

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

As of May 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC	0.669%	0.669%
2	AT+T INC COMMON STOCK USD1.0	0.623%	1.292%
3	BANK OF MONTREAL COMMON STOCK	0.607%	1.899%
4	BANK OF NOVA SCOTIA COMMON STOCK	0.576%	2.475%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.552%	3.028%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.546%	3.573%
7	TORONTO DOMINION BANK COMMON STOCK	0.495%	4.068%
8	SUNCOR ENERGY INC COMMON STOCK	0.488%	4.555%
9	ROYAL BANK OF CANADA COMMON STOCK	0.452%	5.007%
10	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.401%	5.409%
11	EXXON MOBIL CORP COMMON STOCK	0.340%	5.748%
12	CAD - London	0.319%	6.067%
13	INTEL CORP COMMON STOCK USD.001	0.317%	6.384%
14	BANK OF AMERICA	0.302%	6.687%
15	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.302%	6.988%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.297%	7.285%
17	SINGAPORE GOVER	0.295%	7.580%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.288%	7.868%
19	LANDWIRT RENTEN	0.287%	8.156%
20	MANULIFE FINANCIAL CORP COMMON STOCK	0.279%	8.435%
21	CHEVRON CORP COMMON STOCK USD.75	0.272%	8.707%
22	KFW 1.375% 01FE	0.269%	8.976%
23	MERCK & CO INC	0.263%	9.239%
24	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.260%	9.499%
25	PFIZER INC COMMON STOCK USD.05	0.259%	9.758%
26	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.252%	10.011%
27	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.249%	10.259%
28	LANDESKREDITBAN	0.247%	10.506%
29	WAL-MART STORES	0.244%	10.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.242%	10.992%
31	CISCO SYSTEMS	0.236%	11.228%
32	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.234%	11.461%
33	APPLE INC SR UNSECURED 02/21 2.25	0.233%	11.694%
34	CITIGROUP INC COMMON STOCK USD.01	0.230%	11.924%
35	ORACLE CORP SR UNSECURED 09/21 1.9	0.228%	12.153%
36	MAGNA INTERNATIONAL INC COMMON STOCK	0.228%	12.380%
37	CANADIAN NATURAL RESOURCES COMMON STOCK	0.225%	12.606%
38	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.225%	12.831%
39	EUROPEAN INVEST	0.224%	13.055%
40	KOMMUNINVEST I	0.223%	13.278%
41	SWEDISH EXP CRE	0.221%	13.499%
42	KOMMUNINVEST I	0.219%	13.718%
43	UK(GOVT OF) 4.2	0.218%	13.936%
44	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.218%	14.154%
45	WESTPAC BKG COR	0.218%	14.371%
46	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.217%	14.588%
47	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.216%	14.804%
48	CANADA HOUSING	0.215%	15.019%
49	INTL BANK FOR R	0.213%	15.232%
50	SAMSUNG ELECTRO	0.210%	15.442%
51	US TREASURY N/B 05/25 2.125	0.209%	15.651%
52	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.206%	15.857%
53	NATL AUSTRALIA	0.204%	16.061%
54	NESTLE SA	0.203%	16.265%
55	ROYAL BK OF CAN	0.202%	16.466%
56	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.202%	16.668%
57	TOTAL SA	0.202%	16.870%
58	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.200%	17.070%
59	NETWORK RAIL IN	0.196%	17.266%
60	UNITED KINGDOM	0.194%	17.460%
61	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.183%	17.643%
62	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.183%	17.826%
63	CHEVRON CORP 2.	0.182%	18.007%
64	IBM CORP SR UNSECURED 01/22 2.5	0.182%	18.189%
65	EXPORT DEVELOPM	0.181%	18.370%
66	AMAZON.COM INC	0.180%	18.550%
67	PROCTER + GAMBLE CO/THE COMMON STOCK	0.180%	18.730%
68	NATIONAL BK CDA	0.180%	18.910%
69	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.178%	19.087%
70	TECK RESOURCES LTD CLS B COMMON STOCK	0.174%	19.262%
71	TRANSCANADA CORP COMMON STOCK	0.174%	19.435%
72	FRENCH REP GOVT	0.171%	19.606%
73	ALPHABET INC CL C COMMON STOCK USD.001	0.170%	19.776%
74	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.168%	19.945%
75	UNITEDHEALTH GR	0.168%	20.112%
76	ALPHABET INC CL A COMMON STOCK USD.001	0.166%	20.278%
77	SUN LIFE FINANCIAL INC COMMON STOCK	0.163%	20.442%
78	ENBRIDGE INC COMMON STOCK	0.161%	20.603%
79	FACEBOOK INC A COMMON STOCK USD.000006	0.161%	20.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.161%	20.925%
81	CHEVRON CORP SR UNSECURED 03/20 1.961	0.161%	21.086%
82	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.160%	21.246%
83	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.158%	21.404%
84	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.158%	21.562%
85	MICROSOFT CORP SR UNSECURED 11/20 2	0.156%	21.718%
86	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.156%	21.875%
87	DAIMLER AG	0.152%	22.027%
88	CHINA CONST BK	0.151%	22.177%
89	CANADIAN NATL RAILWAY CO COMMON STOCK	0.149%	22.326%
90	WALT DISNEY(HLD)	0.149%	22.475%
91	TOYOTA MOTOR CO	0.148%	22.623%
92	FINLAND GOVT IN	0.148%	22.771%
93	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.147%	22.918%
94	FMS WERTMANAGEM	0.144%	23.062%
95	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.143%	23.205%
96	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.143%	23.348%
97	GENERAL MOTORS CO COMMON STOCK USD.01	0.142%	23.490%
98	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.141%	23.631%
99	MICROSOFT CORP	0.140%	23.772%
100	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.140%	23.912%
101	IBM CORP SR UNSECURED 02/21 2.25	0.139%	24.051%
102	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.137%	24.188%
103	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.137%	24.325%
104	SINGAPORE GOVT	0.136%	24.461%
105	APPLE INC SR UNSECURED 02/22 2.5	0.136%	24.597%
106	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.135%	24.731%
107	SWEDEN GOVERNME	0.134%	24.865%
108	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.133%	24.998%
109	NESTLE FINANCE	0.132%	25.130%
110	MERCK + CO. INC. COMMON STOCK USD.5	0.131%	25.261%
111	BCE INC COMMON STOCK	0.130%	25.391%
112	SINGAPORE GOVT	0.128%	25.519%
113	BK NEDERLANDSE	0.127%	25.646%
114	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.126%	25.772%
115	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.125%	25.897%
116	DEUTSCHE BAHN F	0.125%	26.021%
117	QUALCOMM INC COMMON STOCK USD.0001	0.124%	26.145%
118	US BANCORP COMMON STOCK USD.01	0.122%	26.267%
119	FORD MOTOR CO COMMON STOCK USD.01	0.122%	26.389%
120	CHEVRON CORP SR UNSECURED 06/23 3.191	0.122%	26.511%
121	CVS HEALTH CORP COMMON STOCK USD.01	0.121%	26.632%
122	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.118%	26.751%
123	KINROSS GOLD CORP COMMON STOCK	0.117%	26.868%
124	AGENCE FRANC DE	0.117%	26.985%
125	TIME WARNER INC COMMON STOCK USD.01	0.116%	27.101%
126	PFIZER INC	0.116%	27.217%
127	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.113%	27.330%
128	TRAVELERS COS	0.113%	27.443%
129	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.111%	27.554%

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130	ONTARIO(PROV OF	0.111%	27.665%
131	UNION PACIFIC CORP COMMON STOCK USD2.5	0.109%	27.775%
132	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.109%	27.884%
133	WASTE CONNECTIONS INC COMMON STOCK	0.109%	27.992%
134	LANDESKREDITBAN	0.108%	28.100%
135	BASF SE	0.107%	28.207%
136	BHP BILLITON LT	0.107%	28.314%
137	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.106%	28.420%
138	MORGAN STANLEY COMMON STOCK USD.01	0.106%	28.526%
139	BK OF NOVA SCOT	0.105%	28.631%
140	ALLERGAN PLC	0.104%	28.735%
141	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.104%	28.839%
142	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.104%	28.942%
143	COCA-COLA CO	0.103%	29.046%
144	AGNICO EAGLE MINES LTD COMMON STOCK	0.103%	29.149%
145	ORACLE CORP COMMON STOCK USD.01	0.103%	29.253%
146	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.102%	29.354%
147	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.101%	29.456%
148	SIMON PROPERTY GROUP INC REIT USD.0001	0.101%	29.557%
149	FEDEX CORPORATI	0.101%	29.658%
150	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.099%	29.757%
151	BNP PARIBAS SA	0.098%	29.855%
152	SNCF RESEAU 3.1	0.098%	29.953%
153	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.098%	30.051%
154	SHELL INTL.FIN.	0.097%	30.149%
155	FAIRFAX FINANCI	0.097%	30.246%
156	MEDTRONIC PLC	0.097%	30.343%
157	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.097%	30.440%
158	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.097%	30.536%
159	NORDRH-WESTFALE	0.096%	30.633%
160	NEDERLANDSE WAT	0.096%	30.728%
161	KOMMUNALBANKEN	0.096%	30.824%
162	BANK OF MONTREA	0.095%	30.919%
163	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.091%	31.010%
164	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.091%	31.101%
165	ANTHEM INC COMMON STOCK USD.01	0.091%	31.192%
166	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.090%	31.282%
167	ROYAL DUTCH SHE	0.090%	31.372%
168	STATOIL ASA COMPANY GUAR 11/19 2.25	0.089%	31.461%
169	DEUTSCHE TELEKO	0.088%	31.549%
170	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.088%	31.636%
171	AGRIUM INC COMMON STOCK NPV	0.087%	31.723%
172	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.086%	31.810%
173	SCHLUMBERGER LTD COMMON STOCK USD.01	0.086%	31.895%
174	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.085%	31.981%
175	PNC BANK	0.085%	32.066%
176	AETNA INC COMMON STOCK USD.01	0.085%	32.151%
177	ACE LTD	0.085%	32.236%
178	CSX CORP	0.085%	32.321%
179	APPLE INC SR UNSECURED 05/23 2.4	0.085%	32.406%

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180	DELTA AIRLINES	0.084%	32.490%
181	HOME DEPOT INC COMMON STOCK USD.05	0.084%	32.574%
182	SIEMENS AG	0.084%	32.658%
183	INDUSTRIAL & CO	0.084%	32.742%
184	ABBOTT LABORATORIES COMMON STOCK	0.083%	32.825%
185	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.083%	32.909%
186	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.083%	32.992%
187	TEMASEK FINL I	0.083%	33.075%
188	BANCO SANTANDER	0.083%	33.158%
189	UNIBAIL-RODAMCO	0.082%	33.240%
190	GOLDCORP INC COMMON STOCK	0.082%	33.322%
191	BK NED GEMEENTE	0.082%	33.404%
192	INTL BUSINESS M	0.081%	33.484%
193	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.080%	33.565%
194	CENOVUS ENERGY INC COMMON STOCK	0.079%	33.644%
195	FORTIS INC COMMON STOCK	0.079%	33.723%
196	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.078%	33.802%
197	VODAFONE GROUP	0.078%	33.880%
198	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.078%	33.957%
199	MICRON TECHNOLO	0.078%	34.035%
200	CONOCOPHILLIPS COMMON STOCK USD.01	0.078%	34.112%
201	BLACKBERRY LTD COMMON STOCK	0.077%	34.190%
202	AMGEN INC COMMON STOCK USD.0001	0.077%	34.267%
203	BARRICK GOLD CORP COMMON STOCK	0.077%	34.344%
204	PEPSICO INC COMMON STOCK USD.017	0.076%	34.420%
205	CANADIAN TIRE C	0.076%	34.496%
206	AGENCE FRANCAIS	0.075%	34.571%
207	ABB LTD	0.075%	34.646%
208	ROYAL DUTCH SH-	0.074%	34.720%
209	SHAW COMMUNICATIONS INC B COMMON STOCK	0.074%	34.794%
210	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.074%	34.868%
211	LUNDIN MINING C	0.073%	34.941%
212	EQUINIX INC REIT USD.001	0.073%	35.014%
213	VOLKSWAGEN AG	0.073%	35.086%
214	BAYERISCHE MOTO	0.072%	35.159%
215	AUST & NZ BANK	0.072%	35.231%
216	EUROPEAN INVEST	0.072%	35.303%
217	HITACHI	0.072%	35.374%
218	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.072%	35.446%
219	EUROPEAN INVEST	0.072%	35.517%
220	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.071%	35.589%
221	ORACLE CORP SR UNSECURED 07/21 2.8	0.071%	35.660%
222	ORANGE SA	0.070%	35.730%
223	ROCHE HOLDING A	0.070%	35.800%
224	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.070%	35.870%
225	INDUSTRIAL ALLI	0.070%	35.940%
226	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.070%	36.010%
227	NORFOLK STHN CO	0.070%	36.080%
228	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.070%	36.150%
229	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.069%	36.219%

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230	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.069%	36.288%
231	NOVARTIS AG	0.069%	36.358%
232	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.069%	36.427%
233	VALERO ENERGY C	0.069%	36.495%
234	ENCANA CORP COMMON STOCK	0.069%	36.564%
235	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.069%	36.633%
236	CAPITAL ONE FIN	0.069%	36.701%
237	BP PLC	0.069%	36.770%
238	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.068%	36.838%
239	DANAHER CORP COMMON STOCK USD.01	0.068%	36.906%
240	SNC-LAVALIN GRO	0.067%	36.973%
241	PUBLIC STORAGE	0.067%	37.041%
242	ALTRIA GROUP INC COMMON STOCK USD.333	0.067%	37.108%
243	TENCENT HLDGS L	0.066%	37.174%
244	CATERPILLAR INC COMMON STOCK USD1.0	0.066%	37.240%
245	WEST FRASER TIM	0.066%	37.306%
246	DEXIA CREDIT LO	0.066%	37.371%
247	CRESCENT POINT ENERGY CORP COMMON STOCK	0.065%	37.437%
248	US dollar - Lon	0.065%	37.502%
249	PROVINCE OF ONT	0.065%	37.567%
250	NOVARTIS CAP CO	0.065%	37.632%
251	TELUS CORPORATI	0.065%	37.697%
252	MARATHON PETROLEUM CORP COMMON STOCK	0.064%	37.761%
253	KINGDOM OF BELG	0.064%	37.825%
254	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.064%	37.889%
255	BLACKROCK INC COMMON STOCK USD.01	0.064%	37.953%
256	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.063%	38.016%
257	FINNING INTL LT	0.062%	38.078%
258	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.062%	38.140%
259	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.062%	38.202%
260	PROLOGIS INC REIT USD.01	0.062%	38.264%
261	VERESEN INC.	0.062%	38.326%
262	CANADIAN (GOVT	0.062%	38.388%
263	SWEDEN GOVERNME	0.062%	38.449%
264	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.061%	38.511%
265	EUROPEAN INVEST	0.061%	38.572%
266	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.061%	38.632%
267	WESTPAC BANK CO	0.061%	38.693%
268	FIRST QUANTUM M	0.061%	38.754%
269	NEWBELCO SA/NV	0.060%	38.814%
270	PROCTER & GAMBL	0.060%	38.874%
271	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.060%	38.934%
272	METLIFE INC COMMON STOCK USD.01	0.060%	38.994%
273	AFLAC INC COMMON STOCK USD.1	0.060%	39.054%
274	TOTAL CAPITAL I	0.060%	39.114%
275	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.059%	39.173%
276	CK HUTCHINSON H	0.059%	39.231%
277	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.058%	39.290%
278	ONTARIO(PROV OF	0.058%	39.348%
279	GLENCORE XSTRA	0.058%	39.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
280	NATL AUSTRALIA	0.058%	39.464%
281	MCDONALD S CORP COMMON STOCK USD.01	0.058%	39.522%
282	BAYER AG	0.058%	39.579%
283	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.057%	39.636%
284	BEST BUY CO INC	0.057%	39.693%
285	PAN AMERICAN SILVER CORP COMMON STOCK	0.057%	39.750%
286	TOURMALINE OIL	0.057%	39.807%
287	ALTAGAS LTD	0.057%	39.864%
288	TEXAS INSTRUMEN	0.057%	39.921%
289	SHELL INTL.FIN.	0.057%	39.977%
290	NOVARTIS AG SPONSORED ADR ADR	0.057%	40.034%
291	WELLTOWER INC REIT USD1.0	0.056%	40.090%
292	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.056%	40.147%
293	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.056%	40.202%
294	AVALONBAY COMMUNITIES INC REIT USD.01	0.056%	40.258%
295	PFIZER INC SR UNSECURED 12/21 2.2	0.056%	40.314%
296	CAMECO CORP COMMON STOCK	0.056%	40.370%
297	3M CO COMMON STOCK USD.01	0.056%	40.425%
298	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.056%	40.481%
299	SOUTHWEST AIRLI	0.055%	40.536%
300	ROYAL BANK OF C	0.055%	40.591%
301	BROADCOM LTD	0.055%	40.647%
302	ROYAL BANK OF C	0.055%	40.702%
303	EMPIRE CO LTD N	0.055%	40.757%
304	TORONTO DOMINIO	0.055%	40.812%
305	FRENCH REPUBLIC	0.055%	40.867%
306	APPLE INC SR UNSECURED 05/20 2	0.055%	40.921%
307	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.055%	40.976%
308	NISSAN MOTOR CO	0.054%	41.030%
309	YAHOO INC	0.054%	41.084%
310	NVIDIA CORP	0.054%	41.138%
311	RIO TINTO PLC SPON ADR ADR	0.054%	41.192%
312	SVENSKA HANDELS	0.054%	41.246%
313	COOPERATIEVE RA	0.054%	41.299%
314	SOC GENERALE	0.053%	41.353%
315	MASTERCARD INC A COMMON STOCK USD.0001	0.053%	41.406%
316	GEORGE WESTON L	0.053%	41.459%
317	EATON CORP PLC	0.053%	41.512%
318	CAE INC COMMON STOCK	0.052%	41.564%
319	THOMSON REUTERS CORP COMMON STOCK	0.052%	41.616%
320	ZURICH FIN SVS	0.052%	41.668%
321	ALLSTATE CORP COMMON STOCK USD.01	0.052%	41.720%
322	HON HAI PRECISI	0.052%	41.772%
323	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.051%	41.823%
324	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.051%	41.875%
325	BANK OF CHINA L	0.051%	41.926%
326	JOHNSON CONTROL	0.051%	41.977%
327	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.051%	42.028%
328	CORNING INC COMMON STOCK USD.5	0.051%	42.079%
329	ARC RESOURCES L	0.051%	42.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	WESTERN DIGITAL	0.051%	42.181%
331	VENTAS INC-REIT	0.051%	42.232%
332	EQUITY RESIDENT	0.051%	42.282%
333	HONDA MOTOR CO	0.050%	42.333%
334	BCO BILBAO VIZC	0.050%	42.383%
335	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.050%	42.433%
336	LOBLAW COS LTD	0.050%	42.484%
337	AIA GROUP LTD	0.050%	42.534%
338	BOEING CO/THE COMMON STOCK USD5.0	0.050%	42.583%
339	GILDAN ACTIVEWEAR INC COMMON STOCK	0.049%	42.633%
340	B2GOLD CORP COM	0.049%	42.682%
341	WHITECAP RESOUR	0.049%	42.731%
342	WESTPAC BKG COR	0.049%	42.780%
343	ABBVIE INC COMMON STOCK USD.01	0.049%	42.829%
344	KINDER MORGAN INC COMMON STOCK USD.01	0.049%	42.878%
345	MICHELIN(CGDE)	0.048%	42.926%
346	ENBRIDGE	0.048%	42.975%
347	BB+T CORP COMMON STOCK USD5.0	0.048%	43.023%
348	LINAMAR CORP	0.048%	43.071%
349	INTL BUSINESS M	0.048%	43.119%
350	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.048%	43.166%
351	LLOYDS BANKING	0.048%	43.214%
352	WOODSIDE PETROL	0.047%	43.261%
353	SUNTRUST BANKS	0.047%	43.309%
354	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.047%	43.356%
355	SVENSKA HANDELS	0.047%	43.403%
356	WSP GLOBAL INC	0.047%	43.450%
357	PHILLIPS 66 COMMON STOCK	0.047%	43.497%
358	CHINA MOBILE LT	0.047%	43.544%
359	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.047%	43.591%
360	ASTRAZENECA PLC SPONS ADR ADR	0.047%	43.638%
361	ENI S.P.A.	0.047%	43.685%
362	PACCAR INC	0.047%	43.732%
363	TAIWAN SEMI-ADR	0.047%	43.778%
364	CHINA NATIONAL	0.047%	43.825%
365	IMPERIAL OIL LTD COMMON STOCK	0.047%	43.872%
366	ALIMENTATION CO	0.046%	43.918%
367	TFI INTERNATION	0.046%	43.964%
368	KONINKLIJKE AHO	0.046%	44.011%
369	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.046%	44.057%
370	T MOBILE US INC COMMON STOCK USD.0001	0.046%	44.103%
371	PING AN INSURAN	0.046%	44.149%
372	IBERDROLA SA	0.046%	44.195%
373	SUMITOMO MITSUI	0.046%	44.241%
374	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.046%	44.286%
375	COSTCO WHOLESAL	0.046%	44.332%
376	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.046%	44.377%
377	OCEANAGOLD CORP	0.045%	44.423%
378	CCL INDS INC CL	0.045%	44.468%
379	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.045%	44.513%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	STATE STREET CORP COMMON STOCK USD1.0	0.045%	44.558%
381	TOYOTA MOTOR CO	0.045%	44.603%
382	ENGIE	0.045%	44.648%
383	L-BANK BW FOERD	0.045%	44.693%
384	ASSIC GENERALI	0.045%	44.737%
385	UPM-KYMMENE OYJ	0.045%	44.782%
386	MITSUBISHI UFJ	0.045%	44.827%
387	CMNWLTH BK OF A	0.044%	44.871%
388	IAMGOLD CORP COMMON STOCK	0.044%	44.915%
389	CME GROUP INC COMMON STOCK USD.01	0.044%	44.959%
390	LVMH MOET HENNE	0.044%	45.003%
391	WESTJET AIRLINE	0.044%	45.046%
392	DISCOVER FINL S	0.043%	45.089%
393	METHANEX CORP COMMON STOCK	0.043%	45.132%
394	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.043%	45.174%
395	MGM MIRAGE INC	0.042%	45.217%
396	SONY CORP	0.042%	45.259%
397	CHEVRON CORP SR UNSECURED 11/20 2.419	0.042%	45.301%
398	TARGET CORP SR UNSECURED 01/22 2.9	0.042%	45.343%
399	STARBUCKS CORP	0.042%	45.385%
400	MAPLE LEAF FOOD	0.042%	45.426%
401	ALLIANZ SE SPON ADR ADR	0.041%	45.468%
402	CENTURYLINK INC COMMON STOCK USD1.0	0.041%	45.509%
403	ALAMOS GOLD INC CLASS A COMMON STOCK	0.041%	45.550%
404	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	45.591%
405	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.041%	45.632%
406	CGI GROUP INC CLASS A COMMON STOCK	0.041%	45.673%
407	RIOCAN REAL EST	0.041%	45.714%
408	LINK R/EST INVE	0.041%	45.755%
409	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.041%	45.796%
410	SOFTBANK CORP	0.041%	45.837%
411	CANADIAN WESTER	0.041%	45.877%
412	CELGENE CORP	0.041%	45.918%
413	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.041%	45.959%
414	DIGITAL REALTY	0.041%	45.999%
415	TE CONNECTIVITY	0.041%	46.040%
416	HUSKY ENERGY IN	0.040%	46.080%
417	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.040%	46.121%
418	WHIRLPOOL CORP	0.040%	46.160%
419	BOSTON PROPERTIES INC REIT USD.01	0.039%	46.200%
420	TAHOE RESOURCES INC COMMON STOCK	0.039%	46.239%
421	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.039%	46.278%
422	HARTFORD FINANC	0.039%	46.318%
423	YAMANA GOLD INC COMMON STOCK	0.039%	46.357%
424	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.039%	46.396%
425	DOLLARAMA INC	0.039%	46.435%
426	CONSTELLATION S	0.039%	46.474%
427	TMX GROUP LTD	0.039%	46.513%
428	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.039%	46.552%
429	CARNIVAL CORP COMMON STOCK USD.01	0.039%	46.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.039%	46.630%
431	ESSEX PROP TRUS	0.039%	46.669%
432	GEN DYNAMICS CO	0.039%	46.707%
433	FIAT CHRYSLER A	0.039%	46.746%
434	ELDORADO GOLD CORP COMMON STOCK	0.039%	46.785%
435	STATOIL ASA COMPANY GUAR 01/24 2.65	0.038%	46.823%
436	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.038%	46.862%
437	AXA	0.038%	46.900%
438	ING GROEP NV	0.038%	46.938%
439	ELEMENT FINANCI	0.038%	46.977%
440	ONTARIO(PROV OF	0.038%	47.015%
441	DETOUR GOLD COR	0.038%	47.053%
442	MIZUHO FINANCIA	0.038%	47.091%
443	NORDEA AB	0.038%	47.129%
444	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.038%	47.167%
445	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.038%	47.205%
446	TARGET CORPORAT	0.038%	47.243%
447	TOTAL CAPITAL I	0.038%	47.281%
448	AIR CANADA	0.038%	47.319%
449	INTACT FINANCIA	0.038%	47.357%
450	TOTAL CAPITAL I	0.038%	47.394%
451	H&R REIT UNITS	0.038%	47.432%
452	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.038%	47.470%
453	INGERSOLL-RAND	0.038%	47.507%
454	PROV OF SASK CA	0.037%	47.545%
455	NIKE INC CL B COMMON STOCK USD1.0	0.037%	47.582%
456	COMPAGNIE DE SA	0.037%	47.619%
457	GILEAD SCIENCES	0.037%	47.657%
458	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.037%	47.694%
459	EBAY INC	0.037%	47.731%
460	UBS GROUP	0.037%	47.768%
461	AKZO NOBEL NV	0.037%	47.805%
462	TESORO CORP	0.037%	47.842%
463	CHINA EVERGRAND	0.037%	47.879%
464	M + T BANK CORP COMMON STOCK USD.5	0.037%	47.916%
465	ITAU UNIBANCO S	0.037%	47.953%
466	ROYAL DUTCH SHELL SPON ADR A ADR	0.037%	47.990%
467	LAURENTIAN BANK	0.037%	48.027%
468	RAYTHEON COMPANY COMMON STOCK USD.01	0.037%	48.064%
469	SANOFI-AVENTIS	0.037%	48.100%
470	CELESTICA INC COMMON STOCK NPV	0.037%	48.137%
471	ROLLS-ROYCE GRO	0.037%	48.174%
472	CHINA MOBILE	0.037%	48.210%
473	DOLLAR TREE INC	0.037%	48.247%
474	ALLIANZ AG	0.036%	48.283%
475	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.036%	48.320%
476	RIO TINTO	0.036%	48.356%
477	EUROPEAN INVEST	0.036%	48.392%
478	LAM RESEARCH CORP COMMON STOCK USD.001	0.036%	48.429%
479	KEYERA CORP	0.036%	48.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	RWE AG (NEU)	0.036%	48.501%
481	CIE FINANCIERE	0.036%	48.537%
482	DIAGEO PLC ADR	0.036%	48.573%
483	QUEST DIAGNOSTI	0.036%	48.609%
484	NOVO-NORDISK AS	0.036%	48.645%
485	UNEDIC ASSEO 1.	0.036%	48.681%
486	NED WATERSCHAPS	0.036%	48.717%
487	SAPUTO GROUP IN	0.036%	48.753%
488	PEUGEOT SA	0.036%	48.789%
489	GREAT WEST LIFE	0.035%	48.824%
490	TRANSALTA CORP COMMON STOCK	0.035%	48.860%
491	SCENTRE GROUP	0.035%	48.895%
492	AMAYA INC COMMON STOCK	0.035%	48.931%
493	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.035%	48.966%
494	OPEN TEXT CORPO	0.035%	49.001%
495	TYSON FOODS INC	0.035%	49.036%
496	FIFTH THIRD BAN	0.035%	49.071%
497	COCA-COLA CO/TH	0.035%	49.106%
498	PROGRESSIVE CORP COMMON STOCK USD1.0	0.035%	49.141%
499	ACCENTURE PLC A	0.035%	49.176%
500	LEAR CORP	0.035%	49.211%
501	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.035%	49.246%
502	BPCE SA COMPANY GUAR 04/24 4	0.035%	49.280%
503	LAFARGEHOLCIM L	0.035%	49.315%
504	TAIWAN SEMICOND	0.035%	49.349%
505	CI FINANCIAL CO	0.034%	49.384%
506	E.ON SE	0.034%	49.418%
507	MOLSONCOORS-B-U	0.034%	49.452%
508	COTT CORP	0.034%	49.487%
509	ARCHER DANIELS	0.034%	49.521%
510	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.034%	49.555%
511	GLAXOSMITHKLINE	0.034%	49.589%
512	VORNADO REALTY TRUST REIT USD.04	0.034%	49.623%
513	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.034%	49.657%
514	SCOTTISH AND SO	0.034%	49.691%
515	CRH	0.034%	49.725%
516	VINCI SA	0.034%	49.759%
517	HCP INC.	0.034%	49.793%
518	HYNIX SEMICONDU	0.034%	49.826%
519	MITSUBISHI CHEM	0.034%	49.860%
520	BHP BILLITON PL	0.034%	49.893%
521	LOCKHEED MARTIN	0.034%	49.927%
522	RESTAURANT BRANDS INTERN COMMON STOCK	0.034%	49.960%
523	EASTMAN CHEMICA	0.033%	49.994%
524	CANADA HOUSING	0.033%	50.027%
525	DEUTSCHE BANK A	0.033%	50.060%
526	VOLVO AB	0.033%	50.094%
527	STATOIL ASA	0.033%	50.127%
528	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.033%	50.160%
529	TELEFONICA SA	0.033%	50.193%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.033%	50.227%
531	ALGONQUIN POWER	0.033%	50.260%
532	ORIX CORP	0.033%	50.293%
533	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.033%	50.325%
534	UTD PARCEL SERV	0.033%	50.358%
535	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.033%	50.390%
536	SCHWAB(CHARLES)	0.032%	50.423%
537	COGECO COMMUNIC	0.032%	50.455%
538	PEYTO EXPLORATI	0.032%	50.487%
539	GOODYEAR TIRE &	0.032%	50.520%
540	GLAXOSMITHKLINE PLC SPON ADR ADR	0.032%	50.552%
541	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.032%	50.584%
542	PANASONIC CORP	0.032%	50.616%
543	HYUNDAI MOTOR C	0.032%	50.648%
544	METRO INC	0.032%	50.680%
545	COMCAST CORP COMPANY GUAR 08/25 3.375	0.032%	50.712%
546	NEXTERA ENERGY INC COMMON STOCK USD.01	0.032%	50.744%
547	REALTY INCOME C	0.032%	50.776%
548	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.032%	50.807%
549	BRIDGESTONE COR	0.032%	50.839%
550	NUCOR CORP	0.032%	50.871%
551	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.032%	50.902%
552	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.032%	50.934%
553	PAYPAL HOLDINGS INC COMMON STOCK	0.032%	50.966%
554	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.032%	50.997%
555	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.031%	51.029%
556	ABBVIE INC SR UNSECURED 11/22 2.9	0.031%	51.060%
557	MACQUARIE GP LT	0.031%	51.091%
558	DAVITA INC COMMON STOCK USD.001	0.031%	51.122%
559	MICROSOFT CORP	0.031%	51.153%
560	UNILEVER NV	0.031%	51.184%
561	BIOGEN IDEC INC	0.031%	51.215%
562	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.031%	51.246%
563	BARCLAYS ADR-EA	0.031%	51.277%
564	RENAULT	0.031%	51.308%
565	BUNGE LTD COMMON STOCK USD.01	0.031%	51.339%
566	ELI LILLY + CO COMMON STOCK	0.031%	51.369%
567	STANTEC INC COMMON STOCK	0.031%	51.400%
568	MID AMERICA APARTMENT COMM REIT USD.01	0.031%	51.431%
569	APPLIED MATERIALS INC COMMON STOCK USD.01	0.031%	51.461%
570	GOLDCORP INC SR UNSECURED 06/21 3.625	0.031%	51.492%
571	ENERPLUS CORP COMMON STOCK	0.031%	51.523%
572	HOST HOTELS &	0.031%	51.553%
573	VIACOM INC CLASS B COMMON STOCK USD.001	0.030%	51.583%
574	NEWMONT MINING CORP COMMON STOCK USD1.6	0.030%	51.614%
575	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.030%	51.644%
576	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.030%	51.674%
577	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.030%	51.705%
578	ASAHI KASEI COR	0.030%	51.735%
579	BP PLC SPONS ADR ADR	0.030%	51.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	CANADIAN APARTM	0.030%	51.795%
581	INTER PIPELINE	0.030%	51.825%
582	NEW GOLD INC COMMON STOCK	0.030%	51.855%
583	WHOLE FOODS MAR	0.030%	51.885%
584	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.030%	51.914%
585	INTESA SANPAOLO	0.030%	51.944%
586	BPCE SA SR UNSECURED 02/21 2.65	0.030%	51.974%
587	CA INC COMMON STOCK USD.1	0.030%	52.003%
588	CNOOC LTD	0.029%	52.033%
589	MITSUBISHI UFJ FINL SPON ADR ADR	0.029%	52.062%
590	ABN AMRO BANK N	0.029%	52.092%
591	LOWE'S COS INC	0.029%	52.121%
592	DSV A/S	0.029%	52.150%
593	SOLVAY	0.029%	52.179%
594	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.029%	52.208%
595	STANDARD BANK G	0.029%	52.237%
596	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.029%	52.266%
597	LINDE AG	0.029%	52.295%
598	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.029%	52.324%
599	GIBSON ENERGY I	0.029%	52.353%
600	DANONE SA	0.029%	52.382%
601	CONTINENTAL AG	0.029%	52.411%
602	BRITISH AMERICAN TOB SP ADR ADR	0.029%	52.440%
603	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.029%	52.469%
604	REPUBLIC SERVIC	0.029%	52.498%
605	DBS GROUP HLDGS	0.029%	52.527%
606	EXPORT DEVELOPM	0.029%	52.555%
607	DOVER CORP	0.029%	52.584%
608	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.029%	52.613%
609	KOHL S CORPORATION SR UNSECURED 11/21 4	0.029%	52.642%
610	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.029%	52.670%
611	APPLE INC SR UNSECURED 02/27 3.35	0.029%	52.699%
612	WILLIS TOWERS W	0.029%	52.728%
613	SIKA FINANZ AG	0.029%	52.756%
614	TEXTRON INC COMMON STOCK USD.125	0.029%	52.785%
615	IGM FINANCIAL I	0.028%	52.813%
616	KDDI CORP	0.028%	52.841%
617	MITSUBISHI HVY	0.028%	52.870%
618	DOMINION DIAMOND CORP COMMON STOCK	0.028%	52.898%
619	HUMANA INC	0.028%	52.926%
620	MOSAIC CO SR UNSECURED 11/21 3.75	0.028%	52.954%
621	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.028%	52.982%
622	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.028%	53.010%
623	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.028%	53.038%
624	SEVEN GENERATIO	0.028%	53.066%
625	SASOL	0.028%	53.094%
626	HOUSING DEVEL F	0.028%	53.122%
627	WESTFIELD CORP	0.028%	53.150%
628	FUJITSU	0.028%	53.178%
629	WOLTERS KLUWERS	0.028%	53.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	KREDITANST FUR	0.028%	53.234%
631	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.028%	53.262%
632	SHIN-ETSU CHEM	0.028%	53.289%
633	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.028%	53.317%
634	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.028%	53.344%
635	PERRIGO FIN UNL	0.028%	53.372%
636	MTN GROUP LTD	0.028%	53.400%
637	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.028%	53.427%
638	TOROMONT INDS L	0.028%	53.455%
639	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.028%	53.482%
640	IBM CORP SR UNSECURED 05/20 1.625	0.028%	53.510%
641	INVESCO LTD COMMON STOCK USD.2	0.027%	53.537%
642	MACDONALD DETTW	0.027%	53.565%
643	EMERA INC.	0.027%	53.592%
644	PERSIMMON PLC	0.027%	53.619%
645	LIBERTY MUTUAL	0.027%	53.647%
646	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.027%	53.674%
647	MITSUBISHI CORP	0.027%	53.701%
648	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.027%	53.728%
649	REGIONS FINANCI	0.027%	53.756%
650	LG Electronics	0.027%	53.783%
651	ORANGE SA SR UNSECURED 09/21 4.125	0.027%	53.810%
652	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.027%	53.837%
653	PRUDENTIAL ADR	0.027%	53.864%
654	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	53.891%
655	MARSH & MCLENNA	0.027%	53.918%
656	CANON INC	0.027%	53.944%
657	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.027%	53.971%
658	VODAFONE GROUP PLC SP ADR ADR	0.027%	53.998%
659	MITSUBISHI ELEC	0.027%	54.025%
660	GGP INC REIT USD.01	0.027%	54.052%
661	NORTHERN TRUST	0.027%	54.078%
662	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.027%	54.105%
663	GAP INC	0.027%	54.132%
664	STRYKER CORP SR UNSECURED 03/21 2.625	0.027%	54.158%
665	TRANSCONTINENTA	0.027%	54.185%
666	3I GROUP PLC	0.027%	54.212%
667	JM SMUCKER CO/THE COMMON STOCK	0.027%	54.238%
668	CENTERRA GOLD INC COMMON STOCK	0.027%	54.265%
669	MCKESSON CORP.	0.027%	54.291%
670	ALBEMARLE CORP	0.027%	54.318%
671	AIR LIQUIDE(L')	0.027%	54.344%
672	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	54.371%
673	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.026%	54.397%
674	LEGAL & GENERAL	0.026%	54.423%
675	CHINA PETROLEUM	0.026%	54.450%
676	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.026%	54.476%
677	SVENSKA CELLULO	0.026%	54.502%
678	TESCO PLC	0.026%	54.528%
679	CARREFOUR SA	0.026%	54.554%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.026%	54.580%
681	BANK OF NY MELL	0.026%	54.606%
682	NORWEGIAN CRUIS	0.026%	54.632%
683	DEERE + CO COMMON STOCK USD1.0	0.026%	54.658%
684	ANADARKO PETROL	0.026%	54.684%
685	ENERFLEX LTD	0.026%	54.710%
686	ZIMMER HLDGS IN	0.026%	54.736%
687	Banco Sabadell	0.026%	54.762%
688	GENWORTH MI CAN	0.026%	54.787%
689	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.026%	54.813%
690	FLEXTRONICS INT	0.026%	54.839%
691	STANDARD CHARTE	0.026%	54.864%
692	LAND SECURITIES	0.026%	54.890%
693	COUNTRY GARDEN	0.026%	54.915%
694	SUPERIOR PLUS C	0.026%	54.941%
695	FREEPORT-MCMORA	0.026%	54.966%
696	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.025%	54.992%
697	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.025%	55.017%
698	FRANCO NEVADA CORP COMMON STOCK	0.025%	55.043%
699	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.025%	55.068%
700	MUNCHENER RUCKV	0.025%	55.094%
701	BOMBARDIER INC	0.025%	55.119%
702	GOODMAN GROUP	0.025%	55.144%
703	REPSOL SA	0.025%	55.170%
704	RELIANCE INDS	0.025%	55.195%
705	KEYCORP	0.025%	55.220%
706	STRYKER CORP	0.025%	55.246%
707	HUBBAY MINERALS INC COMMON STOCK NPV	0.025%	55.271%
708	ATOS ORIGIN SA	0.025%	55.296%
709	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.025%	55.321%
710	SCHNEIDER SA	0.025%	55.347%
711	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	55.372%
712	PRAXAIR STK	0.025%	55.397%
713	STORA ENSO OYJ	0.025%	55.422%
714	ALLY FINANCIAL INC COMMON STOCK USD.1	0.025%	55.446%
715	PTT PUBLIC COMP	0.025%	55.471%
716	VIVENDI SA	0.025%	55.496%
717	WESTROCK CO COMMON STOCK	0.025%	55.521%
718	HSBC HOLDINGS P	0.025%	55.546%
719	UNIVERSAL HLTH	0.025%	55.571%
720	CA INC SR UNSECURED 03/27 4.7	0.025%	55.596%
721	AMETEK INC COMMON STOCK USD.01	0.025%	55.620%
722	NETEASE INC ADR ADR USD.0001	0.025%	55.645%
723	LEGG MASON INC SR UNSECURED 03/26 4.75	0.025%	55.670%
724	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.025%	55.695%
725	CANFOR CORPORAT	0.025%	55.719%
726	US BANCORP SR UNSECURED 01/24 3.7	0.025%	55.744%
727	KOHL'S CORPORATI	0.025%	55.769%
728	ARCONIC INC COMMON STOCK	0.024%	55.793%
729	OVERSEA-CHINESE	0.024%	55.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	VERMILION ENERGY INC COMMON STOCK	0.024%	55.842%
731	JX HOLDINGS INC	0.024%	55.867%
732	NATIONWIDE B/S	0.024%	55.891%
733	ENEL S.p.A.	0.024%	55.916%
734	SWISS RE AG	0.024%	55.940%
735	LLOYDS BANKING	0.024%	55.964%
736	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.024%	55.989%
737	UNICREDIT SPA	0.024%	56.013%
738	FNF GROUP TRACKING STK USD.0001	0.024%	56.038%
739	BAXTER INTL INC	0.024%	56.062%
740	WM MORRISON SUP	0.024%	56.086%
741	JABIL CIRCUIT I	0.024%	56.110%
742	BANCO SANTANDER SA SPON ADR ADR	0.024%	56.135%
743	HUMANA INC SR UNSECURED 10/24 3.85	0.024%	56.159%
744	BAE SYSTEMS	0.024%	56.183%
745	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.024%	56.207%
746	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.024%	56.231%
747	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.024%	56.255%
748	UDR INC REIT USD.01	0.024%	56.280%
749	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.024%	56.304%
750	METLIFE INC SR UNSECURED 02/21 4.75	0.024%	56.328%
751	CSX CORP 3.7% 3	0.024%	56.352%
752	DUKE REALTY CORP REIT USD.01	0.024%	56.376%
753	PARKLAND FUEL C	0.024%	56.400%
754	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.024%	56.424%
755	FIRSTSERVICE CORP COMMON STOCK	0.024%	56.448%
756	Cineplex Inc.	0.024%	56.472%
757	ING GROEP NV	0.024%	56.496%
758	MAZDA MOTOR COR	0.024%	56.520%
759	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.024%	56.544%
760	IVANHOE MINES L	0.024%	56.568%
761	DOMINION RES(VI	0.024%	56.592%
762	ELECTRICITE DE	0.024%	56.615%
763	MYLAN INC/PA	0.024%	56.639%
764	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.024%	56.663%
765	DUKE ENERGY CORP COMMON STOCK USD.001	0.024%	56.687%
766	AGEAS	0.024%	56.710%
767	KEY BANK NA SR UNSECURED 06/25 3.3	0.024%	56.734%
768	SL GREEN REALTY	0.024%	56.758%
769	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.024%	56.781%
770	SILVER STANDARD RESOURCES COMMON STOCK	0.024%	56.805%
771	DR HORTON INC COMMON STOCK USD.01	0.024%	56.828%
772	BECTON DICKINSON	0.024%	56.852%
773	GENUINE PARTS C	0.023%	56.875%
774	ARAMARK COMMON STOCK USD.01	0.023%	56.899%
775	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.023%	56.922%
776	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.023%	56.946%
777	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.023%	56.969%
778	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.023%	56.993%
779	XPO LOGISTICS INC COMMON STOCK USD.001	0.023%	57.016%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.023%	57.039%
781	SPARK INFRASTRU	0.023%	57.063%
782	NEW FLYER COMMO	0.023%	57.086%
783	SAMPO OYJ	0.023%	57.109%
784	BOLIDEN AB	0.023%	57.133%
785	DH CORP	0.023%	57.156%
786	CARMAX INC COMMON STOCK USD.5	0.023%	57.179%
787	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.023%	57.202%
788	ARKEMA	0.023%	57.226%
789	FRESENIUS SE &	0.023%	57.249%
790	AGILENT TECHNOL	0.023%	57.272%
791	SAINSBURY (J) P	0.023%	57.295%
792	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.023%	57.318%
793	AVIVA PLC	0.023%	57.341%
794	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.023%	57.364%
795	INTERFOR CORP	0.023%	57.387%
796	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.023%	57.410%
797	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.023%	57.433%
798	PRECISION DRILLING CORP COMMON STOCK	0.023%	57.456%
799	AMERISOURCEBERG	0.023%	57.479%
800	NORTHLAND POWER	0.023%	57.502%
801	MTU AERO ENGINE	0.023%	57.525%
802	PACIFIC GAS & E	0.023%	57.548%
803	AUST & NZ BK GP	0.023%	57.571%
804	TOTAL SA SPON ADR ADR	0.023%	57.594%
805	AT+T INC SR UNSECURED 05/25 3.4	0.023%	57.617%
806	NTT DOCOMO INC	0.023%	57.640%
807	STMICROELECTRON	0.023%	57.663%
808	BORGWARNER INC COMMON STOCK USD.01	0.023%	57.685%
809	UTD THERAPEUTIC	0.023%	57.708%
810	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.023%	57.731%
811	HUNTINGTON BANC	0.023%	57.754%
812	DAI-ICHI LIFE	0.023%	57.776%
813	CIGNA CORP SR UNSECURED 02/22 4	0.023%	57.799%
814	LOEWS CORP COMMON STOCK USD.01	0.023%	57.822%
815	DUFREY AG-REG	0.023%	57.845%
816	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.023%	57.867%
817	CORUS ENTERTAIN	0.023%	57.890%
818	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.023%	57.912%
819	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.023%	57.935%
820	KOMATSU	0.023%	57.958%
821	LENNAR CORP CL	0.023%	57.980%
822	IMPERIAL TOBACC	0.023%	58.003%
823	HUNTSMAN CORP COMMON STOCK USD.01	0.023%	58.025%
824	LANXESS	0.023%	58.048%
825	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	58.070%
826	PHILIPS ELECTRO	0.022%	58.093%
827	NETAPP INC.	0.022%	58.115%
828	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.022%	58.138%
829	ASSURED GUARANT	0.022%	58.160%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.022%	58.183%
831	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.022%	58.205%
832	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.022%	58.227%
833	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	58.250%
834	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.022%	58.272%
835	KIRKLAND LAKE G	0.022%	58.295%
836	PNC BANK NA 2.6	0.022%	58.317%
837	KONINKLIJKE KPN	0.022%	58.339%
838	COTY INC CL A COMMON STOCK USD.01	0.022%	58.361%
839	TEGNA INC COMMON STOCK USD1.0	0.022%	58.384%
840	AEON CO., LTD	0.022%	58.406%
841	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.022%	58.428%
842	JUNIPER NETWORK	0.022%	58.450%
843	BM&F BOVESPA SA	0.022%	58.473%
844	MACY S INC COMMON STOCK USD.01	0.022%	58.495%
845	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.022%	58.517%
846	CITIC LTD	0.022%	58.539%
847	SUN HUNG KAI PR	0.022%	58.561%
848	PAREX RESOURCES	0.022%	58.583%
849	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.022%	58.606%
850	VERIZON COMMUN	0.022%	58.628%
851	SMITHS GROUP	0.022%	58.650%
852	ROLLS ROYCE	0.022%	58.672%
853	OWENS CORNING COMMON STOCK USD.001	0.022%	58.694%
854	UNUM GROUP	0.022%	58.716%
855	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.022%	58.738%
856	ADOBE SYSTEMS I	0.022%	58.760%
857	HENRY SCHEIN CO	0.022%	58.782%
858	RUSSEL METALS I	0.022%	58.804%
859	AUTOLIV INC	0.022%	58.826%
860	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.022%	58.848%
861	HESS CORPORATIO	0.022%	58.870%
862	STEINHOFF INTER	0.022%	58.892%
863	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.022%	58.914%
864	GEN DYNAMICS CO	0.022%	58.936%
865	ACTIVISION BLIZ	0.022%	58.958%
866	TJX COS INC	0.022%	58.979%
867	UNILEVER PLC SPONSORED ADR ADR	0.022%	59.001%
868	NIPPON STEEL CO	0.022%	59.023%
869	CANADIAN REAL E	0.022%	59.045%
870	LKQ CORP COMMON STOCK USD.01	0.022%	59.067%
871	ANGLO AMERICAN	0.022%	59.089%
872	GRAN TIERRA ENE	0.022%	59.110%
873	TELEPERFORMANCE	0.022%	59.132%
874	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.022%	59.154%
875	AGCO CORP	0.022%	59.176%
876	EXTRA SPACE STO	0.022%	59.197%
877	BAXTER INTL INC	0.022%	59.219%
878	RECKITT BENCKIS	0.022%	59.241%
879	LG DISPLAY CO	0.022%	59.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	RADIANT OPTO EL	0.022%	59.284%
881	MULLEN GROUP LT	0.022%	59.305%
882	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.022%	59.327%
883	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.021%	59.349%
884	RITCHIE BROS. A	0.021%	59.370%
885	POST HOLDINGS INC COMMON STOCK USD.01	0.021%	59.391%
886	ADIDAS AG	0.021%	59.413%
887	KBC GROEP NV	0.021%	59.434%
888	AMP LIMITED	0.021%	59.456%
889	LINCOLN NATL CO	0.021%	59.477%
890	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.021%	59.499%
891	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.021%	59.520%
892	SPRINT CORP COMMON STOCK USD.01	0.021%	59.541%
893	CENTENE CORP COMMON STOCK USD.001	0.021%	59.563%
894	TAYLOR WIMPEY	0.021%	59.584%
895	ASHTREAD GROUP	0.021%	59.605%
896	ATCO LTD CL I N	0.021%	59.626%
897	MARKS & SPENCER	0.021%	59.648%
898	TREASURY WINE E	0.021%	59.669%
899	LIBERTY BROADBAND C COMMON STOCK USD.01	0.021%	59.690%
900	SUZUKI MOTOR CO	0.021%	59.711%
901	TELIASONERA AB	0.021%	59.732%
902	ADECCO SA	0.021%	59.753%
903	KROGER CO	0.021%	59.775%
904	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.021%	59.796%
905	SUMITOMO ELEC I	0.021%	59.817%
906	ROCKWELL COLLIN	0.021%	59.838%
907	CREDIT SUISSE G	0.021%	59.859%
908	REXEL PROMESSES	0.021%	59.880%
909	CIGNA CORP	0.021%	59.901%
910	SMART REAL ESTA	0.021%	59.922%
911	ENERCARE INC	0.021%	59.943%
912	HARRIS CORP	0.021%	59.964%
913	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.021%	59.985%
914	DENMARK GOVT BO	0.021%	60.006%
915	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.021%	60.027%
916	BEST BUY CO INC	0.021%	60.048%
917	CLARIANT AG	0.021%	60.068%
918	BLUESCOPE STEEL	0.021%	60.089%
919	EVEREST RE GROU	0.021%	60.110%
920	VALE RIO DOCE(C	0.021%	60.131%
921	MELROSE INDUSTR	0.021%	60.152%
922	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.021%	60.172%
923	BORAL LIMITED	0.021%	60.193%
924	JOHNSON MATTHEY	0.021%	60.214%
925	MARTINREA INTER	0.021%	60.234%
926	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.021%	60.255%
927	WESFARMERS LTD	0.021%	60.276%
928	NATL AUST BANK	0.021%	60.297%
929	STRYKER CORP SR UNSECURED 05/24 3.375	0.021%	60.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	COACH INC	0.021%	60.338%
931	LYONDELLBASELL	0.021%	60.359%
932	DEUTSCHE LUFTHA	0.021%	60.379%
933	CBRE GROUP INC A COMMON STOCK USD.01	0.021%	60.400%
934	REGENCY CENTERS CORP REIT USD.01	0.021%	60.420%
935	ONEX CORP SUB V	0.021%	60.441%
936	VALEO SA	0.021%	60.462%
937	GEELY AUTOMOBIL	0.021%	60.482%
938	REINSURANCE GRO	0.021%	60.503%
939	SUMITOMO CHEMIC	0.021%	60.523%
940	MITSUI & CO	0.021%	60.544%
941	SWATCH GROUP	0.021%	60.564%
942	KLEPIERRE	0.021%	60.585%
943	DEUTSCHE POST A	0.021%	60.606%
944	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.021%	60.626%
945	TELECOM ITALIA	0.021%	60.647%
946	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.020%	60.667%
947	NASDAQ INC COMMON STOCK USD.01	0.020%	60.688%
948	TATA MOTORS LTD	0.020%	60.708%
949	RESONA HOLDINGS	0.020%	60.728%
950	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.020%	60.749%
951	ENDEAVOUR MININ	0.020%	60.769%
952	IRON MOUNTAIN INC REIT USD.01	0.020%	60.790%
953	METLIFE INC SR UNSECURED 04/24 3.6	0.020%	60.810%
954	NORDSTROM INC SR UNSECURED 05/20 4.75	0.020%	60.831%
955	ARROW ELECTRONI	0.020%	60.851%
956	CASCADES INC	0.020%	60.871%
957	POLSKI KON NAF	0.020%	60.892%
958	JONES LANG LASA	0.020%	60.912%
959	SYNOPLYS INC	0.020%	60.932%
960	CUMMINS INC	0.020%	60.953%
961	SHIRE PLC	0.020%	60.973%
962	QUEBECOR INC 'B	0.020%	60.993%
963	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.020%	61.013%
964	PENTAIR PLC	0.020%	61.033%
965	ASSOCD BANC-COR	0.020%	61.054%
966	TOREX GOLD RESO	0.020%	61.074%
967	BRIT SKY BROAD	0.020%	61.094%
968	PREMIUM BRANDS	0.020%	61.114%
969	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.020%	61.134%
970	BOC HONG KONG H	0.020%	61.154%
971	GKN PLC	0.020%	61.174%
972	CHINA O/SEAS LA	0.020%	61.194%
973	ENVISION HEALTHCARE CORP COMMON STOCK	0.020%	61.214%
974	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.020%	61.234%
975	EOG RESOURCES	0.020%	61.254%
976	TIFFANY & CO	0.020%	61.274%
977	TOYOTA TSUSHO C	0.020%	61.294%
978	WR BERKLEY CORP COMMON STOCK USD.2	0.020%	61.313%
979	SMURFIT KAPPA P	0.020%	61.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	NEC CORP	0.020%	61.353%
981	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	61.373%
982	STOCKLAND TRUST	0.020%	61.393%
983	ETRADE FINANCA	0.020%	61.412%
984	SOUTHERN CO	0.020%	61.432%
985	XEROX CORP COMMON STOCK USD1.0	0.020%	61.452%
986	MARTIN MARIETTA	0.020%	61.472%
987	SECURE ENERGY S	0.020%	61.492%
988	NORTHROP GRUMMA	0.020%	61.511%
989	CONCHO RESOURCE	0.020%	61.531%
990	FORTESCUE METAL	0.020%	61.551%
991	ALLIED PPTY,REI	0.020%	61.570%
992	MARKEL CORP COMMON STOCK	0.020%	61.590%
993	AIR PRODS & CHE	0.020%	61.610%
994	FEDERAL REALTY INVS TRUST REIT USD.01	0.020%	61.629%
995	TEVA PHARMACEUTICAL SP ADR ADR	0.020%	61.649%
996	AON PLC	0.020%	61.669%
997	INGREDION INC COMMON STOCK USD.01	0.020%	61.688%
998	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.019%	61.707%
999	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.019%	61.727%
1000	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.019%	61.746%
1001	GAS NATURAL SDG	0.019%	61.766%
1002	NEWELL BRANDS INC COMMON STOCK USD1.0	0.019%	61.785%
1003	TERADYNE INC	0.019%	61.805%
1004	DANONE S.A. COM	0.019%	61.824%
1005	RYDER SYSTEM IN	0.019%	61.843%
1006	NAVIENT CORP COMMON STOCK USD.01	0.019%	61.862%
1007	HP INC COMMON STOCK USD.01	0.019%	61.882%
1008	CENTRICA PLC 4.	0.019%	61.901%
1009	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.019%	61.920%
1010	MS&AD INSURANCE	0.019%	61.939%
1011	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.019%	61.958%
1012	BANK RAKYAT IND	0.019%	61.978%
1013	SIERRA WIRELESS INC COMMON STOCK	0.019%	61.997%
1014	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.019%	62.016%
1015	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.019%	62.035%
1016	TOLL BROTHERS INC COMMON STOCK USD.01	0.019%	62.054%
1017	NOBLE ENERGY IN	0.019%	62.073%
1018	HYATT HOTELS CO	0.019%	62.092%
1019	NEWCREST MINING	0.019%	62.111%
1020	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.019%	62.130%
1021	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.019%	62.149%
1022	PROVINCE OF ALB	0.019%	62.168%
1023	NESTE OIL OYJ	0.019%	62.187%
1024	TORCHMARK CORP COMMON STOCK USD1.0	0.019%	62.206%
1025	TIME WARNER INC	0.019%	62.224%
1026	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.019%	62.243%
1027	LIBERTY MUTUAL	0.019%	62.262%
1028	AFFILIATED MNGR	0.019%	62.281%
1029	ASSURANT INC COMMON STOCK USD.01	0.019%	62.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	CDN UTILS LTD N	0.019%	62.319%
1031	DEXUS PROPERTY	0.019%	62.337%
1032	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	62.356%
1033	AGRICULTURAL BK	0.019%	62.375%
1034	BOUYGUES	0.019%	62.394%
1035	MYLAN NV 3.125%	0.019%	62.412%
1036	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.431%
1037	NATIONAL OILWEL	0.019%	62.450%
1038	GENERAL MILLS I	0.019%	62.468%
1039	COLGATE-PALMOLI	0.019%	62.487%
1040	SOUTHERN CO SR UNSECURED 06/20 2.75	0.019%	62.506%
1041	NIELSEN HOLDING	0.019%	62.524%
1042	LONZA GROUP AG	0.019%	62.543%
1043	PRETIUM RESOURC	0.019%	62.562%
1044	CARDINAL HEALTH	0.019%	62.580%
1045	CSL LIMITED	0.019%	62.599%
1046	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.019%	62.617%
1047	PETROBRAS PREFE	0.019%	62.636%
1048	GECINA SA	0.019%	62.655%
1049	GRUPO MEXICO SA	0.019%	62.673%
1050	KIMBERLY-CLARK	0.019%	62.692%
1051	VICINITY CENTER	0.018%	62.710%
1052	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.018%	62.728%
1053	NASDAQ INC SR UNSECURED 06/24 4.25	0.018%	62.747%
1054	RYDER SYSTEM IN	0.018%	62.765%
1055	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.018%	62.784%
1056	EAST WEST BANCORP INC COMMON STOCK USD.001	0.018%	62.802%
1057	SANLAM LIMITED	0.018%	62.821%
1058	THERMO FISHER S	0.018%	62.839%
1059	SEGRO PLC	0.018%	62.857%
1060	CAIXABANK	0.018%	62.876%
1061	INFOSYS TECHNOL	0.018%	62.894%
1062	VULCAN MATERIAL	0.018%	62.912%
1063	EXCHANGE INCOME	0.018%	62.931%
1064	GPT GROUP	0.018%	62.949%
1065	NEVSUN RESOURCES LTD COMMON STOCK	0.018%	62.967%
1066	BELLWAY	0.018%	62.985%
1067	PVH CORP COMMON STOCK USD1.0	0.018%	63.003%
1068	L-BANK BW FOERD	0.018%	63.022%
1069	BRITISH LAND CO	0.018%	63.040%
1070	CROWN CASTLE INTL CORP REIT USD.01	0.018%	63.058%
1071	BROTHER INDUSTR	0.018%	63.076%
1072	ERSTE GROUP BAN	0.018%	63.094%
1073	K&S AG	0.018%	63.112%
1074	JPMORGAN CHASE	0.018%	63.130%
1075	NATIONAL AUSTRALIA	0.018%	63.148%
1076	STADA ARZNEIMIT	0.018%	63.166%
1077	AMEREN CORP SR UNSECURED 11/20 2.7	0.018%	63.184%
1078	ACTELION LTD	0.018%	63.202%
1079	SK C&C CO LTD	0.018%	63.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	63.238%
1081	UNILEVER NV	0.018%	63.256%
1082	XL GROUP LTD	0.018%	63.273%
1083	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.018%	63.291%
1084	BERKSHIRE HAT E	0.018%	63.309%
1085	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.018%	63.327%
1086	VESTAS WIND SYS	0.018%	63.345%
1087	FLUGHAFEN ZUERI	0.018%	63.363%
1088	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.018%	63.380%
1089	BED BATH & BEYO	0.018%	63.398%
1090	MEG ENERGY CORP	0.018%	63.416%
1091	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.018%	63.434%
1092	FEDEX CORP COMPANY GUAR 02/20 2.3	0.018%	63.451%
1093	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.018%	63.469%
1094	NRG ENERGY	0.018%	63.487%
1095	DOREL INDS INC	0.018%	63.504%
1096	UNITED OVERSEAS	0.018%	63.522%
1097	SVENSKA HANDELS	0.018%	63.540%
1098	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.018%	63.557%
1099	UBISOFT ENTERTA	0.018%	63.575%
1100	DELL TECHNOLOGIES INC CL V TRACKING STK	0.018%	63.592%
1101	CALPINE CORP	0.018%	63.610%
1102	MURATA MFG CO	0.018%	63.627%
1103	ERICSSON LM-B S	0.018%	63.645%
1104	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.018%	63.663%
1105	PETROBRAS COMMO	0.018%	63.680%
1106	MINEBEA CO	0.018%	63.698%
1107	PRICELINE GROUP	0.018%	63.715%
1108	SWEDBANK AB	0.017%	63.733%
1109	IPG PHOTONICS C	0.017%	63.750%
1110	OMV AG	0.017%	63.768%
1111	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.017%	63.785%
1112	ELISA OYJ-A	0.017%	63.802%
1113	NUVISTA ENERGY	0.017%	63.820%
1114	AISIN SEIKI CO	0.017%	63.837%
1115	SUN COMMUNITIES INC REIT USD.01	0.017%	63.855%
1116	CAMDEN PROPERTY	0.017%	63.872%
1117	CHINA MERCHANTS	0.017%	63.890%
1118	AECOM COMMON STOCK USD.01	0.017%	63.907%
1119	ANGLOGOLD ASHANTI SPON ADR ADR	0.017%	63.924%
1120	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.017%	63.942%
1121	KINGDOM BELGIUM	0.017%	63.959%
1122	MKS INSTRUMENTS INC COMMON STOCK	0.017%	63.976%
1123	NATIONAL GRID PLC SP ADR ADR	0.017%	63.994%
1124	SKAND ENSKILDA	0.017%	64.011%
1125	TUI AG	0.017%	64.028%
1126	DOVER CORP	0.017%	64.046%
1127	RANDGOLD RESOUR	0.017%	64.063%
1128	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	64.080%
1129	COMERICA INC	0.017%	64.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	HAMMERSON	0.017%	64.115%
1131	CHINA PETROLEUM	0.017%	64.132%
1132	TRINITY INDS	0.017%	64.149%
1133	METRO AG	0.017%	64.167%
1134	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	64.184%
1135	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.017%	64.201%
1136	SYNNEX CORP COMMON STOCK USD.001	0.017%	64.218%
1137	KELLOGG CO 4% 1	0.017%	64.235%
1138	APTARGROUP INC COMMON STOCK USD.01	0.017%	64.253%
1139	HARLEY DAVIDSON	0.017%	64.270%
1140	KINGSPAN GROUP	0.017%	64.287%
1141	BARRATT DEVEL	0.017%	64.304%
1142	HSBC USA INC SR UNSECURED 08/20 2.75	0.017%	64.321%
1143	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.017%	64.338%
1144	YAMAHA MOTOR CO	0.017%	64.355%
1145	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.017%	64.372%
1146	SENSATA TECHNOL	0.017%	64.389%
1147	HALMA	0.017%	64.406%
1148	MANPOWER INC	0.017%	64.423%
1149	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	64.440%
1150	KILROY REALTY C	0.017%	64.457%
1151	ORICA LIMITED	0.017%	64.474%
1152	KNIGHT THERAPEU	0.017%	64.491%
1153	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.017%	64.507%
1154	MARATHON OIL CO	0.017%	64.524%
1155	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.017%	64.541%
