INSURAN	0.001%	97.885%
5765	ORBCOMM INC COMMON STOCK USD.001	0.001%	97.887%
5766	TELEKOM AUSTRIA	0.001%	97.888%
5767	ZAGG INC COMMON STOCK USD.001	0.001%	97.890%
5768	SONY FINANCIAL	0.001%	97.891%
5769	BK ZACHODNI WBK	0.001%	97.892%
5770	COOLPAD GROUP L	0.001%	97.894%
5771	OMNIA HOLDINGS	0.001%	97.895%
5772	JOSHIN DENKI CO	0.001%	97.897%
5773	KOMBASSAN HOLDI	0.001%	97.898%
5774	EPSILON ENERGY	0.001%	97.900%
5775	SUMITOMO DENSET	0.001%	97.901%
5776	SALFACORP SA	0.001%	97.903%
5777	DAIHO CONSTRUCT	0.001%	97.904%
5778	REFRESCO GROUP	0.001%	97.905%
5779	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.001%	97.907%
5780	TOPPAN FORMS	0.001%	97.908%
5781	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.911%
5783	ICHIGO REAL EST	0.001%	97.913%
5784	ROYAL CO	0.001%	97.914%
5785	TATSUTA ELEC WI	0.001%	97.915%
5786	MEITEC CORPORAT	0.001%	97.917%
5787	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.001%	97.918%
5788	NIPPON SHEET GL	0.001%	97.920%
5789	KADOKAWA DWANGO	0.001%	97.921%
5790	HITACHI MAXELL	0.001%	97.923%
5791	DAIHEN CORP	0.001%	97.924%
5792	HALLA HOLDINGS	0.001%	97.925%
5793	PRECINT PRO	0.001%	97.927%
5794	SUDAMERICANA VA	0.001%	97.928%
5795	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.001%	97.930%
5796	YANGTZE OPT FIB	0.001%	97.931%
5797	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.933%
5798	SIBANYE GOLD LT	0.001%	97.934%
5799	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.935%
5800	KURODA ELECTRIC	0.001%	97.937%
5801	HEIWA REAL ESTA	0.001%	97.938%
5802	IMAX CHINA HOLD	0.001%	97.940%
5803	SONDA S.A.	0.001%	97.941%
5804	HANSSEM CO	0.001%	97.942%
5805	HEALTH EQUITY INC COMMON STOCK USD.0001	0.001%	97.944%
5806	ARCS CO LTD	0.001%	97.945%
5807	TAKUMA CO	0.001%	97.947%
5808	ARC LAND SAKAMO	0.001%	97.948%
5809	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	97.950%
5810	KEIHIN ELEC EXP	0.001%	97.951%
5811	PUBLICIS GROUPE	0.001%	97.952%
5812	CHINA NATIONAL	0.001%	97.954%
5813	NISSHIN SEIFUN	0.001%	97.955%
5814	AKER SOLUTIONS	0.001%	97.957%
5815	TOEI CO	0.001%	97.958%
5816	ALIBABA PICTURE	0.001%	97.960%
5817	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.961%
5818	NATIONAL ALUMIN	0.001%	97.962%
5819	FENNER	0.001%	97.964%
5820	INTERNET INITIA	0.001%	97.965%
5821	ALTAREA SCA	0.001%	97.967%
5822	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.001%	97.968%
5823	HUTCHISON TEL-H	0.001%	97.969%
5824	KINGSTON COMM(H	0.001%	97.971%
5825	FANUC	0.001%	97.972%
5826	LIMELIGHT NETW	0.001%	97.974%
5827	TOHO BANK	0.001%	97.975%
5828	UNIVERSAL ENTER	0.001%	97.976%
5829	JAPAN SECS FINA	0.001%	97.978%
5830	IWATE(BANK OF)	0.001%	97.979%
5831	KOREA KUMHO PET	0.001%	97.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CACHE LOGISTICS	0.001%	97.982%
5833	GENESCO INC COMMON STOCK USD1.0	0.001%	97.983%
5834	RENHE COMMERCIA	0.001%	97.985%
5835	TSURUHA HOLDING	0.001%	97.986%
5836	INOGEN INC COMMON STOCK USD.001	0.001%	97.988%
5837	SWIRE PROPRTIE	0.001%	97.989%
5838	VOCUS COMMUN LT	0.001%	97.990%
5839	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.992%
5840	RUENTEX DEVELOP	0.001%	97.993%
5841	WAKITA & CO	0.001%	97.995%
5842	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.001%	97.996%
5843	CHINA MOTOR CO	0.001%	97.997%
5844	NEW CHINA LIFE	0.001%	97.999%
5845	FORHOUSE CORP	0.001%	98.000%
5846	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	98.002%
5847	PEREGRINE HLDGS	0.001%	98.003%
5848	NISSAN SHATAI C	0.001%	98.004%
5849	YOOX NET-A-PORT	0.001%	98.006%
5850	LUNDIN PERTOLEU	0.001%	98.007%
5851	ZENKOKU HOSHO C	0.001%	98.009%
5852	NSI NV	0.001%	98.010%
5853	GLOBAL INDEMNIT	0.001%	98.011%
5854	NEPI ROCKCASTLE	0.001%	98.013%
5855	RENT A CENTER INC COMMON STOCK USD.01	0.001%	98.014%
5856	NICHIHA CORP	0.001%	98.016%
5857	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.017%
5858	SYRAH RESOURCES	0.001%	98.018%
5859	TOPCO SCIENTIFI	0.001%	98.020%
5860	SANYO SPEC STEE	0.001%	98.021%
5861	IRESS MARKET TE	0.001%	98.022%
5862	ARCHROCK INC COMMON STOCK USD.01	0.001%	98.024%
5863	MISC BERHAD	0.001%	98.025%
5864	NSD CO LTD	0.001%	98.027%
5865	BEZEQ ISRAEL TE	0.001%	98.028%
5866	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.001%	98.029%
5867	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	98.031%
5868	LINDAB INTL AB	0.001%	98.032%
5869	MUSASHI SEIMITS	0.001%	98.034%
5870	YAMANASHI CHUO	0.001%	98.035%
5871	FUYAO GLASS IND	0.001%	98.036%
5872	SANTAM	0.001%	98.038%
5873	LUXOFT HOLDING	0.001%	98.039%
5874	EIZO NANA O CORP	0.001%	98.040%
5875	SINOPEC KANTONS	0.001%	98.042%
5876	JAPFA COMFEED I	0.001%	98.043%
5877	MAIDEN HLDGS LT	0.001%	98.045%
5878	ZAKL AZOT W	0.001%	98.046%
5879	SUNLIGHT REAL E	0.001%	98.047%
5880	HUAKU DEVELOPME	0.001%	98.049%
5881	FIBRIA CELULOSE SA SPON ADR ADR	0.001%	98.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	HUA HONG SEMICO	0.001%	98.052%
5883	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.001%	98.053%
5884	GF SECURITIES C	0.001%	98.054%
5885	INTL METAL SERV	0.001%	98.056%
5886	WALLENSTAM AB	0.001%	98.057%
5887	GUNGHO ONLINE E	0.001%	98.058%
5888	ORIENTAL UNION	0.001%	98.060%
5889	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.001%	98.061%
5890	ZUGER KANTONALB	0.001%	98.063%
5891	QCR HOLDINGS INC COMMON STOCK USD1.0	0.001%	98.064%
5892	TAIWAN MOBILE	0.001%	98.065%
5893	DEL TACO RESTAURANTS INC COMMON STOCK	0.001%	98.067%
5894	NATURA COSMETIC	0.001%	98.068%
5895	GIORDANO INTL L	0.001%	98.069%
5896	XCERRA CORP COMMON STOCK USD.05	0.001%	98.071%
5897	JAPAN DISPLAY I	0.001%	98.072%
5898	STARHILL GLOBAL	0.001%	98.073%
5899	CHANGYOU.COM LTD ADR ADR	0.001%	98.075%
5900	CONN S INC COMMON STOCK USD.01	0.001%	98.076%
5901	NEW SENIOR INVESTMENT GROUP REIT	0.001%	98.078%
5902	LEGEND HOLDINGS	0.001%	98.079%
5903	CIECH SA	0.001%	98.080%
5904	LASERTEC CORP	0.001%	98.082%
5905	JGC CORP	0.001%	98.083%
5906	MENZIES(JOHN)	0.001%	98.084%
5907	SHUN TAK HLDGS	0.001%	98.086%
5908	SWIRE PACIFIC	0.001%	98.087%
5909	CORETRONICS COR	0.001%	98.088%
5910	SPLUNK INC COMMON STOCK USD.001	0.001%	98.090%
5911	GROUP COMERCIAL	0.001%	98.091%
5912	ZHEN DING TECHN	0.001%	98.093%
5913	INDIAN OIL CORP	0.001%	98.094%
5914	VTG AG	0.001%	98.095%
5915	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	98.097%
5916	IRISH RESIDENTI	0.001%	98.098%
5917	DELTA ELECTRONI	0.001%	98.099%
5918	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.101%
5919	TOHO CO	0.001%	98.102%
5920	BETSSON AB	0.001%	98.103%
5921	VSE CORP COMMON STOCK USD.05	0.001%	98.105%
5922	ZHEJIANG EXPRES	0.001%	98.106%
5923	MY EG SERVICES	0.001%	98.107%
5924	LASSILA & TIKAN	0.001%	98.109%
5925	GREENLAND HONG	0.001%	98.110%
5926	STELLA INTERNAT	0.001%	98.112%
5927	KIATNAKIN FIN&S	0.001%	98.113%
5928	IOI CORPORATION	0.001%	98.114%
5929	LUYE PHARMA GRO	0.001%	98.116%
5930	CEBU AIR INC	0.001%	98.117%
5931	ZUMIEZ INC COMMON STOCK	0.001%	98.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	EMBOTELLA ANDIN	0.001%	98.120%
5933	CEWE COLOR HLDG	0.001%	98.121%
5934	PUREGOLD PRICE	0.001%	98.122%
5935	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	98.124%
5936	CRYOLIFE INC	0.001%	98.125%
5937	METLIFECARE LTD	0.001%	98.126%
5938	Alliance Global	0.001%	98.128%
5939	SAGA PLC	0.001%	98.129%
5940	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	98.130%
5941	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.001%	98.132%
5942	GASLOG LTD	0.001%	98.133%
5943	INPHI CORP COMMON STOCK	0.001%	98.134%
5944	CGN POWER CO LT	0.001%	98.136%
5945	CENTRL PLAZA HO	0.001%	98.137%
5946	INVOCARE LTD	0.001%	98.138%
5947	SIIX CORPORATIO	0.001%	98.140%
5948	SEMEN GRESIK	0.001%	98.141%
5949	CHANGSHA ZOOMLI	0.001%	98.142%
5950	WUESTENROT & WU	0.001%	98.144%
5951	SPARKASSEN IMMO	0.001%	98.145%
5952	AK HOLDINGS INC	0.001%	98.147%
5953	PROLOGIS PROPER	0.001%	98.148%
5954	ARN MONDADORI E	0.001%	98.149%
5955	BOJANGLES INC COMMON STOCK USD.01	0.001%	98.151%
5956	TOKYO BROADCAST	0.001%	98.152%
5957	TAKARA STANDARD	0.001%	98.153%
5958	KOREA ELEC POWER CORP SP ADR ADR	0.001%	98.155%
5959	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.156%
5960	SM PRIME HLDGS	0.001%	98.157%
5961	FLEURY SA	0.001%	98.159%
5962	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	98.160%
5963	PSK INC	0.001%	98.161%
5964	BRIGHTOIL PETRO	0.001%	98.163%
5965	TAIKISHA	0.001%	98.164%
5966	CHINA FOOD LTD	0.001%	98.165%
5967	REDEFINE INTERN	0.001%	98.167%
5968	CLARKSON(HORACE	0.001%	98.168%
5969	PENN REAL ESTATE INVEST TST REIT USD1.0	0.001%	98.169%
5970	CONSOL MINING CORP W/I COMMON STOCK USD.01	0.001%	98.171%
5971	KABU.COM SECURI	0.001%	98.172%
5972	YUHAN CORP	0.001%	98.173%
5973	INSTEEL INDUSTRIES INC COMMON STOCK	0.001%	98.175%
5974	HAKUHODO DY HLD	0.001%	98.176%
5975	CARNIVAL PLC	0.001%	98.177%
5976	UNITIKA	0.001%	98.178%
5977	PREMIER OIL	0.001%	98.180%
5978	MONEX GROUP INC	0.001%	98.181%
5979	SEMICONDUCTOR M	0.001%	98.182%
5980	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	98.184%
5981	FARADAY TECHNOL	0.001%	98.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	BANGKOK AIRWAYS	0.001%	98.186%
5983	ST SHINE OPTICA	0.001%	98.188%
5984	KYORIN CO LTD.	0.001%	98.189%
5985	RIPLEY CORP SA	0.001%	98.190%
5986	TRAKYA CAM SANA	0.001%	98.192%
5987	SYNCMOLD ENTERP	0.001%	98.193%
5988	LIPPO KARAWACI	0.001%	98.194%
5989	CHEIL WORLDWIDE	0.001%	98.196%
5990	SUPALAI PUBLIC	0.001%	98.197%
5991	HANJIN KAL CORP	0.001%	98.198%
5992	CHINA REINSURAN	0.001%	98.200%
5993	SONIC CORP	0.001%	98.201%
5994	CONSTRUCCIONES	0.001%	98.202%
5995	CHINA BILLS FIN	0.001%	98.204%
5996	METALL ZUG AG	0.001%	98.205%
5997	XL AXIATA TBK P	0.001%	98.206%
5998	YULON MOTOR	0.001%	98.207%
5999	FUCHS PETRO AG	0.001%	98.209%
6000	DIAGEO PLC	0.001%	98.210%
6001	KOREA PETROCHEM	0.001%	98.211%
6002	KOREA AEROSPACE	0.001%	98.213%
6003	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.214%
6004	DAIWABO CO LTD	0.001%	98.215%
6005	GRANITE OIL COR	0.001%	98.217%
6006	FERREXPO PLC	0.001%	98.218%
6007	FARMER BROS CO COMMON STOCK USD1.0	0.001%	98.219%
6008	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.221%
6009	Z ENERGY LTD	0.001%	98.222%
6010	ORIOR AG	0.001%	98.223%
6011	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	98.225%
6012	ENQUEST PLC	0.001%	98.226%
6013	RHB Capital	0.001%	98.227%
6014	BCO ABC BRASIL	0.001%	98.228%
6015	ARAKAWA CHEMICA	0.001%	98.230%
6016	WISTRON NEWEB C	0.001%	98.231%
6017	SODICK CO	0.001%	98.232%
6018	PICK'N PAY STOR	0.001%	98.234%
6019	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.001%	98.235%
6020	SPIE SA	0.001%	98.236%
6021	HAMBURGER HAFEN	0.001%	98.238%
6022	IMA(IND MACC AU	0.001%	98.239%
6023	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	98.240%
6024	DE LA RUE	0.001%	98.241%
6025	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.243%
6026	CITYCON OYJ	0.001%	98.244%
6027	KOHNAN SHOJI	0.001%	98.245%
6028	COSTAIN GROUP P	0.001%	98.247%
6029	EVERGREEN MARIN	0.001%	98.248%
6030	KANTO DENKA KOG	0.001%	98.249%
6031	DAISHIN SECURIT	0.001%	98.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	VEDANTA LTD ADR ADR	0.001%	98.252%
6033	FORMOSA TAFFETA	0.001%	98.253%
6034	AV HOMES INC COMMON STOCK USD1.0	0.001%	98.254%
6035	TRENCOR	0.001%	98.256%
6036	GPO FIN INTERAC	0.001%	98.257%
6037	ZHAOJIN MINING	0.001%	98.258%
6038	LE NOBLE AGE	0.001%	98.260%
6039	HOKURIKU ELEC P	0.001%	98.261%
6040	OESTERREICHISCH	0.001%	98.262%
6041	DEVELOPMENT CRE	0.001%	98.263%
6042	YUNG TAY ENGINE	0.001%	98.265%
6043	AEON DELIGHT	0.001%	98.266%
6044	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.001%	98.267%
6045	MANULIFE US REA	0.001%	98.269%
6046	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.270%
6047	TRANSGLOBE ENERGY CORP COMMON STOCK	0.001%	98.271%
6048	RED STAR MACALL	0.001%	98.272%
6049	EZ TEC EMPREEND	0.001%	98.274%
6050	SALVATORE FERRA	0.001%	98.275%
6051	UNITED SUPER MA	0.001%	98.276%
6052	HESKA CORP	0.001%	98.278%
6053	INTL CONTAINER	0.001%	98.279%
6054	HEALTHSTREAM INC COMMON STOCK	0.001%	98.280%
6055	CALIFORNIA AMPL	0.001%	98.281%
6056	DALMIA BHARAT L	0.001%	98.283%
6057	VS INDUSTRY BHD	0.001%	98.284%
6058	STEADFAST GROUP	0.001%	98.285%
6059	CLAL INSURANCE	0.001%	98.287%
6060	MERSEN SA	0.001%	98.288%
6061	HONG LEONG CRED	0.001%	98.289%
6062	FUJI SOFT ABC	0.001%	98.290%
6063	GMP CAPITAL COR	0.001%	98.292%
6064	GENOMMA LAB INT	0.001%	98.293%
6065	RESTAURANT GROU	0.001%	98.294%
6066	SHOWA SANGYO CO	0.001%	98.295%
6067	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	98.297%
6068	ABSOLUTE SOFTWA	0.001%	98.298%
6069	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.299%
6070	HANIL CEMENT MF	0.001%	98.301%
6071	ASIAN PAINTS LT	0.001%	98.302%
6072	SUGI HOLDINGS C	0.001%	98.303%
6073	POLARIS INFRAST	0.001%	98.304%
6074	FUSHAN INTL ENE	0.001%	98.306%
6075	VUKILE PROPERTY	0.001%	98.307%
6076	GDI PROPERTY GR	0.001%	98.308%
6077	AMOTECH CO LTD	0.001%	98.309%
6078	PT ANEKA TAMBAN	0.001%	98.311%
6079	ONESAVINGS BANK	0.001%	98.312%
6080	CONCENTRIC AB	0.001%	98.313%
6081	KCE ELECTRONICS	0.001%	98.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	GRINDROD LIMITE	0.001%	98.316%
6083	KT CORPORATION	0.001%	98.317%
6084	CONTAINER CORP	0.001%	98.318%
6085	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	98.320%
6086	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	98.321%
6087	CITIC RESOURCES	0.001%	98.322%
6088	FU SHOU YUAN IN	0.001%	98.323%
6089	RICOH LEASING	0.001%	98.325%
6090	ZENRIN CO LTD	0.001%	98.326%
6091	HOSIDEN CORP	0.001%	98.327%
6092	BUMI ARMADA BER	0.001%	98.328%
6093	AKITA BANK	0.001%	98.330%
6094	DONGKUK STEEL M	0.001%	98.331%
6095	HARMONIC DRIVE	0.001%	98.332%
6096	CPFL ENERGIA SA	0.001%	98.334%
6097	SANKI ENGINEERI	0.001%	98.335%
6098	ONO PHARMACEUTI	0.001%	98.336%
6099	BEIJING CAP LAN	0.001%	98.337%
6100	MERCURIES LIFE	0.001%	98.339%
6101	STEEL AUTHORITY	0.001%	98.340%
6102	TIBET WATER RES	0.001%	98.341%
6103	SANYO CHEMICAL	0.001%	98.342%
6104	INDIAN HOTELS	0.001%	98.344%
6105	CANON INC SPONS ADR ADR	0.001%	98.345%
6106	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	98.346%
6107	FIRST RESOURCES	0.001%	98.347%
6108	NYRSTAR NV	0.001%	98.349%
6109	51JOB INC ADR ADR USD.0001	0.001%	98.350%
6110	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.351%
6111	AFG ARBONIA-FOR	0.001%	98.352%
6112	VODACOM GP-PRPT	0.001%	98.354%
6113	PT BUMI SERPONG	0.001%	98.355%
6114	FOSTER ELECTRIC	0.001%	98.356%
6115	RAMCO CEMENTS	0.001%	98.357%
6116	BEGA CHEESE LTD	0.001%	98.359%
6117	ELITE ADVANCED	0.001%	98.360%
6118	HEIWADO CO LTD	0.001%	98.361%
6119	MICRO-STAR INTL	0.001%	98.362%
6120	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.364%
6121	KLAB INC	0.001%	98.365%
6122	NCSOFT CORPN	0.001%	98.366%
6123	MIZUNO CORP	0.001%	98.367%
6124	SEVEN WEST MEDI	0.001%	98.369%
6125	ALTICE NV CLAS	0.001%	98.370%
6126	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.371%
6127	AIXTRON AG	0.001%	98.372%
6128	MARCOPOLO SA	0.001%	98.374%
6129	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.375%
6130	ADVANTECH CO LT	0.001%	98.376%
6131	SAO PAU ALPARGA	0.001%	98.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	RALLYE	0.001%	98.379%
6133	TEXWINCA HLDGS	0.001%	98.380%
6134	RITEK INC	0.001%	98.381%
6135	OCI MATERIALS C	0.001%	98.382%
6136	PACIFIC METALS	0.001%	98.383%
6137	ALBIOMA	0.001%	98.385%
6138	PRESTIGE ESTATE	0.001%	98.386%
6139	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.387%
6140	ARCELIK AS	0.001%	98.388%
6141	PLATINUM ASSET	0.001%	98.390%
6142	P/F BAKKAFROST	0.001%	98.391%
6143	BERTRANDT AG	0.001%	98.392%
6144	CHINA MOLYBDENU	0.001%	98.393%
6145	SRF LTD	0.001%	98.395%
6146	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.396%
6147	M3 INC	0.001%	98.397%
6148	Q TECHNOLOGY GR	0.001%	98.398%
6149	CIA ENERGETICA	0.001%	98.400%
6150	HELICAL BAR PLC	0.001%	98.401%
6151	INARI AMERTRON	0.001%	98.402%
6152	LG HOME SHOPPIN	0.001%	98.403%
6153	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.001%	98.404%
6154	EPS CO LTD	0.001%	98.406%
6155	GRANGES AB	0.001%	98.407%
6156	PLAZA RETAIL RE	0.001%	98.408%
6157	LUKOIL PJSC- SP	0.001%	98.409%
6158	GMO INTERNET IN	0.001%	98.411%
6159	BOLSA MEXICANA	0.001%	98.412%
6160	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.413%
6161	BURE INVESTMENT	0.001%	98.414%
6162	ASAHI DIAMOND I	0.001%	98.415%
6163	BENETEAU	0.001%	98.417%
6164	GRUPO HERDEZ SA	0.001%	98.418%
6165	ELEC POWER DEV	0.001%	98.419%
6166	ALGOMA CENTRAL	0.001%	98.420%
6167	MARR SPA	0.001%	98.422%
6168	ORIFLAME HOLDIN	0.001%	98.423%
6169	EVOTEC OAI AG	0.001%	98.424%
6170	VISTA LAND & LI	0.001%	98.425%
6171	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	98.426%
6172	DIRTT ENVIRONME	0.001%	98.428%
6173	MELCOR DEVS LTD	0.001%	98.429%
6174	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.430%
6175	BLUE LABEL TELE	0.001%	98.431%
6176	TRANSCEND INFOR	0.001%	98.433%
6177	DENNY S CORP COMMON STOCK USD.01	0.001%	98.434%
6178	COVENANT TRANSP	0.001%	98.435%
6179	GRIEG SEAFOOD A	0.001%	98.436%
6180	OFG BANCORP COMMON STOCK USD1.0	0.001%	98.437%
6181	IDBI BANK LTD	0.001%	98.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	METRO HOLDINGS	0.001%	98.440%
6183	MSG NETWORKS INC A COMMON STOCK USD.01	0.001%	98.441%
6184	RICARDO	0.001%	98.442%
6185	ALTERRA POWER C	0.001%	98.443%
6186	RELIANCE POWER	0.001%	98.445%
6187	HOLY STONE ENTE	0.001%	98.446%
6188	NISSEI BUILD KO	0.001%	98.447%
6189	NANOMETRICS	0.001%	98.448%
6190	INTERNATIONAL P	0.001%	98.450%
6191	KRUNGTHAI CARD	0.001%	98.451%
6192	PRESS KOGYO CO	0.001%	98.452%
6193	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	98.453%
6194	TEIKOKU PISTON	0.001%	98.454%
6195	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.456%
6196	ZERIA PHARMACEU	0.001%	98.457%
6197	TANSEISHA CO	0.001%	98.458%
6198	SUPREME INDUSTR	0.001%	98.459%
6199	S&T AG	0.001%	98.460%
6200	ABOITIZ EQUITY	0.001%	98.462%
6201	KUNG LONG BATTE	0.001%	98.463%
6202	BANPU PUBLIC CO	0.001%	98.464%
6203	SHANGHAI PETROC	0.001%	98.465%
6204	GLOBAL BRANDS G	0.001%	98.466%
6205	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	98.468%
6206	IRB INFRASTRUCT	0.001%	98.469%
6207	INDIA CEMENTS	0.001%	98.470%
6208	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	98.471%
6209	MITSUBA CORP	0.001%	98.472%
6210	EARTH CHEMICAL	0.001%	98.474%
6211	TONG YANG INV B	0.001%	98.475%
6212	TED BAKER PLC	0.001%	98.476%
6213	ELRINGKLINGER	0.001%	98.477%
6214	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.001%	98.478%
6215	DOMAIN HOLDINGS	0.001%	98.480%
6216	XENCOR INC COMMON STOCK USD.01	0.001%	98.481%
6217	ITALMOBILIARE S	0.001%	98.482%
6218	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.483%
6219	TKC CORPORATION	0.001%	98.484%
6220	TAMURA CORP	0.001%	98.486%
6221	SCHRODERS(NEW)	0.001%	98.487%
6222	SHINKONG SYNTHE	0.001%	98.488%
6223	IMMOBILIARE GRA	0.001%	98.489%
6224	CMK CORP	0.001%	98.490%
6225	TAYCA CORP	0.001%	98.491%
6226	TSUKUI CORP	0.001%	98.493%
6227	KUALA LUMPUR KE	0.001%	98.494%
6228	UTD COMMUNITY F	0.001%	98.495%
6229	CREDITO EMILIAN	0.001%	98.496%
6230	INDIAN BANK	0.001%	98.497%
6231	INFRASTRUCTURE	0.001%	98.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	HOGY MEDICAL CO	0.001%	98.500%
6233	MATAS AS	0.001%	98.501%
6234	AES TIETE ENERG	0.001%	98.502%
6235	BRF SA	0.001%	98.503%
6236	MARFRIG GLOBAL	0.001%	98.504%
6237	MENICON CO LTD	0.001%	98.506%
6238	DRAEGERWERK AG	0.001%	98.507%
6239	NEW WAVE GROUP	0.001%	98.508%
6240	TALK TALK TELEC	0.001%	98.509%
6241	DNO INTERNATION	0.001%	98.510%
6242	PIAGGIO	0.001%	98.512%
6243	PI INDUSTRIES L	0.001%	98.513%
6244	BLACKMORES LTD	0.001%	98.514%
6245	WAN HAI LINES	0.001%	98.515%
6246	COLOPL INC	0.001%	98.516%
6247	SUMMIT INDUSTRI	0.001%	98.517%
6248	IOI PROPERTIES	0.001%	98.519%
6249	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	98.520%
6250	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.521%
6251	CENTRAL GARDEN&	0.001%	98.522%
6252	MYOB GROUP LTD	0.001%	98.523%
6253	DXP ENTERPRISES	0.001%	98.524%
6254	SOULBRAIN CO LT	0.001%	98.526%
6255	GROWTHPOINT PRO	0.001%	98.527%
6256	GURIT HOLDING A	0.001%	98.528%
6257	TOKYO STEEL MFG	0.001%	98.529%
6258	PER AARSLEFF A/	0.001%	98.530%
6259	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.532%
6260	ENERGIAS DO BRA	0.001%	98.533%
6261	CHOFU SEISAKUSH	0.001%	98.534%
6262	FUKUSHIMA IND C	0.001%	98.535%
6263	MEC COMPANY LTD	0.001%	98.536%
6264	GREENCROSS LTD	0.001%	98.537%
6265	JOEL-JERUSALEM	0.001%	98.539%
6266	TREDEGAR CORP COMMON STOCK	0.001%	98.540%
6267	ADASTRIA HOLDI	0.001%	98.541%
6268	WOWPRIME CORP	0.001%	98.542%
6269	LEYOU TECHNOLOG	0.001%	98.543%
6270	SOUTHERN CROSS	0.001%	98.544%
6271	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.545%
6272	888 HOLDINGS	0.001%	98.547%
6273	DERMIRA INC	0.001%	98.548%
6274	DMCI HLDGS INC	0.001%	98.549%
6275	CALIAN GROUP LT	0.001%	98.550%
6276	BELLAMY'S AUSTR	0.001%	98.551%
6277	DONGBU HITEK CO	0.001%	98.552%
6278	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	98.554%
6279	COMMUNITY HEALT	0.001%	98.555%
6280	ACOM CO	0.001%	98.556%
6281	AGELLAN COMMERC	0.001%	98.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	FISSION URANIUM	0.001%	98.558%
6283	TAV HAVALIMANLA	0.001%	98.559%
6284	FUKUI BANK	0.001%	98.561%
6285	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.562%
6286	USI CORPORATION	0.001%	98.563%
6287	SINTOKOGIO	0.001%	98.564%
6288	MAGNESITA REFRA	0.001%	98.565%
6289	DENBURY RESOURC	0.001%	98.566%
6290	KINEPOLIS GROUP	0.001%	98.568%
6291	JAHWA ELECTRONI	0.001%	98.569%
6292	SUNWAY BHD	0.001%	98.570%
6293	PUMA AG	0.001%	98.571%
6294	CA IMMOBILIEN A	0.001%	98.572%
6295	TAIWAN GLASS	0.001%	98.573%
6296	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.574%
6297	SITRONIX TECHNO	0.001%	98.576%
6298	O/SEAS UNION EN	0.001%	98.577%
6299	CHOICE PROPERTI	0.001%	98.578%
6300	LG FASHION CORP	0.001%	98.579%
6301	WATERLAND FIN H	0.001%	98.580%
6302	OTE(HELLENIC TL	0.001%	98.581%
6303	DAIBIRU CORP	0.001%	98.582%
6304	Goldcrest Co.,	0.001%	98.584%
6305	AICHI BANK	0.001%	98.585%
6306	RETAIL ESTATES	0.001%	98.586%
6307	KOTOBUKI SPIRIT	0.001%	98.587%
6308	SHIKOKU BANK	0.001%	98.588%
6309	XINJIANG GOLDWI	0.001%	98.589%
6310	GRUPO AEROPORTU	0.001%	98.590%
6311	GLOW ENERGY	0.001%	98.592%
6312	DALI FOODS GROU	0.001%	98.593%
6313	CHINA ORIENTAL	0.001%	98.594%
6314	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	98.595%
6315	KOREA LINE CORP	0.001%	98.596%
6316	D.A. CONSORTIUM	0.001%	98.597%
6317	J-OIL MILLS INC	0.001%	98.598%
6318	DEUTSCHE BETEI	0.001%	98.600%
6319	US Wire Order	0.001%	98.601%
6320	CITIC 1616 HLDG	0.001%	98.602%
6321	VILMORIN CLAUSE	0.001%	98.603%
6322	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.604%
6323	CHESSWOOD GROUP	0.001%	98.605%
6324	TOPY INDUSTRIES	0.001%	98.606%
6325	CONEXIO CORP	0.001%	98.608%
6326	UNITED ENERGY G	0.001%	98.609%
6327	HANA TOUR SERVI	0.001%	98.610%
6328	MEYER BURGER TE	0.001%	98.611%
6329	PAGE INDUSTRIES	0.001%	98.612%
6330	BROWN (N) GROUP	0.001%	98.613%
6331	TV ASAHI CORP	0.001%	98.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	COMMERCIAL INTE	0.001%	98.616%
6333	IS DONGSEO CO L	0.001%	98.617%
6334	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	98.618%
6335	MAGYAR TELEKOM	0.001%	98.619%
6336	SUNPLUS TECHNOL	0.001%	98.620%
6337	WEST CHINA CEME	0.001%	98.621%
6338	PLAYA HOTELS &	0.001%	98.622%
6339	MALAYSIAN RES C	0.001%	98.623%
6340	ARDENTEC CORP	0.001%	98.625%
6341	STOBART GROUP L	0.001%	98.626%
6342	YOKOGAWA BRIDGE	0.001%	98.627%
6343	TOA CORP	0.001%	98.628%
6344	RTL GROUP SA	0.001%	98.629%
6345	SKS MICROFINANC	0.001%	98.630%
6346	CARDINAL ENERGY	0.001%	98.631%
6347	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.632%
6348	DAIKYO INC	0.001%	98.634%
6349	AMPLIFON SPA NE	0.001%	98.635%
6350	FINISH LINE INC	0.001%	98.636%
6351	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	98.637%
6352	GOLDEN EAGLE RE	0.001%	98.638%
6353	CASTROL INDIA L	0.001%	98.639%
6354	GUERBET	0.001%	98.640%
6355	ANGLO AMERICAN	0.001%	98.641%
6356	BLACK DIAMOND G	0.001%	98.643%
6357	NITTO ELECTRIC	0.001%	98.644%
6358	ELMOS SEMICONDU	0.001%	98.645%
6359	GENMAB A/S	0.001%	98.646%
6360	HUNG SHENG CONS	0.001%	98.647%
6361	GCL NEW ENERGY	0.001%	98.648%
6362	KOREA EXPRESS C	0.001%	98.649%
6363	MATAHARI DEPART	0.001%	98.650%
6364	PP LONDON SUMAT	0.001%	98.652%
6365	NIPPON DENKO CO	0.001%	98.653%
6366	HOSOKAWA MICRON	0.001%	98.654%
6367	HANKYU REIT INC	0.001%	98.655%
6368	BML INC	0.001%	98.656%
6369	UNITED LABORATO	0.001%	98.657%
6370	STELLA CHEMIFA	0.001%	98.658%
6371	CJ CGV	0.001%	98.659%
6372	ODONTOPREV SA	0.001%	98.660%
6373	NOVOLIPET STEEL	0.001%	98.662%
6374	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	98.663%
6375	LG INTL CORP	0.001%	98.664%
6376	CHUGOKU MAR PAI	0.001%	98.665%
6377	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	98.666%
6378	HK ELECTRIC INV	0.001%	98.667%
6379	KARDEX	0.001%	98.668%
6380	NEC NETWK & SYS	0.001%	98.669%
6381	HC INTERNATIONA	0.001%	98.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.672%
6383	EUROPCAR GROUPE	0.001%	98.673%
