

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

As of July 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	AT+T INC COMMON STOCK USD1.0	0.685%	0.685%
2	BANK OF MONTREAL COMMON STOCK	0.673%	1.358%
3	APPLE INC	0.607%	1.965%
4	BANK OF NOVA SCOTIA COMMON STOCK	0.587%	2.552%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.575%	3.127%
6	TORONTO DOMINION BANK COMMON STOCK	0.514%	3.641%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.503%	4.144%
8	SUNCOR ENERGY INC COMMON STOCK	0.473%	4.617%
9	SWEDISH GOVT 3.	0.451%	5.068%
10	ROYAL BANK OF CANADA COMMON STOCK	0.450%	5.518%
11	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.374%	5.892%
12	COMCAST CORP CLASS A COMMON STOCK USD.01	0.345%	6.237%
13	ORACLE CORP SR UNSECURED 09/21 1.9	0.335%	6.572%
14	EXXON MOBIL CORP COMMON STOCK	0.322%	6.893%
15	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.311%	7.204%
16	MANULIFE FINANCIAL CORP COMMON STOCK	0.307%	7.511%
17	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.300%	7.811%
18	BANK OF AMERICA	0.298%	8.109%
19	INTEL CORP COMMON STOCK USD.001	0.295%	8.404%
20	MICROSOFT CORP COMMON STOCK USD.00000625	0.287%	8.691%
21	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.282%	8.972%
22	SINGAPORE GOVER	0.280%	9.253%
23	PFIZER INC COMMON STOCK USD.05	0.276%	9.529%
24	CHEVRON CORP COMMON STOCK USD.75	0.273%	9.803%
25	LANDWIRT RENTEN	0.272%	10.075%
26	CANADA HOUSING	0.248%	10.323%
27	WAL-MART STORES	0.238%	10.561%
28	KFW 1.375% 01FE	0.236%	10.797%
29	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.234%	11.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	LANDESKREDITBAN	0.234%	11.264%
31	CITIGROUP INC COMMON STOCK USD.01	0.233%	11.498%
32	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.229%	11.727%
33	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.229%	11.955%
34	MAGNA INTERNATIONAL INC COMMON STOCK	0.224%	12.180%
35	KOMMUNINVEST I	0.222%	12.402%
36	CANADIAN NATURAL RESOURCES COMMON STOCK	0.221%	12.623%
37	CISCO SYSTEMS	0.219%	12.842%
38	KOMMUNINVEST I	0.218%	13.059%
39	APPLE INC SR UNSECURED 02/21 2.25	0.217%	13.276%
40	TECK RESOURCES LTD CLS B COMMON STOCK	0.211%	13.487%
41	SAMSUNG ELECTRO	0.211%	13.698%
42	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.210%	13.908%
43	CAD - London	0.208%	14.116%
44	NATIONAL BK CDA	0.208%	14.324%
45	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.207%	14.531%
46	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.207%	14.738%
47	SWEDISH EXP CRE	0.206%	14.944%
48	UK(GOVT OF) 4.2	0.204%	15.148%
49	WESTPAC BKG COR	0.203%	15.351%
50	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.203%	15.554%
51	US TREASURY N/B 05/25 2.125	0.194%	15.747%
52	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.192%	15.939%
53	SUN LIFE FINANCIAL INC COMMON STOCK	0.191%	16.130%
54	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.188%	16.318%
55	ROYAL BK OF CAN	0.188%	16.506%
56	NESTLE SA	0.187%	16.693%
57	NETWORK RAIL IN	0.184%	16.878%
58	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.183%	17.061%
59	TOTAL SA	0.183%	17.244%
60	MICROSOFT CORP	0.181%	17.425%
61	MERCK & CO INC	0.180%	17.605%
62	TRANSCANADA CORP COMMON STOCK	0.177%	17.782%
63	ENBRIDGE INC COMMON STOCK	0.176%	17.958%
64	PROCTER + GAMBLE CO/THE COMMON STOCK	0.173%	18.131%
65	FACEBOOK INC A COMMON STOCK USD.000006	0.173%	18.303%
66	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.172%	18.475%
67	EXPORT DEVELOPM	0.172%	18.647%
68	UNITEDHEALTH GR	0.171%	18.818%
69	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.170%	18.988%
70	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.170%	19.159%
71	AMAZON.COM INC	0.169%	19.328%
72	IBM CORP SR UNSECURED 01/22 2.5	0.169%	19.497%
73	CHEVRON CORP 2.	0.169%	19.667%
74	SWEDEN GOVERNME	0.168%	19.835%
75	FRENCH REP GOVT	0.166%	20.001%
76	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.165%	20.166%
77	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.162%	20.328%
78	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.156%	20.484%
79	UNEDIC ASSEO 0.	0.156%	20.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	ALPHABET INC CL C COMMON STOCK USD.001	0.154%	20.794%
81	CHEVRON CORP SR UNSECURED 03/20 1.961	0.150%	20.944%
82	ALPHABET INC CL A COMMON STOCK USD.001	0.149%	21.093%
83	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.149%	21.243%
84	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.148%	21.391%
85	WALT DISNEY(HLD)	0.146%	21.537%
86	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.146%	21.683%
87	MICROSOFT CORP SR UNSECURED 11/20 2	0.146%	21.828%
88	TOYOTA MOTOR CO	0.145%	21.973%
89	CANADIAN NATL RAILWAY CO COMMON STOCK	0.142%	22.115%
90	GENERAL MOTORS CO COMMON STOCK USD.01	0.141%	22.257%
91	CHINA CONST BK	0.141%	22.398%
92	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.139%	22.537%
93	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.138%	22.675%
94	DAIMLER AG	0.136%	22.812%
95	NATL AUSTRALIA	0.135%	22.946%
96	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.132%	23.079%
97	BHP BILLITON LT	0.132%	23.211%
98	SINGAPORE GOVT	0.132%	23.342%
99	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.132%	23.474%
100	FRENCH REPUBLIC	0.130%	23.604%
101	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.130%	23.735%
102	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.130%	23.864%
103	IBM CORP SR UNSECURED 02/21 2.25	0.130%	23.994%
104	SINGAPORE GOVT	0.129%	24.123%
105	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.128%	24.251%
106	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.127%	24.378%
107	APPLE INC SR UNSECURED 02/22 2.5	0.126%	24.504%
108	VODAFONE GROUP	0.125%	24.630%
109	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.125%	24.754%
110	NESTLE FINANCE	0.125%	24.879%
111	BCE INC COMMON STOCK	0.124%	25.003%
112	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.124%	25.127%
113	CVS HEALTH CORP COMMON STOCK USD.01	0.123%	25.250%
114	COOPERATIEVE RA	0.122%	25.372%
115	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.122%	25.493%
116	ONTARIO(PROV OF	0.119%	25.613%
117	MERCK + CO. INC. COMMON STOCK USD.5	0.119%	25.732%
118	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.118%	25.850%
119	DEUTSCHE BAHN F	0.117%	25.967%
120	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.115%	26.082%
121	FORD MOTOR CO COMMON STOCK USD.01	0.115%	26.197%
122	CHEVRON CORP SR UNSECURED 06/23 3.191	0.114%	26.311%
123	ALLERGAN PLC	0.114%	26.425%
124	MORGAN STANLEY COMMON STOCK USD.01	0.112%	26.537%
125	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.112%	26.649%
126	TIME WARNER INC COMMON STOCK USD.01	0.112%	26.761%
127	BK NEDERLANDSE	0.111%	26.871%
128	AGENCE FRANC DE	0.109%	26.980%
129	KINROSS GOLD CORP COMMON STOCK	0.108%	27.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
130	PFIZER INC	0.107%	27.195%
131	QUALCOMM INC COMMON STOCK USD.0001	0.107%	27.302%
132	US BANCORP COMMON STOCK USD.01	0.106%	27.408%
133	ORACLE CORP COMMON STOCK USD.01	0.106%	27.514%
134	LUNDIN MINING C	0.105%	27.619%
135	WASTE CONNECTIONS INC COMMON STOCK	0.105%	27.725%
136	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.105%	27.830%
137	ROYAL DUTCH SHELL SPON ADR A ADR	0.105%	27.935%
138	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.104%	28.039%
139	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.104%	28.143%
140	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.102%	28.245%
141	SIMON PROPERTY GROUP INC REIT USD.0001	0.102%	28.347%
142	AMGEN INC COMMON STOCK USD.0001	0.102%	28.448%
143	BNP PARIBAS SA	0.101%	28.549%
144	LANDESKREDITBAN	0.101%	28.650%
145	BASF SE	0.100%	28.750%
146	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.099%	28.849%
147	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.099%	28.948%
148	NOVARTIS CAP CO	0.098%	29.046%
149	TRAVELERS COS	0.098%	29.144%
150	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.098%	29.242%
151	BK OF NOVA SCOT	0.097%	29.339%
152	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.097%	29.437%
153	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.097%	29.534%
154	COCA-COLA CO	0.097%	29.631%
155	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.097%	29.728%
156	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.095%	29.823%
157	SNCF RESEAU 3.1	0.095%	29.918%
158	UNION PACIFIC CORP COMMON STOCK USD2.5	0.095%	30.014%
159	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.094%	30.108%
160	AGNICO EAGLE MINES LTD COMMON STOCK	0.093%	30.201%
161	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.093%	30.294%
162	NOVARTIS AG	0.092%	30.386%
163	AGENCE FRANCAIS	0.091%	30.478%
164	MERCK + CO INC SR UNSECURED 02/22 2.35	0.091%	30.569%
165	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.091%	30.660%
166	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.091%	30.751%
167	MEDTRONIC PLC	0.091%	30.842%
168	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.091%	30.933%
169	SHELL INTL.FIN.	0.091%	31.023%
170	AGRIUM INC COMMON STOCK NPV	0.090%	31.114%
171	KOMMUNALBANKEN	0.089%	31.203%
172	BANK OF MONTREA	0.089%	31.292%
173	NEDERLANDSE WAT	0.089%	31.381%
174	FINLAND GOVT IN	0.088%	31.469%
175	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.086%	31.555%
176	ROYAL DUTCH SHE	0.086%	31.641%
177	ANTHEM INC COMMON STOCK USD.01	0.086%	31.728%
178	HONDA MOTOR CO	0.086%	31.814%
179	INDUSTRIAL ALLI	0.085%	31.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
180	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.085%	31.984%
181	PROVINCE OF QUE	0.084%	32.068%
182	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.084%	32.152%
183	ABBOTT LABORATORIES COMMON STOCK	0.084%	32.236%
184	BANCO SANTANDER	0.084%	32.319%
185	BERKSHIRE HATHA	0.083%	32.403%
186	ACE LTD	0.082%	32.485%
187	INDUSTRIAL & CO	0.082%	32.567%
188	FORTIS INC COMMON STOCK	0.082%	32.649%
189	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.082%	32.731%
190	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.082%	32.812%
191	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.082%	32.894%
192	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.081%	32.975%
193	BARRICK GOLD CORP COMMON STOCK	0.081%	33.056%
194	UNIBAIL-RODAMCO	0.080%	33.136%
195	SIEMENS AG	0.080%	33.216%
196	PNC BANK	0.080%	33.295%
197	TEMASEK FINL I	0.080%	33.375%
198	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.079%	33.454%
199	APPLE INC SR UNSECURED 05/23 2.4	0.079%	33.533%
200	DELTA AIRLINES	0.079%	33.612%
201	SCHLUMBERGER LTD COMMON STOCK USD.01	0.079%	33.691%
202	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.078%	33.769%
203	KINGDOM BELGIUM	0.078%	33.847%
204	GOLDCORP INC COMMON STOCK	0.078%	33.925%
205	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.078%	34.003%
206	DEUTSCHE TELEKO	0.078%	34.080%
207	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.077%	34.158%
208	TOTAL CAPITAL I	0.077%	34.235%
209	AUST & NZ BANK	0.077%	34.312%
210	FMS WERTMANAGEM	0.077%	34.388%
211	HOME DEPOT INC COMMON STOCK USD.05	0.076%	34.465%
212	BK NED GEMEENTE	0.076%	34.541%
213	HITACHI	0.076%	34.617%
214	INTL BUSINESS M	0.075%	34.692%
215	ONTARIO(PROV OF	0.074%	34.767%
216	WEST FRASER TIM	0.074%	34.841%
217	ROYAL DUTCH SH-	0.073%	34.914%
218	FIRST QUANTUM M	0.073%	34.987%
219	CONOCOPHILLIPS COMMON STOCK USD.01	0.073%	35.061%
220	PROV OF SASK CA	0.073%	35.133%
221	NEWBELCO SA/NV	0.072%	35.205%
222	AGENCE FRANCAIS	0.072%	35.278%
223	FEDEX CORPORATI	0.072%	35.350%
224	VALERO ENERGY C	0.072%	35.422%
225	CSX CORP	0.072%	35.494%
226	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.072%	35.566%
227	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.072%	35.638%
228	SHAW COMMUNICATIONS INC B COMMON STOCK	0.072%	35.709%
229	CAPITAL ONE FIN	0.072%	35.781%

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230	TENCENT HLDGS L	0.071%	35.852%
231	KINDER MORGAN INC COMMON STOCK USD.01	0.071%	35.924%
232	PEPSICO INC COMMON STOCK USD.017	0.071%	35.995%
233	EUROPEAN INVEST	0.070%	36.065%
234	EQUINIX INC REIT USD.001	0.070%	36.135%
235	CANADIAN TIRE C	0.070%	36.205%
236	VOLKSWAGEN AG	0.069%	36.274%
237	CENOVUS ENERGY INC COMMON STOCK	0.069%	36.343%
238	SANOFI-AVENTIS	0.069%	36.412%
239	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.069%	36.481%
240	EUROPEAN INVEST	0.068%	36.549%
241	CATERPILLAR INC COMMON STOCK USD1.0	0.066%	36.615%
242	BAYERISCHE MOTO	0.066%	36.681%
243	ORACLE CORP SR UNSECURED 07/21 2.8	0.066%	36.747%
244	PROVINCE OF QUE	0.066%	36.813%
245	MICRON TECHNOLO	0.066%	36.879%
246	ENCANA CORP COMMON STOCK	0.066%	36.945%
247	WESTPAC BANK CO	0.065%	37.010%
248	RIO TINTO PLC SPON ADR ADR	0.065%	37.076%
249	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.065%	37.141%
250	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.065%	37.206%
251	GLENCORE XSTRA	0.065%	37.271%
252	ABB LTD	0.065%	37.336%
253	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.065%	37.401%
254	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.064%	37.465%
255	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.064%	37.529%
256	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.064%	37.593%
257	PROLOGIS INC REIT USD.01	0.064%	37.657%
258	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.064%	37.721%
259	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.064%	37.785%
260	TELUS CORPORATI	0.064%	37.848%
261	GILEAD SCIENCES	0.064%	37.912%
262	ORANGE SA	0.063%	37.975%
263	BP PLC	0.063%	38.037%
264	DEXIA CREDIT LO	0.062%	38.100%
265	BLACKROCK INC COMMON STOCK USD.01	0.062%	38.162%
266	METLIFE INC COMMON STOCK USD.01	0.062%	38.224%
267	MARATHON PETROLEUM CORP COMMON STOCK	0.061%	38.286%
268	VERESEN INC.	0.061%	38.347%
269	PUBLIC STORAGE	0.061%	38.408%
270	DANAHER CORP COMMON STOCK USD.01	0.061%	38.469%
271	FINNING INTL LT	0.061%	38.530%
272	SWEDEN GOVERNME	0.060%	38.591%
273	AMERICAN TOWER CORP REIT USD.01	0.060%	38.651%
274	ROCHE HOLDING A	0.060%	38.711%
275	BOEING CO/THE COMMON STOCK USD5.0	0.060%	38.771%
276	IBERDROLA SA	0.060%	38.830%
277	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.060%	38.890%
278	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.060%	38.949%
279	NORFOLK STHN CO	0.059%	39.008%

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280	CANADIAN (GOVT	0.059%	39.067%