1156	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.017%	64.558%
1157	BIRCHCLIFF ENER	0.017%	64.575%
1158	VEREIT INC REIT USD.01	0.017%	64.592%
1159	Arch Capital Gr	0.017%	64.608%
1160	KONINKLIJKE DSM	0.017%	64.625%
1161	HILL ROM HOLDINGS INC COMMON STOCK	0.017%	64.642%
1162	FOOT LOCKER INC COMMON STOCK USD.01	0.017%	64.659%
1163	CA INC 3.6% 01A	0.017%	64.676%
1164	ARRIS INTERNATI	0.017%	64.692%
1165	GROUP 4 SECURIC	0.017%	64.709%
1166	JANUS CAPITAL G	0.017%	64.726%
1167	SES GLOBAL	0.017%	64.743%
1168	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	64.759%
1169	INNERGEX RENEWA	0.017%	64.776%
1170	CHINA UNICOM LT	0.017%	64.793%
1171	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.017%	64.809%
1172	NOKIA CORP	0.017%	64.826%
1173	DEN DANSKE BANK	0.017%	64.843%
1174	FOREST CITY REALTY TRUST A REIT USD.01	0.017%	64.859%
1175	SCOR	0.017%	64.876%
1176	INFINEON TECHNO	0.017%	64.893%
1177	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.017%	64.909%
1178	AEGON N.V.	0.017%	64.926%
1179	MACERICH CO	0.017%	64.943%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	SOMPO JAPAN NIP	0.017%	64.959%
1181	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	64.976%
1182	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.017%	64.992%
1183	AMADEUS IT HLDG	0.017%	65.009%
1184	PULTEGROUP INC.	0.017%	65.025%
1185	AMDOCS LTD COMMON STOCK GBP.0001	0.017%	65.042%
1186	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	65.058%
1187	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	65.075%
1188	NIPPON BUILDING	0.016%	65.091%
1189	SLM CORP COMMON STOCK USD.2	0.016%	65.108%
1190	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.016%	65.124%
1191	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	65.141%
1192	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.016%	65.157%
1193	LABRADOR IRON O	0.016%	65.174%
1194	SANTANDER UK PLC SR UNSECURED 03/24 4	0.016%	65.190%
1195	AUTONATION INC	0.016%	65.207%
1196	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.016%	65.223%
1197	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.016%	65.239%
1198	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	65.256%
1199	GARMIN LTD.	0.016%	65.272%
1200	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	65.289%
1201	SEVEN & I HOLDI	0.016%	65.305%
1202	ROCKWELL AUTO	0.016%	65.321%
1203	OSHKOSH CORP COMMON STOCK USD.01	0.016%	65.338%
1204	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.016%	65.354%
1205	UTD MICRO ELECT	0.016%	65.370%
1206	GENTEX CORP COMMON STOCK USD.06	0.016%	65.387%
1207	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	65.403%
1208	MOSAIC CO SR UNSECURED 11/23 4.25	0.016%	65.419%
1209	CENTRICA PLC	0.016%	65.436%
1210	MINITUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	65.452%
1211	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	65.468%
1212	IBM CORP SR UNSECURED 02/24 3.625	0.016%	65.484%
1213	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.016%	65.501%
1214	GAMING AND LEISURE PROPERTIE REIT	0.016%	65.517%
1215	LAB CORP OF AME	0.016%	65.533%
1216	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	65.549%
1217	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	65.566%
1218	MASTERCARD INC SR UNSECURED 04/24 3.375	0.016%	65.582%
1219	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.016%	65.598%
1220	APARTMENT INVT + MGMT CO A REIT USD.01	0.016%	65.614%
1221	BAT INTL FINANC	0.016%	65.631%
1222	BLACKROCK INC SR UNSECURED 06/22 3.375	0.016%	65.647%
1223	JANUS HENDERSON	0.016%	65.663%
1224	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.016%	65.679%
1225	PLAINS ALL AMER	0.016%	65.696%
1226	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	65.712%
1227	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	65.728%
1228	CHINA UNICOM	0.016%	65.744%
1229	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	65.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	SKY PLC	0.016%	65.777%
1231	PG&E CORP	0.016%	65.793%
1232	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	65.809%
1233	AMER ELEC POWER	0.016%	65.825%
1234	AIR LEASE CORP	0.016%	65.841%
1235	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	65.858%
1236	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	65.874%
1237	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	65.890%
1238	MEDTRONIC INC 3	0.016%	65.906%
1239	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	65.922%
1240	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.016%	65.938%
1241	SNAP-ON INC	0.016%	65.955%
1242	PENN WEST PETROLEUM LTD COMMON STOCK	0.016%	65.971%
1243	KIMCO REALTY	0.016%	65.987%
1244	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	66.003%
1245	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	66.019%
1246	MANITOBA PROVIN	0.016%	66.035%
1247	COHERENT INC	0.016%	66.051%
1248	ASSURANT INC	0.016%	66.067%
1249	QBE INSURANCE	0.016%	66.083%
1250	ANALOG DEVICES INC COMMON STOCK USD.167	0.016%	66.100%
1251	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.016%	66.116%
1252	AETNA INC SR UNSECURED 11/24 3.5	0.016%	66.132%
1253	HDFC BANK LTD	0.016%	66.148%
1254	CELGENE CORP SR UNSECURED 05/24 3.625	0.016%	66.164%
1255	AIRBUS GROUP NV	0.016%	66.180%
1256	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.016%	66.196%
1257	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.016%	66.212%
1258	AECON GROUP INC	0.016%	66.228%
1259	AVNET INC SR UNSECURED 04/26 4.625	0.016%	66.244%
1260	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	66.260%
1261	MARVELL TECH GR	0.016%	66.276%
1262	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	66.292%
1263	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.308%
1264	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.016%	66.324%
1265	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.016%	66.340%
1266	STATE STREET CORP SR UNSECURED 12/24 3.3	0.016%	66.356%
1267	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	66.372%
1268	STATOIL ASA COMPANY GUAR 01/22 3.15	0.016%	66.388%
1269	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.016%	66.404%
1270	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	66.420%
1271	QUALCOMM INC SR UNSECURED 05/25 3.45	0.016%	66.436%
1272	LG CHEM LTD	0.016%	66.452%
1273	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.016%	66.468%
1274	TECH DATA CORP COMMON STOCK USD.0015	0.016%	66.484%
1275	SESA STERLITE	0.016%	66.500%
1276	BAKER HUGHES IN	0.016%	66.516%
1277	ENTERPRISE PROD	0.016%	66.532%
1278	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.016%	66.548%
1279	WINPAK LTD	0.016%	66.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	ZOETIS INC SR UNSECURED 02/23 3.25	0.016%	66.580%
1281	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.016%	66.596%
1282	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.016%	66.612%
1283	FIRST CAPITAL R	0.016%	66.628%
1284	COACH INC SR UNSECURED 04/25 4.25	0.016%	66.644%
1285	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.016%	66.659%
1286	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	66.675%
1287	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.016%	66.691%
1288	ELECTRONIC ARTS	0.016%	66.707%
1289	AON CORP COMPANY GUAR 09/20 5	0.016%	66.723%
1290	WOLSELEY PLC	0.016%	66.739%
1291	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.016%	66.755%
1292	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.016%	66.771%
1293	SONY CORP SPONSORED ADR ADR	0.016%	66.787%
1294	CHINA COMMUNICA	0.016%	66.803%
1295	WHITBREAD PLC	0.016%	66.818%
1296	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	66.834%
1297	INGERSOLL GLB H	0.016%	66.850%
1298	ANTHEM INC	0.016%	66.866%
1299	BANK TOKYO-MIT	0.016%	66.882%
1300	VISA INC SR UNSECURED 12/25 3.15	0.016%	66.898%
1301	EXELON CORP COMMON STOCK	0.016%	66.914%
1302	UNUM GROUP	0.016%	66.929%
1303	ECOLAB INC COMMON STOCK USD1.0	0.016%	66.945%
1304	HYUNDAI MOBIS	0.016%	66.961%
1305	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.016%	66.977%
1306	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.016%	66.993%
1307	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	67.009%
1308	ENSIGN ENERGY S	0.016%	67.024%
1309	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.016%	67.040%
1310	WH GROUP LTD	0.016%	67.056%
1311	THOR INDUSTRIES INC COMMON STOCK USD.1	0.016%	67.072%
1312	CREDIT AGRICOLE	0.016%	67.088%
1313	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.016%	67.104%
1314	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	67.119%
1315	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.016%	67.135%
1316	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	67.151%
1317	BALL CORP COMPANY GUAR 03/22 5	0.016%	67.167%
1318	SHOPIFY INC CLASS A COMMON STOCK	0.016%	67.182%
1319	COOPER COS INC	0.016%	67.198%
1320	OLIN CORP	0.016%	67.214%
1321	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.016%	67.230%
1322	STELLA JONES IN	0.016%	67.245%
1323	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.016%	67.261%
1324	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.016%	67.277%
1325	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.016%	67.293%
1326	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	67.308%
1327	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.016%	67.324%
1328	COLFAX CORP	0.016%	67.340%
1329	EATON CORP COMPANY GUAR 11/22 2.75	0.016%	67.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	CME GROUP INC SR UNSECURED 03/25 3	0.016%	67.371%
1331	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.016%	67.387%
1332	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.016%	67.403%
1333	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.016%	67.418%
1334	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.016%	67.434%
1335	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.016%	67.450%
1336	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.016%	67.465%
1337	SANDVIK AB	0.016%	67.481%
1338	AETNA INC 4.125	0.016%	67.497%
1339	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.016%	67.512%
1340	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.016%	67.528%
1341	TARGA RESOURCES CORP COMMON STOCK USD.001	0.016%	67.544%
1342	SPIRAX-SARCO EN	0.016%	67.559%
1343	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.016%	67.575%
1344	JYSKE BANK A/S	0.016%	67.591%
1345	ORACLE CORP SR UNSECURED 10/22 2.5	0.016%	67.606%
1346	AMGEN INC SR UNSECURED 11/21 3.875	0.016%	67.622%
1347	INFORMA PLC	0.016%	67.638%
1348	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.016%	67.653%
1349	TOKIO MARINE HL	0.016%	67.669%
1350	UNI-SELECT INC	0.016%	67.684%
1351	PRIMERICA INC COMMON STOCK	0.016%	67.700%
1352	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.016%	67.716%
1353	PFIZER INC SR UNSECURED 12/26 3	0.016%	67.731%
1354	BERKELEY GROUP	0.016%	67.747%
1355	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	67.762%
1356	EXELON CORP SR UNSECURED 04/26 3.4	0.016%	67.778%
1357	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.016%	67.793%
1358	BHP BILLITON FI	0.016%	67.809%
1359	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	67.824%
1360	NORDSTROM INC	0.016%	67.840%
1361	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	67.856%
1362	CITIGROUP INC SR UNSECURED 04/25 3.3	0.016%	67.871%
1363	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.016%	67.887%
1364	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.015%	67.902%
1365	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.015%	67.918%
1366	EBAY INC SR UNSECURED 03/22 3.8	0.015%	67.933%
1367	DUPONT FABROS TECHNOLOGY REIT USD.001	0.015%	67.949%
1368	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.015%	67.964%
1369	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.015%	67.980%
1370	DEUTSCHE BK AG	0.015%	67.995%
1371	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.015%	68.010%
1372	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.015%	68.026%
1373	SPIRIT AEROSYST	0.015%	68.041%
1374	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	68.057%
1375	STATOIL ASA COMPANY GUAR 01/23 2.45	0.015%	68.072%
1376	OMNICOM GROUP I	0.015%	68.088%
1377	TOTAL SYSTEM SE	0.015%	68.103%
1378	HOWARD HUGHES CORP/THE COMMON STOCK	0.015%	68.118%
1379	BARD(CR)INC	0.015%	68.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	INTUIT INC COMMON STOCK USD.01	0.015%	68.149%
1381	COMMERZBANK AG	0.015%	68.165%
1382	CATCHER TECHNOL	0.015%	68.180%
1383	PARAMOUNT RESOU	0.015%	68.195%
1384	STEEL DYNAMICS INC COMMON STOCK USD.005	0.015%	68.211%
1385	INTERTEK TESTIN	0.015%	68.226%
1386	SANOFI ADR ADR	0.015%	68.242%
1387	FAURECIA	0.015%	68.257%
1388	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.015%	68.272%
1389	NORBORD INC COMMON STOCK	0.015%	68.288%
1390	A.P. MOLLER-MAE	0.015%	68.303%
1391	ACKERMANS & VAN	0.015%	68.318%
1392	TAKEDA PHARMACE	0.015%	68.333%
1393	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	68.349%
1394	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.015%	68.364%
1395	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.015%	68.379%
1396	NOMURA HOLD INC	0.015%	68.395%
1397	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	68.410%
1398	TOSOH CORP	0.015%	68.425%
1399	FERRARI NV	0.015%	68.440%
1400	NETAPP INC SR UNSECURED 06/21 3.375	0.015%	68.455%
1401	BOEING CO SR UNSECURED 03/25 2.5	0.015%	68.471%
1402	CIT GROUP INC COMMON STOCK USD.01	0.015%	68.486%
1403	JULIUS BAER GRO	0.015%	68.501%
1404	GALP ENERGIA	0.015%	68.516%
1405	AKAMAI TECHNOLO	0.015%	68.531%
1406	BRUNSWICK CORP	0.015%	68.546%
1407	MONDI PLC	0.015%	68.562%
1408	HIGHWOODS PROPE	0.015%	68.577%
1409	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.015%	68.592%
1410	BRIT AMER TOBAC	0.015%	68.607%
1411	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	68.622%
1412	DIRECT LINE INS	0.015%	68.637%
1413	CHARTWELL RETIR	0.015%	68.652%
1414	ROPER TECHNOLOG	0.015%	68.667%
1415	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.015%	68.682%
1416	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.015%	68.697%
1417	BIOGEN INC SR UNSECURED 09/20 2.9	0.015%	68.713%
1418	DELPHI AUTOMOTI	0.015%	68.728%
1419	AUTODESK INC SR UNSECURED 06/20 3.125	0.015%	68.743%
1420	DANA HOLDING CO	0.015%	68.758%
1421	GENTING BHD	0.015%	68.773%
1422	AMERCO COMMON STOCK USD.25	0.015%	68.788%
1423	DNB NOR ASA	0.015%	68.803%
1424	TDK CORP	0.015%	68.818%
1425	HUNTINGTON NATI	0.015%	68.833%
1426	FLUOR CORP COMMON STOCK USD.01	0.015%	68.848%
1427	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.015%	68.863%
1428	STATE STREET CORP SR UNSECURED 08/20 2.55	0.015%	68.878%
1429	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.015%	68.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.015%	68.908%
1431	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.015%	68.923%
1432	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.015%	68.938%
1433	MORGAN STANLEY	0.015%	68.953%
1434	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	68.968%
1435	JAPAN REAL ESTA	0.015%	68.983%
1436	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.015%	68.998%
1437	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.015%	69.013%
1438	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.015%	69.028%
1439	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.015%	69.043%
1440	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.015%	69.058%
1441	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.015%	69.073%
1442	PNC BANK NA SR UNSECURED 07/20 2.6	0.015%	69.088%
1443	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.015%	69.103%
1444	BABCOCK INTL GR	0.015%	69.117%
1445	UNUM GROUP SR UNSECURED 05/21 3	0.015%	69.132%
1446	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.015%	69.147%
1447	CARLSBERG	0.015%	69.162%
1448	BAE SYSTEMS HLD	0.015%	69.177%
1449	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.015%	69.192%
1450	SEKISUI CHEMICA	0.015%	69.207%
1451	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.015%	69.222%
1452	JOHN DEERE CAPI	0.015%	69.237%
1453	AFLAC INC SR UNSECURED 03/20 2.4	0.015%	69.252%
1454	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.015%	69.267%
1455	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.015%	69.282%
1456	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.015%	69.297%
1457	US BANCORP SR UNSECURED 01/22 2.625	0.015%	69.312%
1458	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.015%	69.327%
1459	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.015%	69.342%
1460	SEMPRA ENERGY	0.015%	69.356%
1461	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.015%	69.371%
1462	INCHCAPE PLC	0.015%	69.386%
1463	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.015%	69.401%
1464	ABBVIE INC SR UNSECURED 05/20 2.5	0.015%	69.416%
1465	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.015%	69.431%
1466	CASEYS GEN STOR	0.015%	69.446%
1467	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.015%	69.461%
1468	HORMEL FOODS CORP COMMON STOCK USD.01465	0.015%	69.476%
1469	FREEHOLD ROYALT	0.015%	69.491%
1470	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.015%	69.505%
1471	HALLIBURTON CO	0.015%	69.520%
1472	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.015%	69.535%
1473	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.015%	69.550%
1474	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.015%	69.565%
1475	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.015%	69.580%
1476	LEGG MASON INC SR UNSECURED 07/19 2.7	0.015%	69.595%
1477	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.015%	69.610%
1478	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.015%	69.624%
1479	WALT DISNEY CO	0.015%	69.639%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	US BANCORP SR UNSECURED 01/21 2.35	0.015%	69.654%
1481	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.015%	69.669%
1482	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.015%	69.684%
1483	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.015%	69.699%
1484	QUALCOMM INC SR UNSECURED 05/20 2.25	0.015%	69.714%
1485	AMERICAN TOWER CORP REIT USD.01	0.015%	69.729%
1486	LAB CORP AMER H	0.015%	69.743%
1487	MIZUHO BANK LTD	0.015%	69.758%
1488	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.015%	69.773%
1489	BURBERRY GROUP	0.015%	69.788%
1490	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.015%	69.803%
1491	PEPSICO INC SR UNSECURED 10/20 2.15	0.015%	69.818%
1492	CITIGROUP INC SR UNSECURED 03/21 2.7	0.015%	69.832%
1493	ST JAMES PLACE	0.015%	69.847%
1494	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.015%	69.862%
1495	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.015%	69.877%
1496	BNP PARIBAS SR UNSECURED 05/20 2.375	0.015%	69.892%
1497	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.015%	69.907%
1498	COMMERCE BANCSH	0.015%	69.921%
1499	ASAHI GLASS CO	0.015%	69.936%
1500	ECOLAB INC SR U	0.015%	69.951%
1501	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.015%	69.966%
1502	BCO BRADESCO,AD	0.015%	69.981%
1503	AMERICAN HONDA	0.015%	69.996%
1504	PRUDENTIAL CORP	0.015%	70.010%
1505	TARGET CORP SR UNSECURED 04/26 2.5	0.015%	70.025%
1506	NORTH WEST CO.	0.015%	70.040%
1507	HARLEY DAVIDSON	0.015%	70.055%
1508	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.015%	70.070%
1509	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.015%	70.084%
1510	AT+T INC SR UNSECURED 06/20 2.45	0.015%	70.099%
1511	CITIGROUP INC	0.015%	70.114%
1512	RSA INSURANCE G	0.015%	70.129%
1513	PICC PROPERTY &	0.015%	70.144%
1514	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.015%	70.158%
1515	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.015%	70.173%
1516	MATTEL INC SR UNSECURED 08/21 2.35	0.015%	70.188%
1517	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.015%	70.203%
1518	COMERICA BANK SR UNSECURED 06/20 2.5	0.015%	70.217%
1519	WILLIAMS-SONOMA	0.015%	70.232%
1520	CONSTELLATION B	0.015%	70.247%
1521	LAS VEGAS SANDS	0.015%	70.262%
1522	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.015%	70.276%
1523	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.015%	70.291%
1524	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.015%	70.306%
1525	RICOH CO	0.015%	70.321%
1526	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.015%	70.335%
1527	BALOISE- HOLDIN	0.015%	70.350%
1528	TJX COS INC SR UNSECURED 06/21 2.75	0.015%	70.365%
1529	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.015%	70.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	MATTEL INC SR UNSECURED 03/18 1.7	0.015%	70.394%
1531	SANTANDER HLDG	0.015%	70.409%
1532	GS HOLDINGS COR	0.015%	70.424%
1533	HEXCEL CORP COMMON STOCK USD.01	0.015%	70.438%
1534	CHINA RES BEIJI	0.015%	70.453%
1535	SUNCORP GROUP	0.015%	70.468%
1536	RHEINMETALL AG	0.015%	70.482%
1537	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.015%	70.497%
1538	CBS CORP COMPANY GUAR 01/27 2.9	0.015%	70.512%
1539	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.015%	70.526%
1540	QUANTA SERVICES	0.015%	70.541%
1541	KELT EXPLORATIO	0.015%	70.556%
1542	BP CAPITAL MARK	0.015%	70.570%
1543	SENIOR HOUSING PROP TRUST REIT USD.01	0.015%	70.585%
1544	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.015%	70.600%
1545	OLD MUTUAL PLC	0.015%	70.614%
1546	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.015%	70.629%
1547	RENAISSANCE RE	0.015%	70.643%
1548	SAPPI	0.015%	70.658%
1549	KION GROUP AG	0.015%	70.673%
1550	BALL CORP	0.015%	70.687%
1551	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.015%	70.702%
1552	NVIDIA CORP	0.015%	70.716%
1553	EMC CORP(MASS)	0.015%	70.731%
1554	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.015%	70.745%
1555	INTERNATIONAL G	0.015%	70.760%
1556	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.015%	70.774%
1557	PLAINS ALL AMER	0.015%	70.789%
1558	CYRUSONE INC REIT USD.01	0.014%	70.803%
1559	CAPITAL POWER C	0.014%	70.818%
1560	QIAGEN NV	0.014%	70.832%
1561	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.014%	70.847%
1562	MITEL NETWORKS	0.014%	70.861%
1563	GRANITE REAL ES	0.014%	70.876%
1564	BEMIS COMPANY COMMON STOCK USD.1	0.014%	70.890%
1565	VALIDUS HOLDING	0.014%	70.905%
1566	EXPEDIA INC COMMON STOCK USD.001	0.014%	70.919%
1567	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.014%	70.933%
1568	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.014%	70.948%
1569	SWISSCOM AG	0.014%	70.962%
1570	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.014%	70.977%
1571	ISHIKAWAJIMA HA	0.014%	70.991%
1572	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.014%	71.005%
1573	ATS AUTOMATION	0.014%	71.020%
1574	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.014%	71.034%
1575	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	71.049%
1576	PATTERSON COS INC COMMON STOCK USD.01	0.014%	71.063%
1577	ROYAL GOLD INC	0.014%	71.077%
1578	FISCHER(GEORG)A	0.014%	71.092%
1579	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.014%	71.106%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.014%	71.120%
1581	VCA INC COMMON STOCK USD.001	0.014%	71.135%
1582	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.014%	71.149%
1583	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.014%	71.163%
1584	COMINAR REAL ES	0.014%	71.177%
1585	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	71.192%
1586	KIA MOTORS CORP	0.014%	71.206%
1587	POSCO	0.014%	71.220%
1588	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.014%	71.234%
1589	GN STORE NORD	0.014%	71.249%
1590	ESSILOR INTERNA	0.014%	71.263%
1591	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.014%	71.277%
1592	KROTON EDUCACIO	0.014%	71.291%
1593	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	71.305%
1594	HISCOX LTD	0.014%	71.319%
1595	WESTERN FOREST	0.014%	71.334%
1596	WP CAREY INC REIT USD.001	0.014%	71.348%
1597	LAGARDERE S.C.A	0.014%	71.362%
1598	KROGER CO SR UNSECURED 01/19 2.3	0.014%	71.376%
1599	ALLIED WORLD AS	0.014%	71.390%
1600	CHINA PHARMACEU	0.014%	71.404%
1601	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	71.418%
1602	FINMECCANICA SP	0.014%	71.432%
1603	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	71.446%
1604	MASTEC INC	0.014%	71.460%
1605	UMICORE	0.014%	71.474%
1606	CORNING INC SR UNSECURED 08/20 4.25	0.014%	71.488%
1607	NN GROUP NV	0.014%	71.502%
1608	SK ENERGY CO LT	0.014%	71.516%
1609	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	71.530%
1610	HANA FINANCIAL	0.014%	71.544%
1611	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	71.558%
1612	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.014%	71.572%
1613	JFE HOLDINGS IN	0.014%	71.586%
1614	BORALEX INC CL	0.014%	71.600%
1615	VWR CORP COMMON STOCK USD.01	0.014%	71.614%
1616	MEDIOBANCA SPA	0.014%	71.628%
1617	AKBANK TAS	0.014%	71.642%
1618	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	71.656%
1619	FMC CORP	0.014%	71.670%
1620	HANCOCK HOLDING	0.014%	71.684%
1621	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.014%	71.698%
1622	WENDY S CO/THE COMMON STOCK USD.1	0.014%	71.712%
1623	NOMURA REAL EST	0.014%	71.726%
1624	FLOWERS FOODS INC COMMON STOCK USD.01	0.014%	71.739%
1625	HEWLETT PACKARD	0.014%	71.753%
1626	COCA COLA HBC A	0.014%	71.767%
1627	XILINX INC	0.014%	71.781%
1628	MEGGITT	0.014%	71.795%
1629	AALBERTS INDUST	0.014%	71.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	QORVO INC COMMON STOCK USD.0001	0.014%	71.823%
1631	FIRSTRAND LIMIT	0.014%	71.836%
1632	CARNIVAL PLC	0.014%	71.850%
1633	TWITTER INC COMMON STOCK USD.000005	0.014%	71.864%
1634	STERIS PLC	0.014%	71.878%
1635	CHEVRON CORP SR UNSECURED 05/21 2.1	0.014%	71.892%
1636	TORC OIL & GAS	0.014%	71.905%
1637	ASSA ABLOY AB	0.014%	71.919%
1638	GREAT CANADIAN	0.014%	71.933%
1639	T MOBILE USA INC COMPANY GUAR 04/22 4	0.014%	71.947%
1640	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.014%	71.960%
1641	FREENET AG	0.014%	71.974%
1642	CNH INDUSTRIAL	0.014%	71.988%
1643	T&D HOLDINGS IN	0.014%	72.002%
1644	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.014%	72.015%
1645	SUMITOMO CORP	0.014%	72.029%
1646	NEW WORLD DEVEL	0.014%	72.043%
1647	FIBRA UNO ADMIN	0.014%	72.056%
1648	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	72.070%
1649	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.014%	72.084%
1650	PINNACLE FOODS INC COMMON STOCK USD.01	0.014%	72.097%
1651	VOLKSWAGEN AG	0.014%	72.111%
1652	ENAGAS	0.014%	72.125%
1653	AIRGAS INC COMPANY GUAR 08/20 3.05	0.014%	72.138%
1654	DENSO CORP	0.014%	72.152%
1655	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.014%	72.166%
1656	EQUIFAX INC	0.014%	72.179%
1657	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.014%	72.193%
1658	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.014%	72.206%
1659	SEMAFO INC COMM	0.014%	72.220%
1660	SONOCO PRODUCTS	0.014%	72.234%
1661	GALAPAGOS NV	0.014%	72.247%
1662	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.014%	72.261%
1663	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.014%	72.274%
1664	OSRAM LICHT AG	0.014%	72.288%
1665	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	72.301%
1666	MERLIN PROPERTI	0.014%	72.315%
1667	MURPHY OIL CORP	0.014%	72.328%
1668	KIRIN HOLDINGS	0.013%	72.342%
1669	GIVAUDAN	0.013%	72.355%
1670	JAPAN TOBACCO I	0.013%	72.369%
1671	MOL HUNGARIAN	0.013%	72.382%
1672	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.013%	72.396%
1673	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.013%	72.409%
1674	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.013%	72.423%
1675	INDITEX SA	0.013%	72.436%
1676	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.013%	72.449%
1677	ILG INC COMMON STOCK USD.01	0.013%	72.463%
1678	HANG SENG BANK	0.013%	72.476%
1679	CHIMEI INNOLUX	0.013%	72.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	J2 GLOBAL INC COMMON STOCK USD.01	0.013%	72.503%
1681	AMS AG	0.013%	72.517%
1682	WHITE MOUNTAINS	0.013%	72.530%
1683	YES BANK LTD	0.013%	72.543%
1684	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.013%	72.557%
1685	COMPASS GROUP	0.013%	72.570%
1686	INTL CONS AIRLI	0.013%	72.583%
1687	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.013%	72.597%
1688	KIRBY CORP	0.013%	72.610%
1689	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.013%	72.623%
1690	HUBBELL INC COMMON STOCK USD.01	0.013%	72.637%
1691	NSK	0.013%	72.650%
1692	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	72.663%
1693	ZOETIS INC COMMON STOCK USD.01	0.013%	72.676%
1694	ALERE INC COMMON STOCK USD.001	0.013%	72.690%
1695	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.013%	72.703%
1696	SPECTRIS PLC	0.013%	72.716%
1697	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.013%	72.729%
1698	SBERBANK OF RUS	0.013%	72.742%
1699	MICRO FOCUS INT	0.013%	72.755%
1700	CORELOGIC INC COMMON STOCK USD1.0	0.013%	72.769%
1701	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.013%	72.782%
1702	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	72.795%
1703	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.013%	72.808%
1704	ROYAL DUTCH SH-	0.013%	72.821%
1705	RICE ENERGY INC COMMON STOCK USD.01	0.013%	72.834%
1706	NATIONAL RETAIL PROPERTIES REIT USD.01	0.013%	72.847%
1707	MORGAN STANLEY	0.013%	72.860%
1708	AMKOR TECHNOLOG	0.013%	72.874%
1709	TECHNIPFMC PLC	0.013%	72.887%
1710	BIG LOTS INC COMMON STOCK USD.01	0.013%	72.900%
1711	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.013%	72.913%
1712	ISUZU MOTORS	0.013%	72.926%
1713	PT UNITED TRACT	0.013%	72.939%
1714	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	72.952%
1715	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	72.965%
1716	DST SYST INC DE	0.013%	72.978%
1717	CINTAS CORP	0.013%	72.991%
1718	AMGEN INC	0.013%	73.004%
1719	AMPHENOL CORP	0.013%	73.017%
1720	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.013%	73.031%
1721	WPX ENERGY INC COMMON STOCK	0.013%	73.044%
1722	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	73.057%
1723	SANDSTORM GOLD	0.013%	73.070%
1724	EPR PROPERTIES REIT USD.01	0.013%	73.083%
1725	CHRISTIAN HANSE	0.013%	73.096%
1726	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	73.109%
1727	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.013%	73.122%
1728	CIRRUS LOGIC IN	0.013%	73.135%
1729	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	73.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	TRIMBLE INC COMMON STOCK	0.013%	73.161%
1731	WPP PLC	0.013%	73.174%
1732	ITOCHU CORP	0.013%	73.187%
1733	UNIONE DI BAN.	0.013%	73.200%
1734	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	73.213%
1735	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	73.225%
1736	DOUGLAS EMMETT INC REIT USD.01	0.013%	73.238%
1737	COPA HOLDINGS S	0.013%	73.251%
1738	JSW STEEL LTD	0.013%	73.264%
1739	ARCONIC INC SR UNSECURED 02/22 5.87	0.013%	73.277%
1740	SANMINA CORP COMMON STOCK USD.01	0.013%	73.290%
1741	KB FINANCIAL GROUP INC ADR ADR	0.013%	73.303%
1742	SYSCO CORP COMMON STOCK USD1.0	0.013%	73.316%
1743	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.013%	73.329%
1744	UTD RENTALS INC	0.013%	73.342%
1745	KINGFISHER PLC	0.013%	73.354%
1746	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.013%	73.367%
1747	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	73.380%
1748	SAP AG	0.013%	73.393%
1749	FIRST HORIZON N	0.013%	73.406%
1750	ANSYS INC COMMON STOCK USD.01	0.013%	73.418%
1751	AUTODESK INC SR UNSECURED 12/22 3.6	0.013%	73.431%
1752	CYPRESS SEMICON	0.013%	73.444%
1753	CUBESMART REIT USD.01	0.013%	73.457%
1754	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.013%	73.470%
1755	MARUBENI CORP	0.013%	73.482%
1756	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.013%	73.495%
1757	CTBC FINANCIAL	0.013%	73.508%
1758	KB FINANCIAL GR	0.013%	73.521%
1759	L'OREAL	0.013%	73.533%
1760	BELLE INTERNATI	0.013%	73.546%
1761	MOSAIC CO	0.013%	73.559%
1762	BIDVEST GROUP L	0.013%	73.572%
1763	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	73.584%
1764	TATE & LYLE	0.013%	73.597%
1765	HELVETIA HOLDIN	0.013%	73.610%
1766	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.013%	73.622%
1767	JEAN COUTU GRP	0.013%	73.635%
1768	KROGER CO SR UNSECURED 01/21 3.3	0.013%	73.648%
1769	STAPLES INC	0.013%	73.660%
1770	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.013%	73.673%
1771	SERVICE CORP IN	0.013%	73.686%
1772	RAIFFEISEN BANK	0.013%	73.698%
1773	FUBON FINANCIAL	0.013%	73.711%
1774	ZIONS BANCORP	0.013%	73.724%
1775	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.013%	73.736%
1776	PPL CORPORATION	0.013%	73.749%
1777	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	73.761%
1778	MORNEAU SHEPELL	0.013%	73.774%
1779	HOLOGIC INC COMMON STOCK USD.01	0.013%	73.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	SWEDEN GOVERNEN	0.013%	73.799%
1781	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	73.812%
1782	ALARIS ROYALTY	0.013%	73.824%
1783	GEBERIT AG-REG	0.013%	73.837%
1784	PACWEST BANCORP COMMON STOCK	0.013%	73.849%
1785	DEUTSCHE BOERSE	0.013%	73.862%
1786	ANTHEM INC SR UNSECURED 08/20 4.35	0.013%	73.874%
1787	EAST JAPAN RAIL	0.012%	73.887%
1788	SEMPRA ENERGY COMMON STOCK	0.012%	73.899%
1789	FUJI HEAVY INDS	0.012%	73.912%
1790	SYSCO CORPORATI	0.012%	73.924%
1791	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	73.937%
1792	DREAM OFFICE RE	0.012%	73.949%
1793	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	73.962%
1794	HANKYU CORP	0.012%	73.974%
1795	TDC A/S	0.012%	73.986%
1796	SINGAPORE AIRLI	0.012%	73.999%
1797	GPO FIN BANORTE	0.012%	74.011%
1798	USG CORP	0.012%	74.024%
1799	SAFRAN SA	0.012%	74.036%
1800	BBA AVIATION	0.012%	74.048%
1801	ROYAL MAIL PLC-	0.012%	74.061%
1802	EDISON INTERNATIONAL COMMON STOCK	0.012%	74.073%
1803	INDIABULLS HOUS	0.012%	74.086%
1804	BCO BRADESCO,PR	0.012%	74.098%
1805	ULTA BEAUTY INC COMMON STOCK USD.01	0.012%	74.110%
1806	COCA-COLA WEST	0.012%	74.123%
1807	FISERV INC COMMON STOCK USD.01	0.012%	74.135%
1808	MURPHY USA INC COMMON STOCK	0.012%	74.147%
1809	SIGNATURE BANK COMMON STOCK USD.01	0.012%	74.160%
1810	NOKIAN RENKAAT	0.012%	74.172%
1811	GPO TELEVISA	0.012%	74.184%
1812	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	74.197%
1813	INTERTAPE POLYM	0.012%	74.209%
1814	WEATHERFORD INT	0.012%	74.221%
1815	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.012%	74.234%
1816	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.246%
1817	KERRY GROUP PLC	0.012%	74.258%
1818	DAIWA SECURITIE	0.012%	74.270%
1819	DTE ENERGY INC	0.012%	74.283%
1820	BAIDU INC SPON ADR ADR USD.00005	0.012%	74.295%
1821	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	74.307%
1822	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.012%	74.319%
1823	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	74.332%
1824	BRENNTAG AG	0.012%	74.344%
1825	LEND LEASE CORP	0.012%	74.356%
1826	XEROX CORP 2.75	0.012%	74.368%
1827	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	74.381%
1828	PRAIRIESKY ROYA	0.012%	74.393%
1829	PEGATRON CORP	0.012%	74.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	RICHELIEU HARDW	0.012%	74.417%
1831	VISTEON CORP COMMON STOCK	0.012%	74.430%
1832	HCL TECHNOLOGIE	0.012%	74.442%
1833	SUMITOMO RLTY&D	0.012%	74.454%
1834	FNB CORP COMMON STOCK USD.01	0.012%	74.466%
1835	BRINK S CO/THE COMMON STOCK USD1.0	0.012%	74.478%
1836	PASON SYSTEMS I	0.012%	74.491%
1837	BARCLAYS AFRICA	0.012%	74.503%
1838	HUSQVARNA AB -	0.012%	74.515%
1839	YUM BRANDS INC COMMON STOCK	0.012%	74.527%
1840	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.012%	74.539%
1841	RELX NV	0.012%	74.552%
1842	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	74.564%
1843	EAGLE MATERIALS	0.012%	74.576%
1844	KESKO	0.012%	74.588%
1845	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	74.600%
1846	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	74.612%
1847	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	74.624%
1848	CNH INDUSTRIAL	0.012%	74.636%
1849	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	74.649%
1850	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.012%	74.661%
1851	CREDIT ACCEPTAN	0.012%	74.673%
1852	LAZARD LTD CL A COMMON STOCK USD.01	0.012%	74.685%
1853	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	74.697%
1854	UPL LTD	0.012%	74.709%
1855	TELE2 AB-B SHS	0.012%	74.721%
1856	CONSOL ENERGY INC COMMON STOCK USD.01	0.012%	74.733%
1857	IMI PLC	0.012%	74.745%
1858	SBM OFFSHORE NV	0.012%	74.757%
1859	HUDSON'S BAY CO	0.012%	74.769%
1860	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.012%	74.781%
1861	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	74.793%
1862	BOOKER GROUP	0.012%	74.805%
1863	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	74.817%
1864	LIFEPOINT HOSPI	0.012%	74.829%
1865	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	74.841%
1866	MICROSEMI	0.012%	74.853%
1867	GAP INC/THE SR UNSECURED 04/21 5.95	0.012%	74.865%
1868	XYLEM INC COMMON STOCK	0.012%	74.877%
1869	CDN ENERGY SERV	0.012%	74.889%
1870	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.012%	74.901%
1871	KLA TENCOR CORP COMMON STOCK USD.001	0.012%	74.913%
1872	PERKINELMER INC COMMON STOCK USD1.0	0.012%	74.925%
1873	EIFFAGE SA	0.012%	74.937%
1874	GLOBAL PAYMENTS INC COMMON STOCK	0.012%	74.949%
1875	BID CORP LTD	0.012%	74.960%
1876	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	74.972%
1877	SAMSUNG ELEC-ME	0.012%	74.984%
1878	AVNET INC	0.012%	74.996%
1879	GENPACT LIMITED	0.012%	75.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	GROWTHPOINT PRO	0.012%	75.020%
1881	POPULAR INC COMMON STOCK USD.01	0.012%	75.032%
1882	TRAVIS PERKINS	0.012%	75.044%
1883	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	75.056%
1884	SHAWCOR LTD	0.012%	75.068%
1885	DEUTSCHE WOHNEN	0.012%	75.079%
1886	CARLISLE COS IN	0.012%	75.091%
1887	SEB SA	0.012%	75.103%
1888	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	75.115%
1889	BEMIS CO INC	0.012%	75.127%
1890	CLOROX CO	0.012%	75.139%
1891	ASSOCD BANC-COR	0.012%	75.151%
1892	ACS, ACTIVIDADE	0.012%	75.162%
1893	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.012%	75.174%
1894	LOJAS RENNER SA	0.012%	75.186%
1895	POLARIS INDUSTR	0.012%	75.198%
1896	MAPFRE SA	0.012%	75.210%
1897	LONGFOR PROPERT	0.012%	75.221%
1898	NICHIREI CORP	0.012%	75.233%
1899	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.012%	75.245%
1900	NITTO DENKO COR	0.012%	75.257%
1901	ENTEGRIS INC COMMON STOCK USD.01	0.012%	75.268%
1902	DIALOG SEMICOND	0.012%	75.280%
1903	TORAY INDS INC	0.012%	75.292%
1904	DEUTSCHE TELEKO	0.012%	75.304%
1905	ORIGIN ENERGY L	0.012%	75.315%
1906	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	75.327%
1907	STERICYCLE INC COMMON STOCK USD.01	0.012%	75.339%
1908	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	75.351%
1909	CHRISTIAN DIOR	0.012%	75.362%
1910	AAREAL BANK AG	0.012%	75.374%
1911	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	75.386%
1912	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	75.397%
1913	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	75.409%
1914	CHURCH & DWIGHT	0.012%	75.421%
1915	BANKUNITED INC COMMON STOCK USD.01	0.012%	75.432%
1916	BOSKALIS WESTMN	0.012%	75.444%
1917	MAXIM INTEGRATE	0.012%	75.456%
1918	DS SMITH PLC	0.012%	75.467%
1919	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.012%	75.479%
1920	LEGG MASON INC COMMON STOCK USD.1	0.012%	75.491%
1921	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.012%	75.502%
1922	BARNES GROUP INC COMMON STOCK USD.01	0.012%	75.514%
1923	HOME BANCSHARES INC COMMON STOCK USD.01	0.012%	75.526%
1924	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	75.537%
1925	EXPERIAN PLC	0.012%	75.549%
1926	BT GROUP PLC	0.012%	75.560%
1927	ADVANCED SEMICO	0.012%	75.572%
1928	SUMITOMO HEAVY	0.012%	75.584%
1929	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	75.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	CLOSE BROS GROU	0.012%	75.607%
1931	SUNOPTA INC COMMON STOCK	0.012%	75.619%
1932	VALE SA	0.012%	75.630%
1933	BHARTI AIRTEL L	0.012%	75.642%
1934	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	75.653%
1935	POSCO	0.012%	75.665%
1936	SHINHAN FIN GRO	0.012%	75.676%
1937	BOARDWALK REIT	0.012%	75.688%
1938	INMARSAT PLC	0.012%	75.699%
1939	KAO CORP	0.012%	75.711%
1940	HASBRO INC	0.012%	75.723%
1941	LG TELECOM LTD	0.012%	75.734%
1942	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	75.746%
1943	GALAXY ENTERTAI	0.012%	75.757%
1944	BAT INTL FINANC	0.012%	75.769%
1945	REDEFINE PROPER	0.012%	75.780%
1946	WHARF(HLDGS)	0.012%	75.792%
1947	CLEAN HARBOR IN	0.012%	75.803%
1948	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	75.815%
1949	HUHTAMAKI OY	0.011%	75.826%
1950	HEINEKEN NV	0.011%	75.838%
1951	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.011%	75.849%
1952	SILGAN HLDGS	0.011%	75.861%
1953	RPC GROUP	0.011%	75.872%
1954	UNIPER SE	0.011%	75.884%
1955	CITRIX SYSTEMS	0.011%	75.895%
1956	ASCENDAS REAL E	0.011%	75.907%
1957	SNYDERS LANCE INC COMMON STOCK USD.833	0.011%	75.918%
1958	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	75.930%
1959	COBHAM PLC	0.011%	75.941%
1960	AXIS BANK	0.011%	75.952%
1961	PROXIMUS	0.011%	75.964%
1962	WESTERN POWER W	0.011%	75.975%
1963	DARDEN RESTAURA	0.011%	75.987%
1964	OBAYASHI CORP	0.011%	75.998%
1965	WHEELOCK & COMP	0.011%	76.010%
1966	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	76.021%
1967	EDF	0.011%	76.032%
1968	FEDERATED INVES	0.011%	76.044%
1969	AXA-UAP	0.011%	76.055%
1970	PORSCHE AUTOMOB	0.011%	76.066%
1971	DYCOM INDUSTRIE	0.011%	76.078%
1972	WILLIAM HILL PL	0.011%	76.089%
1973	DELUXE CORP	0.011%	76.100%
1974	WPP PLC SPONSORED ADR ADR	0.011%	76.112%
1975	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.011%	76.123%
1976	NOVOZYMES A/S	0.011%	76.134%
1977	PETROCHINA CO	0.011%	76.146%
1978	CNO FINANCIAL	0.011%	76.157%
1979	BANCO BBPM SPA	0.011%	76.168%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	RELX PLC SPON ADR ADR	0.011%	76.180%
1981	REXNORD CORP COMMON STOCK USD.01	0.011%	76.191%
1982	TAIHEIYO CEMENT	0.011%	76.202%
1983	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	76.214%
1984	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.011%	76.225%
1985	ROSS STORES INC	0.011%	76.236%
1986	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	76.247%
1987	INDOFOODS SUKSE	0.011%	76.259%
1988	LIXIL GROUP COR	0.011%	76.270%
1989	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.011%	76.281%
1990	BELDEN INC COMMON STOCK USD.01	0.011%	76.292%
1991	JAPAN RETAIL FU	0.011%	76.304%
1992	CABOT CORP	0.011%	76.315%
1993	UNITED URBAN IN	0.011%	76.326%
1994	TEIJIN	0.011%	76.337%
1995	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.011%	76.349%
1996	METSO OYJ	0.011%	76.360%
1997	INTERMEDIATE CA	0.011%	76.371%
1998	INCITEC PIVOT	0.011%	76.382%
1999	WEC ENERGY GROU	0.011%	76.393%
2000	HONG KONG EXCHA	0.011%	76.405%
2001	ASTRA INTERNATI	0.011%	76.416%
2002	DAIWA HOUSE IND	0.011%	76.427%
2003	WEX INC COMMON STOCK USD.01	0.011%	76.438%
2004	SUBSEA 7 SA	0.011%	76.449%
2005	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	76.461%
2006	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	76.472%
2007	OFFICE DEPOT IN	0.011%	76.483%
2008	HYUNDAI ENG & C	0.011%	76.494%
2009	TEREX CORP	0.011%	76.505%
2010	MAJOR DRILLING	0.011%	76.516%
2011	FURUKAWA ELECTR	0.011%	76.527%
2012	FRAPORT AG	0.011%	76.539%
2013	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	76.550%
2014	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.011%	76.561%
2015	SEKISUI HOUSE	0.011%	76.572%
2016	INTERDIGITAL IN	0.011%	76.583%
2017	EQUITY COMMONWEALTH REIT USD.01	0.011%	76.594%
2018	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	76.605%
2019	INVESTEC PLC	0.011%	76.616%
2020	CATALENT INC COMMON STOCK USD.01	0.011%	76.627%
2021	COLRUYT SA	0.011%	76.638%
2022	CANADA HOUSING	0.011%	76.649%
2023	CAMPBELL SOUP C	0.011%	76.660%
2024	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.011%	76.671%
2025	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	76.682%
2026	CHINA RESOURCES	0.011%	76.693%
2027	DERWENT LONDON	0.011%	76.704%
2028	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	76.715%
2029	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	76.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	76.737%
2031	CHINA MERCHANT	0.011%	76.748%
2032	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	76.759%
2033	ORION CORP	0.011%	76.770%
2034	STATE STREET CORP SR UNSECURED 05/21 1.95	0.011%	76.781%
2035	DOWNER EDI LTD	0.011%	76.792%
2036	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	76.803%
2037	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	76.814%
2038	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	76.825%
2039	INPEX CORPORATI	0.011%	76.836%
2040	TRANSOCEAN LTD	0.011%	76.847%
2041	FLS INDUSTRIES	0.011%	76.858%
2042	ECN CAPITAL COR	0.011%	76.869%
2043	ARTIS REAL ESTA	0.011%	76.879%
2044	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	76.890%
2045	TCF FINL CORP	0.011%	76.901%
2046	TAUBMAN CENTERS INC REIT USD.01	0.011%	76.912%
2047	WESCO INTERNATI	0.011%	76.923%
2048	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.011%	76.934%
2049	BEAZLEY PLC	0.011%	76.945%
2050	PURE INDUSTRIAL	0.011%	76.955%
2051	CRANE CO	0.011%	76.966%
2052	MICROCHIP TECHN	0.011%	76.977%
2053	VONOVIA SE	0.011%	76.988%
2054	STANDARD LIFE P	0.011%	76.999%
2055	SPARTAN ENERGY	0.011%	77.010%
2056	ENSTAR GROUP LT	0.011%	77.020%
2057	WIENERBERGER AG	0.011%	77.031%
2058	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	77.042%
2059	WESTSHORE TERMI	0.011%	77.053%
2060	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	77.064%
2061	SAMSUNG FIRE &	0.011%	77.074%
2062	SHOWA DENKO KK	0.011%	77.085%
2063	AARON S INC COMMON STOCK USD.5	0.011%	77.096%
2064	WW GRAINGER INC	0.011%	77.107%
2065	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.011%	77.117%
2066	ABERDEEN TRUST	0.011%	77.128%
2067	MITSUBISHI MATE	0.011%	77.139%
2068	ASSURANT INC SR UNSECURED 03/18 2.5	0.011%	77.150%
2069	CREW ENERGY INC	0.011%	77.161%
2070	ADVANCE RESIDEN	0.011%	77.171%
2071	BANK OF IRELAND	0.011%	77.182%
2072	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	77.193%
2073	ACCIONA SA	0.011%	77.204%
2074	TRICAN WELL SER	0.011%	77.214%
2075	LG CORP	0.011%	77.225%
2076	ASTELLAS PHARMA	0.011%	77.236%
2077	mitsui fudosan	0.011%	77.246%
2078	CNOOC LTD	0.011%	77.257%
2079	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.011%	77.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	THYSSEN KRUPP A	0.011%	77.278%
2081	CAP GEMINI	0.011%	77.289%
2082	SYDBANK	0.011%	77.300%
2083	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	77.310%
2084	PUBLIC SERVICE	0.011%	77.321%
2085	FRESENIUS MEDIC	0.011%	77.331%
2086	OAO GAZPROM-SPO	0.011%	77.342%
2087	TERADATA CORP COMMON STOCK USD.01	0.011%	77.353%
2088	CEMEX SA	0.011%	77.363%
2089	KURARAY CO	0.011%	77.374%
2090	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.011%	77.384%
2091	NIPPON MEAT PAC	0.011%	77.395%
2092	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.011%	77.406%
2093	MAN STRATEGIC H	0.011%	77.416%
2094	CATHAY FINANCIA	0.011%	77.427%
2095	FIRSTGROUP	0.011%	77.437%
2096	NETFLIX INC COMMON STOCK USD.001	0.011%	77.448%
2097	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	77.458%
2098	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	77.469%
2099	ASPEN INSURANCE	0.011%	77.479%
2100	TOKYO ELECTRON	0.011%	77.490%
2101	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	77.500%
2102	TIMKEN CO	0.011%	77.511%
2103	LINCOLN ELEC HL	0.011%	77.521%
2104	SINGAPORE TELEC	0.011%	77.532%
2105	IBERIABANK CORP	0.011%	77.542%
2106	SALESFORCE.COM	0.011%	77.553%
2107	MITSUBISHI GAS	0.010%	77.563%
2108	NEW YORK TIMES	0.010%	77.574%
2109	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.010%	77.584%
2110	UNILEVER CAP CO	0.010%	77.595%
2111	BAYER MOTOREN W	0.010%	77.605%
2112	SHERWIN WILLIAM	0.010%	77.616%
2113	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.010%	77.626%
2114	UNI-PRESIDENT E	0.010%	77.637%
2115	CNPC (HONG KONG	0.010%	77.647%
2116	CHEUNG KONG PRO	0.010%	77.658%
2117	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	77.668%
2118	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.678%
2119	SONOVA HOLDING	0.010%	77.689%
2120	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	77.699%
2121	SUNRISE COMMUNC	0.010%	77.710%
2122	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	77.720%
2123	KAWASAKI HEAVY	0.010%	77.730%
2124	ESSENT GROUP LT	0.010%	77.741%
2125	VOESTALPINE AG	0.010%	77.751%
2126	GRACO INC COMMON STOCK USD1.0	0.010%	77.761%
2127	ALFA SA DE CV	0.010%	77.772%
2128	ACCOR	0.010%	77.782%
2129	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	77.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.010%	77.803%
2131	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	77.813%
2132	MUFG AMERICAS H	0.010%	77.823%
2133	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	77.834%
2134	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.010%	77.844%
2135	FERROVIAL SA	0.010%	77.854%
2136	FINISAR CORPORATION COMMON STOCK USD.001	0.010%	77.865%
2137	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	77.875%
2138	WILLIAMS COS IN	0.010%	77.885%
2139	ITT INC COMMON STOCK USD1.0	0.010%	77.896%
2140	TRELLEBORG AB	0.010%	77.906%
2141	IDEX CORP	0.010%	77.916%
2142	AURUBIS AG	0.010%	77.927%
2143	OJI PAPER CO	0.010%	77.937%
2144	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	77.947%
2145	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	77.957%
2146	WATERS CORP	0.010%	77.968%
2147	CORESITE REALTY CORP REIT USD.01	0.010%	77.978%
2148	GERRESHEIMER GR	0.010%	77.988%
2149	KLX INC COMMON STOCK USD.01	0.010%	77.999%
2150	FONCIERE DES RE	0.010%	78.009%
2151	SHOPRITE HLDGS	0.010%	78.019%
2152	ALPS ELECTRIC C	0.010%	78.029%
2153	GOLD FIELDS LTD SPONS ADR ADR	0.010%	78.040%
2154	DAVE & BUSTER'S	0.010%	78.050%
2155	CREE INC COMMON STOCK USD.00125	0.010%	78.060%
2156	CONVERGYS CORP COMMON STOCK	0.010%	78.070%
2157	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.010%	78.081%
2158	TELEFLEX INC COMMON STOCK USD1.0	0.010%	78.091%
2159	COMMERCIAL METALS CO COMMON STOCK USD.01	0.010%	78.101%
2160	VARIAN MEDICAL	0.010%	78.111%
2161	MEGA FINANCIAL	0.010%	78.121%
2162	BANK HAPOLIM B	0.010%	78.132%
2163	JM AB	0.010%	78.142%
2164	FIRST SOLAR INC	0.010%	78.152%
2165	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.010%	78.162%
2166	DISCOVERY HLDGS	0.010%	78.172%
2167	FUJIFILM HLDGS	0.010%	78.182%
2168	HEALTHSOUTH CORP COMMON STOCK USD.01	0.010%	78.192%
2169	ENERSYS COMMON STOCK USD.01	0.010%	78.203%
2170	BENDIGO AND ADE	0.010%	78.213%
2171	CHINA INSURANCE	0.010%	78.223%
2172	NU SKIN ENTERPR	0.010%	78.233%
2173	UBS GROUP	0.010%	78.243%
2174	UCB	0.010%	78.253%
2175	Atlantia SpA	0.010%	78.263%
2176	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	78.274%
2177	STERLING BANCORP/DE COMMON STOCK USD.01	0.010%	78.284%
2178	ALTUS GROUP LTD	0.010%	78.294%
2179	DISH NETWORK	0.010%	78.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	FORTIVE CORP COMMON STOCK USD.01	0.010%	78.314%
2181	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	78.324%
2182	ALSTOM	0.010%	78.334%
2183	TATTS GROUP LTD	0.010%	78.344%
2184	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.010%	78.354%
2185	INCYTE PHARMACE	0.010%	78.364%
2186	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	78.374%
2187	ADIENT PLC	0.010%	78.384%
2188	DOMTAR CORP USD	0.010%	78.394%
2189	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	78.405%
2190	DAIKIN INDUSTRI	0.010%	78.415%
2191	PARTNERS GROUP	0.010%	78.425%
2192	HECLA MINING CO	0.010%	78.435%
2193	BARLOWORLD LTD	0.010%	78.445%
2194	WILLIAM DEMANT	0.010%	78.455%
2195	ROGERS SUGAR IN	0.010%	78.465%
2196	MERCK KGAA	0.010%	78.475%
2197	CANYON SERVICES	0.010%	78.485%
2198	NIPPON TEL&TEL	0.010%	78.495%
2199	FORTUM OYJ	0.010%	78.505%
2200	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.010%	78.515%
2201	LOCALIZA RENT A	0.010%	78.525%
2202	MATTEL INC COMMON STOCK USD1.0	0.010%	78.535%
2203	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.010%	78.545%
2204	LIFE STORAGE INC REIT USD.01	0.010%	78.555%
2205	MITSUI CHEMICAL	0.010%	78.565%
2206	KYOCERA CORP	0.010%	78.575%
2207	FIRST INDL REAL	0.010%	78.585%
2208	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	78.595%
2209	SAIPEM SPA	0.010%	78.605%
2210	CHILDRENS PLACE	0.010%	78.615%
2211	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	78.624%
2212	HANKOOK TIRE CO	0.010%	78.634%
2213	SPARK NEW ZEA	0.010%	78.644%
2214	ELECTROCOMPONEN	0.010%	78.654%
2215	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.010%	78.664%
2216	MCCORMICK & CO	0.010%	78.674%
2217	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.010%	78.684%
2218	FOMENTO ECON ME	0.010%	78.694%
2219	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.010%	78.704%
2220	TETRA TECH INC COMMON STOCK USD.01	0.010%	78.714%
2221	ORIX CORP	0.010%	78.724%
2222	COMPAL ELECTRON	0.010%	78.733%
2223	LCI INDUSTRIES COMMON STOCK USD.01	0.010%	78.743%
2224	CRODA INTERNATI	0.010%	78.753%
2225	GREENE KING	0.010%	78.763%
2226	BCO DO BRASIL S	0.010%	78.773%
2227	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	78.783%
2228	SUNSTONE HOTEL	0.010%	78.793%
2229	ORIX JREIT INC	0.010%	78.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	78.812%
2231	LITE-ON TECHNOL	0.010%	78.822%
2232	LENOVO GROUP LT	0.010%	78.832%
2233	OCEANEERING INT	0.010%	78.842%
2234	PDC ENERGY INC COMMON STOCK USD.01	0.010%	78.851%
2235	SURGE ENERGY IN	0.010%	78.861%
2236	BUCHER IND-REGD	0.010%	78.871%
2237	VISHAY INTERTEC	0.010%	78.881%
2238	SUMITOMO MITSUI	0.010%	78.891%
2239	PENGROWTH ENERGY CORP COMMON STOCK	0.010%	78.900%
2240	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	78.910%
2241	SUNAC CHINA HLD	0.010%	78.920%
2242	RENTOKIL INITIA	0.010%	78.930%
