

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

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	BANK OF MONTREAL COMMON STOCK	0.764%	0.764%
2	AT+T INC COMMON STOCK USD1.0	0.737%	1.501%
3	APPLE INC	0.720%	2.222%
4	WELLS FARGO + CO COMMON STOCK USD1.666	0.693%	2.915%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.691%	3.606%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.645%	4.250%
7	TORONTO DOMINION BANK COMMON STOCK	0.588%	4.838%
8	SUNCOR ENERGY INC COMMON STOCK	0.545%	5.383%
9	ROYAL BANK OF CANADA COMMON STOCK	0.538%	5.921%
10	EXXON MOBIL CORP COMMON STOCK	0.441%	6.362%
11	BANK OF AMERICA	0.374%	6.736%
12	INTEL CORP COMMON STOCK USD.001	0.366%	7.101%
13	CHEVRON CORP COMMON STOCK USD.75	0.333%	7.434%
14	MANULIFE FINANCIAL CORP COMMON STOCK	0.324%	7.758%
15	MICROSOFT CORP COMMON STOCK USD.00000625	0.314%	8.073%
16	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.313%	8.386%
17	COMCAST CORP CLASS A COMMON STOCK USD.01	0.307%	8.693%
18	CANADIAN NATURAL RESOURCES COMMON STOCK	0.303%	8.995%
19	CISCO SYSTEMS	0.292%	9.287%
20	PFIZER INC COMMON STOCK USD.05	0.272%	9.559%
21	CITIGROUP INC COMMON STOCK USD.01	0.267%	9.825%
22	WAL-MART STORES	0.259%	10.084%
23	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.249%	10.333%
24	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.242%	10.575%
25	SAMSUNG ELECTRO	0.226%	10.801%
26	TOTAL SA	0.222%	11.023%
27	NATIONAL BK CDA	0.216%	11.240%
28	NESTLE SA	0.211%	11.450%
29	PROCTER + GAMBLE CO/THE COMMON STOCK	0.211%	11.661%
30	CAD - London	0.209%	11.870%
31	SUN LIFE FINANCIAL INC COMMON STOCK	0.205%	12.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	MAGNA INTERNATIONAL INC COMMON STOCK	0.199%	12.274%
33	TRANSCANADA CORP COMMON STOCK	0.193%	12.467%
34	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.187%	12.654%
35	UNITEDHEALTH GR	0.182%	12.836%
36	SINGAPORE GOVER	0.181%	13.017%
37	AMAZON.COM INC	0.181%	13.198%
38	DAIMLER AG	0.179%	13.377%
39	WALT DISNEY(HLD)	0.178%	13.555%
40	CANADA HOUSING	0.176%	13.731%
41	TOYOTA MOTOR CO	0.174%	13.906%
42	UK(GOVT OF) 4.2	0.174%	14.080%
43	LANDWIRT RENTEN	0.174%	14.253%
44	ENBRIDGE INC COMMON STOCK	0.173%	14.427%
45	GENERAL MOTORS CO COMMON STOCK USD.01	0.173%	14.600%
46	CHINA CONST BK	0.172%	14.772%
47	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.170%	14.942%
48	FACEBOOK INC A COMMON STOCK USD.000006	0.170%	15.112%
49	US TREASURY N/B 05/25 2.125	0.170%	15.282%
50	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.167%	15.449%
51	ALPHABET INC CL C COMMON STOCK USD.001	0.166%	15.615%
52	MERCK & CO INC	0.163%	15.778%
53	BP PLC SPONS ADR ADR	0.163%	15.941%
54	KFW 1.375% 01FE	0.162%	16.103%
55	ALPHABET INC CL A COMMON STOCK USD.001	0.161%	16.264%
56	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.161%	16.425%
57	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.161%	16.586%
58	CANADIAN NATL RAILWAY CO COMMON STOCK	0.160%	16.745%
59	NETWORK RAIL IN	0.157%	16.902%
60	US BANCORP COMMON STOCK USD.01	0.150%	17.052%
61	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.149%	17.201%
62	FORD MOTOR CO COMMON STOCK USD.01	0.149%	17.350%
63	LANDESKREDITBAN	0.149%	17.500%
64	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.148%	17.648%
65	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.146%	17.794%
66	MERCK + CO. INC. COMMON STOCK USD.5	0.145%	17.939%
67	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.144%	18.083%
68	APPLE INC SR UNSECURED 02/21 2.25	0.144%	18.227%
69	BCE INC COMMON STOCK	0.143%	18.370%
70	CVS HEALTH CORP COMMON STOCK USD.01	0.143%	18.513%
71	CHEVRON CORP SR UNSECURED 03/20 1.961	0.143%	18.656%
72	QUALCOMM INC COMMON STOCK USD.0001	0.143%	18.799%
73	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.140%	18.938%
74	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.139%	19.077%
75	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.136%	19.213%
76	EUROPEAN INVEST	0.136%	19.349%
77	KOMMUNINVEST I	0.134%	19.483%
78	WESTPAC BKG COR	0.134%	19.617%
79	TIME WARNER INC COMMON STOCK USD.01	0.132%	19.749%
80	KOMMUNINVEST I	0.131%	19.881%
81	ALLERGAN PLC	0.131%	20.011%

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82	BASF SE	0.130%	20.141%
83	SWEDISH EXP CRE	0.130%	20.271%
84	INTL BANK FOR R	0.129%	20.400%
85	TRAVELERS COS	0.128%	20.528%
86	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.127%	20.655%
87	MORGAN STANLEY COMMON STOCK USD.01	0.127%	20.782%
88	SIMON PROPERTY GROUP INC REIT USD.0001	0.127%	20.909%
89	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.126%	21.036%
90	ROYAL BK OF CAN	0.124%	21.160%
91	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.124%	21.284%
92	NATL AUSTRALIA	0.124%	21.407%
93	PNC BANK	0.124%	21.531%
94	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.123%	21.654%
95	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.121%	21.775%
96	BHP BILLITON LT	0.121%	21.895%
97	UNION PACIFIC CORP COMMON STOCK USD2.5	0.121%	22.016%
98	UNITED KINGDOM	0.118%	22.134%
99	ORACLE CORP COMMON STOCK USD.01	0.115%	22.249%
100	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.115%	22.364%
101	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.115%	22.479%
102	FAIRFAX FINANCI	0.114%	22.593%
103	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.114%	22.707%
104	CENOVUS ENERGY INC COMMON STOCK	0.114%	22.821%
105	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.113%	22.934%
106	IBM CORP SR UNSECURED 01/22 2.5	0.113%	23.047%
107	RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	0.113%	23.160%
108	WASTE CONNECTIONS INC COMMON STOCK	0.112%	23.272%
109	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.111%	23.382%
110	SINGAPORE GOVT	0.110%	23.492%
111	EXPORT DEVELOPM	0.110%	23.602%
112	SCHLUMBERGER LTD COMMON STOCK USD.01	0.109%	23.710%
113	COCA-COLA CO	0.109%	23.819%
114	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.107%	23.926%
115	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.106%	24.033%
116	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.106%	24.139%
117	NESTLE FINANCE	0.106%	24.244%
118	ROYAL DUTCH SHE	0.106%	24.350%
119	SWEDISH GOVERNMENT	0.105%	24.455%
120	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.105%	24.560%
121	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.104%	24.664%
122	AGNICO EAGLE MINES LTD COMMON STOCK	0.103%	24.766%
123	AGRIUM INC COMMON STOCK NPV	0.102%	24.868%
124	CONOCOPHILLIPS COMMON STOCK USD.01	0.102%	24.970%
125	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.101%	25.071%
126	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.101%	25.173%
127	BNP PARIBAS SA	0.101%	25.274%
128	MEDTRONIC PLC	0.101%	25.375%
129	TECK RESOURCES LTD CLS B COMMON STOCK	0.101%	25.475%
130	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.100%	25.575%
131	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.100%	25.675%

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132	CHEVRON CORP SR UNSECURED 06/23 3.191	0.099%	25.774%
133	DEUTSCHE BAHN F	0.099%	25.873%
134	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.099%	25.972%
135	AUST & NZ BANK	0.099%	26.071%
136	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.099%	26.170%
137	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.098%	26.268%
138	MICROSOFT CORP SR UNSECURED 11/20 2	0.097%	26.365%
139	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.097%	26.462%
140	INDUSTRIAL & CO	0.097%	26.559%
141	ANTHEM INC COMMON STOCK USD.01	0.096%	26.655%
142	GOLDCORP INC COMMON STOCK	0.096%	26.751%
143	ACE LTD	0.095%	26.846%
144	SIEMENS AG	0.094%	26.940%
145	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.094%	27.033%
146	ENCANA CORP COMMON STOCK	0.094%	27.127%
147	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.092%	27.219%
148	CRESCENT POINT ENERGY CORP COMMON STOCK	0.092%	27.311%
149	INDUSTRIAL ALLI	0.092%	27.403%
150	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.092%	27.495%
151	BANCO SANTANDER	0.092%	27.587%
152	EUROPEAN INVEST	0.092%	27.679%
153	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.091%	27.770%
154	HOME DEPOT INC COMMON STOCK USD.05	0.090%	27.860%
155	CAPITAL ONE FIN	0.090%	27.950%
156	FORTIS INC COMMON STOCK	0.090%	28.041%
157	ORACLE CORP SR UNSECURED 09/21 1.9	0.090%	28.131%
158	FINLAND GOVT IN	0.090%	28.220%
159	CANADIAN TIRE C	0.089%	28.310%
160	DEUTSCHE TELEKO	0.089%	28.399%
161	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.089%	28.488%
162	ABBOTT LABORATORIES COMMON STOCK	0.088%	28.577%
163	CSX CORP	0.088%	28.665%
164	AMGEN INC COMMON STOCK USD.0001	0.088%	28.752%
165	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.087%	28.840%
166	VALERO ENERGY C	0.087%	28.927%
167	AETNA INC COMMON STOCK USD.01	0.087%	29.013%
168	IBM CORP SR UNSECURED 02/21 2.25	0.086%	29.100%
169	MICRON TECHNOLO	0.086%	29.186%
170	ROYAL DUTCH SH-	0.086%	29.272%
171	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.085%	29.356%
172	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.085%	29.441%
173	SINGAPORE GOVT	0.085%	29.526%
174	LUNDIN MINING C	0.084%	29.610%
175	UNIBAIL-RODAMCO	0.083%	29.694%
176	FIRST QUANTUM M	0.083%	29.776%
177	BAYERISCHE MOTO	0.082%	29.859%
178	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.082%	29.941%
179	PEPSICO INC COMMON STOCK USD.017	0.082%	30.023%
180	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.082%	30.105%
181	VOLKSWAGEN AG	0.082%	30.187%

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182	WESTPAC BANK CO	0.082%	30.269%
183	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.082%	30.350%
184	VODAFONE GROUP	0.081%	30.432%
185	SHAW COMMUNICATIONS INC B COMMON STOCK	0.081%	30.512%
186	ABB LTD	0.081%	30.593%
187	KINROSS GOLD CORP COMMON STOCK	0.080%	30.673%
188	TRANSPORT FOR L	0.080%	30.753%
189	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.080%	30.833%
190	FRENCH REP GOVT	0.079%	30.913%
191	DANAHER CORP COMMON STOCK USD.01	0.079%	30.991%
192	SNC-LAVALIN GRO	0.078%	31.069%
193	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.078%	31.147%
194	DELTA AIRLINES	0.078%	31.225%
195	NATL AUSTRALIA	0.078%	31.302%
196	FEDEX CORPORATI	0.077%	31.379%
197	FMS WERTMANAGEM	0.077%	31.456%
198	BK NEDERLANDSE	0.077%	31.532%
199	BB+T CORP COMMON STOCK USD5.0	0.076%	31.608%
200	NOVARTIS AG	0.076%	31.684%
201	SNCF RESEAU 3.1	0.075%	31.759%
202	PUBLIC STORAGE	0.075%	31.833%
203	BP PLC	0.074%	31.907%
204	CAMECO CORP COMMON STOCK	0.074%	31.981%
205	METLIFE INC COMMON STOCK USD.01	0.073%	32.054%
206	ROCHE HOLDING A	0.073%	32.127%
207	GLENCORE XSTRA	0.073%	32.200%
208	STATOIL ASA COMPANY GUAR 11/19 2.25	0.073%	32.273%
209	NORFOLK STHN CO	0.072%	32.346%
210	AGENCE FRANC DE	0.072%	32.418%
211	ORANGE SA	0.072%	32.490%
212	EQUINIX INC REIT USD.001	0.072%	32.562%
213	TOURMALINE OIL	0.072%	32.633%
214	PFIZER INC	0.071%	32.705%
215	ALTRIA GROUP INC COMMON STOCK USD.333	0.071%	32.776%
216	WEST FRASER TIM	0.071%	32.848%
217	COUNCIL OF EURO	0.071%	32.919%
218	HITACHI	0.071%	32.989%
219	TELUS CORPORATI	0.070%	33.059%
220	MARATHON PETROLEUM CORP COMMON STOCK	0.070%	33.129%
221	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.070%	33.199%
222	FINNING INTL LT	0.069%	33.268%
223	BLACKROCK INC COMMON STOCK USD.01	0.069%	33.337%
224	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.069%	33.406%
225	APPLE INC SR UNSECURED 05/23 2.4	0.069%	33.475%
226	ONTARIO(PROV OF	0.069%	33.544%
227	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.068%	33.612%
228	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.068%	33.680%
229	AFLAC INC COMMON STOCK USD.1	0.067%	33.747%
230	LANDESKREDITBAN	0.066%	33.814%
231	CATERPILLAR INC COMMON STOCK USD1.0	0.066%	33.880%

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232	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.066%	33.947%
233	INTL BUSINESS M	0.066%	34.013%
234	ALTAGAS LTD	0.066%	34.079%
235	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.066%	34.145%
236	ARC RESOURCES L	0.066%	34.211%
237	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.066%	34.276%
238	NEWBELCO SA/NV	0.065%	34.341%
239	PROLOGIS INC REIT USD.01	0.065%	34.406%
240	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.065%	34.471%
241	PAN AMERICAN SILVER CORP COMMON STOCK	0.065%	34.536%
242	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.064%	34.600%
243	KINDER MORGAN INC COMMON STOCK USD.01	0.064%	34.665%
244	CK HUTCHINSON H	0.064%	34.729%
245	BLACKBERRY LTD COMMON STOCK	0.064%	34.793%
246	RIO TINTO PLC SPON ADR ADR	0.064%	34.857%
247	HONDA MOTOR CO	0.063%	34.920%
248	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.063%	34.983%
249	TEXAS INSTRUMEN	0.062%	35.045%
250	TENCENT HLDGS L	0.062%	35.108%
251	ELEMENT FINANCI	0.061%	35.168%
252	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.061%	35.229%
253	JOHNSON CONTROL	0.060%	35.290%
254	SHELL INTL.FIN.	0.060%	35.350%
255	EATON CORP PLC	0.060%	35.410%
256	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.060%	35.470%
257	AVALONBAY COMMUNITIES INC REIT USD.01	0.060%	35.530%
258	APPLE INC SR UNSECURED 05/20 2	0.060%	35.590%
259	BANK OF CHINA L	0.060%	35.650%
260	SOC GENERALE	0.060%	35.710%
261	EUROFIMA 1.75%	0.060%	35.770%
262	NORDRH-WESTFALE	0.060%	35.830%
263	WELLTOWER INC REIT USD1.0	0.060%	35.889%
264	KOMMUNALBANKEN	0.059%	35.948%
265	SILVER WHEATON CORP COMMON STOCK	0.059%	36.007%
266	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.059%	36.066%
267	EMPIRE CO LTD N	0.059%	36.125%
268	3M CO COMMON STOCK USD.01	0.058%	36.183%
269	YAHOO INC	0.058%	36.242%
270	NOVARTIS AG SPONSORED ADR ADR	0.058%	36.299%
271	DISCOVER FINL S	0.058%	36.357%
272	GEORGE WESTON L	0.058%	36.415%
273	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.058%	36.473%
274	TFI INTERNATION	0.058%	36.531%
275	WOODSIDE PETROL	0.057%	36.588%
276	PHILLIPS 66 COMMON STOCK	0.057%	36.646%
277	ALLSTATE CORP COMMON STOCK USD.01	0.057%	36.703%
278	SUNTRUST BANKS	0.057%	36.760%
279	AGENCE FRANCAIS	0.057%	36.818%
280	VERESEN INC.	0.057%	36.875%
281	SOUTHWEST AIRLI	0.057%	36.931%

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282	EUROPEAN INVEST	0.057%	36.988%
283	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.057%	37.044%
284	BAYER AG	0.056%	37.101%
285	STATE STREET CORP COMMON STOCK USD1.0	0.056%	37.157%
286	THOMSON REUTERS CORP COMMON STOCK	0.056%	37.213%
287	CANADIAN WESTER	0.056%	37.269%
288	CAE INC COMMON STOCK	0.056%	37.325%
289	ENBRIDGE	0.056%	37.381%
290	ENI S.P.A.	0.056%	37.437%
291	MCDONALD S CORP COMMON STOCK USD.01	0.056%	37.493%
292	CMNWLTB BK OF A	0.055%	37.549%
293	BCO BILBAO VIZC	0.055%	37.604%
294	MICHELIN(CGDE)	0.055%	37.659%
295	IMPERIAL OIL LTD COMMON STOCK	0.055%	37.714%
296	MASTERCARD INC A COMMON STOCK USD.0001	0.055%	37.769%
297	METHANEX CORP COMMON STOCK	0.055%	37.823%
298	ZURICH FIN SVS	0.055%	37.878%
299	LOBLAW COS LTD	0.055%	37.933%
300	ALAMOS GOLD INC CLASS A COMMON STOCK	0.055%	37.987%
301	WESTERN DIGITAL	0.054%	38.042%
302	CHINA MOBILE LT	0.054%	38.096%
303	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.054%	38.150%
304	EQUITY RESIDENT	0.054%	38.205%
305	ABBVIE INC COMMON STOCK USD.01	0.054%	38.259%
306	SUMITOMO MITSUI	0.054%	38.313%
307	ASSIC GENERALI	0.054%	38.367%
308	LINAMAR CORP	0.054%	38.421%
309	CHINA NATIONAL	0.053%	38.475%
310	CORNING INC COMMON STOCK USD.5	0.053%	38.528%
311	VENTAS INC-REIT	0.053%	38.582%
312	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.053%	38.635%
313	NOVARTIS CAP CO	0.053%	38.687%
314	BOEING CO/THE COMMON STOCK USD5.0	0.053%	38.740%
315	KONINKLIJKE AHO	0.053%	38.793%
316	HON HAI PRECISI	0.052%	38.845%
317	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.052%	38.897%
318	GILDAN ACTIVEWEAR INC COMMON STOCK	0.052%	38.950%
319	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.052%	39.002%
320	LLOYDS BANKING	0.052%	39.054%
321	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.052%	39.106%
322	CME GROUP INC COMMON STOCK USD.01	0.052%	39.158%
323	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.052%	39.210%
324	T MOBILE US INC COMMON STOCK USD.0001	0.052%	39.261%
325	MITSUBISHI UFJ	0.051%	39.313%
326	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.051%	39.364%
327	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.051%	39.415%
328	TEMASEK FINL I	0.051%	39.466%
329	AIA GROUP LTD	0.051%	39.517%
330	TOYOTA MOTOR CO	0.051%	39.568%
331	CANADIAN (GOVT	0.050%	39.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	BEST BUY CO INC	0.050%	39.669%
333	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.050%	39.718%
334	CELGENE CORP	0.050%	39.768%
335	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.050%	39.818%
336	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.049%	39.867%
337	B2GOLD CORP COM	0.049%	39.917%
338	WHITECAP RESOUR	0.049%	39.966%
339	IBERDROLA SA	0.049%	40.015%
340	TAIWAN SEMI-ADR	0.049%	40.064%
341	SWEDEN GOVERNME	0.049%	40.113%
342	ASTRAZENECA PLC SPONS ADR ADR	0.049%	40.161%
343	ENGIE	0.049%	40.210%
344	NVIDIA CORP	0.049%	40.259%
345	WESTJET AIRLINE	0.049%	40.307%
346	ALIMENTATION CO	0.048%	40.356%
347	FRANCE GOVERNME	0.048%	40.404%
348	BOSTON PROPERTIES INC REIT USD.01	0.048%	40.452%
349	WSP GLOBAL INC	0.048%	40.501%
350	TOTAL CAPITAL I	0.048%	40.549%
351	COSTCO WHOLESA	0.048%	40.597%
352	FIAT CHRYSLER A	0.047%	40.644%
353	CCL INDS INC CL	0.047%	40.691%
354	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.047%	40.739%
355	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.047%	40.786%
356	LAURENTIAN BANK	0.047%	40.833%
357	ITAU UNIBANCO S	0.047%	40.880%
358	MIZUHO FINANCIA	0.047%	40.927%
359	ARCHER DANIELS	0.047%	40.973%
360	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.047%	41.020%
361	PING AN INSURAN	0.046%	41.066%
362	SYNGENTA AG	0.046%	41.113%
363	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.046%	41.159%
364	HUSKY ENERGY IN	0.046%	41.205%
365	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.046%	41.251%
366	RIOCAN REAL EST	0.046%	41.297%
367	SHELL INTL.FIN.	0.046%	41.343%
368	ALBERTA PROV	0.046%	41.389%
369	CENTURYLINK INC COMMON STOCK USD1.0	0.046%	41.435%
370	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.046%	41.481%
371	CARNIVAL CORP COMMON STOCK USD.01	0.046%	41.527%
372	INGERSOLL-RAND	0.046%	41.572%
373	ROYAL BANK OF C	0.046%	41.618%
374	SONY CORP	0.045%	41.663%
375	NISSAN MOTOR CO	0.045%	41.709%
376	MAPLE LEAF FOOD	0.045%	41.754%
377	AXA	0.045%	41.799%
378	ALLIANZ SE SPON ADR ADR	0.045%	41.843%
379	HARTFORD FINANC	0.045%	41.888%
380	MICROSOFT CORP	0.045%	41.933%
381	OCEANAGOLD CORP	0.044%	41.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	IAMGOLD CORP COMMON STOCK	0.044%	42.021%
383	UPM-KYMMENE OYJ	0.044%	42.065%
384	NIKE INC CL B COMMON STOCK USD1.0	0.044%	42.109%
385	TARGET CORPORAT	0.044%	42.154%
386	INTACT FINANCIA	0.044%	42.198%
387	FIFTH THIRD BAN	0.044%	42.242%
388	BARRICK GOLD CORP COMMON STOCK	0.044%	42.286%
389	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.044%	42.330%
390	ORACLE CORP SR UNSECURED 07/21 2.8	0.044%	42.374%
391	GILEAD SCIENCES	0.044%	42.417%
392	ELDORADO GOLD CORP COMMON STOCK	0.044%	42.461%
393	TYSON FOODS INC	0.044%	42.505%
394	CELESTICA INC COMMON STOCK NPV	0.043%	42.548%
395	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.043%	42.591%
396	PEUGEOT SA	0.043%	42.635%
397	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.043%	42.678%
398	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.043%	42.721%
399	H&R REIT UNITS	0.043%	42.764%
400	STARBUCKS CORP	0.043%	42.807%
401	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.043%	42.850%
402	SVENSKA HANDELS	0.043%	42.893%
403	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.043%	42.936%
404	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.043%	42.978%
405	MGM MIRAGE INC	0.043%	43.021%
406	LVMH MOET HENNE	0.043%	43.064%
407	WHIRLPOOL CORP	0.043%	43.106%
408	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.042%	43.149%
409	M + T BANK CORP COMMON STOCK USD.5	0.042%	43.191%
410	AKZO NOBEL NV	0.042%	43.234%
411	CGI GROUP INC CLASS A COMMON STOCK	0.042%	43.276%
412	TESORO CORP	0.042%	43.319%
413	VIACOM INC CLASS B COMMON STOCK USD.001	0.042%	43.361%
414	GOODYEAR TIRE &	0.042%	43.403%
415	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.042%	43.445%
416	CHINA MOBILE	0.042%	43.487%
417	TE CONNECTIVITY	0.042%	43.530%
418	RIO TINTO	0.042%	43.572%
419	SAPUTO GROUP IN	0.042%	43.613%
420	FRENCH REPUBLIC	0.042%	43.655%
421	BANK OF MONTREA	0.042%	43.697%
422	UBS GROUP	0.042%	43.739%
423	VORNADO REALTY TRUST REIT USD.04	0.042%	43.781%
424	COOPERATIEVE RA	0.042%	43.822%
425	GREAT WEST LIFE	0.042%	43.864%
426	TRANSALTA CORP COMMON STOCK	0.042%	43.906%
427	PEYTO EXPLORATI	0.042%	43.947%
428	ALLIANZ AG	0.041%	43.988%
429	MITSUBISHI CHEM	0.041%	44.030%
430	GEN DYNAMICS CO	0.041%	44.071%
431	DIGITAL REALTY	0.041%	44.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	OPEN TEXT CORPO	0.041%	44.153%
433	COMPAGNIE DE SA	0.041%	44.194%
434	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.041%	44.234%
435	ROYAL BANK OF C	0.041%	44.275%
436	APPLE INC SR UNSECURED 02/22 2.5	0.041%	44.315%
437	MOLSONCOORS-B-U	0.041%	44.356%
438	BHP BILLITON PL	0.040%	44.396%
439	SOFTBANK CORP	0.040%	44.437%
440	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.040%	44.477%
441	LAFARGEHOLCIM L	0.040%	44.517%
442	LINK R/EST INVE	0.040%	44.557%
443	NORDEA AB	0.040%	44.597%
444	ING GROEP NV	0.040%	44.637%
445	CIE FINANCIERE	0.040%	44.677%
446	CRH	0.040%	44.717%
447	YAMANA GOLD INC COMMON STOCK	0.040%	44.757%
448	TAHOE RESOURCES INC COMMON STOCK	0.040%	44.796%
449	BROADCOM LTD	0.040%	44.836%
450	DOLLARAMA INC	0.040%	44.875%
451	DEXIA CREDIT LO	0.040%	44.915%
452	RAYTHEON COMPANY COMMON STOCK USD.01	0.039%	44.954%
453	SANOFI-AVENTIS	0.039%	44.994%
454	CNOOC LTD	0.039%	45.033%
455	ESSEX PROP TRUS	0.039%	45.072%
456	SCHWAB(CHARLES)	0.039%	45.111%
457	CI FINANCIAL CO	0.039%	45.150%
458	PROGRESSIVE CORP COMMON STOCK USD1.0	0.039%	45.189%
459	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.039%	45.228%
460	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.039%	45.267%
461	EASTMAN CHEMICA	0.039%	45.305%
462	LEAR CORP	0.039%	45.344%
463	BIOGEN IDEC INC	0.038%	45.382%
464	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.038%	45.421%
465	ANADARKO PETROL	0.038%	45.459%
466	DIAGEO PLC ADR	0.038%	45.497%
467	STATOIL ASA	0.038%	45.535%
468	QUEST DIAGNOSTI	0.038%	45.573%
469	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.038%	45.611%
470	TELEFONICA SA	0.038%	45.649%
471	ACCENTURE PLC A	0.038%	45.687%
472	ROLLS-ROYCE GRO	0.038%	45.725%
473	HCP INC.	0.038%	45.762%
474	SCOTTISH AND SO	0.038%	45.800%
475	STANTEC INC COMMON STOCK	0.038%	45.838%
476	REALTY INCOME C	0.038%	45.875%
477	MACQUARIE GP LT	0.038%	45.913%
478	UTD PARCEL SERV	0.037%	45.950%
479	EOG RESOURCES	0.037%	45.987%
480	AMAYA INC COMMON STOCK	0.037%	46.024%
481	TOTAL SA SPON ADR ADR	0.037%	46.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.037%	46.097%
483	HUBBAY MINERALS INC COMMON STOCK NPV	0.037%	46.134%
484	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.037%	46.171%
485	NEWMONT MINING CORP COMMON STOCK USD1.6	0.037%	46.207%
486	ELI LILLY + CO COMMON STOCK	0.037%	46.244%
487	TMX GROUP LTD	0.036%	46.280%
488	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.036%	46.317%
489	HYUNDAI MOTOR C	0.036%	46.353%
490	TAIWAN SEMICOND	0.036%	46.390%
491	DAVITA INC COMMON STOCK USD.001	0.036%	46.426%
492	CONSTELLATION S	0.036%	46.462%
493	SCENTRE GROUP	0.036%	46.498%
494	ONTARIO(PROV OF	0.036%	46.534%
495	COTT CORP	0.036%	46.570%
496	LOCKHEED MARTIN	0.036%	46.606%
497	E.ON SE	0.036%	46.642%
498	BUNGE LTD COMMON STOCK USD.01	0.036%	46.678%
499	ASAHI KASEI COR	0.036%	46.714%
500	INTER PIPELINE	0.036%	46.749%
501	VINCI SA	0.036%	46.785%
502	GIBSON ENERGY I	0.036%	46.820%
503	HOST HOTELS &	0.036%	46.856%
504	DETOUR GOLD COR	0.035%	46.891%
505	LAM RESEARCH CORP COMMON STOCK USD.001	0.035%	46.926%
506	MITSUBISHI UFJ FINL SPON ADR ADR	0.035%	46.961%
507	NEW GOLD INC COMMON STOCK	0.035%	46.996%
508	VOLVO AB	0.035%	47.031%
509	GENWORTH MI CAN	0.035%	47.066%
510	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.035%	47.101%
511	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.035%	47.136%
512	ORIX CORP	0.035%	47.170%
513	BRIDGESTONE COR	0.035%	47.205%
514	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.035%	47.240%
515	RWE AG (NEU)	0.035%	47.275%
516	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.035%	47.309%
517	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.035%	47.344%
518	HYNIX SEMICONDU	0.035%	47.379%
519	LOWE'S COS INC	0.034%	47.413%
520	GLAXOSMITHKLINE PLC SPON ADR ADR	0.034%	47.447%
521	BANK NEDERLANDS	0.034%	47.481%
522	NUCOR CORP	0.034%	47.516%
523	ALGONQUIN POWER	0.034%	47.550%
524	CANADIAN APARTM	0.034%	47.584%
525	MID AMERICA APARTMENT COMM REIT USD.01	0.034%	47.618%
526	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.034%	47.652%
527	CA INC COMMON STOCK USD.1	0.034%	47.685%
528	NORTHERN TRUST	0.034%	47.719%
529	MITSUBISHI HVY	0.034%	47.753%
530	AIR CANADA	0.034%	47.787%
531	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.034%	47.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.033%	47.854%
533	REPUBLIC SERVIC	0.033%	47.887%
534	INTESA SANPAOLO	0.033%	47.920%
535	METRO INC	0.033%	47.953%
536	COGECO COMMUNIC	0.033%	47.986%
537	MITSUBISHI CORP	0.033%	48.019%
538	IVANHOE MINES L	0.033%	48.052%
539	ENERFLEX LTD	0.033%	48.085%
540	PANASONIC CORP	0.033%	48.118%
541	NOVO-NORDISK AS	0.033%	48.151%
542	IGM FINANCIAL I	0.033%	48.184%
543	PRECISION DRILLING CORP COMMON STOCK	0.033%	48.217%
544	DOVER CORP	0.033%	48.249%
545	SOLVAY	0.033%	48.282%
546	MTN GROUP LTD	0.032%	48.314%
547	VERMILION ENERGY INC COMMON STOCK	0.032%	48.347%
548	NEXTERA ENERGY INC COMMON STOCK USD.01	0.032%	48.379%
549	TOROMONT INDS L	0.032%	48.411%
550	SEVEN GENERATIO	0.032%	48.444%
551	MITSUBISHI ELEC	0.032%	48.476%
552	PACCAR INC	0.032%	48.508%
553	SASOL	0.032%	48.541%
554	STANDARD BANK G	0.032%	48.573%
555	TEXTRON INC COMMON STOCK USD.125	0.032%	48.605%
556	BAXTER INTL INC	0.032%	48.637%
557	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.032%	48.669%
558	US dollar - Lon	0.032%	48.701%
559	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.032%	48.733%
560	ALLY FINANCIAL INC COMMON STOCK USD.1	0.032%	48.765%
561	JM SMUCKER CO/THE COMMON STOCK	0.032%	48.797%
562	MACY S INC COMMON STOCK USD.01	0.032%	48.828%
563	UNIVERSAL HLTH	0.032%	48.860%
564	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.032%	48.892%
565	SUPERIOR PLUS C	0.032%	48.924%
566	WOLTERS KLUWERS	0.031%	48.955%
567	STANDARD CHARTE	0.031%	48.986%
568	STATOIL ASA COMPANY GUAR 01/24 2.65	0.031%	49.018%
569	DBS GROUP HLDGS	0.031%	49.049%
570	DOMINION DIAMOND CORP COMMON STOCK	0.031%	49.080%
571	GGP INC REIT USD.01	0.031%	49.112%
572	HOME CAP GRP IN	0.031%	49.143%
573	TRANSCONTINENTA	0.031%	49.174%
574	FORTESCUE METAL	0.031%	49.205%
575	INVESCO LTD COMMON STOCK USD.2	0.031%	49.236%
576	HOUSING DEVEL F	0.031%	49.267%
577	SHIN-ETSU CHEM	0.031%	49.298%
578	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.031%	49.329%
579	PROV OF SASK CA	0.031%	49.360%
580	SIKA FINANZ AG	0.031%	49.390%
581	NORWEGIAN CRUIS	0.031%	49.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.031%	49.452%
583	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.031%	49.482%
584	EMERA INC.	0.031%	49.513%
585	TOTAL CAPITAL I	0.031%	49.544%
586	CHINA PETROLEUM	0.030%	49.574%
587	UNILEVER NV	0.030%	49.604%
588	KDDI CORP	0.030%	49.635%
589	KEYCORP	0.030%	49.665%
590	KEYERA CORP	0.030%	49.695%
591	WESTPAC BKG COR	0.030%	49.726%
592	BOLIDEN AB	0.030%	49.756%
593	MUNCHENER RUCKV	0.030%	49.786%
594	WESTROCK CO COMMON STOCK	0.030%	49.816%
595	PRUDENTIAL ADR	0.030%	49.846%
596	TARGET CORP SR UNSECURED 01/22 2.9	0.030%	49.876%
597	KOHL'S CORPORATI	0.030%	49.906%
598	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.030%	49.936%
599	ONTARIO(PROV OF	0.030%	49.966%
600	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.030%	49.996%
601	WILLIS TOWERS W	0.030%	50.026%
602	MACDONALD DETTW	0.030%	50.055%
603	SILVER STANDARD RESOURCES COMMON STOCK	0.030%	50.085%
604	TESCO PLC	0.030%	50.115%
605	BRITISH AMERICAN TOB SP ADR ADR	0.030%	50.145%
606	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.030%	50.174%
607	LINDE AG	0.029%	50.204%
608	LEGAL & GENERAL	0.029%	50.233%
609	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.029%	50.263%
610	CENTERRA GOLD INC COMMON STOCK	0.029%	50.292%
611	MARSH & MCLENNA	0.029%	50.321%
612	RENAULT	0.029%	50.351%
613	SWISS RE AG	0.029%	50.380%
614	FLEXTRONICS INT	0.029%	50.409%
615	DSV A/S	0.029%	50.438%
616	RELIANCE INDS	0.029%	50.467%
617	NETEASE INC ADR ADR USD.0001	0.029%	50.496%
618	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	50.525%
619	ZIMMER HLDGS IN	0.029%	50.554%
620	WHOLE FOODS MAR	0.029%	50.583%
621	INTL BUSINESS M	0.029%	50.612%
622	NIPPON STEEL CO	0.029%	50.641%
623	ALBEMARLE CORP	0.029%	50.670%
624	HUNTINGTON BANC	0.029%	50.698%
625	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.029%	50.727%
626	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.029%	50.755%
627	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.028%	50.784%
628	ENDEAVOUR MININ	0.028%	50.812%
629	PTT PUBLIC COMP	0.028%	50.841%
630	ANGLO AMERICAN	0.028%	50.869%
631	CANON INC	0.028%	50.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	WESTFIELD CORP	0.028%	50.926%
633	MAZDA MOTOR COR	0.028%	50.954%
634	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.028%	50.982%
635	AIR LIQUIDE(L')	0.028%	51.010%
636	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.028%	51.038%
637	DR HORTON INC COMMON STOCK USD.01	0.028%	51.067%
638	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.028%	51.095%
639	MULLEN GROUP LT	0.028%	51.123%
640	SVENSKA CELLULO	0.028%	51.151%
641	TEGNA INC COMMON STOCK USD1.0	0.028%	51.179%
642	RESTAURANT BRANDS INTERN COMMON STOCK	0.028%	51.207%
643	BPCE SA COMPANY GUAR 04/24 4	0.028%	51.235%
644	BM&F BOVESPA SA	0.028%	51.263%
645	SCHNEIDER SA	0.028%	51.291%
646	KOMATSU	0.028%	51.319%
647	SL GREEN REALTY	0.028%	51.347%
648	REPSOL SA	0.028%	51.375%
649	GRAN TIERRA ENE	0.028%	51.403%
650	STORA ENSO OYJ	0.028%	51.431%
651	APPLIED MATERIALS INC COMMON STOCK USD.01	0.028%	51.458%
652	BARCLAYS ADR-EA	0.028%	51.486%
653	CARREFOUR SA	0.028%	51.514%
654	DAI-CHI LIFE	0.028%	51.541%
655	POST HOLDINGS INC COMMON STOCK USD.01	0.027%	51.569%
656	JABIL CIRCUIT I	0.027%	51.596%
657	WM MORRISON SUP	0.027%	51.624%
658	COCA-COLA CO/TH	0.027%	51.651%
659	NORTHLAND POWER	0.027%	51.678%
660	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.027%	51.706%
661	MCKESSON CORP.	0.027%	51.733%
662	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.027%	51.760%
663	CANADA HOUSING	0.027%	51.787%
664	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.027%	51.814%
665	EBAY INC	0.027%	51.842%
666	GLAXOSMITHKLINE	0.027%	51.869%
667	Banco Sabadell	0.027%	51.896%
668	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.027%	51.923%
669	HESS CORPORATIO	0.027%	51.950%
670	AVIVA PLC	0.027%	51.977%
671	NETAPP INC.	0.027%	52.004%
672	FUJITSU	0.027%	52.031%
673	BLUESCOPE STEEL	0.027%	52.058%
674	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.027%	52.085%
675	VODAFONE GROUP PLC SP ADR ADR	0.027%	52.112%
676	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.027%	52.139%
677	NATIONAL OILWEL	0.027%	52.166%
678	UNUM GROUP	0.027%	52.193%
679	AMP LIMITED	0.027%	52.219%
680	IMPERIAL TOBACC	0.027%	52.246%
681	NOBLE ENERGY IN	0.027%	52.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	LG Electronics	0.027%	52.300%
683	VALE RIO DOCE(C	0.027%	52.326%
684	LAND SECURITIES	0.027%	52.353%
685	WESFARMERS LTD	0.027%	52.380%
686	PAREX RESOURCES	0.027%	52.406%
687	LYONDELLBASELL	0.027%	52.433%
688	PERSIMMON PLC	0.027%	52.459%
689	DH CORP	0.027%	52.486%
690	DEERE + CO COMMON STOCK USD1.0	0.026%	52.512%
691	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.026%	52.539%
692	ASSURED GUARANT	0.026%	52.565%
693	LOEWS CORP COMMON STOCK USD.01	0.026%	52.591%
694	VIVENDI SA	0.026%	52.617%
695	STRYKER CORP	0.026%	52.644%
696	BORGWARNER INC COMMON STOCK USD.01	0.026%	52.670%
697	SUN HUNG KAI PR	0.026%	52.696%
698	AEON CO., LTD	0.026%	52.722%
699	SUMITOMO ELEC I	0.026%	52.748%
700	CANFOR CORPORAT	0.026%	52.775%
701	RUSSEL METALS I	0.026%	52.801%
702	BAE SYSTEMS	0.026%	52.827%
703	CHEVRON CORP SR UNSECURED 11/20 2.419	0.026%	52.853%
704	ENVISION HEALTHCARE CORP COMMON STOCK	0.026%	52.879%
705	Cineplex Inc.	0.026%	52.905%
706	NTT DOCOMO INC	0.026%	52.931%
707	LENNAR CORP CL	0.026%	52.957%
708	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	52.983%
709	ENERCARE INC	0.026%	53.009%
710	TEVA PHARMACEUTICAL SP ADR ADR	0.026%	53.035%
711	GENUINE PARTS C	0.026%	53.061%
712	FIRSTSERVICE CORP COMMON STOCK	0.026%	53.087%
713	SUMITOMO CHEMIC	0.026%	53.112%
714	TJX COS INC	0.026%	53.138%
715	ARKEMA	0.026%	53.164%
716	INTERFOR CORP	0.026%	53.190%
717	BECTON DICKINSON	0.026%	53.216%
718	OVERSEA-CHINESE	0.026%	53.242%
719	RYDER SYSTEM IN	0.026%	53.268%
720	ING GROEP NV	0.026%	53.293%
721	COMCAST CORP COMPANY GUAR 08/25 3.375	0.026%	53.319%
722	RITCHIE BROS. A	0.026%	53.345%
723	DOMINION RES(VI	0.026%	53.371%
724	SMITHS GROUP	0.026%	53.396%
725	ATOS ORIGIN SA	0.026%	53.422%
726	REXEL PROMESSES	0.026%	53.448%
727	RESONA HOLDINGS	0.026%	53.473%
728	UTD THERAPEUTIC	0.026%	53.499%
729	ASHTREAD GROUP	0.026%	53.525%
730	STMICROELECTRON	0.026%	53.550%
731	AMETEK INC COMMON STOCK USD.01	0.026%	53.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	OWENS CORNING COMMON STOCK USD.001	0.026%	53.601%
733	DUKE ENERGY CORP COMMON STOCK USD.001	0.025%	53.627%
734	MYLAN INC/PA	0.025%	53.652%
735	CREDIT SUISSE G	0.025%	53.678%
736	3I GROUP PLC	0.025%	53.703%
737	ABBVIE INC SR UNSECURED 11/22 2.9	0.025%	53.729%
738	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.025%	53.754%
739	BANCO SANTANDER SA SPON ADR ADR	0.025%	53.779%
740	HSBC HOLDINGS P	0.025%	53.805%
741	SAMPO OYJ	0.025%	53.830%
742	SMART REAL ESTA	0.025%	53.856%
743	DEUTSCHE BANK A	0.025%	53.881%
744	JX HOLDINGS INC	0.025%	53.906%
745	PETROBRAS PREFE	0.025%	53.932%
746	DOLLAR TREE INC	0.025%	53.957%
747	TIFFANY & CO	0.025%	53.982%
748	LINCOLN NATL CO	0.025%	54.007%
749	REGENCY CENTERS CORP REIT USD.01	0.025%	54.033%
750	LLOYDS BANKING	0.025%	54.058%
751	FRANCO NEVADA CORP COMMON STOCK	0.025%	54.083%
752	PRETIUM RESOURC	0.025%	54.108%
753	PRAXAIR STK	0.025%	54.133%
754	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.025%	54.158%
755	GOODMAN GROUP	0.025%	54.184%
756	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.025%	54.209%
757	MICROSOFT CORP	0.025%	54.234%
758	PHILIPS ELECTRO	0.025%	54.259%
759	CORUS ENTERTAIN	0.025%	54.284%
760	mitsui & co	0.025%	54.309%
761	SAINSBURY (J) P	0.025%	54.334%
762	XPO LOGISTICS INC COMMON STOCK USD.001	0.025%	54.359%
763	MTU AERO ENGINE	0.025%	54.384%
764	UDR INC REIT USD.01	0.025%	54.409%
765	ADIDAS AG	0.025%	54.434%
766	DUFREY AG-REG	0.025%	54.459%
767	ATCO LTD CL I N	0.025%	54.483%
768	CANADIAN REAL E	0.025%	54.508%
769	ENEL S.p.A.	0.025%	54.533%
770	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.025%	54.558%
771	FRESENIUS SE &	0.025%	54.582%
772	JUNIPER NETWORK	0.025%	54.607%
773	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.025%	54.632%
774	NASDAQ INC COMMON STOCK USD.01	0.025%	54.656%
775	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	54.681%
776	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.025%	54.706%
777	UNICREDIT SPA	0.025%	54.730%
778	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.025%	54.755%
779	FOOT LOCKER INC COMMON STOCK USD.01	0.024%	54.779%
780	CENTENE CORP COMMON STOCK USD.001	0.024%	54.804%
781	LG DISPLAY CO	0.024%	54.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	TREASURY WINE E	0.024%	54.852%
783	NEWCREST MINING	0.024%	54.877%
784	DUKE REALTY CORP REIT USD.01	0.024%	54.901%
785	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.024%	54.925%
786	CARMAX INC COMMON STOCK USD.5	0.024%	54.950%
787	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.024%	54.974%
788	AGCO CORP	0.024%	54.998%
789	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.024%	55.022%
790	INGREDION INC COMMON STOCK USD.01	0.024%	55.046%
791	LIBERTY BROADBAND C COMMON STOCK USD.01	0.024%	55.070%
792	FNF GROUP TRACKING STK USD.0001	0.024%	55.094%
793	EXCHANGE INCOME	0.024%	55.118%
794	SHIRE PLC	0.024%	55.142%
795	MARATHON OIL CO	0.024%	55.166%
796	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	55.190%
797	LANXESS	0.024%	55.214%
798	WR BERKLEY CORP COMMON STOCK USD.2	0.024%	55.238%
799	GKN PLC	0.024%	55.262%
800	TARGA RESOURCES CORP COMMON STOCK USD.001	0.024%	55.286%
801	CBRE GROUP INC A COMMON STOCK USD.01	0.024%	55.310%
802	PROVINCE OF ONT	0.024%	55.333%
803	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.024%	55.357%
804	NEW FLYER COMMO	0.024%	55.381%
805	RADIANT OPTO EL	0.024%	55.404%
806	ADECCO SA	0.024%	55.428%
807	AUTOLIV INC	0.024%	55.452%
808	LKQ CORP COMMON STOCK USD.01	0.024%	55.475%
809	PETROBRAS COMMO	0.024%	55.499%
810	AFFILIATED MNGR	0.024%	55.522%
811	MARTIN MARIETTA	0.023%	55.546%
812	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.023%	55.569%
813	JOHNSON MATTHEY	0.023%	55.593%
814	PFIZER INC SR UNSECURED 05/19 2.1	0.023%	55.616%
815	GAP INC	0.023%	55.640%
816	AGILENT TECHNOL	0.023%	55.663%
817	TOTAL CAPITAL I	0.023%	55.686%
818	TOYOTA TSUSHO C	0.023%	55.710%
819	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.023%	55.733%
820	FEDERAL REALTY INVS TRUST REIT USD.01	0.023%	55.756%
821	ETRADE FINANCIA	0.023%	55.779%
822	ARROW ELECTRONI	0.023%	55.803%
823	APPLE INC SR UNSECURED 02/27 3.35	0.023%	55.826%
824	SPARK INFRASTRU	0.023%	55.849%
825	TATA MOTORS LTD	0.023%	55.872%
826	QUEBECOR INC 'B	0.023%	55.896%
827	CITIC LTD	0.023%	55.919%
828	KONINKLIJKE KPN	0.023%	55.942%
829	NAVIENT CORP COMMON STOCK USD.01	0.023%	55.965%
830	SECURE ENERGY S	0.023%	55.988%
831	COTY INC CL A COMMON STOCK USD.01	0.023%	56.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	BIRCHCLIFF ENER	0.023%	56.034%
833	MARKEL CORP COMMON STOCK	0.023%	56.057%
834	ABN AMRO BANK N	0.023%	56.080%
835	VALEO SA	0.023%	56.103%
836	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.023%	56.126%
837	IRON MOUNTAIN INC REIT USD.01	0.023%	56.148%
838	SYNOPSIS INC	0.023%	56.171%
839	EXTRA SPACE STO	0.023%	56.194%
840	COUNTRY GARDEN	0.023%	56.217%
841	INTERNATIONAL G	0.023%	56.240%
842	SEMAFO INC COMM	0.023%	56.263%
843	KIMCO REALTY	0.023%	56.285%
844	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.023%	56.308%
845	TELIASONERA AB	0.023%	56.331%
846	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.023%	56.354%
847	BED BATH & BEYO	0.023%	56.376%
848	TAYLOR WIMPEY	0.023%	56.399%
849	ADOBE SYSTEMS I	0.023%	56.422%
850	AECOM COMMON STOCK USD.01	0.023%	56.444%
851	GEELY AUTOMOBIL	0.023%	56.467%
852	MELROSEIndustr	0.023%	56.490%
853	PARKLAND FUEL C	0.023%	56.512%
854	TOLL BROTHERS INC COMMON STOCK USD.01	0.023%	56.535%
855	TORCHMARK CORP COMMON STOCK USD1.0	0.023%	56.557%
856	PENN WEST PETROLEUM LTD COMMON STOCK	0.023%	56.580%
857	CUMMINS INC	0.022%	56.602%
858	SWATCH GROUP	0.022%	56.625%
859	TELECOM ITALIA	0.022%	56.647%
860	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.022%	56.670%
861	CLARIANT AG	0.022%	56.692%
862	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.022%	56.714%
863	NRG ENERGY	0.022%	56.737%
864	AKAMAI TECHNOLO	0.022%	56.759%
865	SLM CORP COMMON STOCK USD.2	0.022%	56.782%
866	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.022%	56.804%
867	EVEREST RE GROU	0.022%	56.826%
868	CHINA EVERGRAND	0.022%	56.849%
869	CHINA O/SEAS LA	0.022%	56.871%
870	INFOSYS TECHNOL	0.022%	56.893%
871	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.022%	56.915%
872	NESTE OIL OYJ	0.022%	56.937%
873	SMURFIT KAPPA P	0.022%	56.959%
874	GOLDCORP INC SR UNSECURED 06/21 3.625	0.022%	56.981%
875	MARTINREA INTER	0.022%	57.003%
876	NEVSUN RESOURCES LTD COMMON STOCK	0.022%	57.025%
877	LABRADOR IRON O	0.022%	57.047%
878	SOUTHERN CO	0.022%	57.069%
879	DEUTSCHE POST A	0.022%	57.091%
880	GENERAL MILLS I	0.022%	57.113%
881	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.022%	57.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	EUROPEAN INVEST	0.022%	57.156%
883	RECKITT BENCKIS	0.022%	57.178%
884	PENTAIR PLC	0.022%	57.200%
885	NED WATERSCHAPS	0.022%	57.222%
886	UNILEVER PLC SPONSORED ADR ADR	0.022%	57.243%
887	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.022%	57.265%
888	BAKER HUGHES IN	0.022%	57.287%
889	SUZUKI MOTOR CO	0.022%	57.308%
890	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.022%	57.330%
891	CONCHO RESOURCE	0.022%	57.352%
892	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.022%	57.373%
893	POLSKI KON NAF	0.022%	57.395%
894	AECON GROUP INC	0.021%	57.416%
895	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.021%	57.438%
896	ASSURANT INC COMMON STOCK USD.01	0.021%	57.459%
897	BORAL LIMITED	0.021%	57.480%
898	TELEPERFORMANCE	0.021%	57.502%
899	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.021%	57.523%
900	ARCONIC INC COMMON STOCK	0.021%	57.545%
901	NED WATERSCHAPS	0.021%	57.566%
902	BPCE SA SR UNSECURED 02/21 2.65	0.021%	57.587%
903	GRUPO MEXICO SA	0.021%	57.609%
904	MARKS & SPENCER	0.021%	57.630%
905	ALLIED PPTY,REI	0.021%	57.651%
906	STOCKLAND TRUST	0.021%	57.673%
907	GENTEX CORP COMMON STOCK USD.06	0.021%	57.694%
908	SIERRA WIRELESS INC COMMON STOCK	0.021%	57.715%
909	HARLEY DAVIDSON	0.021%	57.736%
910	TRINITY INDS	0.021%	57.757%
911	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	57.778%
912	KIMBERLY-CLARK	0.021%	57.800%
913	BOC HONG KONG H	0.021%	57.821%
914	AIR PRODS & CHE	0.021%	57.842%
915	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.021%	57.863%
916	CSL LIMITED	0.021%	57.884%
917	KLEPIERRE	0.021%	57.905%
918	AGRICULTURAL BK	0.021%	57.926%
919	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	57.947%
920	PRIMERICA INC COMMON STOCK	0.021%	57.968%
921	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.021%	57.989%
922	ONEX CORP SUB V	0.021%	58.010%
923	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.021%	58.030%
924	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.021%	58.051%
925	SANLAM LIMITED	0.021%	58.072%
926	DANONE SA	0.021%	58.093%
927	PREMIUM BRANDS	0.021%	58.114%
928	XEROX CORP COMMON STOCK USD1.0	0.021%	58.135%
929	BOUYGUES	0.021%	58.155%
930	OSHKOSH CORP COMMON STOCK USD.01	0.021%	58.176%
931	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.021%	58.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	KOHL S CORPORATION SR UNSECURED 11/21 4	0.021%	58.218%
933	PVH CORP COMMON STOCK USD1.0	0.021%	58.238%
934	HP INC COMMON STOCK USD.01	0.021%	58.259%
935	OLIN CORP	0.021%	58.280%
936	EAST WEST BANCORP INC COMMON STOCK USD.001	0.021%	58.300%
937	AISIN SEIKI CO	0.021%	58.321%
938	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.021%	58.341%
939	ENSIGN ENERGY S	0.021%	58.362%
940	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.021%	58.383%
941	TERADYNE INC	0.021%	58.403%
942	CDN UTILS LTD N	0.021%	58.424%
943	FLUOR CORP COMMON STOCK USD.01	0.021%	58.444%
944	AUTONATION INC	0.020%	58.465%
945	ARAMARK COMMON STOCK USD.01	0.020%	58.485%
946	DEUTSCHE LUFTHA	0.020%	58.506%
947	MURATA MFG CO	0.020%	58.526%
948	MACERICH CO	0.020%	58.546%
949	COACH INC	0.020%	58.567%
950	NORTHROP GRUMMA	0.020%	58.587%
951	OMV AG	0.020%	58.608%
952	VULCAN MATERIAL	0.020%	58.628%
953	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.020%	58.648%
954	SYNNEX CORP COMMON STOCK USD.001	0.020%	58.668%
955	COMERICA INC	0.020%	58.689%
956	NEC CORP	0.020%	58.709%
957	KROGER CO	0.020%	58.729%
958	ACTELION LTD	0.020%	58.749%
959	PULTEGROUP INC.	0.020%	58.769%
960	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	58.789%
961	US BANCORP SR UNSECURED 01/24 3.7	0.020%	58.810%
962	MOSAIC CO SR UNSECURED 11/21 3.75	0.020%	58.830%
963	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.020%	58.850%
964	BANK RAKYAT IND	0.020%	58.870%
965	NEWELL BRANDS INC COMMON STOCK USD1.0	0.020%	58.890%
966	CHINA PETROLEUM	0.020%	58.910%
967	MANPOWER INC	0.020%	58.930%
968	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.020%	58.950%
969	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.020%	58.970%
970	AON PLC	0.020%	58.990%
971	HALLIBURTON CO	0.020%	59.010%
972	AIR LEASE CORP	0.020%	59.030%
973	QUANTA SERVICES	0.020%	59.050%
974	STAPLES INC	0.020%	59.070%
975	BROTHERIndustr	0.020%	59.090%
976	TORC OIL & GAS	0.020%	59.109%
977	DANONE S.A. COM	0.020%	59.129%
978	CENTRICA PLC	0.020%	59.149%
979	NATIONWIDE B/S	0.020%	59.169%
980	STEINHOFF INTER	0.020%	59.189%
981	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.020%	59.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	SWEDBANK AB	0.020%	59.229%
983	GAS NATURAL SDG	0.020%	59.248%
984	CARDINAL HEALTH	0.020%	59.268%
985	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.020%	59.288%
986	LIBERTY MUTUAL	0.020%	59.308%
987	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.020%	59.327%
988	CAIXABANK	0.020%	59.347%
989	PERRIGO FIN UNL	0.020%	59.367%
990	HUMANA INC SR UNSECURED 10/24 3.85	0.020%	59.386%
991	NATIONAL GRID PLC SP ADR ADR	0.020%	59.406%
992	REGIONS FINANCI	0.020%	59.425%
993	THOR INDUSTRIES INC COMMON STOCK USD.1	0.020%	59.445%
994	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.020%	59.465%
995	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.020%	59.484%
996	SPRINT CORP COMMON STOCK USD.01	0.020%	59.504%
997	CASCADES INC	0.020%	59.523%
998	SNAP-ON INC	0.020%	59.543%
999	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.019%	59.562%
1000	BRUNSWICK CORP	0.019%	59.582%
1001	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.019%	59.601%
1002	METRO AG	0.019%	59.621%
1003	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.019%	59.640%
1004	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.019%	59.659%
1005	ORANGE SA SR UNSECURED 09/21 4.125	0.019%	59.679%
1006	VEREIT INC REIT USD.01	0.019%	59.698%
1007	MOSAIC CO	0.019%	59.717%
1008	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.019%	59.737%
1009	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.019%	59.756%
1010	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.019%	59.775%
1011	CIT GROUP INC COMMON STOCK USD.01	0.019%	59.795%
1012	ANGLOGOLD ASHANTI SPON ADR ADR	0.019%	59.814%
1013	UNITED OVERSEAS	0.019%	59.833%
1014	STRYKER CORP SR UNSECURED 03/21 2.625	0.019%	59.852%
1015	ELECTRICITE DE	0.019%	59.871%
1016	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	59.891%
1017	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.019%	59.910%
1018	XL GROUP LTD	0.019%	59.929%
1019	Arch Capital Gr	0.019%	59.948%
1020	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	59.967%
1021	BELLWAY	0.019%	59.986%
1022	WPX ENERGY INC COMMON STOCK	0.019%	60.005%
1023	FREEPORT-MCMORA	0.019%	60.024%
1024	YAMAHA MOTOR CO	0.019%	60.043%
1025	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.019%	60.062%
1026	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.019%	60.081%
1027	ERSTE GROUP BAN	0.019%	60.100%
1028	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	60.119%
1029	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.019%	60.138%
1030	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.019%	60.157%
1031	SCOR	0.019%	60.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.019%	60.195%
1033	UTD MICRO ELECT	0.019%	60.214%
1034	VICINITY CENTER	0.019%	60.233%
1035	CONTINENTAL AG	0.019%	60.251%
1036	TOREX GOLD RESO	0.019%	60.270%
1037	GARMIN LTD.	0.019%	60.289%
1038	INNERGEX RENEWA	0.019%	60.308%
1039	ERICSSON LM-B S	0.019%	60.327%
1040	SK C&C CO LTD	0.019%	60.345%
1041	CHINA COMMUNICA	0.019%	60.364%
1042	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.019%	60.383%
1043	SANDSTORM GOLD	0.019%	60.402%
1044	BANK OF NY MELL	0.019%	60.420%
1045	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	60.439%
1046	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.019%	60.458%
1047	HARRIS CORP	0.019%	60.476%
1048	MEG ENERGY CORP	0.019%	60.495%
1049	ACTIVISION BLIZ	0.019%	60.514%
1050	WILLIAMS-SONOMA	0.019%	60.532%
1051	NSK	0.019%	60.551%
1052	MS&AD INSURANCE	0.019%	60.570%
1053	MURPHY OIL CORP	0.019%	60.588%
1054	TDK CORP	0.019%	60.607%
1055	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	60.626%
1056	KINGSPAN GROUP	0.019%	60.644%
1057	QBE INSURANCE	0.019%	60.663%
1058	RANDGOLD RESOUR	0.019%	60.681%
1059	ELISA OYJ-A	0.019%	60.700%
1060	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.019%	60.718%
1061	AT+T INC SR UNSECURED 05/25 3.4	0.019%	60.737%
1062	CAMDEN PROPERTY	0.018%	60.755%
1063	AMERCO COMMON STOCK USD.25	0.018%	60.774%
1064	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	60.792%
1065	TOSOH CORP	0.018%	60.811%
1066	ARRIS INTERNATI	0.018%	60.829%
1067	TECH DATA CORP COMMON STOCK USD.0015	0.018%	60.847%
1068	STEEL DYNAMICS INC COMMON STOCK USD.005	0.018%	60.866%
1069	SUN COMMUNITIES INC REIT USD.01	0.018%	60.884%
1070	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	60.903%
1071	TUI AG	0.018%	60.921%
1072	CHINA UNICOM LT	0.018%	60.939%
1073	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.018%	60.958%
1074	NIPPON BUILDING	0.018%	60.976%
1075	K&S AG	0.018%	60.995%
1076	ROCKWELL AUTO	0.018%	61.013%
1077	GECINA SA	0.018%	61.031%
1078	UNI-SELECT INC	0.018%	61.050%
1079	HAMMERSON	0.018%	61.068%
1080	DOREL INDS INC	0.018%	61.086%
1081	KILROY REALTY C	0.018%	61.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	RICE ENERGY INC COMMON STOCK USD.01	0.018%	61.123%
1083	FLUGHAFEN ZUERI	0.018%	61.141%
1084	SES GLOBAL	0.018%	61.159%
1085	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	61.178%
1086	SPIRIT AEROSYST	0.018%	61.196%
1087	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.018%	61.214%
1088	ORICA LIMITED	0.018%	61.232%
1089	BRITISH LAND CO	0.018%	61.251%
1090	INFINEON TECHNO	0.018%	61.269%
1091	FIRST CAPITAL R	0.018%	61.287%
1092	BCO BRADESCO,AD	0.018%	61.305%
1093	CHINA UNICOM	0.018%	61.323%
1094	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.018%	61.342%
1095	AMDOCS LTD COMMON STOCK GBP.0001	0.018%	61.360%
1096	SEGRO PLC	0.018%	61.378%
1097	GROUP 4 SECURIC	0.018%	61.396%
1098	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.018%	61.414%
1099	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.018%	61.432%
1100	STADA ARZNEIMIT	0.018%	61.450%
1101	JONES LANG LASA	0.018%	61.468%
1102	CHINA MERCHANTS	0.018%	61.486%
1103	KONINKLIJKE DSM	0.018%	61.504%
1104	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.018%	61.522%
1105	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	61.540%
1106	NUVISTA ENERGY	0.018%	61.558%
1107	HEXCEL CORP COMMON STOCK USD.01	0.018%	61.576%
1108	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.018%	61.594%
1109	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.018%	61.612%
1110	SHAWCOR LTD	0.018%	61.630%
1111	LG CHEM LTD	0.018%	61.648%
1112	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.018%	61.666%
1113	WOLSELEY PLC	0.018%	61.684%
1114	FREEHOLD ROYALT	0.018%	61.702%
1115	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.018%	61.720%
1116	OLD MUTUAL PLC	0.018%	61.737%
1117	COLFAX CORP	0.018%	61.755%
1118	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.018%	61.773%
1119	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	61.791%
1120	HENRY SCHEIN CO	0.018%	61.809%
1121	INCHCAPE PLC	0.018%	61.827%
1122	VALIDUS HOLDING	0.018%	61.844%
1123	GPT GROUP	0.018%	61.862%
1124	MARVELL TECH GR	0.018%	61.880%
1125	COMINAR REAL ES	0.018%	61.898%
1126	HORMEL FOODS CORP COMMON STOCK USD.01465	0.018%	61.915%
1127	HILL ROM HOLDINGS INC COMMON STOCK	0.018%	61.933%
1128	SKAND ENSKILDA	0.018%	61.951%
1129	LAB CORP AMER H	0.018%	61.968%
1130	PG&E CORP	0.018%	61.986%
1131	CALPINE CORP	0.018%	62.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	EXELON CORP COMMON STOCK	0.018%	62.021%
1133	INFORMA PLC	0.018%	62.039%
1134	TRANSOCEAN LTD	0.018%	62.057%
1135	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.018%	62.074%
1136	BERKELEY GROUP	0.018%	62.092%
1137	JYSKE BANK A/S	0.018%	62.109%
1138	ROLLS ROYCE	0.018%	62.127%
1139	ASAHI GLASS CO	0.018%	62.144%
1140	DEXUS PROPERTY	0.017%	62.162%
1141	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.017%	62.179%
1142	IPG PHOTONICS C	0.017%	62.197%
1143	RENAISSANCE RE	0.017%	62.214%
1144	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.017%	62.232%
1145	SANDVIK AB	0.017%	62.249%
1146	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	62.267%
1147	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.017%	62.284%
1148	HALMA	0.017%	62.301%
1149	CSX CORP 3.7% 3	0.017%	62.319%
1150	SESA STERLITE	0.017%	62.336%
1151	GALP ENERGIA	0.017%	62.354%
1152	METLIFE INC SR UNSECURED 02/21 4.75	0.017%	62.371%
1153	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.017%	62.388%
1154	ATS AUTOMATION	0.017%	62.406%
1155	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.017%	62.423%