281	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.058%	39.126%
282	CAMECO CORP COMMON STOCK	0.058%	39.184%
283	TOURMALINE OIL	0.058%	39.242%
284	NATL AUSTRALIA	0.058%	39.300%
285	LINAMAR CORP	0.058%	39.358%
286	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.057%	39.415%
287	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.057%	39.473%
288	EUROPEAN INVEST	0.057%	39.529%
289	ALLSTATE CORP COMMON STOCK USD.01	0.057%	39.586%
290	NVIDIA CORP	0.057%	39.643%
291	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.056%	39.699%
292	PROCTER & GAMBL	0.056%	39.755%
293	PAN AMERICAN SILVER CORP COMMON STOCK	0.056%	39.811%
294	SOC GENERALE	0.056%	39.867%
295	TOTAL CAPITAL I	0.056%	39.922%
296	MCDONALD S CORP COMMON STOCK USD.01	0.055%	39.978%
297	NISSAN MOTOR CO	0.055%	40.033%
298	AFLAC INC COMMON STOCK USD.1	0.055%	40.088%
299	CK HUTCHINSON H	0.055%	40.144%
300	EMPIRE CO LTD N	0.055%	40.198%
301	HON HAI PRECISI	0.055%	40.253%
302	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.055%	40.308%
303	AVALONBAY COMMUNITIES INC REIT USD.01	0.055%	40.363%
304	CRESCENT POINT ENERGY CORP COMMON STOCK	0.055%	40.418%
305	NOVARTIS AG SPONSORED ADR ADR	0.055%	40.472%
306	TAIWAN SEMI-ADR	0.055%	40.527%
307	CMNWLTH BK OF A	0.054%	40.581%
308	WELLTOWER INC REIT USD1.0	0.054%	40.634%
309	ALTRIA GROUP INC COMMON STOCK USD.333	0.054%	40.688%
310	CHINA EVERGRAND	0.054%	40.742%
311	AETNA INC COMMON STOCK USD.01	0.053%	40.795%
312	ROYAL BANK OF C	0.053%	40.849%
313	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.053%	40.902%
314	ENERPLUS CORP COMMON STOCK	0.053%	40.955%
315	FRENCH REPUBLIC	0.053%	41.008%
316	BROADCOM LTD	0.053%	41.061%
317	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.053%	41.114%
318	ENGIE	0.053%	41.166%
319	SHELL INTL.FIN.	0.053%	41.219%
320	PFIZER INC 0.25	0.053%	41.272%
321	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.052%	41.324%
322	BEST BUY CO INC	0.052%	41.376%
323	TEXAS INSTRUMEN	0.052%	41.428%
324	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.052%	41.480%
325	BCO BILBAO VIZC	0.052%	41.532%
326	PFIZER INC SR UNSECURED 12/21 2.2	0.052%	41.584%
327	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.052%	41.636%
328	ARC RESOURCES L	0.052%	41.688%
329	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.052%	41.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
330	MASTERCARD INC A COMMON STOCK USD.0001	0.052%	41.792%
331	EBAY INC	0.052%	41.843%
332	IAMGOLD CORP COMMON STOCK	0.051%	41.895%
333	AIA GROUP LTD	0.051%	41.946%
334	SVENSKA HANDELS	0.051%	41.997%
335	CHINA NATIONAL	0.051%	42.048%
336	BAYER AG	0.051%	42.099%
337	3M CO COMMON STOCK USD.01	0.051%	42.150%
338	CAE INC COMMON STOCK	0.051%	42.201%
339	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.051%	42.251%
340	THOMSON REUTERS CORP COMMON STOCK	0.051%	42.302%
341	CORNING INC COMMON STOCK USD.5	0.050%	42.352%
342	ZURICH FIN SVS	0.050%	42.403%
343	CIGNA CORP	0.050%	42.453%
344	PHILLIPS 66 COMMON STOCK	0.050%	42.503%
345	MCKESSON CORP.	0.050%	42.553%
346	TESORO CORP	0.050%	42.603%
347	WHITECAP RESOUR	0.050%	42.653%
348	EQUITY RESIDENT	0.050%	42.703%
349	EATON CORP PLC	0.050%	42.752%
350	PING AN INSURAN	0.049%	42.802%
351	TFI INTERNATION	0.049%	42.851%
352	SNC-LAVALIN GRO	0.049%	42.900%
353	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.049%	42.949%
354	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.049%	42.998%
355	TARGET CORPORAT	0.049%	43.047%
356	COTT CORP	0.049%	43.095%
357	FREEPORT-MCMORA	0.049%	43.144%
358	B2GOLD CORP COM	0.049%	43.193%
359	MICHELIN(CGDE)	0.048%	43.241%
360	VENTAS INC-REIT	0.048%	43.289%
361	ENBRIDGE	0.048%	43.338%
362	BB+T CORP COMMON STOCK USD5.0	0.048%	43.386%
363	ABBVIE INC COMMON STOCK USD.01	0.048%	43.434%
364	ASSIC GENERALI	0.048%	43.482%
365	WESTJET AIRLINE	0.048%	43.530%
366	SOUTHWEST AIRLI	0.048%	43.578%
367	CANADIAN WESTER	0.047%	43.625%
368	WSP GLOBAL INC	0.047%	43.673%
369	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.047%	43.720%
370	GEORGE WESTON L	0.047%	43.767%
371	BANK OF CHINA L	0.047%	43.814%
372	MOLSONCOORS-B-U	0.047%	43.861%
373	SUMITOMO MITSUI	0.047%	43.908%
374	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.047%	43.955%
375	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.047%	44.002%
376	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.047%	44.048%
377	CENTURYLINK INC COMMON STOCK USD1.0	0.047%	44.095%
378	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.046%	44.141%
379	TEMASEK FINANCI	0.046%	44.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
380	DOLLAR TREE INC	0.046%	44.233%
381	WESTPAC BKG COR	0.046%	44.279%
382	ALIMENTATION CO	0.045%	44.325%
383	INTL BUSINESS M	0.045%	44.370%
384	GILDAN ACTIVEWEAR INC COMMON STOCK	0.045%	44.414%
385	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.045%	44.459%
386	SVENSKA HANDELS	0.045%	44.504%
387	CELGENE CORP	0.045%	44.549%
388	LOBLAW COS LTD	0.045%	44.594%
389	WESTERN DIGITAL	0.045%	44.639%
390	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.045%	44.683%
391	SONY CORP	0.044%	44.727%
392	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.044%	44.772%
393	STATE STREET CORP COMMON STOCK USD1.0	0.044%	44.816%
394	IMPERIAL OIL LTD COMMON STOCK	0.044%	44.859%
395	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.044%	44.903%
396	TOYOTA MOTOR CO	0.044%	44.946%
397	MITSUBISHI UFJ	0.043%	44.990%
398	CHINA MOBILE LT	0.043%	45.033%
399	ENI S.P.A.	0.043%	45.077%
400	WOODSIDE PETROL	0.043%	45.120%
401	ALLIANZ AG	0.043%	45.163%
402	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.043%	45.206%
403	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.043%	45.249%
404	CCL INDS INC CL	0.043%	45.292%
405	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.043%	45.334%
406	COSTCO WHOLESALE	0.042%	45.377%
407	ALLIANZ SE SPON ADR ADR	0.042%	45.419%
408	DISCOVER FINL S	0.042%	45.461%
409	L-BANK BW FOERD	0.042%	45.504%
410	METHANEX CORP COMMON STOCK	0.042%	45.546%
411	LLOYDS BANKING	0.042%	45.588%
412	ELEMENT FINANCI	0.042%	45.631%
413	BLACKBERRY LTD COMMON STOCK	0.042%	45.673%
414	AIR CANADA	0.042%	45.715%
415	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.042%	45.757%
416	MAPLE LEAF FOOD	0.042%	45.799%
417	DIAGEO PLC ADR	0.042%	45.841%
418	MGM MIRAGE INC	0.042%	45.882%
419	LINK R/EST INVE	0.041%	45.924%
420	FIAT CHRYSLER A	0.041%	45.965%
421	DIGITAL REALTY	0.041%	46.006%
422	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	46.047%
423	TE CONNECTIVITY	0.041%	46.087%
424	ALAMOS GOLD INC CLASS A COMMON STOCK	0.040%	46.128%
425	UPM-KYMMENE OYJ	0.040%	46.168%
426	ING GROEP NV	0.040%	46.208%
427	CGI GROUP INC CLASS A COMMON STOCK	0.040%	46.249%
428	KONINKLIJKE AHO	0.040%	46.288%
429	DAVITA INC COMMON STOCK USD.001	0.040%	46.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
430	LVMH MOET HENNE	0.040%	46.368%
431	AXA	0.040%	46.408%
432	HARTFORD FINANC	0.040%	46.448%
433	VALE RIO DOCE(C	0.039%	46.487%
434	INTACT FINANCI	0.039%	46.527%
435	BOSTON PROPERTIES INC REIT USD.01	0.039%	46.566%
436	T MOBILE US INC COMMON STOCK USD.0001	0.039%	46.605%
437	SPAIN GOVERNMENT	0.039%	46.644%
438	CHEVRON CORP SR UNSECURED 11/20 2.419	0.039%	46.684%
439	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.039%	46.723%
440	RIOCAN REAL EST	0.039%	46.762%
441	TARGET CORP SR UNSECURED 01/22 2.9	0.039%	46.801%
442	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.039%	46.840%
443	SCENTRE GROUP	0.039%	46.879%
444	TMX GROUP LTD	0.039%	46.917%
445	NIKE INC CL B COMMON STOCK USD1.0	0.039%	46.956%
446	HUMANA INC	0.038%	46.995%
447	LAURENTIAN BANK	0.038%	47.033%
448	PACCAR INC	0.038%	47.071%
449	RIO TINTO	0.038%	47.110%
450	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.038%	47.148%
451	ASTRAZENECA PLC SPONS ADR ADR	0.038%	47.186%
452	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.038%	47.224%
453	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.038%	47.263%
454	DOLLARAMA INC	0.038%	47.301%
455	YAMANA GOLD INC COMMON STOCK	0.038%	47.339%
456	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.038%	47.376%
457	TRANSALTA CORP COMMON STOCK	0.038%	47.414%
458	CARNIVAL CORP COMMON STOCK USD.01	0.038%	47.452%
459	GREAT WEST LIFE	0.038%	47.490%
460	SOFTBANK CORP	0.038%	47.527%
461	BHP BILLITON PL	0.038%	47.565%
462	CONSTELLATION S	0.038%	47.602%
463	UBS GROUP	0.037%	47.640%
464	HUSKY ENERGY IN	0.037%	47.677%
465	CME GROUP INC COMMON STOCK USD.01	0.037%	47.715%
466	AKZO NOBEL NV	0.037%	47.752%
467	ITAU UNIBANCO S	0.037%	47.790%
468	MIZUHO FINANCI	0.037%	47.827%
469	NATIONAL AUSTR	0.037%	47.864%
470	EUROPEAN FIN ST	0.037%	47.902%
471	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.037%	47.939%
472	ESSEX PROP TRUS	0.037%	47.976%
473	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.037%	48.013%
474	ITALY BUONI POL	0.037%	48.050%
475	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.037%	48.087%
476	AMAYA INC COMMON STOCK	0.037%	48.123%
477	WHIRLPOOL CORP	0.037%	48.160%
478	SUNTRUST BANKS	0.036%	48.196%
479	VIACOM INC CLASS B COMMON STOCK USD.001	0.036%	48.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
480	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.036%	48.269%
481	PEUGEOT SA	0.036%	48.306%
482	JOHNSON CONTROL	0.036%	48.342%
483	KBC GROEP NV	0.036%	48.378%
484	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.036%	48.415%
485	HYNIX SEMICONDU	0.036%	48.451%
486	TYSON FOODS INC	0.036%	48.487%
487	E.ON SE	0.036%	48.523%
488	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.036%	48.559%
489	HUDBAY MINERALS INC COMMON STOCK NPV	0.036%	48.595%
490	RAYTHEON COMPANY COMMON STOCK USD.01	0.036%	48.631%
491	DETOUR GOLD COR	0.036%	48.667%
492	STATOIL ASA COMPANY GUAR 01/24 2.65	0.036%	48.702%
493	ROLLS-ROYCE GRO	0.036%	48.738%
494	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.036%	48.774%
495	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.035%	48.809%
496	COGECO COMMUNIC	0.035%	48.845%
497	ALTAGAS LTD	0.035%	48.880%
498	FIFTH THIRD BAN	0.035%	48.916%
499	COMPAGNIE DE SA	0.035%	48.951%
500	H&R REIT UNITS	0.035%	48.986%
501	NUCOR CORP	0.035%	49.021%
502	TOTAL CAPITAL I	0.035%	49.056%
503	RWE AG (NEU)	0.035%	49.091%
504	NORDEA AB	0.035%	49.126%
505	UNEDIC ASSEO 1.	0.035%	49.161%
506	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.035%	49.196%
507	OCEANAGOLD CORP	0.035%	49.231%
508	ANALOG DEVICES INC COMMON STOCK USD.167	0.035%	49.266%
509	GEN DYNAMICS CO	0.035%	49.300%
510	LEAR CORP	0.035%	49.335%
511	LAM RESEARCH CORP COMMON STOCK USD.001	0.035%	49.370%
512	CIE FINANCIERE	0.035%	49.405%
513	MITSUBISHI CHEM	0.035%	49.439%
514	GENERAL ELECTRI	0.035%	49.474%
515	DAIWA SECS GROU	0.035%	49.509%
516	APPLE INC 1.55%	0.035%	49.543%
517	NEW GOLD INC COMMON STOCK	0.035%	49.578%
518	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.034%	49.612%
519	BRIDGESTONE COR	0.034%	49.647%
520	SCHWAB(CHARLES)	0.034%	49.681%
521	KEYERA CORP	0.034%	49.715%
522	COCA-COLA CO/TH	0.034%	49.749%
523	MYLAN INC/PA	0.034%	49.783%
524	SOLVAY	0.034%	49.817%
525	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.034%	49.851%
526	PROGRESSIVE CORP COMMON STOCK USD1.0	0.034%	49.885%
527	STATOIL ASA	0.034%	49.919%
528	ROCKWELL COLLIN	0.034%	49.952%
529	BIOGEN IDEC INC	0.034%	49.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
530	CONTINENTAL AG	0.034%	50.020%
531	SAPUTO GROUP IN	0.034%	50.054%
532	ARCHER DANIELS	0.034%	50.087%
533	ACCENTURE PLC A	0.034%	50.121%
534	ASAHI KASEI COR	0.033%	50.154%
535	QUEST DIAGNOSTI	0.033%	50.188%
536	TAIWAN SEMICOND	0.033%	50.221%
537	CROWN CASTLE INTL CORP REIT USD.01	0.033%	50.255%
538	NOVO-NORDISK AS	0.033%	50.288%
539	ALGONQUIN POWER	0.033%	50.321%
540	OPEN TEXT CORPO	0.033%	50.354%
541	WHOLE FOODS MAR	0.033%	50.388%
542	EASTMAN CHEMICA	0.033%	50.421%
543	CRH	0.033%	50.454%
544	JX HOLDINGS INC	0.033%	50.487%
545	MACDONALD DETTW	0.033%	50.520%
546	CHINA MOBILE	0.033%	50.553%
547	STARBUCKS CORP	0.033%	50.586%
548	DEXIA CREDIT LO	0.033%	50.618%
549	CI FINANCIAL CO	0.033%	50.651%
550	ORIX CORP	0.033%	50.684%
551	STANTEC INC COMMON STOCK	0.032%	50.716%
552	LOCKHEED MARTIN	0.032%	50.749%
553	CONCHO RESOURCE	0.032%	50.781%
554	BPCE SA COMPANY GUAR 04/24 4	0.032%	50.813%
555	VOLVO AB	0.032%	50.846%
556	TOKIO MARINE HL	0.032%	50.878%
557	VINCI SA	0.032%	50.910%
558	PANASONIC CORP	0.032%	50.942%
559	REALTY INCOME C	0.032%	50.974%
560	GLAXOSMITHKLINE	0.032%	51.006%
561	ITALY BUONI POL	0.032%	51.038%
562	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.032%	51.070%
563	HCP INC.	0.032%	51.102%
564	CANADA HOUSING	0.032%	51.134%
565	STANDARD BANK G	0.032%	51.166%
566	GENWORTH MI CAN	0.032%	51.198%
567	SCOTTISH AND SO	0.032%	51.230%
568	BRITISH TELECOM	0.032%	51.261%
569	UTD PARCEL SERV	0.032%	51.293%
570	ELI LILLY + CO COMMON STOCK	0.031%	51.324%
571	TELEFONICA SA	0.031%	51.355%
572	LAFARGEHOLCIM L	0.031%	51.387%
573	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.031%	51.418%
574	M + T BANK CORP COMMON STOCK USD.5	0.031%	51.449%
575	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.031%	51.479%
576	NEWMONT MINING CORP COMMON STOCK USD1.6	0.031%	51.510%
577	WILLIAMS COS IN	0.031%	51.541%
578	REPSOL SA	0.031%	51.572%
579	METRO INC	0.031%	51.602%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
580	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	51.633%
581	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.031%	51.663%
582	IVANHOE MINES L	0.030%	51.694%
583	APPLIED MATERIALS INC COMMON STOCK USD.01	0.030%	51.724%
584	UNICREDIT SPA	0.030%	51.755%
585	IGM FINANCIAL I	0.030%	51.785%
586	DBS GROUP HLDGS	0.030%	51.815%
587	RESTAURANT BRANDS INTERN COMMON STOCK	0.030%	51.845%
588	MACQUARIE GP LT	0.030%	51.875%
589	KIRKLAND LAKE G	0.030%	51.905%
590	GOODYEAR TIRE &	0.030%	51.935%
591	HOST HOTELS &	0.030%	51.965%
592	HOUSING DEVEL F	0.030%	51.995%
593	COMCAST CORP COMPANY GUAR 08/25 3.375	0.030%	52.024%
594	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.030%	52.054%
595	CELESTICA INC COMMON STOCK NPV	0.030%	52.084%
596	DEUTSCHE BANK A	0.030%	52.113%
597	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.029%	52.143%
598	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.029%	52.172%
599	UNILEVER NV	0.029%	52.201%
600	INTESA SANPAOLO	0.029%	52.231%