2243	AGT FOOD AND IN	0.010%	78.940%
2244	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	78.949%
2245	KLONDEX MINES L	0.010%	78.959%
2246	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	78.969%
2247	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	78.979%
2248	AXIS CAPITAL HO	0.010%	78.988%
2249	LUCARA DIAMOND	0.010%	78.998%
2250	RAGING RIVER EX	0.010%	79.008%
2251	INTU PROPERTIES	0.010%	79.017%
2252	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	79.027%
2253	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	79.037%
2254	KEPPEL CORP	0.010%	79.047%
2255	SHAFTESBURY	0.010%	79.056%
2256	WHIRLPOOL CORP	0.010%	79.066%
2257	COUSINS PROPERTIES INC REIT USD1.0	0.010%	79.076%
2258	ANGLOVAAL INDS	0.010%	79.085%
2259	KONICA MINOLTA	0.010%	79.095%
2260	KINGBOARD CHEMI	0.010%	79.105%
2261	VIFOR PHARMA AG	0.010%	79.114%
2262	HRG GROUP INC COMMON STOCK USD.01	0.010%	79.124%
2263	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	79.134%
2264	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	79.143%
2265	SUMITOMO RUBBER	0.010%	79.153%
2266	J + J SNACK FOODS CORP COMMON STOCK	0.010%	79.163%
2267	UBM PLC	0.010%	79.172%
2268	GEMALTO (PARIS)	0.010%	79.182%
2269	STAR ENTERTAINM	0.010%	79.191%
2270	TULLOW OIL PLC	0.010%	79.201%
2271	CENTAMIN PLC	0.010%	79.211%
2272	MALLINCKRODT PL	0.010%	79.220%
2273	HELMERICH & PAY	0.010%	79.230%
2274	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	79.239%
2275	TRANSALTA RENEW	0.010%	79.249%
2276	DAINIPPON INK&C	0.010%	79.259%
2277	DIXONS CARPHONE	0.010%	79.268%
2278	HP INC SR UNSECURED 12/21 4.65	0.010%	79.278%
2279	EUTELSAT COMMUN	0.010%	79.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	79.297%
2281	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	79.306%
2282	HOME CAP GRP IN	0.010%	79.316%
2283	ENGHOUSE SYSTEM	0.010%	79.326%
2284	EMPIRE STATE RE	0.010%	79.335%
2285	ANTOFAGASTA HLD	0.010%	79.345%
2286	VALVOLINE INC COMMON STOCK USD.01	0.010%	79.354%
2287	APACHE CORP COMMON STOCK USD.625	0.010%	79.364%
2288	BAJAJ FINSERV L	0.010%	79.373%
2289	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	79.383%
2290	PT BANK CENTRAL	0.010%	79.392%
2291	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	79.402%
2292	SEAGATE TECHNOL	0.009%	79.411%
2293	BARRY CALLEBAUT	0.009%	79.421%
2294	SAMSUNG SDI CO	0.009%	79.430%
2295	SEVERN TRENT	0.009%	79.440%
2296	US Wire Order	0.009%	79.449%
2297	KAPSTONE PAPER	0.009%	79.459%
2298	BCO BRADESCO SA	0.009%	79.468%
2299	GRAHAM HOLDINGS	0.009%	79.477%
2300	SHIMAO PROPERTY	0.009%	79.487%
2301	AAC TECHNOLOGIE	0.009%	79.496%
2302	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.009%	79.506%
2303	HILLENBRAND INC COMMON STOCK	0.009%	79.515%
2304	PANDORA A/S	0.009%	79.525%
2305	CHINA SHENHUA E	0.009%	79.534%
2306	ICADE	0.009%	79.543%
2307	LEGRAND SA	0.009%	79.553%
2308	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	79.562%
2309	COPART INC	0.009%	79.572%
2310	SUNTEC REIT	0.009%	79.581%
2311	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	79.590%
2312	SANDVINE COR-CA	0.009%	79.600%
2313	GRUPO AEROPORTU	0.009%	79.609%
2314	OC OERLIKON COR	0.009%	79.619%
2315	ARCELORMITTAL	0.009%	79.628%
2316	MEDNAX INC	0.009%	79.637%
2317	GUYANA GOLDFIEL	0.009%	79.647%
2318	MEXICHEM SAB DE	0.009%	79.656%
2319	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	79.665%
2320	ANIXTER INTL IN	0.009%	79.675%
2321	PERRIGO CO PLC	0.009%	79.684%
2322	MSA SAFETY INC COMMON STOCK	0.009%	79.693%
2323	GATX CORP	0.009%	79.703%
2324	TEMENOS GROUP A	0.009%	79.712%
2325	DAIWAHOUSE RE	0.009%	79.721%
2326	BERENDSEN PLC	0.009%	79.731%
2327	PLASTIC OMNIUM	0.009%	79.740%
2328	MOODY S CORP COMMON STOCK USD.01	0.009%	79.749%
2329	SIGNET JEWELERS	0.009%	79.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	BONAVISTA ENERG	0.009%	79.768%
2331	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	79.777%
2332	APERAM SA	0.009%	79.786%
2333	BANCORPSOUTH INC COMMON STOCK USD2.5	0.009%	79.796%
2334	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.009%	79.805%
2335	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	79.814%
2336	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	79.823%
2337	FIRST FINANCIAL	0.009%	79.833%
2338	KELLOGG CO	0.009%	79.842%
2339	LOGMEIN INC COMMON STOCK USD.01	0.009%	79.851%
2340	RED ELECTRICA C	0.009%	79.860%
2341	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	79.870%
2342	MONDI LTD	0.009%	79.879%
2343	ONEOK INC	0.009%	79.888%
2344	T GARANTI BANKA	0.009%	79.897%
2345	TERNA RETE ELET	0.009%	79.907%
2346	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	79.916%
2347	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	79.925%
2348	RANDSTAD HOLDIN	0.009%	79.934%
2349	BCA POP EMILIA	0.009%	79.943%
2350	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.009%	79.953%
2351	IMPERIAL HOLDIN	0.009%	79.962%
2352	BRANDYWINE REAL	0.009%	79.971%
2353	ENERGY CORP	0.009%	79.980%
2354	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	79.989%
2355	HEIDELBERGCEMEN	0.009%	79.999%
2356	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	80.008%
2357	SAAB AB	0.009%	80.017%
2358	BANK OF QUEENSL	0.009%	80.026%
2359	CHINA LIFE INS	0.009%	80.035%
2360	BHARAT FORGE LT	0.009%	80.045%
2361	RANGE RESOURCES CORP COMMON STOCK USD.01	0.009%	80.054%
2362	COOPER TIRE&RUB	0.009%	80.063%
2363	HERMAN MILLER I	0.009%	80.072%
2364	ASML HOLDING NV	0.009%	80.081%
2365	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	80.090%
2366	HANG LUNG PROPE	0.009%	80.099%
2367	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.009%	80.108%
2368	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	80.118%
2369	DIGITALGLOBE INC COMMON STOCK USD.001	0.009%	80.127%
2370	TRUSTMARK CORP COMMON STOCK	0.009%	80.136%
2371	CENTRAL JAPAN R	0.009%	80.145%
2372	mitsui MINING &	0.009%	80.154%
2373	PROVIDENT FINAN	0.009%	80.163%
2374	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.172%
2375	WANT WANT CHINA	0.009%	80.181%
2376	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	80.190%
2377	CANACCORD FINAN	0.009%	80.199%
2378	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.009%	80.208%
2379	ORPEA	0.009%	80.218%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.009%	80.227%
2381	IWG PLC	0.009%	80.236%
2382	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	80.245%
2383	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	80.254%
2384	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.263%
2385	YOKOGAWA ELECTR	0.009%	80.272%
2386	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	80.281%
2387	FLOWSERVE CORP COMMON STOCK USD1.25	0.009%	80.290%
2388	TELETECH HOLDIN	0.009%	80.299%
2389	ELECTROLUX AB-S	0.009%	80.308%
2390	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.317%
2391	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	80.326%
2392	KEYCORP	0.009%	80.335%
2393	PUBLICIS GROUPE	0.009%	80.344%
2394	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.353%
2395	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.009%	80.362%
2396	HOWDEN JOINERY	0.009%	80.371%
2397	LIC HOUSING FIN	0.009%	80.380%
2398	mitsui osk line	0.009%	80.389%
2399	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	80.398%
2400	VALLOUREC SA	0.009%	80.407%
2401	MORGAN STANLEY	0.009%	80.416%
2402	LEONI AG	0.009%	80.425%
2403	HANWHA CORP	0.009%	80.434%
2404	SBA COMMUNICATIONS CORP REIT USD.01	0.009%	80.443%
2405	OMNICOM GROUP I	0.009%	80.452%
2406	ALEXANDER + BALDWIN INC COMMON STOCK	0.009%	80.461%
2407	COGECO INC COMMON STOCK	0.009%	80.470%
2408	CASINO GUICH-PE	0.009%	80.479%
2409	HUMANA INC SR UNSECURED 10/19 2.625	0.009%	80.488%
2410	STORE CAPITAL CORP REIT USD.01	0.009%	80.497%
2411	PARAMOUNT GROUP INC REIT USD.01	0.009%	80.506%
2412	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	80.515%
2413	PIEDMONT OFFICE	0.009%	80.524%
2414	FRESH DEL MONTE	0.009%	80.533%
2415	THK CO	0.009%	80.542%
2416	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	80.551%
2417	MSC INDUSTRIAL	0.009%	80.559%
2418	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	80.568%
2419	MINTH GROUP LTD	0.009%	80.577%
2420	DREAM GLOBAL RE	0.009%	80.586%
2421	CANACOL ENERGY	0.009%	80.595%
2422	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.604%
2423	TABCORP HLDGS L	0.009%	80.613%
2424	YASKAWA ELEC CO	0.009%	80.622%
2425	DR PEPPER SNAPP	0.009%	80.631%
2426	PRA HEALTH SCIE	0.009%	80.640%
2427	NIKE INC SR UNSECURED 11/26 2.375	0.009%	80.648%
2428	EBAY INC SR UNSECURED 08/19 2.2	0.009%	80.657%
2429	ANTHEM INC SR UNSECURED 08/19 2.25	0.009%	80.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.675%
2431	KERING	0.009%	80.684%
2432	J FRONT RETAILI	0.009%	80.693%
2433	ULVAC INC.	0.009%	80.702%
2434	PAYSAFE GROUP P	0.009%	80.711%
2435	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	80.719%
2436	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	80.728%
2437	SKF AB - B SHAR	0.009%	80.737%
2438	EVERCORE PARTNE	0.009%	80.746%
2439	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.009%	80.755%
2440	BANK OF COMMUNI	0.009%	80.764%
2441	JAPAN PRIME REA	0.009%	80.773%
2442	AGF MGMT LTD CL	0.009%	80.781%
2443	HENGAN INTL	0.009%	80.790%
2444	DCC PLC	0.009%	80.799%
2445	HANWHA CHEMICAL	0.009%	80.808%
2446	AVERY DENNISON	0.009%	80.817%
2447	QUANTA COMPUTER	0.009%	80.826%
2448	CDW CORP/DE COMMON STOCK USD.01	0.009%	80.835%
2449	MEREDITH CORP	0.009%	80.843%
2450	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	80.852%
2451	ARISTOCRAT LEIS	0.009%	80.861%
2452	HINDALCO INDS	0.009%	80.870%
2453	NAVER CORP	0.009%	80.879%
2454	OLD NATIONAL BANCORP COMMON STOCK	0.009%	80.887%
2455	COLONY STARWOOD HOMES REIT USD.01	0.009%	80.896%
2456	AMEREN CORP	0.009%	80.905%
2457	BUNZL PLC	0.009%	80.914%
2458	AMER SPORTS OYJ	0.009%	80.923%
2459	MSCI INC	0.009%	80.931%
2460	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	80.940%
2461	AKORN INC COMMON STOCK	0.009%	80.949%
2462	TRIBUNE MEDIA C	0.009%	80.958%
2463	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	80.966%
2464	MERCURY GENERAL	0.009%	80.975%
2465	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	80.984%
2466	SKANSKA AB	0.009%	80.992%
2467	UNIPOLSAI SPA	0.009%	81.001%
2468	MEDIASET	0.009%	81.010%
2469	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	81.019%
2470	ELECTR DE FRANC	0.009%	81.027%
2471	PREMIER GOLD MI	0.009%	81.036%
2472	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	81.045%
2473	KAWASAKI KISEN	0.009%	81.053%
2474	ATLAS COPCO AB-	0.009%	81.062%
2475	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	81.070%
2476	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	81.079%
2477	CABOT OIL & GAS	0.009%	81.088%
2478	CRACKER BARREL	0.009%	81.096%
2479	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	81.105%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	PEAB AB	0.009%	81.114%
2481	TIVO CORP COMMON STOCK USD.001	0.009%	81.122%
2482	SWIRE PACIFIC	0.009%	81.131%
2483	ICICI BANK LTD	0.009%	81.140%
2484	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	81.148%
2485	PAYCHEX INC	0.009%	81.157%
2486	CEZ AS	0.009%	81.165%
2487	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	81.174%
2488	TOPBUILD CORP COMMON STOCK	0.009%	81.183%
2489	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	81.191%
2490	IG GROUP HLDGS	0.009%	81.200%
2491	MINITUBISHI UJF	0.009%	81.208%
2492	PAINTED PONY EN	0.009%	81.217%
2493	FUJIKURA	0.009%	81.226%
2494	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.009%	81.234%
2495	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	81.243%
2496	ITRON INC	0.009%	81.251%
2497	CAPITAMALL TRUS	0.009%	81.260%
2498	TOKYU FUDOSAN H	0.009%	81.268%
2499	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	81.277%
2500	HASEKO CORP	0.009%	81.285%
2501	LOOMIS AB	0.009%	81.294%
2502	CHINA MINSHENG	0.009%	81.303%
2503	EVONIK INDUSTRI	0.009%	81.311%
2504	KOBE STEEL	0.009%	81.320%
2505	SINO BIOPHAMACE	0.009%	81.328%
2506	ASTRAZENECA	0.009%	81.337%
2507	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	81.345%
2508	AGILE PROPERTY	0.009%	81.354%
2509	ROHM CO	0.009%	81.362%
2510	UBE INDUSTRIES	0.009%	81.371%
2511	OMRON CORP	0.009%	81.379%
2512	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	81.388%
2513	58.COM INC ADR ADR	0.009%	81.396%
2514	HYDRO ONE LTD	0.009%	81.405%
2515	BK OF EAST ASIA	0.009%	81.413%
2516	BK MANDIRI	0.009%	81.422%
2517	Rural Electrifi	0.008%	81.430%
2518	ENDESA S.A.	0.008%	81.439%
2519	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	81.447%
2520	LITTELFUSE INC COMMON STOCK USD.01	0.008%	81.456%
2521	PADDY POWER PLC	0.008%	81.464%
2522	HNI CORP	0.008%	81.473%
2523	CARGOTEC CORP-B	0.008%	81.481%
2524	DONGFENG MOTOR	0.008%	81.490%
2525	DEAN FOODS CO COMMON STOCK USD.01	0.008%	81.498%
2526	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	81.507%
2527	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.008%	81.515%
2528	SKYWEST INC COMMON STOCK	0.008%	81.523%
2529	FASTENAL	0.008%	81.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	UNIVAR INC COMMON STOCK USD.01	0.008%	81.540%
2531	WAJAX CORP	0.008%	81.549%
2532	NIPPON PROLOGIS	0.008%	81.557%
2533	NATIONAL GENERA	0.008%	81.566%
2534	CHORUS AVIATION	0.008%	81.574%
2535	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	81.582%
2536	BILLERUD AB	0.008%	81.591%
2537	FAMILYMART CO	0.008%	81.599%
2538	RAIA DROGASIL S	0.008%	81.608%
2539	B+G FOODS INC COMMON STOCK USD.01	0.008%	81.616%
2540	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	81.624%
2541	CMS ENERGY CORP	0.008%	81.633%
2542	HELEN OF TROY C	0.008%	81.641%
2543	NVR INC COMMON STOCK USD.01	0.008%	81.650%
2544	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	81.658%
2545	STOREBRAND ASA	0.008%	81.666%
2546	TIGER BRANDS	0.008%	81.675%
2547	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	81.683%
2548	INTL FLAVORS&FR	0.008%	81.692%
2549	CANAM GROUP	0.008%	81.700%
2550	MILLICOM INTL C	0.008%	81.708%
2551	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	81.717%
2552	NOMURA REAL EST	0.008%	81.725%
2553	NIPRO CORP	0.008%	81.734%
2554	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	81.742%
2555	PTT EXP&PROD-FG	0.008%	81.750%
2556	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	81.759%
2557	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	81.767%
2558	TULLETT PREBON	0.008%	81.775%
2559	WARTSILA OYJ AB	0.008%	81.784%
2560	SBI HOLDINGS IN	0.008%	81.792%
2561	ENERSIS SA	0.008%	81.800%
2562	HYOSUNG CORP	0.008%	81.809%
2563	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	81.817%
2564	MEDICAL FACILIT	0.008%	81.825%
2565	FEDEX CORP COMPANY GUAR 01/24 4	0.008%	81.834%
2566	ALACER GOLD COR	0.008%	81.842%
2567	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	81.850%
2568	CBS CORP COMPANY GUAR 04/20 5.75	0.008%	81.859%
2569	NABORS INDUSTRI	0.008%	81.867%
2570	KEMPER CORP COMMON STOCK USD.1	0.008%	81.875%
2571	AMERIPRISE FINA	0.008%	81.884%
2572	SHARP CORP	0.008%	81.892%
2573	EXTENDICARE INC	0.008%	81.900%
2574	EQUITABLE GROUP	0.008%	81.909%
2575	SAP SE SPONSORED ADR ADR	0.008%	81.917%
2576	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	81.925%
2577	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.008%	81.933%
2578	VEOLIA ENVIRONM	0.008%	81.942%
2579	CEMEX SA	0.008%	81.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	HYUNDAI STEEL C	0.008%	81.958%
2581	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	81.966%
2582	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.008%	81.975%
2583	CHINA GOLD INTL	0.008%	81.983%
2584	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	81.991%
2585	SMITH AND NEPHE	0.008%	82.000%
2586	SIENNA SENIOR L	0.008%	82.008%
2587	Dongbu Insuranc	0.008%	82.016%
2588	SYMRISE AG	0.008%	82.024%
2589	SEMBCORP INDUST	0.008%	82.033%
2590	CLP HOLDINGS	0.008%	82.041%
2591	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.049%
2592	ESTEE LAUDER CO	0.008%	82.057%
2593	YUE YUEN INDUST	0.008%	82.065%
2594	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	82.074%
2595	DKSH HOLDING LT	0.008%	82.082%
2596	BRP INC/CA- SUB	0.008%	82.090%
2597	FORMOSA CHEMICA	0.008%	82.098%
2598	ILLINOIS TOOL W	0.008%	82.106%
2599	ARGO GROUP INTE	0.008%	82.115%
2600	SOUTHERN POWER	0.008%	82.123%
2601	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	82.131%
2602	BALCHEM CORP COMMON STOCK USD.0667	0.008%	82.139%
2603	BT GROUP PLC SPON ADR ADR	0.008%	82.147%
2604	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	82.155%
2605	SINCLAIR BROADC	0.008%	82.164%
2606	SHINHAN FINANCI	0.008%	82.172%
2607	GERDAU SA SIDER	0.008%	82.180%
2608	AUTOZONE INC COMMON STOCK USD.01	0.008%	82.188%
2609	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	82.196%
2610	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	82.204%
2611	HENNES & MAURIT	0.008%	82.212%
2612	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	82.221%
2613	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	82.229%
2614	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	82.237%
2615	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	82.245%
2616	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	82.253%
2617	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	82.261%
2618	NEDCOR LTD ZAR1	0.008%	82.269%
2619	FIRSTCASH INC COMMON STOCK USD.01	0.008%	82.277%
2620	CHINA STEEL	0.008%	82.286%
2621	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	82.294%
2622	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	82.302%
2623	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.310%
2624	E.SUN FINANCIAL	0.008%	82.318%
2625	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	82.326%
2626	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.008%	82.334%
2627	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	82.342%
2628	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	82.350%
2629	WOOD GROUP (JOH	0.008%	82.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	KONE OYJ	0.008%	82.366%
2631	UGI CORP COMMON STOCK	0.008%	82.374%
2632	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	82.383%
2633	LI & FUNG LIMIT	0.008%	82.391%
2634	DRIL QUIP INC	0.008%	82.399%
2635	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.008%	82.407%
2636	BANKINTER SA	0.008%	82.415%
2637	VF CORP	0.008%	82.423%
2638	HENDERSON LAND	0.008%	82.431%
2639	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	82.439%
2640	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	82.447%
2641	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	82.455%
2642	XPERI CORP COMMON STOCK USD.001	0.008%	82.463%
2643	CAMBREX CORP COMMON STOCK USD.1	0.008%	82.471%
2644	KROGER 3.4% 15A	0.008%	82.479%
2645	TRINIDAD DRILLI	0.008%	82.487%
2646	LOGITECH INTERN	0.008%	82.495%
2647	ECOLAB INC SR UNSECURED 12/21 4.35	0.008%	82.503%
2648	HERBALIFE LTD COMMON STOCK USD.002	0.008%	82.511%
2649	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	82.519%
2650	CARTER S INC COMMON STOCK USD.01	0.008%	82.527%
2651	BANK OF THE OZARKS COMMON STOCK USD.01	0.008%	82.535%
2652	MALAYAN BKG BHD	0.008%	82.543%
2653	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	82.551%
2654	FUKUOKA FINANCI	0.008%	82.559%
2655	PEARSON	0.008%	82.567%
2656	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	82.575%
2657	PRICELINE GROUP	0.008%	82.583%
2658	GLP J-REIT	0.008%	82.591%
2659	BNK FINANCIAL G	0.008%	82.599%
2660	ASAHI BREWERIES	0.008%	82.607%
2661	AGGREKO PLC	0.008%	82.615%
2662	TREVALI MINING	0.008%	82.623%
2663	LOTTE CHEMICAL	0.008%	82.631%
2664	DENKI KAGAKU KO	0.008%	82.639%
2665	CVB FINANCIAL CORP COMMON STOCK	0.008%	82.647%
2666	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.008%	82.655%
2667	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.008%	82.663%
2668	HITACHI CONST M	0.008%	82.671%
2669	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	82.679%
2670	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.008%	82.687%
2671	HANG LUNG DEVEL	0.008%	82.695%
2672	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	82.703%
2673	LEG IMMOBILIEN	0.008%	82.711%
2674	BANK LEUMI LE-I	0.008%	82.719%
2675	NKT HOLDING A/S	0.008%	82.727%
2676	FLETCHER BUILDI	0.008%	82.734%
2677	NIPPON YUSEN KK	0.008%	82.742%
2678	HUGO BOSS AG	0.008%	82.750%
2679	LG CABLE &MCHY	0.008%	82.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	82.766%
2681	ENERGEN CORP COMMON STOCK USD.01	0.008%	82.774%
2682	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	82.782%
2683	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	82.790%
2684	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	82.798%
2685	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.008%	82.806%
2686	DOVER CORP SR UNSECURED 11/25 3.15	0.008%	82.814%
2687	NATIONAL EXPRES	0.008%	82.822%
2688	THE FOSCHINI GR	0.008%	82.830%
2689	OWENS + MINOR INC COMMON STOCK USD2.0	0.008%	82.837%
2690	EBAY INC 3.45%	0.008%	82.845%
2691	GLOBUS MEDICAL	0.008%	82.853%
2692	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.008%	82.861%
2693	MARUTI SUZUKI	0.008%	82.869%
2694	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	82.877%
2695	JUPITER PLC	0.008%	82.885%
2696	BLOCK(H&R)INC	0.008%	82.893%
2697	TRUWORTHS INTER	0.008%	82.900%
2698	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	82.908%
2699	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	82.916%
2700	TOTAL ENERGY SE	0.008%	82.924%
2701	ARYZTA AG	0.008%	82.932%
2702	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.008%	82.940%
2703	EASTGROUP PROPERTIES INC REIT	0.008%	82.948%
2704	WOOLWORTHS LTD	0.008%	82.955%
2705	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.008%	82.963%
2706	GARTNER GROUP I	0.008%	82.971%
2707	GREAT PORTLAND	0.008%	82.979%
2708	CREDICORP	0.008%	82.987%
2709	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.008%	82.995%
2710	QANTAS AIRWAYS	0.008%	83.002%
2711	QISDA CORP	0.008%	83.010%
2712	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	83.018%
2713	MIZUHO BANK LTD	0.008%	83.026%
2714	TELENOR AS	0.008%	83.034%
2715	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	83.042%
2716	TGS NOPEC GEOPH	0.008%	83.049%
2717	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	83.057%
2718	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	83.065%
2719	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	83.073%
2720	CEMBRA MONEY BA	0.008%	83.081%
2721	SYMANTEC CORP	0.008%	83.088%
2722	HYPROP INVESTME	0.008%	83.096%
2723	AXALTA COATING	0.008%	83.104%
2724	CHEMED CORP COMMON STOCK USD1.0	0.008%	83.112%
2725	BUFFALO WILD WINGS INC COMMON STOCK	0.008%	83.119%
2726	FEDEX CORP SR U	0.008%	83.127%
2727	ATKINS WS	0.008%	83.135%
2728	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.008%	83.143%
2729	CANFOR PULP PRO	0.008%	83.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	VAIL RESORTS	0.008%	83.158%
2731	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.008%	83.166%
2732	SAPORO BREWERI	0.008%	83.174%
2733	IROBOT CORP	0.008%	83.182%
2734	TAISHIN FINANCI	0.008%	83.189%
2735	NORDSTROM INC	0.008%	83.197%
2736	MASCO CORP	0.008%	83.205%
2737	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	83.213%
2738	CBOE HOLDINGS INC COMMON STOCK	0.008%	83.220%
2739	HYUNDAI MARINE&	0.008%	83.228%
2740	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	83.236%
2741	CERNER CORP	0.008%	83.243%
2742	KINAXIS INC	0.008%	83.251%
2743	BQE CANT VAUDOI	0.008%	83.259%
2744	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	83.267%
2745	AVIGILON CORP C	0.008%	83.274%
2746	CENTERPOINT ENE	0.008%	83.282%
2747	VOPAK (KON)	0.008%	83.290%
2748	SGS SA-REG COMM	0.008%	83.297%
2749	SOUTH32 LTD	0.008%	83.305%
2750	LARSEN & TOUBRO	0.008%	83.313%
2751	JAPAN HOTEL REI	0.008%	83.321%
2752	TARO PHARMACEUT	0.008%	83.328%
2753	WABTEC CORP COMMON STOCK USD.01	0.008%	83.336%
2754	CHALLENGER FIN	0.008%	83.344%
2755	SEMTECH CORP	0.008%	83.351%
2756	PERNOD-RICARD	0.008%	83.359%
2757	COSCO PACIFIC	0.008%	83.367%
2758	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.008%	83.374%
2759	AMBEV SA	0.008%	83.382%
2760	SEALED AIR CORP COMMON STOCK USD.1	0.008%	83.390%
2761	CARDTRONICS PLC	0.008%	83.397%
2762	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	83.405%
2763	GRUPA LOTOS S.A	0.008%	83.413%
2764	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	83.420%
2765	TOPPAN PRINTING	0.008%	83.428%
2766	CARPENTER TECH	0.008%	83.436%
2767	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	83.443%
2768	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	83.451%
2769	INGENICO	0.008%	83.459%
2770	EDENRED	0.008%	83.466%
2771	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.008%	83.474%
2772	LUKOIL PJSC - A	0.008%	83.482%
2773	NGK SPARK PLUG	0.008%	83.489%
2774	BROWN-FORMAN CO	0.008%	83.497%
2775	VERIZON COMMUNI	0.008%	83.504%
2776	SEMICONDUCTOR M	0.008%	83.512%
2777	GETINGE AB, B S	0.008%	83.520%
2778	TENNECO AUTOMOT	0.008%	83.527%
2779	BANNER CORPORATION COMMON STOCK USD.01	0.008%	83.535%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	HAYS	0.008%	83.543%
2781	MEDIASET ESPANA	0.008%	83.550%
2782	CAPITACOMMERCIA	0.008%	83.558%
2783	JUNGHEINRICH -	0.008%	83.565%
2784	Straumann AG	0.008%	83.573%
2785	HOMESERVE PLC	0.008%	83.581%
2786	YOKOHAMA RUBBER	0.008%	83.588%
2787	BRAMBLES LIMITE	0.008%	83.596%
2788	ERICSSON (LM) TEL SP ADR ADR	0.008%	83.603%
2789	MAXIMUS INC COMMON STOCK	0.008%	83.611%
2790	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	83.618%
2791	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	83.626%
2792	GAMESA CORP TEC	0.008%	83.634%
2793	INFOSYS LTD SP ADR ADR	0.008%	83.641%
2794	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.649%
2795	EXPRESS SCRIPTS	0.008%	83.656%
2796	BECTON DICKINSON	0.008%	83.664%
2797	ALCOA CORP COMMON STOCK USD.01	0.008%	83.671%
2798	BONTERRA ENERGY	0.008%	83.679%
2799	YAMADA DENKI CO	0.008%	83.687%
2800	MO OCH DOMSJO A	0.008%	83.694%
2801	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.008%	83.702%
2802	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.008%	83.709%
2803	A.P. MOLLER-MAE	0.008%	83.717%
2804	CHINA COMMUNICA	0.008%	83.724%
2805	PHOENIX GROUP H	0.008%	83.732%
2806	MICHAEL KORS HO	0.008%	83.739%
2807	ROYAL UNIBREW A	0.008%	83.747%
2808	AUTOCANADA INC	0.008%	83.755%
2809	BHP BILLITON FI	0.008%	83.762%
2810	AMMB HOLDINGS B	0.008%	83.770%
2811	GILDEMEISTER AG	0.008%	83.777%
2812	HERSHEY FOODS C	0.008%	83.785%
2813	WPG HOLDINGS	0.008%	83.792%
2814	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.008%	83.800%
2815	WAL-MART DE MEX	0.008%	83.807%
2816	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.008%	83.815%
2817	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	83.822%
2818	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	83.830%
2819	WORLEYPARSONS	0.008%	83.837%
2820	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	83.845%
2821	GREAT WALL AUTO	0.008%	83.852%
2822	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	83.860%
2823	RESILIENT REIT	0.008%	83.867%
2824	SEABOARD CORP COMMON STOCK USD1.0	0.008%	83.875%
2825	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	83.882%
2826	SOTHEBY S COMMON STOCK USD.01	0.007%	83.890%
2827	INTEL CORP SR UNSECURED 07/20 2.45	0.007%	83.897%
2828	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	83.905%
2829	WATSCO INC COMMON STOCK USD.5	0.007%	83.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	CONDUENT INC COMMON STOCK USD.01	0.007%	83.920%
2831	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.007%	83.927%
2832	ROCKWELL COLLIN	0.007%	83.935%
2833	VIACOM INC SR UNSECURED 12/19 2.75	0.007%	83.942%
2834	ENDO INTERNATIO	0.007%	83.950%
2835	AMERICAN HONDA	0.007%	83.957%
2836	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.007%	83.965%
2837	TAKASHIMAYA CO	0.007%	83.972%
2838	CAPITALAND	0.007%	83.980%
2839	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.007%	83.987%
2840	AT+T INC SR UNSECURED 02/21 2.8	0.007%	83.994%
2841	CHINA EVERBRIGH	0.007%	84.002%
2842	SEIKO EPSON COR	0.007%	84.009%
2843	RLJ LODGING TRUST REIT	0.007%	84.017%
2844	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	84.024%
2845	PRYSMIAN SPA CO	0.007%	84.032%
2846	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	84.039%
2847	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.007%	84.046%
2848	CHAILEASE HOLDI	0.007%	84.054%
2849	KEYBANK NA/CLEV	0.007%	84.061%
2850	THALES SA	0.007%	84.069%
2851	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	84.076%
2852	WESTERN UNION CO COMMON STOCK USD.01	0.007%	84.084%
2853	SUEDZUCKER AG	0.007%	84.091%
2854	GATX CORP	0.007%	84.098%
2855	GAM HOLDING LTD	0.007%	84.106%
2856	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.007%	84.113%
2857	RESMED INC	0.007%	84.121%
2858	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.007%	84.128%
2859	GRIFOLS SA	0.007%	84.135%
2860	ALUMINA LTD	0.007%	84.143%
2861	BRADY(WH)	0.007%	84.150%
2862	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.007%	84.157%
2863	FAIRFAX MEDIA L	0.007%	84.165%
2864	BAYTEX ENERGY CORP COMMON STOCK	0.007%	84.172%
2865	EVERSOURCE ENER	0.007%	84.180%
2866	UNIVERSAL CORP	0.007%	84.187%
2867	TATA CONSULTANC	0.007%	84.194%
2868	UNIPOL GRUPPO F	0.007%	84.202%
2869	FERROGLOBE PLC	0.007%	84.209%
2870	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.216%
2871	STEPAN CO COMMON STOCK USD1.0	0.007%	84.224%
2872	PLAYTECH	0.007%	84.231%
2873	IBIDEN CO	0.007%	84.238%
2874	HAEMONETICS COR	0.007%	84.246%
2875	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	84.253%
2876	A P MOLLER - MA	0.007%	84.260%
2877	ROBERT HALF INT	0.007%	84.268%
2878	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	84.275%
2879	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	84.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	DAI NIPPON PRIN	0.007%	84.290%
2881	WORTHINGTON IND	0.007%	84.297%
2882	MAHINDRA &MAHIN	0.007%	84.304%
2883	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.007%	84.312%
2884	SECOM CO	0.007%	84.319%
2885	ABERTIS INFRAES	0.007%	84.326%
2886	ALLREAL HOLDING	0.007%	84.334%
2887	SWISS LIFE HLDG	0.007%	84.341%
2888	AURIZON HOLDING	0.007%	84.348%
2889	BENCHMARK ELECT	0.007%	84.356%
2890	CROMBIE REAL ES	0.007%	84.363%
2891	DAIICHI SANKYO	0.007%	84.370%
2892	BECTION DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	84.377%
2893	HIKMA PHARMACEU	0.007%	84.385%
2894	CATHAY PACIFIC	0.007%	84.392%
2895	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	84.399%
2896	NOVO NORDISK A/S SPONS ADR ADR	0.007%	84.407%
2897	VECTREN CORP COMMON STOCK	0.007%	84.414%
2898	COMPUTER MODELL	0.007%	84.421%
2899	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	84.428%
2900	RED HAT INC COMMON STOCK USD.0001	0.007%	84.436%
2901	ROTORK PLC	0.007%	84.443%
2902	GOME ELECTRICAL	0.007%	84.450%
2903	AIRCASTLE LTD	0.007%	84.458%
2904	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.465%
2905	VESUVIUS PLC	0.007%	84.472%
2906	DAICEL CHEM IND	0.007%	84.479%
2907	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.487%
2908	DILLARD DEPT ST	0.007%	84.494%
2909	SUZUKEN CO LTD	0.007%	84.501%
2910	QINETIQ GROUP P	0.007%	84.508%
2911	SOJITZ CORP COM	0.007%	84.515%
2912	ENSCO PLC CLASS	0.007%	84.523%
2913	KGHM POLSKA MIE	0.007%	84.530%
2914	AMCOR LIMITED	0.007%	84.537%
2915	OUTOKUMPU OY	0.007%	84.544%
2916	MITSUBISHI ESTA	0.007%	84.551%
2917	TATA MOTORS LTD	0.007%	84.559%
2918	OTP BANK PLC	0.007%	84.566%
2919	HKT TRUST	0.007%	84.573%
2920	ROWAN COMPANIES	0.007%	84.580%
2921	NTN CORPORATION	0.007%	84.587%
2922	SAMSONITE INTL	0.007%	84.594%
2923	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.007%	84.602%
2924	MCKESSON CORP SR UNSECURED 03/21 4.75	0.007%	84.609%
2925	WALKER + DUNLOP INC COMMON STOCK	0.007%	84.616%
2926	GEN COMMUNICATI	0.007%	84.623%
2927	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	84.630%
2928	MMI HOLDINGS LT	0.007%	84.637%
2929	II VI INC COMMON STOCK	0.007%	84.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	NOK CORP	0.007%	84.652%
2931	ALTIUS MINERALS	0.007%	84.659%
2932	NIPPON EXPRESS	0.007%	84.666%
2933	POU CHEN	0.007%	84.673%
2934	IT HOLDINGS COR	0.007%	84.680%
2935	SANWA SHUTTER C	0.007%	84.688%
2936	SYNAPTICS INC COMMON STOCK USD.001	0.007%	84.695%
2937	SUZANO PAPEL E	0.007%	84.702%
2938	BEKAERT SA	0.007%	84.709%
2939	PUBLIC BNK-LOCA	0.007%	84.716%
2940	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	84.723%
2941	RENASANT CORP COMMON STOCK USD5.0	0.007%	84.730%
2942	BODYCOTE PLC	0.007%	84.737%
2943	ROGERS CORP COMMON STOCK USD1.0	0.007%	84.744%
2944	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	84.752%
2945	PGE POLSKA GRUP	0.007%	84.759%
2946	NOW INC COMMON STOCK USD.01	0.007%	84.766%
2947	NEX GROUP PLC	0.007%	84.773%
2948	BUZZI UNICEM SP	0.007%	84.780%
2949	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.787%
2950	GREIF INC CL A COMMON STOCK	0.007%	84.794%
2951	ASUSTEK COMPUTE	0.007%	84.801%
2952	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	84.808%
2953	DAINIPPON SCREE	0.007%	84.815%
2954	KULICKE&SOFFA I	0.007%	84.823%
2955	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	84.830%
2956	CREDIT SAISON C	0.007%	84.837%
2957	VENTURE CORP	0.007%	84.844%
2958	PORTO SEGURO SA	0.007%	84.851%
2959	HOPEWELL HLDGS	0.007%	84.858%
2960	ESCORTS LTD	0.007%	84.865%
2961	ASML HOLDING NV	0.007%	84.872%
2962	BEIJING CAPITAL	0.007%	84.879%
2963	YARA INTERNATIO	0.007%	84.886%
2964	ASM INTL NV	0.007%	84.893%
2965	FILA KOREA LTD	0.007%	84.900%
2966	SASOL	0.007%	84.907%
2967	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.007%	84.914%
2968	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	84.921%
2969	TELKOM GROUP LT	0.007%	84.928%
2970	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.007%	84.935%
2971	SIMS GROUP LTD	0.007%	84.942%
2972	NIPPON PAPER IN	0.007%	84.949%
2973	CHINA CITIC BK	0.007%	84.956%
2974	ACTIVIA PROPERT	0.007%	84.963%
2975	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.970%
2976	LANCASTER COLON	0.007%	84.977%
2977	CIENA CORP COMMON STOCK USD.01	0.007%	84.984%
2978	BRITISH SKY BRO	0.007%	84.991%
2979	VOLVO AB	0.007%	84.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	SHANGRI-LA ASIA	0.007%	85.005%
2981	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.012%
2982	TAISEI CORP	0.007%	85.019%
2983	VIASAT INC COMMON STOCK USD.0001	0.007%	85.026%
2984	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	85.033%
2985	STAMPS.COM INC COMMON STOCK USD.001	0.007%	85.040%
2986	GVC HOLDINGS PL	0.007%	85.047%
2987	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	85.054%
2988	CAIRN ENERGY PL	0.007%	85.061%
2989	RUBIS	0.007%	85.068%
2990	AENA SA	0.007%	85.075%
2991	NINE DRAGONS PA	0.007%	85.082%
2992	ACADIA REALTY TRUST REIT USD.001	0.007%	85.089%
2993	Alten	0.007%	85.096%
2994	ASHIKAGA HOLDIN	0.007%	85.102%
2995	WISTRON CORP	0.007%	85.109%
2996	MERLIN ENTERTAI	0.007%	85.116%
2997	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.123%
2998	NIBE INDUSTRIER	0.007%	85.130%
2999	TOYODA GOSEI	0.007%	85.137%
3000	BROOKS AUTOMATI	0.007%	85.144%
3001	ISS A/S	0.007%	85.151%
3002	WASHINGTON REIT REIT USD.01	0.007%	85.158%
3003	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	85.165%
3004	ULTRAPAR PARTIC	0.007%	85.172%
3005	GRUBHUB INC COMMON STOCK USD.0001	0.007%	85.178%
3006	EASYJET	0.007%	85.185%
3007	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	85.192%
3008	FBL FINANCIAL G	0.007%	85.199%
3009	HOYA CORP	0.007%	85.206%
3010	WALGREEN BOOTS	0.007%	85.213%
3011	TIETO CORP OYJ	0.007%	85.220%
3012	TRINSEO SA	0.007%	85.227%
3013	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	85.233%
3014	SHUTTERFLY INC	0.007%	85.240%
3015	ADANI PORT & SE	0.007%	85.247%
3016	CHONGQING RURAL	0.007%	85.254%
3017	SUMITOMO OSAKA	0.007%	85.261%
3018	ELEMENTIS (1998	0.007%	85.268%
3019	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	85.275%
3020	SALZGITTER AG	0.007%	85.282%
3021	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.007%	85.288%
3022	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.295%
3023	KYOCERA CORP SPONS ADR ADR	0.007%	85.302%
3024	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	85.309%
3025	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	85.316%
3026	BRUKER CORP COMMON STOCK USD.01	0.007%	85.323%
3027	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.329%
3028	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	85.336%
3029	STATE BK OF IND	0.007%	85.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	TRANSURBAN GROU	0.007%	85.350%
3031	GUANGZHOU R&F P	0.007%	85.357%
3032	COFINIMMO	0.007%	85.364%
3033	BARCLAYS PLC	0.007%	85.370%
3034	NIPPON ELEC GLA	0.007%	85.377%
3035	HP INC SR UNSECURED 06/21 4.3	0.007%	85.384%
3036	CONCORDIA FINAN	0.007%	85.391%
3037	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.398%
3038	CHINA RESOURCES	0.007%	85.405%
3039	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.411%
3040	ILLUMINA INC	0.007%	85.418%
3041	PRA GROUP INC COMMON STOCK USD.01	0.007%	85.425%
3042	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	85.432%
3043	GLANBIA PLC	0.007%	85.439%
3044	CLICLS GROUP	0.007%	85.445%
3045	NAMCO BANDAI HO	0.007%	85.452%
3046	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	85.459%
3047	KBR INC COMMON STOCK USD.001	0.007%	85.466%
3048	SULZER AG	0.007%	85.473%
3049	GRANITE CONST	0.007%	85.479%
3050	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.486%
3051	BEIJING ENTERPR	0.007%	85.493%
3052	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	85.500%
3053	ATHABASCA OIL C	0.007%	85.506%
3054	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	85.513%
3055	BK OF KYOTO	0.007%	85.520%
3056	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	85.527%
3057	SEEK LTD.	0.007%	85.534%
3058	SCHRODERS PLC	0.007%	85.540%
3059	EVOLUTION MININ	0.007%	85.547%
3060	DAITO TRUST CON	0.007%	85.554%
3061	ELECTRONICS	0.007%	85.561%
3062	AES CORP/VA SR UNSECURED 07/21 7.375	0.007%	85.567%
3063	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	85.574%
3064	MDU RES GROUP I	0.007%	85.581%
3065	SIMCORP A/S	0.007%	85.588%
3066	ORORA LTD	0.007%	85.594%
3067	CLEANAWAY WASTE	0.007%	85.601%
3068	TOYOTA INDUSTRI	0.007%	85.608%
3069	TOKYO TATEMONO	0.007%	85.614%
3070	AXEL SPRINGER A	0.007%	85.621%
3071	GROUP 1 AUTO	0.007%	85.628%
3072	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.635%
3073	AVX CORP COMMON STOCK USD.01	0.007%	85.641%
3074	KOSMOS ENERGY L	0.007%	85.648%
3075	HK & CHINA GAS	0.007%	85.655%
3076	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	85.661%
3077	AUTO TRADER GRO	0.007%	85.668%
3078	CITIZEN WATCH C	0.007%	85.675%
3079	OSI SYSTEMS INC	0.007%	85.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	FERRO CORP	0.007%	85.688%
3081	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	85.695%
3082	CAPITEC BANK HL	0.007%	85.702%
3083	E-MART CO. LTD.	0.007%	85.708%
3084	AJINOMOTO CO IN	0.007%	85.715%
3085	CINEWORLD GROUP	0.007%	85.722%
3086	E L FINL CORP L	0.007%	85.728%
3087	SINOPAC HLDG	0.007%	85.735%
3088	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	85.742%
3089	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.007%	85.748%
3090	PLEXUS CORP COMMON STOCK USD.01	0.007%	85.755%
3091	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	85.762%
3092	TAIWAN CEMENT	0.007%	85.768%
3093	MORI SEIKI CO	0.007%	85.775%
3094	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	85.781%
3095	LEONS FURNITURE	0.007%	85.788%
3096	KASIKORNBANK PL	0.007%	85.795%
3097	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	85.801%
3098	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	85.808%
3099	COCA-COLA BOTTL	0.007%	85.815%
3100	RIGHTMOVE GROUP	0.007%	85.821%
3101	KNOWLES CORP COMMON STOCK USD.01	0.007%	85.828%
3102	WIPRO	0.007%	85.835%
3103	SCHOUW & CO	0.007%	85.841%
3104	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.007%	85.848%
3105	KERRY PROPRTIE	0.007%	85.854%
3106	NEOPOST	0.007%	85.861%
3107	AMER NATL INS	0.007%	85.868%
3108	EUROFINS SCIENT	0.007%	85.874%
3109	OIL SEARCH LTD	0.007%	85.881%
3110	ABN AMRO GROUP	0.007%	85.888%
3111	EBARA CORP	0.007%	85.894%
3112	BADGER DAYLIGHT	0.007%	85.901%
3113	KURITA WATER IN	0.007%	85.907%
3114	PEBBLEBROOK HOT	0.007%	85.914%
3115	WEIR GROUP	0.007%	85.921%
3116	GEMALTO NV	0.007%	85.927%
3117	KOREA INVESTMEN	0.007%	85.934%
3118	ZILLOW GROUP INC C COMMON STOCK	0.007%	85.940%
3119	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	85.947%
3120	FIRST MERCHANTS CORP COMMON STOCK	0.007%	85.954%
3121	VALIANT HOLDING	0.007%	85.960%
3122	SPX FLOW INC COMMON STOCK USD.01	0.007%	85.967%
3123	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	85.973%
3124	YY INC ADR ADR USD.00001	0.007%	85.980%
3125	DEVON ENERGY CORP COMMON STOCK USD.1	0.007%	85.986%
3126	HITACHI METALS	0.007%	85.993%
3127	SUMITOMO METAL	0.007%	86.000%
3128	NELNET INC CL A COMMON STOCK USD.01	0.007%	86.006%
3129	BRILLIANCE CHIN	0.007%	86.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	ANSELL LTD	0.007%	86.019%
3131	MUELLER WATER P	0.007%	86.026%
3132	T IS BANKASI	0.007%	86.032%
3133	MACK CALI REALTY CORP REIT USD.01	0.007%	86.039%
3134	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	86.045%
3135	HUTCHISON PORT	0.007%	86.052%
3136	BRAIT SA	0.007%	86.059%
3137	DOWA HOLDING CO	0.007%	86.065%
3138	CH ROBINSON WOR	0.007%	86.072%
3139	DAELIM INDUSTRI	0.007%	86.078%
3140	ALTRAN TECHNOLO	0.007%	86.085%
3141	SIHUAN PHARMACE	0.007%	86.091%
3142	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	86.098%
3143	NIKON CORP	0.007%	86.104%
3144	CHINA CINDA ASS	0.007%	86.111%
3145	CASIO COMPUTER	0.007%	86.117%
3146	CALATLANTIC GRO	0.007%	86.124%
3147	SJM HOLDINGS LT	0.007%	86.130%
3148	ALTICE NV CLAS	0.007%	86.137%
3149	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	86.143%
3150	ROCKWOOL INTL	0.006%	86.150%
3151	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.006%	86.156%
3152	TOWNE BANK COMMON STOCK USD1.667	0.006%	86.163%
3153	YTL CORP	0.006%	86.169%
3154	TRYGVESTA AS	0.006%	86.176%
3155	CANARA BANK	0.006%	86.182%
3156	FOSUN INTERNATI	0.006%	86.189%
3157	CREST NICHOLSON	0.006%	86.195%
3158	IDEA CELLULAR L	0.006%	86.202%
3159	NORSK HYDRO AS	0.006%	86.208%
3160	VALENER INC	0.006%	86.215%
3161	PROSIEBENSAT.1	0.006%	86.221%
3162	GRUPO AEROPORTU	0.006%	86.228%
3163	NCR CORP	0.006%	86.234%
3164	NORTHVIEW APART	0.006%	86.240%
3165	ARCA CONTINEN	0.006%	86.247%
3166	ADARO ENERGY TB	0.006%	86.253%
3167	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	86.260%
3168	CHEMOURS CO/THE COMMON STOCK	0.006%	86.266%
3169	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	86.273%
3170	WEBMD HEALTH CORP COMMON STOCK USD.01	0.006%	86.279%
3171	YAMAGUCHI FINAN	0.006%	86.286%
3172	NORDSTROM INC COMMON STOCK	0.006%	86.292%
3173	CHICO'S FAS INC	0.006%	86.299%
3174	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.305%
3175	LG HOUSEHOLD HE	0.006%	86.311%
3176	TOYO TIRE & RUB	0.006%	86.318%
3177	VONTOBEL HLDGS	0.006%	86.324%
3178	SANTOS LIMITED	0.006%	86.331%
3179	IJM CORP BERHAD	0.006%	86.337%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	CJ CHEILJEDANG	0.006%	86.344%
3181	NWS HOLDINGS LT	0.006%	86.350%
3182	YUANTA FINL HOL	0.006%	86.356%
3183	HIGH LINER FOOD	0.006%	86.363%
3184	VERINT SYSTEMS	0.006%	86.369%
3185	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	86.376%
3186	MULTI COLOR CORP COMMON STOCK	0.006%	86.382%
3187	EXELON CORP SR UNSECURED 12/20 5.15	0.006%	86.388%
3188	CHINA MEDICAL S	0.006%	86.395%
3189	FUJI ELECTRIC C	0.006%	86.401%
3190	OZ MINERALS LTD	0.006%	86.408%
3191	AGL ENERGY LTD	0.006%	86.414%
3192	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	86.420%
3193	DDR CORP REIT USD.1	0.006%	86.427%
3194	TECHTRONIC INDU	0.006%	86.433%
3195	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	86.440%
3196	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	86.446%
3197	WESBANCO INC COMMON STOCK USD2.0833	0.006%	86.452%
3198	O'REILLY AUTOMO	0.006%	86.459%
3199	SECURITAS	0.006%	86.465%
3200	SKY CITY	0.006%	86.471%
3201	BIOVERATIV INC COMMON STOCK USD.001	0.006%	86.478%
3202	WACKER CHEMIE A	0.006%	86.484%
3203	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.490%
3204	EUROCOMMERCIAL	0.006%	86.497%
3205	NOF CORP	0.006%	86.503%
3206	MTR CORP	0.006%	86.509%
3207	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	86.516%
3208	DUERR AG	0.006%	86.522%
3209	BELIMO HOLDING	0.006%	86.528%
3210	DONALDSON CO IN	0.006%	86.535%
3211	YAMATO HOLDINGS	0.006%	86.541%
3212	CSR LIMITED	0.006%	86.547%
3213	SUL AMERICA SA	0.006%	86.554%
3214	ADMIRAL GROUP	0.006%	86.560%
3215	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	86.566%
3216	AT+T INC SR UNSECURED 02/21 4.6	0.006%	86.573%
3217	CALFRAC WELL SE	0.006%	86.579%
3218	LLOYD THOMPSON	0.006%	86.585%
3219	SPROTT INC COMM	0.006%	86.591%
3220	SHIN KONG FINL	0.006%	86.598%
3221	NIPPON KAYAKU C	0.006%	86.604%
3222	PRICESMART INC	0.006%	86.610%
3223	TSUMURA & CO	0.006%	86.617%
3224	PROGRESS ENERGY	0.006%	86.623%
3225	LOGAN PROPERTY	0.006%	86.629%
3226	OWENS-ILLINOIS	0.006%	86.635%
3227	SAMSUNG HEAVY	0.006%	86.642%
3228	GREENCORE GROUP	0.006%	86.648%
3229	VICTREX PLC	0.006%	86.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	TKH GROUP NV DU	0.006%	86.661%
3231	CAPSTONE MINING	0.006%	86.667%
3232	JD.COM INC ADR ADR USD.00002	0.006%	86.673%
3233	ABB LTD SPON ADR ADR	0.006%	86.679%
3234	MERITZ SECURITI	0.006%	86.686%
3235	STATOIL ASA SPON ADR ADR	0.006%	86.692%
3236	CIMAREX ENERGY CO COMMON STOCK USD.01	0.006%	86.698%
3237	BIOMERIEUX	0.006%	86.704%
3238	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	86.711%
3239	SHENZHEN INVEST	0.006%	86.717%
3240	HITACHI CHEMICA	0.006%	86.723%
3241	JAMES HARDIE IN	0.006%	86.729%
3242	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.006%	86.736%
3243	LENNAR CORP 4.7	0.006%	86.742%
3244	SUMITOMO FOREST	0.006%	86.748%
3245	LIFE HEALTHCARE	0.006%	86.754%
3246	NCC AB-B	0.006%	86.761%
3247	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	86.767%
3248	BROCADE COMMUNI	0.006%	86.773%
3249	IMPALA PLATINUM	0.006%	86.779%
3250	PENNON GROUP	0.006%	86.785%
3251	WGL HOLDINGS INC COMMON STOCK	0.006%	86.792%
3252	ENI	0.006%	86.798%
3253	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.006%	86.804%
3254	ATMOS ENERGY CO	0.006%	86.810%
3255	ENTEL EMP NAC T	0.006%	86.816%
3256	ALFA LAVAL AB	0.006%	86.822%
3257	S-OIL CORPORATI	0.006%	86.829%
3258	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.835%
3259	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	86.841%
3260	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	86.847%
3261	NABTESCO CORP	0.006%	86.853%
3262	SAGE GROUP PLC/	0.006%	86.859%
3263	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	86.866%
3264	ADTRAN INC	0.006%	86.872%
3265	JD SPORTS FASHI	0.006%	86.878%
3266	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	86.884%
3267	SUNNY OPTICAL T	0.006%	86.890%
3268	MAPLETREE COMME	0.006%	86.896%
3269	LANDSTAR SYSTEM	0.006%	86.902%
3270	TATA STEEL LIMI	0.006%	86.908%
3271	SCHOLASTIC CORP	0.006%	86.914%
3272	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.921%
3273	DGB FINANCIAL G	0.006%	86.927%
3274	METHODE ELEC IN	0.006%	86.933%
3275	AMBU A/S	0.006%	86.939%
3276	TORO CO	0.006%	86.945%
3277	ADELAIDE BRIGHT	0.006%	86.951%
3278	BOVIS HOMES GRO	0.006%	86.957%
3279	SCANA CORP COMMON STOCK	0.006%	86.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	JINDAL STEEL &	0.006%	86.969%
3281	CEAT LTD	0.006%	86.975%
3282	JAPAN LOGISTICS	0.006%	86.981%
3283	VALMET CORP	0.006%	86.987%
3284	SRC ENERGY INC COMMON STOCK USD.001	0.006%	86.994%
3285	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.000%
3286	NEWMARKET CORP COMMON STOCK	0.006%	87.006%
3287	COGNEX CORP	0.006%	87.012%
3288	SNAM SPA	0.006%	87.018%
3289	CHIBA BANK	0.006%	87.024%
3290	ACXIOM CORP COMMON STOCK USD.1	0.006%	87.030%
3291	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	87.036%
3292	SARTORIUS AG-VO	0.006%	87.042%
3293	BANCA MEDIOLANU	0.006%	87.048%
3294	FRONTIER REIT	0.006%	87.054%
3295	FUCHS PETROLUB	0.006%	87.060%
3296	MATSON INC COMMON STOCK	0.006%	87.066%
3297	BRF SA ADR ADR	0.006%	87.072%
3298	DENTSU INC.	0.006%	87.078%
3299	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	87.084%
3300	KANEKA CORP	0.006%	87.090%
3301	SOFTWARE AG DAR	0.006%	87.096%
3302	KYUSHU FINANCA	0.006%	87.102%
3303	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.108%
3304	ALLEGIANT TRAVE	0.006%	87.115%
3305	ALSEA SAB DE CV	0.006%	87.121%
3306	IDACORP INC COMMON STOCK	0.006%	87.127%
3307	SABINA SILVER C	0.006%	87.133%
3308	SINO-OCEAN LAND	0.006%	87.139%
3309	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	87.145%
3310	MCDERMOTT INTL	0.006%	87.151%
3311	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	87.157%
3312	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.163%
3313	NTT DATA	0.006%	87.169%
3314	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.175%
3315	FAST RETAILING	0.006%	87.181%
3316	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	87.187%
3317	KAZAKHMYS PLC	0.006%	87.193%
3318	PETRONET LNG LT	0.006%	87.199%
3319	MORINAGA MILK I	0.006%	87.205%
3320	COCHLEAR LTD	0.006%	87.211%
3321	METCASH LTD	0.006%	87.217%
3322	TECH MAHINDRA L	0.006%	87.223%
3323	TALANX AG	0.006%	87.229%
3324	CONTINENTAL GOL	0.006%	87.235%
3325	CORE-MARK HLDG	0.006%	87.241%
3326	SEI INVESTMENT	0.006%	87.247%
3327	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	87.253%
3328	FORWARD AIR COR	0.006%	87.259%
3329	MORNINGSTAR INC COMMON STOCK	0.006%	87.265%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	REDROW	0.006%	87.271%
3331	GS YUASA CORP	0.006%	87.276%
3332	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.006%	87.282%
3333	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	87.288%
3334	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	87.294%
3335	LAM RESEARCH CO	0.006%	87.300%
3336	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	87.306%
3337	EQT CORPORATION	0.006%	87.312%
3338	BPCE SA COMPANY GUAR 07/19 2.5	0.006%	87.318%
3339	SAMSUNG SECS CO	0.006%	87.324%
3340	DAIDO STEEL CO	0.006%	87.330%
3341	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.006%	87.336%
3342	AZZ INC COMMON STOCK USD1.0	0.006%	87.342%
3343	EMPRESA BRASILE	0.006%	87.348%
3344	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	87.354%
3345	NEXANS	0.006%	87.360%
3346	GUNMA BANK	0.006%	87.365%
3347	MAKITA CORP	0.006%	87.371%
3348	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	87.377%
3349	STEELCASE INC	0.006%	87.383%
3350	N B T BANCORP INC COMMON STOCK USD.01	0.006%	87.389%
3351	INTERFACE INC COMMON STOCK USD.1	0.006%	87.395%
3352	CSRA INC COMMON STOCK USD.001	0.006%	87.401%
3353	L BRANDS INC COMMON STOCK USD.5	0.006%	87.407%
3354	INTERCONTINENTAL HOTELS ADR ADR	0.006%	87.413%
3355	HARSCO CORP	0.006%	87.419%
3356	GAIL INDIA LTD	0.006%	87.424%
3357	LOGITECH INTERN	0.006%	87.430%
3358	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	87.436%
3359	NEW ORIENTAL ED	0.006%	87.442%
3360	DORMA+KABA HOLD	0.006%	87.448%
3361	UNITED UTILITIE	0.006%	87.454%
3362	SINOPHARM GROUP	0.006%	87.460%
3363	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	87.466%
3364	POWER ASSETS HO	0.006%	87.471%
3365	SOPRA	0.006%	87.477%
3366	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	87.483%
3367	POOL CORP COMMON STOCK USD.001	0.006%	87.489%
3368	ENERGIAS DE POR	0.006%	87.495%
3369	CATTOLICA ASSIC	0.006%	87.501%
3370	PSEG POWER	0.006%	87.507%
3371	DAILY MAIL&GEN	0.006%	87.512%
3372	BENESSE CORP	0.006%	87.518%
3373	HUANENG RENEWAB	0.006%	87.524%
3374	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	87.530%
3375	SANKYU INC	0.006%	87.536%
3376	DISTRIBUIDORA I	0.006%	87.542%
3377	ANTA SPORTS PRO	0.006%	87.547%
3378	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.553%
3379	BOLLORE	0.006%	87.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	NOVATEK MICROEL	0.006%	87.565%
3381	HACHIJUNI BANK	0.006%	87.571%
3382	PRIMARY HEALTH	0.006%	87.577%
3383	TAIYO YUDEN CO	0.006%	87.582%
3384	SHANGHAI INDL	0.006%	87.588%
3385	LOJAS AMERICANA	0.006%	87.594%
3386	ZEON CO	0.006%	87.600%
3387	FORBO HLDG	0.006%	87.606%
3388	SONIC HEALTHCAR	0.006%	87.611%
3389	SERVICEMASTER G	0.006%	87.617%
3390	TRIUMPH GROUP I	0.006%	87.623%
3391	SYNTHOMER PLC	0.006%	87.629%
3392	WABASH NATIONAL	0.006%	87.635%
3393	CORE LABORATORI	0.006%	87.640%
3394	LONDON STOCK EX	0.006%	87.646%
3395	HIROSHIMA BANK	0.006%	87.652%
3396	MORI HILLS REIT	0.006%	87.658%
3397	AIR WATER INC.	0.006%	87.664%
3398	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	87.669%
3399	BILFINGER BERGE	0.006%	87.675%
3400	ISETAN MITSUKOS	0.006%	87.681%
3401	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.687%
3402	ITV PLC	0.006%	87.692%
3403	GENTERA SAB DE	0.006%	87.698%
3404	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	87.704%
3405	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	87.710%
3406	INFINERA CORP	0.006%	87.716%
3407	ORIENT OVERSEAS	0.006%	87.721%
3408	BANK OF GEORGIA	0.006%	87.727%
3409	FISHER & PAYKEL	0.006%	87.733%
3410	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.739%
3411	QUALICORP SA	0.006%	87.744%
3412	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	87.750%
3413	LIQUOR STORES N	0.006%	87.756%
3414	BUWOG AG	0.006%	87.761%
3415	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	87.767%
3416	CNP ASSURANCES	0.006%	87.773%
3417	COMFORT SYSTEMS	0.006%	87.779%
3418	SHISEIDO CO	0.006%	87.784%
3419	VONAGE HLDGS CO	0.006%	87.790%
3420	NIDEC CORPORATI	0.006%	87.796%
3421	INDUSTRIAL BANK	0.006%	87.802%
3422	TOPDANMARK A/S	0.006%	87.807%
3423	K'S HOLDINGS	0.006%	87.813%
3424	MAGELLAN AEROSP	0.006%	87.819%
3425	HYUNDAI DS,NEW	0.006%	87.824%
3426	Samsung Life In	0.006%	87.830%
3427	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	87.836%
3428	ACUITY BRANDS INC COMMON STOCK USD.01	0.006%	87.841%
3429	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.853%