6384	SPIRENT COMMUNI	0.001%	98.674%
6385	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.001%	98.675%
6386	SHIKUN & BINUI	0.001%	98.676%
6387	FUJI MEDIA HOLD	0.001%	98.677%
6388	HU LANE ASSOCIA	0.001%	98.678%
6389	REDES ENERGETIC	0.001%	98.679%
6390	POLYTEC HOLDING	0.001%	98.680%
6391	DYDO DRINCO INC	0.001%	98.682%
6392	MAYR-MELNHOF KA	0.001%	98.683%
6393	MOCHIDA PHARM C	0.001%	98.684%
6394	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.685%
6395	CIR-COMPAGNIE I	0.001%	98.686%
6396	YOKOHAMA REITO	0.001%	98.687%
6397	S.A.C.I. FALABE	0.001%	98.688%
6398	CP POKPHAND CO	0.001%	98.689%
6399	DAIKYONISHIKAWA	0.001%	98.690%
6400	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.691%
6401	HAVELLS INDIA L	0.001%	98.693%
6402	JVC KENWOOD HLD	0.001%	98.694%
6403	DAEDUCK GDS	0.001%	98.695%
6404	CLEANAWAY CO LT	0.001%	98.696%
6405	DUCOMMUN INC COMMON STOCK USD.01	0.001%	98.697%
6406	NEUROCRINE BIOS	0.001%	98.698%
6407	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.699%
6408	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.700%
6409	AMADA HOLDINGS	0.001%	98.701%
6410	OKAMOTO INDUSTR	0.001%	98.703%
6411	ELBIT SYSTEMS L	0.001%	98.704%
6412	JAPAN AIRPORT T	0.001%	98.705%
6413	SSANGYONG CEMEN	0.001%	98.706%
6414	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	98.707%
6415	MONOTARO CO.LTD	0.001%	98.708%
6416	BANGKOK EXPRESS	0.001%	98.709%
6417	TAINAN SPINNING	0.001%	98.710%
6418	SOL MELIA SA	0.001%	98.711%
6419	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.712%
6420	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.713%
6421	UPONOR OYJ	0.001%	98.715%
6422	PIOLAX CO	0.001%	98.716%
6423	METRO PACIFIC I	0.001%	98.717%
6424	INWIDO AB	0.001%	98.718%
6425	FRASERS COMMERC	0.001%	98.719%
6426	MULTIPLAN EMPRE	0.001%	98.720%
6427	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	98.721%
6428	DAISEKI CO LTD	0.001%	98.722%
6429	SUN FRONTIER FU	0.001%	98.723%
6430	ISEKI & CO	0.001%	98.724%
6431	SIGMA PHARMACEU	0.001%	98.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	PROTECTOR FORSI	0.001%	98.727%
6433	INTL NICKEL IND	0.001%	98.728%
6434	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.729%
6435	HAMAMATSU PHOTO	0.001%	98.730%
6436	WIZZ AIR HOLDIN	0.001%	98.731%
6437	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.732%
6438	HANON SYSTEMS	0.001%	98.733%
6439	TIKKURILA OY	0.001%	98.734%
6440	TAIWAN TEA CORP	0.001%	98.735%
6441	NAKANISHI INC	0.001%	98.736%
6442	HEADLAM GROUP	0.001%	98.737%
6443	SIERRA BANCORP COMMON STOCK	0.001%	98.739%
6444	GRENDENE SA	0.001%	98.740%
6445	JASA MARGA	0.001%	98.741%
6446	CIA TRANSM ENER	0.001%	98.742%
6447	SUPER-SOL	0.001%	98.743%
6448	UMS HLDGS LTD	0.001%	98.744%
6449	MOTHERSON SUMI	0.001%	98.745%
6450	FUJI KYUKO CO L	0.001%	98.746%
6451	BW OFFSHORE LTD	0.001%	98.747%
6452	TOKYOTOKEIBA CO	0.001%	98.748%
6453	BANK NEGARA IND	0.001%	98.749%
6454	NATIONAL STORAG	0.001%	98.750%
6455	IMPERIAL METALS	0.001%	98.752%
6456	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	98.753%
6457	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.754%
6458	CRH MEDICAL COR	0.001%	98.755%
6459	AKBANK TAS	0.001%	98.756%
6460	NIPPON DENSETSU	0.001%	98.757%
6461	CANON ELECTRONI	0.001%	98.758%
6462	INVESTEC PROP F	0.001%	98.759%
6463	BT INVESTMENT M	0.001%	98.760%
6464	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.761%
6465	CASHBUILD LTD	0.001%	98.762%
6466	KONGSBERG AUTOM	0.001%	98.763%
6467	AMERICAN PUBLIC	0.001%	98.764%
6468	POLA ORBIS HLDG	0.001%	98.766%
6469	IBASE TECHNOLOG	0.001%	98.767%
6470	GLADSTONE COMME	0.001%	98.768%
6471	J TRUST CO. LTD	0.001%	98.769%
6472	NEO SOLAR POWER	0.001%	98.770%
6473	TTY BIPHARM CO	0.001%	98.771%
6474	AIDA ENGINEERIN	0.001%	98.772%
6475	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.773%
6476	WARABEYA NICHII	0.001%	98.774%
6477	KENKO MAYONNAIS	0.001%	98.775%
6478	TOKAI HOLDINGS	0.001%	98.776%
6479	GEMDALE PROPERT	0.001%	98.777%
6480	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.778%
6481	POSCO CHEMTECH	0.001%	98.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	CHINA GALAXY SE	0.001%	98.781%
6483	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.782%
6484	CULP INC COMMON STOCK USD.05	0.001%	98.783%
6485	DAESANG CORP	0.001%	98.784%
6486	INFRATIL LTD	0.001%	98.785%
6487	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.786%
6488	CENT PATTANA PU	0.001%	98.787%
6489	CREDIT CORP GRO	0.001%	98.788%
6490	PAO DE ACUCAR C	0.001%	98.789%
6491	VILLEROY & BOCH	0.001%	98.790%
6492	AXT INC COMMON STOCK USD.001	0.001%	98.791%
6493	ADVANCED WIRELE	0.001%	98.792%
6494	HOCHSCHILD MINI	0.001%	98.793%
6495	KYOWA HAKKO KIR	0.001%	98.794%
6496	HOKKAIDO ELEC P	0.001%	98.795%
6497	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.797%
6498	VAUDOISE ASSURA	0.001%	98.798%
6499	CADILA HEALTHCA	0.001%	98.799%
6500	DAKTRONICS INC COMMON STOCK	0.001%	98.800%
6501	YOUNGWON CORP	0.001%	98.801%
6502	BARNES & NOBLE	0.001%	98.802%
6503	SINFONIA TECHNO	0.001%	98.803%
6504	GLENMARK PHARM	0.001%	98.804%
6505	MITSUBISHI STEE	0.001%	98.805%
6506	1ST PHILIPPINE	0.001%	98.806%
6507	CLAS OHLSON AB	0.001%	98.807%
6508	TSI HOLDINGS CO	0.001%	98.808%
6509	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.809%
6510	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	98.810%
6511	STRABAG SE	0.001%	98.811%
6512	SHUTTLE INC	0.001%	98.812%
6513	MYER HOLDINGS L	0.001%	98.813%
6514	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.814%
6515	NAVITAS LTD	0.001%	98.815%
6516	CHINA SHENGMU O	0.001%	98.817%
6517	HONG LEONG BANK	0.001%	98.818%
6518	SHANGHAI JIN JI	0.001%	98.819%
6519	TORSTAR CORP CL	0.001%	98.820%
6520	MITRA ADIPERKAS	0.001%	98.821%
6521	V TECHNOLOGY	0.001%	98.822%
6522	BK OF NAGOYA	0.001%	98.823%
6523	SHIBUYA KOGYO C	0.001%	98.824%
6524	KOSSAN RUBBER I	0.001%	98.825%
6525	IDFC BANK LTD	0.001%	98.826%
6526	CHINA POWER INT	0.001%	98.827%
6527	SINOTRANS SHIPP	0.001%	98.828%
6528	FERROTEC CORP	0.001%	98.829%
6529	SMI HOLDINGS GR	0.001%	98.830%
6530	ARATA CORP	0.001%	98.831%
6531	CARBONITE INC COMMON STOCK USD.01	0.001%	98.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	YELLOW HAT LTD.	0.001%	98.833%
6533	TENARIS S.A.	0.001%	98.834%
6534	TAIWAN ACCEPTAN	0.001%	98.835%
6535	VITAL HEALTHCAR	0.001%	98.836%
6536	RAISIO YHTYMA O	0.001%	98.837%
6537	SMARTONE TELECO	0.001%	98.838%
6538	PETRA DIAMONDS	0.001%	98.839%
6539	BK OF RYUKYUS	0.001%	98.841%
6540	OIL & NATURAL G	0.001%	98.842%
6541	MARCO POLO DEV	0.001%	98.843%
6542	RECHI PRECISION	0.001%	98.844%
6543	BQE NATL BELGIQ	0.001%	98.845%
6544	TOP GLOVE CORP	0.001%	98.846%
6545	SK GAS	0.001%	98.847%
6546	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.848%
6547	C C LAND HOLDIN	0.001%	98.849%
6548	CLARION CO	0.001%	98.850%
6549	CHINA LIFE INSU	0.001%	98.851%
6550	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.852%
6551	NIKKISO CO	0.001%	98.853%
6552	BANCOLOMBIA SA	0.001%	98.854%
6553	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.855%
6554	QOL CO LTD	0.001%	98.856%
6555	ADITYA BIRLA FA	0.001%	98.857%
6556	SK NETWORKS CO	0.001%	98.858%
6557	CHUBU SHIRYO CO	0.001%	98.859%
6558	GUANGSHEN RAILW	0.001%	98.860%
6559	TEJON RANCH CO	0.001%	98.861%
6560	WILSON BAYLY HO	0.001%	98.862%
6561	MUHIBBAH ENGINE	0.001%	98.863%
6562	PRESTIGE INTERN	0.001%	98.864%
6563	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	98.865%
6564	EMPEROR INTL HL	0.001%	98.866%
6565	MARUDAI FOOD CO	0.001%	98.867%
6566	SKISTAR AB	0.001%	98.868%
6567	PAN JIT INTERNA	0.001%	98.869%
6568	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.870%
6569	PETROLEUM GEO-S	0.001%	98.871%
6570	BANK PEKAO	0.001%	98.872%
6571	BANGKOK LAND PC	0.001%	98.873%
6572	RAITO KOGYO CO	0.001%	98.874%
6573	PRUKSA HOLDING	0.001%	98.876%
6574	PHOTO-ME INTERN	0.001%	98.877%
6575	YUEXIU REAL ES	0.001%	98.878%
6576	SHIKOKU CHEMICA	0.001%	98.879%
6577	FRONTERA ENERGY	0.001%	98.880%
6578	MGM CHINA HLDGS	0.001%	98.881%
6579	CHINA WATER AFF	0.001%	98.882%
6580	PAZ CORP SA	0.001%	98.883%
6581	XO GROUP INC COMMON STOCK USD.01	0.001%	98.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	OBIC	0.001%	98.885%
6583	FUKUDA DENSHI C	0.001%	98.886%
6584	PC DEPOT CORP	0.001%	98.887%
6585	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.888%
6586	TEKKEN CORP	0.001%	98.889%
6587	AVEX GROUP HOLD	0.001%	98.890%
6588	SCHRODER REAL E	0.001%	98.891%
6589	DEXERIALS CORP	0.001%	98.892%
6590	COAL INDIA LTD	0.001%	98.893%
6591	GREEN CROSS HLD	0.001%	98.894%
6592	XEBIO CO	0.001%	98.895%
6593	DEVOTEAM SA	0.001%	98.896%
6594	ZALANDO SE	0.001%	98.897%
6595	TPI POLENE PCL	0.001%	98.898%
6596	QINGDAO PORT IN	0.001%	98.899%
6597	SIME DARBY PLAN	0.001%	98.900%
6598	TAIYO INK MFG C	0.001%	98.901%
6599	DIVERS RES BHD	0.001%	98.902%
6600	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	98.903%
6601	AT HOME GROUP INC COMMON STOCK USD.01	0.001%	98.904%
6602	SANSIRI PUBLIC	0.001%	98.905%
6603	SANDEN CORP	0.001%	98.906%
6604	VZ HOLDING AG	0.001%	98.907%
6605	OSSTEM IMPLANT	0.001%	98.908%
6606	KVAERNER ASA	0.001%	98.909%
6607	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.910%
6608	ATEN INTERNATIO	0.001%	98.911%
6609	MGM GROWTH PROPERTIES LLC A REIT	0.001%	98.912%
6610	DESCENTE LTD.	0.001%	98.913%
6611	DISCO CORPORATI	0.001%	98.914%
6612	CHINA HIGH SPEE	0.001%	98.915%
6613	WASHTEC AG	0.001%	98.916%
6614	FOCALTECH SYSTE	0.001%	98.917%
6615	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	98.918%
6616	WISDOM MARINE L	0.001%	98.919%
6617	VOSSLOH AG	0.001%	98.920%
6618	KINSUS INTERCON	0.001%	98.921%
6619	ROCK FIELD CO	0.001%	98.922%
6620	AVIC INTERNATIO	0.001%	98.923%
6621	ASTRA AGRO LEST	0.001%	98.924%
6622	DAIKI ALUMINIUM	0.001%	98.925%
6623	TORII PHARM CO	0.001%	98.926%
6624	AICHI STEEL WOR	0.001%	98.927%
6625	K.C. TECH	0.001%	98.928%
6626	KUMIAI CHEM IND	0.001%	98.929%
6627	NIDEC CORPORATI	0.001%	98.930%
6628	BRITISH AMERICA	0.001%	98.931%
6629	MAH SING GROUP	0.001%	98.932%
6630	NITTA CORP	0.001%	98.933%
6631	UNION BNK OF IN	0.001%	98.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	JAPAN WOOL TEXT	0.001%	98.935%
6633	YAMAICHI ELECTR	0.001%	98.936%
6634	MCBRIDE PLC	0.001%	98.937%
6635	GREIF INC CL B COMMON STOCK	0.001%	98.938%
6636	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.939%
6637	NIPPON CARBON C	0.001%	98.940%
6638	JOYFUL HONDA CO	0.001%	98.941%
6639	SOILBUILD BUSIN	0.001%	98.942%
6640	NORITZ CORP	0.001%	98.943%
6641	TSUMURA & CO	0.001%	98.944%
6642	ACCORDIA GOLF T	0.001%	98.945%
6643	AI HOLDINGS COR	0.001%	98.946%
6644	THULE GROUP AB/	0.001%	98.947%
6645	ARGOSY PROPERTY	0.001%	98.948%
6646	YANG MING MARIN	0.001%	98.949%
6647	HULIC CO LTD	0.001%	98.950%
6648	PETRON CORP	0.001%	98.951%
6649	ANANDA DEVELOPM	0.001%	98.952%
6650	ASAHI CO LTD	0.001%	98.953%
6651	TA YA ELEC WIR&	0.001%	98.954%
6652	FRANK'S INTERNA	0.001%	98.955%
6653	SANOFI INDIA LT	0.001%	98.956%
6654	AUSTRALIAN PHAR	0.001%	98.957%
6655	KASAI KOGYO CO	0.001%	98.958%
6656	AGRANA BETEILIG	0.001%	98.959%
6657	GRUPO SIMEC S.A	0.001%	98.960%
6658	HAYNES INTL INC	0.001%	98.961%
6659	AKR CORPORINDO	0.001%	98.962%
6660	SCSK CORPORATIO	0.001%	98.963%
6661	GREATVIEW ASEPT	0.001%	98.964%
6662	COLOWIDE CO LTD	0.001%	98.965%
6663	SKY NETWORK TEL	0.001%	98.966%
6664	KWS SAAT AG	0.001%	98.967%
6665	ARISAWA MFG CO	0.001%	98.968%
6666	SATO CORP	0.001%	98.969%
6667	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.970%
6668	SEMIRARA MINING	0.001%	98.971%
6669	DASSAULT AVIATI	0.001%	98.972%
6670	VECTRUS INC COMMON STOCK USD.01	0.001%	98.973%
6671	HCI GROUP INC COMMON STOCK	0.001%	98.974%
6672	VITTORIA ASSICU	0.001%	98.975%
6673	MCMILLAN SHAKES	0.001%	98.976%
6674	BLOOMBERRY RESO	0.001%	98.977%
6675	SHIZUOKAGAS CO	0.001%	98.978%
6676	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.979%
6677	SAKATA INX CORP	0.001%	98.980%
6678	VECTURA GROUP	0.001%	98.981%
6679	NONG SHIM CO	0.001%	98.982%
6680	LING SEN PRECIS	0.001%	98.983%
6681	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	DAH CHONG HONG	0.001%	98.985%
6683	TOYO CONSTRUCTI	0.001%	98.986%
6684	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.987%
6685	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.988%
6686	AMTRAN TECHNOLO	0.001%	98.989%
6687	PHISON ELECTRON	0.001%	98.990%
6688	DEL FRISCOS RES	0.001%	98.991%
6689	PREMIER FOODS	0.001%	98.992%
6690	ORIENT CORP	0.001%	98.993%
6691	KONOIKE TRANSPO	0.001%	98.993%
6692	SUMITOMO SEIKA	0.001%	98.994%
6693	RENEWABLE ENERG	0.001%	98.995%
6694	LEXTAR ELECTRON	0.001%	98.996%
6695	TITAN CEMENT CO	0.001%	98.997%
6696	SURTECO SE	0.001%	98.998%
6697	KIER GROUP	0.001%	98.999%
6698	NOJIMA CORP	0.001%	99.000%
6699	HARMONIC INC	0.001%	99.001%
6700	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	99.002%
6701	NESTLE INDIA	0.001%	99.003%
6702	YAMABIKO CORP	0.001%	99.004%
6703	DATA COMMUNICAT	0.001%	99.005%
6704	INFOMART CORP	0.001%	99.006%
6705	YUASA TRADING C	0.001%	99.007%
6706	RAJESH EXPORTS	0.001%	99.008%
6707	BEML LTD	0.001%	99.009%
6708	TRONC INC COMMON STOCK USD.01	0.001%	99.010%
6709	SUESS MICRO TEC	0.001%	99.011%
6710	HOKUETSU BANK	0.001%	99.012%
6711	S&T MOTIV CO LT	0.001%	99.013%
6712	HI-LEX CORP	0.001%	99.014%
6713	TOWNGAS CHINA C	0.001%	99.015%
6714	TOWA PHARM CO L	0.001%	99.016%
6715	NISSIN CORP	0.001%	99.017%
6716	CHINA MACHINERY	0.001%	99.018%
6717	ALTAMIR AMBOISE	0.001%	99.019%
6718	AKASTOR ASA	0.001%	99.020%
6719	SAVENCIA SA	0.001%	99.021%
6720	GS RETAIL CO LT	0.001%	99.022%
6721	NORITAKE CO	0.001%	99.023%
6722	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.024%
6723	AVEO GROUP	0.001%	99.025%
6724	TORRENT PHARM	0.001%	99.026%
6725	TON YI CORP	0.001%	99.027%
6726	RESOLUTE MINING	0.001%	99.027%
6727	ALPEK SAB	0.001%	99.028%
6728	OSAKI ELECTRIC	0.001%	99.029%
6729	ASANUMA CORP	0.001%	99.030%
6730	MITSUBOSHI BELT	0.001%	99.031%
6731	GPO DE INVERSIO	0.001%	99.032%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	ACANDO AB	0.001%	99.033%
6733	CEMEX LATAM HLD	0.001%	99.034%
6734	ACACIA MINING	0.001%	99.035%
6735	SEAH STEEL	0.001%	99.036%
6736	VP BANK AG	0.001%	99.037%
6737	INDUSTRL FIN(IF	0.001%	99.038%
6738	SP SETIA	0.001%	99.039%
6739	LIFESTYLE INTER	0.001%	99.040%
6740	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	99.041%
6741	GRUMA SA DE CV	0.001%	99.042%
6742	SHOEI FOODS COR	0.001%	99.043%
6743	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.044%
6744	IGUATEMI EMP SH	0.001%	99.045%
6745	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.046%
6746	AMSTERDAM COMMO	0.001%	99.047%
6747	BELC CO LTD	0.001%	99.048%
6748	PEMBANGUNAN P	0.001%	99.049%
6749	DATANG INTL POW	0.001%	99.050%
6750	GLOBANT SA	0.001%	99.050%
6751	KOREA KOLMAR CO	0.001%	99.051%
6752	VERITIV CORP COMMON STOCK USD.01	0.001%	99.052%
6753	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	99.053%
6754	FRASERS HOSPITA	0.001%	99.054%
6755	OPAP SA	0.001%	99.055%
6756	NISHIO RENT ALL	0.001%	99.056%
6757	KOLON CORPORATI	0.001%	99.057%
6758	COWEN INC COMMON STOCK USD.01	0.001%	99.058%
6759	EUROPAC PAPELES	0.001%	99.059%
6760	VT HOLDINGS CO	0.001%	99.060%
6761	ESPEC CORP	0.001%	99.061%
6762	SALMAR ASA	0.001%	99.062%
6763	MIQUEL Y COSTAS	0.001%	99.063%
6764	MAINSTREET EQUI	0.001%	99.064%
6765	JAPARA HEALTHCA	0.001%	99.065%
6766	PT TIMAH TBK	0.001%	99.066%
6767	CIA SANEAMENTO	0.001%	99.067%
6768	NTT URBAN DEVEL	0.001%	99.068%
6769	SLC AGRICOLA SA	0.001%	99.069%
6770	CHINA MANMADE F	0.001%	99.069%
6771	DIC ASSET AG	0.001%	99.070%
6772	ESSENTIAL ENERG	0.001%	99.071%
6773	MASTERLINK SECS	0.001%	99.072%
6774	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	99.073%
6775	TENARIS S.A.	0.001%	99.074%
6776	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.075%
6777	CONSTRUTORA TEN	0.001%	99.076%
6778	EHIME BANK	0.001%	99.077%
6779	PETRONAS DAGANG	0.001%	99.078%
6780	TT ELECTRONICS	0.001%	99.079%
6781	AVANZA BANK HOL	0.001%	99.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	ACHILLES CORP	0.001%	99.081%
6783	FBD HLDGS	0.001%	99.082%
6784	HOTEL SHILLA	0.001%	99.083%
6785	MAN SE	0.001%	99.084%
6786	STARHUB LIMITED	0.001%	99.085%
6787	YASUNAGA CORP	0.001%	99.085%
6788	TAIHEI DENGYO	0.001%	99.086%
6789	GP STRATEGIES C	0.001%	99.087%
6790	MOTA ENIGL SGPS	0.001%	99.088%
6791	DAI-DAN CO	0.001%	99.089%
6792	MICHINOKU BANK	0.001%	99.090%
6793	KARNATAKA BANK	0.001%	99.091%
6794	CAPITA GROUP PL	0.001%	99.092%
6795	MATSUYA FOODS C	0.001%	99.093%
6796	KAGA ELECTRONIC	0.001%	99.094%
6797	LIVZON PHARMACE	0.001%	99.095%
6798	STEF-TFE NEW	0.001%	99.096%
6799	ECOPETROL SA	0.001%	99.097%
6800	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	99.098%
6801	SHANDONG CHENMI	0.001%	99.099%
6802	BURSA MALAYSIA	0.001%	99.099%
6803	ECO WORLD DEVL	0.001%	99.100%
6804	MINOR INTERNATI	0.001%	99.101%
6805	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	99.102%
6806	KRBL LTD	0.001%	99.103%
6807	YIEH PHUI ENTS	0.001%	99.104%
6808	ILUKA RESOURCES	0.001%	99.105%
6809	AIMS AMP CAPITA	0.001%	99.106%
6810	HOWA MACHINERY	0.001%	99.107%
6811	BANDO CHEMICAL	0.001%	99.108%
6812	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	99.109%
6813	HANSON INTL TBK	0.001%	99.110%
6814	FUTABA INDUSTRI	0.001%	99.111%
6815	OBEROI REALTY L	0.001%	99.112%
6816	VETROPACK HOLDI	0.001%	99.113%
6817	FIRST REIT	0.001%	99.113%
6818	EAGLE INDUSTRY	0.001%	99.114%
6819	PRINCE HOUSING	0.001%	99.115%
6820	COGOBUY GROUP	0.001%	99.116%
6821	YANZHOU COAL MI	0.001%	99.117%
6822	MEDIA NUSANTARA	0.001%	99.118%
6823	CHAROEN POK PHA	0.001%	99.119%
6824	HIQ INTERNATIONAL	0.001%	99.120%
6825	SODA SANAYII	0.001%	99.121%
6826	WCT HOLDINGS BH	0.001%	99.122%
6827	CHAROEN POKPHAN	0.001%	99.123%
6828	BANK OF PHILIPP	0.001%	99.124%
6829	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	99.125%
6830	LOOKERS PLC	0.001%	99.125%
6831	KUDELSKI S.A.	0.001%	99.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	HKR INTL LTD	0.001%	99.127%
6833	BANGKOK DUSIT M	0.001%	99.128%
6834	XTEP INTERNATIO	0.001%	99.129%
6835	NAUTILUS GROUP	0.001%	99.130%
6836	HNZ GROUP INC	0.001%	99.131%
6837	ONE HOSPITALITY	0.001%	99.132%
6838	METROPOLITAN BA	0.001%	99.133%
6839	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	99.134%
6840	CUTERA INC COMMON STOCK USD.001	0.001%	99.135%
6841	SRA HOLDINGS IN	0.001%	99.136%
6842	NIPPON PILLAR P	0.001%	99.136%
6843	NINTENDO CO	0.001%	99.137%
6844	LANDEC CORP	0.001%	99.138%
6845	KINIK CO	0.001%	99.139%
6846	NATIONAL GRID P	0.001%	99.140%
6847	GUOCO GROUP	0.001%	99.141%
6848	EN-JAPAN INC.	0.001%	99.142%
6849	ERCROS SA	0.001%	99.143%
6850	STAGECOACH GROU	0.001%	99.144%
6851	NISSEI PLSTIC I	0.001%	99.145%
6852	SAMYANG HOLDING	0.001%	99.146%
6853	HURCO COMPANIES INC COMMON STOCK	0.001%	99.147%
6854	MAJOR CINEPLEX	0.001%	99.148%
6855	CONSUN PHARMACE	0.001%	99.148%
6856	RIKEN CORP	0.001%	99.149%
6857	HEARTLAND NEW Z	0.001%	99.150%
6858	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	99.151%
6859	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	99.152%
6860	NEXEN TIRE CORP	0.001%	99.153%
6861	CEDAR REALTY TRUST INC REIT USD.06	0.001%	99.154%
6862	RONSHINE CHINA	0.001%	99.155%
6863	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.156%
6864	HYUNDAI ELEVATO	0.001%	99.157%
6865	ARROW GLOBAL GR	0.001%	99.158%
6866	TECHNICOLOR	0.001%	99.158%
6867	JAIPRAKASH ASSO	0.001%	99.159%
6868	GLORIA MATERIAL	0.001%	99.160%
6869	MLP AG	0.001%	99.161%
6870	MESA LABORATORIES INC COMMON STOCK	0.001%	99.162%
6871	TAMARACK VALLEY	0.001%	99.163%
6872	OPTO TECH CORPN	0.001%	99.164%
6873	GEMTEK TECHNOLO	0.001%	99.165%
6874	WYNN MACAU LTD	0.001%	99.166%
6875	UNILEVER INDONE	0.001%	99.167%
6876	MIYAZAKI BANK	0.001%	99.168%
6877	CORP MOCTEZUMA	0.001%	99.168%
6878	GINKO INTERNATI	0.001%	99.169%
6879	AVON PRODUCTS I	0.001%	99.170%
6880	CEMENTIR S.p.A.	0.001%	99.171%
6881	L'OCCITANE INTE	0.001%	99.172%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	SELECT HARVESTS	0.001%	99.173%
6883	CONCORD NEW ENE	0.001%	99.174%
6884	ORACLE CORP JAP	0.001%	99.175%
6885	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	99.176%
6886	MEKONOMEN AB	0.001%	99.177%
6887	SIIC ENVIRONMEN	0.001%	99.178%
6888	AUSTRALIAN AGRI	0.001%	99.178%
6889	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	99.179%
6890	FUKUDA CORP	0.001%	99.180%
6891	NISHIMATSUYA CH	0.001%	99.181%
6892	WEIBO CORP SPON ADR ADR USD.00025	0.001%	99.182%
6893	ROBINSONS RETAI	0.001%	99.183%
6894	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	99.184%
6895	UKC HOLDINGS CO	0.001%	99.185%
6896	AEKYUNG PETROCH	0.001%	99.186%
6897	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.186%
6898	WELCIA HOLDINGS	0.001%	99.187%
6899	PARQUE ARAUCO S	0.001%	99.188%
6900	CT REAL ESTATE	0.001%	99.189%
6901	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	99.190%
6902	INDOCEMENT TUNG	0.001%	99.191%
6903	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	99.192%
6904	HONGHUA GROUP L	0.001%	99.193%
6905	FAR EAST DEPT	0.001%	99.194%
6906	CARL ZEISS MEDI	0.001%	99.195%
6907	HIMART CO LTD	0.001%	99.195%
6908	TECHTARGET COMMON STOCK USD.001	0.001%	99.196%
6909	SHIBAURA ELECTR	0.001%	99.197%
6910	MIXI INC	0.001%	99.198%
6911	TOCALO CO LTD	0.001%	99.199%
6912	BINCK NV	0.001%	99.200%
6913	EMIRA PROPERTY	0.001%	99.201%
6914	CLEVO	0.001%	99.202%
6915	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	99.203%
6916	AOI ELECTRONICS	0.001%	99.203%
6917	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.204%
6918	CPMC HLDGS LTD	0.001%	99.205%
6919	KALBE FARMA	0.001%	99.206%
6920	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	99.207%
6921	T.HASEGAWA CO	0.001%	99.208%
6922	GODREJ CONSUMER	0.001%	99.209%
6923	TOTETSU KOGYO C	0.001%	99.210%
6924	GROUPE CRIT	0.001%	99.211%
6925	HIBIYA ENGINEER	0.001%	99.211%
6926	ASX LTD	0.001%	99.212%
6927	SHANGHAI ELECTR	0.001%	99.213%
6928	KIKKOMAN CORP	0.001%	99.214%
6929	NEO-CHINA GROUP	0.001%	99.215%
6930	IRON BRIDGE RES	0.001%	99.216%
6931	SHIN ZU SHING C	0.001%	99.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	DEVRO	0.001%	99.218%
6933	RANDON SA IMPL	0.001%	99.219%
6934	SYSTEX CORPORAT	0.001%	99.219%
6935	NORDEX AG	0.001%	99.220%
6936	TAEYOUNG ENGINE	0.001%	99.221%
6937	EASY BIO INC	0.001%	99.222%
6938	ASSOCD INTL HOT	0.001%	99.223%
6939	MGI COUTIER	0.001%	99.224%
6940	NOVA MEASURING	0.001%	99.225%
6941	YAKULT HONSHA C	0.001%	99.226%
6942	DAIICHI KIGENSO	0.001%	99.226%
6943	OCEAN YIELD ASA	0.001%	99.227%
6944	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	99.228%
6945	TAIWAN COGENERA	0.001%	99.229%
6946	EL PUERTO DE LI	0.001%	99.230%
6947	BACHEM HLD AG-B	0.001%	99.231%
6948	BREVILLE GROUP	0.001%	99.232%
6949	MIDDLESEX WATER CO COMMON STOCK	0.001%	99.233%
6950	SCHMOLZ+BICKENB	0.001%	99.233%
6951	TOWA CORP	0.001%	99.234%
6952	CAWACHI LTD	0.001%	99.235%
6953	AEON FANTASY CO	0.001%	99.236%
6954	SEED CO LTD/TOK	0.001%	99.237%
6955	XING AG	0.001%	99.238%
6956	KYOKUTO BOEKI K	0.001%	99.239%
6957	SAS AB	0.001%	99.240%
6958	RORZE CORP	0.001%	99.240%
6959	BES ENGINEERING	0.001%	99.241%
6960	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.242%
6961	MERIDA INDUSTRY	0.001%	99.243%
6962	ICL-ISRAEL CHEM	0.001%	99.244%
6963	FB FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.245%
6964	SPH REIT	0.001%	99.246%
6965	SRI TRANG AGRO	0.001%	99.247%
6966	WOCKHARDT LIMIT	0.001%	99.247%
6967	SUMITOMO TITANI	0.001%	99.248%
6968	CALBEE INC	0.001%	99.249%
6969	O-NET COMMUNICA	0.001%	99.250%
6970	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	99.251%
6971	KOMERCNI BANKA	0.001%	99.252%
6972	COLTENE HOLDI	0.001%	99.253%
6973	CERVUS EQUIPMEN	0.001%	99.254%
6974	SUMMARECON AGUN	0.001%	99.254%
6975	AJANTA PHARMA	0.001%	99.255%
6976	ADANI POWER LTD	0.001%	99.256%
6977	DAIDO METAL CO	0.001%	99.257%
6978	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	99.258%
6979	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.259%
6980	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	99.260%
6981	BK OF SAGA	0.001%	99.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	FULLTECH FIBER	0.001%	99.261%
6983	MATSUI SECURITI	0.001%	99.262%
6984	VIRTUS HEALTH L	0.001%	99.263%
6985	MORGAN SINDALL	0.001%	99.264%
6986	SIAMGAS AND PET	0.001%	99.265%
6987	LIPPO MALLS IN	0.001%	99.266%
6988	CT ENVIRONMENTA	0.001%	99.266%
6989	TIANJIN PORT DE	0.001%	99.267%
6990	BUKIT SEMBAWNG	0.001%	99.268%
6991	SHIN-ETSU POLYM	0.001%	99.269%
6992	AISAN INDUSTRY	0.001%	99.270%
6993	DONGFANG ELECT	0.001%	99.271%
6994	TAKASAGO INTL C	0.001%	99.272%
6995	SAINT MARC HLDG	0.001%	99.272%
6996	EREX CO LTD	0.001%	99.273%
6997	KAPPAHL HOLDING	0.001%	99.274%
6998	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	99.275%
6999	ACE HARDWARE IN	0.001%	99.276%
7000	TOSEI CORP	0.001%	99.277%
7001	NICHII GAKKAN C	0.001%	99.278%
7002	SIA REIT INC	0.001%	99.278%
7003	CHESNARA PLC	0.001%	99.279%
7004	SANGETSU CO	0.001%	99.280%
7005	DR.CI:LABO CO L	0.001%	99.281%
7006	SCHOELLER BLECK	0.001%	99.282%
7007	TOKAI RUBBER IN	0.001%	99.283%
7008	UNIBAIL-RODAMCO	0.001%	99.284%
7009	LAI SUN DEVELOP	0.001%	99.284%