601	ABBVIE INC SR UNSECURED 11/22 2.9	0.029%	52.260%
602	CANADIAN APARTM	0.029%	52.290%
603	TRANSCONTINENTA	0.029%	52.319%
604	MID AMERICA APARTMENT COMM REIT USD.01	0.029%	52.348%
605	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.029%	52.377%
606	PEYTO EXPLORATI	0.029%	52.407%
607	VORNADO REALTY TRUST REIT USD.04	0.029%	52.436%
608	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.029%	52.465%
609	STANDARD CHARTE	0.029%	52.494%
610	MICROSOFT CORP	0.029%	52.523%
611	DSV A/S	0.029%	52.552%
612	INVESCO LTD COMMON STOCK USD.2	0.029%	52.581%
613	CANFOR CORPORAT	0.029%	52.610%
614	MUNCHENER RUCKV	0.029%	52.638%
615	BARCLAYS ADR-EA	0.029%	52.667%
616	ABN AMRO BANK N	0.029%	52.696%
617	RELIANCE INDS	0.029%	52.724%
618	DR HORTON INC COMMON STOCK USD.01	0.029%	52.753%
619	SIKA FINANZ AG	0.028%	52.781%
620	GOLDCORP INC SR UNSECURED 06/21 3.625	0.028%	52.810%
621	MITSUBISHI CORP	0.028%	52.838%
622	DOMINION DIAMOND CORP COMMON STOCK	0.028%	52.867%
623	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.028%	52.895%
624	ALLY FINANCIAL INC COMMON STOCK USD.1	0.028%	52.923%
625	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.028%	52.952%
626	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.028%	52.980%
627	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.028%	53.008%
628	FNF GROUP TRACKING STK USD.0001	0.028%	53.036%
629	COUNTRY GARDEN	0.028%	53.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
630	CENTENE CORP COMMON STOCK USD.001	0.028%	53.093%
631	BUNGE LTD COMMON STOCK USD.01	0.028%	53.121%
632	RENAULT	0.028%	53.149%
633	MITSUBISHI UFJ FINL SPON ADR ADR	0.028%	53.177%
634	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.028%	53.205%
635	TOROMONT INDS L	0.028%	53.233%
636	MITSUBISHI ELEC	0.028%	53.261%
637	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	53.289%
638	ROCKWELL COLLIN	0.028%	53.317%
639	HUNTINGTON BANC	0.028%	53.344%
640	NIELSEN HOLDING	0.028%	53.372%
641	BRITISH AMERICAN TOB SP ADR ADR	0.028%	53.400%
642	BPCE SA SR UNSECURED 02/21 2.65	0.028%	53.428%
643	INTER PIPELINE	0.028%	53.455%
644	AGEAS	0.028%	53.483%
645	NORWEGIAN CRUIS	0.028%	53.511%
646	MUNICIPALITY FI	0.028%	53.538%
647	ZIMMER HLDGS IN	0.028%	53.566%
648	COACH INC	0.027%	53.593%
649	GGP INC REIT USD.01	0.027%	53.621%
650	ENEL S.p.A.	0.027%	53.648%
651	PRUDENTIAL ADR	0.027%	53.676%
652	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.027%	53.703%
653	WESTFIELD CORP	0.027%	53.730%
654	INGERSOLL-RAND	0.027%	53.758%
655	TEXTRON INC COMMON STOCK USD.125	0.027%	53.785%
656	EXPORT DEVELOPM	0.027%	53.812%
657	DOVER CORP	0.027%	53.839%
658	GLAXOSMITHKLINE PLC SPON ADR ADR	0.027%	53.867%
659	DANONE SA	0.027%	53.894%
660	DEERE + CO COMMON STOCK USD1.0	0.027%	53.921%
661	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.027%	53.948%
662	WILLIS TOWERS W	0.027%	53.975%
663	REPUBLIC SERVIC	0.027%	54.002%
664	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.027%	54.029%
665	LINDE AG	0.027%	54.056%
666	BOMBARDIER INC	0.027%	54.083%
667	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.027%	54.110%
668	GEELY AUTOMOBIL	0.027%	54.137%
669	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.027%	54.164%
670	CA INC COMMON STOCK USD.1	0.027%	54.191%
671	KOHL S CORPORATION SR UNSECURED 11/21 4	0.027%	54.218%
672	NRG ENERGY	0.027%	54.244%
673	LOWE'S COS INC	0.027%	54.271%
674	HSBC HOLDINGS P	0.027%	54.298%
675	LEGAL & GENERAL	0.027%	54.325%
676	APPLE INC SR UNSECURED 02/27 3.35	0.027%	54.351%
677	PERSIMMON PLC	0.027%	54.378%
678	ARCELORMITTAL	0.027%	54.405%
679	MITSUBISHI HVY	0.027%	54.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
680	LLOYDS BANKING	0.027%	54.458%
681	3I GROUP PLC	0.027%	54.484%
682	HYUNDAI MOTOR C	0.027%	54.511%
683	FUJITSU	0.026%	54.537%
684	TAHOE RESOURCES INC COMMON STOCK	0.026%	54.564%
685	WOLTERS KLUWERS	0.026%	54.590%
686	SASOL	0.026%	54.616%
687	EMERA INC.	0.026%	54.643%
688	BANK NEDERLANDS	0.026%	54.669%
689	GAP INC	0.026%	54.696%
690	GIBSON ENERGY I	0.026%	54.722%
691	KEYCORP	0.026%	54.748%
692	MTN GROUP LTD	0.026%	54.774%
693	SHIN-ETSU CHEM	0.026%	54.801%
694	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.026%	54.827%
695	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	54.853%
696	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.026%	54.879%
697	MOSAIC CO SR UNSECURED 11/21 3.75	0.026%	54.905%
698	ENERFLEX LTD	0.026%	54.931%
699	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.026%	54.957%
700	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.026%	54.983%
701	CALPINE CORP	0.026%	55.009%
702	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.026%	55.035%
703	Banco Sabadell	0.026%	55.061%
704	KREDITANST FUR	0.026%	55.087%
705	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.026%	55.113%
706	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.026%	55.139%
707	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.026%	55.165%
708	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.026%	55.190%
709	ARCONIC INC COMMON STOCK	0.026%	55.216%
710	PRICELINE GROUP	0.026%	55.242%
711	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.026%	55.268%
712	IBM CORP SR UNSECURED 05/20 1.625	0.026%	55.293%
713	DUKE ENERGY CORP COMMON STOCK USD.001	0.026%	55.319%
714	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.026%	55.344%
715	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.026%	55.370%
716	COTY INC CL A COMMON STOCK USD.01	0.026%	55.395%
717	GOODMAN GROUP	0.026%	55.421%
718	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.025%	55.446%
719	INTERFOR CORP	0.025%	55.472%
720	TOREX GOLD RESO	0.025%	55.497%
721	LIBERTY MUTUAL	0.025%	55.523%
722	CANON INC	0.025%	55.548%
723	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.025%	55.573%
724	REGIONS FINANCI	0.025%	55.599%
725	NETEASE INC ADR ADR USD.0001	0.025%	55.624%
726	ANGLO AMERICAN	0.025%	55.649%
727	ORANGE SA SR UNSECURED 09/21 4.125	0.025%	55.674%
728	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.025%	55.700%
729	OVERSEA-CHINESE	0.025%	55.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
730	KDDI CORP	0.025%	55.750%
731	SEVEN GENERATIO	0.025%	55.775%
732	TELIASONERA AB	0.025%	55.800%
733	SCHNEIDER SA	0.025%	55.825%
734	BOLIDEN AB	0.025%	55.850%
735	EURO FIN STABIL	0.025%	55.875%
736	SUPERIOR PLUS C	0.025%	55.900%
737	ATOS ORIGIN SA	0.025%	55.925%
738	NOKIA CORP	0.025%	55.950%
739	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.025%	55.975%
740	STRYKER CORP SR UNSECURED 03/21 2.625	0.025%	56.000%
741	HOLOGIC INC COMMON STOCK USD.01	0.025%	56.025%
742	XPO LOGISTICS INC COMMON STOCK USD.001	0.025%	56.050%
743	ING GROEP NV	0.025%	56.075%
744	ELDORADO GOLD CORP COMMON STOCK	0.025%	56.100%
745	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.025%	56.125%
746	LAND SECURITIES	0.025%	56.149%
747	VIVENDI SA	0.025%	56.174%
748	KOHL'S CORPORATI	0.025%	56.199%
749	AIR LIQUIDE(L')	0.025%	56.224%
750	MAZDA MOTOR COR	0.025%	56.248%
751	STORA ENSO OYJ	0.025%	56.273%
752	LENNAR CORP CL	0.025%	56.298%
753	CNOOC LTD	0.025%	56.322%
754	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.025%	56.347%
755	WESTROCK CO COMMON STOCK	0.024%	56.371%
756	VODAFONE GROUP PLC SP ADR ADR	0.024%	56.396%
757	NORTHROP GRUMMA	0.024%	56.420%
758	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.024%	56.444%
759	SPARK INFRASTRU	0.024%	56.469%
760	CREDIT SUISSE G	0.024%	56.493%
761	SWISS RE AG	0.024%	56.517%
762	STRYKER CORP	0.024%	56.541%
763	BANK OF NY MELL	0.024%	56.565%
764	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.024%	56.590%
765	SAMPO OYJ	0.024%	56.614%
766	BLUESCOPE STEEL	0.024%	56.638%
767	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.024%	56.662%
768	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.024%	56.686%
769	VERMILION ENERGY INC COMMON STOCK	0.024%	56.710%
770	BM&F BOVESPA SA	0.024%	56.733%
771	ADIDAS AG	0.024%	56.757%
772	CORUS ENTERTAIN	0.024%	56.781%
773	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.024%	56.805%
774	JM SMUCKER CO/THE COMMON STOCK	0.024%	56.828%
775	SBA COMMUNICATIONS CORP REIT USD.01	0.024%	56.852%
776	ARKEMA	0.024%	56.876%
777	TESCO PLC	0.024%	56.899%
778	FORTESCUE METAL	0.024%	56.923%
779	NIPPON STEEL CO	0.024%	56.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
780	PTT PUBLIC COMP	0.023%	56.970%
781	PHILIPS ELECTRO	0.023%	56.993%
782	BANCO SANTANDER SA SPON ADR ADR	0.023%	57.017%
783	ARAMARK COMMON STOCK USD.01	0.023%	57.040%
784	BP PLC SPONS ADR ADR	0.023%	57.063%
785	HUNTSMAN CORP COMMON STOCK USD.01	0.023%	57.087%
786	BORGWARNER INC COMMON STOCK USD.01	0.023%	57.110%
787	BECTON DICKINSON	0.023%	57.133%
788	AMETEK INC COMMON STOCK USD.01	0.023%	57.157%
789	WESFARMERS LTD	0.023%	57.180%
790	RADIANT OPTO EL	0.023%	57.203%
791	KOMATSU	0.023%	57.226%
792	ENERCARE INC	0.023%	57.250%
793	CARREFOUR SA	0.023%	57.273%
794	MULLEN GROUP LT	0.023%	57.296%
795	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.023%	57.319%
796	Cineplex Inc.	0.023%	57.342%
797	BAXTER INTL INC	0.023%	57.365%
798	JABIL CIRCUIT I	0.023%	57.388%
799	NORTHLAND POWER	0.023%	57.411%
800	XEROX CORP COMMON STOCK USD1.0	0.023%	57.434%
801	CENTERRA GOLD INC COMMON STOCK	0.023%	57.457%
802	AMP LIMITED	0.023%	57.480%
803	UDR INC REIT USD.01	0.023%	57.503%
804	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.023%	57.526%
805	LEGG MASON INC SR UNSECURED 03/26 4.75	0.023%	57.549%
806	LKQ CORP COMMON STOCK USD.01	0.023%	57.572%
807	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	57.595%
808	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.023%	57.618%
809	UNUM GROUP	0.023%	57.641%
810	PRAXAIR STK	0.023%	57.664%
811	US BANCORP SR UNSECURED 01/24 3.7	0.023%	57.687%
812	CARMAX INC COMMON STOCK USD.5	0.023%	57.710%
813	FIRSTSERVICE CORP COMMON STOCK	0.023%	57.732%
814	ENDEAVOUR MININ	0.023%	57.755%
815	SL GREEN REALTY	0.023%	57.778%
816	NATIONWIDE B/S	0.023%	57.801%
817	LIBERTY BROADBAND C COMMON STOCK USD.01	0.023%	57.823%
818	WM MORRISON SUP	0.023%	57.846%
819	KROGER CO	0.023%	57.869%
820	DEN DANSKE BANK	0.023%	57.891%
821	DUKE REALTY CORP REIT USD.01	0.023%	57.914%
822	CA INC SR UNSECURED 03/27 4.7	0.023%	57.937%
823	CHINA PETROLEUM	0.023%	57.959%
824	UNIVERSAL HLTH	0.023%	57.982%
825	MACY S INC COMMON STOCK USD.01	0.023%	58.004%
826	UTD THERAPEUTIC	0.023%	58.027%
827	LINCOLN NATL CO	0.022%	58.049%
828	NETAPP INC.	0.022%	58.072%
829	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.022%	58.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
830	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.022%	58.117%
831	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	58.139%
832	ELECTRICITE DE	0.022%	58.161%
833	METLIFE INC SR UNSECURED 02/21 4.75	0.022%	58.184%
834	ACTIVISION BLIZ	0.022%	58.206%
835	CSX CORP 3.7% 3	0.022%	58.228%
836	REGENCY CENTERS CORP REIT USD.01	0.022%	58.251%
837	SILVER STANDARD RESOURCES COMMON STOCK	0.022%	58.273%
838	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.022%	58.295%
839	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.022%	58.318%
840	MTU AERO ENGINE	0.022%	58.340%
841	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.022%	58.362%
842	NORTHERN TRUST	0.022%	58.384%
843	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.022%	58.407%
844	FLEXTRONICS INT	0.022%	58.429%
845	MARSH & MCLENNA	0.022%	58.451%
846	KONINKLIJKE KPN	0.022%	58.473%
847	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.022%	58.495%
848	AVIVA PLC	0.022%	58.517%
849	OWENS CORNING COMMON STOCK USD.001	0.022%	58.539%
850	KEY BANK NA SR UNSECURED 06/25 3.3	0.022%	58.561%
851	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.022%	58.583%
852	STMICROELECTRON	0.022%	58.605%
853	BALL CORP	0.022%	58.627%
854	DAI-ICHI LIFE	0.022%	58.649%
855	NEW FLYER COMMO	0.022%	58.671%
856	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.022%	58.693%
857	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.022%	58.715%
858	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	58.737%
859	LOEWS CORP COMMON STOCK USD.01	0.022%	58.759%
860	ANADARKO PETROL	0.022%	58.781%
861	GENUINE PARTS C	0.022%	58.802%
862	RUSSEL METALS I	0.022%	58.824%
863	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.022%	58.846%
864	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.022%	58.868%
865	TAYLOR WIMPEY	0.022%	58.889%
866	LANXESS	0.022%	58.911%
867	TELEPERFORMANCE	0.022%	58.933%
868	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.022%	58.954%
869	SUN HUNG KAI PR	0.022%	58.976%
870	UNILEVER PLC SPONSORED ADR ADR	0.022%	58.998%
871	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.022%	59.019%
872	INGREDION INC COMMON STOCK USD.01	0.022%	59.041%
873	SMART REAL ESTA	0.022%	59.063%
874	CLARIANT AG	0.022%	59.084%
875	TELECOM ITALIA	0.022%	59.106%
876	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.022%	59.128%
877	POST HOLDINGS INC COMMON STOCK USD.01	0.022%	59.149%
878	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.022%	59.171%
879	ADECCO SA	0.022%	59.192%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
880	LYONDELLBASELL	0.022%	59.214%
881	SUMITOMO CHEMIC	0.021%	59.235%
882	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.021%	59.257%
883	AUST & NZ BK GP	0.021%	59.278%
884	PACIFIC GAS & E	0.021%	59.299%
885	AMERISOURCEBERG	0.021%	59.321%
886	VALE SA	0.021%	59.342%
887	AT+T INC SR UNSECURED 05/25 3.4	0.021%	59.363%
888	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.021%	59.385%
889	DEUTSCHE LUFTHA	0.021%	59.406%
890	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.021%	59.427%
891	QUEBECOR INC 'B	0.021%	59.449%
892	DOMINION RES(VI	0.021%	59.470%
893	mitsui & CO	0.021%	59.491%
894	CIGNA CORP SR UNSECURED 02/22 4	0.021%	59.512%
895	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.021%	59.533%
896	PVH CORP COMMON STOCK USD1.0	0.021%	59.555%
897	AGCO CORP	0.021%	59.576%
898	FRESENIUS SE &	0.021%	59.597%
899	ADOBE SYSTEMS I	0.021%	59.618%
900	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.021%	59.639%
901	ASHTREAD GROUP	0.021%	59.660%
902	BORAL LIMITED	0.021%	59.681%
903	TEVA PHARMACEUTICAL SP ADR ADR	0.021%	59.702%
904	MS&AD INSURANCE	0.021%	59.723%
905	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.021%	59.744%
906	ALBEMARLE CORP	0.021%	59.765%
907	EXTRA SPACE STO	0.021%	59.786%