3431	WERELDHAVE NV	0.006%	87.859%
3432	CHICAGO BRIDGE	0.006%	87.864%
3433	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	87.870%
3434	INVESTA OFFICE	0.006%	87.876%
3435	SHENZHOU INT GR	0.006%	87.881%
3436	WACOAL CORP	0.006%	87.887%
3437	KEIHAN ELECTRIC	0.006%	87.893%
3438	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	87.898%
3439	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	87.904%
3440	RICHMONT MINES INC COMMON STOCK	0.006%	87.910%
3441	RLI CORP COMMON STOCK USD1.0	0.006%	87.915%
3442	FEDERAL BANK LT	0.006%	87.921%
3443	CRANSWICK	0.006%	87.927%
3444	KILLAM APART RE	0.006%	87.932%
3445	ESSENTRA PLC	0.006%	87.938%
3446	NTT DOCOMO INC SPON ADR ADR	0.006%	87.944%
3447	LARGAN PRECISIO	0.006%	87.949%
3448	HOCHTIEF AG	0.006%	87.955%
3449	China Mengniu D	0.006%	87.960%
3450	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	87.966%
3451	BANCFIRST CORP	0.006%	87.972%
3452	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	87.977%
3453	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.983%
3454	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	87.989%
3455	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.994%
3456	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.006%	88.000%
3457	77TH BANK	0.006%	88.006%
3458	CHANG HWA COMME	0.006%	88.011%
3459	TAURON POLSKA E	0.006%	88.017%
3460	CHARTER HALL GR	0.006%	88.022%
3461	AAR CORP	0.006%	88.028%
3462	XINYI GLASS HOL	0.006%	88.034%
3463	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.006%	88.039%
3464	WOOLWORTHS HLDG	0.006%	88.045%
3465	ALLIANT ENERGY	0.006%	88.051%
3466	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.006%	88.056%
3467	SUEZ ENVIRONMEN	0.006%	88.062%
3468	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	88.067%
3469	HINO MOTORS	0.006%	88.073%
3470	FIBRIA CELULOSE SA SPON ADR ADR	0.006%	88.079%
3471	POWER FINANCE C	0.006%	88.084%
3472	ALLETE INC	0.006%	88.090%
3473	TOKYO GAS CO	0.006%	88.095%
3474	AES CORP COMMON STOCK USD.01	0.006%	88.101%
3475	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.006%	88.106%
3476	BE SEMICONDUCTO	0.006%	88.112%
3477	CIPLA LTD	0.006%	88.118%
3478	BNC BANCORP COMMON STOCK	0.006%	88.123%
3479	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	88.129%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	BOB EVANS FARMS	0.006%	88.134%
3481	UTD O/S LAND	0.006%	88.140%
3482	VERISIGN	0.006%	88.145%
3483	GRAINCORP LTD	0.006%	88.151%
3484	SWISS PRIME SIT	0.006%	88.157%
3485	HEROUX DEVTEK	0.006%	88.162%
3486	TPK HOLDINGS CO	0.006%	88.168%
3487	PARK NATIONAL CORP COMMON STOCK	0.006%	88.173%
3488	ELIOR	0.006%	88.179%
3489	CRH MEDICAL COR	0.006%	88.184%
3490	HENKEL KGAA-PRE	0.006%	88.190%
3491	SSAB SVENSKT ST	0.006%	88.195%
3492	KYUDENKO CORP	0.006%	88.201%
3493	CRH (DUBLIN)	0.006%	88.206%
3494	JAZZ PHARMACEUT	0.006%	88.212%
3495	ONE GAS INC COMMON STOCK	0.006%	88.217%
3496	LANDWIRT RENTEN	0.006%	88.223%
3497	IDEMITSU KOSAN	0.006%	88.228%
3498	NIPPON ACCOMMOD	0.006%	88.234%
3499	ALSTRIA OFFICE	0.005%	88.239%
3500	NASPERS LIMITED	0.005%	88.245%
3501	HEICO CORP	0.005%	88.250%
3502	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	88.256%
3503	KENEDIX REALTY	0.005%	88.261%
3504	BANCOLOMBIA SA	0.005%	88.267%
3505	CENTURY TOKYO	0.005%	88.272%
3506	MTY FOOD GROUP	0.005%	88.278%
3507	MORINAGA & CO	0.005%	88.283%
3508	LTC PROPERTIES	0.005%	88.289%
3509	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.005%	88.294%
3510	NIFCO INC	0.005%	88.300%
3511	INSURANCE AUSTR	0.005%	88.305%
3512	CIA BRASILEIRA	0.005%	88.311%
3513	AU OPTRONICS CO	0.005%	88.316%
3514	LANCASHIRE HLDG	0.005%	88.322%
3515	CORBION NV	0.005%	88.327%
3516	OCI	0.005%	88.333%
3517	WEIS MARKETS IN	0.005%	88.338%
3518	UTD INTERNET AG	0.005%	88.343%
3519	CENCOSUD SA	0.005%	88.349%
3520	LEOPALACE 21	0.005%	88.354%
3521	MUELLER INDS IN	0.005%	88.360%
3522	JUST ENERGY GROUP INC COMMON STOCK	0.005%	88.365%
3523	BEIJING ENT WAT	0.005%	88.371%
3524	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.376%
3525	AMEC FOSTER	0.005%	88.382%
3526	JAPAN EXCHANGE	0.005%	88.387%
3527	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.393%
3528	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.398%
3529	JSR CORPORATION	0.005%	88.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.409%
3531	ORKLA ASA	0.005%	88.414%
3532	TESSENDERLO CHE	0.005%	88.420%
3533	SCHWEITER TECH	0.005%	88.425%
3534	KRATON CORP COMMON STOCK USD.01	0.005%	88.431%
3535	POWERTECH TECHN	0.005%	88.436%
3536	PIZZA PIZZA ROY	0.005%	88.441%
3537	DIPLOMA (NEW)	0.005%	88.447%
3538	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.452%
3539	FUJITSU GENERAL	0.005%	88.458%
3540	SIG	0.005%	88.463%
3541	PCCW LIMITED	0.005%	88.469%
3542	EMBRAER SA SPON ADR ADR	0.005%	88.474%
3543	SEVEN BANK LTD.	0.005%	88.479%
3544	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.485%
3545	SWATCH GROUP AG	0.005%	88.490%
3546	PARAGON GROUP O	0.005%	88.496%
3547	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	88.501%
3548	F5 NETWORKS INC COMMON STOCK	0.005%	88.506%
3549	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	88.512%
3550	MIDDLEBY CORP COMMON STOCK USD.01	0.005%	88.517%
3551	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	88.523%
3552	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	88.528%
3553	DRAX GROUP PLC	0.005%	88.533%
3554	TOPCON CORPORAT	0.005%	88.539%
3555	CHINA DEVELOPME	0.005%	88.544%
3556	NETGEAR INC COMMON STOCK USD.001	0.005%	88.549%
3557	FIERA SCEPTRE I	0.005%	88.555%
3558	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.560%
3559	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	88.565%
3560	ICA GRUPPEN AB	0.005%	88.571%
3561	VISCOFAN SA	0.005%	88.576%
3562	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	88.582%
3563	TOYOBO CO	0.005%	88.587%
3564	PEOPLE'S INSURA	0.005%	88.592%
3565	IYO BANK	0.005%	88.598%
3566	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.603%
3567	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	88.608%
3568	GPE EUROTUNNEL	0.005%	88.614%
3569	PRIVATEBANCORP INC COMMON STOCK	0.005%	88.619%
3570	AMEDISYS INC COMMON STOCK USD.001	0.005%	88.624%
3571	LEE & MAN PAPER	0.005%	88.630%
3572	ENN ENERGY HOLD	0.005%	88.635%
3573	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	88.640%
3574	WAREHOUSES DE P	0.005%	88.646%
3575	PORTUCEL EMPRES	0.005%	88.651%
3576	SM ENERGY CO COMMON STOCK USD.01	0.005%	88.656%
3577	ARGONAUT GOLD I	0.005%	88.662%
3578	KONAMI CO	0.005%	88.667%
3579	EMMI AG	0.005%	88.672%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	88.678%
3581	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	88.683%
3582	ADVANTEST	0.005%	88.688%
3583	NORDSON CORP COMMON STOCK	0.005%	88.694%
3584	HITACHI CAPITAL	0.005%	88.699%
3585	WESTERN REFININ	0.005%	88.704%
3586	SELECT INCOME REIT REIT USD.01	0.005%	88.710%
3587	GRAFTON GROUP P	0.005%	88.715%
3588	MBIA INC	0.005%	88.720%
3589	AWA BANK	0.005%	88.725%
3590	CHINA GAS HOLDI	0.005%	88.731%
3591	KAMIGUMI CO	0.005%	88.736%
3592	CHUGOKU BANK	0.005%	88.741%
3593	ISRAEL DISCOUNT	0.005%	88.747%
3594	YAMAHA CORP	0.005%	88.752%
3595	CALERES INC COMMON STOCK USD.01	0.005%	88.757%
3596	NITORI CO LTD	0.005%	88.763%
3597	BYD ELECTRONIC	0.005%	88.768%
3598	FACTSET RESEARC	0.005%	88.773%
3599	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.778%
3600	SHIMIZU CORP	0.005%	88.784%
3601	PKO BANK POLSKI	0.005%	88.789%
3602	MAEDA CORP	0.005%	88.794%
3603	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.800%
3604	ACCTON	0.005%	88.805%
3605	KUBOTA CORP	0.005%	88.810%
3606	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.815%
3607	PSP SWISS PROPE	0.005%	88.821%
3608	KANSAI ELEC POW	0.005%	88.826%
3609	PENTA OCEAN CON	0.005%	88.831%
3610	CABELA S INC COMMON STOCK USD.01	0.005%	88.836%
3611	WEICHAJ POWER-H	0.005%	88.842%
3612	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.847%
3613	AMERICA MOVIL S	0.005%	88.852%
3614	CAPELLA EDUCATI	0.005%	88.857%
3615	DA OFFICE INV C	0.005%	88.863%
3616	SHINSEGAE DEPT	0.005%	88.868%
3617	KOREAN AIR LINE	0.005%	88.873%
3618	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	88.878%
3619	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.884%
3620	HFF INC CLASS A COMMON STOCK USD.01	0.005%	88.889%
3621	TAIWAN COOPERAT	0.005%	88.894%
3622	GREAT EAGLE HLD	0.005%	88.899%
3623	NAGASE & CO	0.005%	88.905%
3624	HUA NAN FINANCI	0.005%	88.910%
3625	HAITONG SECURIT	0.005%	88.915%
3626	NAN YA PLASTIC	0.005%	88.920%
3627	HELLA KGAA HUEC	0.005%	88.926%
3628	B&M EUROPEAN VA	0.005%	88.931%
3629	ADEKA CORPORATI	0.005%	88.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	DENA CO LTD	0.005%	88.941%
3631	NEXT PLC	0.005%	88.947%
3632	KONECRANES O	0.005%	88.952%
3633	NISOURCE INC	0.005%	88.957%
3634	GCL-POLY ENERGY	0.005%	88.962%
3635	AYALA CORP	0.005%	88.967%
3636	CJ CORP.	0.005%	88.973%
3637	INVENTEC CORP	0.005%	88.978%
3638	BIRD CONSTRUCTI	0.005%	88.983%
3639	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	88.988%
3640	WOORI BANK	0.005%	88.993%
3641	GLUSKIN SHEFF &	0.005%	88.999%
3642	HOKUHOKU FINANC	0.005%	89.004%
3643	DIEBOLD INC	0.005%	89.009%
3644	INVESTEC LIMITE	0.005%	89.014%
3645	TASEKO MINES LT	0.005%	89.019%
3646	CHINA AGRI-INDU	0.005%	89.024%
3647	TAIWAN HON CHUA	0.005%	89.030%
3648	INTEGRATED DEVI	0.005%	89.035%
3649	COMPEQ MFG	0.005%	89.040%
3650	SUPER GROUP	0.005%	89.045%
3651	FRANSHION PROPE	0.005%	89.050%
3652	ALLEGION PLC	0.005%	89.055%
3653	CIMB GROUP HOLD	0.005%	89.061%
3654	WADDELL & REED	0.005%	89.066%
3655	SHIZUOKA BANK	0.005%	89.071%
3656	DSW INC CLASS A COMMON STOCK	0.005%	89.076%
3657	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.081%
3658	YUEXIU PROPERTY	0.005%	89.086%
3659	SUN TV NETWORK	0.005%	89.091%
3660	BREWIN DOLPHIN	0.005%	89.097%
3661	WOONGJIN COWAY	0.005%	89.102%
3662	EXELIXIS INC	0.005%	89.107%
3663	THOMAS COOK GRO	0.005%	89.112%
3664	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	89.117%
3665	BOYD GAMING COR	0.005%	89.122%
3666	SANTEN PHARM CO	0.005%	89.127%
3667	LION CORP	0.005%	89.132%
3668	DELTA ELECTRONI	0.005%	89.137%
3669	GRUPO FINANCIER	0.005%	89.143%
3670	DAIICHI KOSHO C	0.005%	89.148%
3671	SMC CORP	0.005%	89.153%
3672	HYUNDAI DEVELOP	0.005%	89.158%
3673	KT & G	0.005%	89.163%
3674	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.168%
3675	BANCA POPOLARE	0.005%	89.173%
3676	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	89.178%
3677	ASANKO GOLD INC	0.005%	89.183%
3678	NHK SPRING CO	0.005%	89.188%
3679	CHUBU ELEC POWE	0.005%	89.193%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	89.199%
3681	H2O RETAILING C	0.005%	89.204%
3682	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	89.209%
3683	REXFORD INDUSTR	0.005%	89.214%
3684	SAIA INC COMMON STOCK USD.001	0.005%	89.219%
3685	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	89.224%
3686	KEMIRA OY	0.005%	89.229%
3687	INDUS HOLDING A	0.005%	89.234%
3688	DECHRA PHARMA	0.005%	89.239%
3689	RECORDATI SPA	0.005%	89.244%
3690	JIANGXI COPPER	0.005%	89.249%
3691	ANHUI CONCH CEM	0.005%	89.254%
3692	CFE	0.005%	89.259%
3693	RUMO SA	0.005%	89.264%
3694	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.270%
3695	PLANTRONICS INC COMMON STOCK USD.01	0.005%	89.275%
3696	ECONOCOM GROUP	0.005%	89.280%
3697	GEA GROUP AG	0.005%	89.285%
3698	GLORY	0.005%	89.290%
3699	FAR EAST HORIZO	0.005%	89.295%
3700	FIRM CAPITAL MO	0.005%	89.300%
3701	KLOECKNER & CO	0.005%	89.305%
3702	BANKIA SA	0.005%	89.310%
3703	RENISHAW	0.005%	89.315%
3704	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.320%
3705	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.325%
3706	SUN PHARMACEUTI	0.005%	89.330%
3707	D'IETEREN TRADI	0.005%	89.335%
3708	WIN SEMICONDUCT	0.005%	89.340%
3709	BJ S RESTAURANTS INC COMMON STOCK	0.005%	89.345%
3710	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.350%
3711	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.355%
3712	ITC LTD	0.005%	89.360%
3713	CTS EVENTIM	0.005%	89.365%
3714	MAEDA ROAD CONS	0.005%	89.370%
3715	TRILOGY ENERGY	0.005%	89.375%
3716	SODEXHO ALLIANC	0.005%	89.380%
3717	KOITO MFG CO	0.005%	89.385%
3718	HIGHWEALTH CONS	0.005%	89.390%
3719	ACER INC	0.005%	89.395%
3720	GOLDEN AGRI RES	0.005%	89.400%
3721	DHX MEDIA LTD	0.005%	89.405%
3722	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	89.410%
3723	BTG PLC	0.005%	89.415%
3724	NIPPON KONPO UN	0.005%	89.420%
3725	MEDIATEK INC	0.005%	89.425%
3726	ULTRAPAR PARTIC	0.005%	89.430%
3727	CASTELLUM AB NE	0.005%	89.435%
3728	DAEWOO SECURITI	0.005%	89.440%
3729	ANDRITZ AG	0.005%	89.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	BARCO(NEW)	0.005%	89.450%
3731	ACTUANT CORP A COMMON STOCK USD.2	0.005%	89.455%
3732	KCC CORP	0.005%	89.460%
3733	NATIXIS	0.005%	89.465%
3734	HAZAMA CORP(NEW)	0.005%	89.470%
3735	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.475%
3736	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.480%
3737	RADIAN GROUP INC SR UNSECURED 03/21 7	0.005%	89.485%
3738	NIPPON LIGHT ME	0.005%	89.490%
3739	QUBE HOLDINGS L	0.005%	89.495%
3740	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.500%
3741	KONINKLIJKE BAM	0.005%	89.505%
3742	ULTRA ELECTRONI	0.005%	89.510%
3743	ROLLINS INC	0.005%	89.515%
3744	SCRIPPS(EW)CO(N	0.005%	89.520%
3745	TELEFONICA DEUT	0.005%	89.525%
3746	AXIATA GROUP	0.005%	89.530%
3747	NEUSTAR INC-CLA	0.005%	89.535%
3748	TINGYI(CAYMAN I	0.005%	89.539%
3749	METSA BOARD	0.005%	89.544%
3750	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	89.549%
3751	NIPPON SUISAN	0.005%	89.554%
3752	OSG CORP	0.005%	89.559%
3753	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	89.564%
3754	EPLUS INC	0.005%	89.569%
3755	CHINA RAILWAY C	0.005%	89.574%
3756	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	89.579%
3757	TERUMO CORP	0.005%	89.584%
3758	FLEXIUM INTERCO	0.005%	89.589%
3759	NAGOYA RAILROAD	0.005%	89.594%
3760	INTERPUMP GROUP	0.005%	89.599%
3761	PTT GLOBAL CHEM	0.005%	89.604%
3762	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.609%
3763	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.613%
3764	ASIANA AIRLINES	0.005%	89.618%
3765	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.623%
3766	MODERN TIMES GR	0.005%	89.628%
3767	POWER INTEGRATI	0.005%	89.633%
3768	MINERAL RESOURC	0.005%	89.638%
3769	RELIANCE CAPITA	0.005%	89.643%
3770	AG GROWTH INTER	0.005%	89.648%
3771	MANDO CORPORATI	0.005%	89.653%
3772	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	89.657%
3773	COMFORTDELGRO C	0.005%	89.662%
3774	PIRAMAL ENTERPR	0.005%	89.667%
3775	CYRELA BRAZIL R	0.005%	89.672%
3776	TOKUYAMA CORP	0.005%	89.677%
3777	USHIO INC	0.005%	89.682%
3778	CONMED CORP COMMON STOCK USD.01	0.005%	89.687%
3779	BDO UNIBANK INC	0.005%	89.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	DIODES INC COMMON STOCK USD.667	0.005%	89.696%
3781	JAFCO CO LTD	0.005%	89.701%
3782	CST BRANDS INC COMMON STOCK USD.01	0.005%	89.706%
3783	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	89.711%
3784	JSE LTD	0.005%	89.716%
3785	CHINA HONGQIAO	0.005%	89.721%
3786	BREMBO SPA	0.005%	89.725%
3787	CUBIC CORP COMMON STOCK	0.005%	89.730%
3788	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	89.735%
3789	NETWORK HEALTHC	0.005%	89.740%
3790	BOSSARD HOLDING	0.005%	89.745%
3791	HORIBA	0.005%	89.750%
3792	KUBOTA CORP	0.005%	89.755%
3793	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	89.759%
3794	RENGO CO	0.005%	89.764%
3795	SOUTH32 ADR ADR	0.005%	89.769%
3796	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	89.774%
3797	BOLSAS Y MERCAD	0.005%	89.779%
3798	ARGAN INC COMMON STOCK USD.15	0.005%	89.784%
3799	TRIPOD TECHNOLO	0.005%	89.788%
3800	UTD DRUG	0.005%	89.793%
3801	KAJIMA CORP	0.005%	89.798%
3802	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.803%
3803	COMPUTERSHARE L	0.005%	89.808%
3804	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.812%
3805	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	89.817%
3806	MICHAEL PAGE IN	0.005%	89.822%
3807	CHINA RESOURCES	0.005%	89.827%
3808	MAXLINEAR INC COMMON STOCK	0.005%	89.832%
3809	SENIOR PLC	0.005%	89.836%
3810	FIRST PACIFIC C	0.005%	89.841%
3811	THIRD POINT REI	0.005%	89.846%
3812	CAPITAL & COUNT	0.005%	89.851%
3813	NISHI-NIPPON FI	0.005%	89.856%
3814	SEGA SAMMY HOLD	0.005%	89.860%
3815	ASTEC INDUSTRIE	0.005%	89.865%
3816	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.870%
3817	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	89.875%
3818	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	89.880%
3819	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.884%
3820	AOYAMA TRADING	0.005%	89.889%
3821	CIFI HOLDINGS G	0.005%	89.894%
3822	KUEHNE & NAGEL	0.005%	89.899%
3823	JAMES RIVER GRO	0.005%	89.903%
3824	DASSAULT SYSTEM	0.005%	89.908%
3825	SPIRE INC COMMON STOCK USD1.0	0.005%	89.913%
3826	MRV ENGENHARIA	0.005%	89.918%
3827	TRITON INTERNAT	0.005%	89.922%
3828	AEDIFICA	0.005%	89.927%
3829	JBS SA	0.005%	89.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	SHENZHEN INTERN	0.005%	89.937%
3831	TOKYU CORP	0.005%	89.941%
3832	STANDARD MOTOR PRODS COMMON STOCK USD.0	0.005%	89.946%
3833	OLYMPUS OPTICAL	0.005%	89.951%
3834	IPSOS	0.005%	89.956%
3835	NISSHINBO IND I	0.005%	89.960%
3836	ARROW ELECTRONI	0.005%	89.965%
3837	mitsubishi moto	0.005%	89.970%
3838	BELMOND LTD	0.005%	89.975%
3839	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	89.979%
3840	REALPAGE INC COMMON STOCK USD.001	0.005%	89.984%
3841	NCSOFT CORPN	0.005%	89.989%
3842	BHARAT HEAVY EL	0.005%	89.993%
3843	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.005%	89.998%
3844	BHARTI INFRA TEL	0.005%	90.003%
3845	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	90.008%
3846	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	90.012%
3847	LIBERTY HLDGS	0.005%	90.017%
3848	ZHONGSHENG GROU	0.005%	90.022%
3849	APOLLO TYRES	0.005%	90.026%
3850	CHART INDUSTRIE	0.005%	90.031%
3851	TIME INC COMMON STOCK USD.01	0.005%	90.036%
3852	DFDS A/S	0.005%	90.041%
3853	LHC GROUP INC COMMON STOCK USD.01	0.005%	90.045%
3854	GENTHERM INC COMMON STOCK	0.005%	90.050%
3855	ASSOCIATED BRIT	0.005%	90.055%
3856	SILICON LABORAT	0.005%	90.059%
3857	MAPLE TREE INDUS	0.005%	90.064%
3858	INGEVITY CORP COMMON STOCK USD.01	0.005%	90.069%
3859	JAPAN EXCELLENT	0.005%	90.073%
3860	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	90.078%
3861	SHRIRAM TRANSP	0.005%	90.083%
3862	CHINA STATE CON	0.005%	90.087%
3863	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	90.092%
3864	UNITE GROUP PLC	0.005%	90.097%
3865	DINEQUITY INC	0.005%	90.101%
3866	HAIER ELECTRONI	0.005%	90.106%
3867	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	90.111%
3868	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	90.115%
3869	SUN ART RETAIL	0.005%	90.120%
3870	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	90.125%
3871	RATOS AB-B SHS	0.005%	90.129%
3872	WALSIN TECHNOLO	0.005%	90.134%
3873	JAPAN AIRLINES	0.005%	90.139%
3874	HERMES INTL	0.005%	90.143%
3875	NISSAN CHEMICAL	0.005%	90.148%
3876	HTC CORP COMMON	0.005%	90.153%
3877	MARSTON'S PLC	0.005%	90.157%
3878	NISHIMATSU CONS	0.005%	90.162%
3879	GIANT MFG CO	0.005%	90.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	CAVIUM INC COMMON STOCK USD.001	0.005%	90.171%
3881	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	90.176%
3882	TADANO	0.005%	90.180%
3883	APA GROUP	0.005%	90.185%
3884	ALEXANDERS INC	0.005%	90.190%
3885	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.005%	90.194%
3886	WETHERSPOON (J.	0.005%	90.199%
3887	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	90.204%
3888	ASHMORE GROUP	0.005%	90.208%
3889	HANWA CO	0.005%	90.213%
3890	SHIGA BANK	0.005%	90.217%
3891	FIVE PRIME THER	0.005%	90.222%
3892	SING AIRP TRM S	0.005%	90.227%
3893	ENERGY DEVELOP	0.005%	90.231%
3894	MORI TRUST SOGO	0.005%	90.236%
3895	SCHWEITZER-MAUD	0.005%	90.241%
3896	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	90.245%
3897	NEXTEER AUTOMOT	0.005%	90.250%
3898	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.005%	90.254%
3899	LG&E & KU ENERG	0.005%	90.259%
3900	FABRINET	0.005%	90.263%
3901	DAH SING FINANC	0.005%	90.268%
3902	BANRISUL	0.005%	90.273%
3903	KRUNG THAI BNK	0.005%	90.277%
3904	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	90.282%
3905	SHERRITT INTERN	0.005%	90.286%
3906	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	90.291%
3907	SANKYO CO LTD	0.005%	90.296%
3908	ATLAS COPCO AB	0.005%	90.300%
3909	MITIE GROUP	0.005%	90.305%
3910	SPAR GROUP LIMI	0.005%	90.309%
3911	INDUSTRIAS PENO	0.005%	90.314%
3912	KOREA LIFE INSU	0.005%	90.318%
3913	EDP RENOVAVEIS	0.005%	90.323%
3914	IMCD GROUP NV	0.005%	90.328%
3915	IMPLENIA AG	0.005%	90.332%
3916	LUK FOOK HOLDIN	0.005%	90.337%
3917	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	90.341%
3918	JTEKT CORP.	0.005%	90.346%
3919	UNIBET GROUP PL	0.005%	90.350%
3920	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	90.355%
3921	LUZERNER KTBK	0.005%	90.359%
3922	DAISHI BANK	0.005%	90.364%
3923	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	90.369%
3924	MEDIBANK PVT LT	0.005%	90.373%
3925	GPO FIN INBURSA	0.005%	90.378%
3926	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	90.382%
3927	MALAYSIA AIRPOR	0.005%	90.387%
3928	AMC NETWORKS INC A COMMON STOCK	0.005%	90.391%
3929	TOAGOSEI CO LTD	0.005%	90.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	SHANGHAI PHARMA	0.005%	90.400%
3931	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	90.405%
3932	EURONEXT NV	0.005%	90.409%
3933	SAPURAKENCANA P	0.005%	90.414%
3934	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	90.419%
3935	MASIMO CORP COMMON STOCK USD.001	0.005%	90.423%
3936	SOHO CHINA LTD	0.005%	90.428%
3937	LIBERTY GLOBAL	0.005%	90.432%
3938	OXFORD INDUSTRI	0.005%	90.437%
3939	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	90.441%
3940	AEON FINANCIAL	0.005%	90.446%
3941	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.450%
3942	EMPRESAS CMPC S	0.005%	90.455%
3943	SPARTANNASH CO COMMON STOCK	0.005%	90.459%
3944	FAR EASTONE TEL	0.005%	90.464%
3945	EXLSERVICE HLDG	0.005%	90.468%
3946	KUMAGAI GUMI CO	0.005%	90.473%
3947	TOTVS SA	0.005%	90.477%
3948	ENTERPRISE INNS	0.005%	90.482%
3949	RYOSAN CO	0.004%	90.486%
3950	HERA	0.004%	90.491%
3951	MELCO INTERNATI	0.004%	90.495%
3952	ASSECO POLAND S	0.004%	90.500%
3953	EXXARO	0.004%	90.504%
3954	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	90.509%
3955	AARHUSKARLSHAMN	0.004%	90.513%
3956	JOHNSON ELECTRI	0.004%	90.518%
3957	COM2US CORPORAT	0.004%	90.522%
3958	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	90.527%
3959	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.531%
3960	DOOSAN HEAVY IN	0.004%	90.536%
3961	TS TECH CO.LTD	0.004%	90.540%
3962	SCRIPPS NETWORK	0.004%	90.544%
3963	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.004%	90.549%
3964	K-REIT ASIA	0.004%	90.553%
3965	BRASKEM SA	0.004%	90.558%
3966	VEON LTD ADR	0.004%	90.562%
3967	JUBILANT LIFE S	0.004%	90.567%
3968	EXPONENT INC COMMON STOCK USD.001	0.004%	90.571%
3969	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	90.576%
3970	MIRACA HOLDIN	0.004%	90.580%
3971	LG INNOTEK CO	0.004%	90.585%
3972	MARUHA NICHIRO	0.004%	90.589%
3973	SOCIETE TELEVIS	0.004%	90.594%
3974	STROER OUT-OF-H	0.004%	90.598%
3975	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	90.602%
3976	MERRY ELECTRONI	0.004%	90.607%
3977	EBIX INC COMMON STOCK USD.1	0.004%	90.611%
3978	MIRVAC GROUP RE	0.004%	90.616%
3979	HORIZON PHARMA	0.004%	90.620%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.625%
3981	SOUTH INDIA BAN	0.004%	90.629%
3982	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.633%
3983	SHOWA SHELL SEK	0.004%	90.638%
3984	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	90.642%
3985	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	90.647%
3986	PNM RESOURCES I	0.004%	90.651%
3987	NAVISTAR INTL C	0.004%	90.656%
3988	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.660%
3989	IWATANI INTL CO	0.004%	90.664%
3990	PAPA JOHN'S INT	0.004%	90.669%
3991	NOVANTA INC COMMON STOCK	0.004%	90.673%
3992	LOTTE SHOPPING	0.004%	90.678%
3993	KOREAN REINSURA	0.004%	90.682%
3994	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	90.686%
3995	ALMACENES EXITO	0.004%	90.691%
3996	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.695%
3997	KB HOME COMMON STOCK USD1.0	0.004%	90.700%
3998	INTRUM JUSTITIA	0.004%	90.704%
3999	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	90.708%
4000	TENNANT CO	0.004%	90.713%
4001	GAMUDA BERHAD	0.004%	90.717%
4002	NORTH PACIFIC B	0.004%	90.722%
4003	1ST SOURCE CORP COMMON STOCK	0.004%	90.726%
4004	SFS GROUP AG	0.004%	90.730%
4005	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.735%
4006	FUJI OIL CO	0.004%	90.739%
4007	CHASE CORP COMMON STOCK USD.1	0.004%	90.743%
4008	RAMBUS INC	0.004%	90.748%
4009	LATAM AIRLINES	0.004%	90.752%
4010	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	90.757%
4011	AMANO CORPORATI	0.004%	90.761%
4012	CHINA PETROLEUM	0.004%	90.765%
4013	MEIJI HOLDINGS	0.004%	90.770%
4014	WEST JAPAN RAIL	0.004%	90.774%
4015	BHP BILLITON LTD SPON ADR ADR	0.004%	90.778%
4016	STANLEY ELECTRI	0.004%	90.783%
4017	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	90.787%
4018	SONAE, S.G.P.S.	0.004%	90.791%
4019	KINGBOARD LAMIN	0.004%	90.796%
4020	ASM PACIFIC TEC	0.004%	90.800%
4021	DUNDEE PRECIOUS	0.004%	90.804%
4022	SIAM CEMENT PCL	0.004%	90.809%
4023	PIONEER FOODS L	0.004%	90.813%
4024	HARVEY NORMAN H	0.004%	90.818%
4025	TREND MICRO INC	0.004%	90.822%
4026	HAW PAR CORP LT	0.004%	90.826%
4027	SKYWORTH DIGITA	0.004%	90.831%
4028	ESTACIO PARTICI	0.004%	90.835%
4029	ILIAD	0.004%	90.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	NORTHWEST HEALT	0.004%	90.844%
4031	NIHON PARKERIZI	0.004%	90.848%
4032	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	90.852%
4033	ACCELL GROUP	0.004%	90.856%
4034	SA DES CIMENTS	0.004%	90.861%
4035	HEXPOL AB	0.004%	90.865%
4036	WH SMITH PLC	0.004%	90.869%
4037	ALLIANCE FINANC	0.004%	90.874%
4038	ENEA SA	0.004%	90.878%
4039	HOKUETSU KISHU	0.004%	90.882%
4040	INVINCIBLE INVE	0.004%	90.887%
4041	BIG YELLOW GROU	0.004%	90.891%
4042	US ECOLOGY INC COMMON STOCK USD.01	0.004%	90.895%
4043	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.004%	90.900%
4044	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.904%
4045	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.908%
4046	THAI OIL PCL-FR	0.004%	90.912%
4047	IIDA GROUP HOLD	0.004%	90.917%
4048	GPO CARSO SA DE	0.004%	90.921%
4049	TERRENO REALTY CORP REIT USD.01	0.004%	90.925%
4050	SARAS SPA	0.004%	90.930%
4051	AUTONEUM HOLDIN	0.004%	90.934%
4052	NIPPON SEIKI CO	0.004%	90.938%
4053	KWG PROPERTY HL	0.004%	90.942%
4054	EBRO FOODS SA	0.004%	90.947%
4055	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.951%
4056	BRITVIC	0.004%	90.955%
4057	HYUNDAI HEAVY I	0.004%	90.960%
4058	SEINO TRANSPORT	0.004%	90.964%
4059	FORTUNA SILVER MINES INC COMMON STOCK	0.004%	90.968%
4060	CHESAPEAKE LODG	0.004%	90.972%
4061	DLF LIMITED	0.004%	90.977%
4062	GPO CATALANA OC	0.004%	90.981%
4063	TVS MOTOR CO	0.004%	90.985%
4064	PFEIFFER VAC TE	0.004%	90.989%
4065	FP CORP	0.004%	90.994%
4066	MEDICLINIC INTE	0.004%	90.998%
4067	SHIMACHU CO	0.004%	91.002%
4068	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	91.006%
4069	ATWOOD OCEANICS	0.004%	91.011%
4070	GUANGDONG INVES	0.004%	91.015%
4071	NOMURA RESEARCH	0.004%	91.019%
4072	ALFRESA HOLDING	0.004%	91.023%
4073	NUFARM	0.004%	91.028%
4074	GRUPO ELEKTRA(N	0.004%	91.032%
4075	HILL & SMITH HL	0.004%	91.036%
4076	EICHER MOTORS	0.004%	91.040%
4077	AF AB	0.004%	91.045%
4078	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.049%
4079	ARVIND LTD	0.004%	91.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	SHOPPING CENTRE	0.004%	91.057%
4081	OCLARO INC COMMON STOCK USD.01	0.004%	91.062%
4082	TOYO SEIKAN KAI	0.004%	91.066%
4083	SWEDISH MATCH C	0.004%	91.070%
4084	OKI ELECTRIC IN	0.004%	91.074%
4085	DAVIDE CAMPARI-	0.004%	91.079%
4086	TRONOX LTD-CL A	0.004%	91.083%
4087	EOH HOLDINGS LT	0.004%	91.087%
4088	IMAX CORP	0.004%	91.091%
4089	C & C GROUP PLC	0.004%	91.095%
4090	SACYR SA	0.004%	91.100%
4091	TOHO HOLDINGS C	0.004%	91.104%
4092	NORMA GROUP AG	0.004%	91.108%
4093	FIBRIA CELULOSE	0.004%	91.112%
4094	TELSTRA CORP	0.004%	91.117%
4095	TOPRE CORPORATI	0.004%	91.121%
4096	SLIGRO FOOD GRO	0.004%	91.125%
4097	PORT OF TAURANG	0.004%	91.129%
4098	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.133%
4099	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	91.138%
4100	AECI	0.004%	91.142%
4101	ARMSTRONG WORLD	0.004%	91.146%
4102	TERANGA GOLD CO	0.004%	91.150%
4103	AVISTA CORP	0.004%	91.154%
4104	TAIWAN PAIHO	0.004%	91.159%
4105	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.163%
4106	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	91.167%
4107	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.171%
4108	SPAR NORD BANK	0.004%	91.175%
4109	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.180%
4110	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.184%
4111	FOXCONN TECHNOL	0.004%	91.188%
4112	NIPPON SHOKUBAI	0.004%	91.192%
4113	EQUATORIAL ENER	0.004%	91.196%
4114	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.200%
4115	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.205%
4116	ONTEX GROUP NV	0.004%	91.209%
4117	ILUKA RESOURCES	0.004%	91.213%
4118	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.217%
4119	ANDERSONS INC/THE COMMON STOCK	0.004%	91.221%
4120	ORIENTAL LAND C	0.004%	91.225%
4121	PZ CUSSONS PLC	0.004%	91.230%
4122	ACERINOX SA	0.004%	91.234%
4123	AIR CHINA LTD	0.004%	91.238%
4124	KIYO BANK	0.004%	91.242%
4125	SHIRE PLC ADR	0.004%	91.246%
4126	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.250%
4127	FAR EAST TEXTIL	0.004%	91.255%
4128	DRILLISCH AG	0.004%	91.259%
4129	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	LCY CHEMICAL CO	0.004%	91.267%
4131	SUMITOMO BAKELI	0.004%	91.271%
4132	MIZRAHI TEFAHOT	0.004%	91.275%
4133	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.280%
4134	GPO TELEVISA	0.004%	91.284%
4135	VIAD CORP	0.004%	91.288%
4136	FRESNILLO PLC	0.004%	91.292%
4137	AMOREPACIFIC GR	0.004%	91.296%
4138	HITACHI TRNSPT	0.004%	91.300%
4139	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.304%
4140	NIPPON HODO CO	0.004%	91.309%
4141	CAP SA	0.004%	91.313%
4142	KEYENCE CORP	0.004%	91.317%
4143	HOKKOKU BANK	0.004%	91.321%
4144	RINGKJOEBING LA	0.004%	91.325%
4145	SOHGO SECURITY	0.004%	91.329%
4146	CHINA EVERBRIGH	0.004%	91.333%
4147	APOLLO HOSPITAL	0.004%	91.338%
4148	LINTEC CORP	0.004%	91.342%
4149	HYUNDAI WIA COR	0.004%	91.346%
4150	TELECOM ITALIA	0.004%	91.350%
4151	CITY DEVELOPMEN	0.004%	91.354%
4152	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	91.358%
4153	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.362%
4154	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.366%
4155	YAMATAKE CORP Y	0.004%	91.371%
4156	INDIVIOR PLC	0.004%	91.375%
4157	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.379%
4158	KORIAN	0.004%	91.383%
4159	MEGACABLE HOLDI	0.004%	91.387%
4160	UNIQA INSURANCE	0.004%	91.391%
4161	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.395%
4162	OSAKA GAS CO	0.004%	91.399%
4163	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.403%
4164	TRANSUNION COMMON STOCK USD.01	0.004%	91.408%
4165	EMPRESAS COPEC	0.004%	91.412%
4166	NEWS CORP CLASS B COMMON STOCK	0.004%	91.416%
4167	UNIPRES CORP.	0.004%	91.420%
4168	PUNJAB NATIONAL	0.004%	91.424%
4169	LULULEMON	0.004%	91.428%
4170	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.432%
4171	TAIYO NIPPON SA	0.004%	91.436%
4172	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	91.440%
4173	SURUGA BANK	0.004%	91.444%
4174	JAIN IRRIGATION	0.004%	91.448%
4175	MR PRICE GROUP	0.004%	91.452%
4176	MACRONIX INTERN	0.004%	91.457%
4177	TECAN AG	0.004%	91.461%
4178	KERNEL HOLDING	0.004%	91.465%
4179	TELENET GROUP H	0.004%	91.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	91.473%
4181	MONEYSUPERMARKE	0.004%	91.477%
4182	IOOF HOLDINGS L	0.004%	91.481%
4183	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	91.485%
4184	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.489%
4185	KONINKLIJKE WES	0.004%	91.493%
4186	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	91.497%
4187	Denison Mines C	0.004%	91.501%
4188	HINDUSTAN PETRO	0.004%	91.505%
4189	CBL & ASSOC PRO	0.004%	91.509%
4190	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.513%
4191	CALLAWAY GOLF C	0.004%	91.517%
4192	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.521%
4193	RAMSAY HEALTH C	0.004%	91.526%
4194	VALORA HOLDING	0.004%	91.530%
4195	CHENG SHIN RUBB	0.004%	91.534%
4196	STEADFAST GROUP	0.004%	91.538%
4197	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.542%
4198	mitsui eng&ship	0.004%	91.546%
4199	TESLA INC COMMON STOCK USD.001	0.004%	91.550%
4200	BONAVA AB - B S	0.004%	91.554%
4201	WOORI INVESTMEN	0.004%	91.558%
4202	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.562%
4203	ITAU CORPBANCA	0.004%	91.566%
4204	WORKSPACE GROUP	0.004%	91.570%
4205	DR REDDYS LABS	0.004%	91.574%
4206	CLIFFS NATURAL	0.004%	91.578%
4207	CCR SA	0.004%	91.582%
4208	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.586%
4209	ORANGE SPON ADR ADR	0.004%	91.590%
4210	INDEPENDENCE GR	0.004%	91.594%
4211	CARILLION	0.004%	91.598%
4212	UNIT CORP	0.004%	91.602%
4213	KIER GROUP	0.004%	91.606%
4214	TSUBAKIMOTO CHA	0.004%	91.610%
4215	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	91.614%
4216	WINBOND ELECTRO	0.004%	91.618%
4217	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.622%
4218	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.626%
4219	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.630%
4220	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.634%
4221	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.638%
4222	LG PHILIPS LCD	0.004%	91.642%
4223	DAH SING BANKIN	0.004%	91.646%
4224	MAPLETREE GREAT	0.004%	91.650%
4225	FIDESA	0.004%	91.654%
4226	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.658%
4227	ROHTO PHARM	0.004%	91.662%
4228	SAVILLS PLC	0.004%	91.666%
4229	OPEN HOUSE CO L	0.004%	91.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	KEIYO BANK	0.004%	91.674%
4231	BOBST GROUP AG	0.004%	91.678%
4232	DET N O A	0.004%	91.682%
4233	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.686%
4234	OMNICELL INC COMMON STOCK USD.001	0.004%	91.690%
4235	STORNOWAY DIAMO	0.004%	91.694%
4236	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.698%
4237	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	91.702%
4238	TURK SISE VE CA	0.004%	91.706%
4239	MCGRATH RENTCORP COMMON STOCK	0.004%	91.709%
4240	EULER & HERMES	0.004%	91.713%
4241	BUREAU VERITAS	0.004%	91.717%
4242	GALLIFORD TRY P	0.004%	91.721%
4243	BLACKPEARL RESO	0.004%	91.725%
4244	ERG SPA	0.004%	91.729%
4245	TUPRAS-TURKIYE	0.004%	91.733%
4246	ODAKYU ELEC RLW	0.004%	91.737%
4247	SOCIETE BIC SA	0.004%	91.741%
4248	REALTEK SEMICON	0.004%	91.745%
4249	WALSIN LIHWA CO	0.004%	91.749%
4250	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.753%
4251	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.757%
4252	DAEWOO INTERNAT	0.004%	91.761%
4253	TF ADNUBUSTRADO	0.004%	91.765%
4254	KNOLL INC COMMON STOCK USD.01	0.004%	91.769%
4255	NOBIA AB NEW	0.004%	91.773%
4256	TRADE ME LTD	0.004%	91.777%
4257	TOKAI CARBON CO	0.004%	91.781%
4258	COCA-COLA EUROP	0.004%	91.785%
4259	RATIONAL	0.004%	91.788%
4260	SUMCO CORPORATI	0.004%	91.792%
4261	CHINA AIRLINES	0.004%	91.796%
4262	MAYORA INDAH	0.004%	91.800%
4263	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	91.804%
4264	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	91.808%
4265	ENEL CHILE SA ADR	0.004%	91.812%
4266	TAIWAN UNION TE	0.004%	91.816%
4267	UTD INTEGRATION	0.004%	91.820%
4268	NICHIAS CORP	0.004%	91.824%
4269	CUMMINS INDIA	0.004%	91.828%
4270	TENAGA NASIONL	0.004%	91.832%
4271	KIMBERLY CLARK	0.004%	91.835%
4272	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.839%
4273	SHIMANO INC	0.004%	91.843%
4274	TELEVISION BROA	0.004%	91.847%
4275	BLACKBAUD INC	0.004%	91.851%
4276	MARINE HARVEST	0.004%	91.855%
4277	FIVE BELOW COMMON STOCK USD.01	0.004%	91.859%
4278	LONDOMETRIC PR	0.004%	91.863%
4279	COSMAX INC	0.004%	91.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	AEROPORTS DE PA	0.004%	91.870%
4281	MASSMART HOLDIN	0.004%	91.874%
4282	AOZORA BANK	0.004%	91.878%
4283	KAYABA INDUSTRY	0.004%	91.882%
4284	MAN WAH HOLDING	0.004%	91.886%
4285	SIXT SE PFD	0.004%	91.890%
4286	SINOTRANS LIMIT	0.004%	91.894%
4287	FANUC	0.004%	91.898%
4288	PT TAMBANG BATU	0.004%	91.902%
4289	TOTO	0.004%	91.905%
4290	MORGAN ADVANCE	0.004%	91.909%
4291	ARCADIS NV	0.004%	91.913%
4292	ADVANCED MICRO	0.004%	91.917%
4293	PLDT INC	0.004%	91.921%
4294	CITIC SECURITIE	0.004%	91.925%
4295	MAIDEN HLDGS LT	0.004%	91.929%
4296	POLY HONG KONG	0.004%	91.933%
4297	NIPPON GAS CO L	0.004%	91.936%
4298	GLATFELTER(PH)C	0.004%	91.940%
4299	JAPAN RENTAL HO	0.004%	91.944%
4300	BANREGIO GRUPO	0.004%	91.948%
4301	OUTOTEC OYJ	0.004%	91.952%
4302	GRIFFON CORP COMMON STOCK USD.25	0.004%	91.956%
4303	AZIMUT HOLDING	0.004%	91.960%
4304	INDUSTRIAS CH S	0.004%	91.964%
4305	BAVARIAN NORDIC	0.004%	91.967%
4306	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.971%
4307	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	91.975%
4308	ASHOK LEYLAND	0.004%	91.979%
4309	CBIZ INC COMMON STOCK USD.01	0.004%	91.983%
4310	TRACTOR SUPPLY	0.004%	91.987%
4311	NORTHAM PLATINU	0.004%	91.991%
4312	KING YUAN ELECT	0.004%	91.994%
4313	BANKRATE INC COMMON STOCK USD.01	0.004%	91.998%
4314	ROBINSONS LAND	0.004%	92.002%
4315	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	92.006%
4316	BRIGGS & STRATT	0.004%	92.010%
4317	SAN MIGUEL CORP	0.004%	92.014%
4318	AKER ASA	0.004%	92.017%
4319	TRIMAS CORP COMMON STOCK USD.01	0.004%	92.021%
4320	SEOUL SEMICONDU	0.004%	92.025%
4321	ALAMO GROUP INC	0.004%	92.029%
4322	ADVANSIX INC COMMON STOCK USD.01	0.004%	92.033%
4323	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	92.037%
4324	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	92.040%
4325	MARSHALLS PLC	0.004%	92.044%
4326	TSOGO SUN HOLDI	0.004%	92.048%
4327	GRAY TELEVISION INC COMMON STOCK	0.004%	92.052%
4328	LAKELAND BANCORP INC COMMON STOCK	0.004%	92.056%
4329	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	CALTEX AUSTRALI	0.004%	92.063%
4331	TATA GLOBAL	0.004%	92.067%
4332	EVERTZ TECHNOLO	0.004%	92.071%
4333	ASPEN PHARMACAR	0.004%	92.075%
4334	DIASORIN SPA EU	0.004%	92.079%
4335	ELECTA AB B SHS	0.004%	92.083%
4336	NTHN STAR RES L	0.004%	92.086%
4337	SSP GROUP PLC	0.004%	92.090%
4338	TRUEBLUE INC COMMON STOCK	0.004%	92.094%
4339	GENUS PLC	0.004%	92.098%
4340	NACHI-FUJIKOSHI	0.004%	92.102%
4341	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	92.106%
4342	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.109%
4343	ST GALLER KTBK	0.004%	92.113%
4344	KAP IND HLDG LT	0.004%	92.117%
4345	SENSHU IKEDA HL	0.004%	92.121%
4346	NN INC COMMON STOCK USD.01	0.004%	92.125%
4347	KELLY SERVICES	0.004%	92.128%
4348	TONGAAT-HULETT	0.004%	92.132%
4349	CHURCHILL DOWNS INC COMMON STOCK	0.004%	92.136%
4350	NORTHGATE	0.004%	92.140%
4351	BCO SANTANDER-C	0.004%	92.144%
4352	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.147%
4353	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	92.151%
4354	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.155%
4355	TOYO SUISAN KAI	0.004%	92.159%
4356	PREMIER INVESTM	0.004%	92.163%
4357	COSMO ENERGY HO	0.004%	92.166%
4358	SINOPEC ENGINEE	0.004%	92.170%
4359	KINTETSU CORP	0.004%	92.174%
4360	SANDS CHINA LTD	0.004%	92.178%
4361	ONWARD KASHIYAM	0.004%	92.182%
4362	PAZ OIL CO LTD	0.004%	92.185%
4363	NOLATO AB	0.004%	92.189%
4364	DAETWYLER HOLDI	0.004%	92.193%
4365	MODINE MFG CO	0.004%	92.197%
4366	STEEL AUTHORITY	0.004%	92.201%
4367	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.204%
4368	HANSTEEN HOLDIN	0.004%	92.208%
4369	MEDIPAL HOLDING	0.004%	92.212%
4370	WONIK IPS CO LT	0.004%	92.216%
4371	MERIDIAN BANCORP INC COMMON STOCK	0.004%	92.220%
4372	IPSEN	0.004%	92.223%
4373	TOHOKU ELEC POW	0.004%	92.227%
4374	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.231%
4375	SCANSOURCE INC COMMON STOCK	0.004%	92.235%
4376	HUNTING PLC	0.004%	92.238%
4377	GREGGS PLC	0.004%	92.242%
4378	WIENER STAEDTIS	0.004%	92.246%
4379	ZTE CORP	0.004%	92.250%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	CLOETTA AB B SH	0.004%	92.254%
4381	TOWER SEMICONDU	0.004%	92.257%
4382	HEIDELBERGER DR	0.004%	92.261%
4383	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	92.265%
4384	WHITEHAVEN COAL	0.004%	92.269%
4385	DATATEC	0.004%	92.272%
4386	NGK INSULATORS	0.004%	92.276%
4387	AICA KOGYO CO	0.004%	92.280%
4388	CHINA STHN AIRL	0.004%	92.284%
4389	CHINA LONGYUAN	0.004%	92.287%
4390	AIR NEW ZEALAND	0.004%	92.291%
4391	ANGLOVAAL MININ	0.004%	92.295%
4392	OCI COMPANY LTD	0.004%	92.299%
4393	ANIMA HOLDING S	0.004%	92.302%
4394	SAN IN GODO BAN	0.004%	92.306%
4395	BANK DANAMON PT	0.004%	92.310%
4396	CANWEL BUILDING	0.004%	92.314%
4397	HYSAN DEVELOPME	0.004%	92.317%
4398	DAIRY CREST GRO	0.004%	92.321%
4399	BANCO SANTANDER	0.004%	92.325%
4400	ASICS CORP	0.004%	92.329%
4401	FUYO GENERAL LE	0.004%	92.332%
4402	FED SIGNAL CORP	0.004%	92.336%
4403	BB SEGURIDADE P	0.004%	92.340%
4404	SMILES SA	0.004%	92.344%
4405	KOKUYO CO	0.004%	92.347%
4406	MARUI CO	0.004%	92.351%
4407	DUSKIN CO LTD	0.004%	92.355%
4408	KYOWA EXEO CORP	0.004%	92.358%
4409	TURK HAVA YOLLA	0.004%	92.362%
4410	TOMY CO LTD	0.004%	92.366%
4411	TURKIYE HALK	0.004%	92.370%
4412	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.004%	92.373%
4413	EPISTAR CORP	0.004%	92.377%
4414	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.381%
4415	MAKALOTIndustr	0.004%	92.384%
4416	RIO TINTO PLC	0.004%	92.388%
4417	COCA-COLA AMATI	0.004%	92.392%
4418	OKUMA CORP	0.004%	92.396%
4419	EVA AIRWAYS	0.004%	92.399%
4420	VTECH HLDGS	0.004%	92.403%
4421	EDION CORP	0.004%	92.407%
4422	CD PROJEKT SA	0.004%	92.410%
4423	HITACHI HIGH-TE	0.004%	92.414%
4424	ASIA CEMENT	0.004%	92.418%
4425	DEWAN HOUSING F	0.004%	92.421%
4426	U-MING MARINE	0.004%	92.425%
4427	UTD ENGINEERS	0.004%	92.429%
4428	POSTNL	0.004%	92.433%
4429	TODA CORP	0.004%	92.436%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	CHINA RESOURCES	0.004%	92.440%
4431	GUARDIAN CAP GR	0.004%	92.444%
4432	KRONES AG	0.004%	92.447%
4433	FNFV GROUP TRACKING STK USD.0001	0.004%	92.451%
4434	MEGMILK SNOW BR	0.004%	92.455%
4435	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.458%
4436	SHUI ON LAND LT	0.004%	92.462%
4437	UNIMICRON TECHN	0.004%	92.466%
4438	WELBILT INC COMMON STOCK USD.01	0.004%	92.469%
4439	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	92.473%
4440	LYDALL INC COMMON STOCK USD.1	0.004%	92.477%
4441	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	92.480%
4442	PIGEON CORP	0.004%	92.484%
4443	FIELMANN AG	0.004%	92.488%
4444	SHIONOGI & CO	0.004%	92.491%
4445	MACQUARIE KOREA	0.004%	92.495%
4446	BYD CO	0.004%	92.499%
4447	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.502%
4448	JERONIMO MARTIN	0.004%	92.506%
4449	NHN ENTERTAINME	0.004%	92.510%
4450	DUZONBIZON CO L	0.004%	92.513%
4451	OAO ROSNEFT OIL	0.004%	92.517%
4452	GREENTOWN CHINA	0.004%	92.521%
4453	TCC HONG KONG C	0.004%	92.524%
4454	ORGANIZACI SORI	0.004%	92.528%
4455	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	92.532%
4456	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	92.535%
4457	ST MODWEN PROPS	0.004%	92.539%
4458	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.542%
4459	YAMATO KOGYO CO	0.004%	92.546%
4460	VALE SA SP ADR ADR	0.004%	92.550%
4461	SHINSEI BANK	0.004%	92.553%
4462	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	92.557%
4463	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.561%
4464	PRESIDENT CHAIN	0.004%	92.564%
4465	EXIDE INDUSTRIE	0.004%	92.568%
4466	MRF LTD	0.004%	92.572%
4467	MAHINDRA & MAHI	0.004%	92.575%
4468	UNILEVER NV	0.004%	92.579%
4469	DAOU TECHNOLOGY	0.004%	92.582%
4470	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	92.586%
4471	ST JOE CO/THE COMMON STOCK	0.004%	92.590%
4472	SIEGFRIED HOLDI	0.004%	92.593%
4473	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.597%
4474	HAVAS SA	0.004%	92.601%
4475	A2A SPA	0.004%	92.604%
4476	HORIZON NORTH L	0.004%	92.608%
4477	LENDINGTREE INC COMMON STOCK USD.01	0.004%	92.611%
4478	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	92.615%
4479	BIOCON	0.004%	92.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	JENOPTIK AG	0.004%	92.622%
4481	BORREGAARD ASA	0.004%	92.626%
4482	HALFORDS GROUP	0.004%	92.629%
4483	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.633%
4484	FABEGE AB	0.004%	92.637%
4485	TAIWAN FERTILIZ	0.004%	92.640%
4486	ESPRIT HOLDINGS	0.004%	92.644%
4487	EMAMI LTD	0.004%	92.647%
4488	TRANSAT AT INC	0.004%	92.651%
4489	WI-LAN INC	0.004%	92.655%
4490	CHIN-POON INDL	0.004%	92.658%
4491	TATA POWER CO L	0.004%	92.662%
4492	UNI-CHARM CORP	0.004%	92.665%
4493	LINDT & SPRUENG	0.004%	92.669%
4494	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.673%
4495	ORION CORP	0.004%	92.676%
4496	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.680%
4497	H.I.S.CO	0.004%	92.683%
4498	AGREE REALTY CORP REIT USD.0001	0.004%	92.687%
4499	DYNEGY INC COMMON STOCK USD.01	0.004%	92.690%
4500	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	92.694%
4501	BAIC MOTOR CORP	0.004%	92.698%
4502	GENTING MALAYSI	0.004%	92.701%
4503	GUESS? INC COMMON STOCK USD.01	0.004%	92.705%
4504	PETROCHINA COMP	0.004%	92.708%
4505	ADITYA BIRLA NU	0.004%	92.712%
4506	KUMBA IRON ORE	0.004%	92.715%
4507	ZHUZHOU CSR TIM	0.004%	92.719%
4508	QIAGEN NV	0.004%	92.723%
4509	MINDTREE LTD	0.004%	92.726%
4510	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.730%
4511	AUTODESK INC	0.004%	92.733%
4512	MYRIAD GENETICS	0.004%	92.737%
4513	TOKAI RIKA CO	0.004%	92.740%
4514	EL PASO ELECTRIC CO COMMON STOCK	0.004%	92.744%
4515	DAIO PAPER CORP	0.004%	92.747%
4516	OKASAN SECURITI	0.004%	92.751%
4517	STARTS CORP INC	0.004%	92.755%
4518	NANKAI ELEC RAI	0.004%	92.758%
4519	SHIP HEALTHCARE	0.004%	92.762%
4520	KING'S TOWN BAN	0.004%	92.765%
4521	OAO GAZPROM	0.004%	92.769%
4522	REUNERT	0.004%	92.772%
4523	LEROY SEAFOOD G	0.004%	92.776%
4524	CAR INC	0.004%	92.779%
4525	TISCO FINANCIAL	0.004%	92.783%
4526	CHINA OILFIELD	0.004%	92.787%
4527	CHARGEURS SA	0.004%	92.790%
4528	DELPHI ENERGY C	0.004%	92.794%
4529	VIA VAREJO SA	0.004%	92.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	JUROKU BANK	0.004%	92.801%
4531	H&E EQUIPMENT S	0.004%	92.804%
4532	SHIMAMURA CO	0.004%	92.808%
4533	KYUSHU ELEC POW	0.004%	92.811%
4534	ATEA ASA	0.004%	92.815%
4535	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	92.818%
4536	MOBIMO HLDG AG	0.004%	92.822%
4537	COLGATE-PALM (I	0.004%	92.825%
4538	TARKETT SA	0.004%	92.829%
4539	ITO EN	0.004%	92.832%
4540	NOS SGPS	0.004%	92.836%
4541	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.840%
4542	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.843%
4543	VALOR CO LTD	0.004%	92.847%
4544	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	92.850%
4545	AEROVIRONMENT I	0.004%	92.854%
4546	HOTA INDUSTRIAL	0.004%	92.857%
4547	MUSASHINO BANK	0.004%	92.861%
4548	FUJI MACHINE MF	0.004%	92.864%
4549	CARETRUST REIT INC REIT USD.01	0.004%	92.868%
4550	FUKUYAMA TRANSP	0.004%	92.871%
4551	SAF-HOLLAND SA	0.004%	92.875%
4552	BAJAJ FINANCE L	0.004%	92.878%
4553	WT MICROELECTRO	0.004%	92.882%
4554	SIME DARBY BHD	0.003%	92.885%
4555	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	92.889%
4556	FORTUNE REIT	0.003%	92.892%
4557	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	92.896%
4558	COMFORIA RESIDE	0.003%	92.899%
4559	SANOMA OYJ	0.003%	92.903%
4560	PANALPINA WELT	0.003%	92.906%
4561	AAON INC COMMON STOCK USD.004	0.003%	92.910%
4562	BANK MILLENIUM	0.003%	92.913%
4563	SYDNEY AIRPORT	0.003%	92.917%
4564	BAJAJ AUTO LTD	0.003%	92.920%
4565	IMERYS SA	0.003%	92.924%
4566	HYAKUGO BANK(10	0.003%	92.927%
4567	SAMSUNG C&T COR	0.003%	92.930%
4568	SHIMA SEIKI MFG	0.003%	92.934%
4569	YAGEO CORP	0.003%	92.937%
4570	AK STEEL HOLDIN	0.003%	92.941%
4571	ABERCROMBIE & F	0.003%	92.944%
4572	CHARTER HALL	0.003%	92.948%
4573	SPX CORP COMMON STOCK USD.01	0.003%	92.951%
4574	OPHIR ENERGY PL	0.003%	92.955%
4575	TRICO BANCSHARES COMMON STOCK	0.003%	92.958%
4576	BR MALLS PARTIC	0.003%	92.962%
4577	MATERION CORP COMMON STOCK	0.003%	92.965%
4578	MONCLER SPA	0.003%	92.969%
4579	KRUK SA	0.003%	92.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	INTERCONTINENTA	0.003%	92.975%
4581	INSPERITY INC	0.003%	92.979%
4582	NATL HOUSE INDL	0.003%	92.982%
4583	COSAN SA INDUST	0.003%	92.986%
4584	ZAKLADY METALI	0.003%	92.989%
4585	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	92.993%
4586	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	92.996%
4587	THAI MILITARY B	0.003%	93.000%
4588	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.003%
4589	SSAB SVENSKT ST	0.003%	93.006%
4590	GRAND PACIF PET	0.003%	93.010%
4591	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.013%
4592	AFRICA OIL CORP	0.003%	93.017%
4593	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.020%
4594	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.024%
4595	CROWN LTD.	0.003%	93.027%
4596	SIXT AG	0.003%	93.031%
4597	POLYPIPE GROUP	0.003%	93.034%
4598	U-BLOX AG	0.003%	93.037%
4599	WESTPAC BANKING	0.003%	93.041%
4600	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.044%
4601	L&T FINANCE HOL	0.003%	93.048%
4602	SIMPLO TECHNOLO	0.003%	93.051%
4603	AIR FRANCE-KLM	0.003%	93.054%
4604	TOKYO SEIMITSU	0.003%	93.058%
4605	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.061%
4606	BWP TRUST	0.003%	93.065%
4607	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.003%	93.068%
4608	SAFESTORE HOLDI	0.003%	93.072%
4609	JB HI-FI	0.003%	93.075%
4610	KENDA RUBBER IN	0.003%	93.078%
4611	BANCO DE CHILE ADR ADR	0.003%	93.082%
4612	SHINMAYWA INDS	0.003%	93.085%
4613	PZU GR	0.003%	93.089%
4614	KINPO ELECTRONI	0.003%	93.092%
4615	INVESTMENT TECH	0.003%	93.095%
4616	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.099%
4617	LINDAB INTL AB	0.003%	93.102%
4618	DEUTZ AG	0.003%	93.106%
4619	ALLIED GROUP LT	0.003%	93.109%
4620	IMPERIAL METALS	0.003%	93.112%
4621	ANSALDO STS SPA	0.003%	93.116%
4622	GIMV NV	0.003%	93.119%
4623	COMSYS HOLDINGS	0.003%	93.122%
4624	TONGDA GROUP HL	0.003%	93.126%
4625	SABRE CORP COMMON STOCK USD.01	0.003%	93.129%
4626	NAVIGANT CONSUL	0.003%	93.133%
4627	BRF SA	0.003%	93.136%
4628	MAPLETREE LOGIS	0.003%	93.139%
4629	TAIWAN BUSINESS	0.003%	93.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.146%
4631	RAKUTEN INC	0.003%	93.150%
4632	GT CAPITAL HOLD	0.003%	93.153%
4633	MARCUS CORP	0.003%	93.156%
4634	MARFRIG GLOBAL	0.003%	93.160%
4635	TAKKT AG	0.003%	93.163%
4636	MERCER INTL INC	0.003%	93.166%
4637	CONZZETA AG	0.003%	93.170%
4638	HUBER & SUHNER	0.003%	93.173%
4639	CANON MARKETING	0.003%	93.177%
4640	HEIWA CORP	0.003%	93.180%
4641	PETKIM	0.003%	93.183%
4642	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.187%
4643	DCM JAPAN HOLDI	0.003%	93.190%
4644	CHINA PACIFIC I	0.003%	93.193%
4645	ITOCHU TECHNO S	0.003%	93.197%
4646	K12 INC COMMON STOCK USD.0001	0.003%	93.200%
4647	FULLSHARE HOLDI	0.003%	93.203%
4648	CALLIDUS CAPITA	0.003%	93.207%
4649	CHINA VANKE CO	0.003%	93.210%
4650	AIRPORTS OF THA	0.003%	93.213%
4651	ASSURA PLC	0.003%	93.217%
4652	SAWAI PHARM CO	0.003%	93.220%
4653	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.224%
4654	TEC CORPORATION	0.003%	93.227%
4655	OBARA CORP	0.003%	93.230%
4656	INDUSTRIAL & IN	0.003%	93.234%
4657	FAR EAST INTL B	0.003%	93.237%
4658	DOMINOS PIZZA E	0.003%	93.240%
4659	FORMOSA PLASTIC	0.003%	93.244%
4660	SANFILIPPO(JOHN	0.003%	93.247%
4661	JG SUMMIT HLDGS	0.003%	93.250%
4662	NIHON UNISYS	0.003%	93.254%
4663	TRANSPORT INTL	0.003%	93.257%
4664	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.260%
4665	MORGUARD REAL E	0.003%	93.264%
4666	ADVANCED INFO S	0.003%	93.267%
4667	SINO LAND CO	0.003%	93.270%
4668	HOME PRODUCT CE	0.003%	93.274%
4669	UTD STATES CELL	0.003%	93.277%
4670	TELECOM PLUS	0.003%	93.280%
4671	ZOETIS INC SR UNSECURED 02/18 1.875	0.003%	93.283%
4672	CHINA EVERBRIGH	0.003%	93.287%
4673	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.003%	93.290%
4674	THAI UNION GROU	0.003%	93.293%
4675	TOHO GAS CO	0.003%	93.297%
4676	ABIOMED INC COMMON STOCK USD.01	0.003%	93.300%
4677	TOKYU REIT INC	0.003%	93.303%
4678	ELITE MATERIAL	0.003%	93.307%
4679	KINDEN CORPORAT	0.003%	93.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	DE'LONGHI SPA	0.003%	93.313%
4681	NIHON M&A CENTE	0.003%	93.317%
4682	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.320%
4683	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.323%
4684	UACJ CORP	0.003%	93.326%
4685	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.330%
4686	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	93.333%
4687	CHINA ZHONGWANG	0.003%	93.336%
4688	MELEXIS	0.003%	93.340%
4689	HYPERMARCAS SA	0.003%	93.343%
4690	PETRA DIAMONDS	0.003%	93.346%
4691	GLAXOSMITHKLINE	0.003%	93.349%
4692	SERIA CO LTD	0.003%	93.353%
4693	EMEMORY TECHNOL	0.003%	93.356%
4694	MATSUMOTOKIYOSH	0.003%	93.359%
4695	LUPIN LTD	0.003%	93.363%
4696	CORONATION FUND	0.003%	93.366%
4697	Ayala Land Inc	0.003%	93.369%
4698	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.372%
4699	IMMOFINANZ IMMO	0.003%	93.376%
4700	RYOHIN KEIKAKU	0.003%	93.379%
4701	LONG CHEN PAPER	0.003%	93.382%
4702	KADANT INC COMMON STOCK USD.01	0.003%	93.385%
4703	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.389%
4704	NINTENDO CO	0.003%	93.392%
4705	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.395%
4706	TOKAI TOKYO SEC	0.003%	93.398%
