

DFA Canada Global 70EQ-30FI Portfolio - Class F

As of April 28, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	BANK OF MONTREAL COMMON STOCK	0.733%	0.733%
2	APPLE INC	0.703%	1.435%
3	AT+T INC COMMON STOCK USD1.0	0.703%	2.138%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.667%	2.805%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.654%	3.459%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.649%	4.107%
7	SUNCOR ENERGY INC COMMON STOCK	0.563%	4.670%
8	TORONTO DOMINION BANK COMMON STOCK	0.558%	5.228%
9	ROYAL BANK OF CANADA COMMON STOCK	0.511%	5.739%
10	EXXON MOBIL CORP COMMON STOCK	0.403%	6.143%
11	BANK OF AMERICA	0.361%	6.503%
12	INTEL CORP COMMON STOCK USD.001	0.357%	6.861%
13	MANULIFE FINANCIAL CORP COMMON STOCK	0.324%	7.185%
14	CHEVRON CORP COMMON STOCK USD.75	0.322%	7.507%
15	MICROSOFT CORP COMMON STOCK USD.00000625	0.319%	7.826%
16	COMCAST CORP CLASS A COMMON STOCK USD.01	0.305%	8.131%
17	CAD - London	0.297%	8.428%
18	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.292%	8.721%
19	CISCO SYSTEMS	0.287%	9.007%
20	CANADIAN NATURAL RESOURCES COMMON STOCK	0.285%	9.292%
21	WAL-MART STORES	0.263%	9.555%
22	PFIZER INC COMMON STOCK USD.05	0.263%	9.818%
23	CITIGROUP INC COMMON STOCK USD.01	0.257%	10.075%
24	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.250%	10.325%
25	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.245%	10.570%
26	SAMSUNG ELECTRO	0.237%	10.806%
27	MAGNA INTERNATIONAL INC COMMON STOCK	0.226%	11.032%
28	TOTAL SA	0.224%	11.257%
29	NESTLE SA	0.208%	11.465%
30	NATIONAL BK CDA	0.203%	11.667%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.200%	11.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	PROCTER + GAMBLE CO/THE COMMON STOCK	0.200%	12.067%
33	TRANSCANADA CORP COMMON STOCK	0.197%	12.264%
34	UNITEDHEALTH GR	0.190%	12.454%
35	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.188%	12.642%
36	AMAZON.COM INC	0.184%	12.826%
37	SINGAPORE GOVER	0.183%	13.008%
38	UK(GOVT OF) 4.2	0.181%	13.189%
39	LANDWIRT RENTEN	0.181%	13.370%
40	ALPHABET INC CL C COMMON STOCK USD.001	0.179%	13.549%
41	ENBRIDGE INC COMMON STOCK	0.179%	13.727%
42	WALT DISNEY(HLD)	0.178%	13.905%
43	DAIMLER AG	0.178%	14.083%
44	FACEBOOK INC A COMMON STOCK USD.000006	0.175%	14.258%
45	CANADA HOUSING	0.175%	14.433%
46	ALPHABET INC CL A COMMON STOCK USD.001	0.174%	14.607%
47	US TREASURY N/B 05/25 2.125	0.171%	14.778%
48	TOYOTA MOTOR CO	0.171%	14.949%
49	CHINA CONST BK	0.170%	15.119%
50	KFW 1.375% 01FE	0.169%	15.288%
51	GENERAL MOTORS CO COMMON STOCK USD.01	0.166%	15.454%
52	MERCK & CO INC	0.164%	15.618%
53	NETWORK RAIL IN	0.163%	15.781%
54	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.162%	15.942%
55	CANADIAN NATL RAILWAY CO COMMON STOCK	0.158%	16.100%
56	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.158%	16.258%
57	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.156%	16.414%
58	LANDESKREDITBAN	0.155%	16.569%
59	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.155%	16.724%
60	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.151%	16.875%
61	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.151%	17.025%
62	BCE INC COMMON STOCK	0.149%	17.174%
63	CVS HEALTH CORP COMMON STOCK USD.01	0.146%	17.320%
64	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.146%	17.467%
65	APPLE INC SR UNSECURED 02/21 2.25	0.146%	17.612%
66	US BANCORP COMMON STOCK USD.01	0.146%	17.758%
67	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.145%	17.903%
68	CHEVRON CORP SR UNSECURED 03/20 1.961	0.144%	18.047%
69	FORD MOTOR CO COMMON STOCK USD.01	0.143%	18.190%
70	EUROPEAN INVEST	0.141%	18.331%
71	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.141%	18.471%
72	MERCK + CO. INC. COMMON STOCK USD.5	0.140%	18.611%
73	SWEDISH EXP CRE	0.138%	18.749%
74	KOMMUNINVEST I	0.137%	18.885%
75	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.136%	19.021%
76	WESTPAC BKG COR	0.136%	19.157%
77	INTL BANK FOR R	0.134%	19.291%
78	KOMMUNINVEST I	0.134%	19.425%
79	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.131%	19.556%
80	TIME WARNER INC COMMON STOCK USD.01	0.131%	19.687%
81	QUALCOMM INC COMMON STOCK USD.0001	0.130%	19.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	ALLERGAN PLC	0.130%	19.947%
83	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.129%	20.076%
84	NATL AUSTRALIA	0.128%	20.204%
85	BASF SE	0.126%	20.330%
86	ROYAL BK OF CAN	0.126%	20.456%
87	TRAVELERS COS	0.126%	20.582%
88	MORGAN STANLEY COMMON STOCK USD.01	0.125%	20.707%
89	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.125%	20.832%
90	UNION PACIFIC CORP COMMON STOCK USD2.5	0.124%	20.956%
91	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.122%	21.078%
92	UNITED KINGDOM	0.122%	21.201%
93	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.122%	21.323%
94	SIMON PROPERTY GROUP INC REIT USD.0001	0.121%	21.444%
95	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.120%	21.564%
96	PNC BANK	0.120%	21.684%
97	WASTE CONNECTIONS INC COMMON STOCK	0.118%	21.802%
98	BHP BILLITON LT	0.118%	21.920%
99	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.117%	22.037%
100	AGNICO EAGLE MINES LTD COMMON STOCK	0.117%	22.154%
101	FAIRFAX FINANCI	0.116%	22.270%
102	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.115%	22.385%
103	ORACLE CORP COMMON STOCK USD.01	0.114%	22.499%
104	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.114%	22.613%
105	EXPORT DEVELOPM	0.114%	22.727%
106	IBM CORP SR UNSECURED 01/22 2.5	0.114%	22.841%
107	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.114%	22.954%
108	SINGAPORE GOVT	0.111%	23.065%
109	NESTLE FINANCE	0.110%	23.175%
110	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.109%	23.284%
111	MEDTRONIC PLC	0.109%	23.393%
112	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.109%	23.501%
113	COCA-COLA CO	0.108%	23.609%
114	SWEDISH GOVERNMENT	0.107%	23.716%
115	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.107%	23.822%
116	BNP PARIBAS SA	0.106%	23.929%
117	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.106%	24.035%
118	TECK RESOURCES LTD CLS B COMMON STOCK	0.106%	24.140%
119	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.105%	24.245%
120	DEUTSCHE BAHN F	0.103%	24.348%
121	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.103%	24.451%
122	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.102%	24.553%
123	AGRIUM INC COMMON STOCK NPV	0.101%	24.654%
124	CENOVUS ENERGY INC COMMON STOCK	0.101%	24.756%
125	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.101%	24.857%
126	SCHLUMBERGER LTD COMMON STOCK USD.01	0.101%	24.958%
127	ANTHEM INC COMMON STOCK USD.01	0.101%	25.059%
128	ROYAL DUTCH SHE	0.101%	25.160%
129	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.101%	25.261%
130	CHEVRON CORP SR UNSECURED 06/23 3.191	0.100%	25.361%
131	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.100%	25.461%

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132	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.099%	25.560%
133	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.098%	25.658%
134	AUST & NZ BANK	0.098%	25.756%
135	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.098%	25.854%
136	MICROSOFT CORP SR UNSECURED 11/20 2	0.098%	25.951%
137	SIEMENS AG	0.096%	26.048%
138	BANCO SANTANDER	0.096%	26.144%
139	CONOCOPHILLIPS COMMON STOCK USD.01	0.095%	26.239%
140	EUROPEAN INVEST	0.095%	26.334%
141	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.095%	26.429%
142	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.095%	26.524%
143	INDUSTRIAL & CO	0.095%	26.618%
144	HOME DEPOT INC COMMON STOCK USD.05	0.094%	26.712%
145	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.093%	26.805%
146	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.093%	26.898%
147	ACE LTD	0.093%	26.992%
148	FINLAND GOVT IN	0.093%	27.085%
149	CANADIAN TIRE C	0.093%	27.178%
150	GOLDCORP INC COMMON STOCK	0.093%	27.270%
151	ORACLE CORP SR UNSECURED 09/21 1.9	0.091%	27.362%
152	INDUSTRIAL ALLI	0.091%	27.452%
153	AMGEN INC COMMON STOCK USD.0001	0.090%	27.543%
154	CSX CORP	0.090%	27.633%
155	FORTIS INC COMMON STOCK	0.089%	27.722%
156	AETNA INC COMMON STOCK USD.01	0.089%	27.812%
157	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.088%	27.900%
158	FEDEX CORPORATI	0.088%	27.988%
159	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.088%	28.076%
160	DEUTSCHE TELEKO	0.088%	28.164%
161	VOLKSWAGEN AG	0.088%	28.252%
162	IBM CORP SR UNSECURED 02/21 2.25	0.087%	28.339%
163	UNIBAIL-RODAMCO	0.087%	28.426%
164	ENCANA CORP COMMON STOCK	0.087%	28.512%
165	SINGAPORE GOVT	0.086%	28.598%
166	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.086%	28.684%
167	CRESCENT POINT ENERGY CORP COMMON STOCK	0.085%	28.769%
168	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.085%	28.854%
169	BAYERISCHE MOTO	0.085%	28.939%
170	DELTA AIRLINES	0.085%	29.024%
171	ABBOTT LABORATORIES COMMON STOCK	0.085%	29.108%
172	SHAW COMMUNICATIONS INC B COMMON STOCK	0.084%	29.192%
173	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.083%	29.275%
174	ABB LTD	0.083%	29.358%
175	TRANSPORT FOR L	0.083%	29.441%
176	ROYAL DUTCH SH-	0.083%	29.524%
177	BP PLC SPONS ADR ADR	0.083%	29.606%
178	VALERO ENERGY C	0.083%	29.689%
179	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.083%	29.772%
180	FRENCH REP GOVT	0.083%	29.854%
181	KINROSS GOLD CORP COMMON STOCK	0.082%	29.937%

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182	CAPITAL ONE FIN	0.082%	30.018%
183	PEPSICO INC COMMON STOCK USD.017	0.081%	30.100%
184	LUNDIN MINING C	0.081%	30.180%
185	SNC-LAVALIN GRO	0.081%	30.261%
186	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.080%	30.341%
187	MICRON TECHNOLO	0.080%	30.421%
188	BK NEDERLANDSE	0.080%	30.501%
189	VODAFONE GROUP	0.079%	30.580%
190	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.079%	30.658%
191	WESTPAC BANK CO	0.079%	30.737%
192	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.079%	30.816%
193	BLACKBERRY LTD COMMON STOCK	0.078%	30.894%
194	SNCF RESEAU 3.1	0.078%	30.972%
195	WEST FRASER TIM	0.078%	31.049%
196	NOVARTIS AG	0.077%	31.126%
197	NATL AUSTRALIA	0.076%	31.202%
198	HITACHI	0.075%	31.278%
199	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.075%	31.353%
200	DANAHER CORP COMMON STOCK USD.01	0.075%	31.428%
201	FIRST QUANTUM M	0.075%	31.503%
202	EQUINIX INC REIT USD.001	0.075%	31.577%
203	ROCHE HOLDING A	0.074%	31.651%
204	AGENCE FRANC DE	0.073%	31.724%
205	NORFOLK STHN CO	0.073%	31.797%
206	TELUS CORPORATI	0.072%	31.869%
207	BP PLC	0.072%	31.941%
208	PFIZER INC	0.072%	32.013%
209	GLENCORE XSTRA	0.072%	32.085%
210	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.072%	32.157%
211	MARATHON PETROLEUM CORP COMMON STOCK	0.072%	32.229%
212	CATERPILLAR INC COMMON STOCK USD1.0	0.071%	32.300%
213	BB+T CORP COMMON STOCK USD5.0	0.071%	32.372%
214	FINNING INTL LT	0.071%	32.443%
215	PUBLIC STORAGE	0.071%	32.514%
216	ORANGE SA	0.071%	32.585%
217	METLIFE INC COMMON STOCK USD.01	0.070%	32.655%
218	ALTRIA GROUP INC COMMON STOCK USD.333	0.070%	32.725%
219	APPLE INC SR UNSECURED 05/23 2.4	0.070%	32.795%
220	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.069%	32.864%
221	ONTARIO(PROV OF	0.069%	32.933%
222	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.068%	33.001%
223	AFLAC INC COMMON STOCK USD.1	0.068%	33.069%
224	PROLOGIS INC REIT USD.01	0.068%	33.137%
225	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.068%	33.205%
226	BLACKROCK INC COMMON STOCK USD.01	0.068%	33.273%
227	JOHNSON CONTROL	0.067%	33.340%
228	LANDESKREDITBAN	0.067%	33.407%
229	TENCENT HLDGS L	0.067%	33.474%
230	INTL BUSINESS M	0.067%	33.540%
231	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.066%	33.607%

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232	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.066%	33.673%
233	CAMECO CORP COMMON STOCK	0.066%	33.739%
234	NEWBELCO SA/NV	0.066%	33.805%
235	ALTAGAS LTD	0.065%	33.870%
236	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.065%	33.934%
237	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.065%	33.999%
238	SOC GENERALE	0.064%	34.064%
239	CK HUTCHINSON H	0.064%	34.128%
240	TOURMALINE OIL	0.064%	34.192%
241	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.064%	34.255%
242	PAN AMERICAN SILVER CORP COMMON STOCK	0.063%	34.318%
243	AVALONBAY COMMUNITIES INC REIT USD.01	0.062%	34.380%
244	RIO TINTO PLC SPON ADR ADR	0.061%	34.441%
245	ARC RESOURCES L	0.061%	34.502%
246	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.061%	34.563%
247	HONDA MOTOR CO	0.061%	34.624%
248	SHELL INTL.FIN.	0.061%	34.685%
249	EUROFIMA 1.75%	0.060%	34.745%
250	APPLE INC SR UNSECURED 05/20 2	0.060%	34.805%
251	NORDRH-WESTFALE	0.060%	34.866%
252	GEORGE WESTON L	0.060%	34.926%
253	EMPIRE CO LTD N	0.060%	34.986%
254	NISSAN MOTOR CO	0.060%	35.046%
255	CHINA NATIONAL	0.060%	35.106%
256	WELLTOWER INC REIT USD1.0	0.060%	35.165%
257	TEXAS INSTRUMEN	0.060%	35.225%
258	KOMMUNALBANKEN	0.060%	35.285%
259	THOMSON REUTERS CORP COMMON STOCK	0.060%	35.345%
260	BAYER AG	0.060%	35.404%
261	KINDER MORGAN INC COMMON STOCK USD.01	0.060%	35.464%
262	AGENCE FRANCAIS	0.060%	35.523%
263	BANK OF MONTREA	0.059%	35.583%
264	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.059%	35.642%
265	NOVARTIS AG SPONSORED ADR ADR	0.059%	35.701%
266	YAHOO INC	0.059%	35.760%
267	MCDONALD S CORP COMMON STOCK USD.01	0.059%	35.819%
268	EATON CORP PLC	0.059%	35.878%
269	3M CO COMMON STOCK USD.01	0.058%	35.936%
270	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.058%	35.995%
271	ELEMENT FINANCI	0.058%	36.053%
272	MICHELIN(CGDE)	0.058%	36.111%
273	VERESEN INC.	0.058%	36.169%
274	SOUTHWEST AIRLI	0.058%	36.227%
275	STATE STREET CORP COMMON STOCK USD1.0	0.058%	36.285%
276	CORNING INC COMMON STOCK USD.5	0.058%	36.343%
277	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.058%	36.400%
278	EUROPEAN INVEST	0.058%	36.458%
279	SILVER WHEATON CORP COMMON STOCK	0.057%	36.515%
280	SUNTRUST BANKS	0.057%	36.573%
281	BANK OF CHINA L	0.057%	36.630%

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282	WESTERN DIGITAL	0.057%	36.688%
283	LOBLAW COS LTD	0.057%	36.745%
284	BROADCOM LTD	0.057%	36.802%
285	BCO BILBAO VIZC	0.057%	36.859%
286	BEST BUY CO INC	0.057%	36.916%
287	CAE INC COMMON STOCK	0.057%	36.972%
288	ENBRIDGE	0.056%	37.029%
289	PHILLIPS 66 COMMON STOCK	0.056%	37.085%
290	HON HAI PRECISI	0.056%	37.141%
291	TFI INTERNATION	0.056%	37.197%
292	EQUITY RESIDENT	0.056%	37.253%
293	ALLSTATE CORP COMMON STOCK USD.01	0.056%	37.309%
294	ZURICH FIN SVS	0.056%	37.365%
295	STATOIL ASA COMPANY GUAR 11/19 2.25	0.056%	37.420%
296	WOODSIDE PETROL	0.055%	37.476%
297	SUMITOMO MITSUI	0.055%	37.531%
298	MASTERCARD INC A COMMON STOCK USD.0001	0.055%	37.587%
299	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.055%	37.642%
300	LLOYDS BANKING	0.055%	37.697%
301	AIA GROUP LTD	0.055%	37.752%
302	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.055%	37.807%
303	GILDAN ACTIVEWEAR INC COMMON STOCK	0.055%	37.862%
304	B2GOLD CORP COM	0.055%	37.917%
305	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.054%	37.971%
306	CMNWLTH BK OF A	0.054%	38.025%
307	METHANEX CORP COMMON STOCK	0.054%	38.080%
308	BOEING CO/THE COMMON STOCK USD5.0	0.054%	38.133%
309	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.054%	38.187%
310	ABBVIE INC COMMON STOCK USD.01	0.054%	38.241%
311	MITSUBISHI UFJ	0.053%	38.294%
312	NOVARTIS CAP CO	0.053%	38.347%
313	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.053%	38.401%
314	ASSIC GENERALI	0.053%	38.454%
315	IMPERIAL OIL LTD COMMON STOCK	0.053%	38.507%
316	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.053%	38.560%
317	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.053%	38.612%
318	T MOBILE US INC COMMON STOCK USD.0001	0.052%	38.665%
319	VENTAS INC-REIT	0.052%	38.717%
320	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.052%	38.769%
321	ENI S.P.A.	0.052%	38.821%
322	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.052%	38.873%
323	CHINA MOBILE LT	0.052%	38.925%
324	DISCOVER FINL S	0.052%	38.976%
325	ELDORADO GOLD CORP COMMON STOCK	0.052%	39.028%
326	TEMASEK FINL I	0.052%	39.080%
327	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.051%	39.131%
328	LINAMAR CORP	0.051%	39.182%
329	CCL INDS INC CL	0.051%	39.233%
330	WSP GLOBAL INC	0.051%	39.283%
331	FRANCE GOVERNME	0.050%	39.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.050%	39.384%
333	CANADIAN WESTER	0.050%	39.435%
334	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.050%	39.485%
335	KONINKLIJKE AHO	0.050%	39.535%
336	WHITECAP RESOUR	0.050%	39.585%
337	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.050%	39.635%
338	CANADIAN (GOVT	0.050%	39.685%
339	ALIMENTATION CO	0.050%	39.735%
340	APPLE INC SR UNSECURED 02/22 2.5	0.050%	39.784%
341	TOYOTA MOTOR CO	0.050%	39.834%
342	CME GROUP INC COMMON STOCK USD.01	0.050%	39.884%
343	BARRICK GOLD CORP COMMON STOCK	0.049%	39.933%
344	SWEDEN GOVERNME	0.049%	39.982%
345	OCEANAGOLD CORP	0.049%	40.032%
346	ALAMOS GOLD INC CLASS A COMMON STOCK	0.049%	40.081%
347	COSTCO WHOLESA	0.049%	40.130%
348	UPM-KYMMENE OYJ	0.049%	40.179%
349	CENTURYLINK INC COMMON STOCK USD1.0	0.049%	40.228%
350	TOTAL CAPITAL I	0.049%	40.276%
351	INGERSOLL-RAND	0.049%	40.325%
352	IBERDROLA SA	0.049%	40.373%
353	FIAT CHRYSLER A	0.048%	40.422%
354	CELGENE CORP	0.048%	40.470%
355	TAIWAN SEMI-ADR	0.048%	40.519%
356	SYNGENTA AG	0.048%	40.567%
357	BK OF NOVA SCOT	0.048%	40.615%
358	WESTJET AIRLINE	0.048%	40.662%
359	ENGIE	0.048%	40.710%
360	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.047%	40.757%
361	LVMH MOET HENNE	0.047%	40.804%
362	ITAU UNIBANCO S	0.047%	40.852%
363	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.047%	40.899%
364	MAPLE LEAF FOOD	0.047%	40.946%
365	CARNIVAL CORP COMMON STOCK USD.01	0.047%	40.992%
366	MGM MIRAGE INC	0.047%	41.039%
367	ASTRAZENECA PLC SPONS ADR ADR	0.047%	41.085%
368	SHELL INTL.FIN.	0.047%	41.132%
369	MIZUHO FINANCIA	0.047%	41.179%
370	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.047%	41.225%
371	HUSKY ENERGY IN	0.046%	41.271%
372	IAMGOLD CORP COMMON STOCK	0.046%	41.318%
373	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.046%	41.364%
374	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.046%	41.410%
375	BOSTON PROPERTIES INC REIT USD.01	0.046%	41.456%
376	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.046%	41.502%
377	PING AN INSURAN	0.046%	41.547%
378	CGI GROUP INC CLASS A COMMON STOCK	0.045%	41.593%
379	SONY CORP	0.045%	41.638%
380	AXA	0.045%	41.684%
381	ALBERTA PROV	0.045%	41.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	NVIDIA CORP	0.045%	41.774%
383	ROYAL BANK OF C	0.045%	41.819%
384	ALLIANZ SE SPON ADR ADR	0.045%	41.865%
385	MICROSOFT CORP	0.045%	41.910%
386	WHIRLPOOL CORP	0.045%	41.955%
387	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.045%	42.000%
388	RIOCAN REAL EST	0.045%	42.044%
389	SVENSKA HANDELS	0.045%	42.089%
390	TYSON FOODS INC	0.044%	42.133%
391	LAURENTIAN BANK	0.044%	42.178%
392	ORACLE CORP SR UNSECURED 07/21 2.8	0.044%	42.222%
393	PEUGEOT SA	0.044%	42.266%
394	DIGITAL REALTY	0.044%	42.310%
395	AKZO NOBEL NV	0.044%	42.354%
396	UBS GROUP	0.044%	42.398%
397	DOLLAR TREE INC	0.044%	42.442%
398	HARTFORD FINANC	0.044%	42.486%
399	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.044%	42.530%
400	TARGET CORPORAT	0.044%	42.573%
401	FRENCH REPUBLIC	0.044%	42.617%
402	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.044%	42.660%
403	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.043%	42.704%
404	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.043%	42.747%
405	TMX GROUP LTD	0.043%	42.791%
406	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.043%	42.834%
407	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.043%	42.878%
408	ARCHER DANIELS	0.043%	42.921%
409	STARBUCKS CORP	0.043%	42.964%
410	GILEAD SCIENCES	0.043%	43.007%
411	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.043%	43.050%
412	INTACT FINANCIA	0.043%	43.093%
413	CELESTICA INC COMMON STOCK NPV	0.043%	43.136%
414	NIKE INC CL B COMMON STOCK USD1.0	0.043%	43.179%
415	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.043%	43.222%
416	COOPERATIEVE RA	0.043%	43.264%
417	H&R REIT UNITS	0.043%	43.307%
418	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.043%	43.350%
419	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.043%	43.392%
420	TE CONNECTIVITY	0.043%	43.435%
421	ING GROEP NV	0.043%	43.477%
422	SOFTBANK CORP	0.043%	43.520%
423	NORDEA AB	0.042%	43.562%
424	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.042%	43.605%
425	OPEN TEXT CORPO	0.042%	43.647%
426	DOLLARAMA INC	0.042%	43.689%
427	COMPAGNIE DE SA	0.042%	43.731%
428	GREAT WEST LIFE	0.042%	43.773%
429	M + T BANK CORP COMMON STOCK USD.5	0.042%	43.815%
430	ALLIANZ AG	0.042%	43.856%
431	GEN DYNAMICS CO	0.042%	43.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	GOODYEAR TIRE &	0.041%	43.939%
433	CIE FINANCIERE	0.041%	43.981%
434	FIFTH THIRD BAN	0.041%	44.022%
435	ESSEX PROP TRUS	0.041%	44.063%
436	DEXIA CREDIT LO	0.041%	44.104%
437	LINK R/EST INVE	0.041%	44.145%
438	MITSUBISHI CHEM	0.041%	44.186%
439	EBAY INC	0.041%	44.227%
440	TESORO CORP	0.041%	44.267%
441	RIO TINTO	0.041%	44.308%
442	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.041%	44.348%
443	TAHOE RESOURCES INC COMMON STOCK	0.040%	44.389%
444	SANOFI-AVENTIS	0.040%	44.429%
445	SAPUTO GROUP IN	0.040%	44.470%
446	CRH	0.040%	44.510%
447	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.040%	44.550%
448	CHINA MOBILE	0.040%	44.590%
449	QUEST DIAGNOSTI	0.040%	44.630%
450	VORNADO REALTY TRUST REIT USD.04	0.040%	44.670%
451	AMAYA INC COMMON STOCK	0.040%	44.710%
452	ROYAL BANK OF C	0.040%	44.749%
453	MOLSONCOORS-B-U	0.040%	44.789%
454	ROLLS-ROYCE GRO	0.039%	44.828%
455	DETOUR GOLD COR	0.039%	44.867%
456	BHP BILLITON PL	0.039%	44.907%
457	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.039%	44.946%
458	YAMANA GOLD INC COMMON STOCK	0.039%	44.985%
459	RAYTHEON COMPANY COMMON STOCK USD.01	0.039%	45.024%
460	DEUTSCHE BANK A	0.039%	45.063%
461	CI FINANCIAL CO	0.039%	45.102%
462	COTT CORP	0.039%	45.141%
463	LAM RESEARCH CORP COMMON STOCK USD.001	0.039%	45.179%
464	VIACOM INC CLASS B COMMON STOCK USD.001	0.038%	45.218%
465	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.038%	45.256%
466	DIAGEO PLC ADR	0.038%	45.294%
467	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.038%	45.332%
468	VOLVO AB	0.038%	45.370%
469	SCENTRE GROUP	0.038%	45.408%
470	LAFARGEHOLCIM L	0.038%	45.446%
471	LEAR CORP	0.038%	45.484%
472	EASTMAN CHEMICA	0.038%	45.522%
473	STANTEC INC COMMON STOCK	0.038%	45.560%
474	VINCI SA	0.038%	45.597%
475	HCP INC.	0.038%	45.635%
476	METRO INC	0.037%	45.672%
477	PROGRESSIVE CORP COMMON STOCK USD1.0	0.037%	45.710%
478	MACQUARIE GP LT	0.037%	45.747%
479	ACCENTURE PLC A	0.037%	45.784%
480	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.037%	45.822%
481	REALTY INCOME C	0.037%	45.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	BIOGEN IDEC INC	0.037%	45.896%
483	PEYTO EXPLORATI	0.037%	45.933%
484	DAVITA INC COMMON STOCK USD.001	0.037%	45.970%
485	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.037%	46.007%
486	TAIWAN SEMICOND	0.037%	46.044%
487	ORIX CORP	0.037%	46.081%
488	TELEFONICA SA	0.037%	46.117%
489	NOVO-NORDISK AS	0.037%	46.154%
490	TRANSALTA CORP COMMON STOCK	0.037%	46.191%
491	NEWMONT MINING CORP COMMON STOCK USD1.6	0.037%	46.227%
492	CONSTELLATION S	0.037%	46.264%
493	ONTARIO(PROV OF	0.036%	46.300%
494	STATOIL ASA	0.036%	46.336%
495	UTD PARCEL SERV	0.036%	46.373%
496	SCHWAB(CHARLES)	0.036%	46.409%
497	SCOTTISH AND SO	0.036%	46.445%
498	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.036%	46.481%
499	COGECO COMMUNIC	0.036%	46.517%
500	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.036%	46.552%
501	HYNIX SEMICONDU	0.036%	46.588%
502	GAP INC	0.036%	46.624%
503	CNOOC LTD	0.035%	46.659%
504	WHOLE FOODS MAR	0.035%	46.694%
505	LOCKHEED MARTIN	0.035%	46.730%
506	BRIDGESTONE COR	0.035%	46.765%
507	INTER PIPELINE	0.035%	46.800%
508	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.035%	46.835%
509	INTESA SANPAOLO	0.035%	46.870%
510	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.035%	46.905%
511	BUNGE LTD COMMON STOCK USD.01	0.035%	46.940%
512	ELI LILLY + CO COMMON STOCK	0.035%	46.974%
513	CA INC COMMON STOCK USD.1	0.035%	47.009%
514	LOWE'S COS INC	0.035%	47.044%
515	ALGONQUIN POWER	0.035%	47.078%
516	E.ON SE	0.035%	47.113%
517	ASAHI KASEI COR	0.035%	47.147%
518	BANK NEDERLANDS	0.034%	47.182%
519	mitsubishi UFJ FINL SPON ADR ADR	0.034%	47.216%
520	PANASONIC CORP	0.034%	47.250%
521	NUCOR CORP	0.034%	47.285%
522	EOG RESOURCES	0.034%	47.319%
523	CANADIAN APARTM	0.034%	47.353%
524	RWE AG (NEU)	0.034%	47.387%
525	mitsubishi CORP	0.034%	47.421%
526	HOST HOTELS &	0.034%	47.455%
527	GIBSON ENERGY I	0.034%	47.489%
528	HUDBAY MINERALS INC COMMON STOCK NPV	0.034%	47.523%
529	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.034%	47.556%
530	PACCAR INC	0.034%	47.590%
531	NEW GOLD INC COMMON STOCK	0.034%	47.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	IVANHOE MINES L	0.034%	47.657%
533	IGM FINANCIAL I	0.033%	47.691%
534	ANADARKO PETROL	0.033%	47.724%
535	TOROMONT INDS L	0.033%	47.757%
536	SOLVAY	0.033%	47.791%
537	MID AMERICA APARTMENT COMM REIT USD.01	0.033%	47.824%
538	MTN GROUP LTD	0.033%	47.857%
539	MINITUBISHI HVY	0.033%	47.890%
540	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	47.923%
541	ENERFLEX LTD	0.033%	47.956%
542	SASOL	0.033%	47.989%
543	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.033%	48.022%
544	GLAXOSMITHKLINE PLC SPON ADR ADR	0.033%	48.055%
545	STANDARD BANK G	0.033%	48.087%
546	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.033%	48.120%
547	KEYERA CORP	0.033%	48.152%
548	INVESCO LTD COMMON STOCK USD.2	0.032%	48.185%
549	REPUBLIC SERVIC	0.032%	48.217%
550	PAYPAL HOLDINGS INC COMMON STOCK	0.032%	48.250%
551	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.032%	48.282%
552	SIKA FINANZ AG	0.032%	48.314%
553	BARCLAYS ADR-EA	0.032%	48.346%
554	HYUNDAI MOTOR C	0.032%	48.378%
555	NORWEGIAN CRUIS	0.032%	48.410%
556	SEVEN GENERATIO	0.032%	48.442%
557	SUPERIOR PLUS C	0.032%	48.474%
558	GENWORTH MI CAN	0.032%	48.505%
559	TEXTRON INC COMMON STOCK USD.125	0.032%	48.537%
560	STATOIL ASA COMPANY GUAR 01/24 2.65	0.032%	48.568%
561	WOLTERS KLUWERS	0.032%	48.600%
562	MACY S INC COMMON STOCK USD.01	0.031%	48.631%
563	NORTHERN TRUST	0.031%	48.663%
564	UNILEVER NV	0.031%	48.694%
565	HOUSING DEVEL F	0.031%	48.726%
566	AIR CANADA	0.031%	48.757%
567	LINDE AG	0.031%	48.788%
568	DOVER CORP	0.031%	48.819%
569	RESTAURANT BRANDS INTERN COMMON STOCK	0.031%	48.851%
570	VERMILION ENERGY INC COMMON STOCK	0.031%	48.881%
571	PRUDENTIAL ADR	0.031%	48.912%
572	RENAULT	0.031%	48.943%
573	HUMANA INC	0.031%	48.974%
574	DSV A/S	0.031%	49.005%
575	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.031%	49.036%
576	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.031%	49.066%
577	TOTAL CAPITAL I	0.031%	49.097%
578	MINITUBISHI ELEC	0.031%	49.128%
579	DBS GROUP HLDGS	0.031%	49.159%
580	BAXTER INTL INC	0.031%	49.189%
581	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.031%	49.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.031%	49.251%
583	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.031%	49.281%
584	ONTARIO(PROV OF	0.031%	49.312%
585	WESTPAC BKG COR	0.031%	49.342%
586	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.031%	49.373%
587	PROV OF SASK CA	0.030%	49.403%
588	RELIANCE INDS	0.030%	49.434%
589	TRANSCONTINENTA	0.030%	49.464%
590	SHIN-ETSU CHEM	0.030%	49.495%
591	DOMINION DIAMOND CORP COMMON STOCK	0.030%	49.525%
592	KEYCORP	0.030%	49.555%
593	APPLIED MATERIALS INC COMMON STOCK USD.01	0.030%	49.586%
594	ALLY FINANCIAL INC COMMON STOCK USD.1	0.030%	49.616%
595	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.030%	49.646%
596	WESTROCK CO COMMON STOCK	0.030%	49.677%
597	TARGET CORP SR UNSECURED 01/22 2.9	0.030%	49.707%
598	WESTFIELD CORP	0.030%	49.737%
599	KDDI CORP	0.030%	49.767%
600	STANDARD CHARTE	0.030%	49.797%
601	UNIVERSAL HLTH	0.030%	49.827%
602	BRITISH AMERICAN TOB SP ADR ADR	0.030%	49.857%
603	PERSIMMON PLC	0.030%	49.887%
604	JM SMUCKER CO/THE COMMON STOCK	0.030%	49.917%
605	EMERA INC.	0.030%	49.947%
606	INTL BUSINESS M	0.030%	49.977%
607	INTERFOR CORP	0.030%	50.007%
608	TESCO PLC	0.030%	50.037%
609	LEGAL & GENERAL	0.030%	50.067%
610	CHINA PETROLEUM	0.030%	50.097%
611	SCHNEIDER SA	0.030%	50.126%
612	CANON INC	0.030%	50.156%
613	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.030%	50.185%
614	CANFOR CORPORAT	0.030%	50.215%
615	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.030%	50.244%
616	WILLIS TOWERS W	0.029%	50.274%
617	MAZDA MOTOR COR	0.029%	50.303%
618	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.029%	50.333%
619	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.029%	50.362%
620	ZIMMER HLDGS IN	0.029%	50.392%
621	SILVER STANDARD RESOURCES COMMON STOCK	0.029%	50.421%
622	AIR LIQUIDE(L')	0.029%	50.450%
623	MUNCHENER RUCKV	0.029%	50.479%
624	GGP INC REIT USD.01	0.029%	50.508%
625	ALBEMARLE CORP	0.029%	50.537%
626	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.029%	50.566%
627	MARSH & MCLENNA	0.029%	50.595%
628	LAND SECURITIES	0.029%	50.623%
629	KOHL'S CORPORATI	0.029%	50.652%
630	Cineplex Inc.	0.029%	50.680%
631	BOLIDEN AB	0.028%	50.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.028%	50.737%
633	SVENSKA CELLULO	0.028%	50.766%
634	BPCE SA COMPANY GUAR 04/24 4	0.028%	50.794%
635	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.028%	50.822%
636	MACDONALD DETTW	0.028%	50.851%
637	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.028%	50.879%
638	GLAXOSMITHKLINE	0.028%	50.907%
639	KOMATSU	0.028%	50.935%
640	COCA-COLA CO/TH	0.028%	50.963%
641	REPSOL SA	0.028%	50.991%
642	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.028%	51.019%
643	Banco Sabadell	0.028%	51.047%
644	PTT PUBLIC COMP	0.028%	51.075%
645	WM MORRISON SUP	0.028%	51.102%
646	PRECISION DRILLING CORP COMMON STOCK	0.028%	51.130%
647	SWISS RE AG	0.028%	51.158%
648	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.027%	51.185%
649	3I GROUP PLC	0.027%	51.213%
650	SL GREEN REALTY	0.027%	51.240%
651	STORA ENSO OYJ	0.027%	51.268%
652	ARKEMA	0.027%	51.295%
653	FIRSTSERVICE CORP COMMON STOCK	0.027%	51.322%
654	ING GROEP NV	0.027%	51.350%
655	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.027%	51.377%
656	TEGNA INC COMMON STOCK USD1.0	0.027%	51.404%
657	CARREFOUR SA	0.027%	51.431%
658	DR HORTON INC COMMON STOCK USD.01	0.027%	51.458%
659	AVIVA PLC	0.027%	51.485%
660	CANADA HOUSING	0.027%	51.512%
661	CENTERRA GOLD INC COMMON STOCK	0.027%	51.539%
662	FUJITSU	0.027%	51.566%
663	MTU AERO ENGINE	0.027%	51.594%
664	HUNTINGTON BANC	0.027%	51.620%
665	BANCO SANTANDER SA SPON ADR ADR	0.027%	51.647%
666	UTD THERAPEUTIC	0.027%	51.674%
667	JABIL CIRCUIT I	0.027%	51.701%
668	LLOYDS BANKING	0.027%	51.728%
669	FNF GROUP TRACKING STK USD.0001	0.027%	51.755%
670	ENERCARE INC	0.027%	51.781%
671	NORTHLAND POWER	0.027%	51.808%
672	ATOS ORIGIN SA	0.027%	51.835%
673	BM&F BOVESPA SA	0.027%	51.862%
674	NIPPON STEEL CO	0.027%	51.888%
675	HESS CORPORATIO	0.027%	51.915%
676	GRAN TIERRA ENE	0.027%	51.942%
677	NETEASE INC ADR ADR USD.0001	0.027%	51.968%
678	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.027%	51.995%
679	DAI-ICHI LIFE	0.027%	52.022%
680	AMP LIMITED	0.027%	52.048%
681	IMPERIAL TOBACC	0.027%	52.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	FRANCO NEVADA CORP COMMON STOCK	0.027%	52.102%
683	STRYKER CORP	0.027%	52.128%
684	PHILIPS ELECTRO	0.026%	52.155%
685	SAINSBURY (J) P	0.026%	52.181%
686	NTT DOCOMO INC	0.026%	52.207%
687	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	52.234%
688	SMITHS GROUP	0.026%	52.260%
689	VIVENDI SA	0.026%	52.287%
690	DEERE + CO COMMON STOCK USD1.0	0.026%	52.313%
691	ASSURED GUARANT	0.026%	52.339%
692	AMETEK INC COMMON STOCK USD.01	0.026%	52.366%
693	MYLAN INC/PA	0.026%	52.392%
694	DH CORP	0.026%	52.418%
695	VODAFONE GROUP PLC SP ADR ADR	0.026%	52.445%
696	SUN HUNG KAI PR	0.026%	52.471%
697	PAREX RESOURCES	0.026%	52.497%
698	DUFREY AG-REG	0.026%	52.523%
699	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.026%	52.550%
700	CHEVRON CORP SR UNSECURED 11/20 2.419	0.026%	52.576%
701	STMICROELECTRON	0.026%	52.602%
702	LG Electronics	0.026%	52.628%
703	FLEXTRONICS INT	0.026%	52.654%
704	ANGLO AMERICAN	0.026%	52.680%
705	COMCAST CORP COMPANY GUAR 08/25 3.375	0.026%	52.706%
706	RESONA HOLDINGS	0.026%	52.732%
707	UDR INC REIT USD.01	0.026%	52.758%
708	JUNIPER NETWORK	0.026%	52.784%
709	AEON CO., LTD	0.026%	52.810%
710	DUKE REALTY CORP REIT USD.01	0.026%	52.836%
711	RITCHIE BROS. A	0.026%	52.862%
712	HSBC HOLDINGS P	0.026%	52.888%
713	BORGWARNER INC COMMON STOCK USD.01	0.026%	52.914%
714	PRAXAIR STK	0.026%	52.940%
715	RUSSEL METALS I	0.026%	52.966%
716	BAE SYSTEMS	0.026%	52.992%
717	ARAMARK COMMON STOCK USD.01	0.026%	53.018%
718	UNUM GROUP	0.026%	53.044%
719	ADIDAS AG	0.026%	53.069%
720	GOODMAN GROUP	0.026%	53.095%
721	POST HOLDINGS INC COMMON STOCK USD.01	0.026%	53.121%
722	SPRINT CORP COMMON STOCK USD.01	0.026%	53.147%
723	ABBVIE INC SR UNSECURED 11/22 2.9	0.026%	53.172%
724	BECTON DICKINSON	0.026%	53.198%
725	SUMITOMO CHEMIC	0.026%	53.224%
726	CREDIT SUISSE G	0.026%	53.249%
727	ASSTEAD GROUP	0.026%	53.275%
728	OVERSEA-CHINESE	0.026%	53.301%
729	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.026%	53.326%
730	LOEWS CORP COMMON STOCK USD.01	0.026%	53.352%
731	UNICREDIT SPA	0.026%	53.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	TOTAL SA SPON ADR ADR	0.026%	53.403%
733	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.026%	53.428%
734	CORUS ENTERTAIN	0.026%	53.454%
735	FORTESCUE METAL	0.025%	53.479%
736	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.025%	53.505%
737	MICROSOFT CORP	0.025%	53.530%
738	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	53.556%
739	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.025%	53.581%
740	LENNAR CORP CL	0.025%	53.607%
741	LANXESS	0.025%	53.632%
742	SUMITOMO ELEC I	0.025%	53.657%
743	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.025%	53.682%
744	GENUINE PARTS C	0.025%	53.707%
745	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.025%	53.733%
746	SAMPO OYJ	0.025%	53.758%
747	CHINA EVERGRAND	0.025%	53.783%
748	TJX COS INC	0.025%	53.808%
749	TEVA PHARMACEUTICAL SP ADR ADR	0.025%	53.833%
750	XPO LOGISTICS INC COMMON STOCK USD.001	0.025%	53.858%
751	NETAPP INC.	0.025%	53.883%
752	DOMINION RES(VI	0.025%	53.908%
753	DUKE ENERGY CORP COMMON STOCK USD.001	0.025%	53.933%
754	POLSKI KON NAF	0.025%	53.959%
755	AGCO CORP	0.025%	53.984%
756	MITSUMI & CO	0.025%	54.008%
757	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.025%	54.033%
758	CENTENE CORP COMMON STOCK USD.001	0.025%	54.058%
759	REXEL PROMESSES	0.025%	54.083%
760	MCKESSON CORP.	0.025%	54.108%
761	CANADIAN REAL E	0.025%	54.133%
762	SMART REAL ESTA	0.025%	54.158%
763	LINCOLN NATL CO	0.025%	54.182%
764	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.025%	54.207%
765	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.025%	54.232%
766	LIBERTY BROADBAND C COMMON STOCK USD.01	0.025%	54.257%
767	BLUESCOPE STEEL	0.025%	54.281%
768	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	54.306%
769	FOOT LOCKER INC COMMON STOCK USD.01	0.025%	54.331%
770	OWENS CORNING COMMON STOCK USD.001	0.025%	54.355%
771	SWATCH GROUP	0.025%	54.380%
772	ENEL S.p.A.	0.025%	54.405%
773	LKQ CORP COMMON STOCK USD.01	0.025%	54.429%
774	MULLEN GROUP LT	0.025%	54.454%
775	FRESENIUS SE &	0.025%	54.478%
776	TELEPERFORMANCE	0.025%	54.503%
777	NOBLE ENERGY IN	0.025%	54.527%
778	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.024%	54.552%
779	ENDEAVOUR MININ	0.024%	54.576%
780	WESFARMERS LTD	0.024%	54.601%
781	CARMAX INC COMMON STOCK USD.5	0.024%	54.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	VALEO SA	0.024%	54.650%
783	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	54.674%
784	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.024%	54.698%
785	MELROSEIndustr	0.024%	54.723%
786	ADECCO SA	0.024%	54.747%
787	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.024%	54.771%
788	NEW FLYER COMMO	0.024%	54.795%
789	INGREDION INC COMMON STOCK USD.01	0.024%	54.820%
790	LYONDELLBASELL	0.024%	54.844%
791	VALE RIO DOCE(C	0.024%	54.868%
792	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.024%	54.892%
793	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.024%	54.916%
794	REGENCY CENTERS CORP REIT USD.01	0.024%	54.940%
795	GKN PLC	0.024%	54.964%
796	TAYLOR WIMPEY	0.024%	54.988%
797	SHIRE PLC	0.024%	55.011%
798	CBRE GROUP INC A COMMON STOCK USD.01	0.024%	55.035%
799	NASDAQ INC COMMON STOCK USD.01	0.024%	55.059%
800	TOYOTA TSUSHO C	0.024%	55.083%
801	COTY INC CL A COMMON STOCK USD.01	0.024%	55.107%
802	AGILENT TECHNOL	0.024%	55.130%
803	COUNTRY GARDEN	0.024%	55.154%
804	TIFFANY & CO	0.024%	55.178%
805	PETROBRAS PREFE	0.024%	55.201%
806	CLARIANT AG	0.024%	55.225%
807	HENRY SCHEIN CO	0.024%	55.249%
808	EXTRA SPACE STO	0.024%	55.272%
809	HARRIS CORP	0.024%	55.296%
810	TOTAL CAPITAL I	0.024%	55.320%
811	APPLE INC SR UNSECURED 02/27 3.35	0.024%	55.343%
812	PRETIUM RESOURC	0.024%	55.367%
813	MARKS & SPENCER	0.024%	55.390%
814	SPARK INFRASTRU	0.024%	55.414%
815	PFIZER INC SR UNSECURED 05/19 2.1	0.024%	55.437%
816	EVEREST RE GROU	0.023%	55.461%
817	ABN AMRO BANK N	0.023%	55.484%
818	ATCO LTD CL I N	0.023%	55.508%
819	KROGER CO	0.023%	55.531%
820	FEDERAL REALTY INVS TRUST REIT USD.01	0.023%	55.554%
821	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.023%	55.578%
822	PROVINCE OF ONT	0.023%	55.601%
823	JONES LANG LASA	0.023%	55.624%
824	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	55.647%
825	ENVISION HEALTHCARE CORP COMMON STOCK	0.023%	55.671%
826	AFFILIATED MNGR	0.023%	55.694%
827	QUEBECOR INC 'B	0.023%	55.717%
828	NAVIENT CORP COMMON STOCK USD.01	0.023%	55.740%
829	MARTIN MARIETTA	0.023%	55.763%
830	CASCADES INC	0.023%	55.786%
831	RADIANT OPTO EL	0.023%	55.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	TREASURY WINE E	0.023%	55.832%
833	JOHNSON MATTHEY	0.023%	55.855%
834	CITIC LTD	0.023%	55.878%
835	STOCKLAND TRUST	0.023%	55.901%
836	NATIONAL OILWEL	0.023%	55.924%
837	JX HOLDINGS INC	0.023%	55.947%
838	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.023%	55.970%
839	SYNOPSIS INC	0.023%	55.993%
840	LG DISPLAY CO	0.023%	56.015%
841	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.023%	56.038%
842	BED BATH & BEYO	0.023%	56.061%
843	EUROPEAN INVEST	0.023%	56.084%
844	ADOBE SYSTEMS I	0.023%	56.106%
845	IRON MOUNTAIN INC REIT USD.01	0.023%	56.129%
846	TATA MOTORS LTD	0.023%	56.152%
847	RYDER SYSTEM IN	0.023%	56.175%
848	NED WATERSCHAPS	0.023%	56.197%
849	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.023%	56.220%
850	SLM CORP COMMON STOCK USD.2	0.023%	56.242%
851	NESTE OIL OYJ	0.023%	56.265%
852	DEUTSCHE POST A	0.023%	56.288%
853	AUTOLIV INC	0.023%	56.310%
854	NEWCREST MINING	0.023%	56.333%
855	ETRADE FINANCA	0.022%	56.355%
856	WR BERKLEY CORP COMMON STOCK USD.2	0.022%	56.378%
857	PARKLAND FUEL C	0.022%	56.400%
858	PENTAIR PLC	0.022%	56.422%
859	AKAMAI TECHNOLO	0.022%	56.445%
860	UNILEVER PLC SPONSORED ADR ADR	0.022%	56.467%
861	NEC CORP	0.022%	56.489%
862	MARKEL CORP COMMON STOCK	0.022%	56.511%
863	CHINA O/SEAS LA	0.022%	56.534%
864	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.022%	56.556%
865	GOLDCORP INC SR UNSECURED 06/21 3.625	0.022%	56.578%
866	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.022%	56.600%
867	MARATHON OIL CO	0.022%	56.622%
868	SMURFIT KAPPA P	0.022%	56.644%
869	CUMMINS INC	0.022%	56.666%
870	MARTINREA INTER	0.022%	56.688%
871	TORCHMARK CORP COMMON STOCK USD1.0	0.022%	56.709%
872	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.022%	56.731%
873	TERADYNE INC	0.022%	56.753%
874	ACTIVISION BLIZ	0.022%	56.775%
875	BORAL LIMITED	0.022%	56.797%
876	ARROW ELECTRONI	0.022%	56.818%
877	KONINKLIJKE KPN	0.022%	56.840%
878	TELECOM ITALIA	0.022%	56.862%
879	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.022%	56.884%
880	TELIASONERA AB	0.022%	56.905%
881	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.022%	56.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	PETROBRAS COMMO	0.022%	56.949%
883	SANLAM LIMITED	0.022%	56.970%
884	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.022%	56.992%
885	STAPLES INC	0.022%	57.014%
886	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.022%	57.035%
887	ARCONIC INC COMMON STOCK	0.022%	57.057%
888	RECKITT BENCKIS	0.022%	57.079%
889	EXCHANGE INCOME	0.022%	57.100%
890	NED WATERSCHAPS	0.021%	57.122%
891	CSL LIMITED	0.021%	57.143%
892	SUZUKI MOTOR CO	0.021%	57.165%
893	TARGA RESOURCES CORP COMMON STOCK USD.001	0.021%	57.186%
894	SOUTHERN CO	0.021%	57.207%
895	BPCE SA SR UNSECURED 02/21 2.65	0.021%	57.229%
896	AIR PRODS & CHE	0.021%	57.250%
897	DEUTSCHE LUFTHA	0.021%	57.271%
898	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.021%	57.293%
899	TOLL BROTHERS INC COMMON STOCK USD.01	0.021%	57.314%
900	AECOM COMMON STOCK USD.01	0.021%	57.335%
901	ALLIED PPTY,REI	0.021%	57.357%
902	ONEX CORP SUB V	0.021%	57.378%
903	HP INC COMMON STOCK USD.01	0.021%	57.399%
904	KLEPIERRE	0.021%	57.420%
905	CONCHO RESOURCE	0.021%	57.441%
906	BOUYGUES	0.021%	57.463%
907	EAST WEST BANCORP INC COMMON STOCK USD.001	0.021%	57.484%
908	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.021%	57.505%
909	PREMIUM BRANDS	0.021%	57.526%
910	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	57.547%
911	ASSURANT INC COMMON STOCK USD.01	0.021%	57.568%
912	BIRCHCLIFF ENER	0.021%	57.589%
913	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.021%	57.610%
914	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.021%	57.631%
915	BAKER HUGHES IN	0.021%	57.652%
916	TRINITY INDS	0.021%	57.673%
917	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.021%	57.694%
918	DANONE SA	0.021%	57.715%
919	BOC HONG KONG H	0.021%	57.735%
920	KIMCO REALTY	0.021%	57.756%
921	INTERNATIONAL G	0.021%	57.777%
922	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	57.798%
923	GENERAL MILLS I	0.021%	57.819%
924	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.021%	57.839%
925	PRIMERICA INC COMMON STOCK	0.021%	57.860%
926	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.021%	57.881%
927	KOHL S CORPORATION SR UNSECURED 11/21 4	0.021%	57.902%
928	NRG ENERGY	0.021%	57.922%
929	STEINHOFF INTER	0.021%	57.943%
930	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.021%	57.964%
931	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.021%	57.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	AGRICULTURAL BK	0.021%	58.005%
933	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	58.026%
934	SECURE ENERGY S	0.021%	58.046%
935	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.021%	58.067%
936	NORTHROP GRUMMA	0.021%	58.087%
937	OSHKOSH CORP COMMON STOCK USD.01	0.021%	58.108%
938	STADA ARZNEIMIT	0.021%	58.129%
939	GRUPO MEXICO SA	0.021%	58.149%
940	ERSTE GROUP BAN	0.020%	58.170%
941	CDN UTILS LTD N	0.020%	58.190%
942	SIERRA WIRELESS INC COMMON STOCK	0.020%	58.210%
943	CAIXABANK	0.020%	58.231%
944	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.020%	58.251%
945	BELLWAY	0.020%	58.272%
946	COMERICA INC	0.020%	58.292%
947	MOSAIC CO SR UNSECURED 11/21 3.75	0.020%	58.312%
948	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	58.333%
949	KIMBERLY-CLARK	0.020%	58.353%
950	CARDINAL HEALTH	0.020%	58.373%
951	BRITISH LAND CO	0.020%	58.393%
952	US BANCORP SR UNSECURED 01/24 3.7	0.020%	58.414%
953	DANONE S.A. COM	0.020%	58.434%
954	MACERICH CO	0.020%	58.454%
955	AISIN SEIKI CO	0.020%	58.474%
956	NATIONWIDE B/S	0.020%	58.494%
957	GAS NATURAL SDG	0.020%	58.514%
958	ANGLOGOLD ASHANTI SPON ADR ADR	0.020%	58.534%
959	UNI-SELECT INC	0.020%	58.554%
960	GENTEX CORP COMMON STOCK USD.06	0.020%	58.574%
961	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.020%	58.594%
962	PENN WEST PETROLEUM LTD COMMON STOCK	0.020%	58.614%
963	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.020%	58.634%
964	MS&AD INSURANCE	0.020%	58.654%
965	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.020%	58.674%
966	AECON GROUP INC	0.020%	58.694%
967	SWEDBANK AB	0.020%	58.714%
968	ACTELION LTD	0.020%	58.734%
969	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.020%	58.754%
970	HUMANA INC SR UNSECURED 10/24 3.85	0.020%	58.774%
971	XEROX CORP COMMON STOCK USD1.0	0.020%	58.794%
972	KINGSPAN GROUP	0.020%	58.814%
973	VULCAN MATERIAL	0.020%	58.834%
974	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.020%	58.853%
975	SEGRO PLC	0.020%	58.873%
976	AUTONATION INC	0.020%	58.893%
977	NEWELL BRANDS INC COMMON STOCK USD1.0	0.020%	58.913%
978	COACH INC	0.020%	58.933%
979	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.020%	58.952%
980	NATIONAL GRID PLC SP ADR ADR	0.020%	58.972%
981	LIBERTY MUTUAL	0.020%	58.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.020%	59.012%
983	PVH CORP COMMON STOCK USD1.0	0.020%	59.031%
984	INFOSYS TECHNOL	0.020%	59.051%
985	PERRIGO FIN UNL	0.020%	59.071%
986	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.020%	59.090%
987	AON PLC	0.020%	59.110%
988	CHINA PETROLEUM	0.020%	59.130%
989	OLIN CORP	0.020%	59.149%
990	METRO AG	0.020%	59.169%
991	ENSIGN ENERGY S	0.020%	59.189%
992	REGIONS FINANCI	0.020%	59.208%
993	K&S AG	0.020%	59.228%
994	XL GROUP LTD	0.020%	59.248%
995	GEELY AUTOMOBIL	0.020%	59.267%
996	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.020%	59.287%
997	BANK RAKYAT IND	0.020%	59.306%
998	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.020%	59.326%
999	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.020%	59.345%
1000	FLUOR CORP COMMON STOCK USD.01	0.020%	59.365%
1001	ELECTRICITE DE	0.019%	59.384%
1002	ORANGE SA SR UNSECURED 09/21 4.125	0.019%	59.404%
1003	SCOR	0.019%	59.423%
1004	QUANTA SERVICES	0.019%	59.443%
1005	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.019%	59.462%
1006	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	59.482%
1007	HARLEY DAVIDSON	0.019%	59.501%
1008	HAMMERSON	0.019%	59.520%
1009	LABRADOR IRON O	0.019%	59.540%
1010	TOSOH CORP	0.019%	59.559%
1011	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.019%	59.578%
1012	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.019%	59.598%
1013	STRYKER CORP SR UNSECURED 03/21 2.625	0.019%	59.617%
1014	BROTHERIndustr	0.019%	59.636%
1015	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	59.656%
1016	MANPOWER INC	0.019%	59.675%
1017	NEVSUN RESOURCES LTD COMMON STOCK	0.019%	59.694%
1018	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.019%	59.713%
1019	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.019%	59.732%
1020	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	59.752%
1021	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.019%	59.771%
1022	CAMDEN PROPERTY	0.019%	59.790%
1023	AIR LEASE CORP	0.019%	59.809%
1024	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.019%	59.828%
1025	GECINA SA	0.019%	59.847%
1026	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.867%
1027	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	59.886%
1028	MKS INSTRUMENTS INC COMMON STOCK	0.019%	59.905%
1029	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.019%	59.924%
1030	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	59.943%
1031	Arch Capital Gr	0.019%	59.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.019%	59.981%
1033	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.019%	60.000%
1034	VEREIT INC REIT USD.01	0.019%	60.019%
1035	NORBORD INC COMMON STOCK	0.019%	60.038%
1036	TUI AG	0.019%	60.057%
1037	MURATA MFG CO	0.019%	60.076%
1038	CONTINENTAL AG	0.019%	60.095%
1039	SNAP-ON INC	0.019%	60.114%
1040	PULTEGROUP INC.	0.019%	60.133%
1041	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.019%	60.152%
1042	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.019%	60.170%
1043	SUN COMMUNITIES INC REIT USD.01	0.019%	60.189%
1044	BANK OF NY MELL	0.019%	60.208%
1045	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.019%	60.227%
1046	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	60.246%
1047	KONINKLIJKE DSM	0.019%	60.264%
1048	SOMPO JAPAN NIP	0.019%	60.283%
1049	VICINITY CENTER	0.019%	60.302%
1050	AT+T INC SR UNSECURED 05/25 3.4	0.019%	60.320%
1051	STEEL DYNAMICS INC COMMON STOCK USD.005	0.019%	60.339%
1052	DOREL INDS INC	0.019%	60.358%
1053	UNITED OVERSEAS	0.019%	60.376%
1054	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.019%	60.395%
1055	FREEPORT-MCMORA	0.019%	60.414%
1056	FLUGHAFEN ZUERI	0.019%	60.432%
1057	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	60.451%
1058	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	60.469%
1059	ORICA LIMITED	0.018%	60.488%
1060	YAMAHA MOTOR CO	0.018%	60.506%
1061	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	60.525%
1062	UTD MICRO ELECT	0.018%	60.543%
1063	BCO BRADESCO,AD	0.018%	60.562%
1064	GROUP 4 SECURIC	0.018%	60.580%
1065	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	60.598%
1066	APTARGROUP INC COMMON STOCK USD.01	0.018%	60.617%
1067	SANDVIK AB	0.018%	60.635%
1068	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.018%	60.654%
1069	ASAHI GLASS CO	0.018%	60.672%
1070	CENTRICA PLC	0.018%	60.690%
1071	KNIGHT THERAPEU	0.018%	60.709%
1072	RANDGOLD RESOUR	0.018%	60.727%
1073	FOREST CITY REALTY TRUST A REIT USD.01	0.018%	60.746%
1074	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	60.764%
1075	WILLIAMS-SONOMA	0.018%	60.782%
1076	INCHCAPE PLC	0.018%	60.801%
1077	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.018%	60.819%
1078	TECH DATA CORP COMMON STOCK USD.0015	0.018%	60.837%
1079	GARMIN LTD.	0.018%	60.855%
1080	JYSKE BANK A/S	0.018%	60.874%
1081	ROLLS ROYCE	0.018%	60.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	KILROY REALTY C	0.018%	60.910%
1083	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.018%	60.928%
1084	HALMA	0.018%	60.946%
1085	OMV AG	0.018%	60.965%
1086	HALLIBURTON CO	0.018%	60.983%
1087	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.018%	61.001%
1088	SEVEN & I HOLDI	0.018%	61.019%
1089	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.018%	61.037%
1090	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.018%	61.055%
1091	BERKELEY GROUP	0.018%	61.073%
1092	ROCKWELL AUTO	0.018%	61.091%
1093	INFINEON TECHNO	0.018%	61.109%
1094	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.018%	61.128%
1095	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.018%	61.146%
1096	INNERGEX RENEWA	0.018%	61.164%
1097	MINEBEA CO	0.018%	61.182%
1098	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	61.200%
1099	SKAND ENSKILDA	0.018%	61.218%
1100	SK C&C CO LTD	0.018%	61.236%
1101	BARRATT DEVEL	0.018%	61.254%
1102	ERICSSON LM-B S	0.018%	61.272%
1103	COLFAX CORP	0.018%	61.290%
1104	CIT GROUP INC COMMON STOCK USD.01	0.018%	61.307%
1105	WINPAK LTD	0.018%	61.325%
1106	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.018%	61.343%
1107	DEXUS PROPERTY	0.018%	61.361%
1108	TDK CORP	0.018%	61.379%
1109	IPG PHOTONICS C	0.018%	61.397%
1110	QBE INSURANCE	0.018%	61.415%
1111	NIPPON BUILDING	0.018%	61.432%
1112	AMDOCS LTD COMMON STOCK GBP.0001	0.018%	61.450%
1113	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.018%	61.468%
1114	FIRST CAPITAL R	0.018%	61.486%
1115	WOLSELEY PLC	0.018%	61.503%
1116	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.018%	61.521%
1117	ENERPLUS CORP COMMON STOCK	0.018%	61.539%
1118	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.018%	61.557%
1119	MEG ENERGY CORP	0.018%	61.574%
1120	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	61.592%
1121	NUVISTA ENERGY	0.018%	61.610%
1122	AMERICAN HOMES 4 RENT A REIT USD.01	0.018%	61.628%
1123	CREDIT AGRICOLE	0.018%	61.645%
1124	BROWN + BROWN INC COMMON STOCK USD.1	0.018%	61.663%
1125	FREEHOLD ROYALT	0.018%	61.681%
1126	GPT GROUP	0.018%	61.698%
1127	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.018%	61.716%
1128	LAB CORP AMER H	0.018%	61.734%
1129	HOWARD HUGHES CORP/THE COMMON STOCK	0.018%	61.751%
1130	ARRIS INTERNATI	0.018%	61.769%
1131	AMERCO COMMON STOCK USD.25	0.018%	61.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	YES BANK LTD	0.018%	61.804%
1133	INFORMA PLC	0.018%	61.822%
1134	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.018%	61.840%
1135	BRUNSWICK CORP	0.018%	61.857%
1136	NOMURA HOLD INC	0.018%	61.875%
1137	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.018%	61.892%
1138	SEMAFO INC COMM	0.018%	61.910%
1139	SPIRIT AEROSYST	0.018%	61.928%
1140	ELISA OY-JA	0.018%	61.945%
1141	SANOFI ADR ADR	0.018%	61.963%
1142	DIRECT LINE INS	0.018%	61.980%
1143	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.018%	61.998%
1144	GALP ENERGIA	0.018%	62.015%
1145	HORMEL FOODS CORP COMMON STOCK USD.01465	0.018%	62.033%
1146	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.018%	62.050%
1147	OLD MUTUAL PLC	0.017%	62.068%
1148	NSK	0.017%	62.085%
1149	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.017%	62.103%
1150	METLIFE INC SR UNSECURED 02/21 4.75	0.017%	62.120%
1151	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.017%	62.138%
1152	PG&E CORP	0.017%	62.155%
1153	HDFC BANK LTD	0.017%	62.172%
1154	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.017%	62.190%
1155	CSX CORP 3.7% 3	0.017%	62.207%
1156	KROTON EDUCACIO	0.017%	62.225%
1157	CATCHER TECHNOL	0.017%	62.242%
1158	CHINA UNICOM LT	0.017%	62.260%
1159	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.017%	62.277%
1160	AIRBUS GROUP NV	0.017%	62.294%