1156	BEMIS COMPANY COMMON STOCK USD.1	0.017%	62.440%
1157	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.017%	62.458%
1158	SUNCORP GROUP	0.017%	62.475%
1159	NORBORD INC COMMON STOCK	0.017%	62.492%
1160	UTD RENTALS INC	0.017%	62.509%
1161	KNIGHT THERAPEU	0.017%	62.527%
1162	MKS INSTRUMENTS INC COMMON STOCK	0.017%	62.544%
1163	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	62.561%
1164	POSCO	0.017%	62.578%
1165	DIRECT LINE INS	0.017%	62.595%
1166	SONY CORP SPONSORED ADR ADR	0.017%	62.613%
1167	PATTERSON COS INC COMMON STOCK USD.01	0.017%	62.630%
1168	RICOH CO	0.017%	62.647%
1169	JFE HOLDINGS IN	0.017%	62.664%
1170	SEVEN & I HOLDI	0.017%	62.681%
1171	SANOFI ADR ADR	0.017%	62.698%
1172	SANMINA CORP COMMON STOCK USD.01	0.017%	62.715%
1173	CAPITAL POWER C	0.017%	62.733%
1174	IBM CORP SR UNSECURED 05/20 1.625	0.017%	62.750%
1175	KREDITANST FUR	0.017%	62.767%
1176	CATCHER TECHNOL	0.017%	62.784%
1177	AMER ELEC POWER	0.017%	62.801%
1178	DANA HOLDING CO	0.017%	62.818%
1179	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.017%	62.835%
1180	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.017%	62.852%
1181	MINEBEA CO	0.017%	62.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	COMMERCE BANCSH	0.017%	62.886%
1183	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.017%	62.902%
1184	FLIR SYSTEMS INC COMMON STOCK USD.01	0.017%	62.919%
1185	YES BANK LTD	0.017%	62.936%
1186	KIRKLAND LAKE G	0.017%	62.953%
1187	BK NED GEMEENTE	0.017%	62.970%
1188	STRYKER CORP SR UNSECURED 05/24 3.375	0.017%	62.987%
1189	SEKISUI CHEMICA	0.017%	63.004%
1190	APTARGROUP INC COMMON STOCK USD.01	0.017%	63.021%
1191	ECOLAB INC COMMON STOCK USD1.0	0.017%	63.037%
1192	ACKERMANS & VAN	0.017%	63.054%
1193	PACWEST BANCORP COMMON STOCK	0.017%	63.071%
1194	JULIUS BAER GRO	0.017%	63.088%
1195	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.017%	63.104%
1196	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.017%	63.121%
1197	REINSURANCE GRO	0.017%	63.138%
1198	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.017%	63.155%
1199	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	63.171%
1200	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.017%	63.188%
1201	KIRBY CORP	0.017%	63.205%
1202	CHARTWELL RETIR	0.017%	63.221%
1203	BARRATT DEVEL	0.017%	63.238%
1204	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.017%	63.255%
1205	ALLIED WORLD AS	0.017%	63.271%
1206	PACIFIC GAS & E	0.017%	63.288%
1207	AIRBUS GROUP NV	0.017%	63.305%
1208	COOPER COS INC	0.017%	63.321%
1209	WESTERN FOREST	0.017%	63.338%
1210	GAMING AND LEISURE PROPERTIE REIT	0.017%	63.355%
1211	VCA INC COMMON STOCK USD.001	0.017%	63.371%
1212	WW GRAINGER INC	0.017%	63.388%
1213	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.017%	63.404%
1214	WINPAK LTD	0.017%	63.421%
1215	HIGHWOODS PROPE	0.017%	63.437%
1216	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.017%	63.454%
1217	GENTING BHD	0.017%	63.470%
1218	AMERISOURCEBERG	0.017%	63.487%
1219	SK ENERGY CO LT	0.017%	63.504%
1220	ISUZU MOTORS	0.017%	63.520%
1221	WHITBREAD PLC	0.017%	63.537%
1222	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	63.553%
1223	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.016%	63.569%
1224	NIELSEN HOLDING	0.016%	63.586%
1225	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	63.602%
1226	DNB NOR ASA	0.016%	63.619%
1227	HDFC BANK LTD	0.016%	63.635%
1228	AMADEUS IT HLDG	0.016%	63.652%
1229	FNB CORP COMMON STOCK USD.01	0.016%	63.668%
1230	FISCHER(GEORG)A	0.016%	63.685%
1231	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.016%	63.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	GALAPAGOS NV	0.016%	63.717%
1233	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	63.734%
1234	CREDIT AGRICOLE	0.016%	63.750%
1235	FAURECIA	0.016%	63.767%
1236	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	63.783%
1237	CIGNA CORP SR UNSECURED 02/22 4	0.016%	63.799%
1238	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.016%	63.816%
1239	CONSOL ENERGY INC COMMON STOCK USD.01	0.016%	63.832%
1240	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.016%	63.848%
1241	COCA-COLA WEST	0.016%	63.865%
1242	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	63.881%
1243	NOMURA HOLD INC	0.016%	63.897%
1244	FIRST HORIZON N	0.016%	63.914%
1245	SUMITOMO CORP	0.016%	63.930%
1246	PINNACLE FOODS INC COMMON STOCK USD.01	0.016%	63.946%
1247	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	63.962%
1248	GREAT CANADIAN	0.016%	63.979%
1249	JAPAN REAL ESTA	0.016%	63.995%
1250	HANCOCK HOLDING	0.016%	64.011%
1251	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.016%	64.027%
1252	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.016%	64.043%
1253	MONDI PLC	0.016%	64.060%
1254	HYUNDAI MOBIS	0.016%	64.076%
1255	BABCOCK INTL GR	0.016%	64.092%
1256	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	64.108%
1257	BORALEX INC CL	0.016%	64.124%
1258	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.016%	64.141%
1259	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	64.157%
1260	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.016%	64.173%
1261	ALARIS ROYALTY	0.016%	64.189%
1262	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.016%	64.205%
1263	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.016%	64.221%
1264	SWISSCOM AG	0.016%	64.237%
1265	PNC BANK NA 2.6	0.016%	64.253%
1266	CDN ENERGY SERV	0.016%	64.269%
1267	CHINA RES BEIJI	0.016%	64.285%
1268	RSP PERMIAN INC COMMON STOCK USD.01	0.016%	64.301%
1269	LAS VEGAS SANDS	0.016%	64.317%
1270	KIA MOTORS CORP	0.016%	64.333%
1271	MITEL NETWORKS	0.016%	64.349%
1272	WHITE MOUNTAINS	0.016%	64.365%
1273	ANALOG DEVICES INC COMMON STOCK USD.167	0.016%	64.381%
1274	INTERTEK TESTIN	0.016%	64.397%
1275	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.016%	64.413%
1276	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.016%	64.429%
1277	KROTON EDUCACIO	0.016%	64.445%
1278	ALLEGHANY CORP COMMON STOCK USD1.0	0.016%	64.461%
1279	PICC PROPERTY &	0.016%	64.477%
1280	FUBON FINANCIAL	0.016%	64.493%
1281	AGEAS	0.016%	64.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	VERIZON COMMUN	0.016%	64.525%
1283	TAKEDA PHARMACE	0.016%	64.541%
1284	NOMURA REAL EST	0.016%	64.557%
1285	VALE SA	0.016%	64.573%
1286	HUBBELL INC COMMON STOCK USD.01	0.016%	64.589%
1287	USG CORP	0.016%	64.605%
1288	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	64.621%
1289	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.016%	64.636%
1290	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.016%	64.652%
1291	NEW WORLD DEVEL	0.016%	64.668%
1292	BURBERRY GROUP	0.016%	64.684%
1293	AMKOR TECHNOLOG	0.016%	64.700%
1294	COHERENT INC	0.016%	64.715%
1295	HOME BANCSHARES INC COMMON STOCK USD.01	0.016%	64.731%
1296	SENIOR HOUSING PROP TRUST REIT USD.01	0.016%	64.747%
1297	EQUIFAX INC	0.016%	64.763%
1298	LONZA GROUP AG	0.016%	64.778%
1299	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.016%	64.794%
1300	BRIT AMER TOBAC	0.016%	64.810%
1301	MASTEC INC	0.016%	64.825%
1302	COMMERZBANK AG	0.016%	64.841%
1303	UBISOFT ENTERTA	0.016%	64.857%
1304	BCO BRADESCO,PR	0.016%	64.872%
1305	MEDIOBANCA SPA	0.016%	64.888%
1306	BALOISE- HOLDIN	0.016%	64.904%
1307	LAGARDERE S.C.A	0.016%	64.919%
1308	GPO FIN BANORTE	0.016%	64.935%
1309	PRUDENTIAL CORP	0.016%	64.950%
1310	NOKIA CORP	0.016%	64.966%
1311	SPARTAN ENERGY	0.016%	64.982%
1312	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.016%	64.997%
1313	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.016%	65.013%
1314	SIGNET JEWELERS	0.016%	65.028%
1315	CASEYS GEN STOR	0.016%	65.044%
1316	WH GROUP LTD	0.016%	65.060%
1317	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.016%	65.075%
1318	CIGNA CORP	0.016%	65.091%
1319	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	65.106%
1320	SENSATA TECHNOL	0.016%	65.122%
1321	SBERBANK OF RUS	0.016%	65.137%
1322	TECHNIPFMC PLC	0.016%	65.153%
1323	DENSO CORP	0.016%	65.168%
1324	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	65.184%
1325	ZIONS BANCORP	0.016%	65.199%
1326	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.016%	65.215%
1327	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.016%	65.230%
1328	DELPHI AUTOMOTI	0.015%	65.246%
1329	DST SYST INC DE	0.015%	65.261%
1330	BAXTER INTL INC	0.015%	65.277%
1331	ITOCHU CORP	0.015%	65.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	MARRIOTT INTL I	0.015%	65.308%
1333	DYCOM INDUSTRIE	0.015%	65.323%
1334	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	65.339%
1335	J2 GLOBAL INC COMMON STOCK USD.01	0.015%	65.354%
1336	HYATT HOTELS CO	0.015%	65.370%
1337	CENTRICA PLC 4.	0.015%	65.385%
1338	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	65.400%
1339	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.015%	65.416%
1340	SAPPI	0.015%	65.431%
1341	SVENSKA HANDELS	0.015%	65.446%
1342	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.015%	65.462%
1343	ST JAMES PLACE	0.015%	65.477%
1344	INVESTORS BANCORP INC COMMON STOCK USD.01	0.015%	65.492%
1345	BANKUNITED INC COMMON STOCK USD.01	0.015%	65.508%
1346	CREW ENERGY INC	0.015%	65.523%
1347	RHEINMETALL AG	0.015%	65.538%
1348	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.015%	65.554%
1349	POPULAR INC COMMON STOCK USD.01	0.015%	65.569%
1350	FERRARI NV	0.015%	65.584%
1351	SOMPO JAPAN NIP	0.015%	65.599%
1352	GPO TELEVISA	0.015%	65.615%
1353	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.015%	65.630%
1354	LIFEPOINT HOSPI	0.015%	65.645%
1355	SBM OFFSHORE NV	0.015%	65.660%
1356	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.015%	65.676%
1357	MARUBENI CORP	0.015%	65.691%
1358	WINTRUST FINANCIAL CORP COMMON STOCK	0.015%	65.706%
1359	FUJI HEAVY INDS	0.015%	65.721%
1360	EPR PROPERTIES REIT USD.01	0.015%	65.737%
1361	COLGATE-PALMOLI	0.015%	65.752%
1362	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.015%	65.767%
1363	VOLKSWAGEN AG	0.015%	65.782%
1364	LOGMEIN INC COMMON STOCK USD.01	0.015%	65.797%
1365	CARLSBERG	0.015%	65.812%
1366	ROCKWELL COLLIN	0.015%	65.828%
1367	CNOOC LTD	0.015%	65.843%
1368	KION GROUP AG	0.015%	65.858%
1369	CIRRUS LOGIC IN	0.015%	65.873%
1370	AALBERTS INDUST	0.015%	65.888%
1371	WPP PLC	0.015%	65.903%
1372	WESTSHORE TERMI	0.015%	65.918%
1373	WP CAREY INC REIT USD.001	0.015%	65.933%
1374	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.015%	65.948%
1375	CINTAS CORP	0.015%	65.964%
1376	COPA HOLDINGS S	0.015%	65.979%
1377	GRANITE REAL ES	0.015%	65.994%
1378	BALL CORP	0.015%	66.009%
1379	HANA FINANCIAL	0.015%	66.024%
1380	SPIRAX-SARCO EN	0.015%	66.039%
1381	FMC CORP	0.015%	66.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	66.069%
1383	JSW STEEL LTD	0.015%	66.084%
1384	BEST BUY CO INC	0.015%	66.099%
1385	STERICYCLE INC COMMON STOCK USD.01	0.015%	66.114%
1386	INCITEC PIVOT	0.015%	66.129%
1387	DEN DANSKE BANK	0.015%	66.144%
1388	VESTAS WIND SYS	0.015%	66.159%
1389	CABOT CORP	0.015%	66.173%
1390	SIGNATURE BANK COMMON STOCK USD.01	0.015%	66.188%
1391	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	66.203%
1392	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.218%
1393	PT UNITED TRACT	0.015%	66.233%
1394	KINGFISHER PLC	0.015%	66.248%
1395	NOKIAN RENKAAT	0.015%	66.263%
1396	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.015%	66.278%
1397	DIALOG SEMICOND	0.015%	66.292%
1398	FIBRA UNO ADMIN	0.015%	66.307%
1399	ESSILOR INTERNA	0.015%	66.322%
1400	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.015%	66.337%
1401	SUMITOMO HEAVY	0.015%	66.352%
1402	NORTH WEST CO.	0.015%	66.366%
1403	HANG SENG BANK	0.015%	66.381%
1404	SONOCO PRODUCTS	0.015%	66.396%
1405	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.015%	66.411%
1406	NORDSTROM INC SR UNSECURED 05/20 4.75	0.015%	66.426%
1407	FREENET AG	0.015%	66.440%
1408	CARNIVAL PLC	0.015%	66.455%
1409	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.015%	66.470%
1410	UNIONE DI BAN.	0.015%	66.485%
1411	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.015%	66.499%
1412	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.514%
1413	DAIWA SECURITIE	0.015%	66.529%
1414	DOUGLAS EMMETT INC REIT USD.01	0.015%	66.544%
1415	SINGAPORE AIRLI	0.015%	66.558%
1416	HUDSON'S BAY CO	0.015%	66.573%
1417	QIAGEN NV	0.015%	66.588%
1418	ASSOCD BANC-COR	0.015%	66.602%
1419	CYPRESS SEMICON	0.015%	66.617%
1420	CTBC FINANCIAL	0.015%	66.632%
1421	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.015%	66.646%
1422	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	66.661%
1423	CARLISLE COS IN	0.015%	66.675%
1424	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	66.690%
1425	SPECTRIS PLC	0.015%	66.705%
1426	ROYAL DUTCH SH-	0.015%	66.719%
1427	STERIS PLC	0.015%	66.734%
1428	EXPEDIA INC COMMON STOCK USD.001	0.015%	66.748%
1429	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.015%	66.763%
1430	COCA COLA HBC A	0.015%	66.777%
1431	ROYAL GOLD INC	0.015%	66.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	FIRSTRAND LIMIT	0.015%	66.807%
1433	LIBERTY MUTUAL	0.015%	66.821%
1434	NABORS INDUSTRI	0.015%	66.836%
1435	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.015%	66.850%
1436	HCL TECHNOLOGIE	0.015%	66.865%
1437	CHIMEI INNOLUX	0.015%	66.879%
1438	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	66.894%
1439	CHINA PHARMACEU	0.015%	66.908%
1440	TRIMBLE INC COMMON STOCK	0.014%	66.923%
1441	WESCO INTERNATI	0.014%	66.937%
1442	HISCOX LTD	0.014%	66.952%
1443	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	66.966%
1444	PDC ENERGY INC COMMON STOCK USD.01	0.014%	66.981%
1445	THERMO FISHER S	0.014%	66.995%
1446	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.014%	67.009%
1447	BIG LOTS INC COMMON STOCK USD.01	0.014%	67.024%
1448	TCF FINL CORP	0.014%	67.038%
1449	KLONDEX MINES L	0.014%	67.053%
1450	DENMARK GOVERNMENT	0.014%	67.067%
1451	HELMERICH & PAY	0.014%	67.081%
1452	ASSA ABLOY AB	0.014%	67.096%
1453	LINCOLN ELEC HL	0.014%	67.110%
1454	WOODWARD INC COMMON STOCK USD.00292	0.014%	67.125%
1455	MERLIN PROPRTI	0.014%	67.139%
1456	AVNET INC	0.014%	67.153%
1457	MICRO FOCUS INT	0.014%	67.167%
1458	HOLOGIC INC COMMON STOCK USD.01	0.014%	67.182%
1459	WHEELOK & COMP	0.014%	67.196%
1460	AKBANK TAS	0.014%	67.210%
1461	INTUIT INC COMMON STOCK USD.01	0.014%	67.225%
1462	MYLAN NV 3.125%	0.014%	67.239%
1463	BCO DO BRASIL S	0.014%	67.253%
1464	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.014%	67.267%
1465	SUBSEA 7 SA	0.014%	67.282%
1466	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.014%	67.296%
1467	TATE & LYLE	0.014%	67.310%
1468	UMICORE	0.014%	67.324%
1469	PASON SYSTEMS I	0.014%	67.339%
1470	ASSOCD BANC-COR	0.014%	67.353%
1471	ISHIKAWAJIMA HA	0.014%	67.367%
1472	BRIT SKY BROAD	0.014%	67.381%
1473	NN GROUP NV	0.014%	67.396%
1474	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.014%	67.410%
1475	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	67.424%
1476	KB FINANCIAL GR	0.014%	67.438%
1477	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	67.452%
1478	QORVO INC COMMON STOCK USD.0001	0.014%	67.467%
1479	AUST & NZ BK GP	0.014%	67.481%
1480	GS HOLDINGS COR	0.014%	67.495%
1481	ELECTRONIC ARTS	0.014%	67.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	INTERTAPE POLYM	0.014%	67.523%
1483	T&D HOLDINGS IN	0.014%	67.537%
1484	KIRIN HOLDINGS	0.014%	67.551%
1485	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	67.566%
1486	BARCLAYS AFRICA	0.014%	67.580%
1487	CHRISTIAN HANSE	0.014%	67.594%
1488	ROYAL DUTCH SHELL SPON ADR A ADR	0.014%	67.608%
1489	LEND LEASE CORP	0.014%	67.622%
1490	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.014%	67.636%
1491	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	67.650%
1492	GIVAUDAN	0.014%	67.664%
1493	KB FINANCIAL GROUP INC ADR ADR	0.014%	67.678%
1494	JPMORGAN CHASE	0.014%	67.692%
1495	SYMANTEC CORP	0.014%	67.706%
1496	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	67.720%
1497	NATIONAL AUSTRA	0.014%	67.734%
1498	MEDNAX INC	0.014%	67.748%
1499	INMARSAT PLC	0.014%	67.762%
1500	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.014%	67.776%
1501	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.014%	67.790%
1502	AMPHENOL CORP	0.014%	67.804%
1503	BARD(CR)INC	0.014%	67.818%
1504	INPEX CORPORATI	0.014%	67.832%
1505	UNILEVER NV	0.014%	67.846%
1506	TERADATA CORP COMMON STOCK USD.01	0.014%	67.860%
1507	SANDERSON FARMS INC COMMON STOCK USD1.0	0.014%	67.874%
1508	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.014%	67.888%
1509	POSCO	0.014%	67.902%
1510	VISTEON CORP COMMON STOCK	0.014%	67.916%
1511	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	67.930%
1512	WENDY S CO/THE COMMON STOCK USD.1	0.014%	67.944%
1513	ENAGAS	0.014%	67.958%
1514	XILINX INC	0.014%	67.972%
1515	PEGATRON CORP	0.014%	67.986%
1516	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.014%	67.999%
1517	BRENNTAG AG	0.014%	68.013%
1518	WHARF(HLDGS)	0.014%	68.027%
1519	VWR CORP COMMON STOCK USD.01	0.014%	68.041%
1520	AFLAC INC SR UNSECURED 06/23 3.625	0.014%	68.055%
1521	PETROCHINA CO	0.014%	68.069%
1522	BOSKALIS WESTMN	0.014%	68.083%
1523	SYSCO CORP COMMON STOCK USD1.0	0.014%	68.096%
1524	MURPHY USA INC COMMON STOCK	0.014%	68.110%
1525	DREAM OFFICE RE	0.014%	68.124%
1526	LIXIL GROUP COR	0.014%	68.138%
1527	HYUNDAI ENG & C	0.014%	68.151%
1528	TAIHEIYO CEMENT	0.014%	68.165%
1529	ADVANCED SEMICO	0.014%	68.179%
1530	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	68.193%
1531	MITSUBISHI MATE	0.014%	68.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.014%	68.220%
1533	ROYAL MAIL PLC-	0.014%	68.234%
1534	TIME WARNER INC	0.014%	68.247%
1535	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.014%	68.261%
1536	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	68.275%
1537	LOJAS RENNER SA	0.014%	68.289%
1538	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.014%	68.302%
1539	EAGLE MATERIALS	0.014%	68.316%
1540	OAO GAZPROM-SPO	0.014%	68.330%
1541	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	68.343%
1542	MORNEAU SHEPELL	0.014%	68.357%
1543	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	68.370%
1544	PENGROWTH ENERGY CORP COMMON STOCK	0.014%	68.384%
1545	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	68.398%
1546	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.014%	68.411%
1547	EDISON INTERNATIONAL COMMON STOCK	0.014%	68.425%
1548	BONAVISTA ENERG	0.014%	68.438%
1549	JANUS CAPITAL G	0.014%	68.452%
1550	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	68.465%
1551	KELT EXPLORATIO	0.014%	68.479%
1552	AGT FOOD AND IN	0.014%	68.493%
1553	DELUXE CORP	0.014%	68.506%
1554	FINMECCANICA SP	0.014%	68.520%
1555	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.013%	68.533%
1556	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	68.547%
1557	JEAN COUTU GRP	0.013%	68.560%
1558	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	68.574%
1559	SOUTHERN CO SR UNSECURED 06/20 2.75	0.013%	68.587%
1560	FINISAR CORPORATION COMMON STOCK USD.001	0.013%	68.600%
1561	PRICELINE GROUP	0.013%	68.614%
1562	RANGE RESOURCES CORP COMMON STOCK USD.01	0.013%	68.627%
1563	DOVER CORP	0.013%	68.641%
1564	MOL HUNGARIAN	0.013%	68.654%
1565	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.013%	68.668%
1566	HCA HOLDINGS INC COMMON STOCK USD.01	0.013%	68.681%
1567	CEMEX SA	0.013%	68.695%
1568	MAPFRE SA	0.013%	68.708%
1569	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	68.721%
1570	LEGG MASON INC COMMON STOCK USD.1	0.013%	68.735%
1571	CNO FINANCIAL	0.013%	68.748%
1572	GEBERIT AG-REG	0.013%	68.762%
1573	MEGGITT	0.013%	68.775%
1574	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	68.788%
1575	BOOKER GROUP	0.013%	68.802%
1576	XYLEM INC COMMON STOCK	0.013%	68.815%
1577	RYDER SYSTEM IN	0.013%	68.828%
1578	IBM CORP SR UNSECURED 02/24 3.625	0.013%	68.842%
1579	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	68.855%
1580	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	68.869%
1581	TELE2 AB-B SHS	0.013%	68.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	68.895%
1583	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	68.909%
1584	SEMPRA ENERGY COMMON STOCK	0.013%	68.922%
1585	WILLIAM HILL PL	0.013%	68.935%
1586	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	68.948%
1587	BOMBARDIER INC	0.013%	68.962%
1588	PENSKE TRUCK LE	0.013%	68.975%
1589	COOPER TIRE&RUB	0.013%	68.988%
1590	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	69.002%
1591	KESKO	0.013%	69.015%
1592	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.013%	69.028%
1593	PPL CORPORATION	0.013%	69.042%
1594	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.013%	69.055%
1595	BLACKROCK INC SR UNSECURED 06/22 3.375	0.013%	69.068%
1596	BT GROUP PLC	0.013%	69.081%
1597	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	69.095%
1598	ASCENDAS REAL E	0.013%	69.108%
1599	BIDVEST GROUP L	0.013%	69.121%
1600	CITRIX SYSTEMS	0.013%	69.134%
1601	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	69.148%
1602	KINGDOM BELGIUM	0.013%	69.161%
1603	UBS GROUP	0.013%	69.174%
1604	INTL CONS AIRLI	0.013%	69.187%
1605	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	69.201%
1606	TEIJIN	0.013%	69.214%
1607	DS SMITH PLC	0.013%	69.227%
1608	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	69.240%
1609	CLOROX CO	0.013%	69.253%
1610	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	69.267%
1611	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	69.280%
1612	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	69.293%
1613	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	69.306%
1614	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	69.319%
1615	STERLING BANCORP/DE COMMON STOCK USD.01	0.013%	69.333%
1616	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.013%	69.346%
1617	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	69.359%
1618	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	69.372%
1619	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.013%	69.385%
1620	HANKYU CORP	0.013%	69.399%
1621	PROCTER & GAMBL	0.013%	69.412%
1622	FOMENTO ECON ME	0.013%	69.425%
1623	NITTO DENKO COR	0.013%	69.438%
1624	TAUBMAN CENTERS INC REIT USD.01	0.013%	69.451%
1625	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	69.464%
1626	IMI PLC	0.013%	69.477%
1627	LAB CORP OF AME	0.013%	69.491%
1628	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	69.504%
1629	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	69.517%
1630	EATON VANCE CORP COMMON STOCK USD.00390625	0.013%	69.530%
1631	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	69.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	69.556%
1633	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	69.569%
1634	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	69.582%
1635	STELLA JONES IN	0.013%	69.596%
1636	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	69.609%
1637	ORIGIN ENERGY L	0.013%	69.622%
1638	SAP AG	0.013%	69.635%
1639	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.013%	69.648%
1640	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	69.661%
1641	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	69.674%
1642	RAGING RIVER EX	0.013%	69.687%
1643	SURGE ENERGY IN	0.013%	69.700%
1644	MANITOBA PROVIN	0.013%	69.713%
1645	OSRAM LICHT AG	0.013%	69.726%
1646	AMS AG	0.013%	69.740%
1647	TWITTER INC COMMON STOCK USD.000005	0.013%	69.753%
1648	COMPASS GROUP	0.013%	69.766%
1649	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	69.779%
1650	CHINA GOLD INTL	0.013%	69.792%
1651	ROSS STORES INC	0.013%	69.805%
1652	ARCELLOR MITTAL	0.013%	69.818%
1653	STATOIL ASA COMPANY GUAR 01/22 3.15	0.013%	69.831%
1654	MEDTRONIC INC 3	0.013%	69.844%
1655	BAT INTL FINANC	0.013%	69.857%
1656	JAPAN TOBACCO I	0.013%	69.870%
1657	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	69.883%
1658	AETNA INC SR UNSECURED 11/24 3.5	0.013%	69.896%
1659	BOARDWALK REIT	0.013%	69.909%
1660	CREDIT ACCEPTAN	0.013%	69.922%
1661	ENTEGRIS INC COMMON STOCK USD.01	0.013%	69.935%
1662	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	69.948%
1663	PFIZER INC SR UNSECURED 06/23 3	0.013%	69.961%
1664	ALACER GOLD COR	0.013%	69.974%
1665	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	69.987%
1666	ULTA BEAUTY INC COMMON STOCK USD.01	0.013%	70.000%
1667	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	70.013%
1668	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.013%	70.026%
1669	CHURCH & DWIGHT	0.013%	70.039%
1670	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	70.052%
1671	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.013%	70.065%
1672	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	70.078%
1673	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	70.091%
1674	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	70.104%
1675	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.013%	70.117%
1676	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.013%	70.130%
1677	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	70.143%
1678	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	70.156%
1679	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.013%	70.169%
1680	AMEREN CORP SR UNSECURED 11/20 2.7	0.013%	70.182%
1681	ENSTAR GROUP LT	0.013%	70.195%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	AVNET INC SR UNSECURED 04/26 4.625	0.013%	70.208%
1683	INDITEX SA	0.013%	70.221%
1684	HELVETIA HOLDIN	0.013%	70.234%
1685	GN STORE NORD	0.013%	70.247%
1686	AXIS BANK	0.013%	70.260%
1687	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	70.273%
1688	BERKSHIRE HAT E	0.013%	70.286%
1689	COACH INC SR UNSECURED 04/25 4.25	0.013%	70.299%
1690	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.013%	70.312%
1691	CUBESMART REIT USD.01	0.013%	70.324%
1692	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.013%	70.337%
1693	WEIR GROUP	0.013%	70.350%
1694	GROWTHPOINT PRO	0.013%	70.363%
1695	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	70.376%
1696	CHILDRENS PLACE	0.013%	70.389%
1697	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.013%	70.402%
1698	FUJIFILM HLDGS	0.013%	70.415%
1699	KAWASAKI HEAVY	0.013%	70.428%
1700	ASSURANT INC	0.013%	70.441%
1701	SHINHAN FIN GRO	0.013%	70.454%
1702	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.013%	70.466%
1703	ZOETIS INC SR UNSECURED 02/23 3.25	0.013%	70.479%
1704	EXPERIAN PLC	0.013%	70.492%
1705	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	70.505%
1706	CHINA MERCHANT	0.013%	70.518%
1707	HONDA MOTOR CO LTD SPONS ADR ADR	0.013%	70.531%
1708	ENTERPRISE PROD	0.013%	70.544%
1709	SEKISUI HOUSE	0.013%	70.557%
1710	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	70.570%
1711	BANCO BBPM SPA	0.013%	70.582%
1712	DTE ENERGY INC	0.013%	70.595%
1713	ANTHEM INC	0.013%	70.608%
1714	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	70.621%
1715	OCEANEERING INT	0.013%	70.634%
1716	RAIFFEISEN BANK	0.013%	70.647%
1717	PORSCHE AUTOMOB	0.013%	70.659%
1718	SKY PLC	0.013%	70.672%
1719	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.013%	70.685%
1720	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	70.698%
1721	DEUTSCHE BOERSE	0.013%	70.711%
1722	PERKINELMER INC COMMON STOCK USD1.0	0.013%	70.724%
1723	FEDEX CORP COMPANY GUAR 02/20 2.3	0.013%	70.736%
1724	BANK TOKYO-MIT	0.013%	70.749%
1725	L'OREAL	0.013%	70.762%
1726	COMMERCIAL METALS CO COMMON STOCK USD.01	0.013%	70.775%
1727	NETAPP INC SR UNSECURED 12/22 3.25	0.013%	70.788%
1728	ASTRA INTERNATI	0.013%	70.801%
1729	VISA INC SR UNSECURED 12/25 3.15	0.013%	70.813%
1730	VIACOM INC SR UNSECURED 04/24 3.875	0.013%	70.826%
1731	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	70.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	FISERV INC COMMON STOCK USD.01	0.013%	70.852%
1733	MATTEL INC COMMON STOCK USD1.0	0.013%	70.865%
1734	ITT INC COMMON STOCK USD1.0	0.013%	70.877%
1735	CME GROUP INC SR UNSECURED 03/25 3	0.013%	70.890%
1736	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	70.903%
1737	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	70.916%
1738	EAST JAPAN RAIL	0.013%	70.928%
1739	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.013%	70.941%
1740	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	70.954%
1741	TDC A/S	0.013%	70.967%
1742	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.013%	70.979%
1743	UNUM GROUP	0.013%	70.992%
1744	RICHELIEU HARDW	0.013%	71.005%
1745	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	71.018%
1746	HONG KONG EXCHA	0.013%	71.030%
1747	ZOETIS INC COMMON STOCK USD.01	0.013%	71.043%
1748	NORDSTROM INC	0.013%	71.056%
1749	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.013%	71.069%
1750	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	71.081%
1751	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	71.094%
1752	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	71.107%
1753	NORFOLK STHN CO	0.013%	71.120%
1754	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	71.132%
1755	ALERE INC COMMON STOCK USD.001	0.013%	71.145%
1756	ORACLE CORP SR UNSECURED 10/22 2.5	0.013%	71.158%
1757	CHURCH & DWIGHT	0.013%	71.170%
1758	CLOSE BROS GROU	0.013%	71.183%
1759	EATON CORP COMPANY GUAR 11/22 2.75	0.013%	71.196%
1760	CLEAN HARBOR IN	0.013%	71.208%
1761	TATTS GROUP LTD	0.013%	71.221%
1762	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.013%	71.234%
1763	HUMANA INC	0.013%	71.246%
1764	CNPC (HONG KONG	0.013%	71.259%
1765	BANCORPSOUTH INC COMMON STOCK USD2.5	0.013%	71.272%
1766	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	71.284%
1767	KERRY GROUP PLC	0.013%	71.297%
1768	KLA TENCOR CORP COMMON STOCK USD.001	0.013%	71.310%
1769	CHALLENGER FIN	0.013%	71.322%
1770	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	71.335%
1771	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.013%	71.348%
1772	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.013%	71.360%
1773	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.013%	71.373%
1774	SPIRIT REALTY CAPITAL INC REIT USD.01	0.013%	71.386%
1775	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.013%	71.398%
1776	UNITED URBAN IN	0.013%	71.411%
1777	TRAVIS PERKINS	0.013%	71.423%
1778	EQUITABLE GROUP	0.013%	71.436%
1779	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	71.449%
1780	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.013%	71.461%
1781	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.013%	71.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	ASPEN INSURANCE	0.013%	71.487%
1783	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.013%	71.499%
1784	IBERIABANK CORP	0.013%	71.512%
1785	CYRUSONE INC REIT USD.01	0.013%	71.524%
1786	OASIS PETROLEUM INC COMMON STOCK USD.01	0.013%	71.537%
1787	AEGON N.V.	0.013%	71.550%
1788	ANIXTER INTL IN	0.013%	71.562%
1789	BONTERRA ENERGY	0.013%	71.575%
1790	KENNAMETAL INC COMMON STOCK USD1.25	0.013%	71.587%
1791	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.013%	71.600%
1792	ENERSYS COMMON STOCK USD.01	0.013%	71.612%
1793	ARTIS REAL ESTA	0.013%	71.625%
1794	REXNORD CORP COMMON STOCK USD.01	0.013%	71.638%
1795	EXELON CORP SR UNSECURED 04/26 3.4	0.013%	71.650%
1796	TEREX CORP	0.013%	71.663%
1797	KONICA MINOLTA	0.013%	71.675%
1798	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.013%	71.688%
1799	ALFA SA DE CV	0.013%	71.700%
1800	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.013%	71.713%
1801	DEUTSCHE BK AG	0.013%	71.726%
1802	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.013%	71.738%
1803	STATOIL ASA COMPANY GUAR 01/23 2.45	0.013%	71.751%
1804	INDIABULLS HOUS	0.013%	71.763%
1805	WEINGARTEN REALTY INVESTORS REIT USD.03	0.013%	71.776%
1806	CATHAY FINANCIA	0.013%	71.788%
1807	BELLE INTERNATI	0.013%	71.801%
1808	CITIGROUP INC SR UNSECURED 04/25 3.3	0.013%	71.813%
1809	POLARIS INDUSTR	0.013%	71.826%
1810	ADIENT PLC	0.013%	71.838%
1811	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	71.851%
1812	MITSUBISHI GAS	0.012%	71.863%
1813	MAXIM INTEGRATE	0.012%	71.876%
1814	ANSYS INC COMMON STOCK USD.01	0.012%	71.888%
1815	HASBRO INC	0.012%	71.901%
1816	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.012%	71.913%
1817	EQUITY COMMONWEALTH REIT USD.01	0.012%	71.926%
1818	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	71.938%
1819	PANDORA A/S	0.012%	71.951%
1820	REDEFINE PROPER	0.012%	71.963%
1821	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	71.976%
1822	BHP BILLITON FI	0.012%	71.988%
1823	ADVANCE RESIDEN	0.012%	72.000%
1824	BARNES GROUP INC COMMON STOCK USD.01	0.012%	72.013%
1825	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.012%	72.025%
1826	KELLOGG CO 4% 1	0.012%	72.038%
1827	DARDEN RESTAURA	0.012%	72.050%
1828	HUHTAMAKI OY	0.012%	72.063%
1829	MEREDITH CORP	0.012%	72.075%
1830	SAIPEM S.P.A.	0.012%	72.087%
1831	SILGAN HLDGS	0.012%	72.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	72.112%
1833	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	72.125%
1834	BBA AVIATION	0.012%	72.137%
1835	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.012%	72.149%
1836	GALAXY ENTERTA	0.012%	72.162%
1837	DEVRY INC	0.012%	72.174%
1838	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	72.186%
1839	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	72.199%
1840	SINGAPORE TELEC	0.012%	72.211%
1841	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.224%
1842	GUYANA GOLDFIEL	0.012%	72.236%
1843	LIBERTY VENTURES SER A TRACKING STK USD.01	0.012%	72.248%
1844	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.012%	72.261%
1845	APACHE CORP COMMON STOCK USD.625	0.012%	72.273%
1846	BOEING CO SR UNSECURED 03/25 2.5	0.012%	72.285%
1847	SYDBANK	0.012%	72.298%
1848	HSBC USA INC SR UNSECURED 08/20 2.75	0.012%	72.310%
1849	CAMPBELL SOUP C	0.012%	72.322%
1850	WPP PLC SPONSORED ADR ADR	0.012%	72.334%
1851	RELX NV	0.012%	72.347%
1852	BHARTI AIRTEL L	0.012%	72.359%
1853	ENSCO PLC CLASS	0.012%	72.371%
1854	LIFE STORAGE INC REIT USD.01	0.012%	72.384%
1855	KEPPEL CORP	0.012%	72.396%
1856	FRESH DEL MONTE	0.012%	72.408%
1857	CNH INDUSTRIAL	0.012%	72.420%
1858	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	72.433%
1859	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	72.445%
1860	LG TELECOM LTD	0.012%	72.457%
1861	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.012%	72.469%
1862	ILG INC COMMON STOCK USD.01	0.012%	72.482%
1863	SHOPIFY INC CLASS A COMMON STOCK	0.012%	72.494%
1864	WILLIAMS COS IN	0.012%	72.506%
1865	HUSQVARNA AB -	0.012%	72.518%
1866	MASONITE INTERNATIONAL CORP COMMON STOCK	0.012%	72.530%
1867	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	72.543%
1868	KAPSTONE PAPER	0.012%	72.555%
1869	BENDIGO AND ADE	0.012%	72.567%
1870	AXA-UAP	0.012%	72.579%
1871	BCO BRADESCO SA	0.012%	72.591%
1872	WEC ENERGY GROU	0.012%	72.603%
1873	GOLD FIELDS LTD SPONS ADR ADR	0.012%	72.616%
1874	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	72.628%
1875	RPC GROUP	0.012%	72.640%
1876	SAFRAN SA	0.012%	72.652%
1877	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	72.664%
1878	CA INC 3.6% 01A	0.012%	72.676%
1879	ALPS ELECTRIC C	0.012%	72.688%
1880	CORELOGIC INC COMMON STOCK USD1.0	0.012%	72.701%
1881	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.012%	72.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	MEGA FINANCIAL	0.012%	72.725%
1883	EIFPAGE SA	0.012%	72.737%
1884	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.012%	72.749%
1885	CANACCORD FINAN	0.012%	72.761%
1886	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.012%	72.773%
1887	SERVICE CORP IN	0.012%	72.785%
1888	DAINIPPON INK&C	0.012%	72.797%
1889	CRANE CO	0.012%	72.809%
1890	YUM BRANDS INC COMMON STOCK	0.012%	72.821%
1891	TIMKEN CO	0.012%	72.833%
1892	AAC TECHNOLOGIE	0.012%	72.845%
1893	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	72.857%
1894	EVERCORE PARTNE	0.012%	72.869%
1895	BRINK S CO/THE COMMON STOCK USD1.0	0.012%	72.881%
1896	AAREAL BANK AG	0.012%	72.893%
1897	DEUTSCHE TELEKO	0.012%	72.905%
1898	SAMSUNG ELEC-ME	0.012%	72.917%
1899	PROASSURANCE CORP COMMON STOCK USD.01	0.012%	72.929%
1900	MAJOR DRILLING	0.012%	72.941%
1901	FORTUM OYJ	0.012%	72.953%
1902	DISCOVERY HLDGS	0.012%	72.965%
1903	DUPONT FABROS TECHNOLOGY REIT USD.001	0.012%	72.977%
1904	A.P. MOLLER-MAE	0.012%	72.989%
1905	DOMTAR CORP USD	0.012%	73.001%
1906	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.012%	73.013%
1907	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	73.025%
1908	INCYTE PHARMACE	0.012%	73.037%
1909	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.012%	73.049%
1910	INDOFOODS SUKSE	0.012%	73.061%
1911	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	73.073%
1912	NICHIREI CORP	0.012%	73.085%
1913	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.012%	73.097%
1914	SUMITOMO MITSUI	0.012%	73.109%
1915	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	73.120%
1916	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	73.132%
1917	BARLOWORLD LTD	0.012%	73.144%
1918	UPL LTD	0.012%	73.156%
1919	NU SKIN ENTERPR	0.012%	73.168%
1920	ONEOK INC	0.012%	73.180%
1921	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	73.192%
1922	CHINA RESOURCES	0.012%	73.204%
1923	METSO OYJ	0.012%	73.215%
1924	DAIKIN INDUSTRI	0.012%	73.227%
1925	LITE-ON TECHNOL	0.012%	73.239%
1926	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.012%	73.251%
1927	SHOWA DENKO KK	0.012%	73.263%
1928	mitsui chemical	0.012%	73.275%
1929	SUMCO CORPORATI	0.012%	73.286%
1930	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.012%	73.298%
1931	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.012%	73.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	RSA INSURANCE G	0.012%	73.322%
1933	PUBLIC SERVICE	0.012%	73.334%
1934	BANK OF QUEENSL	0.012%	73.345%
1935	RELX PLC SPON ADR ADR	0.012%	73.357%
1936	SINCLAIR BROADC	0.012%	73.369%
1937	STORE CAPITAL CORP REIT USD.01	0.012%	73.381%
1938	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	73.393%
1939	BID CORP LTD	0.012%	73.404%
1940	AXIS CAPITAL HO	0.012%	73.416%
1941	J + J SNACK FOODS CORP COMMON STOCK	0.012%	73.428%
1942	CARDTRONICS PLC	0.012%	73.440%
1943	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.012%	73.451%
1944	UBM PLC	0.012%	73.463%
1945	mitsui Osk LINE	0.012%	73.475%
1946	OJI PAPER CO	0.012%	73.486%
1947	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.012%	73.498%
1948	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	73.510%
1949	ASANKO GOLD INC	0.012%	73.522%
1950	KYOCERA CORP	0.012%	73.533%
1951	BELDEN INC COMMON STOCK USD.01	0.012%	73.545%
1952	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	73.557%
1953	BAYER MOTOREN W	0.012%	73.568%
1954	VISHAY INTERTEC	0.012%	73.580%
1955	MALLINCKRODT PL	0.012%	73.592%
1956	JAPAN RETAIL FU	0.012%	73.603%
1957	ESSENT GROUP LT	0.012%	73.615%
1958	KINGBOARD CHEMI	0.012%	73.626%
1959	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.012%	73.638%
1960	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.012%	73.650%
1961	AON CORP COMPANY GUAR 09/20 5	0.012%	73.661%
1962	ACS, ACTIVIDADE	0.012%	73.673%
1963	QEP RESOURCES INC COMMON STOCK USD.01	0.012%	73.684%
1964	TELEFLEX INC COMMON STOCK USD1.0	0.012%	73.696%
1965	GERDAU SA SIDER	0.012%	73.707%
1966	WIENERBERGER AG	0.012%	73.719%
1967	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	73.731%
1968	CENTAMIN PLC	0.012%	73.742%
1969	PROXIMUS	0.012%	73.754%
1970	NOVOZYMES A/S	0.012%	73.765%
1971	FASTENAL	0.012%	73.777%
1972	INGERSOLL GLB H	0.012%	73.788%
1973	OFFICE DEPOT IN	0.012%	73.800%
1974	LUCARA DIAMOND	0.012%	73.811%
1975	HEINEKEN NV	0.012%	73.823%
1976	COLRUYT SA	0.012%	73.834%
1977	LENOVO GROUP LT	0.012%	73.846%
1978	COMPAL ELECTRON	0.012%	73.857%
1979	IDEX CORP	0.011%	73.869%
1980	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	73.880%
1981	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.011%	73.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	DERWENT LONDON	0.011%	73.903%
1983	ABERDEEN TRUST	0.011%	73.915%
1984	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.011%	73.926%
1985	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.011%	73.938%
1986	APERAM SA	0.011%	73.949%
1987	LG CORP	0.011%	73.961%
1988	FLS INDUSTRIES	0.011%	73.972%
1989	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	73.984%
1990	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.011%	73.995%
1991	SAMSUNG FIRE &	0.011%	74.006%
1992	PARAMOUNT RESOU	0.011%	74.018%
1993	GENPACT LIMITED	0.011%	74.029%
1994	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	74.041%
1995	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.011%	74.052%
1996	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	74.064%
1997	FRAPORT AG	0.011%	74.075%
1998	UNI-PRESIDENT E	0.011%	74.087%
1999	STAR ENTERTAINM	0.011%	74.098%
2000	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.011%	74.109%
2001	MEXICHEM SAB DE	0.011%	74.121%
2002	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.011%	74.132%
2003	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.011%	74.144%
2004	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.011%	74.155%
2005	OBAYASHI CORP	0.011%	74.166%
2006	OLD NATIONAL BANCORP COMMON STOCK	0.011%	74.178%
2007	SEAGATE TECHNOL	0.011%	74.189%
2008	LOCALIZA RENT A	0.011%	74.201%
2009	BADGER DAYLIGHT	0.011%	74.212%
2010	HRG GROUP INC COMMON STOCK USD.01	0.011%	74.223%
2011	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.011%	74.235%
2012	ANGLOVAAL INDS	0.011%	74.246%
2013	CHICO'S FAS INC	0.011%	74.257%
2014	MINITUBISHI MOTO	0.011%	74.269%
2015	AETNA INC 4.125	0.011%	74.280%
2016	MSC INDUSTRIAL	0.011%	74.291%
2017	DEUTSCHE WOHNEN	0.011%	74.303%
2018	DIGITALGLOBE INC COMMON STOCK USD.001	0.011%	74.314%
2019	BAIDU INC SPON ADR ADR USD.00005	0.011%	74.325%
2020	TABCORP HLDGS L	0.011%	74.337%
2021	SEMGROUP CORP CLASS A COMMON STOCK	0.011%	74.348%
2022	MILESTONE APART	0.011%	74.359%
2023	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	74.371%
2024	LONGFOR PROPERT	0.011%	74.382%
2025	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.011%	74.393%
2026	THYSSEN KRUPP A	0.011%	74.405%
2027	TRICAN WELL SER	0.011%	74.416%
2028	DISH NETWORK	0.011%	74.427%
2029	VALLLOUREC SA	0.011%	74.439%
2030	SUMITOMO RUBBER	0.011%	74.450%
2031	FORTIVE CORP COMMON STOCK USD.01	0.011%	74.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	74.473%
2033	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	74.484%
2034	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.011%	74.495%
2035	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.011%	74.506%
2036	TOKIO MARINE HL	0.011%	74.518%
2037	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.011%	74.529%
2038	GATX CORP	0.011%	74.540%
2039	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.011%	74.551%
2040	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	74.563%
2041	AMGEN INC SR UNSECURED 11/21 3.875	0.011%	74.574%
2042	CANYON SERVICES	0.011%	74.585%
2043	TRUSTMARK CORP COMMON STOCK	0.011%	74.596%
2044	KAO CORP	0.011%	74.608%
2045	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	74.619%
2046	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	74.630%
2047	KLX INC COMMON STOCK USD.01	0.011%	74.641%
2048	DAIWA HOUSE IND	0.011%	74.653%
2049	GERRESHEIMER GR	0.011%	74.664%
2050	FRESENIUS MEDIC	0.011%	74.675%
2051	BEAZLEY PLC	0.011%	74.686%
2052	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	74.697%
2053	ANTOFAGASTA HLD	0.011%	74.709%
2054	CAP GEMINI	0.011%	74.720%
2055	SUMITOMO RLTY&D	0.011%	74.731%
2056	PURE INDUSTRIAL	0.011%	74.742%
2057	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	74.753%
2058	BCA POP EMILIA	0.011%	74.765%
2059	PAINTED PONY PE	0.011%	74.776%
2060	HEIDELBERGCEMEN	0.011%	74.787%
2061	ALTUS GROUP LTD	0.011%	74.798%
2062	ALEXANDER + BALDWIN INC COMMON STOCK	0.011%	74.809%
2063	EBAY INC SR UNSECURED 03/22 3.8	0.011%	74.820%
2064	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.011%	74.831%
2065	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.011%	74.842%
2066	TRELLEBORG AB	0.011%	74.854%
2067	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.011%	74.865%
2068	GRAHAM HOLDINGS	0.011%	74.876%
2069	HOPE BANCORP INC COMMON STOCK USD.001	0.011%	74.887%
2070	UNIPER SE	0.011%	74.898%
2071	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	74.909%
2072	VONOVIA SE	0.011%	74.920%
2073	MERCURY GENERAL	0.011%	74.931%
2074	HEALTHSOUTH CORP COMMON STOCK USD.01	0.011%	74.942%
2075	SEB SA	0.011%	74.953%
2076	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.011%	74.965%
2077	MICROCHIP TECHN	0.011%	74.976%
2078	TRANSALTA RENEW	0.011%	74.987%
2079	TOTAL SYSTEM SE	0.011%	74.998%
2080	ON ASSIGNMENT INC COMMON STOCK USD.01	0.011%	75.009%
2081	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	75.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	Atlantia SpA	0.011%	75.031%
2083	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	75.042%
2084	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.011%	75.053%
2085	CHEUNG KONG PRO	0.011%	75.064%
2086	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	75.075%
2087	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.011%	75.086%
2088	SHARP CORP	0.011%	75.097%
2089	MEDICAL FACILIT	0.011%	75.108%
2090	CREE INC COMMON STOCK USD.00125	0.011%	75.119%
2091	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	75.130%
2092	INTERDIGITAL IN	0.011%	75.141%
2093	CAPITAMALL TRUS	0.011%	75.152%
2094	SUNRISE COMMUNC	0.011%	75.163%
2095	ROWAN COMPANIES	0.011%	75.174%
2096	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	75.185%
2097	SHERWIN WILLIAM	0.011%	75.196%
2098	MERCK KGAA	0.011%	75.207%
2099	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.011%	75.218%
2100	AIMIA INC	0.011%	75.229%
2101	J FRONT RETAILI	0.011%	75.240%
2102	HILLENBRAND INC COMMON STOCK	0.011%	75.251%
2103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.011%	75.262%
2104	ROGERS SUGAR IN	0.011%	75.273%
2105	L-BANK BW FOERD	0.011%	75.284%
2106	CHINA LIFE INS	0.011%	75.295%
2107	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.011%	75.306%
2108	CHINA INSURANCE	0.011%	75.317%
2109	HECLA MINING CO	0.011%	75.328%
2110	AUTOZONE INC COMMON STOCK USD.01	0.011%	75.339%
2111	DAVE & BUSTER'S	0.011%	75.350%
2112	NIPPON YUSEN KK	0.011%	75.361%
2113	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	75.371%
2114	VALLEY NATIONAL BANCORP COMMON STOCK	0.011%	75.382%
2115	NETAPP INC SR UNSECURED 06/21 3.375	0.011%	75.393%
2116	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.011%	75.404%
2117	AUTODESK INC SR UNSECURED 06/20 3.125	0.011%	75.415%
2118	ROPER TECHNOLOG	0.011%	75.426%
2119	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	75.437%
2120	BIOGEN INC SR UNSECURED 09/20 2.9	0.011%	75.448%
2121	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.011%	75.459%
2122	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.011%	75.470%
2123	CHRISTIAN DIOR	0.011%	75.480%
2124	WEX INC COMMON STOCK USD.01	0.011%	75.491%
2125	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.011%	75.502%
2126	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.011%	75.513%
2127	TORAY INDS INC	0.011%	75.524%
2128	HUNTINGTON NATI	0.011%	75.535%
2129	SUNSTONE HOTEL	0.011%	75.546%
2130	ROYAL BANK OF SCOT SPON ADR ADR	0.011%	75.556%
2131	SHOPRITE HLDGS	0.011%	75.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	PREMIER GOLD MI	0.011%	75.578%
2133	INTU PROPERTIES	0.011%	75.589%
2134	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	75.600%
2135	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.011%	75.611%
2136	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.011%	75.622%
2137	STATE STREET CORP SR UNSECURED 08/20 2.55	0.011%	75.632%
2138	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.011%	75.643%
2139	RANDSTAD HOLDIN	0.011%	75.654%
2140	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.011%	75.665%
2141	MORGAN STANLEY	0.011%	75.676%
2142	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.011%	75.686%
2143	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.011%	75.697%
2144	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.011%	75.708%
2145	SEMPRA ENERGY	0.011%	75.719%
2146	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.011%	75.730%
2147	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.011%	75.741%
2148	AFLAC INC SR UNSECURED 03/20 2.4	0.011%	75.751%
2149	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.011%	75.762%
2150	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.011%	75.773%
2151	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.011%	75.784%
2152	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.011%	75.795%
2153	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.011%	75.805%
2154	BAE SYSTEMS HLD	0.011%	75.816%
2155	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.011%	75.827%
2156	LEGG MASON INC SR UNSECURED 07/19 2.7	0.011%	75.838%
2157	PNC BANK NA SR UNSECURED 07/20 2.6	0.011%	75.849%
2158	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.011%	75.859%
2159	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.011%	75.870%
2160	GATX CORP	0.011%	75.881%
2161	HANG LUNG PROPE	0.011%	75.892%
2162	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.011%	75.903%
2163	JOHN DEERE CAPI	0.011%	75.913%
2164	PLASTIC OMNIUM	0.011%	75.924%
2165	FERROVIAL SA	0.011%	75.935%
2166	CABOT OIL & GAS	0.011%	75.946%
2167	VIACOM INC SR UNSECURED 04/19 2.2	0.011%	75.956%
2168	ABBVIE INC SR UNSECURED 05/20 2.5	0.011%	75.967%
2169	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.011%	75.978%
2170	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.011%	75.989%
2171	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.011%	75.999%
2172	TRINIDAD DRILLI	0.011%	76.010%
2173	DEAN FOODS CO COMMON STOCK USD.01	0.011%	76.021%
2174	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.011%	76.032%
2175	HARLEY DAVIDSON	0.011%	76.043%
2176	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.011%	76.053%
2177	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.011%	76.064%
2178	PEPSICO INC SR UNSECURED 10/20 2.15	0.011%	76.075%
2179	NETFLIX INC COMMON STOCK USD.001	0.011%	76.086%
2180	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.011%	76.096%
2181	TIVO CORP COMMON STOCK USD.001	0.011%	76.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.011%	76.118%
2183	ECOLAB INC SR U	0.011%	76.129%
2184	WALT DISNEY CO	0.011%	76.139%
2185	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.011%	76.150%
2186	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.011%	76.161%
2187	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	76.171%
2188	SBI HOLDINGS IN	0.011%	76.182%
2189	US BANCORP SR UNSECURED 01/22 2.625	0.011%	76.193%
2190	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.011%	76.204%
2191	MYLAN INC COMPANY GUAR 03/19 2.55	0.011%	76.214%
2192	CITIGROUP INC	0.011%	76.225%
2193	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.011%	76.236%
2194	EBAY INC SR UNSECURED 08/19 2.2	0.011%	76.247%
2195	US BANCORP SR UNSECURED 01/21 2.35	0.011%	76.257%
2196	GRUPO AEROPORTU	0.011%	76.268%
2197	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	76.279%
2198	NIPPON MEAT PAC	0.011%	76.290%
2199	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.011%	76.300%
2200	MIZUHO BANK LTD	0.011%	76.311%
2201	AMERICAN HONDA	0.011%	76.322%
2202	QUALCOMM INC SR UNSECURED 05/20 2.25	0.011%	76.332%
2203	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.011%	76.343%
2204	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.011%	76.354%
2205	IMPERIAL HOLDIN	0.011%	76.365%
2206	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.011%	76.375%
2207	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.011%	76.386%
2208	CITIGROUP INC SR UNSECURED 03/21 2.7	0.011%	76.397%
2209	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.011%	76.407%
2210	UNUM GROUP SR UNSECURED 05/21 3	0.011%	76.418%
2211	ENERSIS SA	0.011%	76.429%
2212	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	76.439%
2213	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.011%	76.450%
2214	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.011%	76.461%
2215	COMERICA BANK SR UNSECURED 06/20 2.5	0.011%	76.472%
2216	ZOETIS INC SR UNSECURED 02/18 1.875	0.011%	76.482%
2217	AT+T INC SR UNSECURED 06/20 2.45	0.011%	76.493%
2218	ENGHOUSE SYSTEM	0.011%	76.504%
2219	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.011%	76.514%
2220	BNP PARIBAS SR UNSECURED 05/20 2.375	0.011%	76.525%
2221	VARIAN MEDICAL	0.011%	76.536%
2222	HERMAN MILLER I	0.011%	76.546%
2223	VODAFONE GROUP	0.011%	76.557%
2224	MATTEL INC SR UNSECURED 03/18 1.7	0.011%	76.568%
2225	PT BANK CENTRAL	0.011%	76.578%
2226	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.011%	76.589%
2227	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.011%	76.600%
2228	MEDIASET	0.011%	76.610%
2229	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.011%	76.621%
2230	AURUBIS AG	0.011%	76.632%
2231	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.011%	76.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	ORIX JREIT INC	0.011%	76.653%
2233	SANTANDER HLDG	0.011%	76.664%
2234	ARGO GROUP INTE	0.011%	76.674%
2235	ACCIONA SA	0.011%	76.685%