7010	NIPPON ROAD CO	0.001%	99.285%
7011	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.286%
7012	DIGI INTL INC	0.001%	99.287%
7013	BANK OF CHONGQI	0.001%	99.288%
7014	CORP COMERCI SA	0.001%	99.289%
7015	NITTETSU MINING	0.001%	99.290%
7016	HARASHIN CO LTD	0.001%	99.290%
7017	STABILUS SA	0.001%	99.291%
7018	HO BEE INVESTME	0.001%	99.292%
7019	HAMAKYOREX CO L	0.001%	99.293%
7020	ASSYSTEM	0.001%	99.294%
7021	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	99.295%
7022	COMBA TELECOM S	0.001%	99.296%
7023	INABA DENKISANG	0.001%	99.296%
7024	SONG WON IND	0.001%	99.297%
7025	BEIJER ALMA AB	0.001%	99.298%
7026	TOYO KANETSU KK	0.001%	99.299%
7027	E CL SA	0.001%	99.300%
7028	TOWA BANK	0.001%	99.301%
7029	COSCO CORPORATI	0.001%	99.301%
7030	TIME DOTCOM BHD	0.001%	99.302%
7031	GPO AEROPORTUAR	0.001%	99.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	99.304%
7033	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.305%
7034	KOREA GAS CORP	0.001%	99.306%
7035	CMBC CAPITAL HO	0.001%	99.307%
7036	CHINA METAL PRO	0.001%	99.307%
7037	SOL SPA	0.001%	99.308%
7038	FORMULA SYST(19	0.001%	99.309%
7039	PRESSANCE CORPO	0.001%	99.310%
7040	CHEMRING GROUP	0.001%	99.311%
7041	FRONTLINE LTD/B	0.001%	99.312%
7042	H&R GMBH & CO K	0.001%	99.312%
7043	MOUNT GIBSON IR	0.001%	99.313%
7044	ALPHA & OMEGA S	0.001%	99.314%
7045	LIU CHONG HING	0.001%	99.315%
7046	UMW OIL & GAS C	0.001%	99.316%
7047	GINTECH ENERGY	0.001%	99.317%
7048	BRODRENE HARTMA	0.001%	99.318%
7049	YURTEC CORPORAT	0.001%	99.318%
7050	DANIELI & CO CO	0.001%	99.319%
7051	REPLY SPA	0.001%	99.320%
7052	mitsui fudosan	0.001%	99.321%
7053	KIKUCHI CO LTD	0.001%	99.322%
7054	MIZUHO FINL GP	0.001%	99.323%
7055	AP THAILAND PCL	0.001%	99.323%
7056	GL EVENTS	0.001%	99.324%
7057	CYFROWY POLSAT	0.001%	99.325%
7058	ROKKO BUTTER CO	0.001%	99.326%
7059	TV TOKYO HLDG C	0.001%	99.327%
7060	TI FINANCIAL HO	0.001%	99.328%
7061	EVN AG	0.001%	99.328%
7062	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	99.329%
7063	VEIDEKKE ASA	0.001%	99.330%
7064	BIESSE	0.001%	99.331%
7065	KESKO OYJ	0.001%	99.332%
7066	CIA DE DIST INT	0.001%	99.333%
7067	FAMOUS BRANDS L	0.001%	99.333%
7068	HONGKONG&SHANG	0.001%	99.334%
7069	FUJI CO(TOKYO)	0.001%	99.335%
7070	TAEKWANG IND CO	0.001%	99.336%
7071	CAMBIAN GROUP P	0.001%	99.337%
7072	SUN HUNG KAI CO	0.001%	99.338%
7073	SIGURD MICROELE	0.001%	99.338%
7074	ANGLO PACIFIC G	0.001%	99.339%
7075	AGRITRADE RESOU	0.001%	99.340%
7076	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	99.341%
7077	BAUER AG	0.001%	99.342%
7078	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	99.343%
7079	ARB CORP LTD	0.001%	99.343%
7080	DHT HOLDINGS IN	0.001%	99.344%
7081	UNIVERSAL MEDIC	0.001%	99.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TEXHONG TEXTILE	0.001%	99.346%
7083	ROBERT WALTERS	0.001%	99.347%
7084	SHINDENGEN ELEC	0.001%	99.348%
7085	GOL LINHAS AERE	0.001%	99.348%
7086	YAMAZEN CORPORA	0.001%	99.349%
7087	SDI CORP	0.001%	99.350%
7088	BORUSSIA DORTMU	0.001%	99.351%
7089	WESTERN ENERGY	0.001%	99.352%
7090	HANSTEEN HOLDIN	0.001%	99.352%
7091	PARTNER COMMUNI	0.001%	99.353%
7092	UNID CO LTD	0.001%	99.354%
7093	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	99.355%
7094	PSG GROUP LTD	0.001%	99.356%
7095	JAPAN PULP & PA	0.001%	99.357%
7096	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	99.357%
7097	RISO KAGAKU COR	0.001%	99.358%
7098	BETER BED HOLD	0.001%	99.359%
7099	CALIX INC COMMON STOCK	0.001%	99.360%
7100	WELSPUN INDIA L	0.001%	99.361%
7101	MACATAWA BANK CORP COMMON STOCK	0.001%	99.362%
7102	ECLAT TEXTILE C	0.001%	99.362%
7103	EIS ECZACIBASI	0.001%	99.363%
7104	ASCENTIAL PLC	0.001%	99.364%
7105	CHINA MAPLE LEA	0.001%	99.365%
7106	GREAT LAKES DRE	0.001%	99.366%
7107	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	99.366%
7108	QAD INC A COMMON STOCK	0.001%	99.367%
7109	SHANGHAI FOSUN	0.001%	99.368%
7110	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	99.369%
7111	HANDSOME CORP	0.001%	99.370%
7112	FINANCIAL PRODU	0.001%	99.371%
7113	PULSE SEISMIC	0.001%	99.371%
7114	G.U.D. HOLDINGS	0.001%	99.372%
7115	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	99.373%
7116	HAKDEX AB	0.001%	99.374%
7117	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	99.375%
7118	ECOPETROL SA SPONSORED ADR ADR	0.001%	99.375%
7119	MANILA ELECTRIC	0.001%	99.376%
7120	ELITE SEMICONDU	0.001%	99.377%
7121	MODEC INC	0.001%	99.378%
7122	SPEEDCAST INTL	0.001%	99.379%
7123	PIERRE & VACANC	0.001%	99.380%
7124	ALE PROPERTY TR	0.001%	99.380%
7125	CYBG PLC	0.001%	99.381%
7126	NVE CORP	0.001%	99.382%
7127	SOGEFI	0.001%	99.383%
7128	HUNTER DOUGLAS	0.001%	99.384%
7129	GEOX S.P.A.	0.001%	99.384%
7130	UTD INDUSTRIAL	0.001%	99.385%
7131	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	BRUNEL INTL	0.001%	99.387%
7133	ONE LIBERTY PRO	0.001%	99.388%
7134	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.389%
7135	ASAHI HOLDINGS	0.001%	99.389%
7136	MIGHTY RIVER PO	0.001%	99.390%
7137	EUGENE CORP	0.001%	99.391%
7138	KYOEI STEEL LTD	0.001%	99.392%
7139	CARNIVAL GROUP	0.001%	99.393%
7140	BOIRON	0.001%	99.393%
7141	SANRIO CO	0.001%	99.394%
7142	OITA BANK	0.001%	99.395%
7143	HYUNDAI ROTEM C	0.001%	99.396%
7144	MAGNITOGORS-SPO	0.001%	99.397%
7145	BRUNELLO CUCINE	0.001%	99.397%
7146	NORWEGIAN AIR S	0.001%	99.398%
7147	TECNICAS REUNID	0.001%	99.399%
7148	KAJARIA CERAMIC	0.001%	99.400%
7149	ALTRI SGPS S.A.	0.001%	99.401%
7150	PHOENIX MECANO	0.001%	99.401%
7151	HOUSING DEVELOP	0.001%	99.402%
7152	PHOENIX HLDGS L	0.001%	99.403%
7153	DAIRY FARM INTL	0.001%	99.404%
7154	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.405%
7155	SINARMAS LAND	0.001%	99.405%
7156	PROSPERITY REIT	0.001%	99.406%
7157	GOLDSUN DEV/CON	0.001%	99.407%
7158	SK TELECOM ADR	0.001%	99.408%
7159	AKKA TECHNOLOGI	0.001%	99.409%
7160	F-TECH INC	0.001%	99.410%
7161	CHINA INTL MARI	0.001%	99.410%
7162	GO-AHEAD GROUP	0.001%	99.411%
7163	SURMODICS INC COMMON STOCK USD.05	0.001%	99.412%
7164	SUPERBLOCK PCL	0.001%	99.413%
7165	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.001%	99.414%
7166	INTILAND DEVPT	0.001%	99.414%
7167	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.415%
7168	CIMC ENRIC HOLD	0.001%	99.416%
7169	FINOLEX CABLES	0.001%	99.417%
7170	CITIZENS INC COMMON STOCK	0.001%	99.418%
7171	LIVART CO LTD	0.001%	99.418%
7172	CAFE DE CORAL H	0.001%	99.419%
7173	TOX FREE SOLUTI	0.001%	99.420%
7174	B&B TOOLS AB	0.001%	99.421%
7175	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.421%
7176	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.422%
7177	NIHON NOHYAKU	0.001%	99.423%
7178	TESARO INC	0.001%	99.424%
7179	RAMAYANA LESTAR	0.001%	99.425%
7180	BIOGAIA AB	0.001%	99.425%
7181	HORNBAACH BAUMAR	0.001%	99.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	NETUREN CO	0.001%	99.427%
7183	KYOKUYO CO LTD	0.001%	99.428%
7184	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	99.429%
7185	MAX CO	0.001%	99.429%
7186	CORP INMOBILIAR	0.001%	99.430%
7187	LT GROUP INC	0.001%	99.431%
7188	SAIBU GAS CO	0.001%	99.432%
7189	BYGGMAX GROUP A	0.001%	99.433%
7190	CRAFT BREWERS A	0.001%	99.433%
7191	COCA-COLA FEMSA	0.001%	99.434%
7192	ECORODOVIAS INF	0.001%	99.435%
7193	CERVECERIAS UNI	0.001%	99.436%
7194	SANSHIN ELECTRO	0.001%	99.437%
7195	ORION CORP	0.001%	99.437%
7196	SWECO AB	0.001%	99.438%
7197	ATUL LTD	0.001%	99.439%
7198	EUROMONEY INST	0.001%	99.440%
7199	DANAL	0.001%	99.441%
7200	ADITYA BIRLA CA	0.001%	99.441%
7201	COLBUN S.A.	0.001%	99.442%
7202	LIFE CORPORATIO	0.001%	99.443%
7203	SOLOR A/S	0.001%	99.444%
7204	CENTURIA INDUST	0.001%	99.444%
7205	FANTASIA HOLDIN	0.001%	99.445%
7206	ORIOLA-KD CORP	0.001%	99.446%
7207	ACCESS CO LTD	0.001%	99.447%
7208	CONTROLADORA VU	0.001%	99.448%
7209	TONG HSING ELEC	0.001%	99.448%
7210	HOTAI MOTOR CO	0.001%	99.449%
7211	GUOCOLAND LTD	0.001%	99.450%
7212	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.451%
7213	AJ RENT CAR	0.001%	99.451%
7214	JINDAL SAW LTD	0.001%	99.452%
7215	SAMYANG CORP	0.001%	99.453%
7216	JIH SUN FINANCI	0.001%	99.454%
7217	COSCO HOLDINGS	0.001%	99.455%
7218	LINX SA	0.001%	99.455%
7219	PRADA SPA	0.001%	99.456%
7220	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.457%
7221	WINCANTON	0.001%	99.458%
7222	KAMEI CORP	0.001%	99.459%
7223	REGAL HOTELS IN	0.001%	99.459%
7224	BIOTEST AG	0.001%	99.460%
7225	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	99.461%
7226	AKTIA BANK OYJ	0.001%	99.462%
7227	NICE INFORMATIO	0.001%	99.462%
7228	FORD OTOSAN	0.001%	99.463%
7229	TOYO KOHAN CO	0.001%	99.464%
7230	VAISALA	0.001%	99.465%
7231	YAPI VE KREDI B	0.001%	99.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	DOUTOR NICHRES	0.001%	99.466%
7233	ENERGISA SA	0.001%	99.467%
7234	TAMRON CO LTD	0.001%	99.468%
7235	GULLIVER INTERN	0.001%	99.469%
7236	HOCHIKI CORPORA	0.001%	99.469%
7237	MUNKSJO OYJ	0.001%	99.470%
7238	SHOEI CO LTD	0.001%	99.471%
7239	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	99.472%
7240	DOOSAN ENGINE C	0.001%	99.473%
7241	STAR ASIAN INVE	0.001%	99.473%
7242	GRAPE KING INC	0.001%	99.474%
7243	CHOLAMANDALAM I	0.001%	99.475%
7244	JSP CORP	0.001%	99.476%
7245	CENTURY TEXT &	0.001%	99.476%
7246	GREATEK ELECTRO	0.001%	99.477%
7247	G-RESOURCES GP	0.001%	99.478%
7248	BANK JABAR BANT	0.001%	99.479%
7249	MCJ CO LTD	0.001%	99.479%
7250	DELEK GROUP	0.001%	99.480%
7251	LI NING CO. LTD	0.001%	99.481%
7252	RANK GROUP PLC	0.001%	99.482%
7253	HAWKINS INC COMMON STOCK USD.05	0.001%	99.483%
7254	QGEP PARTICIPAC	0.001%	99.483%
7255	TOLI CORP	0.001%	99.484%
7256	POU SHENG INTL	0.001%	99.485%
7257	EIGHTEENTH BANK	0.001%	99.486%
7258	MOTECH INDUSTRI	0.001%	99.486%
7259	KGINICIS	0.001%	99.487%
7260	FIAT CHRYSLER A	0.001%	99.488%
7261	CAPITAL® PRO	0.001%	99.489%
7262	WINMARK CORP COMMON STOCK	0.001%	99.490%
7263	ADVAN CO LTD	0.001%	99.490%
7264	ENERCHINA HOLDI	0.001%	99.491%
7265	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	99.492%
7266	ODFJELL DRILLIN	0.001%	99.493%
7267	CORFICOLOMBIANA	0.001%	99.493%
7268	GALATASARAY SPO	0.001%	99.494%
7269	CGN MEIYA POWER	0.001%	99.495%
7270	PROCTOR&GAMBLE	0.001%	99.496%
7271	RAYMOND LTD	0.001%	99.496%
7272	TURKIYE SINAI K	0.001%	99.497%
7273	ALIANSCE SHOPPI	0.001%	99.498%
7274	FUSO CHEMICAL C	0.001%	99.499%
7275	MULTIPLUS SA	0.001%	99.499%
7276	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.500%
7277	THAI AIRWAYS IN	0.001%	99.501%
7278	SBS HOLDINGS IN	0.001%	99.502%
7279	BIRLA CORP LTD	0.001%	99.503%
7280	COSMOS PHARMACE	0.001%	99.503%
7281	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	UNITIL CORP COMMON STOCK	0.001%	99.505%
7283	COSTAMARE INC	0.001%	99.506%
7284	SIMMTECH CO LTD	0.001%	99.506%
7285	STANDARD LIFE I	0.001%	99.507%
7286	TRINITY MIRROR	0.001%	99.508%
7287	INGENIA COMMUNI	0.001%	99.509%
7288	SENEX ENERGY LT	0.001%	99.509%
7289	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	99.510%
7290	DAI NIPPON TORY	0.001%	99.511%
7291	TEIKOKU SEN-I C	0.001%	99.512%
7292	FOLKESTONE EDU	0.001%	99.512%
7293	RADICO KHAITAN	0.001%	99.513%
7294	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.514%
7295	ERICSSON (LM) TEL SP ADR ADR	0.001%	99.515%
7296	PANDA GREEN ENE	0.001%	99.516%
7297	ARROWHEAD PROR	0.001%	99.516%
7298	MALAYSIA BUILD	0.001%	99.517%
7299	IP GROUP	0.001%	99.518%
7300	NETAS TELEKOMUN	0.001%	99.519%
7301	PARCO CO	0.001%	99.519%
7302	KONISHI CO LTD	0.001%	99.520%
7303	BELL AG - REG	0.001%	99.521%
7304	HUADIAN POWER I	0.001%	99.522%
7305	FUJIMORI KOGYO	0.001%	99.522%
7306	JIN CO.LTD	0.001%	99.523%
7307	UMH PROP INC	0.001%	99.524%
7308	BTB REAL ESTATE	0.001%	99.525%
7309	SREI INFRASTRUC	0.001%	99.525%
7310	ASKUL	0.001%	99.526%
7311	GNCO	0.001%	99.527%
7312	ELDORADO RESORTS INC COMMON STOCK	0.001%	99.528%
7313	TAIFLEX SCIENTI	0.001%	99.528%
7314	ASIA VITAL COMP	0.001%	99.529%
7315	CIA SANEAMENTO	0.001%	99.530%
7316	CHINA AIRCRAFT	0.001%	99.531%
7317	KOWLOON DEVMT	0.001%	99.531%
7318	STOCK SPIRITS G	0.001%	99.532%
7319	AUST WORLDWIDE	0.001%	99.533%
7320	PTT PUBLIC COMP	0.001%	99.534%
7321	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	99.534%
7322	BATA INDIA LTD	0.001%	99.535%
7323	CONCENTRADORA	0.001%	99.536%
7324	HOKUTO CORP	0.001%	99.537%
7325	HIRATA TECHNICA	0.001%	99.537%
7326	NORDIC SEMICOND	0.001%	99.538%
7327	T-GAIA CORP	0.001%	99.539%
7328	MIURA CO	0.001%	99.540%
7329	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	99.540%
7330	FURUKAWA BATTER	0.001%	99.541%
7331	LINK AND MOTIVA	0.001%	99.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	REDCO PROPRTIE	0.001%	99.543%
7333	OBERBANK AG	0.001%	99.543%
7334	HIBISCUS PETROL	0.001%	99.544%
7335	TYC BROTHER IND	0.001%	99.545%
7336	GREE INC	0.001%	99.546%
7337	YOSHINOYA D&C C	0.001%	99.546%
7338	CHINA SUNTIEN G	0.001%	99.547%
7339	FAR EAST HOSPIT	0.001%	99.548%
7340	MACQUARIE ATLAS	0.001%	99.549%
7341	GUANGZHOU PHARM	0.001%	99.549%
7342	I.T LIMITED	0.001%	99.550%
7343	GATEWAY LIFESTY	0.001%	99.551%
7344	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.552%
7345	COROMANDEL INTL	0.001%	99.552%
7346	LUNDIN GOLD INC	0.001%	99.553%
7347	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.554%
7348	NAMYANG DAIRY P	0.001%	99.555%
7349	IRISH CONTINENT	0.001%	99.555%
7350	SMS CO LTD	0.001%	99.556%
7351	ZUG ESTATES HLD	0.001%	99.557%
7352	KARUR VYSYA BAN	0.001%	99.558%
7353	ALCONIX CORPORA	0.001%	99.558%
7354	WEYCO GROUP INC	0.001%	99.559%
7355	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.560%
7356	TALGO SA	0.001%	99.561%
7357	INTOPS CO	0.001%	99.561%
7358	IPCA LABORATORI	0.001%	99.562%
7359	ESSENDANT INC COMMON STOCK USD.1	0.001%	99.563%
7360	HANMI PHARM CO	0.001%	99.564%
7361	HANSOL PAPER CO	0.001%	99.564%
7362	FUJIBO HOLDINGS	0.001%	99.565%
7363	SHINKO PLANTECH	0.001%	99.566%
7364	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.567%
7365	SCANDI STANDARD	0.001%	99.567%
7366	DAWONSYS	0.001%	99.568%
7367	ADVA AG	0.001%	99.569%
7368	SEAH BESTEEL CO	0.001%	99.570%
7369	AUSTAL LTD	0.001%	99.570%
7370	PARK ELECTROCHE	0.001%	99.571%
7371	5N PLUS INC.	0.001%	99.572%
7372	QL RESOURCES BH	0.001%	99.572%
7373	JIAYUAN INTERNA	0.001%	99.573%
7374	CITY OFFICE REI	0.001%	99.574%
7375	TECHNOLOGY ONE	0.001%	99.575%
7376	RCF	0.001%	99.575%
7377	TOKAI CORP/GIFU	0.001%	99.576%
7378	GR ED L'ESPRESS	0.001%	99.577%
7379	HUANENG POWER I	0.001%	99.578%
7380	ASSET MANAGERS	0.001%	99.578%
7381	TSUBAKI NAKASHI	0.001%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	ZEHNDER GROUP A	0.001%	99.580%
7383	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.581%
7384	MITANI CORP	0.001%	99.581%
7385	TRANS COSMOS	0.001%	99.582%
7386	TONGYANG LIFE I	0.001%	99.583%
7387	LPP SA	0.001%	99.583%
7388	UNITED INTL ENT	0.001%	99.584%
7389	ALPHA CORP	0.001%	99.585%
7390	MIRATI THERAPEU	0.001%	99.586%
7391	CHINA SILVER GR	0.001%	99.586%
7392	WEST BANCORPORATION COMMON STOCK	0.001%	99.587%
7393	CHINESE ESTATES	0.001%	99.588%
7394	TOYO TANSO CO L	0.001%	99.589%
7395	CORPORATE TRAVE	0.001%	99.589%
7396	RADNET INC COMMON STOCK USD.0001	0.001%	99.590%
7397	XINGDA INTERNAT	0.001%	99.591%
7398	THAI VEGETABLE	0.001%	99.591%
7399	DORIAN LPG LTD	0.001%	99.592%
7400	HOCHDORF HOLDIN	0.001%	99.593%
7401	BW LPG LTD	0.001%	99.594%
7402	DAI-ICHI SEIKO	0.001%	99.594%
7403	DASSAULT SYSTEM	0.001%	99.595%
7404	PAX GLOBAL TECH	0.001%	99.596%
7405	ALONY HETZ	0.001%	99.597%
7406	ANDHRA BANK	0.001%	99.597%
7407	E-COMMODITIES H	0.001%	99.598%
7408	WIJAYA KARYA	0.001%	99.599%
7409	ALAM SUTERA REA	0.001%	99.599%
7410	SA SA INTL HLDG	0.001%	99.600%
7411	CHAOWEI POWER H	0.001%	99.601%
7412	PENDRAGON PLC	0.001%	99.602%
7413	ROLAND DG CORP	0.001%	99.602%
7414	MARUWA CO LTD	0.001%	99.603%
7415	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	99.604%
7416	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	99.605%
7417	MEGACHIPS CORP	0.001%	99.605%
7418	SFA ENGINEERING	0.001%	99.606%
7419	ASCENDAS HOSPIT	0.001%	99.607%
7420	SINGAPORE FINAN	0.001%	99.607%
7421	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	99.608%
7422	BEC WORLD PUBLI	0.001%	99.609%
7423	TEAM INC	0.001%	99.610%
7424	CONA RESOURCES	0.001%	99.610%
7425	STHREE	0.001%	99.611%
7426	AKEBONO BRAKE I	0.001%	99.612%
7427	YUMESHIN HOLDIN	0.001%	99.613%
7428	FREIGHTWAYS LTD	0.001%	99.613%
7429	ADANI TRANSMISS	0.001%	99.614%
7430	ALUPAR INVEST S	0.001%	99.615%
7431	GET NICE HOLDIN	0.001%	99.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	SOLIUM CAPITAL	0.001%	99.616%
7433	TOYO ENG CORP	0.001%	99.617%
7434	SEIKA CORP	0.001%	99.618%
7435	IWAKI & CO LTD	0.001%	99.618%
7436	GOLD CIRCUIT EL	0.001%	99.619%
7437	FIBROGEN INC COMMON STOCK USD.01	0.001%	99.620%
7438	COMPANHIA DE GA	0.001%	99.620%
7439	PASONA GROUP IN	0.001%	99.621%
7440	TRUE NORTH COMM	0.001%	99.622%
7441	CTCBIO INC	0.001%	99.623%
7442	VINA CONCHA Y T	0.001%	99.623%
7443	NAMCHOW CHEMICA	0.001%	99.624%
7444	COSTA GROUP HOL	0.001%	99.625%
7445	KUANGCHI SCIENC	0.001%	99.625%
7446	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.626%
7447	CHINA SHANSHUI	0.001%	99.627%
7448	MEGA WORLD PROP	0.001%	99.628%
7449	CHIBA KOGYO BAN	0.001%	99.628%
7450	PHIBRO ANIMAL H	0.001%	99.629%
7451	CLEARWATER SEAF	0.001%	99.630%
7452	WHITESTONE REIT REIT USD.001	0.001%	99.630%
7453	NICHIREKI CO LT	0.001%	99.631%
7454	NAMURA SHIPBUIL	0.001%	99.632%
7455	CTCI CORP	0.001%	99.633%
7456	UOA DEVELOPMENT	0.001%	99.633%
7457	LAND MARK OPTOE	0.001%	99.634%
7458	ALTIUM LTD	0.001%	99.635%
7459	GRUPO INDUSTRIA	0.001%	99.635%
7460	AMBARELLA INC	0.001%	99.636%
7461	MAINSTREET HEAL	0.001%	99.637%
7462	SUNSHINE 10	0.001%	99.638%
7463	AUSNUTRIA DAIRY	0.001%	99.638%
7464	ROAD KING INFRA	0.001%	99.639%
7465	KOBAYASHI PHARM	0.001%	99.640%
7466	G&L BEIJER AB B	0.001%	99.640%
7467	PTC INDIA LTD	0.001%	99.641%
7468	JU TENG INTERNA	0.001%	99.642%
7469	COMPAGNIE DES A	0.001%	99.643%
7470	CHAUN-CHOUNG TE	0.001%	99.643%
7471	CHINA OVERSEAS	0.001%	99.644%
7472	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.645%
7473	FLEXIGROUP LIMI	0.001%	99.645%
7474	TSUGAMI CORP	0.001%	99.646%
7475	LOTTE CONFECT	0.001%	99.647%
7476	IGB REAL ESTATE	0.001%	99.648%
7477	HI SUN TECH CHI	0.001%	99.648%
7478	PKP CARGO SA	0.001%	99.649%
7479	DAEWOO ENGINEER	0.001%	99.650%
7480	DIP CORPORATION	0.001%	99.650%
7481	RH COMMON STOCK USD.0001	0.001%	99.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	HANNSTOUCH SOLU	0.001%	99.652%
7483	PARIS ORLEANS S	0.001%	99.652%
7484	BROADLEAF CO LT	0.001%	99.653%
7485	JAC RECRUITMENT	0.001%	99.654%
7486	FUNAI ELECTRIC	0.001%	99.655%
7487	SINTEX PLASTICS	0.001%	99.655%
7488	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	99.656%
7489	PEGASUS SEWING	0.001%	99.657%
7490	RYOSHOKU LTD	0.001%	99.657%
7491	SYNERGIE	0.001%	99.658%
7492	TAI CHEUNG HLDG	0.001%	99.659%
7493	GMR INFRASTRUCT	0.001%	99.660%
7494	GRUPO FAMSA SA	0.001%	99.660%
7495	SUNDARAM FINANC	0.001%	99.661%
7496	TOWER SEMICONDU	0.001%	99.662%
7497	TUNG THIH ELECT	0.001%	99.662%
7498	POTBELLY CORP COMMON STOCK USD.01	0.001%	99.663%
7499	MERIDIAN ENERGY	0.001%	99.664%
7500	YOROZU CORP	0.001%	99.664%
7501	DONGJIN SEMICHE	0.001%	99.665%
7502	MENORA MIVTACHI	0.001%	99.666%
7503	3SBIO INC	0.001%	99.667%
7504	ZOJIRUSHI CORP	0.001%	99.667%
7505	KEPPEL INFRASTR	0.001%	99.668%
7506	MK ELECTRON	0.001%	99.669%
7507	YICHANG HEC CHA	0.001%	99.669%
7508	KPJ HEALTHCARE	0.001%	99.670%
7509	CHINA LILANG LT	0.001%	99.671%
7510	HUONS CO LTD	0.001%	99.672%
7511	Y G-1	0.001%	99.672%
7512	ACETO CORP COMMON STOCK USD.01	0.001%	99.673%
7513	HAPPINET CORP	0.001%	99.674%
7514	BERJAYA CORPORA	0.001%	99.674%
7515	AMER SOFTWARE I	0.001%	99.675%
7516	CELLCOM ISRAEL	0.001%	99.676%
7517	HANWHA NON-LIFE	0.001%	99.676%
7518	COSAN LOGISTICA	0.001%	99.677%
7519	SUNGWOO HITECH	0.001%	99.678%
7520	HEINEKEN MALAYS	0.001%	99.679%
7521	DUNI AB	0.001%	99.679%
7522	DEXCOM INC COMMON STOCK USD.001	0.001%	99.680%
7523	DSP GROUP INC	0.001%	99.681%
7524	TAKASAGO THML E	0.001%	99.681%
7525	JAMMU & KASHMIR	0.001%	99.682%
7526	CESC	0.001%	99.683%
7527	SHOUGANG CNCRD	0.001%	99.683%
7528	DOSHISHA CO	0.001%	99.684%
7529	SILICONWARE PRE	0.001%	99.685%
7530	GREAT EASTERN H	0.001%	99.685%
7531	EVEN CONSTRUCTO	0.001%	99.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	TSUKISHIMA KIKA	0.001%	99.687%
7533	ELECOM CO LTD	0.001%	99.688%
7534	SIRTEX MEDICAL	0.001%	99.688%
7535	TORIDOLL CORPOR	0.001%	99.689%
7536	BANGKOK LIFE AS	0.001%	99.690%
7537	NIPPON BEET SUG	0.001%	99.690%
7538	SINOFERT HOLDIN	0.001%	99.691%
7539	SAKAI CHEMICAL	0.001%	99.692%
7540	TATA COMMUNICAT	0.001%	99.692%
7541	RAFFLES MEDICAL	0.001%	99.693%
7542	SUNONWEALTH ELE	0.001%	99.694%
7543	SANSHA ELECTRIC	0.001%	99.695%
7544	VESTEL ELECTRON	0.001%	99.695%
7545	VERBIO VEREINIG	0.001%	99.696%
7546	SINGAMAS CONTAI	0.001%	99.697%
7547	TEKFEN HOLDING	0.001%	99.697%
7548	SIAM CITY CEMEN	0.001%	99.698%
7549	VITAL KSK HOLDI	0.001%	99.699%
7550	BORYUNG PHARM	0.001%	99.699%
7551	MIKUNI CORP	0.001%	99.700%
7552	AFFICHAGE HOLDI	0.001%	99.701%
7553	SANYANG INDUSTR	0.001%	99.701%
7554	CHINA AEROSPACE	0.001%	99.702%
7555	WEBJET LTD	0.001%	99.703%
7556	CHONG HONG CONS	0.001%	99.703%
7557	INTAGE INC	0.001%	99.704%
7558	MITSUI HIGH TEC	0.001%	99.705%
7559	CAMBRIDGE INDUS	0.001%	99.706%
7560	GET NICE FINANC	0.001%	99.706%
7561	BOUSTEAD HLDGS	0.001%	99.707%
7562	PLENUS CO	0.001%	99.708%
7563	GAMEHOST INC	0.001%	99.708%
7564	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.709%
7565	CROSS-HARBOUR H	0.001%	99.710%
7566	Technopolis Oyj	0.001%	99.710%
7567	KATAKURA INDS	0.001%	99.711%
7568	QUALITY HOUSES	0.001%	99.712%
7569	ORANGE POLSKA	0.001%	99.712%
7570	PHILIPPINE NATL	0.001%	99.713%
7571	NCC GROUP LTD.	0.001%	99.714%
7572	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.714%
7573	MONTEA SCA	0.001%	99.715%
7574	ULTRA TECH CEMC	0.001%	99.716%
7575	SWISSQUOTE GP H	0.001%	99.717%
7576	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	99.717%
7577	DAEHAN FLOUR MI	0.001%	99.718%
7578	OOH!MEDIA LTD	0.001%	99.719%
7579	ALMIRALL SA	0.001%	99.719%
7580	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.720%
7581	XIAMEN INTL POR	0.001%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	KYUNG DONG	0.001%	99.721%
7583	FREEMAN FINANCI	0.001%	99.722%
7584	MURRAY & ROBERT	0.001%	99.723%
7585	WEG SA	0.001%	99.723%
7586	ADLER REAL ESTA	0.001%	99.724%
7587	UNITECH PRINTED	0.001%	99.725%
7588	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.725%
7589	HANSOL PAPER CO	0.001%	99.726%
7590	GREAT EASTERN S	0.001%	99.727%
7591	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	99.727%
7592	TENMA CORPORATI	0.001%	99.728%
7593	ALTEK CORP	0.001%	99.729%
7594	XUNLEI LTD ADR ADR USD.00025	0.001%	99.729%
7595	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.730%
7596	ARENA REIT	0.001%	99.731%
7597	RIKEN VITAMIN C	0.001%	99.731%
7598	MARUWA UNYU	0.001%	99.732%
7599	SAMTY CO.LTD.	0.001%	99.733%
7600	SEASPAN CORP	0.001%	99.734%
7601	RETAIL FOOD GRO	0.001%	99.734%
7602	SINON CORP	0.001%	99.735%
7603	UNIDEN CORP	0.001%	99.736%
7604	INTERNATIONAL M	0.001%	99.736%
7605	MAIRE TECNIMONT	0.001%	99.737%
7606	CMC MAGNETICS C	0.001%	99.738%
7607	LC CORP S.A.	0.001%	99.738%
7608	BELLEVUE GROUP	0.001%	99.739%
7609	SEKISUI JUSHI C	0.001%	99.740%
7610	WING ON CO INT	0.001%	99.740%
7611	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.741%
7612	OKABE CO	0.001%	99.742%
7613	GLOBERIDE INC	0.001%	99.742%
7614	ALBIS CO LTD	0.001%	99.743%
7615	BULTEN AB	0.001%	99.744%
7616	INFOCOM CORP	0.001%	99.744%
7617	LA DORIA SPA	0.001%	99.745%
7618	PROPERTY FOR IN	0.001%	99.746%
7619	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.746%
7620	TOP SPRING INTL	0.001%	99.747%
7621	SPCG	0.001%	99.748%
7622	DAITO PHARM	0.001%	99.748%
7623	HUMAX CO LTD	0.001%	99.749%
7624	YG ENTERTAINMEN	0.001%	99.750%
7625	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.750%
7626	HANSOL LCD INC	0.001%	99.751%
7627	FLYTECH TECHNOL	0.001%	99.752%
7628	MOMENTUM GROUP	0.001%	99.752%
7629	HODOGAYA CHEMIC	0.001%	99.753%
7630	AICHI CORPORATI	0.001%	99.754%
7631	KARDEMIR KARABU	0.001%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	GUJARAT GAS LTD	0.001%	99.755%
7633	GMO PAYMENT GAT	0.001%	99.756%
7634	GWA GROUP LTD	0.001%	99.756%
7635	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.757%
7636	CIA ENERGETICA	0.001%	99.758%
7637	AMERICAS SILVER	0.001%	99.758%
7638	TRANCOM CO. LTD	0.001%	99.759%
7639	361 DEGREES INT	0.001%	99.760%
7640	FACC AG	0.001%	99.760%
7641	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.761%
7642	HANJIN HEAVY IN	0.001%	99.762%
7643	CHANNEL WELL TE	0.001%	99.762%
7644	PALFINGER AG	0.001%	99.763%
7645	SURUGA CO LTD	0.001%	99.764%
7646	CCC SA	0.001%	99.764%
7647	TICON INDUSTRIA	0.001%	99.765%
7648	ORACLE FIN SERV	0.001%	99.766%
7649	RELIANCE ENERGY	0.001%	99.766%
7650	QUALITAS CONTOL	0.001%	99.767%
7651	ATRIUM LJUNGBER	0.001%	99.768%
7652	MERCURIES & ASS	0.001%	99.768%
7653	SL CORP	0.001%	99.769%
7654	BANCO DAVIVIEND	0.001%	99.770%
7655	JASTRZEBSKA SPO	0.001%	99.770%
7656	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.771%