1161	MOSAIC CO	0.017%	62.312%
1162	COMMERCE BANCSH	0.017%	62.329%
1163	CHINA MERCHANTS	0.017%	62.346%
1164	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	62.364%
1165	SUNCORP GROUP	0.017%	62.381%
1166	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.017%	62.398%
1167	COMINAR REAL ES	0.017%	62.416%
1168	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.017%	62.433%
1169	STELLA JONES IN	0.017%	62.450%
1170	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	62.467%
1171	AMADEUS IT HLDG	0.017%	62.485%
1172	CHINA UNICOM	0.017%	62.502%
1173	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.017%	62.519%
1174	ACKERMANS & VAN	0.017%	62.536%
1175	GAMING AND LEISURE PROPERTIE REIT	0.017%	62.553%
1176	KREDITANST FUR	0.017%	62.571%
1177	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.017%	62.588%
1178	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.017%	62.605%
1179	IBM CORP SR UNSECURED 05/20 1.625	0.017%	62.622%
1180	LOGMEIN INC COMMON STOCK USD.01	0.017%	62.639%
1181	JULIUS BAER GRO	0.017%	62.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	DYCOM INDUSTRIE	0.017%	62.674%
1183	UBISOFT ENTERTA	0.017%	62.691%
1184	WHITBREAD PLC	0.017%	62.708%
1185	TORC OIL & GAS	0.017%	62.725%
1186	MONDI PLC	0.017%	62.742%
1187	STRYKER CORP SR UNSECURED 05/24 3.375	0.017%	62.759%
1188	MARVELL TECH GR	0.017%	62.776%
1189	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.017%	62.793%
1190	RICOH CO	0.017%	62.810%
1191	BK NED GEMEENTE	0.017%	62.827%
1192	VALIDUS HOLDING	0.017%	62.844%
1193	GENTING BHD	0.017%	62.861%
1194	HIGHWOODS PROPE	0.017%	62.878%
1195	BOMBARDIER INC	0.017%	62.895%
1196	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.017%	62.912%
1197	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	62.929%
1198	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.017%	62.946%
1199	T&D HOLDINGS IN	0.017%	62.963%
1200	UNIONE DI BAN.	0.017%	62.979%
1201	BARD(CR)INC	0.017%	62.996%
1202	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.017%	63.013%
1203	ECOLAB INC COMMON STOCK USD1.0	0.017%	63.030%
1204	SES GLOBAL	0.017%	63.047%
1205	REINSURANCE GRO	0.017%	63.064%
1206	MASTEC INC	0.017%	63.081%
1207	ST JAMES PLACE	0.017%	63.098%
1208	AMER ELEC POWER	0.017%	63.114%
1209	INTERTEK TESTIN	0.017%	63.131%
1210	BABCOCK INTL GR	0.017%	63.148%
1211	FISCHER(GEORG)A	0.017%	63.165%
1212	RENAISSANCE RE	0.017%	63.181%
1213	LONZA GROUP AG	0.017%	63.198%
1214	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.017%	63.215%
1215	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.017%	63.232%
1216	JFE HOLDINGS IN	0.017%	63.248%
1217	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	63.265%
1218	HUDSON'S BAY CO	0.017%	63.282%
1219	METLIFE INC SR UNSECURED 04/24 3.6	0.017%	63.298%
1220	ISUZU MOTORS	0.017%	63.315%
1221	PACIFIC GAS & E	0.017%	63.332%
1222	COMMERZBANK AG	0.017%	63.348%
1223	AMERISOURCEBERG	0.017%	63.365%
1224	HEXCEL CORP COMMON STOCK USD.01	0.017%	63.382%
1225	MURPHY OIL CORP	0.017%	63.398%
1226	SPIRAX-SARCO EN	0.017%	63.415%
1227	FLOWERS FOODS INC COMMON STOCK USD.01	0.017%	63.431%
1228	SAPPI	0.017%	63.448%
1229	EXELON CORP COMMON STOCK	0.017%	63.465%
1230	WPX ENERGY INC COMMON STOCK	0.017%	63.481%
1231	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.017%	63.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	FAURECIA	0.017%	63.514%
1233	SENIOR HOUSING PROP TRUST REIT USD.01	0.017%	63.531%
1234	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.017%	63.547%
1235	MICRO FOCUS INT	0.017%	63.564%
1236	MITEL NETWORKS	0.016%	63.580%
1237	BEMIS COMPANY COMMON STOCK USD.1	0.016%	63.597%
1238	SONY CORP SPONSORED ADR ADR	0.016%	63.613%
1239	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	63.630%
1240	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	63.646%
1241	SEKISUI CHEMICA	0.016%	63.663%
1242	PATTERSON COS INC COMMON STOCK USD.01	0.016%	63.679%
1243	RHEINMETALL AG	0.016%	63.696%
1244	CHARTWELL RETIR	0.016%	63.712%
1245	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.016%	63.728%
1246	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.016%	63.745%
1247	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.016%	63.761%
1248	AGEAS	0.016%	63.778%
1249	ATS AUTOMATION	0.016%	63.794%
1250	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.016%	63.810%
1251	CIGNA CORP SR UNSECURED 02/22 4	0.016%	63.827%
1252	SPECTRIS PLC	0.016%	63.843%
1253	ROCKWELL COLLIN	0.016%	63.860%
1254	MEDIOBANCA SPA	0.016%	63.876%
1255	BALOISE- HOLDIN	0.016%	63.892%
1256	TOREX GOLD RESO	0.016%	63.909%
1257	PICC PROPERTY &	0.016%	63.925%
1258	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.016%	63.941%
1259	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	63.958%
1260	NOKIA CORP	0.016%	63.974%
1261	SK ENERGY CO LT	0.016%	63.990%
1262	KIRBY CORP	0.016%	64.007%
1263	COOPER COS INC	0.016%	64.023%
1264	GALAPAGOS NV	0.016%	64.039%
1265	ALLIED WORLD AS	0.016%	64.055%
1266	CASEYS GEN STOR	0.016%	64.072%
1267	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.016%	64.088%
1268	WESTERN FOREST	0.016%	64.104%
1269	HANCOCK HOLDING	0.016%	64.120%
1270	DUPONT FABROS TECHNOLOGY REIT USD.001	0.016%	64.136%
1271	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.016%	64.153%
1272	J2 GLOBAL INC COMMON STOCK USD.01	0.016%	64.169%
1273	VCA INC COMMON STOCK USD.001	0.016%	64.185%
1274	ANALOG DEVICES INC COMMON STOCK USD.167	0.016%	64.201%
1275	PNC BANK NA 2.6	0.016%	64.217%
1276	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.016%	64.234%
1277	CIGNA CORP	0.016%	64.250%
1278	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.016%	64.266%
1279	LAS VEGAS SANDS	0.016%	64.282%
1280	PRUDENTIAL CORP	0.016%	64.298%
1281	CHINA RES BEIJI	0.016%	64.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	64.330%
1283	LG CHEM LTD	0.016%	64.346%
1284	VOLKSWAGEN AG	0.016%	64.363%
1285	COHERENT INC	0.016%	64.379%
1286	CARLSBERG	0.016%	64.395%
1287	CHIMEI INNOLUX	0.016%	64.411%
1288	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.016%	64.427%
1289	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.016%	64.443%
1290	CAPITAL POWER C	0.016%	64.459%
1291	JAPAN REAL ESTA	0.016%	64.475%
1292	KIRKLAND LAKE G	0.016%	64.491%
1293	RICE ENERGY INC COMMON STOCK USD.01	0.016%	64.507%
1294	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	64.523%
1295	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.016%	64.539%
1296	CHINA COMMUNICA	0.016%	64.555%
1297	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	64.571%
1298	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.016%	64.587%
1299	AKBANK TAS	0.016%	64.603%
1300	NIELSEN HOLDING	0.016%	64.619%
1301	TAKEDA PHARMACE	0.016%	64.635%
1302	LAGARDERE S.C.A	0.016%	64.651%
1303	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.016%	64.667%
1304	VERIZON COMMUN	0.016%	64.683%
1305	CENTRICA PLC 4.	0.016%	64.699%
1306	SONOCO PRODUCTS	0.016%	64.715%
1307	CALPINE CORP	0.016%	64.731%
1308	DNB NOR ASA	0.016%	64.747%
1309	SUMITOMO CORP	0.016%	64.762%
1310	GREAT CANADIAN	0.016%	64.778%
1311	WH GROUP LTD	0.016%	64.794%
1312	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.016%	64.810%
1313	AALBERTS INDUST	0.016%	64.826%
1314	TOKIO MARINE HL	0.016%	64.842%
1315	KINGFISHER PLC	0.016%	64.857%
1316	SBERBANK OF RUS	0.016%	64.873%
1317	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	64.889%
1318	FIRST HORIZON N	0.016%	64.905%
1319	BRIT AMER TOBAC	0.016%	64.920%
1320	TECHNIPFMC PLC	0.016%	64.936%
1321	DANA HOLDING CO	0.016%	64.952%
1322	NEW WORLD DEVEL	0.016%	64.968%
1323	JSW STEEL LTD	0.016%	64.983%
1324	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	64.999%
1325	AMKOR TECHNOLOG	0.016%	65.015%
1326	TRIMBLE INC COMMON STOCK	0.016%	65.030%
1327	DEN DANSKE BANK	0.016%	65.046%
1328	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.016%	65.061%
1329	HYATT HOTELS CO	0.016%	65.077%
1330	SVENSKA HANDELS	0.016%	65.093%
1331	BCO BRADESCO,PR	0.016%	65.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	CYRUSONE INC REIT USD.01	0.016%	65.124%
1333	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.016%	65.139%
1334	BAXTER INTL INC	0.016%	65.155%
1335	GRANITE REAL ES	0.016%	65.171%
1336	ESSILOR INTERNA	0.016%	65.186%
1337	VESTAS WIND SYS	0.016%	65.202%
1338	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.016%	65.217%
1339	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.016%	65.233%
1340	ALARIS ROYALTY	0.016%	65.248%
1341	FUJI HEAVY INDS	0.015%	65.264%
1342	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	65.279%
1343	BIG LOTS INC COMMON STOCK USD.01	0.015%	65.295%
1344	FIRSTRAND LIMIT	0.015%	65.310%
1345	KION GROUP AG	0.015%	65.326%
1346	CARNIVAL PLC	0.015%	65.341%
1347	GPO FIN BANORTE	0.015%	65.356%
1348	FMC CORP	0.015%	65.372%
1349	COLGATE-PALMOLI	0.015%	65.387%
1350	COCA COLA HBC A	0.015%	65.403%
1351	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	65.418%
1352	POSCO	0.015%	65.433%
1353	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	65.449%
1354	FNB CORP COMMON STOCK USD.01	0.015%	65.464%
1355	HANA FINANCIAL	0.015%	65.479%
1356	ALERE INC COMMON STOCK USD.001	0.015%	65.495%
1357	POPULAR INC COMMON STOCK USD.01	0.015%	65.510%
1358	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	65.525%
1359	AMS AG	0.015%	65.541%
1360	SANMINA CORP COMMON STOCK USD.01	0.015%	65.556%
1361	TATE & LYLE	0.015%	65.571%
1362	SANDSTORM GOLD	0.015%	65.586%
1363	NORTH WEST CO.	0.015%	65.602%
1364	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	65.617%
1365	SESA STERLITE	0.015%	65.632%
1366	COPA HOLDINGS S	0.015%	65.647%
1367	TRANSOCEAN LTD	0.015%	65.663%
1368	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	65.678%
1369	WHITE MOUNTAINS	0.015%	65.693%
1370	HISCOX LTD	0.015%	65.708%
1371	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	65.723%
1372	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	65.739%
1373	BALL CORP	0.015%	65.754%
1374	EQUIFAX INC	0.015%	65.769%
1375	DST SYST INC DE	0.015%	65.784%
1376	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.015%	65.799%
1377	FERRARI NV	0.015%	65.814%
1378	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	65.830%
1379	PACWEST BANCORP COMMON STOCK	0.015%	65.845%
1380	WP CAREY INC REIT USD.001	0.015%	65.860%
1381	ITOCHU CORP	0.015%	65.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CHINA PHARMACEU	0.015%	65.890%
1383	DELPHI AUTOMOTI	0.015%	65.905%
1384	BEST BUY CO INC	0.015%	65.920%
1385	STERIS PLC	0.015%	65.935%
1386	BURBERRY GROUP	0.015%	65.950%
1387	EXPEDIA INC COMMON STOCK USD.001	0.015%	65.965%
1388	FIBRA UNO ADMIN	0.015%	65.981%
1389	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	65.996%
1390	INTUIT INC COMMON STOCK USD.01	0.015%	66.011%
1391	SBM OFFSHORE NV	0.015%	66.026%
1392	LIBERTY MUTUAL	0.015%	66.041%
1393	NOKIAN RENKAAT	0.015%	66.056%
1394	FUBON FINANCIAL	0.015%	66.071%
1395	STERICYCLE INC COMMON STOCK USD.01	0.015%	66.086%
1396	SHAWCOR LTD	0.015%	66.101%
1397	ISHIKAWAJIMA HA	0.015%	66.116%
1398	SWISSCOM AG	0.015%	66.131%
1399	DENSO CORP	0.015%	66.146%
1400	BORALEX INC CL	0.015%	66.161%
1401	MARUBENI CORP	0.015%	66.176%
1402	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.015%	66.190%
1403	MYLAN NV 3.125%	0.015%	66.205%
1404	QIAGEN NV	0.015%	66.220%
1405	ASSA ABLOY AB	0.015%	66.235%
1406	SUBSEA 7 SA	0.015%	66.250%
1407	EPR PROPERTIES REIT USD.01	0.015%	66.265%
1408	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.015%	66.280%
1409	SHOPIFY INC CLASS A COMMON STOCK	0.015%	66.295%
1410	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.015%	66.309%
1411	AAC TECHNOLOGIE	0.015%	66.324%
1412	PT UNITED TRACT	0.015%	66.339%
1413	HOLOGIC INC COMMON STOCK USD.01	0.015%	66.354%
1414	GIVAUDAN	0.015%	66.369%
1415	XILINX INC	0.015%	66.383%
1416	COCA-COLA WEST	0.015%	66.398%
1417	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.015%	66.413%
1418	KELT EXPLORATIO	0.015%	66.428%
1419	USG CORP	0.015%	66.442%
1420	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.015%	66.457%
1421	NORDSTROM INC SR UNSECURED 05/20 4.75	0.015%	66.472%
1422	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	66.487%
1423	UTD RENTALS INC	0.015%	66.501%
1424	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.015%	66.516%
1425	NOMURA REAL EST	0.015%	66.531%
1426	CORELOGIC INC COMMON STOCK USD1.0	0.015%	66.546%
1427	THERMO FISHER S	0.015%	66.560%
1428	DENMARK GOVERNMENT	0.015%	66.575%
1429	FINMECCANICA SP	0.015%	66.590%
1430	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	66.605%
1431	WENDY S CO/THE COMMON STOCK USD.1	0.015%	66.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	BRIT SKY BROAD	0.015%	66.634%
1433	SINGAPORE AIRLI	0.015%	66.649%
1434	BARCLAYS AFRICA	0.015%	66.663%
1435	HUBBELL INC COMMON STOCK USD.01	0.015%	66.678%
1436	ELECTRONIC ARTS	0.015%	66.692%
1437	ASSOCD BANC-COR	0.015%	66.707%
1438	CABOT CORP	0.015%	66.722%
1439	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.015%	66.736%
1440	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	66.751%
1441	LIBERTY VENTURES SER A TRACKING STK USD.01	0.015%	66.765%
1442	CYPRESS SEMICON	0.015%	66.780%
1443	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.015%	66.794%
1444	CTBC FINANCIAL	0.015%	66.809%
1445	CHRISTIAN HANSE	0.015%	66.824%
1446	HANG SENG BANK	0.015%	66.838%
1447	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.015%	66.853%
1448	SUMITOMO HEAVY	0.015%	66.867%
1449	KIA MOTORS CORP	0.015%	66.882%
1450	INCITEC PIVOT	0.015%	66.896%
1451	MOL HUNGARIAN	0.015%	66.911%
1452	CIRRUS LOGIC IN	0.015%	66.925%
1453	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.015%	66.940%
1454	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.015%	66.954%
1455	WPP PLC	0.014%	66.969%
1456	BOSKALIS WESTMN	0.014%	66.983%
1457	NATIONAL AUSTRAL	0.014%	66.998%
1458	CUBESMART REIT USD.01	0.014%	67.012%
1459	SERVICE CORP IN	0.014%	67.026%
1460	SIGNET JEWELERS	0.014%	67.041%
1461	MURPHY USA INC COMMON STOCK	0.014%	67.055%
1462	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	67.070%
1463	BRENTAG AG	0.014%	67.084%
1464	HYUNDAI MOBIS	0.014%	67.099%
1465	CONSOL ENERGY INC COMMON STOCK USD.01	0.014%	67.113%
1466	DAIWA SECURITIE	0.014%	67.127%
1467	ZIONS BANCORP	0.014%	67.142%
1468	UMICORE	0.014%	67.156%
1469	JPMORGAN CHASE	0.014%	67.171%
1470	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	67.185%
1471	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	67.199%
1472	PASON SYSTEMS I	0.014%	67.214%
1473	PINNACLE FOODS INC COMMON STOCK USD.01	0.014%	67.228%
1474	INTERTAPE POLYM	0.014%	67.243%
1475	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	67.257%
1476	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.014%	67.271%
1477	LINCOLN ELEC HL	0.014%	67.286%
1478	ROYAL GOLD INC	0.014%	67.300%
1479	AUST & NZ BK GP	0.014%	67.314%
1480	DOUGLAS EMMETT INC REIT USD.01	0.014%	67.329%
1481	UNILEVER NV	0.014%	67.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	SENSATA TECHNOL	0.014%	67.357%
1483	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	67.371%
1484	IMI PLC	0.014%	67.386%
1485	AVNET INC	0.014%	67.400%
1486	KIRIN HOLDINGS	0.014%	67.414%
1487	VISTEON CORP COMMON STOCK	0.014%	67.429%
1488	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	67.443%
1489	NN GROUP NV	0.014%	67.457%
1490	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	67.471%
1491	HELVETIA HOLDIN	0.014%	67.486%
1492	CINTAS CORP	0.014%	67.500%
1493	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	67.514%
1494	INTL CONS AIRLI	0.014%	67.528%
1495	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	67.542%
1496	OAD GAZPROM-SPO	0.014%	67.557%
1497	VALE SA	0.014%	67.571%
1498	JEAN COUTU GRP	0.014%	67.585%
1499	CLOSE BROS GROU	0.014%	67.599%
1500	ASSOCD BANC-COR	0.014%	67.613%
1501	GN STORE NORD	0.014%	67.628%
1502	BANKUNITED INC COMMON STOCK USD.01	0.014%	67.642%
1503	SYMANTEC CORP	0.014%	67.656%
1504	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.014%	67.670%
1505	LOJAS RENNER SA	0.014%	67.684%
1506	MEGGITT	0.014%	67.698%
1507	LIFEPOINT HOSPI	0.014%	67.712%
1508	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	67.726%
1509	INTERDIGITAL IN	0.014%	67.740%
1510	TWITTER INC COMMON STOCK USD.000005	0.014%	67.754%
1511	GPO TELEVISA	0.014%	67.769%
1512	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	67.783%
1513	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.014%	67.797%
1514	FREENET AG	0.014%	67.811%
1515	AFLAC INC SR UNSECURED 06/23 3.625	0.014%	67.825%
1516	EAGLE MATERIALS	0.014%	67.839%
1517	MERLIN PROPERTI	0.014%	67.853%
1518	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	67.867%
1519	LEND LEASE CORP	0.014%	67.881%
1520	PRICELINE GROUP	0.014%	67.895%
1521	KB FINANCIAL GR	0.014%	67.909%
1522	WOODWARD INC COMMON STOCK USD.00292	0.014%	67.923%
1523	GEBERIT AG-REG	0.014%	67.936%
1524	ROYAL DUTCH SH-	0.014%	67.950%
1525	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	67.964%
1526	AMPHENOL CORP	0.014%	67.978%
1527	RICHELIEU HARDW	0.014%	67.992%
1528	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	68.006%
1529	INDITEX SA	0.014%	68.020%
1530	ENAGAS	0.014%	68.034%
1531	TELE2 AB-B SHS	0.014%	68.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	WHEELOCK & COMP	0.014%	68.061%
1533	UBS GROUP	0.014%	68.075%
1534	DOVER CORP	0.014%	68.089%
1535	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	68.103%
1536	METSO OYJ	0.014%	68.116%
1537	REXNORD CORP COMMON STOCK USD.01	0.014%	68.130%
1538	CNH INDUSTRIAL	0.014%	68.144%
1539	COMPASS GROUP	0.014%	68.158%
1540	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.014%	68.172%
1541	JANUS CAPITAL G	0.014%	68.185%
1542	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	68.199%
1543	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.014%	68.213%
1544	OSRAM LICHT AG	0.014%	68.226%
1545	QORVO INC COMMON STOCK USD.0001	0.014%	68.240%
1546	KINGDOM BELGIUM	0.014%	68.254%
1547	SYSCO CORP COMMON STOCK USD1.0	0.014%	68.268%
1548	ILG INC COMMON STOCK USD.01	0.014%	68.281%
1549	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	68.295%
1550	GS HOLDINGS COR	0.014%	68.309%
1551	DREAM OFFICE RE	0.014%	68.322%
1552	TIME WARNER INC	0.014%	68.336%
1553	INMARSAT PLC	0.014%	68.350%
1554	KB FINANCIAL GROUP INC ADR ADR	0.014%	68.363%
1555	TEREX CORP	0.014%	68.377%
1556	ROYAL DUTCH SHELL SPON ADR A ADR	0.014%	68.391%
1557	CDN ENERGY SERV	0.014%	68.404%
1558	TRAVIS PERKINS	0.014%	68.418%
1559	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	68.432%
1560	TCF FINL CORP	0.014%	68.445%
1561	WILLIAM HILL PL	0.014%	68.459%
1562	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.014%	68.472%
1563	HUSQVARNA AB -	0.014%	68.486%
1564	DELUXE CORP	0.014%	68.500%
1565	PEGATRON CORP	0.014%	68.513%
1566	POLARISIndustr	0.014%	68.527%
1567	CARLISLE COS IN	0.014%	68.540%
1568	BIDVEST GROUP L	0.014%	68.554%
1569	SIGNATURE BANK COMMON STOCK USD.01	0.014%	68.567%
1570	PORSCHE AUTOMOB	0.014%	68.581%
1571	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.014%	68.594%
1572	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	68.608%
1573	MORNEAU SHEPELL	0.014%	68.622%
1574	VWR CORP COMMON STOCK USD.01	0.014%	68.635%
1575	WHARF(HLDGS)	0.014%	68.649%
1576	LEGG MASON INC COMMON STOCK USD.1	0.014%	68.662%
1577	KBC GROEP NV	0.014%	68.676%
1578	BOOKER GROUP	0.014%	68.689%
1579	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.014%	68.703%
1580	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	68.716%
1581	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	68.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	DEUTSCHE BOERSE	0.013%	68.743%
1583	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	68.757%
1584	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	68.770%
1585	AGT FOOD AND IN	0.013%	68.783%
1586	ENTEGRIS INC COMMON STOCK USD.01	0.013%	68.797%
1587	IBM CORP SR UNSECURED 02/24 3.625	0.013%	68.810%
1588	SOUTHERN CO SR UNSECURED 06/20 2.75	0.013%	68.824%
1589	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.013%	68.837%
1590	BRINK S CO/THE COMMON STOCK USD1.0	0.013%	68.851%
1591	BCO DO BRASIL S	0.013%	68.864%
1592	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	68.878%
1593	ASCENDAS REAL E	0.013%	68.891%
1594	WESTSHORE TERMI	0.013%	68.904%
1595	MAPFRE SA	0.013%	68.918%
1596	CNO FINANCIAL	0.013%	68.931%
1597	HCL TECHNOLOGIE	0.013%	68.945%
1598	WW GRAINGER INC	0.013%	68.958%
1599	CEMEX SA	0.013%	68.972%
1600	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	68.985%
1601	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	68.998%
1602	TAIHEIYO CEMENT	0.013%	69.012%
1603	ROYAL BANK OF SCOT SPON ADR ADR	0.013%	69.025%
1604	EXPERIAN PLC	0.013%	69.038%
1605	DIALOG SEMICOND	0.013%	69.052%
1606	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.013%	69.065%
1607	RYDER SYSTEM IN	0.013%	69.079%
1608	DS SMITH PLC	0.013%	69.092%
1609	INPEX CORPORATI	0.013%	69.105%
1610	XYLEM INC COMMON STOCK	0.013%	69.119%
1611	TEIJIN	0.013%	69.132%
1612	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	69.145%
1613	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	69.159%
1614	BLACKROCK INC SR UNSECURED 06/22 3.375	0.013%	69.172%
1615	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	69.185%
1616	SKY PLC	0.013%	69.199%
1617	KLONDEX MINES L	0.013%	69.212%
1618	EDISON INTERNATIONAL COMMON STOCK	0.013%	69.225%
1619	LIXIL GROUP COR	0.013%	69.239%
1620	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	69.252%
1621	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	69.265%
1622	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.013%	69.279%
1623	AXIS BANK	0.013%	69.292%
1624	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.013%	69.305%
1625	SEMPRA ENERGY COMMON STOCK	0.013%	69.318%
1626	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	69.332%
1627	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	69.345%
1628	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	69.358%
1629	HUHTAMAKI OY	0.013%	69.372%
1630	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	69.385%
1631	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	69.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	BAT INTL FINANC	0.013%	69.411%
1633	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.013%	69.425%
1634	PROCTER & GAMBL	0.013%	69.438%
1635	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	69.451%
1636	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	69.464%
1637	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	69.478%
1638	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	69.491%
1639	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.013%	69.504%
1640	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	69.517%
1641	SAFRAN SA	0.013%	69.531%
1642	MITSUBISHI MATE	0.013%	69.544%
1643	SALESFORCE.COM	0.013%	69.557%
1644	MANITOBA PROVIN	0.013%	69.570%
1645	LAB CORP OF AME	0.013%	69.584%
1646	AETNA INC SR UNSECURED 11/24 3.5	0.013%	69.597%
1647	PENGROWTH ENERGY CORP COMMON STOCK	0.013%	69.610%
1648	MEDTRONIC INC 3	0.013%	69.623%
1649	PPL CORPORATION	0.013%	69.636%
1650	ASSURANT INC	0.013%	69.650%
1651	ADVANCED SEMICO	0.013%	69.663%
1652	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.013%	69.676%
1653	ROYAL MAIL PLC-	0.013%	69.689%
1654	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	69.702%
1655	STATOIL ASA COMPANY GUAR 01/22 3.15	0.013%	69.715%
1656	SPARTAN ENERGY	0.013%	69.729%
1657	SAP AG	0.013%	69.742%
1658	JAPAN TOBACCO I	0.013%	69.755%
1659	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.013%	69.768%
1660	PFIZER INC SR UNSECURED 06/23 3	0.013%	69.781%
1661	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	69.794%
1662	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.013%	69.808%
1663	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	69.821%
1664	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	69.834%
1665	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.013%	69.847%
1666	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	69.860%
1667	HANKYU CORP	0.013%	69.873%
1668	ENTERPRISE PROD	0.013%	69.886%
1669	AVNET INC SR UNSECURED 04/26 4.625	0.013%	69.899%
1670	TULLOW OIL PLC	0.013%	69.912%
1671	DERWENT LONDON	0.013%	69.925%
1672	L'OREAL	0.013%	69.939%
1673	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	69.952%
1674	ZOETIS INC COMMON STOCK USD.01	0.013%	69.965%
1675	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.013%	69.978%
1676	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	69.991%
1677	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	70.004%
1678	UPL LTD	0.013%	70.017%
1679	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	70.030%
1680	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	70.043%
1681	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.013%	70.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	ZOETIS INC SR UNSECURED 02/23 3.25	0.013%	70.069%
1683	TDC A/S	0.013%	70.082%
1684	ASTRA INTERNATI	0.013%	70.095%
1685	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	70.108%
1686	PETROCHINA CO	0.013%	70.121%
1687	COACH INC SR UNSECURED 04/25 4.25	0.013%	70.134%
1688	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	70.147%
1689	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.013%	70.160%
1690	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.013%	70.173%
1691	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	70.186%
1692	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	70.199%
1693	VISA INC SR UNSECURED 12/25 3.15	0.013%	70.212%
1694	KENNAMETAL INC COMMON STOCK USD1.25	0.013%	70.225%
1695	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.013%	70.238%
1696	BANK TOKYO-MIT	0.013%	70.251%
1697	BARNES GROUP INC COMMON STOCK USD.01	0.013%	70.264%
1698	UNUM GROUP	0.013%	70.277%
1699	HYUNDAI ENG & C	0.013%	70.290%
1700	AMEREN CORP SR UNSECURED 11/20 2.7	0.013%	70.303%
1701	ANTHEM INC	0.013%	70.316%
1702	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	70.329%
1703	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	70.342%
1704	CREDIT ACCEPTAN	0.013%	70.355%
1705	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.013%	70.368%
1706	KERRY GROUP PLC	0.013%	70.381%
1707	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	70.394%
1708	MICROSEMI	0.013%	70.407%
1709	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	70.420%
1710	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	70.433%
1711	NETAPP INC SR UNSECURED 12/22 3.25	0.013%	70.446%
1712	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	70.459%
1713	CLEAN HARBOR IN	0.013%	70.472%
1714	EAST JAPAN RAIL	0.013%	70.484%
1715	ENERSYS COMMON STOCK USD.01	0.013%	70.497%
1716	CHURCH & DWIGHT	0.013%	70.510%
1717	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.013%	70.523%
1718	VIACOM INC SR UNSECURED 04/24 3.875	0.013%	70.536%
1719	BERKSHIRE HAT E	0.013%	70.549%
1720	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	70.562%
1721	FISERV INC COMMON STOCK USD.01	0.013%	70.575%
1722	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.013%	70.588%
1723	BT GROUP PLC	0.013%	70.601%
1724	CME GROUP INC SR UNSECURED 03/25 3	0.013%	70.614%
1725	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	70.626%
1726	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	70.639%
1727	DEVRY INC	0.013%	70.652%
1728	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	70.665%
1729	BBA AVIATION	0.013%	70.678%
1730	EIFFAGE SA	0.013%	70.691%
1731	NORDSTROM INC	0.013%	70.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	ORIGIN ENERGY L	0.013%	70.717%
1733	BHARTI AIRTEL L	0.013%	70.729%
1734	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.013%	70.742%
1735	EATON CORP COMPANY GUAR 11/22 2.75	0.013%	70.755%
1736	BHP BILLITON FI	0.013%	70.768%
1737	DTE ENERGY INC	0.013%	70.781%
1738	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	70.794%
1739	NORFOLK STHN CO	0.013%	70.807%
1740	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	70.819%
1741	ENSTAR GROUP LT	0.013%	70.832%
1742	FEDEX CORP COMPANY GUAR 02/20 2.3	0.013%	70.845%
1743	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	70.858%
1744	KESKO	0.013%	70.871%
1745	BELLE INTERNATI	0.013%	70.884%
1746	ORACLE CORP SR UNSECURED 10/22 2.5	0.013%	70.896%
1747	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.013%	70.909%
1748	ITT INC COMMON STOCK USD1.0	0.013%	70.922%
1749	RPC GROUP	0.013%	70.935%
1750	PERKINELMER INC COMMON STOCK USD1.0	0.013%	70.948%
1751	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.013%	70.960%
1752	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.013%	70.973%
1753	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	70.986%
1754	CLOROX CO	0.013%	70.999%
1755	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	71.012%
1756	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	71.024%
1757	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	71.037%
1758	GROWTHPOINT PRO	0.013%	71.050%
1759	HELMERICH & PAY	0.013%	71.063%
1760	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.013%	71.075%
1761	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	71.088%
1762	TERADATA CORP COMMON STOCK USD.01	0.013%	71.101%
1763	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.013%	71.114%
1764	RAIFFEISEN BANK	0.013%	71.126%
1765	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.013%	71.139%
1766	SEKISUI HOUSE	0.013%	71.152%
1767	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.013%	71.165%
1768	EXELON CORP SR UNSECURED 04/26 3.4	0.013%	71.177%
1769	CITIGROUP INC SR UNSECURED 04/25 3.3	0.013%	71.190%
1770	STATOIL ASA COMPANY GUAR 01/23 2.45	0.013%	71.203%
1771	KONICA MINOLTA	0.013%	71.215%
1772	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.013%	71.228%
1773	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.013%	71.241%
1774	SYDBANK	0.013%	71.254%
1775	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.013%	71.266%
1776	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.013%	71.279%
1777	LCI INDUSTRIES COMMON STOCK USD.01	0.013%	71.292%
1778	ARTIS REAL ESTA	0.013%	71.304%
1779	BID CORP LTD	0.013%	71.317%
1780	FLS INDUSTRIES	0.013%	71.330%
1781	SHINHAN FIN GRO	0.013%	71.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	DOMTAR CORP USD	0.013%	71.355%
1783	INDIABULLS HOUS	0.013%	71.368%
1784	MAJOR DRILLING	0.013%	71.380%
1785	EQUITY COMMONWEALTH REIT USD.01	0.013%	71.393%
1786	KAWASAKI HEAVY	0.013%	71.406%
1787	CHRISTIAN DIOR	0.013%	71.418%
1788	ANIXTER INTL IN	0.013%	71.431%
1789	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	71.443%
1790	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.013%	71.456%
1791	RELX NV	0.013%	71.469%
1792	STERLING BANCORP/DE COMMON STOCK USD.01	0.013%	71.481%
1793	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.013%	71.494%
1794	MITSUBISHI GAS	0.013%	71.507%
1795	DEUTSCHE BK AG	0.013%	71.519%
1796	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.013%	71.532%
1797	NITTO DENKO COR	0.013%	71.544%
1798	SURGE ENERGY IN	0.013%	71.557%
1799	CHURCH & DWIGHT	0.013%	71.570%
1800	ROSS STORES INC	0.013%	71.582%
1801	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.013%	71.595%
1802	BELDEN INC COMMON STOCK USD.01	0.013%	71.607%
1803	CRANE CO	0.013%	71.620%
1804	SEB SA	0.013%	71.632%
1805	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.013%	71.645%
1806	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.013%	71.657%
1807	TIMKEN CO	0.013%	71.670%
1808	ANSYS INC COMMON STOCK USD.01	0.013%	71.683%
1809	CITRIX SYSTEMS	0.013%	71.695%
1810	WEX INC COMMON STOCK USD.01	0.013%	71.708%
1811	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.013%	71.720%
1812	WIENERBERGER AG	0.013%	71.733%
1813	ULTA BEAUTY INC COMMON STOCK USD.01	0.013%	71.745%
1814	POSCO	0.013%	71.758%
1815	BOEING CO SR UNSECURED 03/25 2.5	0.013%	71.770%
1816	BOARDWALK REIT	0.013%	71.783%
1817	LOCALIZA RENT A	0.013%	71.795%
1818	FRAPORT AG	0.012%	71.808%
1819	CREW ENERGY INC	0.012%	71.820%
1820	MASONITE INTERNATIONAL CORP COMMON STOCK	0.012%	71.833%
1821	PDC ENERGY INC COMMON STOCK USD.01	0.012%	71.845%
1822	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	71.858%
1823	A.P. MOLLER-MAE	0.012%	71.870%
1824	BANCO BBPM SPA	0.012%	71.883%
1825	SHOWA DENKO KK	0.012%	71.895%
1826	REDEFINE PROPER	0.012%	71.907%
1827	BANCORPSOUTH INC COMMON STOCK USD2.5	0.012%	71.920%
1828	SUMITOMO RLTY&D	0.012%	71.932%
1829	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	71.945%
1830	KELLOGG CO 4% 1	0.012%	71.957%
1831	ASTELLAS PHARMA	0.012%	71.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	71.982%
1833	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.012%	71.994%
1834	AXA-UAP	0.012%	72.007%
1835	OFFICE DEPOT IN	0.012%	72.019%
1836	ACS, ACTIVIDADE	0.012%	72.032%
1837	AEGON N.V.	0.012%	72.044%
1838	HCA HOLDINGS INC COMMON STOCK USD.01	0.012%	72.056%
1839	FRESH DEL MONTE	0.012%	72.069%
1840	UNITED URBAN IN	0.012%	72.081%
1841	WESCO INTERNATI	0.012%	72.094%
1842	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.012%	72.106%
1843	ASPEN INSURANCE	0.012%	72.118%
1844	GALAXY ENTERTAI	0.012%	72.131%
1845	SILGAN HLDGS	0.012%	72.143%
1846	CHINA MERCHANT	0.012%	72.155%
1847	ALPS ELECTRIC C	0.012%	72.168%
1848	SAIPEM S.P.A.	0.012%	72.180%
1849	NOVOZYMES A/S	0.012%	72.192%
1850	ADIENT PLC	0.012%	72.205%
1851	TAUBMAN CENTERS INC REIT USD.01	0.012%	72.217%
1852	HSBC USA INC SR UNSECURED 08/20 2.75	0.012%	72.229%
1853	IBERIABANK CORP	0.012%	72.242%
1854	DARDEN RESTAURA	0.012%	72.254%
1855	WILLIAMS COS IN	0.012%	72.266%
1856	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	72.279%
1857	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.291%
1858	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	72.303%
1859	CHINA RESOURCES	0.012%	72.316%
1860	CATHAY FINANCA	0.012%	72.328%
1861	ABERDEEN TRUST	0.012%	72.340%
1862	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	72.352%
1863	AAREAL BANK AG	0.012%	72.365%
1864	DISCOVERY HLDGS	0.012%	72.377%
1865	BENDIGO AND ADE	0.012%	72.389%
1866	INDOFOODS SUKSE	0.012%	72.401%
1867	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	72.414%
1868	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	72.426%
1869	HONG KONG EXCHA	0.012%	72.438%
1870	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	72.450%
1871	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	72.463%
1872	OCEANEERING INT	0.012%	72.475%
1873	AARON S INC COMMON STOCK USD.5	0.012%	72.487%
1874	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	72.499%
1875	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	72.511%
1876	WEINGARTEN REALTY INVESTORS REIT USD.03	0.012%	72.524%
1877	RSA INSURANCE G	0.012%	72.536%
1878	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	72.548%
1879	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	72.560%
1880	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	72.572%
1881	SAMSUNG ELEC-ME	0.012%	72.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	CNPC (HONG KONG	0.012%	72.596%
1883	CA INC 3.6% 01A	0.012%	72.609%
1884	YUM BRANDS INC COMMON STOCK	0.012%	72.621%
1885	CAMPBELL SOUP C	0.012%	72.633%
1886	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.012%	72.645%
1887	HASBRO INC	0.012%	72.657%
1888	CNOOC LTD	0.012%	72.669%
1889	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	72.681%
1890	ACI WORLDWIDE INC COMMON STOCK USD.005	0.012%	72.693%
1891	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	72.705%
1892	CHALLENGER FIN	0.012%	72.717%
1893	ARCELLOR MITTAL	0.012%	72.729%
1894	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	72.741%
1895	CHILDRENS PLACE	0.012%	72.753%
1896	PARAMOUNT RESOU	0.012%	72.765%
1897	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.012%	72.777%
1898	TELEFLEX INC COMMON STOCK USD1.0	0.012%	72.789%
1899	FUJIFILM HLDGS	0.012%	72.801%
1900	BCA POP EMILIA	0.012%	72.813%
1901	GENPACT LIMITED	0.012%	72.825%
1902	GLOBAL PAYMENTS INC COMMON STOCK	0.012%	72.837%
1903	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.012%	72.849%
1904	MITSUI CHEMICAL	0.012%	72.861%
1905	RELX PLC SPON ADR ADR	0.012%	72.873%
1906	PROASSURANCE CORP COMMON STOCK USD.01	0.012%	72.885%
1907	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	72.897%
1908	BCO BRADESCO SA	0.012%	72.909%
1909	CENTAMIN PLC	0.012%	72.921%
1910	TRELLEBORG AB	0.012%	72.933%
1911	BAYER MOTOREN W	0.012%	72.945%
1912	MAXIM INTEGRATE	0.012%	72.957%
1913	PANDORA A/S	0.012%	72.969%
1914	RANGE RESOURCES CORP COMMON STOCK USD.01	0.012%	72.981%
1915	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	72.993%
1916	MALLINCKRODT PL	0.012%	73.005%
1917	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.012%	73.017%
1918	CAP GEMINI	0.012%	73.029%
1919	DOWNER EDI LTD	0.012%	73.041%
1920	LG TELECOM LTD	0.012%	73.053%
1921	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	73.065%
1922	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	73.077%
1923	CANACCORD FINAN	0.012%	73.089%
1924	MEDNAX INC	0.012%	73.100%
1925	ADVANCE RESIDEN	0.012%	73.112%
1926	ALEXANDER + BALDWIN INC COMMON STOCK	0.012%	73.124%
1927	OJI PAPER CO	0.012%	73.136%
1928	INTERMEDIATE CA	0.012%	73.148%
1929	HEINEKEN NV	0.012%	73.160%
1930	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	73.172%
1931	WPP PLC SPONSORED ADR ADR	0.012%	73.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	WEC ENERGY GROU	0.012%	73.195%
1933	TATTS GROUP LTD	0.012%	73.207%
1934	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	73.219%
1935	COLRUYT SA	0.012%	73.231%
1936	BARLOWORLD LTD	0.012%	73.243%
1937	MEGA FINANCIAL	0.012%	73.255%
1938	DEUTSCHE TELEKO	0.012%	73.266%
1939	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	73.278%
1940	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.012%	73.290%
1941	PURE INDUSTRIAL	0.012%	73.302%
1942	LITE-ON TECHNOL	0.012%	73.314%
1943	NICHIREI CORP	0.012%	73.325%
1944	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.012%	73.337%
1945	BAJAJ FINSERV L	0.012%	73.349%
1946	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.012%	73.361%
1947	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.012%	73.372%
1948	FURUKAWA ELECTR	0.012%	73.384%
1949	SUMITOMO RUBBER	0.012%	73.396%
1950	BEAZLEY PLC	0.012%	73.408%
1951	STORE CAPITAL CORP REIT USD.01	0.012%	73.419%
1952	LONGFOR PROPERT	0.012%	73.431%
1953	SPIRIT REALTY CAPITAL INC REIT USD.01	0.012%	73.443%
1954	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.012%	73.454%
1955	ALTUS GROUP LTD	0.012%	73.466%
1956	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	73.478%
1957	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.012%	73.489%
1958	BAIDU INC SPON ADR ADR USD.00005	0.012%	73.501%
1959	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.012%	73.513%
1960	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	73.524%
1961	KYOCERA CORP	0.012%	73.536%
1962	LIFE STORAGE INC REIT USD.01	0.012%	73.547%
1963	SINGAPORE TELEC	0.012%	73.559%
1964	ESSENT GROUP LT	0.012%	73.571%
1965	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	73.582%
1966	OBAYASHI CORP	0.012%	73.594%
1967	FRESENIUS MEDIC	0.012%	73.605%
1968	DEUTSCHE WOHNEN	0.012%	73.617%
1969	ALFA SA DE CV	0.012%	73.629%
1970	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.012%	73.640%
1971	COMPAL ELECTRON	0.012%	73.652%
1972	KLX INC COMMON STOCK USD.01	0.012%	73.663%
1973	SHOPRITE HLDGS	0.012%	73.675%
1974	FORTIVE CORP COMMON STOCK USD.01	0.012%	73.687%
1975	SHERWIN WILLIAM	0.012%	73.698%
1976	LUCARA DIAMOND	0.012%	73.710%
1977	SUMITOMO MITSUI	0.012%	73.721%
1978	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.012%	73.733%
1979	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	73.744%
1980	JAPAN RETAIL FU	0.012%	73.756%
1981	AON CORP COMPANY GUAR 09/20 5	0.012%	73.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.012%	73.779%
1983	NU SKIN ENTERPR	0.012%	73.790%
1984	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.012%	73.802%
1985	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.012%	73.813%
1986	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.012%	73.825%
1987	CHEUNG KONG PRO	0.011%	73.836%
1988	ON ASSIGNMENT INC COMMON STOCK USD.01	0.011%	73.848%
1989	HRG GROUP INC COMMON STOCK USD.01	0.011%	73.859%
1990	INGERSOLL GLB H	0.011%	73.871%
1991	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.011%	73.882%
1992	GUYANA GOLDFIEL	0.011%	73.894%
1993	TRUSTMARK CORP COMMON STOCK	0.011%	73.905%
1994	PUBLIC SERVICE	0.011%	73.917%
1995	ANTOFAGASTA HLD	0.011%	73.928%
1996	MILESTONE APART	0.011%	73.940%
1997	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.011%	73.951%
1998	BALL CORP COMPANY GUAR 03/22 5	0.011%	73.962%
1999	DAIWA HOUSE IND	0.011%	73.974%
2000	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.011%	73.985%
2001	mitsui fudosan	0.011%	73.997%
2002	DAINIPPON INK&C	0.011%	74.008%
2003	PLASTIC OMNIUM	0.011%	74.020%
2004	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.011%	74.031%
2005	PARTNERS GROUP	0.011%	74.042%
2006	L-BANK BW FOERD	0.011%	74.054%
2007	GRACO INC COMMON STOCK USD1.0	0.011%	74.065%
2008	BUCHER IND-REGD	0.011%	74.076%
2009	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.011%	74.088%
2010	APACHE CORP COMMON STOCK USD.625	0.011%	74.099%
2011	J + J SNACK FOODS CORP COMMON STOCK	0.011%	74.111%
2012	APERAM SA	0.011%	74.122%
2013	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	74.133%
2014	AETNA INC 4.125	0.011%	74.145%
2015	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	74.156%
2016	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	74.167%
2017	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	74.179%
2018	DIXONS CARPHONE	0.011%	74.190%
2019	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.011%	74.201%
2020	AMGEN INC SR UNSECURED 11/21 3.875	0.011%	74.213%
2021	KEPPEL CORP	0.011%	74.224%
2022	ACCOR	0.011%	74.235%
2023	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	74.247%
2024	VISHAY INTERTEC	0.011%	74.258%
2025	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.011%	74.269%
2026	MEXICHEM SAB DE	0.011%	74.280%
2027	FERROVIAL SA	0.011%	74.292%
2028	AXIS CAPITAL HO	0.011%	74.303%
2029	AIMIA INC	0.011%	74.314%
2030	DAIKIN INDUSTRI	0.011%	74.325%
2031	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	74.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	74.348%
2033	PT BANK CENTRAL	0.011%	74.359%
2034	MITSUI OSK LINE	0.011%	74.370%
2035	VONOVIA SE	0.011%	74.382%
2036	ORION CORP	0.011%	74.393%
2037	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.011%	74.404%
2038	NABORS INDUSTRI	0.011%	74.415%
2039	DISH NETWORK	0.011%	74.426%
2040	COOPER TIRE&RUB	0.011%	74.438%
2041	MAN STRATEGIC H	0.011%	74.449%
2042	STAR ENTERTAINM	0.011%	74.460%
2043	SINCLAIR BROADC	0.011%	74.471%
2044	NIPPON MEAT PAC	0.011%	74.482%
2045	DAVE & BUSTER'S	0.011%	74.494%
2046	GRUPO AEROPORTU	0.011%	74.505%
2047	BANK OF QUEENSL	0.011%	74.516%
2048	JM AB	0.011%	74.527%
2049	EBAY INC SR UNSECURED 03/22 3.8	0.011%	74.538%
2050	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	74.549%
2051	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.011%	74.560%
2052	MERCK KGAA	0.011%	74.572%
2053	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	74.583%
2054	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.011%	74.594%
2055	KAO CORP	0.011%	74.605%
2056	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	74.616%
2057	KINGBOARD CHEMI	0.011%	74.627%
2058	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	74.638%
2059	TOTAL SYSTEM SE	0.011%	74.649%
2060	IDEX CORP	0.011%	74.661%
2061	BONAVISTA ENERG	0.011%	74.672%
2062	EVERCORE PARTNE	0.011%	74.683%
2063	ANGLOVAAL INDS	0.011%	74.694%
2064	UBM PLC	0.011%	74.705%
2065	MICROCHIP TECHN	0.011%	74.716%
2066	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.011%	74.727%
2067	PROXIMUS	0.011%	74.738%
2068	UNI-PRESIDENT E	0.011%	74.749%
2069	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	74.760%
2070	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	74.771%
2071	SAMSUNG FIRE &	0.011%	74.782%
2072	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	74.793%
2073	TORAY INDS INC	0.011%	74.804%
2074	CHINA INSURANCE	0.011%	74.815%
2075	TIVO CORP COMMON STOCK USD.001	0.011%	74.826%
2076	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	74.837%
2077	GREENE KING	0.011%	74.848%
2078	HILLENBRAND INC COMMON STOCK	0.011%	74.860%
2079	INTU PROPERTIES	0.011%	74.871%
2080	RAGING RIVER EX	0.011%	74.882%
2081	HANKOOK TIRE CO	0.011%	74.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	PROVIDENT FINAN	0.011%	74.904%
2083	RANDSTAD HOLDIN	0.011%	74.915%
2084	SKF AB - B SHAR	0.011%	74.926%
2085	GOLD FIELDS LTD SPONS ADR ADR	0.011%	74.937%
2086	ONEOK INC	0.011%	74.948%
2087	HECLA MINING CO	0.011%	74.959%
2088	LENOVO GROUP LT	0.011%	74.970%
2089	FINISAR CORPORATION COMMON STOCK USD.001	0.011%	74.980%
2090	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.011%	74.991%
2091	MEREDITH CORP	0.011%	75.002%
2092	CAPITAMALL TRUS	0.011%	75.013%
2093	ENGHOUSE SYSTEM	0.011%	75.024%
2094	ASANKO GOLD INC	0.011%	75.035%
2095	FONCIERE DES RE	0.011%	75.046%
2096	SYNGENTA AG ADR ADR	0.011%	75.057%
2097	STANDARD LIFE P	0.011%	75.068%
2098	CONVERGYS CORP COMMON STOCK	0.011%	75.079%
2099	AUTOCANADA INC	0.011%	75.090%
2100	HERMAN MILLER I	0.011%	75.101%
2101	GERRESHEIMER GR	0.011%	75.112%
2102	MATTEL INC COMMON STOCK USD1.0	0.011%	75.123%
2103	ROPER TECHNOLOG	0.011%	75.134%
2104	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.011%	75.145%
2105	MERCURY GENERAL	0.011%	75.155%
2106	AURUBIS AG	0.011%	75.166%
2107	NETAPP INC SR UNSECURED 06/21 3.375	0.011%	75.177%
2108	EUROPEAN INVEST	0.011%	75.188%
2109	TABCORP HLDGS L	0.011%	75.199%
2110	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.011%	75.210%
2111	BIOGEN INC SR UNSECURED 09/20 2.9	0.011%	75.221%
2112	KURARAY CO	0.011%	75.232%
2113	AUTODESK INC SR UNSECURED 06/20 3.125	0.011%	75.243%
2114	FOMENTO ECON ME	0.011%	75.253%
2115	PRAIRIESKY ROYA	0.011%	75.264%
2116	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.011%	75.275%
2117	CRODA INTERNATI	0.011%	75.286%
2118	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	75.297%
2119	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	75.308%
2120	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.011%	75.319%
2121	HUNTINGTON NATI	0.011%	75.330%
2122	DIGITALGLOBE INC COMMON STOCK USD.001	0.011%	75.340%
2123	GRAHAM HOLDINGS	0.011%	75.351%
2124	TETRA TECH INC COMMON STOCK USD.01	0.011%	75.362%
2125	IMPERIAL HOLDIN	0.011%	75.373%
2126	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	75.384%
2127	MSC INDUSTRIAL	0.011%	75.395%
2128	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.011%	75.406%
2129	WATERS CORP	0.011%	75.416%
2130	KAPSTONE PAPER	0.011%	75.427%
2131	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.011%	75.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.011%	75.449%
2133	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.011%	75.460%
2134	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.011%	75.471%
2135	SEMPRA ENERGY	0.011%	75.481%
2136	MORGAN STANLEY	0.011%	75.492%
2137	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	75.503%
2138	STATE STREET CORP SR UNSECURED 08/20 2.55	0.011%	75.514%
2139	PNC BANK NA SR UNSECURED 07/20 2.6	0.011%	75.525%
2140	UNUM GROUP SR UNSECURED 05/21 3	0.011%	75.536%
2141	INCYTE PHARMACE	0.011%	75.546%
2142	THYSSEN KRUPP A	0.011%	75.557%
2143	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.011%	75.568%
2144	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	75.579%
2145	VOESTALPINE AG	0.011%	75.590%
2146	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.011%	75.601%
2147	HEIDELBERGCEMEN	0.011%	75.611%
2148	AFLAC INC SR UNSECURED 03/20 2.4	0.011%	75.622%
2149	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.011%	75.633%
2150	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	75.644%
2151	BAE SYSTEMS HLD	0.011%	75.655%
2152	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.011%	75.665%
2153	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	75.676%
2154	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.011%	75.687%
2155	NETFLIX INC COMMON STOCK USD.001	0.011%	75.698%
2156	WANT WANT CHINA	0.011%	75.709%
2157	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.011%	75.719%
2158	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.011%	75.730%
2159	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.011%	75.741%
2160	FORTUM OYJ	0.011%	75.752%
2161	GATX CORP	0.011%	75.763%
2162	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.011%	75.773%
2163	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.011%	75.784%
2164	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.011%	75.795%
2165	TRANSALTA RENEW	0.011%	75.806%
2166	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.011%	75.817%
2167	FIRST INDL REAL	0.011%	75.827%
2168	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.011%	75.838%
2169	ACCIONA SA	0.011%	75.849%
2170	CREE INC COMMON STOCK USD.00125	0.011%	75.860%
2171	SPARK NEW ZEA	0.011%	75.871%
2172	JOHN DEERE CAPI	0.011%	75.881%
2173	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.011%	75.892%
2174	CHICO'S FAS INC	0.011%	75.903%
2175	LEGG MASON INC SR UNSECURED 07/19 2.7	0.011%	75.914%
2176	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.011%	75.924%
2177	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.011%	75.935%
2178	GATX CORP	0.011%	75.946%
2179	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	75.957%
2180	ABBVIE INC SR UNSECURED 05/20 2.5	0.011%	75.967%
2181	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.011%	75.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	PEPSICO INC SR UNSECURED 10/20 2.15	0.011%	75.989%
2183	US BANCORP SR UNSECURED 01/22 2.625	0.011%	76.000%
2184	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	76.010%
2185	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.011%	76.021%
2186	OLD NATIONAL BANCORP COMMON STOCK	0.011%	76.032%
2187	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.011%	76.043%
2188	HENGAN INTL	0.011%	76.053%
2189	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.011%	76.064%
2190	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	76.075%
2191	WALT DISNEY CO	0.011%	76.086%
2192	US BANCORP SR UNSECURED 01/21 2.35	0.011%	76.096%
2193	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.011%	76.107%
2194	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.011%	76.118%
2195	ROGERS SUGAR IN	0.011%	76.129%
2196	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.011%	76.139%
2197	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.011%	76.150%
2198	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.011%	76.161%
2199	CITIGROUP INC SR UNSECURED 03/21 2.7	0.011%	76.172%
2200	QUALCOMM INC SR UNSECURED 05/20 2.25	0.011%	76.182%
2201	HARLEY DAVIDSON	0.011%	76.193%
2202	MIZUHO BANK LTD	0.011%	76.204%
2203	ECOLAB INC SR U	0.011%	76.215%
2204	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.011%	76.225%
2205	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.011%	76.236%
2206	CITIGROUP INC	0.011%	76.247%
2207	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.011%	76.258%
2208	MYLAN INC COMPANY GUAR 03/19 2.55	0.011%	76.268%
2209	COMERICA BANK SR UNSECURED 06/20 2.5	0.011%	76.279%
2210	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.011%	76.290%
2211	VALLOUREC SA	0.011%	76.300%
2212	ORIX CORP	0.011%	76.311%
2213	T GARANTI BANKA	0.011%	76.322%
2214	AMERICAN HONDA	0.011%	76.333%
2215	EBAY INC SR UNSECURED 08/19 2.2	0.011%	76.343%
2216	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.011%	76.354%
2217	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.011%	76.365%
2218	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.011%	76.375%
2219	BNP PARIBAS SR UNSECURED 05/20 2.375	0.011%	76.386%
2220	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.011%	76.397%
2221	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.011%	76.407%
2222	AT+T INC SR UNSECURED 06/20 2.45	0.011%	76.418%
2223	ZOETIS INC SR UNSECURED 02/18 1.875	0.011%	76.429%
2224	HANG LUNG PROPE	0.011%	76.439%
2225	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	76.450%
2226	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.011%	76.461%
2227	Atlantia SpA	0.011%	76.471%
2228	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.011%	76.482%
2229	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.011%	76.493%
2230	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.011%	76.503%
2231	COUSINS PROPERTIES INC REIT USD1.0	0.011%	76.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	76.525%
2233	VODAFONE GROUP	0.011%	76.535%
2234	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.011%	76.546%
2235	SUNRISE COMMUNC	0.011%	76.557%
2236	MATTEL INC SR UNSECURED 03/18 1.7	0.011%	76.567%
2237	PERRIGO CO PLC	0.011%	76.578%
2238	SANTANDER HLDG	0.011%	76.589%
2239	TJX COS INC SR UNSECURED 06/21 2.75	0.011%	76.599%
2240	UNIPER SE	0.011%	76.610%
2241	ORIX JREIT INC	0.011%	76.621%
2242	HOWDEN JOINERY	0.011%	76.631%
2243	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	76.642%
2244	MONDI LTD	0.011%	76.653%
2245	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.011%	76.663%
2246	NIPRO CORP	0.011%	76.674%
2247	MCCORMICK & CO	0.011%	76.684%
2248	CORESITE REALTY CORP REIT USD.01	0.011%	76.695%
2249	VALLEY NATIONAL BANCORP COMMON STOCK	0.011%	76.706%
2250	MATTEL INC SR UNSECURED 08/21 2.35	0.011%	76.716%
2251	SEMICONDUCTOR M	0.011%	76.727%
2252	EMPIRE STATE RE	0.011%	76.737%
2253	SKYWEST INC COMMON STOCK	0.011%	76.748%
2254	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.011%	76.759%