908	CHINA O/SEAS LA	0.021%	59.807%
909	PAREX RESOURCES	0.021%	59.828%
910	ONEX CORP SUB V	0.021%	59.849%
911	ETRADE FINANCA	0.021%	59.870%
912	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.021%	59.891%
913	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.021%	59.912%
914	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.021%	59.933%
915	DANONE S.A. COM	0.021%	59.954%
916	SOUTHERN CO	0.021%	59.975%
917	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.021%	59.996%
918	JONES LANG LASA	0.021%	60.016%
919	ROLLS ROYCE	0.021%	60.037%
920	PNC BANK NA 2.6	0.021%	60.058%
921	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.021%	60.079%
922	AEON CO., LTD	0.021%	60.100%
923	GRUPO MEXICO SA	0.021%	60.121%
924	BAE SYSTEMS	0.021%	60.141%
925	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.021%	60.162%
926	SHELL INTERNATI	0.021%	60.183%
927	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.021%	60.203%
928	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.021%	60.224%
929	AUTOLIV INC	0.021%	60.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
930	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.021%	60.265%
931	LG Electronics	0.021%	60.286%
932	HARRIS CORP	0.021%	60.307%
933	TOTAL SA SPON ADR ADR	0.021%	60.327%
934	VERIZON COMMUN	0.021%	60.348%
935	DUFREY AG-REG	0.021%	60.368%
936	BORALEX INC CL	0.021%	60.389%
937	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.020%	60.409%
938	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.020%	60.430%
939	VESTAS WIND SYS	0.020%	60.450%
940	ARROW ELECTRONI	0.020%	60.471%
941	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.020%	60.491%
942	PARKLAND FUEL C	0.020%	60.511%
943	SECURE ENERGY S	0.020%	60.532%
944	GEN DYNAMICS CO	0.020%	60.552%
945	TIFFANY & CO	0.020%	60.573%
946	BOC HONG KONG H	0.020%	60.593%
947	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.020%	60.613%
948	DENMARK GOVT BO	0.020%	60.634%
949	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.020%	60.654%
950	SHIRE PLC	0.020%	60.674%
951	NASDAQ INC COMMON STOCK USD.01	0.020%	60.694%
952	NTT DOCOMO INC	0.020%	60.714%
953	SMITHS GROUP	0.020%	60.735%
954	DEUTSCHE POST A	0.020%	60.755%
955	CANADIAN REAL E	0.020%	60.775%
956	AGILENT TECHNOL	0.020%	60.795%
957	OMNICOM GROUP I	0.020%	60.815%
958	CUMMINS INC	0.020%	60.835%
959	BAXTER INTL INC	0.020%	60.856%
960	GRAN TIERRA ENE	0.020%	60.876%
961	MARKEL CORP COMMON STOCK	0.020%	60.896%
962	SUMITOMO ELEC I	0.020%	60.916%
963	IRON MOUNTAIN INC REIT USD.01	0.020%	60.936%
964	ESSITY AKTIEBOL	0.020%	60.956%
965	STEINHOFF INTER	0.020%	60.976%
966	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.020%	60.996%
967	FEDERAL REALTY INVS TRUST REIT USD.01	0.020%	61.016%
968	LONZA GROUP AG	0.020%	61.036%
969	FRANCO NEVADA CORP COMMON STOCK	0.020%	61.056%
970	TREASURY WINE E	0.020%	61.076%
971	AFFILIATED MNGR	0.020%	61.096%
972	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.020%	61.116%
973	HESS CORPORATIO	0.020%	61.136%
974	SUZUKI MOTOR CO	0.020%	61.155%
975	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.020%	61.175%
976	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.020%	61.195%
977	IMPERIAL TOBACC	0.020%	61.215%
978	TOSOH CORP	0.020%	61.235%
979	CITIC LTD	0.020%	61.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
980	POLSKI KON NAF	0.020%	61.274%
981	RECKITT BENCKIS	0.020%	61.294%
982	JUNIPER NETWORK	0.020%	61.314%
983	ALLIED PPTY,REI	0.020%	61.333%
984	KLEPIERRE	0.020%	61.353%
985	LG DISPLAY CO	0.020%	61.373%
986	RYDER SYSTEM IN	0.020%	61.392%
987	ASSURANT INC COMMON STOCK USD.01	0.020%	61.412%
988	SWATCH GROUP	0.020%	61.432%
989	BELLWAY	0.020%	61.451%
990	PREMIUM BRANDS	0.020%	61.471%
991	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.020%	61.491%
992	SMURFIT KAPPA P	0.020%	61.510%
993	FRESENIUS MEDIC	0.020%	61.530%
994	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.020%	61.549%
995	SEVEN & I HOLDI	0.020%	61.569%
996	EOG RESOURCES	0.020%	61.588%
997	QUANTA SERVICES	0.019%	61.608%
998	TOYOTA TSUSHO C	0.019%	61.627%
999	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.019%	61.647%
1000	BEST BUY CO INC	0.019%	61.666%
1001	BROTHER INDUSTR	0.019%	61.685%
1002	ATCO LTD CL I N	0.019%	61.705%
1003	STRYKER CORP SR UNSECURED 05/24 3.375	0.019%	61.724%
1004	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.019%	61.743%
1005	SYNOPSYS INC	0.019%	61.763%
1006	MELROSE INDUSTR	0.019%	61.782%
1007	SPRINT CORP COMMON STOCK USD.01	0.019%	61.801%
1008	NESTE OIL OYJ	0.019%	61.821%
1009	NATL AUST BANK	0.019%	61.840%
1010	SAINSBURY (J) P	0.019%	61.859%
1011	NEWELL BRANDS INC COMMON STOCK USD1.0	0.019%	61.879%
1012	AON PLC	0.019%	61.898%
1013	CARDINAL HEALTH	0.019%	61.917%
1014	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.019%	61.936%
1015	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.019%	61.955%
1016	ASSURED GUARANT	0.019%	61.975%
1017	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.019%	61.994%
1018	BOUYGUES	0.019%	62.013%
1019	ERSTE GROUP BAN	0.019%	62.032%
1020	SIERRA WIRELESS INC COMMON STOCK	0.019%	62.051%
1021	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.019%	62.071%
1022	REINSURANCE GRO	0.019%	62.090%
1023	CASCADES INC	0.019%	62.109%
1024	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.019%	62.128%
1025	TJX COS INC	0.019%	62.147%
1026	MEG ENERGY CORP	0.019%	62.166%
1027	SEGRO PLC	0.019%	62.185%
1028	VALEO SA	0.019%	62.204%
1029	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.019%	62.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1030	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.019%	62.242%
1031	STEEL DYNAMICS INC COMMON STOCK USD.005	0.019%	62.261%
1032	NEVSUN RESOURCES LTD COMMON STOCK	0.019%	62.280%
1033	DEXUS PROPERTY	0.019%	62.299%
1034	METLIFE INC SR UNSECURED 04/24 3.6	0.019%	62.318%
1035	TRICAN WELL SER	0.019%	62.337%
1036	CAIXABANK	0.019%	62.356%
1037	COMERICA INC	0.019%	62.375%
1038	ASSOCD BANC-COR	0.019%	62.393%
1039	PERRIGO CO PLC	0.019%	62.412%
1040	NORDSTROM INC SR UNSECURED 05/20 4.75	0.019%	62.431%
1041	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.019%	62.450%
1042	VICINITY CENTER	0.019%	62.468%
1043	MARTINREA INTER	0.019%	62.487%
1044	BARRATT DEVEL	0.019%	62.506%
1045	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.019%	62.524%
1046	EVEREST RE GROU	0.019%	62.543%
1047	GIVAUDAN	0.019%	62.562%
1048	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	62.580%
1049	UBISOFT ENTERTA	0.019%	62.599%
1050	MARTIN MARIETTA	0.019%	62.617%
1051	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	62.636%
1052	PENTAIR PLC	0.019%	62.655%
1053	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	62.673%
1054	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.019%	62.692%
1055	MYLAN NV 3.125%	0.018%	62.710%
1056	LIBERTY MUTUAL	0.018%	62.729%
1057	PETROBRAS PREEFE	0.018%	62.747%
1058	PRETIUM RESOURC	0.018%	62.765%
1059	TORCHMARK CORP COMMON STOCK USD1.0	0.018%	62.784%
1060	SWISSCOM AG	0.018%	62.802%
1061	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.018%	62.821%
1062	SVENSKA HANDELS	0.018%	62.839%
1063	NEWCREST MINING	0.018%	62.857%
1064	CDN UTILS LTD N	0.018%	62.876%
1065	MURATA MFG CO	0.018%	62.894%
1066	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.018%	62.912%
1067	HP INC COMMON STOCK USD.01	0.018%	62.931%
1068	BANK RAKYAT IND	0.018%	62.949%
1069	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.018%	62.967%
1070	ECOLAB INC COMMON STOCK USD1.0	0.018%	62.985%
1071	UNIONE DI BAN.	0.018%	63.003%
1072	HARLEY DAVIDSON	0.018%	63.021%
1073	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.018%	63.039%
1074	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.018%	63.057%
1075	CSL LIMITED	0.018%	63.075%
1076	AIR PRODS & CHE	0.018%	63.094%
1077	STADA ARZNEIMIT	0.018%	63.112%
1078	RITCHIE BROS. A	0.018%	63.130%
1079	BRITISH LAND CO	0.018%	63.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1080	THERMO FISHER S	0.018%	63.166%
1081	LOGMEIN INC COMMON STOCK USD.01	0.018%	63.184%
1082	SKAND ENSKILDA	0.018%	63.202%
1083	TATA MOTORS LTD	0.018%	63.219%
1084	STOCKLAND TRUST	0.018%	63.237%
1085	IPG PHOTONICS C	0.018%	63.255%
1086	NOBLE ENERGY IN	0.018%	63.273%
1087	JOHNSON MATTHEY	0.018%	63.291%
1088	COMMERZBANK AG	0.018%	63.309%
1089	NAVIENT CORP COMMON STOCK USD.01	0.018%	63.326%
1090	CHINA MERCHANTS	0.018%	63.344%
1091	SCOR	0.018%	63.362%
1092	UNITED OVERSEAS	0.018%	63.380%
1093	RICE ENERGY INC COMMON STOCK USD.01	0.018%	63.398%
1094	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.018%	63.415%
1095	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.018%	63.433%
1096	COMMERCE BANCSH	0.018%	63.451%
1097	OMV AG	0.018%	63.469%
1098	HYATT HOTELS CO	0.018%	63.486%
1099	INFOSYS TECHNOL	0.018%	63.504%
1100	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.018%	63.522%
1101	SWEDBANK AB	0.018%	63.539%
1102	REXEL PROMESSES	0.018%	63.557%
1103	TDK CORP	0.018%	63.575%
1104	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	63.592%
1105	SENSATA TECHNOL	0.018%	63.610%
1106	MARKS & SPENCER	0.018%	63.628%
1107	CAMDEN PROPERTY	0.018%	63.645%
1108	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	63.663%
1109	JPMORGAN CHASE	0.018%	63.681%
1110	NORBORD INC COMMON STOCK	0.018%	63.698%
1111	RAGING RIVER EX	0.018%	63.716%
1112	CARLSBERG	0.018%	63.733%
1113	SESA STERLITE	0.018%	63.751%
1114	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.018%	63.768%
1115	ITOCHU CORP	0.018%	63.786%
1116	ARRIS INTERNATI	0.018%	63.803%
1117	GKN PLC	0.018%	63.821%
1118	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.018%	63.839%
1119	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.018%	63.856%
1120	UNILEVER NV	0.017%	63.874%
1121	KIMCO REALTY	0.017%	63.891%
1122	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.017%	63.909%
1123	PARAMOUNT RESOU	0.017%	63.926%
1124	NATIONAL AUSTRAL	0.017%	63.943%
1125	JFE HOLDINGS IN	0.017%	63.961%
1126	NEC CORP	0.017%	63.978%
1127	NATIONAL OILWEL	0.017%	63.996%
1128	PULTEGROUP INC.	0.017%	64.013%
1129	COLGATE-PALMOLI	0.017%	64.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1130	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.017%	64.048%
1131	SOUTHERN CO SR UNSECURED 06/20 2.75	0.017%	64.066%
1132	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.017%	64.083%
1133	TRINITY INDS	0.017%	64.100%
1134	WR BERKLEY CORP COMMON STOCK USD.2	0.017%	64.117%
1135	NASDAQ INC SR UNSECURED 06/24 4.25	0.017%	64.135%
1136	RYDER SYSTEM IN	0.017%	64.152%
1137	FIRST SOLAR INC	0.017%	64.169%
1138	FERRARI NV	0.017%	64.186%
1139	ELISA OYJ-A	0.017%	64.204%
1140	PETROBRAS COMMO	0.017%	64.221%
1141	L-BANK BW FOERD	0.017%	64.238%
1142	NIPPON BUILDING	0.017%	64.255%
1143	AISIN SEIKI CO	0.017%	64.272%
1144	HAMMERSON	0.017%	64.289%
1145	SYNNEX CORP COMMON STOCK USD.001	0.017%	64.307%
1146	THOR INDUSTRIES INC COMMON STOCK USD.1	0.017%	64.324%
1147	JYSKE BANK A/S	0.017%	64.341%
1148	FLUGHAFEN ZUERI	0.017%	64.358%
1149	GECINA SA	0.017%	64.375%
1150	K&S AG	0.017%	64.392%
1151	UNI-SELECT INC	0.017%	64.409%
1152	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.017%	64.426%
1153	GENERAL MILLS I	0.017%	64.444%
1154	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	64.461%
1155	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.017%	64.478%
1156	PRECISION DRILLING CORP COMMON STOCK	0.017%	64.495%
1157	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.017%	64.512%
1158	AIR LEASE CORP	0.017%	64.529%
1159	AEGON N.V.	0.017%	64.546%
1160	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	64.563%
1161	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.017%	64.580%
1162	UTD MICRO ELECT	0.017%	64.596%
1163	SNAP-ON INC	0.017%	64.613%
1164	XL GROUP LTD	0.017%	64.630%
1165	GPT GROUP	0.017%	64.647%
1166	SUN COMMUNITIES INC REIT USD.01	0.017%	64.664%
1167	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.017%	64.681%
1168	VULCAN MATERIAL	0.017%	64.698%
1169	HENRY SCHEIN CO	0.017%	64.715%
1170	DENSO CORP	0.017%	64.732%
1171	CREDIT AGRICOLE	0.017%	64.749%
1172	AGRICULTURAL BK	0.017%	64.765%
1173	GAS NATURAL SDG	0.017%	64.782%
1174	DOVER CORP	0.017%	64.799%
1175	DEUTSCHE BANK A	0.017%	64.816%
1176	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.017%	64.832%
1177	S+P GLOBAL INC COMMON STOCK USD1.0	0.017%	64.849%
1178	INNERGEX RENEWA	0.017%	64.866%
1179	KELT EXPLORATIO	0.017%	64.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1180	PRAIRIESKY ROYA	0.017%	64.899%
1181	AMEREN CORP SR UNSECURED 11/20 2.7	0.017%	64.916%
1182	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	64.933%
1183	AMER ELEC POWER	0.017%	64.949%
1184	WESTERN FOREST	0.017%	64.966%
1185	KNIGHT THERAPEU	0.017%	64.983%
1186	LABRADOR IRON O	0.017%	64.999%
1187	OSHKOSH CORP COMMON STOCK USD.01	0.017%	65.016%
1188	MANPOWER INC	0.017%	65.033%
1189	SK C&C CO LTD	0.017%	65.049%
1190	TECH DATA CORP COMMON STOCK USD.0015	0.017%	65.066%
1191	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.017%	65.082%
1192	SONOCO PRODUCTS	0.017%	65.099%
1193	DUPONT FABROS TECHNOLOGY REIT USD.001	0.017%	65.116%
1194	BERKSHIRE HAT E	0.017%	65.132%
1195	DOREL INDS INC	0.017%	65.149%
1196	MINEBEA CO	0.017%	65.165%
1197	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	65.182%
1198	MKS INSTRUMENTS INC COMMON STOCK	0.017%	65.198%
1199	SANLAM LIMITED	0.017%	65.215%
1200	SONY CORP SPONSORED ADR ADR	0.016%	65.231%
1201	TUI AG	0.016%	65.248%
1202	SOMPO JAPAN NIP	0.016%	65.264%
1203	HDFC BANK LTD	0.016%	65.281%
1204	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.016%	65.297%
1205	FREEHOLD ROYALT	0.016%	65.313%
1206	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.016%	65.330%
1207	AECON GROUP INC	0.016%	65.346%
1208	AUTONATION INC	0.016%	65.363%
1209	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.016%	65.379%
1210	COOPER COS INC	0.016%	65.395%
1211	KIMBERLY-CLARK	0.016%	65.412%
1212	PRICELINE GROUP	0.016%	65.428%
1213	BALOISE- HOLDIN	0.016%	65.444%
1214	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	65.461%
1215	RESONA HOLDINGS	0.016%	65.477%
1216	HANA FINANCIAL	0.016%	65.493%
1217	NUVISTA ENERGY	0.016%	65.510%
1218	APARTMENT INVT + MGMT CO A REIT USD.01	0.016%	65.526%
1219	DNB NOR ASA	0.016%	65.542%
1220	AMADEUS IT HLDG	0.016%	65.558%
1221	MASTEC INC	0.016%	65.574%