7657	GLOBAL POWER SY	0.001%	99.772%
7658	IDI INSURANCE C	0.001%	99.772%
7659	DAEWOONG CO LTD	0.001%	99.773%
7660	CHINA SINGYES S	0.001%	99.774%
7661	NAMESON	0.001%	99.774%
7662	PADINI HLDGS BH	0.001%	99.775%
7663	VALUETRONICS HL	0.001%	99.776%
7664	YOUYUAN INTERNA	0.001%	99.776%
7665	KUSURI NO AOKI	0.001%	99.777%
7666	STARZEN CO LTD	0.001%	99.778%
7667	ADHI KARYA PERS	0.001%	99.778%
7668	CENTRAL CHINA S	0.001%	99.779%
7669	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.780%
7670	BOSCH LTD	0.001%	99.780%
7671	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.781%
7672	TIAN AN CHINA I	0.001%	99.781%
7673	TELENAV INC COMMON STOCK USD.001	0.001%	99.782%
7674	INOVALIS REAL E	0.001%	99.783%
7675	CREDITO VALTELL	0.001%	99.783%
7676	OKURA INDUSTRIA	0.001%	99.784%
7677	SUMIDA ELECTRIC	0.001%	99.785%
7678	PETRONAS GAS	0.001%	99.785%
7679	SMK CORP	0.001%	99.786%
7680	BPOST SA	0.001%	99.787%
7681	KATHMANDU HOLDI	0.001%	99.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	MATRIX	0.001%	99.788%
7683	WILH. WILHELMSE	0.001%	99.789%
7684	TYNTEK CORP	0.001%	99.789%
7685	ALLIED PROPERTI	0.001%	99.790%
7686	DONG-A ST CO LT	0.001%	99.791%
7687	CHN INTL CAP (H	0.001%	99.791%
7688	NETENT AB	0.001%	99.792%
7689	ENVESTNET INC COMMON STOCK	0.001%	99.793%
7690	NICE-SYSTEMS LT	0.001%	99.793%
7691	DIVI'S LABORATO	0.001%	99.794%
7692	CSI PROPERTIES	0.001%	99.794%
7693	JAMCO COPORATIN	0.001%	99.795%
7694	ALIO GOLD INC	0.001%	99.796%
7695	ROXGOLD INC	0.001%	99.796%
7696	TIM PARTICIPACOE SA ADR ADR	0.001%	99.797%
7697	DIRECIONAL ENGE	0.001%	99.798%
7698	KPIT TECHNOLOGI	0.001%	99.798%
7699	DAEWON PHARMACE	0.001%	99.799%
7700	VERA BRADLEY INC COMMON STOCK	0.001%	99.800%
7701	KAMEDA SEIKA CO	0.001%	99.800%
7702	INTERVEST OFFIC	0.001%	99.801%
7703	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.802%
7704	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.802%
7705	PACT GROUP HOLD	0.001%	99.803%
7706	EVERLIGHT CHEMI	0.001%	99.803%
7707	KISCO CORP	0.001%	99.804%
7708	LAYNE CHRISTENS	0.001%	99.805%
7709	TAIWAN SECOM	0.001%	99.805%
7710	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	99.806%
7711	KOREA CIRCUIT C	0.001%	99.807%
7712	DARFON ELECTRON	0.001%	99.807%
7713	LOTES CO LTD	0.001%	99.808%
7714	ESSO(FRANCAISE)	0.001%	99.809%
7715	ADVTECH LTD	0.001%	99.809%
7716	SYMPHONY HLDGS	0.001%	99.810%
7717	SANKYO TATEYAMA	0.001%	99.811%
7718	FEDERAL CORP	0.001%	99.811%
7719	PARTRON CO LTD	0.001%	99.812%
7720	FIRST GEN CORPO	0.001%	99.812%
7721	SOBHA LIMITED	0.001%	99.813%
7722	HAGIHARA INDUST	0.001%	99.814%
7723	KJB FINANCIAL G	0.001%	99.814%
7724	INV LA CONSTRUC	0.001%	99.815%
7725	DAISO CO	0.001%	99.816%
7726	RCR TOMLINSON L	0.001%	99.816%
7727	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.817%
7728	CHINA WATER IND	0.001%	99.818%
7729	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.818%
7730	STS SEMICONDUCT	0.001%	99.819%
7731	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.820%
7733	NIPPON THOMPSON	0.001%	99.821%
7734	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.821%
7735	PCHOME ONLINE I	0.001%	99.822%
7736	STRIDE STAPLED	0.001%	99.823%
7737	RIDLEY CORP LTD	0.001%	99.823%
7738	MANDALAY RESOUR	0.001%	99.824%
7739	STAR MICRONICS	0.001%	99.825%
7740	JUST DIAL LTD	0.001%	99.825%
7741	SONGA OFFSHORE	0.001%	99.826%
7742	SENTUL CITY TBK	0.001%	99.826%
7743	BEIJING GAS BLU	0.001%	99.827%
7744	REGAL REIT	0.001%	99.828%
7745	GOODBABY INTERN	0.001%	99.828%
7746	PNE WIND AG	0.001%	99.829%
7747	HOTELES CITY EX	0.001%	99.830%
7748	XXENTRIA TECHNO	0.001%	99.830%
7749	PETROPAVLOVSK	0.001%	99.831%
7750	DEVELOPMENT SEC	0.001%	99.831%
7751	OPPENHEIMER HLD	0.001%	99.832%
7752	STRAUSS GROUP L	0.001%	99.833%
7753	CROMPTON GREAVE	0.001%	99.833%
7754	SAKAI MOVING SE	0.001%	99.834%
7755	HIRATA CORP	0.001%	99.835%
7756	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.835%
7757	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.836%
7758	ALPEN CO LTD	0.001%	99.836%
7759	MEDY-TOX INC	0.001%	99.837%
7760	TONG YANG CEMEN	0.001%	99.838%
7761	LEAGOLD MINING	0.001%	99.838%
7762	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.839%
7763	S1 CORP	0.001%	99.840%
7764	HKBN LTD	0.001%	99.840%
7765	SILICON INTEG S	0.001%	99.841%
7766	TYK CORP	0.001%	99.841%
7767	FREIGHTCAR AMER	0.001%	99.842%
7768	CAVERION CORP	0.001%	99.843%
7769	CHINA OIL & GAS	0.001%	99.843%
7770	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.844%
7771	SUNDRAM FASTNER	0.001%	99.845%
7772	PANIN FINANCIAL	0.001%	99.845%
7773	EIKEN CHEMICAL	0.001%	99.846%
7774	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.846%
7775	FIDEA HOLDINGS	0.001%	99.847%
7776	TA CHEN STAINLE	0.001%	99.848%
7777	KANSAI URBAN BA	0.001%	99.848%
7778	CHINA RESOURCES	0.001%	99.849%
7779	IKEGAMI TSUSHIN	0.001%	99.850%
7780	PT PAKUWON JATI	0.001%	99.850%
7781	HYUNDAI HOME SH	0.001%	99.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	VAN LANSCHOT NV	0.001%	99.851%
7783	XIABUXIABU CATE	0.001%	99.852%
7784	BORYSZEW SA	0.001%	99.853%
7785	MOBILEONE LTD.	0.001%	99.853%
7786	MINATO BANK	0.001%	99.854%
7787	DAIICHI JITSUGY	0.001%	99.855%
7788	QSC AG	0.001%	99.855%
7789	CELSIA SA ESP	0.001%	99.856%
7790	DUNELM GROUP PL	0.001%	99.856%
7791	GUJARAT STATE F	0.001%	99.857%
7792	SOITEC	0.001%	99.858%
7793	FUJITSU KIDEN	0.001%	99.858%
7794	SRI REJEKI ISMA	0.001%	99.859%
7795	PC JEWELLER LIM	0.001%	99.859%
7796	STOLT-NIELSEN L	0.001%	99.860%
7797	NIPPON SEISEN C	0.001%	99.861%
7798	SHENGJING BANK	0.001%	99.861%
7799	BANK COOP AG	0.001%	99.862%
7800	CHINA AVIATION	0.001%	99.863%
7801	BKW ENERGIE AG	0.001%	99.863%
7802	PRESIDENT SECS	0.001%	99.864%
7803	NIPPON PISTON R	0.001%	99.864%
7804	NL INDUSTRIES	0.001%	99.865%
7805	MORITA HOLDINGS	0.001%	99.866%
7806	ACTRON TECHNOLO	0.001%	99.866%
7807	EMPRESA NACIONAL	0.001%	99.867%
7808	CHIMEI MATERIAL	0.001%	99.867%
7809	SOGO MEDICAL CO	0.001%	99.868%
7810	NICE HOLDINGS C	0.001%	99.869%
7811	ASIA AVIATION P	0.001%	99.869%
7812	DOMETIC GROUP A	0.001%	99.870%
7813	AIRPORT CITY LT	0.001%	99.871%
7814	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.871%
7815	K&O ENERGY GROU	0.001%	99.872%
7816	ASAHI ORGANIC C	0.001%	99.872%
7817	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.873%
7818	CURRO HOLDINGS	0.001%	99.874%
7819	CHINA SHINEWAY	0.001%	99.874%
7820	SEIKAGAKU CORP	0.001%	99.875%
7821	CHINA SHIPPING	0.001%	99.875%
7822	PLASTIVALOIRE	0.001%	99.876%
7823	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	99.877%
7824	CONSORCIO ARA S	0.001%	99.877%
7825	SPEEDY HIRE PLC	0.001%	99.878%
7826	GENTING PLANTA	0.001%	99.878%
7827	ST BARBARA MINE	0.001%	99.879%
7828	GRUPO CEMENTOS	0.001%	99.880%
7829	ASIA PACIFIC	0.001%	99.880%
7830	GESCO AG	0.001%	99.881%
7831	FARGLORY LAND D	0.001%	99.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	IMF (AUSTRALIA)	0.001%	99.882%
7833	GENSCRIPT BIOTE	0.001%	99.883%
7834	SDL PLC	0.001%	99.883%
7835	SHIMIZU BANK	0.001%	99.884%
7836	SIAM GLOBAL HOU	0.001%	99.884%
7837	ALPIQ HOLDING A	0.001%	99.885%
7838	HMC INVESTMENT	0.001%	99.886%
7839	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.886%
7840	HIDAY HIDAKA CO	0.001%	99.887%
7841	NUFLARE TECHNOL	0.001%	99.887%
7842	YPSOMED HOLDING	0.001%	99.888%
7843	RYOYO ELECTRO C	0.001%	99.889%
7844	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.889%
7845	SAGAX AB	0.001%	99.890%
7846	TOHO TITANIUM C	0.001%	99.890%
7847	SESA SPA	0.001%	99.891%
7848	DONG-A SOCIO	0.001%	99.892%
7849	FERROLIGAS FERB	0.001%	99.892%
7850	HYUNDAI DS,OLD	0.001%	99.893%
7851	NAN HAI CORPORA	0.001%	99.893%
7852	NOVATEK OAO	0.001%	99.894%
7853	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.895%
7854	TUPY SA	0.001%	99.895%
7855	WISOL CO LTD	0.001%	99.896%
7856	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.896%
7857	TAKAMATSU CONS	0.001%	99.897%
7858	COLOUR LIFE SER	0.001%	99.898%
7859	COOPER ENERGY L	0.001%	99.898%
7860	SHW AG	0.001%	99.899%
7861	JAPAN PETROLEUM	0.001%	99.899%
7862	NEWALTA INC	0.001%	99.900%
7863	LOTTE NON-LIFE	0.001%	99.901%
7864	TOURISM HOLDING	0.001%	99.901%
7865	EDREAMS ODIGEO	0.001%	99.902%
7866	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.902%
7867	MIRAIAL CO LTD	0.001%	99.903%
7868	TAIWAN SURFACE	0.001%	99.904%
7869	WILH WILHELMSSEN	0.001%	99.904%
7870	MPACT LIMITED	0.001%	99.905%
7871	TOPBI INTERNATI	0.001%	99.905%
7872	RUSHYDRO PJSC ADR ADR	0.001%	99.906%
7873	KAS BANK	0.001%	99.907%
7874	LITE-ON SEMICON	0.001%	99.907%
7875	SIOEN INDUSTRIE	0.001%	99.908%
7876	D-LINK	0.001%	99.908%
7877	STARTS PROCEED	0.001%	99.909%
7878	NAN KANG RUBB T	0.001%	99.910%
7879	METAWATER CO LT	0.001%	99.910%
7880	HI-P INTERNATIO	0.001%	99.911%
7881	GIKEN LTD	0.001%	99.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	EMPEROR CAPITAL	0.001%	99.912%
7883	DR REDDYS LABS	0.001%	99.913%
7884	NONG SHIM HOLDI	0.001%	99.913%
7885	TURKCELL ILETIS	0.001%	99.914%
7886	MONOGATARI CORP	0.001%	99.914%
7887	DONGKUK STRUCTU	0.001%	99.915%
7888	BANGKOK CHAIN H	0.001%	99.915%
7889	SCHAEFFLER AG P	0.001%	99.916%
7890	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.917%
7891	GERDAU SA	0.001%	99.917%
7892	FAIRWOOD HOLDIN	0.001%	99.918%
7893	GRENKELEASING A	0.001%	99.918%
7894	ANTENA 3 DE TEL	0.001%	99.919%
7895	TOENEC CORP	0.001%	99.920%
7896	JUSTSYSTEM	0.001%	99.920%
7897	PETRON MALAYSIA	0.001%	99.921%
7898	CHINA TELECOM C	0.001%	99.921%
7899	T & K TOKA CO L	0.001%	99.922%
7900	UNILEVER PLC	0.001%	99.923%
7901	SKF AB	0.001%	99.923%
7902	DAIWA INDUSTRIE	0.001%	99.924%
7903	TELEFONICA BRAS	0.001%	99.924%
7904	ANEST IWATA COR	0.001%	99.925%
7905	MINISTOP CO	0.001%	99.926%
7906	GLAXOSMITHKLINE	0.001%	99.926%
7907	GLOBAL MEDIACOM	0.001%	99.927%
7908	PARROT	0.001%	99.927%
7909	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	99.928%
7910	Minerva SA	0.001%	99.928%
7911	KLOVERN AB B SH	0.001%	99.929%
7912	DELTA DUNIA PET	0.001%	99.930%
7913	BENEFIT ONE INC	0.001%	99.930%
7914	CO-TECH	0.001%	99.931%
7915	CHUNG HUNG STEE	0.001%	99.931%
7916	VILLA WORLD LTD	0.001%	99.932%
7917	FILINVEST LAND	0.001%	99.933%
7918	SEA HOLDINGS LT	0.001%	99.933%
7919	SUNWAY REAL EST	0.001%	99.934%
7920	WONIK MATERIALS	0.001%	99.934%
7921	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.935%
7922	RHI MAGNESITA N	0.001%	99.935%
7923	NATUREX	0.001%	99.936%
7924	SCATEC SOLAR AS	0.001%	99.937%
7925	ETRON TECHNOLOG	0.001%	99.937%
7926	GAMEVIL INC	0.001%	99.938%
7927	LEES PHARMACEUT	0.001%	99.938%
7928	YINSON HOLDINGS	0.001%	99.939%
7929	AJISEN CHINA HO	0.001%	99.940%
7930	CENTRAL CHINA R	0.001%	99.940%
7931	MELISRON LTD	0.001%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	BURKHALTER HOLD	0.001%	99.941%
7933	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.942%
7934	BOYAA INTERACTI	0.001%	99.942%
7935	FRENCKEN GROUP	0.001%	99.943%
7936	IMASEN ELEC IND	0.001%	99.944%
7937	KURA CORPORATIO	0.001%	99.944%
7938	BELLE CORPORATI	0.001%	99.945%
7939	ORDINA NV	0.001%	99.945%
7940	ADDTech AB B SH	0.001%	99.946%
7941	ATRIUM EUROPEAN	0.001%	99.947%
7942	DABUR INDIA LTD	0.001%	99.947%
7943	UNIQUE ENGINEER	0.001%	99.948%
7944	SALA CORPORATIO	0.001%	99.948%
7945	SIGDO KOPPERS S	0.001%	99.949%
7946	IWAICOSMO HLDGS	0.001%	99.949%
7947	OXFORD INSTRUME	0.001%	99.950%
7948	YOULCHON CHEMIC	0.001%	99.951%
7949	DEPO AUTO PARTS	0.001%	99.951%
7950	FUDO CONSTRUCTI	0.001%	99.952%
7951	NRW HOLDINGS LT	0.001%	99.952%
7952	MANITOU	0.001%	99.953%
7953	GURUNAVI INC	0.001%	99.953%
7954	ELETROPAULO MET	0.001%	99.954%
7955	VILLAGE SUPERMA	0.001%	99.955%
7956	BASSO INDUSTRY	0.001%	99.955%
7957	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.956%
7958	KNOW IT AB	0.001%	99.956%
7959	MILBON CO	0.001%	99.957%
7960	GUJARAT NARM	0.001%	99.957%
7961	TOA CORP	0.001%	99.958%
7962	CHICONY POWER T	0.001%	99.959%
7963	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.959%
7964	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.960%
7965	NORWEGIAN FINAN	0.001%	99.960%
7966	EZION HOLDINGS	0.001%	99.961%
7967	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.961%
7968	SEKISUI PLASTIC	0.001%	99.962%
7969	PHOSAGRO OJSC	0.001%	99.963%
7970	YOUNGONE CORP	0.001%	99.963%
7971	ALDERMORE GROUP	0.001%	99.964%
7972	ELECTRA	0.001%	99.964%
7973	SHINNIHON CORP	0.001%	99.965%
7974	HB TECHNOLOGY C	0.001%	99.965%
7975	CASETEK HOLDING	0.001%	99.966%
7976	SRE GROUP LTD	0.001%	99.967%
7977	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.967%
7978	DAUM COMMUNICAT	0.001%	99.968%
7979	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.968%
7980	SHINKO SHOJI CO	0.001%	99.969%
7981	HARBIN POWER EQ	0.001%	99.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	INFIGEN ENERGY	0.001%	99.970%
7983	ELETRORBRAS COMM	0.001%	99.971%
7984	BANK HANDLOWY W	0.001%	99.971%
7985	BEST WORLD	0.001%	99.972%
7986	SOLARTECH INTL	0.001%	99.972%
7987	TOBISHIMA CORP	0.001%	99.973%
7988	BRIGHT SMART SE	0.001%	99.973%
7989	BANK PERMATA TB	0.001%	99.974%
7990	CORONA CORP	0.001%	99.975%
7991	GENESIS ENERGY	0.001%	99.975%
7992	ONOKEN CO LTD	0.001%	99.976%
7993	KENON HLDGS LTD	0.001%	99.976%
7994	SINOLINK WORLDW	0.001%	99.977%
7995	SIPEF(PLANT FIN	0.001%	99.977%
7996	SAWIT SUMBERMAS	0.001%	99.978%
7997	GUANGDONG NAN Y	0.001%	99.978%
7998	NETIA SA	0.001%	99.979%
7999	KRESNA	0.001%	99.980%
8000	IMAGICA ROBOT H	0.001%	99.980%
8001	ICHINEN CO LTD	0.001%	99.981%
8002	IDEC CORPORATIO	0.001%	99.981%
8003	SOCIEDAD MATRIZ	0.001%	99.982%
8004	YEUN CHYANG IND	0.001%	99.982%
8005	CALIDA HLDG	0.001%	99.983%
8006	VILLAGE ROADSHO	0.001%	99.984%
8007	ORIENTAL HLDGS	0.001%	99.984%
8008	GSI CREOS CORP	0.001%	99.985%
8009	SK TELECOM	0.001%	99.985%
8010	RIKEN KEIKI CO	0.001%	99.986%
8011	HUADIAN FUXIN E	0.001%	99.986%
8012	TOCHIGI BANK	0.001%	99.987%
8013	FORMOSA LABORAT	0.001%	99.987%
8014	CHUNG HSIN ELEC	0.001%	99.988%
8015	TELEKOM MALAYSI	0.001%	99.989%
8016	CHEVALIER INTL	0.001%	99.989%
8017	PT PAN INDONESIA	0.001%	99.990%
8018	SANEI ARCHITECT	0.001%	99.990%
8019	CHINA HUIYUAN J	0.001%	99.991%
8020	DOGAN HOLDINGS	0.001%	99.991%
8021	YOUNGTEK ELECTR	0.001%	99.992%
8022	TOKUSHU TOKAI H	0.001%	99.992%
8023	GLOBE TRADE CEN	0.001%	99.993%
8024	LENZING AG	0.001%	99.994%
8025	CIA DE SANEAMEN	0.001%	99.994%
8026	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.995%
8027	INTERSHOP HOLDI	0.001%	99.995%
8028	WONIK IPS CO LT	0.001%	99.996%
8029	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.996%
8030	GUARARAPES CONF	0.001%	99.997%
8031	DAIKEN CORP	0.001%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.998%
8033	PACK CORP	0.001%	99.999%
8034	TSURUMI MFG CO	0.001%	99.999%
8035	RADIUM LIFE TEC	0.001%	100.000%
8036	ENNOCONN CORP	0.001%	100.000%
8037	ASTI	0.001%	100.001%
8038	NEW PROVENANCE	0.001%	100.001%
8039	CHINA STEEL CHE	0.001%	100.002%
8040	EVS BROADCAST E	0.001%	100.002%
8041	EHY CAR SERVICES SPON ADR ADR USD.001	0.001%	100.003%
8042	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	100.004%
8043	GRUPO ROTOPLAS	0.001%	100.004%
8044	SEIKITOKYU KOGY	0.001%	100.005%
8045	MINOR INTL	0.001%	100.005%
8046	CHINA OCEANWIDE	0.001%	100.006%
8047	CARE PROPERTY I	0.001%	100.006%
8048	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	100.007%
8049	HOLTEK SEMICOND	0.001%	100.007%
8050	GRAHAM CORP COMMON STOCK USD.1	0.001%	100.008%
8051	CH KARNCHANG,FG	0.001%	100.008%
8052	ADANI ENTERPRIS	0.001%	100.009%
8053	HEY SONG	0.001%	100.010%
8054	UNIVERSAL ROBIN	0.001%	100.010%
8055	CHIMERIX INC COMMON STOCK USD.001	0.001%	100.011%
8056	FENIX OUTDOOR I	0.001%	100.011%
8057	FORUS S.A.	0.001%	100.012%
8058	AGILYSYS INC COMMON STOCK USD.3	0.001%	100.012%
8059	HIROCA HOLDINGS	0.001%	100.013%
8060	SAJO INDUSTRIES	0.001%	100.013%
8061	GRUPO AEROMEXIC	0.001%	100.014%
8062	WIRECARD AG	0.001%	100.014%
8063	GENESIS ENERGY	0.001%	100.015%
8064	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	100.016%
8065	PICO FAR EAST H	0.001%	100.016%
8066	MITSUBISHI PENC	0.001%	100.017%
8067	HEIJMANS	0.001%	100.017%
8068	HELLENIC EXCH H	0.001%	100.018%
8069	RATCHTHANI	0.001%	100.018%
8070	FEED ONE CO LTD	0.001%	100.019%
8071	OLYMPIC STEEL I	0.001%	100.019%
8072	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	100.020%
8073	RIGNET INC COMMON STOCK USD.001	0.001%	100.020%
8074	TCL MULTIMEDIA	0.001%	100.021%
8075	MUHAK CO LTD	0.001%	100.022%
8076	NIPPON YUSOKI C	0.001%	100.022%
8077	CENTRAL SPORTS	0.001%	100.023%
8078	MEDCO ENERGI IN	0.001%	100.023%
8079	SM INVESTMENTS	0.001%	100.024%
8080	VITROLIFE AB	0.001%	100.024%
8081	JAPAN MATERIAL	0.001%	100.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	AKSA AKRILIK KI	0.001%	100.025%
8083	LECTRA SYSTEMES	0.001%	100.026%
8084	MACAU LEGEND DE	0.001%	100.026%
8085	XP POWER LTD	0.001%	100.027%
8086	LOJAS AMERICANA	0.001%	100.027%
8087	FUKUSHIMA BANK	0.001%	100.028%
8088	KINDOM CONSTRUC	0.001%	100.029%
8089	BASTIDE LE CONF	0.001%	100.029%
8090	LACTO JAPAN CO	0.001%	100.030%
8091	AIZAWA SECURITI	0.001%	100.030%
8092	TRISURA GROUP LTD COMMON STOCK	0.001%	100.031%
8093	TAMEDIA AG	0.001%	100.031%
8094	KENTUCKY FRIED	0.001%	100.032%
8095	SAES GETTERS	0.001%	100.032%
8096	CK LIFE SCIENCE	0.001%	100.033%
8097	UNIVENTURES	0.001%	100.033%
8098	TOYO WHARF & W	0.001%	100.034%
8099	SHIKIBO LTD	0.001%	100.034%
8100	IMMSI SPA	0.001%	100.035%
8101	NORTHWEST PIPE	0.001%	100.035%
8102	NICHIRIN CO LTD	0.001%	100.036%
8103	BEIJING NORTH S	0.001%	100.037%
8104	HANMI PHARM CO	0.001%	100.037%
8105	THORESEN THAI A	0.001%	100.038%
8106	CITY TELECOM (H	0.001%	100.038%
8107	TURVO INTERNATI	0.001%	100.039%
8108	MEARS GROUP PLC	0.001%	100.039%
8109	SUPERMAX CORPOR	0.001%	100.040%
8110	GRAND KOREA LEI	0.001%	100.040%
8111	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	100.041%
8112	CAIRO COMMUNICA	0.001%	100.041%
8113	XERO LIMITED	0.001%	100.042%
8114	PURE TECHNOLOGI	0.001%	100.042%
8115	AFFIN HLDGS BHD	0.001%	100.043%
8116	MODERN LAND CHI	0.001%	100.043%
8117	AOC HOLDINGS IN	0.001%	100.044%
8118	RENAISSANCE INC	0.001%	100.045%
8119	CAPITAL ENVIRON	0.001%	100.045%
8120	OILES CORPORATI	0.001%	100.046%
8121	BANK PEMBANGUNA	0.001%	100.046%
8122	DRAEGERWERK KGA	0.001%	100.047%
8123	UEM SUNRISE BHD	0.001%	100.047%
8124	BGF RETAIL CO L	0.001%	100.048%
8125	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	100.048%
8126	DENKI KOGYO CO	0.001%	100.049%
8127	MICO LTD	0.001%	100.049%
8128	HANWHA SECS	0.001%	100.050%
8129	NITTOKU ENG CO	0.001%	100.050%
8130	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	100.051%
8131	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	100.051%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	EXMAR	0.001%	100.052%
8133	KUKDO CHEMICAL	0.001%	100.052%
8134	DAISAN BANK	0.001%	100.053%
8135	AURAS TECHNOLOG	0.001%	100.053%
8136	BYUCKSAN CORP	0.001%	100.054%
8137	ANICOM HOLDINGS	0.001%	100.055%
8138	FUJI PHARM CO L	0.001%	100.055%
8139	CARDNO LIMITED	0.001%	100.056%
8140	CAPRO CORPN	0.001%	100.056%
8141	AMUSE INC	0.001%	100.057%
8142	OPUS GROUP AB	0.001%	100.057%
8143	MATSUDA SANGYO	0.001%	100.058%
8144	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	100.058%
8145	YEARIMDANG PUBL	0.001%	100.059%
8146	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	100.059%
8147	ADATA TECHNOLOG	0.001%	100.060%
8148	CITYCHAMP WATCH	0.001%	100.060%
8149	SHIBUSAWA W'HOU	0.001%	100.061%
8150	TAKACHIHO ELECT	0.001%	100.061%
8151	LI PENG ENTERPR	0.001%	100.062%
8152	SEMPERIT AG HOL	0.001%	100.062%
8153	GLOBAL&YUASA BA	0.001%	100.063%
8154	ASCOPIAVE SPA	0.001%	100.063%
8155	CENTROTEC SUSTA	0.001%	100.064%
8156	COWELL E HOLDIN	0.001%	100.064%
8157	SHRIRAM CITY UN	0.001%	100.065%
8158	DENYO CO	0.001%	100.065%
8159	WONIK QNC CORP	0.001%	100.066%
8160	TESCO CORP	0.001%	100.067%
8161	THERMADOR GROUP	0.001%	100.067%
8162	FINOLEXIndustr	0.001%	100.068%
8163	NISSIN SUGAR HO	0.001%	100.068%
8164	MIYAJI ENGINEER	0.001%	100.069%
8165	GENESIS LAND DE	0.001%	100.069%
8166	FUJIMI INC	0.001%	100.070%
8167	EMLAK KONUT GYO	0.001%	100.070%
8168	YAKUODO CO LTD	0.001%	100.071%
8169	LANNA RESOURCES	0.001%	100.071%
8170	SHINOKEN GROUP	0.001%	100.072%
8171	MAGNUM BERHAD	0.001%	100.072%
8172	ELETROBRAS PREF	0.001%	100.073%
8173	NOHMI BOSAI	0.001%	100.073%
8174	LAOX CO	0.001%	100.074%
8175	CAPITOL HEALTH	0.001%	100.074%
8176	SHREE CEMENT LT	0.001%	100.075%
8177	HANA MICROELECT	0.001%	100.075%
8178	METAIR INVESTME	0.001%	100.076%
8179	CHIP ENG SENG C	0.001%	100.076%
8180	ENPLAS CORP	0.001%	100.077%
8181	BR PROPERTIES S	0.001%	100.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	SHN EXPRESSWAY	0.001%	100.078%
8183	INFRAESTRUCTURA	0.001%	100.078%
8184	ARIAKE JAPAN CO	0.001%	100.079%
8185	CHINA SANJIANG	0.001%	100.079%
8186	MIE BANK LTD/TH	0.001%	100.080%
8187	LAND & HOUSE PU	0.001%	100.080%
8188	LONMIN PLC	0.001%	100.081%
8189	AVIANCA HOLDING	0.001%	100.081%
8190	SANTOS BRASIL P	0.001%	100.082%
8191	ASAHI KOGYOSHA	0.001%	100.082%
8192	METALS X LTD	0.001%	100.083%
8193	NEXT CO LTD	0.001%	100.083%
8194	RTX TELECOM	0.001%	100.084%
8195	DAWNRAYS PHARMS	0.001%	100.084%
8196	TECHNOPRO HLDGS	0.001%	100.085%
8197	HELLENIC PETROL	0.001%	100.086%
8198	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	100.086%
8199	COX & KINGS LTD	0.001%	100.087%
8200	ORIENT SEMICON	0.001%	100.087%
8201	RENTIAN TECHNOL	0.001%	100.088%
8202	SOLAR APPLIED M	0.001%	100.088%
8203	TUBOS REUNIDOS	0.001%	100.089%
8204	KEY COFFEE INC	0.001%	100.089%
8205	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	100.090%
8206	INTL GAME SYSTE	0.001%	100.090%
8207	IGG INC	0.001%	100.091%
8208	SKANDIABANKEN A	0.001%	100.091%
8209	WAH LEEIndustr	0.001%	100.092%
8210	NIIT TECHNOLOGI	0.001%	100.092%
8211	LIANHUA SUPERMA	0.001%	100.093%
8212	CATHAY CONST	0.001%	100.093%
8213	QINGLING MOTORS	0.001%	100.094%
8214	GS GLOBAL CORP	0.001%	100.094%
8215	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	100.095%
8216	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	100.095%
8217	KT SKYLIFE CO L	0.001%	100.096%
8218	ADCOCK INGRAM H	0.001%	100.096%
8219	TIPP24 SE	0.001%	100.097%
8220	KANTO TSUKUBA B	0.001%	100.097%
8221	SMA SOLAR TECHN	0.001%	100.098%
8222	PERSISTENT SYST	0.001%	100.098%
8223	MEGHMANI ORGANI	0.001%	100.099%
8224	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	100.099%
8225	SUNNINGDALE TEC	0.001%	100.100%
8226	MBK PCL	0.001%	100.100%
8227	GLORIOUS PROPER	0.001%	100.101%
8228	KAWADA TECHNOLO	0.001%	100.101%
8229	AUBAY	0.001%	100.102%
8230	SEWON CELLONTEC	0.001%	100.102%
8231	SK-ELECTRONICS	0.001%	100.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	ZIG SHENG INDL	0.001%	100.103%
8233	OHSO FOOD SERV	0.001%	100.104%
8234	DMS CO LTD	0.001%	100.104%
8235	LEASINVEST REAL	0.001%	100.105%
8236	YADEA GROUP HOL	0.001%	100.105%
8237	MALAYSIA MINING	0.001%	100.106%
8238	TIPCO ASPHALT P	0.001%	100.106%
8239	DEA CAPITAL SPA	0.001%	100.107%
8240	EASTON CO	0.001%	100.107%
8241	KITA-NIPPON BAN	0.001%	100.108%
8242	NEXTDC LTD	0.000%	100.108%
8243	OYO CORPORATION	0.000%	100.109%
8244	KIRKLAND S INC COMMON STOCK	0.000%	100.109%
8245	MIRLE AUTOMATIO	0.000%	100.110%
8246	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.000%	100.110%
8247	CHINA ANIMATION	0.000%	100.111%
8248	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	100.111%
8249	SERITAGE GROWTH PROP A REIT REIT USD.01	0.000%	100.112%
8250	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.000%	100.112%
8251	DAE DUCK ELECTR	0.000%	100.113%
8252	VALID SOLUCOES	0.000%	100.113%
8253	SEIKO PMC CORP	0.000%	100.114%
8254	TAIHO KOGYO	0.000%	100.114%
8255	OPTRONTEC INC	0.000%	100.115%
8256	ALPHA NETWORKS	0.000%	100.115%
8257	KANEMATSU ELEC	0.000%	100.116%
8258	TOMSON GROUP	0.000%	100.116%
8259	TELSTRA CORP-AD	0.000%	100.117%
8260	IHH HEALTHCARE	0.000%	100.117%
8261	WASION METERS G	0.000%	100.118%
8262	P S CORPORATION	0.000%	100.118%
8263	EASTERN & ORIEN	0.000%	100.119%
8264	ZHONG AN REAL E	0.000%	100.119%
8265	PVR LTD	0.000%	100.120%
8266	TOYO SECURITIES	0.000%	100.120%
8267	KOREA ELEC TERM	0.000%	100.121%
8268	MAYNE PHARMA GR	0.000%	100.121%
8269	ASKA PHARMACEU	0.000%	100.122%
8270	VANACHAI GROUP	0.000%	100.122%
8271	NAVIGATOR GLOBA	0.000%	100.123%
8272	HAKUTO CO	0.000%	100.123%
8273	MERITZ FINANCIA	0.000%	100.124%
8274	EHEALTH INC COMMON STOCK USD.001	0.000%	100.124%
8275	VISHAY PRECISION GROUP COMMON STOCK	0.000%	100.125%
8276	MASISA SA	0.000%	100.125%
8277	RVH INC	0.000%	100.126%
8278	HANSEN TECHNOLO	0.000%	100.126%
8279	RICH DEVELOPMEN	0.000%	100.127%
8280	ON THE BEACH GR	0.000%	100.127%
8281	ZHENGZHOU COAL	0.000%	100.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	DELTA-GALIL IND	0.000%	100.128%
8283	GLOBE UNION IND	0.000%	100.129%
8284	SEOHEE CONSTRUC	0.000%	100.129%
8285	AIPHONE CO	0.000%	100.130%
8286	QST INT	0.000%	100.130%
8287	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.000%	100.131%
8288	SHINSHO CORP	0.000%	100.131%
8289	NEWOCEAN ENERGY	0.000%	100.131%
8290	S.M. ENTERTAINM	0.000%	100.132%
8291	BESALCO SA	0.000%	100.132%
8292	KONGSBERG GRUPP	0.000%	100.133%
8293	CHINO CORPORATI	0.000%	100.133%