2255	RENTOKIL INITIA	0.011%	76.769%
2256	CARDTRONICS PLC	0.011%	76.780%
2257	FEDERATED INVES	0.011%	76.790%
2258	PARAMOUNT GROUP INC REIT USD.01	0.011%	76.801%
2259	CANYON SERVICES	0.011%	76.811%
2260	ENSCO PLC CLASS	0.011%	76.822%
2261	AGF MGMT LTD CL	0.011%	76.833%
2262	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	76.843%
2263	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.011%	76.854%
2264	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.011%	76.864%
2265	DEAN FOODS CO COMMON STOCK USD.01	0.011%	76.875%
2266	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	76.885%
2267	BP CAPITAL MARK	0.011%	76.896%
2268	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.011%	76.906%
2269	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.010%	76.917%
2270	BARRY CALLEBAUT	0.010%	76.927%
2271	PLAINS ALL AMER	0.010%	76.938%
2272	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	76.948%
2273	AUTODESK INC SR UNSECURED 12/22 3.6	0.010%	76.959%
2274	NVIDIA CORP	0.010%	76.969%
2275	J FRONT RETAILI	0.010%	76.980%
2276	PTT EXP&PROD-FG	0.010%	76.990%
2277	BHARAT FORGE LT	0.010%	77.001%
2278	SONOVA HOLDING	0.010%	77.011%
2279	SBI HOLDINGS IN	0.010%	77.022%
2280	HNI CORP	0.010%	77.032%
2281	BONTERRA ENERGY	0.010%	77.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	SUNOPTA INC COMMON STOCK	0.010%	77.053%
2283	EMC CORP(MASS)	0.010%	77.063%
2284	SUNSTONE HOTEL	0.010%	77.074%
2285	ZYNGA INC CL A COMMON STOCK USD.00000625	0.010%	77.084%
2286	ALSTOM	0.010%	77.095%
2287	SAAB AB	0.010%	77.105%
2288	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.010%	77.116%
2289	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.010%	77.126%
2290	BADGER DAYLIGHT	0.010%	77.136%
2291	GALENICA HOLDIN	0.010%	77.147%
2292	ECN CAPITAL COR	0.010%	77.157%
2293	ECHOSTAR CORP A COMMON STOCK USD.001	0.010%	77.168%
2294	ELECTROCOMPONEN	0.010%	77.178%
2295	SHAFTESBURY	0.010%	77.188%
2296	THE FOSCHINI GR	0.010%	77.199%
2297	GEMALTO (PARIS)	0.010%	77.209%
2298	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.010%	77.220%
2299	VARIAN MEDICAL	0.010%	77.230%
2300	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.010%	77.240%
2301	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	77.251%
2302	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.010%	77.261%
2303	LEONI AG	0.010%	77.271%
2304	CHICAGO BRIDGE	0.010%	77.282%
2305	MEDIASET	0.010%	77.292%
2306	NASDAQ INC SR UNSECURED 01/20 5.55	0.010%	77.302%
2307	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.010%	77.313%
2308	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	77.323%
2309	SHIMAO PROPERTY	0.010%	77.334%
2310	Rural Electrifi	0.010%	77.344%
2311	CASINO GUICH-PE	0.010%	77.354%
2312	COGECO INC COMMON STOCK	0.010%	77.365%
2313	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	77.375%
2314	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.010%	77.385%
2315	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	77.396%
2316	INVESTEC PLC	0.010%	77.406%
2317	TRICAN WELL SER	0.010%	77.416%
2318	HITACHI CONST M	0.010%	77.427%
2319	ALACER GOLD COR	0.010%	77.437%
2320	BANK OF IRELAND	0.010%	77.447%
2321	CATALENT INC COMMON STOCK USD.01	0.010%	77.457%
2322	ASML HOLDING NV	0.010%	77.468%
2323	OASIS PETROLEUM INC COMMON STOCK USD.01	0.010%	77.478%
2324	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.010%	77.488%
2325	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	77.499%
2326	CENTRAL JAPAN R	0.010%	77.509%
2327	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	77.519%
2328	KAWASAKI KISEN	0.010%	77.529%
2329	FIRST FINANCIAL	0.010%	77.540%
2330	MITSUBISHI UJF	0.010%	77.550%
2331	MSA SAFETY INC COMMON STOCK	0.010%	77.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	IWG PLC	0.010%	77.570%
2333	PIEDMONT OFFICE	0.010%	77.581%
2334	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	77.591%
2335	BANK OF COMMUNI	0.010%	77.601%
2336	NIPPON YUSEN KK	0.010%	77.611%
2337	DAIWAHOUSE RE	0.010%	77.621%
2338	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.010%	77.632%
2339	AUTOZONE INC COMMON STOCK USD.01	0.010%	77.642%
2340	UNIPOLSAI SPA	0.010%	77.652%
2341	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	77.662%
2342	CABOT OIL & GAS	0.010%	77.673%
2343	PAINTED PONY PE	0.010%	77.683%
2344	SYSCO CORPORATI	0.010%	77.693%
2345	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	77.703%
2346	TRUWORTHS INTER	0.010%	77.713%
2347	KROGER CO SR UNSECURED 01/19 2.3	0.010%	77.724%
2348	MOODY S CORP COMMON STOCK USD.01	0.010%	77.734%
2349	CANACOL ENERGY	0.010%	77.744%
2350	HINDALCO INDS	0.010%	77.754%
2351	FLETCHER BUILDI	0.010%	77.764%
2352	SEAGATE TECHNOL	0.010%	77.775%
2353	WILLIAM DEMANT	0.010%	77.785%
2354	TEMENOS GROUP A	0.010%	77.795%
2355	FIRSTGROUP	0.010%	77.805%
2356	CORNING INC SR UNSECURED 08/20 4.25	0.010%	77.815%
2357	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	77.825%
2358	EUTELSAT COMMUN	0.010%	77.836%
2359	CARTER S INC COMMON STOCK USD.01	0.010%	77.846%
2360	XPERI CORP COMMON STOCK USD.001	0.010%	77.856%
2361	LG CORP	0.010%	77.866%
2362	CHINA LIFE INS	0.010%	77.876%
2363	CEMEX SA	0.010%	77.886%
2364	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	77.896%
2365	CAMBREX CORP COMMON STOCK USD.1	0.010%	77.906%
2366	SWEDEN GOVERNEN	0.010%	77.917%
2367	SKANSKA AB	0.010%	77.927%
2368	ARGO GROUP INTE	0.010%	77.937%
2369	TIGER BRANDS	0.010%	77.947%
2370	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	77.957%
2371	KELLOGG CO	0.010%	77.967%
2372	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	77.977%
2373	GREAT PORTLAND	0.010%	77.987%
2374	GERDAU SA SIDER	0.010%	77.997%
2375	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	78.007%
2376	OC OERLIKON COR	0.010%	78.017%
2377	HEWLETT PACKARD	0.010%	78.027%
2378	ENERSIS SA	0.010%	78.037%
2379	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.010%	78.047%
2380	WOOD GROUP (JOH	0.010%	78.057%
2381	SUNTEC REIT	0.010%	78.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	78.077%
2383	HELEN OF TROY C	0.010%	78.087%
2384	LEGRAND SA	0.010%	78.097%
2385	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.010%	78.107%
2386	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.117%
2387	BRANDYWINE REAL	0.010%	78.127%
2388	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.010%	78.137%
2389	AKORN INC COMMON STOCK	0.010%	78.147%
2390	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.010%	78.157%
2391	NATIONAL GENERA	0.010%	78.167%
2392	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.010%	78.177%
2393	CARGOTEC CORP-B	0.010%	78.187%
2394	SEVERN TRENT	0.010%	78.197%
2395	NEW YORK TIMES	0.010%	78.207%
2396	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	78.217%
2397	PUBLICIS GROUPE	0.010%	78.226%
2398	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.010%	78.236%
2399	OWENS + MINOR INC COMMON STOCK USD2.0	0.010%	78.246%
2400	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	78.256%
2401	SWIRE PACIFIC	0.010%	78.266%
2402	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.010%	78.276%
2403	TRINIDAD DRILLI	0.010%	78.286%
2404	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.010%	78.296%
2405	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	78.305%
2406	AIRGAS INC COMPANY GUAR 08/20 3.05	0.010%	78.315%
2407	STOREBRAND ASA	0.010%	78.325%
2408	KEMPER CORP COMMON STOCK USD.1	0.010%	78.335%
2409	OMRON CORP	0.010%	78.345%
2410	DCC PLC	0.010%	78.355%
2411	SAMSUNG SDI CO	0.010%	78.364%
2412	TOKYO ELECTRON	0.010%	78.374%
2413	WAJAX CORP	0.010%	78.384%
2414	AMER SPORTS OYJ	0.010%	78.394%
2415	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.404%
2416	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	78.414%
2417	BUNZL PLC	0.010%	78.423%
2418	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	78.433%
2419	CNH INDUSTRIAL	0.010%	78.443%
2420	BILLERUD AB	0.010%	78.453%
2421	CARPENTER TECH	0.010%	78.463%
2422	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	78.472%
2423	CHINA GOLD INTL	0.010%	78.482%
2424	AVERY DENNISON	0.010%	78.492%
2425	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.010%	78.502%
2426	BANK OF THE OZARKS COMMON STOCK USD.01	0.010%	78.512%
2427	CDW CORP/DE COMMON STOCK USD.01	0.010%	78.521%
2428	GRUPA LOTOS S.A	0.010%	78.531%
2429	COLONY STARWOOD HOMES REIT USD.01	0.010%	78.541%
2430	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.010%	78.551%
2431	FASTENAL	0.010%	78.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	WARTSILA OYJ AB	0.010%	78.570%
2433	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.010%	78.580%
2434	MSCI INC	0.010%	78.590%
2435	ENTERGY CORP	0.010%	78.599%
2436	HIKMA PHARMACEU	0.010%	78.609%
2437	YASKAWA ELEC CO	0.010%	78.619%
2438	UBE INDUSTRIES	0.010%	78.629%
2439	KOBE STEEL	0.010%	78.638%
2440	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	78.648%
2441	CVB FINANCIAL CORP COMMON STOCK	0.010%	78.658%
2442	JAPAN PRIME REA	0.010%	78.667%
2443	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	78.677%
2444	ROWAN COMPANIES	0.010%	78.687%
2445	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	78.696%
2446	BK OF EAST ASIA	0.010%	78.706%
2447	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	78.716%
2448	OMNICOM GROUP I	0.010%	78.725%
2449	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.010%	78.735%
2450	DRIL QUIP INC	0.010%	78.745%
2451	BALCHEM CORP COMMON STOCK USD.0667	0.010%	78.754%
2452	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.010%	78.764%
2453	COVANTA HOLDING CORP COMMON STOCK USD.1	0.010%	78.774%
2454	ICADE	0.010%	78.783%
2455	PADDY POWER PLC	0.010%	78.793%
2456	ATLAS COPCO AB-	0.010%	78.803%
2457	BUFFALO WILD WINGS INC COMMON STOCK	0.010%	78.812%
2458	TRIBUNE MEDIA C	0.010%	78.822%
2459	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.010%	78.831%
2460	BANK HAPOALIM B	0.010%	78.841%
2461	TARO PHARMACEUT	0.010%	78.851%
2462	CHINA MINSHENG	0.010%	78.860%
2463	MEDICAL FACILIT	0.010%	78.870%
2464	CHORUS AVIATION	0.010%	78.879%
2465	RETAIL PROPERTIES OF AME A REIT USD.001	0.010%	78.889%
2466	AVIGILON CORP C	0.010%	78.898%
2467	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	78.908%
2468	LIC HOUSING FIN	0.010%	78.918%
2469	KERING	0.010%	78.927%
2470	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	78.937%
2471	TENNECO AUTOMOT	0.010%	78.946%
2472	Dongbu Insuranc	0.010%	78.956%
2473	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.010%	78.965%
2474	SOUTH32 LTD	0.010%	78.975%
2475	HOME CAP GRP IN	0.010%	78.984%
2476	MORGAN STANLEY	0.010%	78.994%
2477	FUKUOKA FINANCI	0.009%	79.003%
2478	FORMOSA CHEMICA	0.009%	79.013%
2479	DREAM GLOBAL RE	0.009%	79.022%
2480	TOPBUILD CORP COMMON STOCK	0.009%	79.032%
2481	ELECTROLUX AB-S	0.009%	79.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	79.051%
2483	CANAM GROUP	0.009%	79.060%
2484	LI & FUNG LIMIT	0.009%	79.070%
2485	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.009%	79.079%
2486	ORPEA	0.009%	79.088%
2487	TANGER FACTORY OUTLET CENTER REIT USD.01	0.009%	79.098%
2488	ACCO BRANDS CORP COMMON STOCK USD.01	0.009%	79.107%
2489	DENKI KAGAKU KO	0.009%	79.117%
2490	PAYCHEX INC	0.009%	79.126%
2491	AMGEN INC	0.009%	79.136%
2492	YUE YUEN INDUST	0.009%	79.145%
2493	KGHM POLSKA MIE	0.009%	79.155%
2494	WESTERN POWER W	0.009%	79.164%
2495	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	79.174%
2496	BAT INTL FINANC	0.009%	79.183%
2497	NEDCOR LTD ZAR1	0.009%	79.192%
2498	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	79.202%
2499	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.009%	79.211%
2500	THK CO	0.009%	79.221%
2501	ITRON INC	0.009%	79.230%
2502	TGS NOPEC GEOPH	0.009%	79.240%
2503	LOOMIS AB	0.009%	79.249%
2504	INTL FLAVORS&FR	0.009%	79.258%
2505	INSURANCE AUSTR	0.009%	79.268%
2506	UNIVERSAL CORP	0.009%	79.277%
2507	TULLETT PREBON	0.009%	79.287%
2508	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	79.296%
2509	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.009%	79.305%
2510	MINTH GROUP LTD	0.009%	79.315%
2511	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	79.324%
2512	MICHAEL KORS HO	0.009%	79.333%
2513	SYMRISE AG	0.009%	79.343%
2514	PAYSAFE GROUP P	0.009%	79.352%
2515	SUNAC CHINA HLD	0.009%	79.361%
2516	EVONIK INDUSTRI	0.009%	79.371%
2517	SHARP CORP	0.009%	79.380%
2518	HUGO BOSS AG	0.009%	79.389%
2519	CRACKER BARREL	0.009%	79.399%
2520	ARYZTA AG	0.009%	79.408%
2521	QUANTA COMPUTER	0.009%	79.418%
2522	MILLICOM INTL C	0.009%	79.427%
2523	AGILE PROPERTY	0.009%	79.436%
2524	YOKOGAWA ELECTR	0.009%	79.446%
2525	HANG LUNG DEVEL	0.009%	79.455%
2526	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	79.464%
2527	NTN CORPORATION	0.009%	79.473%
2528	IG GROUP HLDGS	0.009%	79.483%
2529	NGK SPARK PLUG	0.009%	79.492%
2530	ALTIUS MINERALS	0.009%	79.501%
2531	UNIVAR INC COMMON STOCK USD.01	0.009%	79.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	AMEREN CORP	0.009%	79.520%
2533	CEZ AS	0.009%	79.529%
2534	CHINA STEEL	0.009%	79.539%
2535	ATKINS WS	0.009%	79.548%
2536	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	79.557%
2537	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	79.566%
2538	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	79.576%
2539	ARCONIC INC SR UNSECURED 02/22 5.87	0.009%	79.585%
2540	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.009%	79.594%
2541	LITTELFUSE INC COMMON STOCK USD.01	0.009%	79.603%
2542	DONGFENG MOTOR	0.009%	79.613%
2543	ENDESA S.A.	0.009%	79.622%
2544	HENDERSON LAND	0.009%	79.631%
2545	UNIPOL GRUPPO F	0.009%	79.640%
2546	PEAB AB	0.009%	79.649%
2547	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.009%	79.659%
2548	PREMIER GOLD MI	0.009%	79.668%
2549	TERNA RETE ELET	0.009%	79.677%
2550	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	79.686%
2551	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	79.695%
2552	FIRSTCASH INC COMMON STOCK USD.01	0.009%	79.704%
2553	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	79.714%
2554	BRADY(WH)	0.009%	79.723%
2555	STILLWATER MINI	0.009%	79.732%
2556	NIPPON PROLOGIS	0.009%	79.741%
2557	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	79.750%
2558	CAPITALAND	0.009%	79.759%
2559	SEMBCORP INDUST	0.009%	79.769%
2560	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	79.778%
2561	KROGER CO SR UNSECURED 01/21 3.3	0.009%	79.787%
2562	INTIME RETAIL G	0.009%	79.796%
2563	ARISTOCRAT LEIS	0.009%	79.805%
2564	EXTENDICARE INC	0.009%	79.814%
2565	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.009%	79.823%
2566	BRP INC/CA- SUB	0.009%	79.833%
2567	BK MANDIRI	0.009%	79.842%
2568	SIENNA SENIOR L	0.009%	79.851%
2569	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	79.860%
2570	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	79.869%
2571	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	79.878%
2572	SINO BIOPHAMACE	0.009%	79.887%
2573	II VI INC COMMON STOCK	0.009%	79.896%
2574	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.009%	79.905%
2575	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	79.915%
2576	RAIA DROGASIL S	0.009%	79.924%
2577	BQE CANT VAUDOI	0.009%	79.933%
2578	VF CORP	0.009%	79.942%
2579	MALAYAN BKG BHD	0.009%	79.951%
2580	NAVER CORP	0.009%	79.960%
2581	HAYS	0.009%	79.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	79.978%
2583	NOK CORP	0.009%	79.987%
2584	ANTHEM INC SR UNSECURED 08/20 4.35	0.009%	79.996%
2585	EDF	0.009%	80.005%
2586	MEDIASET ESPANA	0.009%	80.014%
2587	SEABOARD CORP COMMON STOCK USD1.0	0.009%	80.023%
2588	AIRCASTLE LTD	0.009%	80.032%
2589	58.COM INC ADR ADR	0.009%	80.041%
2590	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	80.050%
2591	TOKYU FUDOSAN H	0.009%	80.059%
2592	RED ELECTRICA C	0.009%	80.068%
2593	mitsui mining &	0.009%	80.077%
2594	AMMB HOLDINGS B	0.009%	80.086%
2595	NATIONAL EXPRES	0.009%	80.095%
2596	WOOLWORTHS LTD	0.009%	80.104%
2597	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	80.113%
2598	UGI CORP COMMON STOCK	0.009%	80.122%
2599	HASEKO CORP	0.009%	80.131%
2600	BODYCOTE PLC	0.009%	80.140%
2601	BT GROUP PLC SPON ADR ADR	0.009%	80.149%
2602	DDR CORP REIT USD.1	0.009%	80.158%
2603	BANNER CORPORATION COMMON STOCK USD.01	0.009%	80.167%
2604	SMITH AND NEPHE	0.009%	80.176%
2605	LARSEN & TOUBRO	0.009%	80.185%
2606	SHINHAN FINANCI	0.009%	80.194%
2607	NKT HOLDING A/S	0.009%	80.203%
2608	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	80.212%
2609	CHINA COMMUNICA	0.009%	80.220%
2610	GROUP 1 AUTO	0.009%	80.229%
2611	DKSH HOLDING LT	0.009%	80.238%
2612	HENNES & MAURIT	0.009%	80.247%
2613	CATERPILLAR FIN	0.009%	80.256%
2614	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.265%
2615	SOJITZ CORP COM	0.009%	80.274%
2616	WABTEC CORP COMMON STOCK USD.01	0.009%	80.283%
2617	GLOBUS MEDICAL	0.009%	80.292%
2618	TOYODA GOSEI	0.009%	80.301%
2619	GLP J-REIT	0.009%	80.310%
2620	DILLARD DEPT ST	0.009%	80.319%
2621	E.SUN FINANCIAL	0.009%	80.327%
2622	ALCOA CORP COMMON STOCK USD.01	0.009%	80.336%
2623	FIRST SOLAR INC	0.009%	80.345%
2624	VOPAK (KON)	0.009%	80.354%
2625	GOME ELECTRICAL	0.009%	80.363%
2626	YOKOHAMA RUBBER	0.009%	80.372%
2627	PRYSMIAN SPA CO	0.009%	80.381%
2628	GREAT WALL AUTO	0.009%	80.390%
2629	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.009%	80.399%
2630	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	80.407%
2631	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.009%	80.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	JUPITER PLC	0.009%	80.425%
2633	OUTOKUMPU OY	0.009%	80.434%
2634	B+G FOODS INC COMMON STOCK USD.01	0.009%	80.443%
2635	CHINA EVERBRIGH	0.009%	80.452%
2636	PRA HEALTH SCIE	0.009%	80.460%
2637	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	80.469%
2638	HYPROP INVESTME	0.009%	80.478%
2639	CMS ENERGY CORP	0.009%	80.487%
2640	ROTORK PLC	0.009%	80.496%
2641	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.009%	80.505%
2642	MMI HOLDINGS LT	0.009%	80.513%
2643	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	80.522%
2644	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	80.531%
2645	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	80.540%
2646	FUJIKURA	0.009%	80.549%
2647	XEROX CORP 2.75	0.009%	80.557%
2648	NVR INC COMMON STOCK USD.01	0.009%	80.566%
2649	BAYTEX ENERGY CORP COMMON STOCK	0.009%	80.575%
2650	MAHINDRA &MAHIN	0.009%	80.584%
2651	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.009%	80.593%
2652	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	80.601%
2653	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	80.610%
2654	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.009%	80.619%
2655	ADARO ENERGY TB	0.009%	80.628%
2656	PHOENIX GROUP H	0.009%	80.636%
2657	CLP HOLDINGS	0.009%	80.645%
2658	GRANITE CONST	0.009%	80.654%
2659	HYUNDAI STEEL C	0.009%	80.663%
2660	COBHAM PLC	0.009%	80.671%
2661	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.009%	80.680%
2662	ROHM CO	0.009%	80.689%
2663	BNK FINANCIAL G	0.009%	80.698%
2664	CHEMED CORP COMMON STOCK USD1.0	0.009%	80.706%
2665	NELNET INC CL A COMMON STOCK USD.01	0.009%	80.715%
2666	RLJ LODGING TRUST REIT	0.009%	80.724%
2667	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	80.732%
2668	SANDVINE COR-CA	0.009%	80.741%
2669	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.750%
2670	RENASANT CORP COMMON STOCK USD5.0	0.009%	80.759%
2671	GILDEMEISTER AG	0.009%	80.767%
2672	COMPUTER MODELL	0.009%	80.776%
2673	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	80.785%
2674	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.009%	80.793%
2675	HAEMONETICS COR	0.009%	80.802%
2676	CSR LIMITED	0.009%	80.811%
2677	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.009%	80.819%
2678	SANTOS LIMITED	0.009%	80.828%
2679	SAPPORO BREWERI	0.009%	80.837%
2680	YAMADA DENKI CO	0.009%	80.845%
2681	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.009%	80.854%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SUEDZUCKER AG	0.009%	80.863%
2683	AXALTA COATING	0.009%	80.871%
2684	GAP INC/THE SR UNSECURED 04/21 5.95	0.009%	80.880%
2685	LOGITECH INTERN	0.009%	80.889%
2686	WORTHINGTON IND	0.009%	80.897%
2687	LUKOIL PJSC - A	0.009%	80.906%
2688	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	80.915%
2689	DAI NIPPON PRIN	0.009%	80.923%
2690	ICICI BANK LTD	0.009%	80.932%
2691	CHINA RESOURCES	0.009%	80.940%
2692	HYUNDAI MARINE&	0.009%	80.949%
2693	ULVAC INC.	0.009%	80.958%
2694	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	80.966%
2695	CHEVRON CORP SR UNSECURED 05/21 2.1	0.009%	80.975%
2696	DEVON ENERGY CORP COMMON STOCK USD.1	0.009%	80.983%
2697	TAKASHIMAYA CO	0.009%	80.992%
2698	TELENOR AS	0.009%	81.001%
2699	WEIR GROUP	0.009%	81.009%
2700	INGENICO	0.009%	81.018%
2701	TTM TECHNOLOGIES COMMON STOCK USD.001	0.009%	81.026%
2702	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	81.035%
2703	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	81.044%
2704	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	81.052%
2705	AGGREKO PLC	0.009%	81.061%
2706	SEALED AIR CORP COMMON STOCK USD.1	0.009%	81.069%
2707	J.C. PENNEY CO INC COMMON STOCK USD.5	0.009%	81.078%
2708	SUMITOMO METAL	0.009%	81.086%
2709	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	81.095%
2710	BRAMBLES LIMITE	0.009%	81.104%
2711	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.009%	81.112%
2712	PEARSON	0.009%	81.121%
2713	WESTERN UNION CO COMMON STOCK USD.01	0.009%	81.129%
2714	GAMESA CORP TEC	0.009%	81.138%
2715	ASUSTEK COMPUTE	0.009%	81.146%
2716	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	81.155%
2717	POU CHEN	0.009%	81.163%
2718	DAIICHI SANKYO	0.009%	81.172%
2719	SAP SE SPONSORED ADR ADR	0.009%	81.180%
2720	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.009%	81.189%
2721	CONDUENT INC COMMON STOCK USD.01	0.009%	81.197%
2722	Straumann AG	0.009%	81.206%
2723	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	81.214%
2724	HANWHA CORP	0.008%	81.223%
2725	EDENRED	0.008%	81.231%
2726	ASAHI BREWERIES	0.008%	81.240%
2727	FBL FINANCIAL G	0.008%	81.248%
2728	PGE POLSKA GRUP	0.008%	81.257%
2729	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	81.265%
2730	WAL-MART DE MEX	0.008%	81.274%
2731	LOTTE CHEMICAL	0.008%	81.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	IBIDEN CO	0.008%	81.291%
2733	BANKINTER SA	0.008%	81.299%
2734	TAISHIN FINANCI	0.008%	81.308%
2735	STEPAN CO COMMON STOCK USD1.0	0.008%	81.316%
2736	SUZUKEN CO LTD	0.008%	81.325%
2737	ALUMINA LTD	0.008%	81.333%
2738	MASCO CORP	0.008%	81.341%
2739	CENTERPOINT ENE	0.008%	81.350%
2740	HANWHA CHEMICAL	0.008%	81.358%
2741	CANFOR PULP PRO	0.008%	81.367%
2742	MAXIMUS INC COMMON STOCK	0.008%	81.375%
2743	NOW INC COMMON STOCK USD.01	0.008%	81.384%
2744	AMBEV SA	0.008%	81.392%
2745	HOPEWELL HLDGS	0.008%	81.400%
2746	CERNER CORP	0.008%	81.409%
2747	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	81.417%
2748	TOWNE BANK COMMON STOCK USD1.667	0.008%	81.426%
2749	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	81.434%
2750	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.008%	81.442%
2751	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	81.451%
2752	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.459%
2753	INFOSYS LTD SP ADR ADR	0.008%	81.468%
2754	WPG HOLDINGS	0.008%	81.476%
2755	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.008%	81.484%
2756	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	81.493%
2757	EASTGROUP PROPERTIES INC REIT	0.008%	81.501%
2758	WATSCO INC COMMON STOCK USD.5	0.008%	81.509%
2759	TREVALI MINING	0.008%	81.518%
2760	SEIKO EPSON COR	0.008%	81.526%
2761	AMCOR LIMITED	0.008%	81.535%
2762	FAMILYMART CO	0.008%	81.543%
2763	ROYAL UNIBREW A	0.008%	81.551%
2764	ESTEE LAUDER CO	0.008%	81.560%
2765	CATHAY PACIFIC	0.008%	81.568%
2766	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	81.576%
2767	ORORA LTD	0.008%	81.585%
2768	MO OCH DOMSJO A	0.008%	81.593%
2769	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	81.601%
2770	ASTRAZENECA	0.008%	81.610%
2771	NORDSTROM INC COMMON STOCK	0.008%	81.618%
2772	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.008%	81.626%
2773	IMPALA PLATINUM	0.008%	81.635%
2774	COSCO PACIFIC	0.008%	81.643%
2775	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	81.651%
2776	CHINA CITIC BK	0.008%	81.659%
2777	URBAN EDGE PROPERTIES REIT USD.01	0.008%	81.668%
2778	SASOL	0.008%	81.676%
2779	GUANGZHOU R&F P	0.008%	81.684%
2780	KONE OYJ	0.008%	81.693%
2781	KULICKE&SOFFA I	0.008%	81.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	GARTNER GROUP I	0.008%	81.709%
2783	GEN COMMUNICATI	0.008%	81.717%
2784	COPART INC	0.008%	81.726%
2785	BENCHMARK ELECT	0.008%	81.734%
2786	BERENDSEN PLC	0.008%	81.742%
2787	GETINGE AB, B S	0.008%	81.750%
2788	PLAYTECH	0.008%	81.759%
2789	ACADIA REALTY TRUST REIT USD.001	0.008%	81.767%
2790	SHUTTERFLY INC	0.008%	81.775%
2791	CBOE HOLDINGS INC COMMON STOCK	0.008%	81.783%
2792	ELEMENTIS (1998	0.008%	81.792%
2793	CROMBIE REAL ES	0.008%	81.800%
2794	IDEA CELLULAR L	0.008%	81.808%
2795	BUZZI UNICEM SP	0.008%	81.816%
2796	MITSUBISHI ESTA	0.008%	81.825%
2797	TUTOR PERINI CORP COMMON STOCK USD1.0	0.008%	81.833%
2798	LEG IMMOBILIEN	0.008%	81.841%
2799	CAPITACOMMERCIA	0.008%	81.849%
2800	TOPPAN PRINTING	0.008%	81.857%
2801	JUNGHEINRICH -	0.008%	81.866%
2802	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	81.874%
2803	PERNOD-RICARD	0.008%	81.882%
2804	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.008%	81.890%
2805	WISTRON CORP	0.008%	81.898%
2806	SECOM CO	0.008%	81.906%
2807	ASHIKAGA HOLDIN	0.008%	81.915%
2808	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.923%
2809	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	81.931%
2810	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.939%
2811	HYOSUNG CORP	0.008%	81.947%
2812	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	81.955%
2813	GAM HOLDING LTD	0.008%	81.963%
2814	CEMBRA MONEY BA	0.008%	81.972%
2815	QISDA CORP	0.008%	81.980%
2816	MORI SEIKI CO	0.008%	81.988%
2817	NIPPON PAPER IN	0.008%	81.996%
2818	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.008%	82.004%
2819	SM ENERGY CO COMMON STOCK USD.01	0.008%	82.012%
2820	FERRO CORP	0.008%	82.020%
2821	SGS SA-REG COMM	0.008%	82.028%
2822	BEIJING ENTERPR	0.008%	82.037%
2823	DAINIPPON SCREE	0.008%	82.045%
2824	KERRY PROPRTIE	0.008%	82.053%
2825	MRC GLOBAL INC COMMON STOCK USD.01	0.008%	82.061%
2826	CREDIT SAISON C	0.008%	82.069%
2827	CAPSTONE MINING	0.008%	82.077%
2828	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.008%	82.085%
2829	QANTAS AIRWAYS	0.008%	82.093%
2830	BLOCK(H&R)INC	0.008%	82.101%
2831	VEOLIA ENVIRONM	0.008%	82.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	BEKAERT SA	0.008%	82.117%
2833	JAPAN HOTEL REI	0.008%	82.126%
2834	JAMES HARDIE IN	0.008%	82.134%
2835	KBR INC COMMON STOCK USD.001	0.008%	82.142%
2836	DAICEL CHEM IND	0.008%	82.150%
2837	SYNAPTICS INC COMMON STOCK USD.001	0.008%	82.158%
2838	VAIL RESORTS	0.008%	82.166%
2839	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.008%	82.174%
2840	HENDERSON GROUP	0.008%	82.182%
2841	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	82.190%
2842	EBARA CORP	0.008%	82.198%
2843	WORLEYPARSONS	0.008%	82.206%
2844	CHAILEASE HOLDI	0.008%	82.214%
2845	TELKOM GROUP LT	0.008%	82.222%
2846	ACTIVIA PROPERT	0.008%	82.230%
2847	HOMESERVE PLC	0.008%	82.238%
2848	A.P. MOLLER-MAE	0.008%	82.246%
2849	SCHRODERS PLC	0.008%	82.255%
2850	CONCORDIA FINAN	0.008%	82.263%
2851	VOLVO AB	0.008%	82.271%
2852	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.279%
2853	ENERGEN CORP COMMON STOCK USD.01	0.008%	82.287%
2854	SUMITOMO OSAKA	0.008%	82.295%
2855	ATHABASCA OIL C	0.008%	82.303%
2856	TOTAL ENERGY SE	0.008%	82.311%
2857	MARUTI SUZUKI	0.008%	82.319%
2858	GREIF INC CL A COMMON STOCK	0.008%	82.327%
2859	LANCASTER COLON	0.008%	82.335%
2860	BRITISH SKY BRO	0.008%	82.343%
2861	ISS A/S	0.008%	82.351%
2862	TAIWAN CEMENT	0.008%	82.359%
2863	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	82.367%
2864	CHONGQING RURAL	0.008%	82.375%
2865	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	82.383%
2866	SIMCORP A/S	0.008%	82.391%
2867	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	82.399%
2868	TRINSEO SA	0.008%	82.407%
2869	AURIZON HOLDING	0.008%	82.415%
2870	WALKER + DUNLOP INC COMMON STOCK	0.008%	82.423%
2871	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	82.431%
2872	CITIZEN WATCH C	0.008%	82.439%
2873	AVX CORP COMMON STOCK USD.01	0.008%	82.447%
2874	LG CABLE &MCHY	0.008%	82.455%
2875	RESILIENT REIT	0.008%	82.463%
2876	ENTEL EMP NAC T	0.008%	82.471%
2877	GRIFOLS SA	0.008%	82.478%
2878	WHIRLPOOL CORP	0.008%	82.486%
2879	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.008%	82.494%
2880	SEEK LTD.	0.008%	82.502%
2881	SAMSONITE INTL	0.008%	82.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	NORSK HYDRO AS	0.008%	82.518%
2883	CLICLS GROUP	0.008%	82.526%
2884	HITACHI METALS	0.008%	82.534%
2885	YARA INTERNATIO	0.008%	82.542%
2886	THALES SA	0.008%	82.550%
2887	SULZER AG	0.008%	82.558%
2888	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	82.566%
2889	ANSELL LTD	0.008%	82.574%
2890	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	82.582%
2891	ROGERS CORP COMMON STOCK USD1.0	0.008%	82.590%
2892	CREDICORP	0.008%	82.597%
2893	NEX GROUP PLC	0.008%	82.605%
2894	QINETIQ GROUP P	0.008%	82.613%
2895	SIHUAN PHARMACE	0.008%	82.621%
2896	STATE STREET CORP SR UNSECURED 05/21 1.95	0.008%	82.629%
2897	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	82.637%
2898	CAIRN ENERGY PL	0.008%	82.645%
2899	A P MOLLER - MA	0.008%	82.653%
2900	KNOWLES CORP COMMON STOCK USD.01	0.008%	82.661%
2901	ABERTIS INFRAES	0.008%	82.669%
2902	FIRST MERCHANTS CORP COMMON STOCK	0.008%	82.677%
2903	STATE BK OF IND	0.008%	82.684%
2904	NCR CORP	0.008%	82.692%
2905	RESMED INC	0.008%	82.700%
2906	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	82.708%
2907	LOJAS AMERICANA	0.008%	82.716%
2908	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	82.724%
2909	ASM INTL NV	0.008%	82.732%
2910	SEMTECH CORP	0.008%	82.740%
2911	BEIJING CAPITAL	0.008%	82.747%
2912	ELECTR DE FRANC	0.008%	82.755%
2913	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	82.763%
2914	POWER FINANCE C	0.008%	82.771%
2915	WESBANCO INC COMMON STOCK USD2.0833	0.008%	82.779%
2916	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.787%
2917	CANARA BANK	0.008%	82.794%
2918	RED HAT INC COMMON STOCK USD.0001	0.008%	82.802%
2919	VECTREN CORP COMMON STOCK	0.008%	82.810%
2920	HERBALIFE LTD COMMON STOCK USD.002	0.008%	82.818%
2921	ADANI PORT & SE	0.008%	82.826%
2922	TOYOTA INDUSTRI	0.008%	82.834%
2923	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	82.841%
2924	ARCA CONTINEN	0.008%	82.849%
2925	NORTHVIEW APART	0.008%	82.857%
2926	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	82.865%
2927	ASSURANT INC SR UNSECURED 03/18 2.5	0.008%	82.873%
2928	TOKYO TATEMONO	0.008%	82.881%
2929	TATA MOTORS LTD	0.008%	82.888%
2930	OIL SEARCH LTD	0.008%	82.896%
2931	ILLUMINA INC	0.008%	82.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	CH ROBINSON WOR	0.008%	82.912%
2933	ASML HOLDING NV	0.008%	82.919%
2934	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	82.927%
2935	HERSHEY FOODS C	0.008%	82.935%
2936	ROBERT HALF INT	0.008%	82.943%
2937	ERICSSON (LM) TEL SP ADR ADR	0.008%	82.951%
2938	VESUVIUS PLC	0.008%	82.958%
2939	GRUBHUB INC COMMON STOCK USD.0001	0.008%	82.966%
2940	HUTCHISON PORT	0.008%	82.974%
2941	METHODE ELEC IN	0.008%	82.981%
2942	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	82.989%
2943	BARCLAYS PLC	0.008%	82.997%
2944	VIASAT INC COMMON STOCK USD.0001	0.008%	83.005%
2945	ADELAIDE BRIGHT	0.008%	83.012%
2946	HORIZON PHARMA	0.008%	83.020%
2947	SHANGRI-LA ASIA	0.008%	83.028%
2948	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	83.036%
2949	FERROGLOBE PLC	0.008%	83.043%
2950	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	83.051%
2951	WEATHERFORD INT	0.008%	83.059%
2952	KOSMOS ENERGY L	0.008%	83.066%
2953	TIETO CORP OYJ	0.008%	83.074%
2954	BRAIT SA	0.008%	83.082%
2955	PUBLIC BNK-LOCA	0.008%	83.090%
2956	ULTRAPAR PARTIC	0.008%	83.097%
2957	SRC ENERGY INC COMMON STOCK USD.001	0.008%	83.105%
2958	Alten	0.008%	83.113%
2959	BANK LEUMI LE-I	0.008%	83.120%
2960	GLANBIA PLC	0.008%	83.128%
2961	TPK HOLDINGS CO	0.008%	83.136%
2962	CHINA CINDA ASS	0.008%	83.143%
2963	CINEWORLD GROUP	0.008%	83.151%
2964	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	83.159%
2965	SOTHEBY S COMMON STOCK USD.01	0.008%	83.166%
2966	CARE CAPITAL PROPERTIES INC REIT USD.01	0.008%	83.174%
2967	SUNNY OPTICAL T	0.008%	83.182%
2968	SINOPAC HLDG	0.008%	83.189%
2969	SIMS GROUP LTD	0.008%	83.197%
2970	ACXIOM CORP COMMON STOCK USD.1	0.008%	83.205%
2971	VENTURE CORP	0.008%	83.212%
2972	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.008%	83.220%
2973	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	83.228%
2974	BRILLIANCE CHIN	0.008%	83.235%
2975	CLEANAWAY WASTE	0.008%	83.243%
2976	JSR CORPORATION	0.008%	83.251%
2977	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	83.258%
2978	PLEXUS CORP COMMON STOCK USD.01	0.008%	83.266%
2979	KYOCERA CORP SPONS ADR ADR	0.008%	83.274%
2980	NOMURA REAL EST	0.008%	83.281%
2981	IROBOT CORP	0.008%	83.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	CIENA CORP COMMON STOCK USD.01	0.008%	83.297%
2983	BROWN-FORMAN CO	0.008%	83.304%
2984	AUTOZONE INC SR UNSECURED 01/23 2.875	0.008%	83.312%
2985	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	83.319%
2986	WABASH NATIONAL	0.008%	83.327%
2987	COFINIMMO	0.008%	83.335%
2988	DENTSU INC.	0.008%	83.342%
2989	UNILEVER CAP CO	0.008%	83.350%
2990	NIBE INDUSTRIER	0.008%	83.357%
2991	SANWA SHUTTER C	0.008%	83.365%
2992	SECURITAS	0.008%	83.373%
2993	PORTO SEGURO SA	0.008%	83.380%
2994	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.008%	83.388%
2995	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	83.395%
2996	BILFINGER BERGE	0.008%	83.403%
2997	VALIANT HOLDING	0.008%	83.410%
2998	OSI SYSTEMS INC	0.008%	83.418%
2999	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	83.425%
3000	AMER NATL INS	0.008%	83.433%
3001	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.008%	83.441%
3002	TELETECH HOLDIN	0.008%	83.448%
3003	GVC HOLDINGS PL	0.008%	83.456%
3004	BROCADE COMMUNI	0.008%	83.463%
3005	SHIN KONG FINL	0.008%	83.471%
3006	MUELLER WATER P	0.008%	83.478%
3007	T IS BANKASI	0.008%	83.486%
3008	TRANSURBAN GROU	0.008%	83.493%
3009	SCHOUW & CO	0.008%	83.501%
3010	WASHINGTON REIT REIT USD.01	0.008%	83.508%
3011	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.008%	83.516%
3012	CALFRAC WELL SE	0.007%	83.523%
3013	RUMO SA	0.007%	83.531%
3014	NIPPON EXPRESS	0.007%	83.538%
3015	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	83.546%
3016	ELECTRONICS	0.007%	83.553%
3017	SJM HOLDINGS LT	0.007%	83.561%
3018	ZEON CO	0.007%	83.568%
3019	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.576%
3020	NUVASIVE INC COMMON STOCK USD.001	0.007%	83.583%
3021	MUFG AMERICAS H	0.007%	83.591%
3022	TECH MAHINDRA L	0.007%	83.598%
3023	SCRIPPS(EW)CO(N	0.007%	83.606%
3024	RIGHTMOVE GROUP	0.007%	83.613%
3025	MATSON INC COMMON STOCK	0.007%	83.620%
3026	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	83.628%
3027	IJM CORP BERHAD	0.007%	83.635%
3028	FUJI ELECTRIC C	0.007%	83.643%
3029	KURITA WATER IN	0.007%	83.650%
3030	SUN PHARMACEUTI	0.007%	83.658%
3031	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	83.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	DOWA HOLDING CO	0.007%	83.673%
3033	YUANTA FINL HOL	0.007%	83.680%
3034	GEMALTO NV	0.007%	83.687%
3035	HITACHI CHEMICA	0.007%	83.695%
3036	MERLIN ENTERTAI	0.007%	83.702%
3037	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	83.710%
3038	MACK CALI REALTY CORP REIT USD.01	0.007%	83.717%
3039	BK OF KYOTO	0.007%	83.724%
3040	SUZANO PAPEL E	0.007%	83.732%
3041	ISETAN MITSUKOS	0.007%	83.739%
3042	N B T BANCORP INC COMMON STOCK USD.01	0.007%	83.747%
3043	CHINA SHENHUA E	0.007%	83.754%
3044	AZZ INC COMMON STOCK USD1.0	0.007%	83.761%
3045	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	83.769%
3046	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	83.776%
3047	NINE DRAGONS PA	0.007%	83.784%
3048	METCASH LTD	0.007%	83.791%
3049	CAPITEC BANK HL	0.007%	83.798%
3050	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.007%	83.806%
3051	KANEKA CORP	0.007%	83.813%
3052	HOYA CORP	0.007%	83.820%
3053	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	83.828%
3054	FAIRFAX MEDIA L	0.007%	83.835%
3055	KASIKORNBANK PL	0.007%	83.842%
3056	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.007%	83.850%
3057	SPX FLOW INC COMMON STOCK USD.01	0.007%	83.857%
3058	VICTREX PLC	0.007%	83.864%
3059	MDU RES GROUP I	0.007%	83.872%
3060	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.879%
3061	DUET GROUP	0.007%	83.886%
3062	YTL CORP	0.007%	83.894%
3063	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	83.901%
3064	BROOKS AUTOMATI	0.007%	83.908%
3065	FOSUN INTERNATI	0.007%	83.916%
3066	CYRELA BRAZIL R	0.007%	83.923%
3067	ALTICE NV CLAS	0.007%	83.930%
3068	KAZAKHMYS PLC	0.007%	83.938%
3069	SPROTT INC COMM	0.007%	83.945%
3070	MTR CORP	0.007%	83.952%
3071	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	83.960%
3072	CHIBA BANK	0.007%	83.967%
3073	OZ MINERALS LTD	0.007%	83.974%
3074	NIKE INC SR UNSECURED 11/26 2.375	0.007%	83.982%
3075	ADTRAN INC	0.007%	83.989%
3076	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	83.996%
3077	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	84.003%
3078	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	84.011%
3079	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	84.018%
3080	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	84.025%
3081	JUST ENERGY GROUP INC COMMON STOCK	0.007%	84.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	E-MART CO. LTD.	0.007%	84.040%
3083	GRUPO AEROPORTU	0.007%	84.047%
3084	LEONS FURNITURE	0.007%	84.054%
3085	IDEMITSU KOSAN	0.007%	84.062%
3086	TATA CONSULTANC	0.007%	84.069%
3087	YAMAGUCHI FINAN	0.007%	84.076%
3088	MCDERMOTT INTL	0.007%	84.083%
3089	DSW INC CLASS A COMMON STOCK	0.007%	84.091%
3090	LIFE HEALTHCARE	0.007%	84.098%
3091	WIPRO	0.007%	84.105%
3092	ALLEGIAN TRAVE	0.007%	84.112%
3093	PROSIEBENSAT.1	0.007%	84.120%
3094	PRA GROUP INC COMMON STOCK USD.01	0.007%	84.127%
3095	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.134%
3096	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.007%	84.141%
3097	ENDO INTERNATIO	0.007%	84.148%
3098	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.007%	84.156%
3099	ADMIRAL GROUP	0.007%	84.163%
3100	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	84.170%
3101	CHEMOURS CO/THE COMMON STOCK	0.007%	84.177%
3102	AGL ENERGY LTD	0.007%	84.184%
3103	SALZGITTER AG	0.007%	84.192%
3104	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	84.199%
3105	IT HOLDINGS COR	0.007%	84.206%
3106	BOVIS HOMES GRO	0.007%	84.213%
3107	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	84.220%
3108	ALFA LAVAL AB	0.007%	84.227%
3109	NIPPON KAYAKU C	0.007%	84.235%
3110	REDROW	0.007%	84.242%
3111	KYUSHU FINANCIA	0.007%	84.249%
3112	YAMATO HOLDINGS	0.007%	84.256%
3113	CIPLA LTD	0.007%	84.263%
3114	CHINA MEDICAL S	0.007%	84.270%
3115	VONTOBEL HLDGS	0.007%	84.278%
3116	MORGAN STANLEY	0.007%	84.285%
3117	SCHOLASTIC CORP	0.007%	84.292%
3118	NEXANS	0.007%	84.299%
3119	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	84.306%
3120	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.313%
3121	WACKER CHEMIE A	0.007%	84.321%
3122	HUANENG RENEWAB	0.007%	84.328%
3123	LANDSTAR SYSTEM	0.007%	84.335%
3124	JD SPORTS FASHI	0.007%	84.342%
3125	HIROSHIMA BANK	0.007%	84.349%
3126	HYDRO ONE LTD	0.007%	84.356%
3127	MITSUBISHI MOTO	0.007%	84.363%
3128	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	84.370%
3129	DAITO TRUST CON	0.007%	84.377%
3130	DAIDO STEEL CO	0.007%	84.384%
3131	DGB FINANCIAL G	0.007%	84.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	NEOPOST	0.007%	84.399%
3133	EUROFINS SCIENT	0.007%	84.406%
3134	CHINA AGRI-INDU	0.007%	84.413%
3135	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	84.420%
3136	NWS HOLDINGS LT	0.007%	84.427%
3137	MUELLER INDS IN	0.007%	84.434%
3138	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.441%
3139	GS YUASA CORP	0.007%	84.448%
3140	NIPPON ELEC GLA	0.007%	84.455%
3141	PEBBLEBROOK HOT	0.007%	84.462%
3142	SUN TV NETWORK	0.007%	84.469%
3143	HIGH LINER FOOD	0.007%	84.477%
3144	DAILY MAIL&GEN	0.007%	84.484%
3145	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	84.491%
3146	VALENER INC	0.007%	84.498%
3147	CORE-MARK HLDG	0.007%	84.505%
3148	SUMITOMO FOREST	0.007%	84.512%
3149	WEBMD HEALTH CORP COMMON STOCK USD.01	0.007%	84.519%
3150	TAISEI CORP	0.007%	84.526%
3151	GAIL INDIA LTD	0.007%	84.533%
3152	BELIMO HOLDING	0.007%	84.540%
3153	FILA KOREA LTD	0.007%	84.547%
3154	COMFORT SYSTEMS	0.007%	84.554%
3155	JBS SA	0.007%	84.561%
3156	CATTOLICA ASSIC	0.007%	84.568%
3157	WEIS MARKETS IN	0.007%	84.575%
3158	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	84.582%
3159	VERINT SYSTEMS	0.007%	84.589%
3160	MRV ENGENHARIA	0.007%	84.596%
3161	PRICESMART INC	0.007%	84.603%
3162	AIR WATER INC.	0.007%	84.610%
3163	HK & CHINA GAS	0.007%	84.617%
3164	SUMCO CORPORATI	0.007%	84.624%
3165	CORE LABORATORI	0.007%	84.631%
3166	DONALDSON CO IN	0.007%	84.638%
3167	ITV PLC	0.007%	84.645%
3168	COCA-COLA BOTTL	0.007%	84.652%
3169	FORWARD AIR COR	0.007%	84.659%
3170	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.007%	84.666%
3171	ALTRAN TECHNOLO	0.007%	84.673%
3172	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	84.680%
3173	AXEL SPRINGER A	0.007%	84.687%
3174	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	84.694%
3175	MAPLETREE COMME	0.007%	84.701%
3176	TRYGVESTA AS	0.007%	84.708%
3177	HACHIJUNI BANK	0.007%	84.715%
3178	NETGEAR INC COMMON STOCK USD.001	0.007%	84.722%
3179	RELIANCE CAPITA	0.007%	84.729%
3180	BHARAT HEAVY EL	0.007%	84.736%
3181	GUNMA BANK	0.007%	84.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	SUL AMERICA SA	0.007%	84.750%
3183	ROCKWOOL INTL	0.007%	84.757%
3184	GENEREA SAB DE	0.007%	84.764%
3185	RICHMONT MINES INC COMMON STOCK	0.007%	84.771%
3186	NAMCO BANDAI HO	0.007%	84.777%
3187	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	84.784%
3188	SHENZHEN INVEST	0.007%	84.791%
3189	BRUKER CORP COMMON STOCK USD.01	0.007%	84.798%
3190	AU OPTRONICS CO	0.007%	84.805%
3191	RUBIS	0.007%	84.812%
3192	HP INC SR UNSECURED 12/21 4.65	0.007%	84.819%
3193	ARGONAUT GOLD I	0.007%	84.826%
3194	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.833%
3195	STEELCASE INC	0.007%	84.840%
3196	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	84.847%
3197	SANKYU INC	0.007%	84.853%
3198	EQUITABLE GROUP	0.007%	84.860%
3199	LLOYD THOMPSON	0.007%	84.867%
3200	CASIO COMPUTER	0.007%	84.874%
3201	WGL HOLDINGS INC COMMON STOCK	0.007%	84.881%
3202	EQT CORPORATION	0.007%	84.888%
3203	ALSEA SAB DE CV	0.007%	84.895%
3204	SHANGHAI INDL	0.007%	84.902%
3205	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.908%
3206	GREENCORE GROUP	0.007%	84.915%
3207	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.007%	84.922%
3208	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	84.929%
3209	NABTESCO CORP	0.007%	84.936%
3210	NEWMARKET CORP COMMON STOCK	0.007%	84.943%
3211	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	84.949%
3212	SINO-OCEAN LAND	0.007%	84.956%
3213	AENA SA	0.007%	84.963%
3214	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.007%	84.970%
3215	FEDEX CORP COMPANY GUAR 01/24 4	0.007%	84.977%
3216	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	84.984%
3217	MERITZ SECURITI	0.007%	84.990%
3218	SSAB SVENSKT ST	0.007%	84.997%
3219	AMERIPRISE FINA	0.007%	85.004%
3220	AJINOMOTO CO IN	0.007%	85.011%
3221	EXELIXIS INC	0.007%	85.018%
3222	INFINERA CORP	0.007%	85.024%
3223	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	85.031%
3224	CIA BRASILEIRA	0.007%	85.038%
3225	BNC BANCORP COMMON STOCK	0.007%	85.045%
3226	TOYO TIRE & RUB	0.007%	85.052%
3227	SEI INVESTMENT	0.007%	85.058%
3228	BIOMERIEUX	0.007%	85.065%
3229	NCC AB-B	0.007%	85.072%
3230	OWENS-ILLINOIS	0.007%	85.079%
3231	JINDAL STEEL &	0.007%	85.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	CENCOSUD SA	0.007%	85.092%
3233	ZILLOW GROUP INC C COMMON STOCK	0.007%	85.099%
3234	FORBO HLDG	0.007%	85.106%
3235	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.112%
3236	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.119%
3237	ABB LTD SPON ADR ADR	0.007%	85.126%
3238	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	85.133%
3239	JAZZ PHARMACEUT	0.007%	85.139%
3240	MORNINGSTAR INC COMMON STOCK	0.007%	85.146%
3241	EMPRESA BRASILE	0.007%	85.153%
3242	S-OIL CORPORATI	0.007%	85.160%
3243	TALANX AG	0.007%	85.166%
3244	OTP BANK PLC	0.007%	85.173%
3245	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	85.180%
3246	INTERCONTINENTAL HOTELS ADR ADR	0.007%	85.187%
3247	FRONTIER REIT	0.007%	85.193%
3248	STATOIL ASA SPON ADR ADR	0.007%	85.200%
3249	HANESBRANDS INC COMMON STOCK USD.01	0.007%	85.207%
3250	AAR CORP	0.007%	85.214%
3251	ILLINOIS TOOL W	0.007%	85.220%
3252	JAPAN LOGISTICS	0.007%	85.227%
3253	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.007%	85.234%
3254	ENI	0.007%	85.240%
3255	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	85.247%
3256	PETROFAC LTD	0.007%	85.254%
3257	PARAGON GROUP O	0.007%	85.260%
3258	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	85.267%
3259	TKH GROUP NV DU	0.007%	85.274%
3260	BIRD CONSTRUCTI	0.007%	85.281%
3261	ATMOS ENERGY CO	0.007%	85.287%
3262	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	85.294%
3263	BIOGEN INC SR UNSECURED 09/22 3.625	0.007%	85.301%
3264	RLI CORP COMMON STOCK USD1.0	0.007%	85.307%
3265	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.314%
3266	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	85.321%
3267	INNOSPEC INC COMMON STOCK USD.01	0.007%	85.327%
3268	SINOPHARM GROUP	0.007%	85.334%
3269	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	85.340%
3270	LONDON STOCK EX	0.007%	85.347%
3271	DORMA+KABA HOLD	0.007%	85.354%
3272	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.007%	85.360%
3273	TECHTRONIC INDU	0.007%	85.367%
3274	POWERTECH TECHN	0.007%	85.374%
3275	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	85.380%
3276	UTD O/S LAND	0.007%	85.387%
3277	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	85.394%
3278	PARK NATIONAL CORP COMMON STOCK	0.007%	85.400%
3279	CJ CHEILJEDANG	0.007%	85.407%
3280	PETRONET LNG LT	0.007%	85.414%
3281	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	85.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CABELA S INC COMMON STOCK USD.01	0.007%	85.427%
3283	AMEC FOSTER	0.007%	85.433%
3284	STAG INDUSTRIAL INC REIT USD.01	0.007%	85.440%
3285	SYNTHOMER PLC	0.007%	85.447%
3286	COCHLEAR LTD	0.007%	85.453%
3287	L BRANDS INC COMMON STOCK USD.5	0.007%	85.460%
3288	BANCFIRST CORP	0.007%	85.467%
3289	CAPELLA EDUCATI	0.007%	85.473%
3290	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.007%	85.480%
3291	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.007%	85.486%
3292	BIOVERATIV INC COMMON STOCK USD.001	0.007%	85.493%
3293	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	85.500%
3294	EUROCOMMERCIAL	0.007%	85.506%
3295	ESCORTS LTD	0.007%	85.513%
3296	PENNON GROUP	0.007%	85.519%
3297	POOL CORP COMMON STOCK USD.001	0.007%	85.526%
3298	DINEQUITY INC	0.007%	85.533%
3299	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.007%	85.539%
3300	TIME INC COMMON STOCK USD.01	0.007%	85.546%
3301	WACOAL CORP	0.007%	85.552%
3302	NOVATEK MICROEL	0.007%	85.559%
3303	EASYJET	0.007%	85.565%
3304	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	85.572%
3305	VALMET CORP	0.007%	85.579%
3306	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	85.585%
3307	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.007%	85.592%
3308	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	85.598%
3309	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.007%	85.605%
3310	KROGER 3.4% 15A	0.007%	85.611%
3311	SERVICEMASTER G	0.007%	85.618%
3312	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	85.625%
3313	MORI HILLS REIT	0.007%	85.631%
3314	FEDERAL BANK LT	0.007%	85.638%
3315	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	85.644%
3316	HINO MOTORS	0.007%	85.651%
3317	FUCHS PETROLUB	0.007%	85.657%
3318	LARGAN PRECISIO	0.007%	85.664%
3319	BANK OF GEORGIA	0.007%	85.671%
3320	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	85.677%
3321	MULTI COLOR CORP COMMON STOCK	0.007%	85.684%
3322	CHANG HWA COMME	0.007%	85.690%
3323	ABN AMRO GROUP	0.007%	85.697%
3324	CHUGOKU BANK	0.007%	85.703%
3325	77TH BANK	0.007%	85.710%
3326	SOFTWARE AG DAR	0.007%	85.716%
3327	CEAT LTD	0.007%	85.723%
3328	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	85.729%
3329	MORINAGA MILK I	0.007%	85.736%
3330	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.007%	85.742%
3331	PRICELINE GROUP	0.007%	85.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	85.756%
3333	HOCHTIEF AG	0.007%	85.762%
3334	DAELIM INDUSTRI	0.007%	85.769%
3335	MAKITA CORP	0.007%	85.775%
3336	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.007%	85.782%
3337	KEYCORP	0.007%	85.788%
3338	DUERR AG	0.007%	85.795%
3339	HOKUHOKU FINANC	0.007%	85.801%
3340	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.007%	85.808%
3341	WALGREEN CO COMPANY GUAR 09/22 3.1	0.006%	85.814%
3342	DOVER CORP SR UNSECURED 11/25 3.15	0.006%	85.821%
3343	GLUSKIN SHEFF &	0.006%	85.827%
3344	SCANA CORP COMMON STOCK	0.006%	85.834%
3345	NORDSON CORP COMMON STOCK	0.006%	85.840%
3346	POWER ASSETS HO	0.006%	85.847%
3347	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.006%	85.853%
3348	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	85.860%
3349	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.006%	85.866%
3350	HITACHI CAPITAL	0.006%	85.873%
3351	FIVE PRIME THER	0.006%	85.879%
3352	CORBION NV	0.006%	85.885%
3353	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.006%	85.892%
3354	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	85.898%
3355	COGNEX CORP	0.006%	85.905%
3356	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	85.911%
3357	INTERFACE INC COMMON STOCK USD.1	0.006%	85.918%
3358	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	85.924%
3359	BUWOG AG	0.006%	85.931%
3360	CALERES INC COMMON STOCK USD.01	0.006%	85.937%
3361	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.006%	85.944%
3362	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	85.950%
3363	LG INSURANCE CO	0.006%	85.957%
3364	FAST RETAILING	0.006%	85.963%
3365	BANCA MEDIOLANU	0.006%	85.970%
3366	IDACORP INC COMMON STOCK	0.006%	85.976%
3367	ALLREAL HOLDING	0.006%	85.982%
3368	EBAY INC 3.45%	0.006%	85.989%
3369	DISTRIBUIDORA I	0.006%	85.995%
3370	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.006%	86.002%
3371	GCL-POLY ENERGY	0.006%	86.008%
3372	TORO CO	0.006%	86.015%
3373	YY INC ADR ADR USD.00001	0.006%	86.021%
3374	TAURON POLSKA E	0.006%	86.028%
3375	SPARTANNASH CO COMMON STOCK	0.006%	86.034%
3376	INDUSTRIAL BANK	0.006%	86.040%
3377	KILLAM APART RE	0.006%	86.047%
3378	SNAM SPA	0.006%	86.053%
3379	INVESTA OFFICE	0.006%	86.060%
3380	ANTHEM INC SR UNSECURED 08/19 2.25	0.006%	86.066%
3381	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	SAGE GROUP PLC/	0.006%	86.079%
3383	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	86.085%
3384	TSUMURA & CO	0.006%	86.092%
3385	SOPRA	0.006%	86.098%
3386	BRF SA ADR ADR	0.006%	86.105%
3387	CSRA INC COMMON STOCK USD.001	0.006%	86.111%
3388	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	86.117%
3389	MIZUHO BANK LTD	0.006%	86.124%
3390	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.130%
3391	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	86.137%
3392	CNP ASSURANCES	0.006%	86.143%
3393	EVOLUTION MININ	0.006%	86.149%
3394	DIPLOMA (NEW)	0.006%	86.156%
3395	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	86.162%
3396	WADDELL & REED	0.006%	86.169%
3397	VONAGE HLDGS CO	0.006%	86.175%
3398	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.181%
3399	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.188%
3400	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.006%	86.194%
3401	KOREA INVESTMEN	0.006%	86.201%
3402	FEDEX CORP SR U	0.006%	86.207%
3403	CHINA DEVELOPME	0.006%	86.213%
3404	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.220%
3405	NOF CORP	0.006%	86.226%
3406	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	86.232%
3407	PIZZA PIZZA ROY	0.006%	86.239%
3408	SARTORIUS AG-VO	0.006%	86.245%
3409	KRATON CORP COMMON STOCK USD.01	0.006%	86.251%
3410	DIEBOLD INC	0.006%	86.258%
3411	SONIC HEALTHCAR	0.006%	86.264%
3412	K'S HOLDINGS	0.006%	86.270%
3413	ADVANTEST	0.006%	86.277%
3414	LANCASHIRE HLDG	0.006%	86.283%
3415	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.289%
3416	KONECRANES O	0.006%	86.296%
3417	LG HOUSEHOLD HE	0.006%	86.302%
3418	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.308%
3419	SWATCH GROUP AG	0.006%	86.315%
3420	TATA STEEL LIM	0.006%	86.321%
3421	LIQUOR STORES N	0.006%	86.327%
3422	TOKUYAMA CORP	0.006%	86.334%
3423	PRIVATEBANCORP INC COMMON STOCK	0.006%	86.340%
3424	ANTA SPORTS PRO	0.006%	86.346%
3425	AUTO TRADER GRO	0.006%	86.353%
3426	PRIMARY HEALTH	0.006%	86.359%
3427	HYUNDAI HEAVY I	0.006%	86.365%
3428	TOYOBO CO	0.006%	86.372%
3429	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	86.378%
3430	BE SEMICONDUCTO	0.006%	86.384%
3431	MAGELLAN AEROSP	0.006%	86.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	UNITED UTILITIE	0.006%	86.397%
3433	SKY CITY	0.006%	86.403%