2236	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.011%	76.696%
2237	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.011%	76.706%
2238	MCCORMICK & CO	0.011%	76.717%
2239	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.011%	76.727%
2240	REINSURANCE GRO	0.011%	76.738%
2241	NATIONAL GENERA	0.011%	76.749%
2242	EMPIRE STATE RE	0.011%	76.759%
2243	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	76.770%
2244	BAJAJ FINSERV L	0.011%	76.781%
2245	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.011%	76.791%
2246	FURUKAWA ELECTR	0.011%	76.802%
2247	TJX COS INC SR UNSECURED 06/21 2.75	0.011%	76.812%
2248	SPARK NEW ZEA	0.011%	76.823%
2249	CHINA MINSHENG	0.011%	76.834%
2250	AUTOCANADA INC	0.011%	76.844%
2251	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.011%	76.855%
2252	KAWASAKI KISEN	0.011%	76.865%
2253	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.011%	76.876%
2254	WANT WANT CHINA	0.011%	76.887%
2255	INTERMEDIATE CA	0.011%	76.897%
2256	HNI CORP	0.011%	76.908%
2257	SEMICONDUCTOR M	0.011%	76.918%
2258	MAN STRATEGIC H	0.011%	76.929%
2259	DIXONS CARPHONE	0.011%	76.939%
2260	SYNGENTA AG ADR ADR	0.011%	76.950%
2261	ORIX CORP	0.011%	76.961%
2262	HANKOOK TIRE CO	0.011%	76.971%
2263	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	76.982%
2264	PARAMOUNT GROUP INC REIT USD.01	0.011%	76.992%
2265	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	77.003%
2266	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.011%	77.013%
2267	DAIWAHOUSE RE	0.011%	77.024%
2268	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.011%	77.035%
2269	KELLOGG CO	0.011%	77.045%
2270	BANK OF COMMUNI	0.011%	77.056%
2271	CONVERGYS CORP COMMON STOCK	0.011%	77.066%
2272	GEMALTO (PARIS)	0.011%	77.077%
2273	ASML HOLDING NV	0.011%	77.087%
2274	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.011%	77.098%
2275	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	77.108%
2276	LASALLE HOTEL PROPERTIES REIT USD.01	0.011%	77.119%
2277	STANDARD LIFE P	0.011%	77.129%
2278	OMRON CORP	0.011%	77.140%
2279	BUCHER IND-REGD	0.011%	77.150%
2280	HENGAN INTL	0.011%	77.161%
2281	XPERI CORP COMMON STOCK USD.001	0.011%	77.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	BP CAPITAL MARK	0.011%	77.182%
2283	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.010%	77.192%
2284	COUSINS PROPERTIES INC REIT USD1.0	0.010%	77.203%
2285	ACCOR	0.010%	77.213%
2286	DRIL QUIP INC	0.010%	77.224%
2287	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.010%	77.234%
2288	PLAINS ALL AMER	0.010%	77.245%
2289	EUROPEAN INVEST	0.010%	77.255%
2290	ITHACA ENERGY I	0.010%	77.266%
2291	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	77.276%
2292	DDR CORP REIT USD.1	0.010%	77.287%
2293	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	77.297%
2294	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	77.308%
2295	FIRST FINANCIAL	0.010%	77.318%
2296	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.010%	77.328%
2297	KURARAY CO	0.010%	77.339%
2298	SHIMAO PROPERTY	0.010%	77.349%
2299	RETAIL PROPERTIES OF AME A REIT USD.001	0.010%	77.360%
2300	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	77.370%
2301	NASDAQ INC SR UNSECURED 01/20 5.55	0.010%	77.381%
2302	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.010%	77.391%
2303	YASKAWA ELEC CO	0.010%	77.401%
2304	EMC CORP(MASS)	0.010%	77.412%
2305	SWIRE PACIFIC	0.010%	77.422%
2306	NVIDIA CORP	0.010%	77.433%
2307	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	77.443%
2308	PRAIRIESKY ROYA	0.010%	77.454%
2309	BANK OF IRELAND	0.010%	77.464%
2310	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.010%	77.474%
2311	AUTODESK INC SR UNSECURED 12/22 3.6	0.010%	77.485%
2312	OMNICOM GROUP I	0.010%	77.495%
2313	ORION CORP	0.010%	77.506%
2314	VOESTALPINE AG	0.010%	77.516%
2315	MINTH GROUP LTD	0.010%	77.526%
2316	AARON S INC COMMON STOCK USD.5	0.010%	77.537%
2317	TETRA TECH INC COMMON STOCK USD.01	0.010%	77.547%
2318	RENTOKIL INITIA	0.010%	77.557%
2319	SUEDZUCKER AG	0.010%	77.568%
2320	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.010%	77.578%
2321	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.010%	77.588%
2322	PARTNERS GROUP	0.010%	77.599%
2323	FIRST INDL REAL	0.010%	77.609%
2324	FLETCHER BUILDI	0.010%	77.619%
2325	GALENICA HOLDIN	0.010%	77.629%
2326	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	77.640%
2327	ACI WORLDWIDE INC COMMON STOCK USD.005	0.010%	77.650%
2328	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	77.660%
2329	HELEN OF TROY C	0.010%	77.671%
2330	PTT EXP&PROD-FG	0.010%	77.681%
2331	FONCIERE DES RE	0.010%	77.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	77.701%
2333	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.010%	77.712%
2334	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	77.722%
2335	SAMSUNG SDI CO	0.010%	77.732%
2336	KEMPER CORP COMMON STOCK USD.1	0.010%	77.742%
2337	mitsui fudosan	0.010%	77.753%
2338	WATERS CORP	0.010%	77.763%
2339	NEDCOR LTD ZAR1	0.010%	77.773%
2340	AMER SPORTS OYJ	0.010%	77.783%
2341	KROGER CO SR UNSECURED 01/19 2.3	0.010%	77.794%
2342	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.010%	77.804%
2343	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	77.814%
2344	CATALENT INC COMMON STOCK USD.01	0.010%	77.824%
2345	CVB FINANCIAL CORP COMMON STOCK	0.010%	77.834%
2346	JM AB	0.010%	77.845%
2347	THE FOSCHINI GR	0.010%	77.855%
2348	GRACO INC COMMON STOCK USD1.0	0.010%	77.865%
2349	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.010%	77.875%
2350	CORNING INC SR UNSECURED 08/20 4.25	0.010%	77.885%
2351	HITACHI CONST M	0.010%	77.896%
2352	KOBE STEEL	0.010%	77.906%
2353	CENTRAL JAPAN R	0.010%	77.916%
2354	SUNTEC REIT	0.010%	77.926%
2355	BARRY CALLEBAUT	0.010%	77.936%
2356	II VI INC COMMON STOCK	0.010%	77.946%
2357	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.010%	77.956%
2358	TIGER BRANDS	0.010%	77.967%
2359	CRODA INTERNATI	0.010%	77.977%
2360	SKANSKA AB	0.010%	77.987%
2361	PROVIDENT FINAN	0.010%	77.997%
2362	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.010%	78.007%
2363	CEMEX SA	0.010%	78.017%
2364	STOREBRAND ASA	0.010%	78.027%
2365	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	78.038%
2366	ECN CAPITAL COR	0.010%	78.048%
2367	GREENE KING	0.010%	78.058%
2368	OWENS + MINOR INC COMMON STOCK USD2.0	0.010%	78.068%
2369	PIEDMONT OFFICE	0.010%	78.078%
2370	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.010%	78.088%
2371	NEW YORK TIMES	0.010%	78.098%
2372	RUMO SA	0.010%	78.108%
2373	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.010%	78.118%
2374	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.010%	78.129%
2375	SKF AB - B SHAR	0.010%	78.139%
2376	HINDALCO INDS	0.010%	78.149%
2377	CAPSTONE MINING	0.010%	78.159%
2378	DONGFENG MOTOR	0.010%	78.169%
2379	NIPRO CORP	0.010%	78.179%
2380	JAPAN PRIME REA	0.010%	78.189%
2381	J.C. PENNEY CO INC COMMON STOCK USD.5	0.010%	78.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.010%	78.209%
2383	SYSCO CORPORATI	0.010%	78.219%
2384	TANGER FACTORY OUTLET CENTER REIT USD.01	0.010%	78.229%
2385	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	78.239%
2386	TRIBUNE MEDIA C	0.010%	78.249%
2387	BILLERUD AB	0.010%	78.259%
2388	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.010%	78.269%
2389	HEWLETT PACKARD	0.010%	78.279%
2390	NGK SPARK PLUG	0.010%	78.289%
2391	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.010%	78.299%
2392	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	78.309%
2393	UNIPOLSAI SPA	0.010%	78.319%
2394	SKYWEST INC COMMON STOCK	0.010%	78.329%
2395	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	78.339%
2396	NAVER CORP	0.010%	78.349%
2397	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	78.359%
2398	LEONI AG	0.010%	78.369%
2399	LI & FUNG LIMIT	0.010%	78.379%
2400	SONOVA HOLDING	0.010%	78.389%
2401	ALSTOM	0.010%	78.399%
2402	MINITUBISHI UJF	0.010%	78.409%
2403	SWEDEN GOVERNMENT	0.010%	78.419%
2404	SEVERN TRENT	0.010%	78.429%
2405	CANACOL ENERGY	0.010%	78.439%
2406	MONDI LTD	0.010%	78.449%
2407	SHAFTESBURY	0.010%	78.459%
2408	WOOD GROUP (JOH	0.010%	78.469%
2409	IWG PLC	0.010%	78.479%
2410	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.010%	78.489%
2411	MOODY S CORP COMMON STOCK USD.01	0.010%	78.499%
2412	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.509%
2413	AIRGAS INC COMPANY GUAR 08/20 3.05	0.010%	78.518%
2414	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.010%	78.528%
2415	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.010%	78.538%
2416	CORESITE REALTY CORP REIT USD.01	0.010%	78.548%
2417	SANTOS LIMITED	0.010%	78.558%
2418	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	78.568%
2419	T GARANTI BANKA	0.010%	78.578%
2420	GROUP 1 AUTO	0.010%	78.587%
2421	TRUWORTHS INTER	0.010%	78.597%
2422	SOUTH32 LTD	0.010%	78.607%
2423	BK OF EAST ASIA	0.010%	78.617%
2424	CHINA STEEL	0.010%	78.627%
2425	LITTELFUSE INC COMMON STOCK USD.01	0.010%	78.637%
2426	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.010%	78.647%
2427	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.010%	78.656%
2428	CHORUS AVIATION	0.010%	78.666%
2429	MICHAEL KORS HO	0.010%	78.676%
2430	HOWDEN JOINERY	0.010%	78.686%
2431	HIKMA PHARMACEU	0.010%	78.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	78.705%
2433	PERRIGO CO PLC	0.010%	78.715%
2434	BAYTEX ENERGY CORP COMMON STOCK	0.010%	78.725%
2435	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	78.735%
2436	CDW CORP/DE COMMON STOCK USD.01	0.010%	78.745%
2437	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.010%	78.754%
2438	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.010%	78.764%
2439	JOY GLOBAL INC COMMON STOCK USD1.0	0.010%	78.774%
2440	SEMBCORP INDUST	0.010%	78.784%
2441	FORMOSA CHEMICA	0.010%	78.793%
2442	CASINO GUICH-PE	0.010%	78.803%
2443	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	78.813%
2444	EUTELSAT COMMUN	0.010%	78.823%
2445	PUBLICIS GROUPE	0.010%	78.832%
2446	EDUCATION REALTY TRUST INC REIT USD.01	0.010%	78.842%
2447	DENKI KAGAKU KO	0.010%	78.852%
2448	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.010%	78.862%
2449	AVERY DENNISON	0.010%	78.871%
2450	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.881%
2451	HANG LUNG DEVEL	0.010%	78.891%
2452	FIRSTGROUP	0.010%	78.900%
2453	YOKOGAWA ELECTR	0.010%	78.910%
2454	HYUNDAI STEEL C	0.010%	78.920%
2455	INVESTEC PLC	0.010%	78.930%
2456	MSCI INC	0.010%	78.939%
2457	AGF MGMT LTD CL	0.010%	78.949%
2458	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	78.959%
2459	TENNECO AUTOMOT	0.010%	78.968%
2460	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	78.978%
2461	ALTIUS MINERALS	0.010%	78.987%
2462	PAYCHEX INC	0.010%	78.997%
2463	RLJ LODGING TRUST REIT	0.010%	79.007%
2464	CAMBREX CORP COMMON STOCK USD.1	0.010%	79.016%
2465	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	79.026%
2466	BHARAT FORGE LT	0.010%	79.036%
2467	UBE INDUSTRIES	0.010%	79.045%
2468	BRANDYWINE REAL	0.010%	79.055%
2469	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	79.064%
2470	FEDERATED INVES	0.010%	79.074%
2471	TULLOW OIL PLC	0.010%	79.084%
2472	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	79.093%
2473	FTI CONSULTING INC COMMON STOCK USD.01	0.010%	79.103%
2474	YUE YUEN INDUST	0.010%	79.112%
2475	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.010%	79.122%
2476	DCC PLC	0.010%	79.131%
2477	ICADE	0.010%	79.141%
2478	BUFFALO WILD WINGS INC COMMON STOCK	0.010%	79.151%
2479	BANK HAPOALIM B	0.010%	79.160%
2480	GAMESA CORP TEC	0.010%	79.170%
2481	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	79.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	CRACKER BARREL	0.010%	79.189%
2483	LOTTE CHEMICAL	0.010%	79.198%
2484	ASHIKAGA HOLDIN	0.010%	79.208%
2485	INSURANCE AUSTR	0.010%	79.217%
2486	AMEREN CORP	0.010%	79.227%
2487	GREAT WALL AUTO	0.010%	79.236%
2488	TEMENOS GROUP A	0.010%	79.246%
2489	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.010%	79.255%
2490	PADDY POWER PLC	0.009%	79.265%
2491	SUNAC CHINA HLD	0.009%	79.274%
2492	MORGAN STANLEY	0.009%	79.284%
2493	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	79.293%
2494	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	79.303%
2495	WILLIAM DEMANT	0.009%	79.312%
2496	AMGEN INC	0.009%	79.322%
2497	AIRCASTLE LTD	0.009%	79.331%
2498	LEGRAND SA	0.009%	79.341%
2499	MILLICOM INTL C	0.009%	79.350%
2500	NIPPON PROLOGIS	0.009%	79.359%
2501	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.009%	79.369%
2502	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.009%	79.378%
2503	ARYZTA AG	0.009%	79.388%
2504	LUKOIL PJSC - A	0.009%	79.397%
2505	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.009%	79.406%
2506	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.009%	79.416%
2507	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	79.425%
2508	THK CO	0.009%	79.435%
2509	WAJAX CORP	0.009%	79.444%
2510	CHINA COMMUNICA	0.009%	79.453%
2511	EXTENDICARE INC	0.009%	79.463%
2512	ENDESA S.A.	0.009%	79.472%
2513	TULLETT PREBON	0.009%	79.481%
2514	TREVALI MINING	0.009%	79.491%
2515	HENNES & MAURIT	0.009%	79.500%
2516	ELECTROCOMPONEN	0.009%	79.509%
2517	CEZ AS	0.009%	79.519%
2518	Rural Electrifi	0.009%	79.528%
2519	TGS NOPEC GEOPH	0.009%	79.537%
2520	BRADY(WH)	0.009%	79.547%
2521	QUANTA COMPUTER	0.009%	79.556%
2522	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	79.565%
2523	DEVON ENERGY CORP COMMON STOCK USD.1	0.009%	79.575%
2524	DREAM GLOBAL RE	0.009%	79.584%
2525	ALCOA CORP COMMON STOCK USD.01	0.009%	79.593%
2526	BK MANDIRI	0.009%	79.603%
2527	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	79.612%
2528	BUNZL PLC	0.009%	79.621%
2529	AVIGILON CORP C	0.009%	79.630%
2530	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	79.640%
2531	SIENNA SENIOR L	0.009%	79.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	Dongbu Insuranc	0.009%	79.658%
2533	NTN CORPORATION	0.009%	79.668%
2534	SINO BIOPHAMACE	0.009%	79.677%
2535	UNIVERSAL CORP	0.009%	79.686%
2536	EVONIK INDUSTRI	0.009%	79.696%
2537	INFOSYS LTD SP ADR ADR	0.009%	79.705%
2538	BANNER CORPORATION COMMON STOCK USD.01	0.009%	79.714%
2539	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.009%	79.723%
2540	INTIME RETAIL G	0.009%	79.733%
2541	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	79.742%
2542	MITSUI MINING &	0.009%	79.751%
2543	CARPENTER TECH	0.009%	79.760%
2544	PRA HEALTH SCIE	0.009%	79.769%
2545	CHINA RESOURCES	0.009%	79.779%
2546	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	79.788%
2547	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.797%
2548	ATLAS COPCO AB-	0.009%	79.806%
2549	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.009%	79.816%
2550	INTL FLAVORS&FR	0.009%	79.825%
2551	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.009%	79.834%
2552	AGILE PROPERTY	0.009%	79.843%
2553	GREAT PORTLAND	0.009%	79.852%
2554	FUKUOKA FINANCI	0.009%	79.862%
2555	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	79.871%
2556	SUMITOMO METAL	0.009%	79.880%
2557	BT GROUP PLC SPON ADR ADR	0.009%	79.889%
2558	HENDERSON LAND	0.009%	79.898%
2559	HANWHA CHEMICAL	0.009%	79.908%
2560	WORTHINGTON IND	0.009%	79.917%
2561	GLP J-REIT	0.009%	79.926%
2562	TERNA RETE ELET	0.009%	79.935%
2563	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	79.944%
2564	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	79.953%
2565	OUTOKUMPU OY	0.009%	79.963%
2566	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	79.972%
2567	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.009%	79.981%
2568	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.009%	79.990%
2569	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	79.999%
2570	KROGER CO SR UNSECURED 01/21 3.3	0.009%	80.008%
2571	HUGO BOSS AG	0.009%	80.017%
2572	INGENICO	0.009%	80.027%
2573	WEATHERFORD INT	0.009%	80.036%
2574	SEABOARD CORP COMMON STOCK USD1.0	0.009%	80.045%
2575	SUNOPTA INC COMMON STOCK	0.009%	80.054%
2576	AXALTA COATING	0.009%	80.063%
2577	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.009%	80.072%
2578	SHINHAN FINANCI	0.009%	80.081%
2579	WESTERN POWER W	0.009%	80.090%
2580	OC OERLIKON COR	0.009%	80.099%
2581	BAT INTL FINANC	0.009%	80.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ANTHEM INC SR UNSECURED 08/20 4.35	0.009%	80.118%
2583	UGI CORP COMMON STOCK	0.009%	80.127%
2584	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	80.136%
2585	WOOLWORTHS LTD	0.009%	80.145%
2586	GOME ELECTRICAL	0.009%	80.154%
2587	ORPEA	0.009%	80.163%
2588	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.172%
2589	SAAB AB	0.009%	80.181%
2590	SYMRISE AG	0.009%	80.190%
2591	ITRON INC	0.009%	80.199%
2592	STILLWATER MINI	0.009%	80.208%
2593	ELECTROLUX AB-S	0.009%	80.217%
2594	YOKOHAMA RUBBER	0.009%	80.226%
2595	ATHABASCA OIL C	0.009%	80.235%
2596	NOK CORP	0.009%	80.244%
2597	CAPITALAND	0.009%	80.253%
2598	TOKYO ELECTRON	0.009%	80.262%
2599	PEARSON	0.009%	80.271%
2600	TELENOR AS	0.009%	80.280%
2601	RED ELECTRICA C	0.009%	80.289%
2602	NVR INC COMMON STOCK USD.01	0.009%	80.298%
2603	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	80.307%
2604	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	80.316%
2605	FAMILYMART CO	0.009%	80.325%
2606	VERINT SYSTEMS	0.009%	80.334%
2607	WESTERN UNION CO COMMON STOCK USD.01	0.009%	80.343%
2608	SOJITZ CORP COM	0.009%	80.352%
2609	ACCO BRANDS CORP COMMON STOCK USD.01	0.009%	80.361%
2610	NCR CORP	0.009%	80.370%
2611	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	80.379%
2612	E.SUN FINANCIAL	0.009%	80.388%
2613	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.009%	80.397%
2614	GLOBUS MEDICAL	0.009%	80.406%
2615	CMS ENERGY CORP	0.009%	80.415%
2616	LIC HOUSING FIN	0.009%	80.424%
2617	NATIONAL EXPRES	0.009%	80.432%
2618	FIRSTCASH INC COMMON STOCK USD.01	0.009%	80.441%
2619	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	80.450%
2620	IMPALA PLATINUM	0.009%	80.459%
2621	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.009%	80.468%
2622	COGECO INC COMMON STOCK	0.009%	80.477%
2623	UNIVAR INC COMMON STOCK USD.01	0.009%	80.486%
2624	KBR INC COMMON STOCK USD.001	0.009%	80.495%
2625	COLONY STARWOOD HOMES REIT USD.01	0.009%	80.503%
2626	SM ENERGY CO COMMON STOCK USD.01	0.009%	80.512%
2627	KGHM POLSKA MIE	0.009%	80.521%
2628	CATERPILLAR FIN	0.009%	80.530%
2629	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	80.539%
2630	SRC ENERGY INC COMMON STOCK USD.001	0.009%	80.548%
2631	CHINA CITIC BK	0.009%	80.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	CLP HOLDINGS	0.009%	80.565%
2633	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	80.574%
2634	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.009%	80.583%
2635	ADARO ENERGY TB	0.009%	80.592%
2636	MAXIMUS INC COMMON STOCK	0.009%	80.601%
2637	GRUPA LOTOS S.A	0.009%	80.609%
2638	EBARA CORP	0.009%	80.618%
2639	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.009%	80.627%
2640	WAL-MART DE MEX	0.009%	80.636%
2641	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.009%	80.645%
2642	METCASH LTD	0.009%	80.653%
2643	DAIICHI SANKYO	0.009%	80.662%
2644	XEROX CORP 2.75	0.009%	80.671%
2645	HYPROP INVESTME	0.009%	80.680%
2646	BQE CANT VAUDOI	0.009%	80.689%
2647	SEIKO EPSON COR	0.009%	80.697%
2648	KOSMOS ENERGY L	0.009%	80.706%
2649	BEIJING ENTERPR	0.009%	80.715%
2650	CARTER S INC COMMON STOCK USD.01	0.009%	80.724%
2651	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.732%
2652	UNIFIRST CORP/MA COMMON STOCK USD.1	0.009%	80.741%
2653	ASUSTEK COMPUTE	0.009%	80.750%
2654	MMI HOLDINGS LT	0.009%	80.759%
2655	PHOENIX GROUP H	0.009%	80.767%
2656	CANFOR PULP PRO	0.009%	80.776%
2657	DKSH HOLDING LT	0.009%	80.785%
2658	ULVAC INC.	0.009%	80.794%
2659	DOWNER EDI LTD	0.009%	80.802%
2660	NELNET INC CL A COMMON STOCK USD.01	0.009%	80.811%
2661	PLEXUS CORP COMMON STOCK USD.01	0.009%	80.820%
2662	VOPAK (KON)	0.009%	80.828%
2663	TAISHIN FINANCI	0.009%	80.837%
2664	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.009%	80.846%
2665	WARTSILA OYJ AB	0.009%	80.855%
2666	TOYODA GOSEI	0.009%	80.863%
2667	BNK FINANCIAL G	0.009%	80.872%
2668	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	80.881%
2669	EDF	0.009%	80.889%
2670	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	80.898%
2671	SEALED AIR CORP COMMON STOCK USD.1	0.009%	80.907%
2672	B+G FOODS INC COMMON STOCK USD.01	0.009%	80.915%
2673	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	80.924%
2674	TUTOR PERINI CORP COMMON STOCK USD1.0	0.009%	80.933%
2675	UNIPOL GRUPPO F	0.009%	80.942%
2676	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.950%
2677	ASTRAZENECA	0.009%	80.959%
2678	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	80.968%
2679	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	80.976%
2680	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.009%	80.985%
2681	ARISTOCRAT LEIS	0.009%	80.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	81.002%
2683	KNOWLES CORP COMMON STOCK USD.01	0.009%	81.011%
2684	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.009%	81.020%
2685	BRILLIANCE CHIN	0.009%	81.028%
2686	AMBEV SA	0.009%	81.037%
2687	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.009%	81.046%
2688	COBHAM PLC	0.009%	81.054%
2689	DAICEL CHEM IND	0.009%	81.063%
2690	ASAHI BREWERIES	0.009%	81.071%
2691	HAEMONETICS COR	0.009%	81.080%
2692	URBAN EDGE PROPERTIES REIT USD.01	0.009%	81.089%
2693	TOKYU FUDOSAN H	0.009%	81.097%
2694	DILLARD DEPT ST	0.009%	81.106%
2695	ENERGEN CORP COMMON STOCK USD.01	0.009%	81.115%
2696	ACADIA REALTY TRUST REIT USD.001	0.009%	81.123%
2697	NOW INC COMMON STOCK USD.01	0.009%	81.132%
2698	TOWNE BANK COMMON STOCK USD1.667	0.009%	81.140%
2699	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	81.149%
2700	FUJIKURA	0.009%	81.158%
2701	TIME INC COMMON STOCK USD.01	0.009%	81.166%
2702	ROTORK PLC	0.009%	81.175%
2703	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	81.183%
2704	MEDIASET ESPANA	0.009%	81.192%
2705	POU CHEN	0.009%	81.201%
2706	ALUMINA LTD	0.009%	81.209%
2707	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	81.218%
2708	CHICAGO BRIDGE	0.009%	81.226%
2709	CATHAY PACIFIC	0.009%	81.235%
2710	FBL FINANCIAL G	0.009%	81.243%
2711	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	81.252%
2712	FANUC	0.009%	81.261%
2713	SANDVINE COR-CA	0.009%	81.269%
2714	MAHINDRA &MAHIN	0.009%	81.278%
2715	RESMED INC	0.009%	81.286%
2716	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	81.295%
2717	DAI NIPPON PRIN	0.009%	81.303%
2718	GRANITE CONST	0.009%	81.312%
2719	HYUNDAI MARINE&	0.009%	81.320%
2720	BRP INC/CA- SUB	0.009%	81.329%
2721	SUZUKEN CO LTD	0.009%	81.337%
2722	CREDICORP	0.009%	81.346%
2723	CHEVRON CORP SR UNSECURED 05/21 2.1	0.009%	81.355%
2724	SAPPORO BREWERI	0.009%	81.363%
2725	COSCO PACIFIC	0.009%	81.372%
2726	ORORA LTD	0.009%	81.380%
2727	BENCHMARK ELECT	0.009%	81.389%
2728	COPART INC	0.009%	81.397%
2729	WABTEC CORP COMMON STOCK USD.01	0.008%	81.406%
2730	TTM TECHNOLOGIES COMMON STOCK USD.001	0.008%	81.414%
2731	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	81.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	TOPPAN PRINTING	0.008%	81.431%
2733	NKT HOLDING A/S	0.008%	81.440%
2734	CH ROBINSON WOR	0.008%	81.448%
2735	SAP SE SPONSORED ADR ADR	0.008%	81.456%
2736	FERROGLOBE PLC	0.008%	81.465%
2737	VF CORP	0.008%	81.473%
2738	WPG HOLDINGS	0.008%	81.482%
2739	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	81.490%
2740	LOGITECH INTERN	0.008%	81.499%
2741	AURIZON HOLDING	0.008%	81.507%
2742	COMPUTER MODELL	0.008%	81.516%
2743	SMITH AND NEPHE	0.008%	81.524%
2744	BODYCOTE PLC	0.008%	81.533%
2745	HOPEWELL HLDGS	0.008%	81.541%
2746	ROBERT HALF INT	0.008%	81.549%
2747	ROHM CO	0.008%	81.558%
2748	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.008%	81.566%
2749	MSA SAFETY INC COMMON STOCK	0.008%	81.575%
2750	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	81.583%
2751	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.592%
2752	MALAYAN BKG BHD	0.008%	81.600%
2753	AGGREKO PLC	0.008%	81.608%
2754	TAIWAN CEMENT	0.008%	81.617%
2755	IG GROUP HLDGS	0.008%	81.625%
2756	YAMADA DENKI CO	0.008%	81.633%
2757	ASTELLAS PHARMA	0.008%	81.642%
2758	SHIN KONG FINL	0.008%	81.650%
2759	DAINIPPON SCREE	0.008%	81.659%
2760	CARGOTEC CORP-B	0.008%	81.667%
2761	OZ MINERALS LTD	0.008%	81.675%
2762	FIRST SOLAR INC	0.008%	81.684%
2763	MRC GLOBAL INC COMMON STOCK USD.01	0.008%	81.692%
2764	CENTERPOINT ENE	0.008%	81.700%
2765	YARA INTERNATIO	0.008%	81.709%
2766	PGE POLSKA GRUP	0.008%	81.717%
2767	RENASANT CORP COMMON STOCK USD5.0	0.008%	81.725%
2768	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.008%	81.734%
2769	LOOMIS AB	0.008%	81.742%
2770	ESTEE LAUDER CO	0.008%	81.751%
2771	TAKASHIMAYA CO	0.008%	81.759%
2772	ANSELL LTD	0.008%	81.767%
2773	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	81.775%
2774	AMCOR LIMITED	0.008%	81.784%
2775	BUZZI UNICEM SP	0.008%	81.792%
2776	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.008%	81.800%
2777	CBOE HOLDINGS INC COMMON STOCK	0.008%	81.809%
2778	TECH MAHINDRA L	0.008%	81.817%
2779	CSR LIMITED	0.008%	81.825%
2780	IDEA CELLULAR L	0.008%	81.834%
2781	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.008%	81.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	PRYSMIAN SPA CO	0.008%	81.850%
2783	NORSK HYDRO AS	0.008%	81.858%
2784	CONCORDIA FINAN	0.008%	81.867%
2785	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	81.875%
2786	ROYAL UNIBREW A	0.008%	81.883%
2787	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.008%	81.891%
2788	NORDSTROM INC COMMON STOCK	0.008%	81.900%
2789	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	81.908%
2790	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	81.916%
2791	JAPAN HOTEL REI	0.008%	81.924%
2792	FUJI ELECTRIC C	0.008%	81.933%
2793	CAIRN ENERGY PL	0.008%	81.941%
2794	SECOM CO	0.008%	81.949%
2795	ELECTRONICS	0.008%	81.957%
2796	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	81.965%
2797	58.COM INC ADR ADR	0.008%	81.974%
2798	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.982%
2799	TELKOM GROUP LT	0.008%	81.990%
2800	ADANI PORT & SE	0.008%	81.998%
2801	BANKINTER SA	0.008%	82.006%
2802	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.008%	82.014%
2803	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.008%	82.023%
2804	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	82.031%
2805	PEAB AB	0.008%	82.039%
2806	AIR METHODS CORP COMMON STOCK USD.06	0.008%	82.047%
2807	WORLEYPARSONS	0.008%	82.055%
2808	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	82.064%
2809	ENTEL EMP NAC T	0.008%	82.072%
2810	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	82.080%
2811	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.008%	82.088%
2812	HAYS	0.008%	82.096%
2813	RAIA DROGASIL S	0.008%	82.104%
2814	LG CABLE &MCHY	0.008%	82.112%
2815	LARSEN & TOUBRO	0.008%	82.121%
2816	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	82.129%
2817	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.008%	82.137%
2818	METHODE ELEC IN	0.008%	82.145%
2819	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.153%
2820	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.008%	82.161%
2821	SMITH + NEPHEW PLC SPON ADR ADR	0.008%	82.169%
2822	OIL SEARCH LTD	0.008%	82.177%
2823	CREDIT SAISON C	0.008%	82.186%
2824	MUELLER WATER P	0.008%	82.194%
2825	BARCLAYS PLC	0.008%	82.202%
2826	KERING	0.008%	82.210%
2827	HITACHI METALS	0.008%	82.218%
2828	ACTIVIA PROPERT	0.008%	82.226%
2829	VEOLIA ENVIRONM	0.008%	82.234%
2830	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.008%	82.242%
2831	HUTCHISON PORT	0.008%	82.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.008%	82.258%
2833	ULTRAPAR PARTIC	0.008%	82.267%
2834	CIENA CORP COMMON STOCK USD.01	0.008%	82.275%
2835	ERICSSON (LM) TEL SP ADR ADR	0.008%	82.283%
2836	TOPBUILD CORP COMMON STOCK	0.008%	82.291%
2837	KONE OYJ	0.008%	82.299%
2838	WISTRON CORP	0.008%	82.307%
2839	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	82.315%
2840	STATE BK OF IND	0.008%	82.323%
2841	STEPAN CO COMMON STOCK USD1.0	0.008%	82.331%
2842	SASOL	0.008%	82.339%
2843	ELECTR DE FRANC	0.008%	82.347%
2844	SCRIPPS(EW)CO(N	0.008%	82.355%
2845	SUN PHARMACEUTI	0.008%	82.363%
2846	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.008%	82.371%
2847	HERSHEY FOODS C	0.008%	82.379%
2848	VAIL RESORTS	0.008%	82.387%
2849	SIMS GROUP LTD	0.008%	82.395%
2850	BRAMBLES LIMITE	0.008%	82.403%
2851	CEMBRA MONEY BA	0.008%	82.411%
2852	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.419%
2853	HENDERSON GROUP	0.008%	82.427%
2854	CHONGQING RURAL	0.008%	82.435%
2855	SHANGRI-LA ASIA	0.008%	82.443%
2856	CHINA CINDA ASS	0.008%	82.451%
2857	CROMBIE REAL ES	0.008%	82.459%
2858	RESILIENT REIT	0.008%	82.467%
2859	BEKAERT SA	0.008%	82.475%
2860	SEMTECH CORP	0.008%	82.483%
2861	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.491%
2862	SINOPAC HLDG	0.008%	82.499%
2863	LEG IMMOBILIEN	0.008%	82.507%
2864	EDENRED	0.008%	82.515%
2865	TOYOTA INDUSTRI	0.008%	82.523%
2866	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.008%	82.531%
2867	CHINA EVERBRIGH	0.008%	82.539%
2868	HYOSUNG CORP	0.008%	82.547%
2869	JUNGHEINRICH -	0.008%	82.555%
2870	TOTAL ENERGY SE	0.008%	82.563%
2871	EASTGROUP PROPERTIES INC REIT	0.008%	82.571%
2872	WATSCO INC COMMON STOCK USD.5	0.008%	82.579%
2873	A.P. MOLLER-MAE	0.008%	82.587%
2874	MITSUBISHI ESTA	0.008%	82.595%
2875	MASCO CORP	0.008%	82.603%
2876	GILDEMEISTER AG	0.008%	82.611%
2877	TATA MOTORS LTD	0.008%	82.619%
2878	AVX CORP COMMON STOCK USD.01	0.008%	82.627%
2879	ASML HOLDING NV	0.008%	82.635%
2880	VECTREN CORP COMMON STOCK	0.008%	82.642%
2881	HANWHA CORP	0.008%	82.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	VIASAT INC COMMON STOCK USD.0001	0.008%	82.658%
2883	LOJAS AMERICANA	0.008%	82.666%
2884	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	82.674%
2885	NUVASIVE INC COMMON STOCK USD.001	0.008%	82.682%
2886	PLAYTECH	0.008%	82.690%
2887	MICROSEMI	0.008%	82.698%
2888	WHIRLPOOL CORP	0.008%	82.706%
2889	RED HAT INC COMMON STOCK USD.0001	0.008%	82.714%
2890	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	82.721%
2891	EMPRESA BRASILE	0.008%	82.729%
2892	STATE STREET CORP SR UNSECURED 05/21 1.95	0.008%	82.737%
2893	NIPPON PAPER IN	0.008%	82.745%
2894	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	82.753%
2895	FIRST FINANCIAL BANCORP COMMON STOCK	0.008%	82.761%
2896	SHUTTERFLY INC	0.008%	82.769%
2897	MORI SEIKI CO	0.008%	82.776%
2898	CITIZEN WATCH C	0.008%	82.784%
2899	SUMITOMO OSAKA	0.008%	82.792%
2900	PERNOD-RICARD	0.008%	82.800%
2901	MO OCH DOMSJO A	0.008%	82.808%
2902	CAPITACOMMERCIA	0.008%	82.816%
2903	CERNER CORP	0.008%	82.824%
2904	ASSURANT INC SR UNSECURED 03/18 2.5	0.008%	82.831%
2905	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	82.839%
2906	GUANGZHOU R&F P	0.008%	82.847%
2907	SIMCORP A/S	0.008%	82.855%
2908	TATA CONSULTANC	0.008%	82.863%
2909	AMER NATL INS	0.008%	82.870%
2910	SGS SA-REG COMM	0.008%	82.878%
2911	JUPITER PLC	0.008%	82.886%
2912	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	82.894%
2913	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	82.902%
2914	PAYSAFE GROUP P	0.008%	82.909%
2915	BLOCK(H&R)INC	0.008%	82.917%
2916	MUELLER INDS IN	0.008%	82.925%
2917	CALFRAC WELL SE	0.008%	82.933%
2918	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.008%	82.941%
2919	BRITISH SKY BRO	0.008%	82.948%
2920	GAM HOLDING LTD	0.008%	82.956%
2921	CARE CAPITAL PROPERTIES INC REIT USD.01	0.008%	82.964%
2922	GLANBIA PLC	0.008%	82.971%
2923	ACXIOM CORP COMMON STOCK USD.1	0.008%	82.979%
2924	PORTO SEGURO SA	0.008%	82.987%
2925	A P MOLLER - MA	0.008%	82.995%
2926	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	83.002%
2927	QANTAS AIRWAYS	0.008%	83.010%
2928	KULICKE&SOFFA I	0.008%	83.018%
2929	ENTERGY CORP	0.008%	83.026%
2930	SEEK LTD.	0.008%	83.033%
2931	CONTINENTAL GOL	0.008%	83.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	GREIF INC CL A COMMON STOCK	0.008%	83.049%
2933	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.008%	83.057%
2934	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	83.064%
2935	WESBANCO INC COMMON STOCK USD2.0833	0.008%	83.072%
2936	ELEMENTIS (1998	0.008%	83.080%
2937	KASIKORNBANK PL	0.008%	83.087%
2938	TPK HOLDINGS CO	0.008%	83.095%
2939	ADELAIDE BRIGHT	0.008%	83.103%
2940	CIPLA LTD	0.008%	83.110%
2941	BROCADE COMMUNI	0.008%	83.118%
2942	MCDERMOTT INTL	0.008%	83.126%
2943	CLICLS GROUP	0.008%	83.133%
2944	KYOCERA CORP SPONS ADR ADR	0.008%	83.141%
2945	MATSON INC COMMON STOCK	0.008%	83.149%
2946	KERRY PROPRTIE	0.008%	83.156%
2947	PROSIEBENSAT.1	0.008%	83.164%
2948	MDU RES GROUP I	0.008%	83.172%
2949	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	83.179%
2950	PUBLIC BNK-LOCA	0.008%	83.187%
2951	ZEON CO	0.008%	83.195%
2952	SAMSONITE INTL	0.008%	83.202%
2953	BROWN-FORMAN CO	0.008%	83.210%
2954	AZZ INC COMMON STOCK USD1.0	0.008%	83.218%
2955	IBIDEN CO	0.008%	83.225%
2956	PRA GROUP INC COMMON STOCK USD.01	0.008%	83.233%
2957	NORTHVIEW APART	0.008%	83.240%
2958	PRICESMART INC	0.008%	83.248%
2959	JAMES HARDIE IN	0.008%	83.256%
2960	AMMB HOLDINGS B	0.008%	83.263%
2961	WALKER + DUNLOP INC COMMON STOCK	0.008%	83.271%
2962	HORIZON PHARMA	0.008%	83.279%
2963	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	83.286%
2964	Straumann AG	0.008%	83.294%
2965	WIPRO	0.008%	83.301%
2966	CYRELA BRAZIL R	0.008%	83.309%
2967	UNILEVER CAP CO	0.008%	83.317%
2968	SETAN MITSUKOS	0.008%	83.324%
2969	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.008%	83.332%
2970	HOCHTIEF AG	0.008%	83.339%
2971	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	83.347%
2972	HOYA CORP	0.008%	83.354%
2973	AUTOZONE INC SR UNSECURED 01/23 2.875	0.008%	83.362%
2974	SOTHEBY S COMMON STOCK USD.01	0.008%	83.369%
2975	INDUSTRIAL BANK	0.008%	83.377%
2976	SUZANO PAPEL E	0.008%	83.385%
2977	QISDA CORP	0.008%	83.392%
2978	GETINGE AB, B S	0.008%	83.400%
2979	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.008%	83.407%
2980	GEMALTO NV	0.008%	83.415%
2981	CLEANAWAY WASTE	0.008%	83.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	CHAILEASE HOLDI	0.008%	83.430%
2983	SCHRODERS PLC	0.008%	83.437%
2984	CHINA SHENHUA E	0.008%	83.445%
2985	NETGEAR INC COMMON STOCK USD.001	0.008%	83.452%
2986	TARO PHARMACEUT	0.008%	83.460%
2987	ARCA CONTINEN	0.007%	83.467%
2988	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	83.475%
2989	NINE DRAGONS PA	0.007%	83.482%
2990	WASHINGTON REIT REIT USD.01	0.007%	83.490%
2991	CHINA MEDICAL S	0.007%	83.497%
2992	SYNAPTICS INC COMMON STOCK USD.001	0.007%	83.505%
2993	CORE LABORATORI	0.007%	83.512%
2994	VESUVIUS PLC	0.007%	83.520%
2995	MUFG AMERICAS H	0.007%	83.527%
2996	HASEKO CORP	0.007%	83.535%
2997	PETROFAC LTD	0.007%	83.542%
2998	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	83.550%
2999	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	83.557%
3000	YUANTA FINL HOL	0.007%	83.565%
3001	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	83.572%
3002	CAPITEC BANK HL	0.007%	83.580%
3003	TRANSURBAN GROU	0.007%	83.587%
3004	MARUTI SUZUKI	0.007%	83.594%
3005	MACK CALI REALTY CORP REIT USD.01	0.007%	83.602%
3006	DENTSU INC.	0.007%	83.609%
3007	MORNINGSTAR INC COMMON STOCK	0.007%	83.617%
3008	CONDUENT INC COMMON STOCK USD.01	0.007%	83.624%
3009	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	83.632%
3010	CENCOSUD SA	0.007%	83.639%
3011	WEIS MARKETS IN	0.007%	83.646%
3012	ISS A/S	0.007%	83.654%
3013	YTL CORP	0.007%	83.661%
3014	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	83.669%
3015	ARGONAUT GOLD I	0.007%	83.676%
3016	FOSUN INTERNATI	0.007%	83.684%
3017	LANCASTER COLON	0.007%	83.691%
3018	IT HOLDINGS COR	0.007%	83.698%
3019	SALESFORCE.COM	0.007%	83.706%
3020	THALES SA	0.007%	83.713%
3021	GRIFOLS SA	0.007%	83.721%
3022	BANK LEUMI LE-I	0.007%	83.728%
3023	JUST ENERGY GROUP INC COMMON STOCK	0.007%	83.735%
3024	FAIRFAX MEDIA L	0.007%	83.743%
3025	QINETIQ GROUP P	0.007%	83.750%
3026	EQT CORPORATION	0.007%	83.758%
3027	HERBALIFE LTD COMMON STOCK USD.002	0.007%	83.765%
3028	SERVICEMASTER G	0.007%	83.772%
3029	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	83.780%
3030	TRINSEO SA	0.007%	83.787%
3031	VOLVO AB	0.007%	83.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	LIFE HEALTHCARE	0.007%	83.802%
3033	ILLUMINA INC	0.007%	83.809%
3034	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	83.817%
3035	N B T BANCORP INC COMMON STOCK USD.01	0.007%	83.824%
3036	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.007%	83.831%
3037	ABERTIS INFRAES	0.007%	83.839%
3038	CHINA AGRI-INDU	0.007%	83.846%
3039	AGL ENERGY LTD	0.007%	83.853%
3040	TOKYO TATEMONO	0.007%	83.861%
3041	FILA KOREA LTD	0.007%	83.868%
3042	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.007%	83.875%
3043	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.883%
3044	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	83.890%
3045	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.007%	83.897%
3046	CRH MEDICAL COR	0.007%	83.905%
3047	AKORN INC COMMON STOCK	0.007%	83.912%
3048	HITACHI CHEMICA	0.007%	83.919%
3049	BALCHEM CORP COMMON STOCK USD.0667	0.007%	83.927%
3050	VENTURE CORP	0.007%	83.934%
3051	TELETECH HOLDIN	0.007%	83.941%
3052	LANDSTAR SYSTEM	0.007%	83.949%
3053	DOWA HOLDING CO	0.007%	83.956%
3054	OSI SYSTEMS INC	0.007%	83.963%
3055	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	83.971%
3056	BNC BANCORP COMMON STOCK	0.007%	83.978%
3057	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	83.985%
3058	SECURITAS	0.007%	83.992%
3059	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	84.000%
3060	JINDAL STEEL &	0.007%	84.007%
3061	ALLEGIANT TRAVE	0.007%	84.014%
3062	GREENCORE GROUP	0.007%	84.022%
3063	GS YUASA CORP	0.007%	84.029%
3064	ENDO INTERNATIO	0.007%	84.036%
3065	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	84.043%
3066	NIPPON KAYAKU C	0.007%	84.051%
3067	MTR CORP	0.007%	84.058%
3068	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	84.065%
3069	SPX FLOW INC COMMON STOCK USD.01	0.007%	84.072%
3070	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	84.080%
3071	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.007%	84.087%
3072	POWER FINANCE C	0.007%	84.094%
3073	IJM CORP BERHAD	0.007%	84.101%
3074	SULZER AG	0.007%	84.108%
3075	SCHOLASTIC CORP	0.007%	84.116%
3076	YAMAGUCHI FINAN	0.007%	84.123%
3077	COFINIMMO	0.007%	84.130%
3078	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.007%	84.137%
3079	JSR CORPORATION	0.007%	84.145%
3080	JBS SA	0.007%	84.152%
3081	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.007%	84.159%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	GCL-POLY ENERGY	0.007%	84.166%
3083	COMFORT SYSTEMS	0.007%	84.173%
3084	EMBRAER SA SPON ADR ADR	0.007%	84.181%
3085	ENI	0.007%	84.188%
3086	HUB GROUP INC CL A COMMON STOCK USD.01	0.007%	84.195%
3087	NEX GROUP PLC	0.007%	84.202%
3088	HUANENG RENEWAB	0.007%	84.209%
3089	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	84.217%
3090	VICTREX PLC	0.007%	84.224%
3091	SANWA SHUTTER C	0.007%	84.231%
3092	ITV PLC	0.007%	84.238%
3093	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.245%
3094	RLI CORP COMMON STOCK USD1.0	0.007%	84.252%
3095	KYUSHU FINANCIA	0.007%	84.260%
3096	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	84.267%
3097	NIPPON EXPRESS	0.007%	84.274%
3098	LEONS FURNITURE	0.007%	84.281%
3099	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.288%
3100	BRAIT SA	0.007%	84.295%
3101	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	84.303%
3102	SUMITOMO FOREST	0.007%	84.310%
3103	CHIBA BANK	0.007%	84.317%
3104	HK & CHINA GAS	0.007%	84.324%
3105	HIROSHIMA BANK	0.007%	84.331%
3106	VALIANT HOLDING	0.007%	84.338%
3107	BIRD CONSTRUCTI	0.007%	84.345%
3108	CINEWORLD GROUP	0.007%	84.352%
3109	CJ CHEILJEDANG	0.007%	84.360%
3110	SUL AMERICA SA	0.007%	84.367%
3111	KURITA WATER IN	0.007%	84.374%
3112	KANEKA CORP	0.007%	84.381%
3113	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.388%
3114	STATOIL ASA SPON ADR ADR	0.007%	84.395%
3115	BERENDSEN PLC	0.007%	84.402%
3116	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	84.409%
3117	WABASH NATIONAL	0.007%	84.416%
3118	DIEBOLD INC	0.007%	84.423%
3119	VALENER INC	0.007%	84.431%
3120	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.007%	84.438%
3121	Alten	0.007%	84.445%
3122	VONTOBEL HLDGS	0.007%	84.452%
3123	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	84.459%
3124	T IS BANKASI	0.007%	84.466%
3125	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	84.473%
3126	TOYO TIRE & RUB	0.007%	84.480%
3127	YAMATO HOLDINGS	0.007%	84.487%
3128	FERRO CORP	0.007%	84.494%
3129	WACKER CHEMIE A	0.007%	84.501%
3130	S-OIL CORPORATI	0.007%	84.508%
3131	CHEMOURS CO/THE COMMON STOCK	0.007%	84.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	WGL HOLDINGS INC COMMON STOCK	0.007%	84.522%
3133	FRONTIER REIT	0.007%	84.529%
3134	SPROTT INC COMM	0.007%	84.537%
3135	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	84.544%
3136	NIPPON ELEC GLA	0.007%	84.551%
3137	DUET GROUP	0.007%	84.558%
3138	MORGAN STANLEY	0.007%	84.565%
3139	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	84.572%
3140	SINOPHARM GROUP	0.007%	84.579%
3141	ADMIRAL GROUP	0.007%	84.586%
3142	AJINOMOTO CO IN	0.007%	84.593%
3143	NWS HOLDINGS LT	0.007%	84.600%
3144	RELIANCE CAPITA	0.007%	84.607%
3145	CHANG HWA COMME	0.007%	84.614%
3146	WEBMD HEALTH CORP COMMON STOCK USD.01	0.007%	84.621%
3147	PEBBLEBROOK HOT	0.007%	84.628%
3148	DAILY MAIL&GEN	0.007%	84.635%
3149	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	84.642%
3150	PEOPLE'S INSURA	0.007%	84.649%
3151	LLOYD THOMPSON	0.007%	84.656%
3152	RIGHTMOVE GROUP	0.007%	84.663%
3153	AXEL SPRINGER A	0.007%	84.670%
3154	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.007%	84.677%
3155	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	84.684%
3156	SHENZHEN INVEST	0.007%	84.691%
3157	COCA-COLA BOTTL	0.007%	84.698%
3158	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.007%	84.705%
3159	SUNNY OPTICAL T	0.007%	84.712%
3160	NIBE INDUSTRIER	0.007%	84.719%
3161	STEELCASE INC	0.007%	84.726%
3162	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.007%	84.732%
3163	BK OF KYOTO	0.007%	84.739%
3164	GENTERA SAB DE	0.007%	84.746%
3165	MERLIN ENTERTAI	0.007%	84.753%
3166	DSW INC CLASS A COMMON STOCK	0.007%	84.760%
3167	CASIO COMPUTER	0.007%	84.767%
3168	SEI INVESTMENT	0.007%	84.774%
3169	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.007%	84.781%
3170	PRIMARY HEALTH	0.007%	84.788%
3171	SILICON LABORAT	0.007%	84.795%
3172	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.802%
3173	FIVE PRIME THER	0.007%	84.809%
3174	SIHUAN PHARMACE	0.007%	84.815%
3175	HP INC SR UNSECURED 12/21 4.65	0.007%	84.822%
3176	STAMPS.COM INC COMMON STOCK USD.001	0.007%	84.829%
3177	NOMURA REAL EST	0.007%	84.836%
3178	GUNMA BANK	0.007%	84.843%
3179	TATA STEEL LIMI	0.007%	84.850%
3180	DGB FINANCIAL G	0.007%	84.857%
3181	TAISEI CORP	0.007%	84.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.870%
3183	HEICO CORP CLASS A COMMON STOCK USD.01	0.007%	84.877%
3184	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.007%	84.884%
3185	AIR WATER INC.	0.007%	84.891%
3186	HIGH LINER FOOD	0.007%	84.898%
3187	WEICHAI POWER-H	0.007%	84.905%
3188	ROCKWOOL INTL	0.007%	84.911%
3189	NEOPOST	0.007%	84.918%
3190	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.007%	84.925%
3191	GLUSKIN SHEFF &	0.007%	84.932%
3192	TIETO CORP OYJ	0.007%	84.939%
3193	DAELIM INDUSTRI	0.007%	84.946%
3194	SCHOUW & CO	0.007%	84.952%
3195	OTP BANK PLC	0.007%	84.959%
3196	TERANGA GOLD CO	0.007%	84.966%
3197	F5 NETWORKS INC COMMON STOCK	0.007%	84.973%
3198	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.007%	84.980%
3199	JAPAN LOGISTICS	0.007%	84.986%
3200	MORI HILLS REIT	0.007%	84.993%
3201	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	85.000%
3202	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	85.007%
3203	PARK NATIONAL CORP COMMON STOCK	0.007%	85.014%
3204	BEIJING CAPITAL	0.007%	85.020%
3205	NEXANS	0.007%	85.027%
3206	HACHIJUNI BANK	0.007%	85.034%
3207	RUBIS	0.007%	85.041%
3208	ALTICE NV CLAS	0.007%	85.047%
3209	GRUPO AEROPORTU	0.007%	85.054%
3210	China Mengniu D	0.007%	85.061%
3211	GARTNER GROUP I	0.007%	85.068%
3212	ROGERS CORP COMMON STOCK USD1.0	0.007%	85.075%
3213	AMERIPRISE FINA	0.007%	85.081%
3214	BASF SE SPON ADR ADR	0.007%	85.088%
3215	FEDEX CORP COMPANY GUAR 01/24 4	0.007%	85.095%
3216	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	85.102%
3217	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	85.108%
3218	NOVATEK MICROEL	0.007%	85.115%
3219	NEWMARKET CORP COMMON STOCK	0.007%	85.122%
3220	E-MART CO. LTD.	0.007%	85.129%
3221	DAITO TRUST CON	0.007%	85.135%
3222	EXELIXIS INC	0.007%	85.142%
3223	NAMCO BANDAI HO	0.007%	85.149%
3224	SALZGITTER AG	0.007%	85.156%
3225	POOL CORP COMMON STOCK USD.001	0.007%	85.162%
3226	SANKYU INC	0.007%	85.169%
3227	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	85.176%
3228	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	85.182%
3229	CANARA BANK	0.007%	85.189%
3230	ALFA LAVAL AB	0.007%	85.196%
3231	MAPLETREE COMME	0.007%	85.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	TRYGVESTA AS	0.007%	85.209%
3233	TALANX AG	0.007%	85.216%
3234	INNOSPEC INC COMMON STOCK USD.01	0.007%	85.223%
3235	SINO-OCEAN LAND	0.007%	85.229%
3236	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.236%
3237	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.243%
3238	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	85.249%
3239	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	85.256%
3240	IXIA COMMON STOCK	0.007%	85.263%
3241	77TH BANK	0.007%	85.270%
3242	PENNON GROUP	0.007%	85.276%
3243	ATMOS ENERGY CO	0.007%	85.283%
3244	BELIMO HOLDING	0.007%	85.290%
3245	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	85.296%
3246	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	85.303%
3247	BROOKS AUTOMATI	0.007%	85.310%
3248	PRIVATEBANCORP INC COMMON STOCK	0.007%	85.316%
3249	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	85.323%
3250	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.330%
3251	HOMESERVE PLC	0.007%	85.336%
3252	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.007%	85.343%
3253	COCHLEAR LTD	0.007%	85.350%
3254	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	85.356%
3255	ILLINOIS TOOL W	0.007%	85.363%
3256	HOKUHOKU FINANC	0.007%	85.369%
3257	CABELA S INC COMMON STOCK USD.01	0.007%	85.376%
3258	AU OPTRONICS CO	0.007%	85.383%
3259	CSRA INC COMMON STOCK USD.001	0.007%	85.389%
3260	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.396%
3261	TAURON POLSKA E	0.007%	85.402%
3262	ENN ENERGY HOLD	0.007%	85.409%
3263	SONIC HEALTHCAR	0.007%	85.416%
3264	INVESTA OFFICE	0.007%	85.422%
3265	BIOGEN INC SR UNSECURED 09/22 3.625	0.007%	85.429%
3266	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	85.435%
3267	MTY FOOD GROUP	0.007%	85.442%
3268	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	85.449%
3269	DAEWOO SECURITI	0.007%	85.455%
3270	EMPRESAS COPEC	0.007%	85.462%
3271	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	85.468%
3272	HANESBRANDS INC COMMON STOCK USD.01	0.007%	85.475%
3273	MIDDLEBY CORP COMMON STOCK USD.01	0.007%	85.481%
3274	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.007%	85.488%
3275	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.007%	85.494%
3276	ESCORTS LTD	0.007%	85.501%
3277	CHINA GAS HOLDI	0.007%	85.508%
3278	SCANA CORP COMMON STOCK	0.007%	85.514%
3279	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	85.521%
3280	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	85.527%
3281	CHUGOKU BANK	0.007%	85.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ATKINS WS	0.007%	85.540%
3283	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.007%	85.547%
3284	ALSEA SAB DE CV	0.007%	85.553%
3285	HYUNDAI HEAVY I	0.007%	85.560%
3286	NABTESCO CORP	0.007%	85.566%
3287	MOBILE MINI INC COMMON STOCK USD.01	0.007%	85.573%
3288	COGNEX CORP	0.007%	85.580%
3289	WACOAL CORP	0.007%	85.586%
3290	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	85.593%
3291	HITACHI CAPITAL	0.007%	85.599%
3292	MRV ENGENHARIA	0.007%	85.606%
3293	NORDSON CORP COMMON STOCK	0.007%	85.612%
3294	ABB LTD SPON ADR ADR	0.007%	85.619%
3295	MAKITA CORP	0.007%	85.625%
3296	KROGER 3.4% 15A	0.007%	85.632%
3297	KEYCORP	0.007%	85.638%
3298	CUBIC CORP COMMON STOCK	0.007%	85.645%
3299	KENEDIX REALTY	0.007%	85.651%
3300	BHARAT HEAVY EL	0.007%	85.658%
3301	KAZAKHMYS PLC	0.007%	85.664%
3302	PCCW LIMITED	0.007%	85.671%
3303	BOVIS HOMES GRO	0.007%	85.677%
3304	IROBOT CORP	0.007%	85.684%
3305	UTD O/S LAND	0.007%	85.690%
3306	DINEQUITY INC	0.006%	85.697%
3307	IDACORP INC COMMON STOCK	0.006%	85.703%
3308	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	85.710%
3309	SHANGHAI INDL	0.006%	85.716%
3310	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	85.723%
3311	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.006%	85.729%
3312	OWENS-ILLINOIS	0.006%	85.736%
3313	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	85.742%
3314	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	85.749%
3315	ENERPLUS CORP COMMON STOCK	0.006%	85.755%
3316	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	85.762%
3317	KILLAM APART RE	0.006%	85.768%
3318	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	85.775%
3319	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	85.781%
3320	CHINA DEVELOPME	0.006%	85.787%
3321	ADVANTEST	0.006%	85.794%
3322	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	85.800%
3323	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.006%	85.807%
3324	FABRINET	0.006%	85.813%
3325	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	85.820%
3326	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	85.826%
3327	ANTHEM INC SR UNSECURED 08/19 2.25	0.006%	85.833%
3328	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	85.839%
3329	AAR CORP	0.006%	85.845%
3330	HINO MOTORS	0.006%	85.852%
3331	MBIA INC	0.006%	85.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CATTOLICA ASSIC	0.006%	85.865%
3333	SELECT INCOME REIT REIT USD.01	0.006%	85.871%
3334	CORE-MARK HLDG	0.006%	85.878%
3335	RICHMONT MINES	0.006%	85.884%
3336	PRICELINE GROUP	0.006%	85.891%
3337	WALGREEN CO COMPANY GUAR 09/22 3.1	0.006%	85.897%
3338	WESTERN REFININ	0.006%	85.903%
3339	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	85.910%
3340	BRF SA ADR ADR	0.006%	85.916%
3341	DOVER CORP SR UNSECURED 11/25 3.15	0.006%	85.923%
3342	AMEC FOSTER	0.006%	85.929%
3343	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.006%	85.936%
3344	FORBO HLDG	0.006%	85.942%
3345	FORWARD AIR COR	0.006%	85.948%
3346	NCC AB-B	0.006%	85.955%
3347	UNIT CORP	0.006%	85.961%
3348	SJM HOLDINGS LT	0.006%	85.968%
3349	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.006%	85.974%
3350	EBAY INC 3.45%	0.006%	85.980%
3351	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.006%	85.987%
3352	SNAM SPA	0.006%	85.993%
3353	SSAB SVENSKT ST	0.006%	86.000%
3354	OMNICELL INC COMMON STOCK USD.001	0.006%	86.006%
3355	TECHTRONIC INDU	0.006%	86.012%
3356	MERITZ SECURITI	0.006%	86.019%
3357	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.006%	86.025%
3358	DISTRIBUIDORA I	0.006%	86.031%
3359	EUROFINS SCIENT	0.006%	86.038%
3360	PETRONET LNG LT	0.006%	86.044%
3361	NIKON CORP	0.006%	86.051%
3362	HARVEY NORMAN H	0.006%	86.057%
3363	INTERCONTINENTAL HOTELS ADR ADR	0.006%	86.063%
3364	TORO CO	0.006%	86.070%
3365	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.076%
3366	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.082%
3367	INTERFACE INC COMMON STOCK USD.1	0.006%	86.089%
3368	TKH GROUP NV DU	0.006%	86.095%
3369	KBC GROEP NV	0.006%	86.101%
3370	BANCFIRST CORP	0.006%	86.108%
3371	CNP ASSURANCES	0.006%	86.114%
3372	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	86.120%
3373	ARGAN INC COMMON STOCK USD.15	0.006%	86.127%
3374	TSUMURA & CO	0.006%	86.133%
3375	ANTA SPORTS PRO	0.006%	86.139%
3376	TOKUYAMA CORP	0.006%	86.146%
3377	LIBERTY GLOBAL	0.006%	86.152%
3378	MIZUHO BANK LTD	0.006%	86.158%
3379	ADEKA CORPORATI	0.006%	86.165%
3380	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	86.171%
3381	UNITED UTILITIE	0.006%	86.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.184%
3383	POWER ASSETS HO	0.006%	86.190%
3384	FAST RETAILING	0.006%	86.196%
3385	LARGAN PRECISIO	0.006%	86.203%
3386	GAIL INDIA LTD	0.006%	86.209%
3387	JIANGXI COPPER	0.006%	86.215%
3388	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.006%	86.221%
3389	JAZZ PHARMACEUT	0.006%	86.228%
3390	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	86.234%
3391	TOYOBO CO	0.006%	86.240%
3392	FUCHS PETROLUB	0.006%	86.247%
3393	NHK SPRING CO	0.006%	86.253%
3394	SKYWORTH DIGITA	0.006%	86.259%
3395	DORMA+KABA HOLD	0.006%	86.266%
3396	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	86.272%
3397	SANTEN PHARM CO	0.006%	86.278%
3398	POWERTECH TECHN	0.006%	86.285%
3399	NIFCO INC	0.006%	86.291%
3400	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	86.297%
3401	BRUKER CORP COMMON STOCK USD.01	0.006%	86.303%
3402	FEDEX CORP SR U	0.006%	86.310%