8294	WILLDAN GROUP I	0.000%	100.134%
8295	FERRARI NV	0.000%	100.134%
8296	MEISEI INDUSTRI	0.000%	100.135%
8297	COSCO INTERNATI	0.000%	100.135%
8298	POLYPLEX THAILA	0.000%	100.136%
8299	MANILA WATER CO	0.000%	100.136%
8300	SUNG KWANG BEND	0.000%	100.137%
8301	CNA GR PHAR	0.000%	100.137%
8302	SENSHU ELECTRIC	0.000%	100.138%
8303	STUDIO ALICE CO	0.000%	100.138%
8304	ISRA VISION AG	0.000%	100.139%
8305	ETALON GROUP-GD	0.000%	100.139%
8306	LIMONEIRA CO COMMON STOCK USD.01	0.000%	100.140%
8307	HISAKA WORKS LT	0.000%	100.140%
8308	CRH PLC	0.000%	100.141%
8309	PARKSON RETAIL	0.000%	100.141%
8310	SIGMA DESIGNS INC COMMON STOCK	0.000%	100.142%
8311	COMMUNISIS PLC	0.000%	100.142%
8312	URTHECAST CORP	0.000%	100.143%
8313	RUENTEX INDUSTR	0.000%	100.143%
8314	NIPPON KINZOKU	0.000%	100.144%
8315	MALAYAN CEMENT	0.000%	100.144%
8316	WELLING HOLD LT	0.000%	100.145%
8317	UCHIDA YOKO CO	0.000%	100.145%
8318	SWANCOR	0.000%	100.146%
8319	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	100.146%
8320	AICHI TOKEI DEN	0.000%	100.147%
8321	KEC INTERNATION	0.000%	100.147%
8322	EKOVEST BHD	0.000%	100.148%
8323	SCHIBSTED ASA	0.000%	100.148%
8324	ARDMORE SHIPPIN	0.000%	100.149%
8325	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	100.149%
8326	TELESITES SAB D	0.000%	100.150%
8327	HANSOL CHEMICAL	0.000%	100.150%
8328	HOKKO CHEMICAL	0.000%	100.150%
8329	BRACK CAPITAL P	0.000%	100.151%
8330	COMDIRECT BANK	0.000%	100.151%
8331	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	100.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	CREATE RESTAURA	0.000%	100.152%
8333	LIAN BENG GROUP	0.000%	100.153%
8334	SILVER GRANT IN	0.000%	100.153%
8335	ALINCO INC	0.000%	100.154%
8336	ATSUGI NYLON IN	0.000%	100.154%
8337	GIANPLUS TECHN	0.000%	100.155%
8338	ENF TECHNOLOGY	0.000%	100.155%
8339	MIRAMAR HTEL &	0.000%	100.156%
8340	UNIZYX HOLDING	0.000%	100.156%
8341	PHX ENERGY SERV	0.000%	100.157%
8342	TELE COLUMBUS A	0.000%	100.157%
8343	ESUN HOLDINGS L	0.000%	100.158%
8344	NAKANO CORP/TOK	0.000%	100.158%
8345	OSAKA STEEL CO	0.000%	100.159%
8346	CRCC HIGH-TECH	0.000%	100.159%
8347	COSCO CAPITAL I	0.000%	100.160%
8348	GOLDFIELD CORP COMMON STOCK USD.1	0.000%	100.160%
8349	BIGBEN INTERACT	0.000%	100.161%
8350	IMDEX LTD	0.000%	100.161%
8351	PERSEUS MINING	0.000%	100.162%
8352	SIME DARBY BHD	0.000%	100.162%
8353	SHENG SIONG GRO	0.000%	100.162%
8354	SAMSUNG CARD	0.000%	100.163%
8355	SHANDONG XINHUA	0.000%	100.163%
8356	RELIGARE HEALTH	0.000%	100.164%
8357	UOB-KAY HIAN HO	0.000%	100.164%
8358	UMW HLDGS BERHA	0.000%	100.165%
8359	MALAYSIAN PACIF	0.000%	100.165%
8360	UNION BANK OF P	0.000%	100.166%
8361	STOCKMANN OYJ A	0.000%	100.166%
8362	TK DEVELOPMENT	0.000%	100.167%
8363	OKINAWA CELLULA	0.000%	100.167%
8364	VARDHMAN TEXTIL	0.000%	100.168%
8365	ZINWELL CORP	0.000%	100.168%
8366	SURGERY PARTNERS INC COMMON STOCK USD.01	0.000%	100.169%
8367	STRATEC BIOMEDI	0.000%	100.169%
8368	JK TYRE & INDUS	0.000%	100.170%
8369	ITOKI CORP	0.000%	100.170%
8370	HASTINGS GROUP	0.000%	100.171%
8371	FUJICCO CO	0.000%	100.171%
8372	SOLARTECH ENERG	0.000%	100.171%
8373	TAKAENOI	0.000%	100.172%
8374	MORITO CO	0.000%	100.172%
8375	ARTNATURE INC	0.000%	100.173%
8376	ZIX CORP COMMON STOCK USD.01	0.000%	100.173%
8377	RESTAURANT BRAN	0.000%	100.174%
8378	LIGHT S.A.	0.000%	100.174%
8379	CROPENERGIES AG	0.000%	100.175%
8380	HIGASHI NIHON H	0.000%	100.175%
8381	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	100.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	HAN JIN TRANSP	0.000%	100.176%
8383	BALRAMPUR CHINI	0.000%	100.177%
8384	MITSUUROKO CO L	0.000%	100.177%
8385	PHARMAENGINE IN	0.000%	100.178%
8386	CHINA ELEC OPTI	0.000%	100.178%
8387	NEC CAPITAL SOL	0.000%	100.179%
8388	WATAMI FOOD SER	0.000%	100.179%
8389	WAKACHIKU CONST	0.000%	100.179%
8390	SEC CORPORATION	0.000%	100.180%
8391	OLDTOWN BHD	0.000%	100.180%
8392	AKITA DRILLING	0.000%	100.181%
8393	PFIZER LTD	0.000%	100.181%
8394	YUEXIU TRANSPOR	0.000%	100.182%
8395	DONGKUK INDUSTR	0.000%	100.182%
8396	SINKO INDUSTRIE	0.000%	100.183%
8397	ASIA STD INTL G	0.000%	100.183%
8398	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	100.184%
8399	DONGWON DEVELOP	0.000%	100.184%
8400	ASIA POLYMER	0.000%	100.185%
8401	KYOKUTO SECURIT	0.000%	100.185%
8402	E.I.D.-PARRY(IN	0.000%	100.186%
8403	NORTH MINING SH	0.000%	100.186%
8404	HOTEL PROPERTY	0.000%	100.186%
8405	FONTERRA SHAREH	0.000%	100.187%
8406	TAIWAN PCB TECH	0.000%	100.187%
8407	BUDIMEX	0.000%	100.188%
8408	ITOCHU SHOKUHIN	0.000%	100.188%
8409	KOZA ANADOLU ME	0.000%	100.189%
8410	DAIKOKU DENKI C	0.000%	100.189%
8411	NIPPON CHEM IND	0.000%	100.190%
8412	KOMATSU SEIREN	0.000%	100.190%
8413	MARS ENGINEERIN	0.000%	100.191%
8414	IRON FORCE INDU	0.000%	100.191%
8415	TUAN SING HLDGS	0.000%	100.192%
8416	OPERA SOFTWARE	0.000%	100.192%
8417	PACIFIC HOSPITA	0.000%	100.193%
8418	SHIPPING CP IND	0.000%	100.193%
8419	COSMO LADY CHIN	0.000%	100.193%
8420	TOKYO ENERGY&SY	0.000%	100.194%
8421	JINLI GROUP HOL	0.000%	100.194%
8422	JACKPOTJOY PLC	0.000%	100.195%
8423	SOLOCAL GROUP	0.000%	100.195%
8424	MIDAS HLDGS	0.000%	100.196%
8425	POSCO ICT CO LT	0.000%	100.196%
8426	DECEUNINCK	0.000%	100.197%
8427	CMIC HOLDINGS C	0.000%	100.197%
8428	ATRIA GROUP PLC	0.000%	100.198%
8429	mitsui mining c	0.000%	100.198%
8430	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	100.199%
8431	INSAS BHD	0.000%	100.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	DAESANG HOLDING	0.000%	100.199%
8433	BOSIDENG INTL H	0.000%	100.200%
8434	APT SATELLITE	0.000%	100.200%
8435	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	100.201%
8436	ERAWAN GROUP	0.000%	100.201%
8437	F&A AQUA HOLDIN	0.000%	100.202%
8438	LOCK&LOCK CO LT	0.000%	100.202%
8439	MARUKA MACHINER	0.000%	100.203%
8440	TENWOW INTL HLD	0.000%	100.203%
8441	MARVELOUS AQL I	0.000%	100.204%
8442	TPV TECHNOLOGY	0.000%	100.204%
8443	NIPPON SHARYO	0.000%	100.204%
8444	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	100.205%
8445	SILICONWARE PRE	0.000%	100.205%
8446	NISSHIN FUDOSAN	0.000%	100.206%
8447	CHAIN STORE OKU	0.000%	100.206%
8448	KOLAO HOLDINGS	0.000%	100.207%
8449	LUBELSKI WEGIEL	0.000%	100.207%
8450	XAAR	0.000%	100.208%
8451	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	100.208%
8452	BITTIUM OYJ	0.000%	100.209%
8453	JASMINE INTERNA	0.000%	100.209%
8454	LEAF GROUP LTD COMMON STOCK USD.0001	0.000%	100.209%
8455	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	100.210%
8456	NIPPON KOEI CO	0.000%	100.210%
8457	GIGASTORAGE COR	0.000%	100.211%
8458	ON-BRIGHT ELECT	0.000%	100.211%
8459	DATALOGIC SPA	0.000%	100.212%
8460	AHRESTY CORP	0.000%	100.212%
8461	NATIONAL COMMERCE CORP COMMON STOCK	0.000%	100.213%
8462	PAYPOINT	0.000%	100.213%
8463	EL AL ISRAEL AI	0.000%	100.214%
8464	I-NET CORP	0.000%	100.214%
8465	SC ASSET CORPOR	0.000%	100.214%
8466	YP	0.000%	100.215%
8467	UFLEX LTD	0.000%	100.215%
8468	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	100.216%
8469	INNOTECH CORP	0.000%	100.216%
8470	NAMHAE CHEMICAL	0.000%	100.217%
8471	ORASCOM DEVELOP	0.000%	100.217%
8472	REBOSIS PROPERT	0.000%	100.218%
8473	YAHAGI CONST CO	0.000%	100.218%
8474	KYODO PRINTING	0.000%	100.219%
8475	JAPAN PILE CORP	0.000%	100.219%
8476	OSJB HOLDINGS C	0.000%	100.219%
8477	HILTON FOOD GRO	0.000%	100.220%
8478	MIMASU SEMICOND	0.000%	100.220%
8479	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.000%	100.221%
8480	APPLIED DEVELOP	0.000%	100.221%
8481	AMOT INVESTMENT	0.000%	100.222%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MEDIGENE AG	0.000%	100.222%
8483	FTD COS INC COMMON STOCK USD.0001	0.000%	100.223%
8484	FRED'S INC	0.000%	100.223%
8485	FREUND CORP	0.000%	100.223%
8486	BEIJING URBAN C	0.000%	100.224%
8487	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.224%
8488	NEL ASA	0.000%	100.225%
8489	CHINA MERCHANTS	0.000%	100.225%
8490	NITTOC CONST CO	0.000%	100.226%
8491	KANADEN CORP	0.000%	100.226%
8492	AIXTRON SE	0.000%	100.227%
8493	NEOWIZ GAMES CO	0.000%	100.227%
8494	FIRST TRACTOR C	0.000%	100.228%
8495	YEONG GUAN ENER	0.000%	100.228%
8496	PAB K TJIWI KIM	0.000%	100.228%
8497	KYUNG DONG NAVI	0.000%	100.229%
8498	SANY HEAVY EQUI	0.000%	100.229%
8499	DIOS FASTIGHETE	0.000%	100.230%
8500	BROOKFIELD REAL	0.000%	100.230%
8501	NICHIBAN CO	0.000%	100.231%
8502	TOMOKU CO	0.000%	100.231%
8503	EAGLE NICE INTE	0.000%	100.232%
8504	MPI CORPORATION	0.000%	100.232%
8505	VOYAGE GROUP IN	0.000%	100.232%
8506	EBARA JITSUGYO	0.000%	100.233%
8507	LEALEA ENTERPRI	0.000%	100.233%
8508	GATEWAY DISTRI	0.000%	100.234%
8509	FRASERS CENTREP	0.000%	100.234%
8510	CHINA GREENLAND	0.000%	100.235%
8511	OLAV THON EIEND	0.000%	100.235%
8512	BIJOU BRIGITTE	0.000%	100.236%
8513	EXEL INDUSTRIES	0.000%	100.236%
8514	MICROBIO CO LTD	0.000%	100.236%
8515	SUN INTL LTD	0.000%	100.237%
8516	TSUDAKOMA CORP	0.000%	100.237%
8517	JUNGFRAUBAHN HL	0.000%	100.238%
8518	STAR PETROLEUM	0.000%	100.238%
8519	DE LICACY INDUS	0.000%	100.239%
8520	F-SECURE OYJ	0.000%	100.239%
8521	ICHIKOHIndustr	0.000%	100.240%
8522	CREATE SD HOLDI	0.000%	100.240%
8523	H+H INTERNATIONAL	0.000%	100.240%
8524	FARMSCO	0.000%	100.241%
8525	AMATA CORP PUBL	0.000%	100.241%
8526	LIFESTYLE CHINA	0.000%	100.242%
8527	MICROPORT SCIEN	0.000%	100.242%
8528	ZENITAKA CORP	0.000%	100.243%
8529	GERRY WEBER INT	0.000%	100.243%
8530	MISAWA HOMES HO	0.000%	100.244%
8531	MATSUYA CO (TOK	0.000%	100.244%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	HAESUNG DS	0.000%	100.244%
8533	OPT HOLDING INC	0.000%	100.245%
8534	C UYEMURA & CO	0.000%	100.245%
8535	HYUNDAI CONSTRU	0.000%	100.246%
8536	FURUSATO INDUST	0.000%	100.246%
8537	UNIVERSAL CEMEN	0.000%	100.247%
8538	IVE GROUP LTD	0.000%	100.247%
8539	TCI CO LTD	0.000%	100.247%
8540	FOSSIL GROUP INC COMMON STOCK USD.01	0.000%	100.248%
8541	DALRADIAN RESOU	0.000%	100.248%
8542	AJIS CO LTD	0.000%	100.249%
8543	USA TRUCK INC COMMON STOCK USD.01	0.000%	100.249%
8544	SSANGYONG MOTOR	0.000%	100.250%
8545	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	100.250%
8546	RYODEN TRADING	0.000%	100.251%
8547	GUANGSHEN RAILW	0.000%	100.251%
8548	VINDA INTERNATI	0.000%	100.251%
8549	GUJARAT ALKALIE	0.000%	100.252%
8550	ZOOPLA PROPERTY	0.000%	100.252%
8551	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.000%	100.253%
8552	POYA CO LTD	0.000%	100.253%
8553	TONAMI HOLDINGS	0.000%	100.254%
8554	AMARA RAJA BATT	0.000%	100.254%
8555	WALLISER KANTON	0.000%	100.254%
8556	M DIAS BRANCO S	0.000%	100.255%
8557	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	100.255%
8558	JANOME SEWING M	0.000%	100.256%
8559	GUJARAT MINERAL	0.000%	100.256%
8560	WUS PRINTD CIRC	0.000%	100.257%
8561	DYNAGREEN ENVIR	0.000%	100.257%
8562	ALLAHABAD BANK	0.000%	100.258%
8563	TACHIBANA ELETE	0.000%	100.258%
8564	TURCAS PETROL	0.000%	100.258%
8565	POONGSAN HOLDIN	0.000%	100.259%
8566	BASLER AG	0.000%	100.259%
8567	PROMATE ELECTRO	0.000%	100.260%
8568	TAIWAN SOGO SHI	0.000%	100.260%
8569	LOPEZ HOLDINGS	0.000%	100.261%
8570	QUESTERRE ENERG	0.000%	100.261%
8571	PLASSONIndustr	0.000%	100.261%
8572	YASUDA WAREHOUS	0.000%	100.262%
8573	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.000%	100.262%
8574	TOREX SEMICONDU	0.000%	100.263%
8575	CHUNG HWA PULP	0.000%	100.263%
8576	SUZLON ENERGY L	0.000%	100.264%
8577	BATU KAWAN BHD	0.000%	100.264%
8578	MEIWA ESTATE CO	0.000%	100.264%
8579	LGI HOMES INC COMMON STOCK USD.01	0.000%	100.265%
8580	NIPPON VALQUA I	0.000%	100.265%
8581	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	100.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	NITTO KOHKI CO	0.000%	100.266%
8583	CHINA ALL ACCES	0.000%	100.267%
8584	BANCO DE BOGOTA	0.000%	100.267%
8585	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	100.267%
8586	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.268%
8587	LAMPRELL PLC	0.000%	100.268%
8588	TUBACEX SA	0.000%	100.269%
8589	ORIENTAL BK OF	0.000%	100.269%
8590	ICHIYOSHI SECS	0.000%	100.270%
8591	WOWOW INC	0.000%	100.270%
8592	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	100.270%
8593	IHLAS HOLDING	0.000%	100.271%
8594	MANDOM CORP	0.000%	100.271%
8595	KITO CORP	0.000%	100.272%
8596	FALCK RENEWABLE	0.000%	100.272%
8597	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	100.273%
8598	ASHIMORI INDUST	0.000%	100.273%
8599	GOLD RESOURCE CORP COMMON STOCK USD.001	0.000%	100.273%
8600	HUSQVARNA AB	0.000%	100.274%
8601	STO AG-PREFERRE	0.000%	100.274%
8602	KYOBO SECURITIE	0.000%	100.275%
8603	HARDINGE INC	0.000%	100.275%
8604	SHINSEGAE FOOD	0.000%	100.276%
8605	CHIYODA INTEGRE	0.000%	100.276%
8606	AMADEUS FIRE AG	0.000%	100.276%
8607	REGIS HEALTHCAR	0.000%	100.277%
8608	GOLFZON CO LTD	0.000%	100.277%
8609	LEWIS GROUP LTD	0.000%	100.278%
8610	MIRAE ASSET LIF	0.000%	100.278%
8611	SCHIBSTED ASA	0.000%	100.278%
8612	ARGAN SA	0.000%	100.279%
8613	ZENG HSING INDL	0.000%	100.279%
8614	ALICO INC COMMON STOCK USD1.0	0.000%	100.280%
8615	HINOKIYA	0.000%	100.280%
8616	NAGATANIEN CO L	0.000%	100.281%
8617	NAUTILUS MINERA	0.000%	100.281%
8618	IMARKETKOREA IN	0.000%	100.281%
8619	HARIMA CHEMICAL	0.000%	100.282%
8620	NIPPON FINE CHE	0.000%	100.282%
8621	UNIPAR UNIAO DE	0.000%	100.283%
8622	SHINKONG INSURA	0.000%	100.283%
8623	GROUPE OPEN	0.000%	100.284%
8624	THROMBOGENICS N	0.000%	100.284%
8625	GLOBAL YATIRIM	0.000%	100.284%
8626	FINGERPRINT CAR	0.000%	100.285%
8627	PAL CO LTD	0.000%	100.285%
8628	ENERGA SA	0.000%	100.286%
8629	FOOSUNG CO LTD	0.000%	100.286%
8630	KURIMOTO	0.000%	100.286%
8631	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.000%	100.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	NODA CORP	0.000%	100.287%
8633	KAROON GAS AUST	0.000%	100.288%
8634	GUJARAT FLUOROC	0.000%	100.288%
8635	ABILITY ENTERPR	0.000%	100.289%
8636	TYMAN PLC	0.000%	100.289%
8637	LATTICE SEMICON	0.000%	100.289%
8638	SINCERE NAVIGAT	0.000%	100.290%
8639	CHINA SUNSHINE	0.000%	100.290%
8640	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	100.291%
8641	HAGIWARA ELECTR	0.000%	100.291%
8642	PINGUELY-HAULOT	0.000%	100.291%
8643	MAXIS BHD	0.000%	100.292%
8644	HAMILTON BEACH BRAND A COMMON STOCK	0.000%	100.292%
8645	HAMILTON BEACH	0.000%	100.293%
8646	BOLSA DE VALOR	0.000%	100.293%
8647	EAST CAPITAL EX	0.000%	100.294%
8648	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.000%	100.294%
8649	NIEN MADE ENTER	0.000%	100.294%
8650	BANCO SANTANDER CHILE ADR ADR	0.000%	100.295%
8651	SWCC SHOWA HOLD	0.000%	100.295%
8652	CITY LODGE HOTE	0.000%	100.296%
8653	AA PLC	0.000%	100.296%
8654	CHINA STRATEGIC	0.000%	100.296%
8655	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	100.297%
8656	GOCOMPARE.COM G	0.000%	100.297%
8657	SCIENTEX BERHAD	0.000%	100.298%
8658	NAC CO LTD	0.000%	100.298%
8659	KEIHANSHIN RL	0.000%	100.298%
8660	KWANG DONG PHAR	0.000%	100.299%
8661	SPIRE HEALTHCAR	0.000%	100.299%
8662	TA ENTERPRISE B	0.000%	100.300%
8663	SAM YOUNG ELECT	0.000%	100.300%
8664	HUA HAN BIO-PHA	0.000%	100.301%
8665	CHUKYO BANK	0.000%	100.301%
8666	MITSUBISHI PAPE	0.000%	100.301%
8667	CHINA ELECTRIC	0.000%	100.302%
8668	CENIT AG SYSTEM	0.000%	100.302%
8669	MESOBLAST LTD	0.000%	100.303%
8670	HANNSTAR BOARD	0.000%	100.303%
8671	NIPPON CARBIDE	0.000%	100.303%
8672	BING-GRAE	0.000%	100.304%
8673	ECKERT & ZIEGLE	0.000%	100.304%
8674	SABATE DIOSOS	0.000%	100.305%
8675	CSBC CORPORATIO	0.000%	100.305%
8676	SHINSEGAE INTER	0.000%	100.305%
8677	HARBORONE BANCORP INC COMMON STOCK	0.000%	100.306%
8678	ATLAS FINANCIAL	0.000%	100.306%
8679	GRUPO AVAL ACCI	0.000%	100.307%
8680	NIHON CHOUZAI C	0.000%	100.307%
8681	JIMOTO HLDGS IN	0.000%	100.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SANKO METAL IND	0.000%	100.308%
8683	ALTISOURCE PORT	0.000%	100.308%
8684	KOMAI TEKKO INC	0.000%	100.309%
8685	SARTORIUS STEDI	0.000%	100.309%
8686	HONG KONG AIRCR	0.000%	100.310%
8687	TOKYO ROPE MFG	0.000%	100.310%
8688	TAEWOONG CO	0.000%	100.310%
8689	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	100.311%
8690	LIBBEY INC COMMON STOCK USD.01	0.000%	100.311%
8691	MOBILEPHONE TEL	0.000%	100.312%
8692	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	100.312%
8693	OTOKAR OTOMOTIV	0.000%	100.312%
8694	HYUNDAI BNG STE	0.000%	100.313%
8695	SAFILO GROUP SP	0.000%	100.313%
8696	LUMENS CO LTD	0.000%	100.314%
8697	GUOLIAN SECURIT	0.000%	100.314%
8698	SANYO ELEC RAIL	0.000%	100.314%
8699	MARUZEN SHOWA U	0.000%	100.315%
8700	HOPEWELL HIGHWA	0.000%	100.315%
8701	COLUMBUS A/S	0.000%	100.316%
8702	JALUX INC	0.000%	100.316%
8703	HILONG HOLDING	0.000%	100.316%
8704	METALLURGICAL C	0.000%	100.317%
8705	BEST PACIFIC IN	0.000%	100.317%
8706	ING BANK SLASKI	0.000%	100.318%
8707	ESSITY AKTIEBOL	0.000%	100.318%
8708	ERA GROUP INC COMMON STOCK USD.01	0.000%	100.318%
8709	EM-TECH CO LTD	0.000%	100.319%
8710	INBODY CO LTD	0.000%	100.319%
8711	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.000%	100.320%
8712	VALUE PARTNERS	0.000%	100.320%
8713	BERJAYA SPORTS	0.000%	100.320%
8714	STARTEK INC	0.000%	100.321%
8715	XINJIANG XINXIN	0.000%	100.321%
8716	CARLO CAVAZZI H	0.000%	100.322%
8717	TAIWAN LAND DEV	0.000%	100.322%
8718	SEKERBANK	0.000%	100.322%
8719	EMPRESAS LA POL	0.000%	100.323%
8720	GUANGDONG KELON	0.000%	100.323%
8721	HARIM HOLDINGS	0.000%	100.324%
8722	CHUETSU PULP&PA	0.000%	100.324%
8723	MASTER GLORY GR	0.000%	100.324%
8724	MILLS ESTRUTURA	0.000%	100.325%
8725	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.000%	100.325%
8726	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	100.326%
8727	OROCOBRE LTD	0.000%	100.326%
8728	CREDITO REAL SA	0.000%	100.326%
8729	KITAGAWA IRON W	0.000%	100.327%
8730	GEOSTR CORP	0.000%	100.327%
8731	YUGANG INTL	0.000%	100.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	MEIKO NETWORK J	0.000%	100.328%
8733	AGUAS ANDINAS S	0.000%	100.328%
8734	ENERGY DEVELOP	0.000%	100.329%
8735	SANYO SHOKAI	0.000%	100.329%
8736	DEEPACK FERT&PE	0.000%	100.330%
8737	YATAK VE YO	0.000%	100.330%
8738	TK CORP	0.000%	100.330%
8739	CST GROUP LTD	0.000%	100.331%
8740	UNITECH LIMITED	0.000%	100.331%
8741	SILVER LAKE RES	0.000%	100.331%
8742	NISSEI ASB MACH	0.000%	100.332%
8743	DAEJAN HOLDINGS	0.000%	100.332%
8744	DELTA PROPERTY	0.000%	100.333%
8745	CHINA CHEM&PHAR	0.000%	100.333%
8746	LAI SUN GARMENT	0.000%	100.333%
8747	MARKETECH INTL	0.000%	100.334%
8748	TV AZTECA	0.000%	100.334%
8749	SANOH INDUSTRIA	0.000%	100.335%
8750	QUANTA STORAGE	0.000%	100.335%
8751	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	100.335%
8752	IJT TECHNOLOGY	0.000%	100.336%
8753	INFO SVS INTL	0.000%	100.336%
8754	SAPPE PCL	0.000%	100.337%
8755	ICHIA TECHNOLOG	0.000%	100.337%
8756	FIRST MINING FI	0.000%	100.337%
8757	SAKAI HEAVY IND	0.000%	100.338%
8758	DELEK AUTOMOTIV	0.000%	100.338%
8759	GILLETTE INDIA	0.000%	100.339%
8760	VIJAYA BANK	0.000%	100.339%
8761	TOKYO KEIKI INC	0.000%	100.339%
8762	HUGEL INC	0.000%	100.340%
8763	MATSUI CONST CO	0.000%	100.340%
8764	STI EDUCATION S	0.000%	100.340%
8765	OENON HOLDINGS	0.000%	100.341%
8766	ANHUI EXPRESSWA	0.000%	100.341%
8767	FURUNO ELECTRIC	0.000%	100.342%
8768	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	100.342%
8769	KEPCO PLANT SER	0.000%	100.342%
8770	WESTGOLD RESOUR	0.000%	100.343%
8771	ACTIA GROUP	0.000%	100.343%
8772	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	100.344%
8773	MITSUBISHI MOTO	0.000%	100.344%
8774	SPACE CO LTD	0.000%	100.344%
8775	GEK GROUP OF CO	0.000%	100.345%
8776	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	100.345%
8777	SAETA YIELD SA	0.000%	100.346%
8778	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	100.346%
8779	EUROCASH SA	0.000%	100.346%
8780	FUSION PARTNERS	0.000%	100.347%
8781	PRUMO LOGISTICA	0.000%	100.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	KWALITY LTD	0.000%	100.347%
8783	TECK RESOURCES	0.000%	100.348%
8784	CHIYODA CO	0.000%	100.348%
8785	SCHALTBAU HOLDI	0.000%	100.349%
8786	ELDERS LTD	0.000%	100.349%
8787	SAMSUNG ENGINEE	0.000%	100.349%
8788	I-SENS INC	0.000%	100.350%
8789	TI FINANCIAL HO	0.000%	100.350%
8790	SUPALAI PCL-NVD	0.000%	100.351%
8791	HNA HLDGS GP CO	0.000%	100.351%
8792	JAPAN MEDICAL D	0.000%	100.351%
8793	CEDAR WOODS PRO	0.000%	100.352%
8794	EKORNES ASA	0.000%	100.352%
8795	ZUIKO CORP	0.000%	100.352%
8796	CHINA XLX FERTI	0.000%	100.353%
8797	ALEXANDER FORBE	0.000%	100.353%
8798	DISH TV INDIA L	0.000%	100.354%
8799	BOE VARITRONIX	0.000%	100.354%
8800	KOPIN CORP COMMON STOCK USD.01	0.000%	100.354%
8801	DAOU DATA CORP	0.000%	100.355%
8802	GRUPO NUTRESA S	0.000%	100.355%
8803	CEMENTOS ARGOS	0.000%	100.355%
8804	TUNE INS HOLDIN	0.000%	100.356%
8805	ESTIA HELATH LT	0.000%	100.356%
8806	CHINA YURUN FOO	0.000%	100.357%
8807	HOEGH LNG HOLDI	0.000%	100.357%
8808	SVENSKA CELLULO	0.000%	100.357%
8809	BEIJING ENT MED	0.000%	100.358%
8810	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	100.358%
8811	KYOSAN ELECTRIC	0.000%	100.358%
8812	MASON FINANCIAL	0.000%	100.359%
8813	EMPERIA HOLDING	0.000%	100.359%
8814	HO TUNG CHEMICA	0.000%	100.360%
8815	NIEN HSING TEXT	0.000%	100.360%
8816	INTERNATIONAL S	0.000%	100.360%
8817	NIPPON COMMER D	0.000%	100.361%
8818	F&F COMPANY	0.000%	100.361%
8819	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	100.362%
8820	FJ NEXT CO LTD	0.000%	100.362%
8821	MUCKLOW(A&J) GR	0.000%	100.362%
8822	EUGENE INVS&SEC	0.000%	100.363%
8823	SILICON WORKS	0.000%	100.363%
8824	YOMIURI LAND CO	0.000%	100.363%
8825	HSIN KUANG STEE	0.000%	100.364%
8826	KEIYO CO	0.000%	100.364%
8827	OSK HOLDINGS BH	0.000%	100.365%
8828	KH VATEC	0.000%	100.365%
8829	SAMMOK S-FORM C	0.000%	100.365%
8830	ICICI BANK	0.000%	100.366%
8831	JW HOLDINGS COR	0.000%	100.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	ASUNARO AOKI CO	0.000%	100.366%
8833	HEG LIMITED	0.000%	100.367%
8834	RELIANCE HOME F	0.000%	100.367%
8835	NHPC LTD	0.000%	100.368%
8836	MR MAX CORP	0.000%	100.368%
8837	FALCO BIOSYSTEM	0.000%	100.368%
8838	HARIM CO LTD	0.000%	100.369%
8839	VETOQUINOL SA	0.000%	100.369%
8840	KOATSU GAS KOGY	0.000%	100.369%
8841	CHU KONG SHIPPI	0.000%	100.370%
8842	L&K ENGINEERING	0.000%	100.370%
8843	GODO STEEL	0.000%	100.370%
8844	JAPAN CASH MACH	0.000%	100.371%
8845	NICHIDEN CORP	0.000%	100.371%
8846	KAWAI MUSICAL I	0.000%	100.372%
8847	HWASUNG INDUSTR	0.000%	100.372%
8848	KAIT	0.000%	100.372%
8849	TOA OIL CO LTD	0.000%	100.373%
8850	MITSUBISHI KAKO	0.000%	100.373%
8851	BANGKOK BANK	0.000%	100.373%
8852	DEUTSCHE BANK M	0.000%	100.374%
8853	YOMEISHU SEIZO	0.000%	100.374%
8854	ASCENCIO	0.000%	100.375%
8855	RASA INDUSTRIES	0.000%	100.375%
8856	ICD CO LTD	0.000%	100.375%
8857	TAKIRON CO	0.000%	100.376%
8858	GOLD ROAD RESOU	0.000%	100.376%
8859	GFT TECHNOLOGY	0.000%	100.376%
8860	NIHON TOKUSHU T	0.000%	100.377%
8861	REIS INC COMMON STOCK USD.01	0.000%	100.377%
8862	MATRIX CONCEPTS	0.000%	100.378%
8863	YUNGSHIN GLOBAL	0.000%	100.378%
8864	SESODA CORP	0.000%	100.378%
8865	MORY INDUSTRIES	0.000%	100.379%
8866	THYE MING INDUS	0.000%	100.379%
8867	MINERA FRISCO S	0.000%	100.379%
8868	AIRASIA X BHD	0.000%	100.380%
8869	ARES ALLERGY HO	0.000%	100.380%
8870	KNM GROUP BERHA	0.000%	100.380%
8871	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	100.381%
8872	RAMELIUS RESOUR	0.000%	100.381%
8873	NAKABAYASHI CO	0.000%	100.382%
8874	ADO Group Ltd	0.000%	100.382%
8875	SURYA CITRA MED	0.000%	100.382%
8876	CARLSBERG BREWE	0.000%	100.383%
8877	HUCHEMS FINE CH	0.000%	100.383%
8878	GREEN SEAL HOLD	0.000%	100.383%
8879	CYBERTAN TECHNO	0.000%	100.384%
8880	RASSINI SAB DE	0.000%	100.384%
8881	CHUANGS CONS IN	0.000%	100.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	PALIBURG HOLDIN	0.000%	100.385%
8883	SUGIMOTO & CO L	0.000%	100.385%
8884	ASALEO CARE LTD	0.000%	100.386%
8885	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	100.386%
8886	GRUH FINANCE	0.000%	100.386%
8887	TONICHI CARLIFE	0.000%	100.387%
8888	EGUARANTEE INC.	0.000%	100.387%
8889	NOEVIR HOLDINGS	0.000%	100.387%
8890	VIRGIN AUSTRALI	0.000%	100.388%
8891	HAICHANG HOLDIN	0.000%	100.388%
8892	SKELLERUP HOLDI	0.000%	100.389%
8893	WERELDHAVE BELG	0.000%	100.389%
8894	EVA PRECISION I	0.000%	100.389%
8895	HEVEABOARD	0.000%	100.390%
8896	ABOITIZ POWER C	0.000%	100.390%
8897	KANAGAWA CHUO K	0.000%	100.390%
8898	TODA KOGYO CORP	0.000%	100.391%
8899	BIMB HLDGS BERH	0.000%	100.391%
8900	FRANCE BED HOLD	0.000%	100.391%
8901	THURGAUER KANTO	0.000%	100.392%
8902	CLS HOLDINGS PL	0.000%	100.392%
8903	QINHUANGDAO POR	0.000%	100.393%
8904	SERCO GROUP	0.000%	100.393%
8905	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	100.393%
8906	APCB INC	0.000%	100.394%
8907	DONGJIANG ENVIR	0.000%	100.394%
8908	SUNGCHANG ENTER	0.000%	100.394%
8909	PRECIOUS SHIPPI	0.000%	100.395%
8910	OCEAN-LAND GROU	0.000%	100.395%
8911	ILSHIN SPINNING	0.000%	100.395%
8912	LH FINANCIAL GR	0.000%	100.396%
8913	SUNSPRING METAL	0.000%	100.396%
8914	PRIMO WATER CORP COMMON STOCK	0.000%	100.397%
8915	LIFETECH SCIENT	0.000%	100.397%
8916	LPN DEVELOPMENT	0.000%	100.397%
8917	FEINTOOL INTERN	0.000%	100.398%
8918	NOVELION THERAP	0.000%	100.398%
8919	HIOKI EE CORP	0.000%	100.398%
8920	RAYSEARCH LABOR	0.000%	100.399%