3434	CHINA GAS HOLDI	0.006%	86.409%
3435	ADEKA CORPORATI	0.006%	86.416%
3436	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	86.422%
3437	VERIZON COMMUNI	0.006%	86.428%
3438	NHK SPRING CO	0.006%	86.434%
3439	ANHUI CONCH CEM	0.006%	86.441%
3440	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	86.447%
3441	ARGAN INC COMMON STOCK USD.15	0.006%	86.453%
3442	ENN ENERGY HOLD	0.006%	86.459%
3443	CUBIC CORP COMMON STOCK	0.006%	86.466%
3444	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	86.472%
3445	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	86.478%
3446	KENEDIX REALTY	0.006%	86.484%
3447	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	86.490%
3448	MBIA INC	0.006%	86.497%
3449	BTG PLC	0.006%	86.503%
3450	ASTEC INDUSTRIE	0.006%	86.509%
3451	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.515%
3452	JD.COM INC ADR ADR USD.00002	0.006%	86.522%
3453	FIERA SCEPTRE I	0.006%	86.528%
3454	THOMAS COOK GRO	0.006%	86.534%
3455	TESSENDERLO CHE	0.006%	86.540%
3456	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	86.546%
3457	WALSIN TECHNOLO	0.006%	86.553%
3458	China Mengniu D	0.006%	86.559%
3459	KEIHAN ELECTRIC	0.006%	86.565%
3460	JIANGXI COPPER	0.006%	86.571%
3461	GREAT EAGLE HLD	0.006%	86.577%
3462	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.584%
3463	ACCTON	0.006%	86.590%
3464	SELECT INCOME REIT REIT USD.01	0.006%	86.596%
3465	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.602%
3466	SHENZHOU INT GR	0.006%	86.608%
3467	IYO BANK	0.006%	86.614%
3468	ESSENTRA PLC	0.006%	86.621%
3469	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.627%
3470	CREST NICHOLSON	0.006%	86.633%
3471	WEICHAI POWER-H	0.006%	86.639%
3472	WIN SEMICONDUCT	0.006%	86.645%
3473	FLEXIUM INTERCO	0.006%	86.651%
3474	WESTERN REFININ	0.006%	86.658%
3475	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	86.664%
3476	EMBRAER SA SPON ADR ADR	0.006%	86.670%
3477	COMFORTDELGRO C	0.006%	86.676%
3478	NIFCO INC	0.006%	86.682%
3479	NIKON CORP	0.006%	86.688%
3480	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.694%
3481	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.006%	86.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	LIBERTY GLOBAL	0.006%	86.707%
3483	RENGO CO	0.006%	86.713%
3484	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.719%
3485	CRH (DUBLIN)	0.006%	86.725%
3486	NEW ORIENTAL ED	0.006%	86.731%
3487	NTT DOCOMO INC SPON ADR ADR	0.006%	86.737%
3488	HYUNDAI DS,NEW	0.006%	86.743%
3489	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.750%
3490	SHIZUOKA BANK	0.006%	86.756%
3491	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.762%
3492	APOLLO TYRES	0.006%	86.768%
3493	TOPDANMARK A/S	0.006%	86.774%
3494	PCCW LIMITED	0.006%	86.780%
3495	SABINA SILVER C	0.006%	86.786%
3496	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.006%	86.792%
3497	SCHWEITZER-MAUD	0.006%	86.798%
3498	SAIA INC COMMON STOCK USD.001	0.006%	86.805%
3499	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	86.811%
3500	TRITON INTERNAT	0.006%	86.817%
3501	KLOECKNER & CO	0.006%	86.823%
3502	TAIWAN HON CHUA	0.006%	86.829%
3503	BANKIA SA	0.006%	86.835%
3504	MTY FOOD GROUP	0.006%	86.841%
3505	NAN YA PLASTIC	0.006%	86.847%
3506	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	86.853%
3507	FISHER & PAYKEL	0.006%	86.859%
3508	WOOLWORTHS HLDG	0.006%	86.865%
3509	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.871%
3510	HENKEL KGAA-PRE	0.006%	86.878%
3511	DELTA ELECTRONI	0.006%	86.884%
3512	WERELDHAVE NV	0.006%	86.890%
3513	HKT TRUST	0.006%	86.896%
3514	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	86.902%
3515	PTT GLOBAL CHEM	0.006%	86.908%
3516	INTRUM JUSTITIA	0.006%	86.914%
3517	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.920%
3518	KONINKLIJKE BAM	0.006%	86.926%
3519	AYALA CORP	0.006%	86.932%
3520	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.938%
3521	VISCOFAN SA	0.006%	86.944%
3522	HUA NAN FINANCI	0.006%	86.950%
3523	LTC PROPERTIES	0.006%	86.956%
3524	KEMIRA OY	0.006%	86.962%
3525	BEIJING ENT WAT	0.006%	86.968%
3526	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.974%
3527	CBS CORP COMPANY GUAR 04/20 5.75	0.006%	86.980%
3528	MASIMO CORP COMMON STOCK USD.001	0.006%	86.986%
3529	JAMES RIVER GRO	0.006%	86.992%
3530	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.998%
3531	VERISIGN	0.006%	87.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	BOB EVANS FARMS	0.006%	87.010%
3533	F5 NETWORKS INC COMMON STOCK	0.006%	87.016%
3534	PEOPLE'S INSURA	0.006%	87.022%
3535	STAMPS.COM INC COMMON STOCK USD.001	0.006%	87.028%
3536	HEICO CORP	0.006%	87.034%
3537	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	87.040%
3538	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	87.046%
3539	AWA BANK	0.006%	87.052%
3540	H20 RETAILING C	0.006%	87.058%
3541	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	87.064%
3542	DRAX GROUP PLC	0.006%	87.070%
3543	JSE LTD	0.006%	87.076%
3544	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.082%
3545	AES CORP COMMON STOCK USD.01	0.006%	87.088%
3546	SANTEN PHARM CO	0.006%	87.094%
3547	NISSHINBO IND I	0.006%	87.100%
3548	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.106%
3549	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.006%	87.112%
3550	INVENTEC CORP	0.006%	87.118%
3551	GRAFTON GROUP P	0.006%	87.124%
3552	TINGYI(CAYMAN I	0.006%	87.130%
3553	HAITONG SECURIT	0.006%	87.136%
3554	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	87.142%
3555	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	87.148%
3556	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.154%
3557	ONE GAS INC COMMON STOCK	0.006%	87.160%
3558	Samsung Life In	0.006%	87.166%
3559	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	87.172%
3560	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.006%	87.178%
3561	BOLLORE	0.006%	87.184%
3562	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	87.190%
3563	FRANSHION PROPE	0.006%	87.196%
3564	CRANSWICK	0.006%	87.202%
3565	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.208%
3566	KUBOTA CORP	0.006%	87.214%
3567	FIBRIA CELULOSE SA SPON ADR ADR	0.006%	87.220%
3568	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	87.226%
3569	ALLETE INC	0.006%	87.232%
3570	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	87.238%
3571	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	87.244%
3572	LOGITECH INTERN	0.006%	87.249%
3573	PORTUCEL EMPRES	0.006%	87.255%
3574	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	87.261%
3575	SHERRITT INTERN	0.006%	87.267%
3576	HIGHWEALTH CONS	0.006%	87.273%
3577	MICHAEL PAGE IN	0.006%	87.279%
3578	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	87.285%
3579	CST BRANDS INC COMMON STOCK USD.01	0.006%	87.291%
3580	WI-LAN INC	0.006%	87.297%
3581	IMAX CORP	0.006%	87.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.309%
3583	SOUTHERN POWER	0.006%	87.314%
3584	SUN ART RETAIL	0.006%	87.320%
3585	TAIWAN COOPERAT	0.006%	87.326%
3586	WOORI BANK	0.006%	87.332%
3587	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.338%
3588	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.344%
3589	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	87.350%
3590	NTT DATA	0.006%	87.356%
3591	DFDS A/S	0.006%	87.361%
3592	TOPCON CORPORAT	0.006%	87.367%
3593	FUJITSU GENERAL	0.006%	87.373%
3594	D'IETEREN TRADI	0.006%	87.379%
3595	ICA GRUPPEN AB	0.006%	87.385%
3596	OPKO HEALTH INC COMMON STOCK USD.01	0.006%	87.391%
3597	CONTINENTAL GOL	0.006%	87.397%
3598	SOUTH32 ADR ADR	0.006%	87.402%
3599	SEGA SAMMY HOLD	0.006%	87.408%
3600	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.006%	87.414%
3601	WOONGJIN COWAY	0.006%	87.420%
3602	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	87.426%
3603	ALLIANT ENERGY	0.006%	87.432%
3604	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.437%
3605	QUBE HOLDINGS L	0.006%	87.443%
3606	ISRAEL DISCOUNT	0.006%	87.449%
3607	NEXT PLC	0.006%	87.455%
3608	NIDEC CORPORATI	0.006%	87.461%
3609	HARSCO CORP	0.006%	87.467%
3610	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.006%	87.472%
3611	SAMSUNG SECS CO	0.006%	87.478%
3612	FAR EAST HORIZO	0.006%	87.484%
3613	YUEXIU PROPERTY	0.006%	87.490%
3614	TAIYO YUDEN CO	0.006%	87.496%
3615	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	87.502%
3616	SAPURAKENCANA P	0.006%	87.507%
3617	BJ S RESTAURANTS INC COMMON STOCK	0.006%	87.513%
3618	HEROUX DEVTEK	0.006%	87.519%
3619	ALSTRIA OFFICE	0.006%	87.525%
3620	SHIMIZU CORP	0.006%	87.530%
3621	INVESTEC LIMITE	0.006%	87.536%
3622	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.006%	87.542%
3623	ECOLAB INC SR UNSECURED 12/21 4.35	0.006%	87.548%
3624	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	87.554%
3625	ENERGIAS DE POR	0.006%	87.559%
3626	FACTSET RESEARC	0.006%	87.565%
3627	BARCO(NEW)	0.006%	87.571%
3628	SHIGA BANK	0.006%	87.577%
3629	CENTURY TOKYO	0.006%	87.583%
3630	CHART INDUSTRIE	0.006%	87.588%
3631	PIONEER FOODS L	0.006%	87.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	EMMI AG	0.006%	87.600%
3633	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	87.606%
3634	OSG CORP	0.006%	87.611%
3635	ALLEGION PLC	0.006%	87.617%
3636	SOHO CHINA LTD	0.006%	87.623%
3637	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	87.629%
3638	BANCA POPOLARE	0.006%	87.634%
3639	LUK FOOK HOLDIN	0.006%	87.640%
3640	ELIOR	0.006%	87.646%
3641	BREWIN DOLPHIN	0.006%	87.652%
3642	XINYI GLASS HOL	0.006%	87.657%
3643	EXXARO	0.006%	87.663%
3644	ORKLA ASA	0.006%	87.669%
3645	MERRY ELECTRONI	0.006%	87.675%
3646	B&M EUROPEAN VA	0.006%	87.680%
3647	SEVEN BANK LTD.	0.006%	87.686%
3648	KOTAK MAHINDRA	0.006%	87.692%
3649	NAGASE & CO	0.006%	87.697%
3650	CHINA RAILWAY C	0.006%	87.703%
3651	SHENZHEN INTERN	0.006%	87.709%
3652	GLORY	0.006%	87.715%
3653	ALS LTD	0.006%	87.720%
3654	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	87.726%
3655	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.006%	87.732%
3656	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	87.738%
3657	FIRM CAPITAL MO	0.006%	87.743%
3658	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	87.749%
3659	SUPER GROUP	0.006%	87.755%
3660	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	87.760%
3661	COMPUTERSHARE L	0.006%	87.766%
3662	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.006%	87.772%
3663	NORTH PACIFIC B	0.006%	87.777%
3664	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	87.783%
3665	ULTRA ELECTRONI	0.006%	87.789%
3666	OMNICELL INC COMMON STOCK USD.001	0.006%	87.795%
3667	CHINA LIFE INSURANCE CO ADR ADR	0.006%	87.800%
3668	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.006%	87.806%
3669	JAPAN AIRLINES	0.006%	87.812%
3670	PSP SWISS PROPE	0.006%	87.817%
3671	LOGAN PROPERTY	0.006%	87.823%
3672	CHINA HONGQIAO	0.006%	87.829%
3673	GOLDEN AGRI RES	0.006%	87.834%
3674	ESTACIO PARTICI	0.006%	87.840%
3675	HARVEY NORMAN H	0.006%	87.846%
3676	REALPAGE INC COMMON STOCK USD.001	0.006%	87.851%
3677	WALGREEN BOOTS	0.006%	87.857%
3678	HAZAMA CORP(NEW	0.006%	87.863%
3679	AMC NETWORKS INC A COMMON STOCK	0.006%	87.868%
3680	ASSECO POLAND S	0.006%	87.874%
3681	ORIENT OVERSEAS	0.006%	87.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	TADANO	0.006%	87.885%
3683	GRAINCORP LTD	0.006%	87.891%
3684	INGEVITY CORP COMMON STOCK USD.01	0.006%	87.897%
3685	BOSSARD HOLDING	0.006%	87.902%
3686	OLYMPUS OPTICAL	0.006%	87.908%
3687	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.006%	87.913%
3688	BENESSE CORP	0.006%	87.919%
3689	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	87.925%
3690	CHARTER HALL GR	0.006%	87.930%
3691	EBIX INC COMMON STOCK USD.1	0.006%	87.936%
3692	BRASKEM SA	0.006%	87.942%
3693	COMPEQ MFG	0.006%	87.947%
3694	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	87.953%
3695	NIPPON KONPO UN	0.006%	87.958%
3696	TAIYO NIPPON SA	0.006%	87.964%
3697	CITY HOLDING CO COMMON STOCK USD2.5	0.006%	87.970%
3698	KANSAI ELEC POW	0.006%	87.975%
3699	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	87.981%
3700	TELEFONICA DEUT	0.006%	87.986%
3701	DA OFFICE INV C	0.006%	87.992%
3702	BOLSAS Y MERCAD	0.006%	87.998%
3703	GIANT MFG CO	0.006%	88.003%
3704	NORDSTROM INC	0.006%	88.009%
3705	AMERICA MOVIL S	0.006%	88.014%
3706	CFE	0.006%	88.020%
3707	JTEKT CORP.	0.006%	88.026%
3708	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.006%	88.031%
3709	BANCOLOMBIA SA	0.006%	88.037%
3710	WAREHOUSES DE P	0.006%	88.042%
3711	OXFORD INDUSTRI	0.006%	88.048%
3712	BREMBO SPA	0.006%	88.054%
3713	LEE & MAN PAPER	0.006%	88.059%
3714	AXIATA GROUP	0.006%	88.065%
3715	MEDIBANK PVT LT	0.006%	88.070%
3716	UNIT CORP	0.006%	88.076%
3717	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.006%	88.081%
3718	MIRACA HOLDIN	0.006%	88.087%
3719	AOYAMA TRADING	0.006%	88.092%
3720	BOYD GAMING COR	0.006%	88.098%
3721	ASIA CEMENT	0.006%	88.104%
3722	MEDIATEK INC	0.006%	88.109%
3723	CHUBU ELEC POWE	0.006%	88.115%
3724	NEUSTAR INC-CLA	0.006%	88.120%
3725	SANKYO CO LTD	0.006%	88.126%
3726	INTEGRATED DEVI	0.006%	88.131%
3727	KAMIGUMI CO	0.006%	88.137%
3728	USHIO INC	0.006%	88.142%
3729	INDUS HOLDING A	0.006%	88.148%
3730	HANWA CO	0.006%	88.153%
3731	ULTRAPAR PARTIC	0.006%	88.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NIPPON ACCOMMOD	0.006%	88.164%
3733	GPO FIN INBURSA	0.006%	88.170%
3734	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	88.175%
3735	AMEDISYS INC COMMON STOCK USD.001	0.006%	88.181%
3736	CHINA STATE CON	0.006%	88.186%
3737	JUBILANT LIFE S	0.006%	88.192%
3738	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.006%	88.197%
3739	TOKYO GAS CO	0.006%	88.203%
3740	SPAR GROUP LIMI	0.005%	88.208%
3741	NIPPON LIGHT ME	0.005%	88.214%
3742	YAMAHA CORP	0.005%	88.219%
3743	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	88.225%
3744	POWER INTEGRATI	0.005%	88.230%
3745	CABLE ONE INC COMMON STOCK USD.01	0.005%	88.236%
3746	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	88.241%
3747	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	88.247%
3748	LATAM AIRLINES	0.005%	88.252%
3749	C & C GROUP PLC	0.005%	88.258%
3750	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.005%	88.263%
3751	BELMOND LTD	0.005%	88.269%
3752	FIRST PACIFIC C	0.005%	88.274%
3753	TRIPOD TECHNOLO	0.005%	88.280%
3754	LATAM AIRLINES GROUP SP ADR ADR	0.005%	88.285%
3755	SKYWORTH DIGITA	0.005%	88.291%
3756	EXPRESS SCRIPTS	0.005%	88.296%
3757	SHRIRAM TRANSP	0.005%	88.302%
3758	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	88.307%
3759	INTEL CORP SR UNSECURED 07/20 2.45	0.005%	88.312%
3760	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	88.318%
3761	BECTON DICKINSON	0.005%	88.323%
3762	BANRISUL	0.005%	88.329%
3763	GPO CARSO SA DE	0.005%	88.334%
3764	VEON LTD ADR	0.005%	88.340%
3765	CONMED CORP COMMON STOCK USD.01	0.005%	88.345%
3766	NAGOYA RAILROAD	0.005%	88.350%
3767	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	88.356%
3768	NISHI-NIPPON FI	0.005%	88.361%
3769	QUALICORP SA	0.005%	88.367%
3770	FOXCONN TECHNOL	0.005%	88.372%
3771	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	88.378%
3772	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	88.383%
3773	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	88.388%
3774	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	88.394%
3775	NISOURCE INC	0.005%	88.399%
3776	CBL & ASSOC PRO	0.005%	88.405%
3777	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	88.410%
3778	ECONOCOM GROUP	0.005%	88.416%
3779	RENISHAW	0.005%	88.421%
3780	KOITO MFG CO	0.005%	88.426%
3781	DUNDEE PRECIOUS	0.005%	88.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ALEXANDERS INC	0.005%	88.437%
3783	DAEWOO SECURITI	0.005%	88.443%
3784	MAEDA ROAD CONS	0.005%	88.448%
3785	NEXTEER AUTOMOT	0.005%	88.453%
3786	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	88.459%
3787	AMERICAN HONDA	0.005%	88.464%
3788	DHX MEDIA LTD	0.005%	88.470%
3789	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.005%	88.475%
3790	PENTA OCEAN CON	0.005%	88.480%
3791	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	88.486%
3792	TONGDA GROUP HL	0.005%	88.491%
3793	METSA BOARD	0.005%	88.497%
3794	INDUSTRIAS PENO	0.005%	88.502%
3795	GRAY TELEVISION INC COMMON STOCK	0.005%	88.507%
3796	HTC CORP COMMON	0.005%	88.513%
3797	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	88.518%
3798	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	88.524%
3799	BHARTI INFRATEL	0.005%	88.529%
3800	AT+T INC SR UNSECURED 02/21 2.8	0.005%	88.534%
3801	MARSTON'S PLC	0.005%	88.540%
3802	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	88.545%
3803	SHOWA SHELL SEK	0.005%	88.550%
3804	KRUNG THAI BNK	0.005%	88.556%
3805	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.005%	88.561%
3806	E L FINL CORP L	0.005%	88.566%
3807	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.005%	88.572%
3808	TRIUMPH GROUP I	0.005%	88.577%
3809	NETWORK HEALTHC	0.005%	88.583%
3810	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.588%
3811	HORIBA	0.005%	88.593%
3812	CIMB GROUP HOLD	0.005%	88.599%
3813	PKO BANK POLSKI	0.005%	88.604%
3814	1ST SOURCE CORP COMMON STOCK	0.005%	88.609%
3815	CRH MEDICAL COR	0.005%	88.615%
3816	DAH SING FINANC	0.005%	88.620%
3817	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	88.625%
3818	KOREAN AIR LINE	0.005%	88.631%
3819	HEXPOL AB	0.005%	88.636%
3820	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.641%
3821	KEYBANK NA/CLEV	0.005%	88.647%
3822	MODERN TIMES GR	0.005%	88.652%
3823	DASSAULT SYSTEM	0.005%	88.657%
3824	ANDRITZ AG	0.005%	88.663%
3825	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	88.668%
3826	EVERSOURCE ENER	0.005%	88.673%
3827	SING AIRP TRM S	0.005%	88.679%
3828	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.684%
3829	NIPPON SUISAN	0.005%	88.689%
3830	EOH HOLDINGS LT	0.005%	88.695%
3831	NIPPON SHOKUBAI	0.005%	88.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	RECORDATI SPA	0.005%	88.705%
3833	IMPLENIA AG	0.005%	88.711%
3834	GALLIFORD TRY P	0.005%	88.716%
3835	PUNJAB NATIONAL	0.005%	88.721%
3836	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.726%
3837	GENTHERM INC COMMON STOCK	0.005%	88.732%
3838	COM2US CORPORAT	0.005%	88.737%
3839	BDO UNIBANK INC	0.005%	88.742%
3840	ENTERPRISE INNS	0.005%	88.748%
3841	RAMBUS INC	0.005%	88.753%
3842	ASHMORE GROUP	0.005%	88.758%
3843	NITORI CO LTD	0.005%	88.763%
3844	JAPAN EXCHANGE	0.005%	88.769%
3845	JAFCO CO LTD	0.005%	88.774%
3846	IMCD GROUP NV	0.005%	88.779%
3847	TOYO SEIKAN KAI	0.005%	88.785%
3848	KUBOTA CORP	0.005%	88.790%
3849	ARMSTRONG WORLD	0.005%	88.795%
3850	TOHO HOLDINGS C	0.005%	88.800%
3851	AG GROWTH INTER	0.005%	88.806%
3852	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	88.811%
3853	ADVANCED MICRO	0.005%	88.816%
3854	SHISEIDO CO	0.005%	88.821%
3855	mitsui eng&ship	0.005%	88.827%
3856	AECI	0.005%	88.832%
3857	GLATFELTER(PH)C	0.005%	88.837%
3858	TRONOX LTD-CL A	0.005%	88.843%
3859	INTERPUMP GROUP	0.005%	88.848%
3860	CHINA PETROLEUM	0.005%	88.853%
3861	EQUATORIAL ENER	0.005%	88.858%
3862	SODEXHO ALLIANC	0.005%	88.863%
3863	TENNANT CO	0.005%	88.869%
3864	NUFARM	0.005%	88.874%
3865	KONAMI CO	0.005%	88.879%
3866	EXPONENT INC COMMON STOCK USD.001	0.005%	88.884%
3867	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.890%
3868	AUTONEUM HOLDIN	0.005%	88.895%
3869	DAIICHI KOSHO C	0.005%	88.900%
3870	HOKKOKU BANK	0.005%	88.905%
3871	DECHRA PHARMA	0.005%	88.910%
3872	BLACKPEARL RESO	0.005%	88.916%
3873	RATOS AB-B SHS	0.005%	88.921%
3874	TERANGA GOLD CO	0.005%	88.926%
3875	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	88.931%
3876	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	88.937%
3877	CAP SA	0.005%	88.942%
3878	MAIDEN HLDGS LT	0.005%	88.947%
3879	EMPRESAS CMPC S	0.005%	88.952%
3880	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	88.957%
3881	CIFI HOLDINGS G	0.005%	88.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	TERUMO CORP	0.005%	88.968%
3883	SUEZ ENVIRONMEN	0.005%	88.973%
3884	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	88.978%
3885	MINERAL RESOURC	0.005%	88.983%
3886	KYUDENKO CORP	0.005%	88.989%
3887	MAEDA CORP	0.005%	88.994%
3888	FABRINET	0.005%	88.999%
3889	CTS EVENTIM	0.005%	89.004%
3890	WETHERSPOON (J.	0.005%	89.009%
3891	TRILOGY ENERGY	0.005%	89.014%
3892	ENEA SA	0.005%	89.020%
3893	OCI	0.005%	89.025%
3894	MCKESSON CORP SR UNSECURED 03/21 4.75	0.005%	89.030%
3895	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	89.035%
3896	CASTELLUM AB NE	0.005%	89.040%
3897	REXFORD INDUSTR	0.005%	89.045%
3898	ASM PACIFIC TEC	0.005%	89.051%
3899	CJ CORP.	0.005%	89.056%
3900	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.061%
3901	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	89.066%
3902	JAPAN EXCELLENT	0.005%	89.071%
3903	UTD DRUG	0.005%	89.076%
3904	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.005%	89.082%
3905	LUZERNER KTBK	0.005%	89.087%
3906	AMBU A/S	0.005%	89.092%
3907	ENERGY DEVELOP	0.005%	89.097%
3908	KIMBERLY CLARK	0.005%	89.102%
3909	CARILLION	0.005%	89.107%
3910	ACCELL GROUP	0.005%	89.112%
3911	EDP RENOVAVEIS	0.005%	89.118%
3912	JAIN IRRIGATION	0.005%	89.123%
3913	SPIRE INC COMMON STOCK USD1.0	0.005%	89.128%
3914	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.005%	89.133%
3915	Denison Mines C	0.005%	89.138%
3916	MARUHA NICHIRO	0.005%	89.143%
3917	TAIWAN UNION TE	0.005%	89.148%
3918	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.153%
3919	EPLUS INC	0.005%	89.159%
3920	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.164%
3921	SCHWEITER TECH	0.005%	89.169%
3922	SENIOR PLC	0.005%	89.174%
3923	FANUC	0.005%	89.179%
3924	ARVIND LTD	0.005%	89.184%
3925	CLIFFS NATURAL	0.005%	89.189%
3926	GUANGDONG INVES	0.005%	89.194%
3927	UTD INTERNET AG	0.005%	89.199%
3928	PT TAMBANG BATU	0.005%	89.205%
3929	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.210%
3930	UNIBET GROUP PL	0.005%	89.215%
3931	TOKYU CORP	0.005%	89.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	LCY CHEMICAL CO	0.005%	89.225%
3933	OUTOTEC OYJ	0.005%	89.230%
3934	ZHONGSHENG GROU	0.005%	89.235%
3935	SILICON LABORAT	0.005%	89.240%
3936	SHINSEGAE DEPT	0.005%	89.245%
3937	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	89.250%
3938	ANDERSONS INC/THE COMMON STOCK	0.005%	89.256%
3939	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.261%
3940	DENA CO LTD	0.005%	89.266%
3941	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.005%	89.271%
3942	HORIZON NORTH L	0.005%	89.276%
3943	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.281%
3944	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.286%
3945	NIPPON TEL&TEL	0.005%	89.291%
3946	ATLAS COPCO AB	0.005%	89.296%
3947	MEDICLINIC INTE	0.005%	89.301%
3948	LIBERTY HLDGS	0.005%	89.306%
3949	CCR SA	0.005%	89.311%
3950	SONAE, S.G.P.S.	0.005%	89.316%
3951	GRUPO FINANCIER	0.005%	89.322%
3952	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	89.327%
3953	MAPLETREE INDUS	0.005%	89.332%
3954	THAI OIL PCL-FR	0.005%	89.337%
3955	AF AB	0.005%	89.342%
3956	HELLA KGAA HUEC	0.005%	89.347%
3957	TOTVS SA	0.005%	89.352%
3958	DIODES INC COMMON STOCK USD.667	0.005%	89.357%
3959	DAISHI BANK	0.005%	89.362%
3960	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.367%
3961	KT & G	0.005%	89.372%
3962	DLF LIMITED	0.005%	89.377%
3963	ACER INC	0.005%	89.382%
3964	FAR EAST TEXTIL	0.005%	89.387%
3965	AARHUSKARLSHAMN	0.005%	89.392%
3966	COSMAX INC	0.005%	89.397%
3967	SIAM CEMENT PCL	0.005%	89.402%
3968	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.407%
3969	KNOLL INC COMMON STOCK USD.01	0.005%	89.412%
3970	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	89.417%
3971	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	89.423%
3972	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	89.428%
3973	BIOCON	0.005%	89.433%
3974	WALSIN LIHWA CO	0.005%	89.438%
3975	MORGAN ADVANCE	0.005%	89.443%
3976	ROLLINS INC	0.005%	89.448%
3977	SMC CORP	0.005%	89.453%
3978	ACERINOX SA	0.005%	89.458%
3979	SAVILLS PLC	0.005%	89.463%
3980	KIER GROUP	0.005%	89.468%
3981	APA GROUP	0.005%	89.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	HERMES INTL	0.005%	89.478%
3983	KEIYO BANK	0.005%	89.483%
3984	WH SMITH PLC	0.005%	89.488%
3985	NIPPON SEIKI CO	0.005%	89.493%
3986	MEIJI HOLDINGS	0.005%	89.498%
3987	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.503%
3988	CUMMINS INDIA	0.005%	89.508%
3989	CITY DEVELOPMEN	0.005%	89.513%
3990	THIRD POINT REI	0.005%	89.518%
3991	SOCIETE TELEVIS	0.005%	89.523%
3992	SHINSEI BANK	0.005%	89.528%
3993	PIRAMAL ENTERPR	0.005%	89.533%
3994	OKUMA CORP	0.005%	89.537%
3995	ASIANA AIRLINES	0.005%	89.542%
3996	ASSOCIATED BRIT	0.005%	89.547%
3997	CAVIUM INC COMMON STOCK USD.001	0.005%	89.552%
3998	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	89.557%
3999	SIG	0.005%	89.562%
4000	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	89.567%
4001	EXTERRAN CORP COMMON STOCK USD.01	0.005%	89.572%
4002	AEDIFICA	0.005%	89.577%
4003	OKI ELECTRIC IN	0.005%	89.582%
4004	MORI TRUST SOGO	0.005%	89.587%
4005	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	89.592%
4006	FUJI OIL CO	0.005%	89.597%
4007	GAMUDA BERHAD	0.005%	89.602%
4008	ITC LTD	0.005%	89.607%
4009	LG INNOTEK CO	0.005%	89.612%
4010	ALMACENES EXITO	0.005%	89.617%
4011	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.622%
4012	APOLLO HOSPITAL	0.005%	89.627%
4013	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.632%
4014	GRIFFON CORP COMMON STOCK USD.25	0.005%	89.636%
4015	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	89.641%
4016	SA DES CEMENTS	0.005%	89.646%
4017	DR REDDYS LABS	0.005%	89.651%
4018	TVS MOTOR CO	0.005%	89.656%
4019	STANLEY ELECTRI	0.005%	89.661%
4020	KUEHNE & NAGEL	0.005%	89.666%
4021	NORTHAM PLATINU	0.005%	89.671%
4022	SHIMACHU CO	0.005%	89.676%
4023	KB HOME COMMON STOCK USD1.0	0.005%	89.681%
4024	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	89.686%
4025	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.691%
4026	HP INC SR UNSECURED 06/21 4.3	0.005%	89.696%
4027	IIDA GROUP HOLD	0.005%	89.700%
4028	BYD ELECTRONIC	0.005%	89.705%
4029	CHINA EVERBRIGH	0.005%	89.710%
4030	EURONEXT NV	0.005%	89.715%
4031	TASEKO MINES LT	0.005%	89.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	MORINAGA & CO	0.005%	89.725%
4033	VIAD CORP	0.005%	89.730%
4034	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	89.735%
4035	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	89.740%
4036	VALORA HOLDING	0.005%	89.745%
4037	LION CORP	0.005%	89.750%
4038	FORMOSA PLASTIC	0.005%	89.754%
4039	KAJIMA CORP	0.005%	89.759%
4040	AEON FINANCIAL	0.005%	89.764%
4041	MASSMART HOLDIN	0.005%	89.769%
4042	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	89.774%
4043	MEGACABLE HOLDI	0.005%	89.779%
4044	LAM RESEARCH CO	0.005%	89.784%
4045	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	89.789%
4046	BHP BILLITON LTD SPON ADR ADR	0.005%	89.793%
4047	INDUSTRIAS CH S	0.005%	89.798%
4048	NCISOFT CORPN	0.005%	89.803%
4049	NORTHWEST HEALT	0.005%	89.808%
4050	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.813%
4051	FAR EASTONE TEL	0.005%	89.818%
4052	CHASE CORP COMMON STOCK USD.1	0.005%	89.823%
4053	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.827%
4054	HAIER ELECTRONI	0.005%	89.832%
4055	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.837%
4056	TAIWAN PAIHO	0.005%	89.842%
4057	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.847%
4058	LULULEMON	0.005%	89.852%
4059	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	89.857%
4060	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.861%
4061	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.866%
4062	INDIVIOR PLC	0.005%	89.871%
4063	PAPA JOHN'S INT	0.005%	89.876%
4064	NORMA GROUP AG	0.005%	89.881%
4065	MAXLINEAR INC COMMON STOCK	0.005%	89.885%
4066	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.890%
4067	RYOSAN CO	0.005%	89.895%
4068	GENESCO INC COMMON STOCK USD1.0	0.005%	89.900%
4069	KOREAN REINSURA	0.005%	89.905%
4070	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	89.910%
4071	KWG PROPERTY HL	0.005%	89.914%
4072	TS TECH CO.LTD	0.005%	89.919%
4073	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.005%	89.924%
4074	CHESAPEAKE LODG	0.005%	89.929%
4075	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	89.934%
4076	SHIRE PLC ADR	0.005%	89.938%
4077	DET N O A	0.005%	89.943%
4078	AMANO CORPORATI	0.005%	89.948%
4079	NAVIGANT CONSUL	0.005%	89.953%
4080	MCGRATH RENTCORP COMMON STOCK	0.005%	89.958%
4081	PZ CUSSONS PLC	0.005%	89.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	WHITEHAVEN COAL	0.005%	89.967%
4083	EBRO FOODS SA	0.005%	89.972%
4084	MR PRICE GROUP	0.005%	89.977%
4085	SHANGHAI PHARMA	0.005%	89.981%
4086	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.986%
4087	GREEN PLAINS INC COMMON STOCK USD.001	0.005%	89.991%
4088	NCC LTD/INDIA	0.005%	89.996%
4089	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	90.001%
4090	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.005%	90.005%
4091	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	90.010%
4092	BANREGIO GRUPO	0.005%	90.015%
4093	BRITVIC	0.005%	90.020%
4094	INSPERITY INC	0.005%	90.024%
4095	SHOPPING CENTRE	0.005%	90.029%
4096	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	90.034%
4097	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	90.039%
4098	CHINA AIRLINES	0.005%	90.043%
4099	PNM RESOURCES I	0.005%	90.048%
4100	SINOPEC ENGINEE	0.005%	90.053%
4101	EMPRESAS COPEC	0.005%	90.058%
4102	TRACTOR SUPPLY	0.005%	90.062%
4103	QUALITY CARE PROPERTIES REIT USD.01	0.005%	90.067%
4104	CHINA RESOURCES	0.005%	90.072%
4105	STEEL AUTHORITY	0.005%	90.077%
4106	NACHI-FUJIKOSHI	0.005%	90.081%
4107	SMILES SA	0.005%	90.086%
4108	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	90.091%
4109	BANCO SANTANDER	0.005%	90.096%
4110	BIG YELLOW GROU	0.005%	90.100%
4111	IMPERIAL METALS	0.005%	90.105%
4112	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	90.110%
4113	SAN IN GODO BAN	0.005%	90.115%
4114	KORIAN	0.005%	90.119%
4115	VIA VAREJO SA	0.005%	90.124%
4116	CHENG SHIN RUBB	0.005%	90.129%
4117	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	90.133%
4118	CALATLANTIC GRO	0.005%	90.138%
4119	KAP IND HLDG LT	0.005%	90.143%
4120	LEOPALACE 21	0.005%	90.148%
4121	MERIDIAN BANCORP INC COMMON STOCK	0.005%	90.152%
4122	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	90.157%
4123	BOBST GROUP AG	0.005%	90.162%
4124	TSUBAKIMOTO CHA	0.005%	90.166%
4125	SEINO TRANSPORT	0.005%	90.171%
4126	TSOGO SUN HOLDI	0.005%	90.176%
4127	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	90.180%
4128	BADGER METER INC COMMON STOCK USD1.0	0.005%	90.185%
4129	ESPRIT HOLDINGS	0.005%	90.190%
4130	MONEYSUPERMARKE	0.005%	90.194%
4131	ELECTA AB B SHS	0.005%	90.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	90.204%
4133	UTD ENGINEERS	0.005%	90.208%
4134	HYUNDAI DEVELOP	0.005%	90.213%
4135	GPO CATALANA OC	0.005%	90.218%
4136	TATA GLOBAL	0.005%	90.222%
4137	K-REIT ASIA	0.005%	90.227%
4138	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.232%
4139	MITIE GROUP	0.005%	90.236%
4140	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.005%	90.241%
4141	EXLSERVICE HLDG	0.005%	90.246%
4142	ALLIANCE FINANC	0.005%	90.250%
4143	RAMSAY HEALTH C	0.005%	90.255%
4144	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	90.260%
4145	TRIMAS CORP COMMON STOCK USD.01	0.005%	90.264%
4146	KIYO BANK	0.005%	90.269%
4147	SWEDISH MATCH C	0.005%	90.274%
4148	BRIGGS & STRATT	0.005%	90.278%
4149	NISSAN CHEMICAL	0.005%	90.283%
4150	TOPRE CORPORATI	0.005%	90.288%
4151	AKER ASA	0.005%	90.292%
4152	WRIGHT MEDICAL	0.005%	90.297%
4153	KAYABA INDUSTRY	0.005%	90.301%
4154	ROBINSONS LAND	0.005%	90.306%
4155	LOTTE SHOPPING	0.005%	90.311%
4156	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	90.315%
4157	MACRONIX INTERN	0.005%	90.320%
4158	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	90.325%
4159	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	90.329%
4160	MIZRAHI TEFAHOT	0.005%	90.334%
4161	PLDT INC	0.005%	90.339%
4162	CHINA RESOURCES	0.005%	90.343%
4163	CBIZ INC COMMON STOCK USD.01	0.005%	90.348%
4164	WEST JAPAN RAIL	0.005%	90.352%
4165	NIPPON HODO CO	0.005%	90.357%
4166	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	90.362%
4167	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	90.366%
4168	SENSHU IKEDA HL	0.005%	90.371%
4169	EXELON CORP SR UNSECURED 12/20 5.15	0.005%	90.376%
4170	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	90.380%
4171	ORANGE SPON ADR ADR	0.005%	90.385%
4172	STEADFAST GROUP	0.005%	90.389%
4173	UNIQA INSURANCE	0.005%	90.394%
4174	KERNEL HOLDING	0.005%	90.399%
4175	REALTEK SEMICON	0.005%	90.403%
4176	US ECOLOGY INC COMMON STOCK USD.01	0.005%	90.408%
4177	O'REILLY AUTOMO	0.005%	90.412%
4178	HAW PAR CORP LT	0.005%	90.417%
4179	WINBOND ELECTRO	0.005%	90.422%
4180	ALFRESA HOLDING	0.005%	90.426%
4181	MARFRIG GLOBAL	0.005%	90.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SOUTH INDIA BAN	0.005%	90.435%
4183	ONTEX GROUP NV	0.005%	90.440%
4184	GPO TELEVISA	0.005%	90.444%
4185	LAKELAND BANCORP INC COMMON STOCK	0.005%	90.449%
4186	IWATANI INTL CO	0.005%	90.454%
4187	RINGKJOEBING LA	0.005%	90.458%
4188	ONWARD KASHIYAM	0.005%	90.463%
4189	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	90.467%
4190	ANGLOVAAL MININ	0.005%	90.472%
4191	ILUKA RESOURCES	0.005%	90.476%
4192	ILIAD	0.005%	90.481%
4193	TELECOM ITALIA	0.005%	90.486%
4194	STROER OUT-OF-H	0.005%	90.490%
4195	UNIMICRON TECHN	0.005%	90.495%
4196	IPSOS	0.005%	90.499%
4197	HOKUETSU KISHU	0.005%	90.504%
4198	ITAU CORPBANCA	0.005%	90.508%
4199	AT+T INC SR UNSECURED 02/21 4.6	0.005%	90.513%
4200	SAN MIGUEL CORP	0.005%	90.517%
4201	KUMBA IRON ORE	0.005%	90.522%
4202	TELEVISION BROA	0.005%	90.527%
4203	TOTO	0.005%	90.531%
4204	HILL & SMITH HL	0.005%	90.536%
4205	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	90.540%
4206	HITACHI TRNSPT	0.005%	90.545%
4207	PROGRESS ENERGY	0.005%	90.549%
4208	NGK INSULATORS	0.005%	90.554%
4209	MALAYSIA AIRPOR	0.005%	90.558%
4210	JUROKU BANK	0.005%	90.563%
4211	ST MODWEN PROPS	0.005%	90.567%
4212	WR GRACE + CO COMMON STOCK USD.01	0.005%	90.572%
4213	SCANSOURCE INC COMMON STOCK	0.005%	90.576%
4214	KINGBOARD LAMIN	0.005%	90.581%
4215	PFEIFFER VAC TE	0.005%	90.585%
4216	BUREAU VERITAS	0.005%	90.590%
4217	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	90.594%
4218	SUMITOMO BAKELI	0.005%	90.599%
4219	TONGAAT-HULETT	0.005%	90.603%
4220	ENEL CHILE SA ADR	0.005%	90.608%
4221	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	90.612%
4222	STORNOWAY DIAMO	0.005%	90.617%
4223	TERRENO REALTY CORP REIT USD.01	0.004%	90.621%
4224	CAPITAL & COUNT	0.004%	90.626%
4225	NORTHGATE	0.004%	90.630%
4226	TELSTRA CORP	0.004%	90.635%
4227	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	90.639%
4228	HEIDELBERGER DR	0.004%	90.644%
4229	BANKRATE INC COMMON STOCK USD.01	0.004%	90.648%
4230	HUNTING PLC	0.004%	90.653%
4231	NASPERS LIMITED	0.004%	90.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	90.662%
4233	TRUEBLUE INC COMMON STOCK	0.004%	90.666%
4234	AIR CHINA LTD	0.004%	90.671%
4235	KUMAGAI GUMI CO	0.004%	90.675%
4236	LINTEC CORP	0.004%	90.680%
4237	SURUGA BANK	0.004%	90.684%
4238	KOREA LIFE INSU	0.004%	90.689%
4239	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.693%
4240	DOOSAN HEAVY IN	0.004%	90.698%
4241	ST GALLER KTBK	0.004%	90.702%
4242	HINDUSTAN PETRO	0.004%	90.707%
4243	DAH SING BANKIN	0.004%	90.711%
4244	DIASORIN SPA EU	0.004%	90.716%
4245	DAETWYLER HOLDI	0.004%	90.720%
4246	ASICS CORP	0.004%	90.724%
4247	FP CORP	0.004%	90.729%
4248	NEWS CORP CLASS B COMMON STOCK	0.004%	90.733%
4249	BAVARIAN NORDIC	0.004%	90.738%
4250	OAO GAZPROM	0.004%	90.742%
4251	HEIWA CORP	0.004%	90.747%
4252	MATERION CORP COMMON STOCK	0.004%	90.751%
4253	YAMATO KOGYO CO	0.004%	90.756%
4254	NOMURA RESEARCH	0.004%	90.760%
4255	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	90.765%
4256	ALLIED GROUP LT	0.004%	90.769%
4257	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	90.773%
4258	WESTPAC BANKING	0.004%	90.778%
4259	HITACHI ZOSEN C	0.004%	90.782%
4260	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.787%
4261	GPE EUROTUNNEL	0.004%	90.791%
4262	EDION CORP	0.004%	90.796%
4263	FRESNILLO PLC	0.004%	90.800%
4264	JOHNSON ELECTRI	0.004%	90.805%
4265	CITIC SECURITIE	0.004%	90.809%
4266	MAPLETREE GREAT	0.004%	90.813%
4267	UNIPRES CORP.	0.004%	90.818%
4268	ORGANIZACI SORI	0.004%	90.822%
4269	AOZORA BANK	0.004%	90.827%
4270	HERA	0.004%	90.831%
4271	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	90.835%
4272	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	90.840%
4273	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	90.844%
4274	POLY HONG KONG	0.004%	90.849%
4275	AVISTA CORP	0.004%	90.853%
4276	ANIMA HOLDING S	0.004%	90.858%
4277	SANFILIPPO(JOHN	0.004%	90.862%
4278	WORKSPACE GROUP	0.004%	90.866%
4279	CHIN-POON INDL	0.004%	90.871%
4280	DAEWOO INTERNAT	0.004%	90.875%
4281	ACACIA MINING	0.004%	90.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	EVERTZ TECHNOLO	0.004%	90.884%
4283	NIHON PARKERIZI	0.004%	90.888%
4284	DEWAN HOUSING F	0.004%	90.893%
4285	SINOTRANS LIMIT	0.004%	90.897%
4286	TF ADNUBUSTRADO	0.004%	90.902%
4287	TURK SISE VE CA	0.004%	90.906%
4288	PETROCHINA COMP	0.004%	90.910%
4289	TCC HONG KONG C	0.004%	90.915%
4290	EVA AIRWAYS	0.004%	90.919%
4291	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	90.923%
4292	FIDESA	0.004%	90.928%
4293	EXIDE INDUSTRIE	0.004%	90.932%
4294	TRADE ME LTD	0.004%	90.937%
4295	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	90.941%
4296	DAIO PAPER CORP	0.004%	90.945%
4297	HYUNDAI WIA COR	0.004%	90.950%
4298	INDEPENDENCE GR	0.004%	90.954%
4299	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	90.959%
4300	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	90.963%
4301	AZIMUT HOLDOING	0.004%	90.967%
4302	SHIMAMURA CO	0.004%	90.972%
4303	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	90.976%
4304	HALFORDS GROUP	0.004%	90.980%
4305	SOHGO SECURITY	0.004%	90.985%
4306	LYDALL INC COMMON STOCK USD.1	0.004%	90.989%
4307	LONDONMETRIC PR	0.004%	90.993%
4308	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	90.998%
4309	YAMATAKE CORP Y	0.004%	91.002%
4310	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	91.006%
4311	TREND MICRO INC	0.004%	91.011%
4312	MRF LTD	0.004%	91.015%
4313	SSP GROUP PLC	0.004%	91.019%
4314	OCLARO INC COMMON STOCK USD.01	0.004%	91.024%
4315	CHINA LONGYUAN	0.004%	91.028%
4316	COCA-COLA EUROP	0.004%	91.032%
4317	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.037%
4318	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	91.041%
4319	TECAN AG	0.004%	91.045%
4320	SPAR NORD BANK	0.004%	91.050%
4321	DELPHI ENERGY C	0.004%	91.054%
4322	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.058%
4323	WELBILT INC COMMON STOCK USD.01	0.004%	91.063%
4324	CHURCHILL DOWNS INC COMMON STOCK	0.004%	91.067%
4325	GENTING MALAYSI	0.004%	91.071%
4326	BOJANGLES INC COMMON STOCK USD.01	0.004%	91.076%
4327	CALLAWAY GOLF C	0.004%	91.080%
4328	GREGGS PLC	0.004%	91.084%
4329	UNITE GROUP PLC	0.004%	91.089%
4330	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.093%
4331	CHINA OILFIELD	0.004%	91.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.102%
4333	WOORI INVESTMEN	0.004%	91.106%
4334	NOBIA AB NEW	0.004%	91.110%
4335	CAR INC	0.004%	91.115%
4336	PORT OF TAURANG	0.004%	91.119%
4337	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.123%
4338	BB SEGURIDADE P	0.004%	91.128%
4339	VALOR CO LTD	0.004%	91.132%
4340	EULER & HERMES	0.004%	91.136%
4341	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.004%	91.140%
4342	RATIONAL	0.004%	91.145%
4343	EICHER MOTORS	0.004%	91.149%
4344	AICA KOGYO CO	0.004%	91.153%
4345	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	91.158%
4346	BPCE SA COMPANY GUAR 07/19 2.5	0.004%	91.162%
4347	OSAKA GAS CO	0.004%	91.166%
4348	TENAGA NASIONL	0.004%	91.170%
4349	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.004%	91.175%
4350	DOOSAN INFRACOR	0.004%	91.179%
4351	COLGATE-PALM (I	0.004%	91.183%
4352	NTHN STAR RES L	0.004%	91.188%
4353	ARCADIS NV	0.004%	91.192%
4354	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.196%
4355	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.200%
4356	H&E EQUIPMENT S	0.004%	91.205%
4357	FED SIGNAL CORP	0.004%	91.209%
4358	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.213%
4359	YAGEO CORP	0.004%	91.217%
4360	JB HI-FI	0.004%	91.222%
4361	NN INC COMMON STOCK USD.01	0.004%	91.226%
4362	PSEG POWER	0.004%	91.230%
4363	SEOUL SEMICONDU	0.004%	91.234%
4364	SARAS SPA	0.004%	91.239%
4365	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.243%
4366	TOYO SUISAN KAI	0.004%	91.247%
4367	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	91.251%
4368	TOKAI RIKA CO	0.004%	91.256%
4369	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.260%
4370	SHIMANO INC	0.004%	91.264%
4371	BLACKBAUD INC	0.004%	91.268%
4372	AGREE REALTY CORP REIT USD.0001	0.004%	91.273%
4373	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.277%
4374	POSTNL	0.004%	91.281%
4375	TODA CORP	0.004%	91.285%
4376	TOAGOSEI CO LTD	0.004%	91.290%
4377	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	91.294%
4378	PAZ OIL CO LTD	0.004%	91.298%
4379	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.302%
4380	MIRVAC GROUP RE	0.004%	91.306%
4381	MOBIMO HLDG AG	0.004%	91.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	DATATEC	0.004%	91.315%
4383	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	91.319%
4384	ODAKYU ELEC RLW	0.004%	91.323%
4385	COCA-COLA AMATI	0.004%	91.328%
4386	KING YUAN ELECT	0.004%	91.332%
4387	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.336%
4388	TAIWAN FERTILIZ	0.004%	91.340%
4389	TATA POWER CO L	0.004%	91.344%
4390	SIXT SE PFD	0.004%	91.349%
4391	HITACHI HIGH-TE	0.004%	91.353%
4392	SFS GROUP AG	0.004%	91.357%
4393	BCO SANTANDER-C	0.004%	91.361%
4394	ERG SPA	0.004%	91.365%
4395	KELLY SERVICES	0.004%	91.370%
4396	SHINMAYWA INDS	0.004%	91.374%
4397	SSAB SVENSKT ST	0.004%	91.378%
4398	CALLIDUS CAPITA	0.004%	91.382%
4399	MEGMILK SNOW BR	0.004%	91.387%
4400	COSAN SA INDUST	0.004%	91.391%
4401	RELIANCE INDS-S	0.004%	91.395%
4402	UTD INTEGRATION	0.004%	91.399%
4403	SOCIETE BIC SA	0.004%	91.403%
4404	TISCO FINANCIAL	0.004%	91.408%
4405	TOD'S SPA	0.004%	91.412%
4406	OPHIR ENERGY PL	0.004%	91.416%
4407	MARINE HARVEST	0.004%	91.420%
4408	IPSEN	0.004%	91.424%
4409	BANK OF INDIA C	0.004%	91.428%
4410	TRANSUNION COMMON STOCK USD.01	0.004%	91.433%
4411	MAKALOTIndustr	0.004%	91.437%
4412	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.441%
4413	MEDIPAL HOLDING	0.004%	91.445%
4414	FIVE BELOW COMMON STOCK USD.01	0.004%	91.449%
4415	SIEGFRIED HOLDI	0.004%	91.454%
4416	NOVANTA INC COMMON STOCK	0.004%	91.458%
4417	LUPIN LTD	0.004%	91.462%
4418	ROHTO PHARM	0.004%	91.466%
4419	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.470%
4420	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	91.474%
4421	PRESIDENT CHAIN	0.004%	91.479%
4422	TOPCO SCIENTIFI	0.004%	91.483%
4423	TELENET GROUP H	0.004%	91.487%
4424	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.004%	91.491%
4425	DIAMOND OFFSHOR	0.004%	91.495%
4426	HYAKUGO BANK(10	0.004%	91.499%
4427	ADITYA BIRLA NU	0.004%	91.504%
4428	SIMPLO TECHNOLO	0.004%	91.508%
4429	HYSAN DEVELOPME	0.004%	91.512%
4430	DAVIDE CAMPARI-	0.004%	91.516%
4431	JAPAN RENTAL HO	0.004%	91.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	AVON PRODUCTS I	0.004%	91.524%
4433	WIENER STAEDTIS	0.004%	91.528%
4434	TESLA INC COMMON STOCK USD.001	0.004%	91.533%
4435	TUPRAS-TURKIYE	0.004%	91.537%
4436	ADVANSIX INC COMMON STOCK USD.01	0.004%	91.541%
4437	HARMONY GOLD MN	0.004%	91.545%
4438	DRILLISCH AG	0.004%	91.549%
4439	INDO TAMBANGRAY	0.004%	91.553%
4440	FNFV GROUP TRACKING STK USD.0001	0.004%	91.557%
4441	BAJAJ AUTO LTD	0.004%	91.561%
4442	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.566%
4443	AMOREPACIFIC GR	0.004%	91.570%
4444	MAYORA INDAH	0.004%	91.574%
4445	BONAVA AB - B S	0.004%	91.578%
4446	SANDS CHINA LTD	0.004%	91.582%
4447	ST JOE CO/THE COMMON STOCK	0.004%	91.586%
4448	VALE SA SP ADR ADR	0.004%	91.590%
4449	KONINKLIJKE WES	0.004%	91.594%
4450	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.599%
4451	SACYR SA	0.004%	91.603%
4452	VOLTAS LTD	0.004%	91.607%
4453	FIELMANN AG	0.004%	91.611%
4454	SAF-HOLLAND SA	0.004%	91.615%
4455	ANSALDO STS SPA	0.004%	91.619%
4456	GENUS PLC	0.004%	91.623%
4457	ALAMO GROUP INC	0.004%	91.627%
4458	MARSHALLS PLC	0.004%	91.631%
4459	SIDERURGICA NAC	0.004%	91.635%
4460	IMERYS SA	0.004%	91.640%
4461	MARUI CO	0.004%	91.644%
4462	ZTE CORP	0.004%	91.648%
4463	ORIENTAL LAND C	0.004%	91.652%
4464	WACKER CONSTRUC	0.004%	91.656%
4465	BYD CO	0.004%	91.660%
4466	KCC CORP	0.004%	91.664%
4467	U-MING MARINE	0.004%	91.668%
4468	OKASAN SECURITI	0.004%	91.672%
4469	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	91.676%
4470	CHINA ZHONGWANG	0.004%	91.680%
4471	DAIRY CREST GRO	0.004%	91.684%
4472	HANSTEEN HOLDIN	0.004%	91.689%
4473	AK STEEL HOLDIN	0.004%	91.693%
4474	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	91.697%
4475	EMEMORY TECHNOL	0.004%	91.701%
4476	BR MALLS PARTIC	0.004%	91.705%
4477	KENDA RUBBER IN	0.004%	91.709%
4478	BAIC MOTOR CORP	0.004%	91.713%
4479	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.717%
4480	BANK DANAMON PT	0.004%	91.721%
4481	EMAMI LTD	0.004%	91.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MELCO INTERNATI	0.004%	91.729%
4483	KRONES AG	0.004%	91.733%
4484	GUARDIAN CAP GR	0.004%	91.737%
4485	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.741%
4486	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	91.745%
4487	MERCER INTL INC	0.004%	91.749%
4488	ATEA ASA	0.004%	91.753%
4489	FIBRIA CELULOSE	0.004%	91.758%
4490	PC CONNECTION	0.004%	91.762%
4491	HYPERMARCAS SA	0.004%	91.766%
4492	TRICO BANCSHARES COMMON STOCK	0.004%	91.770%
4493	GT CAPITAL HOLD	0.004%	91.774%
4494	RIO TINTO PLC	0.004%	91.778%
4495	BALFOUR BEATTY	0.004%	91.782%
4496	SLIGRO FOOD GRO	0.004%	91.786%
4497	ASPEN PHARMACAR	0.004%	91.790%
4498	KEYENCE CORP	0.004%	91.794%
4499	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.798%
4500	SHIP HEALTHCARE	0.004%	91.802%
4501	AAON INC COMMON STOCK USD.004	0.004%	91.806%
4502	SHIONOGI & CO	0.004%	91.810%
4503	SCORPIO TANKERS	0.004%	91.814%
4504	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.818%
4505	JENOPTIK AG	0.004%	91.822%
4506	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.826%
4507	THAI MILITARY B	0.004%	91.830%
4508	BORREGAARD ASA	0.004%	91.834%
4509	MUSASHINO BANK	0.004%	91.838%
4510	JAPAN STEEL WOR	0.004%	91.842%
4511	MONCLER SPA	0.004%	91.846%
4512	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.850%
4513	MARCUS CORP	0.004%	91.854%
4514	CLOETTA AB B SH	0.004%	91.858%
4515	NAGACORP LTD	0.004%	91.862%
4516	L&T FINANCE HOL	0.004%	91.866%
4517	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	91.870%
4518	DOMINOS PIZZA E	0.004%	91.874%
4519	KELLER GROUP	0.004%	91.878%
4520	CHARTER HALL	0.004%	91.882%
4521	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.886%
4522	IRPC PUBLIC CO	0.004%	91.890%
4523	SPX CORP COMMON STOCK USD.01	0.004%	91.894%
4524	ZHUZHOU CSR TIM	0.004%	91.898%
4525	NATL HOUSE INDL	0.004%	91.902%
4526	CHOW SANG SANG	0.004%	91.906%
4527	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.910%
4528	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.914%
4529	TOYOTA BOSHOKU	0.004%	91.918%
4530	ASHOK LEYLAND	0.004%	91.922%
4531	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	ARCBEST CORP COMMON STOCK USD.01	0.004%	91.930%
4533	CANWEL BUILDING	0.004%	91.934%
4534	TURKIYE HALK	0.004%	91.938%
4535	KINTETSU CORP	0.004%	91.942%
4536	BEACH PETROLEUM	0.004%	91.946%
4537	GRUPO ELEKTRA(N	0.004%	91.950%
4538	KINPO ELECTRONI	0.004%	91.954%
4539	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	91.958%
4540	REUNERT	0.004%	91.962%
4541	ZCL COMPOSITES	0.004%	91.966%
4542	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	91.970%
4543	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.974%
4544	DCM JAPAN HOLDI	0.004%	91.977%
4545	JARDINE CYCLE	0.004%	91.981%
4546	INVESTMENT TECH	0.004%	91.985%
4547	MACQUARIE KOREA	0.004%	91.989%
4548	PHOTRONICS INC COMMON STOCK USD.01	0.004%	91.993%
4549	LIPPO KARAWACI	0.004%	91.997%
4550	KING'S TOWN BAN	0.004%	92.001%
4551	SIME DARBY BHD	0.004%	92.005%
4552	JG SUMMIT HLDGS	0.004%	92.009%
4553	MANDO CORPORATI	0.004%	92.013%
4554	LG PHILIPS LCD	0.004%	92.017%
4555	GREENTOWN CHINA	0.004%	92.021%
4556	BANK MILLENIUM	0.004%	92.025%
4557	MAN WAH HOLDING	0.004%	92.029%
4558	DAOU TECHNOLOGY	0.004%	92.033%
4559	FUKUYAMA TRANSP	0.004%	92.037%
4560	GPO IND BIMBO	0.004%	92.041%
4561	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.044%
4562	FAR EAST INTL B	0.004%	92.048%
4563	GIMV NV	0.004%	92.052%
4564	INVINCIBLE INVE	0.004%	92.056%
4565	TOKAI CARBON CO	0.004%	92.060%
4566	MAHINDRA & MAHI	0.004%	92.064%
4567	DUSKIN CO LTD	0.004%	92.068%
4568	NATIXIS	0.004%	92.072%
4569	BUMI ARMADA BER	0.004%	92.076%
4570	CANON MARKETING	0.004%	92.080%
4571	NOLATO AB	0.004%	92.084%
4572	ARROW ELECTRONI	0.004%	92.087%
4573	METROPOLITAN BA	0.004%	92.091%
4574	ENDEAVOUR SILVE	0.004%	92.095%
4575	COMFORIA RESIDE	0.004%	92.099%
4576	LEROY SEAFOOD G	0.004%	92.103%
4577	NIPPON GAS CO L	0.004%	92.107%
4578	JERONIMO MARTIN	0.004%	92.111%
4579	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.115%
4580	WONIK IPS CO LT	0.004%	92.119%
4581	ARCELORMITTAL-N	0.004%	92.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	KYOWA EXEO CORP	0.004%	92.126%
4583	CHINA LESSO GRO	0.004%	92.130%
4584	SABRE CORP COMMON STOCK USD.01	0.004%	92.134%
4585	HYUNDAI MIPO DO	0.004%	92.138%
4586	CHINA EVERBRIGH	0.004%	92.142%
4587	DURATEX SA	0.004%	92.146%
4588	CALTEX AUSTRALI	0.004%	92.150%
4589	TARKETT SA	0.004%	92.153%
4590	SANOMA OYJ	0.004%	92.157%
4591	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.161%
4592	PANALPINA WELT	0.004%	92.165%
4593	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.169%
4594	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.173%
4595	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	92.177%
4596	NICHIAS CORP	0.004%	92.180%
4597	PIGEON CORP	0.004%	92.184%
4598	RPC INC COMMON STOCK USD.1	0.004%	92.188%
4599	GRAND PACIF PET	0.004%	92.192%
4600	HAITIAN INTL HL	0.004%	92.196%
4601	K12 INC COMMON STOCK USD.0001	0.004%	92.200%
4602	OCI COMPANY LTD	0.004%	92.204%
4603	HAVAS SA	0.004%	92.207%
4604	ZAKLADY METALI	0.004%	92.211%
4605	AUSNET SERVICES	0.004%	92.215%
4606	RELIANCE ENERGY	0.004%	92.219%
4607	MORGUARD REAL E	0.004%	92.223%
4608	BALKRISHNA INDS	0.004%	92.227%
4609	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	92.231%
4610	WT MICROELECTRO	0.004%	92.234%
4611	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	92.238%
4612	RELIANCE POWER	0.004%	92.242%
4613	GRANITE OIL COR	0.004%	92.246%
4614	DEBENHAMS	0.004%	92.250%
4615	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	92.254%
4616	INVERSIONES AGU	0.004%	92.257%
4617	NOS SGPS	0.004%	92.261%
4618	AEROPORTS DE PA	0.004%	92.265%
4619	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.269%
4620	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.273%
4621	DEUTZ AG	0.004%	92.276%
4622	MINDTREE LTD	0.004%	92.280%
4623	STARTS CORP INC	0.004%	92.284%
4624	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.004%	92.288%
4625	AEROVIRONMENT I	0.004%	92.292%
4626	EL PASO ELECTRIC CO COMMON STOCK	0.004%	92.295%
4627	FUYO GENERAL LE	0.004%	92.299%
4628	DOMINO'S PIZZA	0.004%	92.303%
4629	PETRA DIAMONDS	0.004%	92.307%
4630	GUESS? INC COMMON STOCK USD.01	0.004%	92.311%
4631	CHINA GALAXY SE	0.004%	92.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	CARSALES.COM LT	0.004%	92.318%
4633	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.322%
4634	AIR NEW ZEALAND	0.004%	92.326%
4635	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.329%
4636	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.333%
4637	GANNETT CO INC COMMON STOCK	0.004%	92.337%
4638	SUPERGROUP PLC	0.004%	92.341%
4639	SIXT AG	0.004%	92.345%
4640	TAKKT AG	0.004%	92.348%
4641	LUKOIL PJSC- SP	0.004%	92.352%
4642	WEST CORP COMMON STOCK USD.001	0.004%	92.356%
4643	THAI UNION GROU	0.004%	92.360%
4644	CHINA BLUECHEMI	0.004%	92.363%
4645	BANK OF BARODA	0.004%	92.367%
4646	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	92.371%
4647	ALIOR BANK SA	0.004%	92.375%
4648	COSMO ENERGY HO	0.004%	92.378%
4649	TRANSAT AT INC	0.004%	92.382%
4650	LINDT & SPRUENG	0.004%	92.386%
4651	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	92.390%
4652	HUBER & SUHNER	0.004%	92.393%
4653	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.397%
4654	TAIWAN BUSINESS	0.004%	92.401%
4655	AFRICA OIL CORP	0.004%	92.405%
4656	TOHOKU ELEC POW	0.004%	92.408%
4657	CIELO SA	0.004%	92.412%
4658	AVICHINA INDUST	0.004%	92.416%
4659	POLYPIPE GROUP	0.004%	92.420%
4660	FABEGE AB	0.004%	92.423%
4661	CHINA STHN AIRL	0.004%	92.427%
4662	NOBLE GROUP LTD	0.004%	92.431%
4663	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	92.434%
4664	FUGRO NV-CVA	0.004%	92.438%
4665	INTERCONTINENTA	0.004%	92.442%
4666	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.446%
4667	ITOHAM YONEKYU	0.004%	92.449%
4668	NHN ENTERTAINME	0.004%	92.453%
4669	BAJAJ FINANCE L	0.004%	92.457%
4670	TIANNENG POWER	0.004%	92.461%
4671	INVENSENSE INC COMMON STOCK USD.001	0.004%	92.464%
4672	HANNSTAR DISPLA	0.004%	92.468%
4673	ELITE MATERIAL	0.004%	92.472%
4674	A2A SPA	0.004%	92.475%
4675	NAVISTAR INTL C	0.004%	92.479%
4676	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.483%