4707	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.402%
4708	ALM. BRAND	0.003%	93.405%
4709	ALIOR BANK SA	0.003%	93.408%
4710	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.411%
4711	OKUMURA CORP	0.003%	93.415%
4712	BALFOUR BEATTY	0.003%	93.418%
4713	SIAS SPA	0.003%	93.421%
4714	MISUMI CORPORAT	0.003%	93.424%
4715	TOPCO SCIENTIFI	0.003%	93.428%
4716	HARMONY GOLD MN	0.003%	93.431%
4717	CHINA GALAXY SE	0.003%	93.434%
4718	ALKERMES PLC	0.003%	93.437%
4719	CHINA LESSO GRO	0.003%	93.441%
4720	ABAXIS INC COMMON STOCK	0.003%	93.444%
4721	USS CO. LTD.	0.003%	93.447%
4722	RITEK INC	0.003%	93.450%
4723	GRANITE OIL COR	0.003%	93.454%
4724	AUSNET SERVICES	0.003%	93.457%
4725	KOLON INDUSTRIE	0.003%	93.460%
4726	ENDEAVOUR SILVE	0.003%	93.463%
4727	INVERSIONES AGU	0.003%	93.466%
4728	PHH CORP COMMON STOCK USD.01	0.003%	93.470%
4729	FLIGHT CENTRE L	0.003%	93.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	TOD'S SPA	0.003%	93.476%
4731	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.479%
4732	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.483%
4733	NIPPON STEEL	0.003%	93.486%
4734	CHINA RAILWAY G	0.003%	93.489%
4735	KOTAK MAHINDRA	0.003%	93.492%
4736	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	93.495%
4737	RHONE-KLINIKUM	0.003%	93.499%
4738	MITAC HOLDINGS	0.003%	93.502%
4739	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.505%
4740	TOYO INK MFG CO	0.003%	93.508%
4741	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.512%
4742	FUGRO NV-CVA	0.003%	93.515%
4743	COLOPLAST AS	0.003%	93.518%
4744	NAGACORP LTD	0.003%	93.521%
4745	TOKIO MARINE HO	0.003%	93.524%
4746	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.528%
4747	JARDINE CYCLE	0.003%	93.531%
4748	CRAMO OYJ B SHS	0.003%	93.534%
4749	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.537%
4750	ALUMINA LTD-SPO	0.003%	93.540%
4751	HAITIAN INTL HL	0.003%	93.543%
4752	DEBENHAMS	0.003%	93.547%
4753	KOMERI CO	0.003%	93.550%
4754	ANDREW PELLER-A	0.003%	93.553%
4755	DOOSAN INFRACOR	0.003%	93.556%
4756	SIAM CITY CEMEN	0.003%	93.559%
4757	GLOVIS	0.003%	93.563%
4758	HAP SENG CONSOL	0.003%	93.566%
4759	HINDUSTAN LEVER	0.003%	93.569%
4760	MAGELLAN FINANC	0.003%	93.572%
4761	PC CONNECTION	0.003%	93.575%
4762	HARGREAVES LANS	0.003%	93.579%
4763	ITOHAM YONEKYU	0.003%	93.582%
4764	TRAVELSKY TECHN	0.003%	93.585%
4765	SHIMADZU CORP	0.003%	93.588%
4766	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.591%
4767	BALKRISHNA INDS	0.003%	93.594%
4768	DERICHEBOURG	0.003%	93.598%
4769	ATHENAHEALTH IN	0.003%	93.601%
4770	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.604%
4771	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.607%
4772	FRUTAROM	0.003%	93.610%
4773	IRPC PUBLIC CO	0.003%	93.613%
4774	METROPOLITAN BA	0.003%	93.617%
4775	SUMITOMO WAREHO	0.003%	93.620%
4776	TOKYO ELEC POWE	0.003%	93.623%
4777	CHINA GEN PLAST	0.003%	93.626%
4778	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.629%
4779	MERCIALYS	0.003%	93.632%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	KELLER GROUP	0.003%	93.636%
4781	IREN SPA	0.003%	93.639%
4782	GPO IND BIMBO	0.003%	93.642%
4783	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.645%
4784	CIELO SA	0.003%	93.648%
4785	TUNG HO STEEL E	0.003%	93.651%
4786	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.655%
4787	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.658%
4788	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.661%
4789	CHOW SANG SANG	0.003%	93.664%
4790	ASCOM HOLDING A	0.003%	93.667%
4791	SEMEN GRESIK	0.003%	93.670%
4792	TOYOTA BOSHOKU	0.003%	93.673%
4793	PRIMARY HEALTH	0.003%	93.677%
4794	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.003%	93.680%
4795	BEFIMMO SCA	0.003%	93.683%
4796	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.686%
4797	MILLENNIUM&COPT	0.003%	93.689%
4798	K WAH INTL HLDG	0.003%	93.692%
4799	KOMORI CORPORAT	0.003%	93.695%
4800	FUTURE LAND DEV	0.003%	93.698%
4801	AIRBOSS OF AMER	0.003%	93.702%
4802	SUPERGROUP PLC	0.003%	93.705%
4803	KIWOOM SECURITI	0.003%	93.708%
4804	RELO HOLDINGS I	0.003%	93.711%
4805	JAPAN STEEL WOR	0.003%	93.714%
4806	MUTHOOT FINANCE	0.003%	93.717%
4807	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	93.720%
4808	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.723%
4809	ADVANCED	0.003%	93.726%
4810	JUMBO SA	0.003%	93.730%
4811	WACKER CONSTRUC	0.003%	93.733%
4812	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	93.736%
4813	RATHBONE BROTHE	0.003%	93.739%
4814	SIDERURGICA NAC	0.003%	93.742%
4815	SCIENTIFIC GAME	0.003%	93.745%
4816	SHIP FINANCE IN	0.003%	93.748%
4817	VIDRALA S.A.	0.003%	93.751%
4818	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.754%
4819	SINO-AMERICAN S	0.003%	93.757%
4820	PRIMAX ELECTRON	0.003%	93.761%
4821	BLUEBIRD BIO IN	0.003%	93.764%
4822	DOMINO'S PIZZA	0.003%	93.767%
4823	MITSUBISHI TANA	0.003%	93.770%
4824	STRIDES ARCOLAB	0.003%	93.773%
4825	ZHAOJIN MINING	0.003%	93.776%
4826	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.779%
4827	GANNETT CO INC COMMON STOCK	0.003%	93.782%
4828	TELECOM ITALIA	0.003%	93.785%
4829	AUROBINDO PHARM	0.003%	93.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	TONG YANG INDUS	0.003%	93.791%
4831	NCC LTD/INDIA	0.003%	93.794%
4832	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.798%
4833	RELIANCE INDS-S	0.003%	93.801%
4834	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	93.804%
4835	SHANDONG WEIGAO	0.003%	93.807%
4836	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.810%
4837	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.813%
4838	MARUICHI STL TU	0.003%	93.816%
4839	AMOREPACIFIC-NE	0.003%	93.819%
4840	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.822%
4841	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.825%
4842	IMP DEL DES Y E	0.003%	93.828%
4843	PACIFIC BASIN S	0.003%	93.831%
4844	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.834%
4845	FUKUOKA REIT CO	0.003%	93.837%
4846	TOBU RAILWAY CO	0.003%	93.841%
4847	BROOKFIELD OFFI	0.003%	93.844%
4848	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.847%
4849	PARMALAT S.P.A	0.003%	93.850%
4850	WOWPRIME CORP	0.003%	93.853%
4851	SEKISUI HOUSE R	0.003%	93.856%
4852	HITACHI ZOSEN C	0.003%	93.859%
4853	EXEDY CORP	0.003%	93.862%
4854	HAITONG INTL SE	0.003%	93.865%
4855	BANK OF BARODA	0.003%	93.868%
4856	CHINA CONCH VEN	0.003%	93.871%
4857	PAN OCEAN CO	0.003%	93.874%
4858	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.877%
4859	AEON MALL CO LT	0.003%	93.880%
4860	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.883%
4861	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	93.886%
4862	LG HAUSYS LTD	0.003%	93.889%
4863	SOMFY SA	0.003%	93.892%
4864	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.895%
4865	LUXOTTICA GROUP	0.003%	93.898%
4866	DIGI.COM BHD	0.003%	93.901%
4867	BIZLINK HOLDING	0.003%	93.905%
4868	SECURITY BANK C	0.003%	93.908%
4869	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	93.911%
4870	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	93.914%
4871	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.917%
4872	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.920%
4873	INTERRENT REAL	0.003%	93.923%
4874	HYUNDAI MIPO DO	0.003%	93.926%
4875	HUFVUDSTADEN AB	0.003%	93.929%
4876	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.932%
4877	CIMPRESS NV	0.003%	93.935%
4878	INFICON HOLDING	0.003%	93.938%
4879	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	ANRITSU CORP	0.003%	93.944%
4881	BOJANGLES INC COMMON STOCK USD.01	0.003%	93.947%
4882	MANHATTAN ASSOC	0.003%	93.950%
4883	HANNSTAR DISPLA	0.003%	93.953%
4884	BAJAJ AUTO	0.003%	93.956%
4885	HOMESTREET INC COMMON STOCK	0.003%	93.959%
4886	FENG TAY ENTRPR	0.003%	93.962%
4887	SAMSUNG ELECTRO	0.003%	93.965%
4888	FCC CO LTD	0.003%	93.968%
4889	HYAKUJUSHI BANK	0.003%	93.971%
4890	SYNTEL INC COMMON STOCK	0.003%	93.974%
4891	INDU TRADE AB	0.003%	93.977%
4892	BETSSON AB	0.003%	93.980%
4893	INDIA INFOLINE	0.003%	93.983%
4894	PHOTRONICS INC COMMON STOCK USD.01	0.003%	93.986%
4895	OTSUKA HLDGS CO	0.003%	93.989%
4896	KANDENKO CO	0.003%	93.992%
4897	EMS-CHEMIE HLDG	0.003%	93.995%
4898	PROSEGUR CIA DE	0.003%	93.998%
4899	SYSMEX CORP	0.003%	94.001%
4900	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	94.004%
4901	GS ENGINEERING	0.003%	94.007%
4902	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.010%
4903	GUDANG GARAM(PE	0.003%	94.013%
4904	KEIO CORP	0.003%	94.016%
4905	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.019%
4906	TOMTOM NV	0.003%	94.022%
4907	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.025%
4908	KEMET CORP	0.003%	94.028%
4909	SAUL CENTERS INC REIT USD.01	0.003%	94.030%
4910	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.033%
4911	CyberAgent, Inc	0.003%	94.036%
4912	MACQUARIE MEXIC	0.003%	94.039%
4913	CIE AUTOMOTIVE	0.003%	94.042%
4914	DEUTSCHE EUROSH	0.003%	94.045%
4915	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.048%
4916	LISI	0.003%	94.051%
4917	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.054%
4918	SKC CO	0.003%	94.057%
4919	CHIPOTLE MEXICA	0.003%	94.060%
4920	IOI PROPERTIES	0.003%	94.063%
4921	SUNTORY BEVERAG	0.003%	94.066%
4922	GUOTAI JUNAN IN	0.003%	94.069%
4923	AVICHINA INDUST	0.003%	94.072%
4924	CHORUS LIMITED	0.003%	94.075%
4925	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.078%
4926	VAKRANGEE LTD	0.003%	94.081%
4927	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.084%
4928	EZAKI GLICO CO	0.003%	94.087%
4929	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	SEVERSTAL GDR REG S GDR	0.003%	94.093%
4931	JIANGSU EXPRESS	0.003%	94.096%
4932	JC DECAUX SA	0.003%	94.099%
4933	ANALOGIC CORP	0.003%	94.102%
4934	SCORPIO TANKERS	0.003%	94.104%
4935	OGAKI KYORITSU	0.003%	94.107%
4936	CAPCOM CO	0.003%	94.110%
4937	ENGIE BRASIL SA	0.003%	94.113%
4938	CENTRAL GLASS C	0.003%	94.116%
4939	CARSALES.COM LT	0.003%	94.119%
4940	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.122%
4941	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.125%
4942	TRAVELPORT WORL	0.003%	94.128%
4943	BONDUELLE SCA	0.003%	94.131%
4944	ZCL COMPOSITES	0.003%	94.134%
4945	KISSEI PHARM CO	0.003%	94.137%
4946	XINYI SOLAR HOL	0.003%	94.140%
4947	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.143%
4948	WEST CORP COMMON STOCK USD.001	0.003%	94.146%
4949	PARADE TECHNOLO	0.003%	94.148%
4950	TASSAL GROUP	0.003%	94.151%
4951	WPT INDUSTRIAL	0.003%	94.154%
4952	GENESCO INC COMMON STOCK USD1.0	0.003%	94.157%
4953	DRAEGERWERK AG	0.003%	94.160%
4954	JINRO LTD	0.003%	94.163%
4955	SERCOMM CORP	0.003%	94.166%
4956	ROUND ONE CORP	0.003%	94.169%
4957	MAINFREIGHT LTD	0.003%	94.172%
4958	KIWI PROPERTY G	0.003%	94.175%
4959	RIETER HLDGS AG	0.003%	94.178%
4960	DULUXGROUP LTD	0.003%	94.181%
4961	KANEMATSU CORP	0.003%	94.183%
4962	TEMBEC INC	0.003%	94.186%
4963	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.189%
4964	EFG INTERNATION	0.003%	94.192%
4965	GLOBE TELECOM I	0.003%	94.195%
4966	FELCOR LODGING	0.003%	94.198%
4967	METROPOLE TV-(M	0.003%	94.201%
4968	ITEQ CORP	0.003%	94.204%
4969	SINGAPORE TECH	0.003%	94.207%
4970	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.210%
4971	TAIWAN SEMICON	0.003%	94.212%
4972	PGT INC	0.003%	94.215%
4973	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.218%
4974	NAMPAK LTD.	0.003%	94.221%
4975	LAMAR ADVERTISING CO A REIT USD.001	0.003%	94.224%
4976	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.227%
4977	INDUSIND BANK	0.003%	94.230%
4978	AUTOGRILL SPA	0.003%	94.233%
4979	INTERCONEXION E	0.003%	94.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	CHINA TRAVEL IN	0.003%	94.239%
4981	BHARAT PETROL C	0.003%	94.241%
4982	KITZ CORPORATIO	0.003%	94.244%
4983	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.247%
4984	COEUR MINING IN	0.003%	94.250%
4985	PERLIS PLANTATI	0.003%	94.253%
4986	BARR(A.G.)	0.003%	94.256%
4987	BEACH PETROLEUM	0.003%	94.259%
4988	SEMBCORP MARINE	0.003%	94.262%
4989	FASTIGHETS AB B	0.003%	94.265%
4990	CORBY SPIRIT AN	0.003%	94.267%
4991	GENTING INTERNA	0.003%	94.270%
4992	ALK-ABELLO A/S	0.003%	94.273%
4993	CHINA DONGXIANG	0.003%	94.276%
4994	YUZHOU PROPERTI	0.003%	94.279%
4995	DURATEX SA	0.003%	94.282%
4996	LIPPO KARAWACI	0.003%	94.285%
4997	BELLUNA CO.LTD	0.003%	94.288%
4998	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.290%
4999	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.293%
5000	TAIWAN STYRENE	0.003%	94.296%
5001	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.299%
5002	ASAHI INTECC CO	0.003%	94.302%
5003	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	94.305%
5004	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.308%
5005	CHENG LOONG	0.003%	94.310%
5006	MONMOUTH REAL E	0.003%	94.313%
5007	JM FINANCIAL	0.003%	94.316%
5008	UNI-PRESIDENT C	0.003%	94.319%
5009	BIC CAMERA INC.	0.003%	94.322%
5010	BARITO PAC TBK	0.003%	94.325%
5011	POLSKIE GORNICT	0.003%	94.328%
5012	BANCO COMERCIAL	0.003%	94.330%
5013	DIAMOND OFFSHOR	0.003%	94.333%
5014	PERPETUAL TST A	0.003%	94.336%
5015	SK CHEMICALS	0.003%	94.339%
5016	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.342%
5017	HANSSEM CO	0.003%	94.345%
5018	REGIS RESOURCES	0.003%	94.348%
5019	KOMAX HOLDING A	0.003%	94.350%
5020	IS DONGSEO CO L	0.003%	94.353%
5021	FIRST NATIONAL	0.003%	94.356%
5022	MAKINO MILLING	0.003%	94.359%
5023	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	94.362%
5024	CORETRONICS COR	0.003%	94.365%
5025	SA CORP REAL ES	0.003%	94.367%
5026	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.370%
5027	CHINA BLUECHEMI	0.003%	94.373%
5028	SHOWA CORP	0.003%	94.376%
5029	HEMFOSA FASTIGH	0.003%	94.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	EI TOWERS SPA	0.003%	94.382%
5031	ESURE GROUP PLC	0.003%	94.384%
5032	Mobistar SA	0.003%	94.387%
5033	MYCRONIC AB	0.003%	94.390%
5034	BRINKER INTL IN	0.003%	94.393%
5035	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.003%	94.396%
5036	ACADIAN TIMBER	0.003%	94.399%
5037	SHINKO ELEC IND	0.003%	94.401%
5038	F E CONSORTM IN	0.003%	94.404%
5039	TRIGANO	0.003%	94.407%
5040	KOREA ELEC POWE	0.003%	94.410%
5041	HEXAGON AB	0.003%	94.413%
5042	KOA CORPORATION	0.003%	94.416%
5043	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.418%
5044	EDELWEISS FIN S	0.003%	94.421%
5045	AMBEV SA ADR ADR	0.003%	94.424%
5046	NATURA COSMETIC	0.003%	94.427%
5047	ETERNAL CHEMICA	0.003%	94.430%
5048	MARICO LTD	0.003%	94.432%
5049	CIA SANEAMENTO	0.003%	94.435%
5050	ENQUEST PLC	0.003%	94.438%
5051	DIGNITY PLC	0.003%	94.441%
5052	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.444%
5053	OM ASSET MANAGE	0.003%	94.446%
5054	OVS SPA	0.003%	94.449%
5055	SLATE RETAIL RE	0.003%	94.452%
5056	INWIDO AB	0.003%	94.455%
5057	GREE INC	0.003%	94.458%
5058	ACC LIMITED	0.003%	94.460%
5059	LAIRD PLC	0.003%	94.463%
5060	MATAHARI DEPART	0.003%	94.466%
5061	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.469%
5062	FIRST BANCORP/NC COMMON STOCK	0.003%	94.472%
5063	INDO TAMBANGRAY	0.003%	94.475%
5064	SUMITOMO MITSUI	0.003%	94.477%
5065	AEON REIT INVES	0.003%	94.480%
5066	TSRC CORP	0.003%	94.483%
5067	KUMHO TIRE CO	0.003%	94.486%
5068	AGFA GEVAERT NV	0.003%	94.488%
5069	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.491%
5070	LUKOIL PJSC- SP	0.003%	94.494%
5071	NAN YA PRINTED	0.003%	94.497%
5072	AUSTEVOLL SEAFO	0.003%	94.500%
5073	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.502%
5074	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.505%
5075	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.508%
5076	AVANGRID INC COMMON STOCK USD.01	0.003%	94.511%
5077	MINMETALS RES	0.003%	94.514%
5078	SHIKOKU ELEC PO	0.003%	94.516%
5079	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	TAG TEGERNSEE I	0.003%	94.522%
5081	INTERROLL HOLDI	0.003%	94.525%
5082	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.528%
5083	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.530%
5084	METALL ZUG AG	0.003%	94.533%
5085	TXC CORPN	0.003%	94.536%
5086	HAMBORNER AG	0.003%	94.539%
5087	TAICHUNG	0.003%	94.541%
5088	TIANNENG POWER	0.003%	94.544%
5089	ASATSU INC	0.003%	94.547%
5090	BERNER KTBK	0.003%	94.550%
5091	BCO BILBAO VIZC	0.003%	94.553%
5092	ZENSHO CO LTD	0.003%	94.555%
5093	KOREA LINE CORP	0.003%	94.558%
5094	KEIHIN ELEC EXP	0.003%	94.561%
5095	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.564%
5096	TOMRA SYSTEMS A	0.003%	94.566%
5097	RPX CORP COMMON STOCK USD.0001	0.003%	94.569%
5098	KYORITSU MAINTA	0.003%	94.572%
5099	BANK OF INDIA C	0.003%	94.575%
5100	ZARDOYA-OTIS	0.003%	94.577%
5101	LONKING HOLDING	0.003%	94.580%
5102	C.P. ALL PCL-FG	0.003%	94.583%
5103	LADBROKES PLC	0.003%	94.586%
5104	INMOBILIARIA CO	0.003%	94.589%
5105	TRUE CORP PCL	0.003%	94.591%
5106	RPS GROUP PLC	0.003%	94.594%
5107	GETAC TECHNOLOG	0.003%	94.597%
5108	RELIANCE POWER	0.003%	94.600%
5109	HANJIN KAL CORP	0.003%	94.602%
5110	MULTIPLAN EMPRE	0.003%	94.605%
5111	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.608%
5112	BEZEQ ISRAEL TE	0.003%	94.611%
5113	CHICONY ELECTRO	0.003%	94.613%
5114	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.616%
5115	GRENDENE SA	0.003%	94.619%
5116	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.621%
5117	RAMCO-GERSHENSO	0.003%	94.624%
5118	COCOKARA FINE H	0.003%	94.627%
5119	EVERLIGHT ELECT	0.003%	94.630%
5120	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.632%
5121	JUST EAT PLC	0.003%	94.635%
5122	FISHER (JAMES)	0.003%	94.638%
5123	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.641%
5124	NICE SYSTEMS	0.003%	94.643%
5125	DREAM INDUSTRIA	0.003%	94.646%
5126	ACTUA CORP COMMON STOCK USD.001	0.003%	94.649%
5127	ENGINEERS INDIA	0.003%	94.652%
5128	Rocky Mountain	0.003%	94.654%
5129	RESTAURANT GROU	0.003%	94.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	ALS LTD	0.003%	94.660%
5131	NS SOLUTIONS CO	0.003%	94.662%
5132	PREMIER INVESTM	0.003%	94.665%
5133	SENKO CO	0.003%	94.668%
5134	EXPRESS INC COMMON STOCK	0.003%	94.671%
5135	THE NISSHIN OIL	0.003%	94.673%
5136	KOREA ZINC	0.003%	94.676%
5137	DON QUIJOTE	0.003%	94.679%
5138	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.682%
5139	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.684%
5140	FLEURY SA	0.003%	94.687%
5141	EURONAV SA	0.003%	94.690%
5142	SINGAPORE POST	0.003%	94.692%
5143	ACACIA MINING	0.003%	94.695%
5144	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.698%
5145	VASTNED RETAIL	0.003%	94.701%
5146	TOKYO DOME CORP	0.003%	94.703%
5147	NISSIN ELECTRIC	0.003%	94.706%
5148	ORTHOFIX INTL N	0.003%	94.709%
5149	RPC INC COMMON STOCK USD.1	0.003%	94.711%
5150	SEIREN CO	0.003%	94.714%
5151	UNIPETROL	0.003%	94.717%
5152	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.719%
5153	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.722%
5154	POWER GRID CORP	0.003%	94.725%
5155	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.728%
5156	NOBLE CORP PLC	0.003%	94.730%
5157	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.733%
5158	ACEA SPA	0.003%	94.736%
5159	HERO HONDA	0.003%	94.738%
5160	CIA HERING	0.003%	94.741%
5161	CAPITAL SECURIT	0.003%	94.744%
5162	CROMWELL PROPER	0.003%	94.746%
5163	ROCHE HOLDING A	0.003%	94.749%
5164	RHB Capital	0.003%	94.752%
5165	APPLUS SERVICES	0.003%	94.754%
5166	CIPUTRA DEVELOP	0.003%	94.757%
5167	ZZZPRIMA MEAT P	0.003%	94.760%
5168	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.762%
5169	PTC INC COMMON STOCK USD.01	0.003%	94.765%
5170	DOOSAN CORP	0.003%	94.768%
5171	JB FINANCIAL GR	0.003%	94.770%
5172	RESORTTRUST INC	0.003%	94.773%
5173	THERATECHNOLOGI	0.003%	94.776%
5174	IRESS MARKET TE	0.003%	94.778%
5175	KAKEN PHARM	0.003%	94.781%
5176	PETROFAC LTD	0.003%	94.784%
5177	PT ANEKA TAMBAN	0.003%	94.786%
5178	MEIKO ELECTRONI	0.003%	94.789%
5179	GREAT WALL ENTE	0.003%	94.792%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.795%
5181	ULTIMATE	0.003%	94.797%
5182	KANGWON LAND IN	0.003%	94.800%
5183	JAPAN LIFELINE	0.003%	94.803%
5184	CAHYA MATA SARA	0.003%	94.805%
5185	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	94.808%
5186	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.811%
5187	AIA ENGINEERING	0.003%	94.813%
5188	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.816%
5189	AEGION CORP COMMON STOCK USD.01	0.003%	94.819%
5190	AIRASIA BHD	0.003%	94.821%
5191	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.824%
5192	OPUS BANK	0.003%	94.826%
5193	STELLA INTERNAT	0.003%	94.829%
5194	FOXCONN INTERNA	0.003%	94.832%
5195	MANAPPURAM FINA	0.003%	94.834%
5196	CKD CORP	0.003%	94.837%
5197	CELLTRION INC K	0.003%	94.840%
5198	SEIBU HOLDINGS	0.003%	94.842%
5199	SINGAPORE EXCHA	0.003%	94.845%
5200	MY EG SERVICES	0.003%	94.848%
5201	RIB SOFTWARE AG	0.003%	94.850%
5202	BAYWA AG (BAYER	0.003%	94.853%
5203	BANCA GENERALI	0.003%	94.856%
5204	TOKYO TY FINANC	0.003%	94.858%
5205	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.861%
5206	MITSUBISHI LOGI	0.003%	94.864%
5207	SEABRIDGE GOLD	0.003%	94.866%
5208	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.869%
5209	PIONEER CORP JP	0.003%	94.872%
5210	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.874%
5211	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.877%
5212	VERITIV CORP COMMON STOCK USD.01	0.003%	94.879%
5213	INDRA SISTEMAS	0.003%	94.882%
5214	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.885%
5215	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.887%
5216	CJ E&M CORPORAT	0.003%	94.890%
5217	SEMAPA SOC INVE	0.003%	94.893%
5218	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.895%
5219	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	94.898%
5220	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.901%
5221	MITSUBA CORP	0.003%	94.903%
5222	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	94.906%
5223	INDS BACHOCO SA	0.003%	94.908%
5224	AMBUJA CEMENTS	0.003%	94.911%
5225	BANG & OLUFSEN	0.003%	94.914%
5226	CIECH SA	0.003%	94.916%
5227	JAPAN AVIATN EL	0.003%	94.919%
5228	H. LUNDBECK A/S	0.003%	94.922%
5229	CROMPTON GREAVE	0.003%	94.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	NICHI-KO PHARM	0.003%	94.927%
5231	CHINA POWER INT	0.003%	94.929%
5232	TOOTSIE ROLL IN	0.003%	94.932%
5233	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.935%
5234	FENNER	0.003%	94.937%
5235	MPHISIS LTD	0.003%	94.940%
5236	SPAREBANK 1 SR	0.003%	94.942%
5237	BANGCHAK CORP P	0.003%	94.945%
5238	POONGSAN CORP(N	0.003%	94.948%
5239	TOKYU CONST	0.003%	94.950%
5240	INDIA CEMENTS	0.003%	94.953%
5241	ALUMINIUM CORP	0.003%	94.955%
5242	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.958%
5243	FUJITEC CO	0.003%	94.961%
5244	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.963%
5245	ATLANTICA YIELD	0.003%	94.966%
5246	PUBLICIS GROUPE	0.003%	94.968%
5247	NIHON KOHDEN CO	0.003%	94.971%
5248	MORGUARD CORP	0.003%	94.974%
5249	SPEEDWAY MOTORS	0.003%	94.976%
5250	CEBU AIR INC	0.003%	94.979%
5251	CALIFORNIA WATE	0.003%	94.981%
5252	BECHTLE AG	0.003%	94.984%
5253	COM HEM HLDG AB	0.003%	94.987%
5254	HOPSON DEVELOPM	0.003%	94.989%
5255	BANGKOK LAND PC	0.003%	94.992%
5256	SWIRE PACIFIC	0.003%	94.994%
5257	HEALTHSTREAM INC COMMON STOCK	0.003%	94.997%
5258	VAREX IMAGING CORP COMMON STOCK	0.003%	95.000%
5259	GPO DE INVERSIO	0.003%	95.002%
5260	SKY PERFECT JSA	0.003%	95.005%
5261	PETROLEUM GEO-S	0.003%	95.007%
5262	SANFIRE RESOURC	0.003%	95.010%
5263	AVON PRODUCTS I	0.003%	95.013%
5264	KYORIN CO LTD.	0.003%	95.015%
5265	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	95.018%
5266	CALGON CARBON C	0.003%	95.020%
5267	VERBUND AG	0.003%	95.023%
5268	AVEVA GROUP PLC	0.003%	95.025%
5269	CHINA MOTOR CO	0.003%	95.028%
5270	CHAROEN PKPD-FG	0.003%	95.031%
5271	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	95.033%
5272	KANAMOTO CO LTD	0.003%	95.036%
5273	FINISH LINE INC	0.003%	95.038%
5274	AFG ARBONIA-FOR	0.003%	95.041%
5275	CJ CGV	0.003%	95.044%
5276	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	95.046%
5277	NISSHA PRINTING	0.003%	95.049%
5278	ARCELIK AS	0.003%	95.051%
5279	AIN PHARMACIEZ	0.003%	95.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	LIVANOVA PLC	0.003%	95.056%
5281	FRESENIUS MEDIC	0.003%	95.059%
5282	ATRION CORPORATION COMMON STOCK USD.1	0.003%	95.061%
5283	SQUARE ENIX HOL	0.003%	95.064%
5284	AIMIA INC	0.003%	95.067%
5285	CHUNGHWA TELECO	0.003%	95.069%
5286	CHUDENKO CORP	0.003%	95.072%
5287	WD 40 CO COMMON STOCK USD.001	0.003%	95.074%
5288	OCADO GROUP PLC	0.003%	95.077%
5289	AIRTAC INTERNAT	0.003%	95.079%
5290	OKAMURA CORP	0.003%	95.082%
5291	FORTUNE R/EST I	0.003%	95.085%
5292	MID REIT INC	0.003%	95.087%
5293	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	95.090%
5294	SANYO SPEC STEE	0.003%	95.092%
5295	HCI GROUP INC COMMON STOCK	0.003%	95.095%
5296	SLEEP COUNTRY C	0.003%	95.097%
5297	SUMMERSET GROUP	0.003%	95.100%
5298	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	95.102%
5299	PARKWAY INC REIT USD.001	0.003%	95.105%
5300	SEIKO CORPORATI	0.003%	95.107%
5301	COHU INC COMMON STOCK USD1.0	0.003%	95.110%
5302	TAL EDUCATION GROUP ADR ADR	0.003%	95.113%
5303	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	95.115%
5304	CPFL ENERGIA SA	0.003%	95.118%
5305	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	95.120%
5306	VIRTUSA CORP COMMON STOCK USD.01	0.003%	95.123%
5307	KOENIG & BAUER	0.003%	95.125%
5308	SEVEN GROUP HLD	0.003%	95.128%
5309	YODOGAWA STEEL	0.003%	95.130%
5310	SKY NETWORK TEL	0.003%	95.133%
5311	EMP NAC ELECTRI	0.003%	95.135%
5312	THANACHART CAPI	0.003%	95.138%
5313	KCE ELECTRONICS	0.003%	95.141%
5314	TRUSCO NAKAYAMA	0.003%	95.143%
5315	CHINA OVERASEA	0.003%	95.146%
5316	HAREL INSURANCE	0.003%	95.148%
5317	HEALTHCARE SERV	0.003%	95.151%
5318	PARK 24 CO	0.003%	95.153%
5319	FINECOBANK BANC	0.003%	95.156%
5320	BCO ABC BRASIL	0.003%	95.158%
5321	ALL NIPPON AIRW	0.003%	95.161%
5322	TAIWAN TEA CORP	0.003%	95.163%
5323	TELEFONICA BRASIL ADR ADR	0.003%	95.166%
5324	BUMI ARMADA BER	0.003%	95.168%
5325	CHINA SCE PROPE	0.003%	95.171%
5326	CREDITO VALTELL	0.003%	95.173%
5327	TELEFONICA DE E	0.003%	95.176%
5328	KERRY LOGISTICS	0.003%	95.178%
5329	SONIC CORP	0.003%	95.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	95.183%
5331	CITIC RESOURCES	0.003%	95.186%
5332	ZEE ENTERTAIN E	0.003%	95.189%
5333	YAMAGATA BANK	0.003%	95.191%
5334	PT BUMI SERPONG	0.003%	95.194%
5335	AXFOOD AB	0.003%	95.196%
5336	PEREGRINE HLDGS	0.003%	95.199%
5337	UPC TECHNOLOGY	0.003%	95.201%
5338	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	95.204%
5339	TONG REN TANG T	0.003%	95.206%
5340	ARCADYAN TECHNO	0.003%	95.209%
5341	KFORCE INC COMMON STOCK USD.01	0.003%	95.211%
5342	EZ TEC EMPREEND	0.003%	95.214%
5343	NEW SENIOR INVESTMENT GROUP REIT	0.003%	95.216%
5344	NIPPON SODA CO	0.003%	95.219%
5345	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.221%
5346	CU BANCORP COMMON STOCK	0.002%	95.224%
5347	MAANSHAN IRON &	0.002%	95.226%
5348	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.229%
5349	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.231%
5350	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.234%
5351	GROUPE FNAC	0.002%	95.236%
5352	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	95.239%
5353	JACCS CO	0.002%	95.241%
5354	UNITED ARROWS L	0.002%	95.244%
5355	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.246%
5356	AXCELIS TECHNOL	0.002%	95.249%
5357	AOKI INTL	0.002%	95.251%
5358	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.254%
5359	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.256%
5360	MYTILINEOS	0.002%	95.258%
5361	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.261%
5362	KOREA PETROCHEM	0.002%	95.263%
5363	IMA(IND MACC AU	0.002%	95.266%
5364	OMNIA HOLDINGS	0.002%	95.268%
5365	TAKARA STANDARD	0.002%	95.271%
5366	SCHNITZER STEEL	0.002%	95.273%
5367	HUAKU DEVELOPME	0.002%	95.276%
5368	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.278%
5369	FIRST INTER BK	0.002%	95.281%
5370	AKER SOLUTIONS	0.002%	95.283%
5371	CHOW TAI FOOK J	0.002%	95.286%
5372	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.288%
5373	IBJ LEASING CO	0.002%	95.291%
5374	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.293%
5375	KABU.COM SECURI	0.002%	95.296%
5376	SAGAMI RAILWAY	0.002%	95.298%
5377	SAMSUNG FINE CH	0.002%	95.301%
5378	TOHO BANK	0.002%	95.303%
5379	NEWALTA INC	0.002%	95.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	CHAMPION REAL E	0.002%	95.308%
5381	CJ O SHOPPING C	0.002%	95.310%
5382	SHANGHAI ELECTR	0.002%	95.313%
5383	LIBERBANK SA	0.002%	95.315%
5384	CHINA TRADITION	0.002%	95.318%
5385	OHL MEXICO SAB	0.002%	95.320%
5386	DONGKUK STEEL M	0.002%	95.323%
5387	TOWER INTL INC	0.002%	95.325%
5388	WING TAI HOLDIN	0.002%	95.328%
5389	GMP CAPITAL COR	0.002%	95.330%
5390	IZUMI CO	0.002%	95.333%
5391	SINGAPORE PRESS	0.002%	95.335%
5392	MIGDAL INSURAN	0.002%	95.337%
5393	YUEN FOONG YU M	0.002%	95.340%
5394	TOKYO STEEL MFG	0.002%	95.342%
5395	DIGITAL CHINA H	0.002%	95.345%
5396	HALLA HOLDINGS	0.002%	95.347%
5397	GRAINGER TRUST	0.002%	95.350%
5398	CHENG UEI PRECI	0.002%	95.352%
5399	Meritz Fire & M	0.002%	95.355%
5400	DONGBU HITEK CO	0.002%	95.357%
5401	ZUGER KANTONALB	0.002%	95.359%
5402	INTERNET INITIA	0.002%	95.362%
5403	HITACHI MAXELL	0.002%	95.364%
5404	OKAMOTO INDUSTR	0.002%	95.367%
5405	GLOBAL BRANDS G	0.002%	95.369%
5406	MISC BERHAD	0.002%	95.372%
5407	TIM PARTICIPA	0.002%	95.374%
5408	COCA-COLA FEMSA	0.002%	95.377%
5409	HENKEL KGAA-BEA	0.002%	95.379%
5410	BBMG CORPORATIO	0.002%	95.381%
5411	GIORDANO INTL L	0.002%	95.384%
5412	YIT OYJ	0.002%	95.386%
5413	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.389%
5414	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.391%
5415	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.394%
5416	MENZIES(JOHN)	0.002%	95.396%
5417	FENG HSIN IRON&	0.002%	95.398%
5418	CHINA SYNTH RUB	0.002%	95.401%
5419	NITTO BOSEKI CO	0.002%	95.403%
5420	JAPAN DISPLAY I	0.002%	95.406%
5421	HUATAI SECURITI	0.002%	95.408%
5422	ARCBEST CORP COMMON STOCK USD.01	0.002%	95.411%
5423	PALTAC CORP	0.002%	95.413%
5424	PARAMOUNT BED H	0.002%	95.415%
5425	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.418%
5426	TEMP HOLDINGS C	0.002%	95.420%
5427	POWERLONG REAL	0.002%	95.423%
5428	MITCHELLS & BUT	0.002%	95.425%
5429	BIM BIRLESIK MA	0.002%	95.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	TECO ELEC&MACHI	0.002%	95.430%
5431	UNISEM (M) BHD	0.002%	95.432%
5432	RYMAN HEALTHCAR	0.002%	95.435%
5433	SAMSUNG TECHWIN	0.002%	95.437%
5434	GUNGHO ONLINE E	0.002%	95.440%
5435	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.442%
5436	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.444%
5437	VITASOY INTL	0.002%	95.447%
5438	CASTROL INDIA L	0.002%	95.449%
5439	BANCA IFIS	0.002%	95.452%
5440	CANCOM SE	0.002%	95.454%
5441	MEIDENSHA CORP	0.002%	95.457%
5442	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.459%
5443	PARKWAY LIFE RE	0.002%	95.461%
5444	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.464%
5445	CHINA SHIPPING	0.002%	95.466%
5446	IWATE(BANK OF)	0.002%	95.469%
5447	KUNGSLEDEN AB N	0.002%	95.471%
5448	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.473%
5449	CSR CORP	0.002%	95.476%
5450	SINBON ELECTRON	0.002%	95.478%
5451	YAMAZAKI BAKING	0.002%	95.481%
5452	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.483%
5453	HOSIDEN CORP	0.002%	95.485%
5454	SYNNEX TECH INT	0.002%	95.488%
5455	OKINAWA BANK	0.002%	95.490%
5456	OKINAWA ELEC PO	0.002%	95.492%
5457	NEXON CO LTD	0.002%	95.495%
5458	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.497%
5459	HOKURIKU ELEC P	0.002%	95.500%
5460	E INK HOLDINGS	0.002%	95.502%
5461	NANTO BANK	0.002%	95.504%
5462	VTB BANK(JSC)	0.002%	95.507%
5463	ORION CORP	0.002%	95.509%
5464	NIPPON SIGNAL C	0.002%	95.512%
5465	GRAMMER AG	0.002%	95.514%
5466	RALLYE	0.002%	95.516%
5467	SILTRONIC AG	0.002%	95.519%
5468	QUALYS INC COMMON STOCK USD.001	0.002%	95.521%
5469	YAHOO JAPAN COR	0.002%	95.523%
5470	GF SECURITIES C	0.002%	95.526%
5471	STONERIDGE INC COMMON STOCK	0.002%	95.528%
5472	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.531%
5473	STONEGATE BANK COMMON STOCK USD.01	0.002%	95.533%
5474	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.535%
5475	AUTOMOTIVE HOLD	0.002%	95.538%
5476	ADASTRIA HOLDI	0.002%	95.540%
5477	ZENKOKU HOSHO C	0.002%	95.543%
5478	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.545%
5479	BLACK DIAMOND G	0.002%	95.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	CITIC 1616 HLDG	0.002%	95.550%
5481	TOMONY HOLDINGS	0.002%	95.552%
5482	NISSAN SHATAI C	0.002%	95.554%
5483	CHATHAM LODGING	0.002%	95.557%
5484	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.559%
5485	PETRONAS CHEMIC	0.002%	95.561%
5486	CONSORT MEDICAL	0.002%	95.564%
5487	RYOBI	0.002%	95.566%
5488	SEKISUI HOUSE	0.002%	95.569%
5489	HAKUHODO DY HLD	0.002%	95.571%
5490	BCO CREDITO INV	0.002%	95.573%
5491	NH HOTELES	0.002%	95.576%
5492	GJENSIDIGE FORS	0.002%	95.578%
5493	ALPINE ELECTRON	0.002%	95.580%
5494	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.583%
5495	SUNDRUG CO LTD	0.002%	95.585%
5496	CAPITARETAIL CH	0.002%	95.587%
5497	BANGKOK AIRWAYS	0.002%	95.590%
5498	TAKATA CORP	0.002%	95.592%
5499	INDIAN OIL CORP	0.002%	95.595%
5500	SOL MELIA SA	0.002%	95.597%
5501	FUTABA CORP	0.002%	95.599%
5502	LG INDL SYSTEMS	0.002%	95.602%
5503	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.604%
5504	TEAM INC	0.002%	95.606%
5505	UNIFI INC	0.002%	95.609%
5506	TOPPAN FORMS	0.002%	95.611%
5507	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.613%
5508	SUPALAI PUBLIC	0.002%	95.616%
5509	WISTRON NEWEB C	0.002%	95.618%
5510	ABACUS PROPERTY	0.002%	95.620%
5511	NIPPON CHEMI-CO	0.002%	95.623%
5512	KEIHIN CORP	0.002%	95.625%
5513	SAMSUNG SDS CO	0.002%	95.627%
5514	NANYA TECHNOLOG	0.002%	95.630%
5515	MORGUARD NORTH	0.002%	95.632%
5516	RAMIRENT OYJ	0.002%	95.634%
5517	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.637%
5518	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.639%
5519	WALLENSTAM AB	0.002%	95.641%
5520	COMPUGROUP HOLD	0.002%	95.644%
5521	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.646%
5522	FUYAO GLASS IND	0.002%	95.648%
5523	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.651%
5524	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.653%
5525	TESARO INC	0.002%	95.655%
5526	IINO KAIUN KAIS	0.002%	95.658%
5527	BURCKHARDT COMP	0.002%	95.660%
5528	HOUSE FOODS COR	0.002%	95.662%
5529	ASCOTT RESIDENC	0.002%	95.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	NET ONE SYSTEMS	0.002%	95.667%
5531	HEIWA REAL ESTA	0.002%	95.669%
5532	MONOTARO CO.LTD	0.002%	95.672%
5533	KEISEI ELEC RY	0.002%	95.674%
5534	ITAU UNIBANCO H	0.002%	95.676%
5535	AUSTRALIAN AGRI	0.002%	95.679%
5536	ORIOR AG	0.002%	95.681%
5537	XCERRA CORP COMMON STOCK USD.05	0.002%	95.683%
5538	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.686%
5539	CONSTRUCCIONES	0.002%	95.688%
5540	GENOMMA LAB INT	0.002%	95.690%
5541	VISUAL PHOTONIC	0.002%	95.693%
5542	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.695%
5543	CHIPBOND TECHNO	0.002%	95.697%
5544	PP LONDON SUMAT	0.002%	95.700%
5545	AOMORI BANK	0.002%	95.702%
5546	ELRINGKLINGER	0.002%	95.704%
5547	TAKEUCHI MANUFA	0.002%	95.706%
5548	SEVEN WEST MEDI	0.002%	95.709%
5549	CHINA COAL ENER	0.002%	95.711%
5550	NANOMETRICS	0.002%	95.713%
5551	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.716%
5552	BURE INVESTMENT	0.002%	95.718%
5553	HOSHIZAKI ELECT	0.002%	95.720%
5554	KUREHA CHEM IND	0.002%	95.723%
5555	1ST PHILIPPINE	0.002%	95.725%
5556	DELTA ELECTRONI	0.002%	95.727%
5557	DAINIPPON PHARM	0.002%	95.730%
5558	TRULY INTL HLDG	0.002%	95.732%
5559	JAPAN SECS FINA	0.002%	95.734%
5560	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	95.736%
5561	MEDIA NUSANTARA	0.002%	95.739%
5562	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	95.741%
5563	LASSILA & TIKAN	0.002%	95.743%
5564	KANSAI PAINT CO	0.002%	95.746%
5565	FISKARS OYJ	0.002%	95.748%
5566	EMBOTELLA ANDIN	0.002%	95.750%
5567	DE LA RUE	0.002%	95.753%
5568	BRICKWORKS	0.002%	95.755%
5569	TALK TALK TELEC	0.002%	95.757%
5570	JSW ENERGY LTD	0.002%	95.759%
5571	ZZZMITSUI SUGAR	0.002%	95.762%
5572	COMPUTACENTER P	0.002%	95.764%
5573	SONDA S.A.	0.002%	95.766%
5574	KEWPIE CORP	0.002%	95.769%
5575	TATA CHEMICALS	0.002%	95.771%
5576	SHOWA SANGYO CO	0.002%	95.773%
5577	CIR-COMPAGNIE I	0.002%	95.776%
5578	MELCO RESORTS + ENTERT ADR ADR USD.01	0.002%	95.778%
5579	KUDELSKI S.A.	0.002%	95.780%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	ANADOLU EFES BI	0.002%	95.782%
5581	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.785%
5582	HSN INC COMMON STOCK USD.01	0.002%	95.787%
5583	OCI MATERIALS C	0.002%	95.789%
5584	TATUNG	0.002%	95.792%
5585	TOKYO OHKA KOGY	0.002%	95.794%
5586	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.796%
5587	AUCKLAND INTERN	0.002%	95.798%
5588	START TODAY CO	0.002%	95.801%
5589	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.803%
5590	NEMETSCHKE AG	0.002%	95.805%
5591	CTS CORP COMMON STOCK	0.002%	95.808%
5592	KINGSTON COMM(H	0.002%	95.810%
5593	ANGANG NEW STEE	0.002%	95.812%
5594	BOLSA MEXICANA	0.002%	95.814%
5595	KEPPEL DC REIT	0.002%	95.817%
5596	FIRST RESOURCES	0.002%	95.819%
5597	NIB HOLDINGS LT	0.002%	95.821%
5598	UNITIKA	0.002%	95.823%
5599	KYOWA HAKKO KIR	0.002%	95.826%
5600	NIPPON FLOUR MI	0.002%	95.828%
5601	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.830%
5602	JAPFA COMFEED I	0.002%	95.833%
5603	ARCS CO LTD	0.002%	95.835%
5604	NEXTDC LTD	0.002%	95.837%
5605	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.839%
5606	GETTY PETROLEUM	0.002%	95.842%
5607	AMERICAN RAILCA	0.002%	95.844%
5608	SIIX CORPORATIO	0.002%	95.846%
5609	TV18 BROADCAST	0.002%	95.848%
5610	EIZO NANA O CORP	0.002%	95.851%
5611	SANYO DENKI CO	0.002%	95.853%
5612	LG HOME SHOPPIN	0.002%	95.855%
5613	CHINA BILLS FIN	0.002%	95.858%
5614	HONG LEONG CRED	0.002%	95.860%
5615	IDBI BANK LTD	0.002%	95.862%
5616	TAIWAN MOBILE	0.002%	95.864%
5617	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.867%
5618	AUTOBACS SEVEN	0.002%	95.869%
5619	SALVATORE FERRA	0.002%	95.871%
5620	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.873%
5621	V TECHNOLOGY	0.002%	95.876%
5622	BANK TABUNGAN N	0.002%	95.878%
5623	ABSOLUTE SOFTWA	0.002%	95.880%
5624	SONY FINANCIAL	0.002%	95.882%
5625	EVENT HOSPITALI	0.002%	95.885%
5626	PACIFICIndustr	0.002%	95.887%
5627	YAMANASHI CHUO	0.002%	95.889%
5628	JOEL-JERUSALEM	0.002%	95.891%
5629	UNDER ARMOUR IN	0.002%	95.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	EPSILON ENERGY	0.002%	95.896%
5631	NEW WAVE GROUP	0.002%	95.898%
5632	SHUN TAK HLDGS	0.002%	95.900%
5633	HANIL CEMENT MF	0.002%	95.903%
5634	CARGOJET INC.	0.002%	95.905%
5635	TOEI CO	0.002%	95.907%
5636	OESTERREICHISCH	0.002%	95.909%
5637	HEIWADO CO LTD	0.002%	95.912%
5638	FUCHS PETRO AG	0.002%	95.914%
5639	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.916%
5640	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.918%
5641	CHINA EASTERN A	0.002%	95.921%
5642	TURKIYE VAKIFLA	0.002%	95.923%
5643	P/F BAKKAFROST	0.002%	95.925%
5644	BUNKA SHUTTER C	0.002%	95.927%
5645	HU LANE ASSOCIA	0.002%	95.930%
5646	GOLDEN RESORTS	0.002%	95.932%
5647	GOLDEN EAGLE RE	0.002%	95.934%
5648	LUXOFT HOLDING	0.002%	95.936%
5649	888 HOLDINGS	0.002%	95.938%
5650	DAIHEN CORP	0.002%	95.941%
5651	D/S NORDEN	0.002%	95.943%
5652	KENEDIX RESIDEN	0.002%	95.945%
5653	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.947%
5654	ALIBABA PICTURE	0.002%	95.950%
5655	MYER HOLDINGS L	0.002%	95.952%
5656	KOSE	0.002%	95.954%
5657	EVOTEC OAI AG	0.002%	95.956%
5658	CAPITAL ONE BAN	0.002%	95.958%
5659	KIATNAKIN FIN&S	0.002%	95.961%
5660	COLOPL INC	0.002%	95.963%
5661	MBANK	0.002%	95.965%
5662	USIMINAS USI SD	0.002%	95.967%
5663	BRIGHTOIL PETRO	0.002%	95.969%
5664	JGC CORP	0.002%	95.972%
5665	NICHIHA CORP	0.002%	95.974%
5666	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.976%
5667	ESSENDANT INC COMMON STOCK USD.1	0.002%	95.978%
5668	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.980%
5669	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.983%
5670	TOSHIBA MACHINE	0.002%	95.985%
5671	HOUSING DEVELOP	0.002%	95.987%
5672	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.989%
5673	LIEN HWA INDL	0.002%	95.991%
5674	HONG KONG LAND	0.002%	95.994%
5675	AK HOLDINGS INC	0.002%	95.996%
5676	KOREA KUMHO PET	0.002%	95.998%
5677	TLG IMMOBILIEN	0.002%	96.000%
5678	SITRONIX TECHNO	0.002%	96.002%
5679	MERITOR INC COMMON STOCK USD1.0	0.002%	96.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	NICHICON CORP	0.002%	96.007%
5681	ICICI BANK	0.002%	96.009%
5682	NAUTILUS GROUP	0.002%	96.011%
5683	SWIRE PROPERTIE	0.002%	96.013%
5684	RAMCO CEMENTS	0.002%	96.016%
5685	INVESCO OFFICE	0.002%	96.018%
5686	NISHI NIPPON RR	0.002%	96.020%
5687	CRAY INC COMMON STOCK USD.01	0.002%	96.022%
5688	SK GAS	0.002%	96.024%
5689	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.026%
5690	SLATE OFFICE RE	0.002%	96.029%
5691	TOSHIBA PLANT K	0.002%	96.031%
5692	TELEKOM AUSTRIA	0.002%	96.033%
5693	GOODMAN PROPERT	0.002%	96.035%
5694	NISSIN KOGYO	0.002%	96.037%
5695	OBRASCON HUAR L	0.002%	96.040%
5696	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.042%
5697	CEWE COLOR HLDG	0.002%	96.044%
5698	YUNG TAY ENGINE	0.002%	96.046%
5699	KATO SANGYO CO	0.002%	96.048%
5700	GOLD FIELDS LTD	0.002%	96.050%
5701	SYNCMOLD ENTERP	0.002%	96.053%
5702	ADVANTECH CO LT	0.002%	96.055%
5703	NIPPON SHEET GL	0.002%	96.057%
5704	NIPPON REIT INV	0.002%	96.059%
5705	JOLLIBEE FOODS	0.002%	96.061%
5706	CONTAINER CORP	0.002%	96.064%
5707	BLUE LABEL TELE	0.002%	96.066%
5708	REED ELSEVIER P	0.002%	96.068%
5709	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.070%
5710	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.072%
5711	GUERBET	0.002%	96.074%
5712	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.077%
5713	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.079%
5714	ITE GROUP	0.002%	96.081%
5715	VOCUS COMMUN LT	0.002%	96.083%
5716	NONG SHIM CO	0.002%	96.085%
5717	FUJI SOFT ABC	0.002%	96.087%
5718	SCHINDLER-HDLG	0.002%	96.089%
5719	LOTTE CHILSUNG	0.002%	96.092%
5720	ZHEN DING TECHN	0.002%	96.094%
5721	CP POKPHAND CO	0.002%	96.096%
5722	G8 EDUCATION LT	0.002%	96.098%
5723	UNITED SUPER MA	0.002%	96.100%
5724	NATIONAL THERMA	0.002%	96.102%
5725	TIER REIT INC REIT USD.0001	0.002%	96.105%
5726	CITYCON OYJ	0.002%	96.107%
5727	CIMIC GROUP LTD	0.002%	96.109%
5728	INTL METAL SERV	0.002%	96.111%
5729	SODA SANAYII	0.002%	96.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	SARACEN MINERAL	0.002%	96.115%
5731	TEXWINCA HLDGS	0.002%	96.117%
5732	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.120%
5733	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.122%
5734	STARHILL GLOBAL	0.002%	96.124%
5735	JOY CITY PROPER	0.002%	96.126%
5736	METRO HOLDINGS	0.002%	96.128%
5737	HYUNDAI ROBOTIC	0.002%	96.130%
5738	CDL HOSPITALITY	0.002%	96.132%
5739	INDORAMA VENTUR	0.002%	96.135%
5740	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.137%
5741	MOTOR OIL SA	0.002%	96.139%
5742	KADOKAWA DWANGO	0.002%	96.141%
5743	GLOBAL INDEMNIT	0.002%	96.143%
5744	OTSUKA CORP	0.002%	96.145%
5745	BEIJING CAP LAN	0.002%	96.147%
5746	FRED'S INC	0.002%	96.150%
5747	C C LAND HOLDIN	0.002%	96.152%
5748	O/SEAS UNION EN	0.002%	96.154%
5749	PUREGOLD PRICE	0.002%	96.156%
5750	NORDEX AG	0.002%	96.158%
5751	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.160%
5752	HUTCHISON TEL-H	0.002%	96.162%
5753	DAIWABO CO LTD	0.002%	96.164%
5754	CLAL INSURANCE	0.002%	96.167%
5755	MOTECH INDUSTRI	0.002%	96.169%
5756	VANGUARD INTL S	0.002%	96.171%
5757	OLAM INTERNATIO	0.002%	96.173%
5758	VEDANTA RESOURC	0.002%	96.175%
5759	TECHNICOLOR	0.002%	96.177%
5760	TRANSM ALIANCA	0.002%	96.179%
5761	EREGLI DEMIR CE	0.002%	96.181%
5762	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.183%
5763	PARADISE CO	0.002%	96.186%
5764	NIC INC COMMON STOCK	0.002%	96.188%
5765	TRICON CAPITAL	0.002%	96.190%
5766	SPIRENT COMMUNI	0.002%	96.192%
5767	FRASERS CENTREP	0.002%	96.194%
5768	ENNIS INC COMMON STOCK USD2.5	0.002%	96.196%
5769	REALESTATE.COM.	0.002%	96.198%
5770	DXP ENTERPRISES	0.002%	96.200%
5771	KURABO INDUSTRI	0.002%	96.203%
5772	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.205%
5773	TTY BIPHARM CO	0.002%	96.207%
5774	VEIDEKKE ASA	0.002%	96.209%
5775	MLP AG	0.002%	96.211%
5776	ALSO HOLDING-RE	0.002%	96.213%
5777	CRYOLIFE INC	0.002%	96.215%
5778	ITALMOBILIARE S	0.002%	96.217%
5779	ZHEJIANG EXPRES	0.002%	96.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	LOTTE CONFECT	0.002%	96.221%
5781	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.224%
5782	ABOITIZ EQUITY	0.002%	96.226%
5783	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.228%
5784	CHEUNG KONG INF	0.002%	96.230%
5785	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.232%
5786	WESTERN ENERGY	0.002%	96.234%
5787	ORIFLAME HOLDIN	0.002%	96.236%
5788	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	96.238%
5789	IOI CORPORATION	0.002%	96.240%
5790	PLAZA RETAIL RE	0.002%	96.242%
5791	SUGI HOLDINGS C	0.002%	96.245%
5792	SOULBRAIN CO LT	0.002%	96.247%
5793	GUNZE	0.002%	96.249%
5794	CARNIVAL PLC	0.002%	96.251%
5795	TACHI-S CO	0.002%	96.253%
5796	VOSSLOH AG	0.002%	96.255%
5797	GAZTRANSPORT ET	0.002%	96.257%
5798	MIZUNO CORP	0.002%	96.259%
5799	INDIABULL REAL	0.002%	96.261%
5800	RICARDO	0.002%	96.263%
5801	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.265%
5802	GORMAN-RUPP CO	0.002%	96.267%
5803	GIGABYTE TECHNO	0.002%	96.270%
5804	KT CORPORATION	0.002%	96.272%
5805	CHINA SOUTH CIT	0.002%	96.274%
5806	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.276%
5807	TRANSCEND INFOR	0.002%	96.278%
5808	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.280%
5809	FUJI SEAL INC	0.002%	96.282%
5810	SAMYANG HOLDING	0.002%	96.284%
5811	MIRAIT HLDG COR	0.002%	96.286%
5812	AMTRAN TECHNOLO	0.002%	96.288%
5813	SAIZERIYA COMPA	0.002%	96.290%
5814	ENTERTAINMENT O	0.002%	96.292%
5815	GLENMARK PHARM	0.002%	96.295%
5816	VECTURA GROUP	0.002%	96.297%
5817	SMARTONE TELECO	0.002%	96.299%
5818	RECHI PRECISION	0.002%	96.301%
5819	REDEFINE INTERN	0.002%	96.303%
5820	GREENLAND HONG	0.002%	96.305%
5821	YOOX NET-A-PORT	0.002%	96.307%
5822	LOOKERS PLC	0.002%	96.309%
5823	MEITEC CORPORAT	0.002%	96.311%
5824	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.313%
5825	CONCENTRIC AB	0.002%	96.315%
5826	LE NOBLE AGE	0.002%	96.317%
5827	B&B TOOLS AB	0.002%	96.319%
5828	TRAKYA CAM SANA	0.002%	96.321%
5829	JCU CORP	0.002%	96.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	K-BRO LINEN INC	0.002%	96.326%
5831	VSE CORP COMMON STOCK USD.05	0.002%	96.328%
5832	NATIONAL ALUMIN	0.002%	96.330%
5833	MACNICA FUJI EL	0.002%	96.332%
5834	SM PRIME HLDGS	0.002%	96.334%
5835	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.336%
5836	INPHI CORP COMMON STOCK	0.002%	96.338%
5837	DIALOG GROUP BH	0.002%	96.340%
5838	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.342%
5839	LIECHTENSTEINIS	0.002%	96.344%
5840	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.346%
5841	SOSEI GROUP COR	0.002%	96.348%
5842	STRABAG SE	0.002%	96.350%
5843	PILOT CORP (NEW	0.002%	96.352%
5844	HEADLAM GROUP	0.002%	96.354%
5845	FTD COS INC COMMON STOCK USD.0001	0.002%	96.356%
5846	SPAREBANK 1 SMN	0.002%	96.358%
5847	DAINICHISEIKA C	0.002%	96.361%
5848	NEW CHINA LIFE	0.002%	96.363%
5849	ITALGAS SPA	0.002%	96.365%
5850	HARMONIC INC	0.002%	96.367%
5851	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.369%
5852	NSD CO LTD	0.002%	96.371%
5853	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.373%
5854	TONG YANG INV B	0.002%	96.375%
5855	ARC LAND SAKAMO	0.002%	96.377%
5856	CWT LTD	0.002%	96.379%
5857	DAIKYO INC	0.002%	96.381%
5858	J TRUST CO. LTD	0.002%	96.383%
5859	EXACTECH INC COMMON STOCK USD.01	0.002%	96.385%
5860	YULON MOTOR	0.002%	96.387%
5861	GRANGES AB	0.002%	96.389%
5862	BILIA AB	0.002%	96.391%
5863	ASIAN PAINTS LT	0.002%	96.393%
5864	PUMA AG	0.002%	96.395%
5865	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.397%
5866	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.399%
5867	BIOSTIME INTERN	0.002%	96.401%
5868	ESSO (THAILAND)	0.002%	96.403%
5869	FUKUI BANK	0.002%	96.405%
5870	TENARIS S.A.	0.002%	96.407%
5871	INTL CONTAINER	0.002%	96.409%
5872	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.411%
5873	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.413%
5874	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.415%
5875	ENERGIAS DO BRA	0.002%	96.417%
5876	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.419%
5877	SOUTHERN CROSS	0.002%	96.421%
5878	Goldcrest Co.,	0.002%	96.424%
5879	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	CHEIL WORLDWIDE	0.002%	96.428%
5881	MARR SPA	0.002%	96.430%
5882	KENEDIX RETAIL	0.002%	96.432%
5883	SKISTAR AB	0.002%	96.434%
5884	ACORDA THERAPEU	0.002%	96.436%
5885	RICOH LEASING	0.002%	96.438%
5886	SUMMARECON AGUN	0.002%	96.440%
5887	LG FASHION CORP	0.002%	96.442%
5888	KUNG LONG BATTE	0.002%	96.444%
5889	SHIKUN & BINUI	0.002%	96.446%
5890	GLOBAL ONE REAL	0.002%	96.448%
5891	MONEX GROUP INC	0.002%	96.450%
5892	SANYO CHEMICAL	0.002%	96.452%
5893	TEIKOKU PISTON	0.002%	96.454%
5894	AUSTRALIAN PHAR	0.002%	96.456%
5895	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.458%
5896	SRF LTD	0.002%	96.460%
5897	HOGY MEDICAL CO	0.002%	96.462%
5898	MUSASHI SEIMITS	0.002%	96.464%
5899	HINDUSTAN CONST	0.002%	96.466%
5900	SK NETWORKS CO	0.002%	96.468%
5901	CHUGOKU ELEC PO	0.002%	96.470%
5902	JUKI CORP	0.002%	96.472%
5903	FELDA GLOBAL VE	0.002%	96.474%
5904	KENEDIX INC	0.002%	96.476%
5905	INABATA & CO	0.002%	96.478%
5906	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.480%
5907	GUJARAT STATE P	0.002%	96.482%
5908	WORLDPAY GRP PL	0.002%	96.484%
5909	INVACARE CORP	0.002%	96.486%
5910	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.488%
5911	BK ZACHODNI WBK	0.002%	96.490%
5912	ALMIRALL SA	0.002%	96.492%
5913	HISAMITSU PHARM	0.002%	96.494%
5914	SSY GROUP LTD	0.002%	96.496%
5915	BORUSSIA DORTMU	0.002%	96.498%
5916	KINSUS INTERCON	0.002%	96.500%
5917	TAINAN SPINNING	0.002%	96.502%
5918	WATERLAND FIN H	0.002%	96.504%
5919	FORMOSA TAFFETA	0.002%	96.506%
5920	AEON DELIGHT	0.002%	96.508%
5921	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.510%
5922	SUPREMEIndustr	0.002%	96.511%
5923	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.513%
5924	PI INDUSTRIES L	0.002%	96.515%
5925	PETRON CORP	0.002%	96.517%
5926	GINKO INTERNATI	0.002%	96.519%
5927	CHINA HARMONY N	0.002%	96.521%
5928	COOLPAD GROUP L	0.002%	96.523%
5929	WEST CHINA CEME	0.002%	96.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	INDOCEMENT TUNG	0.002%	96.527%
5931	SANKI ENGINEERI	0.002%	96.529%
5932	CHINA MACHINERY	0.002%	96.531%
5933	KINTETSU WORLD	0.002%	96.533%
5934	HANKYU REIT INC	0.002%	96.535%
5935	ETSY INC COMMON STOCK USD.001	0.002%	96.537%
5936	TOHO CO	0.002%	96.539%
5937	REGIS CORP COMMON STOCK USD.05	0.002%	96.541%
5938	SUPREME ELECTRO	0.002%	96.543%
5939	ADVANCED WIRELE	0.002%	96.545%
5940	AICHI BANK	0.002%	96.547%
5941	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.549%
5942	IRB INFRASTRUCT	0.002%	96.551%
5943	TRINITY MIRROR	0.002%	96.553%
5944	JOWA HLDGS CO L	0.002%	96.555%
5945	SIGMA PHARMACEU	0.002%	96.557%
5946	HOSHINO RESORTS	0.002%	96.559%
5947	DAESANG CORP	0.002%	96.561%
5948	OUTFRONT MEDIA INC REIT USD.01	0.002%	96.563%
5949	FRANK'S INTERNA	0.002%	96.565%
5950	BRITISH AMERICA	0.002%	96.567%
5951	MELCOR DEVS LTD	0.002%	96.569%
5952	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.570%
5953	GRINDROD LIMITE	0.002%	96.572%
5954	AVEO GROUP	0.002%	96.574%
5955	ELITE ADVANCED	0.002%	96.576%
5956	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.578%
5957	PACIFIC TEXTILE	0.002%	96.580%
5958	PAO DE ACUCAR C	0.002%	96.582%
5959	CHINA ZHEGTONG	0.002%	96.584%
5960	PRESS METAL	0.002%	96.586%
5961	TAKISHA	0.002%	96.588%
5962	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.590%
5963	YELLOW PAGES LT	0.002%	96.592%
5964	BOMBARDIER INC	0.002%	96.594%
5965	SIBANYE GOLD SPON ADR ADR	0.002%	96.596%
5966	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.598%
5967	ASSORE	0.002%	96.600%
5968	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.602%
5969	PROMOTORA Y OPE	0.002%	96.604%
5970	GRUPO HERDEZ SA	0.002%	96.606%
5971	DAKTRONICS INC COMMON STOCK	0.002%	96.607%
5972	ADITYA BIRLA FA	0.002%	96.609%
5973	VUKILE PROPERTY	0.002%	96.611%
5974	FAMOUS BRANDS L	0.002%	96.613%
5975	PRECINT PRO	0.002%	96.615%
5976	OSAKI ELECTRIC	0.002%	96.617%
5977	ASTRAL FOODS	0.002%	96.619%
5978	BANCOLOMBIA SA	0.002%	96.621%
5979	CHANGSHA ZOOMLI	0.002%	96.623%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.625%
5981	EVRAZ PLC	0.002%	96.627%
5982	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.629%
5983	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.631%
5984	INVOCARE LTD	0.002%	96.633%
5985	CONEXIO CORP	0.002%	96.634%
5986	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.636%
5987	NORWEGIAN AIR S	0.002%	96.638%
5988	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.640%
5989	DAISHIN SECURIT	0.002%	96.642%
5990	PCHOME ONLINE I	0.002%	96.644%
5991	KUALA LUMPUR KE	0.002%	96.646%
5992	ADVA AG	0.002%	96.648%
5993	Alliance Global	0.002%	96.650%
5994	NITTO ELECTRIC	0.002%	96.652%
5995	HAYNES INTL INC	0.002%	96.654%
5996	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.656%
5997	YOUNGWON CORP	0.002%	96.657%
5998	NISSEI BUILD KO	0.002%	96.659%
5999	MOCHIDA PHARM C	0.002%	96.661%
6000	HELICAL BAR PLC	0.002%	96.663%
6001	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.665%
6002	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.667%
6003	CONTACT ENERGY	0.002%	96.669%
6004	GLOBAL LOGISTIC	0.002%	96.671%
6005	RTL GROUP SA	0.002%	96.673%
6006	CACHE LOGISTICS	0.002%	96.675%