8921	HANDOK PHARMS	0.000%	100.399%
8922	NOBINA AB	0.000%	100.399%
8923	CHINA RESOURCES	0.000%	100.400%
8924	FOXTONS GROUP P	0.000%	100.400%
8925	HEUNG-A SHIPPIN	0.000%	100.401%
8926	SERVCORP	0.000%	100.401%
8927	TEIKOKU TSUSHIN	0.000%	100.401%
8928	HYUNDAI CORP	0.000%	100.402%
8929	STANDARD FOODS	0.000%	100.402%
8930	ICOM INCORPORAT	0.000%	100.402%
8931	SOCO INTERNATIO	0.000%	100.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	CENTURIA METROP	0.000%	100.403%
8933	SEBANG CO LTD	0.000%	100.403%
8934	SEKONIX CO LTD	0.000%	100.404%
8935	THE BASIC HOUSE	0.000%	100.404%
8936	HYUNDAI HCN CO	0.000%	100.404%
8937	PRONEXUS INC	0.000%	100.405%
8938	COLLINS FOOD LT	0.000%	100.405%
8939	JOHN LAING GROU	0.000%	100.406%
8940	LPKF LASER & EL	0.000%	100.406%
8941	VIEWWORKS CO LTD	0.000%	100.406%
8942	SHANGHAI DASHEN	0.000%	100.407%
8943	SABANA SHARIAH	0.000%	100.407%
8944	ASCENDAS INDIA	0.000%	100.407%
8945	KITANO CONST CO	0.000%	100.408%
8946	TOYO RADIATOR C	0.000%	100.408%
8947	CHAYANG SHENG D	0.000%	100.408%
8948	SHINWA KAIUN	0.000%	100.409%
8949	SVENSKA HANDELS	0.000%	100.409%
8950	ASIA PACIFIC TE	0.000%	100.409%
8951	DAIHAN	0.000%	100.410%
8952	YORK WATER CO COMMON STOCK	0.000%	100.410%
8953	PAN INTL INDL	0.000%	100.410%
8954	TORRENT POWER L	0.000%	100.411%
8955	MEDIA PRIMA BHD	0.000%	100.411%
8956	TOM TAILOR HOLD	0.000%	100.412%
8957	MODERNLAND REAL	0.000%	100.412%
8958	KROSAKI CORP	0.000%	100.412%
8959	U-SHIN	0.000%	100.413%
8960	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	100.413%
8961	CANVEST ENVIRON	0.000%	100.413%
8962	FANG HOLDINGS LTD ADR ADR	0.000%	100.414%
8963	TAKEEI CORPORAT	0.000%	100.414%
8964	LAGERCRANTZ GRO	0.000%	100.414%
8965	SIXT LEASING AG	0.000%	100.415%
8966	TAKARA PRINTING	0.000%	100.415%
8967	TOVIS CO LTD	0.000%	100.415%
8968	WESTAR ENERGY I	0.000%	100.416%
8969	KINGSWAY FINANC	0.000%	100.416%
8970	NAPHTHA ISRAEL	0.000%	100.416%
8971	ABG SUNDAL COLL	0.000%	100.417%
8972	TOA DORO KOGYO	0.000%	100.417%
8973	AUDIX CORP	0.000%	100.417%
8974	MQ HOLDING AB	0.000%	100.418%
8975	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	100.418%
8976	A8 DIG MUS	0.000%	100.419%
8977	KANGDA INTERNAT	0.000%	100.419%
8978	NISSUI PHARM CO	0.000%	100.419%
8979	BMTC GROUP INC	0.000%	100.420%
8980	ENERGY FUELS INC COMMON STOCK	0.000%	100.420%
8981	SPARTON CORP COMMON STOCK USD1.25	0.000%	100.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	HADERA PAPER LT	0.000%	100.421%
8983	RESILUX	0.000%	100.421%
8984	CHORI CO LTD	0.000%	100.421%
8985	NIHON KAGAKU SA	0.000%	100.422%
8986	KEYW HOLDING CORP/THE COMMON STOCK	0.000%	100.422%
8987	OP FINANCIAL IN	0.000%	100.422%
8988	MITSUI + CO LTD SPONS ADR ADR	0.000%	100.423%
8989	NIPPON DENWA SH	0.000%	100.423%
8990	CHONGKUNDANG	0.000%	100.423%
8991	ITC PROPERTIES	0.000%	100.424%
8992	CHENNAI PETROLE	0.000%	100.424%
8993	ISU CHEMICAL	0.000%	100.424%
8994	ESSEX BIO-TECHN	0.000%	100.425%
8995	CNQC INTERNATIO	0.000%	100.425%
8996	NITTO SEIKO CO	0.000%	100.425%
8997	SAN HOLDINGS, I	0.000%	100.426%
8998	AEON CREDIT SER	0.000%	100.426%
8999	DONGWONIndustr	0.000%	100.426%
9000	ACBEL POLYTECH	0.000%	100.427%
9001	BUMRUNGRAD HOPT	0.000%	100.427%
9002	G-7 HOLDINGS IN	0.000%	100.428%
9003	HARBIN BANK CO	0.000%	100.428%
9004	TAMBURI INVESTM	0.000%	100.428%
9005	FORTIS HLTH (IN	0.000%	100.429%
9006	CHIA HSIN CEMEN	0.000%	100.429%
9007	HONG FOK CORP	0.000%	100.429%
9008	ROCKY BRANDS INC COMMON STOCK	0.000%	100.430%
9009	CIE FINANCIER T	0.000%	100.430%
9010	REALORD GROUP H	0.000%	100.430%
9011	EMCORE CORP COMMON STOCK	0.000%	100.431%
9012	HARBOUR CENTRE	0.000%	100.431%
9013	MAMEZOU	0.000%	100.431%
9014	MAHLE METAL LEV	0.000%	100.432%
9015	SAWADA HOLDINGS	0.000%	100.432%
9016	MATCH GROUP INC COMMON STOCK USD.001	0.000%	100.432%
9017	HUNG POO CONSTR	0.000%	100.433%
9018	BEIJING ENTERPR	0.000%	100.433%
9019	XINYUAN REAL ES	0.000%	100.433%
9020	GREAT PANTHER S	0.000%	100.434%
9021	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.434%
9022	GENKY STORES IN	0.000%	100.434%
9023	CARLIT HOLDINGS	0.000%	100.435%
9024	GRAND BAOXIN AU	0.000%	100.435%
9025	TOYO ELECTRIC	0.000%	100.435%
9026	LE BELIER	0.000%	100.436%
9027	SATA SHOJI CORP	0.000%	100.436%
9028	TRIVENI ENGINEE	0.000%	100.436%
9029	MITO SECURITIES	0.000%	100.437%
9030	SINOSOFT TECHNO	0.000%	100.437%
9031	DHIPAYA INSURAN	0.000%	100.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	HUANG HSIANG CO	0.000%	100.438%
9033	GLANBIA PLC	0.000%	100.438%
9034	PW MEDTECH GROU	0.000%	100.438%
9035	FORMOSAN RUBBER	0.000%	100.439%
9036	QLIRO GROUP AB	0.000%	100.439%
9037	TER BEKE SA	0.000%	100.439%
9038	BERLI JUCKER CO	0.000%	100.440%
9039	KT CORP SP ADR ADR	0.000%	100.440%
9040	COPEL PARANA EN	0.000%	100.440%
9041	TOYO CORPORATIO	0.000%	100.441%
9042	INFRASTRUTTURE	0.000%	100.441%
9043	KAWAGISHI BRIDG	0.000%	100.441%
9044	LOTUS BAKERIES	0.000%	100.442%
9045	KR A/GLASS	0.000%	100.442%
9046	SOUNDWILL HOLDI	0.000%	100.442%
9047	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	100.443%
9048	CONNECT GROUP	0.000%	100.443%
9049	SYNDICATE BANK	0.000%	100.443%
9050	ENTRA ASA	0.000%	100.444%
9051	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	100.444%
9052	TOHO CO LTD	0.000%	100.444%
9053	WELL SHIN TECHN	0.000%	100.445%
9054	MAXVALU TOKAI C	0.000%	100.445%
9055	NIPPON CONCRETE	0.000%	100.445%
9056	NIHON ESLEAD CO	0.000%	100.446%
9057	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	100.446%
9058	KISWIRE LTD	0.000%	100.446%
9059	NIPPON YAKIN KO	0.000%	100.447%
9060	REGIONAL REIT L	0.000%	100.447%
9061	CK POWER PCL	0.000%	100.447%
9062	EMPEROR WATCH A	0.000%	100.448%
9063	TOTAL ACCESS CO	0.000%	100.448%
9064	SHANGHAI ZENDAI	0.000%	100.448%
9065	CHIPMOS TECHNOL	0.000%	100.449%
9066	LSI INDUSTRIES INC COMMON STOCK	0.000%	100.449%
9067	ELAN MICROELECT	0.000%	100.449%
9068	CAL-COMP ELECTR	0.000%	100.450%
9069	NILKAMAL	0.000%	100.450%
9070	VIRBAC	0.000%	100.450%
9071	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	100.451%
9072	MCLEOD RUSSEL I	0.000%	100.451%
9073	TAIKO BANK	0.000%	100.451%
9074	SHINAGAWA FUEL	0.000%	100.452%
9075	BAYSIDE LAND CO	0.000%	100.452%
9076	VITEC HLDG	0.000%	100.452%
9077	SWEDISH ORPHAN	0.000%	100.453%
9078	FUJI KIKO CO LT	0.000%	100.453%
9079	NAKAMURAYA CO L	0.000%	100.453%
9080	INTERNAP CORP COMMON STOCK USD.001	0.000%	100.454%
9081	JAPAN BUSINESS	0.000%	100.454%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	KEPPEL TELECOM&	0.000%	100.454%
9083	POWER LOGICS	0.000%	100.455%
9084	WHAN IN PHARMAC	0.000%	100.455%
9085	SOMBOON ADVANCE	0.000%	100.455%
9086	CIRCASSIA PHARM	0.000%	100.456%
9087	SWORD GROUP	0.000%	100.456%
9088	F@N COMMUNICATI	0.000%	100.456%
9089	KI-STAR REAL ES	0.000%	100.457%
9090	TAKAOKA TOKO HL	0.000%	100.457%
9091	IMVESCOR RESTAU	0.000%	100.457%
9092	PHOENIX SATELLI	0.000%	100.457%
9093	POLY CULTURE GR	0.000%	100.458%
9094	TOFAS TURK OTOM	0.000%	100.458%
9095	MANI INC	0.000%	100.458%
9096	TAISEI LAMICK C	0.000%	100.459%
9097	IWASAKI ELECTRI	0.000%	100.459%
9098	ASCENDIS HEALTH	0.000%	100.459%
9099	MELBOURNE IT	0.000%	100.460%
9100	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.460%
9101	TAKISAWA MACHIN	0.000%	100.460%
9102	NZX LTD	0.000%	100.461%
9103	ACCURAY INC COMMON STOCK USD.001	0.000%	100.461%
9104	PROACT IT GROUP	0.000%	100.461%
9105	SIAM FUTURE DEV	0.000%	100.462%
9106	KAVERI SEED CO	0.000%	100.462%
9107	DFS FURNITURE L	0.000%	100.462%
9108	WIZ SOL CORR DE	0.000%	100.463%
9109	YAT SING HOLDIN	0.000%	100.463%
9110	TRANSACTION CAP	0.000%	100.463%
9111	HIRANO TECSEED	0.000%	100.464%
9112	MEIWACORPORATIO	0.000%	100.464%
9113	GUN EI CHEM IND	0.000%	100.464%
9114	HUNTSWORTH PLC	0.000%	100.465%
9115	NIHON DENKEI CO	0.000%	100.465%
9116	BLUE DART EXPRE	0.000%	100.465%
9117	XAC AUTOMATION	0.000%	100.466%
9118	INTERPARK CORP	0.000%	100.466%
9119	AVIC INTL HOLD	0.000%	100.466%
9120	ABC ARBITRAGE	0.000%	100.467%
9121	HANSHIN CONSTRU	0.000%	100.467%
9122	SAMICK MUSICAL	0.000%	100.467%
9123	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	100.467%
9124	SHINYOUNG SECS	0.000%	100.468%
9125	TELEFONICA CZEC	0.000%	100.468%
9126	THE WILL-BES &	0.000%	100.468%
9127	HUANENG POWER INTL SPONS ADR ADR	0.000%	100.469%
9128	MEGAWIDE CONS C	0.000%	100.469%
9129	CABCHARGE AUSTR	0.000%	100.469%
9130	ROYAL BK SCOT G	0.000%	100.470%
9131	ALMA MEDIA CORP	0.000%	100.470%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	SAC'S BAR HOLDI	0.000%	100.470%
9133	KERRY TJ LOGIST	0.000%	100.471%
9134	NS SHOPPING CO	0.000%	100.471%
9135	WPP AUNZ LTD	0.000%	100.471%
9136	SPRING REAL EST	0.000%	100.472%
9137	JIANGNAN GROUP	0.000%	100.472%
9138	MACA LIMITED	0.000%	100.472%
9139	HITRON TECHNOLO	0.000%	100.473%
9140	DAIHATSU DIESEL	0.000%	100.473%
9141	NAGANO BANK	0.000%	100.473%
9142	TACHIKAWA CORP	0.000%	100.473%
9143	CENTURY CITY IN	0.000%	100.474%
9144	UNION BANK OF I	0.000%	100.474%
9145	QAF LTD	0.000%	100.474%
9146	HOUSTON WIRE &	0.000%	100.475%
9147	SYNLAIT MILK LT	0.000%	100.475%
9148	GUJARAT PIPAVAV	0.000%	100.475%
9149	COSEL CO	0.000%	100.476%
9150	SCORPIO BULKERS	0.000%	100.476%
9151	KUNSUL CHEM IND	0.000%	100.476%
9152	HANIL E-HWA CO	0.000%	100.477%
9153	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	100.477%
9154	SABAF SPA	0.000%	100.477%
9155	ELECNOR SA	0.000%	100.478%
9156	ASTALDI	0.000%	100.478%
9157	DEOLEO SA	0.000%	100.478%
9158	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	100.478%
9159	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	100.479%
9160	WAI KEE HOLDING	0.000%	100.479%
9161	MAEZAWA KYUSO I	0.000%	100.479%
9162	RINGER HUT CO L	0.000%	100.480%
9163	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	100.480%
9164	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	100.480%
9165	TEST RESEARCH I	0.000%	100.481%
9166	SIRTEC INTERNAT	0.000%	100.481%
9167	CRAWFORD & CO	0.000%	100.481%
9168	MARUBUN CORP	0.000%	100.482%
9169	KOBE BUSSAN CO	0.000%	100.482%
9170	SAM KWANG GLASS	0.000%	100.482%
9171	SCHAFFNER HOLDI	0.000%	100.483%
9172	ATOM CORPORATIO	0.000%	100.483%
9173	CENTRAL SEC PAT	0.000%	100.483%
9174	ASIA CEMENT CHI	0.000%	100.483%
9175	SBS MEDIA HOLDI	0.000%	100.484%
9176	ABLYNX NV	0.000%	100.484%
9177	OSAKA ORGANIC C	0.000%	100.484%
9178	UNICHEM LABS	0.000%	100.485%
9179	HUONS CO LTD	0.000%	100.485%
9180	INSULET CORP	0.000%	100.485%
9181	NEW WORLD DEPT	0.000%	100.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	KRS CORPORATION	0.000%	100.486%
9183	ANN JOO RESOURC	0.000%	100.486%
9184	ROSENBAUER INTE	0.000%	100.487%
9185	JAPAN ASIA GROU	0.000%	100.487%
9186	TPI COMPOSITES INC COMMON STOCK USD.01	0.000%	100.487%
9187	ZORLU ENRJI	0.000%	100.487%
9188	ANTON OILFIELD	0.000%	100.488%
9189	GAKKEN CO	0.000%	100.488%
9190	CHIHU-TIANDE GR	0.000%	100.488%
9191	FUJIJURA RUBBER	0.000%	100.489%
9192	MANZ AUTOMATION	0.000%	100.489%
9193	WOORI BANK SPON ADR ADR	0.000%	100.489%
9194	CHONG KUN DANG	0.000%	100.490%
9195	SK SECURITIES C	0.000%	100.490%
9196	LUMAX INTERNATI	0.000%	100.490%
9197	DORO AB	0.000%	100.490%
9198	VIA HOLDINGS IN	0.000%	100.491%
9199	ALPHA SYSTEMS I	0.000%	100.491%
9200	VA TECH WABAG L	0.000%	100.491%
9201	SKP RESOURCES B	0.000%	100.492%
9202	ISTYLE INC	0.000%	100.492%
9203	GOLDEN LAND PRO	0.000%	100.492%
9204	ROMANDE ENERGIE	0.000%	100.493%
9205	EHWA TECHNOLOGI	0.000%	100.493%
9206	ECZACIBASI YATI	0.000%	100.493%
9207	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	100.493%
9208	ESPRINET SPA	0.000%	100.494%
9209	TOEI ANIMATION	0.000%	100.494%
9210	CONVOY FINANCIA	0.000%	100.494%
9211	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	100.495%
9212	KAWASAN INDS JA	0.000%	100.495%
9213	SHANGHAI FUDAN	0.000%	100.495%
9214	S&T DYNAMICS CO	0.000%	100.496%
9215	YUSHIRO CHEMICA	0.000%	100.496%
9216	SK D&D	0.000%	100.496%
9217	ZUMTOBEL AG	0.000%	100.496%
9218	HOOSIERS HOLDIN	0.000%	100.497%
9219	JHSF PARTICIPAC	0.000%	100.497%
9220	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	100.497%
9221	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	100.498%
9222	GEAR ENERGY LTD	0.000%	100.498%
9223	SICHUAN EXPRESS	0.000%	100.498%
9224	UNION TOOL CO	0.000%	100.499%
9225	CONTINENTAL HLD	0.000%	100.499%
9226	SUMMIT R/EST HL	0.000%	100.499%
9227	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	100.499%
9228	WANG ON GROUP	0.000%	100.500%
9229	TECHNOVATOR INT	0.000%	100.500%
9230	TOWER BERSAMA I	0.000%	100.500%
9231	SHENYIN WANGUO(0.000%	100.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	HANKUK CARBON C	0.000%	100.501%
9233	PRICER AB	0.000%	100.501%
9234	BAOZUN INC SPN ADR ADR USD.0001	0.000%	100.502%
9235	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.502%
9236	MAEZAWA KASEI I	0.000%	100.502%
9237	SHANGHAI FUDAN-	0.000%	100.502%
9238	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	100.503%
9239	AMPER SA	0.000%	100.503%
9240	FUJITA KANKO IN	0.000%	100.503%
9241	ORBIS	0.000%	100.504%
9242	HELBOR EMPREEND	0.000%	100.504%
9243	ORGANO	0.000%	100.504%
9244	PLAZZA AG REG A	0.000%	100.505%
9245	ATTACQ LTD	0.000%	100.505%
9246	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	100.505%
9247	KEE TAI PROPERT	0.000%	100.505%
9248	YUSEN LOGISTICS	0.000%	100.506%
9249	UNIFIN FINANCIE	0.000%	100.506%
9250	MODETOUR NETWOR	0.000%	100.506%
9251	YACHIYO INDUS C	0.000%	100.507%
9252	CN T L GAS	0.000%	100.507%
9253	FLEURY MICHON	0.000%	100.507%
9254	YOUNG POONG COR	0.000%	100.507%
9255	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	100.508%
9256	CHUNGHWA PICTUR	0.000%	100.508%
9257	BONHEUR ASA	0.000%	100.508%
9258	NICK SCALI LTD	0.000%	100.509%
9259	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	100.509%
9260	RENO DE MEDICI	0.000%	100.509%
9261	NORWAY ROYAL SA	0.000%	100.510%
9262	HONEYS CO LTD	0.000%	100.510%
9263	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	100.510%
9264	NEOWIZ CORP	0.000%	100.510%
9265	ALI CORP	0.000%	100.511%
9266	TSUTSUMI JEWELR	0.000%	100.511%
9267	JAPAN KENZAI CO	0.000%	100.511%
9268	DALIAN PORT (PD	0.000%	100.512%
9269	TORISHIMA PUMP	0.000%	100.512%
9270	STAMFORD LAND	0.000%	100.512%
9271	REALIA BUSINESS	0.000%	100.512%
9272	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	100.513%
9273	GAFISA SA	0.000%	100.513%
9274	DAIKOKUTENBUSSA	0.000%	100.513%
9275	NICOX	0.000%	100.514%
9276	CLEANUP CORP	0.000%	100.514%
9277	ECLERX SERVICES	0.000%	100.514%
9278	TAIWAN FU HSING	0.000%	100.515%
9279	DAIDO KOGYO CO	0.000%	100.515%
9280	HYFLUX LTD	0.000%	100.515%
9281	NEXEN CORPORATI	0.000%	100.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	WARSAW STOCK EX	0.000%	100.516%
9283	mitsui matsushi	0.000%	100.516%
9284	ICHIKEN CO LTD	0.000%	100.516%
9285	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	100.517%
9286	BAOYE GROUP CO	0.000%	100.517%
9287	CLEAR CHANNEL O	0.000%	100.517%
9288	KSB AG	0.000%	100.517%
9289	CONCORD SECURIT	0.000%	100.518%
9290	DIRECT INSURANC	0.000%	100.518%
9291	TIPTREE INC COMMON STOCK USD.001	0.000%	100.518%
9292	HOPEFLUENT GP H	0.000%	100.519%
9293	PLANET PAYMENT	0.000%	100.519%
9294	CTT-CORREIOS DE	0.000%	100.519%
9295	NAGAWA CO LTD	0.000%	100.519%
9296	SHIN NIPPON AIR	0.000%	100.520%
9297	MITANI SEKISAN	0.000%	100.520%
9298	KALPATARU POWER	0.000%	100.520%
9299	KLCC PROPERTY H	0.000%	100.521%
9300	CEGEDIM	0.000%	100.521%
9301	ACTER CO LTD	0.000%	100.521%
9302	CSE GLOBAL LIMI	0.000%	100.521%
9303	RIKEN TECHNOS C	0.000%	100.522%
9304	RHYTHM WATCH CO	0.000%	100.522%
9305	NIPPON KANZAI C	0.000%	100.522%
9306	KOREA ALCOHOL I	0.000%	100.523%
9307	UCO BANK	0.000%	100.523%
9308	CELLNEX TELECOM	0.000%	100.523%
9309	KHON KAEN SUGAR	0.000%	100.523%
9310	HEXAGON COMPOSI	0.000%	100.524%
9311	SOC BAINS DE ME	0.000%	100.524%
9312	NOMURA CO LTD	0.000%	100.524%
9313	DISTELL GROUP L	0.000%	100.525%
9314	AXTEL SAB DE CV	0.000%	100.525%
9315	TECNISA SA	0.000%	100.525%
9316	RECRM RESEARCH	0.000%	100.525%
9317	TUNIU CORP SPON ADR ADR USD.0001	0.000%	100.526%
9318	ISELECT LTD	0.000%	100.526%
9319	KATO WORKS CO	0.000%	100.526%
9320	SAFEWAY INC	0.000%	100.527%
9321	ST. IVES PLC	0.000%	100.527%
9322	TMAC RESOURCES	0.000%	100.527%
9323	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	100.527%
9324	MOIL LTD	0.000%	100.528%
9325	HUDACO INDUSTRI	0.000%	100.528%
9326	EIDAI CO.LTD.	0.000%	100.528%
9327	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	100.529%
9328	IWATSUKA CONFEC	0.000%	100.529%
9329	MAEDA KOSEN CO.	0.000%	100.529%
9330	ALPS LOGISTICS	0.000%	100.529%
9331	OTONOMY INC COMMON STOCK USD.001	0.000%	100.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	100.530%
9333	FUJIKURA KASEI	0.000%	100.530%
9334	ELECTRICITY GEN	0.000%	100.531%
9335	IL&FS TRANSPORT	0.000%	100.531%
9336	SPARX ASSET MAN	0.000%	100.531%
9337	RAUBEX GROUP LT	0.000%	100.531%
9338	ENDO LIGHTING C	0.000%	100.532%
9339	BW PLANTATION	0.000%	100.532%
9340	AIRPORT FACILIT	0.000%	100.532%
9341	TOSHO PRINTING	0.000%	100.532%
9342	AUSTBROKERS HLD	0.000%	100.533%
9343	DONGSUNG HOLDIN	0.000%	100.533%
9344	CRAWFORD & CO	0.000%	100.533%
9345	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	100.534%
9346	FUJI CORP LTD/O	0.000%	100.534%
9347	MAXIM POWER COR	0.000%	100.534%
9348	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	100.534%
9349	EMPRESA DE ENER	0.000%	100.535%
9350	KOMATSU WALL IN	0.000%	100.535%
9351	LEADCORP (THE)	0.000%	100.535%
9352	ASAHI PRINT	0.000%	100.536%
9353	LEIFHEIT AG	0.000%	100.536%
9354	HSIL LTD	0.000%	100.536%
9355	SANKYO SEIKO CO	0.000%	100.536%
9356	IC COMPANYS	0.000%	100.537%
9357	GODREJ PROPERTI	0.000%	100.537%
9358	JAPAN TRANCITY	0.000%	100.537%
9359	MINMETALS LAND	0.000%	100.538%
9360	KARO PHARMA AB	0.000%	100.538%
9361	JINDAL	0.000%	100.538%
9362	CLEAR MEDIA	0.000%	100.538%
9363	ISC CO LTD	0.000%	100.539%
9364	MAISONS FRANCE	0.000%	100.539%
9365	OIL INDIA LTD	0.000%	100.539%
9366	ODELIC CO LTD	0.000%	100.539%
9367	CYIENT LIMITED	0.000%	100.540%
9368	EXCEL CO LTD	0.000%	100.540%
9369	DYNAPACK INTL T	0.000%	100.540%
9370	OCTODEC	0.000%	100.541%
9371	TEEKAY CORP COMMON STOCK USD.001	0.000%	100.541%
9372	DONGWON FOOD& B	0.000%	100.541%
9373	SOCOVEDSA SA	0.000%	100.541%
9374	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	100.542%
9375	mitsui HOME CO	0.000%	100.542%
9376	PUBLIC FINANCIA	0.000%	100.542%
9377	GIGA SOLAR MAT	0.000%	100.542%
9378	TA GLOBAL BHD	0.000%	100.543%
9379	SHINAGAWA REFRA	0.000%	100.543%
9380	ROJANA INDUSTRI	0.000%	100.543%
9381	ELNUSA TBK	0.000%	100.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	JAGRAN PRAKASHA	0.000%	100.544%
9383	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	100.544%
9384	EAST WEST BANKI	0.000%	100.544%
9385	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	100.545%
9386	REGINA MIRACLE	0.000%	100.545%
9387	SUNCALL CORP	0.000%	100.545%
9388	BERJAYA ASSETS	0.000%	100.546%
9389	SPRINGLAND INTE	0.000%	100.546%
9390	IEI INTEGRATION	0.000%	100.546%
9391	SHIN NIPPON BIO	0.000%	100.546%
9392	TOKYO RAKUTENCH	0.000%	100.547%
9393	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	100.547%
9394	3M INDIA LTD	0.000%	100.547%
9395	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	100.547%
9396	SHINKAWA	0.000%	100.548%
9397	KONOSHIMA CHEMI	0.000%	100.548%
9398	MALAYAN FLOUR M	0.000%	100.548%
9399	UNITED SPIRITS	0.000%	100.549%
9400	EQT HOLDINGS LT	0.000%	100.549%
9401	REPCO HOME FINA	0.000%	100.549%
9402	KSL HLDGS BERHA	0.000%	100.549%
9403	ELBIT SYSTEMS L	0.000%	100.550%
9404	G SHANK ENTERPR	0.000%	100.550%
9405	FLUIDRA SA	0.000%	100.550%
9406	VINY THAI	0.000%	100.550%
9407	RF-LINK SYSTEM	0.000%	100.551%
9408	ULKER BISKUVI S	0.000%	100.551%
9409	EXCELSIOR MEDIC	0.000%	100.551%
9410	YONDENKO CORP	0.000%	100.551%
9411	YTL POWER INTL	0.000%	100.552%
9412	KANEKO SEEDS CO	0.000%	100.552%
9413	EL.EN. SPA	0.000%	100.552%
9414	THAI STANLEY EL	0.000%	100.553%
9415	HIROSE ELECTRIC	0.000%	100.553%
9416	BIOTEST AG	0.000%	100.553%
9417	CENTRAL AUTO	0.000%	100.553%
9418	GUNNEBO AB	0.000%	100.554%
9419	E1 CORPORATION	0.000%	100.554%
9420	STAR MICA CO LT	0.000%	100.554%
9421	TNPL	0.000%	100.554%
9422	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	100.555%
9423	CHANG WAH ELECT	0.000%	100.555%
9424	SARAWAK OIL PAL	0.000%	100.555%
9425	STRATTEC SECURI	0.000%	100.556%
9426	CIVEO CORP	0.000%	100.556%
9427	BOOT BARN HOLDINGS INC COMMON STOCK	0.000%	100.556%
9428	FORMOSAN UNION	0.000%	100.556%
9429	BOUSTEAD SINGAP	0.000%	100.557%
9430	ACNB CORP COMMON STOCK USD2.5	0.000%	100.557%
9431	TEXCELL	0.000%	100.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	ROTTNEROS AB	0.000%	100.557%
9433	ANADOLU SIGORTA	0.000%	100.558%
9434	ALTECH CORP	0.000%	100.558%
9435	CATHEDRAL ENERG	0.000%	100.558%
9436	SUN-WA TECHNOS	0.000%	100.558%
9437	DAEHAN STEEL CO	0.000%	100.559%
9438	PEGASUS HAVA TA	0.000%	100.559%
9439	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	100.559%
9440	EVERGREEN INTL	0.000%	100.560%
9441	SONAE CAPITAL S	0.000%	100.560%
9442	NATORI CO LTD	0.000%	100.560%
9443	SUPALAI PCL WTS	0.000%	100.560%
9444	NEXTURN	0.000%	100.561%
9445	ES-CON JAPAN LT	0.000%	100.561%
9446	SENSHUKAI CO	0.000%	100.561%
9447	BELL SYSTEM24 H	0.000%	100.561%
9448	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	100.562%
9449	YAMATANE CORP N	0.000%	100.562%
9450	YASHILI INTL HL	0.000%	100.562%
9451	SECHE ENVIRONNE	0.000%	100.562%
9452	DONGWHA PHARM.C	0.000%	100.563%
9453	AVON RUBBER	0.000%	100.563%
9454	ELECTRA CONSUME	0.000%	100.563%
9455	COUNTRYWIDE	0.000%	100.563%
9456	GETIN NOBLE BA	0.000%	100.564%
9457	AGUNG PODOMORO	0.000%	100.564%
9458	CHINA PIONEER P	0.000%	100.564%
9459	MONGOLIAN MININ	0.000%	100.565%
9460	ORION CORP	0.000%	100.565%
9461	SINDO RICOH	0.000%	100.565%
9462	WOONGJIN HOLDIN	0.000%	100.565%
9463	TONG-TAI MACHIN	0.000%	100.566%
9464	PCM INC COMMON STOCK USD.001	0.000%	100.566%
9465	RION CO LTD	0.000%	100.566%
9466	ENERGY RESOURCE	0.000%	100.566%
9467	FIELDS CORP	0.000%	100.567%
9468	TOMORROW FOCUS	0.000%	100.567%
9469	LINGKARAN TRANS	0.000%	100.567%
9470	WORLDLINE	0.000%	100.567%
9471	DHAMPUR SUGAR M	0.000%	100.568%
9472	TOMOE ENGINEERI	0.000%	100.568%
9473	TAKANA CO LTD	0.000%	100.568%
9474	MIE KOTSU GP HL	0.000%	100.568%
9475	ITALIAN-THAI DE	0.000%	100.569%
9476	SRG TAKAMI	0.000%	100.569%
9477	INDS BACHOCO SA	0.000%	100.569%
9478	AEON CO. (M) BH	0.000%	100.570%
9479	GRUPO SANDBORNS	0.000%	100.570%
9480	DUSTIN GROUP AB	0.000%	100.570%
9481	PORTOBELLO SA	0.000%	100.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	SINYI REALTY IN	0.000%	100.571%
9483	NOKIA CORP ADR	0.000%	100.571%
9484	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	100.571%
9485	BANK OF KAOHSIU	0.000%	100.571%
9486	AMVIG HOLDINGS	0.000%	100.572%
9487	OLVI	0.000%	100.572%
9488	MARUFUJI SHEET	0.000%	100.572%
9489	WEIKENGIndustr	0.000%	100.572%
9490	ROO HSING	0.000%	100.573%
9491	BOURBON SA	0.000%	100.573%
9492	ALTICE NV	0.000%	100.573%
9493	RASSINI SAB DE	0.000%	100.573%
9494	STAR CRUISES LT	0.000%	100.574%
9495	POLETOWIN PITCR	0.000%	100.574%
9496	HOME INVEST BEL	0.000%	100.574%
9497	BANK BUKOPIN PT	0.000%	100.574%
9498	ADCORP HLDGS	0.000%	100.575%
9499	LAURENT-PERRIER	0.000%	100.575%
9500	DAE-IL CORP	0.000%	100.575%
9501	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	100.576%
9502	VITEC GROUP	0.000%	100.576%
9503	NZ REFINING CO	0.000%	100.576%
9504	TIGA PILAR SEJA	0.000%	100.576%
9505	HAP SENG PLANTA	0.000%	100.577%
9506	KARDEMIR KARABU	0.000%	100.577%
9507	DECMIL GROUP LT	0.000%	100.577%
9508	NIPPON HUME PIP	0.000%	100.577%
9509	CSG LIMITED	0.000%	100.578%
9510	VAN DE VELDE	0.000%	100.578%
9511	HKC HOLDINGS LT	0.000%	100.578%
9512	ENKA INSAAT VE	0.000%	100.578%
9513	JMS CO	0.000%	100.579%
9514	DAISHINKU CORP	0.000%	100.579%
9515	RIGHT-ON CO	0.000%	100.579%
9516	RM PLC	0.000%	100.579%
9517	FOURLIS S.A.	0.000%	100.580%
9518	YESCO CO LTD	0.000%	100.580%
9519	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.580%
9520	DAITO BANK	0.000%	100.580%
9521	NISHIKAWA RUBBE	0.000%	100.581%
9522	SEOBU T&D	0.000%	100.581%
9523	UNIVERSE INTERN	0.000%	100.581%
9524	GREEN CROSS COR	0.000%	100.581%
9525	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	100.582%
9526	TARSUS GROUP PL	0.000%	100.582%
9527	KINKI NIPPON TO	0.000%	100.582%
9528	FINDEL	0.000%	100.582%
9529	NIPPON CHEMIPHA	0.000%	100.583%
9530	GRUPO LALA SAB	0.000%	100.583%
9531	SAMYUNG TRA	0.000%	100.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	REALNETWORKS INC COMMON STOCK USD.001	0.000%	100.583%
9533	SEOYEON CO	0.000%	100.584%
9534	ALL RING	0.000%	100.584%
9535	ARGO GRAPHICS I	0.000%	100.584%
9536	OZNER WATER INT	0.000%	100.584%
9537	HIRAKAWA HEWTEC	0.000%	100.585%
9538	TTW PUBLIC COMP	0.000%	100.585%
9539	BALMER LAWRIE	0.000%	100.585%
9540	BAY ENERGY LTD	0.000%	100.585%
9541	KAWASUMI LABS I	0.000%	100.586%
9542	CHINA VAST INDU	0.000%	100.586%
9543	HOKURIKU ELECTR	0.000%	100.586%
9544	MACROGENICS INC COMMON STOCK USD.01	0.000%	100.586%
9545	MANGALORE REF &	0.000%	100.587%
9546	DATA#3 LTD	0.000%	100.587%
9547	GL LTD	0.000%	100.587%
9548	ENERGIEDIENST H	0.000%	100.587%
9549	MERAFAE RESOURCE	0.000%	100.588%