4677	UTD STATES CELL	0.004%	92.486%
4678	NOBLE CORP PLC	0.004%	92.490%
4679	TOWER SEMICONDU	0.004%	92.494%
4680	SHIP FINANCE IN	0.004%	92.498%
4681	BWP TRUST	0.004%	92.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	IOI PROPERTIES	0.004%	92.505%
4683	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.509%
4684	KOMERI CO	0.004%	92.512%
4685	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.516%
4686	TOKYU REIT INC	0.004%	92.520%
4687	UNILEVER NV	0.004%	92.523%
4688	FORTUNE REIT	0.004%	92.527%
4689	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.531%
4690	TELECOM PLUS	0.004%	92.534%
4691	NANKAI ELEC RAI	0.004%	92.538%
4692	CHINA VANKE CO	0.004%	92.542%
4693	PETKIM	0.004%	92.545%
4694	ITO EN	0.004%	92.549%
4695	KOMORI CORPORAT	0.004%	92.553%
4696	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	92.556%
4697	ULTRATECH INC COMMON STOCK USD.001	0.004%	92.560%
4698	MYRIAD GENETICS	0.004%	92.564%
4699	TEC CORPORATION	0.004%	92.567%
4700	ADVANCED INFO S	0.004%	92.571%
4701	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.004%	92.575%
4702	HYAKUJUSHI BANK	0.004%	92.578%
4703	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	92.582%
4704	INDUSTRIAL & IN	0.004%	92.585%
4705	OPEN HOUSE CO L	0.004%	92.589%
4706	K WAH INTL HLDG	0.004%	92.593%
4707	CARETRUST REIT INC REIT USD.01	0.004%	92.596%
4708	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.004%	92.600%
4709	CENTRAL GLASS C	0.004%	92.604%
4710	BRF SA	0.004%	92.607%
4711	NANTO BANK	0.004%	92.611%
4712	COLOPLAST AS	0.004%	92.615%
4713	ABERCROMBIE & F	0.004%	92.618%
4714	CHINA RAILWAY G	0.004%	92.622%
4715	BANGKOK LAND PC	0.004%	92.625%
4716	FORMFACTOR INC COMMON STOCK USD.001	0.004%	92.629%
4717	MAKINO MILLING	0.004%	92.633%
4718	ALKERMES PLC	0.004%	92.636%
4719	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.640%
4720	KOLON INDUSTRIE	0.004%	92.643%
4721	JC DECAUX SA	0.004%	92.647%
4722	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.651%
4723	MAPLETREE LOGIS	0.004%	92.654%
4724	JAPAN DISPLAY I	0.004%	92.658%
4725	TURK HAVA YOLLA	0.004%	92.662%
4726	ALM. BRAND	0.004%	92.665%
4727	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	92.669%
4728	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.672%
4729	VTECH HLDGS	0.004%	92.676%
4730	ITEQ CORP	0.004%	92.680%
4731	KFORCE INC COMMON STOCK USD.01	0.004%	92.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	AUROBINDO PHARM	0.004%	92.687%
4733	RHONE-KLINIKUM	0.004%	92.690%
4734	SYDNEY AIRPORT	0.004%	92.694%
4735	INDUTRADE AB	0.004%	92.698%
4736	LONG CHEN PAPER	0.004%	92.701%
4737	AGFA GEVAERT NV	0.004%	92.705%
4738	OAO ROSNEFT OIL	0.004%	92.708%
4739	BANCO DE CHILE ADR ADR	0.004%	92.712%
4740	KANEMATSU CORP	0.004%	92.715%
4741	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.719%
4742	CHINA MOTOR CO	0.004%	92.723%
4743	SINO LAND CO	0.004%	92.726%
4744	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.730%
4745	RADIAN GROUP INC SR UNSECURED 03/21 7	0.004%	92.733%
4746	OGAKI KYORITSU	0.004%	92.737%
4747	AUTOMOTIVE HOLD	0.004%	92.741%
4748	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.744%
4749	CHINA PACIFIC I	0.004%	92.748%
4750	MUTHOOT FINANCE	0.004%	92.751%
4751	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	92.755%
4752	BAJAJ AUTO	0.004%	92.758%
4753	IDBI BANK LTD	0.004%	92.762%
4754	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	92.766%
4755	CHINA DONGXIANG	0.004%	92.769%
4756	TOKYO SEIMITSU	0.004%	92.773%
4757	BRINKER INTL IN	0.004%	92.776%
4758	PHH CORP COMMON STOCK USD.01	0.004%	92.780%
4759	EXEDY CORP	0.004%	92.783%
4760	GS ENGINEERING	0.004%	92.787%
4761	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.790%
4762	UNI-CHARM CORP	0.004%	92.794%
4763	ENQUEST PLC	0.004%	92.798%
4764	ASCOM HOLDING A	0.004%	92.801%
4765	PACIFIC BASIN S	0.004%	92.805%
4766	LAIRD PLC	0.004%	92.808%
4767	SIGMA PHARMACEU	0.004%	92.812%
4768	DUZONBIZON CO L	0.004%	92.815%
4769	CIPUTRA DEVELOP	0.004%	92.819%
4770	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	92.822%
4771	AEGION CORP COMMON STOCK USD.01	0.004%	92.826%
4772	TUNG HO STEEL E	0.004%	92.829%
4773	PARMALAT S.P.A	0.004%	92.833%
4774	MILLENNIUM&COPT	0.004%	92.837%
4775	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	92.840%
4776	HARGREAVES LANS	0.004%	92.844%
4777	KUMHO TIRE CO	0.004%	92.847%
4778	SCIENTIFIC GAME	0.004%	92.851%
4779	HOME PRODUCT CE	0.004%	92.854%
4780	PRIMARY HEALTH	0.004%	92.858%
4781	CORONATION FUND	0.004%	92.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	QIAGEN NV	0.004%	92.865%
4783	OKUMURA CORP	0.004%	92.868%
4784	RMR GROUP INC/THE A COMMON STOCK	0.004%	92.872%
4785	MACQUARIE MEXIC	0.004%	92.875%
4786	RITEK INC	0.004%	92.879%
4787	VERITIV CORP COMMON STOCK USD.01	0.004%	92.882%
4788	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	92.886%
4789	SAFESTORE HOLDI	0.004%	92.889%
4790	HOTA INDUSTRIAL	0.004%	92.893%
4791	ZHAOJIN MINING	0.004%	92.896%
4792	OM ASSET MANAGE	0.004%	92.900%
4793	MODINE MFG CO	0.004%	92.903%
4794	SECURITY BANK C	0.004%	92.907%
4795	DE'LONGHI SPA	0.004%	92.910%
4796	MERCIALYS	0.004%	92.914%
4797	AIRBOSS OF AMER	0.004%	92.917%
4798	MARUICHI STL TU	0.004%	92.921%
4799	FUTURE LAND DEV	0.004%	92.924%
4800	FENG TAY ENTRPR	0.003%	92.928%
4801	SIBANYE GOLD SPON ADR ADR	0.003%	92.931%
4802	CHARGEURS SA	0.003%	92.935%
4803	COMSYS HOLDINGS	0.003%	92.938%
4804	FIRST BANCORP/NC COMMON STOCK	0.003%	92.942%
4805	ABIOMED INC COMMON STOCK USD.01	0.003%	92.945%
4806	TOKIO MARINE HO	0.003%	92.949%
4807	H.I.S.CO	0.003%	92.952%
4808	MELEXIS	0.003%	92.956%
4809	CHINA GEN PLAST	0.003%	92.959%
4810	FELCOR LODGING	0.003%	92.963%
4811	CAIRN INDIA LTD	0.003%	92.966%
4812	MAGELLAN FINANC	0.003%	92.970%
4813	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	92.973%
4814	STONERIDGE INC COMMON STOCK	0.003%	92.977%
4815	SUMITOMO WAREHO	0.003%	92.980%
4816	CONZZETA AG	0.003%	92.984%
4817	PZU GR	0.003%	92.987%
4818	KRUK SA	0.003%	92.991%
4819	CHENG LOONG	0.003%	92.994%
4820	FCC CO LTD	0.003%	92.998%
4821	SIAS SPA	0.003%	93.001%
4822	PROSEGUR CIA DE	0.003%	93.005%
4823	YELLOW PAGES LT	0.003%	93.008%
4824	CORETRONICS COR	0.003%	93.012%
4825	EFG INTERNATION	0.003%	93.015%
4826	KIWOOM SECURITI	0.003%	93.018%
4827	CHINA CONCH VEN	0.003%	93.022%
4828	LADBROKES PLC	0.003%	93.025%
4829	KISSEI PHARM CO	0.003%	93.029%
4830	LANDWIRT RENTEN	0.003%	93.032%
4831	BROOKFIELD OFFI	0.003%	93.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	IMP DEL DES Y E	0.003%	93.039%
4833	SINGAPORE POST	0.003%	93.043%
4834	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.046%
4835	KOKUYO CO	0.003%	93.050%
4836	ASATSU INC	0.003%	93.053%
4837	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.056%
4838	ANDREW PELLER-A	0.003%	93.060%
4839	BEFIMMO SCA	0.003%	93.063%
4840	SAUL CENTERS INC REIT USD.01	0.003%	93.067%
4841	TOHO GAS CO	0.003%	93.070%
4842	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.074%
4843	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.077%
4844	ORION CORP	0.003%	93.081%
4845	AIRPORTS OF THA	0.003%	93.084%
4846	HEXAGON AB	0.003%	93.088%
4847	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.091%
4848	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.094%
4849	EXPRESS INC COMMON STOCK	0.003%	93.098%
4850	IMMOFINANZ IMMO	0.003%	93.101%
4851	SEVERSTAL GDR REG S GDR	0.003%	93.105%
4852	DIGI.COM BHD	0.003%	93.108%
4853	SERIA CO LTD	0.003%	93.112%
4854	TASSAL GROUP	0.003%	93.115%
4855	ALK-ABELLO A/S	0.003%	93.118%
4856	SEKISUI HOUSE R	0.003%	93.122%
4857	TOMY CO LTD	0.003%	93.125%
4858	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.129%
4859	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	93.132%
4860	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.136%
4861	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.139%
4862	TRUE CORP PCL	0.003%	93.143%
4863	CHINA TRAVEL IN	0.003%	93.146%
4864	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	93.149%
4865	INFICON HOLDING	0.003%	93.153%
4866	ABAXIS INC COMMON STOCK	0.003%	93.156%
4867	JIANGSU EXPRESS	0.003%	93.160%
4868	GUOTAI JUNAN IN	0.003%	93.163%
4869	MANAPPURAM FINA	0.003%	93.166%
4870	STRIDES ARCOLAB	0.003%	93.170%
4871	SYNTEL INC COMMON STOCK	0.003%	93.173%
4872	AIRASIA BHD	0.003%	93.177%
4873	HAP SENG CONSOL	0.003%	93.180%
4874	TOMTOM NV	0.003%	93.184%
4875	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.187%
4876	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.190%
4877	ITOCHU TECHNO S	0.003%	93.194%
4878	FUKUOKA REIT CO	0.003%	93.197%
4879	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.201%
4880	FUJI MACHINE MF	0.003%	93.204%
4881	SOMFY SA	0.003%	93.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	TOKYO TY FINANC	0.003%	93.211%
4883	INDIA INFOLINE	0.003%	93.214%
4884	ADVANCED	0.003%	93.218%
4885	NISHIMATSU CONS	0.003%	93.221%
4886	MANHATTAN ASSOC	0.003%	93.224%
4887	RIETER HLDGS AG	0.003%	93.228%
4888	CIA SANEAMENTO	0.003%	93.231%
4889	GLENMARK PHARM	0.003%	93.235%
4890	KYUSHU ELEC POW	0.003%	93.238%
4891	ENGIE BRASIL SA	0.003%	93.241%
4892	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.245%
4893	SERCOMM CORP	0.003%	93.248%
4894	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.252%
4895	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.255%
4896	ALUMINA LTD-SPO	0.003%	93.258%
4897	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.262%
4898	PERLIS PLANTATI	0.003%	93.265%
4899	MULTIPLAN EMPRE	0.003%	93.268%
4900	SYSMEX CORP	0.003%	93.272%
4901	OTSUKA HLDGS CO	0.003%	93.275%
4902	KANDENKO CO	0.003%	93.279%
4903	ANALOGIC CORP	0.003%	93.282%
4904	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.285%
4905	MITSUBA CORP	0.003%	93.289%
4906	BERNER KTBK	0.003%	93.292%
4907	FRUTAROM	0.003%	93.295%
4908	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	93.299%
4909	XINYI SOLAR HOL	0.003%	93.302%
4910	CRAMO OYJ B SHS	0.003%	93.305%
4911	EZ TEC EMPREEND	0.003%	93.309%
4912	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	93.312%
4913	HOMESTREET INC COMMON STOCK	0.003%	93.315%
4914	MYER HOLDINGS L	0.003%	93.319%
4915	INTERRENT REAL	0.003%	93.322%
4916	SEMEN GRESIK	0.003%	93.325%
4917	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	93.329%
4918	LG&E & KU ENERG	0.003%	93.332%
4919	MINMETALS RES	0.003%	93.335%
4920	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.339%
4921	FINISH LINE INC	0.003%	93.342%
4922	KYORITSU MAINTE	0.003%	93.345%
4923	HAITONG INTL SE	0.003%	93.349%
4924	SENKO CO	0.003%	93.352%
4925	GLAXOSMITHKLINE	0.003%	93.355%
4926	SHANDONG WEIGAO	0.003%	93.359%
4927	NISSIN ELECTRIC	0.003%	93.362%
4928	SINGAPORE TECH	0.003%	93.365%
4929	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.369%
4930	CHORUS LIMITED	0.003%	93.372%
4931	NIPPON STEEL	0.003%	93.375%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	AKER SOLUTIONS	0.003%	93.379%
4933	NIHON M&A CENTE	0.003%	93.382%
4934	EURONAV SA	0.003%	93.385%
4935	SINO-AMERICAN S	0.003%	93.388%
4936	TOKYO DOME CORP	0.003%	93.392%
4937	CEBU AIR INC	0.003%	93.395%
4938	CAHYA MATA SARA	0.003%	93.398%
4939	PERPETUAL TST A	0.003%	93.402%
4940	INDIA CEMENTS	0.003%	93.405%
4941	TOKYO ELEC POWE	0.003%	93.408%
4942	RATHBONE BROTHE	0.003%	93.412%
4943	TELECOM ITALIA	0.003%	93.415%
4944	U-BLOX AG	0.003%	93.418%
4945	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	93.422%
4946	CIECH SA	0.003%	93.425%
4947	Ayala Land Inc	0.003%	93.428%
4948	FLIGHT CENTRE L	0.003%	93.431%
4949	LINDAB INTL AB	0.003%	93.435%
4950	TAIWAN SEMICOND	0.003%	93.438%
4951	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.441%
4952	TOWER INTL INC	0.003%	93.445%
4953	TXC CORPN	0.003%	93.448%
4954	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	93.451%
4955	MY EG SERVICES	0.003%	93.454%
4956	IRESS MARKET TE	0.003%	93.458%
4957	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.461%
4958	KINAXIS INC	0.003%	93.464%
4959	PETROLEUM GEO-S	0.003%	93.468%
4960	METROPOLE TV-(M	0.003%	93.471%
4961	TRIGANO	0.003%	93.474%
4962	DIGNITY PLC	0.003%	93.477%
4963	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.481%
4964	LONKING HOLDING	0.003%	93.484%
4965	GLOBE TELECOM I	0.003%	93.487%
4966	FENNER	0.003%	93.491%
4967	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.494%
4968	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	93.497%
4969	KAKEN PHARM	0.003%	93.500%
4970	IREN SPA	0.003%	93.504%
4971	MONMOUTH REAL E	0.003%	93.507%
4972	HEALTHQUITY INC COMMON STOCK USD.0001	0.003%	93.510%
4973	CIA HERING	0.003%	93.513%
4974	TONG YANG INDUS	0.003%	93.517%
4975	ANRITSU CORP	0.003%	93.520%
4976	OBARA CORP	0.003%	93.523%
4977	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.526%
4978	NICHI-IKO PHARM	0.003%	93.530%
4979	SAMSUNG ELECTRO	0.003%	93.533%
4980	ACC LIMITED	0.003%	93.536%
4981	BARITO PAC TBK	0.003%	93.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	SLATE RETAIL RE	0.003%	93.543%
4983	DEUTSCHE EUROSH	0.003%	93.546%
4984	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.549%
4985	ALUMINIUM CORP	0.003%	93.552%
4986	TSRC CORP	0.003%	93.556%
4987	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	93.559%
4988	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	93.562%
4989	KOREA ELEC POWE	0.003%	93.565%
4990	PREMIER INVESTM	0.003%	93.569%
4991	INWIDO AB	0.003%	93.572%
4992	PARADE TECHNOLO	0.003%	93.575%
4993	DULUXGROUP LTD	0.003%	93.578%
4994	SCRIPPS NETWORK	0.003%	93.582%
4995	CHICONY ELECTRO	0.003%	93.585%
4996	TRAVELSKY TECHN	0.003%	93.588%
4997	MITSUBISHI TANA	0.003%	93.591%
4998	CHIPOTLE MEXICA	0.003%	93.595%
4999	VIDRALA S.A.	0.003%	93.598%
5000	AVEVA GROUP PLC	0.003%	93.601%
5001	BANCA IFIS	0.003%	93.604%
5002	TRAVELPORT WORL	0.003%	93.607%
5003	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.611%
5004	MATSUMOTOKIYOSH	0.003%	93.614%
5005	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	93.617%
5006	EZAKI GLICO CO	0.003%	93.620%
5007	BETSSON AB	0.003%	93.624%
5008	HANSSEM CO	0.003%	93.627%
5009	MYCRONIC AB	0.003%	93.630%
5010	RAMCO-GERSHENSO	0.003%	93.633%
5011	TAG TEGERNSEE I	0.003%	93.637%
5012	REGIS RESOURCES	0.003%	93.640%
5013	ASAHI INTECC CO	0.003%	93.643%
5014	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.646%
5015	UNIPETROL	0.003%	93.649%
5016	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.653%
5017	SAMSUNG HEAVY	0.003%	93.656%
5018	SHIMADZU CORP	0.003%	93.659%
5019	DYNEGY INC COMMON STOCK USD.01	0.003%	93.662%
5020	TOBU RAILWAY CO	0.003%	93.665%
5021	AUTODESK INC	0.003%	93.669%
5022	USS CO. LTD.	0.003%	93.672%
5023	OPUS BANK	0.003%	93.675%
5024	NIHON UNISYS	0.003%	93.678%
5025	TOMRA SYSTEMS A	0.003%	93.681%
5026	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.685%
5027	LUXOTTICA GROUP	0.003%	93.688%
5028	SEIREN CO	0.003%	93.691%
5029	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.694%
5030	TOOTSIE ROLL IN	0.003%	93.697%
5031	THE NISSHIN OIL	0.003%	93.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.704%
5033	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	93.707%
5034	MAINFREIGHT LTD	0.003%	93.710%
5035	EDELWEISS FIN S	0.003%	93.713%
5036	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.717%
5037	WPT INDUSTRIAL	0.003%	93.720%
5038	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.723%
5039	GREE INC	0.003%	93.726%
5040	CHINA TRADITION	0.003%	93.729%
5041	DRAEGERWERK AG	0.003%	93.732%
5042	ETERNAL CHEMICA	0.003%	93.736%
5043	AMBUJA CEMENTS	0.003%	93.739%
5044	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.742%
5045	GETAC TECHNOLOG	0.003%	93.745%
5046	MITAC HOLDINGS	0.003%	93.748%
5047	ENGINEERS INDIA	0.003%	93.751%
5048	AUTOGRILL SPA	0.003%	93.755%
5049	FULLSHARE HOLDI	0.003%	93.758%
5050	SKY PERFECT JSA	0.003%	93.761%
5051	RHB Capital	0.003%	93.764%
5052	CJ CGV	0.003%	93.767%
5053	BCO ABC BRASIL	0.003%	93.771%
5054	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.774%
5055	BAYWA AG (BAYER	0.003%	93.777%
5056	KEIO CORP	0.003%	93.780%
5057	CORBY SPIRIT AN	0.003%	93.783%
5058	NIPPON SODA CO	0.003%	93.786%
5059	DONGBU HITEK CO	0.003%	93.790%
5060	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.793%
5061	BLUEBIRD BIO IN	0.003%	93.796%
5062	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.799%
5063	CIMPRESS NV	0.003%	93.802%
5064	STELLA INTERNAT	0.003%	93.805%
5065	EI TOWERS SPA	0.003%	93.808%
5066	HCI GROUP INC COMMON STOCK	0.003%	93.812%
5067	NATURA COSMETIC	0.003%	93.815%
5068	TAIWAN STYRENE	0.003%	93.818%
5069	GENTING INTERNA	0.003%	93.821%
5070	SANYO SPEC STEE	0.003%	93.824%
5071	AUSTEVOLL SEAFO	0.003%	93.827%
5072	E INK HOLDINGS	0.003%	93.831%
5073	KEIHIN CORP	0.003%	93.834%
5074	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.837%
5075	BONDUELLE SCA	0.003%	93.840%
5076	ACTUA CORP COMMON STOCK USD.001	0.003%	93.843%
5077	BARR(A.G.)	0.003%	93.846%
5078	MITSUBISHI LOGI	0.003%	93.849%
5079	KOMAX HOLDING A	0.003%	93.853%
5080	SUMITOMO MITSUI	0.003%	93.856%
5081	RAKUTEN INC	0.003%	93.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	POLSKIE GORNIC	0.003%	93.862%
5083	MATAHARI DEPART	0.003%	93.865%
5084	AIA ENGINEERING	0.003%	93.868%
5085	UNI-PRESIDENT C	0.003%	93.871%
5086	KOA CORPORATION	0.003%	93.874%
5087	TONG REN TANG T	0.003%	93.878%
5088	LISI	0.003%	93.881%
5089	DENBURY RESOURC	0.003%	93.884%
5090	TV18 BROADCAST	0.003%	93.887%
5091	PAN OCEAN CO	0.003%	93.890%
5092	TAICHUNG	0.003%	93.893%
5093	BBMG CORPORATIO	0.003%	93.896%
5094	SPEEDWAY MOTORS	0.003%	93.900%
5095	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.903%
5096	MARICO LTD	0.003%	93.906%
5097	HUFVUDSTADEN AB	0.003%	93.909%
5098	PIONEER CORP JP	0.003%	93.912%
5099	INDUSIND BANK	0.003%	93.915%
5100	HAMBORNER AG	0.003%	93.918%
5101	RYOHIN KEIKAKU	0.003%	93.921%
5102	KIWI PROPERTY G	0.003%	93.924%
5103	CAPCOM CO	0.003%	93.928%
5104	KYORIN CO LTD.	0.003%	93.931%
5105	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.934%
5106	AMBEV SA ADR ADR	0.003%	93.937%
5107	CASTROL INDIA L	0.003%	93.940%
5108	AIRTAC INTERNAT	0.003%	93.943%
5109	PGT INC	0.003%	93.946%
5110	TOHO BANK	0.003%	93.949%
5111	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.952%
5112	AEON MALL CO LT	0.003%	93.956%
5113	RYOBI	0.003%	93.959%
5114	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	93.962%
5115	EVERLIGHT ELECT	0.003%	93.965%
5116	RPX CORP COMMON STOCK USD.0001	0.003%	93.968%
5117	BANCA GENERALI	0.003%	93.971%
5118	SHANGHAI ELECTR	0.003%	93.974%
5119	BHARAT PETROL C	0.003%	93.977%
5120	AEON REIT INVES	0.003%	93.980%
5121	CHAROEN PKPD-FG	0.003%	93.983%
5122	NEWALTA INC	0.003%	93.987%
5123	SHIMA SEIKI MFG	0.003%	93.990%
5124	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.993%
5125	JAPAN AVIATN EL	0.003%	93.996%
5126	HINDUSTAN LEVER	0.003%	93.999%
5127	MISUMI CORPORAT	0.003%	94.002%
5128	AMERICAN RAILCA	0.003%	94.005%
5129	D/S NORDEN	0.003%	94.008%
5130	CJ E&M CORPORAT	0.003%	94.011%
5131	BIC CAMERA INC.	0.003%	94.014%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SKC CO	0.003%	94.017%
5133	SUMMERSET GROUP	0.003%	94.020%
5134	CALGON CARBON C	0.003%	94.024%
5135	MITCHELLS & BUT	0.003%	94.027%
5136	AFG ARBONIA-FOR	0.003%	94.030%
5137	GRAMMER AG	0.003%	94.033%
5138	CIE AUTOMOTIVE	0.003%	94.036%
5139	YAMAGATA BANK	0.003%	94.039%
5140	IS DONGSEO CO L	0.003%	94.042%
5141	HOPSON DEVELOPM	0.003%	94.045%
5142	RESTAURANT GROU	0.003%	94.048%
5143	FLEURY SA	0.003%	94.051%
5144	APPLUS SERVICES	0.003%	94.054%
5145	GUDANG GARAM(PE	0.003%	94.057%
5146	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.060%
5147	INDS BACHOCO SA	0.003%	94.063%
5148	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.066%
5149	MORGUARD CORP	0.003%	94.070%
5150	CROMWELL PROPER	0.003%	94.073%
5151	VAKRANGEE LTD	0.003%	94.076%
5152	CAPITAL SECURIT	0.003%	94.079%
5153	F E CONSORTM IN	0.003%	94.082%
5154	ZENSHO CO LTD	0.003%	94.085%
5155	SHIKOKU ELEC PO	0.003%	94.088%
5156	JUMBO SA	0.003%	94.091%
5157	CROMPTON GREAVE	0.003%	94.094%
5158	TAL EDUCATION GROUP ADR ADR	0.003%	94.097%
5159	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.100%
5160	SEABRIDGE GOLD	0.003%	94.103%
5161	SINBON ELECTRON	0.003%	94.106%
5162	JM FINANCIAL	0.003%	94.109%
5163	SEIKO CORPORATI	0.003%	94.112%
5164	AIR FRANCE-KLM	0.003%	94.115%
5165	BEZEQ ISRAEL TE	0.003%	94.118%
5166	SINGAPORE PRESS	0.003%	94.121%
5167	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.124%
5168	INMOBILIARIA CO	0.003%	94.127%
5169	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.130%
5170	FUJITEC CO	0.003%	94.134%
5171	POWERLONG REAL	0.003%	94.137%
5172	TOMONY HOLDINGS	0.003%	94.140%
5173	VOCUS COMMUN LT	0.003%	94.143%
5174	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.146%
5175	YUZHOU PROPERTI	0.003%	94.149%
5176	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.152%
5177	FISHER (JAMES)	0.003%	94.155%
5178	ASSURA PLC	0.003%	94.158%
5179	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.161%
5180	SUNTORY BEVERAG	0.003%	94.164%
5181	ACADIAN TIMBER	0.003%	94.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	TOYO INK MFG CO	0.003%	94.170%
5183	MEIDENSHA CORP	0.003%	94.173%
5184	IWATE(BANK OF)	0.003%	94.176%
5185	SKY NETWORK TEL	0.003%	94.179%
5186	LG HAUSYS LTD	0.003%	94.182%
5187	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.185%
5188	INDRA SISTEMAS	0.003%	94.188%
5189	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.191%
5190	KADANT INC COMMON STOCK USD.01	0.003%	94.194%
5191	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	94.197%
5192	UNITIKA	0.003%	94.200%
5193	NANOMETRICS	0.003%	94.203%
5194	JB FINANCIAL GR	0.003%	94.206%
5195	ZARDOYA-OTIS	0.003%	94.209%
5196	RELO HOLDINGS I	0.003%	94.212%
5197	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.215%
5198	TEXWINCA HLDGS	0.003%	94.218%
5199	BANGKOK AIRWAYS	0.003%	94.221%
5200	NINTENDO CO	0.003%	94.224%
5201	JGC CORP	0.003%	94.227%
5202	CALIFORNIA WATE	0.003%	94.230%
5203	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.233%
5204	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.236%
5205	DREAM INDUSTRIA	0.003%	94.239%
5206	IOOF HOLDINGS L	0.003%	94.242%
5207	GRENDENE SA	0.003%	94.245%
5208	SINGAPORE EXCHA	0.003%	94.248%
5209	SALVATORE FERRA	0.003%	94.251%
5210	UNITED ARROWS L	0.003%	94.254%
5211	CHOW TAI FOOK J	0.003%	94.257%
5212	CHINA POWER INT	0.003%	94.260%
5213	KOENIG & BAUER	0.003%	94.263%
5214	POWER GRID CORP	0.003%	94.266%
5215	OBRASCON HUAR L	0.003%	94.269%
5216	COCOKARA FINE H	0.003%	94.272%
5217	AVANGRID INC COMMON STOCK USD.01	0.003%	94.275%
5218	JAPFA COMFEED I	0.003%	94.278%
5219	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.281%
5220	COHU INC COMMON STOCK USD1.0	0.003%	94.284%
5221	SHINKO ELEC IND	0.003%	94.287%
5222	METALL ZUG AG	0.003%	94.290%
5223	CU BANCORP COMMON STOCK	0.003%	94.293%
5224	Rocky Mountain	0.003%	94.296%
5225	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.299%
5226	ARCADYAN TECHNO	0.003%	94.302%
5227	DIGITAL CHINA H	0.003%	94.305%
5228	CD PROJEKT SA	0.003%	94.308%
5229	ORTHOFIX INTL N	0.003%	94.310%
5230	VECTURA GROUP	0.003%	94.313%
5231	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	SA CORP REAL ES	0.003%	94.319%
5233	HEALTHSTREAM INC COMMON STOCK	0.003%	94.322%
5234	COM HEM HLDG AB	0.003%	94.325%
5235	SHUI ON LAND LT	0.003%	94.328%
5236	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.331%
5237	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.334%
5238	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.337%
5239	OKINAWA BANK	0.003%	94.340%
5240	GROUPE FNAC	0.003%	94.343%
5241	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.346%
5242	KEIHIN ELEC EXP	0.003%	94.349%
5243	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	94.352%
5244	CHINA SCE PROPE	0.003%	94.355%
5245	THANACHART CAPI	0.003%	94.358%
5246	TAKARA STANDARD	0.003%	94.361%
5247	HINDUSTAN CONST	0.003%	94.364%
5248	LIBERBANK SA	0.003%	94.367%
5249	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.369%
5250	YUEN FOONG YU M	0.003%	94.372%
5251	EMS-CHEMIE HLDG	0.003%	94.375%
5252	TRUSCO NAKAYAMA	0.003%	94.378%
5253	HEMFOSA FASTIGH	0.003%	94.381%
5254	FIRST NATIONAL	0.003%	94.384%
5255	BANG & OLUFSEN	0.003%	94.387%
5256	PRIMAX ELECTRON	0.003%	94.390%
5257	AUSTRALIAN PHAR	0.003%	94.393%
5258	TALK TALK TELEC	0.003%	94.396%
5259	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.399%
5260	BCO BILBAO VIZC	0.003%	94.402%
5261	KANAMOTO CO LTD	0.003%	94.405%
5262	GPO DE INVERSIO	0.003%	94.408%
5263	JINRO LTD	0.003%	94.410%
5264	C.P. ALL PCL-FG	0.003%	94.413%
5265	SWIRE PACIFIC	0.003%	94.416%
5266	CSR CORP	0.003%	94.419%
5267	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	94.422%
5268	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.425%
5269	FASTIGHETS AB B	0.003%	94.428%
5270	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	94.431%
5271	OFG BANCORP COMMON STOCK USD1.0	0.003%	94.434%
5272	NIHON KOHDEN CO	0.003%	94.437%
5273	SEVEN GROUP HLD	0.003%	94.440%
5274	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.442%
5275	CHINA OVERASEA	0.003%	94.445%
5276	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.448%
5277	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.451%
5278	Mobistar SA	0.003%	94.454%
5279	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.457%
5280	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.460%
5281	OVS SPA	0.003%	94.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	NAN YA PRINTED	0.003%	94.466%
5283	FUTABA CORP	0.003%	94.469%
5284	CHINA SYNTH RUB	0.003%	94.472%
5285	HUAKU DEVELOPME	0.003%	94.474%
5286	JACCS CO	0.003%	94.477%
5287	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	94.480%
5288	AXFOOD AB	0.003%	94.483%
5289	YAMANASHI CHUO	0.003%	94.486%
5290	SAMSUNG TECHWIN	0.003%	94.489%
5291	OMNIA HOLDINGS	0.003%	94.492%
5292	SHOWA CORP	0.003%	94.495%
5293	SPAREBANK 1 SR	0.003%	94.498%
5294	HITACHI MAXELL	0.003%	94.500%
5295	KANGWON LAND IN	0.003%	94.503%
5296	KITZ CORPORATIO	0.003%	94.506%
5297	IMA(IND MACC AU	0.003%	94.509%
5298	1ST PHILIPPINE	0.003%	94.512%
5299	UACJ CORP	0.003%	94.515%
5300	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.518%
5301	ATLANTICA YIELD	0.003%	94.521%
5302	GORMAN-RUPP CO	0.003%	94.523%
5303	NS SOLUTIONS CO	0.003%	94.526%
5304	BIOSTIME INTERN	0.003%	94.529%
5305	POONGSAN CORP(N	0.003%	94.532%
5306	CIR-COMPAGNIE I	0.003%	94.535%
5307	ITAU UNIBANCO H	0.003%	94.538%
5308	TELEFONICA BRASIL ADR ADR	0.003%	94.541%
5309	SK CHEMICALS	0.003%	94.544%
5310	INTERROLL HOLDI	0.003%	94.547%
5311	JAPAN SECS FINA	0.003%	94.549%
5312	ZEE ENTERTAIN E	0.003%	94.552%
5313	WD 40 CO COMMON STOCK USD.001	0.003%	94.555%
5314	PACIFIC INDUSTR	0.003%	94.558%
5315	DON QUIJOTE	0.003%	94.561%
5316	PP LONDON SUMAT	0.003%	94.564%
5317	NITTO BOSEKI CO	0.003%	94.567%
5318	KOREA ZINC	0.003%	94.569%
5319	NIB HOLDINGS LT	0.003%	94.572%
5320	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.575%
5321	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.578%
5322	INDUSTR L FIN(IF	0.003%	94.581%
5323	PARKWAY INC REIT USD.001	0.003%	94.584%
5324	YODOGAWA STEEL	0.003%	94.587%
5325	NAMPAK LTD.	0.003%	94.589%
5326	RESORTTRUST INC	0.003%	94.592%
5327	UPC TECHNOLOGY	0.003%	94.595%
5328	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	94.598%
5329	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	94.601%
5330	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.604%
5331	GIORDANO INTL L	0.003%	94.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	VASTNED RETAIL	0.003%	94.609%
5333	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	94.612%
5334	CANCOM SE	0.003%	94.615%
5335	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.618%
5336	TOKYU CONST	0.003%	94.621%
5337	HSN INC COMMON STOCK USD.01	0.003%	94.624%
5338	FELDA GLOBAL VE	0.003%	94.626%
5339	ALPINE ELECTRON	0.003%	94.629%
5340	TEAM INC	0.003%	94.632%
5341	MAANSHAN IRON &	0.003%	94.635%
5342	TIM PARTICIPA	0.003%	94.638%
5343	PREMIER INVESTM	0.003%	94.641%
5344	AMOREPACIFIC-NE	0.003%	94.643%
5345	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.646%
5346	ZUGER KANTONALB	0.003%	94.649%
5347	FENG HSIN IRON&	0.003%	94.652%
5348	PTC INC COMMON STOCK USD.01	0.003%	94.655%
5349	TAKEUCHI MANUFA	0.003%	94.658%
5350	CPFL ENERGIA SA	0.003%	94.660%
5351	CyberAgent, Inc	0.003%	94.663%
5352	BANGCHAK CORP P	0.003%	94.666%
5353	ELRINGKLINGER	0.003%	94.669%
5354	SEVEN WEST MEDI	0.003%	94.672%
5355	TRULY INTL HLDG	0.003%	94.675%
5356	IBJ LEASING CO	0.003%	94.677%
5357	GREAT WALL ENTE	0.003%	94.680%
5358	SEIBU HOLDINGS	0.003%	94.683%
5359	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.686%
5360	KERRY LOGISTICS	0.003%	94.689%
5361	GUNZE	0.003%	94.691%
5362	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.694%
5363	SONY FINANCIAL	0.003%	94.697%
5364	ROCHE HOLDING A	0.003%	94.700%
5365	KABU.COM SECURI	0.003%	94.703%
5366	EMP NAC ELECTRI	0.003%	94.706%
5367	RALLYE	0.003%	94.708%
5368	NICE SYSTEMS	0.003%	94.711%
5369	FOXCONN INTERNA	0.003%	94.714%
5370	AOMORI BANK	0.003%	94.717%
5371	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.720%
5372	THERATECHNOLOGI	0.003%	94.722%
5373	AOKI INTL	0.003%	94.725%
5374	RYMAN HEALTHCAR	0.003%	94.728%
5375	CREDITO VALTELL	0.003%	94.731%
5376	PT ANEKA TAMBAN	0.003%	94.734%
5377	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.736%
5378	WING TAI HOLDIN	0.003%	94.739%
5379	MERITOR INC COMMON STOCK USD1.0	0.003%	94.742%
5380	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.745%
5381	UNDER ARMOUR IN	0.003%	94.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.750%
5383	YAMAZAKI BAKING	0.003%	94.753%
5384	CHENG UEI PRECI	0.003%	94.756%
5385	SANFIRE RESOURC	0.003%	94.759%
5386	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.762%
5387	SCHNITZER STEEL	0.003%	94.764%
5388	NIPPON SIGNAL C	0.003%	94.767%
5389	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.770%
5390	H. LUNDBECK A/S	0.003%	94.773%
5391	TOKAI TOKYO SEC	0.003%	94.776%
5392	BOLSA MEXICANA	0.003%	94.778%
5393	MENZIES(JOHN)	0.003%	94.781%
5394	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.784%
5395	KINDEN CORPORAT	0.003%	94.787%
5396	ITE GROUP	0.003%	94.789%
5397	ROUND ONE CORP	0.003%	94.792%
5398	VTB BANK(JSC)	0.003%	94.795%
5399	EMBOTELLA ANDIN	0.003%	94.798%
5400	SAWAI PHARM CO	0.003%	94.801%
5401	ULTIMATE	0.003%	94.803%
5402	CJ O SHOPPING C	0.003%	94.806%
5403	TATA CHEMICALS	0.003%	94.809%
5404	TAIWAN TEA CORP	0.003%	94.812%
5405	TACHI-S CO	0.003%	94.814%
5406	SHUN TAK HLDGS	0.003%	94.817%
5407	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.820%
5408	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.823%
5409	CTS CORP COMMON STOCK	0.003%	94.826%
5410	GLOVIS	0.003%	94.828%
5411	BRICKWORKS	0.003%	94.831%
5412	CHINA SHIPPING	0.003%	94.834%
5413	BURE INVESTMENT	0.003%	94.837%
5414	JSW ENERGY LTD	0.003%	94.839%
5415	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.842%
5416	NISSIN KOGYO	0.003%	94.845%
5417	FORTUNE R/EST I	0.003%	94.848%
5418	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.850%
5419	CHAMPION REAL E	0.003%	94.853%
5420	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.003%	94.856%
5421	HANJIN KAL CORP	0.003%	94.859%
5422	TOSHIBA PLANT K	0.003%	94.861%
5423	FTD COS INC COMMON STOCK USD.0001	0.003%	94.864%
5424	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.867%
5425	TELEFONICA DE E	0.003%	94.870%
5426	KADOKAWA DWANGO	0.003%	94.872%
5427	ACORDA THERAPEU	0.003%	94.875%
5428	FIRST INTER BK	0.003%	94.878%
5429	KEMET CORP	0.003%	94.881%
5430	SUMMARECON AGUN	0.003%	94.883%
5431	BARNES & NOBLE	0.003%	94.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	PEREGRINE HLDGS	0.003%	94.889%
5433	BCO CREDITO INV	0.003%	94.892%
5434	SAGAMI RAILWAY	0.003%	94.894%
5435	SOL MELIA SA	0.003%	94.897%
5436	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.900%
5437	HOUSING DEVELOP	0.003%	94.903%
5438	SOUTHERN CROSS	0.003%	94.905%
5439	FINECOBANK BANC	0.003%	94.908%
5440	CONSORT MEDICAL	0.003%	94.911%
5441	VEDANTA RESOURC	0.003%	94.914%
5442	HUATAI SECURITI	0.003%	94.916%
5443	IINO KAIUN KAIS	0.003%	94.919%
5444	ARCELIK AS	0.003%	94.922%
5445	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.924%
5446	OKAMOTO INDUSTR	0.003%	94.927%
5447	UNIFI INC	0.003%	94.930%
5448	JUST EAT PLC	0.003%	94.933%
5449	NEW WAVE GROUP	0.003%	94.935%
5450	MISC BERHAD	0.003%	94.938%
5451	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.941%
5452	BANCO COMERCIAL	0.003%	94.943%
5453	BIZLINK HOLDING	0.003%	94.946%
5454	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.949%
5455	ACEA SPA	0.003%	94.952%
5456	KCE ELECTRONICS	0.003%	94.954%
5457	HEALTHCARE SERV	0.003%	94.957%
5458	KANSAI PAINT CO	0.003%	94.960%
5459	XENCOR INC COMMON STOCK USD.01	0.003%	94.962%
5460	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.965%
5461	PUBLICIS GROUPE	0.003%	94.968%
5462	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	94.971%
5463	PARK 24 CO	0.003%	94.973%
5464	HARMONIC INC	0.003%	94.976%
5465	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	94.979%
5466	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.981%
5467	SHOWA SANGYO CO	0.003%	94.984%
5468	GF SECURITIES C	0.003%	94.987%
5469	PARAMOUNT BED H	0.003%	94.989%
5470	SWISS LIFE HLDG	0.003%	94.992%
5471	DE LA RUE	0.003%	94.995%
5472	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.998%
5473	RENT A CENTER INC COMMON STOCK USD.01	0.003%	95.000%
5474	HOSIDEN CORP	0.003%	95.003%
5475	SONDA S.A.	0.003%	95.006%
5476	CITIC 1616 HLDG	0.003%	95.008%
5477	HAREL INSURANCE	0.003%	95.011%
5478	MPHASIS LTD	0.003%	95.014%
5479	SYNNEX TECH INT	0.003%	95.016%
5480	CELLTRION INC K	0.003%	95.019%
5481	CITIC RESOURCES	0.003%	95.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.003%	95.025%
5483	SODA SANAYII	0.003%	95.027%
5484	NIPPON CHEMI-CO	0.003%	95.030%
5485	GIGABYTE TECHNO	0.003%	95.033%
5486	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	95.035%
5487	XCERRA CORP COMMON STOCK USD.05	0.003%	95.038%
5488	GENOMMA LAB INT	0.003%	95.041%
5489	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	95.043%
5490	GOLDEN EAGLE RE	0.003%	95.046%
5491	LASSILA & TIKAN	0.003%	95.049%
5492	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	95.051%
5493	TEMP HOLDINGS C	0.003%	95.054%
5494	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	95.057%
5495	ENNIS INC COMMON STOCK USD2.5	0.003%	95.059%
5496	SQUARE ENIX HOL	0.003%	95.062%
5497	TOKYO STEEL MFG	0.003%	95.065%
5498	EZCORP INC CL A COMMON STOCK USD.01	0.003%	95.067%
5499	MID REIT INC	0.003%	95.070%
5500	INDIAN OIL CORP	0.003%	95.073%
5501	CHUNGHWA TELECO	0.003%	95.075%
5502	IZUMI CO	0.003%	95.078%
5503	SILVER BAY REALTY TRUST CORP REIT USD.01	0.003%	95.081%
5504	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	95.083%
5505	LIVANOVA PLC	0.003%	95.086%
5506	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	95.089%
5507	WEG SA	0.003%	95.091%
5508	KOREA ELEC POWER CORP SP ADR ADR	0.003%	95.094%
5509	HEIWA REAL ESTA	0.003%	95.097%
5510	FRANK'S INTERNA	0.003%	95.099%
5511	CAPITARETAIL CH	0.003%	95.102%
5512	KEWPIE CORP	0.003%	95.105%
5513	VISUAL PHOTONIC	0.003%	95.107%
5514	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	95.110%
5515	GRAINGER TRUST	0.003%	95.113%
5516	YIT OYJ	0.003%	95.115%
5517	ANGANG NEW STEE	0.003%	95.118%
5518	VITASOY INTL	0.003%	95.121%
5519	FRED'S INC	0.003%	95.123%
5520	BLACK DIAMOND G	0.003%	95.126%
5521	INTERNET INITIA	0.003%	95.129%
5522	BLUE LABEL TELE	0.003%	95.131%
5523	LAZARD LTD CL A COMMON STOCK USD.01	0.003%	95.134%
5524	PRESS METAL	0.003%	95.136%
5525	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	95.139%
5526	NISSHA PRINTING	0.003%	95.142%
5527	MONOTARO CO.LTD	0.003%	95.144%
5528	ORIOR AG	0.003%	95.147%
5529	BURCKHARDT COMP	0.003%	95.150%
5530	KOREA LINE CORP	0.003%	95.152%
5531	HONG LEONG CRED	0.003%	95.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	ATHENAHEALTH IN	0.003%	95.158%
5533	MELCO RESORTS + ENTERT ADR ADR USD.01	0.003%	95.160%
5534	ESSENDANT INC COMMON STOCK USD.1	0.003%	95.163%
5535	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	95.166%
5536	WOCKHARDT LIMIT	0.003%	95.168%
5537	FRESENIUS MEDIC	0.003%	95.171%
5538	GRANGES AB	0.003%	95.173%
5539	SEMAPA SOC INVE	0.003%	95.176%
5540	CP POKPHAND CO	0.003%	95.179%
5541	MORGUARD NORTH	0.003%	95.181%
5542	HALLA HOLDINGS	0.003%	95.184%
5543	WISTRON NEWEB C	0.003%	95.187%
5544	HERO HONDA	0.003%	95.189%
5545	NET ONE SYSTEMS	0.003%	95.192%
5546	GLOBAL INDEMNIT	0.003%	95.194%
5547	MOTECH INDUSTRI	0.003%	95.197%
5548	KUDELSKI S.A.	0.003%	95.200%
5549	COCA-COLA FEMSA	0.003%	95.202%
5550	J TRUST CO. LTD	0.003%	95.205%
5551	SONIC CORP	0.003%	95.208%
5552	HENKEL KGAA-BEA	0.003%	95.210%
5553	KIATNAKIN FIN&S	0.003%	95.213%
5554	CHIPBOND TECHNO	0.003%	95.215%
5555	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	95.218%
5556	TTY BIPHARM CO	0.003%	95.221%
5557	Meritz Fire & M	0.003%	95.223%
5558	VERBUND AG	0.003%	95.226%
5559	REGIS CORP COMMON STOCK USD.05	0.003%	95.229%
5560	DELTA ELECTRONI	0.003%	95.231%
5561	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	95.234%
5562	EPISTAR CORP	0.003%	95.236%
5563	O/SEAS UNION EN	0.003%	95.239%
5564	RETROPHIN INC COMMON STOCK USD.0001	0.003%	95.242%
5565	HEIWADO CO LTD	0.003%	95.244%
5566	MIGDAL INSURAN	0.003%	95.247%
5567	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	95.249%
5568	COMPUTACENTER P	0.003%	95.252%
5569	GLOBAL BRANDS G	0.003%	95.255%
5570	SITRONIX TECHNO	0.003%	95.257%
5571	INTERCONEXION E	0.003%	95.260%
5572	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	95.263%
5573	EXAR CORP COMMON STOCK USD.0001	0.003%	95.265%
5574	DERICHEBOURG	0.003%	95.268%
5575	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	95.270%
5576	CEWE COLOR HLDG	0.003%	95.273%
5577	PARKWAY LIFE RE	0.003%	95.275%
5578	HAYNES INTL INC	0.003%	95.278%
5579	TESARO INC	0.003%	95.281%
5580	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	95.283%
5581	UNISEM (M) BHD	0.003%	95.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	TRANSPORT INTL	0.003%	95.288%
5583	ABACUS PROPERTY	0.003%	95.291%
5584	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	95.294%
5585	SRF LTD	0.003%	95.296%
5586	TOPPAN FORMS	0.003%	95.299%
5587	ARCS CO LTD	0.003%	95.301%
5588	PI INDUSTRIES L	0.003%	95.304%
5589	AMTRAN TECHNOLO	0.003%	95.307%
5590	SAMSUNG FINE CH	0.003%	95.309%
5591	MYTILINEOS	0.003%	95.312%
5592	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	95.314%
5593	CHUDENKO CORP	0.003%	95.317%
5594	RETAILMENOT INC COMMON STOCK USD.001	0.003%	95.319%
5595	AIN PHARMACIEZ	0.003%	95.322%
5596	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	95.325%
5597	OESTERREICHISCH	0.003%	95.327%
5598	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	95.330%
5599	NIPPON SHEET GL	0.003%	95.332%
5600	HAKUHODO DY HLD	0.003%	95.335%
5601	BELLUNA CO.LTD	0.003%	95.337%
5602	NEXTDC LTD	0.003%	95.340%
5603	SUPER RETAIL GR	0.003%	95.343%
5604	EVENT HOSPITALI	0.003%	95.345%
5605	NORDEX AG	0.003%	95.348%
5606	KYOWA HAKKO KIR	0.003%	95.350%
5607	LIEN HWA INDL	0.003%	95.353%
5608	CONTAINER CORP	0.003%	95.355%
5609	CHATHAM LODGING	0.003%	95.358%
5610	SIAM CITY CEMEN	0.003%	95.361%
5611	LINDSAY CORP COMMON STOCK USD1.0	0.003%	95.363%
5612	JOLLIBEE FOODS	0.003%	95.366%
5613	HOKURIKU ELEC P	0.003%	95.368%
5614	ORBCOMM INC COMMON STOCK USD.001	0.003%	95.371%
5615	GETTY PETROLEUM	0.003%	95.373%
5616	LIBERTY GLOBAL	0.003%	95.376%
5617	PETRONAS CHEMIC	0.003%	95.379%
5618	NISSAN SHATAI C	0.003%	95.381%
5619	ALL NIPPON AIRW	0.003%	95.384%
5620	ITALMOBILIARE	0.003%	95.386%
5621	DOOSAN CORP	0.003%	95.389%
5622	HEADLAM GROUP	0.003%	95.391%
5623	TIER REIT INC REIT USD.0001	0.003%	95.394%
5624	BECHTLE AG	0.003%	95.396%
5625	ADASTRIA HOLDI	0.003%	95.399%
5626	KUNGSLEDEN AB N	0.003%	95.402%
5627	GUNGHO ONLINE E	0.003%	95.404%
5628	MBANK	0.003%	95.407%
5629	IRB INFRASTRUCT	0.003%	95.409%
5630	SMARTONE TELECO	0.003%	95.412%
5631	RIB SOFTWARE AG	0.003%	95.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.003%	95.417%
5633	ANADOLU EFES BI	0.003%	95.419%
5634	CRAY INC COMMON STOCK USD.01	0.003%	95.422%
5635	ZZZPRIMA MEAT P	0.003%	95.424%
5636	JOEL-JERUSALEM	0.003%	95.427%
5637	TLG IMMOBILIEN	0.003%	95.430%
5638	CONSTRUCCIONES	0.003%	95.432%
5639	DONGKUK STEEL M	0.003%	95.435%
5640	VEIDEKKE ASA	0.003%	95.437%
5641	YUNG TAY ENGINE	0.003%	95.440%
5642	RAMIRENT OYJ	0.003%	95.442%
5643	888 HOLDINGS	0.003%	95.445%
5644	FUYAO GLASS IND	0.003%	95.447%
5645	NH HOTELES	0.003%	95.450%
5646	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.452%
5647	PT BUMI SERPONG	0.003%	95.455%
5648	NIC INC COMMON STOCK	0.003%	95.457%
5649	WOWPRIME CORP	0.003%	95.460%
5650	FIRST RESOURCES	0.003%	95.462%
5651	HOSHIZAKI ELECT	0.003%	95.465%
5652	AXCELIS TECHNOL	0.003%	95.467%
5653	G8 EDUCATION LT	0.003%	95.470%
5654	MEDIA NUSANTARA	0.003%	95.472%
5655	CHINA BILLS FIN	0.003%	95.475%
5656	NAUTILUS GROUP	0.003%	95.477%
5657	KOREA KUMHO PET	0.003%	95.480%
5658	TENARIS S.A.	0.003%	95.482%
5659	JOY CITY PROPER	0.003%	95.485%
5660	MIZUHO FINL GP	0.003%	95.487%
5661	EPSILON ENERGY	0.003%	95.490%
5662	LG INDL SYSTEMS	0.003%	95.493%
5663	AUTOBACS SEVEN	0.003%	95.495%
5664	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.003%	95.498%
5665	YAHOO JAPAN COR	0.003%	95.500%
5666	SUPALAI PUBLIC	0.003%	95.503%
5667	ASCOTT RESIDENC	0.003%	95.505%
5668	BEIJING CAP LAN	0.003%	95.508%
5669	ORION CORP	0.003%	95.510%
5670	OKINAWA ELEC PO	0.002%	95.513%
5671	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.515%
5672	ABSOLUTE SOFTWA	0.002%	95.518%
5673	CHINA SOUTH CIT	0.002%	95.520%
5674	KINGSTON COMM(H	0.002%	95.523%
5675	B&B TOOLS AB	0.002%	95.525%
5676	C C LAND HOLDIN	0.002%	95.528%
5677	MIRAIT HLDG COR	0.002%	95.530%
5678	CHIYODA CORP	0.002%	95.533%
5679	FUFENG GROUP LT	0.002%	95.535%
5680	BRIGHTOIL PETRO	0.002%	95.537%
5681	NEXON CO LTD	0.002%	95.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	CKD CORP	0.002%	95.542%
5683	TRANSM ALIANCA	0.002%	95.545%
5684	ASSORE	0.002%	95.547%
5685	UNITED SUPER MA	0.002%	95.550%
5686	SIIX CORPORATIO	0.002%	95.552%
5687	SPAREBANK 1 SMN	0.002%	95.555%
5688	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.557%
5689	KEISEI ELEC RY	0.002%	95.560%
5690	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.562%
5691	KOREA PETROCHEM	0.002%	95.565%
5692	KATO SANGYO CO	0.002%	95.567%
5693	PAO DE ACUCAR C	0.002%	95.570%
5694	NICHICON CORP	0.002%	95.572%
5695	PCHOME ONLINE I	0.002%	95.575%
5696	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.577%
5697	SK NETWORKS CO	0.002%	95.580%
5698	BUNKA SHUTTER C	0.002%	95.582%
5699	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	95.585%
5700	TAIWAN MOBILE	0.002%	95.587%
5701	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	95.590%
5702	GINTECH ENERGY	0.002%	95.592%
5703	MEITEC CORPORAT	0.002%	95.595%
5704	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.597%
5705	SK GAS	0.002%	95.600%
5706	METRO HOLDINGS	0.002%	95.602%
5707	RICARDO	0.002%	95.604%
5708	EVRAZ PLC	0.002%	95.607%
5709	ZENKOKU HOSHO C	0.002%	95.609%
5710	TOKYO OHKA KOGY	0.002%	95.612%
5711	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	95.614%
5712	ESSO (THAILAND)	0.002%	95.617%
5713	MONEX GROUP INC	0.002%	95.619%
5714	RICOH LEASING	0.002%	95.622%
5715	HONG KONG LAND	0.002%	95.624%
5716	SOSEI GROUP COR	0.002%	95.627%
5717	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.629%
5718	CONCENTRIC AB	0.002%	95.632%
5719	CWT LTD	0.002%	95.634%
5720	ICICI BANK	0.002%	95.637%
5721	CHEUNG KONG INF	0.002%	95.639%
5722	NATIONAL ALUMIN	0.002%	95.641%
5723	DXP ENTERPRISES	0.002%	95.644%
5724	GMP CAPITAL COR	0.002%	95.646%
5725	ZHEJIANG EXPRES	0.002%	95.649%
5726	OUTFRONT MEDIA INC REIT USD.01	0.002%	95.651%
5727	BANK TABUNGAN N	0.002%	95.654%
5728	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.656%
5729	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.659%
5730	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.661%
5731	SHIKUN & BINUI	0.002%	95.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	TOSHIBA MACHINE	0.002%	95.666%
5733	HOUSE FOODS COR	0.002%	95.668%
5734	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.671%
5735	HUTCHISON TEL-H	0.002%	95.673%
5736	KENEDIX RESIDEN	0.002%	95.676%
5737	BIM BIRLESIK MA	0.002%	95.678%
5738	TRINITY MIRROR	0.002%	95.681%
5739	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.683%
5740	VOSSLOH AG	0.002%	95.686%
5741	LOOKERS PLC	0.002%	95.688%
5742	NATIONAL THERMA	0.002%	95.690%
5743	CARGOJET INC.	0.002%	95.693%
5744	LG HOME SHOPPIN	0.002%	95.695%
5745	NISHI NIPPON RR	0.002%	95.698%
5746	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.700%
5747	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.703%
5748	FUCHS PETRO AG	0.002%	95.705%
5749	NANYA TECHNOLOG	0.002%	95.708%
5750	IDFC BANK LTD	0.002%	95.710%
5751	RPS GROUP PLC	0.002%	95.712%
5752	P/F BAKKAFROST	0.002%	95.715%
5753	SWIRE PROPERTIE	0.002%	95.717%
5754	WALLENSTAM AB	0.002%	95.720%
5755	FISKARS OYJ	0.002%	95.722%
5756	DAIKYO INC	0.002%	95.724%
5757	YULON MOTOR	0.002%	95.727%
5758	ENERGIAS DO BRA	0.002%	95.729%
5759	VSE CORP COMMON STOCK USD.05	0.002%	95.732%
5760	UNITED PHOTOVOL	0.002%	95.734%
5761	SUNDRUG CO LTD	0.002%	95.737%
5762	BERTRANDT AG	0.002%	95.739%
5763	GUJARAT STATE P	0.002%	95.741%
5764	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.744%
5765	QUALYS INC COMMON STOCK USD.001	0.002%	95.746%
5766	AUCKLAND INTERN	0.002%	95.749%
5767	DIALOG GROUP BH	0.002%	95.751%
5768	CRYOLIFE INC	0.002%	95.753%
5769	CIMIC GROUP LTD	0.002%	95.756%
5770	UPONOR OYJ	0.002%	95.758%
5771	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.002%	95.761%
5772	KEPPEL DC REIT	0.002%	95.763%
5773	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.765%
5774	ADVANTECH CO LT	0.002%	95.768%
5775	OCADO GROUP PLC	0.002%	95.770%
5776	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	95.773%
5777	KUREHA CHEM IND	0.002%	95.775%
5778	WEST CHINA CEME	0.002%	95.777%
5779	STRABAG SE	0.002%	95.780%
5780	ALIBABA PICTURE	0.002%	95.782%
5781	BILIA AB	0.002%	95.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	PUREGOLD PRICE	0.002%	95.787%
5783	K-BRO LINEN INC	0.002%	95.789%
5784	FUSHAN INTL ENE	0.002%	95.792%
5785	OSAKI ELECTRIC	0.002%	95.794%
5786	CITYCON OYJ	0.002%	95.796%
5787	KRUNGTHAI CARD	0.002%	95.799%
5788	RAMCO CEMENTS	0.002%	95.801%
5789	PARADISE CO	0.002%	95.804%
5790	PLAZA RETAIL RE	0.002%	95.806%
5791	COMPUGROUP HOLD	0.002%	95.808%
5792	JOWA HLDGS CO L	0.002%	95.811%
5793	LOTTE CONFECT	0.002%	95.813%
5794	ENTERTAINMENT O	0.002%	95.815%
5795	INVACARE CORP	0.002%	95.818%
5796	MACNICA FUJI EL	0.002%	95.820%
5797	INDORAMA VENTUR	0.002%	95.823%
5798	DAIWABO CO LTD	0.002%	95.825%
5799	KINSUS INTERCON	0.002%	95.827%
5800	BT INVESTMENT M	0.002%	95.830%
5801	VANGUARD INTL S	0.002%	95.832%
5802	OCI MATERIALS C	0.002%	95.834%
5803	SEKISUI HOUSE	0.002%	95.837%
5804	SAIZERIYA COMPA	0.002%	95.839%
5805	GUERBET	0.002%	95.842%
5806	SPIRENT COMMUNI	0.002%	95.844%
5807	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	95.846%
5808	SRI TRANG AGRO	0.002%	95.849%
5809	RECHI PRECISION	0.002%	95.851%
5810	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.853%
5811	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.856%
5812	FOCALTECH SYSTE	0.002%	95.858%
5813	INPHI CORP COMMON STOCK	0.002%	95.860%
5814	GENWORTH MORTGA	0.002%	95.863%
5815	LUXOFT HOLDING	0.002%	95.865%
5816	HANIL CEMENT MF	0.002%	95.867%
5817	KITE PHARMA INC COMMON STOCK USD.001	0.002%	95.870%
5818	STARHILL GLOBAL	0.002%	95.872%
5819	FUKUI BANK	0.002%	95.875%
5820	ALMIRALL SA	0.002%	95.877%
5821	ORIFLAME HOLDIN	0.002%	95.879%
5822	TAKATA CORP	0.002%	95.882%
5823	TECHNICOLOR	0.002%	95.884%
5824	CHANGSHA ZOOMLI	0.002%	95.886%
5825	GAZTRANSPORT ET	0.002%	95.889%
5826	SEMICONDUCTOR M	0.002%	95.891%
5827	NIPPON REIT INV	0.002%	95.893%
5828	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.896%
5829	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.898%
5830	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	95.900%
5831	ALSO HOLDING-RE	0.002%	95.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	GINKO INTERNATI	0.002%	95.905%
5833	JUBLIANT FOODWO	0.002%	95.907%
5834	GRUPO HERDEZ SA	0.002%	95.910%
5835	FAMOUS BRANDS L	0.002%	95.912%
5836	GRINDROD LIMITE	0.002%	95.914%
5837	WORLDPAY GRP PL	0.002%	95.917%
5838	FORMOSA TAFFETA	0.002%	95.919%
5839	CLAL INSURANCE	0.002%	95.921%
5840	WATERLAND FIN H	0.002%	95.924%
5841	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.926%
5842	PALTAC CORP	0.002%	95.928%
5843	NEMETSCHKE AG	0.002%	95.931%
5844	SANYO DENKI CO	0.002%	95.933%
5845	HISAMITSU PHARM	0.002%	95.935%
5846	WELSPUN INDIA L	0.002%	95.938%
5847	ABOITIZ EQUITY	0.002%	95.940%
5848	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.942%
5849	LIECHTENSTEIN L	0.002%	95.945%
5850	SANKEN ELECTRIC	0.002%	95.947%
5851	FRASERS CENTREP	0.002%	95.949%
5852	CHINA MACHINERY	0.002%	95.952%
5853	SEMBCORP MARINE	0.002%	95.954%
5854	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.956%
5855	YANZHOU COAL MI	0.002%	95.959%
5856	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.961%
5857	SSY GROUP LTD	0.002%	95.963%
5858	PACIFIC TEXTILE	0.002%	95.966%
5859	SYNCMOLD ENTERP	0.002%	95.968%
5860	SILTRONIC AG	0.002%	95.970%
5861	PUMA AG	0.002%	95.972%
5862	INABATA & CO	0.002%	95.975%
5863	MARR SPA	0.002%	95.977%
5864	KINTETSU WORLD	0.002%	95.979%
5865	COOLPAD GROUP L	0.002%	95.982%
5866	ELITE ADVANCED	0.002%	95.984%
5867	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	95.986%
5868	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	95.989%
5869	KURABO INDUSTRI	0.002%	95.991%
5870	TEXTAINER GROUP	0.002%	95.993%
5871	TEIKOKU PISTON	0.002%	95.996%
5872	SANYO CHEMICAL	0.002%	95.998%
5873	REDEFINE INTERN	0.002%	96.000%
5874	AK HOLDINGS INC	0.002%	96.002%
5875	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.005%
5876	ZUMIEZ INC COMMON STOCK	0.002%	96.007%
5877	IOI CORPORATION	0.002%	96.009%
5878	TAINAN SPINNING	0.002%	96.012%
5879	KYOKUTO KAIHATS	0.002%	96.014%
5880	EXACTECH INC COMMON STOCK USD.01	0.002%	96.016%
5881	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	TRANSCEND INFOR	0.002%	96.021%
5883	HANSON INTL TBK	0.002%	96.023%
5884	CROWN LTD.	0.002%	96.025%
5885	NIKKISO CO	0.002%	96.028%
5886	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	96.030%
5887	ADVANCED WIRELE	0.002%	96.032%
5888	GRUPO SIMEC S.A	0.002%	96.035%
5889	GOODMAN PROPERT	0.002%	96.037%
5890	INFRASTRUCTURE	0.002%	96.039%
5891	CENTRAL GARDEN&	0.002%	96.041%
5892	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.044%
5893	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.046%
5894	SAMYANG HOLDING	0.002%	96.048%
5895	YOOX NET-A-PORT	0.002%	96.050%
5896	OLAM INTERNATIO	0.002%	96.053%
5897	SARACEN MINERAL	0.002%	96.055%
5898	AICHI BANK	0.002%	96.057%
5899	SCHINDLER-HDLG	0.002%	96.060%
5900	SIBANYE GOLD LT	0.002%	96.062%
5901	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.064%
5902	ARC LAND SAKAMO	0.002%	96.066%
5903	TON YI CORP	0.002%	96.069%
5904	MELCOR DEVS LTD	0.002%	96.071%
5905	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.073%
5906	CHINA EASTERN A	0.002%	96.075%
5907	MAX INDIA	0.002%	96.078%
5908	LOTTE CHILSUNG	0.002%	96.080%
5909	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.082%
5910	REED ELSEVIER P	0.002%	96.085%
5911	ZHEN DING TECHN	0.002%	96.087%
5912	INVOCARE LTD	0.002%	96.089%
5913	BRITISH AMERICA	0.002%	96.091%
5914	FUJI SOFT ABC	0.002%	96.094%
5915	SKISTAR AB	0.002%	96.096%
5916	FUJI SEAL INC	0.002%	96.098%
5917	YOKOHAMA REITO	0.002%	96.100%
5918	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	96.103%
5919	CENTRAL CHINA S	0.002%	96.105%
5920	DAINICHISEIKA C	0.002%	96.107%
5921	CDL HOSPITALITY	0.002%	96.109%
5922	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.112%
5923	RENHE COMMERCIA	0.002%	96.114%
5924	ADITYA BIRLA FA	0.002%	96.116%
5925	IOCHPE-MAXION	0.002%	96.118%
5926	HOGY MEDICAL CO	0.002%	96.121%
5927	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	96.123%
5928	GEMTEK TECHNOLO	0.002%	96.125%
5929	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.127%
5930	EVOTEC OAI AG	0.002%	96.130%
5931	REALESTATE.COM.	0.002%	96.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	AEON DELIGHT	0.002%	96.134%
5933	HEALTHSCOPE LTD	0.002%	96.136%
5934	CHESSWOOD GROUP	0.002%	96.138%
5935	KT CORPORATION	0.002%	96.141%
5936	NORWEGIAN AIR S	0.002%	96.143%
5937	CHINA ZHEGTONG	0.002%	96.145%
5938	UNION BNK OF IN	0.002%	96.147%
5939	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.150%
5940	KENEDIX RETAIL	0.002%	96.152%
5941	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.154%
5942	MLP AG	0.002%	96.156%
5943	CHINA HUARONG A	0.002%	96.159%
5944	TOKAI HOLDINGS	0.002%	96.161%
5945	HANKYU REIT INC	0.002%	96.163%
5946	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.165%
5947	AVEX GROUP HOLD	0.002%	96.167%
5948	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.170%
5949	MIZUNO CORP	0.002%	96.172%
5950	TAKARA SHUZO CO	0.002%	96.174%
5951	FRONTLINE LTD/B	0.002%	96.176%
5952	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.178%
5953	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.181%
5954	EIZO NANA0 CORP	0.002%	96.183%
5955	CARNIVAL PLC	0.002%	96.185%
5956	GOLD FIELDS LTD	0.002%	96.187%
5957	BK ZACHODNI WBK	0.002%	96.190%
5958	DOSHISHA CO	0.002%	96.192%
5959	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.194%
5960	KUNG LONG BATTE	0.002%	96.196%
5961	HELICAL BAR PLC	0.002%	96.198%
5962	COLOPL INC	0.002%	96.201%
5963	DAIHEN CORP	0.002%	96.203%
5964	ZOJIRUSHI CORP	0.002%	96.205%
5965	MAGYAR TELEKOM	0.002%	96.207%
5966	PROMOTORA Y OPE	0.002%	96.209%
5967	KOSE	0.002%	96.212%