3403	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.316%
3404	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.322%
3405	BANCA MEDIOLANU	0.006%	86.329%
3406	SPARTANNASH CO COMMON STOCK	0.006%	86.335%
3407	HIGHWEALTH CONS	0.006%	86.341%
3408	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	86.347%
3409	WIN SEMICONDUCT	0.006%	86.354%
3410	SHERRITT INTERN	0.006%	86.360%
3411	BIOVERATIV INC COMMON STOCK USD.001	0.006%	86.366%
3412	SYNTHOMER PLC	0.006%	86.372%
3413	MORINAGA MILK I	0.006%	86.379%
3414	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	86.385%
3415	PIZZA PIZZA ROY	0.006%	86.391%
3416	REDROW	0.006%	86.397%
3417	PIONEER FOODS L	0.006%	86.404%
3418	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	86.410%
3419	HAITONG SECURIT	0.006%	86.416%
3420	VODAFONE GROUP	0.006%	86.422%
3421	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.429%
3422	HKT TRUST	0.006%	86.435%
3423	AENA SA	0.006%	86.441%
3424	DAIDO STEEL CO	0.006%	86.447%
3425	MULTI COLOR CORP COMMON STOCK	0.006%	86.453%
3426	SKY CITY	0.006%	86.460%
3427	ALTRAN TECHNOLO	0.006%	86.466%
3428	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.006%	86.472%
3429	FIRM CAPITAL MO	0.006%	86.478%
3430	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.484%
3431	SARTORIUS AG-VO	0.006%	86.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ASTEC INDUSTRIE	0.006%	86.497%
3433	WADDELL & REED	0.006%	86.503%
3434	ANHUI CONCH CEM	0.006%	86.509%
3435	K'S HOLDINGS	0.006%	86.515%
3436	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	86.522%
3437	OPKO HEALTH INC COMMON STOCK USD.01	0.006%	86.528%
3438	YY INC ADR ADR USD.00001	0.006%	86.534%
3439	GOLDEN AGRI RES	0.006%	86.540%
3440	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	86.546%
3441	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	86.552%
3442	NIDEC CORPORATI	0.006%	86.559%
3443	VONAGE HLDGS CO	0.006%	86.565%
3444	LANCASHIRE HLDG	0.006%	86.571%
3445	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.006%	86.577%
3446	VERIZON COMMUNI	0.006%	86.583%
3447	KRATON CORP COMMON STOCK USD.01	0.006%	86.589%
3448	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.596%
3449	ABN AMRO GROUP	0.006%	86.602%
3450	LONDON STOCK EX	0.006%	86.608%
3451	LG HOUSEHOLD HE	0.006%	86.614%
3452	BUWOG AG	0.006%	86.620%
3453	INVENTEC CORP	0.006%	86.626%
3454	TAIYO YUDEN CO	0.006%	86.632%
3455	HUA NAN FINANCI	0.006%	86.639%
3456	KEIHAN ELECTRIC	0.006%	86.645%
3457	Samsung Life In	0.006%	86.651%
3458	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.006%	86.657%
3459	TESSENDERLO CHE	0.006%	86.663%
3460	SUN TV NETWORK	0.006%	86.669%
3461	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.006%	86.675%
3462	ACCTON	0.006%	86.682%
3463	EUROCOMMERCIAL	0.006%	86.688%
3464	NOF CORP	0.006%	86.694%
3465	LTC PROPERTIES	0.006%	86.700%
3466	NTT DATA	0.006%	86.706%
3467	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	86.712%
3468	Denison Mines C	0.006%	86.718%
3469	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.724%
3470	FIERA SCEPTRE I	0.006%	86.730%
3471	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.736%
3472	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	86.743%
3473	EVOLUTION MININ	0.006%	86.749%
3474	MAGELLAN AEROSP	0.006%	86.755%
3475	LIQUOR STORES N	0.006%	86.761%
3476	GRUBHUB INC COMMON STOCK USD.0001	0.006%	86.767%
3477	NAN YA PLASTIC	0.006%	86.773%
3478	JAMES RIVER GRO	0.006%	86.779%
3479	CALERES INC COMMON STOCK USD.01	0.006%	86.785%
3480	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	86.791%
3481	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	86.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	JD SPORTS FASHI	0.006%	86.803%
3483	AES CORP COMMON STOCK USD.01	0.006%	86.809%
3484	KOREA INVESTMEN	0.006%	86.816%
3485	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.822%
3486	FISHER & PAYKEL	0.006%	86.828%
3487	KLOECKNER & CO	0.006%	86.834%
3488	PTT GLOBAL CHEM	0.006%	86.840%
3489	DELTA LLOYD NV	0.006%	86.846%
3490	AUTO TRADER GRO	0.006%	86.852%
3491	MAIDEN HLDGS LT	0.006%	86.858%
3492	PLANTRONICS INC COMMON STOCK USD.01	0.006%	86.864%
3493	HEICO CORP	0.006%	86.870%
3494	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.006%	86.876%
3495	CAPELLA EDUCATI	0.006%	86.882%
3496	CBS CORP COMPANY GUAR 04/20 5.75	0.006%	86.888%
3497	VERISIGN	0.006%	86.894%
3498	L BRANDS INC COMMON STOCK USD.5	0.006%	86.900%
3499	FAR EAST HORIZO	0.006%	86.906%
3500	CST BRANDS INC COMMON STOCK USD.01	0.006%	86.912%
3501	TOPCON CORPORAT	0.006%	86.918%
3502	EXXARO	0.006%	86.924%
3503	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.930%
3504	SHENZHOU INT GR	0.006%	86.937%
3505	FIBRIA CELULOSE SA SPON ADR ADR	0.006%	86.943%
3506	CRH (DUBLIN)	0.006%	86.949%
3507	ALLIANT ENERGY	0.006%	86.955%
3508	SOUTH32 ADR ADR	0.006%	86.961%
3509	SCHWEITZER-MAUD	0.006%	86.967%
3510	SHIZUOKA BANK	0.006%	86.973%
3511	ENERGIAS DE POR	0.006%	86.979%
3512	TRONOX LTD-CL A	0.006%	86.985%
3513	ASM INTL NV	0.006%	86.991%
3514	FRANSHION PROPE	0.006%	86.997%
3515	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.003%
3516	DIPLOMA (NEW)	0.006%	87.009%
3517	ONE GAS INC COMMON STOCK	0.006%	87.015%
3518	BOB EVANS FARMS	0.006%	87.021%
3519	AYALA CORP	0.006%	87.027%
3520	NTT DOCOMO INC SPON ADR ADR	0.006%	87.033%
3521	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.039%
3522	GRAINCORP LTD	0.006%	87.045%
3523	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.006%	87.051%
3524	ZILLOW GROUP INC C COMMON STOCK	0.006%	87.057%
3525	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.006%	87.063%
3526	FACTSET RESEARC	0.006%	87.069%
3527	ACTUANT CORP A COMMON STOCK USD.2	0.006%	87.075%
3528	RENGO CO	0.006%	87.081%
3529	SOFTWARE AG DAR	0.006%	87.087%
3530	NISSHINBO IND I	0.006%	87.093%
3531	GREAT EAGLE HLD	0.006%	87.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	BARCO(NEW)	0.006%	87.105%
3533	CAP SA	0.006%	87.111%
3534	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.117%
3535	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	87.123%
3536	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	87.129%
3537	BANRISUL	0.006%	87.134%
3538	BENESSE CORP	0.006%	87.140%
3539	DRAX GROUP PLC	0.006%	87.146%
3540	ICA GRUPPEN AB	0.006%	87.152%
3541	SEGA SAMMY HOLD	0.006%	87.158%
3542	BEIJING ENT WAT	0.006%	87.164%
3543	WOOLWORTHS HLDG	0.006%	87.170%
3544	SAGE GROUP PLC/	0.006%	87.176%
3545	TINGYI(CAYMAN I	0.006%	87.182%
3546	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.006%	87.188%
3547	YUEXIU PROPERTY	0.006%	87.194%
3548	HYUNDAI DS,NEW	0.006%	87.200%
3549	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	87.206%
3550	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	87.212%
3551	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	87.218%
3552	CHINA RAILWAY C	0.006%	87.224%
3553	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.229%
3554	DA OFFICE INV C	0.006%	87.235%
3555	QUBE HOLDINGS L	0.006%	87.241%
3556	ADVANCED MICRO	0.006%	87.247%
3557	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	87.253%
3558	KEMIRA OY	0.006%	87.259%
3559	AMERISAFE INC COMMON STOCK USD.01	0.006%	87.265%
3560	ALLETE INC	0.006%	87.271%
3561	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	87.277%
3562	KONINKLIJKE BAM	0.006%	87.283%
3563	PARAGON GROUP O	0.006%	87.288%
3564	SOUTHERN POWER	0.006%	87.294%
3565	ESSENTRA PLC	0.006%	87.300%
3566	FLEXIUM INTERCO	0.006%	87.306%
3567	DONALDSON CO IN	0.006%	87.312%
3568	SAMSUNG SECS CO	0.006%	87.318%
3569	DELTA ELECTRONI	0.006%	87.324%
3570	CIA BRASILEIRA	0.006%	87.330%
3571	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.006%	87.335%
3572	AWA BANK	0.006%	87.341%
3573	TAIWAN COOPERAT	0.006%	87.347%
3574	PSP SWISS PROPE	0.006%	87.353%
3575	NIPPON KONPO UN	0.006%	87.359%
3576	HTC CORP COMMON	0.006%	87.365%
3577	EXTERRAN CORP COMMON STOCK USD.01	0.006%	87.371%
3578	ALS LTD	0.006%	87.376%
3579	HARSCO CORP	0.006%	87.382%
3580	CHINA LIFE INSURANCE CO ADR ADR	0.006%	87.388%
3581	NEW ORIENTAL ED	0.006%	87.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	BIOMERIEUX	0.006%	87.400%
3583	COMFORTDELGRO C	0.006%	87.406%
3584	NISHI-NIPPON FI	0.006%	87.411%
3585	TELEFONICA DEUT	0.006%	87.417%
3586	INDUSTRIAS PENO	0.006%	87.423%
3587	BILFINGER BERGE	0.006%	87.429%
3588	WERELDHAVE NV	0.006%	87.435%
3589	OSG CORP	0.006%	87.441%
3590	JAPAN AIRLINES	0.006%	87.446%
3591	BANKIA SA	0.006%	87.452%
3592	IDEMITSU KOSAN	0.006%	87.458%
3593	TAIWAN HON CHUA	0.006%	87.464%
3594	CORBION NV	0.006%	87.470%
3595	WOONGJIN COWAY	0.006%	87.475%
3596	XINYI GLASS HOL	0.006%	87.481%
3597	HENKEL KGAA-PRE	0.006%	87.487%
3598	CENTURY TOKYO	0.006%	87.493%
3599	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	87.499%
3600	KUBOTA CORP	0.006%	87.504%
3601	INTRUM JUSTITIA	0.006%	87.510%
3602	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	87.516%
3603	H2O RETAILING C	0.006%	87.522%
3604	SHIGA BANK	0.006%	87.528%
3605	ECOLAB INC SR UNSECURED 12/21 4.35	0.006%	87.533%
3606	SWATCH GROUP AG	0.006%	87.539%
3607	ASIA CEMENT	0.006%	87.545%
3608	ORKLA ASA	0.006%	87.551%
3609	JUBILANT LIFE S	0.006%	87.556%
3610	BOLLORE	0.006%	87.562%
3611	TOPDANMARK A/S	0.006%	87.568%
3612	ISRAEL DISCOUNT	0.006%	87.574%
3613	NORTH PACIFIC B	0.006%	87.580%
3614	TASEKO MINES LT	0.006%	87.585%
3615	TRILOGY ENERGY	0.006%	87.591%
3616	BANK OF GEORGIA	0.006%	87.597%
3617	ORIENT OVERSEAS	0.006%	87.603%
3618	CHINA HONGQIAO	0.006%	87.608%
3619	SAIA INC COMMON STOCK USD.001	0.006%	87.614%
3620	NEXT PLC	0.006%	87.620%
3621	ULTRAPAR PARTIC	0.006%	87.626%
3622	SOHO CHINA LTD	0.006%	87.631%
3623	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.006%	87.637%
3624	OLYMPUS OPTICAL	0.006%	87.643%
3625	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.649%
3626	SHOWA SHELL SEK	0.006%	87.654%
3627	GENTHERM INC COMMON STOCK	0.006%	87.660%
3628	CEAT LTD	0.006%	87.666%
3629	EBIX INC COMMON STOCK USD.1	0.006%	87.672%
3630	BANCOLOMBIA SA	0.006%	87.677%
3631	LOGITECH INTERN	0.006%	87.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	87.689%
3633	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.006%	87.694%
3634	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.006%	87.700%
3635	PORTUCEL EMPRES	0.006%	87.706%
3636	KOREAN AIR LINE	0.006%	87.712%
3637	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.717%
3638	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.006%	87.723%
3639	VALMET CORP	0.006%	87.729%
3640	CIFI HOLDINGS G	0.006%	87.734%
3641	GLORY	0.006%	87.740%
3642	SHRIRAM TRANSP	0.006%	87.746%
3643	RAMBUS INC	0.006%	87.751%
3644	SHENZHEN INTERN	0.006%	87.757%
3645	CHEMTURA CORP COMMON STOCK USD.01	0.006%	87.763%
3646	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.006%	87.769%
3647	EASYJET	0.006%	87.774%
3648	BLACKPEARL RESO	0.006%	87.780%
3649	SEVEN BANK LTD.	0.006%	87.786%
3650	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	87.791%
3651	HEROUX DEVTEK	0.006%	87.797%
3652	ALLEGION PLC	0.006%	87.803%
3653	DUNDEE PRECIOUS	0.006%	87.808%
3654	USHIO INC	0.006%	87.814%
3655	NEUSTAR INC-CLA	0.006%	87.820%
3656	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	87.825%
3657	KRUNG THAI BNK	0.006%	87.831%
3658	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	87.837%
3659	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	87.842%
3660	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	87.848%
3661	CHART INDUSTRIE	0.006%	87.854%
3662	COMPUTERSHARE L	0.006%	87.859%
3663	HANWA CO	0.006%	87.865%
3664	OXFORD INDUSTRI	0.006%	87.871%
3665	CBL & ASSOC PRO	0.006%	87.876%
3666	CHUBU ELEC POWE	0.006%	87.882%
3667	FEDERAL BANK LT	0.006%	87.887%
3668	GRAFTON GROUP P	0.006%	87.893%
3669	IMAX CORP	0.006%	87.899%
3670	MIRACA HOLDIN	0.006%	87.904%
3671	NAGASE & CO	0.006%	87.910%
3672	COMPEQ MFG	0.006%	87.916%
3673	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	87.921%
3674	POWER INTEGRATI	0.006%	87.927%
3675	CHARTER HALL GR	0.006%	87.932%
3676	MASIMO CORP COMMON STOCK USD.001	0.006%	87.938%
3677	JTEKT CORP.	0.006%	87.944%
3678	INTEGRATED DEVI	0.006%	87.949%
3679	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	87.955%
3680	NIPPON SUISAN	0.006%	87.960%
3681	JD.COM INC ADR ADR USD.00002	0.006%	87.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.006%	87.972%
3683	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.006%	87.977%
3684	ASSECO POLAND S	0.006%	87.983%
3685	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	87.988%
3686	NIPPON ACCOMMOD	0.006%	87.994%
3687	MEDIBANK PVT LT	0.006%	88.000%
3688	KOTAK MAHINDRA	0.006%	88.005%
3689	FUJITSU GENERAL	0.006%	88.011%
3690	SUPER GROUP	0.006%	88.016%
3691	TAIYO NIPPON SA	0.006%	88.022%
3692	GIANT MFG CO	0.006%	88.028%
3693	CRANSWICK	0.006%	88.033%
3694	LATAM AIRLINES	0.006%	88.039%
3695	YAMAHA CORP	0.006%	88.044%
3696	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	88.050%
3697	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	88.056%
3698	INGEVITY CORP COMMON STOCK USD.01	0.006%	88.061%
3699	MEDIATEK INC	0.006%	88.067%
3700	NORDSTROM INC	0.006%	88.072%
3701	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.006%	88.078%
3702	MODERN TIMES GR	0.006%	88.083%
3703	ULTRA ELECTRONI	0.006%	88.089%
3704	SABINA SILVER C	0.006%	88.094%
3705	LATAM AIRLINES GROUP SP ADR ADR	0.006%	88.100%
3706	TRIPOD TECHNOLO	0.006%	88.106%
3707	COM2US CORPORAT	0.006%	88.111%
3708	MARUHA NICHIRO	0.006%	88.117%
3709	JACK IN THE BOX INC COMMON STOCK USD.01	0.006%	88.122%
3710	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	88.128%
3711	KOITO MFG CO	0.006%	88.133%
3712	FOXCONN TECHNOL	0.006%	88.139%
3713	EMPRESAS CMPC S	0.006%	88.144%
3714	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	88.150%
3715	BOYD GAMING COR	0.006%	88.155%
3716	GPO CARSO SA DE	0.006%	88.161%
3717	EQUATORIAL ENER	0.006%	88.167%
3718	LG INSURANCE CO	0.006%	88.172%
3719	NIPPON LIGHT ME	0.006%	88.178%
3720	GPO FIN INBURSA	0.006%	88.183%
3721	SHIMIZU CORP	0.006%	88.189%
3722	BECTON DICKINSO	0.006%	88.194%
3723	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	88.200%
3724	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	88.205%
3725	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.006%	88.211%
3726	JSE LTD	0.006%	88.216%
3727	DFDS A/S	0.006%	88.222%
3728	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	88.227%
3729	TOKYO GAS CO	0.005%	88.233%
3730	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	88.238%
3731	NIPPON SHOKUBAI	0.005%	88.244%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	ZHONGSHENG GROU	0.005%	88.249%
3733	GRAY TELEVISION INC COMMON STOCK	0.005%	88.255%
3734	BELMOND LTD	0.005%	88.260%
3735	DAH SING FINANC	0.005%	88.265%
3736	REALPAGE INC COMMON STOCK USD.001	0.005%	88.271%
3737	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	88.276%
3738	EMMI AG	0.005%	88.282%
3739	INDUSTRIAS CH S	0.005%	88.287%
3740	JAPAN EXCHANGE	0.005%	88.293%
3741	VEON LTD ADR	0.005%	88.298%
3742	E L FINL CORP L	0.005%	88.304%
3743	KONECRANES O	0.005%	88.309%
3744	DHX MEDIA LTD	0.005%	88.315%
3745	AXIATA GROUP	0.005%	88.320%
3746	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	88.326%
3747	ALEXANDERS INC	0.005%	88.331%
3748	CFE	0.005%	88.336%
3749	WALGREEN BOOTS	0.005%	88.342%
3750	SUN ART RETAIL	0.005%	88.347%
3751	NISOURCE INC	0.005%	88.353%
3752	CREST NICHOLSON	0.005%	88.358%
3753	GLATFELTER(PH)C	0.005%	88.364%
3754	CHINA AIRLINES	0.005%	88.369%
3755	THOMAS COOK GRO	0.005%	88.375%
3756	WAREHOUSES DE P	0.005%	88.380%
3757	HAZAMA CORP(NEW	0.005%	88.385%
3758	AOYAMA TRADING	0.005%	88.391%
3759	EXPRESS SCRIPTS	0.005%	88.396%
3760	JAPAN EXCELLENT	0.005%	88.402%
3761	INDUS HOLDING A	0.005%	88.407%
3762	INTEL CORP SR UNSECURED 07/20 2.45	0.005%	88.413%
3763	MINERAL RESOURC	0.005%	88.418%
3764	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	88.424%
3765	WHITEHAVEN COAL	0.005%	88.429%
3766	KONAMI CO	0.005%	88.434%
3767	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.440%
3768	TRACTOR SUPPLY	0.005%	88.445%
3769	BANCA POPOLARE	0.005%	88.451%
3770	PT TAMBANG BATU	0.005%	88.456%
3771	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	88.461%
3772	NAGOYA RAILROAD	0.005%	88.467%
3773	SANKYO CO LTD	0.005%	88.472%
3774	mitsui eng&ship	0.005%	88.478%
3775	CHINA PETROLEUM	0.005%	88.483%
3776	TRIUMPH GROUP I	0.005%	88.489%
3777	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	88.494%
3778	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	88.499%
3779	BRASKEM SA	0.005%	88.505%
3780	BREWIN DOLPHIN	0.005%	88.510%
3781	D'IETEREN TRADI	0.005%	88.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	AMERICAN HONDA	0.005%	88.521%
3783	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	88.526%
3784	KITE REALTY GROUP TRUST REIT USD.01	0.005%	88.532%
3785	ALSTRIA OFFICE	0.005%	88.537%
3786	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	88.543%
3787	VIACOM INC SR UNSECURED 12/19 2.75	0.005%	88.548%
3788	HOKKOKU BANK	0.005%	88.553%
3789	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.005%	88.559%
3790	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.005%	88.564%
3791	KAMIGUMI CO	0.005%	88.569%
3792	KUMBA IRON ORE	0.005%	88.575%
3793	FIRST MERCHANTS CORP COMMON STOCK	0.005%	88.580%
3794	AT+T INC SR UNSECURED 02/21 2.8	0.005%	88.586%
3795	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.591%
3796	AUTODESK INC	0.005%	88.596%
3797	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.005%	88.602%
3798	SMC CORP	0.005%	88.607%
3799	INVESTEC LIMITE	0.005%	88.612%
3800	GALLIFORD TRY P	0.005%	88.618%
3801	CCR SA	0.005%	88.623%
3802	BREMBO SPA	0.005%	88.628%
3803	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	88.634%
3804	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	88.639%
3805	WI-LAN INC	0.005%	88.644%
3806	BJ S RESTAURANTS INC COMMON STOCK	0.005%	88.650%
3807	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	88.655%
3808	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	88.660%
3809	KIMBERLY CLARK	0.005%	88.666%
3810	1ST SOURCE CORP COMMON STOCK	0.005%	88.671%
3811	ARMSTRONG WORLD	0.005%	88.676%
3812	AMEDISYS INC COMMON STOCK USD.001	0.005%	88.682%
3813	RATOS AB-B SHS	0.005%	88.687%
3814	TENNANT CO	0.005%	88.692%
3815	LOGAN PROPERTY	0.005%	88.698%
3816	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.005%	88.703%
3817	LG INNOTEK CO	0.005%	88.708%
3818	ELIOR	0.005%	88.714%
3819	WOORI BANK	0.005%	88.719%
3820	KEYBANK NA/CLEV	0.005%	88.724%
3821	HORIZON NORTH L	0.005%	88.730%
3822	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	88.735%
3823	MERRY ELECTRONI	0.005%	88.740%
3824	VISCOFAN SA	0.005%	88.745%
3825	EVERSOURCE ENER	0.005%	88.751%
3826	ALLREAL HOLDING	0.005%	88.756%
3827	AECI	0.005%	88.761%
3828	CTS EVENTIM	0.005%	88.767%
3829	FAR EAST TEXTIL	0.005%	88.772%
3830	ANDERSONS INC/THE COMMON STOCK	0.005%	88.777%
3831	LCY CHEMICAL CO	0.005%	88.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	MAEDA ROAD CONS	0.005%	88.788%
3833	APOLLO TYRES	0.005%	88.793%
3834	BTG PLC	0.005%	88.798%
3835	SAPURAKENCANA P	0.005%	88.804%
3836	IYO BANK	0.005%	88.809%
3837	SHIMACHU CO	0.005%	88.814%
3838	AUTONEUM HOLDIN	0.005%	88.820%
3839	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	88.825%
3840	BOLSAS Y MERCAD	0.005%	88.830%
3841	GREEN PLAINS INC COMMON STOCK USD.001	0.005%	88.835%
3842	BDO UNIBANK INC	0.005%	88.841%
3843	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.846%
3844	EOH HOLDINGS LT	0.005%	88.851%
3845	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	88.857%
3846	NIPPON SEIKI CO	0.005%	88.862%
3847	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	88.867%
3848	DASSAULT SYSTEM	0.005%	88.872%
3849	C & C GROUP PLC	0.005%	88.878%
3850	FIRST PACIFIC C	0.005%	88.883%
3851	NITORI CO LTD	0.005%	88.888%
3852	PENTA OCEAN CON	0.005%	88.893%
3853	NETWORK HEALTHC	0.005%	88.899%
3854	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	88.904%
3855	AMERICA MOVIL S	0.005%	88.909%
3856	WALSIN LIHWA CO	0.005%	88.914%
3857	MATTEL INC SR UNSECURED 08/21 2.35	0.005%	88.919%
3858	CANAM GROUP	0.005%	88.925%
3859	ESTACIO PARTICI	0.005%	88.930%
3860	TOTVS SA	0.005%	88.935%
3861	TADANO	0.005%	88.940%
3862	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	88.946%
3863	EXPONENT INC COMMON STOCK USD.001	0.005%	88.951%
3864	ENERGY DEVELOP	0.005%	88.956%
3865	BIOCON	0.005%	88.961%
3866	SOPRA	0.005%	88.966%
3867	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	88.972%
3868	NEXTEER AUTOMOT	0.005%	88.977%
3869	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	88.982%
3870	CHIPOTLE MEXICA	0.005%	88.987%
3871	ANGLOVAAL MININ	0.005%	88.992%
3872	MASSMART HOLDIN	0.005%	88.998%
3873	TSOGO SUN HOLDI	0.005%	89.003%
3874	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.008%
3875	CIMB GROUP HOLD	0.005%	89.013%
3876	GRIFFON CORP COMMON STOCK USD.25	0.005%	89.018%
3877	SIAM CEMENT PCL	0.005%	89.024%
3878	SHISEIDO CO	0.005%	89.029%
3879	OCI	0.005%	89.034%
3880	NUFARM	0.005%	89.039%
3881	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	89.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ICICI BANK LTD	0.005%	89.050%
3883	SING AIRP TRM S	0.005%	89.055%
3884	KANSAI ELEC POW	0.005%	89.060%
3885	UNIBET GROUP PL	0.005%	89.065%
3886	SPIRE INC COMMON STOCK USD1.0	0.005%	89.070%
3887	TOHO HOLDINGS C	0.005%	89.076%
3888	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.081%
3889	ACER INC	0.005%	89.086%
3890	ALMACENES EXITO	0.005%	89.091%
3891	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	89.096%
3892	ASIANA AIRLINES	0.005%	89.101%
3893	MCKESSON CORP 4	0.005%	89.107%
3894	NORTHAM PLATINU	0.005%	89.112%
3895	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.117%
3896	NOBLE GROUP LTD	0.005%	89.122%
3897	BOSSARD HOLDING	0.005%	89.127%
3898	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.132%
3899	LIBERTY HLDGS	0.005%	89.138%
3900	NIPPON TEL&TEL	0.005%	89.143%
3901	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	89.148%
3902	ESPRIT HOLDINGS	0.005%	89.153%
3903	GRUPO FINANCIER	0.005%	89.158%
3904	KUBOTA CORP	0.005%	89.163%
3905	GENESCO INC COMMON STOCK USD1.0	0.005%	89.168%
3906	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	89.174%
3907	TELSTRA CORP	0.005%	89.179%
3908	TOKYU CORP	0.005%	89.184%
3909	LUZERNER KTBK	0.005%	89.189%
3910	KOREAN REINSURA	0.005%	89.194%
3911	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.199%
3912	SPAR GROUP LIMI	0.005%	89.204%
3913	KNOLL INC COMMON STOCK USD.01	0.005%	89.209%
3914	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.005%	89.215%
3915	QUALICORP SA	0.005%	89.220%
3916	ACERINOX SA	0.005%	89.225%
3917	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	89.230%
3918	THIRD POINT REI	0.005%	89.235%
3919	ARVIND LTD	0.005%	89.240%
3920	LUK FOOK HOLDIN	0.005%	89.245%
3921	DAISHI BANK	0.005%	89.250%
3922	TAIWAN PAIHO	0.005%	89.255%
3923	MAEDA CORP	0.005%	89.260%
3924	SINOPEC ENGINEE	0.005%	89.266%
3925	H&E EQUIPMENT S	0.005%	89.271%
3926	CASTELLUM AB NE	0.005%	89.276%
3927	JAFCO CO LTD	0.005%	89.281%
3928	SONAE, S.G.P.S.	0.005%	89.286%
3929	DECHRA PHARMA	0.005%	89.291%
3930	SUEZ ENVIRONMEN	0.005%	89.296%
3931	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	89.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	APA GROUP	0.005%	89.306%
3933	MEGACABLE HOLDI	0.005%	89.311%
3934	ECONOCOM GROUP	0.005%	89.316%
3935	CARILLION	0.005%	89.321%
3936	EDP RENOVAVEIS	0.005%	89.326%
3937	DUERR AG	0.005%	89.332%
3938	KEIYO BANK	0.005%	89.337%
3939	OKUMA CORP	0.005%	89.342%
3940	MAPLETREE INDUS	0.005%	89.347%
3941	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.352%
3942	COCA-COLA AMATI	0.005%	89.357%
3943	AF AB	0.005%	89.362%
3944	ENTERPRISE INNS	0.005%	89.367%
3945	BHP BILLITON LTD SPON ADR ADR	0.005%	89.372%
3946	TERUMO CORP	0.005%	89.377%
3947	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.382%
3948	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.387%
3949	FUJI OIL CO	0.005%	89.392%
3950	CONMED CORP COMMON STOCK USD.01	0.005%	89.397%
3951	IMPERIAL METALS	0.005%	89.402%
3952	KIER GROUP	0.005%	89.407%
3953	VIAD CORP	0.005%	89.412%
3954	HERMES INTL	0.005%	89.417%
3955	THAI OIL PCL-FR	0.005%	89.422%
3956	BANREGIO GRUPO	0.005%	89.427%
3957	MERIDIAN BANCORP INC COMMON STOCK	0.005%	89.432%
3958	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.437%
3959	KT & G	0.005%	89.442%
3960	B&M EUROPEAN VA	0.005%	89.448%
3961	ITC LTD	0.005%	89.453%
3962	TS TECH CO.LTD	0.005%	89.458%
3963	VALORA HOLDING	0.005%	89.463%
3964	PAPA JOHN'S INT	0.005%	89.468%
3965	SA DES CIMENTS	0.005%	89.473%
3966	DR REDDYS LABS	0.005%	89.478%
3967	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	89.483%
3968	HEXPOL AB	0.005%	89.488%
3969	SHINSEI BANK	0.005%	89.493%
3970	ENCORE WIRE CORP COMMON STOCK USD.01	0.005%	89.498%
3971	BE SEMICONDUCTO	0.005%	89.503%
3972	COSMAX INC	0.005%	89.508%
3973	BHARTI INFRATEL	0.005%	89.513%
3974	MAXLINEAR INC CLASS A COMMON STOCK	0.005%	89.518%
3975	EPLUS INC	0.005%	89.523%
3976	UTD INTERNET AG	0.005%	89.528%
3977	KAYABA INDUSTRY	0.005%	89.533%
3978	MICHAEL PAGE IN	0.005%	89.538%
3979	CHESAPEAKE LODG	0.005%	89.542%
3980	CHINA EVERBRIGH	0.005%	89.547%
3981	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.005%	89.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	MARSTON'S PLC	0.005%	89.557%
3983	MEIJI HOLDINGS	0.005%	89.562%
3984	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	89.567%
3985	HORIBA	0.005%	89.572%
3986	CJ CORP.	0.005%	89.577%
3987	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.582%
3988	SIDERURGICA NAC	0.005%	89.587%
3989	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.592%
3990	GPO TELEVISA	0.005%	89.597%
3991	LION CORP	0.005%	89.602%
3992	MIZRAHI TEFAHOT	0.005%	89.607%
3993	LHC GROUP INC COMMON STOCK USD.01	0.005%	89.612%
3994	KINGBOARD LAMIN	0.005%	89.617%
3995	REALTEK SEMICON	0.005%	89.622%
3996	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	89.627%
3997	CHINA RESOURCES	0.005%	89.632%
3998	LULULEMON	0.005%	89.637%
3999	DIAMOND OFFSHOR	0.005%	89.642%
4000	FORMOSA PLASTIC	0.005%	89.647%
4001	WH SMITH PLC	0.005%	89.652%
4002	IMPLENIA AG	0.005%	89.657%
4003	SOCIETE TELEVIS	0.005%	89.662%
4004	TONGDA GROUP HL	0.005%	89.666%
4005	SHINSEGAE DEPT	0.005%	89.671%
4006	BANCO SANTANDER	0.005%	89.676%
4007	ATLAS COPCO AB	0.005%	89.681%
4008	MORI TRUST SOGO	0.005%	89.686%
4009	RECORDATI SPA	0.005%	89.691%
4010	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	89.696%
4011	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	89.701%
4012	ACACIA MINING	0.005%	89.706%
4013	MR PRICE GROUP	0.005%	89.711%
4014	FAR EASTONE TEL	0.005%	89.716%
4015	DAIICHI KOSHO C	0.005%	89.721%
4016	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.726%
4017	SODEXHO ALLIANC	0.005%	89.730%
4018	ROLLINS INC	0.005%	89.735%
4019	TAIWAN UNION TE	0.005%	89.740%
4020	IMCD GROUP NV	0.005%	89.745%
4021	ANDRITZ AG	0.005%	89.750%
4022	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.755%
4023	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	89.760%
4024	HP INC SR UNSECURED 06/21 4.3	0.005%	89.765%
4025	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.770%
4026	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.775%
4027	SAVILLS PLC	0.005%	89.779%
4028	STANLEY ELECTRI	0.005%	89.784%
4029	ENEA SA	0.005%	89.789%
4030	BAIC MOTOR CORP	0.005%	89.794%
4031	NOBLE CORP PLC	0.005%	89.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	NGK INSULATORS	0.005%	89.804%
4033	DIODES INC COMMON STOCK USD.667	0.005%	89.809%
4034	HAIER ELECTRONI	0.005%	89.814%
4035	AEON FINANCIAL	0.005%	89.819%
4036	WRIGHT MEDICAL	0.005%	89.823%
4037	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.828%
4038	AG GROWTH INTER	0.005%	89.833%
4039	WALSIN TECHNOLO	0.005%	89.838%
4040	MITIE GROUP	0.005%	89.843%
4041	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.848%
4042	SHINMAYWA INDS	0.005%	89.853%
4043	STEEL AUTHORITY	0.005%	89.858%
4044	KB HOME COMMON STOCK USD1.0	0.005%	89.862%
4045	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.867%
4046	OKI ELECTRIC IN	0.005%	89.872%
4047	TELEVISION BROA	0.005%	89.877%
4048	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.005%	89.882%
4049	GAMUDA BERHAD	0.005%	89.887%
4050	RENISHAW	0.005%	89.892%
4051	WETHERSPOON (J.	0.005%	89.896%
4052	PNM RESOURCES I	0.005%	89.901%
4053	SENIOR PLC	0.005%	89.906%
4054	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	89.911%
4055	PKO BANK POLSKI	0.005%	89.916%
4056	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.921%
4057	AKER ASA	0.005%	89.925%
4058	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	89.930%
4059	TRITON INTERNAT	0.005%	89.935%
4060	EVA AIRWAYS	0.005%	89.940%
4061	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.945%
4062	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.950%
4063	NORTHWEST HEALT	0.005%	89.954%
4064	LAM RESEARCH CO	0.005%	89.959%
4065	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	89.964%
4066	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.005%	89.969%
4067	SCHWEITER TECH	0.005%	89.974%
4068	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	89.978%
4069	CUMMINS INDIA	0.005%	89.983%
4070	CITY DEVELOPMEN	0.005%	89.988%
4071	CHENG SHIN RUBB	0.005%	89.993%
4072	SHIRE PLC ADR	0.005%	89.998%
4073	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	90.002%
4074	ASM PACIFIC TEC	0.005%	90.007%
4075	NOMURA RESEARCH	0.005%	90.012%
4076	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	90.017%
4077	DOOSAN HEAVY IN	0.005%	90.022%
4078	KAJIMA CORP	0.005%	90.026%
4079	NEOGEN CORP COMMON STOCK USD.16	0.005%	90.031%
4080	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	90.036%
4081	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	90.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	GUANGDONG INVES	0.005%	90.045%
4083	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	90.050%
4084	METSA BOARD	0.005%	90.055%
4085	AEDIFICA	0.005%	90.060%
4086	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	90.065%
4087	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	90.069%
4088	PUNJAB NATIONAL	0.005%	90.074%
4089	NEWS CORP CLASS B COMMON STOCK	0.005%	90.079%
4090	UTD DRUG	0.005%	90.084%
4091	HYUNDAI WIA COR	0.005%	90.088%
4092	EXLSERVICE HLDG	0.005%	90.093%
4093	KERNEL HOLDING	0.005%	90.098%
4094	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	90.103%
4095	SAN IN GODO BAN	0.005%	90.107%
4096	AK STEEL HOLDIN	0.005%	90.112%
4097	INSPERITY INC	0.005%	90.117%
4098	SOCIETE BIC SA	0.005%	90.122%
4099	SHOPPING CENTRE	0.005%	90.126%
4100	MCGRATH RENTCORP COMMON STOCK	0.005%	90.131%
4101	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	90.136%
4102	LAKELAND BANCORP INC COMMON STOCK	0.005%	90.140%
4103	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	90.145%
4104	HARMONY GOLD MN	0.005%	90.150%
4105	ORANGE SPON ADR ADR	0.005%	90.155%
4106	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.005%	90.159%
4107	AARHUSKARLSHAMN	0.005%	90.164%
4108	GEN COMMUNICATI	0.005%	90.169%
4109	CHINA RESOURCES	0.005%	90.174%
4110	APOLLO HOSPITAL	0.005%	90.178%
4111	UTD ENGINEERS	0.005%	90.183%
4112	RAMSAY HEALTH C	0.005%	90.188%
4113	REXFORDIndustr	0.005%	90.192%
4114	KWG PROPERTY HL	0.005%	90.197%
4115	TELECOM ITALIA	0.005%	90.202%
4116	YAMATO KOGYO CO	0.005%	90.206%
4117	MORINAGA & CO	0.005%	90.211%
4118	US ECOLOGY INC COMMON STOCK USD.01	0.005%	90.216%
4119	JUROKU BANK	0.005%	90.220%
4120	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.005%	90.225%
4121	INTERPUMP GROUP	0.005%	90.230%
4122	NAVIGANT CONSUL	0.005%	90.235%
4123	TOKAI RIKA CO	0.005%	90.239%
4124	STORNOWAY DIAMO	0.005%	90.244%
4125	FRESNILLO PLC	0.005%	90.249%
4126	CHINA STATE CON	0.005%	90.253%
4127	KUEHNE & NAGEL	0.005%	90.258%
4128	U-MING MARINE	0.005%	90.263%
4129	SWEDISH MATCH C	0.005%	90.267%
4130	KIYO BANK	0.005%	90.272%
4131	TONGAAT-HULETT	0.005%	90.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	PETROCHINA COMP	0.005%	90.281%
4133	SINOTRANS LIMIT	0.005%	90.286%
4134	NACHI-FUJIKOSHI	0.005%	90.291%
4135	LEOPALACE 21	0.005%	90.295%
4136	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	90.300%
4137	WINBOND ELECTRO	0.005%	90.304%
4138	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	90.309%
4139	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.005%	90.314%
4140	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	90.318%
4141	HOKUETSU KISHU	0.005%	90.323%
4142	NIPPON HODO CO	0.005%	90.328%
4143	K-REIT ASIA	0.005%	90.332%
4144	SEINO TRANSPORT	0.005%	90.337%
4145	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	90.342%
4146	CHASE CORP COMMON STOCK USD.1	0.005%	90.346%
4147	WR GRACE + CO COMMON STOCK USD.01	0.005%	90.351%
4148	TOPRE CORPORATI	0.005%	90.355%
4149	TATA GLOBAL	0.005%	90.360%
4150	CAIRN INDIA LTD	0.005%	90.365%
4151	VALE SA SP ADR ADR	0.005%	90.369%
4152	DET N O A	0.005%	90.374%
4153	ENEL CHILE SA ADR	0.005%	90.379%
4154	HELLA KGAA HUEC	0.005%	90.383%
4155	ORGANIZACI SORI	0.005%	90.388%
4156	GRANITE OIL COR	0.005%	90.392%
4157	UNITE GROUP PLC	0.005%	90.397%
4158	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.402%
4159	MANDO CORPORATI	0.005%	90.406%
4160	SENSHU IKEDA HL	0.005%	90.411%
4161	SCANSOURCE INC COMMON STOCK	0.005%	90.416%
4162	IWATANI INTL CO	0.005%	90.420%
4163	SURUGA BANK	0.005%	90.425%
4164	ALLIANCE FINANC	0.005%	90.429%
4165	TRUEBLUE INC COMMON STOCK	0.005%	90.434%
4166	O'REILLY AUTOMO	0.005%	90.438%
4167	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	90.443%
4168	MORGAN ADVANCE	0.005%	90.448%
4169	ITAU CORPBANCA	0.005%	90.452%
4170	HAW PAR CORP LT	0.005%	90.457%
4171	TOTO	0.005%	90.461%
4172	CHINA OILFIELD	0.005%	90.466%
4173	WEST JAPAN RAIL	0.005%	90.471%
4174	WESTPAC BANKING	0.005%	90.475%
4175	LYDALL INC COMMON STOCK USD.1	0.005%	90.480%
4176	POLY HONG KONG	0.005%	90.484%
4177	BRITVIC	0.005%	90.489%
4178	ALLIED GROUP LT	0.005%	90.493%
4179	AMBU A/S	0.005%	90.498%
4180	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	90.503%
4181	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	90.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	INDIVIOR PLC	0.005%	90.512%
4183	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	90.516%
4184	AMANO CORPORATI	0.005%	90.521%
4185	KAP IND HLDG LT	0.005%	90.525%
4186	KOREA LIFE INSU	0.005%	90.530%
4187	BYD ELECTRONIC	0.005%	90.535%
4188	AT+T INC SR UNSECURED 02/21 4.6	0.005%	90.539%
4189	TATA POWER CO L	0.005%	90.544%
4190	SIG	0.005%	90.548%
4191	DAEWOO INTERNAT	0.005%	90.553%
4192	LUPIN LTD	0.005%	90.557%
4193	COSAN SA INDUST	0.005%	90.562%
4194	PORT OF TAURANG	0.005%	90.566%
4195	FIDESA	0.005%	90.571%
4196	TSUBAKIMOTO CHA	0.005%	90.575%
4197	PROGRESS ENERGY	0.005%	90.580%
4198	ASSOCIATED BRIT	0.005%	90.584%
4199	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	90.589%
4200	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.005%	90.594%
4201	BCO SANTANDER-C	0.005%	90.598%
4202	LEE & MAN PAPER	0.005%	90.603%
4203	PZ CUSSONS PLC	0.005%	90.607%
4204	RYOSAN CO	0.005%	90.612%
4205	KORIAN	0.005%	90.616%
4206	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	90.621%
4207	HITACHI TRNSPT	0.005%	90.625%
4208	SANFILIPPO(JOHN	0.005%	90.630%
4209	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.005%	90.634%
4210	NORTHGATE	0.005%	90.639%
4211	DAIO PAPER CORP	0.004%	90.643%
4212	ALFRESA HOLDING	0.004%	90.648%
4213	CALLIDUS CAPITA	0.004%	90.652%
4214	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	90.657%
4215	BEACH PETROLEUM	0.004%	90.661%
4216	ONTEX GROUP NV	0.004%	90.666%
4217	SMILES SA	0.004%	90.670%
4218	IPSOS	0.004%	90.675%
4219	CHIN-POON INDL	0.004%	90.679%
4220	STEADFAST GROUP	0.004%	90.684%
4221	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.688%
4222	TREND MICRO INC	0.004%	90.693%
4223	STROER OUT-OF-H	0.004%	90.697%
4224	CHINA LONGYUAN	0.004%	90.701%
4225	HUNTING PLC	0.004%	90.706%
4226	INDEPENDENCE GR	0.004%	90.710%
4227	DAH SING BANKIN	0.004%	90.715%
4228	FP CORP	0.004%	90.719%
4229	PFEIFFER VAC TE	0.004%	90.724%
4230	ELECTA AB B SHS	0.004%	90.728%
4231	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.004%	90.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	MACRONIX INTERN	0.004%	90.737%
4233	TOYOTA BOSHOKU	0.004%	90.742%
4234	UNIPRES CORP.	0.004%	90.746%
4235	DOOSAN INFRACOR	0.004%	90.750%
4236	HITACHI ZOSEN C	0.004%	90.755%
4237	INDO TAMBANGRAY	0.004%	90.759%
4238	NISSAN CHEMICAL	0.004%	90.764%
4239	EURONEXT NV	0.004%	90.768%
4240	BADGER METER INC COMMON STOCK USD1.0	0.004%	90.773%
4241	OSAKA GAS CO	0.004%	90.777%
4242	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	90.782%
4243	JB HI-FI	0.004%	90.786%
4244	KUMAGAI GUMI CO	0.004%	90.790%
4245	YAMATAKE CORP Y	0.004%	90.795%
4246	CITIC SECURITIE	0.004%	90.799%
4247	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	90.804%
4248	UTD INTEGRATION	0.004%	90.808%
4249	LINTEC CORP	0.004%	90.812%
4250	HYUNDAI DEVELOP	0.004%	90.817%
4251	GVC HOLDINGS PL	0.004%	90.821%
4252	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	90.826%
4253	KCC CORP	0.004%	90.830%
4254	EBRO FOODS SA	0.004%	90.835%
4255	ST GALLER KTBK	0.004%	90.839%
4256	THAI MILITARY B	0.004%	90.843%
4257	MAYORA INDAH	0.004%	90.848%
4258	TRADE ME LTD	0.004%	90.852%
4259	MONEYSUPERMARKE	0.004%	90.856%
4260	KING YUAN ELECT	0.004%	90.861%
4261	TAIWAN FERTILIZ	0.004%	90.865%
4262	FULLSHARE HOLDI	0.004%	90.870%
4263	CAVIUM INC COMMON STOCK USD.001	0.004%	90.874%
4264	HITACHI HIGH-TE	0.004%	90.878%
4265	HEIWA CORP	0.004%	90.883%
4266	JOHNSON ELECTRI	0.004%	90.887%
4267	AVISTA CORP	0.004%	90.892%
4268	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	90.896%
4269	SAN MIGUEL CORP	0.004%	90.900%
4270	PLDT INC	0.004%	90.905%
4271	COCA-COLA EUROP	0.004%	90.909%
4272	PAZ OIL CO LTD	0.004%	90.913%
4273	UNIQA INSURANCE	0.004%	90.918%
4274	DELPHI ENERGY C	0.004%	90.922%
4275	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	90.927%
4276	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	90.931%
4277	MEDICLINIC INTE	0.004%	90.935%
4278	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	90.940%
4279	NOBIA AB NEW	0.004%	90.944%
4280	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	90.948%
4281	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	90.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	90.957%
4283	OKASAN SECURITI	0.004%	90.961%
4284	GPO CATALANA OC	0.004%	90.966%
4285	BIG YELLOW GROU	0.004%	90.970%
4286	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	90.974%
4287	ERG SPA	0.004%	90.979%
4288	BOBST GROUP AG	0.004%	90.983%
4289	OCLARO INC COMMON STOCK USD.01	0.004%	90.987%
4290	VALOR CO LTD	0.004%	90.992%
4291	NIHON PARKERIZI	0.004%	90.996%
4292	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.000%
4293	TVS MOTOR CO	0.004%	91.005%
4294	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.009%
4295	BB SEGURIDADE P	0.004%	91.013%
4296	JAIN IRRIGATION	0.004%	91.018%
4297	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	91.022%
4298	BR MALLS PARTIC	0.004%	91.026%
4299	NORMA GROUP AG	0.004%	91.031%
4300	SUMITOMO BAKELI	0.004%	91.035%
4301	EXIDE INDUSTRIE	0.004%	91.039%
4302	TOD'S SPA	0.004%	91.044%
4303	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.048%
4304	ASHMORE GROUP	0.004%	91.052%
4305	BK OF NOVA SCOT	0.004%	91.057%
4306	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	91.061%
4307	ILUKA RESOURCES	0.004%	91.065%
4308	ODAKYU ELEC RLW	0.004%	91.070%
4309	CHINA BLUECHEMI	0.004%	91.074%
4310	ONWARD KASHIYAM	0.004%	91.078%
4311	PC CONNECTION	0.004%	91.082%
4312	SHIMAMURA CO	0.004%	91.087%
4313	OCI COMPANY LTD	0.004%	91.091%
4314	SIMPLO TECHNOLO	0.004%	91.095%
4315	BPCE SA COMPANY GUAR 07/19 2.5	0.004%	91.100%
4316	OAO GAZPROM	0.004%	91.104%
4317	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	91.108%
4318	TF ADNUBUSTRADO	0.004%	91.113%
4319	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.117%
4320	TOYO SUISAN KAI	0.004%	91.121%
4321	BRIGGS & STRATT	0.004%	91.125%
4322	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.130%
4323	SANDS CHINA LTD	0.004%	91.134%
4324	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	91.138%
4325	DCM JAPAN HOLDI	0.004%	91.142%
4326	EDION CORP	0.004%	91.147%
4327	RINGKJOEBING LA	0.004%	91.151%
4328	KENDA RUBBER IN	0.004%	91.155%
4329	ROHTO PHARM	0.004%	91.160%
4330	ILIAD	0.004%	91.164%
4331	FIRST INTERSTATE BANCYS A COMMON STOCK	0.004%	91.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	NCSOFT CORPN	0.004%	91.172%
4333	HILL & SMITH HL	0.004%	91.177%
4334	JAPAN RENTAL HO	0.004%	91.181%
4335	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	91.185%
4336	EMEMORY TECHNOL	0.004%	91.189%
4337	PSEG POWER	0.004%	91.194%
4338	WOORI INVESTMEN	0.004%	91.198%
4339	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.004%	91.202%
4340	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.206%
4341	EVERTZ TECHNOLO	0.004%	91.211%
4342	EICHER MOTORS	0.004%	91.215%
4343	WELBILT INC COMMON STOCK USD.01	0.004%	91.219%
4344	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	91.223%
4345	OUTOTEC OYJ	0.004%	91.228%
4346	VIA VAREJO SA	0.004%	91.232%
4347	LG PHILIPS LCD	0.004%	91.236%
4348	TOPCO SCIENTIFI	0.004%	91.240%
4349	AGREE REALTY CORP REIT USD.0001	0.004%	91.245%
4350	MAPLETREE GREAT	0.004%	91.249%
4351	KELLY SERVICES	0.004%	91.253%
4352	ARCELORMITTAL-N	0.004%	91.257%
4353	CHURCHILL DOWNS INC COMMON STOCK	0.004%	91.262%
4354	ROBINSONS LAND	0.004%	91.266%
4355	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	91.270%
4356	FIELMANN AG	0.004%	91.274%
4357	KINPO ELECTRONI	0.004%	91.278%
4358	NAGACORP LTD	0.004%	91.283%
4359	TODA CORP	0.004%	91.287%
4360	TENAGA NASIONL	0.004%	91.291%
4361	ZHUZHOU CSR TIM	0.004%	91.295%
4362	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.299%
4363	TOAGOSEI CO LTD	0.004%	91.304%
4364	BAVARIAN NORDIC	0.004%	91.308%
4365	CHINA LESSO GRO	0.004%	91.312%
4366	RIO TINTO PLC	0.004%	91.316%
4367	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.320%
4368	HYAKUGO BANK(10	0.004%	91.325%
4369	GRAND PACIF PET	0.004%	91.329%
4370	BUREAU VERITAS	0.004%	91.333%
4371	AIR CHINA LTD	0.004%	91.337%
4372	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.341%
4373	NTHN STAR RES L	0.004%	91.345%
4374	SCORPIO TANKERS	0.004%	91.350%
4375	MUSASHINO BANK	0.004%	91.354%
4376	KING'S TOWN BAN	0.004%	91.358%
4377	COLGATE-PALM (I	0.004%	91.362%
4378	MAKALOT INDUSTR	0.004%	91.366%
4379	COSMO ENERGY HO	0.004%	91.370%
4380	MOBIMO HLDG AG	0.004%	91.375%
4381	VOLTAS LTD	0.004%	91.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	TUPRAS-TURKIYE	0.004%	91.383%
4383	ORIENTAL LAND C	0.004%	91.387%
4384	TRICO BANCSHARES COMMON STOCK	0.004%	91.391%
4385	OPHIR ENERGY PL	0.004%	91.395%
4386	UNIMICRON TECHN	0.004%	91.399%
4387	CANWEL BUILDING	0.004%	91.404%
4388	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.408%
4389	IIDA GROUP HOLD	0.004%	91.412%
4390	DAVIDE CAMPARI-	0.004%	91.416%
4391	DAETWYLER HOLDI	0.004%	91.420%
4392	NCC LTD/INDIA	0.004%	91.424%
4393	SACYR SA	0.004%	91.428%
4394	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.433%
4395	CALLAWAY GOLF C	0.004%	91.437%
4396	BOJANGLES INC COMMON STOCK USD.01	0.004%	91.441%
4397	MALAYSIA AIRPOR	0.004%	91.445%
4398	BLACKBAUD INC	0.004%	91.449%
4399	TELENET GROUP H	0.004%	91.453%
4400	INVINCIBLE INVE	0.004%	91.457%
4401	GPE EUROTUNNEL	0.004%	91.462%
4402	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.466%
4403	KYUDENKO CORP	0.004%	91.470%
4404	TECAN AG	0.004%	91.474%
4405	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.478%
4406	SPX CORP COMMON STOCK USD.01	0.004%	91.482%
4407	NASPERS LIMITED	0.004%	91.486%
4408	INVESTMENT TECH	0.004%	91.490%
4409	ASICS CORP	0.004%	91.495%
4410	GREGGS PLC	0.004%	91.499%
4411	TERRENO REALTY CORP REIT USD.01	0.004%	91.503%
4412	DURATEX SA	0.004%	91.507%
4413	CHINA EVERBRIGH	0.004%	91.511%
4414	EMAMI LTD	0.004%	91.515%
4415	EULER & HERMES	0.004%	91.519%
4416	CHINA ZHONGWANG	0.004%	91.523%
4417	SHIONOGI & CO	0.004%	91.527%
4418	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.532%
4419	SHIMANO INC	0.004%	91.536%
4420	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.540%
4421	ST JOE CO/THE COMMON STOCK	0.004%	91.544%
4422	LUKOIL PJSC- SP	0.004%	91.548%
4423	JAPAN STEEL WOR	0.004%	91.552%
4424	TRANSUNION COMMON STOCK USD.01	0.004%	91.556%
4425	FIBRIA CELULOSE	0.004%	91.560%
4426	IMERYS SA	0.004%	91.564%
4427	AUTOMOTIVE HOLD	0.004%	91.569%
4428	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.573%
4429	POSTNL	0.004%	91.577%
4430	ANIMA HOLDING S	0.004%	91.581%
4431	ACCELL GROUP	0.004%	91.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	FNFV GROUP TRACKING STK USD.0001	0.004%	91.589%
4433	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.593%
4434	DIASORIN SPA EU	0.004%	91.597%
4435	KEYENCE CORP	0.004%	91.601%
4436	TURK SISE VE CA	0.004%	91.605%
4437	HALFORDS GROUP	0.004%	91.610%
4438	ANSALDO STS SPA	0.004%	91.614%
4439	REUNERT	0.004%	91.618%
4440	BAJAJ AUTO LTD	0.004%	91.622%
4441	CBIZ INC COMMON STOCK USD.01	0.004%	91.626%
4442	BORREGAARD ASA	0.004%	91.630%
4443	CAPITAL & COUNT	0.004%	91.634%
4444	HEIDELBERGER DR	0.004%	91.638%
4445	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	91.642%
4446	SEOUL SEMICONDU	0.004%	91.646%
4447	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.650%
4448	SHIP HEALTHCARE	0.004%	91.654%
4449	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	91.658%
4450	TISCO FINANCIAL	0.004%	91.663%
4451	MORGUARD REAL E	0.004%	91.667%
4452	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.671%
4453	DLF LIMITED	0.004%	91.675%
4454	GPO IND BIMBO	0.004%	91.679%
4455	PIGEON CORP	0.004%	91.683%
4456	SFS GROUP AG	0.004%	91.687%
4457	RATIONAL	0.004%	91.691%
4458	HYSAN DEVELOPME	0.004%	91.695%
4459	AICA KOGYO CO	0.004%	91.699%
4460	GENUS PLC	0.004%	91.703%
4461	NOVANTA INC COMMON STOCK	0.004%	91.707%
4462	ALAMO GROUP INC	0.004%	91.711%
4463	CLIFFS NATURAL	0.004%	91.715%
4464	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.719%
4465	ASPEN PHARMACAR	0.004%	91.723%
4466	MEDIPAL HOLDING	0.004%	91.727%
4467	SAF-HOLLAND SA	0.004%	91.731%
4468	VOCUS COMMUN LT	0.004%	91.736%
4469	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	91.740%
4470	AUROBINDO PHARM	0.004%	91.744%
4471	DYNEGY INC COMMON STOCK USD.01	0.004%	91.748%
4472	MATERION CORP COMMON STOCK	0.004%	91.752%
4473	NIPPON GAS CO L	0.004%	91.756%
4474	FAR EAST INTL B	0.004%	91.760%
4475	HYPERMARCAS SA	0.004%	91.764%
4476	CEB INC COMMON STOCK USD.01	0.004%	91.768%
4477	TOWER SEMICONDU	0.004%	91.772%
4478	PRESIDENT CHAIN	0.004%	91.776%
4479	LONDOMETRIC PR	0.004%	91.780%
4480	K12 INC COMMON STOCK USD.0001	0.004%	91.784%
4481	COMFORIA RESIDE	0.004%	91.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	ATEA ASA	0.004%	91.792%
4483	SSP GROUP PLC	0.004%	91.796%
4484	DEBENHAMS	0.004%	91.800%
4485	FUGRO NV-CVA	0.004%	91.804%
4486	GENTING MALAYSI	0.004%	91.808%
4487	ARCBEST CORP COMMON STOCK USD.01	0.004%	91.812%
4488	BANK DANAMON PT	0.004%	91.816%
4489	ENDEAVOUR SILVE	0.004%	91.820%
4490	AFRICA OIL CORP	0.004%	91.824%
4491	DRILLISCH AG	0.004%	91.828%
4492	NN INC COMMON STOCK USD.01	0.004%	91.832%
4493	KINTETSU CORP	0.004%	91.836%
4494	CLOETTA AB B SH	0.004%	91.840%
4495	DAOU TECHNOLOGY	0.004%	91.844%
4496	RPC INC COMMON STOCK USD.1	0.004%	91.848%
4497	LOTTE SHOPPING	0.004%	91.852%
4498	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.856%
4499	AAON INC COMMON STOCK USD.004	0.004%	91.860%
4500	RELIANCE INDS-S	0.004%	91.864%
4501	MERCER INTL INC	0.004%	91.868%
4502	CHARTER HALL	0.004%	91.872%
4503	TEC CORPORATION	0.004%	91.876%
4504	WT MICROELECTRO	0.004%	91.880%
4505	CHINA VANKE CO	0.004%	91.884%
4506	GREENTOWN CHINA	0.004%	91.888%
4507	TOKAI CARBON CO	0.004%	91.892%
4508	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.896%
4509	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.900%
4510	CALTEX AUSTRALI	0.004%	91.904%
4511	ZTE CORP	0.004%	91.908%
4512	AVICHINA INDUST	0.004%	91.911%
4513	YELLOW PAGES LT	0.004%	91.915%
4514	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.919%
4515	SHANGHAI PHARMA	0.004%	91.923%
4516	CHINA STHN AIRL	0.004%	91.927%
4517	AZIMUT HOLDING	0.004%	91.931%
4518	SHIP FINANCE IN	0.004%	91.935%
4519	MEGMILK SNOW BR	0.004%	91.939%
4520	ARCADIS NV	0.004%	91.943%
4521	FUKUYAMA TRANSP	0.004%	91.947%
4522	DOMINOS PIZZA E	0.004%	91.951%
4523	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.955%
4524	TIANNENG POWER	0.004%	91.959%
4525	WIENER STAEDTIS	0.004%	91.963%
4526	MACQUARIE KOREA	0.004%	91.967%
4527	MRF LTD	0.004%	91.971%
4528	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	91.975%
4529	RITEK INC	0.004%	91.979%
4530	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	91.982%
4531	L&T FINANCE HOL	0.004%	91.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	SIEGFRIED HOLDI	0.004%	91.990%
4533	SIBANYE GOLD SPON ADR ADR	0.004%	91.994%
4534	SIXT SE PFD	0.004%	91.998%
4535	MYRIAD GENETICS	0.004%	92.002%
4536	SIME DARBY BHD	0.004%	92.006%
4537	MARINE HARVEST	0.004%	92.010%
4538	CHINA GALAXY SE	0.004%	92.014%
4539	MARCUS CORP	0.004%	92.018%
4540	CIA SANEAMENTO	0.004%	92.022%
4541	BYD CO	0.004%	92.026%
4542	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	92.029%
4543	CHINA RAILWAY G	0.004%	92.033%
4544	KRONES AG	0.004%	92.037%
4545	WORKSPACE GROUP	0.004%	92.041%
4546	AMOREPACIFIC GR	0.004%	92.045%
4547	KUMHO TIRE CO	0.004%	92.049%
4548	SSAB SVENSKT ST	0.004%	92.053%
4549	MANHATTAN ASSOC	0.004%	92.057%
4550	KOLON INDUSTRIE	0.004%	92.061%
4551	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.064%
4552	GUESS? INC COMMON STOCK USD.01	0.004%	92.068%
4553	GREENHILL + CO INC COMMON STOCK USD.01	0.004%	92.072%
4554	WONIK IPS CO LT	0.004%	92.076%
4555	K WAH INTL HLDG	0.004%	92.080%
4556	ENQUEST PLC	0.004%	92.084%
4557	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	92.088%
4558	GANNETT CO INC COMMON STOCK	0.004%	92.092%
4559	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	92.095%
4560	DUSKIN CO LTD	0.004%	92.099%
4561	NICHIAS CORP	0.004%	92.103%
4562	FED SIGNAL CORP	0.004%	92.107%
4563	PACIFIC BASIN S	0.004%	92.111%
4564	INVERSIONES AGU	0.004%	92.115%
4565	HANNSTAR DISPLA	0.004%	92.119%
4566	TOHOKU ELEC POW	0.004%	92.123%
4567	JG SUMMIT HLDGS	0.004%	92.126%
4568	TECHNIPFMC PLC	0.004%	92.130%
4569	DAIRY CREST GRO	0.004%	92.134%
4570	THAI UNION GROU	0.004%	92.138%
4571	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.142%
4572	KFORCE INC COMMON STOCK USD.01	0.004%	92.146%
4573	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.150%
4574	KELLER GROUP	0.004%	92.153%
4575	AVON PRODUCTS I	0.004%	92.157%
4576	ARROW ELECTRONI	0.004%	92.161%
4577	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	92.165%
4578	JERONIMO MARTIN	0.004%	92.169%
4579	HYUNDAI MIPO DO	0.004%	92.173%
4580	ITOHAM YONEKYU	0.004%	92.177%
4581	MAN WAH HOLDING	0.004%	92.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	AUSNET SERVICES	0.004%	92.184%
4583	ADITYA BIRLA NU	0.004%	92.188%
4584	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.192%
4585	SOUTH INDIA BAN	0.004%	92.196%
4586	A2A SPA	0.004%	92.200%
4587	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.004%	92.203%
4588	PETRA DIAMONDS	0.004%	92.207%
4589	SPAR NORD BANK	0.004%	92.211%
4590	AEROVIRONMENT I	0.004%	92.215%
4591	YINGDE GASES GR	0.004%	92.219%
4592	HANSTEEN HOLDIN	0.004%	92.223%
4593	TAIWAN BUSINESS	0.004%	92.226%
4594	DEWAN HOUSING F	0.004%	92.230%
4595	DATATEC	0.004%	92.234%
4596	ADTRAN INC	0.004%	92.238%
4597	KISSEI PHARM CO	0.004%	92.242%
4598	LINDT & SPRUENG	0.004%	92.245%
4599	EL PASO ELECTRIC CO COMMON STOCK	0.004%	92.249%
4600	RELIANCE POWER	0.004%	92.253%
4601	SLIGRO FOOD GRO	0.004%	92.257%
4602	JAPAN DISPLAY I	0.004%	92.261%
4603	SOHGO SECURITY	0.004%	92.264%
4604	SIGMA PHARMACEU	0.004%	92.268%
4605	KYOWA EXEO CORP	0.004%	92.272%
4606	EXEDY CORP	0.004%	92.276%
4607	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.280%
4608	ADVANCED INFO S	0.004%	92.283%
4609	MYER HOLDINGS L	0.004%	92.287%
4610	HYAKUJUSHI BANK	0.004%	92.291%
4611	BONAVA AB - B S	0.004%	92.295%
4612	AIR NEW ZEALAND	0.004%	92.299%
4613	PETROLEUM GEO-S	0.004%	92.302%
4614	ABAXIS INC COMMON STOCK	0.004%	92.306%
4615	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.310%
4616	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.004%	92.314%
4617	FIVE BELOW COMMON STOCK USD.01	0.004%	92.318%
4618	PETKIM	0.004%	92.321%
4619	KOMERI CO	0.004%	92.325%
4620	KONINKLIJKE WES	0.004%	92.329%
4621	HAVAS SA	0.004%	92.333%
4622	CIELO SA	0.004%	92.336%
4623	PHOTRONICS INC COMMON STOCK USD.01	0.004%	92.340%
4624	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.344%
4625	JENOPTIK AG	0.004%	92.348%
4626	IRPC PUBLIC CO	0.004%	92.351%
4627	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	92.355%
4628	TESLA INC COMMON STOCK USD.001	0.004%	92.359%
4629	ITO EN	0.004%	92.363%
4630	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.367%
4631	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	92.370%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	METROPOLITAN BA	0.004%	92.374%
4633	OAD ROSNEFT OIL	0.004%	92.378%
4634	CANON MARKETING	0.004%	92.382%
4635	CARSALES.COM LT	0.004%	92.385%
4636	TOYO SEIKAN KAI	0.004%	92.389%
4637	ZCL COMPOSITES	0.004%	92.393%