9550	YOKOWO CO LTD	0.000%	100.588%
9551	TONLY ELECTRONI	0.000%	100.588%
9552	YUME INC COMMON STOCK USD.001	0.000%	100.588%
9553	SAMART CORP PCL	0.000%	100.589%
9554	NISSIN FOOD HOL	0.000%	100.589%
9555	CIMSA	0.000%	100.589%
9556	PRIMA INDUSTRIE	0.000%	100.589%
9557	TOP FRONTIER IN	0.000%	100.590%
9558	NET INSIGHT	0.000%	100.590%
9559	D&L INDUSTRIES	0.000%	100.590%
9560	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.590%
9561	CHONGQING MACHI	0.000%	100.590%
9562	OPTEX COMPANY	0.000%	100.591%
9563	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.591%
9564	SAMPO CORP	0.000%	100.591%
9565	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	100.591%
9566	NUSANTARA INFRA	0.000%	100.592%
9567	KAWASHO GECOSS	0.000%	100.592%
9568	HARMONICARE MED	0.000%	100.592%
9569	IBSTOCK PLC	0.000%	100.592%
9570	SIME DARBY PROP	0.000%	100.593%
9571	AKER AMERICAN S	0.000%	100.593%
9572	CHUO SPRING CO	0.000%	100.593%
9573	AROTECH CORP COMMON STOCK USD.01	0.000%	100.593%
9574	VIEL ET COMPAGN	0.000%	100.594%
9575	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	100.594%
9576	MOBILEZONE HOLD	0.000%	100.594%
9577	ZONGTAI REAL ES	0.000%	100.594%
9578	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	100.595%
9579	PICANOL	0.000%	100.595%
9580	SUNGSHIN CEMENT	0.000%	100.595%
9581	WALTON ADVANCED	0.000%	100.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	HIGHLIGHT COMMU	0.000%	100.596%
9583	ROBERTET SA	0.000%	100.596%
9584	SUMMIT ASCENT H	0.000%	100.596%
9585	SUBARU ENTERPRI	0.000%	100.596%
9586	ASIA HOLDINGS C	0.000%	100.597%
9587	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	100.597%
9588	BORUSAN BORU	0.000%	100.597%
9589	KOREA DISTRICT	0.000%	100.597%
9590	TUNAS BARU LAMP	0.000%	100.597%
9591	SCALES CORP LTD	0.000%	100.598%
9592	CROWN CONFECTIO	0.000%	100.598%
9593	FAR EAST ORCH	0.000%	100.598%
9594	SANSEI YUSOKI C	0.000%	100.598%
9595	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	100.599%
9596	LIPPO CHINA RES	0.000%	100.599%
9597	BK OF GREECE	0.000%	100.599%
9598	MK RESTAURANT G	0.000%	100.599%
9599	DONGYANG GANGCH	0.000%	100.600%
9600	MIWON SC	0.000%	100.600%
9601	UBM DEVELOPMENT	0.000%	100.600%
9602	STRAITS TRADING	0.000%	100.600%
9603	KOZA ALTIN ISLE	0.000%	100.601%
9604	TRAVELZOO COMMON STOCK USD.01	0.000%	100.601%
9605	S-CONNECT CO LT	0.000%	100.601%
9606	KEYSTONE GL	0.000%	100.601%
9607	STALPRODUKT SA	0.000%	100.602%
9608	GODFREY PHILLIP	0.000%	100.602%
9609	CHUN YUAN STEEL	0.000%	100.602%
9610	CSS INDUSTRIES	0.000%	100.602%
9611	CHAMBAL FER	0.000%	100.602%
9612	CHINA LNG GROUP	0.000%	100.603%
9613	OCEAN PLASTICS	0.000%	100.603%
9614	SEPTENI CO LTD	0.000%	100.603%
9615	RAFFLES EDUCATI	0.000%	100.603%
9616	SYNTHOS SA	0.000%	100.604%
9617	JUKEN SANGYO CO	0.000%	100.604%
9618	GOOD-YEAR	0.000%	100.604%
9619	COLABOR GROUP I	0.000%	100.604%
9620	AVANCE GAS HOLD	0.000%	100.605%
9621	ALVIVA HOLDINGS	0.000%	100.605%
9622	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	100.605%
9623	BOC AVIATION LT	0.000%	100.605%
9624	NAVA BHARAT VEN	0.000%	100.606%
9625	MBT FINANCIAL CORP COMMON STOCK	0.000%	100.606%
9626	INFORMATION SVC	0.000%	100.606%
9627	TERAOKA SEISAKU	0.000%	100.606%
9628	NOZAWA CORP	0.000%	100.606%
9629	KINGS TOWN CONS	0.000%	100.607%
9630	SHINSEGAE ENGIN	0.000%	100.607%
9631	GRUPPO MUTUIONL	0.000%	100.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	ELITEGROUP COMP	0.000%	100.607%
9633	EVEREST TEXTILE	0.000%	100.608%
9634	OHASHI TECHNICA	0.000%	100.608%
9635	VECTOR	0.000%	100.608%
9636	CHINESE MARITIM	0.000%	100.608%
9637	OVER FIFTY GP L	0.000%	100.609%
9638	SPORTON INTERNA	0.000%	100.609%
9639	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	100.609%
9640	DOTTIKON ES HOL	0.000%	100.609%
9641	POLYMET MINING	0.000%	100.609%
9642	COLLECTION HOUS	0.000%	100.610%
9643	UNITED UTILITIE	0.000%	100.610%
9644	HIRAMATSU INC	0.000%	100.610%
9645	COMP ENG & CONS	0.000%	100.610%
9646	S&T HOLDINGS CO	0.000%	100.611%
9647	INABA SEISAKUSH	0.000%	100.611%
9648	HINDUSTAN CONST	0.000%	100.611%
9649	WESTPORTS HOLDI	0.000%	100.611%
9650	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	100.612%
9651	EASTERN WATER R	0.000%	100.612%
9652	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	100.612%
9653	SPROTT RESOURCE	0.000%	100.612%
9654	NORDJYSKE BANK	0.000%	100.612%
9655	FLEETWOOD CORP	0.000%	100.613%
9656	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	100.613%
9657	PYEONG HWA AUTO	0.000%	100.613%
9658	WEST HOLDINGS C	0.000%	100.613%
9659	KONAKA CO LTD	0.000%	100.614%
9660	ANGLO-EASTN PLA	0.000%	100.614%
9661	TOKYO ELECTRON	0.000%	100.614%
9662	HAITAI CONFECTI	0.000%	100.614%
9663	OSTASIATISKE KO	0.000%	100.614%
9664	RAMI LEVI CHAIN	0.000%	100.615%
9665	TDC SOFTWARE EN	0.000%	100.615%
9666	SILVER CHEF LTD	0.000%	100.615%
9667	HISAMITSU PHARM	0.000%	100.615%
9668	KYUNGBANG LTD	0.000%	100.616%
9669	MAHINDRA CIE AU	0.000%	100.616%
9670	SHIN POONG PHAR	0.000%	100.616%
9671	SH LA CHAP	0.000%	100.616%
9672	YUKEN KOGYO	0.000%	100.617%
9673	DO & CO AG	0.000%	100.617%
9674	MOROZOFF LIMITE	0.000%	100.617%
9675	ALROV PROPRTIE	0.000%	100.617%
9676	EXFO INC	0.000%	100.617%
9677	FUKOKU CO LTD	0.000%	100.618%
9678	YUANSHENGTAI DA	0.000%	100.618%
9679	HANSAE YES24 HO	0.000%	100.618%
9680	SINGHA ESTATE P	0.000%	100.618%
9681	NOCIL LTD	0.000%	100.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	MELCO HOLDINGS	0.000%	100.619%
9683	TAUNG GOLD INTE	0.000%	100.619%
9684	CAC CORPORATION	0.000%	100.619%
9685	INDOSAT TBK PT	0.000%	100.619%
9686	SHAPIR ENGINEER	0.000%	100.620%
9687	BOMBAY RAYON FA	0.000%	100.620%
9688	LUNG KEE(BERMUD	0.000%	100.620%
9689	JAPFA LTD	0.000%	100.620%
9690	TOMOE CORP	0.000%	100.621%
9691	SUHEUNG CAPSULE	0.000%	100.621%
9692	ZUKEN INC	0.000%	100.621%
9693	XTREME DRILLING	0.000%	100.621%
9694	MAOYE INTL HOLD	0.000%	100.621%
9695	ICHIBANYA CO LT	0.000%	100.622%
9696	KUOYANG CONSTRU	0.000%	100.622%
9697	SHOFU INC	0.000%	100.622%
9698	ELEMENTIA SAB D	0.000%	100.622%
9699	DONG AH TIRE&RU	0.000%	100.623%
9700	MONASH IVF GRP	0.000%	100.623%
9701	HAINAN MEILAN A	0.000%	100.623%
9702	CHINA NEW TOWN	0.000%	100.623%
9703	MAX INDIA LTD/N	0.000%	100.623%
9704	SHANGHAI PRIME	0.000%	100.624%
9705	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	100.624%
9706	JAPAN FOUNDTN E	0.000%	100.624%
9707	WOONGJIN THINKB	0.000%	100.624%
9708	COOKPAD INC	0.000%	100.625%
9709	ALARKO HOLDINGS	0.000%	100.625%
9710	DAEKYO	0.000%	100.625%
9711	KEPCO ENGINEERI	0.000%	100.625%
9712	YAMAMURA GLASS	0.000%	100.625%
9713	PACIFIC CENTURY	0.000%	100.626%
9714	SAM JIN PHARM	0.000%	100.626%
9715	ITALTILE	0.000%	100.626%
9716	GILAT SATELLITE	0.000%	100.626%
9717	TOC CO	0.000%	100.626%
9718	FLOW TRADERS	0.000%	100.627%
9719	REJECT SHOP LTD	0.000%	100.627%
9720	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	100.627%
9721	OUE COMMERCIAL	0.000%	100.627%
9722	INNER MONGOLIA	0.000%	100.628%
9723	YAMAYA CO	0.000%	100.628%
9724	GFPT PCL	0.000%	100.628%
9725	CAYMAN ENGLE Y I	0.000%	100.628%
9726	PRG-SCHULTZ INT	0.000%	100.628%
9727	KPX CHEMICAL	0.000%	100.629%
9728	ACAL	0.000%	100.629%
9729	MEGA 1ST CORP B	0.000%	100.629%
9730	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	100.629%
9731	GUANGDONG LAND	0.000%	100.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	PREMIER MARKETI	0.000%	100.630%
9733	JAPAN DRILLING	0.000%	100.630%
9734	VANTAGE INTERNA	0.000%	100.630%
9735	FIBRA SHOP PORT	0.000%	100.630%
9736	SAMCHULLY	0.000%	100.631%
9737	TAKIHYO CO LTD	0.000%	100.631%
9738	THAICOM PUBLIC	0.000%	100.631%
9739	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	100.631%
9740	PSI AG GESELL F	0.000%	100.631%
9741	KERUR HOLDINGS	0.000%	100.632%
9742	N.W BIO	0.000%	100.632%
9743	FURYU CORP	0.000%	100.632%
9744	JOBAN KOSAN CO	0.000%	100.632%
9745	FUSO PHARM	0.000%	100.633%
9746	BANQUE CANTONAL	0.000%	100.633%
9747	SINTEX INDUSTRI	0.000%	100.633%
9748	NIHON DEMP A KOG	0.000%	100.633%
9749	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.633%
9750	HIMATSINGKA SEI	0.000%	100.634%
9751	HK INTL CONSTR	0.000%	100.634%
9752	CIA ENERGET CEA	0.000%	100.634%
9753	SIEMENS INDIA L	0.000%	100.634%
9754	NICKEL ASIA COR	0.000%	100.634%
9755	MANDARIN ORIENT	0.000%	100.635%
9756	VP PLC	0.000%	100.635%
9757	KOJIMA	0.000%	100.635%
9758	INDOFOOD AGRI R	0.000%	100.635%
9759	REGIONAL CONT L	0.000%	100.636%
9760	VICTORIA PARK A	0.000%	100.636%
9761	HYUNDAI ENGINEE	0.000%	100.636%
9762	HONWORLD GROUP	0.000%	100.636%
9763	FAITH INC	0.000%	100.636%
9764	NIHON PLAST CO	0.000%	100.637%
9765	SARKUYSAN ELEKT	0.000%	100.637%
9766	INTER PARFUMS	0.000%	100.637%
9767	FUTURE SYSTEMS	0.000%	100.637%
9768	DAISYO CORP	0.000%	100.637%
9769	SEOHAN CO LTD	0.000%	100.638%
9770	SAN SHING FASTE	0.000%	100.638%
9771	SOFT-WORLD INTL	0.000%	100.638%
9772	BANGKOK AVIAT F	0.000%	100.638%
9773	HANKOOK SHELL O	0.000%	100.638%
9774	PLAYMATES HOLDI	0.000%	100.639%
9775	GADANG HOLDINGS	0.000%	100.639%
9776	OHB SE	0.000%	100.639%
9777	AXWAY SOFTWARE	0.000%	100.639%
9778	ESCALADE INC COMMON STOCK	0.000%	100.640%
9779	MUGEN ESTATE CO	0.000%	100.640%
9780	INTERSERVE PLC	0.000%	100.640%
9781	SAKAI OVEX CO L	0.000%	100.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	100.640%
9783	SHUNFENG INTL C	0.000%	100.641%
9784	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	100.641%
9785	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.641%
9786	BUFAB AB	0.000%	100.641%
9787	AP EAGERS LTD	0.000%	100.641%
9788	CHUGAI RO CO LT	0.000%	100.642%
9789	GCA SAVVIAN COR	0.000%	100.642%
9790	TOSHO CO LTD	0.000%	100.642%
9791	VOCENTO	0.000%	100.642%
9792	INUI GLOBAL LOG	0.000%	100.642%
9793	PROTO CORP	0.000%	100.643%
9794	MOTONIC CORP	0.000%	100.643%
9795	ROYAL BAFOKENG	0.000%	100.643%
9796	NEDAP(NED APP)N	0.000%	100.643%
9797	TIME TECHNO	0.000%	100.643%
9798	WHA CORP PCL	0.000%	100.644%
9799	MOTHERCARE	0.000%	100.644%
9800	TAMA HOME CO LT	0.000%	100.644%
9801	ZIGNAGO VETRO S	0.000%	100.644%
9802	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	100.645%
9803	CYBEROPTICS CORP COMMON STOCK	0.000%	100.645%
9804	CHINA POWER CLE	0.000%	100.645%
9805	CHINA ENERGINE	0.000%	100.645%
9806	SHELL REFINING(0.000%	100.645%
9807	1ST SHANGHAI IN	0.000%	100.646%
9808	SURYA SEMESTA I	0.000%	100.646%
9809	TAMURA TAIKO HL	0.000%	100.646%
9810	CITIC DAMENG HO	0.000%	100.646%
9811	TRIDENT LTD/IND	0.000%	100.646%
9812	ROBINSON PCL	0.000%	100.647%
9813	CONTROLADORA VUELA CIA ADR ADR	0.000%	100.647%
9814	AFRICA ISRAEL P	0.000%	100.647%
9815	SHOBUNSHA PUB I	0.000%	100.647%
9816	AMIYAKI TEI CO	0.000%	100.647%
9817	HANEDA ZENITH H	0.000%	100.648%
9818	KURIYAMA HOLDIN	0.000%	100.648%
9819	BEIJING JINGNEN	0.000%	100.648%
9820	PTG ENERGY PCL	0.000%	100.648%
9821	ALBARAKA TURK K	0.000%	100.648%
9822	LUBY'S INC.	0.000%	100.649%
9823	KINGMAKER FOOTW	0.000%	100.649%
9824	FOLLI FOLLIE GP	0.000%	100.649%
9825	CJ HELLOVISION	0.000%	100.649%
9826	GRUPO HSF	0.000%	100.649%
9827	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	100.650%
9828	UNION BK OF TAI	0.000%	100.650%
9829	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	100.650%
9830	JEOL	0.000%	100.650%
9831	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	100.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	AMBASSADOR HOTE	0.000%	100.651%
9833	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	100.651%
9834	ATENOR	0.000%	100.651%
9835	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	100.651%
9836	GRUPO ARGOS S.A	0.000%	100.651%
9837	DEL MONTE PACIF	0.000%	100.652%
9838	PARTNERS REAL E	0.000%	100.652%
9839	DCM SHRIRAM LTD	0.000%	100.652%
9840	MICRONICS JAPAN	0.000%	100.652%
9841	BHAKTI INVESTAM	0.000%	100.652%
9842	A H BELO CORP A COMMON STOCK USD.01	0.000%	100.653%
9843	HY LOK	0.000%	100.653%
9844	PLDT INC SPON ADR ADR	0.000%	100.653%
9845	COPEL PARANA EN	0.000%	100.653%
9846	LOW & BONAR PLC	0.000%	100.653%
9847	SRV GROUP OYJ	0.000%	100.654%
9848	SECOM JOSHINETS	0.000%	100.654%
9849	STADIO HOLDINGS	0.000%	100.654%
9850	AINSWORTH GAME	0.000%	100.654%
9851	XXL ASA	0.000%	100.654%
9852	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	100.655%
9853	VECIMA NETWORKS	0.000%	100.655%
9854	CARILLION	0.000%	100.655%
9855	NICHIEI CO	0.000%	100.655%
9856	J.B. CHEM	0.000%	100.655%
9857	MAGMA FINCORP L	0.000%	100.656%
9858	SFP DINING	0.000%	100.656%
9859	KOMEHYO	0.000%	100.656%
9860	CTI ENGINEERING	0.000%	100.656%
9861	HONGKONG CHINES	0.000%	100.656%
9862	NICE INFORMATIO	0.000%	100.657%
9863	MARUSAN SECUR	0.000%	100.657%
9864	CHINOOK ENERGY	0.000%	100.657%
9865	HUVIS CORP	0.000%	100.657%
9866	PINE CLIFF ENER	0.000%	100.657%
9867	BEIJINGWEST IND	0.000%	100.658%
9868	CELLCOM ISRAEL	0.000%	100.658%
9869	SANDOWN CAPITAL	0.000%	100.658%
9870	VIVA INDUSTRIAL	0.000%	100.658%
9871	PYI CORPORATION	0.000%	100.658%
9872	ANADOLU CAM	0.000%	100.658%
9873	TECHNOTRANS AG	0.000%	100.659%
9874	SRI SPORTS LIMI	0.000%	100.659%
9875	DAIICHI KENSETS	0.000%	100.659%
9876	SERVICE STREAM	0.000%	100.659%
9877	SINCERE WATCH H	0.000%	100.659%
9878	KOBE ELECTRIC R	0.000%	100.660%
9879	AREZZO INDUSTRI	0.000%	100.660%
9880	FNM SPA	0.000%	100.660%
9881	RATCHABURI ELEC	0.000%	100.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	BOER POWER HOLD	0.000%	100.660%
9883	HARUM ENERGY TB	0.000%	100.661%
9884	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.661%
9885	YC CO LTD	0.000%	100.661%
9886	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	100.661%
9887	SPRINGS GLOBAL	0.000%	100.661%
9888	RHODES FOOD GRO	0.000%	100.662%
9889	AMERIGO RESOURC	0.000%	100.662%
9890	MITSUBISHI RESE	0.000%	100.662%
9891	BUND CENTER INV	0.000%	100.662%
9892	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	100.662%
9893	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	100.662%
9894	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	100.663%
9895	CRUCIALTEC CO L	0.000%	100.663%
9896	YIZHENG CHEM FI	0.000%	100.663%
9897	BRASILAGRO	0.000%	100.663%
9898	NITTO FC CO	0.000%	100.663%
9899	LIPPO CIKARANG	0.000%	100.664%
9900	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.664%
9901	SUMNOE TEXTILE	0.000%	100.664%
9902	TOUNG LOONG TEX	0.000%	100.664%
9903	ITFOR INC	0.000%	100.664%
9904	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	100.665%
9905	GLACIER MEDIA I	0.000%	100.665%
9906	SINMAG BAKERY M	0.000%	100.665%
9907	HILAN LTD	0.000%	100.665%
9908	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	100.665%
9909	OKK CORP	0.000%	100.665%
9910	SEACHANGE INTL	0.000%	100.666%
9911	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	100.666%
9912	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	100.666%
9913	BIG SHOPPING CE	0.000%	100.666%
9914	MCPHERSONS LTD	0.000%	100.666%
9915	NESCO LTD	0.000%	100.667%
9916	PFSWEB INC COMMON STOCK USD.001	0.000%	100.667%
9917	BRAEMAR SHIPPIN	0.000%	100.667%
9918	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	100.667%
9919	KG CHEMICAL COR	0.000%	100.667%
9920	METRO KAJANG HL	0.000%	100.667%
9921	ASESOR DE ACTIV	0.000%	100.668%
9922	ELANDERS AB	0.000%	100.668%
9923	KEY TRONIC CORP COMMON STOCK	0.000%	100.668%
9924	CICOR TECHNOLOG	0.000%	100.668%
9925	GEO ENERGY RESO	0.000%	100.668%
9926	NOBLE GROUP LTD	0.000%	100.669%
9927	FURSYS	0.000%	100.669%
9928	KEIYU CO., LTD	0.000%	100.669%
9929	MECHEL PJSC SPONSORED ADR ADR	0.000%	100.669%
9930	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	100.669%
9931	ELLAKTOR SA	0.000%	100.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	INTEGRAL DIAGNO	0.000%	100.670%
9933	KEYANG ELEC	0.000%	100.670%
9934	ITAB SHOP CONCE	0.000%	100.670%
9935	ASPO OYJ	0.000%	100.670%
9936	DHX MEDIA	0.000%	100.670%
9937	HELBOR EMPREEND	0.000%	100.671%
9938	PARIS MIKI INC	0.000%	100.671%
9939	DONG A ELTEK CO	0.000%	100.671%
9940	GEM DIAMONDS	0.000%	100.671%
9941	VON ROLL HOLDIN	0.000%	100.671%
9942	STAR MEDIA GROU	0.000%	100.671%
9943	DATAWATCH CORP COMMON STOCK USD.01	0.000%	100.672%
9944	ESSEL PROP	0.000%	100.672%
9945	GENIE ENERGY LTD B COMMON STOCK	0.000%	100.672%
9946	PLAYMATES TOYS	0.000%	100.672%
9947	SATORI ELECTRIC	0.000%	100.672%
9948	FIRST STEAMSHIP	0.000%	100.673%
9949	SCOPE METALS GR	0.000%	100.673%
9950	DAEWON SANUP	0.000%	100.673%
9951	TECHNO RYOWA LT	0.000%	100.673%
9952	PARKER CORP	0.000%	100.673%
9953	QUABIT IMMOBILI	0.000%	100.673%
9954	ASIA FINANCIAL	0.000%	100.674%
9955	EUSKALTEL SA	0.000%	100.674%
9956	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	100.674%
9957	RATNAMANI METAL	0.000%	100.674%
9958	LINEDATA SERVIC	0.000%	100.674%
9959	BLACK BOX CORP	0.000%	100.675%
9960	BasicNet S.p.A.	0.000%	100.675%
9961	GYM GROUP PLC/T	0.000%	100.675%
9962	CAVOTEC SA	0.000%	100.675%
9963	MAX'S GROUP INC	0.000%	100.675%
9964	CARASSO MOTORS	0.000%	100.675%
9965	KYERYONG CONST	0.000%	100.676%
9966	INDUSTRIAL BLDG	0.000%	100.676%
9967	FUJI CORP/MIYAG	0.000%	100.676%
9968	MUTOW CO LTD	0.000%	100.676%
9969	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	100.676%
9970	HARADA IND	0.000%	100.676%
9971	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	100.677%
9972	BCO DESIO E BRI	0.000%	100.677%
9973	GHCL LTD	0.000%	100.677%
9974	FIREEYE INC COMMON STOCK USD.0001	0.000%	100.677%
9975	WEATHERNEWS INC	0.000%	100.677%
9976	YONGNAM HOLDING	0.000%	100.677%
9977	REGENT PACIFIC	0.000%	100.678%
9978	HIAG IMMOBILIEN	0.000%	100.678%
9979	ANF IMMOBILIER	0.000%	100.678%
9980	JK CEMENTS LTD	0.000%	100.678%
9981	MAHARASHTRA SEA	0.000%	100.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.679%
9983	SUN KING POWER	0.000%	100.679%
9984	KYORITSU PRINTI	0.000%	100.679%
9985	CENTER LABORATO	0.000%	100.679%
9986	SUMITOMO PRECIS	0.000%	100.679%
9987	PACIFIC CURRENT	0.000%	100.679%
9988	GRUPO SECURITY	0.000%	100.680%
9989	SHIRE PLC ADR	0.000%	100.680%
9990	ECO'S CO LTD/JA	0.000%	100.680%
9991	HKSCAN OYJ	0.000%	100.680%
9992	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	100.680%
9993	WILMINGTON GROU	0.000%	100.680%
9994	AKCANSА CIMENTO	0.000%	100.681%
9995	ISENTIA GROUP L	0.000%	100.681%
9996	ADDLIFE AB	0.000%	100.681%
9997	SAN FANG CHEMIC	0.000%	100.681%
9998	NAK SEALING	0.000%	100.681%
9999	AWARE INC	0.000%	100.681%
10000	KYOWA LEATHER	0.000%	100.682%
10001	AEON CREDIT SER	0.000%	100.682%
10002	BSL CORPORATION	0.000%	100.682%
10003	ROSTELECOM OJSC	0.000%	100.682%
10004	TOTTORI BANK	0.000%	100.682%
10005	CHEUK NANG HLDG	0.000%	100.682%
10006	BLUECOM	0.000%	100.683%
10007	SNT CORP	0.000%	100.683%
10008	HALCYON AGRI CO	0.000%	100.683%
10009	ASIA CEMENT CO	0.000%	100.683%
10010	SEMCON AB	0.000%	100.683%
10011	BRIGADE ENTERPR	0.000%	100.683%
10012	TMK PAO GDR REG S GDR	0.000%	100.684%
10013	WONDERFUL SKY F	0.000%	100.684%
10014	INAGEYA CO LTD	0.000%	100.684%
10015	CMMB VISION HOL	0.000%	100.684%
10016	BOUSTEAD PLANTA	0.000%	100.684%
10017	CATENA AB	0.000%	100.684%
10018	KORADIOR HOLDIN	0.000%	100.685%
10019	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.685%
10020	AGRO-KANESHO CO	0.000%	100.685%
10021	TECHNO ELECTRIC	0.000%	100.685%
10022	FOX WIZEL LTD	0.000%	100.685%
10023	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	100.685%
10024	BEADELL RESOURC	0.000%	100.686%
10025	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.686%
10026	INDUSTRIA REIT	0.000%	100.686%
10027	INDIAN OVERSEAS	0.000%	100.686%
10028	CLARK INC COMMO	0.000%	100.686%
10029	INVICTA HOLDING	0.000%	100.686%
10030	AKSIGORTA AS	0.000%	100.687%
10031	HONG YI FIBER I	0.000%	100.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	DHI GROUP INC COMMON STOCK USD.01	0.000%	100.687%
10033	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	100.687%
10034	INDO COUNT INDU	0.000%	100.687%
10035	COFFEE DAY ENTE	0.000%	100.687%
10036	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.688%
10037	OUG HOLDING	0.000%	100.688%
10038	MIGROS TICARET	0.000%	100.688%
10039	CARBORUNDUM	0.000%	100.688%
10040	WISDOM HOLDINGS	0.000%	100.688%
10041	FOOD EMPIRE HOL	0.000%	100.688%
10042	AXACTOR AB	0.000%	100.689%
10043	CHANGH ETH	0.000%	100.689%
10044	KECK SENG(MAL)B	0.000%	100.689%
10045	ZEALAND PHARMA	0.000%	100.689%
10046	FAR LTD	0.000%	100.689%
10047	NIKKO CO	0.000%	100.689%
10048	EIH LTD	0.000%	100.690%
10049	LIFCO AB-B SHS	0.000%	100.690%
10050	PIHLAJALINNA OY	0.000%	100.690%
10051	C.BANNER INTERN	0.000%	100.690%
10052	MORTGAGE CHOICE	0.000%	100.690%
10053	EMPERADOR INC	0.000%	100.690%
10054	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	100.690%
10055	VIOHALCO SA	0.000%	100.691%
10056	GOLFZON CO LTD	0.000%	100.691%
10057	CAPIO AB	0.000%	100.691%
10058	WESTPORT INNOVA	0.000%	100.691%
10059	HONG LEONG ASIA	0.000%	100.691%
10060	UNION MEDICAL H	0.000%	100.691%
10061	GOLDPAC GROUP L	0.000%	100.692%
10062	NEPES CORPORATI	0.000%	100.692%
10063	HIGH ARCTIC ENE	0.000%	100.692%
10064	DA MING INTERNA	0.000%	100.692%
10065	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	100.692%
10066	EMPEROR ENTERTA	0.000%	100.692%
10067	CAN DO CO LTD	0.000%	100.693%
10068	LONG BON INTERN	0.000%	100.693%
10069	KAPSCH TRAFFICC	0.000%	100.693%
10070	INDUSTRI JAMU D	0.000%	100.693%
10071	CHAMPION TECHNO	0.000%	100.693%
10072	STEIN MART INC COMMON STOCK USD.01	0.000%	100.693%
10073	ALKANE RESOURCE	0.000%	100.693%
10074	SINO GAS & ENER	0.000%	100.694%
10075	HALOWS CO LTD	0.000%	100.694%
10076	PENN VIRGINIA CORP COMMON STOCK	0.000%	100.694%
10077	BGP HOLDINGS (P	0.000%	100.694%
10078	NAPEC INC	0.000%	100.694%
10079	WASKITA KARYA T	0.000%	100.694%
10080	MIX TELEMATICS	0.000%	100.695%
10081	FAG BEARINGS IN	0.000%	100.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	TOKYO TEKKO CO	0.000%	100.695%
10083	HATHWAY CABLE	0.000%	100.695%
10084	DY CORP	0.000%	100.695%
10085	SKF INDIA LTD	0.000%	100.695%
10086	DAIDOH	0.000%	100.695%
10087	MONEY3 CORP LTD	0.000%	100.696%
10088	KONDOTEC INC	0.000%	100.696%
10089	IDP EDUCATION L	0.000%	100.696%
10090	PAN BROTHERS TB	0.000%	100.696%
10091	AARTI INDS	0.000%	100.696%
10092	PC TEL INC COMMON STOCK USD.001	0.000%	100.696%
10093	MALAKOFF CORP B	0.000%	100.697%
10094	VISTULA GROUP S	0.000%	100.697%
10095	ALLIED ELECTRON	0.000%	100.697%
10096	UNITY OPTO TECH	0.000%	100.697%
10097	HUIZHANG BANK C	0.000%	100.697%
10098	COLLECTOR AB	0.000%	100.697%
10099	WAREHOUSE GROUP	0.000%	100.697%
10100	PHIHONG TECHNOL	0.000%	100.698%
10101	SUNJIN	0.000%	100.698%
10102	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.698%
10103	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.698%
10104	ARDELYX INC COMMON STOCK USD.000001	0.000%	100.698%
10105	SHIMOJIMA CO LT	0.000%	100.698%
10106	OCL INDIA LTD	0.000%	100.699%
10107	YAMATO CORPORAT	0.000%	100.699%
10108	CHINA FINANCIAL	0.000%	100.699%
10109	POS MALAYSIA	0.000%	100.699%
10110	KNR CONSTRUCTIO	0.000%	100.699%
10111	ECHELON FINANCI	0.000%	100.699%
10112	TAIHEIYO KOUHAT	0.000%	100.699%
10113	MEITO SANGYO CO	0.000%	100.700%
10114	TREASURE ASA	0.000%	100.700%
10115	ERM POWER LTD	0.000%	100.700%
10116	IMPEXMETAL	0.000%	100.700%
10117	SALUTICA	0.000%	100.700%
10118	KOREA TECH BANK	0.000%	100.700%
10119	TOBU STORE CO L	0.000%	100.701%
10120	PROGRESS WERK A	0.000%	100.701%
10121	CROOZ INC	0.000%	100.701%
10122	SNAI SPA	0.000%	100.701%
10123	SIMPLEX INFRAST	0.000%	100.701%
10124	AMICA WRONKI	0.000%	100.701%
10125	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.701%
10126	STP & I PCL-FOR	0.000%	100.702%
10127	TA-I TECHNOLOGY	0.000%	100.702%
10128	MJ GLEESON PLC	0.000%	100.702%
10129	OVERSEAS CHINES	0.000%	100.702%
10130	GRANULES INDIA	0.000%	100.702%
10131	TOWN HEALTH INT	0.000%	100.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	100.702%
10133	SUNLAND GROUP L	0.000%	100.703%
10134	NEW HOPE CORP	0.000%	100.703%
10135	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.703%
10136	E TEC E&C LTD	0.000%	100.703%
10137	IMPERIAL HOTEL	0.000%	100.703%
10138	SEVERFIELD-ROWE	0.000%	100.703%
10139	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.704%
10140	ALLCARGO	0.000%	100.704%
10141	ID LOGISTICS GR	0.000%	100.704%
10142	YELP INC COMMON STOCK USD.000001	0.000%	100.704%
10143	HT MEDIA LTD	0.000%	100.704%
10144	TOMATO BANK LTD	0.000%	100.704%
10145	TIANJIN DEVMT H	0.000%	100.704%
10146	TIVOLI A/S	0.000%	100.705%
10147	TAIWAN FIRE & M	0.000%	100.705%
10148	UEM EDGENTA BHD	0.000%	100.705%
10149	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.705%
10150	NAKAYAMA STEEL	0.000%	100.705%
10151	VICTORY NEW MAT	0.000%	100.705%
10152	GULF KEYSTONE P	0.000%	100.705%
10153	FONAR CORP COMMON STOCK USD.0001	0.000%	100.706%
10154	SAVEZONE IC	0.000%	100.706%
10155	FUJISHOJI CO.LT	0.000%	100.706%
10156	SERVIZI ITALIA	0.000%	100.706%
10157	SODA NIKKA CO	0.000%	100.706%
10158	DAEWOO SHIPBUIL	0.000%	100.706%
10159	INGERSOLL	0.000%	100.706%
10160	VAIBHAV GL	0.000%	100.707%
10161	TOKYO SANGY	0.000%	100.707%
10162	JSL SA	0.000%	100.707%
10163	PERENNIAL REAL	0.000%	100.707%
10164	PACASMAYO	0.000%	100.707%
10165	TAT HONG HOLDIN	0.000%	100.707%
10166	INROM CONSTRUCT	0.000%	100.707%
10167	BASWARE OYJ	0.000%	100.708%
10168	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.708%