5968	SCHMOLZ+BICKENB	0.002%	96.214%
5969	BQE NATL BELGIQ	0.002%	96.216%
5970	TECNICAS REUNID	0.002%	96.218%
5971	RTL GROUP SA	0.002%	96.220%
5972	SUGI HOLDINGS C	0.002%	96.223%
5973	NICHIHA CORP	0.002%	96.225%
5974	MOTOR OIL SA	0.002%	96.227%
5975	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.229%
5976	ACANDO AB	0.002%	96.231%
5977	HOKUETSU BANK	0.002%	96.234%
5978	GP STRATEGIES C	0.002%	96.236%
5979	ZZZMITSUI SUGAR	0.002%	96.238%
5980	INTL METAL SERV	0.002%	96.240%
5981	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	MUSASHI SEIMITS	0.002%	96.244%
5983	FAES FARMA SA	0.002%	96.247%
5984	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.249%
5985	TELEKOM AUSTRIA	0.002%	96.251%
5986	TORRENT PHARM	0.002%	96.253%
5987	ASIAN PAINTS LT	0.002%	96.255%
5988	ASAHI HOLDINGS	0.002%	96.258%
5989	TEMBEC INC	0.002%	96.260%
5990	FUJI MEDIA HOLD	0.002%	96.262%
5991	NEW CHINA LIFE	0.002%	96.264%
5992	HOOKER FURNITURE CORP COMMON STOCK	0.002%	96.266%
5993	IPCA LABORATORI	0.002%	96.269%
5994	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.271%
5995	HU LANE ASSOCIA	0.002%	96.273%
5996	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.275%
5997	SAO PAU ALPARGA	0.002%	96.277%
5998	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.279%
5999	CONTACT ENERGY	0.002%	96.282%
6000	CHINA FOOD LTD	0.002%	96.284%
6001	CONTROLADORA VUELA CIA ADR ADR	0.002%	96.286%
6002	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.288%
6003	RELIANCE COMMUN	0.002%	96.290%
6004	NAVITAS LTD	0.002%	96.292%
6005	GEA GROUP AG	0.002%	96.295%
6006	NSD CO LTD	0.002%	96.297%
6007	DENNY S CORP COMMON STOCK USD.01	0.002%	96.299%
6008	BORUSSIA DORTMU	0.002%	96.301%
6009	SITC INTERNATIO	0.002%	96.303%
6010	GOLDEN RESORTS	0.002%	96.305%
6011	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.307%
6012	NEXITY	0.002%	96.310%
6013	TOHO CO	0.002%	96.312%
6014	INDIABULL REAL	0.002%	96.314%
6015	SAN-A CO LTD	0.002%	96.316%
6016	RESOLUTE FOREST	0.002%	96.318%
6017	CHINASOFT INTER	0.002%	96.320%
6018	START TODAY CO	0.002%	96.323%
6019	COPPER MTN MNG	0.002%	96.325%
6020	WAN HAI LINES	0.002%	96.327%
6021	SWISS PRIME SIT	0.002%	96.329%
6022	DELTIC TIMBER	0.002%	96.331%
6023	RESOLUTE MINING	0.002%	96.333%
6024	SANOFI INDIA LT	0.002%	96.335%
6025	MAJOR CINEPLEX	0.002%	96.338%
6026	JVC KENWOOD HLD	0.002%	96.340%
6027	WESTERN ENERGY	0.002%	96.342%
6028	HOSHINO RESORTS	0.002%	96.344%
6029	NORITZ CORP	0.002%	96.346%
6030	SPORTS DIRECT I	0.002%	96.348%
6031	TAKUMA CO	0.002%	96.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	URSTADT BIDDLE	0.002%	96.353%
6033	MARUDAI FOOD CO	0.002%	96.355%
6034	CHEIL WORLDWIDE	0.002%	96.357%
6035	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.359%
6036	NONG SHIM CO	0.002%	96.361%
6037	TPI POLENE PCL	0.002%	96.363%
6038	SAMSUNG SDS CO	0.002%	96.365%
6039	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.368%
6040	TAISHO PHARMACE	0.002%	96.370%
6041	DAKTRONICS INC COMMON STOCK	0.002%	96.372%
6042	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.374%
6043	VUKILE PROPERTY	0.002%	96.376%
6044	GLOBAL ONE REAL	0.002%	96.378%
6045	PER AARSLEFF A/	0.002%	96.380%
6046	OTSUKA CORP	0.002%	96.383%
6047	AVEO GROUP	0.002%	96.385%
6048	TIANJIN PORT DE	0.002%	96.387%
6049	SUPREMEIndustr	0.002%	96.389%
6050	TAIWAN GLASS	0.002%	96.391%
6051	DAISEKI CO LTD	0.002%	96.393%
6052	HAVELLS INDIA L	0.002%	96.395%
6053	BK OF RYUKYUS	0.002%	96.397%
6054	ELETROBRAS PREF	0.002%	96.400%
6055	GOLDEN STAR RES	0.002%	96.402%
6056	SHINKONG SYNTHE	0.002%	96.404%
6057	TIGA PILAR SEJA	0.002%	96.406%
6058	Alliance Global	0.002%	96.408%
6059	ADVA AG	0.002%	96.410%
6060	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.412%
6061	TKC CORPORATION	0.002%	96.414%
6062	KUALA LUMPUR KE	0.002%	96.417%
6063	AKITA BANK	0.002%	96.419%
6064	KARDEX	0.002%	96.421%
6065	ACETO CORP COMMON STOCK USD.01	0.002%	96.423%
6066	MAYNE PHARMA GR	0.002%	96.425%
6067	CHUGOKU ELEC PO	0.002%	96.427%
6068	CHUGOKU MAR PAI	0.002%	96.429%
6069	KANTO DENKA KOG	0.002%	96.431%
6070	SCHRODERS(NEW)	0.002%	96.433%
6071	ASTRAL FOODS	0.002%	96.436%
6072	SAINT MARC HLDG	0.002%	96.438%
6073	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.440%
6074	ITALIAN-THAI DE	0.002%	96.442%
6075	PRINCE HOUSING	0.002%	96.444%
6076	BK OF NAGOYA	0.002%	96.446%
6077	UTD COMMUNITY F	0.002%	96.448%
6078	EPIZYME INC COMMON STOCK USD.0001	0.002%	96.450%
6079	SANTAM	0.002%	96.452%
6080	ORIENT CORP	0.002%	96.454%
6081	AUSTRALIAN AGRI	0.002%	96.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.459%
6083	FU SHOU YUAN IN	0.002%	96.461%
6084	ORIENTAL UNION	0.002%	96.463%
6085	TRAKYA CAM SANA	0.002%	96.465%
6086	USI CORPORATION	0.002%	96.467%
6087	CASCADE BANCORP COMMON STOCK	0.002%	96.469%
6088	YANLORD LAND GR	0.002%	96.471%
6089	TELENAV INC COMMON STOCK USD.001	0.002%	96.473%
6090	INTILAND DEVPT	0.002%	96.475%
6091	CAWACHI LTD	0.002%	96.477%
6092	RUENTEX DEVELOP	0.002%	96.480%
6093	PRECINT PRO	0.002%	96.482%
6094	ECLAT TEXTILE C	0.002%	96.484%
6095	SJW GROUP COMMON STOCK USD.001	0.002%	96.486%
6096	MERIDA INDUSTRY	0.002%	96.488%
6097	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.490%
6098	TOPY INDUSTRIES	0.002%	96.492%
6099	CULP INC COMMON STOCK USD.05	0.002%	96.494%
6100	SINTEX INDUSTRI	0.002%	96.496%
6101	CREDITO EMILIAN	0.002%	96.498%
6102	MATSUYA FOODS C	0.002%	96.500%
6103	MANDALAY RESOUR	0.002%	96.502%
6104	DAISHIN SECURIT	0.002%	96.505%
6105	REDINGTON INDIA	0.002%	96.507%
6106	EBOS GROUP LTD	0.002%	96.509%
6107	DYDO DRINCO INC	0.002%	96.511%
6108	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.513%
6109	TAIKISHA	0.002%	96.515%
6110	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	96.517%
6111	RADIAN GROUP	0.002%	96.519%
6112	NEXEN TIRE CORP	0.002%	96.521%
6113	ESURE GROUP PLC	0.002%	96.523%
6114	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.525%
6115	SWECO AB	0.002%	96.527%
6116	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.529%
6117	GLOBAL LOGISTIC	0.002%	96.531%
6118	SKYLARK CO LTD	0.002%	96.534%
6119	INDOCEMENT TUNG	0.002%	96.536%
6120	PAX GLOBAL TECH	0.002%	96.538%
6121	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.540%
6122	WIHLBORGS FASTI	0.002%	96.542%
6123	LANDEC CORP	0.002%	96.544%
6124	HEXAWARE TECHNO	0.002%	96.546%
6125	MIGHTY RIVER PO	0.002%	96.548%
6126	SALINI IMPREGIL	0.002%	96.550%
6127	SINOPEC SHANGHA	0.002%	96.552%
6128	IBASE TECHNOLOG	0.002%	96.554%
6129	CHINA HARMONY N	0.002%	96.556%
6130	WILSON BAYLY HO	0.002%	96.558%
6131	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	OSSTEM IMPLANT	0.002%	96.562%
6133	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.564%
6134	BEML LTD	0.002%	96.567%
6135	ARAKAWA CHEMICA	0.002%	96.569%
6136	CERVED INFORMAT	0.002%	96.571%
6137	ALTAMIR AMBOISE	0.002%	96.573%
6138	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.575%
6139	CACHE LOGISTICS	0.002%	96.577%
6140	CVR ENERGY INC	0.002%	96.579%
6141	NIPPON FLOUR MI	0.002%	96.581%
6142	ECHO GLOBAL LOG	0.002%	96.583%
6143	GREENLAND HONG	0.002%	96.585%
6144	A2 MILK CO LTD	0.002%	96.587%
6145	HAWKINS INC COMMON STOCK USD.05	0.002%	96.589%
6146	GASLOG LTD	0.002%	96.591%
6147	MATAS AS	0.002%	96.593%
6148	DAH-CHI KOGYO	0.002%	96.595%
6149	DIGI INTL INC	0.002%	96.597%
6150	KENEDIX INC	0.002%	96.599%
6151	AICHI STEEL WOR	0.002%	96.601%
6152	ELITE SEMICONDU	0.002%	96.603%
6153	HAKDEX AB	0.002%	96.605%
6154	SKS MICROFINANC	0.002%	96.608%
6155	NEO SOLAR POWER	0.002%	96.610%
6156	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.612%
6157	YANG MING MARIN	0.002%	96.614%
6158	YAOKO CO	0.002%	96.616%
6159	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.618%
6160	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.620%
6161	SM PRIME HLDGS	0.002%	96.622%
6162	TALGO SA	0.002%	96.624%
6163	HOKKAIDO ELEC P	0.002%	96.626%
6164	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.628%
6165	CORP MOCTEZUMA	0.002%	96.630%
6166	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.632%
6167	USIMINAS USI SD	0.002%	96.634%
6168	INTL CONTAINER	0.002%	96.636%
6169	CAPITA GROUP PL	0.002%	96.638%
6170	PREMIER OIL	0.002%	96.640%
6171	S&T MOTIV CO LT	0.002%	96.642%
6172	EMPEROR INTL HL	0.002%	96.644%
6173	HIWIN TECH CORP	0.002%	96.646%
6174	CONEXIO CORP	0.002%	96.648%
6175	SOULBRAIN CO LT	0.002%	96.650%
6176	JUKI CORP	0.002%	96.652%
6177	MEIKO ELECTRONI	0.002%	96.654%
6178	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.656%
6179	TREDEGAR CORP COMMON STOCK	0.002%	96.658%
6180	ENTERCOM COMMUN	0.002%	96.660%
6181	ASIA AVIATION P	0.002%	96.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SPARKASSEN IMMO	0.002%	96.664%
6183	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.666%
6184	CASHBUILD LTD	0.002%	96.668%
6185	DAINIPPON PHARM	0.002%	96.670%
6186	LIFESTYLE INTER	0.002%	96.672%
6187	TIKKURILA OY	0.002%	96.674%
6188	WILMAR INTERL L	0.002%	96.676%
6189	DHT HOLDINGS IN	0.002%	96.678%
6190	TSINGTAO BREWER	0.002%	96.680%
6191	UNITED LABORATO	0.002%	96.682%
6192	ATWOOD OCEANICS	0.002%	96.684%
6193	YOUNGWON CORP	0.002%	96.686%
6194	ARN MONDADORI E	0.002%	96.688%
6195	CT ENVIRONMENTA	0.002%	96.690%
6196	DMCI HLDGS INC	0.002%	96.692%
6197	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	96.694%
6198	G-RESOURCES GP	0.002%	96.696%
6199	SUPREME ELECTRO	0.002%	96.698%
6200	Goldcrest Co.,	0.002%	96.700%
6201	ZERIA PHARMACEU	0.002%	96.702%
6202	TECO ELEC&MACHI	0.002%	96.704%
6203	TEJON RANCH CO	0.002%	96.706%
6204	AURICO METALS INC COMMON STOCK	0.002%	96.708%
6205	DAIBIRU CORP	0.002%	96.710%
6206	V TECHNOLOGY	0.002%	96.712%
6207	HUISHANG BANK C	0.002%	96.714%
6208	VST HLDGS	0.002%	96.716%
6209	SHANGHAI PETROC	0.002%	96.718%
6210	GROUP COMERCIAL	0.002%	96.720%
6211	CHAUN-CHOUNG TE	0.002%	96.722%
6212	LONMIN PLC	0.002%	96.724%
6213	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	96.726%
6214	CLARION CO	0.002%	96.728%
6215	BML INC	0.002%	96.730%
6216	FAR EAST DEPT	0.002%	96.732%
6217	TRC COS INC COMMON STOCK USD.1	0.002%	96.734%
6218	PRESS KOGYO CO	0.002%	96.736%
6219	PRADA SPA	0.002%	96.738%
6220	RAMAYANA LESTAR	0.002%	96.740%
6221	ANGLOGOLD LTD	0.002%	96.742%
6222	PREMIER FOODS	0.002%	96.744%
6223	PT TIMAH TBK	0.002%	96.746%
6224	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.748%
6225	SINOPEC KANTONS	0.002%	96.750%
6226	NITTO ELECTRIC	0.002%	96.752%
6227	LG FASHION CORP	0.002%	96.754%
6228	HUA HONG SEMICO	0.002%	96.756%
6229	MASTERLINK SECS	0.002%	96.758%
6230	ARISAWA MFG CO	0.002%	96.760%
6231	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	TORII PHARM CO	0.002%	96.764%
6233	ADLER REAL ESTA	0.002%	96.766%
6234	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.768%
6235	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.770%
6236	OKAMURA CORP	0.002%	96.772%
6237	HANA TOUR SERVI	0.002%	96.774%
6238	CLAS OHLSON AB	0.002%	96.775%
6239	MITRA ADIPERKAS	0.002%	96.777%
6240	WISDOM MARINE L	0.002%	96.779%
6241	TSI HOLDINGS CO	0.002%	96.781%
6242	SHIN-ETSU POLYM	0.002%	96.783%
6243	MITSUBISHI STEE	0.002%	96.785%
6244	BANCOLOMBIA SA	0.002%	96.787%
6245	MARCO POLO DEV	0.002%	96.789%
6246	COMMERCIAL INTE	0.002%	96.791%
6247	JCU CORP	0.002%	96.793%
6248	TV ASAHI CORP	0.002%	96.795%
6249	TOKEN CORP	0.002%	96.797%
6250	MCJ CO LTD	0.002%	96.799%
6251	CALIFORNIA AMPL	0.002%	96.801%
6252	SHIKOKU BANK	0.002%	96.803%
6253	PERUSAHAAN GAS	0.002%	96.805%
6254	MEKONOMEN AB	0.002%	96.807%
6255	TATSUTA ELEC WI	0.002%	96.809%
6256	TONG YANG INV B	0.002%	96.811%
6257	ALPEK SAB	0.002%	96.813%
6258	SIERRA BANCORP COMMON STOCK	0.002%	96.815%
6259	FUKUSHIMA IND C	0.002%	96.816%
6260	STAGECOACH GROU	0.002%	96.818%
6261	BW OFFSHORE LTD	0.002%	96.820%
6262	PAZ CORP SA	0.002%	96.822%
6263	SYSTEX CORPORAT	0.002%	96.824%
6264	PRUKSA HOLDING	0.002%	96.826%
6265	DAESANG CORP	0.002%	96.828%
6266	DIAGEO PLC	0.002%	96.830%
6267	NEO-CHINA GROUP	0.002%	96.832%
6268	ASIA OPTICAL CO	0.002%	96.834%
6269	TORSTAR CORP CL	0.002%	96.836%
6270	LANNETT CO INC COMMON STOCK USD.001	0.002%	96.838%
6271	TOKYO BROADCAST	0.002%	96.840%
6272	XEBIO CO	0.002%	96.842%
6273	GPO DE INVERSIO	0.002%	96.844%
6274	SUN HUNG KAI CO	0.002%	96.846%
6275	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.847%
6276	MICHINOKU BANK	0.002%	96.849%
6277	AMPLIFON SPA NE	0.002%	96.851%
6278	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.853%
6279	ITALGAS SPA	0.002%	96.855%
6280	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.857%
6281	SAVENCIA SA	0.002%	96.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	FINCANTIERI SPA	0.002%	96.861%
6283	VIVOTEK INC	0.002%	96.863%
6284	ORIOLA-KD CORP	0.002%	96.865%
6285	KINDOM CONSTRUC	0.002%	96.867%
6286	KARNATAKA BANK	0.002%	96.869%
6287	VISTA LAND & LI	0.002%	96.871%
6288	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.872%
6289	GEO CO LTD	0.002%	96.874%
6290	OIL REFINERIES	0.002%	96.876%
6291	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.878%
6292	IRISH RESIDENTI	0.002%	96.880%
6293	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.882%
6294	INDIAN HOTELS	0.002%	96.884%
6295	ERCROS SA	0.002%	96.886%
6296	SAO MARTINHO SA	0.002%	96.888%
6297	CLEANAWAY CO LT	0.002%	96.890%
6298	ELETOBRAS COMM	0.002%	96.892%
6299	INVESCO OFFICE	0.002%	96.894%
6300	CONTROLADORA VU	0.002%	96.895%
6301	VILLEROY & BOCH	0.002%	96.897%
6302	CLARKSON(HORACE	0.002%	96.899%
6303	PHISON ELECTRON	0.002%	96.901%
6304	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.903%
6305	EVA PRECISION I	0.002%	96.905%
6306	J-OIL MILLS INC	0.002%	96.907%
6307	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.909%
6308	CADILA HEALTHCA	0.002%	96.911%
6309	SANKI ENGINEERI	0.002%	96.913%
6310	CANON INC SPONS ADR ADR	0.002%	96.914%
6311	COGOBUY GROUP	0.002%	96.916%
6312	DAH CHONG HONG	0.002%	96.918%
6313	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.920%
6314	BANK OF PHILIPP	0.002%	96.922%
6315	MULTIPLUS SA	0.002%	96.924%
6316	NATIONAL GRID	0.002%	96.926%
6317	EHIME BANK	0.002%	96.928%
6318	HIKARI TSUSHIN	0.002%	96.930%
6319	LIMELIGHT NETW	0.002%	96.932%
6320	SPLUNK INC COMMON STOCK USD.001	0.002%	96.933%
6321	QUALITY HOUSES	0.002%	96.935%
6322	OHL MEXICO SAB	0.002%	96.937%
6323	SODICK CO	0.002%	96.939%
6324	COCA-COLA FEMSA	0.002%	96.941%
6325	ZALANDO SE	0.002%	96.943%
6326	VEDANTA LTD ADR ADR	0.002%	96.945%
6327	METRO PACIFIC I	0.002%	96.947%
6328	GJENSIDIGE FORS	0.002%	96.949%
6329	SIIC ENVIRONMEN	0.002%	96.951%
6330	BANK OF CHONGQI	0.002%	96.952%
6331	LEYOU TECHNOLOG	0.002%	96.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	CHINA SINGYES S	0.002%	96.956%
6333	SUPERVALU INC	0.002%	96.958%
6334	PLANET FITNESS INC CL A COMMON STOCK	0.002%	96.960%
6335	TANSEISHA CO	0.002%	96.962%
6336	TAIWAN ACCEPTAN	0.002%	96.964%
6337	EIGHTEENTH BANK	0.002%	96.966%
6338	JAPAN WOOL TEXT	0.002%	96.967%
6339	OIL & NATURAL G	0.002%	96.969%
6340	HK ELECTRIC INV	0.002%	96.971%
6341	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.973%
6342	MESA LABORATORIES INC COMMON STOCK	0.002%	96.975%
6343	GROWTHPOINT PRO	0.002%	96.977%
6344	MUHIBBAH ENGINE	0.002%	96.979%
6345	ONEREIT	0.002%	96.981%
6346	HI-LEX CORP	0.002%	96.982%
6347	PETRON CORP	0.002%	96.984%
6348	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.986%
6349	TOWA PHARM CO L	0.002%	96.988%
6350	MONADELPHOUS GR	0.002%	96.990%
6351	SEAH STEEL	0.002%	96.992%
6352	AVANZA BANK HOL	0.002%	96.994%
6353	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.996%
6354	VT HOLDINGS CO	0.002%	96.997%
6355	FUJI CO(TOKYO)	0.002%	96.999%
6356	CHOFU SEISAKUSH	0.002%	97.001%
6357	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.003%
6358	HOCHDORF HOLDIN	0.002%	97.005%
6359	TAKASAGO INTL C	0.002%	97.007%
6360	NEC NETWK & SYS	0.002%	97.009%
6361	CIMC ENRIC HOLD	0.002%	97.010%
6362	VODACOM GP-PRPT	0.002%	97.012%
6363	TITAN INDUSTRIE	0.002%	97.014%
6364	EVERGREEN MARIN	0.002%	97.016%
6365	HONG LEONG BANK	0.002%	97.018%
6366	DEVELOPMENT CRE	0.002%	97.020%
6367	S.A.C.I. FALABE	0.002%	97.022%
6368	KENDRION NV	0.002%	97.023%
6369	PHILIPPINE NATL	0.002%	97.025%
6370	BANGKOK EXPRESS	0.002%	97.027%
6371	MOTHERSON SUMI	0.002%	97.029%
6372	NIPPON DENKO CO	0.002%	97.031%
6373	CHINA COAL ENER	0.002%	97.033%
6374	INDIAN BANK	0.002%	97.035%
6375	ATEN INTERNATIO	0.002%	97.036%
6376	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.038%
6377	KINEPOLIS GROUP	0.002%	97.040%
6378	DEL FRISCOS RES	0.002%	97.042%
6379	CENTRL PLAZA HO	0.002%	97.044%
6380	TUBE INV OF IND	0.002%	97.046%
6381	NIHON NOHYAKU	0.002%	97.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.049%
6383	IRISO ELECTRONI	0.002%	97.051%
6384	GMO INTERNET IN	0.002%	97.053%
6385	CARBONITE INC COMMON STOCK USD.01	0.002%	97.055%
6386	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.057%
6387	LE NOBLE AGE	0.002%	97.058%
6388	GLADSTONE COMME	0.002%	97.060%
6389	JIN CO.LTD	0.002%	97.062%
6390	TONGYANG LIFE I	0.002%	97.064%
6391	TITAN CEMENT CO	0.002%	97.066%
6392	TOKAI RUBBER IN	0.002%	97.068%
6393	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.069%
6394	AJANTA PHARMA	0.002%	97.071%
6395	KENKO MAYONNAIS	0.002%	97.073%
6396	GURUNAVI INC	0.002%	97.075%
6397	HEADWATERS INC COMMON STOCK USD.001	0.002%	97.077%
6398	ZZZSAN-AI OIL C	0.002%	97.079%
6399	DORIAN LPG LTD	0.002%	97.080%
6400	SINARMAS LAND	0.002%	97.082%
6401	KAKAKU.COM INC	0.002%	97.084%
6402	TAV HAVALIMANLA	0.002%	97.086%
6403	CHROMA ATE INC	0.002%	97.088%
6404	SHANGHAI JIN JI	0.002%	97.090%
6405	ISEKI & CO	0.002%	97.091%
6406	HIRATA TECHNICA	0.002%	97.093%
6407	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.095%
6408	DANIELI & CO CO	0.002%	97.097%
6409	NISSEI BUILD KO	0.002%	97.099%
6410	DAEWOO ENGINEER	0.002%	97.100%
6411	EZION HOLDINGS	0.002%	97.102%
6412	CANON ELECTRONI	0.002%	97.104%
6413	TAIYO INK MFG C	0.002%	97.106%
6414	CA IMMOBILIEN A	0.002%	97.108%
6415	STUART OLSON IN	0.002%	97.110%
6416	SANDEN CORP	0.002%	97.111%
6417	CHINA AOYUAN PR	0.002%	97.113%
6418	DAIDO METAL CO	0.002%	97.115%
6419	CMK CORP	0.002%	97.117%
6420	COLOWIDE CO LTD	0.002%	97.119%
6421	INFRATIL LTD	0.002%	97.120%
6422	IGUATEMI EMP SH	0.002%	97.122%
6423	PATRIZIA IMMO A	0.002%	97.124%
6424	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.126%
6425	BOIRON	0.002%	97.128%
6426	GRUMA SA DE CV	0.002%	97.129%
6427	BROWN (N) GROUP	0.002%	97.131%
6428	ROCK FIELD CO	0.002%	97.133%
6429	YIEH PHUI ENTS	0.002%	97.135%
6430	FAGRON	0.002%	97.137%
6431	MAYR-MELNHOF KA	0.002%	97.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	LENZING AG	0.002%	97.140%
6433	NOVAE GROUP PLC	0.002%	97.142%
6434	TSURUHA HOLDING	0.002%	97.144%
6435	ST SHINE OPTICA	0.002%	97.146%
6436	CHINA METAL PRO	0.002%	97.148%
6437	DALMIA BHARAT L	0.002%	97.149%
6438	AI HOLDINGS COR	0.002%	97.151%
6439	DONGFANG ELECT	0.002%	97.153%
6440	SEMIRARA MINING	0.002%	97.155%
6441	ALTAREA SCA	0.002%	97.156%
6442	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.158%
6443	THORESEN THAI A	0.002%	97.160%
6444	GLOBANT SA	0.002%	97.162%
6445	SUNLIGHT REAL E	0.002%	97.164%
6446	FORMOSA PETROCH	0.002%	97.165%
6447	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.167%
6448	XO GROUP INC COMMON STOCK USD.01	0.002%	97.169%
6449	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.171%
6450	COAL INDIA LTD	0.002%	97.173%
6451	STARHUB LIMITED	0.002%	97.174%
6452	MOCHIDA PHARM C	0.002%	97.176%
6453	ELEC POWER DEV	0.002%	97.178%
6454	BEC WORLD PUBLI	0.002%	97.180%
6455	SHIN ZU SHING C	0.002%	97.182%
6456	SUMITOMO REAL E	0.002%	97.183%
6457	ADANI POWER LTD	0.002%	97.185%
6458	INTERNATIONAL P	0.002%	97.187%
6459	DIGITAL GARAGE	0.002%	97.189%
6460	DESCENTE LTD.	0.002%	97.190%
6461	GLOW ENERGY	0.002%	97.192%
6462	STELLA CHEMIFA	0.002%	97.194%
6463	MIYAZAKI BANK	0.002%	97.196%
6464	NAKANISHI INC	0.002%	97.198%
6465	ONEBEACON INSUR	0.002%	97.199%
6466	LG INTL CORP	0.002%	97.201%
6467	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.203%
6468	SRA HOLDINGS IN	0.002%	97.205%
6469	ASSOCD INTL HOT	0.002%	97.206%
6470	GO-AHEAD GROUP	0.002%	97.208%
6471	HARBIN POWER EQ	0.002%	97.210%
6472	BURSA MALAYSIA	0.002%	97.212%
6473	SINOTRUK HONG K	0.002%	97.214%
6474	AGELLAN COMMERC	0.002%	97.215%
6475	WAKITA & CO	0.002%	97.217%
6476	SAVANNA ENERGY	0.002%	97.219%
6477	NOVELION THERAP	0.002%	97.221%
6478	RICHTER GEDEON	0.002%	97.222%
6479	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.224%
6480	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.226%
6481	TENARIS S.A.	0.002%	97.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	VTG AG	0.002%	97.229%
6483	HANSOL PAPER CO	0.002%	97.231%
6484	CHAROEN POKPHAN	0.002%	97.233%
6485	RAITO KOGYO CO	0.002%	97.235%
6486	AMCOR LTD-SP AD	0.002%	97.236%
6487	METLIFECARE LTD	0.002%	97.238%
6488	ERAMET	0.002%	97.240%
6489	ASAHI DIAMOND I	0.002%	97.242%
6490	KURODA ELECTRIC	0.002%	97.244%
6491	CIA DE DIST INT	0.002%	97.245%
6492	B2W-CIA GLOBAL	0.002%	97.247%
6493	PRIMERO MINING CORP COMMON STOCK	0.002%	97.249%
6494	VIRGIN MONEY HL	0.002%	97.251%
6495	ASTALDI	0.002%	97.252%
6496	MGM CHINA HLDGS	0.002%	97.254%
6497	VALID SOLUCOES	0.002%	97.256%
6498	RUTH'S HOSPITAL	0.002%	97.258%
6499	KAPPAHL HOLDING	0.002%	97.259%
6500	EL AL ISRAEL AI	0.002%	97.261%
6501	FANTASIA HOLDIN	0.002%	97.263%
6502	CAFE DE CORAL H	0.002%	97.264%
6503	ASSYSTEM	0.002%	97.266%
6504	HKR INTL LTD	0.002%	97.268%
6505	HOCHSCHILD MINI	0.002%	97.270%
6506	GRAPE KING INC	0.002%	97.271%
6507	KONOIKE TRANSP	0.002%	97.273%
6508	CLEVO	0.002%	97.275%
6509	COSTAIN GROUP P	0.002%	97.277%
6510	INTL NICKEL IND	0.002%	97.278%
6511	PHOTO-ME INTERN	0.002%	97.280%
6512	T.HASEGAWA CO	0.002%	97.282%
6513	H&R WASAG AG	0.002%	97.284%
6514	ANGLO AMERICAN	0.002%	97.285%
6515	CHINA HUIYUAN J	0.002%	97.287%
6516	CGN POWER CO LT	0.002%	97.289%
6517	NSI NC	0.002%	97.291%
6518	SINTOKOGIO	0.002%	97.292%
6519	BRODRENE HARTMA	0.002%	97.294%
6520	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.296%
6521	JU TENG INTERNA	0.002%	97.297%
6522	MALAYSIA BUILD	0.002%	97.299%
6523	ETSY INC COMMON STOCK USD.001	0.002%	97.301%
6524	MAH SING GROUP	0.002%	97.303%
6525	FORTINET INC	0.002%	97.304%
6526	BACHEM HLD AG-B	0.002%	97.306%
6527	NISSHIN STEEL H	0.002%	97.308%
6528	JIANGNAN GROUP	0.002%	97.310%
6529	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.311%
6530	JAPAN LIFELINE	0.002%	97.313%
6531	VITAL HEALTHCAR	0.002%	97.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.316%
6533	FRASERS COMMERC	0.002%	97.318%
6534	LASERTEC CORP	0.002%	97.320%
6535	SLATE OFFICE RE	0.002%	97.322%
6536	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.323%
6537	AMADA HOLDINGS	0.002%	97.325%
6538	DEXCOM INC COMMON STOCK USD.001	0.002%	97.327%
6539	KWS SAAT AG	0.002%	97.328%
6540	HEIWA REAL ESTA	0.002%	97.330%
6541	BLOOMBERRY RESO	0.002%	97.332%
6542	QUIMICA Y MINER	0.002%	97.334%
6543	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.335%
6544	UCB	0.002%	97.337%
6545	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.339%
6546	SOILBUILD BUSIN	0.002%	97.340%
6547	TAIWAN COGENERA	0.002%	97.342%
6548	DAIKYONISHIKAWA	0.002%	97.344%
6549	SANRIO CO	0.002%	97.346%
6550	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.347%
6551	SHANKS GROUP PL	0.002%	97.349%
6552	EMIRA PROPERTY	0.002%	97.351%
6553	FORMULA SYST(19	0.002%	97.352%
6554	LANDAUER INC COMMON STOCK USD.1	0.002%	97.354%
6555	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	97.356%
6556	TPG TELECOM	0.002%	97.357%
6557	ODONTOPREV SA	0.002%	97.359%
6558	VZ HOLDING AG	0.002%	97.361%
6559	BK OF SAGA	0.002%	97.363%
6560	KINGDEE INTERNA	0.002%	97.364%
6561	YAPI VE KREDI B	0.002%	97.366%
6562	KOREA AEROSPACE	0.002%	97.368%
6563	IGG INC	0.002%	97.369%
6564	CALIX INC COMMON STOCK	0.002%	97.371%
6565	HUNG SHENG CONS	0.002%	97.373%
6566	ONESAVINGS BANK	0.002%	97.374%
6567	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.376%
6568	INOGEN INC COMMON STOCK USD.001	0.002%	97.378%
6569	CHESNARA PLC	0.002%	97.380%
6570	HOKUTO CORP	0.002%	97.381%
6571	ROLAND DG CORP	0.002%	97.383%
6572	WAFER WORKS COR	0.002%	97.385%
6573	MGI COUTIER	0.002%	97.386%
6574	INFIGEN ENERGY	0.002%	97.388%
6575	KUMIAI CHEM IND	0.002%	97.390%
6576	HAMBURGER HAFEN	0.002%	97.391%
6577	CHINA WATER IND	0.002%	97.393%
6578	TESCO CORP	0.002%	97.395%
6579	FARGLORY LAND D	0.002%	97.396%
6580	CHAROEN POK PHA	0.002%	97.398%
6581	INDAH KIAT PULP	0.002%	97.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	HOLY STONE ENTE	0.002%	97.401%
6583	BANK NEGARA IND	0.002%	97.403%
6584	JAIPRAKASH ASSO	0.002%	97.405%
6585	AFFICHAGE HOLDI	0.002%	97.406%
6586	ARGOSY PROPERTY	0.002%	97.408%
6587	VERBIO VEREINIG	0.002%	97.410%
6588	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.411%
6589	BIOGAIA AB	0.002%	97.413%
6590	MINOR INTERNATI	0.002%	97.415%
6591	ADHI KARYA PERS	0.002%	97.417%
6592	QAD INC A COMMON STOCK	0.002%	97.418%
6593	TOHO ZINC CO LT	0.002%	97.420%
6594	VS INDUSTRY BHD	0.002%	97.422%
6595	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.423%
6596	RAISIO YHTYMA O	0.002%	97.425%
6597	UTD INDUSTRIAL	0.002%	97.427%
6598	BW LPG LTD	0.002%	97.428%
6599	OCEAN YIELD ASA	0.002%	97.430%
6600	M3 INC	0.002%	97.432%
6601	ARDENTEC CORP	0.002%	97.433%
6602	MERSEN SA	0.002%	97.435%
6603	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.437%
6604	FUTABA INDUSTRI	0.002%	97.438%
6605	EASY BIO INC	0.002%	97.440%
6606	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.442%
6607	NORTHERN BLIZZA	0.002%	97.443%
6608	DAUM COMMUNICAT	0.002%	97.445%
6609	CHINA AEROSPACE	0.002%	97.447%
6610	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.448%
6611	CHANGYOU.COM LTD ADR ADR	0.002%	97.450%
6612	ICHIGO REAL EST	0.002%	97.451%
6613	CTCI CORP	0.002%	97.453%
6614	BRUNEL INTL	0.002%	97.455%
6615	NISHIO RENT ALL	0.002%	97.456%
6616	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.458%
6617	FINGERPRINT CAR	0.002%	97.460%
6618	ATUL LTD	0.002%	97.461%
6619	TAIHEI DENGYO	0.002%	97.463%
6620	L'OCCITANE INTE	0.002%	97.465%
6621	CHINA WATER AFF	0.002%	97.466%
6622	ELBIT SYSTEMS L	0.002%	97.468%
6623	MAX CO	0.002%	97.470%
6624	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.471%
6625	KOREA EXPRESS C	0.002%	97.473%
6626	ITOCHE FUEL COR	0.002%	97.475%
6627	OITA BANK	0.002%	97.476%
6628	AMERICAN PUBLIC	0.002%	97.478%
6629	VITTORIA ASSICU	0.002%	97.480%
6630	OPTO TECH CORPN	0.002%	97.481%
6631	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.002%	97.483%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	OTE(HELLENIC TL	0.002%	97.484%
6633	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.486%
6634	ALIANSCOE SHOPPI	0.002%	97.488%
6635	MCBRIDE PLC	0.002%	97.489%
6636	NOVOLIPET STEEL	0.002%	97.491%
6637	SUNGWOO HITECH	0.002%	97.493%
6638	WEIQIAO TEXTILE	0.002%	97.494%
6639	XIAMEN INTL POR	0.002%	97.496%
6640	AIMS AMP CAPITA	0.002%	97.498%
6641	ALBIOMA	0.002%	97.499%
6642	NAMURA SHIPBUIL	0.002%	97.501%
6643	RAFFLES MEDICAL	0.002%	97.502%
6644	UMS HLDGS LTD	0.002%	97.504%
6645	KOLON CORPORATI	0.002%	97.506%
6646	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.507%
6647	ENERCHINA HOLDI	0.002%	97.509%
6648	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.511%
6649	KOMERCNI BANKA	0.002%	97.512%
6650	TURKIYE SINAI K	0.002%	97.514%
6651	FURUKAWA CO	0.002%	97.516%
6652	CALIAN GROUP LT	0.002%	97.517%
6653	HAMAMATSU PHOTO	0.002%	97.519%
6654	MENICON CO LTD	0.002%	97.520%
6655	UNID CO LTD	0.002%	97.522%
6656	SATO CORP	0.002%	97.524%
6657	YAMABIKO CORP	0.002%	97.525%
6658	TAIWAN SECOM	0.002%	97.527%
6659	ALGOMA CENTRAL	0.002%	97.529%
6660	TV TOKYO HLDG C	0.002%	97.530%
6661	GREEN REIT PLC	0.002%	97.532%
6662	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.533%
6663	FOSTER ELECTRIC	0.002%	97.535%
6664	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	97.537%
6665	FUKUDA DENSHI C	0.002%	97.538%
6666	VETROPACK HOLDI	0.002%	97.540%
6667	QOL CO LTD	0.002%	97.541%
6668	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.543%
6669	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.545%
6670	ICL-ISRAEL CHEM	0.002%	97.546%
6671	THAI AIRWAYS IN	0.002%	97.548%
6672	STOBART GROUP L	0.002%	97.550%
6673	PAGE INDUSTRIES	0.002%	97.551%
6674	TAMURA CORP	0.002%	97.553%
6675	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.554%
6676	TECHNOLOGY ONE	0.002%	97.556%
6677	MOBILEONE LTD.	0.002%	97.558%
6678	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.559%
6679	SHIZUOKAGAS CO	0.002%	97.561%
6680	THAI VEGETABLE	0.002%	97.562%
6681	KOWLOON DEVMT	0.002%	97.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	HULIC CO LTD	0.002%	97.566%
6683	TIME DOTCOM BHD	0.002%	97.567%
6684	LENDINGTREE INC COMMON STOCK USD.01	0.002%	97.569%
6685	ULTRA TECH CEMC	0.002%	97.570%
6686	XINGDA INTERNAT	0.002%	97.572%
6687	PILOT CORP (NEW	0.002%	97.574%
6688	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.575%
6689	ADVTECH LTD	0.002%	97.577%
6690	FLYTECH TECHNOL	0.002%	97.579%
6691	ALPHA & OMEGA S	0.002%	97.580%
6692	GIGA SOLAR MAT	0.002%	97.582%
6693	SINFONIA TECHNO	0.002%	97.583%
6694	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.002%	97.585%
6695	ALAM SUTERA REA	0.002%	97.587%
6696	CAPITAL ONE BAN	0.002%	97.588%
6697	SUMITOMO DENSET	0.002%	97.590%
6698	SUN FRONTIER FU	0.002%	97.591%
6699	TOA CORP	0.002%	97.593%
6700	LEXTAR ELECTRON	0.002%	97.595%
6701	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.596%
6702	LOTTE FOOD CO	0.002%	97.598%
6703	HENGDELI HOLDIN	0.002%	97.599%
6704	GREAT EASTERN S	0.002%	97.601%
6705	MITSUBISHI PENC	0.002%	97.603%
6706	NITTA CORP	0.002%	97.604%
6707	QINGDAO PORT IN	0.002%	97.606%
6708	SCSK CORPORATIO	0.002%	97.607%
6709	CHINA MAPLE LEA	0.002%	97.609%
6710	SALMAR ASA	0.002%	97.610%
6711	JOSHIN DENKI CO	0.002%	97.612%
6712	TOYO ENG CORP	0.002%	97.614%
6713	KIKUCHI CO LTD	0.002%	97.615%
6714	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.617%
6715	WASHTEC AG	0.002%	97.618%
6716	UOA DEVELOPMENT	0.002%	97.620%
6717	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.622%
6718	D.A. CONSORTIUM	0.002%	97.623%
6719	SAIBU GAS CO	0.002%	97.625%
6720	ENCE ENERGIA	0.002%	97.626%
6721	DEUTSCHE BETEI	0.002%	97.628%
6722	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.630%
6723	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.002%	97.631%
6724	RANDON SA IMPL	0.002%	97.633%
6725	POLYTEC HOLDING	0.002%	97.634%
6726	BENETEAU	0.002%	97.636%
6727	YUEXIU REAL ES	0.002%	97.637%
6728	BOMBARDIER INC	0.002%	97.639%
6729	HUNTER DOUGLAS	0.002%	97.641%
6730	PARTRON CO LTD	0.002%	97.642%
6731	KOSSAN RUBBER I	0.002%	97.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	TOWA BANK	0.002%	97.645%
6733	CITIZENS INC COMMON STOCK	0.002%	97.647%
6734	GRUPO AEROPORTU	0.002%	97.649%
6735	ISHIHARA SANGYO	0.002%	97.650%
6736	PIOLAX CO	0.002%	97.652%
6737	NINE ENTERTAINM	0.002%	97.653%
6738	TOWNGAS CHINA C	0.002%	97.655%
6739	GPO AEROPORTUAR	0.002%	97.656%
6740	SINGAPORE FINAN	0.002%	97.658%
6741	LATECOERE	0.002%	97.660%
6742	WEBJET LTD	0.002%	97.661%
6743	GWA GROUP LTD	0.002%	97.663%
6744	MACATAWA BANK CORP COMMON STOCK	0.002%	97.664%
6745	PIERRE & VACANC	0.002%	97.666%
6746	RISO KAGAKU COR	0.002%	97.667%
6747	PPC LTD	0.002%	97.669%
6748	BELC CO LTD	0.002%	97.671%
6749	MITSUBOSHI BELT	0.002%	97.672%
6750	TOKYOTOKEIBA CO	0.002%	97.674%
6751	YAMAICHI ELECTR	0.002%	97.675%
6752	PRESSANCE CORPO	0.002%	97.677%
6753	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.678%
6754	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.680%
6755	UNIVERSAL MEDIC	0.002%	97.682%
6756	ANDHRA BANK	0.002%	97.683%
6757	DIRTT ENVIRONME	0.002%	97.685%
6758	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.686%
6759	KALBE FARMA	0.002%	97.688%
6760	CONSUN PHARMACE	0.002%	97.689%
6761	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.691%
6762	SP SETIA	0.002%	97.692%
6763	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.694%
6764	PLATINUM ASSET	0.002%	97.696%
6765	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.697%
6766	HO BEE INVESTME	0.002%	97.699%
6767	XL AXIATA TBK P	0.002%	97.700%
6768	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.702%
6769	EAGLE INDUSTRY	0.002%	97.703%
6770	AUSTAL LTD	0.002%	97.705%
6771	LIFE CORPORATIO	0.002%	97.706%
6772	DEXERIALS CORP	0.002%	97.708%
6773	BREVILLE GROUP	0.002%	97.710%
6774	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.711%
6775	MAINSTREET EQUI	0.002%	97.713%
6776	JAPAN PULP & PA	0.002%	97.714%
6777	OUTSOURCING INC	0.002%	97.716%
6778	KOC HOLDING AS	0.002%	97.717%
6779	BEIERSDORF AG	0.002%	97.719%
6780	TUBOS REUNIDOS	0.002%	97.720%
6781	WEST BANCORPORATION COMMON STOCK	0.002%	97.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	YELLOW HAT LTD.	0.002%	97.724%
6783	YUASA TRADING C	0.002%	97.725%
6784	PETRONAS DAGANG	0.002%	97.727%
6785	RIKEN CORP	0.002%	97.728%
6786	GREEN CROSS HLD	0.002%	97.730%
6787	TOWA CORP	0.002%	97.731%
6788	I.T LIMITED	0.002%	97.733%
6789	REZIDOR HOTEL G	0.002%	97.734%
6790	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.736%
6791	BEIJER ALMA AB	0.002%	97.737%
6792	DAIHO CONSTRUCT	0.002%	97.739%
6793	CIA TRANSM ENER	0.002%	97.740%
6794	CEMEX LATAM HLD	0.002%	97.742%
6795	SHIBUYA KOGYO C	0.002%	97.744%
6796	TRONC INC COMMON STOCK USD.01	0.002%	97.745%
6797	UKC HOLDINGS CO	0.002%	97.747%
6798	BANDO CHEMICAL	0.002%	97.748%
6799	NVE CORP	0.002%	97.750%
6800	VECTRUS INC COMMON STOCK USD.01	0.002%	97.751%
6801	FIRST REIT	0.002%	97.753%
6802	BANCO DAVIVIEND	0.002%	97.754%
6803	GURIT HOLDING A	0.002%	97.756%
6804	AUSDRILL LIMITE	0.002%	97.757%
6805	VAREX IMAGING CORP COMMON STOCK	0.002%	97.759%
6806	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.760%
6807	DATA COMMUNICAT	0.002%	97.762%
6808	AGRANA BETEILIG	0.002%	97.764%
6809	CONN S INC COMMON STOCK USD.01	0.002%	97.765%
6810	CHINA SHENGMU O	0.002%	97.767%
6811	KESKO OYJ	0.002%	97.768%
6812	GENESIS ENERGY	0.002%	97.770%
6813	NUTRACEUTICAL I	0.002%	97.771%
6814	BYGGMAX GROUP A	0.002%	97.773%
6815	PRESTIGE INTERN	0.002%	97.774%
6816	SUNWAY BHD	0.002%	97.776%
6817	TATA COMMUNICAT	0.002%	97.777%
6818	FLEXIGROUP LIMI	0.002%	97.779%
6819	CIA SANEAMENTO	0.002%	97.780%
6820	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.782%
6821	POS MALAYSIA	0.002%	97.783%
6822	NAMCHOW CHEMICA	0.002%	97.785%
6823	MIDAS HLDGS	0.002%	97.786%
6824	SOLOR A/S	0.002%	97.788%
6825	DUNI AB	0.002%	97.789%
6826	CALBEE INC	0.002%	97.791%
6827	ST BARBARA MINE	0.002%	97.793%
6828	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.002%	97.794%
6829	VAUDOISE ASSURA	0.002%	97.796%
6830	FIRST GEN CORPO	0.002%	97.797%
6831	ASTRA AGRO LEST	0.002%	97.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.800%
6833	FUSO CHEMICAL C	0.002%	97.802%
6834	COVENANT TRANSP	0.002%	97.803%
6835	OBERBANK AG	0.002%	97.805%
6836	HARASHIN CO LTD	0.002%	97.806%
6837	MERCURIES LIFE	0.002%	97.808%
6838	INTERTAIN GROUP	0.002%	97.809%
6839	REPLY SPA	0.002%	97.811%
6840	HANDSOME CORP	0.002%	97.812%
6841	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.002%	97.814%
6842	SINOTRANS SHIPP	0.002%	97.815%
6843	SIGURD MICROELE	0.002%	97.817%
6844	TOP GLOVE CORP	0.002%	97.818%
6845	BLOOMAGE BIOTEC	0.002%	97.820%
6846	SDL PLC	0.002%	97.821%
6847	RMP ENERGY INC	0.002%	97.823%
6848	COBHAM PLC RTS	0.002%	97.824%
6849	COLBUN S.A.	0.002%	97.826%
6850	MALAYSIAN RES C	0.002%	97.827%
6851	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.829%
6852	GREAT LAKES DRE	0.002%	97.830%
6853	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.832%
6854	DONGJIANG ENVIR	0.002%	97.833%
6855	CARD FACTORY PL	0.002%	97.835%
6856	DEVOTEAM SA	0.002%	97.836%
6857	LIPPO MALLS IN	0.002%	97.838%
6858	CORFICOLOMBIANA	0.002%	97.839%
6859	DAIFUKU CO	0.001%	97.841%
6860	CHINA SHIPPING	0.001%	97.842%
6861	RAJESH EXPORTS	0.001%	97.844%
6862	YANZHOU COAL MI	0.001%	97.845%
6863	NESTLE INDIA	0.001%	97.847%
6864	LEWIS GROUP LTD	0.001%	97.848%
6865	LIU CHONG HING	0.001%	97.850%
6866	SPOTLESS GROUP	0.001%	97.851%
6867	DAIICHI KIGENSO	0.001%	97.853%
6868	BURKHALTER HOLD	0.001%	97.854%
6869	SFA ENGINEERING	0.001%	97.856%
6870	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	97.857%
6871	LUYE PHARMA GRO	0.001%	97.859%
6872	US Wire Order	0.001%	97.860%
6873	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.862%
6874	KOREA GAS CORP	0.001%	97.863%
6875	COFACE SA	0.001%	97.865%
6876	WINCANTON	0.001%	97.866%
6877	BENI STABILI IT	0.001%	97.868%
6878	KINIK CO	0.001%	97.869%
6879	mitsui soko co	0.001%	97.871%
6880	CHIMERIX INC COMMON STOCK USD.001	0.001%	97.872%
6881	SHIKOKU CHEMICA	0.001%	97.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	Z ENERGY LTD	0.001%	97.875%
6883	CAPITAL® PRO	0.001%	97.877%
6884	MIURA CO	0.001%	97.878%
6885	COSMOS PHARMACE	0.001%	97.880%
6886	BANK PEKAO	0.001%	97.881%
6887	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.883%
6888	GREATVIEW ASEPT	0.001%	97.884%
6889	OPAP SA	0.001%	97.885%
6890	VITAL KSK HOLDI	0.001%	97.887%
6891	FINOLEX CABLES	0.001%	97.888%
6892	KOREA KOLMAR CO	0.001%	97.890%
6893	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.891%
6894	POTBELLY CORP COMMON STOCK USD.01	0.001%	97.893%
6895	GCL NEW ENERGY	0.001%	97.894%
6896	YANGARRA RESOUR	0.001%	97.896%
6897	WEYCO GROUP INC	0.001%	97.897%
6898	DONG-A SOCIO	0.001%	97.899%
6899	YOSHINOYA D&C C	0.001%	97.900%
6900	MANITOU	0.001%	97.902%
6901	CHOICE PROPERTI	0.001%	97.903%
6902	CAREER TECHNOLO	0.001%	97.905%
6903	DAIICHI JITSUGY	0.001%	97.906%
6904	BINCK NV	0.001%	97.908%
6905	HANNSTOUCH SOLU	0.001%	97.909%
6906	ECORODOVIAS INF	0.001%	97.911%
6907	XTEP INTERNATIO	0.001%	97.912%
6908	SAMYANG CORP	0.001%	97.913%
6909	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.915%
6910	GEMDALE PROPERT	0.001%	97.916%
6911	KARUR VYSYA BAN	0.001%	97.918%
6912	NEUROCRINE BIOS	0.001%	97.919%
6913	KYOEI STEEL LTD	0.001%	97.921%
6914	MURRAY & ROBERT	0.001%	97.922%
6915	SHORETEL INC COMMON STOCK USD.001	0.001%	97.924%
6916	UNILEVER INDONE	0.001%	97.925%
6917	ATRIUM LJUNGBER	0.001%	97.927%
6918	MOUNT GIBSON IR	0.001%	97.928%
6919	BANGKOK DUSIT M	0.001%	97.930%
6920	ROBINSONS RETAI	0.001%	97.931%
6921	COLTENE HOLDI	0.001%	97.932%
6922	CLEARWATER SEAF	0.001%	97.934%
6923	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.935%
6924	Sponda Oyj	0.001%	97.937%
6925	SEAH BESTEEL CO	0.001%	97.938%
6926	SIRTEX MEDICAL	0.001%	97.940%
6927	SAMSUNG C&T COR	0.001%	97.941%
6928	DEVRO	0.001%	97.943%
6929	LT GROUP INC	0.001%	97.944%
6930	TED BAKER PLC	0.001%	97.945%
6931	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	SUMITOMO SEIKA	0.001%	97.948%
6933	TRENCOR	0.001%	97.950%
6934	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.001%	97.951%
6935	TURKIYE VAKIFLA	0.001%	97.953%
6936	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.954%
6937	UNIBAIL-RODAMCO	0.001%	97.956%
6938	NIPPON PAINT CO	0.001%	97.957%
6939	SOGEFI	0.001%	97.958%
6940	WCT HOLDINGS BH	0.001%	97.960%
6941	KAJARIA CERAMIC	0.001%	97.961%
6942	MIQUEL Y COSTAS	0.001%	97.963%
6943	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.964%
6944	NIEN HSING TEXT	0.001%	97.966%
6945	DAI-DAN CO	0.001%	97.967%
6946	PLENUS CO	0.001%	97.969%
6947	TECHTARGET COMMON STOCK USD.001	0.001%	97.970%
6948	KATAKURA INDS	0.001%	97.971%
6949	ALTICE NV	0.001%	97.973%
6950	PIAGGIO	0.001%	97.974%
6951	CT REAL ESTATE	0.001%	97.976%
6952	HUADIAN POWER I	0.001%	97.977%
6953	HIBERNIA REIT P	0.001%	97.979%
6954	NIPPON CARBON C	0.001%	97.980%
6955	SBS HOLDINGS IN	0.001%	97.981%
6956	PACIFIC METALS	0.001%	97.983%
6957	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	97.984%
6958	ESPEC CORP	0.001%	97.986%
6959	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.987%
6960	CEMENTIR S.p.A.	0.001%	97.989%
6961	EVEN CONSTRUCTO	0.001%	97.990%
6962	MODEC INC	0.001%	97.991%
6963	AIDA ENGINEERIN	0.001%	97.993%
6964	PEARSON STK	0.001%	97.994%
6965	BIOTEST AG	0.001%	97.996%
6966	THULE GROUP AB/	0.001%	97.997%
6967	SELECT HARVESTS	0.001%	97.999%
6968	VILMORIN CLAUSE	0.001%	98.000%
6969	EMPEROR CAPITAL	0.001%	98.001%
6970	PROGRAMMED MAIN	0.001%	98.003%
6971	WINMARK CORP COMMON STOCK	0.001%	98.004%
6972	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.006%
6973	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.007%
6974	KRBL LTD	0.001%	98.008%
6975	ACHILLES CORP	0.001%	98.010%
6976	TAMRON CO LTD	0.001%	98.011%
6977	TOYO CONSTRUCTI	0.001%	98.013%
6978	TENMA CORPORATI	0.001%	98.014%
6979	MINATO BANK	0.001%	98.016%
6980	GODREJ CONSUMER	0.001%	98.017%
6981	SANYANG INDUSTR	0.001%	98.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	UNITIL CORP COMMON STOCK	0.001%	98.020%
6983	AKEBONO BRAKE I	0.001%	98.021%
6984	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.023%
6985	S FOODS INC	0.001%	98.024%
6986	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.025%
6987	KONAI CO LTD	0.001%	98.027%
6988	GMR INFRASTRUCT	0.001%	98.028%
6989	OTONOMY INC COMMON STOCK USD.001	0.001%	98.030%
6990	BELL AG - REG	0.001%	98.031%
6991	ALE PROPERTY TR	0.001%	98.032%
6992	AP THAILAND PCL	0.001%	98.034%
6993	METAWATER CO LT	0.001%	98.035%
6994	INABA DENKISANG	0.001%	98.037%
6995	SUPER GROUP LTD	0.001%	98.038%
6996	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.039%
6997	FEDERAL CORP	0.001%	98.041%
6998	LINX SA	0.001%	98.042%
6999	PETS AT HOME GR	0.001%	98.044%
7000	GREIF INC CL B COMMON STOCK	0.001%	98.045%
7001	REGAL HOTELS IN	0.001%	98.046%
7002	MACQUARIE LEISU	0.001%	98.048%
7003	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.049%
7004	AISAN INDUSTRY	0.001%	98.051%
7005	KASAI KOGYO CO	0.001%	98.052%
7006	MALAYSIA MINING	0.001%	98.053%
7007	HORNBAACH BAUMAR	0.001%	98.055%
7008	YPSOMED HOLDING	0.001%	98.056%
7009	NETENT AB	0.001%	98.058%
7010	CERVECERIAS UNI	0.001%	98.059%
7011	PC DEPOT CORP	0.001%	98.060%
7012	JASA MARGA	0.001%	98.062%
7013	BULTEN AB	0.001%	98.063%
7014	EPS CO LTD	0.001%	98.065%
7015	FBD HLDGS	0.001%	98.066%
7016	PENDRAGON PLC	0.001%	98.067%
7017	POU SHENG INTL	0.001%	98.069%
7018	FUJI KYUKO CO L	0.001%	98.070%
7019	ELIA SYS OPERAT	0.001%	98.072%
7020	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.073%
7021	EIS ECZACIBASI	0.001%	98.074%
7022	HEINEKEN MALAYS	0.001%	98.076%
7023	GOEASY LTD	0.001%	98.077%
7024	NIPPON ROAD CO	0.001%	98.079%
7025	BLACKMORES LTD	0.001%	98.080%
7026	SSANGYONG CEMEN	0.001%	98.081%
7027	YOKOGAWA BRIDGE	0.001%	98.083%
7028	HUANENG POWER I	0.001%	98.084%
7029	STOLT-NIELSEN L	0.001%	98.086%
7030	OBIC	0.001%	98.087%
7031	TUNG THIH ELECT	0.001%	98.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TOCHIGI BANK	0.001%	98.090%
7033	PICK'N PAY STOR	0.001%	98.091%
7034	SPH REIT	0.001%	98.093%
7035	CAVERION CORP	0.001%	98.094%
7036	RIKEN VITAMIN C	0.001%	98.095%
7037	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.097%
7038	NISHIMATSUYA CH	0.001%	98.098%
7039	M DIAS BRANCO S	0.001%	98.099%
7040	NITTETSU MINING	0.001%	98.101%
7041	TSUKISHIMA KIKA	0.001%	98.102%
7042	ELIS SA	0.001%	98.104%
7043	UMH PROP INC	0.001%	98.105%
7044	AKKA TECHNOLOGI	0.001%	98.106%
7045	POLA ORBIS HLDG	0.001%	98.108%
7046	LAI SUN DEVELOP	0.001%	98.109%
7047	CHOLAMANDALAM I	0.001%	98.110%
7048	XXENTRIA TECHNO	0.001%	98.112%
7049	GOLDSUN DEV/CON	0.001%	98.113%
7050	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.115%
7051	FIDEA HOLDINGS	0.001%	98.116%
7052	AES TIETE ENERG	0.001%	98.117%
7053	AICHI CORPORATI	0.001%	98.119%
7054	SUPER-SOL	0.001%	98.120%
7055	SEA HOLDINGS LT	0.001%	98.122%
7056	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.123%
7057	D-LINK	0.001%	98.124%
7058	CHINA MANMADE F	0.001%	98.126%
7059	XING AG	0.001%	98.127%
7060	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.128%
7061	FERREXPO PLC	0.001%	98.130%
7062	ACCORDIA GOLF T	0.001%	98.131%
7063	CHAOWEI POWER H	0.001%	98.132%
7064	S.M. ENTERTAINM	0.001%	98.134%
7065	INTERSERVE PLC	0.001%	98.135%
7066	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.137%
7067	BTB REAL ESTATE	0.001%	98.138%
7068	HOTAI MOTOR CO	0.001%	98.139%
7069	UNITED INTL ENT	0.001%	98.141%
7070	PHOENIX HLDGS L	0.001%	98.142%
7071	GUANGDONG NAN Y	0.001%	98.143%
7072	SANKYO TATEYAMA	0.001%	98.145%
7073	VAISALA	0.001%	98.146%
7074	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.147%
7075	KOHNAN SHOJI	0.001%	98.149%
7076	TAKARA LEBEN CO	0.001%	98.150%
7077	PROSPERITY REIT	0.001%	98.152%
7078	RENEWABLE ENERG	0.001%	98.153%
7079	STAR MICRONICS	0.001%	98.154%
7080	ROYAL CO	0.001%	98.156%
7081	ENERGA SA	0.001%	98.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	GLORIOUS PROPER	0.001%	98.158%
7083	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.160%
7084	CSI PROPERTIES	0.001%	98.161%
7085	COMDIRECT BANK	0.001%	98.162%
7086	ZENRIN CO LTD	0.001%	98.164%
7087	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.165%
7088	PKP CARGO SA	0.001%	98.166%
7089	LIGHT S.A.	0.001%	98.168%
7090	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.169%
7091	HYUNDAI ELEVATO	0.001%	98.171%
7092	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.172%
7093	NTT URBAN DEVEL	0.001%	98.173%
7094	PARK ELECTROCHE	0.001%	98.175%
7095	LPKF LASER & EL	0.001%	98.176%
7096	TT ELECTRONICS	0.001%	98.177%
7097	KAGA ELECTRONIC	0.001%	98.179%
7098	RECTICEL	0.001%	98.180%
7099	AKR CORPORINDO	0.001%	98.181%
7100	REDES ENERGETIC	0.001%	98.183%
7101	HYUNDAI HOME SH	0.001%	98.184%
7102	GEOX S.P.A.	0.001%	98.185%
7103	CONCENTRADORA	0.001%	98.187%
7104	RUSHYDRO PJSC ADR ADR	0.001%	98.188%
7105	DSP GROUP INC	0.001%	98.189%
7106	MELISRON LTD	0.001%	98.191%
7107	JAMCO COPORATIN	0.001%	98.192%
7108	CHINA SHINEWAY	0.001%	98.193%
7109	NEWOCEAN ENERGY	0.001%	98.195%
7110	TONG HSING ELEC	0.001%	98.196%
7111	KVAERNER ASA	0.001%	98.198%
7112	TOSEI CORP	0.001%	98.199%
7113	PCM INC COMMON STOCK USD.001	0.001%	98.200%
7114	JOYFUL HONDA CO	0.001%	98.202%
7115	WILH. WILHELMSE	0.001%	98.203%
7116	VINA CONCHA Y T	0.001%	98.204%
7117	YAMAZEN CORPORA	0.001%	98.206%
7118	CHINA RESOURCES	0.001%	98.207%
7119	TIPP24 SE	0.001%	98.208%
7120	FREEMAN FINANCI	0.001%	98.210%
7121	NICE HOLDINGS C	0.001%	98.211%
7122	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.212%
7123	IRISH CONTINENT	0.001%	98.214%
7124	MOTA ENGIL SGPS	0.001%	98.215%
7125	SHANGHAI FOSUN	0.001%	98.216%
7126	TOLI CORP	0.001%	98.217%
7127	GLORIA MATERIAL	0.001%	98.219%
7128	SILICONWARE PRE	0.001%	98.220%
7129	DOUTOR NICHIRE	0.001%	98.221%
7130	NIPPON PISTON R	0.001%	98.223%
7131	SANSHIN ELECTRO	0.001%	98.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	FORTIS HLTH (IN	0.001%	98.225%
7133	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.227%
7134	CHINA NATIONAL	0.001%	98.228%
7135	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.229%
7136	MACAU LEGEND DE	0.001%	98.231%
7137	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.232%
7138	DAEDUCK GDS	0.001%	98.233%
7139	TONG YANG CEMEN	0.001%	98.235%
7140	SINOFERT HOLDIN	0.001%	98.236%
7141	CENT PATTANA PU	0.001%	98.237%
7142	GUJARAT STATE F	0.001%	98.239%
7143	PALFINGER AG	0.001%	98.240%
7144	KT SKYLIFE CO L	0.001%	98.241%
7145	LAWSON	0.001%	98.243%
7146	ORACLE FIN SERV	0.001%	98.244%
7147	CESC	0.001%	98.245%
7148	RANK GROUP PLC	0.001%	98.246%
7149	GUOCOLAND LTD	0.001%	98.248%
7150	FUJIMORI KOGYO	0.001%	98.249%
7151	OBEROI REALTY L	0.001%	98.250%
7152	AKASTOR ASA	0.001%	98.252%
7153	BES ENGINEERING	0.001%	98.253%
7154	COPEL PARANA EN	0.001%	98.254%
7155	NOJIMA CORP	0.001%	98.256%
7156	VERA BRADLEY INC COMMON STOCK	0.001%	98.257%
7157	LOJAS AMERICANA	0.001%	98.258%
7158	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.260%
7159	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.261%
7160	BOSCH LTD	0.001%	98.262%
7161	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.263%
7162	BANK COOP AG	0.001%	98.265%
7163	RECRUIT HOLDING	0.001%	98.266%
7164	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.267%
7165	JIH SUN FINANCI	0.001%	98.269%
7166	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.270%
7167	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.271%
7168	RIPLEY CORP SA	0.001%	98.273%
7169	JUST DIAL LTD	0.001%	98.274%
7170	YEONG GUAN ENER	0.001%	98.275%
7171	HAMAKYOREX CO L	0.001%	98.276%
7172	DELEK GROUP	0.001%	98.278%
7173	OKABE CO	0.001%	98.279%
7174	ZEHNDER GROUP A	0.001%	98.280%
7175	361 DEGREES INT	0.001%	98.282%
7176	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.283%
7177	CHINA GREENLAND	0.001%	98.284%
7178	NAN KANG RUBB T	0.001%	98.285%
7179	LIVZON PHARMACE	0.001%	98.287%
7180	G&L BEIJER AB B	0.001%	98.288%
7181	HEUNG-A SHIPPIN	0.001%	98.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	ONE LIBERTY PRO	0.001%	98.291%
7183	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.292%
7184	ANANDA DEVELOPM	0.001%	98.293%
7185	MCMILLAN SHAKES	0.001%	98.295%
7186	CHEMRING GROUP	0.001%	98.296%
7187	KONGSBERG AUTOM	0.001%	98.297%
7188	AA PLC	0.001%	98.298%
7189	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.300%
7190	SHIMIZU BANK	0.001%	98.301%
7191	DRAEGERWERK KGA	0.001%	98.302%
7192	GPO FIN INTERAC	0.001%	98.304%
7193	AMOTECH CO LTD	0.001%	98.305%
7194	RIGNET INC COMMON STOCK USD.001	0.001%	98.306%
7195	MERUS LABS INTE	0.001%	98.307%
7196	FUJIBO HOLDINGS	0.001%	98.309%
7197	FOLKESTONE EDU	0.001%	98.310%
7198	NOVA MEASURING	0.001%	98.311%
7199	SMS CO LTD	0.001%	98.313%
7200	SUNDARAM FINANC	0.001%	98.314%
7201	KLAB INC	0.001%	98.315%
7202	NISSHIN SEIFUN	0.001%	98.316%
7203	PHOENIX MECANO	0.001%	98.318%
7204	PROTECTOR FORSI	0.001%	98.319%
7205	GLOBERIDE INC	0.001%	98.320%
7206	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.321%
7207	BRUNELLO CUCINE	0.001%	98.323%
7208	GERDAU SA	0.001%	98.324%
7209	MANILA ELECTRIC	0.001%	98.325%
7210	JEOL	0.001%	98.327%
7211	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.328%
7212	RVH INC	0.001%	98.329%
7213	GRUPO AEROMEXIC	0.001%	98.330%
7214	HIMART CO LTD	0.001%	98.332%
7215	SIAM COMMERCIAL	0.001%	98.333%
7216	STEF-TFE NEW	0.001%	98.334%
7217	SINO THAI EN,FG	0.001%	98.336%
7218	ATRIUM EUROPEAN	0.001%	98.337%
7219	KEPPEL INFRASTR	0.001%	98.338%
7220	YURTEC CORPORAT	0.001%	98.339%
7221	PACT GROUP HOLD	0.001%	98.341%
7222	BUKIT SEMBAWNG	0.001%	98.342%
7223	DEPO AUTO PARTS	0.001%	98.343%
7224	SCHOELLER BLECK	0.001%	98.344%
7225	VALSPAR CORP	0.001%	98.346%
7226	EUROMONEY INST	0.001%	98.347%
7227	SUMMIT INDUSTRI	0.001%	98.348%
7228	TEIKOKU SEN-I C	0.001%	98.349%
7229	NATIONAL STORAG	0.001%	98.351%
7230	ANTENA 3 DE TEL	0.001%	98.352%
7231	CORPORATE TRAVE	0.001%	98.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	GREATEK ELECTRO	0.001%	98.354%
7233	EASTERN & ORIEN	0.001%	98.356%
7234	TOKAI CORP/GIFU	0.001%	98.357%
7235	SUZLON ENERGY L	0.001%	98.358%
7236	QL RESOURCES BH	0.001%	98.360%
7237	CATHAY CONST	0.001%	98.361%
7238	HURCO COMPANIES INC COMMON STOCK	0.001%	98.362%
7239	DAI NIPPON TORY	0.001%	98.363%
7240	SREI INFRASTRUC	0.001%	98.365%
7241	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.366%
7242	CHINESE ESTATES	0.001%	98.367%
7243	TOBISHIMA CORP	0.001%	98.368%
7244	STOCKMANN OYJ A	0.001%	98.370%
7245	YANGTZE OPT FIB	0.001%	98.371%
7246	KANSAI URBAN BA	0.001%	98.372%
7247	OKURA INDUSTRIA	0.001%	98.373%
7248	HAPPINET CORP	0.001%	98.375%
7249	ALTRI SGPS S.A.	0.001%	98.376%
7250	FUDO CONSTRUCTI	0.001%	98.377%
7251	IGB REAL ESTATE	0.001%	98.378%
7252	SOLARTECH INTL	0.001%	98.380%
7253	PETRONAS GAS	0.001%	98.381%
7254	DISCO CORPORATI	0.001%	98.382%
7255	MITANI CORP	0.001%	98.383%
7256	ALTERRA POWER C	0.001%	98.385%
7257	MASISA SA	0.001%	98.386%
7258	UNIVERSAL ROBIN	0.001%	98.387%
7259	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.388%
7260	STARZEN CO LTD	0.001%	98.390%
7261	HOSOKAWA MICRON	0.001%	98.391%
7262	NIPPON BEET SUG	0.001%	98.392%
7263	MEDY-TOX INC	0.001%	98.393%
7264	VIRTUS HEALTH L	0.001%	98.395%
7265	DAISO CO	0.001%	98.396%
7266	ENPLAS CORP	0.001%	98.397%
7267	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.398%
7268	NETIA SA	0.001%	98.400%
7269	SPCG	0.001%	98.401%
7270	ROBERT WALTERS	0.001%	98.402%
7271	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.403%
7272	CAPE	0.001%	98.405%
7273	FERROTEC CORP	0.001%	98.406%
7274	LIBBEY INC COMMON STOCK USD.01	0.001%	98.407%
7275	DIP CORPORATION	0.001%	98.408%
7276	ALPEN CO LTD	0.001%	98.409%
7277	PROCTOR&GAMBLE	0.001%	98.411%
7278	NORTH MINING SH	0.001%	98.412%
7279	ETALON GROUP-GD	0.001%	98.413%
7280	AOI ELECTRONICS	0.001%	98.414%
7281	S1 CORP	0.001%	98.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	SEIKITOKYU KOGY	0.001%	98.417%
7283	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.418%
7284	LOPEZ HOLDINGS	0.001%	98.419%
7285	PANDOX AB	0.001%	98.421%
7286	TAKASAGO THML E	0.001%	98.422%
7287	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.423%
7288	ALPIQ HOLDING A	0.001%	98.424%
7289	TIBET WATER RES	0.001%	98.425%
7290	BGF RETAIL CO L	0.001%	98.427%
7291	WOWOW INC	0.001%	98.428%
7292	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.429%
7293	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.430%
7294	CHONG HONG CONS	0.001%	98.432%
7295	SAGA PLC	0.001%	98.433%
7296	ORIENTAL HLDGS	0.001%	98.434%
7297	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.435%
7298	EVS BROADCAST E	0.001%	98.436%
7299	CAMBRIDGE INDUS	0.001%	98.438%
7300	CITY OFFICE REI	0.001%	98.439%
7301	FORD OTOSAN	0.001%	98.440%
7302	KENTUCKY FRIED	0.001%	98.441%
7303	TAYCA CORP	0.001%	98.443%
7304	MENORA MIVTACHI	0.001%	98.444%
7305	JSP CORP	0.001%	98.445%
7306	SHINNIHON CORP	0.001%	98.446%
7307	SPIE SA	0.001%	98.447%
7308	ALBIS CO LTD	0.001%	98.449%
7309	MAGNUM BERHAD	0.001%	98.450%
7310	SL CORP	0.001%	98.451%
7311	CHUBU SHIRYO CO	0.001%	98.452%
7312	AUSTRIA TECHNOL	0.001%	98.454%
7313	OLYMPIC STEEL I	0.001%	98.455%
7314	KIKKOMAN CORP	0.001%	98.456%
7315	DEA CAPITAL SPA	0.001%	98.457%
7316	TSUKUI CORP	0.001%	98.458%
7317	MAGNITOGORS-SPO	0.001%	98.460%
7318	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.461%