1222	GROUP 4 SECURIC	0.016%	65.591%
1223	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	65.607%
1224	JANUS HENDERSON	0.016%	65.623%
1225	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.016%	65.639%
1226	FISCHER(GEORG)A	0.016%	65.656%
1227	BIRCHCLIFF ENER	0.016%	65.672%
1228	FIRST CAPITAL R	0.016%	65.688%
1229	PACWEST BANCORP COMMON STOCK	0.016%	65.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1230	LG CHEM LTD	0.016%	65.720%
1231	FOREST CITY REALTY TRUST A REIT USD.01	0.016%	65.736%
1232	AECOM COMMON STOCK USD.01	0.016%	65.752%
1233	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	65.768%
1234	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.016%	65.785%
1235	KONINKLIJKE DSM	0.016%	65.801%
1236	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.016%	65.817%
1237	MITEL NETWORKS	0.016%	65.833%
1238	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.016%	65.849%
1239	ADIENT PLC	0.016%	65.865%
1240	OLIN CORP	0.016%	65.881%
1241	SK ENERGY CO LT	0.016%	65.897%
1242	JULIUS BAER GRO	0.016%	65.913%
1243	SLM CORP COMMON STOCK USD.2	0.016%	65.929%
1244	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	65.945%
1245	SPIRIT AEROSYST	0.016%	65.961%
1246	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.016%	65.977%
1247	BERKELEY GROUP	0.016%	65.993%
1248	KELLOGG CO 4% 1	0.016%	66.009%
1249	KION GROUP AG	0.016%	66.025%
1250	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.016%	66.040%
1251	HSBC USA INC SR UNSECURED 08/20 2.75	0.016%	66.056%
1252	EXCHANGE INCOME	0.016%	66.072%
1253	VEREIT INC REIT USD.01	0.016%	66.088%
1254	WH GROUP LTD	0.016%	66.104%
1255	UMICORE	0.016%	66.120%
1256	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.016%	66.136%
1257	YAMAHA MOTOR CO	0.016%	66.152%
1258	TORAY INDS INC	0.016%	66.168%
1259	CENTRICA PLC	0.016%	66.184%
1260	ROCKWELL AUTO	0.016%	66.199%
1261	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	66.215%
1262	YES BANK LTD	0.016%	66.231%
1263	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	66.247%
1264	GAMING AND LEISURE PROPERTIE REIT	0.016%	66.263%
1265	RANDGOLD RESOUR	0.016%	66.279%
1266	COLFAX CORP	0.016%	66.294%
1267	RSA INSURANCE G	0.016%	66.310%
1268	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.326%
1269	DANA HOLDING CO	0.016%	66.342%
1270	CHINA UNICOM LT	0.016%	66.357%
1271	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.016%	66.373%
1272	POSCO	0.016%	66.389%
1273	KOMMUNINVEST I	0.016%	66.404%
1274	BRIT AMER TOBAC	0.016%	66.420%
1275	TERADYNE INC	0.016%	66.436%
1276	Arch Capital Gr	0.016%	66.451%
1277	STAPLES INC	0.016%	66.467%
1278	CATCHER TECHNOL	0.016%	66.483%
1279	MACERICH CO	0.016%	66.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1280	NATIONAL GRID PLC SP ADR ADR	0.016%	66.514%
1281	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	66.530%
1282	CA INC 3.6% 01A	0.016%	66.545%
1283	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	66.561%
1284	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	66.576%
1285	EXELON CORP COMMON STOCK	0.016%	66.592%
1286	JAPAN REAL ESTA	0.016%	66.608%
1287	EPR PROPERTIES REIT USD.01	0.016%	66.623%
1288	JANUS CAPITAL G	0.016%	66.639%
1289	BCO BRADESCO,AD	0.016%	66.654%
1290	ENSIGN ENERGY S	0.016%	66.670%
1291	HALMA	0.016%	66.685%
1292	AXIS CAPITAL HO	0.016%	66.701%
1293	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.016%	66.716%
1294	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	66.732%
1295	APTARGROUP INC COMMON STOCK USD.01	0.015%	66.747%
1296	DIRECT LINE INS	0.015%	66.763%
1297	KROTON EDUCACIO	0.015%	66.778%
1298	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	66.794%
1299	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.015%	66.809%
1300	HILL ROM HOLDINGS INC COMMON STOCK	0.015%	66.825%
1301	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.015%	66.840%
1302	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.015%	66.855%
1303	PICC PROPERTY &	0.015%	66.871%
1304	STELLA JONES IN	0.015%	66.886%
1305	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.015%	66.902%
1306	CHINA UNICOM	0.015%	66.917%
1307	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.015%	66.932%
1308	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	66.948%
1309	KINGSPAN GROUP	0.015%	66.963%
1310	DOUGLAS EMMETT INC REIT USD.01	0.015%	66.978%
1311	SKANDINAVISKA E	0.015%	66.994%
1312	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.015%	67.009%
1313	SANTANDER UK PLC SR UNSECURED 03/24 4	0.015%	67.024%
1314	ELECTRONIC ARTS	0.015%	67.039%
1315	GARMIN LTD.	0.015%	67.055%
1316	KREDITANSTALT F	0.015%	67.070%
1317	SUNCORP GROUP	0.015%	67.085%
1318	INFINEON TECHNO	0.015%	67.100%
1319	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.015%	67.116%
1320	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.015%	67.131%
1321	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.015%	67.146%
1322	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	67.161%
1323	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.015%	67.176%
1324	NASPERS LIMITED	0.015%	67.192%
1325	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	67.207%
1326	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	67.222%
1327	ACKERMANS & VAN	0.015%	67.237%
1328	LAB CORP OF AME	0.015%	67.252%
1329	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	67.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1330	IBM CORP SR UNSECURED 02/24 3.625	0.015%	67.283%
1331	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	67.298%
1332	BARCLAYS PLC 1.	0.015%	67.313%
1333	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.015%	67.328%
1334	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.015%	67.343%
1335	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	67.358%
1336	SES GLOBAL	0.015%	67.373%
1337	FAURECIA	0.015%	67.389%
1338	BLACKROCK INC SR UNSECURED 06/22 3.375	0.015%	67.404%
1339	MEDTRONIC INC 3	0.015%	67.419%
1340	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.015%	67.434%
1341	KILROY REALTY C	0.015%	67.449%
1342	RENAISSANCE RE	0.015%	67.464%
1343	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.015%	67.479%
1344	MASTERCARD INC SR UNSECURED 04/24 3.375	0.015%	67.494%
1345	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.015%	67.509%
1346	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.015%	67.524%
1347	AIRBUS GROUP NV	0.015%	67.540%
1348	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	67.555%
1349	COMINAR REAL ES	0.015%	67.570%
1350	BAT INTL FINANC	0.015%	67.585%
1351	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.015%	67.600%
1352	SUNAC CHINA HLD	0.015%	67.615%
1353	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.015%	67.630%
1354	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.015%	67.645%
1355	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.015%	67.660%
1356	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	67.675%
1357	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.015%	67.690%
1358	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.015%	67.705%
1359	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.015%	67.720%
1360	CHINA RES BEIJI	0.015%	67.735%
1361	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.015%	67.750%
1362	AETNA INC SR UNSECURED 11/24 3.5	0.015%	67.765%
1363	AVNET INC SR UNSECURED 04/26 4.625	0.015%	67.780%
1364	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.015%	67.795%
1365	BARD(CR)INC	0.015%	67.810%
1366	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.015%	67.825%
1367	ASSURANT INC	0.015%	67.840%
1368	CHINA PETROLEUM	0.015%	67.855%
1369	PLAINS ALL AMER	0.015%	67.869%
1370	SUMITOMO MITSUI	0.015%	67.884%
1371	PG&E CORP	0.015%	67.899%
1372	ANTHEM INC	0.015%	67.914%
1373	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	67.929%
1374	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.015%	67.944%
1375	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.015%	67.959%
1376	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.015%	67.974%
1377	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.015%	67.989%
1378	COACH INC SR UNSECURED 04/25 4.25	0.015%	68.004%
1379	ATS AUTOMATION	0.015%	68.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1380	MANITOBA PROVIN	0.015%	68.034%
1381	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.015%	68.048%
1382	SEMAFO INC COMM	0.015%	68.063%
1383	QUALCOMM INC SR UNSECURED 05/25 3.45	0.015%	68.078%
1384	VF CORP SR UNSECURED 09/21 3.5	0.015%	68.093%
1385	ECN CAPITAL COR	0.015%	68.108%
1386	CHINA COMMUNICA	0.015%	68.123%
1387	NOMURA HOLD INC	0.015%	68.138%
1388	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	68.153%
1389	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.015%	68.168%
1390	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.015%	68.182%
1391	AON CORP COMPANY GUAR 09/20 5	0.015%	68.197%
1392	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.015%	68.212%
1393	HSBC USA INC SR UNSECURED 06/24 3.5	0.015%	68.227%
1394	UNUM GROUP	0.015%	68.242%
1395	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.015%	68.257%
1396	BANK TOKYO-MITS	0.015%	68.271%
1397	STATOIL ASA COMPANY GUAR 01/22 3.15	0.015%	68.286%
1398	QBE INSURANCE	0.015%	68.301%
1399	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.015%	68.316%
1400	AMKOR TECHNOLOG	0.015%	68.331%
1401	ENTERPRISE PROD	0.015%	68.346%
1402	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	68.361%
1403	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.015%	68.375%
1404	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	68.390%
1405	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	68.405%
1406	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	68.420%
1407	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.015%	68.435%
1408	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.015%	68.449%
1409	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	68.464%
1410	BALL CORP COMPANY GUAR 03/22 5	0.015%	68.479%
1411	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	68.494%
1412	GE CAPITAL EURO	0.015%	68.509%
1413	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.015%	68.523%
1414	NN GROUP NV	0.015%	68.538%
1415	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.015%	68.553%
1416	MARATHON OIL CO	0.015%	68.568%
1417	BANK TOKYO-MIT	0.015%	68.582%
1418	AMERCO COMMON STOCK USD.25	0.015%	68.597%
1419	HALLIBURTON CO	0.015%	68.612%
1420	TARGA RESOURCES CORP COMMON STOCK USD.001	0.015%	68.627%
1421	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	68.641%
1422	VISA INC SR UNSECURED 12/25 3.15	0.015%	68.656%
1423	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	68.671%
1424	ST JAMES PLACE	0.015%	68.686%
1425	SANDVIK AB	0.015%	68.700%
1426	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	68.715%
1427	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	68.730%
1428	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.015%	68.744%
1429	VIACOM INC SR UNSECURED 04/24 3.875	0.015%	68.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1430	GALP ENERGIA	0.015%	68.774%
1431	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.015%	68.788%
1432	BHP BILLITON FI	0.015%	68.803%
1433	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.015%	68.818%
1434	INTERTEK TESTIN	0.015%	68.832%
1435	ORICA LIMITED	0.015%	68.847%
1436	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	68.862%
1437	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	68.876%
1438	LIBERTY VENTURES SER A TRACKING STK USD.01	0.015%	68.891%
1439	SANDSTORM GOLD	0.015%	68.906%
1440	SPIRAX-SARCO EN	0.015%	68.920%
1441	DEUTSCHE BK AG	0.015%	68.935%
1442	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.015%	68.950%
1443	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	68.964%
1444	EXPEDIA INC COMMON STOCK USD.001	0.015%	68.979%
1445	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.015%	68.993%
1446	SEKISUI CHEMICA	0.015%	69.008%
1447	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	69.023%
1448	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.015%	69.037%
1449	EATON CORP COMPANY GUAR 11/22 2.75	0.015%	69.052%
1450	PFIZER INC SR UNSECURED 12/26 3	0.015%	69.067%
1451	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	69.081%
1452	OLD MUTUAL PLC	0.015%	69.096%
1453	ORACLE CORP SR UNSECURED 10/22 2.5	0.015%	69.110%
1454	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	69.125%
1455	TOLL BROTHERS INC COMMON STOCK USD.01	0.015%	69.139%
1456	AMGEN INC SR UNSECURED 11/21 3.875	0.015%	69.154%
1457	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	69.169%
1458	CME GROUP INC SR UNSECURED 03/25 3	0.015%	69.183%
1459	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	69.198%
1460	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	69.212%
1461	TAKEDA PHARMACE	0.015%	69.227%
1462	SHOPIFY INC CLASS A COMMON STOCK	0.015%	69.241%
1463	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.015%	69.256%
1464	WINPAK LTD	0.015%	69.270%
1465	HIGHWOODS PROPE	0.015%	69.285%
1466	AETNA INC 4.125	0.015%	69.299%
1467	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.015%	69.314%
1468	ERICSSON LM-B S	0.015%	69.329%
1469	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.015%	69.343%
1470	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.015%	69.358%
1471	INTERNATIONAL G	0.015%	69.372%
1472	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.015%	69.387%
1473	HEXCEL CORP COMMON STOCK USD.01	0.014%	69.401%
1474	CITIGROUP INC SR UNSECURED 04/25 3.3	0.014%	69.416%
1475	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.014%	69.430%
1476	A.P. MOLLER-MAE	0.014%	69.444%
1477	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.014%	69.459%
1478	CHARTWELL RETIR	0.014%	69.473%
1479	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.014%	69.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1480	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.014%	69.502%
1481	BRUNSWICK CORP	0.014%	69.517%
1482	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.014%	69.531%
1483	JAZZ PHARMACEUT	0.014%	69.546%
1484	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.014%	69.560%
1485	EBAY INC SR UNSECURED 03/22 3.8	0.014%	69.575%
1486	CYRUSONE INC REIT USD.01	0.014%	69.589%
1487	HOME CAP GRP IN	0.014%	69.603%