4638	MARFRIG GLOBAL	0.004%	92.397%
4639	TOKYU REIT INC	0.004%	92.400%
4640	INVENSENSE INC COMMON STOCK USD.001	0.004%	92.404%
4641	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.408%
4642	MIRVAC GROUP RE	0.004%	92.411%
4643	CHENG LOONG	0.004%	92.415%
4644	TIMKENSTEEL CORP COMMON STOCK	0.004%	92.419%
4645	TAKKT AG	0.004%	92.423%
4646	CHINA GEN PLAST	0.004%	92.426%
4647	CHOW SANG SANG	0.004%	92.430%
4648	SINO LAND CO	0.004%	92.434%
4649	INDUSTRIAL & IN	0.004%	92.438%
4650	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.441%
4651	CONNECTONE BANCORP INC COMMON STOCK	0.004%	92.445%
4652	SANOMA OYJ	0.004%	92.449%
4653	DENBURY RESOURC	0.004%	92.453%
4654	EXPRESS INC COMMON STOCK	0.004%	92.456%
4655	GT CAPITAL HOLD	0.004%	92.460%
4656	SINO-AMERICAN S	0.004%	92.464%
4657	ALKERMES PLC	0.004%	92.467%
4658	NHN ENTERTAINME	0.004%	92.471%
4659	JARDINE CYCLE	0.004%	92.475%
4660	ARCHROCK INC COMMON STOCK USD.01	0.004%	92.479%
4661	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.482%
4662	OGAKI KYORITSU	0.004%	92.486%
4663	FUYO GENERAL LE	0.004%	92.490%
4664	NOLATO AB	0.004%	92.494%
4665	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	92.497%
4666	BUMI ARMADA BER	0.004%	92.501%
4667	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.505%
4668	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.508%
4669	KIWOOM SECURITI	0.004%	92.512%
4670	MINMETALS RES	0.004%	92.516%
4671	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.519%
4672	ABERCROMBIE & F	0.004%	92.523%
4673	FENG TAY ENTRPR	0.004%	92.527%
4674	FCC CO LTD	0.004%	92.531%
4675	MARSHALLS PLC	0.004%	92.534%
4676	NOS SGPS	0.004%	92.538%
4677	LIPPO KARAWACI	0.004%	92.542%
4678	NANKAI ELEC RAI	0.004%	92.545%
4679	TOKYO SEIMITSU	0.004%	92.549%
4680	MELEXIS	0.004%	92.553%
4681	MAHINDRA & MAHI	0.004%	92.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	92.560%
4683	BWP TRUST	0.004%	92.564%
4684	HUBER & SUHNER	0.004%	92.567%
4685	WACKER CONSTRUC	0.004%	92.571%
4686	IOI PROPERTIES	0.004%	92.575%
4687	ELITE MATERIAL	0.004%	92.578%
4688	SEVERSTAL GDR R	0.004%	92.582%
4689	BAJAJ AUTO	0.004%	92.586%
4690	CHINA MOTOR CO	0.004%	92.590%
4691	HOMESTREET INC COMMON STOCK	0.004%	92.593%
4692	HAITONG INTL SE	0.004%	92.597%
4693	BANKRATE INC COMMON STOCK USD.01	0.004%	92.601%
4694	BALFOUR BEATTY	0.004%	92.604%
4695	IPSEN	0.004%	92.608%
4696	ACORDA THERAPEU	0.004%	92.612%
4697	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.615%
4698	GUARDIAN CAP GR	0.004%	92.619%
4699	CORETRONICS COR	0.004%	92.623%
4700	JC DECAUX SA	0.004%	92.626%
4701	CHINA DONGXIANG	0.004%	92.630%
4702	GIMV NV	0.004%	92.633%
4703	SYDNEY AIRPORT	0.004%	92.637%
4704	AEGION CORP COMMON STOCK USD.01	0.004%	92.641%
4705	CHINA TRAVEL IN	0.004%	92.644%
4706	CENTRAL GLASS C	0.004%	92.648%
4707	BANK MILLENIUM	0.004%	92.652%
4708	TRUE CORP PCL	0.004%	92.655%
4709	TRANSAT AT INC	0.004%	92.659%
4710	STARTS CORP INC	0.004%	92.663%
4711	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.666%
4712	ANALOGIC CORP	0.004%	92.670%
4713	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	92.674%
4714	ULTRATECH INC COMMON STOCK USD.001	0.004%	92.677%
4715	CAMDEN NATIONAL CORP COMMON STOCK	0.004%	92.681%
4716	BRF SA	0.004%	92.685%
4717	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.688%
4718	OPEN HOUSE CO L	0.004%	92.692%
4719	BRINKER INTL IN	0.004%	92.695%
4720	ALM. BRAND	0.004%	92.699%
4721	NUTRISYSTEM INC COMMON STOCK USD.001	0.004%	92.703%
4722	ENGIE BRASIL SA	0.004%	92.706%
4723	MODINE MFG CO	0.004%	92.710%
4724	MAGELLAN FINANC	0.004%	92.714%
4725	GS ENGINEERING	0.004%	92.717%
4726	CARETRUST REIT INC REIT USD.01	0.004%	92.721%
4727	ITEQ CORP	0.004%	92.724%
4728	MANAPPURAM FINA	0.004%	92.728%
4729	LONKING HOLDING	0.004%	92.732%
4730	MONCLER SPA	0.004%	92.735%
4731	KOMORI CORPORAT	0.004%	92.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	ASTRONICS CORP COMMON STOCK USD.01	0.004%	92.743%
4733	BANGKOK LAND PC	0.004%	92.746%
4734	TARKETT SA	0.004%	92.750%
4735	ANDREW PELLER-A	0.004%	92.753%
4736	ASHOK LEYLAND	0.004%	92.757%
4737	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.761%
4738	MACQUARIE MEXIC	0.004%	92.764%
4739	UTD STATES CELL	0.004%	92.768%
4740	VERITIV CORP COMMON STOCK USD.01	0.004%	92.772%
4741	GUOTAI JUNAN IN	0.004%	92.775%
4742	SCIENTIFIC GAME	0.004%	92.779%
4743	PHH CORP COMMON STOCK USD.01	0.004%	92.782%
4744	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.004%	92.786%
4745	SABRE CORP COMMON STOCK USD.01	0.004%	92.790%
4746	MAKINO MILLING	0.004%	92.793%
4747	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	92.797%
4748	FUJI MACHINE MF	0.004%	92.800%
4749	SAUL CENTERS INC REIT USD.01	0.004%	92.804%
4750	HOME PRODUCT CE	0.004%	92.807%
4751	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.811%
4752	AEROPORTS DE PA	0.004%	92.815%
4753	BANCO DE CHILE ADR ADR	0.004%	92.818%
4754	PANALPINA WELT	0.004%	92.822%
4755	GETAC TECHNOLOG	0.004%	92.825%
4756	MINDTREE LTD	0.004%	92.829%
4757	SEKISUI HOUSE R	0.004%	92.833%
4758	TOKYO TY FINANC	0.004%	92.836%
4759	NANTO BANK	0.004%	92.840%
4760	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.843%
4761	ARCADYAN TECHNO	0.004%	92.847%
4762	ZHAOJIN MINING	0.004%	92.850%
4763	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	92.854%
4764	CORONATION FUND	0.004%	92.858%
4765	MITSUBA CORP	0.004%	92.861%
4766	ALIOR BANK SA	0.004%	92.865%
4767	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	92.868%
4768	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	92.872%
4769	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	92.875%
4770	TOKIO MARINE HO	0.004%	92.879%
4771	UNI-CHARM CORP	0.004%	92.883%
4772	CSR CORP	0.004%	92.886%
4773	SIXT AG	0.004%	92.890%
4774	IMP DEL DES Y E	0.004%	92.893%
4775	ZAKLADY METALI	0.004%	92.897%
4776	CHINA PACIFIC I	0.004%	92.900%
4777	FORTUNE REIT	0.004%	92.904%
4778	FUKUOKA REIT CO	0.004%	92.908%
4779	FOCALTECH SYSTE	0.004%	92.911%
4780	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	92.915%
4781	MELCO INTERNATI	0.004%	92.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	ORION CORP	0.004%	92.922%
4783	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	92.925%
4784	HINDUSTAN PETRO	0.004%	92.929%
4785	UNILEVER NV	0.004%	92.932%
4786	NATIXIS	0.004%	92.936%
4787	WEST CORP COMMON STOCK USD.001	0.004%	92.939%
4788	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	92.943%
4789	BALKRISHNA INDS	0.004%	92.947%
4790	DEUTSCHE BANK A	0.004%	92.950%
4791	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	92.954%
4792	TOMY CO LTD	0.004%	92.957%
4793	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	92.961%
4794	ITOCHU TECHNO S	0.004%	92.964%
4795	AGFA GEVAERT NV	0.004%	92.968%
4796	INSTEEL INDUSTRIES INC COMMON STOCK	0.004%	92.971%
4797	FUTURE LAND DEV	0.004%	92.975%
4798	WESDOME GOLD MINES LTD COMMON STOCK	0.004%	92.978%
4799	POLYPIPE GROUP	0.004%	92.982%
4800	FABEGE AB	0.004%	92.985%
4801	MAPLETREE LOGIS	0.004%	92.989%
4802	ENERGIAS DO BRA	0.004%	92.992%
4803	PIRAMAL ENTERPR	0.004%	92.996%
4804	NEWALTA INC	0.004%	92.999%
4805	INTERCONTINENTA	0.004%	93.003%
4806	PIONEER CORP JP	0.004%	93.006%
4807	BANK OF BARODA	0.003%	93.010%
4808	LONG CHEN PAPER	0.003%	93.013%
4809	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.017%
4810	OM ASSET MANAGE	0.003%	93.020%
4811	FIRST BANCORP/NC COMMON STOCK	0.003%	93.024%
4812	RHONE-KLINIKUM	0.003%	93.027%
4813	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.031%
4814	H.I.S.CO	0.003%	93.034%
4815	DOMINO'S PIZZA	0.003%	93.038%
4816	GLAXOSMITHKLINE	0.003%	93.041%
4817	TUNG HO STEEL E	0.003%	93.045%
4818	XINYI SOLAR HOL	0.003%	93.048%
4819	PARMALAT S.P.A	0.003%	93.052%
4820	TURKIYE HALK	0.003%	93.055%
4821	TOHO GAS CO	0.003%	93.059%
4822	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.062%
4823	CIPUTRA DEVELOP	0.003%	93.066%
4824	SAMSUNG HEAVY	0.003%	93.069%
4825	SINGAPORE POST	0.003%	93.072%
4826	NAVISTAR INTL C	0.003%	93.076%
4827	IDBI BANK LTD	0.003%	93.079%
4828	CHINA CONCH VEN	0.003%	93.083%
4829	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.086%
4830	KYORITSU MAINTA	0.003%	93.090%
4831	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	SEMEN GRESIK	0.003%	93.097%
4833	SUPERGROUP PLC	0.003%	93.100%
4834	VTECH HLDGS	0.003%	93.104%
4835	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.107%
4836	NIPPON STEEL	0.003%	93.111%
4837	LEROY SEAFOOD G	0.003%	93.114%
4838	HAP SENG CONSOL	0.003%	93.117%
4839	FIRST NATIONAL	0.003%	93.121%
4840	ASATSU INC	0.003%	93.124%
4841	QIAGEN NV	0.003%	93.128%
4842	PHARMERICA CORP COMMON STOCK USD.01	0.003%	93.131%
4843	BAJAJ FINANCE L	0.003%	93.135%
4844	KOREA ELEC POWE	0.003%	93.138%
4845	EFG INTERNATION	0.003%	93.142%
4846	ST MODWEN PROPS	0.003%	93.145%
4847	ABIOMED INC COMMON STOCK USD.01	0.003%	93.148%
4848	AIRPORTS OF THA	0.003%	93.152%
4849	SKC CO	0.003%	93.155%
4850	DEUTZ AG	0.003%	93.159%
4851	MILLENNIUM&COPT	0.003%	93.162%
4852	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.166%
4853	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.169%
4854	SERCOMM CORP	0.003%	93.172%
4855	RAMCO-GERSHENSO	0.003%	93.176%
4856	TAIWAN STYRENE	0.003%	93.179%
4857	PREMIER INVESTM	0.003%	93.183%
4858	TELECOM ITALIA	0.003%	93.186%
4859	AMC NETWORKS INC A COMMON STOCK	0.003%	93.190%
4860	SYSMEX CORP	0.003%	93.193%
4861	DIGI.COM BHD	0.003%	93.196%
4862	PAN OCEAN CO	0.003%	93.200%
4863	FELCOR LODGING	0.003%	93.203%
4864	ALUMINA LTD-SPO	0.003%	93.207%
4865	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.210%
4866	KYUSHU ELEC POW	0.003%	93.213%
4867	AOZORA BANK	0.003%	93.217%
4868	MULTIPLAN EMPRE	0.003%	93.220%
4869	MYCRONIC AB	0.003%	93.224%
4870	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.227%
4871	DE'LONGHI SPA	0.003%	93.230%
4872	MITAC HOLDINGS	0.003%	93.234%
4873	CIMPRESS NV	0.003%	93.237%
4874	TONG YANG INDUS	0.003%	93.241%
4875	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	93.244%
4876	PERPETUAL TST A	0.003%	93.247%
4877	HOTA INDUSTRIAL	0.003%	93.251%
4878	TOKYO DOME CORP	0.003%	93.254%
4879	TOKYO ELEC POWE	0.003%	93.258%
4880	JIANGSU EXPRESS	0.003%	93.261%
4881	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.268%
4883	ASCOM HOLDING A	0.003%	93.271%
4884	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.275%
4885	IS DONGSEO CO L	0.003%	93.278%
4886	SECURITY BANK C	0.003%	93.281%
4887	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.285%
4888	CIECH SA	0.003%	93.288%
4889	BEFIMMO SCA	0.003%	93.292%
4890	BROOKFIELD OFFI	0.003%	93.295%
4891	MAINFREIGHT LTD	0.003%	93.298%
4892	MUTHOOT FINANCE	0.003%	93.302%
4893	MITSUBISHI TANA	0.003%	93.305%
4894	SERIA CO LTD	0.003%	93.308%
4895	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.312%
4896	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	93.315%
4897	MERCIALYS	0.003%	93.319%
4898	TOWER INTL INC	0.003%	93.322%
4899	CJ E&M CORPORAT	0.003%	93.325%
4900	TONG REN TANG T	0.003%	93.329%
4901	REGIS RESOURCES	0.003%	93.332%
4902	COLOPLAST AS	0.003%	93.335%
4903	AIRBOSS OF AMER	0.003%	93.339%
4904	LADBROKES PLC	0.003%	93.342%
4905	OTSUKA HLDGS CO	0.003%	93.345%
4906	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.349%
4907	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.352%
4908	SENKO CO	0.003%	93.356%
4909	YAGEO CORP	0.003%	93.359%
4910	DUZONBIZON CO L	0.003%	93.362%
4911	PRIMARY HEALTH	0.003%	93.366%
4912	NISHIMATSU CONS	0.003%	93.369%
4913	COMSYS HOLDINGS	0.003%	93.372%
4914	KEIHIN CORP	0.003%	93.376%
4915	SYNTEL INC COMMON STOCK	0.003%	93.379%
4916	NATL HOUSE INDL	0.003%	93.382%
4917	SIAS SPA	0.003%	93.386%
4918	SPEEDWAY MOTORS	0.003%	93.389%
4919	BETSSON AB	0.003%	93.392%
4920	HANSSEM CO	0.003%	93.396%
4921	U-BLOX AG	0.003%	93.399%
4922	PERLIS PLANTATI	0.003%	93.402%
4923	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.406%
4924	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	93.409%
4925	AIA ENGINEERING	0.003%	93.412%
4926	LANDWIRT RENTEN	0.003%	93.416%
4927	DEUTSCHE EUROSH	0.003%	93.419%
4928	LG&E & KU ENERG	0.003%	93.422%
4929	TSRC CORP	0.003%	93.426%
4930	NICHI-IKO PHARM	0.003%	93.429%
4931	BCO ABC BRASIL	0.003%	93.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	TOMTOM NV	0.003%	93.436%
4933	SHANDONG WEIGAO	0.003%	93.439%
4934	CHORUS LIMITED	0.003%	93.442%
4935	SINGAPORE TECH	0.003%	93.446%
4936	SHANGHAI ELECTR	0.003%	93.449%
4937	BLUEBIRD BIO IN	0.003%	93.452%
4938	BERNER KTBK	0.003%	93.456%
4939	RATHBONE BROTHE	0.003%	93.459%
4940	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.462%
4941	BEZEQ ISRAEL TE	0.003%	93.466%
4942	INTERRENT REAL	0.003%	93.469%
4943	RELIANCE ENERGY	0.003%	93.472%
4944	STONERIDGE INC COMMON STOCK	0.003%	93.475%
4945	ALUMINIUM CORP	0.003%	93.479%
4946	NIPPON SODA CO	0.003%	93.482%
4947	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.485%
4948	INFICON HOLDING	0.003%	93.489%
4949	ETERNAL CHEMICA	0.003%	93.492%
4950	CHAROEN PKPD-FG	0.003%	93.495%
4951	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.498%
4952	RIETER HLDGS AG	0.003%	93.502%
4953	HARGREAVES LANS	0.003%	93.505%
4954	IREN SPA	0.003%	93.508%
4955	SEIREN CO	0.003%	93.512%
4956	TOOTSIE ROLL IN	0.003%	93.515%
4957	METROPOLE TV-(M	0.003%	93.518%
4958	EZ TEC EMPREEND	0.003%	93.521%
4959	SHIMA SEIKI MFG	0.003%	93.525%
4960	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.528%
4961	GLENMARK PHARM	0.003%	93.531%
4962	TOBU RAILWAY CO	0.003%	93.534%
4963	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	93.538%
4964	PARADE TECHNOLO	0.003%	93.541%
4965	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.544%
4966	GLOBE TELECOM I	0.003%	93.547%
4967	FOXCONN INTERNA	0.003%	93.551%
4968	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	93.554%
4969	PROSEGUR CIA DE	0.003%	93.557%
4970	CHARGEURS SA	0.003%	93.560%
4971	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	93.564%
4972	TXC CORPN	0.003%	93.567%
4973	TOHO BANK	0.003%	93.570%
4974	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.573%
4975	FRUTAROM	0.003%	93.577%
4976	GORMAN-RUPP CO	0.003%	93.580%
4977	DULUXGROUP LTD	0.003%	93.583%
4978	HEXAGON AB	0.003%	93.586%
4979	TURK HAVA YOLLA	0.003%	93.590%
4980	SCRIPPS NETWORK	0.003%	93.593%
4981	CD PROJEKT SA	0.003%	93.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	CU BANCORP COMMON STOCK	0.003%	93.599%
4983	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.603%
4984	ACTUA CORP COMMON STOCK USD.001	0.003%	93.606%
4985	ALK-ABELLO A/S	0.003%	93.609%
4986	KANEMATSU CORP	0.003%	93.612%
4987	OBARA CORP	0.003%	93.616%
4988	NIHON M&A CENTE	0.003%	93.619%
4989	SLATE RETAIL RE	0.003%	93.622%
4990	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	93.625%
4991	PREMIER INVESTM	0.003%	93.628%
4992	DENA CO LTD	0.003%	93.632%
4993	DIGITAL CHINA H	0.003%	93.635%
4994	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.638%
4995	IMMOFINANZ IMMO	0.003%	93.641%
4996	SEABRIDGE GOLD	0.003%	93.645%
4997	SUMITOMO WAREHO	0.003%	93.648%
4998	IRESS MARKET TE	0.003%	93.651%
4999	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	93.654%
5000	EVERLIGHT ELECT	0.003%	93.657%
5001	YUEN FOONG YU M	0.003%	93.661%
5002	LIGHT S.A.	0.003%	93.664%
5003	KYORIN CO LTD.	0.003%	93.667%
5004	SUMITOMO MITSUI	0.003%	93.670%
5005	KIWI PROPERTY G	0.003%	93.673%
5006	AIRASIA BHD	0.003%	93.677%
5007	JAPFA COMFEED I	0.003%	93.680%
5008	CORBY SPIRIT AN	0.003%	93.683%
5009	SANFIRE RESOURC	0.003%	93.686%
5010	UNI-PRESIDENT C	0.003%	93.689%
5011	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	93.693%
5012	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.696%
5013	IWATE(BANK OF)	0.003%	93.699%
5014	KEIO CORP	0.003%	93.702%
5015	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	93.705%
5016	CHICONY ELECTRO	0.003%	93.708%
5017	CRAY INC COMMON STOCK USD.01	0.003%	93.712%
5018	NIHON UNISYS	0.003%	93.715%
5019	SUMMERSET GROUP	0.003%	93.718%
5020	SKY NETWORK TEL	0.003%	93.721%
5021	TAICHUNG	0.003%	93.724%
5022	D/S NORDEN	0.003%	93.728%
5023	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	93.731%
5024	AMBEV SA ADR ADR	0.003%	93.734%
5025	LG HAUSYS LTD	0.003%	93.737%
5026	OBRASCON HUAR L	0.003%	93.740%
5027	SAFESTORE HOLDI	0.003%	93.743%
5028	TV18 BROADCAST	0.003%	93.747%
5029	KAKEN PHARM	0.003%	93.750%
5030	INDS BACHOCO SA	0.003%	93.753%
5031	CALGON CARBON C	0.003%	93.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	AEON REIT INVES	0.003%	93.759%
5033	FRANK'S INTERNA	0.003%	93.762%
5034	SINGAPORE PRESS	0.003%	93.766%
5035	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.769%
5036	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	93.772%
5037	KANGWON LAND IN	0.003%	93.775%
5038	SINGAPORE EXCHA	0.003%	93.778%
5039	MARUI CO	0.003%	93.781%
5040	CJ O SHOPPING C	0.003%	93.785%
5041	Rocky Mountain	0.003%	93.788%
5042	VECTURA GROUP	0.003%	93.791%
5043	BANK OF INDIA C	0.003%	93.794%
5044	FLIGHT CENTRE L	0.003%	93.797%
5045	PGT INC	0.003%	93.800%
5046	SOMFY SA	0.003%	93.803%
5047	VEDANTA RESOURC	0.003%	93.807%
5048	MONMOUTH REAL E	0.003%	93.810%
5049	INFINERA CORP	0.003%	93.813%
5050	Ayala Land Inc	0.003%	93.816%
5051	GRAMMER AG	0.003%	93.819%
5052	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.822%
5053	UNITIKA	0.003%	93.825%
5054	RYOBI	0.003%	93.829%
5055	EI TOWERS SPA	0.003%	93.832%
5056	HERC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.835%
5057	SCHNITZER STEEL	0.003%	93.838%
5058	THE NISSHIN OIL	0.003%	93.841%
5059	NATURA COSMETIC	0.003%	93.844%
5060	RAKUTEN INC	0.003%	93.847%
5061	ACADIAN TIMBER	0.003%	93.850%
5062	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	93.854%
5063	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.857%
5064	MATSUMOTOKIYOSH	0.003%	93.860%
5065	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.863%
5066	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.866%
5067	LINDAB INTL AB	0.003%	93.869%
5068	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.872%
5069	CAPITAL SECURIT	0.003%	93.875%
5070	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	93.878%
5071	SEVEN WEST MEDI	0.003%	93.882%
5072	ANRITSU CORP	0.003%	93.885%
5073	USIMINAS USI SD	0.003%	93.888%
5074	ATHENAHEALTH IN	0.003%	93.891%
5075	MARINEMAX INC COMMON STOCK USD.001	0.003%	93.894%
5076	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.897%
5077	CASTROL INDIA L	0.003%	93.900%
5078	RELO HOLDINGS I	0.003%	93.903%
5079	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.906%
5080	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.910%
5081	SANYO SPEC STEE	0.003%	93.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	AMERICAN RAILCA	0.003%	93.916%
5083	INDUSIND BANK	0.003%	93.919%
5084	LUXOTTICA GROUP	0.003%	93.922%
5085	JUMBO SA	0.003%	93.925%
5086	TCC HONG KONG C	0.003%	93.928%
5087	SINBON ELECTRON	0.003%	93.931%
5088	HCI GROUP INC COMMON STOCK	0.003%	93.934%
5089	SAMSUNG ELECTRO	0.003%	93.937%
5090	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.941%
5091	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.944%
5092	CROMWELL PROPER	0.003%	93.947%
5093	RYOHIN KEIKAKU	0.003%	93.950%
5094	AMBUJA CEMENTS	0.003%	93.953%
5095	MAANSHAN IRON &	0.003%	93.956%
5096	CALIFORNIA WATE	0.003%	93.959%
5097	GROUPE FNAC	0.003%	93.962%
5098	USS CO. LTD.	0.003%	93.965%
5099	KANDENKO CO	0.003%	93.968%
5100	EURONAV SA	0.003%	93.971%
5101	GUDANG GARAM(PE	0.003%	93.974%
5102	DIGNITY PLC	0.003%	93.978%
5103	SOUTHERN CROSS	0.003%	93.981%
5104	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.984%
5105	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	93.987%
5106	TOMRA SYSTEMS A	0.003%	93.990%
5107	THANACHART CAPI	0.003%	93.993%
5108	BANGKOK AIRWAYS	0.003%	93.996%
5109	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.999%
5110	JB FINANCIAL GR	0.003%	94.002%
5111	TOKYO STEEL MFG	0.003%	94.005%
5112	PP LONDON SUMAT	0.003%	94.008%
5113	FINISH LINE INC	0.003%	94.011%
5114	METALL ZUG AG	0.003%	94.014%
5115	ASAHI INTECC CO	0.003%	94.018%
5116	SK CHEMICALS	0.003%	94.021%
5117	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.024%
5118	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	94.027%
5119	TEXWINCA HLDGS	0.003%	94.030%
5120	SHIMADZU CORP	0.003%	94.033%
5121	WD 40 CO COMMON STOCK USD.001	0.003%	94.036%
5122	CAHYA MATA SARA	0.003%	94.039%
5123	ADVANCED	0.003%	94.042%
5124	YODOGAWA STEEL	0.003%	94.045%
5125	STELLA INTERNAT	0.003%	94.048%
5126	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.051%
5127	ZARDOYA-OTIS	0.003%	94.054%
5128	BARITO PAC TBK	0.003%	94.057%
5129	GPO DE INVERSIO	0.003%	94.060%
5130	SHUI ON LAND LT	0.003%	94.063%
5131	WPT INDUSTRIAL	0.003%	94.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	HAMBORNER AG	0.003%	94.070%
5133	CHINA OVERASEA	0.003%	94.073%
5134	CHINA TRADITION	0.003%	94.076%
5135	AVEVA GROUP PLC	0.003%	94.079%
5136	JGC CORP	0.003%	94.082%
5137	ZENSHO CO LTD	0.003%	94.085%
5138	BARNES & NOBLE	0.003%	94.088%
5139	SWIRE PACIFIC	0.003%	94.091%
5140	DRAEGERWERK AG	0.003%	94.094%
5141	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.097%
5142	YAMAGATA BANK	0.003%	94.100%
5143	TRIGANO	0.003%	94.103%
5144	SEIKO CORPORATI	0.003%	94.106%
5145	CROMPTON GREAVE	0.003%	94.109%
5146	CHINA POWER INT	0.003%	94.112%
5147	TAKEUCHI MANUFA	0.003%	94.115%
5148	DONGKUK STEEL M	0.003%	94.118%
5149	TRUSCO NAKAYAMA	0.003%	94.121%
5150	EZAKI GLICO CO	0.003%	94.124%
5151	HINDUSTAN LEVER	0.003%	94.127%
5152	EDELWEISS FIN S	0.003%	94.130%
5153	TELECOM PLUS	0.003%	94.133%
5154	Mobistar SA	0.003%	94.136%
5155	KEWPIE CORP	0.003%	94.139%
5156	TOYO INK MFG CO	0.003%	94.142%
5157	HOPSON DEVELOPM	0.003%	94.145%
5158	F E CONSORTM IN	0.003%	94.148%
5159	TRULY INTL HLDG	0.003%	94.152%
5160	HEIWADO CO LTD	0.003%	94.155%
5161	BIOSTIME INTERN	0.003%	94.158%
5162	KEMET CORP	0.003%	94.161%
5163	KOREA ZINC	0.003%	94.164%
5164	FUFENG GROUP LT	0.003%	94.167%
5165	OFG BANCORP COMMON STOCK USD1.0	0.003%	94.170%
5166	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.173%
5167	PT ANEKA TAMBAN	0.003%	94.176%
5168	MISUMI CORPORAT	0.003%	94.179%
5169	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	94.182%
5170	COHU INC COMMON STOCK USD1.0	0.003%	94.185%
5171	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.188%
5172	HUFVUDSTADEN AB	0.003%	94.191%
5173	AVANGRID INC COMMON STOCK USD.01	0.003%	94.194%
5174	HALLA HOLDINGS	0.003%	94.197%
5175	POONGSAN CORP(N	0.003%	94.200%
5176	JACCS CO	0.003%	94.203%
5177	MEIDENSHA CORP	0.003%	94.206%
5178	CHINA SCE PROPE	0.003%	94.209%
5179	TAIWAN SEMICOND	0.003%	94.212%
5180	ALMIRALL SA	0.003%	94.215%
5181	OKINAWA BANK	0.003%	94.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	APPLUS SERVICES	0.003%	94.221%
5183	SKY PERFECT JSA	0.003%	94.224%
5184	CRAMO OYJ B SHS	0.003%	94.227%
5185	BANGCHAK PETROL	0.003%	94.229%
5186	UNITED ARROWS L	0.003%	94.232%
5187	SA CORP REAL ES	0.003%	94.235%
5188	RHB Capital	0.003%	94.238%
5189	DONGBU HITEK CO	0.003%	94.241%
5190	NANOMETRICS	0.003%	94.244%
5191	YAMANASHI CHUO	0.003%	94.247%
5192	OMNIA HOLDINGS	0.003%	94.250%
5193	INMOBILIARIA CO	0.003%	94.253%
5194	CITIC RESOURCES	0.003%	94.256%
5195	RESORTTRUST INC	0.003%	94.259%
5196	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.262%
5197	HERA	0.003%	94.265%
5198	ATLANTICA YIELD	0.003%	94.268%
5199	RPX CORP COMMON STOCK USD.0001	0.003%	94.271%
5200	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.274%
5201	FISHER (JAMES)	0.003%	94.277%
5202	DREAM INDUSTRIA	0.003%	94.280%
5203	PACIFIC INDUSTR	0.003%	94.283%
5204	HUAKU DEVELOPME	0.003%	94.286%
5205	COPEL PARANA EN	0.003%	94.289%
5206	VAKRANGEE LTD	0.003%	94.292%
5207	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.295%
5208	JAPAN SECS FINA	0.003%	94.298%
5209	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	94.301%
5210	SARAS SPA	0.003%	94.304%
5211	TRAVELPORT WORL	0.003%	94.307%
5212	JAPAN AVIATN EL	0.003%	94.310%
5213	KABU.COM SECURI	0.003%	94.313%
5214	TRAVELSKY TECHN	0.003%	94.316%
5215	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.319%
5216	KANAMOTO CO LTD	0.003%	94.321%
5217	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.324%
5218	KADANT INC COMMON STOCK USD.01	0.003%	94.327%
5219	INDUTRADE AB	0.003%	94.330%
5220	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.003%	94.333%
5221	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.336%
5222	JINRO LTD	0.003%	94.339%
5223	MERCANTILE BANK CORP COMMON STOCK	0.003%	94.342%
5224	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.345%
5225	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.348%
5226	MPHISIS LTD	0.003%	94.351%
5227	MORGUARD CORP	0.003%	94.354%
5228	IINO KAIUN KAIS	0.003%	94.357%
5229	ITAU UNIBANCO H	0.003%	94.360%
5230	MARICO LTD	0.003%	94.363%
5231	ZEE ENTERTAIN E	0.003%	94.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	LISI	0.003%	94.369%
5233	ARCS CO LTD	0.003%	94.372%
5234	GENTING INTERNA	0.003%	94.374%
5235	UPC TECHNOLOGY	0.003%	94.377%
5236	OPUS BANK	0.003%	94.380%
5237	TACHI-S CO	0.003%	94.383%
5238	NISSIN KOGYO	0.003%	94.386%
5239	TELEFONICA BRASIL ADR ADR	0.003%	94.389%
5240	CEBU AIR INC	0.003%	94.392%
5241	NIB HOLDINGS LT	0.003%	94.395%
5242	SHOWA CORP	0.003%	94.398%
5243	ORTHOPIX INTL N	0.003%	94.401%
5244	GIORDANO INTL L	0.003%	94.404%
5245	NIHON KOHDEN CO	0.003%	94.407%
5246	AUSTEVOLL SEAFO	0.003%	94.410%
5247	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.413%
5248	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.416%
5249	HSN INC COMMON STOCK USD.01	0.003%	94.418%
5250	AEON MALL CO LT	0.003%	94.421%
5251	PRIMAX ELECTRON	0.003%	94.424%
5252	TEAM INC	0.003%	94.427%
5253	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.430%
5254	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.433%
5255	TOKAI TOKYO SEC	0.003%	94.436%
5256	ACC LIMITED	0.003%	94.439%
5257	BANCA IFIS	0.003%	94.442%
5258	CHINA SHIPPING	0.003%	94.445%
5259	BAYWA AG (BAYER	0.003%	94.448%
5260	SEVEN GROUP HLD	0.003%	94.451%
5261	FUTABA CORP	0.003%	94.454%
5262	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.456%
5263	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.459%
5264	1ST PHILIPPINE	0.003%	94.462%
5265	UACJ CORP	0.003%	94.465%
5266	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.468%
5267	FENG HSIN IRON&	0.003%	94.471%
5268	KOMAX HOLDING A	0.003%	94.474%
5269	KADOKAWA DWANGO	0.003%	94.477%
5270	BONDUELLE SCA	0.003%	94.480%
5271	J TRUST CO. LTD	0.003%	94.483%
5272	SUPER RETAIL GR	0.003%	94.485%
5273	GUNZE	0.003%	94.488%
5274	GLOVIS	0.003%	94.491%
5275	VIDRALA S.A.	0.003%	94.494%
5276	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	94.497%
5277	NS SOLUTIONS CO	0.003%	94.500%
5278	KRUK SA	0.003%	94.503%
5279	CJ CGV	0.003%	94.506%
5280	BIC CAMERA INC.	0.003%	94.509%
5281	VASTNED RETAIL	0.003%	94.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.514%
5283	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.517%
5284	CP POKPHAND CO	0.003%	94.520%
5285	GRUPO ELEKTRA(N	0.003%	94.523%
5286	MATAHARI DEPART	0.003%	94.526%
5287	BRISTOW GROUP INC COMMON STOCK USD.01	0.003%	94.529%
5288	NICE SYSTEMS	0.003%	94.532%
5289	C.P. ALL PCL-FG	0.003%	94.535%
5290	REGIS CORP COMMON STOCK USD.05	0.003%	94.538%
5291	PEREGRINE HLDGS	0.003%	94.540%
5292	G8 EDUCATION LT	0.003%	94.543%
5293	CPFL ENERGIA SA	0.003%	94.546%
5294	LIBERBANK SA	0.003%	94.549%
5295	CAPCOM CO	0.003%	94.552%
5296	SUNTORY BEVERAG	0.003%	94.555%
5297	SITRONIX TECHNO	0.003%	94.558%
5298	BARR(A.G.)	0.003%	94.561%
5299	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.564%
5300	NAN YA PRINTED	0.003%	94.566%
5301	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	94.569%
5302	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.572%
5303	RESTAURANT GROU	0.003%	94.575%
5304	NITTO BOSEKI CO	0.003%	94.578%
5305	TIM PARTICIPA	0.003%	94.581%
5306	TAKARA STANDARD	0.003%	94.584%
5307	HEMFOSA FASTIGH	0.003%	94.587%
5308	KEIHIN ELEC EXP	0.003%	94.589%
5309	BANCA GENERALI	0.003%	94.592%
5310	CIE AUTOMOTIVE	0.003%	94.595%
5311	FUJITEC CO	0.003%	94.598%
5312	TAKATA CORP	0.003%	94.601%
5313	INDIA INFOLINE	0.003%	94.604%
5314	GIGABYTE TECHNO	0.003%	94.607%
5315	BRICKWORKS	0.003%	94.609%
5316	ASSORE	0.003%	94.612%
5317	ANGANG NEW STEE	0.003%	94.615%
5318	CHIPBOND TECHNO	0.003%	94.618%
5319	LG HOME SHOPPIN	0.003%	94.621%
5320	TAIWAN TEA CORP	0.003%	94.624%
5321	KERRY LOGISTICS	0.003%	94.627%
5322	MY EG SERVICES	0.003%	94.629%
5323	INDRA SISTEMAS	0.003%	94.632%
5324	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.003%	94.635%
5325	ALPINE ELECTRON	0.003%	94.638%
5326	PARKWAY INC REIT USD.001	0.003%	94.641%
5327	INTERROLL HOLDI	0.003%	94.644%
5328	HARMONIC INC	0.003%	94.647%
5329	INPHI CORP COMMON STOCK	0.003%	94.649%
5330	POWER GRID CORP	0.003%	94.652%
5331	AFG ARBONIA-FOR	0.003%	94.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	WING TAI HOLDIN	0.003%	94.658%
5333	SHIKOKU ELEC PO	0.003%	94.661%
5334	SALVATORE FERRA	0.003%	94.664%
5335	FTD COS INC COMMON STOCK USD.0001	0.003%	94.667%
5336	RYMAN HEALTHCAR	0.003%	94.669%
5337	GRENDENE SA	0.003%	94.672%
5338	NONG SHIM CO	0.003%	94.675%
5339	SHINKO ELEC IND	0.003%	94.678%
5340	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	94.681%
5341	EPISTAR CORP	0.003%	94.684%
5342	SKY PLC SPN ADR ADR	0.003%	94.686%
5343	CHINA SYNTH RUB	0.003%	94.689%
5344	TENARIS S.A.	0.003%	94.692%
5345	KOREA ELEC POWER CORP SP ADR ADR	0.003%	94.695%
5346	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.003%	94.698%
5347	IBJ LEASING CO	0.003%	94.701%
5348	YUZHOU PROPRTI	0.003%	94.703%
5349	BCO BILBAO VIZC	0.003%	94.706%
5350	UNIFI INC	0.003%	94.709%
5351	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	94.712%
5352	GREAT WALL ENTE	0.003%	94.715%
5353	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	94.717%
5354	AUTOGRILL SPA	0.003%	94.720%
5355	AOMORI BANK	0.003%	94.723%
5356	SIAM CITY CEMEN	0.003%	94.726%
5357	TALK TALK TELEC	0.003%	94.729%
5358	AMOREPACIFIC-NE	0.003%	94.732%
5359	PTC INC COMMON STOCK USD.01	0.003%	94.734%
5360	TELEFONICA DE E	0.003%	94.737%
5361	TTY BIPHARM CO	0.003%	94.740%
5362	BHARAT PETROL C	0.003%	94.743%
5363	BLUE LABEL TELE	0.003%	94.746%
5364	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.748%
5365	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.751%
5366	PARK 24 CO	0.003%	94.754%
5367	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.757%
5368	SAWAI PHARM CO	0.003%	94.760%
5369	CELLTRION INC K	0.003%	94.762%
5370	PZU GR	0.003%	94.765%
5371	VTB BANK(JSC)	0.003%	94.768%
5372	ELRINGKLINGER	0.003%	94.771%
5373	KITZ CORPORATIO	0.003%	94.774%
5374	NINTENDO CO	0.003%	94.776%
5375	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.779%
5376	AIR FRANCE-KLM	0.003%	94.782%
5377	TOKYU CONST	0.003%	94.785%
5378	MOTECH INDUSTRI	0.003%	94.788%
5379	AXFOOD AB	0.003%	94.790%
5380	ZUGER KANTONALB	0.003%	94.793%
5381	MITCHELLS & BUT	0.003%	94.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	COCOKARA FINE H	0.003%	94.799%
5383	SAGAMI RAILWAY	0.003%	94.802%
5384	POLSKIE GORNICT	0.003%	94.804%
5385	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.807%
5386	HUATAI SECURITI	0.003%	94.810%
5387	GF SECURITIES C	0.003%	94.813%
5388	DON QUIJOTE	0.003%	94.816%
5389	FELDA GLOBAL VE	0.003%	94.818%
5390	SPAREBANK 1 SR	0.003%	94.821%
5391	AUSTRALIAN PHAR	0.003%	94.824%
5392	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.827%
5393	TAL EDUCATION GROUP ADR ADR	0.003%	94.829%
5394	CIR-COMPAGNIE I	0.003%	94.832%
5395	ASSURA PLC	0.003%	94.835%
5396	GOLDEN EAGLE RE	0.003%	94.838%
5397	O/SEAS UNION EN	0.003%	94.841%
5398	YAMAZAKI BAKING	0.003%	94.843%
5399	ROCHE HOLDING A	0.003%	94.846%
5400	COM HEM HLDG AB	0.003%	94.849%
5401	SONDA S.A.	0.003%	94.852%
5402	SEMBCORP MARINE	0.003%	94.854%
5403	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.857%
5404	HANJIN KAL CORP	0.003%	94.860%
5405	EMS-CHEMIE HLDG	0.003%	94.863%
5406	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.866%
5407	TESARO INC	0.003%	94.868%
5408	INWIDO AB	0.003%	94.871%
5409	ENGINEERS INDIA	0.003%	94.874%
5410	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.003%	94.877%
5411	FASTIGHETS AB B	0.003%	94.879%
5412	EMP NAC ELECTRI	0.003%	94.882%
5413	SONY FINANCIAL	0.003%	94.885%
5414	BCO CREDITO INV	0.003%	94.888%
5415	SUMMARECON AGUN	0.003%	94.890%
5416	MERITOR INC COMMON STOCK USD1.0	0.003%	94.893%
5417	NATIONAL ALUMIN	0.003%	94.896%
5418	CANCOM SE	0.003%	94.899%
5419	FIRST INTER BK	0.003%	94.901%
5420	UNITED PHOTOVOL	0.003%	94.904%
5421	BANG & OLUFSEN	0.003%	94.907%
5422	LASSILA & TIKAN	0.003%	94.910%
5423	YAHOO JAPAN COR	0.003%	94.912%
5424	DERICHEBOURG	0.003%	94.915%
5425	NAMPAK LTD.	0.003%	94.918%
5426	CIA HERING	0.003%	94.921%
5427	OVS SPA	0.003%	94.923%
5428	HOKURIKU ELEC P	0.003%	94.926%
5429	KOENIG & BAUER	0.003%	94.929%
5430	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	94.932%
5431	ULTIMATE	0.003%	94.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	OKAMOTO INDUSTR	0.003%	94.937%
5433	KIATNAKIN FIN&S	0.003%	94.940%
5434	SHUN TAK HLDGS	0.003%	94.943%
5435	CyberAgent, Inc	0.003%	94.945%
5436	CTS CORP COMMON STOCK	0.003%	94.948%
5437	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.951%
5438	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.954%
5439	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.956%
5440	E INK HOLDINGS	0.003%	94.959%
5441	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	94.962%
5442	SYNNEX TECH INT	0.003%	94.965%
5443	AIRTAC INTERNAT	0.003%	94.967%
5444	NEW WAVE GROUP	0.003%	94.970%
5445	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.973%
5446	MID REIT INC	0.003%	94.975%
5447	CHUNGHWA TELECO	0.003%	94.978%
5448	KCE ELECTRONICS	0.003%	94.981%
5449	VERBUND AG	0.003%	94.984%
5450	HAREL INSURANCE	0.003%	94.986%
5451	HITACHI MAXELL	0.003%	94.989%
5452	ALIBABA PICTURE	0.003%	94.992%
5453	SWISS LIFE HLDG	0.003%	94.994%
5454	SHOWA SANGYO CO	0.003%	94.997%
5455	VITASOY INTL	0.003%	95.000%
5456	MISC BERHAD	0.003%	95.003%
5457	SAMSUNG TECHWIN	0.003%	95.005%
5458	PT BUMI SERPONG	0.003%	95.008%
5459	GRUPO SIMEC S.A	0.003%	95.011%
5460	SEIBU HOLDINGS	0.003%	95.013%
5461	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	95.016%
5462	IMA(IND MACC AU	0.003%	95.019%
5463	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	95.022%
5464	TEMP HOLDINGS C	0.003%	95.024%
5465	CHANGSHA ZOOMLI	0.003%	95.027%
5466	CITIC 1616 HLDG	0.003%	95.030%
5467	VISUAL PHOTONIC	0.003%	95.032%
5468	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	95.035%
5469	INDUSTR L FIN(IF	0.003%	95.038%
5470	MARUICHI STL TU	0.003%	95.041%
5471	BOLSA MEXICANA	0.003%	95.043%
5472	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	95.046%
5473	WEG SA	0.003%	95.049%
5474	KOREA KUMHO PET	0.003%	95.051%
5475	INTERCONEXION E	0.003%	95.054%
5476	SILVER BAY REALTY TRUST CORP REIT USD.01	0.003%	95.057%
5477	YUNG TAY ENGINE	0.003%	95.059%
5478	KENEDIX RESIDEN	0.003%	95.062%
5479	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	95.065%
5480	PETRONAS CHEMIC	0.003%	95.068%
5481	SAMSUNG FINE CH	0.003%	95.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.003%	95.073%
5483	BLACK DIAMOND G	0.003%	95.076%
5484	CHOW TAI FOOK J	0.003%	95.078%
5485	CHINA SOUTH CIT	0.003%	95.081%
5486	BRIGHTOIL PETRO	0.003%	95.084%
5487	AOKI INTL	0.003%	95.086%
5488	MENZIES(JOHN)	0.003%	95.089%
5489	SQUARE ENIX HOL	0.003%	95.092%
5490	CONSORT MEDICAL	0.003%	95.094%
5491	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	95.097%
5492	PEOPLES BANCORP INC COMMON STOCK	0.003%	95.100%
5493	KOREA PETROCHEM	0.003%	95.102%
5494	EXAR CORP COMMON STOCK USD.0001	0.003%	95.105%
5495	NIPPON SIGNAL C	0.003%	95.108%
5496	LINDSAY CORP COMMON STOCK USD1.0	0.003%	95.110%
5497	WOCKHARDT LIMIT	0.003%	95.113%
5498	FORTUNE R/EST I	0.003%	95.116%
5499	INTERNET INITIA	0.003%	95.118%
5500	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	95.121%
5501	GMP CAPITAL COR	0.003%	95.124%
5502	PUBLICIS GROUPE	0.003%	95.126%
5503	KANSAI PAINT CO	0.003%	95.129%
5504	ELITE ADVANCED	0.003%	95.132%
5505	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	95.134%
5506	KATO SANGYO CO	0.003%	95.137%
5507	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	95.140%
5508	FINECOBANK BANC	0.003%	95.142%
5509	FIRST RESOURCES	0.003%	95.145%
5510	RALLYE	0.003%	95.148%
5511	GINKO INTERNATI	0.003%	95.150%
5512	THERATECHNOLOGI	0.003%	95.153%
5513	KUNGSLEDEN AB N	0.003%	95.156%
5514	MYTILINEOS	0.003%	95.158%
5515	KOREA LINE CORP	0.003%	95.161%
5516	ENNIS INC COMMON STOCK USD2.5	0.003%	95.164%
5517	NIPPON CHEMI-CO	0.003%	95.166%
5518	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	95.169%
5519	CHATHAM LODGING	0.003%	95.172%
5520	HISAMITSU PHARM	0.003%	95.174%
5521	HEALTHSTREAM INC COMMON STOCK	0.003%	95.177%
5522	EMBOTELLA ANDIN	0.003%	95.179%
5523	LIBERTY GLOBAL	0.003%	95.182%
5524	SK GAS	0.003%	95.185%
5525	UNDER ARMOUR IN	0.003%	95.187%
5526	CARGOJET INC.	0.003%	95.190%
5527	COCA-COLA FEMSA	0.003%	95.193%
5528	ALL NIPPON AIRW	0.003%	95.195%
5529	AMTRAN TECHNOLO	0.003%	95.198%
5530	NEXTDC LTD	0.003%	95.201%
5531	ROUND ONE CORP	0.003%	95.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	PARAMOUNT BED H	0.003%	95.206%
5533	CHENG UEI PRECI	0.003%	95.208%
5534	WISTRON NEWEB C	0.003%	95.211%
5535	ZHEJIANG EXPRES	0.003%	95.214%
5536	JUST EAT PLC	0.003%	95.216%
5537	IOOF HOLDINGS L	0.003%	95.219%
5538	BIZLINK HOLDING	0.003%	95.222%
5539	UNIPETROL	0.003%	95.224%
5540	DXP ENTERPRISES	0.003%	95.227%
5541	MORGUARD NORTH	0.003%	95.229%
5542	AKER SOLUTIONS	0.003%	95.232%
5543	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	95.235%
5544	NIKKISO CO	0.003%	95.237%
5545	KINDEN CORPORAT	0.003%	95.240%
5546	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	95.243%
5547	MIGDAL INSURAN	0.003%	95.245%
5548	SEMAPA SOC INVE	0.003%	95.248%
5549	HEALTHCARE SERV	0.003%	95.250%
5550	ACEA SPA	0.003%	95.253%
5551	ORBCOMM INC COMMON STOCK USD.001	0.003%	95.256%
5552	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	95.258%
5553	HAITIAN INTL HL	0.003%	95.261%
5554	ADASTRIA HOLDI	0.003%	95.263%
5555	JSW ENERGY LTD	0.003%	95.266%
5556	SUPALAI PUBLIC	0.003%	95.269%
5557	CHINA EASTERN A	0.003%	95.271%
5558	TASSAL GROUP	0.003%	95.274%
5559	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	95.276%
5560	CHAMPION REAL E	0.003%	95.279%
5561	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	95.282%
5562	MEDIA NUSANTARA	0.003%	95.284%
5563	XENCOR INC COMMON STOCK USD.01	0.003%	95.287%
5564	TIER REIT INC REIT USD.0001	0.003%	95.289%
5565	SOL MELIA SA	0.003%	95.292%
5566	ARCELIK AS	0.003%	95.295%
5567	ITALMOBILIARE	0.003%	95.297%
5568	DOOSAN CORP	0.003%	95.300%
5569	OKUMURA CORP	0.003%	95.302%
5570	GENOMMA LAB INT	0.003%	95.305%
5571	TRANSPORT INTL	0.003%	95.307%
5572	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	95.310%
5573	SRI TRANG AGRO	0.003%	95.313%
5574	NAUTILUS GROUP	0.003%	95.315%
5575	BANCO COMERCIAL	0.003%	95.318%
5576	GUNGHO ONLINE E	0.003%	95.320%
5577	TOKYO OHKA KOGY	0.003%	95.323%
5578	MITSUBISHI LOGI	0.003%	95.326%
5579	GRAINGER TRUST	0.003%	95.328%
5580	NISSHA PRINTING	0.003%	95.331%
5581	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.003%	95.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	MIZUHO FINL GP	0.003%	95.336%
5583	HERO HONDA	0.003%	95.338%
5584	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	95.341%
5585	METRO HOLDINGS	0.003%	95.344%
5586	KATE SPADE + CO COMMON STOCK USD1.0	0.003%	95.346%
5587	CKD CORP	0.003%	95.349%
5588	SIIX CORPORATIO	0.003%	95.351%
5589	MONOTARO CO.LTD	0.003%	95.354%
5590	PARKWAY LIFE RE	0.003%	95.356%
5591	STRIDES ARCOLAB	0.003%	95.359%
5592	TRANSM ALIANCA	0.003%	95.361%
5593	GETTY PETROLEUM	0.003%	95.364%
5594	H. LUNDBECK A/S	0.003%	95.367%
5595	HAKUHODO DY HLD	0.003%	95.369%
5596	AIN PHARMACIEZ	0.003%	95.372%
5597	GINTECH ENERGY	0.003%	95.374%
5598	TOPPAN FORMS	0.003%	95.377%
5599	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.379%
5600	GLOBAL INDEMNIT	0.003%	95.382%
5601	GREE INC	0.003%	95.385%
5602	FLEURY SA	0.003%	95.387%
5603	VEIDEKKE ASA	0.003%	95.390%
5604	DELTA ELECTRONI	0.003%	95.392%
5605	TATA CHEMICALS	0.003%	95.395%
5606	SODA SANAYII	0.003%	95.397%
5607	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	95.400%
5608	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	95.402%
5609	GEMTEK TECHNOLO	0.003%	95.405%
5610	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	95.407%
5611	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	95.410%
5612	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	95.413%
5613	WESTERN ENERGY	0.003%	95.415%
5614	BUNKA SHUTTER C	0.003%	95.418%
5615	HENKEL KGAA-BEA	0.003%	95.420%
5616	PUREGOLD PRICE	0.003%	95.423%
5617	CEWE COLOR HLDG	0.003%	95.425%
5618	LIVANOVA PLC	0.003%	95.428%
5619	YULON MOTOR	0.003%	95.430%
5620	SONIC CORP	0.003%	95.433%
5621	FRESENIUS MEDIC	0.003%	95.435%
5622	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	95.438%
5623	TRANSGLOBE ENERGY CORP COMMON STOCK	0.003%	95.440%
5624	TAINAN SPINNING	0.003%	95.443%
5625	HINDUSTAN CONST	0.003%	95.446%
5626	ICICI BANK	0.003%	95.448%
5627	TRINITY MIRROR	0.003%	95.451%
5628	RETROPHIN INC COMMON STOCK USD.0001	0.003%	95.453%
5629	FUYAO GLASS IND	0.003%	95.456%
5630	ATRION CORPORATION COMMON STOCK USD.1	0.003%	95.458%
5631	AXCELIS TECHNOL	0.003%	95.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	TOSHIBA PLANT K	0.003%	95.463%
5633	KUDELSKI S.A.	0.003%	95.466%
5634	PI INDUSTRIES L	0.003%	95.468%
5635	ADVANTECH CO LT	0.003%	95.471%
5636	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	95.473%
5637	ORIOR AG	0.003%	95.476%
5638	KINGSTON COMM(H	0.003%	95.478%
5639	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.003%	95.481%
5640	INDIA CEMENTS	0.003%	95.483%
5641	HUTCHISON TEL-H	0.003%	95.486%
5642	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.003%	95.488%
5643	JUBLIANT FOODWO	0.003%	95.491%
5644	AUTOBACS SEVEN	0.003%	95.493%
5645	TAIWAN MOBILE	0.003%	95.496%
5646	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	95.498%
5647	NISSAN SHATAI C	0.003%	95.501%
5648	SEKISUI HOUSE	0.003%	95.503%
5649	ANADOLU EFES BI	0.003%	95.506%
5650	BILIA AB	0.002%	95.508%
5651	XCERRA CORP COMMON STOCK USD.05	0.002%	95.511%
5652	HONG KONG LAND	0.002%	95.513%
5653	HOUSING DEVELOP	0.002%	95.516%
5654	COPPER MTN MNG	0.002%	95.518%
5655	ABACUS PROPERTY	0.002%	95.521%
5656	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.523%
5657	POWERLONG REAL	0.002%	95.526%
5658	CAR INC	0.002%	95.528%
5659	RICOH LEASING	0.002%	95.531%
5660	SIBANYE GOLD LT	0.002%	95.533%
5661	CHINA ZHEGTONG	0.002%	95.536%
5662	CAPITARETAIL CH	0.002%	95.538%
5663	ITE GROUP	0.002%	95.541%
5664	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.543%
5665	HONG LEONG CRED	0.002%	95.546%
5666	OKINAWA ELEC PO	0.002%	95.548%
5667	TLG IMMOBILIEN	0.002%	95.551%
5668	FAMOUS BRANDS L	0.002%	95.553%
5669	KOA CORPORATION	0.002%	95.556%
5670	NATIONAL THERMA	0.002%	95.558%
5671	PLAZA RETAIL RE	0.002%	95.561%
5672	ABSOLUTE SOFTWA	0.002%	95.563%
5673	ZZZPRIMA MEAT P	0.002%	95.566%
5674	NICHICON CORP	0.002%	95.568%
5675	BBMG CORPORATIO	0.002%	95.570%
5676	BANK TABUNGAN N	0.002%	95.573%
5677	NANYA TECHNOLOG	0.002%	95.575%
5678	NISHI NIPPON RR	0.002%	95.578%
5679	TON YI CORP	0.002%	95.580%
5680	SARACEN MINERAL	0.002%	95.583%
5681	KEISEI ELEC RY	0.002%	95.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	CHIYODA CORP	0.002%	95.588%
5683	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.590%
5684	OESTERREICHISCH	0.002%	95.593%
5685	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.595%
5686	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	95.598%
5687	GOLDEN STAR RES	0.002%	95.600%
5688	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	95.603%
5689	KINSUS INTERCON	0.002%	95.605%
5690	TPI POLENE PCL	0.002%	95.607%
5691	JOLLIBEE FOODS	0.002%	95.610%
5692	Meritz Fire & M	0.002%	95.612%
5693	ESSENDANT INC COMMON STOCK USD.1	0.002%	95.615%
5694	BECHTLE AG	0.002%	95.617%
5695	KRUNGTHAI CARD	0.002%	95.620%
5696	SSY GROUP LTD	0.002%	95.622%
5697	NIPPON SHEET GL	0.002%	95.625%
5698	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.627%
5699	LUXOFT HOLDING	0.002%	95.630%
5700	EVENT HOSPITALI	0.002%	95.632%
5701	CONSTRUCCIONES	0.002%	95.634%
5702	HOUSE FOODS COR	0.002%	95.637%
5703	NIC INC COMMON STOCK	0.002%	95.639%
5704	HEADLAM GROUP	0.002%	95.642%
5705	CONTROLADORA VUELA CIA ADR ADR	0.002%	95.644%
5706	AUCKLAND INTERN	0.002%	95.647%
5707	UNISEM (M) BHD	0.002%	95.649%
5708	TOSHIBA MACHINE	0.002%	95.652%
5709	IZUMI CO	0.002%	95.654%
5710	SANOFI INDIA LT	0.002%	95.656%
5711	QUALYS INC COMMON STOCK USD.001	0.002%	95.659%
5712	RELIANCE COMMUN	0.002%	95.661%
5713	EVRAZ PLC	0.002%	95.664%
5714	TAIWAN GLASS	0.002%	95.666%
5715	FORMOSA TAFFETA	0.002%	95.669%
5716	HOSHIZAKI ELECT	0.002%	95.671%
5717	GRINDROD LIMITE	0.002%	95.673%
5718	CIMIC GROUP LTD	0.002%	95.676%
5719	NORDEX AG	0.002%	95.678%
5720	LIEN HWA INDL	0.002%	95.681%
5721	MACNICA FUJI EL	0.002%	95.683%
5722	PARADISE CO	0.002%	95.686%
5723	LG INDL SYSTEMS	0.002%	95.688%
5724	RICARDO	0.002%	95.690%
5725	TORRENT PHARM	0.002%	95.693%
5726	FRED'S INC	0.002%	95.695%
5727	TEXTAINER GROUP	0.002%	95.698%
5728	KUREHA CHEM IND	0.002%	95.700%
5729	RECHI PRECISION	0.002%	95.703%
5730	KYOWA HAKKO KIR	0.002%	95.705%
5731	K-BRO LINEN INC	0.002%	95.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.710%
5733	NISSIN ELECTRIC	0.002%	95.712%
5734	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	95.715%
5735	JOY CITY PROPER	0.002%	95.717%
5736	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.719%
5737	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.722%
5738	PCHOME ONLINE I	0.002%	95.724%
5739	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	95.727%
5740	GAZTRANSPORT ET	0.002%	95.729%
5741	MONEX GROUP INC	0.002%	95.731%
5742	HEIWA REAL ESTA	0.002%	95.734%
5743	GLOBAL BRANDS G	0.002%	95.736%
5744	VANGUARD INTL S	0.002%	95.739%
5745	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.002%	95.741%
5746	ZUMIEZ INC COMMON STOCK	0.002%	95.744%
5747	SRF LTD	0.002%	95.746%
5748	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	95.748%
5749	PRESS METAL	0.002%	95.751%
5750	SK NETWORKS CO	0.002%	95.753%
5751	MIRAIT HLDG COR	0.002%	95.756%
5752	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.758%
5753	RANDON SA IMPL	0.002%	95.760%
5754	ECHO GLOBAL LOG	0.002%	95.763%
5755	HAYNES INTL INC	0.002%	95.765%
5756	ZOJIRUSHI CORP	0.002%	95.767%
5757	CHAUN-CHOUNG TE	0.002%	95.770%
5758	DE LA RUE	0.002%	95.772%
5759	GUERBET	0.002%	95.775%
5760	HEALTHSCOPE LTD	0.002%	95.777%
5761	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	95.779%
5762	CHINA BILLS FIN	0.002%	95.782%
5763	UNITED SUPER MA	0.002%	95.784%
5764	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.787%
5765	888 HOLDINGS	0.002%	95.789%
5766	GOLD FIELDS LTD	0.002%	95.791%
5767	LOOKERS PLC	0.002%	95.794%
5768	SEMICONDUCTOR M	0.002%	95.796%
5769	AV HOMES INC COMMON STOCK USD1.0	0.002%	95.799%
5770	NET ONE SYSTEMS	0.002%	95.801%
5771	NIPPON REIT INV	0.002%	95.803%
5772	SMARTONE TELECO	0.002%	95.806%
5773	HANSON INTL TBK	0.002%	95.808%
5774	B&B TOOLS AB	0.002%	95.810%
5775	ESSO (THAILAND)	0.002%	95.813%
5776	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.815%
5777	ZENKOKU HOSHO C	0.002%	95.818%
5778	BURCKHARDT COMP	0.002%	95.820%
5779	SPIRENT COMMUNI	0.002%	95.822%
5780	WATERLAND FIN H	0.002%	95.825%
5781	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	95.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	VSE CORP COMMON STOCK USD.05	0.002%	95.829%
5783	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.832%
5784	MEITEC CORPORAT	0.002%	95.834%
5785	BEIJING CAP LAN	0.002%	95.837%
5786	NEXON CO LTD	0.002%	95.839%
5787	OPTO TECH CORPN	0.002%	95.841%
5788	INDIAN OIL CORP	0.002%	95.844%
5789	SPAREBANK 1 SMN	0.002%	95.846%
5790	GRANGES AB	0.002%	95.848%
5791	WILSON BAYLY HO	0.002%	95.851%
5792	COOLPAD GROUP L	0.002%	95.853%
5793	CHINA HARMONY N	0.002%	95.855%
5794	KYOKUTO KAIHATS	0.002%	95.858%
5795	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	95.860%
5796	PACIFIC TEXTILE	0.002%	95.862%
5797	SUNDRUG CO LTD	0.002%	95.865%
5798	VOSSLOH AG	0.002%	95.867%
5799	JM FINANCIAL	0.002%	95.870%
5800	DAIKYO INC	0.002%	95.872%
5801	SWIRE PROPRTIE	0.002%	95.874%
5802	AEON DELIGHT	0.002%	95.877%
5803	HOKUETSU BANK	0.002%	95.879%
5804	WEST CHINA CEME	0.002%	95.881%
5805	HOSIDEN CORP	0.002%	95.884%
5806	SYNCMOLD ENTERP	0.002%	95.886%
5807	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.888%
5808	RAMCO CEMENTS	0.002%	95.891%
5809	RESOLUTE MINING	0.002%	95.893%
5810	GENWORTH MORTGA	0.002%	95.895%
5811	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	95.898%
5812	NH HOTELES	0.002%	95.900%
5813	WOWPRIME CORP	0.002%	95.902%
5814	JOWA HLDGS CO L	0.002%	95.905%
5815	CHINA FOOD LTD	0.002%	95.907%
5816	BIM BIRLESIK MA	0.002%	95.909%
5817	KEPPEL DC REIT	0.002%	95.912%
5818	CENTRAL CHINA S	0.002%	95.914%
5819	ENTERCOM COMMUN	0.002%	95.916%
5820	COMPUTACENTER P	0.002%	95.919%
5821	AICHI BANK	0.002%	95.921%
5822	RIB SOFTWARE AG	0.002%	95.923%
5823	WALLENSTAM AB	0.002%	95.926%
5824	ORIFLAME HOLDIN	0.002%	95.928%
5825	SHINKONG SYNTHE	0.002%	95.930%
5826	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.933%
5827	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.935%
5828	CITYCON OYJ	0.002%	95.937%
5829	INDORAMA VENTUR	0.002%	95.940%
5830	FRASERS CENTREP	0.002%	95.942%
5831	OLAM INTERNATIO	0.002%	95.944%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	YANG MING MARIN	0.002%	95.947%
5833	CHINA MACHINERY	0.002%	95.949%
5834	CONCENTRIC AB	0.002%	95.951%
5835	FISKARS OYJ	0.002%	95.954%
5836	IRB INFRASTRUCT	0.002%	95.956%
5837	FUCHS PETRO AG	0.002%	95.958%
5838	MUSASHI SEIMITS	0.002%	95.961%
5839	RTL GROUP SA	0.002%	95.963%
5840	IOCHPE-MAXION	0.002%	95.965%
5841	ORION CORP	0.002%	95.968%
5842	CT ENVIRONMENTA	0.002%	95.970%
5843	KURABO INDUSTRI	0.002%	95.972%
5844	STRABAG SE	0.002%	95.975%
5845	LOTTE CONFECT	0.002%	95.977%
5846	IOI CORPORATION	0.002%	95.979%
5847	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	95.982%
5848	S&T MOTIV CO LT	0.002%	95.984%
5849	RPS GROUP PLC	0.002%	95.986%
5850	SAMYANG HOLDING	0.002%	95.988%
5851	STARHILL GLOBAL	0.002%	95.991%
5852	KENEDIX RETAIL	0.002%	95.993%
5853	FUKUI BANK	0.002%	95.995%
5854	ENTERTAINMENT O	0.002%	95.998%
5855	ZHEN DING TECHN	0.002%	96.000%
5856	YIT OYJ	0.002%	96.002%
5857	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.005%
5858	GASLOG LTD	0.002%	96.007%
5859	GOODMAN PROPERT	0.002%	96.009%
5860	SHIKUN & BINUI	0.002%	96.012%
5861	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.014%
5862	KINTETSU WORLD	0.002%	96.016%
5863	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.018%
5864	IPCA LABORATORI	0.002%	96.021%
5865	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.023%
5866	DAIHEN CORP	0.002%	96.025%
5867	ADVANCED WIRELE	0.002%	96.028%
5868	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.030%
5869	CENTRAL GARDEN&	0.002%	96.032%
5870	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.035%
5871	CLAL INSURANCE	0.002%	96.037%
5872	WAN HAI LINES	0.002%	96.039%
5873	HANKYU REIT INC	0.002%	96.041%
5874	KT CORPORATION	0.002%	96.044%
5875	KUNG LONG BATTE	0.002%	96.046%
5876	UPONOR OYJ	0.002%	96.048%
5877	ITALIAN-THAI DE	0.002%	96.051%
5878	CHEIL WORLDWIDE	0.002%	96.053%
5879	ABOITIZ EQUITY	0.002%	96.055%
5880	BERTRANDT AG	0.002%	96.057%
5881	TEIKOKU PISTON	0.002%	96.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	TAKARA SHUZO CO	0.002%	96.062%
5883	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.064%
5884	MELCOR DEVS LTD	0.002%	96.067%
5885	DAINICHISEIKA C	0.002%	96.069%
5886	INVOCARE LTD	0.002%	96.071%
5887	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.073%
5888	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.076%
5889	START TODAY CO	0.002%	96.078%
5890	FRONTLINE LTD/B	0.002%	96.080%
5891	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.082%
5892	TKC CORPORATION	0.002%	96.085%
5893	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.087%
5894	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.002%	96.089%
5895	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.092%
5896	OCI MATERIALS C	0.002%	96.094%
5897	CRYOLIFE INC	0.002%	96.096%
5898	URSTADT BIDDLE	0.002%	96.098%
5899	TOKAI HOLDINGS	0.002%	96.101%
5900	WORLDPAY GRP PL	0.002%	96.103%
5901	PROMOTORA Y OPE	0.002%	96.105%
5902	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.107%
5903	YOKOHAMA REITO	0.002%	96.110%
5904	P/F BAKKAFROST	0.002%	96.112%
5905	BRITISH AMERICA	0.002%	96.114%
5906	BK OF RYUKYUS	0.002%	96.116%
5907	OCADO GROUP PLC	0.002%	96.119%
5908	RADIAN GROUP	0.002%	96.121%
5909	MIZUNO CORP	0.002%	96.123%
5910	SANKEN ELECTRIC	0.002%	96.125%
5911	JOEL-JERUSALEM	0.002%	96.128%
5912	HU LANE ASSOCIA	0.002%	96.130%
5913	COLOPL INC	0.002%	96.132%
5914	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.134%
5915	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.137%
5916	AVEO GROUP	0.002%	96.139%
5917	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.141%
5918	RENHE COMMERCIA	0.002%	96.143%
5919	IBASE TECHNOLOG	0.002%	96.146%
5920	ARC LAND SAKAMO	0.002%	96.148%
5921	CHEUNG KONG INF	0.002%	96.150%
5922	MOTOR OIL SA	0.002%	96.152%