7319	SPIRE HEALTHCAR	0.001%	98.462%
7320	HANSOL LCD INC	0.001%	98.463%
7321	ADDTECH AB B SH	0.001%	98.464%
7322	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.466%
7323	WYNN MACAU LTD	0.001%	98.467%
7324	SURTECO SE	0.001%	98.468%
7325	SK TELECOM ADR	0.001%	98.469%
7326	NICHIDEN CORP	0.001%	98.471%
7327	SUN INTL LTD	0.001%	98.472%
7328	ESSENTIAL ENERG	0.001%	98.473%
7329	DR REDDYS LABS	0.001%	98.474%
7330	DR.CI:LABO CO L	0.001%	98.475%
7331	MEC COMPANY LTD	0.001%	98.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	ABC-MART INC	0.001%	98.478%
7333	FINANCIAL PRODU	0.001%	98.479%
7334	KAWADA TECHNOLO	0.001%	98.480%
7335	CHINA STEEL CHE	0.001%	98.481%
7336	PARTNER COMMUNI	0.001%	98.483%
7337	DAIKI ALUMINIUM	0.001%	98.484%
7338	TAIFLEX SCIENTI	0.001%	98.485%
7339	SONG WON IND	0.001%	98.486%
7340	GRIEG SEAFOOD A	0.001%	98.487%
7341	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.489%
7342	EMLAK KONUT GYO	0.001%	98.490%
7343	TEXHONG TEXTILE	0.001%	98.491%
7344	WELCIA HOLDINGS	0.001%	98.492%
7345	ASSET MANAGERS	0.001%	98.493%
7346	BOUSTEAD HLDGS	0.001%	98.495%
7347	HYUNDAI DS,OLD	0.001%	98.496%
7348	ACE HARDWARE IN	0.001%	98.497%
7349	HARMONIC DRIVE	0.001%	98.498%
7350	RTX TELECOM	0.001%	98.499%
7351	STABILUS SA	0.001%	98.501%
7352	K.C. TECH	0.001%	98.502%
7353	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.503%
7354	SILVER LAKE RES	0.001%	98.504%
7355	TOCALO CO LTD	0.001%	98.505%
7356	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.507%
7357	MPACT LIMITED	0.001%	98.508%
7358	CMC MAGNETICS C	0.001%	98.509%
7359	CORP COMERCI SA	0.001%	98.510%
7360	SHINDENGEN ELEC	0.001%	98.511%
7361	HEY SONG	0.001%	98.513%
7362	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.514%
7363	SPEEDY HIRE PLC	0.001%	98.515%
7364	BORYSZEW SA	0.001%	98.516%
7365	MARCOPOLO SA	0.001%	98.517%
7366	ELECOM CO LTD	0.001%	98.518%
7367	ELECTRA	0.001%	98.520%
7368	TOYO KANETSU KK	0.001%	98.521%
7369	ONE HOSPITALITY	0.001%	98.522%
7370	TOKUSHU TOKAI H	0.001%	98.523%
7371	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.524%
7372	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.526%
7373	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.527%
7374	INFOMART CORP	0.001%	98.528%
7375	SMI HOLDINGS GR	0.001%	98.529%
7376	FILINVEST LAND	0.001%	98.530%
7377	EUROPAC PAPELES	0.001%	98.532%
7378	ANGLO PACIFIC G	0.001%	98.533%
7379	CROMPTON GREAVE	0.001%	98.534%
7380	PARCO CO	0.001%	98.535%
7381	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	NIDEC CORPORATI	0.001%	98.537%
7383	MERIDIAN ENERGY	0.001%	98.539%
7384	SUESS MICRO TEC	0.001%	98.540%
7385	UEM SUNRISE BHD	0.001%	98.541%
7386	GREAT EASTERN H	0.001%	98.542%
7387	OPERA SOFTWARE	0.001%	98.543%
7388	PARIS ORLEANS S	0.001%	98.545%
7389	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.546%
7390	13 HOLDINGS LTD	0.001%	98.547%
7391	TAI CHEUNG HLDG	0.001%	98.548%
7392	IMAX CHINA HOLD	0.001%	98.549%
7393	GENTING PLANTA	0.001%	98.550%
7394	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.552%
7395	KARDEMIR KARABU	0.001%	98.553%
7396	RAYSEARCH LABOR	0.001%	98.554%
7397	SAFILO GROUP SP	0.001%	98.555%
7398	WARABEYA NICHYI	0.001%	98.556%
7399	SHENG SIONG GRO	0.001%	98.557%
7400	ALTEK CORP	0.001%	98.559%
7401	FINNAIR	0.001%	98.560%
7402	PTT PUBLIC COMP	0.001%	98.561%
7403	ISELECT LTD	0.001%	98.562%
7404	SKYWAY SECURITI	0.001%	98.563%
7405	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.565%
7406	AMARA RAJA BATT	0.001%	98.566%
7407	ARROW GLOBAL GR	0.001%	98.567%
7408	SWORD GROUP	0.001%	98.568%
7409	DAWNRAYS PHARMS	0.001%	98.569%
7410	HNZ GROUP INC	0.001%	98.570%
7411	MIRAMAR HTEL &	0.001%	98.572%
7412	INTOPS CO	0.001%	98.573%
7413	AYGAZ	0.001%	98.574%
7414	CPMC HLDGS LTD	0.001%	98.575%
7415	KEPCO PLANT SER	0.001%	98.576%
7416	BOYAA INTERACTI	0.001%	98.577%
7417	AJISEN CHINA HO	0.001%	98.579%
7418	SSANGYONG MOTOR	0.001%	98.580%
7419	HANON SYSTEMS	0.001%	98.581%
7420	HUONS CO LTD	0.001%	98.582%
7421	SHINSHO CORP	0.001%	98.583%
7422	ASIA VITAL COMP	0.001%	98.584%
7423	HIQ INTERNATIONAL	0.001%	98.586%
7424	MEARS GROUP PLC	0.001%	98.587%
7425	DIVI'S LABORATO	0.001%	98.588%
7426	GIGASTORAGE COR	0.001%	98.589%
7427	SPIN MASTER COR	0.001%	98.590%
7428	SHANGHAI DASHEN	0.001%	98.591%
7429	ZIX CORP COMMON STOCK USD.01	0.001%	98.592%
7430	MACQUARIE ATLAS	0.001%	98.594%
7431	CK LIFE SCIENCE	0.001%	98.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ACOM CO	0.001%	98.596%
7433	BEIJING NORTH S	0.001%	98.597%
7434	SHINKO PLANTECH	0.001%	98.598%
7435	HANMI PHARM CO	0.001%	98.599%
7436	GUANGSHEN RAILW	0.001%	98.601%
7437	ECO WORLD DEVL	0.001%	98.602%
7438	OBAYASHI ROAD C	0.001%	98.603%
7439	NORITAKE CO	0.001%	98.604%
7440	JAPAN DRILLING	0.001%	98.605%
7441	AFFIN HLDGS BHD	0.001%	98.606%
7442	YOUNGONE CORP	0.001%	98.607%
7443	T-GAIA CORP	0.001%	98.609%
7444	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.610%
7445	SINGAMAS CONTAI	0.001%	98.611%
7446	VILLAGE SUPERMA	0.001%	98.612%
7447	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.613%
7448	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.614%
7449	HAN JIN TRANSP	0.001%	98.615%
7450	JAHWA ELECTRONI	0.001%	98.617%
7451	ALPHA NETWORKS	0.001%	98.618%
7452	BEST PACIFIC IN	0.001%	98.619%
7453	ASCENDAS HOSPIT	0.001%	98.620%
7454	PSK INC	0.001%	98.621%
7455	QSC AG	0.001%	98.622%
7456	HYUNDAI ROTEM C	0.001%	98.623%
7457	SANSIRI PUBLIC	0.001%	98.625%
7458	HONGHUA GROUP L	0.001%	98.626%
7459	TIAN AN CHINA I	0.001%	98.627%
7460	ASAHI CO LTD	0.001%	98.628%
7461	NICHII GAKKAN C	0.001%	98.629%
7462	ASCOPIAVE SPA	0.001%	98.630%
7463	PHX ENERGY SERV	0.001%	98.631%
7464	SAKAI HEAVY IND	0.001%	98.633%
7465	RAYMOND LTD	0.001%	98.634%
7466	COMBA TELECOM S	0.001%	98.635%
7467	INTERSHOP HOLDI	0.001%	98.636%
7468	AEON FANTASY CO	0.001%	98.637%
7469	ALLIED PROPERTI	0.001%	98.638%
7470	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.639%
7471	DAIWA INDUSTRIE	0.001%	98.641%
7472	NICE INFORMATIO	0.001%	98.642%
7473	MK ELECTRON	0.001%	98.643%
7474	MINISTOP CO	0.001%	98.644%
7475	SHANDONG CHENMI	0.001%	98.645%
7476	ORIENT SEMICOND	0.001%	98.646%
7477	AMER SOFTWARE I	0.001%	98.647%
7478	SAKAI CHEMICAL	0.001%	98.648%
7479	TAIWAN SURFACE	0.001%	98.650%
7480	IMMOBILIARE GRA	0.001%	98.651%
7481	SKF AB	0.001%	98.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	KPIT TECHNOLOGI	0.001%	98.653%
7483	GUJARAT GAS LTD	0.001%	98.654%
7484	BENEFIT ONE INC	0.001%	98.655%
7485	RADIUM LIFE TEC	0.001%	98.656%
7486	INTERNATIONAL M	0.001%	98.658%
7487	NORITSU KOKI CO	0.001%	98.659%
7488	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.660%
7489	UNIZYX HOLDING	0.001%	98.661%
7490	GREENCROSS LTD	0.001%	98.662%
7491	ESPRINET SPA	0.001%	98.663%
7492	TEKFEN HOLDING	0.001%	98.664%
7493	YAKULT HONSHA C	0.001%	98.665%
7494	SIPEF(PLANT FIN	0.001%	98.667%
7495	SAGAX AB	0.001%	98.668%
7496	GOLD CIRCUIT EL	0.001%	98.669%
7497	SHRIRAM CITY UN	0.001%	98.670%
7498	NOVATEK OAO	0.001%	98.671%
7499	BKW ENERGIE AG	0.001%	98.672%
7500	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.673%
7501	SHW AG	0.001%	98.674%
7502	TUPY SA	0.001%	98.675%
7503	SOL SPA	0.001%	98.677%
7504	SYNERGIE	0.001%	98.678%
7505	AHRESTY CORP	0.001%	98.679%
7506	TAKAMATSU CONS	0.001%	98.680%
7507	BERJAYA CORPORA	0.001%	98.681%
7508	KAMEI CORP	0.001%	98.682%
7509	LIANHUA SUPERMA	0.001%	98.683%
7510	ZOOPLA PROPERTY	0.001%	98.684%
7511	KOTOBUKI SPIRIT	0.001%	98.686%
7512	LINK ADMINISTRA	0.001%	98.687%
7513	HARIM CO LTD	0.001%	98.688%
7514	XINJIANG GOLDWI	0.001%	98.689%
7515	DEVELOPMENT SEC	0.001%	98.690%
7516	NORDIC SEMICOND	0.001%	98.691%
7517	KONGSBERG GRUPP	0.001%	98.692%
7518	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.693%
7519	INFOCOM CORP	0.001%	98.694%
7520	UOB-KAY HIAN HO	0.001%	98.696%
7521	ARB CORP LTD	0.001%	98.697%
7522	CHINA OCEANWIDE	0.001%	98.698%
7523	FORHOUSE CORP	0.001%	98.699%
7524	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.700%
7525	CHINA OIL & GAS	0.001%	98.701%
7526	CALIDA HLDG	0.001%	98.702%
7527	STRIDE STAPLED	0.001%	98.703%
7528	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.705%
7529	SEKISUI JUSHI C	0.001%	98.706%
7530	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.707%
7531	INGENIA COMMUNI	0.001%	98.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	NIPPON THOMPSON	0.001%	98.709%
7533	DASSAULT AVIATI	0.001%	98.710%
7534	JASMINE INTERNA	0.001%	98.711%
7535	CRAFT BREWERS A	0.001%	98.712%
7536	MERCURIES & ASS	0.001%	98.713%
7537	KAVERI SEED CO	0.001%	98.714%
7538	CELSIA SA ESP	0.001%	98.716%
7539	WILLDAN GROUP I	0.001%	98.717%
7540	NISSIN SUGAR HO	0.001%	98.718%
7541	SURMODICS INC COMMON STOCK USD.05	0.001%	98.719%
7542	RYOYO ELECTRO C	0.001%	98.720%
7543	HONGKONG&SHANG	0.001%	98.721%
7544	SRI REJEKI ISMA	0.001%	98.722%
7545	MEDICLINIC INTE	0.001%	98.723%
7546	COSCO INTERNATI	0.001%	98.724%
7547	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.726%
7548	GLAXOSMITHKLINE	0.001%	98.727%
7549	MANILA WATER CO	0.001%	98.728%
7550	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.729%
7551	ANICOM HOLDINGS	0.001%	98.730%
7552	DABUR INDIA LTD	0.001%	98.731%
7553	TOENEC CORP	0.001%	98.732%
7554	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.733%
7555	CHINA REINSURAN	0.001%	98.734%
7556	DARFON ELECTRON	0.001%	98.735%
7557	MUNKSJO OYJ	0.001%	98.736%
7558	CHINA LILANG LT	0.001%	98.737%
7559	RIDLEY CORP LTD	0.001%	98.739%
7560	DUNELM GROUP PL	0.001%	98.740%
7561	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.741%
7562	RICH DEVELOPMEN	0.001%	98.742%
7563	GFT TECHNOLOGY	0.001%	98.743%
7564	KITA-NIPPON BAN	0.001%	98.744%
7565	CERVUS EQUIPMEN	0.001%	98.745%
7566	TAIWAN LAND DEV	0.001%	98.746%
7567	CGN MEIYA POWER	0.001%	98.747%
7568	KONTRON AG	0.001%	98.748%
7569	CONSORCIO ARA S	0.001%	98.749%
7570	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.750%
7571	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.752%
7572	GOODBABY INTERN	0.001%	98.753%
7573	SUNNINGDALE TEC	0.001%	98.754%
7574	PAYPOINT	0.001%	98.755%
7575	KONISHI CO LTD	0.001%	98.756%
7576	DENKI KOGYO CO	0.001%	98.757%
7577	TORIDOLL CORPOR	0.001%	98.758%
7578	INTERVEST OFFIC	0.001%	98.759%
7579	UNIVERSAL CEMEN	0.001%	98.760%
7580	FUNAI ELECTRIC	0.001%	98.761%
7581	ARROWHEAD PROR	0.001%	98.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ORDINA NV	0.001%	98.763%
7583	QINGLING MOTORS	0.001%	98.764%
7584	SMK CORP	0.001%	98.766%
7585	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.767%
7586	TSURUMI MFG CO	0.001%	98.768%
7587	CHUNG HSIN ELEC	0.001%	98.769%
7588	CELLCOM ISRAEL	0.001%	98.770%
7589	DNO INTERNATION	0.001%	98.771%
7590	GOL LINHAS AERE	0.001%	98.772%
7591	HUADIAN FUXIN E	0.001%	98.773%
7592	BASSO INDUSTRY	0.001%	98.774%
7593	ARATA CORP	0.001%	98.775%
7594	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.776%
7595	CUTERA INC COMMON STOCK USD.001	0.001%	98.777%
7596	LOCK&LOCK CO LT	0.001%	98.778%
7597	COSCO CAPITAL I	0.001%	98.779%
7598	CORP INMOBILIAR	0.001%	98.780%
7599	APT SATELLITE	0.001%	98.782%
7600	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.783%
7601	VARDHMAN TEXTIL	0.001%	98.784%
7602	FAR EAST HOSPIT	0.001%	98.785%
7603	WHITESTONE REIT REIT USD.001	0.001%	98.786%
7604	NUFLARE TECHNOL	0.001%	98.787%
7605	YOROZU CORP	0.001%	98.788%
7606	TELSTRA CORP-AD	0.001%	98.789%
7607	IDI INSURANCE C	0.001%	98.790%
7608	PRESIDENT SECS	0.001%	98.791%
7609	COROMANDEL INTL	0.001%	98.792%
7610	DASSAULT SYSTEM	0.001%	98.793%
7611	REGAL REIT	0.001%	98.794%
7612	PICO FAR EAST H	0.001%	98.795%
7613	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.796%
7614	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.797%
7615	FUJITSU KIDEN	0.001%	98.799%
7616	GULLIVER INTERN	0.001%	98.800%
7617	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.801%
7618	TIMMINS GOLD CO	0.001%	98.802%
7619	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.803%
7620	ZINWELL CORP	0.001%	98.804%
7621	SEOHEE CONSTRUC	0.001%	98.805%
7622	NIPPON DENSETSU	0.001%	98.806%
7623	RETAIL ESTATES	0.001%	98.807%
7624	FORMOSA LABORAT	0.001%	98.808%
7625	LI PENG ENTERPR	0.001%	98.809%
7626	PEGASUS SEWING	0.001%	98.810%
7627	BATA INDIA LTD	0.001%	98.811%
7628	YUEXIU TRANSPOR	0.001%	98.812%
7629	TCL MULTIMEDIA	0.001%	98.813%
7630	SIEMENS INDIA L	0.001%	98.814%
7631	ZAGG INC COMMON STOCK USD.001	0.001%	98.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.816%
7633	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.817%
7634	HOEGH LNG HOLDI	0.001%	98.819%
7635	EXMAR	0.001%	98.820%
7636	LPN DEVELOPMENT	0.001%	98.821%
7637	NETUREN CO	0.001%	98.822%
7638	QUINTIS LTD	0.001%	98.823%
7639	FOXTONS GROUP P	0.001%	98.824%
7640	SENEX ENERGY LT	0.001%	98.825%
7641	DAE DUCK ELECTR	0.001%	98.826%
7642	DYNAPACK INTL T	0.001%	98.827%
7643	FUKUSHIMA BANK	0.001%	98.828%
7644	WPP AUNZ LTD	0.001%	98.829%
7645	EISAI CO	0.001%	98.830%
7646	NATUREX	0.001%	98.831%
7647	EREGLI DEMIR CE	0.001%	98.832%
7648	KOBAYASHI PHARM	0.001%	98.833%
7649	LING SEN PRECIS	0.001%	98.834%
7650	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.835%
7651	SAKATA INX CORP	0.001%	98.836%
7652	AIRPORT CITY LT	0.001%	98.837%
7653	TRANCOM CO, LTD	0.001%	98.838%
7654	BEIJING ENT MED	0.001%	98.839%
7655	RINNAI CORP	0.001%	98.840%
7656	SIA REIT INC	0.001%	98.841%
7657	SUPERMAX CORPOR	0.001%	98.842%
7658	STRAUSS GROUP L	0.001%	98.843%
7659	SRE GROUP LTD	0.001%	98.844%
7660	LUXOTTICA GROUP	0.001%	98.845%
7661	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.847%
7662	HEARTLAND NEW Z	0.001%	98.848%
7663	ERA GROUP INC COMMON STOCK USD.01	0.001%	98.849%
7664	ORACLE CORP JAP	0.001%	98.850%
7665	MAIRE TECNIMONT	0.001%	98.851%
7666	SCHAEFFLER AG P	0.001%	98.852%
7667	KUSURI NO AOKI	0.001%	98.853%
7668	UNITECH LIMITED	0.001%	98.854%
7669	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.855%
7670	MORITA HOLDINGS	0.001%	98.856%
7671	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.857%
7672	PULSE SEISMIC	0.001%	98.858%
7673	CONCORD NEW ENE	0.001%	98.859%
7674	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.860%
7675	YAT SING HOLDIN	0.001%	98.861%
7676	MEDIVIR	0.001%	98.862%
7677	VALVOLINE INC W/I COMMON STOCK USD.01	0.001%	98.863%
7678	INARI AMERTRON	0.001%	98.864%
7679	ZENG HSING INDL	0.001%	98.865%
7680	INVESTEC PROP F	0.001%	98.866%
7681	GRO-BELS CO LTD	0.001%	98.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.001%	98.868%
7683	TIM PARTICIPACOES SA ADR ADR	0.001%	98.869%
7684	IMF (AUSTRALIA)	0.001%	98.870%
7685	METAIR INVESTME	0.001%	98.871%
7686	AKSA AKRILIK KI	0.001%	98.872%
7687	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.873%
7688	INTL GAME SYSTE	0.001%	98.874%
7689	GAFISA SA	0.001%	98.875%
7690	DOGAN HOLDINGS	0.001%	98.876%
7691	GDI PROPERTY GR	0.001%	98.877%
7692	GLOBAL MEDIACOM	0.001%	98.878%
7693	PANIN FINANCIAL	0.001%	98.879%
7694	TSUBAKI NAKASHI	0.001%	98.880%
7695	SHREE CEMENT LT	0.001%	98.881%
7696	TA CHEN STAINLE	0.001%	98.882%
7697	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.883%
7698	ORIENTAL BK OF	0.001%	98.884%
7699	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.885%
7700	BEIJING URBAN C	0.001%	98.886%
7701	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	98.887%
7702	BANK JABAR BANT	0.001%	98.888%
7703	DAIRY FARM INTL	0.001%	98.889%
7704	GAMEHOST INC	0.001%	98.890%
7705	GRASIM INDUSTRI	0.001%	98.891%
7706	ASIA PACIFIC TE	0.001%	98.892%
7707	KOPIN CORP COMMON STOCK USD.01	0.001%	98.893%
7708	STANDARD FOODS	0.001%	98.894%
7709	FUKUDA CORP	0.001%	98.895%
7710	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.896%
7711	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.897%
7712	BALRAMPUR CHINI	0.001%	98.898%
7713	CABCHARGE AUSTR	0.001%	98.899%
7714	TIMBERCREEK FIN	0.001%	98.900%
7715	DAISAN BANK	0.001%	98.901%
7716	GLOBAL YATIRIM	0.001%	98.902%
7717	ATSUGI NYLON IN	0.001%	98.903%
7718	AXT INC COMMON STOCK USD.001	0.001%	98.904%
7719	PERSISTENT SYST	0.001%	98.905%
7720	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.906%
7721	GATEWAY DISTRI	0.001%	98.907%
7722	MATRIX	0.001%	98.908%
7723	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.909%
7724	SHINOKEN GROUP	0.001%	98.910%
7725	KYOKUTO SECURIT	0.001%	98.911%
7726	CHUNG HUNG STEE	0.001%	98.912%
7727	CROCS INC COMMON STOCK USD.001	0.001%	98.913%
7728	AGABANG&COMPANY	0.001%	98.914%
7729	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.915%
7730	TELEKOM MALAYSI	0.001%	98.916%
7731	AKITA DRILLING	0.001%	98.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SHOEI CO LTD	0.001%	98.918%
7733	HANWHA NON-LIFE	0.001%	98.919%
7734	Minerva SA	0.001%	98.920%
7735	LAOX CO	0.001%	98.921%
7736	SIAM GLOBAL HOU	0.001%	98.922%
7737	PACK CORP	0.001%	98.923%
7738	TEKKEN CORP	0.001%	98.924%
7739	MASTER GLORY GR	0.001%	98.925%
7740	HELLENIC EXCH H	0.001%	98.926%
7741	COSCO CORPORATI	0.001%	98.927%
7742	CHAIN STORE OKU	0.001%	98.928%
7743	CHIBA KOGYO BAN	0.001%	98.929%
7744	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	98.930%
7745	GL EVENTS	0.001%	98.931%
7746	KYODO PRINTING	0.001%	98.932%
7747	XINJIANG XINXIN	0.001%	98.933%
7748	SEIKA CORP	0.001%	98.934%
7749	YAHAGI CONST CO	0.001%	98.935%
7750	XAAR	0.001%	98.936%
7751	VANACHAI GROUP	0.001%	98.937%
7752	NISSIN CORP	0.001%	98.938%
7753	ICHIYOSHI SECS	0.001%	98.939%
7754	STS SEMICONDUCT	0.001%	98.940%
7755	SUNWAY REAL EST	0.001%	98.941%
7756	ARDMORE SHIPPIN	0.001%	98.942%
7757	LITE-ON SEMICON	0.001%	98.943%
7758	INTAGE INC	0.001%	98.943%
7759	BERJAYA SPORTS	0.001%	98.944%
7760	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.945%
7761	BLACK BOX CORP	0.001%	98.946%
7762	BELLEVUE GROUP	0.001%	98.947%
7763	VIRBAC	0.001%	98.948%
7764	W-SCOPE CO	0.001%	98.949%
7765	51JOB INC ADR ADR USD.0001	0.001%	98.950%
7766	PROBI AB	0.001%	98.951%
7767	DAITO PHARM	0.001%	98.952%
7768	TAMEDIA AG	0.001%	98.953%
7769	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.954%
7770	WASION METERS G	0.001%	98.955%
7771	OTOKAR OTOMOTIV	0.001%	98.956%
7772	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.957%
7773	OILES CORPORATI	0.001%	98.958%
7774	KAROON GAS AUST	0.001%	98.959%
7775	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.960%
7776	STHREE	0.001%	98.961%
7777	HIDAY HIDAKA CO	0.001%	98.962%
7778	RYOSHOKU LTD	0.001%	98.963%
7779	GUOLIAN SECURIT	0.001%	98.964%
7780	AIRASIA X BHD	0.001%	98.965%
7781	ZUMTOBEL AG	0.001%	98.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	INOVALIS REAL E	0.001%	98.967%
7783	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.968%
7784	SKY PLC SPN ADR ADR	0.001%	98.969%
7785	WIZZ AIR HOLDIN	0.001%	98.970%
7786	SILVER GRANT IN	0.001%	98.971%
7787	AMSTERDAM COMMO	0.001%	98.972%
7788	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.973%
7789	HUNG POO CONSTR	0.001%	98.973%
7790	GMO PAYMENT GAT	0.001%	98.974%
7791	REGIS HEALTHCAR	0.001%	98.975%
7792	TOYO WHARF & W	0.001%	98.976%
7793	POLYPLEX THAILA	0.001%	98.977%
7794	HANSOL CHEMICAL	0.001%	98.978%
7795	WAH LEE INDUSTR	0.001%	98.979%
7796	MITSUJI + CO LTD SPONS ADR ADR	0.001%	98.980%
7797	MEGA WORLD PROP	0.001%	98.981%
7798	MAN SE	0.001%	98.982%
7799	SYMPHONY HLDGS	0.001%	98.983%
7800	MULTI PACKAGING	0.001%	98.984%
7801	CARDINAL ENERGY	0.001%	98.985%
7802	KURA CORPORATIO	0.001%	98.986%
7803	SUNG KWANG BEND	0.001%	98.987%
7804	NAUTILUS MINERA	0.001%	98.988%
7805	XTREME DRILLING	0.001%	98.989%
7806	TAIWAN PCB TECH	0.001%	98.990%
7807	FORUS S.A.	0.001%	98.991%
7808	T & K TOKA CO L	0.001%	98.992%
7809	FREIGHTCAR AMER	0.001%	98.993%
7810	OPUS GROUP AB	0.001%	98.994%
7811	SA SA INTL HLDG	0.001%	98.994%
7812	PLAYMATES TOYS	0.001%	98.995%
7813	RENAISSANCE INC	0.001%	98.996%
7814	FACC AG	0.001%	98.997%
7815	CHINA MERCHANTS	0.001%	98.998%
7816	SWISSQUOTE GP H	0.001%	98.999%
7817	ZIJIN MINING GR	0.001%	99.000%
7818	XEROX CORP 4.07	0.001%	99.001%
7819	HOCHIKI CORPORA	0.001%	99.002%
7820	STP & I PCL-FOR	0.001%	99.003%
7821	SUMIDA ELECTRIC	0.001%	99.004%
7822	CARL ZEISS MEDI	0.001%	99.005%
7823	UNILEVER PLC	0.001%	99.006%
7824	WILH WILHELMOSEN	0.001%	99.007%
7825	REDCO PROPRTIE	0.001%	99.008%
7826	HOTEL SHILLA	0.001%	99.009%
7827	BELLE CORPORATI	0.001%	99.010%
7828	WONIK IPS CO LT	0.001%	99.011%
7829	GUANGSHEN RAILW	0.001%	99.011%
7830	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.012%
7831	HUSQVARNA AB	0.001%	99.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	DELTA-GALIL IND	0.001%	99.014%
7833	HI SUN TECH CHI	0.001%	99.015%
7834	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.016%
7835	PHIBRO ANIMAL H	0.001%	99.017%
7836	EVERLIGHT CHEMI	0.001%	99.018%
7837	EDREAMS ODIGEO	0.001%	99.019%
7838	OSAKA STEEL CO	0.001%	99.020%
7839	NYRSTAR NV	0.001%	99.021%
7840	TAIWAN SOGO SHI	0.001%	99.022%
7841	ASAHI KOGYOSHA	0.001%	99.023%
7842	IP GROUP	0.001%	99.024%
7843	NAGATANEN CO L	0.001%	99.025%
7844	AIPHONE CO	0.001%	99.025%
7845	BIJOU BRIGITTE	0.001%	99.026%
7846	SOLIUM CAPITAL	0.001%	99.027%
7847	INTERPARK CORP	0.001%	99.028%
7848	WALLISER KANTON	0.001%	99.029%
7849	BAUER AG	0.001%	99.030%
7850	PARQUE ARAUCO S	0.001%	99.031%
7851	YINSON HOLDINGS	0.001%	99.032%
7852	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.033%
7853	BITTIUM OYJ	0.001%	99.034%
7854	LANDING INTL DE	0.001%	99.035%
7855	CHUETSU PULP&PA	0.001%	99.036%
7856	MATSUDA SANGYO	0.001%	99.037%
7857	VESTEL ELECTRON	0.001%	99.037%
7858	TOPBI INTERNATI	0.001%	99.038%
7859	TOTETSU KOGYO C	0.001%	99.039%
7860	JIMOTO HLDGS IN	0.001%	99.040%
7861	EUGENE CORP	0.001%	99.041%
7862	NAPHTHA ISRAEL	0.001%	99.042%
7863	L&K ENGINEERING	0.001%	99.043%
7864	SHN EXPRESSWAY	0.001%	99.044%
7865	AGRITRADE RESOU	0.001%	99.045%
7866	MESOBLAST LTD	0.001%	99.046%
7867	KNM GROUP BERHA	0.001%	99.047%
7868	STAR CRUISES LT	0.001%	99.047%
7869	ZUIKO CORP	0.001%	99.048%
7870	K&O ENERGY GROU	0.001%	99.049%
7871	SCHALTBAU HOLDI	0.001%	99.050%
7872	CORONA CORP	0.001%	99.051%
7873	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.052%
7874	PARKSON RETAIL	0.001%	99.053%
7875	SHINKONG INSURA	0.001%	99.054%
7876	ACTRON TECHNOLO	0.001%	99.055%
7877	BOSIDENG INTL H	0.001%	99.056%
7878	CHINA SILVER GR	0.001%	99.057%
7879	BYUCKSAN CORP	0.001%	99.057%
7880	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.058%
7881	AEKYUNG PETROCH	0.001%	99.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.060%
7883	BROADLEAF CO LT	0.001%	99.061%
7884	KANTO TSUKUBA B	0.001%	99.062%
7885	AJ RENT CAR	0.001%	99.063%
7886	PT PAKUWON JATI	0.001%	99.064%
7887	FIAT CHRYSLER A	0.001%	99.065%
7888	CTT-CORREIOS DE	0.001%	99.066%
7889	CRH PLC	0.001%	99.066%
7890	CHINA SANJIANG	0.001%	99.067%
7891	BRIGHT SMART SE	0.001%	99.068%
7892	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.069%
7893	HONG KONG AIRCR	0.001%	99.070%
7894	ASANUMA CORP	0.001%	99.071%
7895	PROPERTY FOR IN	0.001%	99.072%
7896	OMAXE LTD	0.001%	99.073%
7897	CHU KONG SHIPPI	0.001%	99.074%
7898	GLOBE TRADE CEN	0.001%	99.075%
7899	AMUSE INC	0.001%	99.075%
7900	NIPPON YUSOKI C	0.001%	99.076%
7901	TIANJIN DEVMT H	0.001%	99.077%
7902	GENESIS ENERGY	0.001%	99.078%
7903	FURUKAWA BATTER	0.001%	99.079%
7904	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.080%
7905	WIRECARD AG	0.001%	99.081%
7906	ALPHA CORP	0.001%	99.082%
7907	TELESITES SAB D	0.001%	99.083%
7908	MALAYSIAN PACIF	0.001%	99.083%
7909	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.084%
7910	KIRKLAND S INC COMMON STOCK	0.001%	99.085%
7911	PERSEUS MINING	0.001%	99.086%
7912	LECTRA SYSTEMES	0.001%	99.087%
7913	PURE TECHNOLOGI	0.001%	99.088%
7914	DELEK AUTOMOTIV	0.001%	99.089%
7915	SAMTY CO.LTD.	0.001%	99.090%
7916	BPOST SA	0.001%	99.091%
7917	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.091%
7918	CHINA STRATEGIC	0.001%	99.092%
7919	TOKYO ROPE MFG	0.001%	99.093%
7920	UNITECH PRINTED	0.001%	99.094%
7921	METKA SA	0.001%	99.095%
7922	VIJAYA BANK	0.001%	99.096%
7923	MITSUBISHI PAPE	0.001%	99.097%
7924	NOKIA CORP ADR	0.001%	99.098%
7925	CHINA SUNTIEN G	0.001%	99.098%
7926	BING-GRAE	0.001%	99.099%
7927	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.100%
7928	MANDOM CORP	0.001%	99.101%
7929	MIE BANK LTD/TH	0.001%	99.102%
7930	VALUE PARTNERS	0.001%	99.103%
7931	OXFORD INSTRUME	0.001%	99.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	INFO SVS INTL	0.001%	99.105%
7933	FRASERS CENTREP	0.001%	99.106%
7934	SUNDRAM FASTNER	0.001%	99.106%
7935	NIPPON SEISEN C	0.001%	99.107%
7936	STUDIO ALICE CO	0.001%	99.108%
7937	LEASINVEST REAL	0.001%	99.109%
7938	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.110%
7939	NICE-SYSTEMS LT	0.001%	99.111%
7940	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.112%
7941	PT PAN INDONESIA	0.001%	99.113%
7942	GESCO AG	0.001%	99.113%
7943	NIIT TECHNOLOGI	0.001%	99.114%
7944	PSG GROUP LTD	0.001%	99.115%
7945	SEED CO LTD/TOK	0.001%	99.116%
7946	TOHO TITANIUM C	0.001%	99.117%
7947	MILBON CO	0.001%	99.118%
7948	GIKEN LTD	0.001%	99.119%
7949	HANSEN TECHNOLO	0.001%	99.120%
7950	SLC AGRICOLA SA	0.001%	99.120%
7951	TAEKWANG IND CO	0.001%	99.121%
7952	IMASEN ELEC IND	0.001%	99.122%
7953	ITOKI CORP	0.001%	99.123%
7954	BATU KAWAN BHD	0.001%	99.124%
7955	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.125%
7956	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.126%
7957	FORMOSAN RUBBER	0.001%	99.127%
7958	YASUNAGA CORP	0.001%	99.127%
7959	VP BANK AG	0.001%	99.128%
7960	HANA MICROELECT	0.001%	99.129%
7961	SAS AB	0.001%	99.130%
7962	HYFLUX LTD	0.001%	99.131%
7963	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.132%
7964	BIESSE	0.001%	99.133%
7965	SUNPLUS TECHNOL	0.001%	99.133%
7966	TAKACHIHO ELECT	0.001%	99.134%
7967	NEC CAPITAL SOL	0.001%	99.135%
7968	TAUNG GOLD INTE	0.001%	99.136%
7969	VALUETRONICS HL	0.001%	99.137%
7970	IWAICOSMO HLDGS	0.001%	99.138%
7971	ALLAHABAD BANK	0.001%	99.139%
7972	BANCO BTG PACTU	0.001%	99.140%
7973	TREVI FINANZIAR	0.001%	99.140%
7974	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.141%
7975	SAES GETTERS	0.001%	99.142%
7976	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.143%
7977	LIFETECH SCIENT	0.001%	99.144%
7978	ONOKEN CO LTD	0.001%	99.145%
7979	NIHON CHOUZAI C	0.001%	99.146%
7980	FONTERRA SHAREH	0.001%	99.146%
7981	TOKYO THEATRES	0.001%	99.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	HOLTEK SEMICON	0.001%	99.148%
7983	MARUWA CO LTD	0.001%	99.149%
7984	HANNSTAR BOARD	0.001%	99.150%
7985	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.151%
7986	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.152%
7987	HIGASHI NIHON H	0.001%	99.152%
7988	SANOH INDUSTRIA	0.001%	99.153%
7989	HAGIHARA INDUST	0.001%	99.154%
7990	SK TELECOM	0.001%	99.155%
7991	NIPPON PILLAR P	0.001%	99.156%
7992	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.157%
7993	ROAD KING INFRA	0.001%	99.157%
7994	MONTEA SCA	0.001%	99.158%
7995	HOPEWELL HIGHWA	0.001%	99.159%
7996	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.160%
7997	NORTHWEST PIPE	0.001%	99.161%
7998	BOLSA DE VALOR	0.001%	99.162%
7999	JUSTSYSTEM	0.001%	99.163%
8000	DAIKEN CORP	0.001%	99.163%
8001	ADCOCK INGRAM H	0.001%	99.164%
8002	CHIYODA INTEGRE	0.001%	99.165%
8003	AIXTRON SE	0.001%	99.166%
8004	LH FINANCIAL GR	0.001%	99.167%
8005	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.168%
8006	SVENSKA HANDELS	0.001%	99.168%
8007	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.169%
8008	OHSO FOOD SERV	0.001%	99.170%
8009	SEMPERIT AG HOL	0.001%	99.171%
8010	CSE GLOBAL LIMI	0.001%	99.172%
8011	UCHIDA YOKO CO	0.001%	99.173%
8012	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.174%
8013	MOSHIMOSHI HOTL	0.001%	99.174%
8014	LAMPRELL PLC	0.001%	99.175%
8015	NITTOKU ENG CO	0.001%	99.176%
8016	ENVESTNET INC COMMON STOCK	0.001%	99.177%
8017	PTC INDIA LTD	0.001%	99.178%
8018	E.I.D.-PARRY(IN	0.001%	99.179%
8019	ALEXANDER FORBE	0.001%	99.179%
8020	MEDCO ENERGI IN	0.001%	99.180%
8021	MIYAJI ENGINEER	0.001%	99.181%
8022	SOUNDWILL HOLDI	0.001%	99.182%
8023	COSMO LADY CHIN	0.001%	99.183%
8024	HARBOUR CENTRE	0.001%	99.184%
8025	MEISEI INDUSTRI	0.001%	99.184%
8026	GIANPLUS TECHN	0.001%	99.185%
8027	MITSUUROKO CO L	0.001%	99.186%
8028	UNITED ENERGY G	0.001%	99.187%
8029	SOGO MEDICAL CO	0.001%	99.188%
8030	CDI CORP COMMON STOCK USD.1	0.001%	99.189%
8031	DAIKOKU DENKI C	0.001%	99.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	FREIGHTWAYS LTD	0.001%	99.190%
8033	TYC BROTHER IND	0.001%	99.191%
8034	POYA CO LTD	0.001%	99.192%
8035	AMERICAS SILVER	0.001%	99.193%
8036	JALUX INC	0.001%	99.194%
8037	GS RETAIL CO LT	0.001%	99.194%
8038	TATUNG	0.001%	99.195%
8039	LAND & HOUSE PU	0.001%	99.196%
8040	GROUPE CRIT	0.001%	99.197%
8041	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.198%
8042	TUBACEX SA	0.001%	99.199%
8043	PW MEDTECH GROU	0.001%	99.199%
8044	SCHIBSTED ASA	0.001%	99.200%
8045	CHUKYO BANK	0.001%	99.201%
8046	SHENYIN WANGUO(0.001%	99.202%
8047	INAGEYA CO LTD	0.001%	99.203%
8048	ESSO(FRANCAISE)	0.001%	99.204%
8049	WATAMI FOOD SER	0.001%	99.204%
8050	DORO AB	0.001%	99.205%
8051	JAPAN AIRPORT T	0.001%	99.206%
8052	GUJARAT FLUOROC	0.001%	99.207%
8053	SHANGHAI FUDAN-	0.001%	99.208%
8054	CREDITO REAL SA	0.001%	99.208%
8055	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.209%
8056	NITTO KOHKI CO	0.001%	99.210%
8057	FURUSATO INDUST	0.001%	99.211%
8058	HAICHANG HOLDIN	0.001%	99.212%
8059	DAI-ICHI SEIKO	0.001%	99.213%
8060	TA ENTERPRISE B	0.001%	99.213%
8061	TAIHO KOGYO	0.001%	99.214%
8062	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.215%
8063	PRONEXUS INC	0.001%	99.216%
8064	SEKERBANK	0.001%	99.217%
8065	CMIC HOLDINGS C	0.001%	99.217%
8066	TOA CORP	0.001%	99.218%
8067	SHINKO SHOJI CO	0.001%	99.219%
8068	UMW HLDGS BERHA	0.001%	99.220%
8069	MATSUI CONST CO	0.001%	99.221%
8070	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.222%
8071	CHUNG HWA PULP	0.001%	99.222%
8072	BASLER KTBK	0.001%	99.223%
8073	IMAGINATION TEC	0.001%	99.224%
8074	GERRY WEBER INT	0.001%	99.225%
8075	SALA CORPORATIO	0.001%	99.226%
8076	MEDIA PRIMA BHD	0.001%	99.226%
8077	CONVOY FINANCIA	0.001%	99.227%
8078	KANAGAWA CHUO K	0.001%	99.228%
8079	WESTGOLD RESOUR	0.001%	99.229%
8080	KURIMOTO	0.001%	99.230%
8081	DATANG INTL POW	0.001%	99.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	ALCONIX CORPORA	0.001%	99.231%
8083	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.232%
8084	CHIP ENG SENG C	0.001%	99.233%
8085	KEIYO CO	0.001%	99.234%
8086	EAST CAPITAL EX	0.001%	99.235%
8087	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.235%
8088	SVENSKA CELLULO	0.001%	99.236%
8089	FEINTOOL INTERN	0.001%	99.237%
8090	RH COMMON STOCK USD.0001	0.001%	99.238%
8091	TOYO TANSO CO L	0.001%	99.239%
8092	MOBILEPHONE TEL	0.001%	99.239%
8093	DYNAGREEN ENVIR	0.001%	99.240%
8094	OLAV THON EIEND	0.001%	99.241%
8095	FINOLEXIndustr	0.001%	99.242%
8096	CRAWFORD & CO	0.001%	99.243%
8097	GET NICE HOLDIN	0.001%	99.243%
8098	SDI CORP	0.001%	99.244%
8099	G.U.D. HOLDINGS	0.001%	99.245%
8100	RYODEN TRADING	0.001%	99.246%
8101	CENIT AG SYSTEM	0.001%	99.247%
8102	YOMIURI LAND CO	0.001%	99.247%
8103	SOBHA LIMITED	0.001%	99.248%
8104	VITROLIFE AB	0.001%	99.249%
8105	FENIX OUTDOOR I	0.001%	99.250%
8106	FRANCE BED HOLD	0.001%	99.251%
8107	CHINA INTL MARI	0.001%	99.251%
8108	RADNET INC COMMON STOCK USD.0001	0.001%	99.252%
8109	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.253%
8110	NISSEI PLSTIC I	0.001%	99.254%
8111	SUMMIT R/EST HL	0.001%	99.255%
8112	MIMASU SEMICOND	0.001%	99.255%
8113	PVR LTD	0.001%	99.256%
8114	SINKO INDUSTRIE	0.001%	99.257%
8115	TOSHIBA CORP	0.001%	99.258%
8116	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.259%
8117	OSJB HOLDINGS C	0.001%	99.259%
8118	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.260%
8119	CREATE SD HOLDI	0.001%	99.261%
8120	BANPU PUBLIC CO	0.001%	99.262%
8121	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.263%
8122	RELIGARE HEALTH	0.001%	99.263%
8123	YASUDA WAREHOUS	0.001%	99.264%
8124	ICOM INCORPORAT	0.001%	99.265%
8125	LAYNE CHRISTENS	0.001%	99.266%
8126	TOYO CORPORATIO	0.001%	99.267%
8127	TOMOKU CO	0.001%	99.267%
8128	CONNECT GROUP	0.001%	99.268%
8129	SINCERE NAVIGAT	0.001%	99.269%
8130	SCANDI STANDARD	0.001%	99.270%
8131	KAWAI MUSICAL I	0.001%	99.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	EN-JAPAN INC.	0.001%	99.271%
8133	TENWOW INTL HLD	0.001%	99.272%
8134	ALICO INC COMMON STOCK USD1.0	0.001%	99.273%
8135	JUNGFRAUBAHN HL	0.001%	99.274%
8136	ITC PROPERTIES	0.001%	99.275%
8137	TRUE NORTH COMM	0.001%	99.275%
8138	WOORI BANK SPON ADR ADR	0.001%	99.276%
8139	REXLOT HOLDINGS	0.001%	99.277%
8140	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.278%
8141	WAKACHIKU CONST	0.001%	99.278%
8142	KAWASAN INDS JA	0.001%	99.279%
8143	SANYO ELEC RAIL	0.001%	99.280%
8144	HEIJMANS	0.001%	99.281%
8145	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.282%
8146	F-TECH INC	0.001%	99.282%
8147	ASTRO JAPAN PR	0.001%	99.283%
8148	FJ NEXT CO LTD	0.001%	99.284%
8149	PELION SA	0.001%	99.285%
8150	NICHIREKI CO LT	0.001%	99.286%
8151	DISH TV INDIA L	0.001%	99.286%
8152	SILICONWARE PRE	0.001%	99.287%
8153	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.288%
8154	TOYO SECURITIES	0.001%	99.289%
8155	MINOR INTL	0.001%	99.289%
8156	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.290%
8157	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.291%
8158	GOCOMPARE.COM G	0.001%	99.292%
8159	SINOSOFT TECHNO	0.001%	99.293%
8160	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.293%
8161	WHAN IN PHARMAC	0.001%	99.294%
8162	HIBIYA ENGINEER	0.001%	99.295%
8163	OKINAWA CELLULA	0.001%	99.296%
8164	CIVEO CORP	0.001%	99.296%
8165	GUJARAT NARM	0.001%	99.297%
8166	CHIMEI MATERIAL	0.001%	99.298%
8167	FUJI PHARM CO L	0.001%	99.299%
8168	PRECIOUS SHIPPI	0.001%	99.299%
8169	SIGDO KOPPERS S	0.001%	99.300%
8170	TOX FREE SOLUTI	0.001%	99.301%
8171	WESTAR ENERGY I	0.001%	99.302%
8172	IMDEX LTD	0.001%	99.303%
8173	GUNNEBO AB	0.001%	99.303%
8174	EUROCASH SA	0.001%	99.304%
8175	ITOCHU SHOKUHIN	0.001%	99.305%
8176	MORGAN SINDALL	0.001%	99.306%
8177	CEMENTOS ARGOS	0.001%	99.306%
8178	AUBAY	0.001%	99.307%
8179	ZHENGZHOU COAL	0.001%	99.308%
8180	XERO LIMITED	0.001%	99.309%
8181	MABUCHI MOTOR C	0.001%	99.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	SINOLINK WORLDW	0.001%	99.310%
8183	NISSUI PHARM CO	0.001%	99.311%
8184	REBOSIS PROPERT	0.001%	99.312%
8185	LUNDIN GOLD INC	0.001%	99.313%
8186	PACIFIC HOSPITA	0.001%	99.313%
8187	NEXT CO LTD	0.001%	99.314%
8188	CENTRAL SPORTS	0.001%	99.315%
8189	FUJIMI INC	0.001%	99.316%
8190	GUJARAT MINERAL	0.001%	99.316%
8191	LOTES CO LTD	0.001%	99.317%
8192	AUSTBROKERS HLD	0.001%	99.318%
8193	OPPENHEIMER HLD	0.001%	99.319%
8194	NOHMI BOSAI	0.001%	99.319%
8195	CASETEK HOLDING	0.001%	99.320%
8196	TOKYO ENERGY&SY	0.001%	99.321%
8197	NL INDUSTRIES	0.001%	99.322%
8198	GODREJ INDUSTRI	0.001%	99.322%
8199	SAKAI MOVING SE	0.001%	99.323%
8200	ALBANY MOLECULA	0.001%	99.324%
8201	NAMYANG DAIRY P	0.001%	99.325%
8202	HISAKA WORKS LT	0.001%	99.325%
8203	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.326%
8204	CITY LODGE HOTE	0.001%	99.327%
8205	PRESTIGE ESTATE	0.001%	99.328%
8206	FRASERS HOSPITA	0.001%	99.328%
8207	LEALEA ENTERPRI	0.001%	99.329%
8208	SCHIBSTED ASA	0.001%	99.330%
8209	ASAHI ORGANIC C	0.001%	99.331%
8210	QAF LTD	0.001%	99.331%
8211	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.332%
8212	MEDIGENE AG	0.001%	99.333%
8213	STARTEK INC	0.001%	99.334%
8214	MANTRA GROUP LT	0.001%	99.334%
8215	PEMBANGUNAN P	0.001%	99.335%
8216	SEKONIX CO LTD	0.001%	99.336%
8217	MEIKO NETWORK J	0.001%	99.337%
8218	KOMATSU SEIREN	0.001%	99.337%
8219	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.338%
8220	FUSION PARTNERS	0.001%	99.339%
8221	SANY HEAVY EQUI	0.001%	99.340%
8222	TAIKO BANK	0.001%	99.340%
8223	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.341%
8224	YEUN CHYANG IND	0.001%	99.342%
8225	HODOGAYA CHEMIC	0.001%	99.343%
8226	5N PLUS INC.	0.001%	99.343%
8227	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.344%
8228	TOWER SEMICONDU	0.001%	99.345%
8229	SERCO GROUP	0.001%	99.346%
8230	VILLAGE ROADSHO	0.001%	99.346%
8231	BIRLA CORP LTD	0.001%	99.347%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	GENESIS LAND DE	0.001%	99.348%
8233	NETMIND FINANCI	0.001%	99.349%
8234	MATSUI SECURITI	0.001%	99.349%
8235	COMMUNISIS PLC	0.001%	99.350%
8236	HAPAG-LLOYD AG	0.001%	99.351%
8237	MALAYAN CEMENT	0.001%	99.352%
8238	SERVCORP	0.001%	99.352%
8239	SC ASSET CORPOR	0.001%	99.353%
8240	OYO CORPORATION	0.001%	99.354%
8241	JANOME SEWING M	0.001%	99.354%
8242	MAXIS BHD	0.001%	99.355%
8243	F-SECURE OYJ	0.001%	99.356%
8244	HARIMA CHEMICAL	0.001%	99.357%
8245	NHPC LTD	0.001%	99.357%
8246	ICHINEN CO LTD	0.001%	99.358%
8247	GLOBAL&YUASA BA	0.001%	99.359%
8248	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.360%
8249	MARUZEN SHOWA U	0.001%	99.360%
8250	SEASPAN CORP	0.001%	99.361%
8251	ACTIA GROUP	0.001%	99.362%
8252	EMCORE CORP COMMON STOCK	0.001%	99.363%
8253	KOREA ELEC TERM	0.001%	99.363%
8254	BLUE DART EXPRE	0.001%	99.364%
8255	SAMART CORP PCL	0.001%	99.365%
8256	VA TECH WABAG L	0.001%	99.365%
8257	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.366%
8258	TAEYOUNG ENGINE	0.001%	99.367%
8259	KISWIRE LTD	0.001%	99.368%
8260	TOHO CO LTD	0.001%	99.368%
8261	LA DORIA SPA	0.001%	99.369%
8262	CIA SANEAMENTO	0.001%	99.370%
8263	KNOW IT AB	0.001%	99.371%
8264	SYRAH RESOURCES	0.001%	99.371%
8265	ACBEL POLYTECH	0.001%	99.372%
8266	NISSHIN FUDOSAN	0.001%	99.373%
8267	HOTEL PROPERTY	0.001%	99.373%
8268	LATTICE SEMICON	0.001%	99.374%
8269	MARVELOUS AQL I	0.001%	99.375%
8270	JAPAN PILE CORP	0.001%	99.376%
8271	YUGANG INTL	0.001%	99.376%
8272	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.377%
8273	DONG AH TIRE&RU	0.001%	99.378%
8274	DIVERS RES BHD	0.001%	99.379%
8275	AKER AMERICAN S	0.001%	99.379%
8276	HIROSE ELECTRIC	0.001%	99.380%
8277	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.381%
8278	NIPPON FINE CHE	0.001%	99.381%
8279	ARES ALLERGY HO	0.001%	99.382%
8280	AMOT INVESTMENT	0.001%	99.383%
8281	DIOS FASTIGHETE	0.001%	99.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	DREAM UNLIMIITE	0.001%	99.384%
8283	SAMPO CORP	0.001%	99.385%
8284	UNIVERSAL ENTER	0.001%	99.386%
8285	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.386%
8286	CHINA EVERBRIGH	0.001%	99.387%
8287	FREUND CORP	0.001%	99.388%
8288	BIOTEST AG	0.001%	99.388%
8289	HILTON FOOD GRO	0.001%	99.389%
8290	KANADEN CORP	0.001%	99.390%
8291	TONAMI HOLDINGS	0.001%	99.391%
8292	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.391%
8293	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.392%
8294	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.001%	99.393%
8295	F&A AQUA HOLDIN	0.001%	99.393%
8296	TUAN SING HLDGS	0.001%	99.394%
8297	OCTODEC	0.001%	99.395%
8298	ICHIA TECHNOLOG	0.001%	99.396%
8299	BANCO POPULAR E	0.001%	99.396%
8300	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.397%
8301	SAMSUNG CARD	0.001%	99.398%
8302	KINGSWAY FINANC	0.001%	99.398%
8303	TOURISM HOLDING	0.001%	99.399%
8304	NEWRIVER REIT P	0.001%	99.400%
8305	ASUNARO AOKI CO	0.001%	99.400%
8306	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.401%
8307	IWASAKI ELECTRI	0.001%	99.402%
8308	EUGENE INVS&SEC	0.001%	99.403%
8309	SHIBAURA ELECTR	0.001%	99.403%
8310	NIPPON CARBIDE	0.001%	99.404%
8311	ASCENDAS INDIA	0.001%	99.405%
8312	JUST RETIREMENT	0.001%	99.405%
8313	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.406%
8314	TRANS COSMOS	0.001%	99.407%
8315	KAISA GROUP HLD	0.001%	99.407%
8316	ASKA PHARMACEU	0.001%	99.408%
8317	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.409%
8318	PASONA GROUP IN	0.001%	99.410%
8319	ATLAS FINANCIAL	0.001%	99.410%
8320	TECHNOPRO HLDGS	0.001%	99.411%
8321	LOTUS BAKERIES	0.001%	99.412%
8322	AOC HOLDINGS IN	0.001%	99.412%
8323	ABOITIZ POWER C	0.001%	99.413%
8324	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.414%
8325	CHORI CO LTD	0.001%	99.414%
8326	SANYO SHOKAI	0.001%	99.415%
8327	WESTERN AREAS N	0.001%	99.416%
8328	TOWER BERSAMA I	0.001%	99.416%
8329	GRUPO AVAL ACCI	0.001%	99.417%
8330	FARADAY TECHNOL	0.001%	99.418%
8331	STARTS PROCEED	0.001%	99.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	HONEYS CO LTD	0.001%	99.419%
8333	S&T DYNAMICS CO	0.001%	99.420%
8334	NAKAMURAYA CO L	0.001%	99.421%
8335	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.421%
8336	KPJ HEALTHCARE	0.001%	99.422%
8337	UNION BANK OF P	0.001%	99.423%
8338	LUMENS CO LTD	0.001%	99.423%
8339	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.424%
8340	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.425%
8341	YOMEISHU SEIZO	0.001%	99.425%
8342	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.426%
8343	XP POWER LTD	0.001%	99.427%
8344	YOUYUAN INTERNA	0.001%	99.427%
8345	NIPPON VALQUA I	0.001%	99.428%
8346	MISAWA HOMES HO	0.001%	99.429%
8347	ISRA VISION AG	0.001%	99.430%
8348	ELBIT SYSTEMS L	0.001%	99.430%
8349	UCO BANK	0.001%	99.431%
8350	LEIFHEIT AG	0.001%	99.432%
8351	PROACT IT GROUP	0.001%	99.432%
8352	AGUAS ANDINAS S	0.001%	99.433%
8353	BETER BED HOLD	0.001%	99.434%
8354	SEKISUI PLASTIC	0.001%	99.434%
8355	ABG SUNDAL COLL	0.001%	99.435%
8356	VEDANTA LTD	0.001%	99.436%
8357	CHINA LNG GROUP	0.001%	99.436%
8358	PAN INTL INDL	0.001%	99.437%
8359	FALCK RENEWABLE	0.001%	99.438%
8360	AIZAWA SECURITI	0.001%	99.438%
8361	BIMB HLDGS BERH	0.001%	99.439%
8362	SWCC SHOWA HOLD	0.001%	99.440%
8363	KEC INTERNATION	0.001%	99.440%
8364	CENTROTEC SUSTA	0.001%	99.441%
8365	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.442%
8366	SMA SOLAR TECHN	0.001%	99.442%
8367	MAHLE METAL LEV	0.001%	99.443%
8368	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.444%
8369	CIA ENERGETICA	0.001%	99.444%
8370	QINHUANGDAO POR	0.001%	99.445%
8371	LAI SUN GARMENT	0.001%	99.446%
8372	KINGSOFT CORP L	0.001%	99.447%
8373	TIANGONG INTERN	0.001%	99.447%
8374	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.448%
8375	TYMAN PLC	0.001%	99.449%
8376	ELEC DE STRASBO	0.001%	99.449%
8377	RAMELIUS RESOUR	0.001%	99.450%
8378	KH VATEC	0.001%	99.451%
8379	PLASTIVALOIRE	0.001%	99.451%
8380	MORITO CO	0.001%	99.452%
8381	SUGIMOTO & CO L	0.001%	99.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.453%
8383	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.454%
8384	MOBILEZONE HOLD	0.001%	99.455%
8385	COMPAGNIE DES A	0.001%	99.455%
8386	HNA HLDGS GP CO	0.001%	99.456%
8387	NETSUI MATSUSHI	0.001%	99.457%
8388	SHINWA KAIUN	0.001%	99.457%
8389	SARTORIUS STEDI	0.001%	99.458%
8390	SENSHUKAI CO	0.001%	99.459%
8391	U-SHIN	0.001%	99.459%
8392	MERITZ FINANCIA	0.001%	99.460%
8393	STAMFORD LAND	0.001%	99.461%
8394	C UYEMURA & CO	0.001%	99.461%
8395	NATORI CO LTD	0.001%	99.462%
8396	STO AG-PREFERRE	0.001%	99.463%
8397	CENTRAL CHINA R	0.001%	99.463%
8398	NET INSIGHT	0.001%	99.464%
8399	MITSUI HIGH TEC	0.001%	99.465%
8400	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.465%
8401	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.466%
8402	SABANA SHARIAH	0.001%	99.467%
8403	KROSAKI CORP	0.001%	99.467%
8404	ANHUI EXPRESSWA	0.001%	99.468%
8405	RIGHT-ON CO	0.001%	99.469%
8406	GENMAB A/S	0.001%	99.469%
8407	SCIENTEX BERHAD	0.001%	99.470%
8408	POSCO ICT CO LT	0.001%	99.470%
8409	GL LTD	0.001%	99.471%
8410	VICTORY CITY IN	0.001%	99.472%
8411	ABC ARBITRAGE	0.001%	99.472%
8412	QUESTERRE ENERG	0.001%	99.473%
8413	PRIMO WATER CORP COMMON STOCK	0.001%	99.474%
8414	NIHON TOKUSHU T	0.001%	99.474%
8415	MITANI SEKISAN	0.001%	99.475%
8416	CHUANGS CONS IN	0.001%	99.476%
8417	MICROBIO CO LTD	0.001%	99.476%
8418	DALRADIAN RESOU	0.001%	99.477%
8419	ORBITE TECHNOLO	0.001%	99.478%
8420	KOATSU GAS KOGY	0.001%	99.478%
8421	KEIHANSHIN RL	0.001%	99.479%
8422	POCKET CARD CO	0.001%	99.480%
8423	SUPALAI PCL-NVD	0.001%	99.480%
8424	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.481%
8425	MITSUI HOME CO	0.001%	99.482%
8426	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.482%
8427	SONGA OFFSHORE	0.001%	99.483%
8428	TECK RESOURCES	0.001%	99.484%
8429	HO TUNG CHEMICA	0.001%	99.484%
8430	MOTHERCARE	0.001%	99.485%
8431	BESALCO SA	0.001%	99.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	H+H INTERNATION	0.001%	99.486%
8433	MUHAK CO LTD	0.001%	99.487%
8434	RIKEN KEIKI CO	0.001%	99.487%
8435	FURUNO ELECTRIC	0.001%	99.488%
8436	UMW OIL & GAS C	0.001%	99.489%
8437	CLEANUP CORP	0.001%	99.489%
8438	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.490%
8439	ARTNATURE INC	0.001%	99.491%
8440	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.491%
8441	ROMANDE ENERGIE	0.001%	99.492%
8442	PNE WIND AG	0.001%	99.493%
8443	YORK WATER CO COMMON STOCK	0.001%	99.493%
8444	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.494%
8445	CHIYODA CO	0.001%	99.494%
8446	ALMA MEDIA CORP	0.001%	99.495%
8447	HONG FOK CORP	0.001%	99.496%
8448	PLATINUM GROUP	0.001%	99.496%
8449	GRAPHITE INDIA	0.001%	99.497%
8450	V1 GROUP LTD	0.001%	99.498%
8451	FIRST TRACTOR C	0.001%	99.498%
8452	OSAKA ORGANIC C	0.001%	99.499%
8453	KYOKUYO CO LTD	0.001%	99.500%
8454	BUDIMEX	0.001%	99.500%
8455	HAKUTO CO	0.001%	99.501%
8456	QUANTA STORAGE	0.001%	99.502%
8457	CENTURIA INDUST	0.001%	99.502%
8458	TOKYO KEIKI INC	0.001%	99.503%
8459	TACHIBANA ELETE	0.001%	99.503%
8460	WONDERFUL SKY F	0.001%	99.504%
8461	WUS PRINTD CIRC	0.001%	99.505%
8462	BAOYE GROUP CO	0.001%	99.505%
8463	TOP FRONTIER IN	0.001%	99.506%
8464	CNQC INTERNATIO	0.001%	99.507%
8465	DEOLEO SA	0.001%	99.507%
8466	CMMB VISION HOL	0.001%	99.508%
8467	PAL CO LTD	0.001%	99.508%
8468	FLEURY MICHON	0.001%	99.509%
8469	MONASH IVF GRP	0.001%	99.510%
8470	BANGKOK LIFE AS	0.001%	99.510%
8471	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.511%
8472	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.512%
8473	KAMEDA SEIKA CO	0.001%	99.512%
8474	ENERGY FUELS INC COMMON STOCK	0.001%	99.513%
8475	THAICOM PUBLIC	0.001%	99.513%
8476	NOEVIR HOLDINGS	0.001%	99.514%
8477	TIVOLI A/S	0.001%	99.515%
8478	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.515%
8479	PRICER AB	0.001%	99.516%
8480	BOER POWER HOLD	0.001%	99.517%
8481	ARIAKE JAPAN CO	0.001%	99.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	CREATE RESTAURA	0.001%	99.518%
8483	SYNDICATE BANK	0.001%	99.519%
8484	SANEI ARCHITECT	0.001%	99.519%
8485	ATOM CORPORATIO	0.001%	99.520%
8486	KAS BANK	0.001%	99.520%
8487	BANCO SANTANDER CHILE ADR ADR	0.001%	99.521%
8488	KT CORP SP ADR ADR	0.001%	99.522%
8489	F@N COMMUNICATI	0.001%	99.522%
8490	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.523%
8491	REIS INC COMMON STOCK USD.01	0.001%	99.523%
8492	DAIKOKUTENBUSSA	0.001%	99.524%
8493	PALIBURG HOLDIN	0.001%	99.525%
8494	JAPAN TRASCITY	0.001%	99.525%
8495	CREDIT CORP GRO	0.001%	99.526%
8496	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.527%
8497	BANK BUKOPIN PT	0.001%	99.527%
8498	TOKYO ELECTRON	0.001%	99.528%
8499	ECLERX SERVICES	0.001%	99.528%
8500	TAKAOKA TOKO HL	0.001%	99.529%
8501	EMPEROR WATCH A	0.001%	99.530%
8502	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.530%
8503	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.531%
8504	CITY TELECOM (H	0.001%	99.532%
8505	NITTOC CONST CO	0.001%	99.532%
8506	CITYCHAMP WATCH	0.001%	99.533%
8507	RAUBEX GROUP LT	0.001%	99.533%
8508	CARLSBERG BREWE	0.001%	99.534%
8509	RAIN INDUSTRIES	0.001%	99.535%
8510	TOYO RADIATOR C	0.001%	99.535%
8511	CHINA NEW TOWN	0.001%	99.536%
8512	STRATASYS LTD	0.001%	99.536%
8513	SHIN NIPPON AIR	0.001%	99.537%
8514	SEPTENI CO LTD	0.001%	99.538%
8515	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.538%
8516	AVANCE GAS HOLD	0.001%	99.539%
8517	GUJARAT PIPAVAV	0.001%	99.539%
8518	MAEZAWA KASEI I	0.001%	99.540%
8519	SICHUAN EXPRESS	0.001%	99.541%
8520	TAN CHONG MOTOR	0.001%	99.541%
8521	GUN EI CHEM IND	0.001%	99.542%
8522	CELLNEX TELECOM	0.001%	99.542%
8523	DONGWONIndustr	0.001%	99.543%
8524	PLAZZA AG REG A	0.001%	99.544%
8525	CHAMPION TECHNO	0.001%	99.544%
8526	SIRTEC INTERNAT	0.001%	99.545%
8527	CIMSA	0.001%	99.546%
8528	IJT TECHNOLOGY	0.001%	99.546%
8529	DENYO CO	0.001%	99.547%
8530	COSAN LOGISTICA	0.001%	99.547%
8531	SHINAGAWA FUEL	0.001%	99.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SCATEC SOLAR AS	0.001%	99.549%
8533	GODO STEEL	0.001%	99.549%
8534	CANVEST ENVIRON	0.001%	99.550%
8535	FANCL CORP	0.001%	99.550%
8536	KYOSAN ELECTRIC	0.001%	99.551%
8537	PFIZER LTD	0.001%	99.551%
8538	MUCKLOW(A&J) GR	0.001%	99.552%
8539	PAN JIT INTERNA	0.001%	99.553%
8540	SHANGHAI FUDAN	0.001%	99.553%
8541	STEIN MART INC COMMON STOCK USD.01	0.001%	99.554%
8542	ELNUSA TBK	0.001%	99.554%
8543	SCHAFFNER HOLDI	0.001%	99.555%
8544	HOUSTON WIRE &	0.001%	99.556%
8545	BANQUE CANTONAL	0.001%	99.556%
8546	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.557%
8547	COOKPAD INC	0.001%	99.557%
8548	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.558%
8549	CEGEDIM	0.001%	99.559%
8550	FERRARI NV	0.001%	99.559%
8551	HUCHEMS FINE CH	0.001%	99.560%
8552	WELLING HOLD LT	0.001%	99.560%
8553	COSEL CO	0.001%	99.561%
8554	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.562%
8555	SAMSUNG ENGINEE	0.001%	99.562%
8556	GRAND KOREA LEI	0.001%	99.563%
8557	URTHECAST CORP	0.001%	99.563%
8558	DAEJAN HOLDINGS	0.001%	99.564%
8559	PETROPAVLOVSK	0.001%	99.565%
8560	KITANO CONST CO	0.001%	99.565%
8561	FUJICCO CO	0.001%	99.566%
8562	ACNB CORP COMMON STOCK USD2.5	0.001%	99.566%
8563	I-NET CORP	0.001%	99.567%
8564	MARS ENGINEERIN	0.001%	99.567%
8565	ALTISOURCE PORT	0.001%	99.568%
8566	KENON HLDGS LTD	0.001%	99.569%
8567	KITO CORP	0.001%	99.569%
8568	TOSHO PRINTING	0.001%	99.570%
8569	SK SECURITIES C	0.001%	99.570%
8570	NIPPON YAKIN KO	0.001%	99.571%
8571	MAEZAWA KYUSO I	0.001%	99.572%
8572	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.572%
8573	KITAGAWA IRON W	0.001%	99.573%
8574	REPCO HOME FINA	0.001%	99.573%
8575	EIDAI CO.LTD.	0.001%	99.574%
8576	QGEP PARTICIPAC	0.001%	99.575%
8577	TOKYO RAKUTENCH	0.001%	99.575%
8578	ORGANO	0.001%	99.576%
8579	HMC INVESTMENT	0.001%	99.576%
8580	DATALOGIC SPA	0.001%	99.577%
8581	RM PLC	0.001%	99.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	BASTIDE LE CONF	0.001%	99.578%
8583	YUME INC COMMON STOCK USD.001	0.001%	99.579%
8584	TOA OIL CO LTD	0.001%	99.579%
8585	AXWAY SOFTWARE	0.001%	99.580%
8586	JHSF PARTICIPAC	0.001%	99.580%
8587	ELMOS SEMICONDU	0.001%	99.581%
8588	CYFROWY POLSAT	0.001%	99.581%
8589	FUJI KIKO CO LT	0.001%	99.582%
8590	SAWADA HOLDINGS	0.001%	99.583%
8591	CLEAR CHANNEL O	0.001%	99.583%
8592	MANZ AUTOMATION	0.001%	99.584%
8593	YTL POWER INTL	0.001%	99.584%
8594	HELLENIC PETROL	0.001%	99.585%
8595	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.585%
8596	CIRCASSIA PHARM	0.001%	99.586%
8597	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.587%
8598	MAXVALU TOKAI C	0.001%	99.587%
8599	HILONG HOLDING	0.001%	99.588%
8600	AIRPORT FACILIT	0.001%	99.588%
8601	ENERNOC INC	0.001%	99.589%
8602	IC COMPANYYS	0.001%	99.589%
8603	AMVIG HOLDINGS	0.001%	99.590%
8604	TOA DORO KOGYO	0.001%	99.591%
8605	EXEL INDUSTRIES	0.001%	99.591%
8606	CYBEROPTICS CORP COMMON STOCK	0.001%	99.592%
8607	CLS HOLDINGS PL	0.001%	99.592%
8608	UNION BANK OF I	0.001%	99.593%
8609	HSIN KUANG STEE	0.001%	99.593%
8610	HUDACO INDUSTRI	0.001%	99.594%
8611	GUANGZHOU PHARM	0.001%	99.595%
8612	EVEREST TEXTILE	0.001%	99.595%
8613	INUI GLOBAL LOG	0.001%	99.596%
8614	KOMATSU WALL IN	0.001%	99.596%
8615	LANDS END INC COMMON STOCK USD.01	0.001%	99.597%
8616	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.597%
8617	ING BANK SLASKI	0.001%	99.598%
8618	ROCKY BRANDS INC COMMON STOCK	0.001%	99.598%
8619	THORN GROUP LTD	0.001%	99.599%
8620	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.600%
8621	FLOW TRADERS	0.001%	99.600%
8622	FUJIKURA KASEI	0.001%	99.601%
8623	JAPFA LTD	0.001%	99.601%
8624	ICHIKOHIndustr	0.001%	99.602%
8625	BELLAMY'S AUSTR	0.001%	99.602%
8626	KEE TAI PROPERT	0.001%	99.603%
8627	TAKIRON CO	0.001%	99.604%
8628	JAPAN MEDICAL D	0.001%	99.604%
8629	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.605%
8630	YUSHIRO CHEMICA	0.001%	99.605%
8631	GREAT PANTHER S	0.001%	99.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	FUJI CORP LTD/O	0.001%	99.606%
8633	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.607%
8634	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.607%
8635	SHIPPING CP IND	0.001%	99.608%
8636	DONGWON DEVELOP	0.001%	99.609%
8637	MANNING + NAPIER INC COMMON STOCK USD.01	0.001%	99.609%
8638	TAIWAN FU HSING	0.001%	99.610%
8639	JMS CO	0.001%	99.610%
8640	GUANGZHOU AUTOM	0.001%	99.611%
8641	B2W COMP	0.001%	99.611%
8642	MAGNESITA REFRA	0.001%	99.612%
8643	GILLETTE INDIA	0.001%	99.612%
8644	LI NING CO. LTD	0.001%	99.613%
8645	OP FINANCIAL IN	0.001%	99.614%
8646	MATSUYA CO (TOK	0.001%	99.614%
8647	SAC'S BAR HOLDI	0.001%	99.615%
8648	RADEX-HERAKLITH	0.001%	99.615%
8649	JAPAN BUSINESS	0.001%	99.616%
8650	DEUTSCHE BANK M	0.001%	99.616%
8651	SESODA CORP	0.001%	99.617%
8652	PINGUELY-HAULOT	0.001%	99.617%
8653	SPACE CO LTD	0.001%	99.618%
8654	COLOUR LIFE SER	0.001%	99.618%
8655	MERAFE RESOURCE	0.001%	99.619%
8656	VAN LANSCHOT NV	0.001%	99.620%
8657	TEST RESEARCH I	0.001%	99.620%
8658	GEK GROUP OF CO	0.001%	99.621%
8659	MAX INDIA LTD/N	0.001%	99.621%
8660	EL.EN. SPA	0.001%	99.622%
8661	SHIBUSAWA WHOU	0.001%	99.622%
8662	COSLIGHT TECH I	0.001%	99.623%
8663	CJ HELLOVISION	0.001%	99.623%
8664	TAKEEI CORPORAT	0.001%	99.624%
8665	YOULCHON CHEMIC	0.001%	99.624%
8666	NEW ZEALAND OIL	0.001%	99.625%
8667	ENTRA ASA	0.001%	99.626%
8668	EVERGREEN INTL	0.001%	99.626%
8669	TODA KOGYO CORP	0.001%	99.627%
8670	HANNOVER RUECKV	0.001%	99.627%
8671	DO & CO AG	0.001%	99.628%
8672	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.628%
8673	ISTYLE INC	0.001%	99.629%
8674	TOYO KOHAN CO	0.001%	99.629%
8675	FUSO PHARM	0.001%	99.630%
8676	SHINAGAWA REFRA	0.001%	99.630%
8677	CARLO CAVAZZI H	0.001%	99.631%