6007	XENCOR INC COMMON STOCK USD.01	0.002%	96.677%
6008	TOKEN CORP	0.002%	96.678%
6009	INFRASTRUCTURE	0.002%	96.680%
6010	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.682%
6011	TON YI CORP	0.002%	96.684%
6012	WESTERN AREAS N	0.002%	96.686%
6013	SKYLARK CO LTD	0.002%	96.688%
6014	SHANGHAI PETROC	0.002%	96.690%
6015	YAOKO CO	0.002%	96.692%
6016	INDUSTRL FIN(IF	0.002%	96.694%
6017	LIBERTY GLOBAL	0.002%	96.696%
6018	TAV HAVALIMANLA	0.002%	96.697%
6019	SITC INTERNATIO	0.002%	96.699%
6020	SPIN MASTER COR	0.002%	96.701%
6021	SALINI IMPREGIL	0.002%	96.703%
6022	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.705%
6023	ALTAMIR AMBOISE	0.002%	96.707%
6024	SUPER RETAIL GR	0.002%	96.709%
6025	UPONOR OYJ	0.002%	96.711%
6026	IRISO ELECTRONI	0.002%	96.713%
6027	HOKKAIDO ELEC P	0.002%	96.714%
6028	CREDITO EMILIAN	0.002%	96.716%
6029	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	RENHE COMMERCIA	0.002%	96.720%
6031	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.722%
6032	VODACOM GP-PRPT	0.002%	96.724%
6033	CLARKSON(HORACE	0.002%	96.726%
6034	SHINKONG SYNTHE	0.002%	96.728%
6035	MATAS AS	0.002%	96.729%
6036	B2W-CIA GLOBAL	0.002%	96.731%
6037	MARUDAI FOOD CO	0.002%	96.733%
6038	BT INVESTMENT M	0.002%	96.735%
6039	MAGYAR TELEKOM	0.002%	96.737%
6040	KRUNGTHAI CARD	0.002%	96.739%
6041	TAIWAN ACCEPTAN	0.002%	96.741%
6042	WAN HAI LINES	0.002%	96.743%
6043	AURICO METALS INC COMMON STOCK	0.002%	96.744%
6044	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.746%
6045	ACANDO AB	0.002%	96.748%
6046	CHINA FOOD LTD	0.002%	96.750%
6047	SPARKASSEN IMMO	0.002%	96.752%
6048	MERIDA INDUSTRY	0.002%	96.754%
6049	MANDALAY RESOUR	0.002%	96.756%
6050	DAIBIRU CORP	0.002%	96.758%
6051	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.759%
6052	PHISON ELECTRON	0.002%	96.761%
6053	KYOKUTO KAIHATS	0.002%	96.763%
6054	TITAN CEMENT CO	0.002%	96.765%
6055	DYDO DRINCO INC	0.002%	96.767%
6056	CAPITA GROUP PL	0.002%	96.769%
6057	ORIENTAL UNION	0.002%	96.771%
6058	ELEC POWER DEV	0.002%	96.772%
6059	IDFC BANK LTD	0.002%	96.774%
6060	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.776%
6061	A2 MILK CO LTD	0.002%	96.778%
6062	TPI POLENE PCL	0.002%	96.780%
6063	USI CORPORATION	0.002%	96.782%
6064	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.784%
6065	IBASE TECHNOLOG	0.002%	96.785%
6066	INDIAN HOTELS	0.002%	96.787%
6067	TKC CORPORATION	0.002%	96.789%
6068	YOKOHAMA REITO	0.002%	96.791%
6069	FUSHAN INTL ENE	0.002%	96.793%
6070	GEMTEK TECHNOLO	0.002%	96.795%
6071	BQE NATL BELGIQ	0.002%	96.796%
6072	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.798%
6073	REDINGTON INDIA	0.002%	96.800%
6074	BARNES & NOBLE	0.002%	96.802%
6075	CLAS OHLSON AB	0.002%	96.804%
6076	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.806%
6077	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.808%
6078	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.809%
6079	HAVELLS INDIA L	0.002%	96.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	DENBURY RESOURC	0.002%	96.813%
6081	URSTADT BIDDLE	0.002%	96.815%
6082	TED BAKER PLC	0.002%	96.817%
6083	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.819%
6084	FAES FARMA SA	0.002%	96.820%
6085	SWECO AB	0.002%	96.822%
6086	NEXITY	0.002%	96.824%
6087	JUBLIANT FOODWO	0.002%	96.826%
6088	MIZUHO FINL GP	0.002%	96.828%
6089	DAI-ICHI KOGYO	0.002%	96.830%
6090	CMK CORP	0.002%	96.831%
6091	HIWIN TECH CORP	0.002%	96.833%
6092	BEC WORLD PUBLI	0.002%	96.835%
6093	SANTAM	0.002%	96.837%
6094	AMPLIFON SPA NE	0.002%	96.839%
6095	MESA LABORATORIES INC COMMON STOCK	0.002%	96.841%
6096	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.842%
6097	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.844%
6098	GINTECH ENERGY	0.002%	96.846%
6099	COMMERCIAL INTE	0.002%	96.848%
6100	WIHLBORGS FASTI	0.002%	96.850%
6101	SCHMOLZ+BICKENB	0.002%	96.852%
6102	CULP INC COMMON STOCK USD.05	0.002%	96.853%
6103	HANA TOUR SERVI	0.002%	96.855%
6104	TECNICAS REUNID	0.002%	96.857%
6105	CHIYODA CORP	0.002%	96.859%
6106	CLEANAWAY CO LT	0.002%	96.861%
6107	SINOPEC SHANGHA	0.002%	96.862%
6108	DMCI HLDGS INC	0.002%	96.864%
6109	SCHRODERS(NEW)	0.002%	96.866%
6110	CADILA HEALTHCA	0.002%	96.868%
6111	WOCKHARDT LIMIT	0.002%	96.870%
6112	BROWN (N) GROUP	0.002%	96.872%
6113	HEXAWARE TECHNO	0.002%	96.873%
6114	NIKKISO CO	0.002%	96.875%
6115	HIKARI TSUSHIN	0.002%	96.877%
6116	LANDEC CORP	0.002%	96.879%
6117	DIAGEO PLC	0.002%	96.881%
6118	DOSHISHA CO	0.002%	96.882%
6119	CHINA HUARONG A	0.002%	96.884%
6120	EVERGREEN MARIN	0.002%	96.886%
6121	SUNWAY BHD	0.002%	96.888%
6122	YANGARRA RESOUR	0.002%	96.890%
6123	CANON INC SPONS ADR ADR	0.002%	96.891%
6124	EBOS GROUP LTD	0.002%	96.893%
6125	SRI TRANG AGRO	0.002%	96.895%
6126	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	96.897%
6127	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.899%
6128	TOKAI HOLDINGS	0.002%	96.901%
6129	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	SAN-A CO LTD	0.002%	96.904%
6131	SJW GROUP COMMON STOCK USD.001	0.002%	96.906%
6132	HOKUETSU BANK	0.002%	96.908%
6133	SAVENCIA SA	0.002%	96.910%
6134	CALIFORNIA AMPL	0.002%	96.911%
6135	TANSEISHA CO	0.002%	96.913%
6136	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.915%
6137	HAKDEX AB	0.002%	96.917%
6138	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.919%
6139	ADLER REAL ESTA	0.002%	96.920%
6140	TALGO SA	0.002%	96.922%
6141	RADIAN GROUP	0.002%	96.924%
6142	PPC LTD	0.002%	96.926%
6143	TAKARA SHUZO CO	0.002%	96.928%
6144	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.929%
6145	UMS HLDGS LTD	0.002%	96.931%
6146	GOEASY LTD	0.002%	96.933%
6147	DENNY S CORP COMMON STOCK USD.01	0.002%	96.935%
6148	TSURUHA HOLDING	0.002%	96.937%
6149	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.938%
6150	CONTROLADORA VU	0.002%	96.940%
6151	SANKEN ELECTRIC	0.002%	96.942%
6152	FU SHOU YUAN IN	0.002%	96.944%
6153	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.945%
6154	VISTA LAND & LI	0.002%	96.947%
6155	HANSON INTL TBK	0.002%	96.949%
6156	TIKKURILA OY	0.002%	96.951%
6157	ARAKAWA CHEMICA	0.002%	96.953%
6158	FUKUSHIMA IND C	0.002%	96.954%
6159	CHESSWOOD GROUP	0.002%	96.956%
6160	IRISH RESIDENTI	0.002%	96.958%
6161	GREEN REIT PLC	0.002%	96.960%
6162	ONEBEACON INSUR	0.002%	96.961%
6163	RESOLUTE MINING	0.002%	96.963%
6164	ECHO GLOBAL LOG	0.002%	96.965%
6165	SAINT MARC HLDG	0.002%	96.967%
6166	SPORTS DIRECT I	0.002%	96.969%
6167	RAMAYANA LESTAR	0.002%	96.970%
6168	MAJOR CINEPLEX	0.002%	96.972%
6169	KENKO MAYONNAIS	0.002%	96.974%
6170	ARISAWA MFG CO	0.002%	96.976%
6171	SODICK CO	0.002%	96.977%
6172	HK ELECTRIC INV	0.002%	96.979%
6173	NEXEN TIRE CORP	0.002%	96.981%
6174	FUJI MEDIA HOLD	0.002%	96.983%
6175	KARDEX	0.002%	96.984%
6176	AI HOLDINGS COR	0.002%	96.986%
6177	PRINCE HOUSING	0.002%	96.988%
6178	BERTRANDT AG	0.002%	96.990%
6179	VILLEROY & BOCH	0.002%	96.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	HEALTHSCOPE LTD	0.002%	96.993%
6181	NIPPON DENKO CO	0.002%	96.995%
6182	NORITZ CORP	0.002%	96.997%
6183	KOREA EXPRESS C	0.002%	96.999%
6184	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.000%
6185	JVC KENWOOD HLD	0.002%	97.002%
6186	KARNATAKA BANK	0.002%	97.004%
6187	VOLTAS LTD	0.002%	97.006%
6188	MITSUBISHI STEE	0.002%	97.007%
6189	UNITED LABORATO	0.002%	97.009%
6190	ROCK FIELD CO	0.002%	97.011%
6191	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.013%
6192	SINOPEC KANTONS	0.002%	97.014%
6193	TIMBERCREEK FIN	0.002%	97.016%
6194	ERCROS SA	0.002%	97.018%
6195	WEG SA	0.002%	97.020%
6196	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	97.021%
6197	PERUSAHAAN GAS	0.002%	97.023%
6198	CHAROEN POK PHA	0.002%	97.025%
6199	S&T MOTIV CO LT	0.002%	97.027%
6200	51JOB INC ADR ADR USD.0001	0.002%	97.028%
6201	STAGECOACH GROU	0.002%	97.030%
6202	PERFICIENT INC COMMON STOCK USD.001	0.002%	97.032%
6203	EUGENE CORP	0.002%	97.034%
6204	HUISHANG BANK C	0.002%	97.035%
6205	WILSON BAYLY HO	0.002%	97.037%
6206	NUTRACEUTICAL I	0.002%	97.039%
6207	SEMIRARA MINING	0.002%	97.041%
6208	GRUPO SIMEC S.A	0.002%	97.042%
6209	COCA-COLA FEMSA	0.002%	97.044%
6210	MATSUYA FOODS C	0.002%	97.046%
6211	OIL REFINERIES	0.002%	97.048%
6212	CHUGOKU MAR PAI	0.002%	97.049%
6213	GMO INTERNET IN	0.002%	97.051%
6214	CORP MOCTEZUMA	0.002%	97.053%
6215	TSINGTAO BREWER	0.002%	97.055%
6216	S.A.C.I. FALABE	0.002%	97.056%
6217	OTE(HELLENIC TL	0.002%	97.058%
6218	ORIENT CORP	0.002%	97.060%
6219	SANOFI INDIA LT	0.002%	97.061%
6220	GP STRATEGIES C	0.002%	97.063%
6221	GENWORTH MORTGA	0.002%	97.065%
6222	MERUS LABS INTE	0.002%	97.067%
6223	CENTRAL CHINA S	0.002%	97.068%
6224	TOPY INDUSTRIES	0.002%	97.070%
6225	TAISHO PHARMACE	0.002%	97.072%
6226	BK OF RYUKYUS	0.002%	97.074%
6227	YAMAICHI ELECTR	0.002%	97.075%
6228	ZALANDO SE	0.002%	97.077%
6229	DALMIA BHARAT L	0.002%	97.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	TIGA PILAR SEJA	0.002%	97.080%
6231	TRC COS INC COMMON STOCK USD.1	0.002%	97.082%
6232	SHIN ZU SHING C	0.002%	97.084%
6233	RUENTEX DEVELOP	0.002%	97.086%
6234	EMPEROR INTL HL	0.002%	97.087%
6235	KWS SAAT AG	0.002%	97.089%
6236	CHAUN-CHOUNG TE	0.002%	97.091%
6237	ZERIA PHARMACEU	0.002%	97.093%
6238	TAKASAGO INTL C	0.002%	97.094%
6239	SINTOKOGIO	0.002%	97.096%
6240	HOCHDORF HOLDIN	0.002%	97.098%
6241	KLAB INC	0.002%	97.099%
6242	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	97.101%
6243	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.103%
6244	FOCALTECH SYSTE	0.002%	97.105%
6245	NATIONAL GRID P	0.002%	97.106%
6246	AICHI STEEL WOR	0.002%	97.108%
6247	BK OF NAGOYA	0.002%	97.110%
6248	EL AL ISRAEL AI	0.002%	97.111%
6249	WILMAR INTERL L	0.002%	97.113%
6250	RAITO KOGYO CO	0.002%	97.115%
6251	DAH CHONG HONG	0.002%	97.117%
6252	ALTAREA SCA	0.002%	97.118%
6253	UNION BNK OF IN	0.002%	97.120%
6254	COPPER MTN MNG	0.002%	97.122%
6255	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.123%
6256	GROWTHPOINT PRO	0.002%	97.125%
6257	MOTHERSON SUMI	0.002%	97.127%
6258	TONGYANG LIFE I	0.002%	97.128%
6259	GPO DE INVERSIO	0.002%	97.130%
6260	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.132%
6261	M3 INC	0.002%	97.134%
6262	JU TENG INTERNA	0.002%	97.135%
6263	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	97.137%
6264	PER AARSLEFF A/	0.002%	97.139%
6265	ATEN INTERNATIO	0.002%	97.140%
6266	INF RATIL LTD	0.002%	97.142%
6267	DEVELOPMENT CRE	0.002%	97.144%
6268	TELENAV INC COMMON STOCK USD.001	0.002%	97.145%
6269	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.147%
6270	TITAN INDUSTRIE	0.002%	97.149%
6271	PAX GLOBAL TECH	0.002%	97.151%
6272	MAX INDIA	0.002%	97.152%
6273	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	97.154%
6274	TIANJIN PORT DE	0.002%	97.156%
6275	ONEREIT	0.002%	97.157%
6276	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	97.159%
6277	CHINASOFT INTER	0.002%	97.161%
6278	MONADELPHOUS GR	0.002%	97.162%
6279	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	NEO SOLAR POWER	0.002%	97.166%
6281	DAISEKI CO LTD	0.002%	97.168%
6282	NEO-CHINA GROUP	0.002%	97.169%
6283	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.171%
6284	INTILAND DEVPT	0.002%	97.173%
6285	SAVANNA ENERGY	0.002%	97.174%
6286	SYSTEX CORPORAT	0.002%	97.176%
6287	LING SEN PRECIS	0.002%	97.178%
6288	CHANGYOU.COM LTD ADR ADR	0.002%	97.179%
6289	UTD COMMUNITY F	0.002%	97.181%
6290	CIA DE DIST INT	0.002%	97.183%
6291	SEMICONDUCTOR M	0.002%	97.184%
6292	WELSPUN INDIA L	0.002%	97.186%
6293	FUFENG GROUP LT	0.002%	97.188%
6294	NEC NETWK & SYS	0.002%	97.189%
6295	GOLDEN STAR RES	0.002%	97.191%
6296	ALPEK SAB	0.002%	97.193%
6297	MITRA ADIPERKAS	0.002%	97.194%
6298	KENDRION NV	0.002%	97.196%
6299	OSSTEM IMPLANT	0.002%	97.198%
6300	SIIC ENVIRONMEN	0.002%	97.200%
6301	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.201%
6302	ASAHI HOLDINGS	0.002%	97.203%
6303	VT HOLDINGS CO	0.002%	97.205%
6304	FINCANTIERI SPA	0.002%	97.206%
6305	PT TIMAH TBK	0.002%	97.208%
6306	VEDANTA LTD ADR ADR	0.002%	97.210%
6307	FAR EAST DEPT	0.002%	97.211%
6308	SAO MARTINHO SA	0.002%	97.213%
6309	HIBERNIA REIT P	0.002%	97.215%
6310	BENETEAU	0.002%	97.216%
6311	CA IMMOBILIEN A	0.002%	97.218%
6312	TORII PHARM CO	0.002%	97.220%
6313	LEYOU TECHNOLOG	0.002%	97.221%
6314	FORMOSA PETROCH	0.002%	97.223%
6315	TATSUTA ELEC WI	0.002%	97.225%
6316	TAIWAN GLASS	0.002%	97.226%
6317	AGELLAN COMMERC	0.002%	97.228%
6318	DELTIC TIMBER	0.002%	97.230%
6319	MGI COUTIER	0.002%	97.231%
6320	AVEX GROUP HOLD	0.002%	97.233%
6321	BURSA MALAYSIA	0.002%	97.235%
6322	HI-LEX CORP	0.002%	97.236%
6323	KANTO DENKA KOG	0.002%	97.238%
6324	DEUTSCHE BETEI	0.002%	97.240%
6325	BANK OF PHILIPP	0.002%	97.241%
6326	GROUP COMERCIAL	0.002%	97.243%
6327	GASLOG LTD	0.002%	97.245%
6328	SUNLIGHT REAL E	0.002%	97.246%
6329	CERVED INFORMAT	0.002%	97.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	MAYR-MELNHOF KA	0.002%	97.250%
6331	AVANZA BANK HOL	0.002%	97.251%
6332	MICHINOKU BANK	0.002%	97.253%
6333	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.255%
6334	NSI NC	0.002%	97.256%
6335	RUTH'S HOSPITAL	0.002%	97.258%
6336	CAWACHI LTD	0.002%	97.259%
6337	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.261%
6338	METRO PACIFIC I	0.002%	97.263%
6339	JIN CO.LTD	0.002%	97.264%
6340	SHIN-ETSU POLYM	0.002%	97.266%
6341	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	97.268%
6342	BANGKOK EXPRESS	0.002%	97.269%
6343	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.271%
6344	SPLUNK INC COMMON STOCK USD.001	0.002%	97.273%
6345	NAVITAS LTD	0.002%	97.274%
6346	CT ENVIRONMENTA	0.002%	97.276%
6347	TAKUMA CO	0.002%	97.278%
6348	HAMBURGER HAFEN	0.002%	97.279%
6349	MEKONOMEN AB	0.002%	97.281%
6350	ECLAT TEXTILE C	0.002%	97.283%
6351	HAWKINS INC COMMON STOCK USD.05	0.002%	97.284%
6352	TSI HOLDINGS CO	0.002%	97.286%
6353	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.287%
6354	KOLON CORPORATI	0.002%	97.289%
6355	DAIFUKU CO	0.002%	97.291%
6356	YIEH PHUI ENTS	0.002%	97.292%
6357	HONG LEONG BANK	0.002%	97.294%
6358	CASHBUILD LTD	0.002%	97.296%
6359	ASIA AVIATION P	0.002%	97.297%
6360	ACETO CORP COMMON STOCK USD.01	0.002%	97.299%
6361	DAEWOO ENGINEER	0.002%	97.301%
6362	G-RESOURCES GP	0.002%	97.302%
6363	WISDOM MARINE L	0.002%	97.304%
6364	LG INTL CORP	0.002%	97.305%
6365	YANG MING MARIN	0.002%	97.307%
6366	INDAH KIAT PULP	0.002%	97.309%
6367	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.310%
6368	PRUKSA HOLDING	0.002%	97.312%
6369	ZZZSAN-AI OIL C	0.002%	97.314%
6370	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.315%
6371	FUJI CO(TOKYO)	0.002%	97.317%
6372	JOSHIN DENKI CO	0.002%	97.319%
6373	UKC HOLDINGS CO	0.002%	97.320%
6374	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.322%
6375	AKITA BANK	0.002%	97.323%
6376	CENTRL PLAZA HO	0.002%	97.325%
6377	MAN SE	0.002%	97.327%
6378	VITAL HEALTHCAR	0.002%	97.328%
6379	TORRENT PHARM	0.002%	97.330%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	MAH SING GROUP	0.002%	97.332%
6381	DAIICHI KIGENSO	0.002%	97.333%
6382	CANON ELECTRONI	0.002%	97.335%
6383	HANSOL PAPER CO	0.002%	97.336%
6384	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.338%
6385	SIERRA BANCORP COMMON STOCK	0.002%	97.340%
6386	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.341%
6387	LIFESTYLE INTER	0.002%	97.343%
6388	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.345%
6389	SHANKS GROUP PL	0.002%	97.346%
6390	VZ HOLDING AG	0.002%	97.348%
6391	TREDEGAR CORP COMMON STOCK	0.002%	97.349%
6392	SHIKOKU BANK	0.002%	97.351%
6393	ZOJIRUSHI CORP	0.002%	97.353%
6394	BML INC	0.002%	97.354%
6395	PREMIER OIL	0.002%	97.356%
6396	SAO PAU ALPARGA	0.002%	97.357%
6397	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.359%
6398	GLOBANT SA	0.002%	97.361%
6399	INNOGY SE	0.002%	97.362%
6400	OIL & NATURAL G	0.002%	97.364%
6401	MASTERLINK SECS	0.002%	97.366%
6402	QUALITY HOUSES	0.002%	97.367%
6403	FRASERS COMMERC	0.002%	97.369%
6404	SEAH STEEL	0.002%	97.370%
6405	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.372%
6406	GLOW ENERGY	0.002%	97.374%
6407	MULTIPLUS SA	0.002%	97.375%
6408	CHOFU SEISAKUSH	0.002%	97.377%
6409	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.378%
6410	SUN FRONTIER FU	0.002%	97.380%
6411	MCJ CO LTD	0.002%	97.382%
6412	CVR ENERGY INC	0.002%	97.383%
6413	ORIOLA-KD CORP	0.002%	97.385%
6414	INOGEN INC COMMON STOCK USD.001	0.002%	97.386%
6415	INDIAN BANK	0.002%	97.388%
6416	ARN MONDADORI E	0.002%	97.390%
6417	TAIYO INK MFG C	0.002%	97.391%
6418	FRONTLINE LTD/B	0.002%	97.393%
6419	MUHIBBAH ENGINE	0.002%	97.394%
6420	STOBART GROUP L	0.002%	97.396%
6421	CLARION CO	0.002%	97.398%
6422	VTG AG	0.002%	97.399%
6423	BOIRON	0.002%	97.401%
6424	GRUMA SA DE CV	0.002%	97.402%
6425	TV ASAHI CORP	0.002%	97.404%
6426	XEBIO CO	0.002%	97.406%
6427	SOILBUILD BUSIN	0.002%	97.407%
6428	HOCHSCHILD MINI	0.002%	97.409%
6429	EHIME BANK	0.002%	97.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	HAMAMATSU PHOTO	0.002%	97.412%
6431	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.414%
6432	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.415%
6433	DIVERS RES BHD	0.002%	97.417%
6434	PRESSANCE CORPO	0.002%	97.418%
6435	STUART OLSON IN	0.002%	97.420%
6436	PHILIPPINE NATL	0.002%	97.422%
6437	PREMIER FOODS	0.002%	97.423%
6438	ICHIGO REAL EST	0.002%	97.425%
6439	ALBIOMA	0.002%	97.426%
6440	CHINA AOYUAN PR	0.002%	97.428%
6441	EASY BIO INC	0.002%	97.430%
6442	NAKANISHI INC	0.002%	97.431%
6443	TUBE INV OF IND	0.002%	97.433%
6444	MARCO POLO DEV	0.002%	97.434%
6445	KINEPOLIS GROUP	0.002%	97.436%
6446	DEL FRISCOS RES	0.002%	97.438%
6447	GO-AHEAD GROUP	0.002%	97.439%
6448	ARGOSY PROPERTY	0.002%	97.441%
6449	SCSK CORPORATIO	0.002%	97.442%
6450	IOCHPE-MAXION	0.002%	97.444%
6451	PRADA SPA	0.002%	97.445%
6452	CHROMA ATE INC	0.002%	97.447%
6453	SUPERVALU INC	0.002%	97.449%
6454	BANK OF CHONGQI	0.002%	97.450%
6455	TAIHEI DENGYO	0.002%	97.452%
6456	CORP INMOBILIAR	0.002%	97.453%
6457	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.455%
6458	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.457%
6459	MIYAZAKI BANK	0.002%	97.458%
6460	PRESS KOGYO CO	0.002%	97.460%
6461	DANIELI & CO CO	0.002%	97.461%
6462	HEIWA REAL ESTA	0.002%	97.463%
6463	AJANTA PHARMA	0.002%	97.464%
6464	JAPAN WOOL TEXT	0.002%	97.466%
6465	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.468%
6466	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.469%
6467	SUMITOMO DENSET	0.002%	97.471%
6468	NORTHERN BLIZZA	0.002%	97.472%
6469	LASERTEC CORP	0.002%	97.474%
6470	MACQUARIE LEISU	0.002%	97.475%
6471	ELITE SEMICONDU	0.002%	97.477%
6472	QUIMICA Y MINER	0.002%	97.479%
6473	RICHTER GEDEON	0.002%	97.480%
6474	THORESEN THAI A	0.002%	97.482%
6475	ZUMIEZ INC COMMON STOCK	0.002%	97.483%
6476	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	97.485%
6477	YANZHOU COAL MI	0.002%	97.486%
6478	FAGRON	0.002%	97.488%
6479	FORTINET INC	0.002%	97.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	QAD INC A COMMON STOCK	0.002%	97.491%
6481	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.493%
6482	D.A. CONSORTIUM	0.002%	97.494%
6483	ALPHA & OMEGA S	0.002%	97.496%
6484	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.497%
6485	KOREA AEROSPACE	0.002%	97.499%
6486	CENTRAL GARDEN&	0.002%	97.500%
6487	COLOWIDE CO LTD	0.002%	97.502%
6488	TOKYO BROADCAST	0.002%	97.504%
6489	SKS MICROFINANC	0.002%	97.505%
6490	TUBOS REUNIDOS	0.002%	97.507%
6491	VECTRUS INC COMMON STOCK USD.01	0.002%	97.508%
6492	BRODRENE HARTMA	0.002%	97.510%
6493	POLYTEC HOLDING	0.002%	97.511%
6494	FUKUDA DENSHI C	0.002%	97.513%
6495	TOKAI RUBBER IN	0.002%	97.515%
6496	OUTSOURCING INC	0.002%	97.516%
6497	TENARIS S.A.	0.002%	97.518%
6498	J-OIL MILLS INC	0.002%	97.519%
6499	SALMAR ASA	0.002%	97.521%
6500	ESPEC CORP	0.002%	97.522%
6501	RISO KAGAKU COR	0.002%	97.524%
6502	FORMULA SYST(19	0.002%	97.525%
6503	ASSOCD INTL HOT	0.002%	97.527%
6504	CAFE DE CORAL H	0.002%	97.528%
6505	ISEKI & CO	0.002%	97.530%
6506	ASSYSTEM	0.002%	97.532%
6507	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.533%
6508	DHT HOLDINGS IN	0.002%	97.535%
6509	TOWA PHARM CO L	0.002%	97.536%
6510	CGN POWER CO LT	0.002%	97.538%
6511	T.HASEGAWA CO	0.002%	97.539%
6512	SUNGWOO HITECH	0.002%	97.541%
6513	MIGHTY RIVER PO	0.002%	97.542%
6514	ZENRIN CO LTD	0.002%	97.544%
6515	DEVOTEAM SA	0.002%	97.545%
6516	KAKAKU.COM INC	0.002%	97.547%
6517	YAPI VE KREDI B	0.002%	97.549%
6518	DAIKYONISHIKAWA	0.002%	97.550%
6519	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.552%
6520	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.553%
6521	CHINA METAL PRO	0.002%	97.555%
6522	PRESTIGE ESTATE	0.002%	97.556%
6523	COAL INDIA LTD	0.002%	97.558%
6524	STELLA CHEMIFA	0.002%	97.559%
6525	KONOIKE TRANSPO	0.002%	97.561%
6526	SHIBUYA KOGYO C	0.002%	97.562%
6527	SINARMAS LAND	0.002%	97.564%
6528	SANRIO CO	0.002%	97.565%
6529	ODONTOPREV SA	0.002%	97.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	LIMELIGHT NETW	0.002%	97.568%
6531	EVA PRECISION I	0.002%	97.570%
6532	ELBIT SYSTEMS L	0.002%	97.572%
6533	EMIRA PROPERTY	0.002%	97.573%
6534	CALBEE INC	0.002%	97.575%
6535	BW OFFSHORE LTD	0.002%	97.576%
6536	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.578%
6537	DONGFANG ELECT	0.002%	97.579%
6538	INTERNATIONAL P	0.002%	97.581%
6539	AMADA HOLDINGS	0.002%	97.582%
6540	SRA HOLDINGS IN	0.002%	97.584%
6541	SINFONIA TECHNO	0.002%	97.585%
6542	QOL CO LTD	0.002%	97.587%
6543	GEO CO LTD	0.002%	97.588%
6544	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.590%
6545	RAISIO YHTYMA O	0.002%	97.591%
6546	ANGLOGOLD LTD	0.002%	97.593%
6547	BEML LTD	0.002%	97.594%
6548	VIVOTEK INC	0.002%	97.596%
6549	ST SHINE OPTICA	0.002%	97.597%
6550	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.599%
6551	BEIERSDORF AG	0.002%	97.600%
6552	BIOGAIA AB	0.002%	97.602%
6553	HUA HONG SEMICO	0.002%	97.603%
6554	TEJON RANCH CO	0.002%	97.605%
6555	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.607%
6556	DAUM COMMUNICAT	0.002%	97.608%
6557	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.610%
6558	PIOLAX CO	0.002%	97.611%
6559	UNID CO LTD	0.002%	97.613%
6560	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.614%
6561	GLADSTONE COMME	0.002%	97.616%
6562	COSTAIN GROUP P	0.002%	97.617%
6563	VERBIO VEREINIG	0.002%	97.619%
6564	STARHUB LIMITED	0.002%	97.620%
6565	VST HLDGS	0.002%	97.622%
6566	DATA COMMUNICAT	0.002%	97.623%
6567	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.625%
6568	AIMS AMP CAPITA	0.002%	97.626%
6569	SP SETIA	0.002%	97.628%
6570	CHINA SINGYES S	0.002%	97.629%
6571	CLEVO	0.002%	97.631%
6572	ALGOMA CENTRAL	0.002%	97.632%
6573	PRESTIGE INTERN	0.002%	97.634%
6574	DESCENTE LTD.	0.002%	97.635%
6575	WINCANTON	0.002%	97.637%
6576	GREEN CROSS HLD	0.001%	97.638%
6577	EAGLE INDUSTRY	0.001%	97.640%
6578	KOREA GAS CORP	0.001%	97.641%
6579	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	TAIWAN COGENERA	0.001%	97.644%
6581	FISERV INC SR UNSECURED 06/20 2.7	0.001%	97.646%
6582	REGAL HOTELS IN	0.001%	97.647%
6583	MGM CHINA HLDGS	0.001%	97.649%
6584	HANDSOME CORP	0.001%	97.650%
6585	SHANGHAI JIN JI	0.001%	97.652%
6586	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.653%
6587	VETROPACK HOLDI	0.001%	97.655%
6588	MERSEN SA	0.001%	97.656%
6589	OPTO TECH CORPN	0.001%	97.658%
6590	KINDOM CONSTRUC	0.001%	97.659%
6591	THAI AIRWAYS IN	0.001%	97.661%
6592	IPCA LABORATORI	0.001%	97.662%
6593	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.664%
6594	DAIDO METAL CO	0.001%	97.665%
6595	BACHEM HLD AG-B	0.001%	97.666%
6596	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.668%
6597	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.669%
6598	ALIO GOLD INC	0.001%	97.671%
6599	GPO AEROPORTUAR	0.001%	97.672%
6600	NOVOLIPET STEEL	0.001%	97.674%
6601	HUNTER DOUGLAS	0.001%	97.675%
6602	XO GROUP INC COMMON STOCK USD.01	0.001%	97.677%
6603	ERAMET	0.001%	97.678%
6604	LENZING AG	0.001%	97.680%
6605	TEXTAINER GROUP	0.001%	97.681%
6606	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.683%
6607	KUMIAI CHEM IND	0.001%	97.684%
6608	SUN HUNG KAI CO	0.001%	97.686%
6609	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.687%
6610	LOTTE FOOD CO	0.001%	97.689%
6611	GURIT HOLDING A	0.001%	97.690%
6612	FANTASIA HOLDIN	0.001%	97.692%
6613	COLTENE HOLDI	0.001%	97.693%
6614	ASIA OPTICAL CO	0.001%	97.695%
6615	SYSTEMAX INC COMMON STOCK USD.01	0.001%	97.696%
6616	SOGEFI	0.001%	97.697%
6617	MIURA CO	0.001%	97.699%
6618	BLOOMBERRY RESO	0.001%	97.700%
6619	ENCE ENERGIA	0.001%	97.702%
6620	ADHI KARYA PERS	0.001%	97.703%
6621	YUEXIU REAL ES	0.001%	97.705%
6622	PIERRE & VACANC	0.001%	97.706%
6623	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.708%
6624	TURKIYE SINAI K	0.001%	97.709%
6625	TOP GLOVE CORP	0.001%	97.711%
6626	TORSTAR CORP CL	0.001%	97.712%
6627	BEIJER ALMA AB	0.001%	97.714%
6628	HUADIAN POWER I	0.001%	97.715%
6629	MALAYSIA BUILD	0.001%	97.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	FARGLORY LAND D	0.001%	97.718%
6631	HUANENG POWER I	0.001%	97.719%
6632	OPAP SA	0.001%	97.721%
6633	HUNG SHENG CONS	0.001%	97.722%
6634	EPIZYME INC COMMON STOCK USD.0001	0.001%	97.724%
6635	PHOTO-ME INTERN	0.001%	97.725%
6636	KOREA KOLMAR CO	0.001%	97.727%
6637	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.728%
6638	PETRONAS DAGANG	0.001%	97.730%
6639	INTERTAIN GROUP	0.001%	97.731%
6640	AFFICHAGE HOLDI	0.001%	97.733%
6641	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.734%
6642	SFA ENGINEERING	0.001%	97.735%
6643	KOSSAN RUBBER I	0.001%	97.737%
6644	BENI STABILI IT	0.001%	97.738%
6645	WASHTEC AG	0.001%	97.740%
6646	RAFFLES MEDICAL	0.001%	97.741%
6647	HKR INTL LTD	0.001%	97.743%
6648	MAYNE PHARMA GR	0.001%	97.744%
6649	OCEAN YIELD ASA	0.001%	97.746%
6650	METLIFECARE LTD	0.001%	97.747%
6651	ICL-ISRAEL CHEM	0.001%	97.748%
6652	IGUATEMI EMP SH	0.001%	97.750%
6653	ASAHI DIAMOND I	0.001%	97.751%
6654	CHESNARA PLC	0.001%	97.753%
6655	POLA ORBIS HLDG	0.001%	97.754%
6656	KOMERCNI BANKA	0.001%	97.756%
6657	HARASHIN CO LTD	0.001%	97.757%
6658	JASA MARGA	0.001%	97.759%
6659	BGF RETAIL CO L	0.001%	97.760%
6660	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	97.761%
6661	MITSUBOSHI BELT	0.001%	97.763%
6662	AMERICAN PUBLIC	0.001%	97.764%
6663	CALIX INC COMMON STOCK	0.001%	97.766%
6664	YUASA TRADING C	0.001%	97.767%
6665	MIQUEL Y COSTAS	0.001%	97.769%
6666	MINOR INTERNATI	0.001%	97.770%
6667	ENTERCOM COMMUN	0.001%	97.771%
6668	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.773%
6669	KAPPAHL HOLDING	0.001%	97.774%
6670	YELLOW HAT LTD.	0.001%	97.776%
6671	PEARSON STK	0.001%	97.777%
6672	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.779%
6673	WEIQIAO TEXTILE	0.001%	97.780%
6674	CIA TRANSM ENER	0.001%	97.781%
6675	ARDENTEC CORP	0.001%	97.783%
6676	ELETROBRAS PREF	0.001%	97.784%
6677	HULIC CO LTD	0.001%	97.786%
6678	GURUNAVI INC	0.001%	97.787%
6679	CEMEX LATAM HLD	0.001%	97.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	EIGHTEENTH BANK	0.001%	97.790%
6681	MAX CO	0.001%	97.791%
6682	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.793%
6683	ATUL LTD	0.001%	97.794%
6684	TPG TELECOM	0.001%	97.796%
6685	EPS CO LTD	0.001%	97.797%
6686	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.798%
6687	TIME DOTCOM BHD	0.001%	97.800%
6688	LANDAUER INC COMMON STOCK USD.1	0.001%	97.801%
6689	NIHON NOHYAKU	0.001%	97.803%
6690	VILMORIN CLAUSE	0.001%	97.804%
6691	CHINA WATER AFF	0.001%	97.806%
6692	HISPANIA ACTIVO	0.001%	97.807%
6693	WAKITA & CO	0.001%	97.808%
6694	TECHNOLOGY ONE	0.001%	97.810%
6695	BELC CO LTD	0.001%	97.811%
6696	NITTA CORP	0.001%	97.813%
6697	NINE ENTERTAINM	0.001%	97.814%
6698	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.815%
6699	MOBILEONE LTD.	0.001%	97.817%
6700	TOWA BANK	0.001%	97.818%
6701	TAEYOUNG ENGINE	0.001%	97.820%
6702	AUSDRILL LIMITE	0.001%	97.821%
6703	CHAROEN POKPHAN	0.001%	97.823%
6704	ASTALDI	0.001%	97.824%
6705	HOTAI MOTOR CO	0.001%	97.825%
6706	CHINA SHENGMU O	0.001%	97.827%
6707	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.828%
6708	VITTORIA ASSICU	0.001%	97.830%
6709	KESKO OYJ	0.001%	97.831%
6710	BANCO DAVIVIEND	0.001%	97.832%
6711	CHINESE ESTATES	0.001%	97.834%
6712	HESKA CORP	0.001%	97.835%
6713	SUPER-SOL	0.001%	97.837%
6714	QINGDAO PORT IN	0.001%	97.838%
6715	SSANGYONG CEMEN	0.001%	97.839%
6716	SHIZUOKAGAS CO	0.001%	97.841%
6717	REPLY SPA	0.001%	97.842%
6718	OBAYASHI ROAD C	0.001%	97.844%
6719	SAIBU GAS CO	0.001%	97.845%
6720	MAINSTREET EQUI	0.001%	97.846%
6721	ITOCHU FUEL COR	0.001%	97.848%
6722	NOVAE GROUP PLC	0.001%	97.849%
6723	FUSO CHEMICAL C	0.001%	97.850%
6724	MCBRIDE PLC	0.001%	97.852%
6725	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.853%
6726	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.855%
6727	GRAPE KING INC	0.001%	97.856%
6728	SATO CORP	0.001%	97.857%
6729	PAZ CORP SA	0.001%	97.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	VS INDUSTRY BHD	0.001%	97.860%
6731	AGRANA BETEILIG	0.001%	97.862%
6732	CHINA HUIYUAN J	0.001%	97.863%
6733	CLEARWATER SEAF	0.001%	97.864%
6734	COLBUN S.A.	0.001%	97.866%
6735	LATECOERE	0.001%	97.867%
6736	TAYCA CORP	0.001%	97.869%
6737	NIPPON ROAD CO	0.001%	97.870%
6738	AKKA TECHNOLOGI	0.001%	97.871%
6739	ONESAVINGS BANK	0.001%	97.873%
6740	CARBONITE INC COMMON STOCK USD.01	0.001%	97.874%
6741	CALIAN GROUP LT	0.001%	97.875%
6742	AUSTAL LTD	0.001%	97.877%
6743	HARBIN POWER EQ	0.001%	97.878%
6744	WEBJET LTD	0.001%	97.880%
6745	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.881%
6746	L'OCCITANE INTE	0.001%	97.882%
6747	KALBE FARMA	0.001%	97.884%
6748	HOKUTO CORP	0.001%	97.885%
6749	BANK PEKAO	0.001%	97.886%
6750	UTD INDUSTRIAL	0.001%	97.888%
6751	DAI-DAN CO	0.001%	97.889%
6752	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.891%
6753	HOLY STONE ENTE	0.001%	97.892%
6754	KIKUCHI CO LTD	0.001%	97.893%
6755	CONSUN PHARMACE	0.001%	97.895%
6756	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.896%
6757	KINGDEE INTERNA	0.001%	97.898%
6758	GOLDSUN DEV/CON	0.001%	97.899%
6759	ROBINSONS RETAI	0.001%	97.900%
6760	UNIBAIL-RODAMCO	0.001%	97.902%
6761	DIGI INTL INC	0.001%	97.903%
6762	UNILEVER INDONE	0.001%	97.904%
6763	ZIJIN MINING GR	0.001%	97.906%
6764	Sponda Oyj	0.001%	97.907%
6765	PSK INC	0.001%	97.908%
6766	WAFER WORKS COR	0.001%	97.910%
6767	FUJI KYUKO CO L	0.001%	97.911%
6768	MITSUBISHI PENC	0.001%	97.913%
6769	CENT PATTANA PU	0.001%	97.914%
6770	PATRIZIA IMMO A	0.001%	97.915%
6771	SUDAMERICANA VA	0.001%	97.917%
6772	TOWNGAS CHINA C	0.001%	97.918%
6773	LIFE CORPORATIO	0.001%	97.919%
6774	ZOGENIX INC COMMON STOCK USD.001	0.001%	97.921%
6775	DORIAN LPG LTD	0.001%	97.922%
6776	FIRST REIT	0.001%	97.924%
6777	COWEN INC COMMON STOCK USD.01	0.001%	97.925%
6778	H&R WASAG AG	0.001%	97.926%
6779	CHINA SHANSHUI	0.001%	97.928%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	KOWLOON DEVMT	0.001%	97.929%
6781	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.930%
6782	CTCI CORP	0.001%	97.932%
6783	KOC HOLDING AS	0.001%	97.933%
6784	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.934%
6785	JAPAN PULP & PA	0.001%	97.936%
6786	BIOTEST AG	0.001%	97.937%
6787	NIPPON PAINT CO	0.001%	97.939%
6788	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.940%
6789	MENICON CO LTD	0.001%	97.941%
6790	LPKF LASER & EL	0.001%	97.943%
6791	OBIC	0.001%	97.944%
6792	DAEDUCK GDS	0.001%	97.945%
6793	FLYTECH TECHNOL	0.001%	97.947%
6794	K.C. TECH	0.001%	97.948%
6795	YPSOMED HOLDING	0.001%	97.949%
6796	CHINA AEROSPACE	0.001%	97.951%
6797	RESOLUTE FOREST	0.001%	97.952%
6798	FERREXPO PLC	0.001%	97.953%
6799	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.955%
6800	INFOMART CORP	0.001%	97.956%
6801	KURODA ELECTRIC	0.001%	97.957%
6802	ISHIHARA SANGYO	0.001%	97.959%
6803	UNIVERSAL MEDIC	0.001%	97.960%
6804	VIRGIN MONEY HL	0.001%	97.961%
6805	KINIK CO	0.001%	97.963%
6806	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.964%
6807	DEVRO	0.001%	97.966%
6808	DONG-A SOCIO	0.001%	97.967%
6809	CIA SANEAMENTO	0.001%	97.968%
6810	NESTLE INDIA	0.001%	97.970%
6811	MODEC INC	0.001%	97.971%
6812	EZION HOLDINGS	0.001%	97.972%
6813	PIAGGIO	0.001%	97.974%
6814	ASTRA AGRO LEST	0.001%	97.975%
6815	OITA BANK	0.001%	97.976%
6816	CARD FACTORY PL	0.001%	97.978%
6817	FUTABA INDUSTRI	0.001%	97.979%
6818	NAMCHOW CHEMICA	0.001%	97.980%
6819	XING AG	0.001%	97.982%
6820	AMOTECH CO LTD	0.001%	97.983%
6821	TOA CORP	0.001%	97.984%
6822	XINGDA INTERNAT	0.001%	97.986%
6823	SANDEN CORP	0.001%	97.987%
6824	GIGA SOLAR MAT	0.001%	97.988%
6825	PAGE INDUSTRIES	0.001%	97.990%
6826	DUNI AB	0.001%	97.991%
6827	VAUDOISE ASSURA	0.001%	97.992%
6828	DIRTT ENVIRONME	0.001%	97.994%
6829	NOVA MEASURING	0.001%	97.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	QL RESOURCES BH	0.001%	97.996%
6831	SINTEX PLASTICS	0.001%	97.998%
6832	OBERBANK AG	0.001%	97.999%
6833	S.M. ENTERTAINM	0.001%	98.000%
6834	SHIKOKU CHEMICA	0.001%	98.002%
6835	SDL PLC	0.001%	98.003%
6836	ENERCHINA HOLDI	0.001%	98.004%
6837	NISHIO RENT ALL	0.001%	98.006%
6838	BANK NEGARA IND	0.001%	98.007%
6839	GODREJ CONSUMER	0.001%	98.008%
6840	DAEHAN FLOUR MI	0.001%	98.010%
6841	LIPPO MALLS IN	0.001%	98.011%
6842	NTT URBAN DEVEL	0.001%	98.012%
6843	MANTRA GROUP LT	0.001%	98.014%
6844	GRUPO AEROPORTU	0.001%	98.015%
6845	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.016%
6846	GREATVIEW ASEPT	0.001%	98.018%
6847	BANDO CHEMICAL	0.001%	98.019%
6848	MOTA ENGLI SGPS	0.001%	98.020%
6849	KAJARIA CERAMIC	0.001%	98.022%
6850	HO BEE INVESTME	0.001%	98.023%
6851	HAPPINET CORP	0.001%	98.024%
6852	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.026%
6853	YOKOGAWA BRIDGE	0.001%	98.027%
6854	CAPITAL&REG PRO	0.001%	98.028%
6855	BW LPG LTD	0.001%	98.029%
6856	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.031%
6857	SINOTRUK HONG K	0.001%	98.032%
6858	ALBIS CO LTD	0.001%	98.033%
6859	YAMABIKO CORP	0.001%	98.035%
6860	TAMURA CORP	0.001%	98.036%
6861	SOLOR A/S	0.001%	98.037%
6862	HIMART CO LTD	0.001%	98.039%
6863	DEXCOM INC COMMON STOCK USD.001	0.001%	98.040%
6864	TATA COMMUNICAT	0.001%	98.041%
6865	CT REAL ESTATE	0.001%	98.043%
6866	HANON SYSTEMS	0.001%	98.044%
6867	MACATAWA BANK CORP COMMON STOCK	0.001%	98.045%
6868	ADVTECH LTD	0.001%	98.047%
6869	AMUNDI SA	0.001%	98.048%
6870	TV TOKYO HLDG C	0.001%	98.049%
6871	XIAMEN INTL POR	0.001%	98.051%
6872	DAIHO CONSTRUCT	0.001%	98.052%
6873	NVE CORP	0.001%	98.053%
6874	ALAM SUTERA REA	0.001%	98.054%
6875	ELIS SA	0.001%	98.056%
6876	COSMOS PHARMACE	0.001%	98.057%
6877	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.058%
6878	ULTRA TECH CEMC	0.001%	98.060%
6879	TAIWAN SECOM	0.001%	98.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.062%
6881	CHOICE PROPERTI	0.001%	98.064%
6882	ALTICE NV	0.001%	98.065%
6883	INTL NICKEL IND	0.001%	98.066%
6884	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.067%
6885	SUMITOMO SEIKA	0.001%	98.069%
6886	MERCURIES LIFE	0.001%	98.070%
6887	CONN S INC COMMON STOCK USD.01	0.001%	98.071%
6888	SAMYANG CORP	0.001%	98.073%
6889	HANMI PHARM CO	0.001%	98.074%
6890	CERVECERIAS UNI	0.001%	98.075%
6891	HEINEKEN MALAYS	0.001%	98.077%
6892	MANITOU	0.001%	98.078%
6893	BYGGMAX GROUP A	0.001%	98.079%
6894	KOTOBUKI SPIRIT	0.001%	98.080%
6895	COVENANT TRANSP	0.001%	98.082%
6896	UMH PROP INC	0.001%	98.083%
6897	GEOX S.P.A.	0.001%	98.084%
6898	TONG YANG CEMEN	0.001%	98.086%
6899	PARTRON CO LTD	0.001%	98.087%
6900	MIDAS HLDGS	0.001%	98.088%
6901	ELETROBRAS COMM	0.001%	98.090%
6902	JAMMU & KASHMIR	0.001%	98.091%
6903	FERROTEC CORP	0.001%	98.092%
6904	UOA DEVELOPMENT	0.001%	98.093%
6905	RIKEN CORP	0.001%	98.095%
6906	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.096%
6907	XEROX CORP 4.07	0.001%	98.097%
6908	INFIGEN ENERGY	0.001%	98.099%
6909	RANDON SA IMPL	0.001%	98.100%
6910	I.T LIMITED	0.001%	98.101%
6911	BK OF SAGA	0.001%	98.102%
6912	GENESIS ENERGY	0.001%	98.104%
6913	CHINA MAPLE LEA	0.001%	98.105%
6914	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.106%
6915	PROSPERITY REIT	0.001%	98.108%
6916	GOLD CIRCUIT EL	0.001%	98.109%
6917	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.110%
6918	SREI INFRASTRUC	0.001%	98.112%
6919	DIGITAL GARAGE	0.001%	98.113%
6920	CHIMEI MATERIAL	0.001%	98.114%
6921	NETENT AB	0.001%	98.115%
6922	LUYE PHARMA GRO	0.001%	98.117%
6923	LIU CHONG HING	0.001%	98.118%
6924	FBD HLDGS	0.001%	98.119%
6925	IGG INC	0.001%	98.120%
6926	FURUKAWA CO	0.001%	98.122%
6927	DONGJIANG ENVIR	0.001%	98.123%
6928	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.124%
6929	ESSENTIAL ENERG	0.001%	98.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	TOYO ENG CORP	0.001%	98.127%
6931	BRUNEL INTL	0.001%	98.128%
6932	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.129%
6933	BLOOMAGE BIOTEC	0.001%	98.131%
6934	S FOODS INC	0.001%	98.132%
6935	SPH REIT	0.001%	98.133%
6936	SINOTRANS SHIPP	0.001%	98.135%
6937	AIDA ENGINEERIN	0.001%	98.136%
6938	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.137%
6939	RAJESH EXPORTS	0.001%	98.138%
6940	QSC AG	0.001%	98.140%
6941	HOSOKAWA MICRON	0.001%	98.141%
6942	SIGURD MICROELE	0.001%	98.142%
6943	DEXERIALS CORP	0.001%	98.143%
6944	VAISALA	0.001%	98.145%
6945	HORNBACK BAUMAR	0.001%	98.146%
6946	NOVELION THERAP	0.001%	98.147%
6947	NISSHIN STEEL H	0.001%	98.149%
6948	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.150%
6949	FREEMAN FINANCI	0.001%	98.151%
6950	YAKULT HONSHA C	0.001%	98.152%
6951	ACHILLES CORP	0.001%	98.154%
6952	CORFICOLOMBIANA	0.001%	98.155%
6953	ANGLO AMERICAN	0.001%	98.156%
6954	TOHO ZINC CO LT	0.001%	98.157%
6955	YOSHINOYA D&C C	0.001%	98.159%
6956	BULTEN AB	0.001%	98.160%
6957	SKYWAY SECURITI	0.001%	98.161%
6958	XL AXIATA TBK P	0.001%	98.162%
6959	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.164%
6960	Z ENERGY LTD	0.001%	98.165%
6961	SANYANGIndustr	0.001%	98.166%
6962	UNITED INTL ENT	0.001%	98.168%
6963	BELL AG - REG	0.001%	98.169%
6964	ATRIUM LJUNGBER	0.001%	98.170%
6965	MITANI CORP	0.001%	98.171%
6966	WEST BANCORPORATION COMMON STOCK	0.001%	98.173%
6967	COFACE SA	0.001%	98.174%
6968	REZIDOR HOTEL G	0.001%	98.175%
6969	PC DEPOT CORP	0.001%	98.176%
6970	SEAH BESTEEL CO	0.001%	98.178%
6971	WEYCO GROUP INC	0.001%	98.179%
6972	ADANI POWER LTD	0.001%	98.180%
6973	TOKYOTOKEIBA CO	0.001%	98.181%
6974	HYUNDAI HOME SH	0.001%	98.183%
6975	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.184%
6976	THULE GROUP AB/	0.001%	98.185%
6977	NISSHIN SEIFUN	0.001%	98.186%
6978	NISHIMATSUYA CH	0.001%	98.188%
6979	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	SINGAPORE FINAN	0.001%	98.190%
6981	RMP ENERGY INC	0.001%	98.191%
6982	PHOENIX HLDGS L	0.001%	98.193%
6983	SPOTLESS GROUP	0.001%	98.194%
6984	RETAIL FOOD GRO	0.001%	98.195%
6985	DAIKI ALUMINIUM	0.001%	98.196%
6986	FOSTER ELECTRIC	0.001%	98.198%
6987	PROGRAMMED MAIN	0.001%	98.199%
6988	ROYAL CO	0.001%	98.200%
6989	LINX SA	0.001%	98.201%
6990	ALE PROPERTY TR	0.001%	98.203%
6991	BINCK NV	0.001%	98.204%
6992	REDES ENERGETIC	0.001%	98.205%
6993	EIS ECZACIBASI	0.001%	98.206%
6994	BREVILLE GROUP	0.001%	98.207%
6995	DISCO CORPORATI	0.001%	98.209%
6996	PARTNER COMMUNI	0.001%	98.210%
6997	RECRUIT HOLDING	0.001%	98.211%
6998	AKEBONO BRAKE I	0.001%	98.212%
6999	VITAL KSK HOLDI	0.001%	98.214%
7000	COMDIRECT BANK	0.001%	98.215%
7001	RIKEN VITAMIN C	0.001%	98.216%
7002	MITSUI SOKO CO	0.001%	98.217%
7003	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.219%
7004	CORPORATE TRAVE	0.001%	98.220%
7005	ELIA SYS OPERAT	0.001%	98.221%
7006	GWA GROUP LTD	0.001%	98.222%
7007	BANGKOK DUSIT M	0.001%	98.223%
7008	WELCIA HOLDINGS	0.001%	98.225%
7009	ALLIED PROPERTI	0.001%	98.226%
7010	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.227%
7011	ACE HARDWARE IN	0.001%	98.228%
7012	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.230%
7013	DRAEGERWERK KGA	0.001%	98.231%
7014	TOYO CONSTRUCTI	0.001%	98.232%
7015	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.233%
7016	BURKHALTER HOLD	0.001%	98.235%
7017	LAWSON	0.001%	98.236%
7018	CONCENTRADORA	0.001%	98.237%
7019	LT GROUP INC	0.001%	98.238%
7020	HIRATA TECHNICA	0.001%	98.239%
7021	NIEN HSING TEXT	0.001%	98.241%
7022	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.242%
7023	KONAI CO LTD	0.001%	98.243%
7024	GREIF INC CL B COMMON STOCK	0.001%	98.244%
7025	CAVERION CORP	0.001%	98.246%
7026	TOCALO CO LTD	0.001%	98.247%
7027	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.248%
7028	RELIANCE ENERGY	0.001%	98.249%
7029	PENDRAGON PLC	0.001%	98.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	CAREER TECHNOLO	0.001%	98.252%
7031	PLENUS CO	0.001%	98.253%
7032	ST BARBARA MINE	0.001%	98.254%
7033	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.255%
7034	GEMDALE PROPERT	0.001%	98.256%
7035	FUJIBO HOLDINGS	0.001%	98.258%
7036	CIA SANEAMENTO	0.001%	98.259%
7037	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.260%
7038	LEXTAR ELECTRON	0.001%	98.261%
7039	METAWATER CO LT	0.001%	98.263%
7040	PLATINUM ASSET	0.001%	98.264%
7041	NICHII GAKKAN C	0.001%	98.265%
7042	HAMAKYOREX CO L	0.001%	98.266%
7043	PRIMERO MINING CORP COMMON STOCK	0.001%	98.267%
7044	YAMAZEN CORPORA	0.001%	98.269%
7045	MURRAY & ROBERT	0.001%	98.270%
7046	UNITIL CORP COMMON STOCK	0.001%	98.271%
7047	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.272%
7048	ALIANSCE SHOPPI	0.001%	98.273%
7049	NIPPON CARBON C	0.001%	98.275%
7050	ANANDA DEVELOPM	0.001%	98.276%
7051	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.277%
7052	CITIZENS INC COMMON STOCK	0.001%	98.278%
7053	INABA DENKISANG	0.001%	98.279%
7054	EMPEROR CAPITAL	0.001%	98.281%
7055	GREAT EASTERN S	0.001%	98.282%
7056	SILICONWARE PRE	0.001%	98.283%
7057	PHOENIX MECANO	0.001%	98.284%
7058	LAI SUN DEVELOP	0.001%	98.285%
7059	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.287%
7060	CARA OPERATIONS	0.001%	98.288%
7061	HYUNDAI DS,OLD	0.001%	98.289%
7062	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.290%
7063	JOYFUL HONDA CO	0.001%	98.291%
7064	AES TIETE ENERG	0.001%	98.293%
7065	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.294%
7066	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.295%
7067	FEDERAL CORP	0.001%	98.296%
7068	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.297%
7069	WILH. WILHELMSE	0.001%	98.299%
7070	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.300%
7071	AP THAILAND PCL	0.001%	98.301%
7072	CHINA MANMADE F	0.001%	98.302%
7073	ALTERRA POWER C	0.001%	98.303%
7074	SHINNIHON CORP	0.001%	98.305%
7075	IP GROUP	0.001%	98.306%
7076	KASAI KOGYO CO	0.001%	98.307%
7077	TSUKISHIMA KIKA	0.001%	98.308%
7078	MORGAN SINDALL	0.001%	98.309%
7079	BOSCH LTD	0.001%	98.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	CHINA RESOURCES	0.001%	98.312%
7081	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.313%
7082	MEC COMPANY LTD	0.001%	98.314%
7083	GREAT LAKES DRE	0.001%	98.315%
7084	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.317%
7085	WCT HOLDINGS BH	0.001%	98.318%
7086	WINMARK CORP COMMON STOCK	0.001%	98.319%
7087	KARUR VYSYA BAN	0.001%	98.320%
7088	DELEK GROUP	0.001%	98.321%
7089	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.323%
7090	RENEWABLE ENERG	0.001%	98.324%
7091	VALID SOLUCOES	0.001%	98.325%
7092	KYOEI STEEL LTD	0.001%	98.326%
7093	SBS HOLDINGS IN	0.001%	98.327%
7094	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.328%
7095	ALPIQ HOLDING A	0.001%	98.330%
7096	MALAYSIAN RES C	0.001%	98.331%
7097	FIRST GEN CORPO	0.001%	98.332%
7098	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.333%
7099	PROTECTOR FORSI	0.001%	98.334%
7100	NOJIMA CORP	0.001%	98.336%
7101	CRAFT BREWERS A	0.001%	98.337%
7102	GLORIA MATERIAL	0.001%	98.338%
7103	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.339%
7104	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.340%
7105	LIVZON PHARMACE	0.001%	98.341%
7106	SUMMIT INDUSTRI	0.001%	98.343%
7107	KVAERNER ASA	0.001%	98.344%
7108	NEWRIVER REIT P	0.001%	98.345%
7109	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.346%
7110	KONGSBERG AUTOM	0.001%	98.347%
7111	TOWA CORP	0.001%	98.348%
7112	KATAKURA INDS	0.001%	98.350%
7113	EUROPAC PAPELES	0.001%	98.351%
7114	VERA BRADLEY INC COMMON STOCK	0.001%	98.352%
7115	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.353%
7116	XTEP INTERNATIO	0.001%	98.354%
7117	DOUTOR NICHIRES	0.001%	98.356%
7118	JAPAN PETROLEUM	0.001%	98.357%
7119	THAI VEGETABLE	0.001%	98.358%
7120	FINOLEX CABLES	0.001%	98.359%
7121	HANNSTOUCH SOLU	0.001%	98.360%
7122	DEVELOPMENT SEC	0.001%	98.361%
7123	SK TELECOM ADR	0.001%	98.363%
7124	TOKAI CORP/GIFU	0.001%	98.364%
7125	PALFINGER AG	0.001%	98.365%
7126	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.366%
7127	FINGERPRINT CAR	0.001%	98.367%
7128	MCMILLAN SHAKES	0.001%	98.368%
7129	YANZHOU COAL MI	0.001%	98.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	SONG WON IND	0.001%	98.371%
7131	BLACKMORES LTD	0.001%	98.372%
7132	IRISH CONTINENT	0.001%	98.373%
7133	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.374%
7134	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.375%
7135	TAMRON CO LTD	0.001%	98.377%
7136	NEWOCEAN ENERGY	0.001%	98.378%
7137	SL CORP	0.001%	98.379%
7138	MARCOPOLO SA	0.001%	98.380%
7139	TOSEI CORP	0.001%	98.381%
7140	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.382%
7141	LI NING CO. LTD	0.001%	98.384%
7142	NIDEC CORPORATI	0.001%	98.385%
7143	SANKYO TATEYAMA	0.001%	98.386%
7144	ECORODOVIAS INF	0.001%	98.387%
7145	M DIAS BRANCO S	0.001%	98.388%
7146	PETRONAS GAS	0.001%	98.389%
7147	ZEHNDER GROUP A	0.001%	98.391%
7148	ARROW GLOBAL GR	0.001%	98.392%
7149	KOHNAN SHOJI	0.001%	98.393%
7150	EUROMONEY INST	0.001%	98.394%
7151	ANDHRA BANK	0.001%	98.395%
7152	HYUNDAI ELEVATO	0.001%	98.396%
7153	AOI ELECTRONICS	0.001%	98.397%
7154	TAKARA LEBEN CO	0.001%	98.399%
7155	DR.CI:LABO CO L	0.001%	98.400%
7156	ENERGA SA	0.001%	98.401%
7157	ATRIUM EUROPEAN	0.001%	98.402%
7158	XXENTRIA TECHNO	0.001%	98.403%
7159	TENMA CORPORATI	0.001%	98.404%
7160	SHANGHAI FOSUN	0.001%	98.406%
7161	GRO-BELS CO LTD	0.001%	98.407%
7162	ABC-MART INC	0.001%	98.408%
7163	MEDY-TOX INC	0.001%	98.409%
7164	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.410%
7165	KEPPEL INFRASTR	0.001%	98.411%
7166	SIAM COMMERCIAL	0.001%	98.412%
7167	JIANGNAN GROUP	0.001%	98.414%
7168	YURTEC CORPORAT	0.001%	98.415%
7169	RIPLEY CORP SA	0.001%	98.416%
7170	GREATEK ELECTRO	0.001%	98.417%
7171	BTB REAL ESTATE	0.001%	98.418%
7172	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.419%
7173	NAMURA SHIPBUIL	0.001%	98.421%
7174	STEF-TFE NEW	0.001%	98.422%
7175	HARMONIC DRIVE	0.001%	98.423%
7176	SANSHIN ELECTRO	0.001%	98.424%
7177	IGB REAL ESTATE	0.001%	98.425%
7178	GUOCOLAND LTD	0.001%	98.426%
7179	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.427%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.429%
7181	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.430%
7182	AYGAZ	0.001%	98.431%
7183	PARK ELECTROCHE	0.001%	98.432%
7184	RANK GROUP PLC	0.001%	98.433%
7185	MANILA ELECTRIC	0.001%	98.434%
7186	MENORA MIVTACHI	0.001%	98.435%
7187	BUKIT SEMBAWNG	0.001%	98.437%
7188	INTERSERVE PLC	0.001%	98.438%
7189	MERIDIAN ENERGY	0.001%	98.439%
7190	OKURA INDUSTRIA	0.001%	98.440%
7191	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.441%
7192	GRUPO AEROMEXIC	0.001%	98.442%
7193	SMS CO LTD	0.001%	98.443%
7194	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.445%
7195	PKP CARGO SA	0.001%	98.446%
7196	CEMENTIR S.p.A.	0.001%	98.447%
7197	S1 CORP	0.001%	98.448%
7198	GLOBERIDE INC	0.001%	98.449%
7199	EMLAK KONUT GYO	0.001%	98.450%
7200	KOLAO HOLDINGS	0.001%	98.451%
7201	QGEP PARTICIPAC	0.001%	98.452%
7202	BANK COOP AG	0.001%	98.454%
7203	ANTENA 3 DE TEL	0.001%	98.455%
7204	SURTECO SE	0.001%	98.456%
7205	HMC INVESTMENT	0.001%	98.457%
7206	YIRENDAI LTD AD	0.001%	98.458%
7207	BENEFIT ONE INC	0.001%	98.459%
7208	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.460%
7209	TAEWOONG CO	0.001%	98.462%
7210	KAGA ELECTRONIC	0.001%	98.463%
7211	KT SKYLIFE CO L	0.001%	98.464%
7212	KARDEMIR KARABU	0.001%	98.465%
7213	NORITAKE CO	0.001%	98.466%
7214	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.467%
7215	TOYO KANETSU KK	0.001%	98.468%
7216	SHIMIZU BANK	0.001%	98.469%
7217	STOLT-NIELSEN L	0.001%	98.471%
7218	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.472%
7219	CHINA GREENLAND	0.001%	98.473%
7220	GCL NEW ENERGY	0.001%	98.474%
7221	WIZZ AIR HOLDIN	0.001%	98.475%
7222	KIKKOMAN CORP	0.001%	98.476%
7223	WILLDAN GROUP I	0.001%	98.477%
7224	INGENIA COMMUNI	0.001%	98.478%
7225	OTONOMY INC COMMON STOCK USD.001	0.001%	98.480%
7226	ALTRI SGPS S.A.	0.001%	98.481%
7227	SHORETEL INC COMMON STOCK USD.001	0.001%	98.482%
7228	OKABE CO	0.001%	98.483%
7229	SUESS MICRO TEC	0.001%	98.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	STABILUS SA	0.001%	98.485%
7231	TEIKOKU SEN-I C	0.001%	98.486%
7232	MALAYSIA MINING	0.001%	98.487%
7233	SOLIUM CAPITAL	0.001%	98.489%
7234	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.490%
7235	WORD GROUP	0.001%	98.491%
7236	LEWIS GROUP LTD	0.001%	98.492%
7237	AICHI CORPORATI	0.001%	98.493%
7238	TOLI CORP	0.001%	98.494%
7239	CHEMRING GROUP	0.001%	98.495%
7240	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.496%
7241	ROLAND DG CORP	0.001%	98.497%
7242	SIBANYE GOLD LT	0.001%	98.499%
7243	WARABEYA NICHY	0.001%	98.500%
7244	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.501%
7245	LANDING INTL DE	0.001%	98.502%
7246	LONMIN PLC	0.001%	98.503%
7247	WYNN MACAU LTD	0.001%	98.504%
7248	NITTETSU MINING	0.001%	98.505%
7249	PICK'N PAY STOR	0.001%	98.506%
7250	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.507%
7251	BES ENGINEERING	0.001%	98.509%
7252	JAMCO COPORATIN	0.001%	98.510%
7253	CSI PROPERTIES	0.001%	98.511%
7254	TSUKUI CORP	0.001%	98.512%
7255	TAI CHEUNG HLDG	0.001%	98.513%
7256	HIBIYA ENGINEER	0.001%	98.514%
7257	LIGHT S.A.	0.001%	98.515%
7258	ORACLE FIN SERV	0.001%	98.516%
7259	AKR CORPORINDO	0.001%	98.517%
7260	DSP GROUP INC	0.001%	98.519%
7261	PARCO CO	0.001%	98.520%
7262	MELISRON LTD	0.001%	98.521%
7263	BRUNELLO CUCINE	0.001%	98.522%
7264	SPCG	0.001%	98.523%
7265	JEOL	0.001%	98.524%
7266	RECTICEL	0.001%	98.525%
7267	AMSTERDAM COMMO	0.001%	98.526%
7268	EMPRESA NACIONA	0.001%	98.527%
7269	GUJARAT STATE F	0.001%	98.529%
7270	TT ELECTRONICS	0.001%	98.530%
7271	LIANHUA SUPERMA	0.001%	98.531%
7272	NATIONAL STORAG	0.001%	98.532%
7273	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.533%
7274	TIPP24 SE	0.001%	98.534%
7275	CHUBU SHIRYO CO	0.001%	98.535%
7276	TRANS COSMOS	0.001%	98.536%
7277	CHINA SHINEWAY	0.001%	98.537%
7278	HYUNDAI ROTEM C	0.001%	98.538%
7279	NUFLARE TECHNOL	0.001%	98.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.541%
7281	HARIM CO LTD	0.001%	98.542%
7282	GLOBAL MEDIACOM	0.001%	98.543%
7283	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.544%
7284	ARATA CORP	0.001%	98.545%
7285	FINNAIR	0.001%	98.546%
7286	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.547%
7287	PTT PUBLIC COMP	0.001%	98.548%
7288	FUJIMORI KOGYO	0.001%	98.549%
7289	NORITSU KOKI CO	0.001%	98.551%
7290	MUNKSJO OYJ	0.001%	98.552%
7291	TOBISHIMA CORP	0.001%	98.553%
7292	BEIJING NORTH S	0.001%	98.554%
7293	ACCORDIA GOLF T	0.001%	98.555%
7294	CESC	0.001%	98.556%
7295	MACAU LEGEND DE	0.001%	98.557%
7296	DASSAULT AVIATI	0.001%	98.558%
7297	MINATO BANK	0.001%	98.559%
7298	FORD OTOSAN	0.001%	98.560%
7299	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.562%
7300	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.563%
7301	CHOLAMANDALAM I	0.001%	98.564%
7302	MPACT LIMITED	0.001%	98.565%
7303	FOLKESTONE EDU	0.001%	98.566%
7304	NAN KANG RUBB T	0.001%	98.567%
7305	GLORIOUS PROPER	0.001%	98.568%
7306	DAI NIPPON TORY	0.001%	98.569%
7307	BKW ENERGIE AG	0.001%	98.570%
7308	HANSOL LCD INC	0.001%	98.571%
7309	KRBL LTD	0.001%	98.572%
7310	KJB FINANCIAL G	0.001%	98.574%
7311	NICE HOLDINGS C	0.001%	98.575%
7312	NICE INFORMATIO	0.001%	98.576%
7313	MOUNT GIBSON IR	0.001%	98.577%
7314	CAMBRIDGE INDUS	0.001%	98.578%
7315	MK ELECTRON	0.001%	98.579%
7316	JAHWA ELECTRONI	0.001%	98.580%
7317	NORDIC SEMICOND	0.001%	98.581%
7318	DIP CORPORATION	0.001%	98.582%
7319	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.583%
7320	YAT SING HOLDIN	0.001%	98.584%
7321	HURCO COMPANIES INC COMMON STOCK	0.001%	98.585%
7322	D-LINK	0.001%	98.587%
7323	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.588%
7324	TAKASAGO THML E	0.001%	98.589%
7325	SUNDARAM FINANC	0.001%	98.590%
7326	BORYSZEW SA	0.001%	98.591%
7327	SEASPAN CORP	0.001%	98.592%
7328	PETS AT HOME GR	0.001%	98.593%
7329	RAYSEARCH LABOR	0.001%	98.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.595%
7331	G&L BEIJER AB B	0.001%	98.596%
7332	T-GAIA CORP	0.001%	98.597%
7333	ELECOM CO LTD	0.001%	98.598%
7334	TRITAX BIG BOX	0.001%	98.599%
7335	CUTERA INC COMMON STOCK USD.001	0.001%	98.601%
7336	CITY OFFICE REI	0.001%	98.602%
7337	SCHOELLER BLECK	0.001%	98.603%
7338	NEUROCRINE BIOS	0.001%	98.604%
7339	EVS BROADCAST E	0.001%	98.605%
7340	UNIVERSAL ROBIN	0.001%	98.606%
7341	BAUER AG	0.001%	98.607%
7342	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.608%
7343	NETIA SA	0.001%	98.609%
7344	TAIFLEX SCIENTI	0.001%	98.610%
7345	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.611%
7346	SHINDENGEN ELEC	0.001%	98.612%
7347	JIH SUN FINANCI	0.001%	98.613%
7348	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.614%
7349	ZIX CORP COMMON STOCK USD.01	0.001%	98.616%
7350	NIPPON PISTON R	0.001%	98.617%
7351	DARFON ELECTRON	0.001%	98.618%
7352	FINANCIAL PRODU	0.001%	98.619%
7353	FREIGHTCAR AMER	0.001%	98.620%
7354	ONE LIBERTY PRO	0.001%	98.621%
7355	PROCTOR&GAMBLE	0.001%	98.622%
7356	DAIICHI JITSUGY	0.001%	98.623%
7357	ONE HOSPITALITY	0.001%	98.624%
7358	CHONG HONG CONS	0.001%	98.625%
7359	SPEEDY HIRE PLC	0.001%	98.626%
7360	BANK JABAR BANT	0.001%	98.627%
7361	JSP CORP	0.001%	98.628%
7362	CROMPTON GREAVE	0.001%	98.629%
7363	SUNNINGDALE TEC	0.001%	98.630%