5923	CROWN LTD.	0.002%	96.155%
5924	REALESTATE.COM.	0.002%	96.157%
5925	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.159%
5926	HOGY MEDICAL CO	0.002%	96.161%
5927	NEO SOLAR POWER	0.002%	96.164%
5928	KINDOM CONSTRUC	0.002%	96.166%
5929	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.168%
5930	PALTAC CORP	0.002%	96.170%
5931	TECNICAS REUNID	0.002%	96.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	TRANSCEND INFOR	0.002%	96.175%
5933	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.177%
5934	ADVANSIX INC COMMON STOCK USD.01	0.002%	96.179%
5935	TEMBEC INC	0.002%	96.182%
5936	FUJI SOFT ABC	0.002%	96.184%
5937	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.186%
5938	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.188%
5939	ORIENTAL UNION	0.002%	96.190%
5940	DELTIC TIMBER	0.002%	96.193%
5941	AVEX GROUP HOLD	0.002%	96.195%
5942	SWISS PRIME SIT	0.002%	96.197%
5943	MAGYAR TELEKOM	0.002%	96.199%
5944	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.202%
5945	REED ELSEVIER P	0.002%	96.204%
5946	CASCADE BANCORP COMMON STOCK	0.002%	96.206%
5947	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.208%
5948	FAES FARMA SA	0.002%	96.210%
5949	IDFC BANK LTD	0.002%	96.213%
5950	OHL MEXICO SAB	0.002%	96.215%
5951	GRUPO HERDEZ SA	0.002%	96.217%
5952	USI CORPORATION	0.002%	96.219%
5953	GEA GROUP AG	0.002%	96.221%
5954	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.224%
5955	SCHINDLER-HDLG	0.002%	96.226%
5956	NEXEN TIRE CORP	0.002%	96.228%
5957	CHINA HUARONG A	0.002%	96.230%
5958	ERCROS SA	0.002%	96.233%
5959	ADVA AG	0.002%	96.235%
5960	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.237%
5961	SAN-A CO LTD	0.002%	96.239%
5962	ZZZMITSUI SUGAR	0.002%	96.241%
5963	SANYO CHEMICAL	0.002%	96.244%
5964	OTSUKA CORP	0.002%	96.246%
5965	NORWEGIAN AIR S	0.002%	96.248%
5966	CAWACHI LTD	0.002%	96.250%
5967	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.252%
5968	EZION HOLDINGS	0.002%	96.254%
5969	SILTRONIC AG	0.002%	96.257%
5970	SANTAM	0.002%	96.259%
5971	CWT LTD	0.002%	96.261%
5972	KOKUYO CO	0.002%	96.263%
5973	DAKTRONICS INC COMMON STOCK	0.002%	96.265%
5974	CONTACT ENERGY	0.002%	96.268%
5975	MBANK	0.002%	96.270%
5976	COMPUGROUP HOLD	0.002%	96.272%
5977	AK HOLDINGS INC	0.002%	96.274%
5978	TOMONY HOLDINGS	0.002%	96.276%
5979	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.279%
5980	DIALOG GROUP BH	0.002%	96.281%
5981	SIERRA BANCORP COMMON STOCK	0.002%	96.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	ADANI POWER LTD	0.002%	96.285%
5983	G-RESOURCES GP	0.002%	96.287%
5984	MANDALAY RESOUR	0.002%	96.289%
5985	CHUGOKU ELEC PO	0.002%	96.292%
5986	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.294%
5987	SUPREME ELECTRO	0.002%	96.296%
5988	RAMIRENT OYJ	0.002%	96.298%
5989	CHUDENKO CORP	0.002%	96.300%
5990	NAVITAS LTD	0.002%	96.303%
5991	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.305%
5992	WHITEWAVE FOODS	0.002%	96.307%
5993	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.309%
5994	VUKILE PROPERTY	0.002%	96.311%
5995	GUJARAT STATE P	0.002%	96.313%
5996	VEDANTA LTD ADR ADR	0.002%	96.316%
5997	PRECINT PRO	0.002%	96.318%
5998	DORIAN LPG LTD	0.002%	96.320%
5999	ARAKAWA CHEMICA	0.002%	96.322%
6000	BQE NATL BELGIQ	0.002%	96.324%
6001	PAX GLOBAL TECH	0.002%	96.326%
6002	ORIENT CORP	0.002%	96.329%
6003	CONTAINER CORP	0.002%	96.331%
6004	ACETO CORP COMMON STOCK USD.01	0.002%	96.333%
6005	CHUGOKU MAR PAI	0.002%	96.335%
6006	NIPPON DENKO CO	0.002%	96.337%
6007	TECHNICOLOR	0.002%	96.339%
6008	ASAHI HOLDINGS	0.002%	96.342%
6009	WELSPUN INDIA L	0.002%	96.344%
6010	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.346%
6011	TSI HOLDINGS CO	0.002%	96.348%
6012	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.350%
6013	ASIA AVIATION P	0.002%	96.352%
6014	SUPREMEIndustr	0.002%	96.355%
6015	DENNY S CORP COMMON STOCK USD.01	0.002%	96.357%
6016	SAIZERIYA COMPA	0.002%	96.359%
6017	PAO DE ACUCAR C	0.002%	96.361%
6018	HOKKAIDO ELEC P	0.002%	96.363%
6019	FUJI MEDIA HOLD	0.002%	96.365%
6020	ASTRAL FOODS	0.002%	96.367%
6021	REDEFINE INTERN	0.002%	96.370%
6022	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	96.372%
6023	TAISHO PHARMACE	0.002%	96.374%
6024	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.376%
6025	EBOS GROUP LTD	0.002%	96.378%
6026	SAPPI LTD ADR	0.002%	96.380%
6027	SAMSUNG SDS CO	0.002%	96.382%
6028	NEW CHINA LIFE	0.002%	96.385%
6029	TIGA PILAR SEJA	0.002%	96.387%
6030	JVC KENWOOD HLD	0.002%	96.389%
6031	SINOPEC KANTONS	0.002%	96.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	MAJOR CINEPLEX	0.002%	96.393%
6033	CONTROLADORA VU	0.002%	96.395%
6034	KOSE	0.002%	96.397%
6035	IMAGINATION TEC	0.002%	96.400%
6036	NORITZ CORP	0.002%	96.402%
6037	BELLUNA CO.LTD	0.002%	96.404%
6038	TELENAV INC COMMON STOCK USD.001	0.002%	96.406%
6039	EPSILON ENERGY	0.002%	96.408%
6040	TORII PHARM CO	0.002%	96.410%
6041	YANZHOU COAL MI	0.002%	96.412%
6042	AURICO METALS INC COMMON STOCK	0.002%	96.415%
6043	SPORTS DIRECT I	0.002%	96.417%
6044	JCU CORP	0.002%	96.419%
6045	UNITED LABORATO	0.002%	96.421%
6046	KUALA LUMPUR KE	0.002%	96.423%
6047	PRINCE HOUSING	0.002%	96.425%
6048	TESCO CORP	0.002%	96.427%
6049	OSSTEM IMPLANT	0.002%	96.429%
6050	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.432%
6051	PT TIMAH TBK	0.002%	96.434%
6052	ACANDO AB	0.002%	96.436%
6053	TREDEGAR CORP COMMON STOCK	0.002%	96.438%
6054	AICHI STEEL WOR	0.002%	96.440%
6055	AKITA BANK	0.002%	96.442%
6056	JUKI CORP	0.002%	96.444%
6057	SJW GROUP COMMON STOCK USD.001	0.002%	96.446%
6058	HANIL CEMENT MF	0.002%	96.448%
6059	KANTO DENKA KOG	0.002%	96.451%
6060	MARR SPA	0.002%	96.453%
6061	BK ZACHODNI WBK	0.002%	96.455%
6062	ELETRORBRAS PREF	0.002%	96.457%
6063	ASIAN PAINTS LT	0.002%	96.459%
6064	NEO-CHINA GROUP	0.002%	96.461%
6065	SITC INTERNATIO	0.002%	96.463%
6066	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.465%
6067	UTD COMMUNITY F	0.002%	96.467%
6068	GROUP COMERCIAL	0.002%	96.470%
6069	CONZZETA AG	0.002%	96.472%
6070	CASHBUILD LTD	0.002%	96.474%
6071	MASTERLINK SECS	0.002%	96.476%
6072	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.478%
6073	BK OF NAGOYA	0.002%	96.480%
6074	GP STRATEGIES C	0.002%	96.482%
6075	CLARION CO	0.002%	96.484%
6076	CHINASOFT INTER	0.002%	96.486%
6077	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.488%
6078	NICHIHA CORP	0.002%	96.491%
6079	MIGHTY RIVER PO	0.002%	96.493%
6080	AUSTRALIAN AGRI	0.002%	96.495%
6081	TIANJIN PORT DE	0.002%	96.497%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	CDL HOSPITALITY	0.002%	96.499%
6083	MERIDA INDUSTRY	0.002%	96.501%
6084	TSINGTAO BREWER	0.002%	96.503%
6085	RUENTEX DEVELOP	0.002%	96.505%
6086	FUJI SEAL INC	0.002%	96.507%
6087	TIKKURILA OY	0.002%	96.509%
6088	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.511%
6089	MARUDAI FOOD CO	0.002%	96.514%
6090	SYSTEX CORPORAT	0.002%	96.516%
6091	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.518%
6092	MATSUYA FOODS C	0.002%	96.520%
6093	CARNIVAL PLC	0.002%	96.522%
6094	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.524%
6095	HUIZHANG BANK C	0.002%	96.526%
6096	SINOPEC SHANGHA	0.002%	96.528%
6097	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.530%
6098	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.532%
6099	CHESSWOOD GROUP	0.002%	96.534%
6100	PRESS KOGYO CO	0.002%	96.536%
6101	CREDITO EMILIAN	0.002%	96.539%
6102	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	96.541%
6103	TAIKISHA	0.002%	96.543%
6104	TECO ELEC&MACHI	0.002%	96.545%
6105	INTL CONTAINER	0.002%	96.547%
6106	DAISHIN SECURIT	0.002%	96.549%
6107	EMPEROR INTL HL	0.002%	96.551%
6108	CULP INC COMMON STOCK USD.05	0.002%	96.553%
6109	YOOX NET-A-PORT	0.002%	96.555%
6110	SAO PAU ALPARGA	0.002%	96.557%
6111	SAINT MARC HLDG	0.002%	96.559%
6112	SKS MICROFINANC	0.002%	96.561%
6113	BORUSSIA DORTMU	0.002%	96.563%
6114	NEMETSCHKE AG	0.002%	96.566%
6115	GOLDEN RESORTS	0.002%	96.568%
6116	TOPY INDUSTRIES	0.002%	96.570%
6117	YANLORD LAND GR	0.002%	96.572%
6118	SUGI HOLDINGS C	0.002%	96.574%
6119	MLP AG	0.002%	96.576%
6120	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.578%
6121	PERUSAHAAN GAS	0.002%	96.580%
6122	CONEXIO CORP	0.002%	96.582%
6123	NIPPON FLOUR MI	0.002%	96.584%
6124	INDOCEMENT TUNG	0.002%	96.586%
6125	BT INVESTMENT M	0.002%	96.588%
6126	HAVELLS INDIA L	0.002%	96.590%
6127	DOSHISHA CO	0.002%	96.592%
6128	HELICAL BAR PLC	0.002%	96.594%
6129	YIEH PHUI ENTS	0.002%	96.597%
6130	HAKDEX AB	0.002%	96.599%
6131	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	DYDO DRINCO INC	0.002%	96.603%
6133	MITSUBISHI STEE	0.002%	96.605%
6134	PRIMERO MINING CORP COMMON STOCK	0.002%	96.607%
6135	Goldcrest Co.,	0.002%	96.609%
6136	TORSTAR CORP CL	0.002%	96.611%
6137	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.613%
6138	HI-LEX CORP	0.002%	96.615%
6139	FU SHOU YUAN IN	0.002%	96.617%
6140	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.619%
6141	UNION BNK OF IN	0.002%	96.621%
6142	SALINI IMPREGIL	0.002%	96.623%
6143	EPIZYME INC COMMON STOCK USD.0001	0.002%	96.625%
6144	WIHLBORGS FASTI	0.002%	96.627%
6145	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.629%
6146	BML INC	0.002%	96.631%
6147	CIMC ENRIC HOLD	0.002%	96.633%
6148	GPO DE INVERSIO	0.002%	96.635%
6149	DAESANG CORP	0.002%	96.638%
6150	YAKO CO	0.002%	96.640%
6151	VST HLDGS	0.002%	96.642%
6152	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.644%
6153	V TECHNOLOGY	0.002%	96.646%
6154	FUSHAN INTL ENE	0.002%	96.648%
6155	SKYLARK CO LTD	0.002%	96.650%
6156	YOUNGWON CORP	0.002%	96.652%
6157	TV ASAHI CORP	0.002%	96.654%
6158	FAR EAST DEPT	0.002%	96.656%
6159	INFRASTRUCTURE	0.002%	96.658%
6160	COMMERCIAL INTE	0.002%	96.660%
6161	WILMAR INTERL L	0.002%	96.662%
6162	HIWIN TECH CORP	0.002%	96.664%
6163	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.002%	96.666%
6164	GLOBAL LOGISTIC	0.002%	96.668%
6165	TOHO CO	0.002%	96.670%
6166	TRC COS INC COMMON STOCK USD.1	0.002%	96.672%
6167	MCJ CO LTD	0.002%	96.674%
6168	DAIWABO CO LTD	0.002%	96.676%
6169	PER AARSLEFF A/	0.002%	96.678%
6170	TONG YANG INV B	0.002%	96.680%
6171	CAPITA GROUP PL	0.002%	96.682%
6172	PREMIER OIL	0.002%	96.684%
6173	ADITYA BIRLA FA	0.002%	96.686%
6174	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.002%	96.688%
6175	INTILAND DEVPT	0.002%	96.690%
6176	WISDOM MARINE L	0.002%	96.692%
6177	CACHE LOGISTICS	0.002%	96.694%
6178	BEML LTD	0.002%	96.696%
6179	HAWKINS INC COMMON STOCK USD.05	0.002%	96.698%
6180	CORP MOCTEZUMA	0.002%	96.700%
6181	DIGI INTL INC	0.002%	96.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	EIGHTEENTH BANK	0.002%	96.704%
6183	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.706%
6184	SHANGHAI PETROC	0.002%	96.708%
6185	OKAMURA CORP	0.002%	96.710%
6186	MAX INDIA	0.002%	96.712%
6187	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	96.714%
6188	VIRTUSA CORP COMMON STOCK USD.01	0.002%	96.716%
6189	HENGDELI HOLDIN	0.002%	96.718%
6190	EVERGREEN MARIN	0.002%	96.720%
6191	PRUKSA HOLDING	0.002%	96.722%
6192	ARN MONDADORI E	0.002%	96.724%
6193	SINARMAS LAND	0.002%	96.726%
6194	PREMIER FOODS	0.002%	96.728%
6195	BANGKOK EXPRESS	0.002%	96.730%
6196	THORESEN THAI A	0.002%	96.732%
6197	INTL METAL SERV	0.002%	96.734%
6198	BANK OF CHONGQI	0.002%	96.736%
6199	BURE INVESTMENT	0.002%	96.738%
6200	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.740%
6201	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.742%
6202	EXACTECH INC COMMON STOCK USD.01	0.002%	96.744%
6203	SKISTAR AB	0.002%	96.746%
6204	NEXITY	0.002%	96.748%
6205	ARISAWA MFG CO	0.002%	96.750%
6206	HUA HONG SEMICO	0.002%	96.752%
6207	STUART OLSON IN	0.002%	96.754%
6208	QUALITY HOUSES	0.002%	96.756%
6209	HK ELECTRIC INV	0.002%	96.758%
6210	DAISEKI CO LTD	0.002%	96.760%
6211	TOKYO BROADCAST	0.002%	96.762%
6212	LAIRD PLC	0.002%	96.764%
6213	DEL FRISCOS RES	0.002%	96.766%
6214	SOULBRAIN CO LT	0.002%	96.768%
6215	SANDEN CORP	0.002%	96.770%
6216	BANCOLOMBIA SA	0.002%	96.772%
6217	LOTTE CHILSUNG	0.002%	96.774%
6218	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.776%
6219	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.778%
6220	S.A.C.I. FALABE	0.002%	96.780%
6221	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.782%
6222	TOKEN CORP	0.002%	96.784%
6223	DAI-HCHI KOGYO	0.002%	96.786%
6224	INVACARE CORP	0.002%	96.788%
6225	KINAXIS INC	0.002%	96.790%
6226	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.792%
6227	MEKONOMEN AB	0.002%	96.794%
6228	ORIOLA-KD CORP	0.002%	96.796%
6229	AJANTA PHARMA	0.002%	96.798%
6230	SCHRODERS(NEW)	0.002%	96.800%
6231	SINTEX INDUSTRI	0.002%	96.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	BW LPG LTD	0.002%	96.804%
6233	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.806%
6234	STAGECOACH GROU	0.002%	96.808%
6235	EIZO NANAO CORP	0.002%	96.810%
6236	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.812%
6237	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.814%
6238	SM PRIME HLDGS	0.002%	96.816%
6239	MICHINOKU BANK	0.002%	96.818%
6240	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.820%
6241	HIKARI TSUSHIN	0.002%	96.821%
6242	STELLA CHEMIFA	0.002%	96.823%
6243	DONGFANG ELECT	0.002%	96.825%
6244	DAH CHONG HONG	0.002%	96.827%
6245	TENARIS S.A.	0.002%	96.829%
6246	CREDITO VALTELL	0.002%	96.831%
6247	VERBIO VEREINIG	0.002%	96.833%
6248	JU TENG INTERNA	0.002%	96.835%
6249	WAFER WORKS COR	0.002%	96.837%
6250	TEJON RANCH CO	0.002%	96.839%
6251	SODICK CO	0.002%	96.841%
6252	ESURE GROUP PLC	0.002%	96.843%
6253	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	96.845%
6254	ECLAT TEXTILE C	0.002%	96.847%
6255	SINOTRUK HONG K	0.002%	96.849%
6256	FUKUSHIMA IND C	0.002%	96.851%
6257	GEO CO LTD	0.002%	96.853%
6258	OIL REFINERIES	0.002%	96.855%
6259	GURUNAVI INC	0.002%	96.857%
6260	VT HOLDINGS CO	0.002%	96.859%
6261	ALTAMIR AMBOISE	0.002%	96.861%
6262	TONGYANG LIFE I	0.002%	96.862%
6263	CLEANAWAY CO LT	0.002%	96.864%
6264	LIFESTYLE INTER	0.002%	96.866%
6265	ALSO HOLDING-RE	0.002%	96.868%
6266	TOWA PHARM CO L	0.002%	96.870%
6267	HEXAWARE TECHNO	0.002%	96.872%
6268	SWECO AB	0.002%	96.874%
6269	DIAGEO PLC	0.002%	96.876%
6270	GRUMA SA DE CV	0.002%	96.878%
6271	SANKI ENGINEERI	0.002%	96.880%
6272	DAIBIRU CORP	0.002%	96.882%
6273	CVR ENERGY INC	0.002%	96.884%
6274	CENTRL PLAZA HO	0.002%	96.886%
6275	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.888%
6276	JAPAN WOOL TEXT	0.002%	96.890%
6277	ASCOTT RESIDENC	0.002%	96.891%
6278	METLIFECARE LTD	0.002%	96.893%
6279	CADILA HEALTHCA	0.002%	96.895%
6280	NITTO ELECTRIC	0.002%	96.897%
6281	HANA TOUR SERVI	0.002%	96.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	RESOLUTE FOREST	0.002%	96.901%
6283	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	96.903%
6284	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.905%
6285	MAYNE PHARMA GR	0.002%	96.907%
6286	ST SHINE OPTICA	0.002%	96.909%
6287	ATEN INTERNATIO	0.002%	96.911%
6288	TPG TELECOM	0.002%	96.913%
6289	MATAS AS	0.002%	96.915%
6290	DHT HOLDINGS IN	0.002%	96.916%
6291	MONADELPHOUS GR	0.002%	96.918%
6292	TRAKYA CAM SANA	0.002%	96.920%
6293	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	96.922%
6294	CHINA METAL PRO	0.002%	96.924%
6295	SAO MARTINHO SA	0.002%	96.926%
6296	KARDEX	0.002%	96.928%
6297	INTL NICKEL IND	0.002%	96.930%
6298	DEXCOM INC COMMON STOCK USD.001	0.002%	96.932%
6299	HIRATA TECHNICA	0.002%	96.934%
6300	TALGO SA	0.002%	96.936%
6301	ADLER REAL ESTA	0.002%	96.938%
6302	EVOTEC OAI AG	0.002%	96.939%
6303	GJENSIDIGE FORS	0.002%	96.941%
6304	COAL INDIA LTD	0.002%	96.943%
6305	TANSEISHA CO	0.002%	96.945%
6306	COGOBUY GROUP	0.002%	96.947%
6307	EVA PRECISION I	0.002%	96.949%
6308	INDIAN HOTELS	0.002%	96.951%
6309	IRISO ELECTRONI	0.002%	96.953%
6310	COCA-COLA FEMSA	0.002%	96.955%
6311	SEAH STEEL	0.002%	96.957%
6312	CERVED INFORMAT	0.002%	96.958%
6313	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.960%
6314	TAIWAN ACCEPTAN	0.002%	96.962%
6315	FENNER	0.002%	96.964%
6316	H&R WASAG AG	0.002%	96.966%
6317	GIGA SOLAR MAT	0.002%	96.968%
6318	MITRA ADIPERKAS	0.002%	96.970%
6319	TOHO ZINC CO LT	0.002%	96.972%
6320	ROCK FIELD CO	0.002%	96.974%
6321	NATIONAL GRID	0.002%	96.975%
6322	GLOBAL ONE REAL	0.002%	96.977%
6323	ANGLOGOLD LTD	0.002%	96.979%
6324	VIVOTEK INC	0.002%	96.981%
6325	VODACOM GP-PRPT	0.002%	96.983%
6326	PUMA AG	0.002%	96.985%
6327	CLAS OHLSON AB	0.002%	96.987%
6328	COLOWIDE CO LTD	0.002%	96.989%
6329	J-OIL MILLS INC	0.002%	96.991%
6330	A2 MILK CO LTD	0.002%	96.992%
6331	CALIX INC COMMON STOCK	0.002%	96.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.996%
6333	SPLUNK INC COMMON STOCK USD.001	0.002%	96.998%
6334	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.000%
6335	JIANGNAN GROUP	0.002%	97.002%
6336	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.004%
6337	STARHUB LIMITED	0.002%	97.006%
6338	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.008%
6339	BW OFFSHORE LTD	0.002%	97.009%
6340	HOCHSCHILD MINI	0.002%	97.011%
6341	SPARKASSEN IMMO	0.002%	97.013%
6342	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.015%
6343	SCHMOLZ+BICKENB	0.002%	97.017%
6344	OIL & NATURAL G	0.002%	97.019%
6345	CHINA SHENGMU O	0.002%	97.021%
6346	VISTA LAND & LI	0.002%	97.023%
6347	CALIFORNIA AMPL	0.002%	97.024%
6348	DAEWOO ENGINEER	0.002%	97.026%
6349	ONEREIT	0.002%	97.028%
6350	GMO INTERNET IN	0.002%	97.030%
6351	LEYOU TECHNOLOG	0.002%	97.032%
6352	EHIME BANK	0.002%	97.034%
6353	GROWTHPOINT PRO	0.002%	97.036%
6354	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.037%
6355	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.039%
6356	HOCHDORF HOLDIN	0.002%	97.041%
6357	BANK OF PHILIPP	0.002%	97.043%
6358	ELETROBRAS COMM	0.002%	97.045%
6359	PETRON CORP	0.002%	97.047%
6360	SHIN-ETSU POLYM	0.002%	97.049%
6361	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.051%
6362	TOKAI RUBBER IN	0.002%	97.052%
6363	TAG TEGERNSEE I	0.002%	97.054%
6364	SHIN ZU SHING C	0.002%	97.056%
6365	HEADWATERS INC COMMON STOCK USD.001	0.002%	97.058%
6366	CHOFU SEISAKUSH	0.002%	97.060%
6367	CA IMMOBILIEN A	0.002%	97.062%
6368	PHISON ELECTRON	0.002%	97.064%
6369	ICHIGO REAL EST	0.002%	97.065%
6370	INFRATIL LTD	0.002%	97.067%
6371	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.069%
6372	ISEKI & CO	0.002%	97.071%
6373	AMPLIFON SPA NE	0.002%	97.073%
6374	SAVENCIA SA	0.002%	97.075%
6375	REDINGTON INDIA	0.002%	97.076%
6376	RETAILMENOT INC COMMON STOCK USD.001	0.002%	97.078%
6377	IGUATEMI EMP SH	0.002%	97.080%
6378	NOVELION THERAP	0.002%	97.082%
6379	HONG LEONG BANK	0.002%	97.084%
6380	LANDEC CORP	0.002%	97.086%
6381	Alliance Global	0.002%	97.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TITAN INDUSTRIE	0.002%	97.089%
6383	LG FASHION CORP	0.002%	97.091%
6384	ELEC POWER DEV	0.002%	97.093%
6385	NIHON NOHYAKU	0.002%	97.095%
6386	XEBIO CO	0.002%	97.097%
6387	ALPEK SAB	0.002%	97.099%
6388	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.100%
6389	TATSUTA ELEC WI	0.002%	97.102%
6390	RAITO KOGYO CO	0.002%	97.104%
6391	GLOW ENERGY	0.002%	97.106%
6392	TAKASAGO INTL C	0.002%	97.108%
6393	ONEBEACON INSUR	0.002%	97.110%
6394	SAVANNA ENERGY	0.002%	97.111%
6395	LG INTL CORP	0.002%	97.113%
6396	SUMITOMO REAL E	0.002%	97.115%
6397	YAMAICHI ELECTR	0.002%	97.117%
6398	FANTASIA HOLDIN	0.002%	97.119%
6399	SUPERVALU INC	0.002%	97.121%
6400	FORMOSA PETROCH	0.002%	97.122%
6401	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.124%
6402	CANON INC SPONS ADR ADR	0.002%	97.126%
6403	DAIDO METAL CO	0.002%	97.128%
6404	TITAN CEMENT CO	0.002%	97.130%
6405	JIN CO.LTD	0.002%	97.131%
6406	KENKO MAYONNAIS	0.002%	97.133%
6407	MIYAZAKI BANK	0.002%	97.135%
6408	VALID SOLUCOES	0.002%	97.137%
6409	ASTALDI	0.002%	97.139%
6410	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.141%
6411	VILLEROY & BOCH	0.002%	97.142%
6412	TAIYO INK MFG C	0.002%	97.144%
6413	LASERTEC CORP	0.002%	97.146%
6414	HANSOL PAPER CO	0.002%	97.148%
6415	PRADA SPA	0.002%	97.150%
6416	MULTIPLUS SA	0.002%	97.151%
6417	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.153%
6418	SEMIRARA MINING	0.002%	97.155%
6419	CGN POWER CO LT	0.002%	97.157%
6420	RUTH'S HOSPITAL	0.002%	97.159%
6421	SRA HOLDINGS IN	0.002%	97.160%
6422	CHAROEN POKPHAN	0.002%	97.162%
6423	CMK CORP	0.002%	97.164%
6424	CHINA AOYUAN PR	0.002%	97.166%
6425	NOVAE GROUP PLC	0.002%	97.168%
6426	XO GROUP INC COMMON STOCK USD.01	0.002%	97.169%
6427	DMCI HLDGS INC	0.002%	97.171%
6428	SHIKOKU BANK	0.002%	97.173%
6429	CLEVO	0.002%	97.175%
6430	CHROMA ATE INC	0.002%	97.177%
6431	HERITAGE OAKS BANCORP COMMON STOCK	0.002%	97.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	MOCHIDA PHARM C	0.002%	97.180%
6433	DAIKYONISHIKAWA	0.002%	97.182%
6434	ASSOCD INTL HOT	0.002%	97.184%
6435	THAI AIRWAYS IN	0.002%	97.186%
6436	KENEDIX INC	0.002%	97.187%
6437	ADHI KARYA PERS	0.002%	97.189%
6438	AGELLAN COMMERC	0.002%	97.191%
6439	XINGDA INTERNAT	0.002%	97.193%
6440	NAKANISHI INC	0.002%	97.195%
6441	INTERNATIONAL P	0.002%	97.196%
6442	IRISH RESIDENTI	0.002%	97.198%
6443	PLANET FITNESS INC CL A COMMON STOCK	0.002%	97.200%
6444	PLATINUM ASSET	0.002%	97.202%
6445	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	97.203%
6446	CAFE DE CORAL H	0.002%	97.205%
6447	TUNG THIH ELECT	0.002%	97.207%
6448	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.209%
6449	QOL CO LTD	0.002%	97.211%
6450	AVANZA BANK HOL	0.002%	97.212%
6451	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.214%
6452	DESCENTE LTD.	0.002%	97.216%
6453	FAGRON	0.002%	97.218%
6454	TAV HAVALIMANLA	0.002%	97.220%
6455	DIGITAL GARAGE	0.002%	97.221%
6456	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.223%
6457	CARBONITE INC COMMON STOCK USD.01	0.002%	97.225%
6458	FORMULA SYST(19	0.002%	97.227%
6459	AI HOLDINGS COR	0.002%	97.228%
6460	GLOBANT SA	0.002%	97.230%
6461	SINTOKOGIO	0.002%	97.232%
6462	XIAMEN INTL POR	0.002%	97.234%
6463	BOIRON	0.002%	97.235%
6464	ZALANDO SE	0.002%	97.237%
6465	VTG AG	0.002%	97.239%
6466	MAYR-MELNHOF KA	0.002%	97.241%
6467	BEC WORLD PUBLI	0.002%	97.242%
6468	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	97.244%
6469	RAMAYANA LESTAR	0.002%	97.246%
6470	LIBBEY INC COMMON STOCK USD.01	0.002%	97.248%
6471	KAKAKU.COM INC	0.002%	97.250%
6472	ASIA OPTICAL CO	0.002%	97.251%
6473	TAIWAN COGENERA	0.002%	97.253%
6474	HKR INTL LTD	0.002%	97.255%
6475	METRO PACIFIC I	0.002%	97.257%
6476	CIA SANEAMENTO	0.002%	97.258%
6477	MUHIBBAH ENGINE	0.002%	97.260%
6478	NEC NETWK & SYS	0.002%	97.262%
6479	ETSY INC COMMON STOCK USD.001	0.002%	97.264%
6480	AMERICAN PUBLIC	0.002%	97.265%
6481	LATECOERE	0.002%	97.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	AMCOR LTD-SP AD	0.002%	97.269%
6483	SANRIO CO	0.002%	97.271%
6484	BANK NEGARA IND	0.002%	97.272%
6485	C C LAND HOLDIN	0.002%	97.274%
6486	BACHEM HLD AG-B	0.002%	97.276%
6487	SOILBUILD BUSIN	0.002%	97.278%
6488	VIRGIN MONEY HL	0.002%	97.279%
6489	NOVOLIPET STEEL	0.002%	97.281%
6490	TELEKOM AUSTRIA	0.002%	97.283%
6491	LIFE CORPORATIO	0.002%	97.285%
6492	FORTINET INC	0.002%	97.286%
6493	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.288%
6494	GREENLAND HONG	0.002%	97.290%
6495	DEXERIALS CORP	0.002%	97.291%
6496	SIRTEX MEDICAL	0.002%	97.293%
6497	CIA DE DIST INT	0.002%	97.295%
6498	DANIELI & CO CO	0.002%	97.297%
6499	ALTAREA SCA	0.002%	97.298%
6500	PARTRON CO LTD	0.002%	97.300%
6501	MOTHERSON SUMI	0.002%	97.302%
6502	GRAPE KING INC	0.002%	97.304%
6503	ALIANSCOE SHOPPI	0.002%	97.305%
6504	SUN HUNG KAI CO	0.002%	97.307%
6505	T.HASEGAWA CO	0.002%	97.309%
6506	ODONTOPREV SA	0.002%	97.311%
6507	ROLAND DG CORP	0.002%	97.312%
6508	TUBE INV OF IND	0.002%	97.314%
6509	DEVELOPMENT CRE	0.002%	97.316%
6510	PAZ CORP SA	0.002%	97.317%
6511	KOSSAN RUBBER I	0.002%	97.319%
6512	SAKAI HEAVY IND	0.002%	97.321%
6513	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.323%
6514	SLATE OFFICE RE	0.002%	97.324%
6515	GLADSTONE COMME	0.002%	97.326%
6516	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.328%
6517	SUNGWOO HITECH	0.002%	97.330%
6518	GO-AHEAD GROUP	0.002%	97.331%
6519	SUNLIGHT REAL E	0.002%	97.333%
6520	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.335%
6521	MALAYSIA BUILD	0.002%	97.336%
6522	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.338%
6523	EMIRA PROPERTY	0.002%	97.340%
6524	JAIPRAKASH ASSO	0.002%	97.342%
6525	FARGLORY LAND D	0.002%	97.343%
6526	HEIWA REAL ESTA	0.002%	97.345%
6527	ASAHI DIAMOND I	0.002%	97.347%
6528	ALPHA & OMEGA S	0.002%	97.348%
6529	CLARKSON(HORACE	0.002%	97.350%
6530	CITIZENS INC COMMON STOCK	0.002%	97.352%
6531	KOREA EXPRESS C	0.002%	97.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	VZ HOLDING AG	0.002%	97.355%
6533	QINGDAO PORT IN	0.002%	97.357%
6534	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.359%
6535	ALAM SUTERA REA	0.002%	97.360%
6536	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.362%
6537	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.364%
6538	HARBIN POWER EQ	0.002%	97.365%
6539	ADVTECH LTD	0.002%	97.367%
6540	SINFONIA TECHNO	0.002%	97.369%
6541	FINGERPRINT CAR	0.002%	97.371%
6542	NSI NC	0.002%	97.372%
6543	OSAKI ELECTRIC	0.002%	97.374%
6544	ASSYSTEM	0.002%	97.376%
6545	FOSTER ELECTRIC	0.002%	97.377%
6546	MINOR INTERNATI	0.002%	97.379%
6547	OITA BANK	0.002%	97.381%
6548	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.382%
6549	KOLON CORPORATI	0.002%	97.384%
6550	UNIVERSAL MEDIC	0.002%	97.386%
6551	HAMBURGER HAFEN	0.002%	97.388%
6552	KINGDEE INTERNA	0.002%	97.389%
6553	ELITE SEMICONDU	0.002%	97.391%
6554	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.002%	97.393%
6555	MESA LABORATORIES INC COMMON STOCK	0.002%	97.394%
6556	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	97.396%
6557	KENDRION NV	0.002%	97.398%
6558	ARDENTEC CORP	0.002%	97.399%
6559	RICHTER GEDEON	0.002%	97.401%
6560	HUNG SHENG CONS	0.002%	97.403%
6561	MALAYSIAN RES C	0.002%	97.404%
6562	TAIWAN SECOM	0.002%	97.406%
6563	BURSA MALAYSIA	0.002%	97.408%
6564	CTCI CORP	0.002%	97.409%
6565	MAH SING GROUP	0.002%	97.411%
6566	SHANGHAI JIN JI	0.002%	97.413%
6567	LIECHTENSTEIN L	0.002%	97.414%
6568	QUIMICA Y MINER	0.002%	97.416%
6569	FUJI CO(TOKYO)	0.002%	97.418%
6570	EL AL ISRAEL AI	0.002%	97.420%
6571	RAFFLES MEDICAL	0.002%	97.421%
6572	AMADA HOLDINGS	0.002%	97.423%
6573	DIRTT ENVIRONME	0.002%	97.425%
6574	TSURUHA HOLDING	0.002%	97.426%
6575	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.428%
6576	ALGOMA CENTRAL	0.002%	97.430%
6577	WEIQIAO TEXTILE	0.002%	97.431%
6578	NINE ENTERTAINM	0.002%	97.433%
6579	B2W-CIA GLOBAL	0.002%	97.435%
6580	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.436%
6581	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.440%
6583	AFFICHAGE HOLDI	0.002%	97.441%
6584	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.002%	97.443%
6585	ITOCHU FUEL COR	0.002%	97.445%
6586	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.446%
6587	CIA TRANSM ENER	0.002%	97.448%
6588	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.002%	97.450%
6589	KARNATAKA BANK	0.002%	97.451%
6590	MACATAWA BANK CORP COMMON STOCK	0.002%	97.453%
6591	UTD INDUSTRIAL	0.002%	97.455%
6592	PRESSANCE CORPO	0.002%	97.456%
6593	LEWIS GROUP LTD	0.002%	97.458%
6594	PATRIZIA IMMO A	0.002%	97.460%
6595	AUSDRILL LIMITE	0.002%	97.461%
6596	KINEPOLIS GROUP	0.002%	97.463%
6597	HOKUTO CORP	0.002%	97.465%
6598	CHINA WATER AFF	0.002%	97.466%
6599	TOWA CORP	0.002%	97.468%
6600	VITAL HEALTHCAR	0.002%	97.469%
6601	ARGOSY PROPERTY	0.002%	97.471%
6602	LENZING AG	0.002%	97.473%
6603	PPC LTD	0.002%	97.474%
6604	SINOTRANS SHIPP	0.002%	97.476%
6605	MCBRIDE PLC	0.002%	97.478%
6606	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.479%
6607	M3 INC	0.002%	97.481%
6608	WEBJET LTD	0.002%	97.483%
6609	EASY BIO INC	0.002%	97.484%
6610	MERCURIES LIFE	0.002%	97.486%
6611	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.488%
6612	PILOT CORP (NEW	0.002%	97.489%
6613	KYOEI STEEL LTD	0.002%	97.491%
6614	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.493%
6615	FRASERS COMMERC	0.002%	97.494%
6616	SHANKS GROUP PL	0.002%	97.496%
6617	SHIZUOKAGAS CO	0.002%	97.498%
6618	DALMIA BHARAT L	0.002%	97.499%
6619	ISHIHARA SANGYO	0.002%	97.501%
6620	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.502%
6621	HULIC CO LTD	0.002%	97.504%
6622	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.506%
6623	PAGE INDUSTRIES	0.002%	97.507%
6624	TOWA BANK	0.002%	97.509%
6625	AUSTAL LTD	0.002%	97.511%
6626	L'OCCITANE INTE	0.002%	97.512%
6627	ATUL LTD	0.002%	97.514%
6628	MENICON CO LTD	0.002%	97.516%
6629	OUTSOURCING INC	0.002%	97.517%
6630	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.519%
6631	ANGLO AMERICAN	0.002%	97.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.522%
6633	TOYO ENG CORP	0.002%	97.524%
6634	MGM CHINA HLDGS	0.002%	97.525%
6635	SUN FRONTIER FU	0.002%	97.527%
6636	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.529%
6637	SUMITOMO DENSET	0.002%	97.530%
6638	MURRAY & ROBERT	0.002%	97.532%
6639	AIMS AMP CAPITA	0.002%	97.533%
6640	YAMABIKO CORP	0.002%	97.535%
6641	CHIMERIX INC COMMON STOCK USD.001	0.002%	97.537%
6642	KIKUCHI CO LTD	0.002%	97.538%
6643	CHAROEN POK PHA	0.002%	97.540%
6644	TOP GLOVE CORP	0.002%	97.542%
6645	COSTAIN GROUP P	0.002%	97.543%
6646	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	97.545%
6647	INOGEN INC COMMON STOCK USD.001	0.002%	97.546%
6648	HAMAMATSU PHOTO	0.002%	97.548%
6649	KONOIKE TRANSP	0.002%	97.550%
6650	MIDAS HLDGS	0.002%	97.551%
6651	LANDAUER INC COMMON STOCK USD.1	0.002%	97.553%
6652	MGI COUTIER	0.002%	97.555%
6653	LE NOBLE AGE	0.002%	97.556%
6654	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.002%	97.558%
6655	CHINA AEROSPACE	0.002%	97.559%
6656	ICL-ISRAEL CHEM	0.002%	97.561%
6657	SAIBU GAS CO	0.002%	97.563%
6658	BRUNEL INTL	0.002%	97.564%
6659	OTE(HELLENIC TL	0.002%	97.566%
6660	LOTTE FOOD CO	0.002%	97.567%
6661	CANON ELECTRONI	0.002%	97.569%
6662	I.T LIMITED	0.002%	97.571%
6663	ELBIT SYSTEMS L	0.002%	97.572%
6664	RAISIO YHTYMA O	0.002%	97.574%
6665	OCEAN YIELD ASA	0.002%	97.576%
6666	MOBILEONE LTD.	0.002%	97.577%
6667	PROGRAMMED MAIN	0.002%	97.579%
6668	NITTA CORP	0.002%	97.580%
6669	CAPITAL ONE BAN	0.002%	97.582%
6670	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.584%
6671	REZIDOR HOTEL G	0.002%	97.585%
6672	TOA CORP	0.002%	97.587%
6673	NVE CORP	0.002%	97.588%
6674	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.590%
6675	DAIHO CONSTRUCT	0.002%	97.592%
6676	SHIBUYA KOGYO C	0.002%	97.593%
6677	YUEXIU REAL ES	0.002%	97.595%
6678	LIMELIGHT NETW	0.002%	97.596%
6679	GCL NEW ENERGY	0.002%	97.598%
6680	HOOKE FURNITURE CORP COMMON STOCK	0.002%	97.600%
6681	TOKYOTOKEIBA CO	0.002%	97.601%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	PHILIPPINE NATL	0.002%	97.603%
6683	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.604%
6684	DONGJIANG ENVIR	0.002%	97.606%
6685	DUNI AB	0.002%	97.608%
6686	PIOLAX CO	0.002%	97.609%
6687	DAIICHI KIGENSO	0.002%	97.611%
6688	ASTRA AGRO LEST	0.002%	97.612%
6689	UOA DEVELOPMENT	0.002%	97.614%
6690	SCSK CORPORATIO	0.002%	97.616%
6691	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.002%	97.617%
6692	RISO KAGAKU COR	0.002%	97.619%
6693	GREEN REIT PLC	0.002%	97.620%
6694	SELECT HARVESTS	0.002%	97.622%
6695	KAPPAHL HOLDING	0.002%	97.624%
6696	KOMERCNI BANKA	0.002%	97.625%
6697	ERAMET	0.002%	97.627%
6698	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.628%
6699	RIKEN CORP	0.002%	97.630%
6700	KOREA AEROSPACE	0.002%	97.631%
6701	VITAL KSK HOLDI	0.002%	97.633%
6702	FLYTECH TECHNOL	0.002%	97.635%
6703	DAUM COMMUNICAT	0.002%	97.636%
6704	TIME DOTCOM BHD	0.002%	97.638%
6705	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.639%
6706	FURUKAWA CO	0.002%	97.641%
6707	MERSEN SA	0.002%	97.643%
6708	CEMEX LATAM HLD	0.002%	97.644%
6709	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.002%	97.646%
6710	BYGGMAX GROUP A	0.002%	97.647%
6711	KINIK CO	0.002%	97.649%
6712	QAD INC A COMMON STOCK	0.002%	97.650%
6713	HANNSTOUCH SOLU	0.002%	97.652%
6714	SIGURD MICROELE	0.002%	97.654%
6715	IGG INC	0.002%	97.655%
6716	PIERRE & VACANC	0.002%	97.657%
6717	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.658%
6718	UKC HOLDINGS CO	0.002%	97.660%
6719	BIOGAIA AB	0.002%	97.662%
6720	CHINA SHIPPING	0.002%	97.663%
6721	VAREX IMAGING CORP COMMON STOCK	0.002%	97.665%
6722	FLEXIGROUP LIMI	0.002%	97.666%
6723	TECHNOLOGY ONE	0.002%	97.668%
6724	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.669%
6725	D-LINK	0.002%	97.671%
6726	HOSHINO RESORTS	0.002%	97.673%
6727	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.002%	97.674%
6728	ZENRIN CO LTD	0.002%	97.676%
6729	KESKO OYJ	0.002%	97.677%
6730	NAMCHOW CHEMICA	0.002%	97.679%
6731	AGRANA BETEILIG	0.002%	97.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	D.A. CONSORTIUM	0.002%	97.682%
6733	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.684%
6734	GRUPO AEROPORTU	0.002%	97.685%
6735	RVH INC	0.002%	97.687%
6736	NISHIO RENT ALL	0.002%	97.688%
6737	PACIFIC METALS	0.002%	97.690%
6738	GAFISA SA	0.002%	97.691%
6739	BROWN (N) GROUP	0.002%	97.693%
6740	SPOTLESS GROUP	0.002%	97.694%
6741	PRESTIGE INTERN	0.002%	97.696%
6742	BRODRENE HARTMA	0.002%	97.698%
6743	CHESNARA PLC	0.002%	97.699%
6744	GENESIS ENERGY	0.002%	97.701%
6745	VETROPACK HOLDI	0.002%	97.702%
6746	COVENANT TRANSP	0.002%	97.704%
6747	WEST BANCORPORATION COMMON STOCK	0.002%	97.705%
6748	FUKUDA DENSHI C	0.002%	97.707%
6749	MAINSTREET EQUI	0.002%	97.709%
6750	CORFICOLOMBIANA	0.002%	97.710%
6751	BREVILLE GROUP	0.002%	97.712%
6752	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.713%
6753	PHOTO-ME INTERN	0.002%	97.715%
6754	VITTORIA ASSICU	0.002%	97.716%
6755	BANGKOK DUSIT M	0.002%	97.718%
6756	NIPPON CARBON C	0.002%	97.719%
6757	JOSHIN DENKI CO	0.002%	97.721%
6758	GURIT HOLDING A	0.002%	97.723%
6759	SAMSUNG C&T COR	0.002%	97.724%
6760	FUSO CHEMICAL C	0.002%	97.726%
6761	YANGARRA RESOUR	0.002%	97.727%
6762	STOLT-NIELSEN L	0.002%	97.729%
6763	MITSUBOSHI BELT	0.002%	97.730%
6764	PLENUS CO	0.002%	97.732%
6765	SATO CORP	0.002%	97.733%
6766	DEVOTEAM SA	0.002%	97.735%
6767	TATA COMMUNICAT	0.002%	97.736%
6768	CHINA HUIYUAN J	0.002%	97.738%
6769	BANCO DAVIVIEND	0.002%	97.740%
6770	KALBE FARMA	0.002%	97.741%
6771	NUTRACEUTICAL I	0.002%	97.743%
6772	SINGAPORE FINAN	0.002%	97.744%
6773	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.002%	97.746%
6774	NAMURA SHIPBUIL	0.002%	97.747%
6775	BLOOMBERRY RESO	0.002%	97.749%
6776	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.002%	97.750%
6777	YAT SING HOLDIN	0.002%	97.752%
6778	KOWLOON DEVMT	0.002%	97.753%
6779	mitsui soko co	0.002%	97.755%
6780	PETRONAS DAGANG	0.002%	97.756%
6781	HARASHIN CO LTD	0.002%	97.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	COLBUN S.A.	0.002%	97.760%
6783	ONESAVINGS BANK	0.002%	97.761%
6784	SAMYANG CORP	0.002%	97.763%
6785	TRONC INC COMMON STOCK USD.01	0.002%	97.764%
6786	EAGLE INDUSTRY	0.002%	97.766%
6787	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.767%
6788	EVEN CONSTRUCTO	0.002%	97.769%
6789	ALBIOMA	0.002%	97.770%
6790	GREAT EASTERN S	0.002%	97.772%
6791	PCM INC COMMON STOCK USD.001	0.002%	97.773%
6792	ULTRA TECH CEMC	0.002%	97.775%
6793	BLACKMORES LTD	0.002%	97.776%
6794	MERUS LABS INTE	0.002%	97.778%
6795	YEONG GUAN ENER	0.002%	97.779%
6796	MAX CO	0.002%	97.781%
6797	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.782%
6798	SEAH BESTEEL CO	0.002%	97.784%
6799	INFIGEN ENERGY	0.002%	97.786%
6800	TONG YANG CEMEN	0.002%	97.787%
6801	LUYE PHARMA GRO	0.002%	97.789%
6802	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	97.790%
6803	TAMURA CORP	0.002%	97.792%
6804	KWS SAAT AG	0.002%	97.793%
6805	WEYCO GROUP INC	0.002%	97.795%
6806	EPS CO LTD	0.002%	97.796%
6807	GWA GROUP LTD	0.002%	97.798%
6808	BANDO CHEMICAL	0.002%	97.799%
6809	TOWNGAS CHINA C	0.002%	97.801%
6810	FEDERAL CORP	0.002%	97.802%
6811	FINCANTIERI SPA	0.002%	97.804%
6812	THAI VEGETABLE	0.002%	97.805%
6813	BURKHALTER HOLD	0.002%	97.807%
6814	JAPAN PULP & PA	0.002%	97.808%
6815	XL AXIATA TBK P	0.002%	97.810%
6816	LONMIN PLC	0.002%	97.811%
6817	SP SETIA	0.002%	97.813%
6818	SILVER LAKE RES	0.002%	97.814%
6819	POTBELLY CORP COMMON STOCK USD.01	0.002%	97.816%
6820	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.817%
6821	CALBEE INC	0.002%	97.819%
6822	YUASA TRADING C	0.002%	97.820%
6823	DAIFUKU CO	0.002%	97.822%
6824	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	97.823%
6825	NESTLE INDIA	0.002%	97.825%
6826	CALIAN GROUP LT	0.002%	97.826%
6827	FIRST REIT	0.002%	97.828%
6828	ESPEC CORP	0.001%	97.829%
6829	NISHIMATSUYA CH	0.001%	97.831%
6830	CT REAL ESTATE	0.001%	97.832%
6831	DAIICHI JITSUGY	0.001%	97.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	PEARSON STK	0.001%	97.835%
6833	ALTISOURCE PORT	0.001%	97.837%
6834	BEIERSDORF AG	0.001%	97.838%
6835	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.840%
6836	RAJESH EXPORTS	0.001%	97.841%
6837	BENETEAU	0.001%	97.843%
6838	CHOICE PROPERTI	0.001%	97.844%
6839	ZZZSAN-AI OIL C	0.001%	97.846%
6840	KATAKURA INDS	0.001%	97.847%
6841	DATA COMMUNICAT	0.001%	97.849%
6842	KOREA GAS CORP	0.001%	97.850%
6843	UMS HLDGS LTD	0.001%	97.852%
6844	YAPI VE KREDI B	0.001%	97.853%
6845	WAKITA & CO	0.001%	97.855%
6846	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	97.856%
6847	BENI STABILI IT	0.001%	97.858%
6848	NETENT AB	0.001%	97.859%
6849	TURKIYE SINAI K	0.001%	97.861%
6850	AIDA ENGINEERIN	0.001%	97.862%
6851	CAPE	0.001%	97.864%
6852	LT GROUP INC	0.001%	97.865%
6853	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.867%
6854	ALPIQ HOLDING A	0.001%	97.868%
6855	STOBART GROUP L	0.001%	97.870%
6856	KASAI KOGYO CO	0.001%	97.871%
6857	PICK'N PAY STOR	0.001%	97.872%
6858	SOLOR A/S	0.001%	97.874%
6859	MITSUBISHI PENC	0.001%	97.875%
6860	XTEP INTERNATIO	0.001%	97.877%
6861	SALMAR ASA	0.001%	97.878%
6862	EMPEROR CAPITAL	0.001%	97.880%
6863	POLA ORBIS HLDG	0.001%	97.881%
6864	NIEN HSING TEXT	0.001%	97.883%
6865	HUADIAN POWER I	0.001%	97.884%
6866	BEIJER ALMA AB	0.001%	97.886%
6867	MODEC INC	0.001%	97.887%
6868	FINOLEX CABLES	0.001%	97.889%
6869	SUMITOMO SEIKA	0.001%	97.890%
6870	LENDINGTREE INC COMMON STOCK USD.01	0.001%	97.892%
6871	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	97.893%
6872	CHINA MANMADE F	0.001%	97.895%
6873	HYUNDAI HOME SH	0.001%	97.896%
6874	AICHI CORPORATI	0.001%	97.897%
6875	CHAOWEI POWER H	0.001%	97.899%
6876	ATWOOD OCEANICS	0.001%	97.900%
6877	COSMOS PHARMACE	0.001%	97.902%
6878	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	97.903%
6879	SBS HOLDINGS IN	0.001%	97.905%
6880	GPO AEROPORTUAR	0.001%	97.906%
6881	COFACE SA	0.001%	97.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	CLEARWATER SEAF	0.001%	97.909%
6883	CAREER TECHNOLO	0.001%	97.911%
6884	FUTABA INDUSTRI	0.001%	97.912%
6885	GREATVIEW ASEPT	0.001%	97.914%
6886	RUSHYDRO PJSC ADR ADR	0.001%	97.915%
6887	OBERBANK AG	0.001%	97.916%
6888	MIURA CO	0.001%	97.918%
6889	NIPPON ROAD CO	0.001%	97.919%
6890	ECORODOVIAS INF	0.001%	97.921%
6891	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	97.922%
6892	CHANGYOU.COM LTD ADR ADR	0.001%	97.924%
6893	INTERTAIN GROUP	0.001%	97.925%
6894	CHINA WATER IND	0.001%	97.927%
6895	VS INDUSTRY BHD	0.001%	97.928%
6896	AES TIETE ENERG	0.001%	97.930%
6897	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	97.931%
6898	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	97.932%
6899	Z ENERGY LTD	0.001%	97.934%
6900	RIGNET INC COMMON STOCK USD.001	0.001%	97.935%
6901	TRENCOR	0.001%	97.937%
6902	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	97.938%
6903	UNILEVER INDONE	0.001%	97.940%
6904	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	97.941%
6905	DEUTSCHE BETEI	0.001%	97.942%
6906	GERDAU SA	0.001%	97.944%
6907	TOYO CONSTRUCTI	0.001%	97.945%
6908	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.947%
6909	SFA ENGINEERING	0.001%	97.948%
6910	TECHTARGET COMMON STOCK USD.001	0.001%	97.950%
6911	PARK ELECTROCHE	0.001%	97.951%
6912	KOREA KOLMAR CO	0.001%	97.953%
6913	ROBINSONS RETAI	0.001%	97.954%
6914	METAWATER CO LT	0.001%	97.955%
6915	GOLDSUN DEV/CON	0.001%	97.957%
6916	NITTETSU MINING	0.001%	97.958%
6917	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.960%
6918	ROYAL CO	0.001%	97.961%
6919	SDL PLC	0.001%	97.963%
6920	SANYANG INDUSTR	0.001%	97.964%
6921	SUPER GROUP LTD	0.001%	97.965%
6922	HYUNDAI ELEVATO	0.001%	97.967%
6923	TUBOS REUNIDOS	0.001%	97.968%
6924	VINA CONCHA Y T	0.001%	97.970%
6925	TENMA CORPORATI	0.001%	97.971%
6926	SHIKOKU CHEMICA	0.001%	97.973%
6927	DAI-DAN CO	0.001%	97.974%
6928	YURTEC CORPORAT	0.001%	97.975%
6929	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.977%
6930	SINOFERT HOLDIN	0.001%	97.978%
6931	XXENTRIA TECHNO	0.001%	97.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	HEINEKEN MALAYS	0.001%	97.981%
6933	TONG HSING ELEC	0.001%	97.983%
6934	ORACLE FIN SERV	0.001%	97.984%
6935	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	97.985%
6936	TRUECAR INC COMMON STOCK USD.0001	0.001%	97.987%
6937	361 DEGREES INT	0.001%	97.988%
6938	JASA MARGA	0.001%	97.990%
6939	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.991%
6940	HANDSOME CORP	0.001%	97.992%
6941	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	97.994%
6942	SANKYO TATEYAMA	0.001%	97.995%
6943	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.997%
6944	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.998%
6945	AMOTECH CO LTD	0.001%	98.000%
6946	OPAP SA	0.001%	98.001%
6947	SUNWAY BHD	0.001%	98.002%
6948	KOC HOLDING AS	0.001%	98.004%
6949	INABA DENKISANG	0.001%	98.005%
6950	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.007%
6951	GEMDALE PROPERT	0.001%	98.008%
6952	MINATO BANK	0.001%	98.009%
6953	TED BAKER PLC	0.001%	98.011%
6954	YPSOMED HOLDING	0.001%	98.012%
6955	HOTAI MOTOR CO	0.001%	98.014%
6956	DELEK GROUP	0.001%	98.015%
6957	REDES ENERGETIC	0.001%	98.016%
6958	GUANGDONG NAN Y	0.001%	98.018%
6959	NIPPON PISTON R	0.001%	98.019%
6960	BES ENGINEERING	0.001%	98.021%
6961	GREEN CROSS HLD	0.001%	98.022%
6962	JEOL	0.001%	98.023%
6963	THULE GROUP AB/	0.001%	98.025%
6964	SHORETEL INC COMMON STOCK USD.001	0.001%	98.026%
6965	AKEBONO BRAKE I	0.001%	98.028%
6966	BK OF SAGA	0.001%	98.029%
6967	CHINA MAPLE LEA	0.001%	98.030%
6968	LIPPO MALLS IN	0.001%	98.032%
6969	ENCE ENERGIA	0.001%	98.033%
6970	MELISRON LTD	0.001%	98.035%
6971	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.036%
6972	PIAGGIO	0.001%	98.037%
6973	POU SHENG INTL	0.001%	98.039%
6974	BELC CO LTD	0.001%	98.040%
6975	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.042%
6976	Sponda Oyj	0.001%	98.043%
6977	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.044%
6978	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.046%
6979	GREIF INC CL B COMMON STOCK	0.001%	98.047%
6980	GLORIA MATERIAL	0.001%	98.049%
6981	HANSOL LCD INC	0.001%	98.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	TAMRON CO LTD	0.001%	98.051%
6983	CERVECERIAS UNI	0.001%	98.053%
6984	FIDEA HOLDINGS	0.001%	98.054%
6985	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.056%
6986	REPLY SPA	0.001%	98.057%
6987	ESSENTIAL ENERG	0.001%	98.058%
6988	HEUNG-A SHIPPIN	0.001%	98.060%
6989	UNIBAIL-RODAMCO	0.001%	98.061%
6990	KT SKYLIFE CO L	0.001%	98.063%
6991	HURCO COMPANIES INC COMMON STOCK	0.001%	98.064%
6992	VECTRUS INC COMMON STOCK USD.01	0.001%	98.065%
6993	BANK COOP AG	0.001%	98.067%
6994	SPH REIT	0.001%	98.068%
6995	KARUR VYSYA BAN	0.001%	98.069%
6996	BANK PEKAO	0.001%	98.071%
6997	BELL AG - REG	0.001%	98.072%
6998	TSUKISHIMA KIKA	0.001%	98.074%
6999	WINCANTON	0.001%	98.075%
7000	ST BARBARA MINE	0.001%	98.076%
7001	FBD HLDGS	0.001%	98.078%
7002	HIBERNIA REIT P	0.001%	98.079%
7003	TOLI CORP	0.001%	98.081%
7004	MALAYSIA MINING	0.001%	98.082%
7005	VILMORIN CLAUSE	0.001%	98.083%
7006	LIU CHONG HING	0.001%	98.085%
7007	ACCORDIA GOLF T	0.001%	98.086%
7008	DONG-A SOCIO	0.001%	98.087%
7009	PENDRAGON PLC	0.001%	98.089%
7010	COLTENE HOLDI	0.001%	98.090%
7011	JUST DIAL LTD	0.001%	98.092%
7012	AKKA TECHNOLOGI	0.001%	98.093%
7013	PKP CARGO SA	0.001%	98.094%
7014	FUJI KYUKO CO L	0.001%	98.096%
7015	SUPER-SOL	0.001%	98.097%
7016	JOYFUL HONDA CO	0.001%	98.098%
7017	FREEMAN FINANCI	0.001%	98.100%
7018	BTB REAL ESTATE	0.001%	98.101%
7019	HUANENG POWER I	0.001%	98.103%
7020	TOCHIGI BANK	0.001%	98.104%
7021	CONSUN PHARMACE	0.001%	98.105%
7022	MAGNITOGORS-SPO	0.001%	98.107%
7023	ATRIUM LJUNGBER	0.001%	98.108%
7024	LAWSON	0.001%	98.109%
7025	GODREJ CONSUMER	0.001%	98.111%
7026	AKASTOR ASA	0.001%	98.112%
7027	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.113%
7028	ZERIA PHARMACEU	0.001%	98.115%
7029	VERA BRADLEY INC COMMON STOCK	0.001%	98.116%
7030	SIAM COMMERCIAL	0.001%	98.118%
7031	CATHAY CONST	0.001%	98.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	KOHNAN SHOJI	0.001%	98.120%
7033	HORNBACK BAUMAR	0.001%	98.122%
7034	SILICONWARE PRE	0.001%	98.123%
7035	CAVERION CORP	0.001%	98.124%
7036	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.126%
7037	LINX SA	0.001%	98.127%
7038	GUJARAT STATE F	0.001%	98.128%
7039	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.130%
7040	GREAT LAKES DRE	0.001%	98.131%
7041	ACHILLES CORP	0.001%	98.132%
7042	PC DEPOT CORP	0.001%	98.134%
7043	NORTHERN BLIZZA	0.001%	98.135%
7044	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.137%
7045	GRUPO AEROMEXIC	0.001%	98.138%
7046	G&L BEIJER AB B	0.001%	98.139%
7047	RIKEN VITAMIN C	0.001%	98.141%
7048	ALE PROPERTY TR	0.001%	98.142%
7049	TEXHONG TEXTILE	0.001%	98.143%
7050	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.145%
7051	NAN KANG RUBB T	0.001%	98.146%
7052	GUOCOLAND LTD	0.001%	98.147%
7053	CAPITAL® PRO	0.001%	98.149%
7054	PETS AT HOME GR	0.001%	98.150%
7055	UNITIL CORP COMMON STOCK	0.001%	98.151%
7056	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.153%
7057	MARCOPOLO SA	0.001%	98.154%
7058	HUNTER DOUGLAS	0.001%	98.155%
7059	RMP ENERGY INC	0.001%	98.157%
7060	FUDO CONSTRUCTI	0.001%	98.158%
7061	MEETME INC COMMON STOCK USD.001	0.001%	98.159%
7062	AISAN INDUSTRY	0.001%	98.161%
7063	KRBL LTD	0.001%	98.162%
7064	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.163%
7065	S FOODS INC	0.001%	98.165%
7066	OKURA INDUSTRIA	0.001%	98.166%
7067	OKABE CO	0.001%	98.167%
7068	POS MALAYSIA	0.001%	98.169%
7069	YOSHINOYA D&C C	0.001%	98.170%
7070	ELIS SA	0.001%	98.171%
7071	MITANI CORP	0.001%	98.173%
7072	PETRONAS GAS	0.001%	98.174%
7073	PROSPERITY REIT	0.001%	98.175%
7074	MIQUEL Y COSTAS	0.001%	98.177%
7075	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.178%
7076	RECRUIT HOLDING	0.001%	98.179%
7077	COMDIRECT BANK	0.001%	98.181%
7078	TV TOKYO HLDG C	0.001%	98.182%
7079	CHINA SINGYES S	0.001%	98.183%
7080	NIPPON PAINT CO	0.001%	98.185%
7081	RENEWABLE ENERG	0.001%	98.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	ANANDA DEVELOPM	0.001%	98.187%
7083	NTT URBAN DEVEL	0.001%	98.189%
7084	DSP GROUP INC	0.001%	98.190%
7085	FUJIBO HOLDINGS	0.001%	98.191%
7086	GLORIOUS PROPER	0.001%	98.193%
7087	UMH PROP INC	0.001%	98.194%
7088	KAGA ELECTRONIC	0.001%	98.195%
7089	PHX ENERGY SERV	0.001%	98.197%
7090	OTONOMY INC COMMON STOCK USD.001	0.001%	98.198%
7091	ALTICE NV	0.001%	98.199%
7092	JIH SUN FINANCI	0.001%	98.201%
7093	SHANGHAI FOSUN	0.001%	98.202%
7094	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.203%
7095	HANON SYSTEMS	0.001%	98.205%
7096	YANZHOU COAL MI	0.001%	98.206%
7097	MACAU LEGEND DE	0.001%	98.207%
7098	SMI HOLDINGS GR	0.001%	98.209%
7099	CENT PATTANA PU	0.001%	98.210%
7100	TAKARA LEBEN CO	0.001%	98.211%
7101	MACQUARIE LEISU	0.001%	98.213%
7102	KEPCO PLANT SER	0.001%	98.214%
7103	PARTNER COMMUNI	0.001%	98.215%
7104	KVAERNER ASA	0.001%	98.217%
7105	IMAX CHINA HOLD	0.001%	98.218%
7106	SK TELECOM ADR	0.001%	98.219%
7107	SONG WON IND	0.001%	98.220%
7108	HOSOKAWA MICRON	0.001%	98.222%
7109	MEC COMPANY LTD	0.001%	98.223%
7110	DEVRO	0.001%	98.224%
7111	UNITED INTL ENT	0.001%	98.226%
7112	GPO FIN INTERAC	0.001%	98.227%
7113	GUANGSHEN RAILW	0.001%	98.228%
7114	MCMILLAN SHAKES	0.001%	98.230%
7115	SUNDARAM FINANC	0.001%	98.231%
7116	WOWOW INC	0.001%	98.232%
7117	JAMCO COPORATIN	0.001%	98.234%
7118	GULLIVER INTERN	0.001%	98.235%
7119	TT ELECTRONICS	0.001%	98.236%
7120	BUKIT SEMBAWNG	0.001%	98.237%
7121	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.239%
7122	POLYTEC HOLDING	0.001%	98.240%
7123	LOJAS AMERICANA	0.001%	98.241%
7124	AP THAILAND PCL	0.001%	98.243%
7125	KANSAI URBAN BA	0.001%	98.244%
7126	TIPP24 SE	0.001%	98.245%
7127	PACT GROUP HOLD	0.001%	98.247%
7128	CHONG HONG CONS	0.001%	98.248%
7129	SRI REJEKI ISMA	0.001%	98.249%
7130	CARD FACTORY PL	0.001%	98.251%
7131	FERROTEC CORP	0.001%	98.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SANSHIN ELECTRO	0.001%	98.253%
7133	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.254%
7134	DRAEGERWERK KGA	0.001%	98.256%
7135	TOBISHIMA CORP	0.001%	98.257%
7136	CEMENTIR S.p.A.	0.001%	98.258%
7137	CHINA RESOURCES	0.001%	98.260%
7138	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.261%
7139	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.262%
7140	BOSCH LTD	0.001%	98.264%
7141	LIANHUA SUPERMA	0.001%	98.265%
7142	CONCENTRADORA	0.001%	98.266%
7143	INTERSERVE PLC	0.001%	98.267%
7144	COMBA TELECOM S	0.001%	98.269%
7145	TSUKUI CORP	0.001%	98.270%
7146	S.M. ENTERTAINM	0.001%	98.271%
7147	ABC-MART INC	0.001%	98.273%
7148	ANTENA 3 DE TEL	0.001%	98.274%
7149	NEWOCEAN ENERGY	0.001%	98.275%
7150	JAPAN DRILLING	0.001%	98.276%
7151	RECTICEL	0.001%	98.278%
7152	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.279%
7153	YAMAZEN CORPORA	0.001%	98.280%
7154	HAMAKYOREX CO L	0.001%	98.282%
7155	TAYCA CORP	0.001%	98.283%
7156	CHEMRING GROUP	0.001%	98.284%
7157	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.285%
7158	AA PLC	0.001%	98.287%
7159	HIMART CO LTD	0.001%	98.288%
7160	WILLDAN GROUP I	0.001%	98.289%
7161	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.291%
7162	NIPPON BEET SUG	0.001%	98.292%
7163	BIOTEST AG	0.001%	98.293%
7164	CORPORATE TRAVE	0.001%	98.294%
7165	SCHOELLER BLECK	0.001%	98.296%
7166	LAI SUN DEVELOP	0.001%	98.297%
7167	SINO THAI EN,FG	0.001%	98.298%
7168	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.300%
7169	SHIMIZU BANK	0.001%	98.301%
7170	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.302%
7171	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.303%
7172	HYDRO ONE LTD	0.001%	98.305%
7173	ENPLAS CORP	0.001%	98.306%
7174	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.307%
7175	BLOOMAGE BIOTEC	0.001%	98.309%
7176	VALSPAR CORP	0.001%	98.310%
7177	EXMAR	0.001%	98.311%
7178	NETIA SA	0.001%	98.312%
7179	PROCTOR&GAMBLE	0.001%	98.314%
7180	VIRTUS HEALTH L	0.001%	98.315%
7181	CHINESE ESTATES	0.001%	98.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	EASTERN & ORIEN	0.001%	98.318%
7183	SUN INTL LTD	0.001%	98.319%
7184	GEOX S.P.A.	0.001%	98.320%
7185	SOLARTECH INTL	0.001%	98.321%
7186	TURKIYE VAKIFLA	0.001%	98.323%
7187	KAJARIA CERAMIC	0.001%	98.324%
7188	WINMARK CORP COMMON STOCK	0.001%	98.325%
7189	SSANGYONG MOTOR	0.001%	98.327%
7190	DAEDUCK GDS	0.001%	98.328%
7191	TOKAI CORP/GIFU	0.001%	98.329%
7192	INDIABULL REAL	0.001%	98.330%
7193	SHINNIHON CORP	0.001%	98.332%
7194	STAR MICRONICS	0.001%	98.333%
7195	AKR CORPORINDO	0.001%	98.334%
7196	ZEHNDER GROUP A	0.001%	98.335%
7197	MANILA ELECTRIC	0.001%	98.337%
7198	EUROMONEY INST	0.001%	98.338%
7199	TOSEI CORP	0.001%	98.339%
7200	CMC MAGNETICS C	0.001%	98.340%
7201	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.342%
7202	BOUSTEAD HLDGS	0.001%	98.343%
7203	PHOENIX HLDGS L	0.001%	98.344%
7204	SEA HOLDINGS LT	0.001%	98.346%
7205	DEA CAPITAL SPA	0.001%	98.347%
7206	CHINA NATIONAL	0.001%	98.348%
7207	NISSHIN SEIFUN	0.001%	98.349%
7208	KEPPEL INFRASTR	0.001%	98.351%
7209	SUMMIT INDUSTRI	0.001%	98.352%
7210	PHOENIX MECANO	0.001%	98.353%
7211	CORP COMERCI SA	0.001%	98.354%
7212	RANK GROUP PLC	0.001%	98.356%
7213	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.357%
7214	CPMC HLDGS LTD	0.001%	98.358%
7215	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.359%
7216	AOI ELECTRONICS	0.001%	98.361%
7217	STARZEN CO LTD	0.001%	98.362%
7218	INTERNATIONAL M	0.001%	98.363%
7219	BOYAA INTERACTI	0.001%	98.364%
7220	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.366%
7221	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	98.367%
7222	TOYO KANETSU KK	0.001%	98.368%
7223	JAHWA ELECTRONI	0.001%	98.370%
7224	ALTERRA POWER C	0.001%	98.371%
7225	AUSTRIA TECHNOL	0.001%	98.372%
7226	FINANCIAL PRODU	0.001%	98.373%
7227	ONE LIBERTY PRO	0.001%	98.375%
7228	GREATEK ELECTRO	0.001%	98.376%
7229	M DIAS BRANCO S	0.001%	98.377%
7230	LOPEZ HOLDINGS	0.001%	98.378%
7231	BULTEN AB	0.001%	98.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.381%
7233	KENTUCKY FRIED	0.001%	98.382%
7234	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.383%
7235	DAI NIPPON TORY	0.001%	98.385%
7236	RAYSEARCH LABOR	0.001%	98.386%
7237	FOLKESTONE EDU	0.001%	98.387%
7238	SEOHEE CONSTRUC	0.001%	98.388%
7239	GLOBERIDE INC	0.001%	98.390%
7240	ALLIED PROPERTI	0.001%	98.391%
7241	NATIONAL STORAG	0.001%	98.392%
7242	SMS CO LTD	0.001%	98.393%
7243	NIDEC CORPORATI	0.001%	98.395%
7244	HIQ INTERNATION	0.001%	98.396%