8678	FIELDS CORP	0.001%	99.632%
8679	VIRGIN AUSTRALI	0.001%	99.632%
8680	TORISHIMA PUMP	0.001%	99.633%
8681	SAFEGWAY INC	0.001%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	LUMAX INTERNATI	0.001%	99.634%
8683	BEST DENKI CO	0.001%	99.634%
8684	ATRIA GROUP PLC	0.001%	99.635%
8685	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.635%
8686	NZX LTD	0.001%	99.636%
8687	RCR TOMLINSON L	0.001%	99.636%
8688	SOC BAINS DE ME	0.001%	99.637%
8689	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.637%
8690	TOTAL ACCESS CO	0.001%	99.638%
8691	OSTASIATISKE KO	0.001%	99.639%
8692	VIEL ET COMPAGN	0.001%	99.639%
8693	DIC ASSET AG	0.001%	99.640%
8694	BANGKOK BANK	0.001%	99.640%
8695	ALPS LOGISTICS	0.001%	99.641%
8696	CARE PROPERTY I	0.001%	99.641%
8697	MONOGATARI CORP	0.001%	99.642%
8698	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.642%
8699	AMADEUS FIRE AG	0.001%	99.643%
8700	BONHEUR ASA	0.001%	99.643%
8701	PLAYMATES TOY H	0.001%	99.644%
8702	INDOSAT TBK PT	0.001%	99.644%
8703	EHEALTH INC COMMON STOCK USD.001	0.001%	99.645%
8704	ARGAN SA	0.001%	99.645%
8705	CROPENERGIES AG	0.001%	99.646%
8706	DAOU DATA CORP	0.001%	99.646%
8707	TSUTSUMI JEWELR	0.001%	99.647%
8708	SLEEP COUNTRY C	0.001%	99.648%
8709	ELDERS LTD	0.001%	99.648%
8710	TELEFONICA CZEC	0.001%	99.649%
8711	RIKEN TECHNOS C	0.001%	99.649%
8712	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.001%	99.650%
8713	DOTTIKON ES HOL	0.001%	99.650%
8714	TIPTREE INC COMMON STOCK USD.001	0.001%	99.651%
8715	EMPRESA NACIONAL	0.001%	99.651%
8716	NIHON KAGAKU SA	0.001%	99.652%
8717	IDEC CORPORATIO	0.001%	99.652%
8718	QLIRO GROUP AB	0.001%	99.653%
8719	KSL HLDGS BERHA	0.001%	99.653%
8720	CAL-COMP ELECTR	0.001%	99.654%
8721	LOW & BONAR PLC	0.001%	99.654%
8722	SPROTT RESOURCE	0.001%	99.655%
8723	PHOENIX SATELLI	0.001%	99.655%
8724	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.656%
8725	SPEEDCAST INTL	0.001%	99.656%
8726	COLABOR GROUP I	0.001%	99.657%
8727	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.658%
8728	ARENA REIT	0.001%	99.658%
8729	DAE-IL CORP	0.001%	99.659%
8730	RHYTHM WATCH CO	0.001%	99.659%
8731	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	LOTTE NON-LIFE	0.001%	99.660%
8733	SPRING REAL EST	0.001%	99.661%
8734	NITTO SEIKO CO	0.001%	99.661%
8735	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	99.662%
8736	ENKA INSAAT VE	0.001%	99.662%
8737	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.663%
8738	JAPAN MATERIAL	0.001%	99.663%
8739	INDOFOOD AGRI R	0.001%	99.664%
8740	RED STAR MACALL	0.001%	99.664%
8741	NCC GROUP LTD.	0.001%	99.665%
8742	AUST WORLDWIDE	0.001%	99.665%
8743	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.666%
8744	SPRINGLAND INTE	0.001%	99.666%
8745	CIA ENERGETICA	0.001%	99.667%
8746	HARDINGE INC	0.001%	99.667%
8747	RINGER HUT CO L	0.001%	99.668%
8748	MICRONICS JAPAN	0.001%	99.668%
8749	NIPPON DENWA SH	0.001%	99.669%
8750	KINKI NIPPON TO	0.001%	99.669%
8751	DUSTIN GROUP AB	0.001%	99.670%
8752	PROLOGIS PROPER	0.001%	99.670%
8753	NIPPON CONCRETE	0.001%	99.671%
8754	P S CORPORATION	0.001%	99.671%
8755	PUBLIC FINANCIA	0.001%	99.672%
8756	MANI INC	0.001%	99.672%
8757	GRUH FINANCE	0.001%	99.673%
8758	EQT HOLDINGS LT	0.001%	99.674%
8759	MARUWA UNYU	0.001%	99.674%
8760	COMMUNITY HEALT	0.001%	99.675%
8761	FUJITA KANKO IN	0.001%	99.675%
8762	SANGETSU CO	0.001%	99.676%
8763	BHAKTI INVESTAM	0.001%	99.676%
8764	BOUSTEAD SINGAP	0.001%	99.677%
8765	RESTAURANT BRAN	0.001%	99.677%
8766	ASCENDIS HEALTH	0.001%	99.678%
8767	FUJIJURA RUBBER	0.001%	99.678%
8768	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.679%
8769	AMATA CORP PUBL	0.001%	99.679%
8770	KRS CORPORATION	0.001%	99.680%
8771	MAXIM POWER COR	0.001%	99.680%
8772	COMTECH TELE CO	0.001%	99.681%
8773	CLEAR MEDIA	0.001%	99.681%
8774	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.682%
8775	KEY COFFEE INC	0.001%	99.682%
8776	MITO SECURITIES	0.001%	99.683%
8777	BUMRUNGRAD HOPT	0.001%	99.683%
8778	ATTACQ LTD	0.000%	99.684%
8779	BANK HANDLOWY W	0.000%	99.684%
8780	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.685%
8781	INBODY CO LTD	0.000%	99.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	EKORNES ASA	0.000%	99.686%
8783	COPEL PARANA EN	0.000%	99.686%
8784	ACCURAY INC COMMON STOCK USD.001	0.000%	99.687%
8785	KALPATARU POWER	0.000%	99.687%
8786	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.688%
8787	IWATSUKA CONFEC	0.000%	99.688%
8788	ROSENBAUER INTE	0.000%	99.689%
8789	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.689%
8790	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.690%
8791	CHINA ALL ACCES	0.000%	99.690%
8792	MAOYE INTL HOLD	0.000%	99.691%
8793	WERELDHAVE BELG	0.000%	99.691%
8794	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.692%
8795	UNION TOOL CO	0.000%	99.692%
8796	CIE FINANCIER T	0.000%	99.693%
8797	PYEONG HWA AUTO	0.000%	99.693%
8798	GODFREY PHILLIP	0.000%	99.693%
8799	JAPAN RADIO CO	0.000%	99.694%
8800	CONSTRUTORA TEN	0.000%	99.694%
8801	TAMBURI INVESTM	0.000%	99.695%
8802	ELECNOR SA	0.000%	99.695%
8803	WEST HOLDINGS C	0.000%	99.696%
8804	MINMETALS LAND	0.000%	99.696%
8805	INABA SEISAKUSH	0.000%	99.697%
8806	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.697%
8807	CYBERTAN TECHNO	0.000%	99.698%
8808	EAGLE NICE INTE	0.000%	99.698%
8809	LAGERCANTZ GRO	0.000%	99.699%
8810	CHUO SPRING CO	0.000%	99.699%
8811	COLLINS FOOD LT	0.000%	99.700%
8812	BANK OF KAOHSIU	0.000%	99.700%
8813	ADANI ENTERPRIS	0.000%	99.701%
8814	KAWASHO GECOSS	0.000%	99.701%
8815	MORY INDUSTRIES	0.000%	99.702%
8816	MIDLAND REALTY	0.000%	99.702%
8817	SANKYO SEIKO CO	0.000%	99.703%
8818	OROCOBRE LTD	0.000%	99.703%
8819	KOZA ANADOLU ME	0.000%	99.704%
8820	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.704%
8821	FEED ONE CO LTD	0.000%	99.705%
8822	DALI FOODS GROU	0.000%	99.705%
8823	KWANG DONG PHAR	0.000%	99.706%
8824	ODFJELL DRILLIN	0.000%	99.706%
8825	CHINA YURUN FOO	0.000%	99.707%
8826	SHOFU INC	0.000%	99.707%
8827	HIGHLIGHT COMMU	0.000%	99.708%
8828	COLLECTION HOUS	0.000%	99.708%
8829	CAC CORPORATION	0.000%	99.709%
8830	HANMI PHARM CO	0.000%	99.709%
8831	KONAKA CO LTD	0.000%	99.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	TAMURA TAIKO HL	0.000%	99.710%
8833	JAPAN PETROLEUM	0.000%	99.711%
8834	VINDA INTERNATI	0.000%	99.711%
8835	BMTC GROUP INC	0.000%	99.711%
8836	1ST SHANGHAI IN	0.000%	99.712%
8837	MARUSAN SECUR	0.000%	99.712%
8838	TONG-TAI MACHIN	0.000%	99.713%
8839	NATIONAL AGRICU	0.000%	99.713%
8840	SUDAMERICANA VA	0.000%	99.714%
8841	NIHON DEMPA KOG	0.000%	99.714%
8842	TMAC RESOURCES	0.000%	99.715%
8843	CHINA SHANSHUI	0.000%	99.715%
8844	EGUARANTEE INC.	0.000%	99.716%
8845	MIKUNI CORP	0.000%	99.716%
8846	ELAN MICROELECT	0.000%	99.717%
8847	PINE CLIFF ENER	0.000%	99.717%
8848	SHANGHAI PRIME	0.000%	99.718%
8849	SIOEN INDUSTRIE	0.000%	99.718%
8850	SAM KWANG GLASS	0.000%	99.719%
8851	ELITEGROUP COMP	0.000%	99.719%
8852	MANGALORE REF &	0.000%	99.720%
8853	ORBIS	0.000%	99.720%
8854	HIRAMATSU INC	0.000%	99.721%
8855	BK OF GREECE	0.000%	99.721%
8856	VANTAGE INTERNA	0.000%	99.721%
8857	WING ON CO INT	0.000%	99.722%
8858	CYIENT LIMITED	0.000%	99.722%
8859	TOM TAILOR HOLD	0.000%	99.723%
8860	AVON RUBBER	0.000%	99.723%
8861	VAN DE VELDE	0.000%	99.724%
8862	EMPERIA HOLDING	0.000%	99.724%
8863	DALIAN PORT (PD	0.000%	99.725%
8864	TOMOE ENGINEERI	0.000%	99.725%
8865	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.726%
8866	POONGSAN HOLDIN	0.000%	99.726%
8867	COOPER ENERGY L	0.000%	99.727%
8868	UNITED UTILITIE	0.000%	99.727%
8869	GRUPO CEMENTOS	0.000%	99.728%
8870	MICROPORT SCIEN	0.000%	99.728%
8871	FOLLI FOLLIE GP	0.000%	99.729%
8872	E CL SA	0.000%	99.729%
8873	MBK PCL	0.000%	99.729%
8874	ION BEAM APPLIC	0.000%	99.730%
8875	ODELIC CO LTD	0.000%	99.730%
8876	ASX LTD	0.000%	99.731%
8877	YAMAMURA GLASS	0.000%	99.731%
8878	PLANET PAYMENT	0.000%	99.732%
8879	LE BELIER	0.000%	99.732%
8880	CSBC CORPORATIO	0.000%	99.733%
8881	SHUNFENG INTL C	0.000%	99.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	OIL INDIA LTD	0.000%	99.734%
8883	SHINKAWA	0.000%	99.734%
8884	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.735%
8885	NIHON ESLEAD CO	0.000%	99.735%
8886	CENTRAL SEC PAT	0.000%	99.735%
8887	VARITRONIX INTL	0.000%	99.736%
8888	NICHIBAN CO	0.000%	99.736%
8889	NITTO FC CO	0.000%	99.737%
8890	DEL MONTE PACIF	0.000%	99.737%
8891	HANSOL PAPER CO	0.000%	99.738%
8892	LAURENT-PERRIER	0.000%	99.738%
8893	TOWER LTD	0.000%	99.739%
8894	HILAN LTD	0.000%	99.739%
8895	NISHIKAWA RUBBE	0.000%	99.740%
8896	NICOX	0.000%	99.740%
8897	HADERA PAPER LT	0.000%	99.741%
8898	LIFESTYLE CHINA	0.000%	99.741%
8899	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.741%
8900	SOCO INTERNATIO	0.000%	99.742%
8901	JAMMU & KASHMIR	0.000%	99.742%
8902	TAO HEUNG HOLDI	0.000%	99.743%
8903	MAEDA KOSEN CO.	0.000%	99.743%
8904	NIPPON HUME PIP	0.000%	99.744%
8905	NIPPON CHEMIPHA	0.000%	99.744%
8906	FISSION URANIUM	0.000%	99.745%
8907	CHINA ANIMATION	0.000%	99.745%
8908	ASPO OYJ	0.000%	99.746%
8909	ELANDERS AB	0.000%	99.746%
8910	YUSEN LOGISTICS	0.000%	99.746%
8911	FIBRA SHOP PORT	0.000%	99.747%
8912	MIE KOTSU GP HL	0.000%	99.747%
8913	MARUBUN CORP	0.000%	99.748%
8914	AP EAGERS LTD	0.000%	99.748%
8915	DAISYO CORP	0.000%	99.749%
8916	SOCOYESA SA	0.000%	99.749%
8917	EMPRESA DE ENER	0.000%	99.750%
8918	ICHIKEN CO LTD	0.000%	99.750%
8919	FINDEL	0.000%	99.750%
8920	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.751%
8921	BEGA CHEESE LTD	0.000%	99.751%
8922	FOURLIS S.A.	0.000%	99.752%
8923	HANWHA SECS	0.000%	99.752%
8924	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.753%
8925	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.753%
8926	TAKIHYO CO LTD	0.000%	99.754%
8927	WOORI FINANCIAL	0.000%	99.754%
8928	ASIA STD INTL G	0.000%	99.754%
8929	LUBY'S INC.	0.000%	99.755%
8930	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.755%
8931	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.756%
8933	SPARX ASSET MAN	0.000%	99.757%
8934	MODERNLAND REAL	0.000%	99.757%
8935	ID LOGISTICS GR	0.000%	99.758%
8936	ASIA POLYMER	0.000%	99.758%
8937	KATO WORKS CO	0.000%	99.758%
8938	HONGKONG CHINES	0.000%	99.759%
8939	MYOB GROUP LTD	0.000%	99.759%
8940	SINCERE WATCH H	0.000%	99.760%
8941	CHUN YUAN STEEL	0.000%	99.760%
8942	CARA OPERATIONS	0.000%	99.761%
8943	BOURBON SA	0.000%	99.761%
8944	DELTA DUNIA PET	0.000%	99.762%
8945	EM-TECH CO LTD	0.000%	99.762%
8946	BANCO DE BOGOTA	0.000%	99.762%
8947	KOBE BUSSAN CO	0.000%	99.763%
8948	HIRAKAWA HEWTEC	0.000%	99.763%
8949	HANJIN HEAVY IN	0.000%	99.764%
8950	EXFO INC	0.000%	99.764%
8951	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.765%
8952	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.765%
8953	SCHRODER REAL E	0.000%	99.765%
8954	CHUGAI RO CO LT	0.000%	99.766%
8955	ENERGIEDIENST H	0.000%	99.766%
8956	MR MAX CORP	0.000%	99.767%
8957	S&T AG	0.000%	99.767%
8958	HSIN CHONG CONS	0.000%	99.768%
8959	DIRECT INSURANC	0.000%	99.768%
8960	NICHIEI CO	0.000%	99.768%
8961	BUND CENTER INV	0.000%	99.769%
8962	INFORMATION SVC	0.000%	99.769%
8963	KINGS TOWN CONS	0.000%	99.770%
8964	OHASHI TECHNICA	0.000%	99.770%
8965	EARTH CHEMICAL	0.000%	99.771%
8966	TER BEKE SA	0.000%	99.771%
8967	CSS INDUSTRIES	0.000%	99.771%
8968	KSB AG	0.000%	99.772%
8969	PROTO CORP	0.000%	99.772%
8970	NIPPON KOEI CO	0.000%	99.773%
8971	HAP SENG PLANTA	0.000%	99.773%
8972	SAMYUNG TRA	0.000%	99.774%
8973	SYNTHOS SA	0.000%	99.774%
8974	LINEDATA SERVIC	0.000%	99.774%
8975	KORADIOR HOLDIN	0.000%	99.775%
8976	INDS BACHOCO SA	0.000%	99.775%
8977	WANG ON GROUP	0.000%	99.776%
8978	NORDJYSKE BANK	0.000%	99.776%
8979	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.777%
8980	THERMADOR GROUP	0.000%	99.777%
8981	PLDT INC SPON ADR ADR	0.000%	99.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	AROTECH CORP COMMON STOCK USD.01	0.000%	99.778%
8983	GUANGDONG LAND	0.000%	99.778%
8984	LONG BON INTERN	0.000%	99.779%
8985	RESILUX	0.000%	99.779%
8986	TARSUS GROUP PL	0.000%	99.780%
8987	BEIJING JINGNEN	0.000%	99.780%
8988	WILMINGTON GROU	0.000%	99.780%
8989	SECHE ENVIRONNE	0.000%	99.781%
8990	GRUPO SECURITY	0.000%	99.781%
8991	LIPPO CHINA RES	0.000%	99.782%
8992	ALINCO INC	0.000%	99.782%
8993	ISU CHEMICAL	0.000%	99.782%
8994	SINDO RICOH	0.000%	99.783%
8995	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.783%
8996	VOLT INFO SCIEN	0.000%	99.784%
8997	CHINA RAILWAY S	0.000%	99.784%
8998	MIRATI THERAPEU	0.000%	99.785%
8999	YAMATANE CORP N	0.000%	99.785%
9000	NOMURA CO LTD	0.000%	99.785%
9001	MACA LIMITED	0.000%	99.786%
9002	CCC SA	0.000%	99.786%
9003	TAEWOONG CO	0.000%	99.787%
9004	NAGAWA CO LTD	0.000%	99.787%
9005	OLVI	0.000%	99.787%
9006	MASON FINANCIAL	0.000%	99.788%
9007	HONWORLD GROUP	0.000%	99.788%
9008	PROMOTORA DE IN	0.000%	99.789%
9009	CTI ENGINEERING	0.000%	99.789%
9010	JOBAN KOSAN CO	0.000%	99.789%
9011	YASHILI INTL HL	0.000%	99.790%
9012	CHINA POWER NEW	0.000%	99.790%
9013	THAI STANLEY EL	0.000%	99.791%
9014	mitsui mining c	0.000%	99.791%
9015	KJB FINANCIAL G	0.000%	99.792%
9016	GADANG HOLDINGS	0.000%	99.792%
9017	INFRAESTRUCTURA	0.000%	99.792%
9018	FALCO BIOSYSTEM	0.000%	99.793%
9019	GEM DIAMONDS	0.000%	99.793%
9020	REALIA BUSINESS	0.000%	99.794%
9021	NEO-NEON HOLDIN	0.000%	99.794%
9022	HKBN LTD	0.000%	99.794%
9023	NICHIRIN CO LTD	0.000%	99.795%
9024	LIAN BENG GROUP	0.000%	99.795%
9025	GENKY STORES IN	0.000%	99.796%
9026	ASHIMORI INDUST	0.000%	99.796%
9027	YOKOWO CO LTD	0.000%	99.796%
9028	CHINOOK ENERGY	0.000%	99.797%
9029	BEIJINGWEST IND	0.000%	99.797%
9030	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.798%
9031	CHINA CHEM&PHAR	0.000%	99.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ITAB SHOP CONCE	0.000%	99.798%
9033	ADDLIFE AB	0.000%	99.799%
9034	AINSWORTH GAME	0.000%	99.799%
9035	ABILITY ENTERPR	0.000%	99.800%
9036	CARLIT HOLDINGS	0.000%	99.800%
9037	ELECTRA CONSUME	0.000%	99.800%
9038	STRATTEC SECURI	0.000%	99.801%
9039	TPV TECHNOLOGY	0.000%	99.801%
9040	DONGWHA PHARM.C	0.000%	99.802%
9041	CURRO HOLDINGS	0.000%	99.802%
9042	CHINA XLX FERTI	0.000%	99.802%
9043	SINYI REALTY IN	0.000%	99.803%
9044	DIALIGHT PLC	0.000%	99.803%
9045	SENTUL CITY TBK	0.000%	99.804%
9046	SHINYOUNG SECS	0.000%	99.804%
9047	DAEKYO	0.000%	99.804%
9048	BEADELL RESOURC	0.000%	99.805%
9049	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.805%
9050	GLACIER MEDIA I	0.000%	99.806%
9051	RASA INDUSTRIES	0.000%	99.806%
9052	RADISYS CORP COMMON STOCK	0.000%	99.806%
9053	SEMCON AB	0.000%	99.807%
9054	GUJARAT ALKALIE	0.000%	99.807%
9055	ESCALADE INC COMMON STOCK	0.000%	99.807%
9056	HIMATSINGKA SEI	0.000%	99.808%
9057	KECK SENG(MAL)B	0.000%	99.808%
9058	VECTOR	0.000%	99.809%
9059	HYUNDAI ENGINEE	0.000%	99.809%
9060	UNISYS CORP	0.000%	99.809%
9061	ANGLO-EASTN PLA	0.000%	99.810%
9062	ANTON OILFIELD	0.000%	99.810%
9063	APN NEWS & MEDI	0.000%	99.811%
9064	BCO DESIO E BRI	0.000%	99.811%
9065	AKCANSА CIMENTO	0.000%	99.811%
9066	ENDO LIGHTING C	0.000%	99.812%
9067	SMS MANAGEMENT	0.000%	99.812%
9068	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.812%
9069	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.813%
9070	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.813%
9071	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.814%
9072	GAKKEN CO	0.000%	99.814%
9073	RECRM RESEARCH	0.000%	99.814%
9074	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.815%
9075	OKK CORP	0.000%	99.815%
9076	YANCHANG PETROL	0.000%	99.816%
9077	CIA ENERGET CEA	0.000%	99.816%
9078	WAREHOUSE GROUP	0.000%	99.816%
9079	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.817%
9080	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.817%
9081	POLARIS INFRASТ	0.000%	99.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	ROSTELECOM OJSC	0.000%	99.818%
9083	VINY THAI	0.000%	99.818%
9084	TECHNOVATOR INT	0.000%	99.819%
9085	TNPL	0.000%	99.819%
9086	TOTTORI BANK	0.000%	99.819%
9087	LUNG YEN LIFE S	0.000%	99.820%
9088	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.820%
9089	PFSWEB INC COMMON STOCK USD.001	0.000%	99.820%
9090	MATRIX CONCEPTS	0.000%	99.821%
9091	DCM SHRIRAM LTD	0.000%	99.821%
9092	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.822%
9093	ALARKO HOLDINGS	0.000%	99.822%
9094	AUDICODES	0.000%	99.822%
9095	CLERE AG	0.000%	99.823%
9096	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.823%
9097	ISENTIA GROUP L	0.000%	99.823%
9098	NCI INC A COMMON STOCK USD.019	0.000%	99.824%
9099	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.824%
9100	XXL ASA	0.000%	99.825%
9101	RAMI LEVI CHAIN	0.000%	99.825%
9102	FLYBE GROUP PLC	0.000%	99.825%
9103	HUMAX CO LTD	0.000%	99.826%
9104	VECIMA NETWORKS	0.000%	99.826%
9105	AMBASSADOR HOTE	0.000%	99.826%
9106	YIZHENG CHEM FI	0.000%	99.827%
9107	HOOSIERS HOLDIN	0.000%	99.827%
9108	PACIFIC CENTURY	0.000%	99.827%
9109	CROOZ INC	0.000%	99.828%
9110	ICHIBANYA CO LT	0.000%	99.828%
9111	SILICON WORKS	0.000%	99.829%
9112	EASTERN WATER R	0.000%	99.829%
9113	NZ REFINING CO	0.000%	99.829%
9114	AVENG	0.000%	99.830%
9115	BURWILL HOLDING	0.000%	99.830%
9116	REJECT SHOP LTD	0.000%	99.830%
9117	RCF	0.000%	99.831%
9118	BAY ENERGY LTD	0.000%	99.831%
9119	GRUPPO MUTUIONL	0.000%	99.831%
9120	SOFT-WORLD INTL	0.000%	99.832%
9121	IHH HEALTHCARE	0.000%	99.832%
9122	TAISEI LAMICK C	0.000%	99.833%
9123	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.833%
9124	ANADOLU SIGORTA	0.000%	99.833%
9125	BELL SYSTEM24 H	0.000%	99.834%
9126	MQ HOLDING AB	0.000%	99.834%
9127	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.834%
9128	SUMITOMO PRECIS	0.000%	99.835%
9129	SEACHANGE INTL	0.000%	99.835%
9130	SUMINOE TEXTILE	0.000%	99.835%
9131	SARKUYSAN ELEKT	0.000%	99.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	BASWARE OYJ	0.000%	99.836%
9133	3M INDIA LTD	0.000%	99.836%
9134	ZEALAND PHARMA	0.000%	99.837%
9135	SAPIENS INTERNA	0.000%	99.837%
9136	OENON HOLDINGS	0.000%	99.838%
9137	EMPEROR ENTERTA	0.000%	99.838%
9138	KYOBO SECURITIE	0.000%	99.838%
9139	HANKUK CARBON C	0.000%	99.839%
9140	VITEC GROUP	0.000%	99.839%
9141	STANDARD LIFE I	0.000%	99.839%
9142	HALCYON AGRI CO	0.000%	99.840%
9143	YC CO LTD	0.000%	99.840%
9144	BRAEMAR SHIPPIN	0.000%	99.840%
9145	ELLAKTOR SA	0.000%	99.841%
9146	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.841%
9147	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.841%
9148	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.842%
9149	EL PUERTO DE LI	0.000%	99.842%
9150	TRADELINK ELECT	0.000%	99.842%
9151	ASIA CEMENT CHI	0.000%	99.843%
9152	STILLWATER MINI	0.000%	99.843%
9153	PC TEL INC COMMON STOCK USD.001	0.000%	99.843%
9154	PARIS MIKI INC	0.000%	99.844%
9155	COX & KINGS LTD	0.000%	99.844%
9156	CENTRAL AUTO	0.000%	99.845%
9157	ABTERRA LTD	0.000%	99.845%
9158	POLETOWIN PITCR	0.000%	99.845%
9159	MEYER BURGER TE	0.000%	99.846%
9160	MAINSTREET HEAL	0.000%	99.846%
9161	ADANI TRANSMISS	0.000%	99.846%
9162	GCA SAVVIAN COR	0.000%	99.847%
9163	FAITH INC	0.000%	99.847%
9164	CAIRO COMMUNICA	0.000%	99.847%
9165	TTW PUBLIC COMP	0.000%	99.848%
9166	ROLLS-ROYCE HOL	0.000%	99.848%
9167	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.848%
9168	ALI CORP	0.000%	99.849%
9169	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.849%
9170	CODAN LTD	0.000%	99.849%
9171	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.850%
9172	NS SHOPPING CO	0.000%	99.850%
9173	HWA SHIN CO	0.000%	99.850%
9174	AWARE INC	0.000%	99.851%
9175	TOEI CO	0.000%	99.851%
9176	EXCEL CO LTD	0.000%	99.851%
9177	TREASURE ASA	0.000%	99.852%
9178	AVIC INTERNATIO	0.000%	99.852%
9179	BRACK CAPITAL P	0.000%	99.852%
9180	NISSIN FOOD HOL	0.000%	99.853%
9181	SAM JIN PHARM	0.000%	99.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.853%
9183	YUSHIN PRECISIO	0.000%	99.854%
9184	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.854%
9185	KOBE ELECTRIC R	0.000%	99.854%
9186	TECHNO RYOWA LT	0.000%	99.855%
9187	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.855%
9188	KINGMAKER FOOTW	0.000%	99.856%
9189	PEET LIMITED	0.000%	99.856%
9190	ENERGY RESOURCE	0.000%	99.856%
9191	CELLCOM ISRAEL	0.000%	99.857%
9192	CROWN CONFECTIO	0.000%	99.857%
9193	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.857%
9194	MELCO HOLDINGS	0.000%	99.858%
9195	GROUP FIVE	0.000%	99.858%
9196	VP PLC	0.000%	99.858%
9197	SUNGCHANG ENTER	0.000%	99.859%
9198	EVN AG	0.000%	99.859%
9199	INNOTECH CORP	0.000%	99.859%
9200	COMP ENG & CONS	0.000%	99.860%
9201	SOLAR APPLIED M	0.000%	99.860%
9202	WEATHERNEWS INC	0.000%	99.860%
9203	BIG SHOPPING CE	0.000%	99.861%
9204	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.861%
9205	MIVTACH SHAMIR	0.000%	99.861%
9206	KEY TRONIC CORP COMMON STOCK	0.000%	99.862%
9207	LIPPO CIKARANG	0.000%	99.862%
9208	CHEUK NANG HLDG	0.000%	99.862%
9209	SAFETY GODOWN C	0.000%	99.862%
9210	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.863%
9211	G-7 HOLDINGS IN	0.000%	99.863%
9212	PHARMA MAR SA	0.000%	99.863%
9213	BGP HOLDINGS (P	0.000%	99.864%
9214	AEON CO. (M) BH	0.000%	99.864%
9215	CARPETRIGHT	0.000%	99.864%
9216	TOEI ANIMATION	0.000%	99.865%
9217	VIDEOCON INDUST	0.000%	99.865%
9218	BAYSIDE LAND CO	0.000%	99.865%
9219	PRG-SCHULTZ INT	0.000%	99.866%
9220	MITSUBISHI RESE	0.000%	99.866%
9221	CHINA DYNAMICS	0.000%	99.866%
9222	BROOKFIELD REAL	0.000%	99.867%
9223	TAMA HOME CO LT	0.000%	99.867%
9224	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.867%
9225	KINKI SHARYO CO	0.000%	99.868%
9226	MEGAWIDE CONS C	0.000%	99.868%
9227	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.868%
9228	PMP COMMUNICATI	0.000%	99.869%
9229	NIKKO CO	0.000%	99.869%
9230	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.869%
9231	SUNLAND GROUP L	0.000%	99.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	PETRA FOODS LTD	0.000%	99.870%
9233	CHONGQING MACHI	0.000%	99.870%
9234	NEW HOPE CORP	0.000%	99.871%
9235	TAKISAWA MACHIN	0.000%	99.871%
9236	NAKAYAMA STEEL	0.000%	99.871%
9237	HUA HAN BIO-PHA	0.000%	99.872%
9238	WMIH CORP COMMON STOCK USD.00001	0.000%	99.872%
9239	SAMCHULLY	0.000%	99.872%
9240	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.873%
9241	ATENOR	0.000%	99.873%
9242	GREEN CROSS COR	0.000%	99.873%
9243	METRO KAJANG HL	0.000%	99.874%
9244	MONGOLIAN MININ	0.000%	99.874%
9245	INVICTA HOLDING	0.000%	99.874%
9246	DAIICHI KENSETS	0.000%	99.874%
9247	QUALITAS CONTOL	0.000%	99.875%
9248	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.875%
9249	TRAKCJA SA	0.000%	99.875%
9250	ZIGNAGO VETRO S	0.000%	99.876%
9251	TOMATO BANK LTD	0.000%	99.876%
9252	CLARK INC COMMO	0.000%	99.876%
9253	MUNSUN CAPITAL	0.000%	99.877%
9254	ASESOR DE ACTIV	0.000%	99.877%
9255	YUKEN KOGYO	0.000%	99.877%
9256	SHOEI FOODS COR	0.000%	99.878%
9257	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.878%
9258	ARGO GRAPHICS I	0.000%	99.878%
9259	POLYMET MINING	0.000%	99.879%
9260	POLYTEC ASSET H	0.000%	99.879%
9261	GRANULES INDIA	0.000%	99.879%
9262	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.879%
9263	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.880%
9264	THROMBOGENICS N	0.000%	99.880%
9265	HUONS CO LTD	0.000%	99.880%
9266	WORLDLINE	0.000%	99.881%
9267	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.881%
9268	QUABIT INMOBILI	0.000%	99.881%
9269	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.882%
9270	RUENTEXIndustr	0.000%	99.882%
9271	TOYO ELECTRIC	0.000%	99.882%
9272	NAGANO BANK	0.000%	99.883%
9273	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.883%
9274	SABATE DIOSOS	0.000%	99.883%
9275	MOROZOFF LIMITE	0.000%	99.884%
9276	ALPHA SYSTEMS I	0.000%	99.884%
9277	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.884%
9278	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.884%
9279	CHINA AVIATION	0.000%	99.885%
9280	TECHNIPFMC PLC	0.000%	99.885%
9281	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	FOX WIZEL LTD	0.000%	99.886%
9283	UTD PLANTATION	0.000%	99.886%
9284	HIRANO TECSEED	0.000%	99.886%
9285	ORANGE POLSKA	0.000%	99.887%
9286	NISSEI ASB MACH	0.000%	99.887%
9287	CHINA FIBER OPT	0.000%	99.887%
9288	AKSIGORTA AS	0.000%	99.887%
9289	SEVERFIELD-ROWE	0.000%	99.888%
9290	SCOPE METALS GR	0.000%	99.888%
9291	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.888%
9292	LUBELSKI WEGIEL	0.000%	99.889%
9293	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.889%
9294	KYERYONG CONST	0.000%	99.889%
9295	BANGKOK AVIAT F	0.000%	99.890%
9296	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.890%
9297	HY LOK	0.000%	99.890%
9298	TOKYO TEKKO CO	0.000%	99.890%
9299	ALROV PROPRTIE	0.000%	99.891%
9300	DAIDO KOGYO CO	0.000%	99.891%
9301	PARTNERS REAL E	0.000%	99.891%
9302	ROYAL BAFOKENG	0.000%	99.892%
9303	SECOM JOSHINETS	0.000%	99.892%
9304	ASIA FINANCIAL	0.000%	99.892%
9305	COSCO HOLDINGS	0.000%	99.893%
9306	DAIDOH	0.000%	99.893%
9307	ZUG ESTATES HLD	0.000%	99.893%
9308	AMIYAKI TEI CO	0.000%	99.893%
9309	ANEST IWATA COR	0.000%	99.894%
9310	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.894%
9311	CORP BANK	0.000%	99.894%
9312	YAIZU SUISANKAG	0.000%	99.895%
9313	KOZA ALTIN ISLE	0.000%	99.895%
9314	SOLOCAL GROUP	0.000%	99.895%
9315	KASEN INTERNATI	0.000%	99.896%
9316	PIPAVAV DEFENCE	0.000%	99.896%
9317	FURSYS	0.000%	99.896%
9318	RION CO LTD	0.000%	99.896%
9319	BANK INTERNASIO	0.000%	99.897%
9320	ENERGY EQUITY C	0.000%	99.897%
9321	TOMOE CORP	0.000%	99.897%
9322	OTSUKA KAGU	0.000%	99.898%
9323	FAR LTD	0.000%	99.898%
9324	ES-CON JAPAN LT	0.000%	99.898%
9325	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.898%
9326	UNITY OPTO TECH	0.000%	99.899%
9327	MYSTATE LTD	0.000%	99.899%
9328	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.899%
9329	INTL PAPER	0.000%	99.900%
9330	HANKUK PAPER MF	0.000%	99.900%
9331	AFRICA ISRAEL P	0.000%	99.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	KAORI HEAT TREA	0.000%	99.900%
9333	ROBINSON DEPT S	0.000%	99.901%
9334	TMK PAO GDR REG S GDR	0.000%	99.901%
9335	VICTORIA PARK A	0.000%	99.901%
9336	INTER PARFUMS	0.000%	99.902%
9337	NSL LTD	0.000%	99.902%
9338	ZENITAKA CORP	0.000%	99.902%
9339	HONG LEONG ASIA	0.000%	99.902%
9340	AES GENER SA	0.000%	99.903%
9341	KESORAM INDUSTR	0.000%	99.903%
9342	FUJI CORP/MIYAG	0.000%	99.903%
9343	ZUKEN INC	0.000%	99.904%
9344	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.904%
9345	YELP INC COMMON STOCK USD.000001	0.000%	99.904%
9346	MK RESTAURANT G	0.000%	99.904%
9347	BasicNet S.p.A.	0.000%	99.905%
9348	SINO GRANDNESS	0.000%	99.905%
9349	NIPPON CHEM IND	0.000%	99.905%
9350	GULF MARINE SER	0.000%	99.906%
9351	TRANSACTION CAP	0.000%	99.906%
9352	CARDNO LIMITED	0.000%	99.906%
9353	RATCHABURI ELEC	0.000%	99.906%
9354	ACAL	0.000%	99.907%
9355	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.907%
9356	ESSEL PROP	0.000%	99.907%
9357	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.908%
9358	TAT HONG HOLDIN	0.000%	99.908%
9359	HATHWAY CABLE	0.000%	99.908%
9360	SERVICE STREAM	0.000%	99.908%
9361	GHCL LTD	0.000%	99.909%
9362	HAGIWARA ELECTR	0.000%	99.909%
9363	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.909%
9364	AEROPORTO VENEZ	0.000%	99.910%
9365	SKF INDIA LTD	0.000%	99.910%
9366	WHA CORP PCL	0.000%	99.910%
9367	KRAKATAU STEEL	0.000%	99.910%
9368	HOTELES CITY EX	0.000%	99.911%
9369	GR ED L'ESPRESS	0.000%	99.911%
9370	CHINA FINANCIAL	0.000%	99.911%
9371	TOPPS TILES	0.000%	99.911%
9372	OPTEX COMPANY	0.000%	99.912%
9373	BLUE SQUARE REA	0.000%	99.912%
9374	UNITED SPIRITS	0.000%	99.912%
9375	ABLYNX NV	0.000%	99.913%
9376	UNICHEM LABS	0.000%	99.913%
9377	EIKEN CHEMICAL	0.000%	99.913%
9378	KANGDA INTERNAT	0.000%	99.913%
9379	INDUSTRIAL BLDG	0.000%	99.914%
9380	CGG SA	0.000%	99.914%
9381	DAPHNE INTERNA	0.000%	99.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	CAN DO CO LTD	0.000%	99.914%
9383	CW GROUP HLDGS	0.000%	99.915%
9384	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.915%
9385	COMPANHIA DE GA	0.000%	99.915%
9386	JAGRAN PRAKASHA	0.000%	99.916%
9387	AEON CREDIT SER	0.000%	99.916%
9388	ITFOR INC	0.000%	99.916%
9389	OVERSEAS CHINES	0.000%	99.916%
9390	PACIFIC ONLINE	0.000%	99.917%
9391	NIHON PLAST CO	0.000%	99.917%
9392	ECHELON FINANCI	0.000%	99.917%
9393	SAMSE SA	0.000%	99.917%
9394	KYOWA LEATHER	0.000%	99.918%
9395	REFRESCO GROUP	0.000%	99.918%
9396	EXETER RESOURCE	0.000%	99.918%
9397	SALEM COMM CORP	0.000%	99.918%
9398	THURGAUER KANTO	0.000%	99.919%
9399	KURIYAMA HOLDIN	0.000%	99.919%
9400	EASTERN PLATINU	0.000%	99.919%
9401	FAR EAST ORCH	0.000%	99.920%
9402	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.920%
9403	MUGEN ESTATE CO	0.000%	99.920%
9404	KAWASUMI LABS I	0.000%	99.920%
9405	YUANSHENGTAI DA	0.000%	99.921%
9406	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.921%
9407	IMPERIAL HOTEL	0.000%	99.921%
9408	TAINAN ENTERPRI	0.000%	99.921%
9409	SHIMOJIMA CO LT	0.000%	99.922%
9410	MORTGAGE CHOICE	0.000%	99.922%
9411	FUTURE SYSTEMS	0.000%	99.922%
9412	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.922%
9413	HFA HOLDINGS LI	0.000%	99.923%
9414	AARTI INDS	0.000%	99.923%
9415	AKTIA BANK OYJ	0.000%	99.923%
9416	SATORI ELECTRIC	0.000%	99.923%
9417	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.924%
9418	VIOHALCO SA	0.000%	99.924%
9419	CGN MINING CO L	0.000%	99.924%
9420	CHUNGHWA PICTUR	0.000%	99.924%
9421	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.925%
9422	IFG GROUP PLC	0.000%	99.925%
9423	TOBU STORE CO L	0.000%	99.925%
9424	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.925%
9425	RENTIAN TECHNOL	0.000%	99.926%
9426	SHENGJING BANK	0.000%	99.926%
9427	FAG BEARINGS IN	0.000%	99.926%
9428	DAIHATSU DIESEL	0.000%	99.927%
9429	TOSHO CO LTD	0.000%	99.927%
9430	GILAT SATELLITE	0.000%	99.927%
9431	ASKUL	0.000%	99.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	ADCORP HLDGS	0.000%	99.928%
9433	CHEVALIER INTL	0.000%	99.928%
9434	REGIONAL CONT L	0.000%	99.928%
9435	MINEROS S.A.	0.000%	99.928%
9436	CROWN CONFECTIO	0.000%	99.929%
9437	AXACTOR AB	0.000%	99.929%
9438	TOHOKU BANK	0.000%	99.929%
9439	AREZZO INDUSTRI	0.000%	99.929%
9440	SFP DINING	0.000%	99.930%
9441	PERENNIAL REAL	0.000%	99.930%
9442	OSK HOLDINGS BH	0.000%	99.930%
9443	ELECTRICITY GEN	0.000%	99.930%
9444	KEPPEL TELECOM&	0.000%	99.931%
9445	NICHIA STEEL WO	0.000%	99.931%
9446	CRAWFORD & CO	0.000%	99.931%
9447	DY CORP	0.000%	99.931%
9448	HALOWS CO LTD	0.000%	99.932%
9449	EIH LTD	0.000%	99.932%
9450	INDUSTRIA REIT	0.000%	99.932%
9451	ANF IMMOBILIER	0.000%	99.932%
9452	SAKAI OVEX CO L	0.000%	99.933%
9453	DEPOMED INC COMMON STOCK	0.000%	99.933%
9454	TUNAS BARU LAMP	0.000%	99.933%
9455	TK DEVELOPMENT	0.000%	99.933%
9456	SRV GROUP OYJ	0.000%	99.934%
9457	CERAGON NETWORK	0.000%	99.934%
9458	DAISHINKU CORP	0.000%	99.934%
9459	KHON KAEN SUGAR	0.000%	99.934%
9460	SRI SPORTS LIMI	0.000%	99.935%
9461	FIRST STEAMSHIP	0.000%	99.935%
9462	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.935%
9463	COCA-COLA ICECE	0.000%	99.935%
9464	WOONGJIN THINKB	0.000%	99.936%
9465	ZHUHAI HLDGS IN	0.000%	99.936%
9466	MAHINDRA CIE AU	0.000%	99.936%
9467	MANDARIN ORIENT	0.000%	99.936%
9468	CEDAR WOODS PRO	0.000%	99.936%
9469	CASTINGS	0.000%	99.937%
9470	MCLEOD RUSSEL I	0.000%	99.937%
9471	TSC GROUP HOLDI	0.000%	99.937%
9472	ECKERT & ZIEGLE	0.000%	99.937%
9473	SNAI SPA	0.000%	99.938%
9474	FDM GROUP PLC	0.000%	99.938%
9475	FUJISHOJI CO.LT	0.000%	99.938%
9476	YAC CO LTD	0.000%	99.938%
9477	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.939%
9478	NATURAL ALTERNT	0.000%	99.939%
9479	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.939%
9480	ASIA SATELLITE	0.000%	99.939%
9481	AVIC INTL HOLD	0.000%	99.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	IMPEXMETAL	0.000%	99.940%
9483	SHIHLIN ELEC &	0.000%	99.940%
9484	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.940%
9485	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.941%
9486	SESA SPA	0.000%	99.941%
9487	JOHN LAING GROU	0.000%	99.941%
9488	TWIN DISC INC COMMON STOCK	0.000%	99.941%
9489	MJ GLEESON PLC	0.000%	99.942%
9490	TOFAS TURK OTOM	0.000%	99.942%
9491	SALIM IVOMAS	0.000%	99.942%
9492	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.942%
9493	VILLA WORLD LTD	0.000%	99.942%
9494	GOOD RESOURCES	0.000%	99.943%
9495	GRANDVISION BV	0.000%	99.943%
9496	MEDUSA MINING L	0.000%	99.943%
9497	HANEDA ZENITH H	0.000%	99.943%
9498	INTEVAC INC	0.000%	99.944%
9499	HSIL LTD	0.000%	99.944%
9500	KOREA TECH BANK	0.000%	99.944%
9501	WIJAYA KARYA	0.000%	99.944%
9502	NORCROS PLC	0.000%	99.945%
9503	ASHTROM PROPERT	0.000%	99.945%
9504	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.945%
9505	CHORUS LTD ADR ADR	0.000%	99.945%
9506	SURYA CITRA MED	0.000%	99.945%
9507	IMMOBEL	0.000%	99.946%
9508	KAPSCH TRAFFICC	0.000%	99.946%
9509	SEADRILL LTD	0.000%	99.946%
9510	DRDGOLD LTD	0.000%	99.946%
9511	CALEDONIA MININ	0.000%	99.947%
9512	KONDOTEC INC	0.000%	99.947%
9513	MUTOW CO LTD	0.000%	99.947%
9514	APPROACH RESOUR	0.000%	99.947%
9515	GFOOT CO LTD	0.000%	99.948%
9516	LAKSHMI VILAS B	0.000%	99.948%
9517	SURYA SEMESTA I	0.000%	99.948%
9518	ADVAN CO LTD	0.000%	99.948%
9519	DAEWOO SHIPBUIL	0.000%	99.948%
9520	AICHI TOKEI DEN	0.000%	99.949%
9521	DAEHAN STEEL CO	0.000%	99.949%
9522	DECEUNINCK	0.000%	99.949%
9523	KYUNGBANG LTD	0.000%	99.949%
9524	POLY CULTURE GR	0.000%	99.950%
9525	DELTA PROPERTY	0.000%	99.950%
9526	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.950%
9527	GENERATION HEAL	0.000%	99.950%
9528	NRW HOLDINGS LT	0.000%	99.950%
9529	KG CHEMICAL COR	0.000%	99.951%
9530	PALADIN ENERGY	0.000%	99.951%
9531	SOCAM DEVELOPME	0.000%	99.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	GUARARAPES CONF	0.000%	99.951%
9533	EUSKALTEL SA	0.000%	99.952%
9534	CHAMBAL FER	0.000%	99.952%
9535	CARBORUNDUM	0.000%	99.952%
9536	YUNNAN WATER IN	0.000%	99.952%
9537	KUANGCHI SCIENC	0.000%	99.952%
9538	CHINA OVERSEAS	0.000%	99.953%
9539	FLUIDRA SA	0.000%	99.953%
9540	TECHNOTRANS AG	0.000%	99.953%
9541	DECMIL GROUP LT	0.000%	99.953%
9542	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.954%
9543	EUROTECH SPA	0.000%	99.954%
9544	HIROSHIMA ELEC	0.000%	99.954%
9545	KLOVERN AB B SH	0.000%	99.954%
9546	INVESTORE PROP	0.000%	99.954%
9547	SELCUK ECZA DEP	0.000%	99.955%
9548	R.E.A. HOLDINGS	0.000%	99.955%
9549	AGV PRODUCTS	0.000%	99.955%
9550	KOHSOKU CORP	0.000%	99.955%
9551	MAHARASHTRA SEA	0.000%	99.956%
9552	MELBOURNE IT	0.000%	99.956%
9553	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.956%
9554	ALMADEN MINERAL	0.000%	99.956%
9555	COCO'S JAPAN CO	0.000%	99.956%
9556	HOME INVEST BEL	0.000%	99.957%
9557	YONDENKO CORP	0.000%	99.957%
9558	TRIFAST PLC	0.000%	99.957%
9559	FULLER SMITH &	0.000%	99.957%
9560	FDC LTD/INDIA	0.000%	99.957%
9561	TAKE AND GIVE	0.000%	99.958%
9562	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.958%
9563	BILLABONG INTER	0.000%	99.958%
9564	INVESTORS TITLE CO COMMON STOCK	0.000%	99.958%
9565	NONG SHIM HOLDI	0.000%	99.959%
9566	IMAGI INTERNATI	0.000%	99.959%
9567	OCEAN-LAND GROU	0.000%	99.959%
9568	METALS X LTD	0.000%	99.959%
9569	SITTOY GROUP HLD	0.000%	99.959%
9570	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.960%
9571	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.960%
9572	TA ANN HOLDINGS	0.000%	99.960%
9573	LAURA ASHLEY HO	0.000%	99.960%
9574	NATURES SUNSHIN	0.000%	99.960%
9575	TSUI WAH HOLDIN	0.000%	99.961%
9576	VETOQUINOL SA	0.000%	99.961%
9577	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.961%
9578	SELVAAG BOLIG A	0.000%	99.961%
9579	DICKSON CONCEPT	0.000%	99.961%
9580	HAGOROMO FOODS	0.000%	99.962%
9581	PT MULTIPLOAR C	0.000%	99.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.962%
9583	D'AMICO INTERNA	0.000%	99.962%
9584	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.962%
9585	RATTANINDIA	0.000%	99.963%
9586	AMERIGO RESOURC	0.000%	99.963%
9587	HONG KONG FERRY	0.000%	99.963%
9588	COVISINT CORP COMMON STOCK	0.000%	99.963%
9589	SEJONG INDUSTRI	0.000%	99.963%
9590	CIA ENERGETICA	0.000%	99.964%
9591	WIN HANVERKY HO	0.000%	99.964%
9592	KATHMANDU HOLDI	0.000%	99.964%
9593	STREET CAPITAL	0.000%	99.964%
9594	IRC LIMITED	0.000%	99.964%
9595	VIVA INDUSTRIAL	0.000%	99.965%
9596	HOGG ROBINSON G	0.000%	99.965%
9597	AGORA	0.000%	99.965%
9598	ALKANE RESOURCE	0.000%	99.965%
9599	GEAR ENERGY LTD	0.000%	99.965%
9600	HEG LIMITED	0.000%	99.966%
9601	TAIKO PHARMACEU	0.000%	99.966%
9602	ITC CORP	0.000%	99.966%
9603	VINA CONCHA Y T	0.000%	99.966%
9604	IBI GROUP INC.	0.000%	99.966%
9605	OXLEY HOLDINGS	0.000%	99.967%
9606	HKSCAN OYJ	0.000%	99.967%
9607	SILICON INTEG S	0.000%	99.967%
9608	DISTELL GROUP L	0.000%	99.967%
9609	KERRY TJ LOGIST	0.000%	99.967%
9610	SUNCALL CORP	0.000%	99.968%
9611	NVC LIGHTING HO	0.000%	99.968%
9612	REAL INDUSTRY I	0.000%	99.968%
9613	TRINITY LTD	0.000%	99.968%
9614	FREQUENCY ELEC	0.000%	99.968%
9615	ORIENTAL WATCH	0.000%	99.968%
9616	HULIC REIT INC	0.000%	99.969%
9617	BARON DE LEY	0.000%	99.969%
9618	CEQUENCE ENERGY	0.000%	99.969%
9619	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.969%
9620	KINTETSU DPT ST	0.000%	99.969%
9621	SADBHAV ENGINEE	0.000%	99.970%
9622	NORWEGIAN PROPE	0.000%	99.970%
9623	BIO PAPPEL SAB	0.000%	99.970%
9624	SANYO TRADING C	0.000%	99.970%
9625	INFOMEDIA	0.000%	99.970%
9626	GRUPO ARGOS SA	0.000%	99.971%
9627	ENEA AB	0.000%	99.971%
9628	HEIDELBERGCEMEN	0.000%	99.971%
9629	BANYAN TREE HOL	0.000%	99.971%
9630	PFENEX INC COMMON STOCK USD.001	0.000%	99.971%
9631	VOLUTION GROUP	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	HOKKAI CAN CO	0.000%	99.972%
9633	ALVIVA HOLDINGS	0.000%	99.972%
9634	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.972%
9635	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.972%
9636	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.972%
9637	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.973%
9638	LINK NET TBK PT	0.000%	99.973%
9639	OHB SE	0.000%	99.973%
9640	TBK Co., Ltd.	0.000%	99.973%
9641	FAR EAST HOLDIN	0.000%	99.973%
9642	BSL CORPORATION	0.000%	99.973%
9643	BALMER LAWRIE	0.000%	99.974%
9644	BEST BRIDAL INC	0.000%	99.974%
9645	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.974%
9646	HOKUETSU INDS C	0.000%	99.974%
9647	GLAXO SMITHKLIN	0.000%	99.974%
9648	THERMAX LTD	0.000%	99.974%
9649	BOOT(HENRY) & S	0.000%	99.975%
9650	APN OUTDOOR GRO	0.000%	99.975%
9651	TRIVENI TURBINE	0.000%	99.975%
9652	ERICSSON LM-A S	0.000%	99.975%
9653	KPX CHEMICAL	0.000%	99.975%
9654	HUA ENG WIRE&CA	0.000%	99.975%
9655	EASTERN MEDIA	0.000%	99.976%
9656	PADDY POWER BET	0.000%	99.976%
9657	KOMEHYO	0.000%	99.976%
9658	TOW CO LTD	0.000%	99.976%
9659	HESKA CORP	0.000%	99.976%
9660	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.976%
9661	ORIGIN ELECTRIC	0.000%	99.977%
9662	GATEWAY LIFESTY	0.000%	99.977%
9663	BCB BANCORP INC COMMON STOCK	0.000%	99.977%
9664	DONGYUE GROUP	0.000%	99.977%
9665	EQUITAL	0.000%	99.977%
9666	CHINA ENERGY DE	0.000%	99.977%
9667	CENTURIA METROP	0.000%	99.978%
9668	CB INDUSTRIAL P	0.000%	99.978%
9669	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.978%
9670	DONGBU SECURITI	0.000%	99.978%
9671	CRISIL LTD	0.000%	99.978%
9672	TILT RENEWABLES	0.000%	99.978%
9673	SANYO HOUSING N	0.000%	99.979%
9674	EASTMAIN RES IN	0.000%	99.979%
9675	MINERA FRISCO S	0.000%	99.979%
9676	MEITO SANGYO CO	0.000%	99.979%
9677	ZHONG AN REAL E	0.000%	99.979%
9678	WATAHAN & CO LT	0.000%	99.979%
9679	RIZAL COMML BAN	0.000%	99.980%
9680	CONTINENTAL HLD	0.000%	99.980%
9681	LOW KENG HUAT(S	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	SHIDAX CORP	0.000%	99.980%
9683	ROULARTA MEDIA	0.000%	99.980%
9684	PILOT GOLD INC	0.000%	99.980%
9685	IPE GROUP LTD	0.000%	99.981%
9686	CHINA GREAT STA	0.000%	99.981%
9687	K1 VENTURES LTD	0.000%	99.981%
9688	WAH SEONG	0.000%	99.981%
9689	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.981%
9690	FUJISASH CO LTD	0.000%	99.981%
9691	WARTECK INVEST	0.000%	99.981%
9692	UNITED MICROELECTRON SP ADR ADR	0.000%	99.982%
9693	CONSTANTIN MEDI	0.000%	99.982%
9694	ELRON ELECTRONI	0.000%	99.982%
9695	EUROZ LTD	0.000%	99.982%
9696	HI-P INTERNATIO	0.000%	99.982%
9697	SHENGUAN HOLDIN	0.000%	99.982%
9698	BORYUNG PHARM	0.000%	99.983%
9699	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.983%
9700	VGI GLOBAL MEDI	0.000%	99.983%
9701	IMMSI SPA	0.000%	99.983%
9702	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.983%
9703	WHIRLPOOL OF IN	0.000%	99.983%
9704	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.983%
9705	WEE HUR HOLDING	0.000%	99.984%
9706	RECKON LTD	0.000%	99.984%
9707	HANMI SEMICONDU	0.000%	99.984%
9708	GETIN HOLDING S	0.000%	99.984%
9709	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.984%
9710	ARCELORMITTAL S	0.000%	99.984%
9711	KIAN JOO CAN FC	0.000%	99.984%
9712	CSG LIMITED	0.000%	99.985%
9713	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.985%
9714	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.985%
9715	CROCODILE GARME	0.000%	99.985%
9716	CHINA LOTSYNERG	0.000%	99.985%
9717	ISE CHEMICAL CO	0.000%	99.985%
9718	OZFOREX GROUP L	0.000%	99.985%
9719	SHIKIBO LTD	0.000%	99.986%
9720	Tessi S.A.	0.000%	99.986%
9721	BSQUARE CORP COMMON STOCK	0.000%	99.986%
9722	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.986%
9723	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.986%
9724	COXON PRECISE I	0.000%	99.986%
9725	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.986%
9726	O LUXE HOLDINGS	0.000%	99.987%
9727	VOCENTO	0.000%	99.987%
9728	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.987%
9729	TAKASHIMA & CO	0.000%	99.987%
9730	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.987%
9731	WESTPORT INNOVA	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	QAD INC B COMMON STOCK USD.001	0.000%	99.987%
9733	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.988%
9734	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.988%
9735	MACMAHON HOLDIN	0.000%	99.988%
9736	SAMSON HOLDING	0.000%	99.988%
9737	STRONG PETROCHE	0.000%	99.988%
9738	FORTRESS PAPER	0.000%	99.988%
9739	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.988%
9740	YUANDA CHINA HO	0.000%	99.988%
9741	DB REALTY LTD	0.000%	99.989%
9742	TOTAL ACCESS CO	0.000%	99.989%
9743	GUANGNAN(HLDGS)	0.000%	99.989%
9744	NEW YORK & CO I	0.000%	99.989%
9745	INTRALOT SA - I	0.000%	99.989%
9746	MODUSLINK GLOBA	0.000%	99.989%
9747	ASCENCIO	0.000%	99.989%
9748	KIMOTO CO LTD	0.000%	99.990%
9749	GAJAH TUNGGAL	0.000%	99.990%
9750	PEARL ORIENTAL	0.000%	99.990%
9751	SUGIH ENERGY TB	0.000%	99.990%
9752	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.990%
9753	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.990%
9754	THE BASIC HOUSE	0.000%	99.990%
9755	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.990%
9756	NAGARJUNA FERTI	0.000%	99.991%
9757	MARUYAMA MFG CO	0.000%	99.991%
9758	INES CORPORATIO	0.000%	99.991%
9759	LEMMINKAINEN OY	0.000%	99.991%
9760	CHINA ELEC OPTI	0.000%	99.991%
9761	PARADISE ENTERT	0.000%	99.991%
9762	AVIANCA HOLDING	0.000%	99.991%
9763	ATHENS WATER SU	0.000%	99.991%
9764	CATENA AB	0.000%	99.992%
9765	SHELL REFINING(0.000%	99.992%
9766	EQUITY FIN HOLD	0.000%	99.992%
9767	MIYOSHI OIL & F	0.000%	99.992%
9768	STARK TECHNOLOG	0.000%	99.992%
9769	NISSEI INDUSTRI	0.000%	99.992%
9770	ESUN HOLDINGS L	0.000%	99.992%
9771	LPP SA	0.000%	99.992%
9772	NAPEC INC	0.000%	99.993%
9773	ONO SOKKI CO	0.000%	99.993%
9774	OLYMPIC CORP	0.000%	99.993%
9775	LOGISTEC CORP C	0.000%	99.993%
9776	TOMEN DEVICES C	0.000%	99.993%
9777	TERNA ENERGY SA	0.000%	99.993%
9778	AFFINE	0.000%	99.993%
9779	TOP SPRING INTL	0.000%	99.993%
9780	GLORIOUS SUN EN	0.000%	99.993%
9781	KOSEI SECURITIE	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	TROY RESOURCES	0.000%	99.994%
9783	XERIUM TECHNOLO	0.000%	99.994%
9784	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.994%
9785	BOLU CIMENTO SA	0.000%	99.994%
9786	DYNAMIC ELECTRO	0.000%	99.994%
9787	GALLANT VENTURE	0.000%	99.994%
9788	LSL PROPERTY SE	0.000%	99.994%
9789	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.994%
9790	KONG SUN HLDGS	0.000%	99.995%
9791	CHINA HUIZHAN D	0.000%	99.995%
9792	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.995%
9793	MIE HOLDINGS CO	0.000%	99.995%
9794	US AUTO PARTS N	0.000%	99.995%
9795	BGR ENERGY SYST	0.000%	99.995%
9796	MIN XIN HLDGS	0.000%	99.995%
9797	MEIWA ESTATE CO	0.000%	99.995%
9798	GRUPO FAMSA SA	0.000%	99.995%
9799	AUSWIDE BANK LT	0.000%	99.996%
9800	PROSAFE ASA	0.000%	99.996%
9801	TOTAL GABON	0.000%	99.996%
9802	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.996%
9803	FRAGRANCE GROUP	0.000%	99.996%
9804	HANISON CONSTRU	0.000%	99.996%
9805	NIPPON FILCON C	0.000%	99.996%
9806	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
9807	TOWN CENTRE SEC	0.000%	99.996%
9808	INNODATA INC COMMON STOCK USD.01	0.000%	99.997%
9809	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.997%
9810	FERROLIGAS FERB	0.000%	99.997%
9811	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.997%
9812	PETRUS RESOURCE	0.000%	99.997%
9813	REAL NUTRICEUTI	0.000%	99.997%
9814	K.P.R. MILL	0.000%	99.997%
9815	DYNASTY FINE WI	0.000%	99.997%
9816	CONSTRUCTORA CO	0.000%	99.997%
9817	TORIGOE CO LTD	0.000%	99.997%
9818	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.998%
9819	B2W CIA DIGITAL	0.000%	99.998%
9820	ASPEN GROUP	0.000%	99.998%
9821	PACIFIC CURRENT	0.000%	99.998%
9822	GETIN NOBLE BA	0.000%	99.998%
9823	KAM HING INTERN	0.000%	99.998%
9824	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
9825	ALANDSBANKEN	0.000%	99.998%
9826	STEEL & TUBE HL	0.000%	99.998%
9827	EXCELSIOR MEDIC	0.000%	99.998%
9828	FUTURE BRIGHT H	0.000%	99.999%
9829	HOKKAIDO GAS CO	0.000%	99.999%
9830	TSH RESOURCES B	0.000%	99.999%
9831	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	CHINA RARE EART	0.000%	99.999%
9833	MEDICAL SYSTEM	0.000%	99.999%
9834	S.T.CHEMICAL CO	0.000%	99.999%
9835	PRIME MEDIA GRO	0.000%	99.999%
9836	MIMAKI ENGINEER	0.000%	99.999%
9837	ABAN OFFSHORE	0.000%	99.999%
9838	CHINA PROPERTIE	0.000%	100.000%
9839	FALCON ENERGY G	0.000%	100.000%
9840	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.000%
9841	AMREP CORP COMMON STOCK USD.1	0.000%	100.000%
9842	TOMORROW FOCUS	0.000%	100.000%
9843	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.000%
9844	NRJ GROUP	0.000%	100.000%
9845	DELTICOM AG	0.000%	100.000%
9846	ANXIN-CHINA HOL	0.000%	100.000%
9847	PVA TEPLA AG	0.000%	100.000%
9848	ASANTE INC	0.000%	100.000%
9849	ALTIUM LTD	0.000%	100.000%
9850	BOUSTEAD PROJEC	0.000%	100.001%
9851	SUNWAY CONSTRUC	0.000%	100.001%
9852	GET NICE FINANC	0.000%	100.001%
9853	TV AZTECA	0.000%	100.001%
9854	COMPUGEN LTD	0.000%	100.001%
9855	CATABASIS PHARM	0.000%	100.001%
9856	FOUNTAIN SET HL	0.000%	100.001%
9857	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.001%
9858	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.001%
9859	DYNA-MAC HOLDIN	0.000%	100.001%
9860	BERJAYA LAND BH	0.000%	100.001%
9861	MINGFA GROUP	0.000%	100.002%
9862	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.002%
9863	CHINA PUBLIC PR	0.000%	100.002%
9864	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	100.002%
9865	MEGASTUDY CO LT	0.000%	100.002%
9866	HIPAY GROUP SA	0.000%	100.002%
9867	HITE HOLDINGS C	0.000%	100.002%
9868	ADDNODE GROUP A	0.000%	100.002%
9869	MCKAY SECURITIE	0.000%	100.002%
9870	PYI CORPORATION	0.000%	100.002%
9871	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.002%
9872	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.002%
9873	JINDAL SAW LTD	0.000%	100.002%
9874	LEES PHARMACEUT	0.000%	100.003%
9875	TELEGRAAF MEDIA	0.000%	100.003%
9876	CVC BRASIL OP A	0.000%	100.003%
9877	BOUSTEAD PLANTA	0.000%	100.003%
9878	SILVER BASE GRO	0.000%	100.003%
9879	BROCKMAN MINING	0.000%	100.003%
9880	WORLD HOLDINGS	0.000%	100.003%
9881	GROUPE OPEN	0.000%	100.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	SIAM CITY CEMEN	0.000%	100.003%
9883	STRAD ENERGY SE	0.000%	100.003%
9884	SINON CORP	0.000%	100.003%
9885	O'KEY GROUP SA	0.000%	100.003%
9886	MKH BHD RTS EXP	0.000%	100.003%
9887	ASHFORD INC COMMON STOCK USD.01	0.000%	100.004%
9888	ORASCOM DEVELOP	0.000%	100.004%
9889	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.004%
9890	BRILLIANT CIRCL	0.000%	100.004%
9891	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.004%
9892	BANK OF KOCHI L	0.000%	100.004%
9893	KAPPA CREATE CO	0.000%	100.004%
9894	TRUBA ALAM MANU	0.000%	100.004%
9895	NIHON TRIM CO	0.000%	100.004%
9896	AXTEL SAB DE CV	0.000%	100.004%
9897	ECOSYNTHETIX IN	0.000%	100.004%
9898	April Group	0.000%	100.004%
9899	JINDAL POLY FIL	0.000%	100.004%
9900	MEGASTUDY EDUCA	0.000%	100.004%
9901	A&D CO LTD	0.000%	100.004%
9902	QUMU CORP COMMON STOCK USD.01	0.000%	100.005%
9903	TEEKAY TANKERS	0.000%	100.005%
9904	PERPETUAL ENERG	0.000%	100.005%
9905	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.005%
9906	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.005%
9907	BANRO CORPORATI	0.000%	100.005%
9908	SALMAT LTD	0.000%	100.005%
9909	CGG SPON ADR ADR	0.000%	100.005%
9910	CHINA DAYE NON-	0.000%	100.005%
9911	DAN FORM HOLDIN	0.000%	100.005%
9912	E.SUN FINANCIAL	0.000%	100.005%
9913	AFRICA ISRAEL I	0.000%	100.005%
9914	SKYLINE CORP	0.000%	100.005%
9915	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.005%
9916	AFRICAN PHOENIX	0.000%	100.005%
9917	BAOXIN AUTO GRO	0.000%	100.005%
9918	LUKS GROUP (VH)	0.000%	100.005%
9919	YEO HIAP SENG	0.000%	100.006%
9920	BONJOUR HOLDING	0.000%	100.006%
9921	TUNAS RIDEAN	0.000%	100.006%
9922	MIDLAND IC&I LT	0.000%	100.006%
9923	QUNXING PAPER H	0.000%	100.006%
9924	SLATER & GORDON	0.000%	100.006%
9925	BLOOMSBURY PUBL	0.000%	100.006%
9926	TECHNICOLOR	0.000%	100.006%
9927	YONGNAM HOLDING	0.000%	100.006%
9928	ADVEO GROUP INT	0.000%	100.006%
9929	ARRIUM LTD	0.000%	100.006%
9930	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.006%
9931	JAKARTA INTL HT	0.000%	100.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	WATPAC LIMITED	0.000%	100.006%
9933	ASALEO CARE LTD	0.000%	100.006%
9934	CENTAUR MEDIA	0.000%	100.006%
9935	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.006%
9936	AEGON NV	0.000%	100.006%
9937	TEN NETWORK HLD	0.000%	100.006%
9938	EZRA HOLDINGS	0.000%	100.006%
9939	DOGUS OTOMOTIV	0.000%	100.006%
9940	MAX VENTURES &	0.000%	100.006%
9941	DYAX CORPORATIO	0.000%	100.007%
9942	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.007%
9943	CARINDALE PROPE	0.000%	100.007%
9944	TEIXEIRA DUARTE	0.000%	100.007%
9945	SWIBER HOLDINGS	0.000%	100.007%
9946	CHINA ENVIRONME	0.000%	100.007%
9947	TAKACHIHO KOHEK	0.000%	100.007%
9948	SINAR MAS MULTI	0.000%	100.007%
9949	TONLY ELECTRONI	0.000%	100.007%
9950	CHIA HSIN CEMEN	0.000%	100.007%
9951	ARALEZ PHARMACE	0.000%	100.007%
9952	SSANGYONG INFOR	0.000%	100.007%
9953	CUDECO LIMITED	0.000%	100.007%
9954	PACIFIC ANDES I	0.000%	100.007%
9955	BE GROUP AB	0.000%	100.007%
9956	EMPRESAS ICA SA	0.000%	100.007%
9957	QINQIN FOODSTUF	0.000%	100.007%
9958	HILLS INDUSTRIE	0.000%	100.007%
9959	ITE TECH INC	0.000%	100.007%
9960	LYDIAN INTERNAT	0.000%	100.007%
9961	D'AMICO INTEL S	0.000%	100.007%
9962	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.007%
9963	SOCIETE MANUTAN	0.000%	100.007%
9964	POLARIS SOFTWARE	0.000%	100.007%
9965	ENERGY ABSOLUTE	0.000%	100.007%
9966	REDKNEE SOLUTIO	0.000%	100.007%
9967	SAFEWAY INC	0.000%	100.007%
9968	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.007%
9969	BCO PINE SA	0.000%	100.007%
9970	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.007%
9971	KENMARE RESOURC	0.000%	100.007%
9972	GLOBAL PREMIUM	0.000%	100.007%
9973	NAM CHEONG LIMI	0.000%	100.008%
9974	TPI TRIUNFO PAR	0.000%	100.008%
9975	SEPURA PLC	0.000%	100.008%
9976	TPG TELECOM LTD	0.000%	100.008%
9977	SPORTECH PLC	0.000%	100.008%
9978	PARSVNATH DEVEL	0.000%	100.008%
9979	TALVIVAARA MINI	0.000%	100.008%
9980	CHENNAI SUPER K	0.000%	100.008%
9981	JITF INFRALOGIS	0.000%	100.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ZENITH CAPITAL	0.000%	100.008%
9983	SING HOLDINGS L	0.000%	100.008%
9984	FIRST STEAMSHIP	0.000%	100.008%
9985	BANCA MONTE DEI	0.000%	100.008%
9986	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.008%
9987	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.008%
9988	ORMAT TECHNOLOG	0.000%	100.008%
9989	RB ENERGY INC	0.000%	100.008%
9990	BANCO PAN SA	0.000%	100.008%
9991	CIA DE GAS SAO	0.000%	100.008%
9992	ENERGIX-RENEWAB	0.000%	100.008%
9993	DEVA HLDG	0.000%	100.008%
9994	SNS REAAL GROEP	-	100.008%
9995	EGANAGOLDPFEIL	-	100.008%
9996	PRIME AET & D H	-	100.008%
9997	ANGLO IRISH BAN	-	100.008%
9998	CHINA METAL REC	-	100.008%
9999	INTERCELL AG RI	-	100.008%
10000	QLT INC DOJ/SEC	-	100.008%
10001	HANFENG EVERGRE	-	100.008%
10002	WARRANTS CONTRA	-	100.008%
10003	BCA POP ETRUR-L	-	100.008%
10004	BCO ESPIR SANTO	-	100.008%
10005	C A DE MEDITERR	-	100.008%
10006	CRAFT OIL LTD	-	100.008%
10007	LIGHTSTREAM RES	-	100.008%
10008	BANK OF COMMUNI	-	100.008%
10009	ALAPIS HOLDING	-	100.008%
10010	CHINA EVERBRIGH	-	100.008%
10011	FRASER PAPERS I	-	100.008%
10012	PESCANOVA SA	-	100.008%
10013	BERLIAN LAJU TA	-	100.008%
10014	TOUCHSTONE EXPL	-	100.008%
10015	PRIME RETIREMEN	-	100.008%
10016	RHB CAPITAL BHD	-	100.008%
10017	SCANIA AB	-	100.008%
10018	MINCO BASE META	-	100.008%
10019	ETABLISSEMENTS	-	100.008%
10020	CHINA LUMENA NE	-	100.008%
10021	QLT INC CLASS A	-	100.008%
10022	KARDEMIR KARABU	-	100.008%
10023	RREEF CHINA COM	-	100.008%
10024	CARE PROPERTY I	-	100.008%
10025	QLT INC WTS EXP	-	100.008%
10026	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.008%
10027	FERROGLOBE PLC	-	100.008%
10028	PEACE MARK HLDG	-	100.008%
10029	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.008%
10030	AFREN PLC COMMO	-	100.008%
10031	VIRGIN AUSTRALI	-	100.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	US Wire Order -	-0.000%	100.007%
10033	US dollar - Lon	-0.007%	100.000%