7364	AISAN INDUSTRY	0.001%	98.632%
7365	COROMANDEL INTL	0.001%	98.633%
7366	CAPE	0.001%	98.634%
7367	DEPO AUTO PARTS	0.001%	98.635%
7368	AKASTOR ASA	0.001%	98.636%
7369	SIPEF(PLANT FIN	0.001%	98.637%
7370	IMMOBILIARE GRA	0.001%	98.638%
7371	STARZEN CO LTD	0.001%	98.639%
7372	DAIWA INDUSTRIE	0.001%	98.640%
7373	TEXHONG TEXTILE	0.001%	98.641%
7374	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.642%
7375	ZAGG INC COMMON STOCK USD.001	0.001%	98.643%
7376	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.644%
7377	FIDEA HOLDINGS	0.001%	98.645%
7378	KOBAYASHI PHARM	0.001%	98.646%
7379	NICHIDEN CORP	0.001%	98.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.648%
7381	TRONC INC COMMON STOCK USD.01	0.001%	98.650%
7382	SAGA PLC	0.001%	98.651%
7383	GERRY WEBER INT	0.001%	98.652%
7384	TOCHIGI BANK	0.001%	98.653%
7385	SMI HOLDINGS GR	0.001%	98.654%
7386	GPO FIN INTERAC	0.001%	98.655%
7387	FUDO CONSTRUCTI	0.001%	98.656%
7388	CMC MAGNETICS C	0.001%	98.657%
7389	RELIANCE COMMUN	0.001%	98.658%
7390	AEON FANTASY CO	0.001%	98.659%
7391	SINOFERT HOLDIN	0.001%	98.660%
7392	POU SHENG INTL	0.001%	98.661%
7393	YOUNGONE CORP	0.001%	98.662%
7394	GERDAU SA	0.001%	98.663%
7395	TONG HSING ELEC	0.001%	98.664%
7396	SEIKITOKYU KOGY	0.001%	98.665%
7397	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.666%
7398	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.667%
7399	CIMC ENRIC HOLD	0.001%	98.668%
7400	EASTERN & ORIEN	0.001%	98.670%
7401	SYNERGIE	0.001%	98.671%
7402	GUANGDONG NAN Y	0.001%	98.672%
7403	CHINA WATER IND	0.001%	98.673%
7404	OBEROI REALTY L	0.001%	98.674%
7405	HENGDELI HOLDIN	0.001%	98.675%
7406	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.676%
7407	TOX FREE SOLUTI	0.001%	98.677%
7408	GRUPO FAMSA SA	0.001%	98.678%
7409	VALSPAR CORP	0.001%	98.679%
7410	SAKAI HEAVY IND	0.001%	98.680%
7411	BOUSTEAD HLDGS	0.001%	98.681%
7412	5N PLUS INC.	0.001%	98.682%
7413	HOTEL SHILLA	0.001%	98.683%
7414	PANDOX AB	0.001%	98.684%
7415	DAISO CO	0.001%	98.685%
7416	YEONG GUAN ENER	0.001%	98.686%
7417	GMR INFRASTRUCT	0.001%	98.687%
7418	ASCENDAS HOSPIT	0.001%	98.688%
7419	COPEL PARANA EN	0.001%	98.689%
7420	DR REDDYS LABS	0.001%	98.690%
7421	SAKAI CHEMICAL	0.001%	98.691%
7422	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.692%
7423	RETAIL ESTATES	0.001%	98.694%
7424	TESCO CORP	0.001%	98.695%
7425	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.696%
7426	INFOCOM CORP	0.001%	98.697%
7427	KAMEI CORP	0.001%	98.698%
7428	VINA CONCHA Y T	0.001%	98.699%
7429	TRENCOR	0.001%	98.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	SAFILO GROUP SP	0.001%	98.701%
7431	HEY SONG	0.001%	98.702%
7432	MASISA SA	0.001%	98.703%
7433	MINISTOP CO	0.001%	98.704%
7434	KENTUCKY FRIED	0.001%	98.705%
7435	NORTH MINING SH	0.001%	98.706%
7436	CHAOWEI POWER H	0.001%	98.707%
7437	UEM SUNRISE BHD	0.001%	98.708%
7438	TOENEC CORP	0.001%	98.709%
7439	F-TECH INC	0.001%	98.710%
7440	GFT TECHNOLOGY	0.001%	98.711%
7441	SURMODICS INC COMMON STOCK USD.05	0.001%	98.712%
7442	ALPHA NETWORKS	0.001%	98.713%
7443	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.714%
7444	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.715%
7445	GMO PAYMENT GAT	0.001%	98.716%
7446	HUONS CO LTD	0.001%	98.717%
7447	GREAT EASTERN H	0.001%	98.718%
7448	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.719%
7449	POLARIS INFRAST	0.001%	98.720%
7450	SHINSHO CORP	0.001%	98.721%
7451	SUZLON ENERGY L	0.001%	98.722%
7452	W-SCOPE CO	0.001%	98.723%
7453	RETELIT SPA	0.001%	98.724%
7454	CATHAY CONST	0.001%	98.725%
7455	RVH INC	0.001%	98.726%
7456	TAKAMATSU CONS	0.001%	98.727%
7457	HNZ GROUP INC	0.001%	98.728%
7458	VIRTUS HEALTH L	0.001%	98.729%
7459	361 DEGREES INT	0.001%	98.730%
7460	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.731%
7461	PICO FAR EAST H	0.001%	98.733%
7462	SPIRE HEALTHCAR	0.001%	98.734%
7463	SHANDONG CHENMI	0.001%	98.735%
7464	ORIENTAL HLDGS	0.001%	98.736%
7465	STAR MICRONICS	0.001%	98.737%
7466	ARB CORP LTD	0.001%	98.738%
7467	SEKISUI JUSHI C	0.001%	98.739%
7468	FAR EAST HOSPIT	0.001%	98.740%
7469	DONG-A ST CO LT	0.001%	98.741%
7470	RUSHYDRO PJSC ADR ADR	0.001%	98.742%
7471	FOXTONS GROUP P	0.001%	98.743%
7472	CHINA STEEL CHE	0.001%	98.744%
7473	STRIDE STAPLED	0.001%	98.745%
7474	AA PLC	0.001%	98.746%
7475	ASSET MANAGERS	0.001%	98.747%
7476	NIPPON BEET SUG	0.001%	98.748%
7477	MEGA WORLD PROP	0.001%	98.749%
7478	LINK ADMINISTRA	0.001%	98.750%
7479	CHINA SHIPPING	0.001%	98.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	CHINA SUNTIEN G	0.001%	98.752%
7481	ROBERT WALTERS	0.001%	98.753%
7482	TECHTARGET COMMON STOCK USD.001	0.001%	98.754%
7483	GENTING PLANTA	0.001%	98.755%
7484	FUJITSU KIDEN	0.001%	98.756%
7485	INTOPS CO	0.001%	98.757%
7486	UMW HLDGS BERHA	0.001%	98.758%
7487	KONISHI CO LTD	0.001%	98.759%
7488	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.760%
7489	AUSTRIA TECHNOL	0.001%	98.761%
7490	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.762%
7491	PHIBRO ANIMAL H	0.001%	98.763%
7492	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.764%
7493	SRI REJEKI ISMA	0.001%	98.765%
7494	CORP COMERCI SA	0.001%	98.766%
7495	PARIS ORLEANS S	0.001%	98.767%
7496	BEST PACIFIC IN	0.001%	98.768%
7497	COSMO LADY CHIN	0.001%	98.769%
7498	TIBET WATER RES	0.001%	98.770%
7499	CELSIA SA ESP	0.001%	98.771%
7500	GOODBABY INTERN	0.001%	98.772%
7501	HONGKONG&SHANG	0.001%	98.773%
7502	CK LIFE SCIENCE	0.001%	98.774%
7503	ALPEN CO LTD	0.001%	98.775%
7504	ASIA VITAL COMP	0.001%	98.776%
7505	SAGAX AB	0.001%	98.777%
7506	MATRIX	0.001%	98.778%
7507	GRIEG SEAFOOD A	0.001%	98.779%
7508	NETUREN CO	0.001%	98.780%
7509	HEUNG-A SHIPPIN	0.001%	98.781%
7510	TELSTRA CORP-AD	0.001%	98.782%
7511	SHW AG	0.001%	98.783%
7512	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.784%
7513	DASSAULT SYSTEM	0.001%	98.785%
7514	PACT GROUP HOLD	0.001%	98.786%
7515	SUMIDA ELECTRIC	0.001%	98.787%
7516	SEOHEE CONSTRUC	0.001%	98.788%
7517	TOKUSHU TOKAI H	0.001%	98.789%
7518	KANSAI URBAN BA	0.001%	98.790%
7519	FILINVEST LAND	0.001%	98.791%
7520	BIESSE	0.001%	98.792%
7521	FAIRWOOD HOLDIN	0.001%	98.793%
7522	INTERSHOP HOLDI	0.001%	98.794%
7523	MAGNITOGORS-SPO	0.001%	98.795%
7524	FLEXIGROUP LIMI	0.001%	98.796%
7525	DAE DUCK ELECTR	0.001%	98.797%
7526	SPIE SA	0.001%	98.798%
7527	SHRIRAM CITY UN	0.001%	98.799%
7528	TEKFEN HOLDING	0.001%	98.800%
7529	SOLOCAL GROUP	0.001%	98.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	LOJAS AMERICANA	0.001%	98.802%
7531	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.803%
7532	BERJAYA CORPORA	0.001%	98.804%
7533	EVEN CONSTRUCTO	0.001%	98.805%
7534	HANWHA SECS	0.001%	98.806%
7535	JAPAN DRILLING	0.001%	98.807%
7536	MEDIVIR	0.001%	98.808%
7537	LOPEZ HOLDINGS	0.001%	98.809%
7538	ADDTECH AB B SH	0.001%	98.810%
7539	FUNAI ELECTRIC	0.001%	98.811%
7540	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.812%
7541	SSANGYONG MOTOR	0.001%	98.813%
7542	WONIK IPS CO LT	0.001%	98.814%
7543	SOL SPA	0.001%	98.815%
7544	ETALON GROUP-GD	0.001%	98.816%
7545	DNO INTERNATION	0.001%	98.816%
7546	MAIRE TECNIMONT	0.001%	98.817%
7547	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.818%
7548	GUANGSHEN RAILW	0.001%	98.819%
7549	SESA SPA	0.001%	98.820%
7550	SAMSUNG CARD	0.001%	98.821%
7551	AMER SOFTWARE I	0.001%	98.822%
7552	ARROWHEAD PROR	0.001%	98.823%
7553	MEARS GROUP PLC	0.001%	98.824%
7554	YANGTZE OPT FIB	0.001%	98.825%
7555	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.826%
7556	ELECTRA	0.001%	98.827%
7557	IDI INSURANCE C	0.001%	98.828%
7558	SELECT HARVESTS	0.001%	98.829%
7559	SAKATA INX CORP	0.001%	98.830%
7560	HIQ INTERNATION	0.001%	98.831%
7561	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.832%
7562	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.833%
7563	INTL GAME SYSTE	0.001%	98.834%
7564	LUXOTTICA GROUP	0.001%	98.835%
7565	CHINA NATIONAL	0.001%	98.836%
7566	TSURUMI MFG CO	0.001%	98.837%
7567	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.838%
7568	FORHOUSE CORP	0.001%	98.839%
7569	INOVALIS REAL E	0.001%	98.840%
7570	HAN JIN TRANSPO	0.001%	98.841%
7571	KAVERI SEED CO	0.001%	98.842%
7572	INTERVEST OFFIC	0.001%	98.843%
7573	JUST DIAL LTD	0.001%	98.844%
7574	GULLIVER INTERN	0.001%	98.845%
7575	TK DEVELOPMENT	0.001%	98.846%
7576	ECO WORLD DEVL	0.001%	98.847%
7577	MACQUARIE ATLAS	0.001%	98.848%
7578	SUPERMAX CORPOR	0.001%	98.849%
7579	TORIDOLL CORPOR	0.001%	98.850%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	LECTRA SYSTEMES	0.001%	98.851%
7581	MANILA WATER CO	0.001%	98.852%
7582	KUSURI NO AOKI	0.001%	98.853%
7583	BASSO INDUSTRY	0.001%	98.853%
7584	SIA REIT INC	0.001%	98.854%
7585	ORDINA NV	0.001%	98.855%
7586	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.856%
7587	ANGLO PACIFIC G	0.001%	98.857%
7588	RIGNET INC COMMON STOCK USD.001	0.001%	98.858%
7589	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.859%
7590	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.860%
7591	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.861%
7592	AKSA AKRILIK KI	0.001%	98.862%
7593	HELLENIC EXCH H	0.001%	98.863%
7594	CPMC HLDGS LTD	0.001%	98.864%
7595	KAWADA TECHNOLO	0.001%	98.865%
7596	DAWNRAYS PHARMS	0.001%	98.866%
7597	XINJIANG GOLDWI	0.001%	98.867%
7598	MIRAMAR HTEL &	0.001%	98.868%
7599	QINGLING MOTORS	0.001%	98.869%
7600	SIRTEX MEDICAL	0.001%	98.870%
7601	MICRO-STAR INTL	0.001%	98.871%
7602	NIPPON DENSETSU	0.001%	98.872%
7603	STOCKMANN OYJ A	0.001%	98.873%
7604	PACIFIC METALS	0.001%	98.874%
7605	SUN INTL LTD	0.001%	98.875%
7606	ASCOPIAVE SPA	0.001%	98.876%
7607	ALPHA CORP	0.001%	98.877%
7608	NISSIN CORP	0.001%	98.877%
7609	LOCK&LOCK CO LT	0.001%	98.878%
7610	RENTIAN TECHNOL	0.001%	98.879%
7611	SHENG SIONG GRO	0.001%	98.880%
7612	SHINKO PLANTECH	0.001%	98.881%
7613	SILVER LAKE RES	0.001%	98.882%
7614	ORACLE CORP JAP	0.001%	98.883%
7615	Minerva SA	0.001%	98.884%
7616	NATUREX	0.001%	98.885%
7617	NOVATEK OAO	0.001%	98.886%
7618	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.887%
7619	VILLAGE SUPERMA	0.001%	98.888%
7620	NIPPON THOMPSON	0.001%	98.889%
7621	GLAXOSMITHKLINE	0.001%	98.890%
7622	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.891%
7623	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.892%
7624	EISAI CO	0.001%	98.893%
7625	STS SEMICONDUCT	0.001%	98.894%
7626	RENAISSANCE INC	0.001%	98.895%
7627	DUNELM GROUP PL	0.001%	98.895%
7628	PURE TECHNOLOGI	0.001%	98.896%
7629	INVESTEC PROP F	0.001%	98.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	TRANCOM CO, LTD	0.001%	98.898%
7631	PANIN FINANCIAL	0.001%	98.899%
7632	CROCS INC COMMON STOCK USD.001	0.001%	98.900%
7633	FISSION URANIUM	0.001%	98.901%
7634	BOYAA INTERACTI	0.001%	98.902%
7635	DENKI KOGYO CO	0.001%	98.903%
7636	FORTIS HLTH (IN	0.001%	98.904%
7637	RICH DEVELOPMEN	0.001%	98.905%
7638	AFFIN HLDGS BHD	0.001%	98.906%
7639	CHINA OCEANWIDE	0.001%	98.907%
7640	KONTRON AG	0.001%	98.908%
7641	KEPCO PLANT SER	0.001%	98.909%
7642	NONG SHIM HOLDI	0.001%	98.910%
7643	AMARA RAJA BATT	0.001%	98.910%
7644	CALIDA HLDG	0.001%	98.911%
7645	TSUBAKI NAKASHI	0.001%	98.912%
7646	STRAUSS GROUP L	0.001%	98.913%
7647	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.914%
7648	HEARTLAND NEW Z	0.001%	98.915%
7649	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.916%
7650	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.917%
7651	COSCO CAPITAL I	0.001%	98.918%
7652	DYNAPACK INTL T	0.001%	98.919%
7653	KURA CORPORATIO	0.001%	98.920%
7654	PRESIDENT SECS	0.001%	98.921%
7655	AIRPORT CITY LT	0.001%	98.922%
7656	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.923%
7657	COSCO INTERNATI	0.001%	98.924%
7658	CHINA LILANG LT	0.001%	98.924%
7659	RAYMOND LTD	0.001%	98.925%
7660	INTERNATIONAL M	0.001%	98.926%
7661	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.927%
7662	AHRESTY CORP	0.001%	98.928%
7663	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.929%
7664	CERVUS EQUIPMEN	0.001%	98.930%
7665	ACTRON TECHNOLO	0.001%	98.931%
7666	ESSO(FRANCAISE)	0.001%	98.932%
7667	RYOYO ELECTRO C	0.001%	98.933%
7668	UNILEVER PLC	0.001%	98.934%
7669	CHINA REINSURAN	0.001%	98.935%
7670	SKF AB	0.001%	98.936%
7671	ZOOPLA PROPERTY	0.001%	98.937%
7672	AMUSE INC	0.001%	98.937%
7673	MEDIA PRIMA BHD	0.001%	98.938%
7674	HUADIAN FUXIN E	0.001%	98.939%
7675	AJISEN CHINA HO	0.001%	98.940%
7676	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.941%
7677	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.942%
7678	SANSIRI PUBLIC	0.001%	98.943%
7679	REGAL REIT	0.001%	98.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	CONSORCIO ARA S	0.001%	98.945%
7681	GUJARAT GAS LTD	0.001%	98.946%
7682	TAEKWANG IND CO	0.001%	98.947%
7683	RADIUM LIFE TEC	0.001%	98.948%
7684	IMAX CHINA HOLD	0.001%	98.949%
7685	NICE-SYSTEMS LT	0.001%	98.949%
7686	CHUNG HSIN ELEC	0.001%	98.950%
7687	APT SATELLITE	0.001%	98.951%
7688	UNIZYX HOLDING	0.001%	98.952%
7689	JASMINE INTERNA	0.001%	98.953%
7690	KONGSBERG GRUPP	0.001%	98.954%
7691	DREAM UNLIMIITE	0.001%	98.955%
7692	CHINA OIL & GAS	0.001%	98.956%
7693	TAMEDIA AG	0.001%	98.957%
7694	TELEKOM MALAYSI	0.001%	98.958%
7695	13 HOLDINGS LTD	0.001%	98.959%
7696	PCM INC COMMON STOCK USD.001	0.001%	98.960%
7697	CELLCOM ISRAEL	0.001%	98.960%
7698	BYUCKSAN CORP	0.001%	98.961%
7699	SRE GROUP LTD	0.001%	98.962%
7700	SEED CO LTD/TOK	0.001%	98.963%
7701	RINNAI CORP	0.001%	98.964%
7702	GRASIM INDUSTRI	0.001%	98.965%
7703	SHINOKEN GROUP	0.001%	98.966%
7704	ECOPETROL SA	0.001%	98.967%
7705	DATANG INTL POW	0.001%	98.968%
7706	GDI PROPERTY GR	0.001%	98.969%
7707	UNIVERSAL CEMEN	0.001%	98.969%
7708	ENPLAS CORP	0.001%	98.970%
7709	KITA-NIPPON BAN	0.001%	98.971%
7710	UOB-KAY HIAN HO	0.001%	98.972%
7711	OPUS GROUP AB	0.001%	98.973%
7712	TA CHEN STAINLE	0.001%	98.974%
7713	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.975%
7714	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.976%
7715	COMBA TELECOM S	0.001%	98.977%
7716	HOEGH LNG HOLDI	0.001%	98.978%
7717	CHINA MERCHANTS	0.001%	98.978%
7718	SA SA INTL HLDG	0.001%	98.979%
7719	SMK CORP	0.001%	98.980%
7720	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.981%
7721	TOTETSU KOGYO C	0.001%	98.982%
7722	TUNG THIH ELECT	0.001%	98.983%
7723	INTERPARK CORP	0.001%	98.984%
7724	INTAGE INC	0.001%	98.985%
7725	WILH WILHELMOSEN	0.001%	98.986%
7726	TIAN AN CHINA I	0.001%	98.987%
7727	EN-JAPAN INC.	0.001%	98.987%
7728	FUKUSHIMA BANK	0.001%	98.988%
7729	GENESIS ENERGY	0.001%	98.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	SIGDO KOPPERS S	0.001%	98.990%
7731	GIGASTORAGE COR	0.001%	98.991%
7732	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.992%
7733	SUNWAY REAL EST	0.001%	98.993%
7734	FUKUDA CORP	0.001%	98.994%
7735	SCHAEFFLER AG P	0.001%	98.995%
7736	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.995%
7737	PARKSON RETAIL	0.001%	98.996%
7738	NISSIN SUGAR HO	0.001%	98.997%
7739	LAND MARK OPTOE	0.001%	98.998%
7740	BATA INDIA LTD	0.001%	98.999%
7741	OPERA SOFTWARE	0.001%	99.000%
7742	TUBACEX SA	0.001%	99.001%
7743	MORITA HOLDINGS	0.001%	99.002%
7744	CENTRAL SPORTS	0.001%	99.003%
7745	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.003%
7746	TAIWAN SURFACE	0.001%	99.004%
7747	ALTEK CORP	0.001%	99.005%
7748	HANWHA NON-LIFE	0.001%	99.006%
7749	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.007%
7750	PACK CORP	0.001%	99.008%
7751	BITTIUM OYJ	0.001%	99.009%
7752	METKA SA	0.001%	99.010%
7753	ORIENT SEMICOND	0.001%	99.011%
7754	YOROZU CORP	0.001%	99.011%
7755	MARVELOUS AQL I	0.001%	99.012%
7756	DABUR INDIA LTD	0.001%	99.013%
7757	DEA CAPITAL SPA	0.001%	99.014%
7758	VARDHMAN TEXTIL	0.001%	99.015%
7759	IMASEN ELEC IND	0.001%	99.016%
7760	HONGHUA GROUP L	0.001%	99.017%
7761	CIA DE SANEAMEN	0.001%	99.018%
7762	KISCO CORP	0.001%	99.019%
7763	HOCHIKI CORPORA	0.001%	99.019%
7764	SUNG KWANG BEND	0.001%	99.020%
7765	SEIKA CORP	0.001%	99.021%
7766	CGN MEIYA POWER	0.001%	99.022%
7767	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.023%
7768	WHITESTONE REIT REIT USD.001	0.001%	99.024%
7769	TCL MULTIMEDIA	0.001%	99.025%
7770	FURUKAWA BATTER	0.001%	99.026%
7771	SOCO INTERNATIO	0.001%	99.026%
7772	BRIGHT SMART SE	0.001%	99.027%
7773	WOWOW INC	0.001%	99.028%
7774	TUPY SA	0.001%	99.029%
7775	FACC AG	0.001%	99.030%
7776	JUSTSYSTEM	0.001%	99.031%
7777	VANACHAI GROUP	0.001%	99.032%
7778	RIDLEY CORP LTD	0.001%	99.033%
7779	T & K TOKA CO L	0.001%	99.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	GL EVENTS	0.001%	99.034%
7781	IMF (AUSTRALIA)	0.001%	99.035%
7782	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.036%
7783	JK TYRE & INDUS	0.001%	99.037%
7784	TIM PARTICIPACOES SA ADR ADR	0.001%	99.038%
7785	PULSE SEISMIC	0.001%	99.039%
7786	TAIWAN LAND DEV	0.001%	99.040%
7787	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.040%
7788	COGOBUY GROUP	0.001%	99.041%
7789	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.042%
7790	PROBI AB	0.001%	99.043%
7791	HANA MICROELECT	0.001%	99.044%
7792	FORMOSA LABORAT	0.001%	99.045%
7793	OTOKAR OTOMOTIV	0.001%	99.046%
7794	BELLE CORPORATI	0.001%	99.046%
7795	BELLEVUE GROUP	0.001%	99.047%
7796	AGABANG&COMPANY	0.001%	99.048%
7797	TOYO WHARF & W	0.001%	99.049%
7798	KYODO PRINTING	0.001%	99.050%
7799	MAGNUM BERHAD	0.001%	99.051%
7800	SCHALTBAU HOLDI	0.001%	99.052%
7801	WPP AUNZ LTD	0.001%	99.053%
7802	PERSISTENT SYST	0.001%	99.053%
7803	SAS AB	0.001%	99.054%
7804	COSCO HOLDINGS	0.001%	99.055%
7805	MERCURIES & ASS	0.001%	99.056%
7806	TEKKEN CORP	0.001%	99.057%
7807	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.058%
7808	BIJOU BRIGITTE	0.001%	99.059%
7809	SHREE CEMENT LT	0.001%	99.059%
7810	AXT INC COMMON STOCK USD.001	0.001%	99.060%
7811	ASAHI CO LTD	0.001%	99.061%
7812	GIKEN LTD	0.001%	99.062%
7813	CHAIN STORE OKU	0.001%	99.063%
7814	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.064%
7815	MIYAJI ENGINEER	0.001%	99.065%
7816	DOGAN HOLDINGS	0.001%	99.065%
7817	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.066%
7818	FENIX OUTDOOR I	0.001%	99.067%
7819	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.068%
7820	MOSHIMOSHI HOTL	0.001%	99.069%
7821	HI SUN TECH CHI	0.001%	99.070%
7822	AEKYUNG PETROCH	0.001%	99.070%
7823	CITYCHAMP WATCH	0.001%	99.071%
7824	KWALITY LTD	0.001%	99.072%
7825	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.073%
7826	TOPBI INTERNATI	0.001%	99.074%
7827	CHUNG HUNG STEE	0.001%	99.075%
7828	HUSQVARNA AB	0.001%	99.076%
7829	TIPCO ASPHALT P	0.001%	99.076%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	SHN EXPRESSWAY	0.001%	99.077%
7831	ZINWELL CORP	0.001%	99.078%
7832	POLYPLEX THAILA	0.001%	99.079%
7833	JAPAN AIRPORT T	0.001%	99.080%
7834	HILONG HOLDING	0.001%	99.081%
7835	OMAXE LTD	0.001%	99.081%
7836	SIAM GLOBAL HOU	0.001%	99.082%
7837	YUEXIU TRANSPOR	0.001%	99.083%
7838	RADNET INC COMMON STOCK USD.0001	0.001%	99.084%
7839	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.085%
7840	RTX TELECOM	0.001%	99.086%
7841	SIBANYE GOLD LTD RIGHT	0.001%	99.086%
7842	LIBBEY INC COMMON STOCK USD.01	0.001%	99.087%
7843	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.088%
7844	AIPHONE CO	0.001%	99.089%
7845	STANDARD FOODS	0.001%	99.090%
7846	CABCHARGE AUSTR	0.001%	99.091%
7847	HIDAY HIDAKA CO	0.001%	99.092%
7848	DAI-ICHI SEIKO	0.001%	99.092%
7849	GLOBE TRADE CEN	0.001%	99.093%
7850	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.094%
7851	HULIC REIT INC	0.001%	99.095%
7852	KPIT TECHNOLOGI	0.001%	99.096%
7853	SHANGHAI DASHEN	0.001%	99.097%
7854	AJ RENT CAR	0.001%	99.097%
7855	VALUETRONICS HL	0.001%	99.098%
7856	KYOKUTO SECURIT	0.001%	99.099%
7857	DAITO PHARM	0.001%	99.100%
7858	XTREME DRILLING	0.001%	99.101%
7859	ESPRINET SPA	0.001%	99.102%
7860	ZUMTOBEL AG	0.001%	99.102%
7861	WAH LEE INDUSTR	0.001%	99.103%
7862	NAPHTHA ISRAEL	0.001%	99.104%
7863	MEDICLINIC INTE	0.001%	99.105%
7864	PAYPOINT	0.001%	99.106%
7865	WALLISER KANTON	0.001%	99.107%
7866	EVERLIGHT CHEMI	0.001%	99.107%
7867	MONTEA SCA	0.001%	99.108%
7868	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.109%
7869	SK TELECOM	0.001%	99.110%
7870	YINSON HOLDINGS	0.001%	99.111%
7871	ASAHI KOGYOSHA	0.001%	99.111%
7872	AGRITRADE RESOU	0.001%	99.112%
7873	CARL ZEISS MEDI	0.001%	99.113%
7874	NICHIREKI CO LT	0.001%	99.114%
7875	SOGO MEDICAL CO	0.001%	99.115%
7876	LI PENG ENTERPR	0.001%	99.116%
7877	DAISAN BANK	0.001%	99.116%
7878	VIRBAC	0.001%	99.117%
7879	MILBON CO	0.001%	99.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	DIVI'S LABORATO	0.001%	99.119%
7881	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.120%
7882	GLOBAL YATIRIM	0.001%	99.121%
7883	METAIR INVESTME	0.001%	99.121%
7884	ICHIYOSHI SECS	0.001%	99.122%
7885	IMAGINATION TEC	0.001%	99.123%
7886	SILVER GRANT IN	0.001%	99.124%
7887	GIANPLUS TECHN	0.001%	99.125%
7888	IWAICOSMO HLDGS	0.001%	99.125%
7889	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.126%
7890	PROPERTY FOR IN	0.001%	99.127%
7891	K&O ENERGY GROU	0.001%	99.128%
7892	ZENG HSING INDL	0.001%	99.129%
7893	SWISSQUOTE GP H	0.001%	99.130%
7894	ASIA PACIFIC TE	0.001%	99.130%
7895	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.131%
7896	DAIRY FARM INTL	0.001%	99.132%
7897	LPN DEVELOPMENT	0.001%	99.133%
7898	TOSHIBA CORP	0.001%	99.134%
7899	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.134%
7900	BPOST SA	0.001%	99.135%
7901	EXMAR	0.001%	99.136%
7902	CHUETSU PULP&PA	0.001%	99.137%
7903	BEIJING URBAN C	0.001%	99.138%
7904	CTT-CORREIOS DE	0.001%	99.139%
7905	BALRAMPUR CHINI	0.001%	99.139%
7906	CONCORD NEW ENE	0.001%	99.140%
7907	SEMPERIT AG HOL	0.001%	99.141%
7908	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.142%
7909	NAUTILUS MINERA	0.001%	99.143%
7910	DAIKEN CORP	0.001%	99.143%
7911	NIIT TECHNOLOGI	0.001%	99.144%
7912	RCR TOMLINSON L	0.001%	99.145%
7913	SOLARTECH INTL	0.001%	99.146%
7914	CRH PLC	0.001%	99.147%
7915	STARTEK INC	0.001%	99.147%
7916	PEGASUS SEWING	0.001%	99.148%
7917	WASION METERS G	0.001%	99.149%
7918	SAMTY CO.LTD.	0.001%	99.150%
7919	VIEWWORKS CO LTD	0.001%	99.151%
7920	INFO SVS INTL	0.001%	99.151%
7921	KYOBO SECURITIE	0.001%	99.152%
7922	GAMEHOST INC	0.001%	99.153%
7923	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.154%
7924	NITTOKU ENG CO	0.001%	99.155%
7925	SAKAI MOVING SE	0.001%	99.155%
7926	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.156%
7927	NOBLE GROUP LTD	0.001%	99.157%
7928	ISELECT LTD	0.001%	99.158%
7929	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	SINGAMAS CONTAI	0.001%	99.160%
7931	HANSOL CHEMICAL	0.001%	99.160%
7932	ORIENTAL BK OF	0.001%	99.161%
7933	OXFORD INSTRUME	0.001%	99.162%
7934	SDI CORP	0.001%	99.163%
7935	WAKACHIKU CONST	0.001%	99.163%
7936	PT PAKUWON JATI	0.001%	99.164%
7937	DELTA-GALIL IND	0.001%	99.165%
7938	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.166%
7939	LITE-ON SEMICON	0.001%	99.167%
7940	TOWER SEMICONDU	0.001%	99.167%
7941	XAAR	0.001%	99.168%
7942	SYMPHONY HLDGS	0.001%	99.169%
7943	LOTES CO LTD	0.001%	99.170%
7944	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.171%
7945	GUANGSHEN RAILW	0.001%	99.171%
7946	VP BANK AG	0.001%	99.172%
7947	ATSUGI NYLON IN	0.001%	99.173%
7948	STHREE	0.001%	99.174%
7949	CORONA CORP	0.001%	99.175%
7950	HONG KONG AIRCR	0.001%	99.175%
7951	SHOEI CO LTD	0.001%	99.176%
7952	VESTEL ELECTRON	0.001%	99.177%
7953	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.178%
7954	TAIWAN PCB TECH	0.001%	99.179%
7955	FUJI PHARM CO L	0.001%	99.179%
7956	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.180%
7957	EDREAMS ODIGEO	0.001%	99.181%
7958	SENEX ENERGY LT	0.001%	99.182%
7959	ONOKEN CO LTD	0.001%	99.183%
7960	NYRSTAR NV	0.001%	99.183%
7961	SUNPLUS TECHNOL	0.001%	99.184%
7962	MULTI PACKAGING	0.001%	99.185%
7963	GATEWAY DISTRIP	0.001%	99.186%
7964	LEASINVEST REAL	0.001%	99.186%
7965	SYRAH RESOURCES	0.001%	99.187%
7966	NAGATANIEN CO L	0.001%	99.188%
7967	BING-GRAE	0.001%	99.189%
7968	RYOSHOKU LTD	0.001%	99.190%
7969	GREENCROSS LTD	0.001%	99.190%
7970	REGIS HEALTHCAR	0.001%	99.191%
7971	SVENSKA CELLULO	0.001%	99.192%
7972	TYC BROTHER IND	0.001%	99.193%
7973	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.193%
7974	TAIWAN SOGO SHI	0.001%	99.194%
7975	MESOBLAST LTD	0.001%	99.195%
7976	E.I.D.-PARRY(IN	0.001%	99.196%
7977	JAIPRAKASH ASSO	0.001%	99.197%
7978	MALAYSIAN PACIF	0.001%	99.197%
7979	RH COMMON STOCK USD.0001	0.001%	99.198%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	ARDMORE SHIPPIN	0.001%	99.199%
7981	TOKYO ROPE MFG	0.001%	99.200%
7982	COMTECH TELE CO	0.001%	99.200%
7983	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.201%
7984	DAIKOKU DENKI C	0.001%	99.202%
7985	FONTERRA SHAREH	0.001%	99.203%
7986	STUDIO ALICE CO	0.001%	99.204%
7987	OILES CORPORATI	0.001%	99.204%
7988	BROADLEAF CO LT	0.001%	99.205%
7989	ITOKI CORP	0.001%	99.206%
7990	OLYMPIC STEEL I	0.001%	99.207%
7991	INARI AMERTRON	0.001%	99.207%
7992	RYODEN TRADING	0.001%	99.208%
7993	WIRECARD AG	0.001%	99.209%
7994	CHINA SILVER GR	0.001%	99.210%
7995	ENVESTNET INC COMMON STOCK	0.001%	99.211%
7996	IHH HEALTHCARE	0.001%	99.211%
7997	JIMOTO HLDGS IN	0.001%	99.212%
7998	TOHO TITANIUM C	0.001%	99.213%
7999	REDCO PROPRTIE	0.001%	99.214%
8000	XERO LIMITED	0.001%	99.214%
8001	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.215%
8002	FINOLEX INDUSTR	0.001%	99.216%
8003	MORITO CO	0.001%	99.217%
8004	F-SECURE OYJ	0.001%	99.218%
8005	BEIJING ENT MED	0.001%	99.218%
8006	COX & KINGS LTD	0.001%	99.219%
8007	HODOGAYA CHEMIC	0.001%	99.220%
8008	VITROLIFE AB	0.001%	99.221%
8009	LAOX CO	0.001%	99.221%
8010	PSG GROUP LTD	0.001%	99.222%
8011	GS RETAIL CO LT	0.001%	99.223%
8012	COSCO CORPORATI	0.001%	99.224%
8013	SAES GETTERS	0.001%	99.224%
8014	CHIBA KOGYO BAN	0.001%	99.225%
8015	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.226%
8016	ISRA VISION AG	0.001%	99.227%
8017	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.227%
8018	PARQUE ARAUCO S	0.001%	99.228%
8019	MIE BANK LTD/TH	0.001%	99.229%
8020	OSAKA STEEL CO	0.001%	99.230%
8021	SUNDRAM FASTNER	0.001%	99.231%
8022	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.231%
8023	ANICOM HOLDINGS	0.001%	99.232%
8024	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.233%
8025	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.234%
8026	MYOB GROUP LTD	0.001%	99.234%
8027	POYA CO LTD	0.001%	99.235%
8028	FIAT CHRYSLER A	0.001%	99.236%
8029	MATSUDA SANGYO	0.001%	99.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.237%
8031	HANSEN TECHNOLO	0.001%	99.238%
8032	NIHON CHOUZAI C	0.001%	99.239%
8033	SCANDI STANDARD	0.001%	99.240%
8034	ALBANY MOLECULA	0.001%	99.240%
8035	KNM GROUP BERHA	0.001%	99.241%
8036	HUNG POO CONSTR	0.001%	99.242%
8037	NIPPON PILLAR P	0.001%	99.243%
8038	INV LA CONSTRUC	0.001%	99.243%
8039	HIGASHI NIHON H	0.001%	99.244%
8040	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.245%
8041	AKITA DRILLING	0.001%	99.246%
8042	MARUWA CO LTD	0.001%	99.246%
8043	ASANUMA CORP	0.001%	99.247%
8044	DELEK AUTOMOTIV	0.001%	99.248%
8045	GUOLIAN SECURIT	0.001%	99.249%
8046	HYFLUX LTD	0.001%	99.249%
8047	NOKIA CORP ADR	0.001%	99.250%
8048	PTC INDIA LTD	0.001%	99.251%
8049	HOLTEK SEMICOND	0.001%	99.252%
8050	OLAV THON EIEND	0.001%	99.252%
8051	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.253%
8052	MANDOM CORP	0.001%	99.254%
8053	INAGEYA CO LTD	0.001%	99.255%
8054	AIXTRON SE	0.001%	99.255%
8055	SHINKONG INSURA	0.001%	99.256%
8056	PHX ENERGY SERV	0.001%	99.257%
8057	PT PAN INDONESIA	0.001%	99.258%
8058	CHINA OVERSEAS	0.001%	99.258%
8059	NIPPON SEISEN C	0.001%	99.259%
8060	MITSUBISHI PAPE	0.001%	99.260%
8061	FREIGHTWAYS LTD	0.001%	99.261%
8062	YAHAGI CONST CO	0.001%	99.261%
8063	SLC AGRICOLA SA	0.001%	99.262%
8064	BERJAYA SPORTS	0.001%	99.263%
8065	SINKO INDUSTRIE	0.001%	99.264%
8066	NORTHWEST PIPE	0.001%	99.264%
8067	KANTO TSUKUBA B	0.001%	99.265%
8068	JALUX INC	0.001%	99.266%
8069	CARDINAL ENERGY	0.001%	99.267%
8070	HAGIHARA INDUST	0.001%	99.267%
8071	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.268%
8072	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.269%
8073	GOL LINHAS AERE	0.001%	99.270%
8074	FUJIMI INC	0.001%	99.270%
8075	TOA CORP	0.001%	99.271%
8076	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.272%
8077	JANOME SEWING M	0.001%	99.272%
8078	TA ENTERPRISE B	0.001%	99.273%
8079	FURUSATO INDUST	0.001%	99.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	WATAMI FOOD SER	0.001%	99.275%
8081	NIPPON YUSOKI C	0.001%	99.275%
8082	OSJB HOLDINGS C	0.001%	99.276%
8083	CREDITO REAL SA	0.001%	99.277%
8084	KEIYO CO	0.001%	99.278%
8085	BOLSA DE VALOR	0.001%	99.278%
8086	AIRASIA X BHD	0.001%	99.279%
8087	TELESITES SAB D	0.001%	99.280%
8088	ADCOCK INGRAM H	0.001%	99.281%
8089	FORMOSAN RUBBER	0.001%	99.281%
8090	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.282%
8091	SILICONWARE PRE	0.001%	99.283%
8092	POONGSAN HOLDIN	0.001%	99.283%
8093	ON-BRIGHT ELECT	0.001%	99.284%
8094	MEDCO ENERGI IN	0.001%	99.285%
8095	KUKDO CHEMICAL	0.001%	99.286%
8096	EMCORE CORP COMMON STOCK	0.001%	99.286%
8097	TOYO TANSO CO L	0.001%	99.287%
8098	KAROON GAS AUST	0.001%	99.288%
8099	BATU KAWAN BHD	0.001%	99.289%
8100	TOMOKU CO	0.001%	99.289%
8101	PERSEUS MINING	0.001%	99.290%
8102	KOPIN CORP COMMON STOCK USD.01	0.001%	99.291%
8103	TIANJIN DEVMT H	0.001%	99.292%
8104	FREUND CORP	0.001%	99.292%
8105	VALUE PARTNERS	0.001%	99.293%
8106	WHAN IN PHARMAC	0.001%	99.294%
8107	GET NICE HOLDIN	0.001%	99.294%
8108	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.295%
8109	YASUNAGA CORP	0.001%	99.296%
8110	MINOR INTL	0.001%	99.297%
8111	MIMASU SEMICOND	0.001%	99.297%
8112	MOBILEPHONE TEL	0.001%	99.298%
8113	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.299%
8114	OHSHO FOOD SERV	0.001%	99.299%
8115	TAKACHIHO ELECT	0.001%	99.300%
8116	CHU KONG SHIPPI	0.001%	99.301%
8117	KAISA GROUP HLD	0.001%	99.302%
8118	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.302%
8119	SVENSKA HANDELS	0.001%	99.303%
8120	LAMPRELL PLC	0.001%	99.304%
8121	FRASERS CENTREP	0.001%	99.304%
8122	CYBERTAN TECHNO	0.001%	99.305%
8123	MITSUUROKO CO L	0.001%	99.306%
8124	HELBOR EMPREEND	0.001%	99.307%
8125	MEISEI INDUSTRI	0.001%	99.307%
8126	ACTIA GROUP	0.001%	99.308%
8127	AUBAY	0.001%	99.309%
8128	ELETROPAULO MET	0.001%	99.309%
8129	STAR CRUISES LT	0.001%	99.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	LH FINANCIAL GR	0.001%	99.311%
8131	ELLIE MAE INC COMMON STOCK USD.0001	0.001%	99.312%
8132	ROAD KING INFRA	0.001%	99.312%
8133	PACIFIC HOSPITA	0.001%	99.313%
8134	SARTORIUS STEDI	0.001%	99.314%
8135	AMERICAS SILVER	0.001%	99.314%
8136	PLAYMATES TOYS	0.001%	99.315%
8137	BIRLA CORP LTD	0.001%	99.316%
8138	DIRECIONAL ENGE	0.001%	99.317%
8139	FEINTOOL INTERN	0.001%	99.317%
8140	ATLAS FINANCIAL	0.001%	99.318%
8141	LAND & HOUSE PU	0.001%	99.319%
8142	SHENYIN WANGUO(	0.001%	99.319%
8143	UCHIDA YOKO CO	0.001%	99.320%
8144	SHIBAURA ELECTR	0.001%	99.321%
8145	OKINAWA CELLULA	0.001%	99.322%
8146	VIJAYA BANK	0.001%	99.322%
8147	BOSIDENG INTL H	0.001%	99.323%
8148	SCHIBSTED ASA	0.001%	99.324%
8149	CHUKYO BANK	0.001%	99.324%
8150	BLACK BOX CORP	0.001%	99.325%
8151	SEKERBANK	0.001%	99.326%
8152	CENIT AG SYSTEM	0.001%	99.327%
8153	LUNDIN GOLD INC	0.001%	99.327%
8154	mitsui + co ltd spons adr adr	0.001%	99.328%
8155	DALRADIAN RESOU	0.001%	99.329%
8156	HELLENIC PETROL	0.001%	99.329%
8157	EUGENE INVS&SEC	0.001%	99.330%
8158	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.331%
8159	GROUPE CRIT	0.001%	99.331%
8160	TECHNOVATOR INT	0.001%	99.332%
8161	TRUE NORTH COMM	0.001%	99.333%
8162	UNITECH PRINTED	0.001%	99.334%
8163	ALEXANDER FORBE	0.001%	99.334%
8164	ASTRO JAPAN PR	0.001%	99.335%
8165	JUNGFRAUBAHN HL	0.001%	99.336%
8166	GESCO AG	0.001%	99.336%
8167	UNITED ENERGY G	0.001%	99.337%
8168	FUSION PARTNERS	0.001%	99.338%
8169	ICOM INCORPORAT	0.001%	99.338%
8170	SINCERE NAVIGAT	0.001%	99.339%
8171	CASETEK HOLDING	0.001%	99.340%
8172	KANAGAWA CHUO K	0.001%	99.340%
8173	TONAMI HOLDINGS	0.001%	99.341%
8174	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.342%
8175	SHINKO SHOJI CO	0.001%	99.343%
8176	WESTGOLD RESOUR	0.001%	99.343%
8177	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.344%
8178	SALA CORPORATIO	0.001%	99.345%
8179	CREATE SD HOLDI	0.001%	99.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	TRAVELZOO COMMON STOCK USD.01	0.001%	99.346%
8181	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.347%
8182	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.347%
8183	CHINA STRATEGIC	0.001%	99.348%
8184	DONG AH TIRE&RU	0.001%	99.349%
8185	L&K ENGINEERING	0.001%	99.349%
8186	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.350%
8187	HOPEWELL HIGHWA	0.001%	99.351%
8188	CEMENTOS ARGOS	0.001%	99.352%
8189	MERITZ FINANCA	0.001%	99.352%
8190	SANOH INDUSTRIA	0.001%	99.353%
8191	HARBOUR CENTRE	0.001%	99.354%
8192	NITTO KOHKI CO	0.001%	99.354%
8193	TAIHO KOGYO	0.001%	99.355%
8194	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.356%
8195	SERCO GROUP	0.001%	99.356%
8196	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.357%
8197	STP & I PCL-FOR	0.001%	99.358%
8198	KEC INTERNATION	0.001%	99.358%
8199	DYNAGREEN ENVIR	0.001%	99.359%
8200	ALICO INC COMMON STOCK USD1.0	0.001%	99.360%
8201	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.361%
8202	HEIJMANS	0.001%	99.361%
8203	LIFETECH SCIENT	0.001%	99.362%
8204	SINOLINK WORLDW	0.001%	99.363%
8205	EAST CAPITAL EX	0.001%	99.363%
8206	NIPPON VALQUA I	0.001%	99.364%
8207	CHIP ENG SENG C	0.001%	99.365%
8208	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.365%
8209	DORO AB	0.001%	99.366%
8210	SOBHA LIMITED	0.001%	99.367%
8211	CREDIT SUISSE G	0.001%	99.367%
8212	KINGSWAY FINANC	0.001%	99.368%
8213	CSE GLOBAL LIMI	0.001%	99.369%
8214	ASAHI ORGANIC C	0.001%	99.369%
8215	CMIC HOLDINGS C	0.001%	99.370%
8216	SEKONIX CO LTD	0.001%	99.371%
8217	ASKA PHARMACEU	0.001%	99.371%
8218	KOMATSU SEIREN	0.001%	99.372%
8219	CHINA INTL MARI	0.001%	99.373%
8220	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.373%
8221	YOMIURI LAND CO	0.001%	99.374%
8222	SANYO ELEC RAIL	0.001%	99.375%
8223	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.375%
8224	SHANGHAI FUDAN-	0.001%	99.376%
8225	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.377%
8226	GUNNEBO AB	0.001%	99.378%
8227	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.378%
8228	CHINA SANJIANG	0.001%	99.379%
8229	ITC PROPERTIES	0.001%	99.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	RIKEN KEIKI CO	0.001%	99.380%
8231	NITTOC CONST CO	0.001%	99.381%
8232	MBK PCL	0.001%	99.382%
8233	OYO CORPORATION	0.001%	99.382%
8234	FRANCE BED HOLD	0.001%	99.383%
8235	YEUN CHYANG IND	0.001%	99.384%
8236	CONNECT GROUP	0.001%	99.384%
8237	PASONA GROUP IN	0.001%	99.385%
8238	COMMUNISIS PLC	0.001%	99.386%
8239	REXLOT HOLDINGS	0.001%	99.386%
8240	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.387%
8241	FRASERS HOSPITA	0.001%	99.388%
8242	QAF LTD	0.001%	99.388%
8243	GENESIS LAND DE	0.001%	99.389%
8244	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.390%
8245	MEDIGENE AG	0.001%	99.390%
8246	NEC CAPITAL SOL	0.001%	99.391%
8247	HAPAG-LLOYD AG	0.001%	99.392%
8248	YASUDA WAREHOUS	0.001%	99.392%
8249	LA DORIA SPA	0.001%	99.393%
8250	ABILITY ENTERPR	0.001%	99.394%
8251	CHIYODA INTEGRE	0.001%	99.394%
8252	ITOCHU SHOKUHIN	0.001%	99.395%
8253	YUGANG INTL	0.001%	99.396%
8254	JUST RETIREMENT	0.001%	99.396%
8255	CHUNG HWA PULP	0.001%	99.397%
8256	TOKYO KEIKI INC	0.001%	99.398%
8257	HOTEL PROPERTY	0.001%	99.398%
8258	GUJARAT MINERAL	0.001%	99.399%
8259	JAPAN PILE CORP	0.001%	99.400%
8260	mitsui HIGH TEC	0.001%	99.400%
8261	PLASTIVALOIRE	0.001%	99.401%
8262	KISWIRE LTD	0.001%	99.402%
8263	GRUPO AVAL ACCI	0.001%	99.402%
8264	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.403%
8265	SEA HOLDINGS LT	0.001%	99.404%
8266	HISAKA WORKS LT	0.001%	99.404%
8267	TOYO CORPORATIO	0.001%	99.405%
8268	GLOBAL&YUASA BA	0.001%	99.405%
8269	CITY LODGE HOTE	0.001%	99.406%
8270	PW MEDTECH GROU	0.001%	99.407%
8271	ICHINEN CO LTD	0.001%	99.407%
8272	MUHAK CO LTD	0.001%	99.408%
8273	HAICHANG HOLDIN	0.001%	99.409%
8274	HANNSTAR BOARD	0.001%	99.409%
8275	UNIVERSAL ENTER	0.001%	99.410%
8276	AMOT INVESTMENT	0.001%	99.411%
8277	GOCOMPARE.COM G	0.001%	99.411%
8278	HARIMA CHEMICAL	0.001%	99.412%
8279	DIOS FASTIGHETE	0.001%	99.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	TECHNOPRO HLDGS	0.001%	99.413%
8281	MAXIS BHD	0.001%	99.414%
8282	UNION BANK OF P	0.001%	99.415%
8283	KAWAI MUSICAL I	0.001%	99.415%
8284	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.416%
8285	TOHO CO LTD	0.001%	99.417%
8286	GUJARAT NARM	0.001%	99.417%
8287	SC ASSET CORPOR	0.001%	99.418%
8288	NOHMI BOSAI	0.001%	99.419%
8289	KAMEDA SEIKA CO	0.001%	99.419%
8290	REBOSIS PROPERT	0.001%	99.420%
8291	EUROCASH SA	0.001%	99.421%
8292	ALLAHABAD BANK	0.001%	99.421%
8293	PVR LTD	0.001%	99.422%
8294	SOUNDWILL HOLDI	0.001%	99.422%
8295	KNOW IT AB	0.001%	99.423%
8296	PEMBANGUNAN P	0.001%	99.424%
8297	COMPAGNIE DES A	0.001%	99.424%
8298	MATSUI CONST CO	0.001%	99.425%
8299	STO AG-PREFERRE	0.001%	99.426%
8300	MATSUI SECURITI	0.001%	99.426%
8301	MARUZEN SHOWA U	0.001%	99.427%
8302	TOKYO THEATRES	0.001%	99.428%
8303	OSK HOLDINGS BH	0.001%	99.428%
8304	MEIKO NETWORK J	0.001%	99.429%
8305	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.430%
8306	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.430%
8307	NISSEI PLSTIC I	0.001%	99.431%
8308	LOTUS BAKERIES	0.001%	99.432%
8309	TOURISM HOLDING	0.001%	99.432%
8310	WESTAR ENERGY I	0.001%	99.433%
8311	TENWOW INTL HLD	0.001%	99.433%
8312	ARIAKE JAPAN CO	0.001%	99.434%
8313	ALCONIX CORPORA	0.001%	99.435%
8314	NIPPON FINE CHE	0.001%	99.435%
8315	STARTS PROCEED	0.001%	99.436%
8316	BOURBON SA	0.001%	99.437%
8317	F&A AQUA HOLDIN	0.001%	99.437%
8318	HAKUTO CO	0.001%	99.438%
8319	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.439%
8320	POSCO ICT CO LT	0.001%	99.439%
8321	RELIGARE HEALTH	0.001%	99.440%
8322	TOKYO ENERGY&SY	0.001%	99.441%
8323	FARMSCO	0.001%	99.441%
8324	CITY TELECOM (H	0.001%	99.442%
8325	IMDEX LTD	0.001%	99.442%
8326	WOORI BANK SPON ADR ADR	0.001%	99.443%
8327	NATORI CO LTD	0.001%	99.444%
8328	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.444%
8329	CHUANGS CONS IN	0.001%	99.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	NHPC LTD	0.001%	99.446%
8331	SK SECURITIES C	0.001%	99.446%
8332	SINOSOFT TECHNO	0.001%	99.447%
8333	SUPALAI PCL-NVD	0.001%	99.448%
8334	SMA SOLAR TECHN	0.001%	99.448%
8335	ARES ALLERGY HO	0.001%	99.449%
8336	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.449%
8337	SCHIBSTED ASA	0.001%	99.450%
8338	TOA DORO KOGYO	0.001%	99.451%
8339	MASTER GLORY GR	0.001%	99.451%
8340	NISSUI PHARM CO	0.001%	99.452%
8341	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.453%
8342	CONSTRUTORA TEN	0.001%	99.453%
8343	HILTON FOOD GRO	0.001%	99.454%
8344	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.454%
8345	KPJ HEALTHCARE	0.001%	99.455%
8346	NEXT CO LTD	0.001%	99.456%
8347	KURIMOTO	0.001%	99.456%
8348	LAYNE CHRISTENS	0.001%	99.457%
8349	FORUS S.A.	0.001%	99.458%
8350	TOYO SECURITIES	0.001%	99.458%
8351	XP POWER LTD	0.001%	99.459%
8352	BASTIDE LE CONF	0.001%	99.459%
8353	DISH TV INDIA L	0.001%	99.460%
8354	CREATE RESTAURA	0.001%	99.461%
8355	KANADEN CORP	0.001%	99.461%
8356	OCTODEC	0.001%	99.462%
8357	KAWASAN INDS JA	0.001%	99.463%
8358	RADEX-HERAKLITH	0.001%	99.463%
8359	MICROBIO CO LTD	0.001%	99.464%
8360	EHEALTH INC COMMON STOCK USD.001	0.001%	99.464%
8361	KOREA ELEC TERM	0.001%	99.465%
8362	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.466%
8363	FERRARI NV	0.001%	99.466%
8364	BIMB HLDGS BERH	0.001%	99.467%
8365	FALCK RENEWABLE	0.001%	99.468%
8366	H+H INTERNATION	0.001%	99.468%
8367	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.469%
8368	ASUNARO AOKI CO	0.001%	99.469%
8369	IWASAKI ELECTRI	0.001%	99.470%
8370	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.471%
8371	SERVCORP	0.001%	99.471%
8372	NAKAMURAYA CO L	0.001%	99.472%
8373	V1 GROUP LTD	0.001%	99.473%
8374	BIOTEST AG	0.001%	99.473%
8375	RAMELIUS RESOUR	0.001%	99.474%
8376	PROACT IT GROUP	0.001%	99.474%
8377	CRAWFORD & CO	0.001%	99.475%
8378	TPV TECHNOLOGY	0.001%	99.476%
8379	S&T DYNAMICS CO	0.001%	99.476%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	PRONEXUS INC	0.001%	99.477%
8381	ACBEL POLYTECH	0.001%	99.477%
8382	PRECIOUS SHIPPI	0.001%	99.478%
8383	VILLAGE ROADSHO	0.001%	99.479%
8384	OPPENHEIMER HLD	0.001%	99.479%
8385	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.480%
8386	SWCC SHOWA HOLD	0.001%	99.480%
8387	KYOSAN ELECTRIC	0.001%	99.481%
8388	AGUAS ANDINAS S	0.001%	99.482%
8389	SCATEC SOLAR AS	0.001%	99.482%
8390	NAMYANG DAIRY P	0.001%	99.483%
8391	AMPER SA	0.001%	99.483%
8392	FLEURY MICHON	0.001%	99.484%
8393	LUMENS CO LTD	0.001%	99.485%
8394	LATTICE SEMICON	0.001%	99.485%
8395	SEKISUI PLASTIC	0.001%	99.486%
8396	BESALCO SA	0.001%	99.487%
8397	HYUNDAI HCN CO	0.001%	99.487%
8398	FUJI KIKO CO LT	0.001%	99.488%
8399	SCIENTEX BERHAD	0.001%	99.488%
8400	HUCHEMS FINE CH	0.001%	99.489%
8401	LEIFHEIT AG	0.001%	99.490%
8402	CYFROWY POLSAT	0.001%	99.490%
8403	SAMART CORP PCL	0.001%	99.491%
8404	KIRKLAND S INC COMMON STOCK	0.001%	99.491%
8405	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.492%
8406	PNE WIND AG	0.001%	99.492%
8407	TREVI FINANZIAR	0.001%	99.493%
8408	G.U.D. HOLDINGS	0.001%	99.494%
8409	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.494%
8410	CENTROTEC SUSTA	0.001%	99.495%
8411	SANEI ARCHITECT	0.001%	99.495%
8412	VA TECH WABAG L	0.001%	99.496%
8413	VICTORY CITY IN	0.001%	99.497%
8414	JHSF PARTICIPAC	0.001%	99.497%
8415	KH VATEC	0.001%	99.498%
8416	TAIKO BANK	0.001%	99.498%
8417	GUJARAT FLUOROC	0.001%	99.499%
8418	EXEL INDUSTRIES	0.001%	99.500%
8419	BANCO SANTANDER CHILE ADR ADR	0.001%	99.500%
8420	MALAYAN CEMENT	0.001%	99.501%
8421	mitsui home co	0.001%	99.501%
8422	PAN JIT INTERNA	0.001%	99.502%
8423	ROMANDE ENERGIE	0.001%	99.503%
8424	ISTYLE INC	0.001%	99.503%
8425	SUMMIT R/EST HL	0.001%	99.504%
8426	PALIBURG HOLDIN	0.001%	99.504%
8427	LAI SUN GARMENT	0.001%	99.505%
8428	CENTURIA INDUST	0.001%	99.506%
8429	QINHUANGDAO POR	0.001%	99.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	XINJIANG XINXIN	0.001%	99.507%
8431	CHORI CO LTD	0.001%	99.507%
8432	KEIHANSHIN RL	0.001%	99.508%
8433	YOMEISHU SEIZO	0.001%	99.508%
8434	ABOITIZ POWER C	0.001%	99.509%
8435	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.510%
8436	PRIMO WATER CORP COMMON STOCK	0.001%	99.510%
8437	MISAWA HOMES HO	0.001%	99.511%
8438	ASCENDAS INDIA	0.001%	99.511%
8439	NISSHIN FUDOSAN	0.001%	99.512%
8440	MABUCHI MOTOR C	0.001%	99.513%
8441	CHIYODA CO	0.001%	99.513%
8442	F@N COMMUNICATI	0.001%	99.514%
8443	ANHUI EXPRESSWA	0.001%	99.514%
8444	ARTNATURE INC	0.001%	99.515%
8445	TOKYO ELECTRON	0.001%	99.515%
8446	NETMIND FINANCI	0.001%	99.516%
8447	KENON HLDGS LTD	0.001%	99.517%
8448	NIPPON YAKIN KO	0.001%	99.517%
8449	GEK GROUP OF CO	0.001%	99.518%
8450	SAMPO CORP	0.001%	99.518%
8451	YOUYUAN INTERNA	0.001%	99.519%
8452	BETER BED HOLD	0.001%	99.520%
8453	BLUE DART EXPRE	0.001%	99.520%
8454	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.521%
8455	KROSAKI CORP	0.001%	99.521%
8456	TACHIBANA ELETE	0.001%	99.522%
8457	TAUNG GOLD INTE	0.001%	99.522%
8458	KINGSOFT CORP L	0.001%	99.523%
8459	CEGEDIM	0.001%	99.524%
8460	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.524%
8461	ZHENGZHOU COAL	0.001%	99.525%
8462	BANPU PUBLIC CO	0.001%	99.525%
8463	KYOKUYO CO LTD	0.001%	99.526%
8464	NL INDUSTRIES	0.001%	99.526%
8465	ALMA MEDIA CORP	0.001%	99.527%
8466	SUGIMOTO & CO L	0.001%	99.528%
8467	PINGUELY-HAULOT	0.001%	99.528%
8468	FJ NEXT CO LTD	0.001%	99.529%
8469	ORBITE TECHNOLO	0.001%	99.529%
8470	KT CORP SP ADR ADR	0.001%	99.530%
8471	YUME INC COMMON STOCK USD.001	0.001%	99.530%
8472	QLIRO GROUP AB	0.001%	99.531%
8473	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.532%
8474	TUAN SING HLDGS	0.001%	99.532%
8475	KOATSU GAS KOGY	0.001%	99.533%
8476	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.533%
8477	BASLER KTBK	0.001%	99.534%
8478	TOWER BERSAMA I	0.001%	99.534%
8479	HONEYS CO LTD	0.001%	99.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	MOBILEZONE HOLD	0.001%	99.536%
8481	DENYO CO	0.001%	99.536%
8482	SIRTEC INTERNAT	0.001%	99.537%
8483	LUMAX INTERNATI	0.001%	99.537%
8484	PAN INTL INDL	0.001%	99.538%
8485	SENSHUKAI CO	0.001%	99.538%
8486	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.539%
8487	SAMSUNG ENGINEE	0.001%	99.540%
8488	AOC HOLDINGS IN	0.001%	99.540%
8489	LEALEA ENTERPRI	0.001%	99.541%
8490	SPRINGLAND INTE	0.001%	99.541%
8491	HADERA PAPER LT	0.001%	99.542%
8492	SANYO SHOKAI	0.001%	99.542%
8493	NIPPON CARBIDE	0.001%	99.543%
8494	RIGHT-ON CO	0.001%	99.544%
8495	MUCKLOW(A&J) GR	0.001%	99.544%
8496	TYMAN PLC	0.001%	99.545%
8497	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.545%
8498	C UYEMURA & CO	0.001%	99.546%
8499	ABC ARBITRAGE	0.001%	99.546%
8500	JAPAN MEDICAL D	0.001%	99.547%
8501	ABG SUNDAL COLL	0.001%	99.547%
8502	MANZ AUTOMATION	0.001%	99.548%
8503	U-SHIN	0.001%	99.549%
8504	QUANTA STORAGE	0.001%	99.549%
8505	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.550%
8506	GRAND KOREA LEI	0.001%	99.550%
8507	DONGWONIndustr	0.001%	99.551%
8508	STAMFORD LAND	0.001%	99.551%
8509	MACA LIMITED	0.001%	99.552%
8510	AIZAWA SECURITI	0.001%	99.552%
8511	TOTAL ACCESS CO	0.001%	99.553%
8512	MOTHERCARE	0.001%	99.554%
8513	IL&FS TRANSPORT	0.001%	99.554%
8514	DELTA PROPERTY	0.001%	99.555%
8515	DATALOGIC SPA	0.001%	99.555%
8516	IDEC CORPORATIO	0.001%	99.556%
8517	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.556%
8518	GODO STEEL	0.001%	99.557%
8519	MARUWA UNYU	0.001%	99.557%
8520	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.558%
8521	HNA HLDGS GP CO	0.001%	99.559%
8522	QUESTERRE ENERG	0.001%	99.559%
8523	FURUNO ELECTRIC	0.001%	99.560%
8524	TOYO RADIATOR C	0.001%	99.560%
8525	ICHIA TECHNOLOG	0.001%	99.561%
8526	BAYSIDE LAND CO	0.001%	99.561%
8527	CELLNEX TELECOM	0.001%	99.562%
8528	FIRST TRACTOR C	0.001%	99.562%
8529	FUJICCO CO	0.001%	99.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	NICOX	0.001%	99.564%
8531	CHINA LNG GROUP	0.001%	99.564%
8532	SCHAFFNER HOLDI	0.001%	99.565%
8533	UNION BANK OF I	0.001%	99.565%
8534	SABANA SHARIAH	0.001%	99.566%
8535	HANMI PHARM CO	0.001%	99.566%
8536	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.567%
8537	ZUIKO CORP	0.001%	99.567%
8538	REIS INC COMMON STOCK USD.01	0.001%	99.568%
8539	URTHECAST CORP	0.001%	99.569%
8540	TAKEEI CORPORAT	0.001%	99.569%
8541	POCKET CARD CO	0.001%	99.570%
8542	FARADAY TECHNOL	0.001%	99.570%
8543	DAIKOKUTENBUSSA	0.001%	99.571%
8544	CONVOY FINANCIA	0.001%	99.571%
8545	NOEVIR HOLDINGS	0.001%	99.572%
8546	HIROSE ELECTRIC	0.001%	99.572%
8547	SHINWA KAIUN	0.001%	99.573%
8548	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.573%
8549	STRATASYS LTD	0.001%	99.574%
8550	CARLSBERG BREWE	0.001%	99.575%
8551	CIA ENERGETICA	0.001%	99.575%
8552	CNQC INTERNATIO	0.001%	99.576%
8553	CMMB VISION HOL	0.001%	99.576%
8554	GUN EI CHEM IND	0.001%	99.577%
8555	OSAKA ORGANIC C	0.001%	99.577%
8556	GUANGZHOU AUTOM	0.001%	99.578%
8557	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.578%
8558	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.579%
8559	KITAGAWA IRON W	0.001%	99.579%
8560	ELBIT SYSTEMS L	0.001%	99.580%
8561	GENMAB A/S	0.001%	99.580%
8562	SANY HEAVY EQUI	0.001%	99.581%
8563	I-NET CORP	0.001%	99.582%
8564	ICHIKOH INDUSTR	0.001%	99.582%
8565	CLEANUP CORP	0.001%	99.583%
8566	GRAPHITE INDIA	0.001%	99.583%
8567	mitsui matsushi	0.001%	99.584%
8568	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.584%
8569	CENTRAL CHINA R	0.001%	99.585%
8570	AKER AMERICAN S	0.001%	99.585%
8571	REPCO HOME FINA	0.001%	99.586%
8572	TOP FRONTIER IN	0.001%	99.586%
8573	RAUBEX GROUP LT	0.001%	99.587%
8574	SONGA OFFSHORE	0.001%	99.587%
8575	YTL POWER INTL	0.001%	99.588%
8576	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.589%
8577	HOUSTON WIRE &	0.001%	99.589%
8578	ELEC DE STRASBO	0.001%	99.590%
8579	WUS PRINTD CIRC	0.001%	99.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	TECNISA SA	0.001%	99.591%
8581	THAICOM PUBLIC	0.001%	99.591%
8582	CROPENERGIES AG	0.001%	99.592%
8583	JAGRAN PRAKASHA	0.001%	99.592%
8584	BANCO BTG PACTU	0.001%	99.593%
8585	PAL CO LTD	0.001%	99.593%
8586	SICHUAN EXPRESS	0.001%	99.594%
8587	ORGANO	0.001%	99.594%
8588	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.595%
8589	PLAZZA AG REG A	0.001%	99.595%
8590	BANCO POPULAR E	0.001%	99.596%
8591	CDI CORP COMMON STOCK USD.1	0.001%	99.597%
8592	MONOGATARI CORP	0.001%	99.597%
8593	BAOYE GROUP CO	0.001%	99.598%
8594	HSIN KUANG STEE	0.001%	99.598%
8595	NCC GROUP LTD.	0.001%	99.599%
8596	MITANI SEKISAN	0.001%	99.599%
8597	ARGAN SA	0.001%	99.600%
8598	KITANO CONST CO	0.001%	99.600%
8599	MAHLE METAL LEV	0.001%	99.601%
8600	ING BANK SLASKI	0.001%	99.601%
8601	HO TUNG CHEMICA	0.001%	99.602%
8602	EMPEROR WATCH A	0.001%	99.602%
8603	HONG FOK CORP	0.001%	99.603%
8604	NIHON TOKUSHU T	0.001%	99.603%
8605	SHIN NIPPON AIR	0.001%	99.604%
8606	MATSUYA CO (TOK	0.001%	99.604%
8607	DEOLEO SA	0.001%	99.605%
8608	MAEZAWA KASEI I	0.001%	99.605%
8609	ATRIA GROUP PLC	0.001%	99.606%
8610	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.606%
8611	TAKAOKA TOKO HL	0.001%	99.607%
8612	GILLETTE INDIA	0.001%	99.608%
8613	YOULCHON CHEMIC	0.001%	99.608%
8614	KEE TAI PROPERT	0.001%	99.609%
8615	HARDINGE INC	0.001%	99.609%
8616	MONASH IVF GRP	0.001%	99.610%
8617	PFIZER LTD	0.001%	99.610%
8618	CHAMPION TECHNO	0.001%	99.611%
8619	SPACE CO LTD	0.001%	99.611%
8620	TAMBURI INVESTM	0.001%	99.612%
8621	ATOM CORPORATIO	0.001%	99.612%
8622	DO & CO AG	0.001%	99.613%
8623	WELLING HOLD LT	0.001%	99.613%
8624	CLS HOLDINGS PL	0.001%	99.614%
8625	ECLERX SERVICES	0.001%	99.614%
8626	GUJARAT PIPAVAV	0.001%	99.615%
8627	CIMSA	0.001%	99.615%
8628	ELDERS LTD	0.001%	99.616%
8629	EMPERIA HOLDING	0.001%	99.616%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	NZX LTD	0.001%	99.617%
8631	INBODY CO LTD	0.001%	99.617%
8632	PRICER AB	0.001%	99.618%
8633	UNITECH LIMITED	0.001%	99.618%
8634	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.619%
8635	GL LTD	0.001%	99.619%
8636	SAJO INDUSTRIES	0.001%	99.620%
8637	FANCL CORP	0.001%	99.620%
8638	AMADEUS FIRE AG	0.001%	99.621%
8639	RHYTHM WATCH CO	0.001%	99.621%
8640	TOKYO RAKUTENCH	0.001%	99.622%
8641	RAIN INDUSTRIES	0.001%	99.622%
8642	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.623%
8643	BANK BUKOPIN PT	0.001%	99.623%
8644	ROSENBAUER INTE	0.001%	99.624%
8645	UCO BANK	0.001%	99.625%
8646	COOKPAD INC	0.001%	99.625%
8647	YORK WATER CO COMMON STOCK	0.001%	99.626%
8648	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.626%
8649	P S CORPORATION	0.001%	99.627%
8650	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.627%
8651	TIANGONG INTERN	0.001%	99.628%
8652	TEST RESEARCH I	0.001%	99.628%
8653	SHINAGAWA FUEL	0.001%	99.629%
8654	KAS BANK	0.001%	99.629%
8655	TOSHO PRINTING	0.001%	99.630%
8656	JAPAN MATERIAL	0.001%	99.630%
8657	MANI INC	0.001%	99.631%
8658	TOA OIL CO LTD	0.001%	99.631%
8659	AXWAY SOFTWARE	0.001%	99.632%
8660	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.632%
8661	CANVEST ENVIRON	0.001%	99.633%
8662	WONDERFUL SKY F	0.001%	99.633%
8663	YUSHIRO CHEMICA	0.001%	99.634%
8664	CAL-COMP ELECTR	0.001%	99.634%
8665	BOER POWER HOLD	0.001%	99.635%
8666	DAOU DATA CORP	0.001%	99.635%
8667	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.636%
8668	KITO CORP	0.001%	99.636%
8669	CREDIT CORP GRO	0.001%	99.637%
8670	JAPAN TRANSCITY	0.001%	99.637%
8671	TAIWAN FU HSING	0.001%	99.638%
8672	DIC ASSET AG	0.001%	99.638%
8673	ENTRA ASA	0.000%	99.639%
8674	MAXVALU TOKAI C	0.000%	99.639%
8675	PLATINUM GROUP	0.000%	99.640%
8676	CYBEROPTICS CORP COMMON STOCK	0.000%	99.640%
8677	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.641%
8678	ALTISOURCE PORT	0.000%	99.641%
8679	COSEL CO	0.000%	99.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	IJT TECHNOLOGY	0.000%	99.642%
8681	BANGKOK LIFE AS	0.000%	99.643%
8682	MARS ENGINEERIN	0.000%	99.643%
8683	NICHIRIN CO LTD	0.000%	99.644%
8684	DAE-IL CORP	0.000%	99.644%
8685	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.645%
8686	CARE PROPERTY I	0.000%	99.645%
8687	SEPTENI CO LTD	0.000%	99.646%
8688	COSAN LOGISTICA	0.000%	99.646%
8689	TRIVENI ENGINEE	0.000%	99.647%
8690	SYNDICATE BANK	0.000%	99.647%
8691	LOTTE NON-LIFE	0.000%	99.648%
8692	BEST DENKI CO	0.000%	99.648%
8693	BANGKOK BANK	0.000%	99.649%
8694	ENERGY FUELS INC COMMON STOCK	0.000%	99.649%
8695	GAFISA SA	0.000%	99.650%
8696	TELEFONICA CZEC	0.000%	99.650%
8697	BHAKTI INVESTAM	0.000%	99.651%
8698	TECK RESOURCES	0.000%	99.651%
8699	ROCKY BRANDS INC COMMON STOCK	0.000%	99.651%
8700	DAEJAN HOLDINGS	0.000%	99.652%
8701	MAEZAWA KYUSO I	0.000%	99.652%
8702	NIHON KAGAKU SA	0.000%	99.653%
8703	GUANGZHOU PHARM	0.000%	99.653%
8704	RINGER HUT CO L	0.000%	99.654%
8705	JAPAN BUSINESS	0.000%	99.654%
8706	HUDACO INDUSTRI	0.000%	99.655%
8707	SPEEDCAST INTL	0.000%	99.655%
8708	CJ HELLOVISION	0.000%	99.656%
8709	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.656%
8710	AUSTBROKERS HLD	0.000%	99.657%
8711	EIDAI CO.LTD.	0.000%	99.657%
8712	SAM KWANG GLASS	0.000%	99.658%
8713	RESTAURANT BRAN	0.000%	99.658%
8714	AVIANCA HOLDING	0.000%	99.659%
8715	TSUTSUMI JEWELR	0.000%	99.659%
8716	RED STAR MACALL	0.000%	99.660%
8717	ARENA REIT	0.000%	99.660%
8718	NIPPON CONCRETE	0.000%	99.661%
8719	AVANCE GAS HOLD	0.000%	99.661%
8720	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.662%
8721	CHINA METAL INT	0.000%	99.662%
8722	FLOW TRADERS	0.000%	99.663%
8723	TORISHIMA PUMP	0.000%	99.663%
8724	AIRPORT FACILIT	0.000%	99.664%
8725	SAFEWAY INC	0.000%	99.664%
8726	OCEAN-LAND GROU	0.000%	99.664%
8727	MUNSUN CAPITAL	0.000%	99.665%
8728	CLEAR MEDIA	0.000%	99.665%
8729	SPRING REAL EST	0.000%	99.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	SIOEN INDUSTRIE	0.000%	99.666%