7245	OPERA SOFTWARE	0.001%	98.397%
7246	DAISO CO	0.001%	98.398%
7247	WCT HOLDINGS BH	0.001%	98.400%
7248	OBIC	0.001%	98.401%
7249	DR.CI:LABO CO L	0.001%	98.402%
7250	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.403%
7251	JSP CORP	0.001%	98.405%
7252	STEF-TFE NEW	0.001%	98.406%
7253	DIP CORPORATION	0.001%	98.407%
7254	NICE HOLDINGS C	0.001%	98.408%
7255	DOUTOR NICHIRE	0.001%	98.409%
7256	ATRIUM EUROPEAN	0.001%	98.411%
7257	NUFLARE TECHNOL	0.001%	98.412%
7258	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.413%
7259	IRISH CONTINENT	0.001%	98.414%
7260	IGB REAL ESTATE	0.001%	98.416%
7261	GREENCROSS LTD	0.001%	98.417%
7262	MANITOU	0.001%	98.418%
7263	FUNAI ELECTRIC	0.001%	98.419%
7264	ETALON GROUP-GD	0.001%	98.421%
7265	PARCO CO	0.001%	98.422%
7266	MERIDIAN ENERGY	0.001%	98.423%
7267	TIBET WATER RES	0.001%	98.424%
7268	MAGNUM BERHAD	0.001%	98.426%
7269	CHINA SHINEWAY	0.001%	98.427%
7270	ASSET MANAGERS	0.001%	98.428%
7271	XING AG	0.001%	98.429%
7272	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.431%
7273	TOKUSHU TOKAI H	0.001%	98.432%
7274	DAINIPPON PHARM	0.001%	98.433%
7275	BOMBARDIER INC	0.001%	98.434%
7276	LIVZON PHARMACE	0.001%	98.435%
7277	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.437%
7278	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.438%
7279	TAIFLEX SCIENTI	0.001%	98.439%
7280	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.440%
7281	ASIA VITAL COMP	0.001%	98.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	UNID CO LTD	0.001%	98.443%
7283	DISCO CORPORATI	0.001%	98.444%
7284	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.445%
7285	DEPO AUTO PARTS	0.001%	98.447%
7286	KONGSBERG AUTOM	0.001%	98.448%
7287	OBEROI REALTY L	0.001%	98.449%
7288	ALPEN CO LTD	0.001%	98.450%
7289	DAIWA INDUSTRIE	0.001%	98.451%
7290	ALTRI SGPS S.A.	0.001%	98.453%
7291	HARMONIC DRIVE	0.001%	98.454%
7292	LAOX CO	0.001%	98.455%
7293	ISELECT LTD	0.001%	98.456%
7294	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.457%
7295	GIGASTORAGE COR	0.001%	98.459%
7296	CHUNG HUNG STEE	0.001%	98.460%
7297	LPKF LASER & EL	0.001%	98.461%
7298	HYUNDAI DS,OLD	0.001%	98.462%
7299	SURTECO SE	0.001%	98.464%
7300	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	98.465%
7301	ORIENT SEMICOND	0.001%	98.466%
7302	OPPENHEIMER HLD	0.001%	98.467%
7303	BGF RETAIL CO L	0.001%	98.468%
7304	NEUROCRINE BIOS	0.001%	98.470%
7305	CAMBRIDGE INDUS	0.001%	98.471%
7306	QL RESOURCES BH	0.001%	98.472%
7307	ANGLO PACIFIC G	0.001%	98.473%
7308	PALFINGER AG	0.001%	98.475%
7309	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.476%
7310	BERJAYA CORPORA	0.001%	98.477%
7311	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.478%
7312	NICHIDEN CORP	0.001%	98.479%
7313	KAWADA TECHNOLO	0.001%	98.481%
7314	SENEX ENERGY LT	0.001%	98.482%
7315	TELSTRA CORP-AD	0.001%	98.483%
7316	UEM SUNRISE BHD	0.001%	98.484%
7317	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.485%
7318	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.487%
7319	CHOLAMANDALAM I	0.001%	98.488%
7320	DR REDDYS LABS	0.001%	98.489%
7321	GOLD CIRCUIT EL	0.001%	98.490%
7322	EIS ECZACIBASI	0.001%	98.491%
7323	CHINA STEEL CHE	0.001%	98.493%
7324	AYGAZ	0.001%	98.494%
7325	NORITSU KOKI CO	0.001%	98.495%
7326	SHANDONG CHENMI	0.001%	98.496%
7327	SHINKO PLANTECH	0.001%	98.497%
7328	MENORA MIVTACHI	0.001%	98.499%
7329	UNIVERSAL ROBIN	0.001%	98.500%
7330	GENTING PLANTA	0.001%	98.501%
7331	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.503%
7333	SUMIDA ELECTRIC	0.001%	98.505%
7334	HAPPINET CORP	0.001%	98.506%
7335	CSI PROPERTIES	0.001%	98.507%
7336	KIKKOMAN CORP	0.001%	98.508%
7337	PTT PUBLIC COMP	0.001%	98.509%
7338	CK LIFE SCIENCE	0.001%	98.511%
7339	HONGHUA GROUP L	0.001%	98.512%
7340	SHRIRAM CITY UN	0.001%	98.513%
7341	INTERSHOP HOLDI	0.001%	98.514%
7342	CGN MEIYA POWER	0.001%	98.515%
7343	KLAB INC	0.001%	98.517%
7344	MEDY-TOX INC	0.001%	98.518%
7345	CITY OFFICE REI	0.001%	98.519%
7346	MPACT LIMITED	0.001%	98.520%
7347	ECO WORLD DEVL	0.001%	98.521%
7348	SURMODICS INC COMMON STOCK USD.05	0.001%	98.523%
7349	ORIENTAL HLDGS	0.001%	98.524%
7350	YANGTZE OPT FIB	0.001%	98.525%
7351	ESPRINET SPA	0.001%	98.526%
7352	MARCO POLO DEV	0.001%	98.527%
7353	INABATA & CO	0.001%	98.529%
7354	TAIWAN SURFACE	0.001%	98.530%
7355	FUJIMORI KOGYO	0.001%	98.531%
7356	AMARA RAJA BATT	0.001%	98.532%
7357	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.533%
7358	NOVA MEASURING	0.001%	98.534%
7359	WHITESTONE REIT REIT USD.001	0.001%	98.536%
7360	HYUNDAI ROTEM C	0.001%	98.537%
7361	TAKUMA CO	0.001%	98.538%
7362	BRUNELLO CUCINE	0.001%	98.539%
7363	DAWNRAYS PHARMS	0.001%	98.540%
7364	NORTH MINING SH	0.001%	98.542%
7365	VILLAGE SUPERMA	0.001%	98.543%
7366	CROMPTON GREAVE	0.001%	98.544%
7367	YOUNGONE CORP	0.001%	98.545%
7368	RIPLEY CORP SA	0.001%	98.546%
7369	SAFILO GROUP SP	0.001%	98.547%
7370	SAKAI CHEMICAL	0.001%	98.549%
7371	EVS BROADCAST E	0.001%	98.550%
7372	XINJIANG GOLDWI	0.001%	98.551%
7373	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.552%
7374	CHINA OIL & GAS	0.001%	98.553%
7375	CESC	0.001%	98.555%
7376	MERCURIES & ASS	0.001%	98.556%
7377	GOODBABY INTERN	0.001%	98.557%
7378	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.558%
7379	TOCALO CO LTD	0.001%	98.559%
7380	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.560%
7381	MIRAMAR HTEL &	0.001%	98.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	S1 CORP	0.001%	98.563%
7383	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.564%
7384	NOVATEK OAO	0.001%	98.565%
7385	EMLAK KONUT GYO	0.001%	98.566%
7386	GREAT EASTERN H	0.001%	98.567%
7387	SWORD GROUP	0.001%	98.569%
7388	CHINA LILANG LT	0.001%	98.570%
7389	FIRST GEN CORPO	0.001%	98.571%
7390	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.572%
7391	ROBERT WALTERS	0.001%	98.573%
7392	T-GAIA CORP	0.001%	98.574%
7393	DIVI'S LABORATO	0.001%	98.576%
7394	AHRESTY CORP	0.001%	98.577%
7395	TCL MULTIMEDIA	0.001%	98.578%
7396	SHANGHAI DASHEN	0.001%	98.579%
7397	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	98.580%
7398	SAGA PLC	0.001%	98.581%
7399	GRIEG SEAFOOD A	0.001%	98.583%
7400	NICHII GAKKAN C	0.001%	98.584%
7401	SREI INFRASTRUC	0.001%	98.585%
7402	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.586%
7403	TAI CHEUNG HLDG	0.001%	98.587%
7404	LINK ADMINISTRA	0.001%	98.588%
7405	CUTERA INC COMMON STOCK USD.001	0.001%	98.590%
7406	DAIKI ALUMINIUM	0.001%	98.591%
7407	BASSO INDUSTRY	0.001%	98.592%
7408	MACQUARIE ATLAS	0.001%	98.593%
7409	SPIN MASTER COR	0.001%	98.594%
7410	FORHOUSE CORP	0.001%	98.595%
7411	SHENG SIONG GRO	0.001%	98.597%
7412	K.C. TECH	0.001%	98.598%
7413	MK ELECTRON	0.001%	98.599%
7414	BENEFIT ONE INC	0.001%	98.600%
7415	KPIT TECHNOLOGI	0.001%	98.601%
7416	KAMEI CORP	0.001%	98.602%
7417	HNZ GROUP INC	0.001%	98.603%
7418	TIAN AN CHINA I	0.001%	98.605%
7419	ASCENDAS HOSPIT	0.001%	98.606%
7420	CROCS INC COMMON STOCK USD.001	0.001%	98.607%
7421	AGABANG&COMPANY	0.001%	98.608%
7422	FINNAIR	0.001%	98.609%
7423	MEIKO ELECTRONI	0.001%	98.610%
7424	OBAYASHI ROAD C	0.001%	98.612%
7425	HANMI PHARM CO	0.001%	98.613%
7426	STOCKMANN OYJ A	0.001%	98.614%
7427	ONE HOSPITALITY	0.001%	98.615%
7428	SPIRE HEALTHCAR	0.001%	98.616%
7429	CELLCOM ISRAEL	0.001%	98.617%
7430	WYNN MACAU LTD	0.001%	98.618%
7431	AEON FANTASY CO	0.001%	98.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	BORYSZEW SA	0.001%	98.621%
7433	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.622%
7434	ADDTECH AB B SH	0.001%	98.623%
7435	FILINVEST LAND	0.001%	98.624%
7436	CHUNG HSIN ELEC	0.001%	98.625%
7437	HO BEE INVESTME	0.001%	98.626%
7438	SANSIRI PUBLIC	0.001%	98.628%
7439	PANDOX AB	0.001%	98.629%
7440	BKW ENERGIE AG	0.001%	98.630%
7441	GLOBAL NET LEASE INC REIT USD.01	0.001%	98.631%
7442	NICE INFORMATIO	0.001%	98.632%
7443	CHINA OCEANWIDE	0.001%	98.633%
7444	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.634%
7445	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.635%
7446	NOJIMA CORP	0.001%	98.637%
7447	MINISTOP CO	0.001%	98.638%
7448	METAIR INVESTME	0.001%	98.639%
7449	DENKI KOGYO CO	0.001%	98.640%
7450	RYOYO ELECTRO C	0.001%	98.641%
7451	KONGSBERG GRUPP	0.001%	98.642%
7452	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.001%	98.643%
7453	FUKUSHIMA BANK	0.001%	98.645%
7454	SHINSHO CORP	0.001%	98.646%
7455	SPEEDY HIRE PLC	0.001%	98.647%
7456	NISSIN SUGAR HO	0.001%	98.648%
7457	GRO-BELS CO LTD	0.001%	98.649%
7458	WARABEYA NICHII	0.001%	98.650%
7459	BEIJING NORTH S	0.001%	98.651%
7460	AFFIN HLDGS BHD	0.001%	98.652%
7461	SMK CORP	0.001%	98.654%
7462	SINGAMAS CONTAI	0.001%	98.655%
7463	COSCO CAPITAL I	0.001%	98.656%
7464	CHUBU SHIRYO CO	0.001%	98.657%
7465	CELSIA SA ESP	0.001%	98.658%
7466	INFOCOM CORP	0.001%	98.659%
7467	INGENIA COMMUNI	0.001%	98.660%
7468	NIPPON THOMPSON	0.001%	98.661%
7469	ZINWELL CORP	0.001%	98.663%
7470	COSCO INTERNATI	0.001%	98.664%
7471	UOB-KAY HIAN HO	0.001%	98.665%
7472	DUNELM GROUP PL	0.001%	98.666%
7473	ARROW GLOBAL GR	0.001%	98.667%
7474	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.668%
7475	HONGKONG&SHANG	0.001%	98.669%
7476	13 HOLDINGS LTD	0.001%	98.670%
7477	SHW AG	0.001%	98.672%
7478	TUPY SA	0.001%	98.673%
7479	DAE DUCK ELECTR	0.001%	98.674%
7480	ELECOM CO LTD	0.001%	98.675%
7481	ALPHA NETWORKS	0.001%	98.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	NORITAKE CO	0.001%	98.677%
7483	GLAXOSMITHKLINE	0.001%	98.678%
7484	STRIDE STAPLED	0.001%	98.679%
7485	VAUDOISE ASSURA	0.001%	98.680%
7486	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.682%
7487	YAKULT HONSHA C	0.001%	98.683%
7488	SIPEF(PLANT FIN	0.001%	98.684%
7489	SOGEFI	0.001%	98.685%
7490	IMMOBILIARE GRA	0.001%	98.686%
7491	JASMINE INTERNA	0.001%	98.687%
7492	CRAFT BREWERS A	0.001%	98.688%
7493	SEIKITOKYU KOGY	0.001%	98.689%
7494	CONCORD NEW ENE	0.001%	98.691%
7495	UNIVERSAL CEMEN	0.001%	98.692%
7496	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	98.693%
7497	ARROWHEAD PROR	0.001%	98.694%
7498	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.695%
7499	LPN DEVELOPMENT	0.001%	98.696%
7500	CHINA REINSURAN	0.001%	98.697%
7501	PARIS ORLEANS S	0.001%	98.698%
7502	ELECTRA	0.001%	98.699%
7503	PSK INC	0.001%	98.701%
7504	EUROPAC PAPELES	0.001%	98.702%
7505	KAVERI SEED CO	0.001%	98.703%
7506	FUJITSU KIDEN	0.001%	98.704%
7507	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.705%
7508	MEARS GROUP PLC	0.001%	98.706%
7509	INTOPS CO	0.001%	98.707%
7510	KITA-NIPPON BAN	0.001%	98.708%
7511	ELIA SYS OPERAT	0.001%	98.709%
7512	PEGASUS SEWING	0.001%	98.710%
7513	RTX TELECOM	0.001%	98.712%
7514	ARB CORP LTD	0.001%	98.713%
7515	TA CHEN STAINLE	0.001%	98.714%
7516	ERA GROUP INC COMMON STOCK USD.01	0.001%	98.715%
7517	ARATA CORP	0.001%	98.716%
7518	SHINDENGEN ELEC	0.001%	98.717%
7519	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.718%
7520	SANYO DENKI CO	0.001%	98.719%
7521	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.720%
7522	MASISA SA	0.001%	98.721%
7523	FORD OTOSAN	0.001%	98.723%
7524	LOCK&LOCK CO LT	0.001%	98.724%
7525	TSURUMI MFG CO	0.001%	98.725%
7526	ZAGG INC COMMON STOCK USD.001	0.001%	98.726%
7527	DNO INTERNATION	0.001%	98.727%
7528	ASCOPIAVE SPA	0.001%	98.728%
7529	DYNAPACK INTL T	0.001%	98.729%
7530	YOROZU CORP	0.001%	98.730%
7531	GMO PAYMENT GAT	0.001%	98.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	QSC AG	0.001%	98.732%
7533	TAIWAN LAND DEV	0.001%	98.733%
7534	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.735%
7535	SRE GROUP LTD	0.001%	98.736%
7536	XINJIANG XINXIN	0.001%	98.737%
7537	COSCO CORPORATI	0.001%	98.738%
7538	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	98.739%
7539	AMER SOFTWARE I	0.001%	98.740%
7540	TRANCOM CO, LTD	0.001%	98.741%
7541	WILH. WILHELMSE	0.001%	98.742%
7542	RICH DEVELOPMEN	0.001%	98.743%
7543	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.744%
7544	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.745%
7545	SOL SPA	0.001%	98.746%
7546	VARDHMAN TEXTIL	0.001%	98.748%
7547	ZOOPLA PROPERTY	0.001%	98.749%
7548	STABILUS SA	0.001%	98.750%
7549	ITALGAS SPA	0.001%	98.751%
7550	USEN CORP	0.001%	98.752%
7551	INDAH KIAT PULP	0.001%	98.753%
7552	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.754%
7553	SPIE SA	0.001%	98.755%
7554	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.756%
7555	W-SCOPE CO	0.001%	98.757%
7556	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	98.758%
7557	KUSURI NO AOKI	0.001%	98.759%
7558	SYNERGIE	0.001%	98.761%
7559	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.762%
7560	MOTA ENGL SGPS	0.001%	98.763%
7561	YUEXIU TRANSPOR	0.001%	98.764%
7562	PICO FAR EAST H	0.001%	98.765%
7563	ACE HARDWARE IN	0.001%	98.766%
7564	QINGLING MOTORS	0.001%	98.767%
7565	LI PENG ENTERPR	0.001%	98.768%
7566	ALTEK CORP	0.001%	98.769%
7567	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.770%
7568	HARIM CO LTD	0.001%	98.771%
7569	CHINA GREENLAND	0.001%	98.772%
7570	HOEGH LNG HOLDI	0.001%	98.773%
7571	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.774%
7572	PAYPOINT	0.001%	98.776%
7573	POLYPLEX THAILA	0.001%	98.777%
7574	SUNNINGDALE TEC	0.001%	98.778%
7575	SUPERMAX CORPOR	0.001%	98.779%
7576	WPP AUNZ LTD	0.001%	98.780%
7577	GUANGSHEN RAILW	0.001%	98.781%
7578	APT SATELLITE	0.001%	98.782%
7579	WASION METERS G	0.001%	98.783%
7580	PRESIDENT SECS	0.001%	98.784%
7581	CORP INMOBILIAR	0.001%	98.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	DABUR INDIA LTD	0.001%	98.786%
7583	SEKISUI JUSHI C	0.001%	98.787%
7584	BEST PACIFIC IN	0.001%	98.788%
7585	FAR EAST HOSPIT	0.001%	98.789%
7586	ACOM CO	0.001%	98.790%
7587	ZENG HSING INDL	0.001%	98.792%
7588	ASAHI CO LTD	0.001%	98.793%
7589	TIMBERCREEK FIN	0.001%	98.794%
7590	WELCIA HOLDINGS	0.001%	98.795%
7591	TEKFEN HOLDING	0.001%	98.796%
7592	RETAIL ESTATES	0.001%	98.797%
7593	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.798%
7594	SCHAEFFLER AG P	0.001%	98.799%
7595	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.800%
7596	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.801%
7597	INTERVEST OFFIC	0.001%	98.802%
7598	HEARTLAND NEW Z	0.001%	98.803%
7599	RIDLEY CORP LTD	0.001%	98.804%
7600	FORMOSA LABORAT	0.001%	98.805%
7601	HUADIAN FUXIN E	0.001%	98.806%
7602	CERVUS EQUIPMEN	0.001%	98.807%
7603	SAGAX AB	0.001%	98.808%
7604	BEIJING URBAN C	0.001%	98.809%
7605	ZIX CORP COMMON STOCK USD.01	0.001%	98.811%
7606	NETUREN CO	0.001%	98.812%
7607	MEDIVIR	0.001%	98.813%
7608	ORDINA NV	0.001%	98.814%
7609	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.815%
7610	TOENEC CORP	0.001%	98.816%
7611	FUKUDA CORP	0.001%	98.817%
7612	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.818%
7613	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	98.819%
7614	NYRSTAR NV	0.001%	98.820%
7615	DASSAULT AVIATI	0.001%	98.821%
7616	DASSAULT SYSTEM	0.001%	98.822%
7617	ASIA PACIFIC TE	0.001%	98.823%
7618	CONSORCIO ARA S	0.001%	98.824%
7619	EISAI CO	0.001%	98.825%
7620	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.826%
7621	SYMPHONY HLDGS	0.001%	98.827%
7622	REGAL REIT	0.001%	98.828%
7623	MORITA HOLDINGS	0.001%	98.829%
7624	DAIRY FARM INTL	0.001%	98.830%
7625	NORDIC SEMICOND	0.001%	98.831%
7626	KOTOBUKI SPIRIT	0.001%	98.832%
7627	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.834%
7628	ARDMORE SHIPPIN	0.001%	98.835%
7629	AJISEN CHINA HO	0.001%	98.836%
7630	GDI PROPERTY GR	0.001%	98.837%
7631	KONISHI CO LTD	0.001%	98.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	ORACLE CORP JAP	0.001%	98.839%
7633	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.840%
7634	SKF AB	0.001%	98.841%
7635	GUJARAT GAS LTD	0.001%	98.842%
7636	PULSE SEISMIC	0.001%	98.843%
7637	BATA INDIA LTD	0.001%	98.844%
7638	KARDEMIR KARABU	0.001%	98.845%
7639	KOPIN CORP COMMON STOCK USD.01	0.001%	98.846%
7640	VANACHAI GROUP	0.001%	98.847%
7641	TAMEDIA AG	0.001%	98.848%
7642	STANDARD FOODS	0.001%	98.849%
7643	SHINOKEN GROUP	0.001%	98.850%
7644	IP GROUP	0.001%	98.851%
7645	HUNG POO CONSTR	0.001%	98.852%
7646	TOHO TITANIUM C	0.001%	98.853%
7647	OLYMPIC STEEL I	0.001%	98.854%
7648	GFT TECHNOLOGY	0.001%	98.855%
7649	SIAM GLOBAL HOU	0.001%	98.856%
7650	UNITECH LIMITED	0.001%	98.857%
7651	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	0.001%	98.858%
7652	BANK JABAR BANT	0.001%	98.859%
7653	TOYO WHARF & W	0.001%	98.860%
7654	TIM PARTICIPACOES SA ADR ADR	0.001%	98.861%
7655	PERSISTENT SYST	0.001%	98.862%
7656	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.863%
7657	BRIGHT SMART SE	0.001%	98.864%
7658	AIRPORT CITY LT	0.001%	98.865%
7659	WESTGOLD RESOUR	0.001%	98.866%
7660	TEKKEN CORP	0.001%	98.867%
7661	YASUNAGA CORP	0.001%	98.868%
7662	NATUREX	0.001%	98.870%
7663	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.871%
7664	AKSA AKRILIK KI	0.001%	98.872%
7665	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.001%	98.873%
7666	STRAUSS GROUP L	0.001%	98.874%
7667	MASTER GLORY GR	0.001%	98.875%
7668	SIEMENS INDIA L	0.001%	98.876%
7669	WASHTEC AG	0.001%	98.877%
7670	LING SEN PRECIS	0.001%	98.878%
7671	MATRIX	0.001%	98.879%
7672	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.880%
7673	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.881%
7674	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.882%
7675	PACK CORP	0.001%	98.883%
7676	NISSHIN STEEL H	0.001%	98.884%
7677	TIMMINS GOLD CO	0.001%	98.885%
7678	HIDAY HIDAKA CO	0.001%	98.886%
7679	INVESTEC PROP F	0.001%	98.887%
7680	SEIKA CORP	0.001%	98.888%
7681	RINNAI CORP	0.001%	98.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	ZIJIN MINING GR	0.001%	98.890%
7683	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.891%
7684	MITSUMI + CO LTD SPONS ADR ADR	0.001%	98.892%
7685	BERJAYA SPORTS	0.001%	98.893%
7686	IDI INSURANCE C	0.001%	98.894%
7687	OILES CORPORATI	0.001%	98.895%
7688	HAN JIN TRANSPOR	0.001%	98.896%
7689	SKYWAY SECURITI	0.001%	98.897%
7690	PLAYMATES TOYS	0.001%	98.898%
7691	KONTRON AG	0.001%	98.899%
7692	MEDCO ENERGI IN	0.001%	98.900%
7693	HI SUN TECH CHI	0.001%	98.901%
7694	INARI AMERTRON	0.001%	98.902%
7695	GLOBAL MEDIACOM	0.001%	98.903%
7696	BANCO POPULAR E	0.001%	98.904%
7697	GLOBAL YATIRIM	0.001%	98.905%
7698	REGIS HEALTHCAR	0.001%	98.906%
7699	DAISAN BANK	0.001%	98.907%
7700	LUXOTTICA GROUP	0.001%	98.908%
7701	ATSUGI NYLON IN	0.001%	98.909%
7702	SUESS MICRO TEC	0.001%	98.910%
7703	YAHAGI CONST CO	0.001%	98.911%
7704	TATUNG	0.001%	98.912%
7705	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	98.913%
7706	EVERLIGHT CHEMI	0.001%	98.914%
7707	NISSIN CORP	0.001%	98.915%
7708	IMF (AUSTRALIA)	0.001%	98.916%
7709	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.917%
7710	GUOLIAN SECURIT	0.001%	98.918%
7711	GAMEHOST INC	0.001%	98.919%
7712	TORIDOLL CORPOR	0.001%	98.920%
7713	SIIC ENVIRONMEN	0.001%	98.921%
7714	ANICOM HOLDINGS	0.001%	98.922%
7715	CHINA COAL ENER	0.001%	98.923%
7716	KURA CORPORATIO	0.001%	98.924%
7717	VIRBAC	0.001%	98.925%
7718	SUNWAY REAL EST	0.001%	98.926%
7719	GOEASY LTD	0.001%	98.927%
7720	SUNG KWANG BEND	0.001%	98.928%
7721	ZUIKO CORP	0.001%	98.929%
7722	HANA MICROELECT	0.001%	98.930%
7723	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.931%
7724	STS SEMICONDUCT	0.001%	98.931%
7725	Minerva SA	0.001%	98.932%
7726	NIPPON DENSETSU	0.001%	98.933%
7727	BOSIDENG INTL H	0.001%	98.934%
7728	AIPHONE CO	0.001%	98.935%
7729	HOCHIKI CORPORA	0.001%	98.936%
7730	ASAHI KOGYOSHA	0.001%	98.937%
7731	KYODO PRINTING	0.001%	98.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	AKITA DRILLING	0.001%	98.939%
7733	MULTI PACKAGING	0.001%	98.940%
7734	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.941%
7735	RAYMOND LTD	0.001%	98.942%
7736	TELEKOM MALAYSI	0.001%	98.943%
7737	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.944%
7738	CHINA SANJIANG	0.001%	98.945%
7739	MAIRE TECNIMONT	0.001%	98.946%
7740	LSI INDUSTRIES INC COMMON STOCK	0.001%	98.947%
7741	NORTHWEST PIPE	0.001%	98.948%
7742	KOBAYASHI PHARM	0.001%	98.949%
7743	KYOKUTO SECURIT	0.001%	98.950%
7744	CHINA SILVER GR	0.001%	98.951%
7745	NAGATANIEN CO L	0.001%	98.952%
7746	PERSEUS MINING	0.001%	98.953%
7747	STP & I PCL-FOR	0.001%	98.954%
7748	TOPBI INTERNATI	0.001%	98.955%
7749	L&K ENGINEERING	0.001%	98.956%
7750	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.957%
7751	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	98.958%
7752	BROADLEAF CO LT	0.001%	98.959%
7753	FOXTONS GROUP P	0.001%	98.960%
7754	REDCO PROPRTIE	0.001%	98.961%
7755	DEVELOPMENT SEC	0.001%	98.962%
7756	BELLEVUE GROUP	0.001%	98.963%
7757	DAITO PHARM	0.001%	98.964%
7758	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	98.965%
7759	FORUS S.A.	0.001%	98.966%
7760	NSD CO LTD	0.001%	98.967%
7761	INOVALIS REAL E	0.001%	98.968%
7762	CHAIN STORE OKU	0.001%	98.968%
7763	TAKACHIHO ELECT	0.001%	98.969%
7764	HANWHA NON-LIFE	0.001%	98.970%
7765	KURODA ELECTRIC	0.001%	98.971%
7766	BEIJING ENT MED	0.001%	98.972%
7767	FURUKAWA BATTER	0.001%	98.973%
7768	KIRKLAND S INC COMMON STOCK	0.001%	98.974%
7769	CHIBA KOGYO BAN	0.001%	98.975%
7770	YOKOGAWA BRIDGE	0.001%	98.976%
7771	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	98.977%
7772	MAN SE	0.001%	98.978%
7773	BYUCKSAN CORP	0.001%	98.979%
7774	COROMANDEL INTL	0.001%	98.980%
7775	NIPPON YUSOKI C	0.001%	98.981%
7776	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.982%
7777	WAH LEEIndustr	0.001%	98.983%
7778	RYOSHOKU LTD	0.001%	98.984%
7779	XEROX CORP 4.07	0.001%	98.985%
7780	TAIHO KOGYO	0.001%	98.986%
7781	GATEWAY DISTRIP	0.001%	98.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	INTAGE INC	0.001%	98.988%
7783	TAIWAN SOGO SHI	0.001%	98.989%
7784	GL EVENTS	0.001%	98.990%
7785	PARQUE ARAUCO S	0.001%	98.991%
7786	PROBI AB	0.001%	98.991%
7787	UNITECH PRINTED	0.001%	98.992%
7788	SWISSQUOTE GP H	0.001%	98.993%
7789	MEDICLINIC INTE	0.001%	98.994%
7790	HONG KONG AIRCR	0.001%	98.995%
7791	BIJOU BRIGITTE	0.001%	98.996%
7792	STAR CRUISES LT	0.001%	98.997%
7793	K&O ENERGY GROU	0.001%	98.998%
7794	TAIWAN PCB TECH	0.001%	98.999%
7795	WALLISER KANTON	0.001%	99.000%
7796	TAUNG GOLD INTE	0.001%	99.001%
7797	ICHIYOSHI SECS	0.001%	99.002%
7798	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.003%
7799	QUINTIS LTD	0.001%	99.004%
7800	DELEK AUTOMOTIV	0.001%	99.005%
7801	RENAISSANCE INC	0.001%	99.006%
7802	FREIGHTCAR AMER	0.001%	99.007%
7803	PURE TECHNOLOGI	0.001%	99.007%
7804	EREGLI DEMIR CE	0.001%	99.008%
7805	SHENYIN WANGUO(0.001%	99.009%
7806	HELLENIC EXCH H	0.001%	99.010%
7807	PANIN FINANCIAL	0.001%	99.011%
7808	HANSOL CHEMICAL	0.001%	99.012%
7809	MATSUDA SANGYO	0.001%	99.013%
7810	SYRAH RESOURCES	0.001%	99.014%
7811	BELLE CORPORATI	0.001%	99.015%
7812	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.016%
7813	BANCO BTG PACTU	0.001%	99.017%
7814	WILH WILHELMSEN	0.001%	99.018%
7815	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.019%
7816	VALUE PARTNERS	0.001%	99.020%
7817	SK TELECOM	0.001%	99.020%
7818	MILBON CO	0.001%	99.021%
7819	DOGAN HOLDINGS	0.001%	99.022%
7820	FACC AG	0.001%	99.023%
7821	TAEKWANG IND CO	0.001%	99.024%
7822	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.025%
7823	INFO SVS INTL	0.001%	99.026%
7824	ACTRON TECHNOLO	0.001%	99.027%
7825	KUMIAI CHEM IND	0.001%	99.028%
7826	AEKYUNG PETROCH	0.001%	99.029%
7827	STHREE	0.001%	99.030%
7828	SHN EXPRESSWAY	0.001%	99.031%
7829	CORONA CORP	0.001%	99.032%
7830	UNILEVER PLC	0.001%	99.032%
7831	EDREAMS ODIGEO	0.001%	99.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.034%
7833	CIA SANEAMENTO	0.001%	99.035%
7834	HANNSTAR BOARD	0.001%	99.036%
7835	GRASIM INDUSTRI	0.001%	99.037%
7836	BING-GRAE	0.001%	99.038%
7837	GOL LINHAS AERE	0.001%	99.039%
7838	NISSEI PLSTIC I	0.001%	99.040%
7839	OSAKA STEEL CO	0.001%	99.041%
7840	XAAR	0.001%	99.042%
7841	HAGIHARA INDUST	0.001%	99.043%
7842	NIPPON SEISEN C	0.001%	99.043%
7843	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.044%
7844	SANOH INDUSTRIA	0.001%	99.045%
7845	CHUETSU PULP&PA	0.001%	99.046%
7846	MIE BANK LTD/TH	0.001%	99.047%
7847	ZUMTOBEL AG	0.001%	99.048%
7848	YINSON HOLDINGS	0.001%	99.049%
7849	SINCERE NAVIGAT	0.001%	99.050%
7850	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.051%
7851	PARKSON RETAIL	0.001%	99.052%
7852	BITTIUM OYJ	0.001%	99.053%
7853	PROPERTY FOR IN	0.001%	99.053%
7854	PHIBRO ANIMAL H	0.001%	99.054%
7855	HYFLUX LTD	0.001%	99.055%
7856	HUONS CO LTD	0.001%	99.056%
7857	RADIUM LIFE TEC	0.001%	99.057%
7858	FONTERRA SHAREH	0.001%	99.058%
7859	CHU KONG SHIPPI	0.001%	99.059%
7860	CARL ZEISS MEDI	0.001%	99.060%
7861	BALRAMPUR CHINI	0.001%	99.061%
7862	SHREE CEMENT LT	0.001%	99.062%
7863	CHUNG HWA PULP	0.001%	99.062%
7864	SAMTY CO.LTD.	0.001%	99.063%
7865	LAYNE CHRISTENS	0.001%	99.064%
7866	HIGASHI NIHON H	0.001%	99.065%
7867	GENESIS ENERGY	0.001%	99.066%
7868	BLACK BOX CORP	0.001%	99.067%
7869	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.068%
7870	SILVER GRANT IN	0.001%	99.069%
7871	SHOEI CO LTD	0.001%	99.070%
7872	PT PAKUWON JATI	0.001%	99.071%
7873	ASANUMA CORP	0.001%	99.072%
7874	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.072%
7875	DAI-ICHI SEIKO	0.001%	99.073%
7876	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.074%
7877	IWAICOSMO HLDGS	0.001%	99.075%
7878	CDI CORP COMMON STOCK USD.1	0.001%	99.076%
7879	FORMOSAN RUBBER	0.001%	99.077%
7880	TYC BROTHER IND	0.001%	99.078%
7881	NICE-SYSTEMS LT	0.001%	99.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	METKA SA	0.001%	99.080%
7883	MANDOM CORP	0.001%	99.080%
7884	BOLSA DE VALOR	0.001%	99.081%
7885	SOLIUM CAPITAL	0.001%	99.082%
7886	KANTO TSUKUBA B	0.001%	99.083%
7887	TOKYO ROPE MFG	0.001%	99.084%
7888	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.085%
7889	VILLAGE ROADSHO	0.001%	99.086%
7890	SA SA INTL HLDG	0.001%	99.087%
7891	JUSTSYSTEM	0.001%	99.088%
7892	JIMOTO HLDGS IN	0.001%	99.089%
7893	SUNPLUS TECHNOL	0.001%	99.089%
7894	GOLDEN MEDITECH	0.001%	99.090%
7895	SEMPERIT AG HOL	0.001%	99.091%
7896	ADCOCK INGRAM H	0.001%	99.092%
7897	NETMIND FINANCI	0.001%	99.093%
7898	AMUSE INC	0.001%	99.094%
7899	PRECIOUS SHIPPI	0.001%	99.095%
7900	BATU KAWAN BHD	0.001%	99.096%
7901	JALUX INC	0.001%	99.097%
7902	CARDINAL ENERGY	0.001%	99.097%
7903	CHINA STRATEGIC	0.001%	99.098%
7904	TREVI FINANZIAR	0.001%	99.099%
7905	51JOB INC ADR ADR USD.0001	0.001%	99.100%
7906	DISH TV INDIA L	0.001%	99.101%
7907	VP BANK AG	0.001%	99.102%
7908	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.103%
7909	PT PAN INDONESIA	0.001%	99.104%
7910	ITOKI CORP	0.001%	99.104%
7911	XTREME DRILLING	0.001%	99.105%
7912	SIA REIT INC	0.001%	99.106%
7913	AMSTERDAM COMMO	0.001%	99.107%
7914	CRH PLC	0.001%	99.108%
7915	RAMELIUS RESOUR	0.001%	99.109%
7916	UNITED ENERGY G	0.001%	99.110%
7917	BPOST SA	0.001%	99.111%
7918	DAIKOKU DENKI C	0.001%	99.112%
7919	AXT INC COMMON STOCK USD.001	0.001%	99.112%
7920	MOBILEPHONE TEL	0.001%	99.113%
7921	WIZZ AIR HOLDIN	0.001%	99.114%
7922	SPCG	0.001%	99.115%
7923	GESCO AG	0.001%	99.116%
7924	FIAT CHRYSLER A	0.001%	99.117%
7925	LH FINANCIAL GR	0.001%	99.118%
7926	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.119%
7927	MICRONICS JAPAN	0.001%	99.119%
7928	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.120%
7929	CTT-CORREIOS DE	0.001%	99.121%
7930	ESSO(FRANCAISE)	0.001%	99.122%
7931	LAMPRELL PLC	0.001%	99.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	MARUWA CO LTD	0.001%	99.124%
7933	LEASINVEST REAL	0.001%	99.125%
7934	NAUTILUS MINERA	0.001%	99.126%
7935	GIANPLUS TECHN	0.001%	99.126%
7936	PW MEDTECH GROU	0.001%	99.127%
7937	CSE GLOBAL LIMI	0.001%	99.128%
7938	MATSUI CONST CO	0.001%	99.129%
7939	HAICHANG HOLDIN	0.001%	99.130%
7940	STUDIO ALICE CO	0.001%	99.131%
7941	SINOSOFT TECHNO	0.001%	99.132%
7942	VESTEL ELECTRON	0.001%	99.133%
7943	TOYO TANSO CO L	0.001%	99.133%
7944	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.134%
7945	CASETEK HOLDING	0.001%	99.135%
7946	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.136%
7947	UCHIDA YOKO CO	0.001%	99.137%
7948	PLATINUM GROUP	0.001%	99.138%
7949	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.139%
7950	FREIGHTWAYS LTD	0.001%	99.139%
7951	HOTEL SHILLA	0.001%	99.140%
7952	TOSHIBA CORP	0.001%	99.141%
7953	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.142%
7954	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.143%
7955	HANSEN TECHNOLO	0.001%	99.144%
7956	PSG GROUP LTD	0.001%	99.145%
7957	MEISEI INDUSTRI	0.001%	99.145%
7958	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.146%
7959	LIFETECH SCIENT	0.001%	99.147%
7960	COSMO LADY CHIN	0.001%	99.148%
7961	OTOKAR OTOMOTIV	0.001%	99.149%
7962	TOKYO THEATRES	0.001%	99.150%
7963	SCHIBSTED ASA	0.001%	99.151%
7964	MITSUBISHI PAPE	0.001%	99.152%
7965	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.152%
7966	FURUSATO INDUST	0.001%	99.153%
7967	INTERPARK CORP	0.001%	99.154%
7968	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.155%
7969	AIRASIA X BHD	0.001%	99.156%
7970	AGRITRADE RESOU	0.001%	99.157%
7971	HUSQVARNA AB	0.001%	99.158%
7972	MALAYSIAN PACIF	0.001%	99.158%
7973	NOKIA CORP ADR	0.001%	99.159%
7974	GS RETAIL CO LT	0.001%	99.160%
7975	NITTOKU ENG CO	0.001%	99.161%
7976	WIRECARD AG	0.001%	99.162%
7977	OSJB HOLDINGS C	0.001%	99.163%
7978	SUNDRAM FASTNER	0.001%	99.163%
7979	RYODEN TRADING	0.001%	99.164%
7980	SAS AB	0.001%	99.165%
7981	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.166%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	MOSHIMOSHI HOTL	0.001%	99.167%
7983	NIHON CHOUZAI C	0.001%	99.168%
7984	SHANGHAI FUDAN-	0.001%	99.169%
7985	OHSHO FOOD SERV	0.001%	99.169%
7986	MIYAJI ENGINEER	0.001%	99.170%
7987	DELTA-GALIL IND	0.001%	99.171%
7988	JAPAN LIFELINE	0.001%	99.172%
7989	CHUKYO BANK	0.001%	99.173%
7990	ALEXANDER FORBE	0.001%	99.174%
7991	HARBOUR CENTRE	0.001%	99.175%
7992	CHINA MERCHANTS	0.001%	99.175%
7993	IMASEN ELEC IND	0.001%	99.176%
7994	HEY SONG	0.001%	99.177%
7995	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.178%
7996	PELION SA	0.001%	99.179%
7997	BANPU PUBLIC CO	0.001%	99.180%
7998	CONVOY FINANCIA	0.001%	99.180%
7999	BASLER KTBK	0.001%	99.181%
8000	F-TECH INC	0.001%	99.182%
8001	TOX FREE SOLUTI	0.001%	99.183%
8002	AIXTRON SE	0.001%	99.184%
8003	TOA CORP	0.001%	99.185%
8004	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.185%
8005	DAIKEN CORP	0.001%	99.186%
8006	JAPAN AIRPORT T	0.001%	99.187%
8007	SSANGYONG CEMEN	0.001%	99.188%
8008	NEC CAPITAL SOL	0.001%	99.189%
8009	CHIYODA INTEGRE	0.001%	99.190%
8010	SVENSKA HANDELS	0.001%	99.191%
8011	ORIENTAL BK OF	0.001%	99.191%
8012	CREDITO REAL SA	0.001%	99.192%
8013	KAISA GROUP HLD	0.001%	99.193%
8014	NIPPON PILLAR P	0.001%	99.194%
8015	HOLTEK SEMICOND	0.001%	99.195%
8016	TUBACEX SA	0.001%	99.196%
8017	MITSUUROKO CO L	0.001%	99.196%
8018	ITC PROPERTIES	0.001%	99.197%
8019	YASUDA WAREHOUS	0.001%	99.198%
8020	YOMIURI LAND CO	0.001%	99.199%
8021	CONNECT GROUP	0.001%	99.200%
8022	MIMASU SEMICOND	0.001%	99.201%
8023	DATANG INTL POW	0.001%	99.201%
8024	QUABIT INMOBILI	0.001%	99.202%
8025	REXLOT HOLDINGS	0.001%	99.203%
8026	FUSION PARTNERS	0.001%	99.204%
8027	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.205%
8028	AJ RENT CAR	0.001%	99.206%
8029	SCHALTBAU HOLDI	0.001%	99.206%
8030	HODOGAYA CHEMIC	0.001%	99.207%
8031	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	KURIMOTO	0.001%	99.209%
8033	FREUND CORP	0.001%	99.210%
8034	CMIC HOLDINGS C	0.001%	99.211%
8035	PTC INDIA LTD	0.001%	99.211%
8036	KANAGAWA CHUO K	0.001%	99.212%
8037	TENWOW INTL HLD	0.001%	99.213%
8038	NITTO KOHKI CO	0.001%	99.214%
8039	WESTAR ENERGY I	0.001%	99.215%
8040	CREATE SD HOLDI	0.001%	99.215%
8041	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.216%
8042	CENTRAL SPORTS	0.001%	99.217%
8043	GET NICE HOLDIN	0.001%	99.218%
8044	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.219%
8045	MUNSUN CAPITAL	0.001%	99.220%
8046	DYNAGREEN ENVIR	0.001%	99.220%
8047	SLC AGRICOLA SA	0.001%	99.221%
8048	INAGEYA CO LTD	0.001%	99.222%
8049	SALA CORPORATIO	0.001%	99.223%
8050	CHINA SUNTIEN G	0.001%	99.224%
8051	FRASERS CENTREP	0.001%	99.224%
8052	SAES GETTERS	0.001%	99.225%
8053	AMERICAS SILVER	0.001%	99.226%
8054	CHIP ENG SENG C	0.001%	99.227%
8055	GUJARAT FLUOROC	0.001%	99.228%
8056	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.229%
8057	FINOLEX INDUSTR	0.001%	99.229%
8058	ICOM INCORPORAT	0.001%	99.230%
8059	SVENSKA CELLULO	0.001%	99.231%
8060	SCANDI STANDARD	0.001%	99.232%
8061	WONIK IPS CO LT	0.001%	99.233%
8062	OPUS GROUP AB	0.001%	99.233%
8063	MONTEA SCA	0.001%	99.234%
8064	FENIX OUTDOOR I	0.001%	99.235%
8065	BAUER AG	0.001%	99.236%
8066	NAPHTHA ISRAEL	0.001%	99.237%
8067	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.238%
8068	SOGO MEDICAL CO	0.001%	99.238%
8069	FRANCE BED HOLD	0.001%	99.239%
8070	GLOBE TRADE CEN	0.001%	99.240%
8071	MEGA WORLD PROP	0.001%	99.241%
8072	FUJIMI INC	0.001%	99.242%
8073	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.242%
8074	CHINA INTL MARI	0.001%	99.243%
8075	HOPEWELL HIGHWA	0.001%	99.244%
8076	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.245%
8077	KAWAI MUSICAL I	0.001%	99.246%
8078	EN-JAPAN INC.	0.001%	99.246%
8079	ZHENGZHOU COAL	0.001%	99.247%
8080	KAWASAN INDS JA	0.001%	99.248%
8081	MANTRA GROUP LT	0.001%	99.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	LAND & HOUSE PU	0.001%	99.250%
8083	RH COMMON STOCK USD.0001	0.001%	99.250%
8084	WAKACHIKU CONST	0.001%	99.251%
8085	PACIFIC HOSPITA	0.001%	99.252%
8086	VALUETRONICS HL	0.001%	99.253%
8087	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.254%
8088	VAISALA	0.001%	99.254%
8089	SERVCORP	0.001%	99.255%
8090	RADNET INC COMMON STOCK USD.0001	0.001%	99.256%
8091	EHEALTH INC COMMON STOCK USD.001	0.001%	99.257%
8092	SEKERBANK	0.001%	99.258%
8093	LUNDIN GOLD INC	0.001%	99.258%
8094	G.U.D. HOLDINGS	0.001%	99.259%
8095	E.I.D.-PARRY(IN	0.001%	99.260%
8096	ENVESTNET INC COMMON STOCK	0.001%	99.261%
8097	TOWER SEMICONDU	0.001%	99.262%
8098	HEIJMANS	0.001%	99.262%
8099	QAF LTD	0.001%	99.263%
8100	KISWIRE LTD	0.001%	99.264%
8101	SC ASSET CORPOR	0.001%	99.265%
8102	SILICONWARE PRE	0.001%	99.266%
8103	CIVEO CORP	0.001%	99.266%
8104	EAST CAPITAL EX	0.001%	99.267%
8105	SCHIBSTED ASA	0.001%	99.268%
8106	TOKYO ENERGY&SY	0.001%	99.269%
8107	UMW HLDGS BERHA	0.001%	99.270%
8108	SDI CORP	0.001%	99.270%
8109	PEMBANGUNAN P	0.001%	99.271%
8110	CEMENTOS ARGOS	0.001%	99.272%
8111	OMAXE LTD	0.001%	99.273%
8112	SHIBAURA ELECTR	0.001%	99.274%
8113	REBOSIS PROPERT	0.001%	99.274%
8114	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.275%
8115	CITY LODGE HOTE	0.001%	99.276%
8116	TRUE NORTH COMM	0.001%	99.277%
8117	SANYO ELEC RAIL	0.001%	99.277%
8118	SINOLINK WORLDW	0.001%	99.278%
8119	HIBIYA ENGINEER	0.001%	99.279%
8120	TOMOKU CO	0.001%	99.280%
8121	MINOR INTL	0.001%	99.281%
8122	WATAMI FOOD SER	0.001%	99.281%
8123	BLUE DART EXPRE	0.001%	99.282%
8124	CABCHARGE AUSTR	0.001%	99.283%
8125	IHARA CHEMICAL	0.001%	99.284%
8126	AUBAY	0.001%	99.285%
8127	ALCONIX CORPORA	0.001%	99.285%
8128	MEDIA PRIMA BHD	0.001%	99.286%
8129	CONN S INC COMMON STOCK USD.01	0.001%	99.287%
8130	ACTIA GROUP	0.001%	99.288%
8131	GROUPE CRIT	0.001%	99.288%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	MABUCHI MOTOR C	0.001%	99.289%
8133	OKINAWA CELLULA	0.001%	99.290%
8134	MALAYAN CEMENT	0.001%	99.291%
8135	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.292%
8136	KOREA ELEC TERM	0.001%	99.292%
8137	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.293%
8138	TIANGONG INTERN	0.001%	99.294%
8139	HARIMA CHEMICAL	0.001%	99.295%
8140	SHINKO SHOJI CO	0.001%	99.295%
8141	YEUN CHYANG IND	0.001%	99.296%
8142	BIESSE	0.001%	99.297%
8143	NISSUI PHARM CO	0.001%	99.298%
8144	ALLAHABAD BANK	0.001%	99.299%
8145	COSLIGHT TECH I	0.001%	99.299%
8146	ONOKEN CO LTD	0.001%	99.300%
8147	ASAHI ORGANIC C	0.001%	99.301%
8148	LECTRA SYSTEMES	0.001%	99.302%
8149	AKER AMERICAN S	0.001%	99.302%
8150	MANILA WATER CO	0.001%	99.303%
8151	KH VATEC	0.001%	99.304%
8152	UNIVERSAL ENTER	0.001%	99.305%
8153	ASTRO JAPAN PR	0.001%	99.305%
8154	SAMART CORP PCL	0.001%	99.306%
8155	KOMATSU SEIREN	0.001%	99.307%
8156	ITOCHU SHOKUJIN	0.001%	99.308%
8157	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.309%
8158	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.309%
8159	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.310%
8160	NAMYANG DAIRY P	0.001%	99.311%
8161	ENERGY FUELS INC COMMON STOCK	0.001%	99.312%
8162	HOLY STONE ENTE	0.001%	99.312%
8163	NOHMI BOSAI	0.001%	99.313%
8164	JAPFA LTD	0.001%	99.314%
8165	AUSTBROKERS HLD	0.001%	99.315%
8166	DORO AB	0.001%	99.315%
8167	FEINTOOL INTERN	0.001%	99.316%
8168	DONG AH TIRE&RU	0.001%	99.317%
8169	TOYO SECURITIES	0.001%	99.318%
8170	TONAMI HOLDINGS	0.001%	99.319%
8171	GMR INFRASTRUCT	0.001%	99.319%
8172	PRIMO WATER CORP COMMON STOCK	0.001%	99.320%
8173	FLEURY MICHON	0.001%	99.321%
8174	RELIGARE HEALTH	0.001%	99.322%
8175	CRAWFORD & CO	0.001%	99.322%
8176	DALRADIAN RESOU	0.001%	99.323%
8177	TAKAOKA TOKO HL	0.001%	99.324%
8178	TA ENTERPRISE B	0.001%	99.325%
8179	CENIT AG SYSTEM	0.001%	99.325%
8180	TOYO CORPORATIO	0.001%	99.326%
8181	5N PLUS INC.	0.001%	99.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.328%
8183	HIROSE ELECTRIC	0.001%	99.328%
8184	NISSEI BUILD KO	0.001%	99.329%
8185	COMMUNISIS PLC	0.001%	99.330%
8186	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.331%
8187	NICHIREKI CO LT	0.001%	99.331%
8188	JANOME SEWING M	0.001%	99.332%
8189	MARUZEN SHOWA U	0.001%	99.333%
8190	SINKO INDUSTRIE	0.001%	99.334%
8191	ATLAS FINANCIAL	0.001%	99.334%
8192	TAKAMATSU CONS	0.001%	99.335%
8193	NHPC LTD	0.001%	99.336%
8194	WESTERN AREAS N	0.001%	99.337%
8195	NEXT CO LTD	0.001%	99.337%
8196	LEXTAR ELECTRON	0.001%	99.338%
8197	GLOBAL&YUASA BA	0.001%	99.339%
8198	MAHLE METAL LEV	0.001%	99.340%
8199	GOCOMPARE.COM G	0.001%	99.340%
8200	EMCORE CORP COMMON STOCK	0.001%	99.341%
8201	SAMPO CORP	0.001%	99.342%
8202	VIJAYA BANK	0.001%	99.343%
8203	LATTICE SEMICON	0.001%	99.343%
8204	KAROON GAS AUST	0.001%	99.344%
8205	ACBEL POLYTECH	0.001%	99.345%
8206	TUAN SING HLDGS	0.001%	99.346%
8207	IWASAKI ELECTRI	0.001%	99.346%
8208	STEIN MART INC COMMON STOCK USD.01	0.001%	99.347%
8209	DREAM UNLIMIITE	0.001%	99.348%
8210	SIGDO KOPPERS S	0.001%	99.349%
8211	AOC HOLDINGS IN	0.001%	99.349%
8212	HOTEL PROPERTY	0.001%	99.350%
8213	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.351%
8214	CIA ENERGETICA	0.001%	99.352%
8215	JAPAN PILE CORP	0.001%	99.352%
8216	GUJARAT NARM	0.001%	99.353%
8217	MAXIS BHD	0.001%	99.354%
8218	FRASERS HOSPITA	0.001%	99.355%
8219	CHINA LNG GROUP	0.001%	99.355%
8220	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.356%
8221	HISAKA WORKS LT	0.001%	99.357%
8222	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.358%
8223	MEDIGENE AG	0.001%	99.358%
8224	SUMMIT R/EST HL	0.001%	99.359%
8225	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.360%
8226	SEASpan CORP	0.001%	99.360%
8227	TIANJIN DEVMT H	0.001%	99.361%
8228	NAKAMURAYA CO L	0.001%	99.362%
8229	STARTEK INC	0.001%	99.363%
8230	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.363%
8231	AMOT INVESTMENT	0.001%	99.364%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	SAKAI MOVING SE	0.001%	99.365%
8233	OYO CORPORATION	0.001%	99.366%
8234	CHINA EVERBRIGH	0.001%	99.366%
8235	PRICER AB	0.001%	99.367%
8236	ICHINEN CO LTD	0.001%	99.368%
8237	KINGSWAY FINANC	0.001%	99.369%
8238	WHAN IN PHARMAC	0.001%	99.369%
8239	REJECT SHOP LTD	0.001%	99.370%
8240	SABANA SHARIAH	0.001%	99.371%
8241	NIPPON FINE CHE	0.001%	99.371%
8242	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.372%
8243	JUST RETIREMENT	0.001%	99.373%
8244	POYA CO LTD	0.001%	99.374%
8245	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.374%
8246	PAN INTL INDL	0.001%	99.375%
8247	MOUNT GIBSON IR	0.001%	99.376%
8248	STARTS PROCEED	0.001%	99.377%
8249	SERCO GROUP	0.001%	99.377%
8250	SWCC SHOWA HOLD	0.001%	99.378%
8251	F-SECURE OYJ	0.001%	99.379%
8252	GODREJ INDUSTRI	0.001%	99.379%
8253	MATSUI SECURITI	0.001%	99.380%
8254	XERO LIMITED	0.001%	99.381%
8255	SEKONIX CO LTD	0.001%	99.382%
8256	YUGANG INTL	0.001%	99.382%
8257	AVANCE GAS HOLD	0.001%	99.383%
8258	V1 GROUP LTD	0.001%	99.384%
8259	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.385%
8260	mitsui HIGH TEC	0.001%	99.385%
8261	GRUPO AVAL ACCI	0.001%	99.386%
8262	PRONEXUS INC	0.001%	99.387%
8263	LAIRD PLC RTS E	0.001%	99.387%
8264	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.388%
8265	SAMSUNG CARD	0.001%	99.389%
8266	FARADAY TECHNOL	0.001%	99.390%
8267	GREAT PANTHER S	0.001%	99.390%
8268	OXFORD INSTRUME	0.001%	99.391%
8269	ALICO INC COMMON STOCK USD1.0	0.001%	99.392%
8270	WOORI BANK SPON ADR ADR	0.001%	99.392%
8271	PVR LTD	0.001%	99.393%
8272	AGUAS ANDINAS S	0.001%	99.394%
8273	SANYO SHOKAI	0.001%	99.395%
8274	KEIYO CO	0.001%	99.395%
8275	BIRLA CORP LTD	0.001%	99.396%
8276	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.397%
8277	GUNNEBO AB	0.001%	99.397%
8278	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.398%
8279	HNA HLDGS GP CO	0.001%	99.399%
8280	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.400%
8281	BINCK NV	0.001%	99.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	ENERCHINA HOLDI	0.001%	99.401%
8283	MOBILEZONE HOLD	0.001%	99.402%
8284	EUROCASH SA	0.001%	99.402%
8285	OCTODEC	0.001%	99.403%
8286	JUNGFRAUBAHN HL	0.001%	99.404%
8287	ASUNARO AOKI CO	0.001%	99.405%
8288	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.405%
8289	YOMEISHU SEIZO	0.001%	99.406%
8290	FIRST TRACTOR C	0.001%	99.407%
8291	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.407%
8292	GENESIS LAND DE	0.001%	99.408%
8293	C UYEMURA & CO	0.001%	99.409%
8294	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.409%
8295	DIVERS RES BHD	0.001%	99.410%
8296	MISAWA HOMES HO	0.001%	99.411%
8297	POSCO ICT CO LT	0.001%	99.412%
8298	PRESTIGE ESTATE	0.001%	99.412%
8299	THAICOM PUBLIC	0.001%	99.413%
8300	BETER BED HOLD	0.001%	99.414%
8301	TECHNOPRO HLDGS	0.001%	99.414%
8302	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.415%
8303	HONEYS CO LTD	0.001%	99.416%
8304	TEIKOKU SEN-I C	0.001%	99.416%
8305	TOHO CO LTD	0.001%	99.417%
8306	UNION BANK OF P	0.001%	99.418%
8307	CYBEROPTICS CORP COMMON STOCK	0.001%	99.419%
8308	LOTUS BAKERIES	0.001%	99.419%
8309	CREATE RESTAURA	0.001%	99.420%
8310	DIOS FASTIGHETE	0.001%	99.421%
8311	ASCENDAS INDIA	0.001%	99.421%
8312	MORGAN SINDALL	0.001%	99.422%
8313	MARVELOUS AQL I	0.001%	99.423%
8314	MORITO CO	0.001%	99.423%
8315	ABOITIZ POWER C	0.001%	99.424%
8316	FURUNO ELECTRIC	0.001%	99.425%
8317	CHORI CO LTD	0.001%	99.425%
8318	CLEAR CHANNEL O	0.001%	99.426%
8319	AXACTOR AB	0.001%	99.427%
8320	BANGKOK LIFE AS	0.001%	99.428%
8321	CHINA NEW TOWN	0.001%	99.428%
8322	TAIKO BANK	0.001%	99.429%
8323	T & K TOKA CO L	0.001%	99.430%
8324	BIMB HLDGS BERH	0.001%	99.430%
8325	ELEC DE STRASBO	0.001%	99.431%
8326	SHINWA KAIUN	0.001%	99.432%
8327	PASONA GROUP IN	0.001%	99.432%
8328	EUGENE INVS&SEC	0.001%	99.433%
8329	KROSAKI CORP	0.001%	99.434%
8330	MITSUMI MATSUSHI	0.001%	99.434%
8331	VITROLIFE AB	0.001%	99.435%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.436%
8333	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.436%
8334	CENTRAL CHINA R	0.001%	99.437%
8335	FUJI PHARM CO L	0.001%	99.438%
8336	MESOBLAST LTD	0.001%	99.439%
8337	ALBIS CO LTD	0.001%	99.439%
8338	ARTNATURE INC	0.001%	99.440%
8339	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.441%
8340	STAMFORD LAND	0.001%	99.441%
8341	SARTORIUS STEDI	0.001%	99.442%
8342	CHIMEI MATERIAL	0.001%	99.443%
8343	ALBANY MOLECULA	0.001%	99.443%
8344	ABC ARBITRAGE	0.001%	99.444%
8345	TAIHEI DENGYO	0.001%	99.445%
8346	DEOLEO SA	0.001%	99.445%
8347	ECLERX SERVICES	0.001%	99.446%
8348	SUGIMOTO & CO L	0.001%	99.447%
8349	NIHON TOKUSHU T	0.001%	99.447%
8350	SUPALAI PCL-NVD	0.001%	99.448%
8351	QUESTERRE ENERG	0.001%	99.449%
8352	LUMENS CO LTD	0.001%	99.449%
8353	ROAD KING INFRA	0.001%	99.450%
8354	RIGHT-ON CO	0.001%	99.451%
8355	SMA SOLAR TECHN	0.001%	99.451%
8356	ABG SUNDAL COLL	0.001%	99.452%
8357	RIKEN KEIKI CO	0.001%	99.453%
8358	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.453%
8359	F&A AQUA HOLDIN	0.001%	99.454%
8360	MUHAK CO LTD	0.001%	99.455%
8361	BANCO SANTANDER CHILE ADR ADR	0.001%	99.455%
8362	NIPPON VALQUA I	0.001%	99.456%
8363	CLEANUP CORP	0.001%	99.457%
8364	SENSHUKAI CO	0.001%	99.457%
8365	NIPPON CARBIDE	0.001%	99.458%
8366	NEWRIVER REIT P	0.001%	99.459%
8367	MICROBIO CO LTD	0.001%	99.459%
8368	YOUYUAN INTERNA	0.001%	99.460%
8369	NISSHIN FUDOSAN	0.001%	99.461%
8370	ELBIT SYSTEMS L	0.001%	99.461%
8371	NATORI CO LTD	0.001%	99.462%
8372	AIZAWA SECURITI	0.001%	99.463%
8373	VICTORY CITY IN	0.001%	99.463%
8374	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.464%
8375	GL LTD	0.001%	99.465%
8376	FALCK RENEWABLE	0.001%	99.465%
8377	KINGSOFT CORP L	0.001%	99.466%
8378	SEKISUI PLASTIC	0.001%	99.467%
8379	PFIZER LTD	0.001%	99.467%
8380	KPJ HEALTHCARE	0.001%	99.468%
8381	ARES ALLERGY HO	0.001%	99.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	ORBITE TECHNOLO	0.001%	99.469%
8383	MERITZ FINANCIA	0.001%	99.470%
8384	HOUSTON WIRE &	0.001%	99.471%
8385	KONAI CO LTD	0.001%	99.471%
8386	TOWER BERSAMA I	0.001%	99.472%
8387	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.473%
8388	CNQC INTERNATIO	0.001%	99.473%
8389	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.474%
8390	QUANTA STORAGE	0.001%	99.475%
8391	TACHIBANA ELETE	0.001%	99.475%
8392	SHINKONG INSURA	0.001%	99.476%
8393	CENTURIA INDUST	0.001%	99.477%
8394	YELLOW HAT LTD.	0.001%	99.477%
8395	HUA HAN BIO-PHA	0.001%	99.478%
8396	H+H INTERNATION	0.001%	99.479%
8397	CHAMPION TECHNO	0.001%	99.479%
8398	IJT TECHNOLOGY	0.001%	99.480%
8399	KYOKUYO CO LTD	0.001%	99.481%
8400	KEC INTERNATION	0.001%	99.481%
8401	TAKASAGO THML E	0.001%	99.482%
8402	LITE-ON SEMICON	0.001%	99.483%
8403	TYMAN PLC	0.001%	99.483%
8404	CHUANGS CONS IN	0.001%	99.484%
8405	GENMAB A/S	0.001%	99.484%
8406	GODO STEEL	0.001%	99.485%
8407	SAMSUNG ENGINEE	0.001%	99.486%
8408	PLASTIVALOIRE	0.001%	99.486%
8409	BESALCO SA	0.001%	99.487%
8410	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.488%
8411	BIOTEST AG	0.001%	99.488%
8412	COSEL CO	0.001%	99.489%
8413	NOEVIR HOLDINGS	0.001%	99.490%
8414	U-SHIN	0.001%	99.490%
8415	LEIFHEIT AG	0.001%	99.491%
8416	COOKPAD INC	0.001%	99.492%
8417	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.492%
8418	TOKYO KEIKI INC	0.001%	99.493%
8419	SEPTENI CO LTD	0.001%	99.494%
8420	PNE WIND AG	0.001%	99.494%
8421	CMMB VISION HOL	0.001%	99.495%
8422	WONDERFUL SKY F	0.001%	99.495%
8423	KOATSU GAS KOGY	0.001%	99.496%
8424	KT CORP SP ADR ADR	0.001%	99.497%
8425	HONG FOK CORP	0.001%	99.497%
8426	MEIKO NETWORK J	0.001%	99.498%
8427	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.499%
8428	ATOM CORPORATIO	0.001%	99.499%
8429	TOKYO ELECTRON	0.001%	99.500%
8430	KEIHANSHIN RL	0.001%	99.501%
8431	MITANI SEKISAN	0.001%	99.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	CANVEST ENVIRON	0.001%	99.502%
8433	QINHUANGDAO POR	0.001%	99.502%
8434	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.503%
8435	PROACT IT GROUP	0.001%	99.504%
8436	GUJARAT PIPAVAV	0.001%	99.504%
8437	COSAN LOGISTICA	0.001%	99.505%
8438	ARIAKE JAPAN CO	0.001%	99.506%
8439	SANEI ARCHITECT	0.001%	99.506%
8440	ROMANDE ENERGIE	0.001%	99.507%
8441	BAOYE GROUP CO	0.001%	99.508%
8442	DENYO CO	0.001%	99.508%
8443	NIPPON YAKIN KO	0.001%	99.509%
8444	HO TUNG CHEMICA	0.001%	99.509%
8445	WUS PRINTD CIRC	0.001%	99.510%
8446	GUN EI CHEM IND	0.001%	99.511%
8447	CENTROTEC SUSTA	0.001%	99.511%
8448	MATSUYA CO (TOK	0.001%	99.512%
8449	DONGWONIndustr	0.001%	99.513%
8450	HUCHEMS FINE CH	0.001%	99.513%
8451	BOER POWER HOLD	0.001%	99.514%
8452	JAPAN TRANSCITY	0.001%	99.514%
8453	FISSION URANIUM	0.001%	99.515%
8454	COLABOR GROUP I	0.001%	99.516%
8455	LAI SUN GARMENT	0.001%	99.516%
8456	ELNUSA TBK	0.001%	99.517%
8457	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.518%
8458	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.518%
8459	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.519%
8460	MONASH IVF GRP	0.001%	99.519%
8461	LA DORIA SPA	0.001%	99.520%
8462	CIA ENERGETICA	0.001%	99.521%
8463	TOYO RADIATOR C	0.001%	99.521%
8464	NL INDUSTRIES	0.001%	99.522%
8465	RCR TOMLINSON L	0.001%	99.523%
8466	ENERNOC INC	0.001%	99.523%
8467	CIMSA	0.001%	99.524%
8468	GRAND KOREA LEI	0.001%	99.524%
8469	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.525%
8470	CEGEDIM	0.001%	99.526%
8471	KAMEDA SEIKA CO	0.001%	99.526%
8472	ISRA VISION AG	0.001%	99.527%
8473	YORK WATER CO COMMON STOCK	0.001%	99.527%
8474	TOKYO RAKUTENCH	0.001%	99.528%
8475	EIDAI CO.LTD.	0.001%	99.529%
8476	CREDIT CORP GRO	0.001%	99.529%
8477	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.530%
8478	CHIYODA CO	0.001%	99.531%
8479	KITO CORP	0.001%	99.531%
8480	mitsui home co	0.001%	99.532%
8481	BANQUE CANTONAL	0.001%	99.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MAEZAWA KASEI I	0.001%	99.533%
8483	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.534%
8484	COLOUR LIFE SER	0.001%	99.534%
8485	CJ HELLOVISION	0.001%	99.535%
8486	CALIDA HLDG	0.001%	99.535%
8487	NITTOC CONST CO	0.001%	99.536%
8488	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.537%
8489	STO AG-PREFERRE	0.001%	99.537%
8490	HUDACO INDUSTRI	0.001%	99.538%
8491	TOSHO PRINTING	0.001%	99.538%
8492	KITAGAWA IRON W	0.001%	99.539%
8493	JHSF PARTICIPAC	0.001%	99.540%
8494	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.540%
8495	REIS INC COMMON STOCK USD.01	0.001%	99.541%
8496	ALMA MEDIA CORP	0.001%	99.542%
8497	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.542%
8498	CIRCASSIA PHARM	0.001%	99.543%
8499	KITANO CONST CO	0.001%	99.543%
8500	MARS ENGINEERIN	0.001%	99.544%
8501	HMC INVESTMENT	0.001%	99.545%
8502	SK SECURITIES C	0.001%	99.545%
8503	PALIBURG HOLDIN	0.001%	99.546%
8504	SUZLON ENERGY L	0.001%	99.546%
8505	TOP FRONTIER IN	0.001%	99.547%
8506	CITYCHAMP WATCH	0.001%	99.548%
8507	DAIKOKUTENBUSSA	0.001%	99.548%
8508	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.549%
8509	PLAZZA AG REG A	0.001%	99.549%
8510	CARLSBERG BREWE	0.001%	99.550%
8511	SCATEC SOLAR AS	0.001%	99.551%
8512	FERRARI NV	0.001%	99.551%
8513	FUJICCO CO	0.001%	99.552%
8514	TOA OIL CO LTD	0.001%	99.552%
8515	THORN GROUP LTD	0.001%	99.553%
8516	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.554%
8517	SICHUAN EXPRESS	0.001%	99.554%
8518	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.555%
8519	F@N COMMUNICATI	0.001%	99.555%
8520	SAWADA HOLDINGS	0.001%	99.556%
8521	MUCKLOW(A&J) GR	0.001%	99.556%
8522	GUANGZHOU PHARM	0.001%	99.557%
8523	INUI GLOBAL LOG	0.001%	99.558%
8524	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.558%
8525	WELLING HOLD LT	0.001%	99.559%
8526	TAKEEI CORPORAT	0.001%	99.559%
8527	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.560%
8528	BASTIDE LE CONF	0.001%	99.561%
8529	TEST RESEARCH I	0.001%	99.561%
8530	MOTHERCARE	0.001%	99.562%
8531	MAEZAWA KYUSO I	0.001%	99.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	POCKET CARD CO	0.001%	99.563%
8533	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.564%
8534	TIVOLI A/S	0.001%	99.564%
8535	TAN CHONG MOTOR	0.001%	99.565%
8536	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.565%
8537	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.566%
8538	HILTON FOOD GRO	0.001%	99.566%
8539	QGEP PARTICIPAC	0.001%	99.567%
8540	PAL CO LTD	0.001%	99.568%
8541	YUME INC COMMON STOCK USD.001	0.001%	99.568%
8542	TAKIRON CO	0.001%	99.569%
8543	AUST WORLDWIDE	0.001%	99.569%
8544	TORISHIMA PUMP	0.001%	99.570%
8545	ENERGA SA	0.001%	99.571%
8546	SCIENTEX BERHAD	0.001%	99.571%
8547	HILONG HOLDING	0.001%	99.572%
8548	GRAPHITE INDIA	0.001%	99.572%
8549	ORGANO	0.001%	99.573%
8550	TOTAL ACCESS CO	0.001%	99.573%
8551	PHOENIX SATELLI	0.001%	99.574%
8552	I-NET CORP	0.001%	99.575%
8553	TODA KOGYO CORP	0.001%	99.575%
8554	GUANGZHOU AUTOM	0.001%	99.576%
8555	VIRGIN AUSTRALI	0.001%	99.576%
8556	SOC BAINS DE ME	0.001%	99.577%
8557	KYOSAN ELECTRIC	0.001%	99.578%
8558	MAXVALU TOKAI C	0.001%	99.578%
8559	SCHAFFNER HOLDI	0.001%	99.579%
8560	AMVIG HOLDINGS	0.001%	99.579%
8561	SHINAGAWA FUEL	0.001%	99.580%
8562	CELLNEX TELECOM	0.001%	99.580%
8563	SHIBUSAWA W/HOU	0.001%	99.581%
8564	EVERGREEN INTL	0.001%	99.582%
8565	JAPAN MEDICAL D	0.001%	99.582%
8566	LUMAX INTERNATI	0.001%	99.583%
8567	YTL POWER INTL	0.001%	99.583%
8568	MANZ AUTOMATION	0.001%	99.584%
8569	SPROTT RESOURCE	0.001%	99.584%
8570	CAL-COMP ELECTR	0.001%	99.585%
8571	PANASONIC CORP SPON ADR ADR	0.001%	99.586%
8572	SAC'S BAR HOLDI	0.001%	99.586%
8573	D'AMICO INTERNA	0.001%	99.587%
8574	JMS CO	0.001%	99.587%
8575	UNION BANK OF I	0.001%	99.588%
8576	CYFROWY POLSAT	0.001%	99.588%
8577	YOULCHON CHEMIC	0.001%	99.589%
8578	SESODA CORP	0.001%	99.590%
8579	BUDIMEX	0.001%	99.590%
8580	COPEL PARANA EN	0.001%	99.591%
8581	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	FUJI CORP LTD/O	0.001%	99.592%
8583	HARDINGE INC	0.001%	99.592%
8584	IC COMPANYYS	0.001%	99.593%
8585	OP FINANCIAL IN	0.001%	99.594%
8586	PYEONG HWA AUTO	0.001%	99.594%
8587	ISTYLE INC	0.001%	99.595%
8588	SHANGHAI FUDAN	0.001%	99.595%
8589	NZX LTD	0.001%	99.596%
8590	AXWAY SOFTWARE	0.001%	99.596%
8591	ACNB CORP COMMON STOCK USD2.5	0.001%	99.597%