1488	ROYAL GOLD INC	0.014%	69.618%
1489	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.014%	69.632%
1490	DELPHI AUTOMOTI	0.014%	69.647%
1491	WESTSHORE TERMI	0.014%	69.661%
1492	ISUZU MOTORS	0.014%	69.675%
1493	INFORMA PLC	0.014%	69.690%
1494	BED BATH & BEYO	0.014%	69.704%
1495	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.014%	69.719%
1496	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.014%	69.733%
1497	STATOIL ASA COMPANY GUAR 01/23 2.45	0.014%	69.747%
1498	RANDSTAD HOLDIN	0.014%	69.762%
1499	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.014%	69.776%
1500	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.014%	69.790%
1501	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.014%	69.805%
1502	FIRSTSTRAND LIMIT	0.014%	69.819%
1503	MEDIOBANCA SPA	0.014%	69.833%
1504	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	69.848%
1505	NORDSTROM INC	0.014%	69.862%
1506	LAS VEGAS SANDS	0.014%	69.876%
1507	ASAHI GLASS CO	0.014%	69.891%
1508	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.014%	69.905%
1509	HISCOX LTD	0.014%	69.919%
1510	UCB	0.014%	69.933%
1511	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	69.948%
1512	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.014%	69.962%
1513	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.014%	69.976%
1514	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	69.990%
1515	RHEINMETALL AG	0.014%	70.005%
1516	TORC OIL & GAS	0.014%	70.019%
1517	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	70.033%
1518	GRANITE REAL ES	0.014%	70.047%
1519	GS HOLDINGS COR	0.014%	70.062%
1520	MONDI PLC	0.014%	70.076%
1521	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.014%	70.090%
1522	ALARIS ROYALTY	0.014%	70.104%
1523	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.014%	70.118%
1524	QUALCOMM INC SR UNSECURED 05/22 3	0.014%	70.132%
1525	AKAMAI TECHNOLO	0.014%	70.147%
1526	BANKUNITED INC COMMON STOCK USD.01	0.014%	70.161%
1527	BRINK S CO/THE COMMON STOCK USD1.0	0.014%	70.175%
1528	NETAPP INC SR UNSECURED 06/21 3.375	0.014%	70.189%
1529	BOEING CO SR UNSECURED 03/25 2.5	0.014%	70.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1530	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.014%	70.217%
1531	BIOGEN INC SR UNSECURED 09/20 2.9	0.014%	70.231%
1532	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.014%	70.245%
1533	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.014%	70.259%
1534	CAPITAL POWER C	0.014%	70.273%
1535	ROPER TECHNOLOG	0.014%	70.287%
1536	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.014%	70.301%
1537	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	70.315%
1538	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.014%	70.329%
1539	INCHCAPE PLC	0.014%	70.343%
1540	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	70.357%
1541	NORTH WEST CO I	0.014%	70.371%
1542	AUTODESK INC SR UNSECURED 06/20 3.125	0.014%	70.386%
1543	ROYAL DUTCH SH-	0.014%	70.400%
1544	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	70.414%
1545	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.014%	70.428%
1546	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.014%	70.442%
1547	CHRISTIAN HANSE	0.014%	70.456%
1548	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.014%	70.470%
1549	INTUIT INC COMMON STOCK USD.01	0.014%	70.484%
1550	STATE STREET CORP SR UNSECURED 08/20 2.55	0.014%	70.498%
1551	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.014%	70.512%
1552	HUNTINGTON NATI	0.014%	70.525%
1553	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.014%	70.539%
1554	WP CAREY INC REIT USD.001	0.014%	70.553%
1555	SEMPRA ENERGY	0.014%	70.567%
1556	MORGAN STANLEY	0.014%	70.581%
1557	AALBERTS INDUST	0.014%	70.595%
1558	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.014%	70.609%
1559	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.014%	70.623%
1560	PNC BANK NA SR UNSECURED 07/20 2.6	0.014%	70.637%
1561	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.014%	70.651%
1562	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	70.665%
1563	GREAT CANADIAN	0.014%	70.679%
1564	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.014%	70.693%
1565	ANIXTER INC COMPANY GUAR 10/21 5.125	0.014%	70.707%
1566	BAE SYSTEMS HLD	0.014%	70.721%
1567	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.014%	70.735%
1568	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.014%	70.749%
1569	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.014%	70.762%
1570	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.014%	70.776%
1571	NEW WORLD DEVEL	0.014%	70.790%
1572	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	70.804%
1573	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.014%	70.818%
1574	US BANCORP SR UNSECURED 01/22 2.625	0.014%	70.832%
1575	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.014%	70.846%
1576	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.014%	70.860%
1577	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.014%	70.874%
1578	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.014%	70.888%
1579	WILLIAMS-SONOMA	0.014%	70.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1580	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.014%	70.915%
1581	JOHN DEERE CAPI	0.014%	70.929%
1582	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.014%	70.943%
1583	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.014%	70.957%
1584	JSW STEEL LTD	0.014%	70.971%
1585	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.014%	70.985%
1586	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.014%	70.999%
1587	AFLAC INC SR UNSECURED 03/20 2.4	0.014%	71.013%
1588	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.014%	71.026%
1589	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	71.040%
1590	QUALCOMM INC SR UNSECURED 05/20 2.25	0.014%	71.054%
1591	BAIDU INC SPON ADR ADR USD.00005	0.014%	71.068%
1592	UNUM GROUP SR UNSECURED 05/21 3	0.014%	71.082%
1593	LAB CORP AMER H	0.014%	71.096%
1594	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.014%	71.110%
1595	MIZUHO BANK LTD	0.014%	71.123%
1596	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.014%	71.137%
1597	BNP PARIBAS SR UNSECURED 05/20 2.375	0.014%	71.151%
1598	CITIGROUP INC SR UNSECURED 03/21 2.7	0.014%	71.165%
1599	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.014%	71.179%
1600	LEGG MASON INC SR UNSECURED 07/19 2.7	0.014%	71.193%
1601	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.014%	71.206%
1602	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	71.220%
1603	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.014%	71.234%
1604	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.014%	71.248%
1605	US BANCORP SR UNSECURED 01/21 2.35	0.014%	71.262%
1606	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.014%	71.276%
1607	CITIGROUP INC	0.014%	71.289%
1608	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.014%	71.303%
1609	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.014%	71.317%
1610	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.014%	71.331%
1611	AT+T INC SR UNSECURED 06/20 2.45	0.014%	71.345%
1612	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.014%	71.359%
1613	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.014%	71.372%
1614	WALT DISNEY CO	0.014%	71.386%
1615	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.014%	71.400%
1616	AMERICAN HONDA	0.014%	71.414%
1617	MALLINCKRODT PL	0.014%	71.428%
1618	CONSTELLATION B	0.014%	71.441%
1619	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.014%	71.455%
1620	HARLEY DAVIDSON	0.014%	71.469%
1621	COMERICA BANK SR UNSECURED 06/20 2.5	0.014%	71.483%
1622	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	71.496%
1623	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.014%	71.510%
1624	SANOFI ADR ADR	0.014%	71.524%
1625	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.014%	71.538%
1626	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.014%	71.552%
1627	AMS AG	0.014%	71.565%
1628	LAGARDERE S.C.A	0.014%	71.579%
1629	SANTANDER HLDG	0.014%	71.593%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1630	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.014%	71.607%
1631	PRIMERICA INC COMMON STOCK	0.014%	71.620%
1632	KB FINANCIAL GR	0.014%	71.634%
1633	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.014%	71.648%
1634	OSRAM LICHT AG	0.014%	71.662%
1635	HYUNDAI MOBIS	0.014%	71.675%
1636	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.014%	71.689%
1637	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.014%	71.703%
1638	MURPHY OIL CORP	0.014%	71.716%
1639	MATTEL INC SR UNSECURED 08/21 2.35	0.014%	71.730%
1640	CHINA PHARMAUCEU	0.014%	71.744%
1641	GENTING BHD	0.014%	71.757%
1642	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.014%	71.771%
1643	L'OREAL	0.014%	71.785%
1644	BP CAPITAL MARK	0.014%	71.799%
1645	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.014%	71.812%
1646	SBERBANK OF RUS	0.014%	71.826%
1647	TJX COS INC SR UNSECURED 06/21 2.75	0.014%	71.839%
1648	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.014%	71.853%
1649	GENTEX CORP COMMON STOCK USD.06	0.014%	71.867%
1650	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	71.880%
1651	BARCLAYS AFRICA	0.014%	71.894%
1652	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	71.908%
1653	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.014%	71.921%
1654	SALESFORCE.COM	0.014%	71.935%
1655	LONGFOR PROPERT	0.014%	71.948%
1656	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.014%	71.962%
1657	ENAGAS	0.014%	71.976%
1658	ENTEGRIS INC COMMON STOCK USD.01	0.014%	71.989%
1659	STERIS PLC	0.014%	72.003%
1660	NVIDIA CORP	0.014%	72.016%
1661	SUMITOMO CORP	0.014%	72.030%
1662	WHITBREAD PLC	0.014%	72.044%
1663	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.014%	72.057%
1664	A P MOLLER - MA	0.014%	72.071%
1665	FLUOR CORP COMMON STOCK USD.01	0.014%	72.084%
1666	VALIDUS HOLDING	0.014%	72.098%
1667	CHIMEI INNOLUX	0.014%	72.111%
1668	CASEYS GEN STOR	0.014%	72.125%
1669	EATON VANCE CORP COMMON STOCK USD.00390625	0.014%	72.138%
1670	CARNIVAL PLC	0.014%	72.152%
1671	EMC CORP(MASS)	0.014%	72.165%
1672	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.014%	72.179%
1673	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	72.192%
1674	SHOWA DENKO KK	0.014%	72.206%
1675	CBS CORP COMPANY GUAR 01/25 3.5	0.013%	72.219%
1676	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	72.233%
1677	PLAINS ALL AMER	0.013%	72.246%
1678	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.013%	72.260%
1679	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	72.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1680	KB FINANCIAL GROUP INC ADR ADR	0.013%	72.287%
1681	EQUIFAX INC	0.013%	72.300%
1682	MARVELL TECH GR	0.013%	72.314%
1683	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.013%	72.327%
1684	COCA COLA HBC A	0.013%	72.341%
1685	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.013%	72.354%
1686	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.013%	72.368%
1687	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.013%	72.381%
1688	WOLSELEY PLC	0.013%	72.395%
1689	MOL HUNGARIAN	0.013%	72.408%
1690	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.013%	72.421%
1691	MERLIN PROPERTI	0.013%	72.435%
1692	FIBRA UNO ADMIN	0.013%	72.448%
1693	VCA INC COMMON STOCK USD.001	0.013%	72.462%
1694	NSK	0.013%	72.475%
1695	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.013%	72.488%
1696	COPA HOLDINGS S	0.013%	72.502%
1697	GPO FIN BANORTE	0.013%	72.515%
1698	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.013%	72.528%
1699	CBOE HOLDINGS INC COMMON STOCK	0.013%	72.542%
1700	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.013%	72.555%
1701	BURBERRY GROUP	0.013%	72.568%
1702	STERICYCLE INC COMMON STOCK USD.01	0.013%	72.582%
1703	BANK LEUMI LE-I	0.013%	72.595%
1704	ZIONS BANCORP	0.013%	72.608%
1705	QIAGEN NV	0.013%	72.622%
1706	BIG LOTS INC COMMON STOCK USD.01	0.013%	72.635%
1707	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	72.648%
1708	PT UNITED TRACT	0.013%	72.661%
1709	GN STORE NORD	0.013%	72.675%
1710	COHERENT INC	0.013%	72.688%
1711	HEIDELBERGCEMEN	0.013%	72.701%
1712	MEGGITT	0.013%	72.714%
1713	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.013%	72.728%
1714	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	72.741%
1715	BCO BRADESCO,PR	0.013%	72.754%
1716	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	72.767%
1717	BROWN + BROWN INC COMMON STOCK USD.1	0.013%	72.780%
1718	RAIFFEISEN BANK	0.013%	72.794%
1719	FIRST HORIZON N	0.013%	72.807%
1720	FORTIVE CORP COMMON STOCK USD.01	0.013%	72.820%
1721	FUJI HEAVY INDS	0.013%	72.833%
1722	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	72.846%
1723	CORNING INC SR UNSECURED 08/20 4.25	0.013%	72.859%
1724	FMC CORP	0.013%	72.873%
1725	RICHELIEU HARDW	0.013%	72.886%
1726	KIRIN HOLDINGS	0.013%	72.899%
1727	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.013%	72.912%
1728	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	72.925%
1729	TELE2 AB-B SHS	0.013%	72.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1730	CREDIT ACCEPTAN	0.013%	72.951%
1731	CINTAS CORP	0.013%	72.964%
1732	GEMALTO NV	0.013%	72.977%
1733	FINMECCANICA SP	0.013%	72.990%
1734	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.013%	73.003%
1735	VWR CORP COMMON STOCK USD.01	0.013%	73.016%
1736	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.013%	73.029%
1737	L BRANDS INC COMPANY GUAR 02/22 5.625	0.013%	73.042%
1738	CONSOL ENERGY INC COMMON STOCK USD.01	0.013%	73.055%
1739	TEGNA INC COMMON STOCK USD1.0	0.013%	73.068%
1740	CNH INDUSTRIAL	0.013%	73.081%
1741	CANACCORD FINAN	0.013%	73.094%
1742	GENPACT LIMITED	0.013%	73.107%
1743	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	73.120%
1744	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	73.133%
1745	HANCOCK HOLDING	0.013%	73.146%
1746	BABCOCK INTL GR	0.013%	73.159%
1747	HEWLETT PACKARD	0.013%	73.171%
1748	CARPENTER TECHN	0.013%	73.184%
1749	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	73.197%
1750	CORELOGIC INC COMMON STOCK USD1.0	0.013%	73.210%
1751	POSCO	0.013%	73.223%
1752	CHEVRON CORP SR UNSECURED 05/21 2.1	0.013%	73.236%
1753	INPEX CORPORATI	0.013%	73.249%