10169	LBS BINA GROUP	0.000%	100.708%
10170	STANDARD CHEMIC	0.000%	100.708%
10171	POLYTEC ASSET H	0.000%	100.708%
10172	THORN GROUP LTD	0.000%	100.708%
10173	SUNRUN INC COMMON STOCK USD.0001	0.000%	100.708%
10174	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.709%
10175	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.709%
10176	SHIHLIN ELEC &	0.000%	100.709%
10177	POSFUL CORPORAT	0.000%	100.709%
10178	JINMAO INVESTME	0.000%	100.709%
10179	LIFENET INSURAN	0.000%	100.709%
10180	HANKUK PAPER MF	0.000%	100.709%
10181	KANSAI SUPERMAR	0.000%	100.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	TWIN DISC INC COMMON STOCK	0.000%	100.710%
10183	MUNSUN CAPITAL	0.000%	100.710%
10184	MIVTACH SHAMIR	0.000%	100.710%
10185	YNH PROPERTY BH	0.000%	100.710%
10186	CARPETRIGHT	0.000%	100.710%
10187	MARCOPOLO SA	0.000%	100.710%
10188	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.711%
10189	HANMI SEMICONDU	0.000%	100.711%
10190	JK PAPER	0.000%	100.711%
10191	Phoenix Mills L	0.000%	100.711%
10192	CASTINGS	0.000%	100.711%
10193	CATHAY NO 1 REI	0.000%	100.711%
10194	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.711%
10195	GODREJ INDUSTRI	0.000%	100.711%
10196	CHINA HANKING H	0.000%	100.712%
10197	PESTECH	0.000%	100.712%
10198	AUTECH	0.000%	100.712%
10199	PROMOTORA DE IN	0.000%	100.712%
10200	COUNTRYSIDE PRO	0.000%	100.712%
10201	BURWILL HOLDING	0.000%	100.712%
10202	UNISYS CORP	0.000%	100.712%
10203	T COOK IND	0.000%	100.713%
10204	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.713%
10205	GRUPO GICSA SA	0.000%	100.713%
10206	PARAGON CAR	0.000%	100.713%
10207	JYOTHY LABORATO	0.000%	100.713%
10208	S.A.S. DRAGON H	0.000%	100.713%
10209	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.713%
10210	RIMO INTERNATIO	0.000%	100.714%
10211	COCO'S JAPAN CO	0.000%	100.714%
10212	NICHIA STEEL WO	0.000%	100.714%
10213	OXLEY HOLDINGS	0.000%	100.714%
10214	TAINAN ENTERPRI	0.000%	100.714%
10215	PRIME FOCUS	0.000%	100.714%
10216	MAGNI-TECH INDU	0.000%	100.714%
10217	CGN MINING CO L	0.000%	100.714%
10218	ZHUHAI HLDGS IN	0.000%	100.715%
10219	KORTEK CORPN	0.000%	100.715%
10220	INTL PAPER	0.000%	100.715%
10221	MAXITRANS INDS	0.000%	100.715%
10222	GFOOT CO LTD	0.000%	100.715%
10223	TAO HEUNG HOLDI	0.000%	100.715%
10224	TRADELINK ELECT	0.000%	100.715%
10225	BLUE SQUARE REA	0.000%	100.715%
10226	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.716%
10227	ION BEAM APPLIC	0.000%	100.716%
10228	OTSUKA KAGU	0.000%	100.716%
10229	WATAHAN & CO LT	0.000%	100.716%
10230	DUTY FREE INTER	0.000%	100.716%
10231	SSI GROUP INC	0.000%	100.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	PEET LIMITED	0.000%	100.716%
10233	FDC LTD/INDIA	0.000%	100.717%
10234	ADO PROPERTIES	0.000%	100.717%
10235	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.717%
10236	IMMOBEL	0.000%	100.717%
10237	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.717%
10238	KISCO HOLDINGS	0.000%	100.717%
10239	CW GROUP HLDGS	0.000%	100.717%
10240	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.717%
10241	AGV PRODUCTS	0.000%	100.718%
10242	ATTENDO AB	0.000%	100.718%
10243	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	100.718%
10244	IBI GROUP INC.	0.000%	100.718%
10245	INTER CARS SA	0.000%	100.718%
10246	KAORI HEAT TREA	0.000%	100.718%
10247	HOGG ROBINSON G	0.000%	100.718%
10248	GREAVES COT	0.000%	100.718%
10249	SOKEN CHEMICAL	0.000%	100.719%
10250	AGORA	0.000%	100.719%
10251	AES GENER SA	0.000%	100.719%
10252	SINO GRANDNESS	0.000%	100.719%
10253	SANYO TRADING C	0.000%	100.719%
10254	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.719%
10255	PLATZER FASTIGH	0.000%	100.719%
10256	COCA-COLA ICECE	0.000%	100.719%
10257	TELEPIZZA SA	0.000%	100.720%
10258	KASEN INTERNATI	0.000%	100.720%
10259	NAGANO KEIKI CO	0.000%	100.720%
10260	ADVANCETEK ENTE	0.000%	100.720%
10261	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.720%
10262	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.720%
10263	SCANDIC HOTELS	0.000%	100.720%
10264	FULLER SMITH &	0.000%	100.720%
10265	HUA ENG WIRE&CA	0.000%	100.721%
10266	VOLT INFO SCIEN	0.000%	100.721%
10267	CALEDONIA MININ	0.000%	100.721%
10268	KRAKATAU STEEL	0.000%	100.721%
10269	LANDS END INC COMMON STOCK USD.01	0.000%	100.721%
10270	SADBHAV ENGINEE	0.000%	100.721%
10271	PHILEX MINING C	0.000%	100.721%
10272	HOKUETSU INDS C	0.000%	100.721%
10273	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.721%
10274	LAKSHMI VILAS B	0.000%	100.722%
10275	SKANDINAVISKA E	0.000%	100.722%
10276	ROLLS-ROYCE HOL	0.000%	100.722%
10277	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.722%
10278	CODAN LTD	0.000%	100.722%
10279	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.722%
10280	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.722%
10281	COMVITA LTD	0.000%	100.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	GOOD RESOURCES	0.000%	100.723%
10283	ROS AGRO PLC GD	0.000%	100.723%
10284	ROCKWOOL INTL P	0.000%	100.723%
10285	INOX LEISURE LT	0.000%	100.723%
10286	QUINTIS LTD	0.000%	100.723%
10287	HEIDELBERGCEMEN	0.000%	100.723%
10288	TOW CO LTD	0.000%	100.723%
10289	TA ANN HOLDINGS	0.000%	100.723%
10290	NNIT A/S	0.000%	100.723%
10291	NORCROS PLC	0.000%	100.724%
10292	YAIZU SUISANKAG	0.000%	100.724%
10293	MEDUSA MINING L	0.000%	100.724%
10294	EZRA HOLDINGS	0.000%	100.724%
10295	BARON DE LEY	0.000%	100.724%
10296	KINKI SHARYO CO	0.000%	100.724%
10297	UNITED MICROELECTRON SP ADR ADR	0.000%	100.724%
10298	SAMSE SA	0.000%	100.724%
10299	VINA CONCHA Y T	0.000%	100.725%
10300	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.725%
10301	GRUPO ARGOS SA	0.000%	100.725%
10302	INFOMEDIA	0.000%	100.725%
10303	CHORUS LTD ADR ADR	0.000%	100.725%
10304	CENTURY PACIFIC	0.000%	100.725%
10305	TOHOKU BANK	0.000%	100.725%
10306	APPROACH RESOUR	0.000%	100.725%
10307	ENERGY EQUITY C	0.000%	100.725%
10308	BANYAN TREE HOL	0.000%	100.726%
10309	CARR'S GROUP PL	0.000%	100.726%
10310	RATTANINDIA	0.000%	100.726%
10311	MACMAHON HOLDIN	0.000%	100.726%
10312	KINTETSU DPT ST	0.000%	100.726%
10313	TRIFAST PLC	0.000%	100.726%
10314	DONGBU SECURITI	0.000%	100.726%
10315	TRINITY LTD	0.000%	100.726%
10316	TAKE AND GIVE	0.000%	100.726%
10317	PETRA FOODS LTD	0.000%	100.727%
10318	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	100.727%
10319	UTD PLANTATION	0.000%	100.727%
10320	DONG AH TIR	0.000%	100.727%
10321	PACIFIC ONLINE	0.000%	100.727%
10322	NORWEGIAN PROPE	0.000%	100.727%
10323	HONG KONG FERRY	0.000%	100.727%
10324	EVERBRIGHT SECU	0.000%	100.727%
10325	NEW TIMES ENERG	0.000%	100.727%
10326	STRONG PETROCHE	0.000%	100.728%
10327	CHINA RUNDONG A	0.000%	100.728%
10328	GWANGJU SHINSEG	0.000%	100.728%
10329	SANYO HOUSING N	0.000%	100.728%
10330	WHIRLPOOL OF IN	0.000%	100.728%
10331	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	NATURES SUNSHIN	0.000%	100.728%
10333	YAC CO LTD	0.000%	100.728%
10334	TBK Co., Ltd.	0.000%	100.728%
10335	DIFFER GRP	0.000%	100.729%
10336	SAFETY GODOWN C	0.000%	100.729%
10337	DRDGOLD LTD	0.000%	100.729%
10338	THERMAX LTD	0.000%	100.729%
10339	SANFORD LTD	0.000%	100.729%
10340	SITTOY GROUP HLD	0.000%	100.729%
10341	NATURAL ALTERNT	0.000%	100.729%
10342	YUNNAN WATER IN	0.000%	100.729%
10343	SEJONG INDUSTRI	0.000%	100.729%
10344	BEST BRIDAL INC	0.000%	100.729%
10345	NEMAK SAB DE CV	0.000%	100.730%
10346	CONSTANTIN MEDI	0.000%	100.730%
10347	ORIGIN ELECTRIC	0.000%	100.730%
10348	ORBITE TECHNOLO	0.000%	100.730%
10349	JBF INDUSTRIES	0.000%	100.730%
10350	TOMEN DEVICES C	0.000%	100.730%
10351	MYSTATE LTD	0.000%	100.730%
10352	ENEA AB	0.000%	100.730%
10353	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	100.730%
10354	SINO THAI EN,FG	0.000%	100.731%
10355	WMIH CORP COMMON STOCK USD.00001	0.000%	100.731%
10356	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.731%
10357	SELCUK ECZA DEP	0.000%	100.731%
10358	SALIM IVOMAS	0.000%	100.731%
10359	AEGIS LOGISTICS	0.000%	100.731%
10360	FAMUR SA	0.000%	100.731%
10361	WIN HANVERKY HO	0.000%	100.731%
10362	Tessi S.A.	0.000%	100.731%
10363	NATIONAL AGRICU	0.000%	100.731%
10364	SUPERLOOP LTD	0.000%	100.732%
10365	KIMOTO CO LTD	0.000%	100.732%
10366	PIPAVAV DEFENCE	0.000%	100.732%
10367	FDM GROUP PLC	0.000%	100.732%
10368	D.B. CORP LIMIT	0.000%	100.732%
10369	SELVAAG BOLIG A	0.000%	100.732%
10370	R.E.A. HOLDINGS	0.000%	100.732%
10371	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	100.732%
10372	T4F ENTRETENIMN	0.000%	100.732%
10373	TURK TRKTOR VE	0.000%	100.732%
10374	TWI PHARMACEUTI	0.000%	100.733%
10375	GROUP LEASE PUB	0.000%	100.733%
10376	K1 VENTURES LTD	0.000%	100.733%
10377	GLAXO SMITHKLIN	0.000%	100.733%
10378	HWA SHIN CO	0.000%	100.733%
10379	KP TISSUE INC	0.000%	100.733%
10380	FREQUENCY ELEC	0.000%	100.733%
10381	LOW KENG HUAT(S	0.000%	100.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	STREET CAPITAL	0.000%	100.733%
10383	WEIQIAO TEXTILE	0.000%	100.733%
10384	TOPPS TILES	0.000%	100.734%
10385	TRIVENI TURBINE	0.000%	100.734%
10386	PLATINUM GROUP	0.000%	100.734%
10387	EASTERN MEDIA	0.000%	100.734%
10388	HT&E LTD	0.000%	100.734%
10389	CORP BANK	0.000%	100.734%
10390	OAD GAZPROM	0.000%	100.734%
10391	LEMMINKAINEN OY	0.000%	100.734%
10392	FAR EAST HOLDIN	0.000%	100.734%
10393	SHIDAX CORP	0.000%	100.734%
10394	HOIST FINANCE A	0.000%	100.734%
10395	FLYBE GROUP PLC	0.000%	100.735%
10396	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	100.735%
10397	EQUITY FIN HOLD	0.000%	100.735%
10398	NSL LTD	0.000%	100.735%
10399	LINK NET TBK PT	0.000%	100.735%
10400	RIZAL COMML BAN	0.000%	100.735%
10401	EUROTECH SPA	0.000%	100.735%
10402	NVC LIGHTING HO	0.000%	100.735%
10403	HOKKAI CAN CO	0.000%	100.735%
10404	GROUP FIVE	0.000%	100.735%
10405	CHOSUN REFRACTO	0.000%	100.735%
10406	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.736%
10407	TOKYO THEATRES	0.000%	100.736%
10408	COXON PRECISE I	0.000%	100.736%
10409	ATHENS WATER SU	0.000%	100.736%
10410	S.T.CHEMICAL CO	0.000%	100.736%
10411	FABRYKI MEBLI F	0.000%	100.736%
10412	TAIKO PHARMACEU	0.000%	100.736%
10413	FUJISASH CO LTD	0.000%	100.736%
10414	DIALIGHT PLC	0.000%	100.736%
10415	WARTECK INVEST	0.000%	100.736%
10416	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.736%
10417	AREALINK CO LTD	0.000%	100.737%
10418	ASHTROM PROPERT	0.000%	100.737%
10419	TAKASHIMA & CO	0.000%	100.737%
10420	CRISIL LTD	0.000%	100.737%
10421	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.737%
10422	KIAN JOO CAN FC	0.000%	100.737%
10423	TILT RENEWABLES	0.000%	100.737%
10424	WEE HUR HOLDING	0.000%	100.737%
10425	HOSTELWORLD GRO	0.000%	100.737%
10426	COIMA RES SPA	0.000%	100.737%
10427	GETIN HOLDING S	0.000%	100.737%
10428	LSL PROPERTY SE	0.000%	100.738%
10429	DYNAMIC ELECTRO	0.000%	100.738%
10430	RECKON LTD	0.000%	100.738%
10431	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	OCEANA GROUP LT	0.000%	100.738%
10433	BILLABONG INTER	0.000%	100.738%
10434	BIO PAPPEL SAB	0.000%	100.738%
10435	NEO-NEON HOLDIN	0.000%	100.738%
10436	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.738%
10437	TSUI WAH HOLDIN	0.000%	100.738%
10438	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.738%
10439	MARUYAMA MFG CO	0.000%	100.738%
10440	BANK INTERNASIO	0.000%	100.739%
10441	IPE GROUP LTD	0.000%	100.739%
10442	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.739%
10443	LOGISTEC CORP C	0.000%	100.739%
10444	CK SAN-ETSU	0.000%	100.739%
10445	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.739%
10446	PHARMA MAR SA	0.000%	100.739%
10447	MIMAKI ENGINEER	0.000%	100.739%
10448	KOHSOKU CORP	0.000%	100.739%
10449	PMP COMMUNICATI	0.000%	100.739%
10450	ZENITRON CORP	0.000%	100.739%
10451	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.739%
10452	KAM HING INTERN	0.000%	100.740%
10453	MINEROS S.A.	0.000%	100.740%
10454	TRAKCJA SA	0.000%	100.740%
10455	HSIN CHONG CONS	0.000%	100.740%
10456	EQUITAL	0.000%	100.740%
10457	NEW YORK & CO I	0.000%	100.740%
10458	CERAGON NETWORK	0.000%	100.740%
10459	DICKSON CONCEPT	0.000%	100.740%
10460	ASIA SATELLITE	0.000%	100.740%
10461	HIROSHIMA ELEC	0.000%	100.740%
10462	MAXVALU NISHINI	0.000%	100.740%
10463	IRC LIMITED	0.000%	100.740%
10464	PT INTERNATIONA	0.000%	100.740%
10465	GRANDVISION BV	0.000%	100.741%
10466	BSQUARE CORP COMMON STOCK	0.000%	100.741%
10467	ALIMAK GROUP AB	0.000%	100.741%
10468	SUPALAI PCL WTS	0.000%	100.741%
10469	LIBERTY GOLD CO	0.000%	100.741%
10470	REALDOLMEN	0.000%	100.741%
10471	MIYOSHI OIL & F	0.000%	100.741%
10472	AFFINE	0.000%	100.741%
10473	AVENG	0.000%	100.741%
10474	NORDAX GROUP AB	0.000%	100.741%
10475	NIPPON FILCON C	0.000%	100.741%
10476	OZFOREX GROUP L	0.000%	100.741%
10477	WINBOND ELECTRO	0.000%	100.741%
10478	BOOT(HENRY) & S	0.000%	100.742%
10479	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.742%
10480	WAH SEONG	0.000%	100.742%
10481	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	MIDLAND REALTY	0.000%	100.742%
10483	PROMOTORA Y OPE	0.000%	100.742%
10484	INTRALOT SA - I	0.000%	100.742%
10485	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.742%
10486	SHENG YU STEEL	0.000%	100.742%
10487	TORIGOE CO LTD	0.000%	100.742%
10488	ASHFORD INC COMMON STOCK USD.01	0.000%	100.742%
10489	VOLUTION GROUP	0.000%	100.742%
10490	CHC HEALTHCARE	0.000%	100.742%
10491	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.742%
10492	CIA DE LOCACAO	0.000%	100.743%
10493	SALEM COMM CORP	0.000%	100.743%
10494	WING TAI PROPER	0.000%	100.743%
10495	REDES ENERGETIC	0.000%	100.743%
10496	VGI GLOBAL MEDI	0.000%	100.743%
10497	HAGOROMO FOODS	0.000%	100.743%
10498	RXP SERVICES LT	0.000%	100.743%
10499	SUPREMEX INC	0.000%	100.743%
10500	TOWN CENTRE SEC	0.000%	100.743%
10501	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.743%
10502	GDI INTERGRATED	0.000%	100.743%
10503	SKYLINE CORP	0.000%	100.743%
10504	MEDICAL SYSTEM	0.000%	100.743%
10505	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.743%
10506	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.743%
10507	HUAJUN HOLDINGS	0.000%	100.744%
10508	HEUNGKUK FIRE&M	0.000%	100.744%
10509	KOSEI SECURITIE	0.000%	100.744%
10510	CROCODILE GARME	0.000%	100.744%
10511	MOUNTAIN PROVIN	0.000%	100.744%
10512	GALLANT VENTURE	0.000%	100.744%
10513	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.744%
10514	OOEDO ONSEN REI	0.000%	100.744%
10515	GUANGNAN(HLDGS)	0.000%	100.744%
10516	VITRO SA	0.000%	100.744%
10517	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.744%
10518	MEDIVIR	0.000%	100.744%
10519	TONGYANG CEMENT	0.000%	100.744%
10520	KYOWA ELECTRONI	0.000%	100.744%
10521	NISSEI INDUSTRI	0.000%	100.744%
10522	STARK TECHNOLOG	0.000%	100.744%
10523	SIERRA METALS I	0.000%	100.745%
10524	FAGRON	0.000%	100.745%
10525	ORIENTAL WATCH	0.000%	100.745%
10526	CVC BRASIL OP A	0.000%	100.745%
10527	ISE CHEMICAL CO	0.000%	100.745%
10528	TERNA ENERGY SA	0.000%	100.745%
10529	A&D CO LTD	0.000%	100.745%
10530	FRAGRANCE GROUP	0.000%	100.745%
10531	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	100.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	BSM TECHNOLOGIE	0.000%	100.745%
10533	EASTMAIN RES IN	0.000%	100.745%
10534	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.745%
10535	SUNWAY CONSTRUC	0.000%	100.745%
10536	SUGIH ENERGY TB	0.000%	100.745%
10537	DEPOMED INC COMMON STOCK	0.000%	100.745%
10538	ASANTE INC	0.000%	100.745%
10539	WORLD HOLDINGS	0.000%	100.746%
10540	SOCAM DEVELOPME	0.000%	100.746%
10541	UTD MALACCA BER	0.000%	100.746%
10542	GLORIOUS SUN EN	0.000%	100.746%
10543	HOKKAIDO GAS CO	0.000%	100.746%
10544	ASPEN GROUP	0.000%	100.746%
10545	DYNASTY FINE WI	0.000%	100.746%
10546	CHINA BANKING C	0.000%	100.746%
10547	ERICSSON LM-A S	0.000%	100.746%
10548	CONSTRUCTORA CO	0.000%	100.746%
10549	SAPEC	0.000%	100.746%
10550	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.746%
10551	INTEVAC INC	0.000%	100.746%
10552	MCKAY SECURITIE	0.000%	100.746%
10553	NIHON TRIM CO	0.000%	100.746%
10554	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.746%
10555	V1 GROUP LTD	0.000%	100.746%
10556	PRIME MEDIA GRO	0.000%	100.746%
10557	YIP'S CHEMICAL	0.000%	100.747%
10558	TSH RESOURCES B	0.000%	100.747%
10559	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.747%
10560	MODUSLINK GLOBA	0.000%	100.747%
10561	APN OUTDOOR GRO	0.000%	100.747%
10562	HANISON CONSTRU	0.000%	100.747%
10563	CB INDUSTRIAL P	0.000%	100.747%
10564	SUNWAY BHD WTS	0.000%	100.747%
10565	BOLU CIMENTO SA	0.000%	100.747%
10566	EUROZ LTD	0.000%	100.747%
10567	CHINA PROPRTIE	0.000%	100.747%
10568	PETRUS RESOURCE	0.000%	100.747%
10569	LAURA ASHLEY HO	0.000%	100.747%
10570	CHINA LOTSYNERG	0.000%	100.747%
10571	FOUNTAIN SET HL	0.000%	100.747%
10572	PEARL ORIENTAL	0.000%	100.747%
10573	AYGAZ	0.000%	100.747%
10574	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.747%
10575	ABTERRA LTD	0.000%	100.747%
10576	TOTAL ACCESS CO	0.000%	100.748%
10577	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.748%
10578	ZEDGE INC CL B COMMON STOCK	0.000%	100.748%
10579	MEGASTUDY CO LT	0.000%	100.748%
10580	ANXIN-CHINA HOL	0.000%	100.748%
10581	ANTALIS INTERNA	0.000%	100.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	WT MICROELECTRO	0.000%	100.748%
10583	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.748%
10584	ABAN OFFSHORE	0.000%	100.748%
10585	HARIM CO LTD RT	0.000%	100.748%
10586	W-SCOPE CO	0.000%	100.748%
10587	ROULARTA MEDIA	0.000%	100.748%
10588	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.748%
10589	BOUSTEAD PROJEC	0.000%	100.748%
10590	NICE SPA	0.000%	100.748%
10591	ADDNODE GROUP A	0.000%	100.748%
10592	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.748%
10593	HITE HOLDINGS C	0.000%	100.748%
10594	INES CORPORATIO	0.000%	100.748%
10595	AMREP CORP COMMON STOCK USD.1	0.000%	100.748%
10596	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.748%
10597	OLYMPIC CORP	0.000%	100.748%
10598	US AUTO PARTS N	0.000%	100.749%
10599	ELEC DE STRASBO	0.000%	100.749%
10600	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.749%
10601	QAD INC B COMMON STOCK USD.001	0.000%	100.749%
10602	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.749%
10603	XERIUM TECHNOLO	0.000%	100.749%
10604	BANK OF KOCHI L	0.000%	100.749%
10605	PFENEX INC COMMON STOCK USD.001	0.000%	100.749%
10606	CEQUENCE ENERGY	0.000%	100.749%
10607	ALANDSBANKEN	0.000%	100.749%
10608	TRUBA ALAM MANU	0.000%	100.749%
10609	DELTICOM AG	0.000%	100.749%
10610	ONO SOKKI CO	0.000%	100.749%
10611	ECOSYNTHETIX IN	0.000%	100.749%
10612	AUSWIDE BANK LT	0.000%	100.749%
10613	RADISYS CORP COMMON STOCK	0.000%	100.749%
10614	CHINA POWER INT	0.000%	100.749%
10615	BROCKMAN MINING	0.000%	100.749%
10616	NAGARJUNA FERTI	0.000%	100.749%
10617	MALAYSIAN RESOU	0.000%	100.749%
10618	SILVER BASE GRO	0.000%	100.749%
10619	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.749%
10620	CHINA FIBER OPT	0.000%	100.749%
10621	I-CABLE COMMUNI	0.000%	100.749%
10622	TOWER LTD	0.000%	100.749%
10623	K.P.R. MILL	0.000%	100.749%
10624	ARCELORMITTAL S	0.000%	100.749%
10625	BLOOMSBURY PUBL	0.000%	100.750%
10626	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.750%
10627	LOTTE CONFECT	0.000%	100.750%
10628	CHINA RARE EART	0.000%	100.750%
10629	HIPAY GROUP SA	0.000%	100.750%
10630	MIN XIN HLDGS	0.000%	100.750%
10631	PARADISE ENTERT	0.000%	100.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	FORTRESS PAPER	0.000%	100.750%
10633	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.750%
10634	SP SETIA BHD GR	0.000%	100.750%
10635	BRILLIANT CIRCL	0.000%	100.750%
10636	BGR ENERGY SYST	0.000%	100.750%
10637	YEO HIAP SENG	0.000%	100.750%
10638	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.750%
10639	QUNXING PAPER H	0.000%	100.750%
10640	UMW OIL & GAS C	0.000%	100.750%
10641	NRJ GROUP	0.000%	100.750%
10642	LUKS GROUP (VH)	0.000%	100.750%
10643	CHINA DAYE NON-	0.000%	100.750%
10644	AEGON NV	0.000%	100.750%
10645	5PAISA CAPITAL	0.000%	100.750%
10646	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.750%
10647	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.750%
10648	STEEL & TUBE HL	0.000%	100.750%
10649	SALMAT LTD	0.000%	100.750%
10650	PALADIN ENERGY	0.000%	100.750%
10651	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.750%
10652	TELEGRAAF MEDIA	0.000%	100.750%
10653	ENERGY ABSOLUTE	0.000%	100.750%
10654	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.750%
10655	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.750%
10656	JAKARTA INTL HT	0.000%	100.750%
10657	PERPETUAL ENERG	0.000%	100.750%
10658	KONG SUN HLDGS	0.000%	100.750%
10659	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.751%
10660	TAKACHIHO KOHEK	0.000%	100.751%
10661	QUMU CORP COMMON STOCK USD.01	0.000%	100.751%
10662	BE GROUP AB	0.000%	100.751%
10663	CRUCIALTEC CO L	0.000%	100.751%
10664	CARINDALE PROPE	0.000%	100.751%
10665	DYAX CORPORATIO	0.000%	100.751%
10666	PROSAFE ASA	0.000%	100.751%
10667	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.751%
10668	YANCHANG PETROL	0.000%	100.751%
10669	TEEKAY TANKERS	0.000%	100.751%
10670	DAN FORM HOLDIN	0.000%	100.751%
10671	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.751%
10672	JINDAL POLY FIL	0.000%	100.751%
10673	ARALEZ PHARMACE	0.000%	100.751%
10674	MAX VENTURES &	0.000%	100.751%
10675	VIDEOCON INDUST	0.000%	100.751%
10676	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.751%
10677	CHINA DYNAMICS	0.000%	100.751%
10678	LYDIAN INTERNAT	0.000%	100.751%
10679	ARRIUM LTD	0.000%	100.751%
10680	13 HOLDINGS LTD	0.000%	100.751%
10681	ASSURA PLC RTS	0.000%	100.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	EMPRESAS ICA SA	0.000%	100.751%
10683	POLARIS SOFTWARE	0.000%	100.751%
10684	TUNAS RIDEAN	0.000%	100.751%
10685	MINGFA GROUP	0.000%	100.751%
10686	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.751%
10687	PACIFIC ANDES I	0.000%	100.751%
10688	SINAR MAS MULTI	0.000%	100.751%
10689	SAFEWAY INC	0.000%	100.751%
10690	WATPAC LIMITED	0.000%	100.751%
10691	MCBRIDE PLC B R	0.000%	100.751%
10692	CROWN CONFECTION	0.000%	100.751%
10693	TOWER LTD RTS E	0.000%	100.751%
10694	IMPERIAL METALS	0.000%	100.751%
10695	CHINA SOFT POWER	0.000%	100.751%
10696	SOCIETE MANUTAN	0.000%	100.751%
10697	S&T DEUTSCHLAND	0.000%	100.751%
10698	ITE TECH INC	0.000%	100.751%
10699	DOGUS OTOMOTIV	0.000%	100.751%
10700	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.751%
10701	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.751%
10702	REAL INDUSTRY I	0.000%	100.751%
10703	HEARTLAND BANK	0.000%	100.751%
10704	CARE PROPERTY I	0.000%	100.751%
10705	NOVUS HOLDINGS	0.000%	100.751%
10706	PROBI AB	0.000%	100.751%
10707	SWIBER HOLDINGS	0.000%	100.751%
10708	TPI TRIUNFO PAR	0.000%	100.751%
10709	PATRIOT TRANSPORTATION HOLDING COMMON STOCK USD.1	0.000%	100.751%
10710	MIDLAND IC&I LT	0.000%	100.751%
10711	SPORTECH PLC	0.000%	100.751%
10712	D AMICO INTL SH	0.000%	100.751%
10713	TALVIVAARA MINI	0.000%	100.751%
10714	VISTA GROUP INT	0.000%	100.751%
10715	ASTRO JAPAN PR	0.000%	100.751%
10716	NORDIC AMERICAN	0.000%	100.751%
10717	ZENITH CAPITAL	0.000%	100.751%
10718	CHENNAI SUPER K	0.000%	100.751%
10719	TA CHEN STAINLE	0.000%	100.751%
10720	NORCROS PLC RTS	0.000%	100.751%
10721	SING HOLDINGS L	0.000%	100.751%
10722	STRAD ENERGY SE	0.000%	100.751%
10723	CHINA HUIZHAN D	0.000%	100.751%
10724	BERJAYA LAND BH	0.000%	100.751%
10725	MANITOK ENERGY	0.000%	100.751%
10726	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.751%
10727	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.751%
10728	ORMAT TECHNOLOG	0.000%	100.751%
10729	RB ENERGY INC	0.000%	100.751%
10730	ASCENDIS HEALTH	0.000%	100.751%
10731	BANCA MONTE DEI	0.000%	100.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ENERGIX-RENEWAB	0.000%	100.751%
10733	DEVA HLDG	0.000%	100.751%
10734	CIA ENERGETICA	-	100.751%
10735	CHINA LUMENA NE	-	100.751%
10736	EGANAGOLDPFEIL	-	100.751%
10737	ETABLISSEMENTS	-	100.751%
10738	TEN NETWORK HLD	-	100.751%
10739	CTBC FINANCIAL	-	100.751%
10740	ANGLO IRISH BAN	-	100.751%
10741	AFREN PLC COMMO	-	100.751%
10742	HANFENG EVERGRE	-	100.751%
10743	SNS REAAL GROEP	-	100.751%
10744	PEACE MARK HLDG	-	100.751%
10745	PRIME RETIREMEN	-	100.751%
10746	CHINA METAL REC	-	100.751%
10747	QLT INC WTS EXP	-	100.751%
10748	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.751%
10749	BCO ESPIR SANTO	-	100.751%
10750	RHB CAPITAL BHD	-	100.751%
10751	PRIME AET & D H	-	100.751%
10752	QLT INC DOJ/SEC	-	100.751%
10753	TOUCHSTONE EXPL	-	100.751%
10754	MINCO BASE META	-	100.751%
10755	C A DE MEDITERR	-	100.751%
10756	VIRGIN AUSTRALI	-	100.751%
10757	LIGHTSTREAM RES	-	100.751%
10758	INTERCELL AG RI	-	100.751%
10759	RREEF CHINA COM	-	100.751%
10760	BERLIAN LAJU TA	-	100.751%
10761	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.751%
10762	QLT INC CLASS A	-	100.751%
10763	AFRICA ISRAEL I	-	100.751%
10764	PACT GROUP HOLD	-	100.751%
10765	TRANSCOM WORLDW	-	100.751%
10766	SP SETIA BHD GR	-	100.751%
10767	US Wire Order -	-0.000%	100.751%
10768	US dollar - Lon	-0.751%	100.000%