8592	FUJIKURA KASEI	0.001%	99.597%
8593	HAKUTO CO	0.001%	99.598%
8594	KRS CORPORATION	0.001%	99.599%
8595	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.599%
8596	INDOFOOD AGRI R	0.001%	99.600%
8597	NET INSIGHT	0.001%	99.600%
8598	ELDERS LTD	0.001%	99.601%
8599	TOA DORO KOGYO	0.001%	99.601%
8600	MANNING + NAPIER INC COMMON STOCK USD.01	0.001%	99.602%
8601	TIPTREE INC COMMON STOCK USD.001	0.001%	99.603%
8602	NIIT TECHNOLOGI	0.001%	99.603%
8603	ALPS LOGISTICS	0.001%	99.604%
8604	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.604%
8605	DAOU DATA CORP	0.001%	99.605%
8606	RM PLC	0.001%	99.605%
8607	YUSHIRO CHEMICA	0.001%	99.606%
8608	KENON HLDGS LTD	0.001%	99.606%
8609	AHLSTROM OYJ	0.001%	99.607%
8610	KAS BANK	0.001%	99.608%
8611	SAFEWAY INC	0.001%	99.608%
8612	SHINAGAWA REFRA	0.001%	99.609%
8613	COMPAGNIE DES A	0.001%	99.609%
8614	TAIWAN FU HSING	0.001%	99.610%
8615	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.610%
8616	GIGPEAK INC COMMON STOCK USD.001	0.001%	99.611%
8617	SAKATA INX CORP	0.001%	99.611%
8618	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.612%
8619	HELLENIC PETROL	0.001%	99.613%
8620	DAEJAN HOLDINGS	0.001%	99.613%
8621	MONOGATARI CORP	0.001%	99.614%
8622	DATALOGIC SPA	0.001%	99.614%
8623	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.615%
8624	CROWN CONFECTIO	0.001%	99.615%
8625	PETROPVLOVSK	0.001%	99.616%
8626	RED STAR MACALL	0.001%	99.616%
8627	TSUTSUMI JEWELR	0.001%	99.617%
8628	FUSO PHARM	0.001%	99.617%
8629	SEADRILL LTD	0.001%	99.618%
8630	SPACE CO LTD	0.001%	99.619%
8631	BHAKTI INVESTAM	0.001%	99.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	GILLETTE INDIA	0.001%	99.620%
8633	US Wire Order	0.001%	99.620%
8634	COMTECH TELE CO	0.001%	99.621%
8635	KSL HLDGS BERHA	0.001%	99.621%
8636	BANGKOK BANK	0.001%	99.622%
8637	DEUTSCHE BANK M	0.001%	99.622%
8638	CHUO SPRING CO	0.001%	99.623%
8639	SYNDICATE BANK	0.001%	99.623%
8640	DONGWON DEVELOP	0.001%	99.624%
8641	PROMOTORA DE IN	0.001%	99.625%
8642	ICHIKOH INDUSTR	0.001%	99.625%
8643	JAPAN BUSINESS	0.001%	99.626%
8644	FUJI KIKO CO LT	0.001%	99.626%
8645	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.627%
8646	RESTAURANT BRAN	0.001%	99.627%
8647	COMMUNITY HEALT	0.001%	99.628%
8648	RHYTHM WATCH CO	0.001%	99.628%
8649	NEW ZEALAND OIL	0.001%	99.629%
8650	RIKEN TECHNOS C	0.001%	99.629%
8651	ING BANK SLASKI	0.001%	99.630%
8652	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.630%
8653	NIPPON CONCRETE	0.001%	99.631%
8654	REPCO HOME FINA	0.001%	99.632%
8655	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.632%
8656	TOYO KOHAN CO	0.001%	99.633%
8657	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.001%	99.633%
8658	NITTO SEIKO CO	0.001%	99.634%
8659	QLIRO GROUP AB	0.001%	99.634%
8660	BONHEUR ASA	0.001%	99.635%
8661	SPRING REAL EST	0.001%	99.635%
8662	XP POWER LTD	0.001%	99.636%
8663	CLEAR MEDIA	0.001%	99.636%
8664	ELITEGROUP COMP	0.001%	99.637%
8665	BUMRUNGRAD HOPT	0.001%	99.637%
8666	PINE CLIFF ENER	0.001%	99.638%
8667	HANNOVER RUECKV	0.001%	99.638%
8668	JAPAN MATERIAL	0.001%	99.639%
8669	EQT HOLDINGS LT	0.001%	99.640%
8670	AMATA CORP PUBL	0.001%	99.640%
8671	UNION TOOL CO	0.001%	99.641%
8672	NIPPON DENWA SH	0.001%	99.641%
8673	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.642%
8674	DO & CO AG	0.001%	99.642%
8675	MAGNESITA REFRA	0.001%	99.643%
8676	IWATSUKA CONFEC	0.001%	99.643%
8677	IDEC CORPORATIO	0.001%	99.644%
8678	ACCURAY INC COMMON STOCK USD.001	0.001%	99.644%
8679	WEST HOLDINGS C	0.001%	99.645%
8680	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.001%	99.645%
8681	COLLECTION HOUS	0.001%	99.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	ENTRA ASA	0.001%	99.646%
8683	ARENA REIT	0.001%	99.647%
8684	CROPENERGIES AG	0.001%	99.648%
8685	ELMOS SEMICONDU	0.001%	99.648%
8686	MINMETALS LAND	0.001%	99.649%
8687	INDOSAT TBK PT	0.001%	99.649%
8688	MAX INDIA LTD/N	0.001%	99.650%
8689	LANDS END INC COMMON STOCK USD.01	0.001%	99.650%
8690	DIC ASSET AG	0.001%	99.651%
8691	DOTTIKON ES HOL	0.001%	99.651%
8692	EMPRESA NACIONAL	0.001%	99.652%
8693	RINGER HUT CO L	0.001%	99.652%
8694	FLOW TRADERS	0.001%	99.653%
8695	FANCL CORP	0.001%	99.653%
8696	CHINA ALL ACCES	0.001%	99.654%
8697	SPRINGLAND INTE	0.001%	99.654%
8698	CARE PROPERTY I	0.001%	99.655%
8699	1ST SHANGHAI IN	0.001%	99.655%
8700	FUJIJURA RUBBER	0.001%	99.656%
8701	KOMATSU WALL IN	0.001%	99.656%
8702	MITO SECURITIES	0.001%	99.657%
8703	PUBLIC FINANCA	0.001%	99.657%
8704	STRATASYS LTD	0.001%	99.658%
8705	P S CORPORATION	0.001%	99.658%
8706	PROLOGIS PROPER	0.001%	99.659%
8707	EXEL INDUSTRIES	0.001%	99.660%
8708	SHANGHAI PRIME	0.001%	99.660%
8709	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.661%
8710	CYBERTAN TECHNO	0.001%	99.661%
8711	BEST DENKI CO	0.001%	99.662%
8712	JAPAN PETROLEUM	0.001%	99.662%
8713	OSTASIATISKE KO	0.001%	99.663%
8714	BEADELL RESOURC	0.001%	99.663%
8715	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.664%
8716	KINKI NIPPON TO	0.001%	99.664%
8717	AMADEUS FIRE AG	0.001%	99.665%
8718	MARUSAN SECUR	0.001%	99.665%
8719	MAXIM POWER COR	0.001%	99.666%
8720	GRUH FINANCE	0.001%	99.666%
8721	ATRIA GROUP PLC	0.001%	99.667%
8722	FIELDS CORP	0.001%	99.667%
8723	CITY TELECOM (H	0.001%	99.668%
8724	VIEL ET COMPAGN	0.001%	99.668%
8725	BANK HANDLOWY W	0.001%	99.669%
8726	TELEFONICA CZEC	0.001%	99.669%
8727	KEY COFFEE INC	0.001%	99.670%
8728	MARUWA UNYU	0.001%	99.670%
8729	ROSENBAUER INTE	0.001%	99.671%
8730	CLS HOLDINGS PL	0.001%	99.671%
8731	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	TMAC RESOURCES	0.001%	99.672%
8733	ATTACQ LTD	0.001%	99.673%
8734	MIKUNI CORP	0.001%	99.673%
8735	CHEROKEE INC COMMON STOCK USD.02	0.001%	99.674%
8736	KWANG DONG PHAR	0.001%	99.674%
8737	SANKYO SEIKO CO	0.001%	99.675%
8738	BOUSTEAD SINGAP	0.001%	99.675%
8739	KONAKA CO LTD	0.001%	99.676%
8740	DALIAN PORT (PD	0.001%	99.676%
8741	FUJITA KANKO IN	0.001%	99.677%
8742	SHINKAWA	0.001%	99.677%
8743	COLLINS FOOD LT	0.001%	99.678%
8744	SHUNFENG INTL C	0.001%	99.678%
8745	BANK OF KAOHSIU	0.001%	99.679%
8746	YAMAMURA GLASS	0.001%	99.679%
8747	WERELDHAVE BELG	0.001%	99.680%
8748	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.680%
8749	CAC CORPORATION	0.000%	99.681%
8750	MIDLAND REALTY	0.000%	99.681%
8751	NIHON KAGAKU SA	0.000%	99.682%
8752	TAMURA TAIKO HL	0.000%	99.682%
8753	VAN DE VELDE	0.000%	99.683%
8754	NICHIBAN CO	0.000%	99.683%
8755	GENKY STORES IN	0.000%	99.684%
8756	SPEEDCAST INTL	0.000%	99.684%
8757	BMTC GROUP INC	0.000%	99.685%
8758	TOWER LTD	0.000%	99.685%
8759	NIHON DEMP KOG	0.000%	99.686%
8760	EH CAR SERVICES SPON ADR ADR USD.001	0.000%	99.686%
8761	HIRAMATSU INC	0.000%	99.687%
8762	INABA SEISAKUSH	0.000%	99.687%
8763	LE BELIER	0.000%	99.688%
8764	MORY INDUSTRIES	0.000%	99.688%
8765	SLEEP COUNTRY C	0.000%	99.689%
8766	TAO HEUNG HOLDI	0.000%	99.689%
8767	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.690%
8768	RADEX-HERAKLITH	0.000%	99.690%
8769	ADANI ENTERPRIS	0.000%	99.691%
8770	UNISYS CORP	0.000%	99.691%
8771	EXFO INC	0.000%	99.692%
8772	VAN LANSCHOT NV	0.000%	99.692%
8773	YUSEN LOGISTICS	0.000%	99.693%
8774	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.693%
8775	BEGA CHEESE LTD	0.000%	99.694%
8776	TONG-TAI MACHIN	0.000%	99.694%
8777	NATIONAL AGRICU	0.000%	99.695%
8778	MIRATI THERAPEU	0.000%	99.695%
8779	TOMOE ENGINEERI	0.000%	99.696%
8780	EGUARANTEE INC.	0.000%	99.696%
8781	EM-TECH CO LTD	0.000%	99.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	KANADEN CORP	0.000%	99.697%
8783	ARGAN SA	0.000%	99.698%
8784	CHINA SHANSHUI	0.000%	99.698%
8785	SL CORP	0.000%	99.699%
8786	MICROPORT SCIEN	0.000%	99.699%
8787	SAM KWANG GLASS	0.000%	99.700%
8788	EAGLE NICE INTE	0.000%	99.700%
8789	ODELIC CO LTD	0.000%	99.701%
8790	CHINA ENERGY DE	0.000%	99.701%
8791	ENKA INSAAT VE	0.000%	99.701%
8792	HANMI PHARM CO	0.000%	99.702%
8793	GERRY WEBER INT	0.000%	99.702%
8794	WMIH CORP COMMON STOCK USD.00001	0.000%	99.703%
8795	LUBY'S INC.	0.000%	99.703%
8796	HANSOL PAPER CO	0.000%	99.704%
8797	DALI FOODS GROU	0.000%	99.704%
8798	NIHON ESLEAD CO	0.000%	99.705%
8799	E CL SA	0.000%	99.705%
8800	JAPAN RADIO CO	0.000%	99.706%
8801	ASX LTD	0.000%	99.706%
8802	WING ON CO INT	0.000%	99.707%
8803	DUSTIN GROUP AB	0.000%	99.707%
8804	TOM TAILOR HOLD	0.000%	99.708%
8805	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.708%
8806	NIPPON CHEMIPHA	0.000%	99.709%
8807	ICHIKEN CO LTD	0.000%	99.709%
8808	BELLAMY'S AUSTR	0.000%	99.710%
8809	OIL INDIA LTD	0.000%	99.710%
8810	NCC GROUP LTD.	0.000%	99.711%
8811	CSBC CORPORATIO	0.000%	99.711%
8812	DEL MONTE PACIF	0.000%	99.712%
8813	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.712%
8814	CIE FINANCIER T	0.000%	99.712%
8815	MANI INC	0.000%	99.713%
8816	HIGHLIGHT COMMU	0.000%	99.713%
8817	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.714%
8818	FEED ONE CO LTD	0.000%	99.714%
8819	GODFREY PHILLIP	0.000%	99.715%
8820	GEK GROUP OF CO	0.000%	99.715%
8821	HILAN LTD	0.000%	99.716%
8822	SANY HEAVY EQUI	0.000%	99.716%
8823	HONWORLD GROUP	0.000%	99.717%
8824	UNITED UTILITIE	0.000%	99.717%
8825	ROCKY BRANDS INC COMMON STOCK	0.000%	99.718%
8826	TRANSCOM WORLDW	0.000%	99.718%
8827	MARUBUN CORP	0.000%	99.719%
8828	BK OF GREECE	0.000%	99.719%
8829	MODERNLAND REAL	0.000%	99.720%
8830	ASPO OYJ	0.000%	99.720%
8831	NISHIKAWA RUBBE	0.000%	99.720%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	KOBE BUSSAN CO	0.000%	99.721%
8833	VINDA INTERNATI	0.000%	99.721%
8834	KORADIOR HOLDIN	0.000%	99.722%
8835	EMPRESA DE ENER	0.000%	99.722%
8836	CARA OPERATIONS	0.000%	99.723%
8837	ENERGIEDIENST H	0.000%	99.723%
8838	ASCENDIS HEALTH	0.000%	99.724%
8839	MYOB GROUP LTD	0.000%	99.724%
8840	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.725%
8841	CENTRAL SEC PAT	0.000%	99.725%
8842	MIE KOTSU GP HL	0.000%	99.726%
8843	KOZA ANADOLU ME	0.000%	99.726%
8844	VOLT INFO SCIEN	0.000%	99.726%
8845	EL.EN. SPA	0.000%	99.727%
8846	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.727%
8847	CHUN YUAN STEEL	0.000%	99.728%
8848	KALPATARU POWER	0.000%	99.728%
8849	ELECNOR SA	0.000%	99.729%
8850	OSAKA ORGANIC C	0.000%	99.729%
8851	CHINA ANIMATION	0.000%	99.730%
8852	SPARX ASSET MAN	0.000%	99.730%
8853	GROUP FIVE	0.000%	99.731%
8854	INFORMATION SVC	0.000%	99.731%
8855	EMPERIA HOLDING	0.000%	99.732%
8856	YASHILI INTL HL	0.000%	99.732%
8857	FERREXPO PLC	0.000%	99.732%
8858	GUANGDONG LAND	0.000%	99.733%
8859	TAKIHYO CO LTD	0.000%	99.733%
8860	PLANET PAYMENT	0.000%	99.734%
8861	SUDAMERICANA VA	0.000%	99.734%
8862	HANWHA SECS	0.000%	99.735%
8863	HADERA PAPER LT	0.000%	99.735%
8864	SAMYUNG TRA	0.000%	99.736%
8865	GRUPO CEMENTOS	0.000%	99.736%
8866	MAOYE INTL HOLD	0.000%	99.736%
8867	LAURENT-PERRIER	0.000%	99.737%
8868	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.737%
8869	NICOX	0.000%	99.738%
8870	VARITRONIX INTL	0.000%	99.738%
8871	GRUPO SECURITY	0.000%	99.739%
8872	OROCOBRE LTD	0.000%	99.739%
8873	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.740%
8874	KAWASHO GECOSS	0.000%	99.740%
8875	PLAYMATES TOY H	0.000%	99.740%
8876	CHINOOK ENERGY	0.000%	99.741%
8877	CHINA XLX FERTI	0.000%	99.741%
8878	HONGKONG CHINES	0.000%	99.742%
8879	TAMBURI INVESTM	0.000%	99.742%
8880	ASIA STD INTL G	0.000%	99.743%
8881	ASIA POLYMER	0.000%	99.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	SINCERE WATCH H	0.000%	99.744%
8883	DAISYO CORP	0.000%	99.744%
8884	ORBIS	0.000%	99.744%
8885	FINDEL	0.000%	99.745%
8886	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.745%
8887	CHUGAI RO CO LT	0.000%	99.746%
8888	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.746%
8889	MAEDA KOSEN CO.	0.000%	99.747%
8890	RAUBEX GROUP LT	0.000%	99.747%
8891	INBODY CO LTD	0.000%	99.748%
8892	REGAL HOTELS IN	0.000%	99.748%
8893	LAGERCANTZ GRO	0.000%	99.748%
8894	LINEDATA SERVIC	0.000%	99.749%
8895	KINGS TOWN CONS	0.000%	99.749%
8896	HSIN CHONG CONS	0.000%	99.750%
8897	CCC SA	0.000%	99.750%
8898	BEIJINGWEST IND	0.000%	99.751%
8899	CTI ENGINEERING	0.000%	99.751%
8900	OHASHI TECHNICA	0.000%	99.752%
8901	FIBRA SHOP PORT	0.000%	99.752%
8902	LEALEA ENTERPRI	0.000%	99.752%
8903	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.753%
8904	EMPEROR WATCH A	0.000%	99.753%
8905	SENTUL CITY TBK	0.000%	99.754%
8906	ION BEAM APPLIC	0.000%	99.754%
8907	CHINA RAILWAY S	0.000%	99.755%
8908	FJ NEXT CO LTD	0.000%	99.755%
8909	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.755%
8910	SOBHA LIMITED	0.000%	99.756%
8911	ELAN MICROELECT	0.000%	99.756%
8912	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.757%
8913	PROTO CORP	0.000%	99.757%
8914	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.758%
8915	INDS BACHOCO SA	0.000%	99.758%
8916	NICHIEI CO	0.000%	99.759%
8917	EARTH CHEMICAL	0.000%	99.759%
8918	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.759%
8919	SOCOVEDA SA	0.000%	99.760%
8920	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.760%
8921	CSS INDUSTRIES	0.000%	99.761%
8922	WANG ON GROUP	0.000%	99.761%
8923	WAREHOUSE GROUP	0.000%	99.762%
8924	HYUNDAI ENGINEE	0.000%	99.762%
8925	HIRAKAWA HEWTEC	0.000%	99.762%
8926	RESILUX	0.000%	99.763%
8927	LIFESTYLE CHINA	0.000%	99.763%
8928	WILMINGTON GROU	0.000%	99.764%
8929	KATO WORKS CO	0.000%	99.764%
8930	SIOEN INDUSTRIE	0.000%	99.765%
8931	CHINA POWER NEW	0.000%	99.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	BEIJING JINGNEN	0.000%	99.765%
8933	ANTON OILFIELD	0.000%	99.766%
8934	FOLLI FOLLIE GP	0.000%	99.766%
8935	JAMMU & KASHMIR	0.000%	99.767%
8936	NICHIRIN CO LTD	0.000%	99.767%
8937	GEM DIAMONDS	0.000%	99.768%
8938	NAGAWA CO LTD	0.000%	99.768%
8939	ELANDERS AB	0.000%	99.768%
8940	HKBN LTD	0.000%	99.769%
8941	AVON RUBBER	0.000%	99.769%
8942	BUND CENTER INV	0.000%	99.770%
8943	CURRO HOLDINGS	0.000%	99.770%
8944	LOW & BONAR PLC	0.000%	99.771%
8945	NEO-NEON HOLDIN	0.000%	99.771%
8946	INFRASTRUCTURA	0.000%	99.771%
8947	ID LOGISTICS GR	0.000%	99.772%
8948	YOKOWO CO LTD	0.000%	99.772%
8949	HAP SENG PLANTA	0.000%	99.773%
8950	NIPPON KOEI CO	0.000%	99.773%
8951	BOURBON SA	0.000%	99.773%
8952	SINDO RICOH	0.000%	99.774%
8953	DIRECT INSURANC	0.000%	99.774%
8954	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.775%
8955	LONG BON INTERN	0.000%	99.775%
8956	TAEWOONG CO	0.000%	99.776%
8957	YIZHENG CHEM FI	0.000%	99.776%
8958	SUMINOE TEXTILE	0.000%	99.776%
8959	ALINCO INC	0.000%	99.777%
8960	ENERGY RESOURCE	0.000%	99.777%
8961	ISU CHEMICAL	0.000%	99.778%
8962	SOCO INTERNATIO	0.000%	99.778%
8963	FOURLIS S.A.	0.000%	99.778%
8964	WOORI FINANCIAL	0.000%	99.779%
8965	RASA INDUSTRIES	0.000%	99.779%
8966	NORDJYSKE BANK	0.000%	99.780%
8967	CHINA CHEM&PHAR	0.000%	99.780%
8968	SMS MANAGEMENT	0.000%	99.781%
8969	INVESCO OFFICE	0.000%	99.781%
8970	PROTECTOR FORSI	0.000%	99.781%
8971	LIPPO CHINA RES	0.000%	99.782%
8972	THAI STANLEY EL	0.000%	99.782%
8973	AINSWORTH GAME	0.000%	99.783%
8974	VANTAGE INTERNA	0.000%	99.783%
8975	GLACIER MEDIA I	0.000%	99.783%
8976	SHINYOUNG SECS	0.000%	99.784%
8977	THERMADOR GROUP	0.000%	99.784%
8978	SYNTHOS SA	0.000%	99.785%
8979	AUDIOCODES	0.000%	99.785%
8980	FALCO BIOSYSTEM	0.000%	99.785%
8981	YAMATANE CORP N	0.000%	99.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	CARLIT HOLDINGS	0.000%	99.786%
8983	ITAB SHOP CONCE	0.000%	99.787%
8984	CYIENT LIMITED	0.000%	99.787%
8985	LUNG YEN LIFE S	0.000%	99.788%
8986	DONGWHA PHARM.C	0.000%	99.788%
8987	EKORNES ASA	0.000%	99.788%
8988	SINYI REALTY IN	0.000%	99.789%
8989	ASHIMORI INDUST	0.000%	99.789%
8990	TPV TECHNOLOGY	0.000%	99.790%
8991	NETSCOUT SYSTEMS	0.000%	99.790%
8992	ELECTRA CONSUME	0.000%	99.790%
8993	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.791%
8994	RADISYS CORP COMMON STOCK	0.000%	99.791%
8995	TNPL	0.000%	99.792%
8996	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.792%
8997	MASON FINANCIAL	0.000%	99.792%
8998	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.793%
8999	KECK SENG(MAL)B	0.000%	99.793%
9000	SCHRODER REAL E	0.000%	99.794%
9001	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.794%
9002	METRO KAJANG HL	0.000%	99.794%
9003	ROSTELECOM OJSC	0.000%	99.795%
9004	VECTOR	0.000%	99.795%
9005	GADANG HOLDINGS	0.000%	99.796%
9006	TARSUS GROUP PL	0.000%	99.796%
9007	AROTECH CORP COMMON STOCK USD.01	0.000%	99.796%
9008	CIA ENERGET CEA	0.000%	99.797%
9009	ISENTIA GROUP L	0.000%	99.797%
9010	ADDLIFE AB	0.000%	99.798%
9011	SILICON WORKS	0.000%	99.798%
9012	YANCHANG PETROL	0.000%	99.798%
9013	KJB FINANCIAL G	0.000%	99.799%
9014	REALIA BUSINESS	0.000%	99.799%
9015	OKK CORP	0.000%	99.799%
9016	DIALIGHT PLC	0.000%	99.800%
9017	OLVI	0.000%	99.800%
9018	LIFE HEALTHCARE	0.000%	99.801%
9019	AKCANSI CIMENTO	0.000%	99.801%
9020	SOSEI GROUP COR	0.000%	99.801%
9021	SOLAR APPLIED M	0.000%	99.802%
9022	RECRM RESEARCH	0.000%	99.802%
9023	TECHNOVATOR INT	0.000%	99.803%
9024	NOMURA CO LTD	0.000%	99.803%
9025	GAKKEN CO	0.000%	99.803%
9026	KNOW IT AB	0.000%	99.804%
9027	SAPIENS INTERNA	0.000%	99.804%
9028	PLDT INC SPON ADR ADR	0.000%	99.805%
9029	ENDO LIGHTING C	0.000%	99.805%
9030	PACIFIC CENTURY	0.000%	99.805%
9031	SECHE ENVIRONNE	0.000%	99.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	JOBAN KOSAN CO	0.000%	99.806%
9033	ESCALADE INC COMMON STOCK	0.000%	99.806%
9034	NZ REFINING CO	0.000%	99.807%
9035	SONGA OFFSHORE	0.000%	99.807%
9036	NCI INC A COMMON STOCK USD.019	0.000%	99.808%
9037	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.808%
9038	HUMAX CO LTD	0.000%	99.808%
9039	DAEKYO	0.000%	99.809%
9040	MR MAX CORP	0.000%	99.809%
9041	MANGALORE REF &	0.000%	99.810%
9042	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.810%
9043	TOTTORI BANK	0.000%	99.810%
9044	ICHIBANYA CO LT	0.000%	99.811%
9045	TECK RESOURCES	0.000%	99.811%
9046	ABILITY ENTERPR	0.000%	99.811%
9047	XXL ASA	0.000%	99.812%
9048	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.812%
9049	TELESITES SAB D	0.000%	99.813%
9050	HWA SHIN CO	0.000%	99.813%
9051	TECHNO RYOWA LT	0.000%	99.813%
9052	HALCYON AGRI CO	0.000%	99.814%
9053	AMBASSADOR HOTE	0.000%	99.814%
9054	BANK BUKOPIN PT	0.000%	99.814%
9055	GCA SAVVIAN COR	0.000%	99.815%
9056	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.815%
9057	EASTERN WATER R	0.000%	99.816%
9058	CLERE AG	0.000%	99.816%
9059	HOOSIERS HOLDIN	0.000%	99.816%
9060	KSB AG	0.000%	99.817%
9061	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.817%
9062	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.817%
9063	CROOZ INC	0.000%	99.818%
9064	BCO DESIO E BRI	0.000%	99.818%
9065	TOURISM HOLDING	0.000%	99.819%
9066	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.819%
9067	HANKUK CARBON C	0.000%	99.819%
9068	OENON HOLDINGS	0.000%	99.820%
9069	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.820%
9070	MATRIX CONCEPTS	0.000%	99.820%
9071	YC CO LTD	0.000%	99.821%
9072	TRADELINK ELECT	0.000%	99.821%
9073	G-7 HOLDINGS IN	0.000%	99.821%
9074	FLYBE GROUP PLC	0.000%	99.822%
9075	MEYER BURGER TE	0.000%	99.822%
9076	LIAN BENG GROUP	0.000%	99.823%
9077	CHINA DYNAMICS	0.000%	99.823%
9078	SEACHANGE INTL	0.000%	99.823%
9079	3M INDIA LTD	0.000%	99.824%
9080	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.824%
9081	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TOEI ANIMATION	0.000%	99.825%
9083	KYOBO SECURITIE	0.000%	99.825%
9084	EL PUERTO DE LI	0.000%	99.825%
9085	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.826%
9086	FAITH INC	0.000%	99.826%
9087	SUMITOMO PRECIS	0.000%	99.826%
9088	SUNGCHANG ENTER	0.000%	99.827%
9089	BAY ENERGY LTD	0.000%	99.827%
9090	STILLWATER MINI	0.000%	99.828%
9091	PARIS MIKI INC	0.000%	99.828%
9092	MQ HOLDING AB	0.000%	99.828%
9093	INNOTECH CORP	0.000%	99.829%
9094	NEW HOPE CORP	0.000%	99.829%
9095	ABTERRA LTD	0.000%	99.829%
9096	TTW PUBLIC COMP	0.000%	99.830%
9097	SARKUYSAN ELEKT	0.000%	99.830%
9098	EXCEL CO LTD	0.000%	99.830%
9099	COVER-MORE GROU	0.000%	99.831%
9100	ANGLO-EASTN PLA	0.000%	99.831%
9101	CELLCOM ISRAEL	0.000%	99.831%
9102	BAYSIDE LAND CO	0.000%	99.832%
9103	TAISEI LAMICK C	0.000%	99.832%
9104	NS SHOPPING CO	0.000%	99.833%
9105	VECIMA NETWORKS	0.000%	99.833%
9106	STRATTEC SECURI	0.000%	99.833%
9107	TAKISAWA MACHIN	0.000%	99.834%
9108	SEMCON AB	0.000%	99.834%
9109	PMP COMMUNICATI	0.000%	99.834%
9110	NSL LTD	0.000%	99.835%
9111	TREASURE ASA	0.000%	99.835%
9112	MELCO HOLDINGS	0.000%	99.835%
9113	IHH HEALTHCARE	0.000%	99.836%
9114	COMP ENG & CONS	0.000%	99.836%
9115	EMPEROR ENTERTA	0.000%	99.836%
9116	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.837%
9117	KOBE ELECTRIC R	0.000%	99.837%
9118	KINGMAKER FOOTW	0.000%	99.837%
9119	ALARKO HOLDINGS	0.000%	99.838%
9120	ANDHRA BANK	0.000%	99.838%
9121	SOFT-WORLD INTL	0.000%	99.838%
9122	VINY THAI	0.000%	99.839%
9123	INVICTA HOLDING	0.000%	99.839%
9124	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.840%
9125	ANADOLU SIGORTA	0.000%	99.840%
9126	AWARE INC	0.000%	99.840%
9127	KINKI SHARYO CO	0.000%	99.841%
9128	TOEI CO	0.000%	99.841%
9129	PFSWEB INC COMMON STOCK USD.001	0.000%	99.841%
9130	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.842%
9131	CARPETRIGHT	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	GUJARAT ALKALIE	0.000%	99.842%
9133	SUNLAND GROUP L	0.000%	99.843%
9134	S&T AG	0.000%	99.843%
9135	CAIRO COMMUNICA	0.000%	99.843%
9136	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.844%
9137	BASWARE OYJ	0.000%	99.844%
9138	SHOEI FOODS COR	0.000%	99.844%
9139	MIVTACH SHAMIR	0.000%	99.845%
9140	NAKAYAMA STEEL	0.000%	99.845%
9141	SAM JIN PHARM	0.000%	99.845%
9142	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.846%
9143	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.846%
9144	DAIICHI KENSETS	0.000%	99.846%
9145	NISSIN FOOD HOL	0.000%	99.847%
9146	SAMCHULLY	0.000%	99.847%
9147	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.847%
9148	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.848%
9149	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.848%
9150	FUJI CORP/MIYAG	0.000%	99.848%
9151	SAFETY GODOWN C	0.000%	99.849%
9152	NIKKO CO	0.000%	99.849%
9153	MITSUBISHI RESE	0.000%	99.849%
9154	PEET LIMITED	0.000%	99.850%
9155	STANDARD LIFE I	0.000%	99.850%
9156	TAMA HOME CO LT	0.000%	99.850%
9157	BELL SYSTEM24 H	0.000%	99.851%
9158	RAMI LEVI CHAIN	0.000%	99.851%
9159	BROOKFIELD REAL	0.000%	99.851%
9160	TRANS COSMOS	0.000%	99.852%
9161	PC TEL INC COMMON STOCK USD.001	0.000%	99.852%
9162	VIDEOCON INDUST	0.000%	99.852%
9163	TOKYO TEKKO CO	0.000%	99.853%
9164	POLYMET MINING	0.000%	99.853%
9165	BIG SHOPPING CE	0.000%	99.853%
9166	CHEUK NANG HLDG	0.000%	99.854%
9167	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.854%
9168	HONG LEONG ASIA	0.000%	99.854%
9169	BURWILL HOLDING	0.000%	99.855%
9170	PRG-SCHULTZ INT	0.000%	99.855%
9171	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.855%
9172	ZEALAND PHARMA	0.000%	99.856%
9173	AVIC INTERNATIO	0.000%	99.856%
9174	EVN AG	0.000%	99.856%
9175	CODAN LTD	0.000%	99.857%
9176	YUKEN KOGYO	0.000%	99.857%
9177	ASIA CEMENT CHI	0.000%	99.857%
9178	WEATHERNEWS INC	0.000%	99.858%
9179	TOYO ELECTRIC	0.000%	99.858%
9180	VITEC GROUP	0.000%	99.858%
9181	BGP HOLDINGS (P	0.000%	99.858%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	ATENOR	0.000%	99.859%
9183	TOMATO BANK LTD	0.000%	99.859%
9184	QUALITAS CONTOL	0.000%	99.859%
9185	TOMOE CORP	0.000%	99.860%
9186	UNITED SPIRITS	0.000%	99.860%
9187	LIPPO CIKARANG	0.000%	99.860%
9188	GREEN CROSS COR	0.000%	99.861%
9189	S&T DYNAMICS CO	0.000%	99.861%
9190	ALPHA SYSTEMS I	0.000%	99.861%
9191	HIRANO TECSEED	0.000%	99.862%
9192	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.862%
9193	PETRA FOODS LTD	0.000%	99.862%
9194	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.863%
9195	CHONGQING MACHI	0.000%	99.863%
9196	MERAPE RESOURCE	0.000%	99.863%
9197	COSCO HOLDINGS	0.000%	99.864%
9198	VP PLC	0.000%	99.864%
9199	POLYTEC ASSET H	0.000%	99.864%
9200	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.865%
9201	AKSIGORTA AS	0.000%	99.865%
9202	NAGANO BANK	0.000%	99.865%
9203	DAIDO KOGYO CO	0.000%	99.865%
9204	LUBELSKI WEGIEL	0.000%	99.866%
9205	YUSHIN PRECISIO	0.000%	99.866%
9206	KEY TRONIC CORP COMMON STOCK	0.000%	99.866%
9207	MUNKSJO OYJ	0.000%	99.867%
9208	CLARK INC COMMO	0.000%	99.867%
9209	RUENTEX INDUSTR	0.000%	99.867%
9210	MEGAWIDE CONS C	0.000%	99.868%
9211	YAIJU SUISANKAG	0.000%	99.868%
9212	AP EAGERS LTD	0.000%	99.868%
9213	OTSUKA KAGU	0.000%	99.869%
9214	SABATE DIOSOS	0.000%	99.869%
9215	UTD PLANTATION	0.000%	99.869%
9216	AEON CO. (M) BH	0.000%	99.870%
9217	ANEST IWATA COR	0.000%	99.870%
9218	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.870%
9219	PARTNERS REAL E	0.000%	99.871%
9220	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.871%
9221	ELLAKTOR SA	0.000%	99.871%
9222	CHINA FIBER OPT	0.000%	99.871%
9223	SECOM JOSHINETS	0.000%	99.872%
9224	KYERYONG CONST	0.000%	99.872%
9225	HUONS CO LTD	0.000%	99.872%
9226	ES-CON JAPAN LT	0.000%	99.873%
9227	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.873%
9228	ASIA FINANCIAL	0.000%	99.873%
9229	ASESOR DE ACTIV	0.000%	99.874%
9230	AES GENER SA	0.000%	99.874%
9231	RION CO LTD	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	ADCORP HLDGS	0.000%	99.875%
9233	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.875%
9234	ORANGE POLSKA	0.000%	99.875%
9235	HY LOK	0.000%	99.875%
9236	BANGKOK AVIAT F	0.000%	99.876%
9237	FURSYS	0.000%	99.876%
9238	PIPAVAV DEFENCE	0.000%	99.876%
9239	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.877%
9240	CARLO CAVAZZI H	0.000%	99.877%
9241	HANKUK PAPER MF	0.000%	99.877%
9242	KRAKATAU STEEL	0.000%	99.878%
9243	EASTERN PLATINU	0.000%	99.878%
9244	TRAKCJA SA	0.000%	99.878%
9245	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.878%
9246	UNITY OPTO TECH	0.000%	99.879%
9247	YUANSHENGTAI DA	0.000%	99.879%
9248	SUGIH ENERGY TB	0.000%	99.879%
9249	POLETOWIN PITCR	0.000%	99.880%
9250	THROMBOGENICS N	0.000%	99.880%
9251	FAR LTD	0.000%	99.880%
9252	TAT HONG HOLDIN	0.000%	99.881%
9253	NISSEI ASB MACH	0.000%	99.881%
9254	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.881%
9255	KOZA ALTIN ISLE	0.000%	99.881%
9256	NIPPON CHEM IND	0.000%	99.882%
9257	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.882%
9258	IMDEX LTD	0.000%	99.882%
9259	KANGDA INTERNAT	0.000%	99.883%
9260	MOROZOFF LIMITE	0.000%	99.883%
9261	DAIDOH	0.000%	99.883%
9262	ROBINSON DEPT S	0.000%	99.884%
9263	KASEN INTERNATI	0.000%	99.884%
9264	CGN MINING CO L	0.000%	99.884%
9265	AMIYAKI TEI CO	0.000%	99.884%
9266	BANK INTERNASIO	0.000%	99.885%
9267	GRUPPO MUTUIONL	0.000%	99.885%
9268	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.885%
9269	ZIGNAGO VETRO S	0.000%	99.886%
9270	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.886%
9271	ZUG ESTATES HLD	0.000%	99.886%
9272	WORLDLINE	0.000%	99.887%
9273	MYSTATE LTD	0.000%	99.887%
9274	ZUKEN INC	0.000%	99.887%
9275	ARGO GRAPHICS I	0.000%	99.887%
9276	TMK PAO GDR REG S GDR	0.000%	99.888%
9277	MONGOLIAN MININ	0.000%	99.888%
9278	MK RESTAURANT G	0.000%	99.888%
9279	CHINA AVIATION	0.000%	99.889%
9280	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.889%
9281	TRANSACTION CAP	0.000%	99.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ROYAL BAFOKENG	0.000%	99.889%
9283	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.890%
9284	AFRICA ISRAEL P	0.000%	99.890%
9285	ABLYNX NV	0.000%	99.890%
9286	ENERGY EQUITY C	0.000%	99.891%
9287	RATCHABURI ELEC	0.000%	99.891%
9288	ADANI TRANSMISS	0.000%	99.891%
9289	ZENITAKA CORP	0.000%	99.892%
9290	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.892%
9291	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.892%
9292	TOTETSU KOGYO C	0.000%	99.892%
9293	SCOPE METALS GR	0.000%	99.893%
9294	INDIAN BANK	0.000%	99.893%
9295	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.893%
9296	CAN DO CO LTD	0.000%	99.894%
9297	SINO GRANDNESS	0.000%	99.894%
9298	SERVICE STREAM	0.000%	99.894%
9299	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.894%
9300	GHCL LTD	0.000%	99.895%
9301	UNICHEM LABS	0.000%	99.895%
9302	SEED CO LTD/TOK	0.000%	99.895%
9303	GRANULES INDIA	0.000%	99.896%
9304	SAMSE SA	0.000%	99.896%
9305	REGIONAL CONT L	0.000%	99.896%
9306	BasicNet S.p.A.	0.000%	99.896%
9307	APPROACH RESOUR	0.000%	99.897%
9308	CARDNO LIMITED	0.000%	99.897%
9309	WHA CORP PCL	0.000%	99.897%
9310	BRAEMAR SHIPPIN	0.000%	99.898%
9311	SEVERFIELD-ROWE	0.000%	99.898%
9312	AKTIA BANK OYJ	0.000%	99.898%
9313	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.898%
9314	KHON KAEN SUGAR	0.000%	99.899%
9315	INTER PARFUMS	0.000%	99.899%
9316	TSC GROUP HOLDI	0.000%	99.899%
9317	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.900%
9318	PHARMA MAR SA	0.000%	99.900%
9319	EIKEN CHEMICAL	0.000%	99.900%
9320	NRW HOLDINGS LT	0.000%	99.900%
9321	MORTGAGE CHOICE	0.000%	99.901%
9322	BLUE SQUARE REA	0.000%	99.901%
9323	HOTELES CITY EX	0.000%	99.901%
9324	RENTIAN TECHNOL	0.000%	99.901%
9325	SHENGJING BANK	0.000%	99.902%
9326	DECMIL GROUP LT	0.000%	99.902%
9327	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.902%
9328	MUGEN ESTATE CO	0.000%	99.903%
9329	OPTEX COMPANY	0.000%	99.903%
9330	GULF MARINE SER	0.000%	99.903%
9331	DY CORP	0.000%	99.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	KAWASUMI LABS I	0.000%	99.904%
9333	TOBU STORE CO L	0.000%	99.904%
9334	FOX WIZEL LTD	0.000%	99.904%
9335	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.904%
9336	PACIFIC ONLINE	0.000%	99.905%
9337	FAR EAST ORCH	0.000%	99.905%
9338	VICTORIA PARK A	0.000%	99.905%
9339	DAPHNE INTERNA	0.000%	99.906%
9340	EXETER RESOURCE	0.000%	99.906%
9341	SHIMOJIMA CO LT	0.000%	99.906%
9342	HAGIWARA ELECTR	0.000%	99.906%
9343	CGG SA	0.000%	99.907%
9344	ECHELON FINANCI	0.000%	99.907%
9345	CHINA FINANCIAL	0.000%	99.907%
9346	CHUNGHWA PICTUR	0.000%	99.907%
9347	FORTIS HLTH (IN	0.000%	99.908%
9348	FUTURE SYSTEMS	0.000%	99.908%
9349	GR ED L'ESPRESS	0.000%	99.908%
9350	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.909%
9351	COMPANHIA DE GA	0.000%	99.909%
9352	YELP INC COMMON STOCK USD.000001	0.000%	99.909%
9353	KURIYAMA HOLDIN	0.000%	99.909%
9354	NICHIA STEEL WO	0.000%	99.910%
9355	THURGAUER KANTO	0.000%	99.910%
9356	ITFOR INC	0.000%	99.910%
9357	KYOWA LEATHER	0.000%	99.910%
9358	OVERSEAS CHINES	0.000%	99.911%
9359	INDUSTRIAL BLDG	0.000%	99.911%
9360	MBK PCL	0.000%	99.911%
9361	TAINAN ENTERPRI	0.000%	99.912%
9362	CEDAR WOODS PRO	0.000%	99.912%
9363	CORP BANK	0.000%	99.912%
9364	CIA ENERGETICA	0.000%	99.912%
9365	DEPOMED INC COMMON STOCK	0.000%	99.913%
9366	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.913%
9367	SALEM COMM CORP	0.000%	99.913%
9368	AEON CREDIT SER	0.000%	99.913%
9369	ALROV PROPRTIE	0.000%	99.914%
9370	DAISHINKU CORP	0.000%	99.914%
9371	FIRST STEAMSHIP	0.000%	99.914%
9372	SATORI ELECTRIC	0.000%	99.914%
9373	IFG GROUP PLC	0.000%	99.915%
9374	IMPERIAL HOTEL	0.000%	99.915%
9375	ESSEL PROP	0.000%	99.915%
9376	ASKUL	0.000%	99.915%
9377	SKF INDIA LTD	0.000%	99.916%
9378	BANCO DE BOGOTA	0.000%	99.916%
9379	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.916%
9380	SAKAI OVEX CO L	0.000%	99.917%
9381	WOONGJIN THINKB	0.000%	99.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	CHINA YURUN FOO	0.000%	99.917%
9383	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.917%
9384	AEROPORTO VENEZ	0.000%	99.918%
9385	TK DEVELOPMENT	0.000%	99.918%
9386	DAEHAN STEEL CO	0.000%	99.918%
9387	INTL PAPER	0.000%	99.918%
9388	TOHOKU BANK	0.000%	99.919%
9389	VIOHALCO SA	0.000%	99.919%
9390	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.919%
9391	YAC CO LTD	0.000%	99.919%
9392	CHEVALIER INTL	0.000%	99.920%
9393	TOSHO CO LTD	0.000%	99.920%
9394	SFP DINING	0.000%	99.920%
9395	ECKERT & ZIEGLE	0.000%	99.920%
9396	AIRPORT FACILIT	0.000%	99.921%
9397	KEPPEL TELECOM&	0.000%	99.921%
9398	GILAT SATELLITE	0.000%	99.921%
9399	TWIN DISC INC COMMON STOCK	0.000%	99.921%
9400	OSK HOLDINGS BH	0.000%	99.922%
9401	TOPPS TILES	0.000%	99.922%
9402	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.922%
9403	SRI SPORTS LIMI	0.000%	99.922%
9404	HFA HOLDINGS LI	0.000%	99.923%
9405	AVIC INTL HOLD	0.000%	99.923%
9406	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.923%
9407	VILLA WORLD LTD	0.000%	99.923%
9408	NIHON PLAST CO	0.000%	99.924%
9409	ELECTRICITY GEN	0.000%	99.924%
9410	CW GROUP HLDGS	0.000%	99.924%
9411	MINEROS S.A.	0.000%	99.924%
9412	DAIHATSU DIESEL	0.000%	99.925%
9413	ANF IMMOBILIER	0.000%	99.925%
9414	TUNAS BARU LAMP	0.000%	99.925%
9415	ASIA SATELLITE	0.000%	99.925%
9416	SNAI SPA	0.000%	99.926%
9417	URTHECAST CORP	0.000%	99.926%
9418	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.926%
9419	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.926%
9420	PERENNIAL REAL	0.000%	99.927%
9421	GOOD RESOURCES	0.000%	99.927%
9422	SOCAM DEVELOPME	0.000%	99.927%
9423	KUANGCHI SCIENC	0.000%	99.927%
9424	BILLABONG INTER	0.000%	99.928%
9425	KESORAM INDUSTR	0.000%	99.928%
9426	CERAGON NETWORK	0.000%	99.928%
9427	IRC LIMITED	0.000%	99.928%
9428	FUJISHOJI CO.LT	0.000%	99.929%
9429	HANEDA ZENITH H	0.000%	99.929%
9430	HALOWS CO LTD	0.000%	99.929%
9431	HATHWAY CABLE	0.000%	99.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	COOPER ENERGY L	0.000%	99.930%
9433	SHIHLIN ELEC &	0.000%	99.930%
9434	FAG BEARINGS IN	0.000%	99.930%
9435	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.930%
9436	ACAL	0.000%	99.931%
9437	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.931%
9438	AREZZO INDUSTRI	0.000%	99.931%
9439	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.931%
9440	COCA-COLA ICECE	0.000%	99.932%
9441	WIJAYA KARYA	0.000%	99.932%
9442	CASTINGS	0.000%	99.932%
9443	IMPEXMETAL	0.000%	99.932%
9444	ADVAN CO LTD	0.000%	99.932%
9445	INDUSTRIA REIT	0.000%	99.933%
9446	YUNNAN WATER IN	0.000%	99.933%
9447	CALEDONIA MININ	0.000%	99.933%
9448	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.933%
9449	CHINA OVERSEAS	0.000%	99.934%
9450	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.934%
9451	ZHUHAI HLDGS IN	0.000%	99.934%
9452	OCEAN-LAND GROU	0.000%	99.934%
9453	MELBOURNE IT	0.000%	99.935%
9454	KONDOTEC INC	0.000%	99.935%
9455	KYUNGBANG LTD	0.000%	99.935%
9456	INTEVAC INC	0.000%	99.935%
9457	DAEWOO SHIPBUIL	0.000%	99.936%
9458	STREET CAPITAL	0.000%	99.936%
9459	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.936%
9460	CRAWFORD & CO	0.000%	99.936%
9461	AICHI TOKEI DEN	0.000%	99.936%
9462	PALADIN ENERGY	0.000%	99.937%
9463	KOREA TECH BANK	0.000%	99.937%
9464	CHORUS LTD ADR ADR	0.000%	99.937%
9465	IMAGI INTERNATI	0.000%	99.937%
9466	KG CHEMICAL COR	0.000%	99.938%
9467	MEDUSA MINING L	0.000%	99.938%
9468	ALKANE RESOURCE	0.000%	99.938%
9469	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.938%
9470	METALS X LTD	0.000%	99.939%
9471	GAFISA SA RTS E	0.000%	99.939%
9472	IMMOBEL	0.000%	99.939%
9473	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.939%
9474	EIH LTD	0.000%	99.939%
9475	AARTI INDS	0.000%	99.940%
9476	GFOOT CO LTD	0.000%	99.940%
9477	TAKE AND GIVE	0.000%	99.940%
9478	KOHSOKU CORP	0.000%	99.940%
9479	SHIN NIPPON AIR	0.000%	99.941%
9480	MANDARIN ORIENT	0.000%	99.941%
9481	SOUNDWILL HOLDI	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	HIROSHIMA ELEC	0.000%	99.941%
9483	DELTA PROPERTY	0.000%	99.942%
9484	PFENEX INC COMMON STOCK USD.001	0.000%	99.942%
9485	MUTOW CO LTD	0.000%	99.942%
9486	INVESTORE PROP	0.000%	99.942%
9487	SRV GROUP OYJ	0.000%	99.942%
9488	GRANDVISION BV	0.000%	99.943%
9489	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.943%
9490	SURYA CITRA MED	0.000%	99.943%
9491	NATURAL ALTERNT	0.000%	99.943%
9492	MJ GLEESON PLC	0.000%	99.944%
9493	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.944%
9494	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.944%
9495	CARBORUNDUM	0.000%	99.944%
9496	TER BEKE SA	0.000%	99.944%
9497	AGV PRODUCTS	0.000%	99.945%
9498	FDM GROUP PLC	0.000%	99.945%
9499	JOHN LAING GROU	0.000%	99.945%
9500	POLARIS INFRAS	0.000%	99.945%
9501	DARFON ELECTRON	0.000%	99.946%
9502	COCO'S JAPAN CO	0.000%	99.946%
9503	SEJONG INDUSTRI	0.000%	99.946%
9504	FDC LTD/INDIA	0.000%	99.946%
9505	MAHARASHTRA SEA	0.000%	99.946%
9506	TOFAS TURK OTOM	0.000%	99.947%
9507	MAHINDRA CIE AU	0.000%	99.947%
9508	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.947%
9509	AMERIGO RESOURC	0.000%	99.947%
9510	TSUI WAH HOLDIN	0.000%	99.947%
9511	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.948%
9512	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.948%
9513	SITOIY GROUP HLD	0.000%	99.948%
9514	KAPSCH TRAFFICC	0.000%	99.948%
9515	SELVAAG BOLIG A	0.000%	99.949%
9516	LAURA ASHLEY HO	0.000%	99.949%
9517	REAL INDUSTRY I	0.000%	99.949%
9518	MCLEOD RUSSEL I	0.000%	99.949%
9519	COVISINT CORP COMMON STOCK	0.000%	99.949%
9520	VETOQUINOL SA	0.000%	99.950%
9521	SILICON INTEG S	0.000%	99.950%
9522	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.950%
9523	REFRESCO GROUP	0.000%	99.950%
9524	KLOVERN AB B SH	0.000%	99.950%
9525	ASHTROM PROPERT	0.000%	99.951%
9526	NVC LIGHTING HO	0.000%	99.951%
9527	WIN HANVERKY HO	0.000%	99.951%
9528	SURYA SEMESTA I	0.000%	99.951%
9529	HOME INVEST BEL	0.000%	99.951%
9530	NONG SHIM HOLDI	0.000%	99.952%
9531	NATURES SUNSHIN	0.000%	99.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	DICKSON CONCEPT	0.000%	99.952%
9533	HAGOROMO FOODS	0.000%	99.952%
9534	POLY CULTURE GR	0.000%	99.953%
9535	KATHMANDU HOLDI	0.000%	99.953%
9536	TAIKO PHARMACEU	0.000%	99.953%
9537	LAKSHMI VILAS B	0.000%	99.953%
9538	GENERATION HEAL	0.000%	99.953%
9539	FULLER SMITH &	0.000%	99.954%
9540	YONDENKO CORP	0.000%	99.954%
9541	VINA CONCHA Y T	0.000%	99.954%
9542	TA ANN HOLDINGS	0.000%	99.954%
9543	EUROTECH SPA	0.000%	99.954%
9544	HONG KONG FERRY	0.000%	99.955%
9545	FREQUENCY ELEC	0.000%	99.955%
9546	SUNCALL CORP	0.000%	99.955%
9547	PT MULTIPLOAR C	0.000%	99.955%
9548	NORCROS PLC	0.000%	99.955%
9549	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.956%
9550	TRIFAST PLC	0.000%	99.956%
9551	SELCUK ECZA DEP	0.000%	99.956%
9552	DECEUNINCK	0.000%	99.956%
9553	DISTELL GROUP L	0.000%	99.956%
9554	KERRY TJ LOGIST	0.000%	99.957%
9555	R.E.A. HOLDINGS	0.000%	99.957%
9556	TRINITY LTD	0.000%	99.957%
9557	INFOMEDIA	0.000%	99.957%
9558	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.957%
9559	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.958%
9560	VIVA INDUSTRIAL	0.000%	99.958%
9561	CHAMBAL FER	0.000%	99.958%
9562	HOGG ROBINSON G	0.000%	99.958%
9563	HKSCAN OYJ	0.000%	99.958%
9564	GRUPO ARGOS SA	0.000%	99.959%
9565	ENEA AB	0.000%	99.959%
9566	INVESTORS TITLE CO COMMON STOCK	0.000%	99.959%
9567	RATTANINDIA	0.000%	99.959%
9568	ORIENTAL WATCH	0.000%	99.959%
9569	SHOFU INC	0.000%	99.959%
9570	OXLEY HOLDINGS	0.000%	99.960%
9571	CEQUENCE ENERGY	0.000%	99.960%
9572	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.960%
9573	GUARARAPES CONF	0.000%	99.960%
9574	GLAXO SMITHKLIN	0.000%	99.960%
9575	BARON DE LEY	0.000%	99.961%
9576	FLUIDRA SA	0.000%	99.961%
9577	HUA ENG WIRE&CA	0.000%	99.961%
9578	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.961%
9579	APN OUTDOOR GRO	0.000%	99.961%
9580	NORWEGIAN PROPE	0.000%	99.962%
9581	TECHNOTRANS AG	0.000%	99.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	BEST BRIDAL INC	0.000%	99.962%
9583	KINTETSU DPT ST	0.000%	99.962%
9584	HOKUETSU INDS C	0.000%	99.962%
9585	IBI GROUP INC.	0.000%	99.962%
9586	PILOT GOLD INC	0.000%	99.963%
9587	FAR EAST HOLDIN	0.000%	99.963%
9588	LINK NET TBK PT	0.000%	99.963%
9589	HOKKAI CAN CO	0.000%	99.963%
9590	ALVIVA HOLDINGS	0.000%	99.963%
9591	TBK Co., Ltd.	0.000%	99.964%
9592	ST. IVES PLC	0.000%	99.964%
9593	BSL CORPORATION	0.000%	99.964%
9594	BCB BANCORP INC COMMON STOCK	0.000%	99.964%
9595	TRIVENI TURBINE	0.000%	99.964%
9596	ERICSSON LM-A S	0.000%	99.964%
9597	AGORA	0.000%	99.965%
9598	BALMER LAWRIE	0.000%	99.965%
9599	KOMEHYO	0.000%	99.965%
9600	MAINSTREET HEAL	0.000%	99.965%
9601	EUROZ LTD	0.000%	99.965%
9602	IPE GROUP LTD	0.000%	99.966%
9603	BIO PAPPEL SAB	0.000%	99.966%
9604	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.966%
9605	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.966%
9606	KPX CHEMICAL	0.000%	99.966%
9607	VOLUTION GROUP	0.000%	99.966%
9608	SADBHAV ENGINEE	0.000%	99.967%
9609	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.967%
9610	MINERA FRISCO S	0.000%	99.967%
9611	GATEWAY LIFESTY	0.000%	99.967%
9612	ALMADEN MINERAL	0.000%	99.967%
9613	DONGYUE GROUP	0.000%	99.967%
9614	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.968%
9615	HESKA CORP	0.000%	99.968%
9616	DONGBU SECURITI	0.000%	99.968%
9617	BANYAN TREE HOL	0.000%	99.968%
9618	TILT RENEWABLES	0.000%	99.968%
9619	EASTERN MEDIA	0.000%	99.968%
9620	PADDY POWER BET	0.000%	99.969%
9621	CB INDUSTRIAL P	0.000%	99.969%
9622	AVENG	0.000%	99.969%
9623	CENTURIA METROP	0.000%	99.969%
9624	HEIDELBERGCEMEN	0.000%	99.969%
9625	ORIGIN ELECTRIC	0.000%	99.969%
9626	RECKON LTD	0.000%	99.970%
9627	OHB SE	0.000%	99.970%
9628	SHIDAX CORP	0.000%	99.970%
9629	THERMAX LTD	0.000%	99.970%
9630	K1 VENTURES LTD	0.000%	99.970%
9631	ITC CORP	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	EASTMAIN RES IN	0.000%	99.971%
9633	IMMSI SPA	0.000%	99.971%
9634	ZHONG AN REAL E	0.000%	99.971%
9635	CONTINENTAL HLD	0.000%	99.971%
9636	NIPPON HUME PIP	0.000%	99.971%
9637	MEITO SANGYO CO	0.000%	99.971%
9638	YUANDA CHINA HO	0.000%	99.972%
9639	NEW YORK & CO I	0.000%	99.972%
9640	SANYO TRADING C	0.000%	99.972%
9641	CRISIL LTD	0.000%	99.972%
9642	KAI YUAN HOLDIN	0.000%	99.972%
9643	GETIN HOLDING S	0.000%	99.972%
9644	LOW KENG HUAT(S	0.000%	99.972%
9645	VGI GLOBAL MEDI	0.000%	99.973%
9646	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.973%
9647	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.973%
9648	TOW CO LTD	0.000%	99.973%
9649	WATAHAN & CO LT	0.000%	99.973%
9650	BORYUNG PHARM	0.000%	99.973%
9651	SANYO HOUSING N	0.000%	99.974%
9652	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.974%
9653	WARTECK INVEST	0.000%	99.974%
9654	UNITED MICROELECTRON SP ADR ADR	0.000%	99.974%
9655	FUJISASH CO LTD	0.000%	99.974%
9656	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.974%
9657	BOOT(HENRY) & S	0.000%	99.974%
9658	ROULARTA MEDIA	0.000%	99.975%
9659	SHIKIBO LTD	0.000%	99.975%
9660	CHINA GREAT STA	0.000%	99.975%
9661	WAH SEONG	0.000%	99.975%
9662	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.975%
9663	OZFOREX GROUP L	0.000%	99.975%
9664	WEE HUR HOLDING	0.000%	99.976%
9665	PINGUELY-HAULOT	0.000%	99.976%
9666	SHENGUAN HOLDIN	0.000%	99.976%
9667	ISE CHEMICAL CO	0.000%	99.976%
9668	FORTRESS PAPER	0.000%	99.976%
9669	WHIRLPOOL OF IN	0.000%	99.976%
9670	ARCELORMITTAL S	0.000%	99.976%
9671	BSQUARE CORP COMMON STOCK	0.000%	99.977%
9672	ELRON ELECTRONI	0.000%	99.977%
9673	PEARL ORIENTAL	0.000%	99.977%
9674	GALLANT VENTURE	0.000%	99.977%
9675	TOTAL ACCESS CO	0.000%	99.977%
9676	CSG LIMITED	0.000%	99.977%
9677	GAJAH TUNGGAL	0.000%	99.977%
9678	STRONG PETROCHE	0.000%	99.978%
9679	COXON PRECISE I	0.000%	99.978%
9680	MODUSLINK GLOBA	0.000%	99.978%
9681	SEQUANA	0.000%	99.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	KIAN JOO CAN FC	0.000%	99.978%
9683	CHINA LOTSYNERG	0.000%	99.978%
9684	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.979%
9685	HEG LIMITED	0.000%	99.979%
9686	O LUXE HOLDINGS	0.000%	99.979%
9687	MACMAHON HOLDIN	0.000%	99.979%
9688	EQUITY FIN HOLD	0.000%	99.979%
9689	CROCODILE GARME	0.000%	99.979%
9690	TAKASHIMA & CO	0.000%	99.979%
9691	EQUITAL	0.000%	99.979%
9692	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.980%
9693	HI-P INTERNATIO	0.000%	99.980%
9694	TROY RESOURCES	0.000%	99.980%
9695	REPSOL SA	0.000%	99.980%
9696	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.980%
9697	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.980%
9698	KIMOTO CO LTD	0.000%	99.980%
9699	AVIANCA HOLDING	0.000%	99.981%
9700	GUANGNAN(HLDGS)	0.000%	99.981%
9701	HANMI SEMICONDU	0.000%	99.981%
9702	MARUYAMA MFG CO	0.000%	99.981%
9703	INES CORPORATIO	0.000%	99.981%
9704	CHINA ELEC OPTI	0.000%	99.981%
9705	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.981%
9706	SAMSON HOLDING	0.000%	99.982%
9707	QAD INC B COMMON STOCK USD.001	0.000%	99.982%
9708	CONSTANTIN MEDI	0.000%	99.982%
9709	ESUN HOLDINGS L	0.000%	99.982%
9710	Tessi S.A.	0.000%	99.982%
9711	NAGARJUNA FERTI	0.000%	99.982%
9712	KOSEI SECURITIE	0.000%	99.982%
9713	OLYMPIC CORP	0.000%	99.982%
9714	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.983%
9715	INTRALOT SA - I	0.000%	99.983%
9716	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.983%
9717	LEMMINKAINEN OY	0.000%	99.983%
9718	THE BASIC HOUSE	0.000%	99.983%
9719	LANDING INTL DE	0.000%	99.983%
9720	CATENA AB	0.000%	99.983%
9721	MIYOSHI OIL & F	0.000%	99.984%
9722	STARK TECHNOLOG	0.000%	99.984%
9723	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.984%
9724	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.984%
9725	ASCENCIO	0.000%	99.984%
9726	ONO SOKKI CO	0.000%	99.984%
9727	NISSEI INDUSTRI	0.000%	99.984%
9728	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.984%
9729	VOCENTO	0.000%	99.985%
9730	PARADISE ENTERT	0.000%	99.985%
9731	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ATHENS WATER SU	0.000%	99.985%
9733	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.985%
9734	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.985%
9735	DB REALTY LTD	0.000%	99.985%
9736	TOMEN DEVICES C	0.000%	99.985%
9737	LPP SA	0.000%	99.985%
9738	DYNAMIC ELECTRO	0.000%	99.986%
9739	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.986%
9740	LOGISTEC CORP C	0.000%	99.986%
9741	REAL NUTRICEUTI	0.000%	99.986%
9742	GLORIOUS SUN EN	0.000%	99.986%
9743	GEAR ENERGY LTD	0.000%	99.986%
9744	SHELL REFINING(0.000%	99.986%
9745	AUSWIDE BANK LT	0.000%	99.986%
9746	CHINA HUIZHAN D	0.000%	99.987%
9747	INNODATA INC COMMON STOCK USD.01	0.000%	99.987%
9748	RIZAL COMML BAN	0.000%	99.987%
9749	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.987%
9750	BANCO ABC BRASI	0.000%	99.987%
9751	LSL PROPERTY SE	0.000%	99.987%
9752	MIN XIN HLDGS	0.000%	99.987%
9753	NAPEC INC	0.000%	99.987%
9754	TOP SPRING INTL	0.000%	99.987%
9755	MEIWA ESTATE CO	0.000%	99.988%
9756	MIE HOLDINGS CO	0.000%	99.988%
9757	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.988%
9758	AFFINE	0.000%	99.988%
9759	FRAGRANCE GROUP	0.000%	99.988%
9760	PROSAFE ASA	0.000%	99.988%
9761	PETRUS RESOURCE	0.000%	99.988%
9762	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.988%
9763	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.988%
9764	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.989%
9765	TERNA ENERGY SA	0.000%	99.989%
9766	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.989%
9767	BOLU CIMENTO SA	0.000%	99.989%
9768	FALCON ENERGY G	0.000%	99.989%
9769	MEDICAL SYSTEM	0.000%	99.989%
9770	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.989%
9771	HANISON CONSTRU	0.000%	99.989%
9772	TOWN CENTRE SEC	0.000%	99.989%
9773	FERROLIGAS FERB	0.000%	99.989%
9774	XERIUM TECHNOLO	0.000%	99.990%
9775	CHINA RARE EART	0.000%	99.990%
9776	CHINA PROPRTIE	0.000%	99.990%
9777	KAM HING INTERN	0.000%	99.990%
9778	US AUTO PARTS N	0.000%	99.990%
9779	GETIN NOBLE BA	0.000%	99.990%
9780	TORIGOE CO LTD	0.000%	99.990%
9781	CONSTRUCTORA CO	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	DYNASTY FINE WI	0.000%	99.990%
9783	DYNA-MAC HOLDIN	0.000%	99.991%
9784	CHINA PUBLIC PR	0.000%	99.991%
9785	ALANDSBANKEN	0.000%	99.991%
9786	TSH RESOURCES B	0.000%	99.991%
9787	EXCELSIOR MEDIC	0.000%	99.991%
9788	ZEDGE INC CL B COMMON STOCK	0.000%	99.991%
9789	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
9790	FUTURE BRIGHT H	0.000%	99.991%
9791	TOTAL GABON	0.000%	99.991%
9792	STEEL & TUBE HL	0.000%	99.991%
9793	HOKKAIDO GAS CO	0.000%	99.992%
9794	NIPPON FILCON C	0.000%	99.992%
9795	WESTPORT INNOVA	0.000%	99.992%
9796	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.992%
9797	CATABASIS PHARM	0.000%	99.992%
9798	S.T.CHEMICAL CO	0.000%	99.992%
9799	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.992%
9800	ASPEN GROUP	0.000%	99.992%
9801	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.992%
9802	PRIME MEDIA GRO	0.000%	99.992%
9803	TV AZTECA	0.000%	99.992%
9804	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.993%
9805	BGR ENERGY SYST	0.000%	99.993%
9806	K.P.R. MILL	0.000%	99.993%
9807	ABAN OFFSHORE	0.000%	99.993%
9808	TOMORROW FOCUS	0.000%	99.993%
9809	COMPUGEN LTD	0.000%	99.993%
9810	MIMAKI ENGINEER	0.000%	99.993%
9811	DELTICOM AG	0.000%	99.993%
9812	ANXIN-CHINA HOL	0.000%	99.993%
9813	BOUSTEAD PROJEC	0.000%	99.993%
9814	GRUPO FAMSA SA	0.000%	99.993%
9815	NRJ GROUP	0.000%	99.994%
9816	SKYLINE CORP	0.000%	99.994%
9817	PACIFIC CURRENT	0.000%	99.994%
9818	PVA TEPLA AG	0.000%	99.994%
9819	TEN NETWORK HLD	0.000%	99.994%
9820	BERJAYA LAND BH	0.000%	99.994%
9821	ASANTE INC	0.000%	99.994%
9822	SANGETSU CO	0.000%	99.994%
9823	HITE HOLDINGS C	0.000%	99.994%
9824	FOUNTAIN SET HL	0.000%	99.994%
9825	ALTium LTD	0.000%	99.994%
9826	ASCOTT RESIDENC	0.000%	99.995%
9827	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.995%
9828	BROCKMAN MINING	0.000%	99.995%
9829	WORLD HOLDINGS	0.000%	99.995%
9830	MINGFA GROUP	0.000%	99.995%
9831	STRAD ENERGY SE	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	MEGASTUDY CO LT	0.000%	99.995%
9833	HIPAY GROUP SA	0.000%	99.995%
9834	JINDAL SAW LTD	0.000%	99.995%
9835	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.995%
9836	SILVER BASE GRO	0.000%	99.995%
9837	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
9838	KONG SUN HLDGS	0.000%	99.996%
9839	PYI CORPORATION	0.000%	99.996%
9840	SLATER & GORDON	0.000%	99.996%
9841	LEES PHARMACEUT	0.000%	99.996%
9842	TELEGRAAF MEDIA	0.000%	99.996%
9843	SUNWAY CONSTRUC	0.000%	99.996%
9844	BOUSTEAD PLANTA	0.000%	99.996%
9845	BR PROPERTIES S	0.000%	99.996%
9846	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9847	SINON CORP	0.000%	99.996%
9848	CVC BRASIL OP A	0.000%	99.996%
9849	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.996%
9850	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9851	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
9852	O'KEY GROUP SA	0.000%	99.997%
9853	ADDNODE GROUP A	0.000%	99.997%
9854	GET NICE FINANC	0.000%	99.997%
9855	BANK OF KOCHI L	0.000%	99.997%
9856	MCKAY SECURITIE	0.000%	99.997%
9857	AFRICA ISRAEL I	0.000%	99.997%
9858	INFOMART CORP	0.000%	99.997%
9859	TRUBA ALAM MANU	0.000%	99.997%
9860	GROUPE OPEN	0.000%	99.997%
9861	ORASCOM DEVELOP	0.000%	99.997%
9862	BRILLIANT CIRCL	0.000%	99.997%
9863	MEGASTUDY EDUCA	0.000%	99.997%
9864	SALMAT LTD	0.000%	99.997%
9865	NIHON TRIM CO	0.000%	99.997%
9866	KAPPA CREATE CO	0.000%	99.998%
9867	PERPETUAL ENERG	0.000%	99.998%
9868	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.998%
9869	QUMU CORP COMMON STOCK USD.01	0.000%	99.998%
9870	A&D CO LTD	0.000%	99.998%
9871	B2W CIA DIGITAL	0.000%	99.998%
9872	CHINA DAYE NON-	0.000%	99.998%
9873	April Group	0.000%	99.998%
9874	TEEKAY TANKERS	0.000%	99.998%
9875	ECOSYNTHETIX IN	0.000%	99.998%
9876	MAX VENTURES &	0.000%	99.998%
9877	BAOXIN AUTO GRO	0.000%	99.998%
9878	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
9879	AXTEL SAB DE CV	0.000%	99.998%
9880	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9881	CGG SPON ADR ADR	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	BANRO CORPORATI	0.000%	99.999%
9883	MIDLAND IC&I LT	0.000%	99.999%
9884	AFRICAN PHOENIX	0.000%	99.999%
9885	UCO BANK	0.000%	99.999%
9886	YEO HIAP SENG	0.000%	99.999%
9887	BONJOUR HOLDING	0.000%	99.999%
9888	LUKS GROUP (VH)	0.000%	99.999%
9889	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9890	JINDAL POLY FIL	0.000%	99.999%
9891	ADVEO GROUP INT	0.000%	99.999%
9892	QUNXING PAPER H	0.000%	99.999%
9893	BLOOMSBURY PUBL	0.000%	99.999%
9894	TUNAS RIDEAN	0.000%	99.999%
9895	YONGNAM HOLDING	0.000%	99.999%
9896	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9897	WATPAC LIMITED	0.000%	99.999%
9898	TECHNICOLOR	0.000%	99.999%
9899	LANDING INTL DE	0.000%	99.999%
9900	EPSILON ENERGY	0.000%	100.000%
9901	ARALEZ PHARMACE	0.000%	100.000%
9902	DRDGOLD LTD	0.000%	100.000%
9903	ASALEO CARE LTD	0.000%	100.000%
9904	JAKARTA INTL HT	0.000%	100.000%
9905	AEGON NV	0.000%	100.000%
9906	DYAX CORPORATIO	0.000%	100.000%
9907	EZRA HOLDINGS	0.000%	100.000%
9908	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.000%
9909	CARINDALE PROPE	0.000%	100.000%
9910	CHINA ENVIRONME	0.000%	100.000%
9911	CENTAUR MEDIA	0.000%	100.000%
9912	SWIBER HOLDINGS	0.000%	100.000%
9913	SSANGYONG INFOR	0.000%	100.000%
9914	CHIA HSIN CEMEN	0.000%	100.000%
9915	DOGUS OTOMOTIV	0.000%	100.000%
9916	EMPRESAS ICA SA	0.000%	100.000%
9917	TAKACHIHO KOHEK	0.000%	100.000%
9918	SINAR MAS MULTI	0.000%	100.000%
9919	TONLY ELECTRONI	0.000%	100.000%
9920	CUDECO LIMITED	0.000%	100.000%
9921	HILLS INDUSTRIE	0.000%	100.000%
9922	SOCIEDAD MATRIZ	0.000%	100.000%
9923	PACIFIC ANDES I	0.000%	100.000%
9924	TEIXEIRA DUARTE	0.000%	100.000%
9925	LYDIAN INTERNAT	0.000%	100.000%
9926	QINQIN FOODSTUF	0.000%	100.001%
9927	ITE TECH INC	0.000%	100.001%
9928	NAM CHEONG LIM	0.000%	100.001%
9929	REDKNEE SOLUTIO	0.000%	100.001%
9930	ENERGY ABSOLUTE	0.000%	100.001%
9931	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.001%

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

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