1754	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.013%	73.262%
1755	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.013%	73.275%
1756	FUBON FINANCIAL	0.013%	73.287%
1757	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	73.300%
1758	HANG SENG BANK	0.013%	73.313%
1759	MARUBENI CORP	0.013%	73.326%
1760	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	73.339%
1761	BANK HAPOALIM B	0.013%	73.352%
1762	MURPHY USA INC COMMON STOCK	0.013%	73.364%
1763	FRAPORT AG	0.013%	73.377%
1764	QORVO INC COMMON STOCK USD.0001	0.013%	73.390%
1765	ESSENT GROUP LT	0.013%	73.403%
1766	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	73.416%
1767	ALERE INC COMMON STOCK USD.001	0.013%	73.428%
1768	OFFICE DEPOT IN	0.013%	73.441%
1769	BEMIS COMPANY COMMON STOCK USD.1	0.013%	73.454%
1770	EIFPAGE SA	0.013%	73.467%
1771	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.013%	73.479%
1772	AARON S INC COMMON STOCK USD.5	0.013%	73.492%
1773	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	73.505%
1774	VOLKSWAGEN AG	0.013%	73.518%
1775	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.013%	73.530%
1776	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.013%	73.543%
1777	LEND LEASE CORP	0.013%	73.556%
1778	LOJAS RENNER SA	0.013%	73.568%
1779	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	73.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1780	HUBBELL INC COMMON STOCK USD.01	0.013%	73.594%
1781	OBSIDIAN ENERGY LTD COMMON STOCK	0.013%	73.607%
1782	VISTEON CORP COMMON STOCK	0.013%	73.619%
1783	MOSAIC CO	0.013%	73.632%
1784	AIRGAS INC COMPANY GUAR 08/20 3.05	0.013%	73.645%
1785	INTERTAPE POLYM	0.013%	73.657%
1786	PATTERSON COS INC COMMON STOCK USD.01	0.013%	73.670%
1787	SENIOR HOUSING PROP TRUST REIT USD.01	0.013%	73.683%
1788	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.013%	73.695%
1789	SAMSUNG ELEC-ME	0.013%	73.708%
1790	GPO TELEVISA	0.013%	73.720%
1791	BHARTI AIRTEL L	0.013%	73.733%
1792	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.013%	73.746%
1793	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.013%	73.758%
1794	HUDSON'S BAY CO	0.013%	73.771%
1795	SBM OFFSHORE NV	0.013%	73.783%
1796	SWISS LIFE HLDG	0.013%	73.796%
1797	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.013%	73.809%
1798	LCI INDUSTRIES COMMON STOCK USD.01	0.013%	73.821%
1799	DST SYST INC DE	0.013%	73.834%
1800	TRIMBLE INC COMMON STOCK	0.013%	73.846%
1801	ESSILOR INTERNA	0.013%	73.859%
1802	POPULAR INC COMMON STOCK USD.01	0.013%	73.872%
1803	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.013%	73.884%
1804	WHITE MOUNTAINS	0.013%	73.897%
1805	NOMURA REAL EST	0.013%	73.909%
1806	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.013%	73.922%
1807	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	73.934%
1808	TEREX CORP	0.012%	73.947%
1809	AMPHENOL CORP	0.012%	73.959%
1810	KIA MOTORS CORP	0.012%	73.972%
1811	DREAM OFFICE RE	0.012%	73.984%
1812	ENVISION HEALTHCARE CORP COMMON STOCK	0.012%	73.997%
1813	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.012%	74.009%
1814	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.012%	74.021%
1815	TDC A/S	0.012%	74.034%
1816	SUMITOMO RLTY&D	0.012%	74.046%
1817	PRUDENTIAL CORP	0.012%	74.059%
1818	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	74.071%
1819	ASTELLAS PHARMA	0.012%	74.084%
1820	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.012%	74.096%
1821	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.108%
1822	ZOETIS INC COMMON STOCK USD.01	0.012%	74.121%
1823	SAFRAN SA	0.012%	74.133%
1824	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.012%	74.145%
1825	UTD RENTALS INC	0.012%	74.158%
1826	BANCO BBPM SPA	0.012%	74.170%
1827	ILG INC COMMON STOCK USD.01	0.012%	74.182%
1828	FUJIFILM HLDGS	0.012%	74.195%
1829	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	74.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1830	DS SMITH PLC	0.012%	74.219%
1831	LENOVO GROUP LT	0.012%	74.232%
1832	SINGAPORE AIRLI	0.012%	74.244%
1833	TAIHEIYO CEMENT	0.012%	74.256%
1834	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	74.268%
1835	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.012%	74.281%
1836	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.012%	74.293%
1837	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	74.305%
1838	MORNEAU SHEPELL	0.012%	74.317%
1839	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	74.330%
1840	FEDERATED INVES	0.012%	74.342%
1841	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	74.354%
1842	XILINX INC	0.012%	74.366%
1843	ANSYS INC COMMON STOCK USD.01	0.012%	74.379%
1844	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	74.391%
1845	MORGAN STANLEY	0.012%	74.403%
1846	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	74.415%
1847	ASSA ABLOY AB	0.012%	74.428%
1848	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	74.440%
1849	SAPPI	0.012%	74.452%
1850	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	74.464%
1851	INTL CONS AIRLI	0.012%	74.476%
1852	MAJOR DRILLING	0.012%	74.488%
1853	NITTO DENKO COR	0.012%	74.501%
1854	AMGEN INC	0.012%	74.513%
1855	IBERIABANK CORP	0.012%	74.525%
1856	SUMITOMO HEAVY	0.012%	74.537%
1857	XYLEM INC COMMON STOCK	0.012%	74.549%
1858	WPX ENERGY INC COMMON STOCK	0.012%	74.561%
1859	FREENET AG	0.012%	74.573%
1860	PEGATRON CORP	0.012%	74.586%
1861	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.012%	74.598%
1862	INGENICO	0.012%	74.610%
1863	PINNACLE FOODS INC COMMON STOCK USD.01	0.012%	74.622%
1864	ROYAL BANK OF SCOT SPON ADR	0.012%	74.634%
1865	NIPPON TEL&TEL	0.012%	74.646%
1866	CYPRESS SEMICON	0.012%	74.658%
1867	ARCONIC INC SR UNSECURED 02/22 5.87	0.012%	74.670%
1868	GALAPAGOS NV	0.012%	74.682%
1869	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	74.694%
1870	INDITEX SA	0.012%	74.706%
1871	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	74.719%
1872	TECHNIPFMC PLC	0.012%	74.731%
1873	CTBC FINANCIAL	0.012%	74.743%
1874	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.012%	74.755%
1875	SIGNATURE BANK COMMON STOCK USD.01	0.012%	74.767%
1876	MITSUBISHI MATE	0.012%	74.779%
1877	GEBERIT AG-REG	0.012%	74.791%
1878	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.012%	74.803%
1879	PETROCHINA CO	0.012%	74.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1880	DAIWA HOUSE IND	0.012%	74.827%
1881	AUTODESK INC SR UNSECURED 12/22 3.6	0.012%	74.839%
1882	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.012%	74.850%
1883	CES ENERGY SOLU	0.012%	74.862%
1884	JEAN COUTU GRP	0.012%	74.874%
1885	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	74.886%
1886	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.012%	74.898%
1887	CUBESMART REIT USD.01	0.012%	74.910%
1888	HONG KONG EXCHA	0.012%	74.922%
1889	SPECTRIS PLC	0.012%	74.934%
1890	MICROSEMI	0.012%	74.945%
1891	FISERV INC COMMON STOCK USD.01	0.012%	74.957%
1892	SANMINA CORP COMMON STOCK USD.01	0.012%	74.969%
1893	POLARISIndustr	0.012%	74.981%
1894	YUM BRANDS INC COMMON STOCK	0.012%	74.993%
1895	ASCENDAS REAL E	0.012%	75.004%
1896	CNO FINANCIAL	0.012%	75.016%
1897	LEGG MASON INC COMMON STOCK USD.1	0.012%	75.028%
1898	ISHIKAWAJIMA HA	0.012%	75.040%
1899	ABERDEEN TRUST	0.012%	75.051%
1900	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	75.063%
1901	INDIABULLS HOUS	0.012%	75.075%
1902	KROGER CO SR UNSECURED 01/21 3.3	0.012%	75.087%
1903	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.012%	75.098%
1904	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	75.110%
1905	CNH INDUSTRIAL	0.012%	75.122%
1906	COMPASS GROUP P	0.012%	75.134%
1907	STANDARD LIFE P	0.012%	75.145%
1908	INTERMEDIATE CA	0.012%	75.157%
1909	WENDY S CO/THE COMMON STOCK USD.1	0.012%	75.169%
1910	KERRY GROUP PLC	0.012%	75.181%
1911	ONEOK INC	0.012%	75.192%
1912	CIT GROUP INC COMMON STOCK USD.01	0.012%	75.204%
1913	ALFA SA DE CV	0.012%	75.216%
1914	MICRO FOCUS INT	0.012%	75.228%
1915	DEUTSCHE BOERSE	0.012%	75.239%
1916	BOSKALIS WESTMN	0.012%	75.251%
1917	SAP AG	0.012%	75.263%
1918	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	75.274%
1919	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	75.286%
1920	BID CORP LTD	0.012%	75.298%
1921	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	75.309%
1922	CEMEX SA	0.012%	75.321%
1923	GROWTHPOINT PRO	0.012%	75.333%
1924	HCL TECHNOLOGIE	0.012%	75.344%
1925	LOCALIZA RENT A	0.012%	75.356%
1926	PERKINELMER INC COMMON STOCK USD1.0	0.012%	75.367%
1927	BIDVEST GROUP L	0.012%	75.379%
1928	AVNET INC	0.012%	75.391%
1929	OBAYASHI CORP	0.012%	75.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1930	SHINHAN FIN GRO	0.012%	75.414%
1931	SYDBANK	0.012%	75.425%
1932	WEX INC COMMON STOCK USD.01	0.012%	75.437%
1933	SYSCO CORP COMMON STOCK USD1.0	0.012%	75.448%
1934	FNB CORP COMMON STOCK USD.01	0.012%	75.460%
1935	BOARDWALK REIT	0.012%	75.472%
1936	AXA-UAP	0.012%	75.483%
1937	REDEFINE PROPER	0.012%	75.495%
1938	BARNES GROUP INC COMMON STOCK USD.01	0.012%	75.506%
1939	JAPAN TOBACCO I	0.012%	75.518%
1940	JAPAN RETAIL FU	0.012%	75.529%
1941	TERADATA CORP COMMON STOCK USD.01	0.012%	75.541%
1942	MAPFRE SA	0.012%	75.552%
1943	OJI PAPER CO	0.012%	75.564%
1944	T&D HOLDINGS IN	0.012%	75.575%
1945	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	75.587%
1946	STORE CAPITAL CORP REIT USD.01	0.012%	75.598%
1947	UPL LTD	0.011%	75.610%
1948	NOKIAN RENKAAT	0.011%	75.621%
1949	RPC GROUP	0.011%	75.633%
1950	HANKYU CORP	0.011%	75.644%
1951	HELVETIA HOLDIN	0.011%	75.656%
1952	GLOBAL PAYMENTS INC COMMON STOCK	0.011%	75.667%
1953	SONOVA HOLDING	0.011%	75.679%
1954	KIRBY CORP	0.011%	75.690%
1955	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.011%	75.702%
1956	DEVON ENERGY CORP COMMON STOCK USD.1	0.011%	75.713%
1957	GALAXY ENTERTAI	0.011%	75.724%
1958	CAMBREX CORP COMMON STOCK USD.1	0.011%	75.736%
1959	RELX NV	0.011%	75.747%
1960	XEROX CORP 2.75	0.011%	75.759%
1961	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.011%	75.770%
1962	DYCOM INDUSTRIE	0.011%	75.781%
1963	KINGBOARD CHEMI	0.011%	75.793%
1964	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	75.804%
1965	ADVANCED SEMICO	0.011%	75.816%
1966	UNIPER SE	0.011%	75.827%
1967	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.011%	75.838%
1968	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	75.850%
1969	HEINEKEN NV	0.011%	75.861%
1970	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.011%	75.872%
1971	EAST JAPAN RAIL	0.011%	75.884%
1972	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.011%	75.895%
1973	TWITTER INC COMMON STOCK USD.000005	0.011%	75.906%
1974	EAGLE MATERIALS	0.011%	75.917%
1975	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	75.929%
1976	CIRRUS LOGIC IN	0.011%	75.940%
1977	SEMPRA ENERGY COMMON STOCK	0.011%	75.951%
1978	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	75.963%
1979	PPL CORPORATION	0.011%	75.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1980	BANK OF IRELAND	0.011%	75.985%
1981	CHURCH & DWIGHT	0.011%	75.996%
1982	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.011%	76.008%
1983	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	76.019%
1984	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	76.030%
1985	TEIJIN	0.011%	76.041%
1986	SERVICEMASTER G	0.011%	76.052%
1987	BEAZLEY PLC	0.011%	76.064%
1988	SEB SA	0.011%	76.075%
1989	BT GROUP PLC	0.011%	76.086%
1990	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	76.097%
1991	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.011%	76.109%
1992	CHINA MERCHANT	0.011%	76.120%
1993	SERVICE CORP IN	0.011%	76.131%
1994	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	76.142%
1995	DELUXE CORP	0.011%	76.153%
1996	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	76.164%
1997	US Wire Order	0.011%	76.176%
1998	HUSQVARNA AB -	0.011%	76.187%
1999	UNITED URBAN IN	0.011%	76.198%
2000	DTE ENERGY INC	0.011%	76.209%
2001	GAP INC/THE SR UNSECURED 04/21 5.95	0.011%	76.220%
2002	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.011%	76.231%
2003	BRENNTAG AG	0.011%	76.243%
2004	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.011%	76.254%
2005	YASKAWA ELEC CO	0.011%	76.265%
2006	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	76.276%
2007	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	76.287%
2008	DEUTSCHE WOHNEN	0.011%	76.298%
2009	EDF	0.011%	76.309%
2010	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	76.321%
2011	KINGFISHER PLC	0.011%	76.332%
2012	EDISON INTERNATIONAL COMMON STOCK	0.011%	76.343%
2013	AMERICA MOVIL S	0.011%	76.354%
2014	CREE INC COMMON STOCK USD.00125	0.011%	76.365%
2015	LIXIL GROUP COR	0.011%	76.376%
2016	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	76.387%
2017	HKT TRUST	0.011%	76.398%
2018	LG TELECOM LTD	0.011%	76.409%
2019	THYSSEN KRUPP A	0.011%	76.420%
2020	SKF AB - B SHAR	0.011%	76.432%
2021	ASSOCD BANC-COR	0.011%	76.443%
2022	TATE & LYLE	0.011%	76.454%
2023	KESKO	0.011%	76.465%
2024	OLD NATIONAL BANCORP COMMON STOCK	0.011%	76.476%
2025	REXNORD CORP COMMON STOCK USD.01	0.011%	76.487%
2026	BOOKER GROUP	0.011%	76.498%
2027	IMI PLC	0.011%	76.509%
2028	AURUBIS AG	0.011%	76.520%
2029	BBA AVIATION	0.011%	76.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2030	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	76.542%
2031	SIGNET JEWELERS	0.011%	76.553%
2032	WPP PLC	0.011%	76.564%
2033	BEMIS CO INC	0.011%	76.575%
2034	MIRVAC GROUP RE	0.011%	76.586%
2035	DOWNER EDI LTD	0.011%	76.597%
2036	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	76.608%
2037	USG CORP	0.011%	76.619%
2038	SUNOPTA INC COMMON STOCK	0.011%	76.630%
2039	MITSUBISHI GAS	0.011%	76.641%
2040	NETFLIX INC COMMON STOCK USD.001	0.011%	76.652%
2041	AAC TECHNOLOGIE	0.011%	76.663%
2042	AAREAL BANK AG	0.011%	76.674%
2043	KOBE STEEL	0.011%	76.685%
2044	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	76.695%
2045	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	76.706%
2046	NU SKIN ENTERPR	0.011%	76.717%
2047	LIFEPOINT HOSPI	0.011%	76.728%
2048	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	76.739%
2049	CONDUENT INC COMMON STOCK USD.01	0.011%	76.750%
2050	CREW ENERGY INC	0.011%	76.761%
2051	CABOT CORP	0.011%	76.772%
2052	DAIWA SECURITIE	0.011%	76.783%
2053	ENSTAR GROUP LT	0.011%	76.794%
2054	SPARTAN ENERGY	0.011%	76.804%