8731	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.667%
8732	BANQUE CANTONAL	0.000%	99.667%
8733	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.668%
8734	TAKIRON CO	0.000%	99.668%
8735	VIEL ET COMPAGN	0.000%	99.669%
8736	SAWADA HOLDINGS	0.000%	99.669%
8737	EVEREST TEXTILE	0.000%	99.670%
8738	AMVIG HOLDINGS	0.000%	99.670%
8739	SBS MEDIA HOLDI	0.000%	99.671%
8740	HYUNDAI CONSTRU	0.000%	99.671%
8741	KWANG DONG PHAR	0.000%	99.672%
8742	FEED ONE CO LTD	0.000%	99.672%
8743	VAN LANSCHOT NV	0.000%	99.673%
8744	NET INSIGHT	0.000%	99.673%
8745	HYUNDAI ELECTRI	0.000%	99.673%
8746	EL.EN. SPA	0.000%	99.674%
8747	HANJIN HEAVY IN	0.000%	99.674%
8748	SOC BAINS DE ME	0.000%	99.675%
8749	PYEONG HWA AUTO	0.000%	99.675%
8750	EVERGREEN INTL	0.000%	99.676%
8751	KOMATSU WALL IN	0.000%	99.676%
8752	ENERNOC INC	0.000%	99.677%
8753	SAC'S BAR HOLDI	0.000%	99.677%
8754	CARLO CAVAZZI H	0.000%	99.678%
8755	NIHON ESLEAD CO	0.000%	99.678%
8756	NISHIKAWA RUBBE	0.000%	99.679%
8757	PROLOGIS PROPER	0.000%	99.679%
8758	RM PLC	0.000%	99.680%
8759	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.680%
8760	GREAT PANTHER S	0.000%	99.680%
8761	LAGERCRANTZ GRO	0.000%	99.681%
8762	INUI GLOBAL LOG	0.000%	99.681%
8763	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.682%
8764	PETROPAVLOVSK	0.000%	99.682%
8765	KRS CORPORATION	0.000%	99.683%
8766	ACNB CORP COMMON STOCK USD2.5	0.000%	99.683%
8767	OP FINANCIAL IN	0.000%	99.684%
8768	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.684%
8769	COUNTRYWIDE	0.000%	99.685%
8770	FUJI CORP LTD/O	0.000%	99.685%
8771	LE BELIER	0.000%	99.686%
8772	SHIBUSAWA W'HO	0.000%	99.686%
8773	EGUARANTEE INC.	0.000%	99.686%
8774	GRUH FINANCE	0.000%	99.687%
8775	ASCENDIS HEALTH	0.000%	99.687%
8776	AMATA CORP PUBL	0.000%	99.688%
8777	ORBIS	0.000%	99.688%
8778	OSTASIATISKE KO	0.000%	99.689%
8779	NICHIBAN CO	0.000%	99.689%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	GODFREY PHILLIP	0.000%	99.690%
8781	ZIG SHENG INDL	0.000%	99.690%
8782	MALAYAN FLOUR M	0.000%	99.691%
8783	FUJITA KANKO IN	0.000%	99.691%
8784	PUBLIC FINANCIA	0.000%	99.692%
8785	DALI FOODS GROU	0.000%	99.692%
8786	BELLAMY'S AUSTR	0.000%	99.692%
8787	COSLIGHT TECH I	0.000%	99.693%
8788	MIKUNI CORP	0.000%	99.693%
8789	KSL HLDGS BERHA	0.000%	99.694%
8790	MAGNESITA REFRA	0.000%	99.694%
8791	BUMRUNGRAD HOPT	0.000%	99.695%
8792	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.695%
8793	BANK OF KAOHSIU	0.000%	99.696%
8794	WERELDHAVE BELG	0.000%	99.696%
8795	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.697%
8796	INDOSAT TBK PT	0.000%	99.697%
8797	VARITRONIX INTL	0.000%	99.697%
8798	FUJIKURA KASEI	0.000%	99.698%
8799	UMW OIL & GAS C	0.000%	99.698%
8800	ATTACQ LTD	0.000%	99.699%
8801	ELECNOR SA	0.000%	99.699%
8802	OROCOBRE LTD	0.000%	99.700%
8803	MAXIM POWER COR	0.000%	99.700%
8804	LOW & BONAR PLC	0.000%	99.701%
8805	DONGWON DEVELOP	0.000%	99.701%
8806	TODA KOGYO CORP	0.000%	99.702%
8807	INDOFOOD AGRI R	0.000%	99.702%
8808	CIRCASSIA PHARM	0.000%	99.702%
8809	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.703%
8810	RIKEN TECHNOS C	0.000%	99.703%
8811	JMS CO	0.000%	99.704%
8812	ADANI TRANSMISS	0.000%	99.704%
8813	CHINA NEW TOWN	0.000%	99.705%
8814	UNITED UTILITIE	0.000%	99.705%
8815	COLOUR LIFE SER	0.000%	99.706%
8816	SANGETSU CO	0.000%	99.706%
8817	BONHEUR ASA	0.000%	99.706%
8818	KOZA ANADOLU ME	0.000%	99.707%
8819	SHANGHAI FUDAN	0.000%	99.707%
8820	CENTRAL SEC PAT	0.000%	99.708%
8821	EM-TECH CO LTD	0.000%	99.708%
8822	NITTO SEIKO CO	0.000%	99.709%
8823	DIRECT INSURANC	0.000%	99.709%
8824	ASHIMORI INDUST	0.000%	99.710%
8825	DUSTIN GROUP AB	0.000%	99.710%
8826	HIRAKAWA HEWTEC	0.000%	99.711%
8827	TIVOLI A/S	0.000%	99.711%
8828	NIPPON DENWA SH	0.000%	99.711%
8829	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	FIELDS CORP	0.000%	99.712%
8831	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.713%
8832	DEUTSCHE BANK M	0.000%	99.713%
8833	TOYO KOHAN CO	0.000%	99.714%
8834	TMAC RESOURCES	0.000%	99.714%
8835	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.715%
8836	YANLORD LAND GR	0.000%	99.715%
8837	MITO SECURITIES	0.000%	99.715%
8838	EAGLE NICE INTE	0.000%	99.716%
8839	NIHON DEMPA KOG	0.000%	99.716%
8840	ELAN MICROELECT	0.000%	99.717%
8841	ALPS LOGISTICS	0.000%	99.717%
8842	CHINA ALL ACCES	0.000%	99.718%
8843	MICROPORT SCIEN	0.000%	99.718%
8844	DAESANG HOLDING	0.000%	99.718%
8845	DOTTIKON ES HOL	0.000%	99.719%
8846	1ST SHANGHAI IN	0.000%	99.719%
8847	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.720%
8848	PINE CLIFF ENER	0.000%	99.720%
8849	IC COMPANYS	0.000%	99.721%
8850	EMPRESA DE ENER	0.000%	99.721%
8851	FOURLIS S.A.	0.000%	99.722%
8852	MAINSTREET HEAL	0.000%	99.722%
8853	SECHE ENVIRONNE	0.000%	99.722%
8854	ADANI ENTERPRIS	0.000%	99.723%
8855	BOUSTEAD SINGAP	0.000%	99.723%
8856	WEST HOLDINGS C	0.000%	99.724%
8857	HIRAMATSU INC	0.000%	99.724%
8858	COLLINS FOOD LT	0.000%	99.725%
8859	MIDLAND REALTY	0.000%	99.725%
8860	NATIONAL AGRICU	0.000%	99.725%
8861	PLAYMATES HOLDI	0.000%	99.726%
8862	ION BEAM APPLIC	0.000%	99.726%
8863	MORY INDUSTRIES	0.000%	99.727%
8864	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.727%
8865	AUST WORLDWIDE	0.000%	99.728%
8866	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.728%
8867	MAX INDIA LTD/IN	0.000%	99.728%
8868	THORN GROUP LTD	0.000%	99.729%
8869	PHOENIX SATELLI	0.000%	99.729%
8870	COMMUNITY HEALT	0.000%	99.730%
8871	JAPFA LTD	0.000%	99.730%
8872	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.731%
8873	ENKA INSAAT VE	0.000%	99.731%
8874	TONG-TAI MACHIN	0.000%	99.731%
8875	ODFJELL DRILLIN	0.000%	99.732%
8876	ENDO LIGHTING C	0.000%	99.732%
8877	EQT HOLDINGS LT	0.000%	99.733%
8878	KSB AG	0.000%	99.733%
8879	FUSO PHARM	0.000%	99.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.734%
8881	SRV GROUP OYJ	0.000%	99.734%
8882	ENERGIEDIENST H	0.000%	99.735%
8883	ODELIC CO LTD	0.000%	99.735%
8884	FOLLI FOLLIE GP	0.000%	99.736%
8885	UNION TOOL CO	0.000%	99.736%
8886	ASX LTD	0.000%	99.737%
8887	SOFT-WORLD INTL	0.000%	99.737%
8888	INABA SEISAKUSH	0.000%	99.737%
8889	WOORI FINANCIAL	0.000%	99.738%
8890	AVON RUBBER	0.000%	99.738%
8891	VANTAGE INTERNA	0.000%	99.739%
8892	MANGALORE REF &	0.000%	99.739%
8893	IWATSUKA CONFEC	0.000%	99.739%
8894	ELITEGROUP COMP	0.000%	99.740%
8895	DALIAN PORT (PD	0.000%	99.740%
8896	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.741%
8897	COPEL PARANA EN	0.000%	99.741%
8898	OLVI	0.000%	99.742%
8899	NIPPON CHEMIPHA	0.000%	99.742%
8900	SHINAGAWA REFRA	0.000%	99.742%
8901	KALPATARU POWER	0.000%	99.743%
8902	CHUO SPRING CO	0.000%	99.743%
8903	KINKI NIPPON TO	0.000%	99.744%
8904	E CL SA	0.000%	99.744%
8905	VAN DE VELDE	0.000%	99.745%
8906	ELANDERS AB	0.000%	99.745%
8907	REALIA BUSINESS	0.000%	99.745%
8908	BK OF GREECE	0.000%	99.746%
8909	KOBE BUSSAN CO	0.000%	99.746%
8910	CIVEO CORP	0.000%	99.747%
8911	NOMURA CO LTD	0.000%	99.747%
8912	ALINCO INC	0.000%	99.747%
8913	SESODA CORP	0.000%	99.748%
8914	SINTEX INDUSTRI	0.000%	99.748%
8915	MINMETALS LAND	0.000%	99.749%
8916	HANNOVER RUECKV	0.000%	99.749%
8917	ASIA STD INTL G	0.000%	99.750%
8918	BMTC GROUP INC	0.000%	99.750%
8919	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.750%
8920	MEYER BURGER TE	0.000%	99.751%
8921	DEUTSCHE PFANDB	0.000%	99.751%
8922	SPROTT RESOURCE	0.000%	99.752%
8923	HANSOL PAPER CO	0.000%	99.752%
8924	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.752%
8925	ELNUSA TBK	0.000%	99.753%
8926	TIPTREE INC COMMON STOCK USD.001	0.000%	99.753%
8927	LAURENT-PERRIER	0.000%	99.754%
8928	WESTPORTS HOLDI	0.000%	99.754%
8929	HOOSIERS HOLDIN	0.000%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	SANKYO SEIKO CO	0.000%	99.755%
8931	PROTO CORP	0.000%	99.755%
8932	NCI INC A COMMON STOCK USD.019	0.000%	99.756%
8933	MAHINDRA CIE AU	0.000%	99.756%
8934	MARUBUN CORP	0.000%	99.757%
8935	CHINA ANIMATION	0.000%	99.757%
8936	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.757%
8937	GRUPO CEMENTOS	0.000%	99.758%
8938	ACCURAY INC COMMON STOCK USD.001	0.000%	99.758%
8939	SAMYUNG TRA	0.000%	99.759%
8940	DAISYO CORP	0.000%	99.759%
8941	MAEDA KOSEN CO.	0.000%	99.759%
8942	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.760%
8943	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.760%
8944	KONAKA CO LTD	0.000%	99.761%
8945	BUDIMEX	0.000%	99.761%
8946	VIRGIN AUSTRALI	0.000%	99.761%
8947	FINDEL	0.000%	99.762%
8948	CIE FINANCIER T	0.000%	99.762%
8949	ALVIVA HOLDINGS	0.000%	99.763%
8950	BROOKFIELD REAL	0.000%	99.763%
8951	ELMOS SEMICONDU	0.000%	99.763%
8952	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.764%
8953	TRANSCOM WORLDW	0.000%	99.764%
8954	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.765%
8955	CSBC CORPORATIO	0.000%	99.765%
8956	ACOM CO	0.000%	99.765%
8957	LINEDATA SERVIC	0.000%	99.766%
8958	MIE KOTSU GP HL	0.000%	99.766%
8959	S&T AG	0.000%	99.767%
8960	HIGHLIGHT COMMU	0.000%	99.767%
8961	CAC CORPORATION	0.000%	99.767%
8962	SHOFU INC	0.000%	99.768%
8963	EH1 CAR SERVICES SPON ADR ADR USD.001	0.000%	99.768%
8964	EXFO INC	0.000%	99.769%
8965	WING ON CO INT	0.000%	99.769%
8966	SIBANYE GOLD LT	0.000%	99.769%
8967	CHUN YUAN STEEL	0.000%	99.770%
8968	BEGA CHEESE LTD	0.000%	99.770%
8969	CARDNO LIMITED	0.000%	99.771%
8970	COLABOR GROUP I	0.000%	99.771%
8971	FUJIJURA RUBBER	0.000%	99.771%
8972	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.772%
8973	SHUNFENG INTL C	0.000%	99.772%
8974	MERAFE RESOURCE	0.000%	99.773%
8975	YOKOWO CO LTD	0.000%	99.773%
8976	ITAB SHOP CONCE	0.000%	99.773%
8977	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.774%
8978	TOMOE ENGINEERI	0.000%	99.774%
8979	INDS BACHOCO SA	0.000%	99.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	BANK HANDLOWY W	0.000%	99.775%
8981	OIL INDIA LTD	0.000%	99.775%
8982	SHIPPING CP IND	0.000%	99.776%
8983	MAOYE INTL HOLD	0.000%	99.776%
8984	FIRST STEAMSHIP	0.000%	99.777%
8985	HAP SENG PLANTA	0.000%	99.777%
8986	AINSWORTH GAME	0.000%	99.777%
8987	SHANGHAI PRIME	0.000%	99.778%
8988	NAGAWA CO LTD	0.000%	99.778%
8989	NIPPON HUME PIP	0.000%	99.778%
8990	NIPPON KOEI CO	0.000%	99.779%
8991	ISENTIA GROUP L	0.000%	99.779%
8992	TAT HONG HOLDIN	0.000%	99.780%
8993	3M INDIA LTD	0.000%	99.780%
8994	NITTO FC CO	0.000%	99.780%
8995	TOM TAILOR HOLD	0.000%	99.781%
8996	SINCERE WATCH H	0.000%	99.781%
8997	ICHIKEN CO LTD	0.000%	99.782%
8998	KINGS TOWN CONS	0.000%	99.782%
8999	BANCO DE BOGOTA	0.000%	99.782%
9000	SIEMENS INDIA L	0.000%	99.783%
9001	SCHRODER REAL E	0.000%	99.783%
9002	GENKY STORES IN	0.000%	99.784%
9003	SEBANG CO LTD	0.000%	99.784%
9004	KEY COFFEE INC	0.000%	99.784%
9005	CLEAR CHANNEL O	0.000%	99.785%
9006	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.785%
9007	TNPL	0.000%	99.785%
9008	WILMINGTON GROU	0.000%	99.786%
9009	ELECTRA CONSUME	0.000%	99.786%
9010	MODERNLAND REAL	0.000%	99.787%
9011	YAMAMURA GLASS	0.000%	99.787%
9012	CHINA POWER NEW	0.000%	99.787%
9013	CSS INDUSTRIES	0.000%	99.788%
9014	VEDANTA LTD PFD	0.000%	99.788%
9015	STANDARD LIFE I	0.000%	99.789%
9016	TAMURA TAIKO HL	0.000%	99.789%
9017	JAPAN RADIO CO	0.000%	99.789%
9018	THAI STANLEY EL	0.000%	99.790%
9019	EARTH CHEMICAL	0.000%	99.790%
9020	TAKIHYO CO LTD	0.000%	99.790%
9021	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.791%
9022	DEL MONTE PACIF	0.000%	99.791%
9023	HILAN LTD	0.000%	99.792%
9024	SINDO RICOH	0.000%	99.792%
9025	MR MAX CORP	0.000%	99.792%
9026	LIFESTYLE CHINA	0.000%	99.793%
9027	ASIA POLYMER	0.000%	99.793%
9028	SPARX ASSET MAN	0.000%	99.793%
9029	LIPPO CHINA RES	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	STRATTEC SECURI	0.000%	99.794%
9031	KATO WORKS CO	0.000%	99.795%
9032	PLDT INC SPON ADR ADR	0.000%	99.795%
9033	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.795%
9034	HYUNDAI ENGINEE	0.000%	99.796%
9035	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.796%
9036	SARKUYSAN ELEKT	0.000%	99.796%
9037	GROUP FIVE	0.000%	99.797%
9038	KAWASHO GECOSS	0.000%	99.797%
9039	GUANGDONG LAND	0.000%	99.798%
9040	FIBRA SHOP PORT	0.000%	99.798%
9041	INFORMATION SVC	0.000%	99.798%
9042	RESILUX	0.000%	99.799%
9043	HONGKONG CHINES	0.000%	99.799%
9044	AROTECH CORP COMMON STOCK USD.01	0.000%	99.800%
9045	TER BEKE SA	0.000%	99.800%
9046	JOBAN KOSAN CO	0.000%	99.800%
9047	BEIJING JINGNEN	0.000%	99.801%
9048	HSIN CHONG CONS	0.000%	99.801%
9049	THERMADOR GROUP	0.000%	99.801%
9050	COLLECTION HOUS	0.000%	99.802%
9051	ASPO OYJ	0.000%	99.802%
9052	TAO HEUNG HOLDI	0.000%	99.802%
9053	INFRASTRUCTURA	0.000%	99.803%
9054	CYIENT LIMITED	0.000%	99.803%
9055	HONWORLD GROUP	0.000%	99.804%
9056	VECTOR	0.000%	99.804%
9057	EKORNES ASA	0.000%	99.804%
9058	YASHILI INTL HL	0.000%	99.805%
9059	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.805%
9060	BAY ENERGY LTD	0.000%	99.805%
9061	MARUSAN SECUR	0.000%	99.806%
9062	VINDA INTERNATI	0.000%	99.806%
9063	ISU CHEMICAL	0.000%	99.807%
9064	GADANG HOLDINGS	0.000%	99.807%
9065	LIAN BENG GROUP	0.000%	99.807%
9066	CHUGAI RO CO LT	0.000%	99.808%
9067	BURWILL HOLDING	0.000%	99.808%
9068	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.808%
9069	CHINA CHEM&PHAR	0.000%	99.809%
9070	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.809%
9071	LUNG KEE(BERMUD	0.000%	99.809%
9072	SYNTHOS SA	0.000%	99.810%
9073	HKBN LTD	0.000%	99.810%
9074	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.811%
9075	YUSEN LOGISTICS	0.000%	99.811%
9076	OHASHI TECHNICA	0.000%	99.811%
9077	GAKKEN CO	0.000%	99.812%
9078	NORDJYSKE BANK	0.000%	99.812%
9079	BEIJINGWEST IND	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	SEMCON AB	0.000%	99.813%
9081	FALCO BIOSYSTEM	0.000%	99.813%
9082	ANGLO-EASTN PLA	0.000%	99.813%
9083	RASA INDUSTRIES	0.000%	99.814%
9084	ALUPAR INVEST S	0.000%	99.814%
9085	TARSUS GROUP PL	0.000%	99.815%
9086	GEM DIAMONDS	0.000%	99.815%
9087	SMS MANAGEMENT	0.000%	99.815%
9088	VITEC GROUP	0.000%	99.816%
9089	MATRIX CONCEPTS	0.000%	99.816%
9090	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.816%
9091	CTI ENGINEERING	0.000%	99.817%
9092	DONGWHA PHARM.C	0.000%	99.817%
9093	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.817%
9094	CURRO HOLDINGS	0.000%	99.818%
9095	POLETOWIN PITCR	0.000%	99.818%
9096	GLACIER MEDIA I	0.000%	99.818%
9097	RAMI LEVI CHAIN	0.000%	99.819%
9098	KORADIOR HOLDIN	0.000%	99.819%
9099	CENTRAL AUTO	0.000%	99.820%
9100	KUOYANG CONSTRU	0.000%	99.820%
9101	ADDLIFE AB	0.000%	99.820%
9102	UNISYS CORP	0.000%	99.821%
9103	CHINA XLX FERTI	0.000%	99.821%
9104	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.821%
9105	SINYI REALTY IN	0.000%	99.822%
9106	AP EAGERS LTD	0.000%	99.822%
9107	NICHIEI CO	0.000%	99.822%
9108	HIMATSINGKA SEI	0.000%	99.823%
9109	CHINA RAILWAY S	0.000%	99.823%
9110	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.823%
9111	DAEKYO	0.000%	99.824%
9112	PLANET PAYMENT	0.000%	99.824%
9113	BUND CENTER INV	0.000%	99.824%
9114	SHINKAWA	0.000%	99.825%
9115	BGP HOLDINGS (P	0.000%	99.825%
9116	ALARKO HOLDINGS	0.000%	99.826%
9117	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.826%
9118	mitsui mining c	0.000%	99.826%
9119	LANDS END INC COMMON STOCK USD.01	0.000%	99.827%
9120	NZ REFINING CO	0.000%	99.827%
9121	LUBY'S INC.	0.000%	99.827%
9122	EASTERN WATER R	0.000%	99.828%
9123	OKK CORP	0.000%	99.828%
9124	COMP ENG & CONS	0.000%	99.828%
9125	LONG BON INTERN	0.000%	99.829%
9126	SHOEI FOODS COR	0.000%	99.829%
9127	AKCANSА CIMENTO	0.000%	99.829%
9128	NISSIN FOOD HOL	0.000%	99.830%
9129	ID LOGISTICS GR	0.000%	99.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	ANADOLU SIGORTA	0.000%	99.830%
9131	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.831%
9132	NISSEI ASB MACH	0.000%	99.831%
9133	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.831%
9134	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.832%
9135	TOWER LTD	0.000%	99.832%
9136	TOEI ANIMATION	0.000%	99.832%
9137	CIA ENERGETICA	0.000%	99.833%
9138	YAMATANE CORP N	0.000%	99.833%
9139	XXL ASA	0.000%	99.833%
9140	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.834%
9141	WANG ON GROUP	0.000%	99.834%
9142	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.834%
9143	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.835%
9144	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.835%
9145	EVN AG	0.000%	99.835%
9146	SABATE DIOSOS	0.000%	99.836%
9147	BCO DESIO E BRI	0.000%	99.836%
9148	VOLT INFO SCIEN	0.000%	99.836%
9149	SAMCHULLY	0.000%	99.837%
9150	AMBASSADOR HOTE	0.000%	99.837%
9151	CHINOOK ENERGY	0.000%	99.837%
9152	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.838%
9153	SOCOVEDSA SA	0.000%	99.838%
9154	METRO KAJANG HL	0.000%	99.838%
9155	CARLIT HOLDINGS	0.000%	99.839%
9156	CLERE AG	0.000%	99.839%
9157	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.839%
9158	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.840%
9159	SCOPE METALS GR	0.000%	99.840%
9160	HANKUK CARBON C	0.000%	99.840%
9161	NEXEN CORPORATI	0.000%	99.841%
9162	ZEALAND PHARMA	0.000%	99.841%
9163	PACIFIC CENTURY	0.000%	99.841%
9164	ICHIBANYA CO LT	0.000%	99.842%
9165	BELL SYSTEM24 H	0.000%	99.842%
9166	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.842%
9167	TAISEI LAMICK C	0.000%	99.843%
9168	CIA ENERGET CEA	0.000%	99.843%
9169	MASON FINANCIAL	0.000%	99.843%
9170	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.844%
9171	SHINYOUNG SECS	0.000%	99.844%
9172	SAM JIN PHARM	0.000%	99.844%
9173	KECK SENG(MAL)B	0.000%	99.844%
9174	GREEN CROSS COR	0.000%	99.845%
9175	BEADELL RESOURC	0.000%	99.845%
9176	YIZHENG CHEM FI	0.000%	99.845%
9177	TTW PUBLIC COMP	0.000%	99.846%
9178	RADISYS CORP COMMON STOCK	0.000%	99.846%
9179	BIG SHOPPING CE	0.000%	99.846%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	OENON HOLDINGS	0.000%	99.847%
9181	HUONS CO LTD	0.000%	99.847%
9182	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.847%
9183	KOBE ELECTRIC R	0.000%	99.848%
9184	NEO-NEON HOLDIN	0.000%	99.848%
9185	GRUPPO MUTUIONL	0.000%	99.848%
9186	ZUKEN INC	0.000%	99.849%
9187	TREASURE ASA	0.000%	99.849%
9188	FAITH INC	0.000%	99.849%
9189	ROSTELECOM OJSC	0.000%	99.850%
9190	DIALIGHT PLC	0.000%	99.850%
9191	RECRM RESEARCH	0.000%	99.850%
9192	INVICTA HOLDING	0.000%	99.851%
9193	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.851%
9194	VECIMA NETWORKS	0.000%	99.851%
9195	EL PUERTO DE LI	0.000%	99.851%
9196	GRUPO SECURITY	0.000%	99.852%
9197	CCC SA	0.000%	99.852%
9198	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.852%
9199	STEIN MART INC COMMON STOCK USD.01	0.000%	99.853%
9200	WAREHOUSE GROUP	0.000%	99.853%
9201	HIRANO TECSEED	0.000%	99.853%
9202	GETIN NOBLE BA	0.000%	99.854%
9203	ESCALADE INC COMMON STOCK	0.000%	99.854%
9204	MELCO HOLDINGS	0.000%	99.854%
9205	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.855%
9206	PARIS MIKI INC	0.000%	99.855%
9207	PROMOTORA DE IN	0.000%	99.855%
9208	PFSWEB INC COMMON STOCK USD.001	0.000%	99.856%
9209	MICRONICS JAPAN	0.000%	99.856%
9210	INTER PARFUMS	0.000%	99.856%
9211	CENTURY CITY IN	0.000%	99.856%
9212	TAKISAWA MACHIN	0.000%	99.857%
9213	ALI CORP	0.000%	99.857%
9214	POS MALAYSIA	0.000%	99.857%
9215	GUJARAT ALKALIE	0.000%	99.858%
9216	VP PLC	0.000%	99.858%
9217	QUABIT IMMOBILI	0.000%	99.858%
9218	WEATHERNEWS INC	0.000%	99.859%
9219	MEGAWIDE CONS C	0.000%	99.859%
9220	DELTA DUNIA PET	0.000%	99.859%
9221	PRG-SCHULTZ INT	0.000%	99.859%
9222	SENTUL CITY TBK	0.000%	99.860%
9223	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.860%
9224	SILICON WORKS	0.000%	99.860%
9225	GCA SAVVIAN COR	0.000%	99.861%
9226	ASESOR DE ACTIV	0.000%	99.861%
9227	PACIFIC EXPLORA	0.000%	99.861%
9228	PHARMA MAR SA	0.000%	99.862%
9229	ANTON OILFIELD	0.000%	99.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	CAIRO COMMUNICA	0.000%	99.862%
9231	YUKEN KOGYO	0.000%	99.863%
9232	BASWARE OYJ	0.000%	99.863%
9233	AWARE INC	0.000%	99.863%
9234	TOTTORI BANK	0.000%	99.863%
9235	AUDICODES	0.000%	99.864%
9236	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.864%
9237	HIAG IMMOBILIEN	0.000%	99.864%
9238	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.865%
9239	ES-CON JAPAN LT	0.000%	99.865%
9240	OPTEX COMPANY	0.000%	99.865%
9241	TMK PAO GDR REG S GDR	0.000%	99.866%
9242	TAMA HOME CO LT	0.000%	99.866%
9243	SEACHANGE INTL	0.000%	99.866%
9244	ROLLS-ROYCE HOL	0.000%	99.866%
9245	ATENOR	0.000%	99.867%
9246	VINY THAI	0.000%	99.867%
9247	THROMBOGENICS N	0.000%	99.867%
9248	CELLCOM ISRAEL	0.000%	99.868%
9249	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.868%
9250	COOPER ENERGY L	0.000%	99.868%
9251	UNITED SPIRITS	0.000%	99.869%
9252	QUALITAS CONTOL	0.000%	99.869%
9253	MQ HOLDING AB	0.000%	99.869%
9254	WORLDLINE	0.000%	99.869%
9255	HY LOK	0.000%	99.870%
9256	KYERYONG CONST	0.000%	99.870%
9257	KINGMAKER FOOTW	0.000%	99.870%
9258	YANCHANG PETROL	0.000%	99.871%
9259	AVENG	0.000%	99.871%
9260	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.871%
9261	YC CO LTD	0.000%	99.871%
9262	ARGO GRAPHICS I	0.000%	99.872%
9263	ALPHA SYSTEMS I	0.000%	99.872%
9264	G-7 HOLDINGS IN	0.000%	99.872%
9265	VICTORIA PARK A	0.000%	99.873%
9266	ZENITAKA CORP	0.000%	99.873%
9267	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.873%
9268	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.874%
9269	JINLI GROUP HOL	0.000%	99.874%
9270	ECKERT & ZIEGLE	0.000%	99.874%
9271	DCM SHRIRAM LTD	0.000%	99.874%
9272	SERVICE STREAM	0.000%	99.875%
9273	CLARK INC COMMO	0.000%	99.875%
9274	RCF	0.000%	99.875%
9275	ZIGNAGO VETRO S	0.000%	99.876%
9276	MOROZOFF LIMITE	0.000%	99.876%
9277	ELLAKTOR SA	0.000%	99.876%
9278	BRACK CAPITAL P	0.000%	99.876%
9279	SUMINOE TEXTILE	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.877%
9281	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.877%
9282	RION CO LTD	0.000%	99.878%
9283	CHEUK NANG HLDG	0.000%	99.878%
9284	CODAN LTD	0.000%	99.878%
9285	EXCEL CO LTD	0.000%	99.878%
9286	PETRA FOODS LTD	0.000%	99.879%
9287	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.879%
9288	BasicNet S.p.A.	0.000%	99.879%
9289	AEON CO. (M) BH	0.000%	99.880%
9290	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.880%
9291	AKSIGORTA AS	0.000%	99.880%
9292	FLYBE GROUP PLC	0.000%	99.880%
9293	NIKKO CO	0.000%	99.881%
9294	SUMITOMO PRECIS	0.000%	99.881%
9295	BRAEMAR SHIPPIN	0.000%	99.881%
9296	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.882%
9297	AFRICA ISRAEL P	0.000%	99.882%
9298	ANEST IWATA COR	0.000%	99.882%
9299	CROOZ INC	0.000%	99.882%
9300	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.883%
9301	KINKI SHARYO CO	0.000%	99.883%
9302	SAPIENS INTERNA	0.000%	99.883%
9303	CROWN CONFECTIO	0.000%	99.884%
9304	DAIDO KOGYO CO	0.000%	99.884%
9305	EMPEROR ENTERTA	0.000%	99.884%
9306	TECHNO RYOWA LT	0.000%	99.884%
9307	TUNAS BARU LAMP	0.000%	99.885%
9308	SECOM JOSHINETS	0.000%	99.885%
9309	TRADELINK ELECT	0.000%	99.885%
9310	DAIICHI KENSETS	0.000%	99.886%
9311	HALCYON AGRI CO	0.000%	99.886%
9312	MIVTACH SHAMIR	0.000%	99.886%
9313	CHONGQING MACHI	0.000%	99.886%
9314	CARPETRIGHT	0.000%	99.887%
9315	ALROV PROPERTIE	0.000%	99.887%
9316	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.887%
9317	CHINA VAST INDU	0.000%	99.887%
9318	FOX WIZEL LTD	0.000%	99.888%
9319	ENERGY EQUITY C	0.000%	99.888%
9320	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.888%
9321	HT&E LTD	0.000%	99.889%
9322	TRAKCJA SA	0.000%	99.889%
9323	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.889%
9324	ACAL	0.000%	99.889%
9325	KRAKATAU STEEL	0.000%	99.890%
9326	INNOTECH CORP	0.000%	99.890%
9327	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.890%
9328	BANGKOK AVIAT F	0.000%	99.891%
9329	MINITSUBISHI RESE	0.000%	99.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	HUMAX CO LTD	0.000%	99.891%
9331	HUA HAN BIO-PHA	0.000%	99.891%
9332	SUNGCHANG ENTER	0.000%	99.892%
9333	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.892%
9334	SOLAR APPLIED M	0.000%	99.892%
9335	MUGEN ESTATE CO	0.000%	99.892%
9336	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.893%
9337	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.893%
9338	NS SHOPPING CO	0.000%	99.893%
9339	HONG LEONG ASIA	0.000%	99.894%
9340	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.894%
9341	PMP COMMUNICATI	0.000%	99.894%
9342	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.894%
9343	LIPPO CIKARANG	0.000%	99.895%
9344	REJECT SHOP LTD	0.000%	99.895%
9345	BLUE SQUARE REA	0.000%	99.895%
9346	HANKUK PAPER MF	0.000%	99.895%
9347	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.896%
9348	TOSHO CO LTD	0.000%	99.896%
9349	FURSYS	0.000%	99.896%
9350	SUNLAND GROUP L	0.000%	99.896%
9351	NAGANO BANK	0.000%	99.897%
9352	ABLYNX NV	0.000%	99.897%
9353	TRANSACTION CAP	0.000%	99.897%
9354	EIKEN CHEMICAL	0.000%	99.898%
9355	RATCHABURI ELEC	0.000%	99.898%
9356	GEAR ENERGY LTD	0.000%	99.898%
9357	AMIYAKI TEI CO	0.000%	99.898%
9358	SWANCOR	0.000%	99.899%
9359	MELBOURNE IT	0.000%	99.899%
9360	ASIA FINANCIAL	0.000%	99.899%
9361	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.899%
9362	GR ED L'ESPRESS	0.000%	99.900%
9363	ASIA CEMENT CHI	0.000%	99.900%
9364	ENERGY RESOURCE	0.000%	99.900%
9365	COFFEE DAY ENTE	0.000%	99.900%
9366	AVIC INTERNATIO	0.000%	99.901%
9367	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.901%
9368	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.901%
9369	PARTNERS REAL E	0.000%	99.901%
9370	RUENTEX INDUSTR	0.000%	99.902%
9371	KURIYAMA HOLDIN	0.000%	99.902%
9372	SNAI SPA	0.000%	99.902%
9373	KEY TRONIC CORP COMMON STOCK	0.000%	99.902%
9374	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.903%
9375	KYOWA LEATHER	0.000%	99.903%
9376	OTSUKA KAGU	0.000%	99.903%
9377	TOMATO BANK LTD	0.000%	99.904%
9378	LEGEND HOLDINGS	0.000%	99.904%
9379	HAGIWARA ELECTR	0.000%	99.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	TOKYO TEKKO CO	0.000%	99.904%
9381	FUJI CORP/MIYAG	0.000%	99.905%
9382	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.905%
9383	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.905%
9384	SEVERFIELD-ROWE	0.000%	99.905%
9385	DAIDOH	0.000%	99.906%
9386	GRANULES INDIA	0.000%	99.906%
9387	INDUSTRIAL BLDG	0.000%	99.906%
9388	PEET LIMITED	0.000%	99.906%
9389	WHA CORP PCL	0.000%	99.907%
9390	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.907%
9391	KOZA ALTIN ISLE	0.000%	99.907%
9392	MK RESTAURANT G	0.000%	99.907%
9393	ESSEL PROP	0.000%	99.908%
9394	HWA SHIN CO	0.000%	99.908%
9395	FAR LTD	0.000%	99.908%
9396	REGIONAL CONT L	0.000%	99.908%
9397	DAPHNE INTERNA	0.000%	99.909%
9398	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.909%
9399	TECHNOTRANS AG	0.000%	99.909%
9400	ECHELON FINANCI	0.000%	99.909%
9401	ROBINSON PCL	0.000%	99.910%
9402	NEW ZEALAND OIL	0.000%	99.910%
9403	POLYMET MINING	0.000%	99.910%
9404	NAKAYAMA STEEL	0.000%	99.910%
9405	ABTERRA LTD	0.000%	99.911%
9406	CHINA AVIATION	0.000%	99.911%
9407	AES GENER SA	0.000%	99.911%
9408	SAFETY GODOWN C	0.000%	99.911%
9409	AEON CREDIT SER	0.000%	99.912%
9410	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.912%
9411	PC TEL INC COMMON STOCK USD.001	0.000%	99.912%
9412	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.912%
9413	ANF IMMOBILIER	0.000%	99.913%
9414	TOMOE CORP	0.000%	99.913%
9415	KAORI HEAT TREA	0.000%	99.913%
9416	LUBELSKI WEGIEL	0.000%	99.913%
9417	CAN DO CO LTD	0.000%	99.914%
9418	TOBU STORE CO L	0.000%	99.914%
9419	IMPERIAL HOTEL	0.000%	99.914%
9420	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.914%
9421	DY CORP	0.000%	99.915%
9422	TOYO ELECTRIC	0.000%	99.915%
9423	HUNTSWORTH PLC	0.000%	99.915%
9424	ZUG ESTATES HLD	0.000%	99.915%
9425	CHINA FINANCIAL	0.000%	99.916%
9426	YAIZU SUISANKAG	0.000%	99.916%
9427	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.916%
9428	NIPPON CHEM IND	0.000%	99.916%
9429	GYM GROUP PLC/T	0.000%	99.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	COMPANHIA DE GA	0.000%	99.917%
9431	ORANGE POLSKA	0.000%	99.917%
9432	POLYTEC ASSET H	0.000%	99.917%
9433	UNITY OPTO TECH	0.000%	99.917%
9434	CROWN CONFECTIO	0.000%	99.918%
9435	ITFOR INC	0.000%	99.918%
9436	KASEN INTERNATI	0.000%	99.918%
9437	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.918%
9438	CHUNGHWA PICTUR	0.000%	99.919%
9439	UTD PLANTATION	0.000%	99.919%
9440	SHIMOJIMA CO LT	0.000%	99.919%
9441	NEW HOPE CORP	0.000%	99.919%
9442	GHCL LTD	0.000%	99.920%
9443	IMPEXMETAL	0.000%	99.920%
9444	AARTI INDS	0.000%	99.920%
9445	TAINAN ENTERPRI	0.000%	99.920%
9446	YAC CO LTD	0.000%	99.921%
9447	SINO THAI EN,FG	0.000%	99.921%
9448	FUTURE SYSTEMS	0.000%	99.921%
9449	SFP DINING	0.000%	99.921%
9450	SKF INDIA LTD	0.000%	99.921%
9451	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.922%
9452	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.922%
9453	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.922%
9454	SINO GRANDNESS	0.000%	99.922%
9455	NOBINA AB	0.000%	99.923%
9456	EIH LTD	0.000%	99.923%
9457	CHEVALIER INTL	0.000%	99.923%
9458	HATHWAY CABLE	0.000%	99.923%
9459	KAPSCH TRAFFICC	0.000%	99.924%
9460	OVERSEAS CHINES	0.000%	99.924%
9461	KAWASUMI LABS I	0.000%	99.924%
9462	KYUNGBANG LTD	0.000%	99.924%
9463	COCA-COLA ICECE	0.000%	99.925%
9464	YUANSHENGTAI DA	0.000%	99.925%
9465	VIOHALCO SA	0.000%	99.925%
9466	APPROACH RESOUR	0.000%	99.925%
9467	INTER CARS SA	0.000%	99.925%
9468	SATORI ELECTRIC	0.000%	99.926%
9469	PROGRESS WERK A	0.000%	99.926%
9470	HANEDA ZENITH H	0.000%	99.926%
9471	PIPAVAV DEFENCE	0.000%	99.926%
9472	EXETER RESOURCE	0.000%	99.927%
9473	ROYAL BAFOKENG	0.000%	99.927%
9474	KOREA TECH BANK	0.000%	99.927%
9475	GODREJ INDUSTRI	0.000%	99.927%
9476	CASTINGS	0.000%	99.927%
9477	KANGDA INTERNAT	0.000%	99.928%
9478	DECMIL GROUP LT	0.000%	99.928%
9479	MANDARIN ORIENT	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	SRI SPORTS LIM	0.000%	99.928%
9481	KHON KAEN SUGAR	0.000%	99.929%
9482	HALOWS CO LTD	0.000%	99.929%
9483	ELECTRICITY GEN	0.000%	99.929%
9484	SAMSE SA	0.000%	99.929%
9485	HOTELES CITY EX	0.000%	99.930%
9486	QUINTIS LTD	0.000%	99.930%
9487	PERENNIAL REAL	0.000%	99.930%
9488	FUJISHOJI CO.LT	0.000%	99.930%
9489	KEPPEL TELECOM&	0.000%	99.930%
9490	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.931%
9491	SAKAI OVEX CO L	0.000%	99.931%
9492	GILAT SATELLITE	0.000%	99.931%
9493	JOHN LAING GROU	0.000%	99.931%
9494	INDUSTRIA REIT	0.000%	99.932%
9495	INTL PAPER	0.000%	99.932%
9496	DAEHAN STEEL CO	0.000%	99.932%
9497	SHENGJING BANK	0.000%	99.932%
9498	KESORAM INDUSTR	0.000%	99.932%
9499	NATURAL ALTERNT	0.000%	99.933%
9500	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.933%
9501	DAIHATSU DIESEL	0.000%	99.933%
9502	MIRATI THERAPEU	0.000%	99.933%
9503	SHIHLIN ELEC &	0.000%	99.933%
9504	FLUIDRA SA	0.000%	99.934%
9505	THURGAUER KANTO	0.000%	99.934%
9506	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.934%
9507	CGN MINING CO L	0.000%	99.934%
9508	CHORUS LTD ADR ADR	0.000%	99.935%
9509	TRISURA GROUP LTD WI COMMON STOCK	0.000%	99.935%
9510	NSL LTD	0.000%	99.935%
9511	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.935%
9512	MYSTATE LTD	0.000%	99.935%
9513	MORTGAGE CHOICE	0.000%	99.936%
9514	UNICHEM LABS	0.000%	99.936%
9515	GFOOT CO LTD	0.000%	99.936%
9516	NRW HOLDINGS LT	0.000%	99.936%
9517	SELCUK ECZA DEP	0.000%	99.937%
9518	CHINA DYNAMICS	0.000%	99.937%
9519	SURYA CITRA MED	0.000%	99.937%
9520	WMIH CORP COMMON STOCK USD.00001	0.000%	99.937%
9521	FAG BEARINGS IN	0.000%	99.937%
9522	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.938%
9523	KG CHEMICAL COR	0.000%	99.938%
9524	ZHUHAI HLDGS IN	0.000%	99.938%
9525	AREZZO INDUSTRI	0.000%	99.938%
9526	JBF INDUSTRIES	0.000%	99.938%
9527	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.939%
9528	PACIFIC ONLINE	0.000%	99.939%
9529	MUTOW CO LTD	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.939%
9531	BANK INTERNASIO	0.000%	99.939%
9532	AEROPORTO VENEZ	0.000%	99.940%
9533	DAISHINKU CORP	0.000%	99.940%
9534	WOONGJIN THINKB	0.000%	99.940%
9535	AXACTOR AB	0.000%	99.940%
9536	NICHIA STEEL WO	0.000%	99.941%
9537	LAKSHMI VILAS B	0.000%	99.941%
9538	GUARARAPES CONF	0.000%	99.941%
9539	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.941%
9540	IMMOBEL	0.000%	99.941%
9541	HSIL LTD	0.000%	99.942%
9542	NATURES SUNSHIN	0.000%	99.942%
9543	IFG GROUP PLC	0.000%	99.942%
9544	AKTIA BANK OYJ	0.000%	99.942%
9545	CORP BANK	0.000%	99.942%
9546	GOOD RESOURCES	0.000%	99.943%
9547	AVIC INTL HOLD	0.000%	99.943%
9548	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.943%
9549	NIHON PLAST CO	0.000%	99.943%
9550	CHAMBAL FER	0.000%	99.943%
9551	KONDOTEC INC	0.000%	99.944%
9552	CW GROUP HLDGS	0.000%	99.944%
9553	REFRESCO GROUP	0.000%	99.944%
9554	ASIAN GROWTH PR	0.000%	99.944%
9555	FULLER SMITH &	0.000%	99.945%
9556	CARBORUNDUM	0.000%	99.945%
9557	ASKUL	0.000%	99.945%
9558	TOHOKU BANK	0.000%	99.945%
9559	CRAWFORD & CO	0.000%	99.945%
9560	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.946%
9561	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.946%
9562	ADVAN CO LTD	0.000%	99.946%
9563	WIJAYA KARYA	0.000%	99.946%
9564	PACASMAYO	0.000%	99.946%
9565	SUNCALL CORP	0.000%	99.947%
9566	MJ GLEESON PLC	0.000%	99.947%
9567	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.947%
9568	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.947%
9569	AGV PRODUCTS	0.000%	99.947%
9570	TOPPS TILES	0.000%	99.948%
9571	INTEVAC INC	0.000%	99.948%
9572	GENERATION HEAL	0.000%	99.948%
9573	SALIM IVOMAS	0.000%	99.948%
9574	COCO'S JAPAN CO	0.000%	99.948%
9575	GULF MARINE SER	0.000%	99.949%
9576	CERAGON NETWORK	0.000%	99.949%
9577	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.949%
9578	D'AMICO INTERNA	0.000%	99.949%
9579	MINEROS S.A.	0.000%	99.949%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	SITOIY GROUP HLD	0.000%	99.950%
9581	HOME INVEST BEL	0.000%	99.950%
9582	FAR EAST ORCH	0.000%	99.950%
9583	OHB SE	0.000%	99.950%
9584	SALEM COMM CORP	0.000%	99.950%
9585	MAHARASHTRA SEA	0.000%	99.951%
9586	ANADOLU CAM	0.000%	99.951%
9587	VETOQUINOL SA	0.000%	99.951%
9588	DISTELL GROUP L	0.000%	99.951%
9589	POLY CULTURE GR	0.000%	99.951%
9590	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.951%
9591	CHINA YURUN FOO	0.000%	99.952%
9592	MCLEOD RUSSEL I	0.000%	99.952%
9593	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.952%
9594	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.952%
9595	SEJONG INDUSTRI	0.000%	99.952%
9596	KUANGCHI SCIENC	0.000%	99.953%
9597	ASIA SATELLITE	0.000%	99.953%
9598	YUNNAN WATER IN	0.000%	99.953%
9599	FDM GROUP PLC	0.000%	99.953%
9600	CARR'S GROUP PL	0.000%	99.953%
9601	ADCORP HLDGS	0.000%	99.954%
9602	AICHI TOKEI DEN	0.000%	99.954%
9603	NORCROS PLC	0.000%	99.954%
9604	DECEUNINCK	0.000%	99.954%
9605	VIVA INDUSTRIAL	0.000%	99.954%
9606	EUSKALTEL SA	0.000%	99.954%
9607	KOMEHYO	0.000%	99.955%
9608	FAR EAST HOLDIN	0.000%	99.955%
9609	WIN HANVERKY HO	0.000%	99.955%
9610	CEDAR WOODS PRO	0.000%	99.955%
9611	ASHTROM PROPERT	0.000%	99.955%
9612	YELP INC COMMON STOCK USD.000001	0.000%	99.956%
9613	SELVAAG BOLIG A	0.000%	99.956%
9614	HONG KONG FERRY	0.000%	99.956%
9615	INVESTORS TITLE CO COMMON STOCK	0.000%	99.956%
9616	CALEDONIA MININ	0.000%	99.956%
9617	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.957%
9618	GRANDVISION BV	0.000%	99.957%
9619	COVISINT CORP COMMON STOCK	0.000%	99.957%
9620	TSC GROUP HOLDI	0.000%	99.957%
9621	TOFAS TURK OTOM	0.000%	99.957%
9622	BETSSON AB	0.000%	99.957%
9623	SINO GAS & ENER	0.000%	99.958%
9624	AGORA	0.000%	99.958%
9625	HOGG ROBINSON G	0.000%	99.958%
9626	VILLA WORLD LTD	0.000%	99.958%
9627	HFA HOLDINGS LI	0.000%	99.958%
9628	DEPOMED INC COMMON STOCK	0.000%	99.958%
9629	KLOVERN AB B SH	0.000%	99.959%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	NORWEGIAN PROPE	0.000%	99.959%
9631	TWIN DISC INC COMMON STOCK	0.000%	99.959%
9632	FDC LTD/INDIA	0.000%	99.959%
9633	BORUSAN BORU	0.000%	99.959%
9634	DICKSON CONCEPT	0.000%	99.960%
9635	BARON DE LEY	0.000%	99.960%
9636	TA ANN HOLDINGS	0.000%	99.960%
9637	ALKANE RESOURCE	0.000%	99.960%
9638	REAL INDUSTRY I	0.000%	99.960%
9639	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.960%
9640	SANYO TRADING C	0.000%	99.961%
9641	YONDENKO CORP	0.000%	99.961%
9642	HIROSHIMA ELEC	0.000%	99.961%
9643	KINTETSU DPT ST	0.000%	99.961%
9644	SOCAM DEVELOPME	0.000%	99.961%
9645	BIO PAPPEL SAB	0.000%	99.961%
9646	TRIFAST PLC	0.000%	99.962%
9647	R.E.A. HOLDINGS	0.000%	99.962%
9648	OXLEY HOLDINGS	0.000%	99.962%
9649	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.962%
9650	NVC LIGHTING HO	0.000%	99.962%
9651	LINK NET TBK PT	0.000%	99.962%
9652	G SHANK ENTERPR	0.000%	99.963%
9653	HKSCAN OYJ	0.000%	99.963%
9654	RIZAL COMML BAN	0.000%	99.963%
9655	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.963%
9656	ALMADEN MINERAL	0.000%	99.963%
9657	EUROTECH SPA	0.000%	99.964%
9658	FERROVIAL SA RT	0.000%	99.964%
9659	VINA CONCHA Y T	0.000%	99.964%
9660	IBI GROUP INC.	0.000%	99.964%
9661	INFOMEDIA	0.000%	99.964%
9662	KATHMANDU HOLDI	0.000%	99.964%
9663	AMERIGO RESOURC	0.000%	99.965%
9664	BANYAN TREE HOL	0.000%	99.965%
9665	CEQUENCE ENERGY	0.000%	99.965%
9666	TSUI WAH HOLDIN	0.000%	99.965%
9667	ITC CORP	0.000%	99.965%
9668	KPX CHEMICAL	0.000%	99.965%
9669	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.966%
9670	TBK Co., Ltd.	0.000%	99.966%
9671	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.966%
9672	MONGOLIAN MININ	0.000%	99.966%
9673	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.966%
9674	DONGBU SECURITI	0.000%	99.966%
9675	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.966%
9676	SHELL REFINING(	0.000%	99.967%
9677	FREQUENCY ELEC	0.000%	99.967%
9678	CGG SA	0.000%	99.967%
9679	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	KERRY TJ LOGIST	0.000%	99.967%
9681	SURYA SEMESTA I	0.000%	99.967%
9682	DRDGOLD LTD	0.000%	99.968%
9683	BOOT(HENRY) & S	0.000%	99.968%
9684	TOW CO LTD	0.000%	99.968%
9685	SALFACORP SA	0.000%	99.968%
9686	KOHSOKU CORP	0.000%	99.968%
9687	BSL CORPORATION	0.000%	99.968%
9688	SADBHAV ENGINEE	0.000%	99.969%
9689	LAURA ASHLEY HO	0.000%	99.969%
9690	HEIDELBERGCEMEN	0.000%	99.969%
9691	ZHONG AN REAL E	0.000%	99.969%
9692	STREET CAPITAL	0.000%	99.969%
9693	HUA ENG WIRE&CA	0.000%	99.969%
9694	HAGOROMO FOODS	0.000%	99.969%
9695	EQUITAL	0.000%	99.970%
9696	HI-P INTERNATIO	0.000%	99.970%
9697	CONSTANTIN MEDI	0.000%	99.970%
9698	MEDUSA MINING L	0.000%	99.970%
9699	WATAHAN & CO LT	0.000%	99.970%
9700	LOW KENG HUAT(S	0.000%	99.970%
9701	TRIVENI TURBINE	0.000%	99.971%
9702	BEST BRIDAL INC	0.000%	99.971%
9703	TAIKO PHARMACEU	0.000%	99.971%
9704	GATEWAY LIFESTY	0.000%	99.971%
9705	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.971%
9706	THERMAX LTD	0.000%	99.971%
9707	RATTANINDIA	0.000%	99.971%
9708	TAKE AND GIVE	0.000%	99.972%
9709	TRINITY LTD	0.000%	99.972%
9710	GLAXO SMITHKLIN	0.000%	99.972%
9711	CIA ENERGETICA	0.000%	99.972%
9712	ERICSSON LM-A S	0.000%	99.972%
9713	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.972%
9714	EASTERN MEDIA	0.000%	99.973%
9715	CENTURIA METROP	0.000%	99.973%
9716	SHIDAX CORP	0.000%	99.973%
9717	HOKUETSU INDS C	0.000%	99.973%
9718	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.973%
9719	GRUPO ARGOS SA	0.000%	99.973%
9720	UNITED MICROELECTRON SP ADR ADR	0.000%	99.973%
9721	SILICON INTEG S	0.000%	99.974%
9722	TILT RENEWABLES	0.000%	99.974%
9723	RECKON LTD	0.000%	99.974%
9724	ELRON ELECTRONI	0.000%	99.974%
9725	ORIGIN ELECTRIC	0.000%	99.974%
9726	BILLABONG INTER	0.000%	99.974%
9727	SANYO HOUSING N	0.000%	99.974%
9728	SEADRILL LTD	0.000%	99.975%
9729	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	BORYUNG PHARM	0.000%	99.975%
9731	WARTECK INVEST	0.000%	99.975%
9732	HOKKAI CAN CO	0.000%	99.975%
9733	Tessi S.A.	0.000%	99.975%
9734	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.975%
9735	OZFOREX GROUP L	0.000%	99.976%
9736	IMAGI INTERNATI	0.000%	99.976%
9737	CONTINENTAL HLD	0.000%	99.976%
9738	IRC LIMITED	0.000%	99.976%
9739	ORIENTAL WATCH	0.000%	99.976%
9740	ENEA AB	0.000%	99.976%
9741	HANMI SEMICONDU	0.000%	99.976%
9742	WESTPORT INNOVA	0.000%	99.977%
9743	VOLUTION GROUP	0.000%	99.977%
9744	DONGYUE GROUP	0.000%	99.977%
9745	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.977%
9746	MEITO SANGYO CO	0.000%	99.977%
9747	CRISIL LTD	0.000%	99.977%
9748	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.977%
9749	IPE GROUP LTD	0.000%	99.978%
9750	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.978%
9751	KIMOTO CO LTD	0.000%	99.978%
9752	FUJISASH CO LTD	0.000%	99.978%
9753	BCB BANCORP INC COMMON STOCK	0.000%	99.978%
9754	HEG LIMITED	0.000%	99.978%
9755	TAKASHIMA & CO	0.000%	99.978%
9756	BALMER LAWRIE	0.000%	99.979%
9757	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.979%
9758	GETIN HOLDING S	0.000%	99.979%
9759	KIAN JOO CAN FC	0.000%	99.979%
9760	SAMSON HOLDING	0.000%	99.979%
9761	CB INDUSTRIAL P	0.000%	99.979%
9762	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.979%
9763	WHIRLPOOL OF IN	0.000%	99.979%
9764	WEE HUR HOLDING	0.000%	99.980%
9765	CHINA FIBER OPT	0.000%	99.980%
9766	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.980%
9767	LIBERTY GOLD CO	0.000%	99.980%
9768	LEMMINKAINEN OY	0.000%	99.980%
9769	PT MULTIPLOAR C	0.000%	99.980%
9770	PFENEX INC COMMON STOCK USD.001	0.000%	99.980%
9771	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.980%
9772	THE BASIC HOUSE	0.000%	99.981%
9773	BSQUARE CORP COMMON STOCK	0.000%	99.981%
9774	VGI GLOBAL MEDI	0.000%	99.981%
9775	CSG LIMITED	0.000%	99.981%
9776	ATHENS WATER SU	0.000%	99.981%
9777	QAD INC B COMMON STOCK USD.001	0.000%	99.981%
9778	K1 VENTURES LTD	0.000%	99.981%
9779	CROCODILE GARME	0.000%	99.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	PEARL ORIENTAL	0.000%	99.982%
9781	WAH SEONG	0.000%	99.982%
9782	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.982%
9783	INVESTORE PROP	0.000%	99.982%
9784	CHINA ENERGY DE	0.000%	99.982%
9785	MACMAHON HOLDIN	0.000%	99.982%
9786	IMMSI SPA	0.000%	99.982%
9787	EASTMAIN RES IN	0.000%	99.982%
9788	COXON PRECISE I	0.000%	99.983%
9789	ASCENCIO	0.000%	99.983%
9790	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.983%
9791	TOTAL ACCESS CO	0.000%	99.983%
9792	MINERA FRISCO S	0.000%	99.983%
9793	EQUITY FIN HOLD	0.000%	99.983%
9794	IMVESCOR RESTAU	0.000%	99.983%
9795	ARCELORMITTAL S	0.000%	99.983%
9796	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.983%
9797	S.T.CHEMICAL CO	0.000%	99.984%
9798	MARUYAMA MFG CO	0.000%	99.984%
9799	VOCENTO	0.000%	99.984%
9800	LSL PROPERTY SE	0.000%	99.984%
9801	GAJAH TUNGGAL	0.000%	99.984%
9802	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.984%
9803	STARK TECHNOLOG	0.000%	99.984%
9804	MIYOSHI OIL & F	0.000%	99.984%
9805	ROULARTA MEDIA	0.000%	99.985%
9806	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.985%
9807	SHIKIBO LTD	0.000%	99.985%
9808	ISE CHEMICAL CO	0.000%	99.985%
9809	SHENGUAN HOLDIN	0.000%	99.985%
9810	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.985%
9811	VIDEOCON INDUST	0.000%	99.985%
9812	GUANGNAN(HLDGS)	0.000%	99.985%
9813	CHINA ELEC OPTI	0.000%	99.985%
9814	APN OUTDOOR GRO	0.000%	99.986%
9815	MODUSLINK GLOBA	0.000%	99.986%
9816	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.986%
9817	SUGIH ENERGY TB	0.000%	99.986%
9818	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9819	INES CORPORATIO	0.000%	99.986%
9820	TOMEN DEVICES C	0.000%	99.986%
9821	EUROZ LTD	0.000%	99.986%
9822	INTRALOT SA - I	0.000%	99.986%
9823	STRONG PETROCHE	0.000%	99.987%
9824	FORTRESS PAPER	0.000%	99.987%
9825	TOP SPRING INTL	0.000%	99.987%
9826	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.987%
9827	AFFINE	0.000%	99.987%
9828	DYNAMIC ELECTRO	0.000%	99.987%
9829	NAPEC INC	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.987%
9831	GLORIOUS SUN EN	0.000%	99.987%
9832	MEIWA ESTATE CO	0.000%	99.987%
9833	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.988%
9834	TOMORROW FOCUS	0.000%	99.988%
9835	XERIUM TECHNOLO	0.000%	99.988%
9836	CHINA HUIZHAN D	0.000%	99.988%
9837	TOTAL GABON	0.000%	99.988%
9838	KOSEI SECURITIE	0.000%	99.988%
9839	GALLANT VENTURE	0.000%	99.988%
9840	O LUXE HOLDINGS	0.000%	99.988%
9841	BOLU CIMENTO SA	0.000%	99.988%
9842	LOGISTEC CORP C	0.000%	99.988%
9843	CATENA AB	0.000%	99.989%
9844	TOWN CENTRE SEC	0.000%	99.989%
9845	NIPPON FILCON C	0.000%	99.989%
9846	NEW YORK & CO I	0.000%	99.989%
9847	PARADISE ENTERT	0.000%	99.989%
9848	FRAGRANCE GROUP	0.000%	99.989%
9849	CHINA LOTSYNERG	0.000%	99.989%
9850	TERNA ENERGY SA	0.000%	99.989%
9851	HANISON CONSTRU	0.000%	99.989%
9852	NISSEI INDUSTRI	0.000%	99.989%
9853	OLYMPIC CORP	0.000%	99.990%
9854	MIE HOLDINGS CO	0.000%	99.990%
9855	EXCELSIOR MEDIC	0.000%	99.990%
9856	ASPEN GROUP	0.000%	99.990%
9857	DYNASTY FINE WI	0.000%	99.990%
9858	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.990%
9859	TORIGOE CO LTD	0.000%	99.990%
9860	KAM HING INTERN	0.000%	99.990%
9861	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.990%
9862	TSH RESOURCES B	0.000%	99.990%
9863	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.990%
9864	CONSTRUCTORA CO	0.000%	99.991%
9865	PALADIN ENERGY	0.000%	99.991%
9866	PACIFIC CURRENT	0.000%	99.991%
9867	ONO SOKKI CO	0.000%	99.991%
9868	PRIME MEDIA GRO	0.000%	99.991%
9869	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.991%
9870	ASANTE INC	0.000%	99.991%
9871	HOKKAIDO GAS CO	0.000%	99.991%
9872	LPP SA	0.000%	99.991%
9873	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.991%
9874	INNODATA INC COMMON STOCK USD.01	0.000%	99.991%
9875	MEDICAL SYSTEM	0.000%	99.991%
9876	DELTICOM AG	0.000%	99.992%
9877	PETRUS RESOURCE	0.000%	99.992%
9878	COMPUGEN LTD	0.000%	99.992%
9879	SKELLERUP HOLDI	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	K.P.R. MILL	0.000%	99.992%
9881	CHINA PROPRTIE	0.000%	99.992%
9882	US AUTO PARTS N	0.000%	99.992%
9883	ZEDGE INC CL B COMMON STOCK	0.000%	99.992%
9884	ESUN HOLDINGS L	0.000%	99.992%
9885	AUSWIDE BANK LT	0.000%	99.992%
9886	ALTIUM LTD	0.000%	99.992%
9887	PVA TEPLA AG	0.000%	99.992%
9888	WORLD HOLDINGS	0.000%	99.993%
9889	BGR ENERGY SYST	0.000%	99.993%
9890	KONG SUN HLDGS	0.000%	99.993%
9891	SUNWAY CONSTRUC	0.000%	99.993%
9892	FERROLIGAS FERB	0.000%	99.993%
9893	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%
9894	MIN XIN HLDGS	0.000%	99.993%
9895	NAGARJUNA FERTI	0.000%	99.993%
9896	ADDNODE GROUP A	0.000%	99.993%
9897	GET NICE FINANC	0.000%	99.993%
9898	MIMAKI ENGINEER	0.000%	99.993%
9899	STEEL & TUBE HL	0.000%	99.993%
9900	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.994%
9901	ANXIN-CHINA HOL	0.000%	99.994%
9902	HITE HOLDINGS C	0.000%	99.994%
9903	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.994%
9904	BOUSTEAD PROJEC	0.000%	99.994%
9905	ALANDSBANKEN	0.000%	99.994%
9906	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.994%
9907	DYNA-MAC HOLDIN	0.000%	99.994%
9908	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.994%
9909	MEGASTUDY CO LT	0.000%	99.994%
9910	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.994%
9911	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.994%
9912	FOUNTAIN SET HL	0.000%	99.994%
9913	NRJ GROUP	0.000%	99.995%
9914	GROUPE OPEN	0.000%	99.995%
9915	CATABASIS PHARM	0.000%	99.995%
9916	PROSAFE ASA	0.000%	99.995%
9917	PYI CORPORATION	0.000%	99.995%
9918	BROCKMAN MINING	0.000%	99.995%
9919	ORASCOM DEVELOP	0.000%	99.995%
9920	MCKAY SECURITIE	0.000%	99.995%
9921	MINGFA GROUP	0.000%	99.995%
9922	CHINA RARE EART	0.000%	99.995%
9923	HIPAY GROUP SA	0.000%	99.995%
9924	BOUSTEAD PLANTA	0.000%	99.995%
9925	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.995%
9926	SINON CORP	0.000%	99.995%
9927	LEES PHARMACEUT	0.000%	99.996%
9928	NIHON TRIM CO	0.000%	99.996%
9929	CVC BRASIL OP A	0.000%	99.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
9931	ABAN OFFSHORE	0.000%	99.996%
9932	REAL NUTRICEUTI	0.000%	99.996%
9933	TV AZTECA	0.000%	99.996%
9934	BRILLIANT CIRCL	0.000%	99.996%
9935	STRAD ENERGY SE	0.000%	99.996%
9936	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9937	BANK OF KOCHI L	0.000%	99.996%
9938	TRUBA ALAM MANU	0.000%	99.996%
9939	PERPETUAL ENERG	0.000%	99.996%
9940	KAPPA CREATE CO	0.000%	99.996%
9941	BERJAYA LAND BH	0.000%	99.996%
9942	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.996%
9943	TROY RESOURCES	0.000%	99.997%
9944	TELEGRAAF MEDIA	0.000%	99.997%
9945	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
9946	A&D CO LTD	0.000%	99.997%
9947	ECOSYNTHETIX IN	0.000%	99.997%
9948	SILVER BASE GRO	0.000%	99.997%
9949	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.997%
9950	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.997%
9951	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.997%
9952	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.997%
9953	April Group	0.000%	99.997%
9954	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.997%
9955	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
9956	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.997%
9957	AFRICAN PHOENIX	0.000%	99.997%
9958	JINDAL SAW LTD	0.000%	99.997%
9959	MEGASTUDY EDUCA	0.000%	99.997%
9960	FALCON ENERGY G	0.000%	99.998%
9961	O'KEY GROUP SA	0.000%	99.998%
9962	CHINA DAYE NON-	0.000%	99.998%
9963	GRAND BAOXIN AU	0.000%	99.998%
9964	YEO HIAP SENG	0.000%	99.998%
9965	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9966	LUKS GROUP (VH)	0.000%	99.998%
9967	QUNXING PAPER H	0.000%	99.998%
9968	TECHNICOLOR	0.000%	99.998%
9969	BLOOMSBURY PUBL	0.000%	99.998%
9970	TEEKAY TANKERS	0.000%	99.998%
9971	BUWOG AG RTS EX	0.000%	99.998%
9972	SLATER & GORDON	0.000%	99.998%
9973	SKYLINE CORP	0.000%	99.998%
9974	MIDLAND IC&I LT	0.000%	99.998%
9975	TEIXEIRA DUARTE	0.000%	99.998%
9976	DAN FORM HOLDIN	0.000%	99.998%
9977	CHINA SOFT POWE	0.000%	99.998%
9978	AXTEL SAB DE CV	0.000%	99.998%
9979	JINDAL POLY FIL	0.000%	99.998%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	CENTAUR MEDIA	0.000%	99.998%
9981	BONJOUR HOLDING	0.000%	99.998%
9982	SALMAT LTD	0.000%	99.999%
9983	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9984	CGG SPON ADR ADR	0.000%	99.999%
9985	AFRICA ISRAEL I	0.000%	99.999%
9986	TONLY ELECTRONI	0.000%	99.999%
9987	YONGNAM HOLDING	0.000%	99.999%
9988	JAKARTA INTL HT	0.000%	99.999%
9989	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
9990	ADVEO GROUP INT	0.000%	99.999%
9991	AEGON NV	0.000%	99.999%
9992	QUBE HOLDINGS L	0.000%	99.999%
9993	TUNAS RIDEAN	0.000%	99.999%
9994	EZRA HOLDINGS	0.000%	99.999%
9995	ARRIUM LTD	0.000%	99.999%
9996	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9997	DYAX CORPORATIO	0.000%	99.999%
9998	TAKACHIHO KOHEK	0.000%	99.999%
9999	CARINDALE PROPE	0.000%	99.999%
10000	MAX VENTURES &	0.000%	99.999%
10001	BANRO CORP	0.000%	99.999%
10002	CHIA HSIN CEMEN	0.000%	99.999%
10003	DOGUS OTOMOTIV	0.000%	99.999%
10004	WATPAC LIMITED	0.000%	99.999%
10005	EMPRESAS ICA SA	0.000%	99.999%
10006	SSANGYONG INFOR	0.000%	99.999%
10007	PACIFIC ANDES I	0.000%	99.999%
10008	ENERGY ABSOLUTE	0.000%	99.999%
10009	CHINA ENVIRONME	0.000%	99.999%
10010	TEN NETWORK HLD	0.000%	99.999%
10011	ASALEO CARE LTD	0.000%	100.000%
10012	QINQIN FOODSTUF	0.000%	100.000%
10013	ARALEZ PHARMACE	0.000%	100.000%
10014	ITE TECH INC	0.000%	100.000%
10015	BE GROUP AB	0.000%	100.000%
10016	XINYI SOLAR HLD	0.000%	100.000%
10017	SINAR MAS MULTI	0.000%	100.000%
10018	LYDIAN INTERNAT	0.000%	100.000%
10019	SAFEWAY INC	0.000%	100.000%
10020	SIPEF SA RTS EX	0.000%	100.000%
10021	POLARIS SOFTWARE	0.000%	100.000%
10022	SOCIETE MANUTAN	0.000%	100.000%
10023	CUDECO LIMITED	0.000%	100.000%
10024	HILLS INDUSTRIE	0.000%	100.000%
10025	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10026	REDKNEE SOLUTIO	0.000%	100.000%
10027	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10028	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10029	KENMARE RESOURC	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	SWIBER HOLDINGS	0.000%	100.000%
10031	D AMICO INTL SH	0.000%	100.000%
10032	SPORTECH PLC	0.000%	100.000%
10033	TPI TRIUNFO PAR	0.000%	100.000%
10034	DAEWOO SHIPBUIL	0.000%	100.000%
10035	FUTURE WORLD FI	0.000%	100.000%
10036	TALVIVAARA MINI	0.000%	100.000%
10037	PARSVNATH DEVEL	0.000%	100.000%
10038	CHENNAI SUPER K	0.000%	100.000%
10039	ZENITH CAPITAL	0.000%	100.000%
10040	SING HOLDINGS L	0.000%	100.000%
10041	JITF INFRALOGIS	0.000%	100.000%
10042	BASLER KANTONAL	0.000%	100.000%
10043	BANCA MONTE DEI	0.000%	100.000%
10044	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10045	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10046	ORMAT TECHNOLOG	0.000%	100.000%
10047	RB ENERGY INC	0.000%	100.000%
10048	BANCO PAN SA	0.000%	100.000%
10049	ENERGIX-RENEWAB	0.000%	100.000%
10050	DEVA HLDG	0.000%	100.000%
10051	KARDEMIR KARABU	-	100.000%
10052	FERROGLOBE PLC	-	100.000%
10053	WARRANTS CONTRA	-	100.000%
10054	TOUCHSTONE EXPL	-	100.000%
10055	EGANAGOLDPFEIL	-	100.000%
10056	ALAPIS HOLDING	-	100.000%
10057	RHB CAPITAL BHD	-	100.000%
10058	LIGHTSTREAM RES	-	100.000%
10059	MINCO BASE META	-	100.000%
10060	SNS REAAL GROEP	-	100.000%
10061	PEACE MARK HLDG	-	100.000%
10062	QLT INC DOJ/SEC	-	100.000%
10063	C A DE MEDITERR	-	100.000%
10064	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10065	INTERCELL AG RI	-	100.000%
10066	BERLIAN LAJU TA	-	100.000%
10067	ANGLO IRISH BAN	-	100.000%
10068	IP GROUP PLC RT	-	100.000%
10069	CHINA LUMENA NE	-	100.000%
10070	PRIME AET & D H	-	100.000%
10071	PRIME RETIREMEN	-	100.000%
10072	AFREN PLC COMMO	-	100.000%
10073	MIN XIN HLDGS L	-	100.000%
10074	QLT INC WTS EXP	-	100.000%
10075	SCANIA AB	-	100.000%
10076	CRAFT OIL LTD	-	100.000%
10077	PESCANOVA SA	-	100.000%
10078	BCO ESPIR SANTO	-	100.000%
10079	RREEF CHINA COM	-	100.000%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
10080	HANFENG EVERGRE	-	100.000%
10081	CHINA METAL REC	-	100.000%
10082	FRASER PAPERS I	-	100.000%
10083	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10084	VIRGIN AUSTRALI	-	100.000%
10085	QLT INC CLASS A	-	100.000%
10086	CARE PROPERTY I	-	100.000%