2055	AXIS BANK	0.011%	76.815%
2056	ARTIS REAL ESTA	0.011%	76.826%
2057	DERWENT LONDON	0.011%	76.837%
2058	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.011%	76.848%
2059	BANK OF THE OZARKS COMMON STOCK USD.01	0.011%	76.859%
2060	COBHAM PLC	0.011%	76.870%
2061	CLOROX CO	0.011%	76.880%
2062	CATALENT INC COMMON STOCK USD.01	0.011%	76.891%
2063	CNPC (HONG KONG	0.011%	76.902%
2064	SHAWCOR LTD	0.011%	76.913%
2065	EUTELSAT COMMUN	0.011%	76.924%
2066	ROYAL MAIL PLC-	0.011%	76.934%
2067	HASBRO INC	0.011%	76.945%
2068	WHARF(HLDGS)	0.011%	76.956%
2069	KLX INC COMMON STOCK USD.01	0.011%	76.967%
2070	VOESTALPINE AG	0.011%	76.978%
2071	WESTERN POWER W	0.011%	76.988%
2072	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	76.999%
2073	RADIAN GROUP INC SR UNSECURED 03/21 7	0.011%	77.010%
2074	SUBSEA 7 SA	0.011%	77.021%
2075	NOVOZYMES A/S	0.011%	77.031%
2076	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	77.042%
2077	ACS, ACTIVIDADE	0.011%	77.053%
2078	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.011%	77.064%
2079	KAWASAKI HEAVY	0.011%	77.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2080	WHEELLOCK & COMP	0.011%	77.085%
2081	PERRIGO FIN UNL	0.011%	77.096%
2082	NESTLE FINANCE	0.011%	77.107%
2083	BAT INTL FINAN	0.011%	77.117%
2084	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.011%	77.128%
2085	ANTOFAGASTA HLD	0.011%	77.139%
2086	HUHTAMAKI OY	0.011%	77.149%
2087	CHINA INSURANCE	0.011%	77.160%
2088	GOLD FIELDS LTD SPONS ADR ADR	0.011%	77.171%
2089	RELX PLC SPON ADR ADR	0.011%	77.182%
2090	BONAVISTA ENERG	0.011%	77.192%
2091	SUMITOMO MITSUI	0.011%	77.203%
2092	INMARSAT PLC	0.011%	77.214%
2093	mitsui chemical	0.011%	77.224%
2094	KURARAY CO	0.011%	77.235%
2095	CARLISLE COS IN	0.011%	77.246%
2096	CLOSE BROS GROU	0.011%	77.256%
2097	LOGAN PROPERTY	0.011%	77.267%
2098	WEATHERFORD INT	0.011%	77.277%
2099	PREMIER GOLD MI	0.011%	77.288%
2100	ORIGIN ENERGY L	0.011%	77.299%
2101	PANDORA A/S	0.011%	77.309%
2102	FINISAR CORPORATION COMMON STOCK USD.001	0.011%	77.320%
2103	BELDEN INC COMMON STOCK USD.01	0.011%	77.331%
2104	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	77.341%
2105	SANDVINE COR-CA	0.011%	77.352%
2106	BAJAJ FINSERV L	0.011%	77.362%
2107	CRANE CO	0.011%	77.373%
2108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.011%	77.384%
2109	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	77.394%
2110	PASON SYSTEMS I	0.011%	77.405%
2111	EQUITY COMMONWEALTH REIT USD.01	0.011%	77.415%
2112	TRAVIS PERKINS	0.011%	77.426%
2113	NEW YORK TIMES	0.011%	77.436%
2114	UBS GROUP	0.011%	77.447%
2115	ZYNGA INC CL A COMMON STOCK USD.00000625	0.011%	77.457%
2116	NICHIREI CORP	0.011%	77.468%
2117	Dongbu Insuranc	0.011%	77.478%
2118	H.B. FULLER CO. COMMON STOCK USD1.0	0.011%	77.489%
2119	SINGAPORE TELEC	0.011%	77.500%
2120	FURUKAWA ELECTR	0.011%	77.510%
2121	INCITEC PIVOT	0.011%	77.521%
2122	CHEUNG KONG PRO	0.010%	77.531%
2123	SEKISUI HOUSE	0.010%	77.542%
2124	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.010%	77.552%
2125	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	77.562%
2126	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.010%	77.573%
2127	WEC ENERGY GROU	0.010%	77.583%
2128	mitsui fudosan	0.010%	77.594%
2129	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	77.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2130	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.010%	77.615%
2131	CAP GEMINI	0.010%	77.625%
2132	COLRUYT SA	0.010%	77.636%
2133	SUNRISE COMMUNC	0.010%	77.646%
2134	CLEAN HARBOR IN	0.010%	77.657%
2135	HOME BANCSHARES INC COMMON STOCK USD.01	0.010%	77.667%
2136	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	77.677%
2137	PROXIMUS	0.010%	77.688%
2138	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.010%	77.698%
2139	DISCOVERY HLDGS	0.010%	77.709%
2140	VIASAT INC COMMON STOCK USD.0001	0.010%	77.719%
2141	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	77.729%
2142	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	77.740%
2143	VONOVIA SE	0.010%	77.750%
2144	ITT INC COMMON STOCK USD1.0	0.010%	77.760%
2145	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.010%	77.771%
2146	MAXIM INTEGRATE	0.010%	77.781%
2147	BERENDSEN PLC	0.010%	77.791%
2148	SHIMAO PROPERTY	0.010%	77.802%
2149	Atlantia SpA	0.010%	77.812%
2150	ANIXTER INTL IN	0.010%	77.822%
2151	CHINA RESOURCES	0.010%	77.833%
2152	KAO CORP	0.010%	77.843%
2153	IDEX CORP	0.010%	77.853%
2154	DEUTSCHE TELEKO	0.010%	77.864%
2155	MAN STRATEGIC H	0.010%	77.874%
2156	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	77.884%
2157	FLS INDUSTRIES	0.010%	77.894%
2158	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.010%	77.905%
2159	ROGERS SUGAR IN	0.010%	77.915%
2160	EXPERIAN PLC	0.010%	77.925%
2161	AGF MGMT LTD CL	0.010%	77.935%
2162	CATHAY FINANCIA	0.010%	77.946%
2163	CITRIX SYSTEMS	0.010%	77.956%
2164	STATE STREET CORP SR UNSECURED 05/21 1.95	0.010%	77.966%
2165	COGECO INC COMMON STOCK	0.010%	77.976%
2166	PURE INDUSTRIAL	0.010%	77.986%
2167	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.010%	77.997%
2168	SILGAN HLDGS	0.010%	78.007%
2169	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	78.017%
2170	GRACO INC COMMON STOCK USD1.0	0.010%	78.027%
2171	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.037%
2172	RENTOKIL INITIA	0.010%	78.048%
2173	BCO BRADESCO SA	0.010%	78.058%
2174	PORSCHE AUTOMOB	0.010%	78.068%
2175	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.010%	78.078%
2176	ACUITY BRANDS INC COMMON STOCK USD.01	0.010%	78.088%
2177	HILLENBRAND INC COMMON STOCK	0.010%	78.098%
2178	SINCLAIR BROADC	0.010%	78.109%
2179	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	78.119%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2180	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.010%	78.129%
2181	OC OERLIKON COR	0.010%	78.139%
2182	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.010%	78.149%
2183	DAIKIN INDUSTRI	0.010%	78.159%
2184	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.010%	78.169%
2185	BENDIGO AND ADE	0.010%	78.179%
2186	DOMTAR CORP USD	0.010%	78.189%
2187	ELECTROCOMPONEN	0.010%	78.199%
2188	INDOFOODS SUKSE	0.010%	78.209%
2189	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.010%	78.219%
2190	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	78.230%
2191	NOKIA OYJ SR UNSECURED 06/22 3.375	0.010%	78.240%
2192	MEGA FINANCIAL	0.010%	78.250%
2193	DARDEN RESTAURA	0.010%	78.260%
2194	LAZARD LTD CL A COMMON STOCK USD.01	0.010%	78.270%
2195	SAMSUNG FIRE &	0.010%	78.280%
2196	INVESTEC PLC	0.010%	78.290%
2197	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	78.300%
2198	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	78.310%
2199	GRUPO AEROPORTU	0.010%	78.320%
2200	STOREBRAND ASA	0.010%	78.330%
2201	SHINHAN FINANCI	0.010%	78.340%
2202	PAYSAFE GROUP P	0.010%	78.350%
2203	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.010%	78.360%
2204	BANK OF QUEENSL	0.010%	78.370%
2205	AGILE PROPERTY	0.010%	78.380%
2206	BRP INC/CA- SUB	0.010%	78.390%
2207	VISHAY INTERTEC	0.010%	78.400%
2208	OCEANEERING INT	0.010%	78.410%
2209	FONCIERE DES RE	0.010%	78.419%
2210	CORESITE REALTY CORP REIT USD.01	0.010%	78.429%
2211	SUNNY OPTICAL T	0.010%	78.439%
2212	PARTNERS GROUP	0.010%	78.449%
2213	CANACOL ENERGY	0.010%	78.459%
2214	PUBLIC SERVICE	0.010%	78.469%
2215	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	78.479%
2216	SHERWIN WILLIAM	0.010%	78.489%
2217	FIRST INDL REAL	0.010%	78.499%
2218	FOMENTO ECON ME	0.010%	78.509%
2219	MASONITE INTERNATIONAL CORP COMMON STOCK	0.010%	78.519%
2220	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	78.528%
2221	TELEFLEX INC COMMON STOCK USD1.0	0.010%	78.538%
2222	WIENERBERGER AG	0.010%	78.548%
2223	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.010%	78.558%
2224	AKBANK TAS	0.010%	78.568%
2225	METSO OYJ	0.010%	78.578%
2226	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	78.587%
2227	DAINIPPON INK&C	0.010%	78.597%
2228	COMMERCIAL METALS CO COMMON STOCK USD.01	0.010%	78.607%
2229	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	78.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2230	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.010%	78.626%
2231	CONVERGYS CORP COMMON STOCK	0.010%	78.636%
2232	COUSINS PROPERTIES INC REIT USD1.0	0.010%	78.646%
2233	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.656%
2234	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.010%	78.665%
2235	NORDEA BANK AB	0.010%	78.675%
2236	PROASSURANCE CORP COMMON STOCK USD.01	0.010%	78.685%
2237	UNILEVER CAP CO	0.010%	78.695%
2238	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	78.704%
2239	HYUNDAI ENG & C	0.010%	78.714%
2240	CNOOC LTD	0.010%	78.724%
2241	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	78.734%
2242	TCF FINL CORP	0.010%	78.743%
2243	WW GRAINGER INC	0.010%	78.753%
2244	METRO WHOLESALE	0.010%	78.763%
2245	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.010%	78.772%
2246	TOKYU FUDOSAN H	0.010%	78.782%
2247	MICROCHIP TECHN	0.010%	78.792%
2248	MICHAEL KORS HO	0.010%	78.802%
2249	ITAU UNIBANCO H SPON PRF ADR ADR	0.010%	78.811%
2250	CABOT OIL & GAS	0.010%	78.821%
2251	PT BANK CENTRAL	0.010%	78.831%
2252	DILLARD DEPT ST	0.010%	78.840%
2253	ASML HOLDING NV	0.010%	78.850%
2254	BCO DO BRASIL S	0.010%	78.860%
2255	TRANSOCEAN LTD	0.010%	78.869%
2256	TIMKEN CO	0.010%	78.879%
2257	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	78.889%
2258	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.010%	78.898%
2259	CHINA SHENHUA E	0.010%	78.908%
2260	TRELLEBORG AB	0.010%	78.918%
2261	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.010%	78.927%
2262	SUNSTONE HOTEL	0.010%	78.937%
2263	MUFG AMERICAS H	0.010%	78.946%
2264	FORTUM OYJ	0.010%	78.956%
2265	MOODY S CORP COMMON STOCK USD.01	0.010%	78.966%
2266	CARTER S INC COMMON STOCK USD.01	0.010%	78.975%
2267	TATTS GROUP LTD	0.010%	78.985%
2268	ORIX CORP	0.010%	78.995%
2269	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	79.004%
2270	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	79.014%
2271	AGT FOOD AND IN	0.010%	79.023%
2272	ALSTOM	0.010%	79.033%
2273	ECHOSTAR CORP A COMMON STOCK USD.001	0.010%	79.043%
2274	KLONDEX MINES L	0.010%	79.052%
2275	WEBMD HEALTH CORP COMMON STOCK USD.01	0.010%	79.062%
2276	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	79.071%
2277	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.010%	79.081%
2278	TOKYO ELECTRON	0.010%	79.090%
2279	GAM HOLDING LTD	0.010%	79.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2280	LINCOLN ELEC HL	0.010%	79.110%
2281	KAPSTONE PAPER	0.010%	79.119%
2282	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	79.129%
2283	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	79.138%
2284	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.010%	79.148%
2285	SUNTEC REIT	0.010%	79.157%
2286	HANKOOK TIRE CO	0.010%	79.167%
2287	KONICA MINOLTA	0.010%	79.176%
2288	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	79.186%
2289	AMER SPORTS OYJ	0.010%	79.195%
2290	DIGITALGLOBE INC COMMON STOCK USD.001	0.010%	79.205%
2291	ASTRA INTERNATI	0.010%	79.214%
2292	TETRA TECH INC COMMON STOCK USD.01	0.010%	79.224%
2293	SURGE ENERGY IN	0.010%	79.233%
2294	MOOG INC CLASS A COMMON STOCK USD1.0	0.009%	79.243%
2295	OMRON CORP	0.009%	79.252%
2296	BARLOWORLD LTD	0.009%	79.262%
2297	T GARANTI BANKA	0.009%	79.271%
2298	WILLIAM DEMANT	0.009%	79.281%
2299	WPP PLC SPONSORED ADR ADR	0.009%	79.290%
2300	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	79.300%
2301	WILLIAM HILL PL	0.009%	79.309%
2302	MEXICHEM SAB DE	0.009%	79.319%
2303	TAUBMAN CENTERS INC REIT USD.01	0.009%	79.328%
2304	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.009%	79.338%
2305	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	79.347%
2306	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.009%	79.357%
2307	COOPER TIRE&RUB	0.009%	79.366%
2308	ACCOR	0.009%	79.376%
2309	DISH NETWORK	0.009%	79.385%
2310	STAR ENTERTAINM	0.009%	79.394%
2311	CEMEX SA	0.009%	79.404%
2312	BAYER MOTOREN W	0.009%	79.413%
2313	MINTH GROUP LTD	0.009%	79.423%
2314	ASPEN INSURANCE	0.009%	79.432%
2315	58.COM INC ADR ADR	0.009%	79.442%
2316	ON ASSIGNMENT INC COMMON STOCK USD.01	0.009%	79.451%
2317	CAMPBELL SOUP C	0.009%	79.460%
2318	MILLICOM INTL C	0.009%	79.470%
2319	KENNAMETAL INC COMMON STOCK USD1.25	0.009%	79.479%
2320	APACHE CORP COMMON STOCK USD.625	0.009%	79.489%
2321	SHAFTESBURY	0.009%	79.498%
2322	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	79.507%
2323	BUCHER IND-REGD	0.009%	79.517%
2324	SAIPEM SPA	0.009%	79.526%
2325	ICADE	0.009%	79.536%
2326	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	79.545%
2327	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	79.554%
2328	FERROVIAL SA	0.009%	79.564%
2329	mitsui mining &	0.009%	79.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2330	HANWHA CHEMICAL	0.009%	79.582%
2331	UNI-PRESIDENT E	0.009%	79.592%
2332	RSP PERMIAN INC COMMON STOCK USD.01	0.009%	79.601%
2333	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	79.610%
2334	CHINA COMMUNICA	0.009%	79.620%
2335	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	79.629%
2336	VARIAN MEDICAL	0.009%	79.638%
2337	NIPPON MEAT PAC	0.009%	79.648%
2338	OP CORPORATE BA	0.009%	79.657%
2339	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.009%	79.666%
2340	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	79.676%
2341	CIENA CORP COMMON STOCK USD.01	0.009%	79.685%
2342	INTERDIGITAL IN	0.009%	79.694%
2343	ADVANCE RESIDEN	0.009%	79.703%
2344	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.009%	79.713%
2345	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.009%	79.722%
2346	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	79.731%
2347	LG CORP	0.009%	79.741%
2348	ALPS ELECTRIC C	0.009%	79.750%
2349	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	79.759%
2350	FLOWSERVE CORP COMMON STOCK USD1.25	0.009%	79.768%
2351	CHINA LIFE INS	0.009%	79.778%
2352	OAO GAZPROM-SPO	0.009%	79.787%
2353	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.009%	79.796%
2354	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	79.805%
2355	WATERS CORP	0.009%	79.815%
2356	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	79.824%
2357	AES CORP/VA SR UNSECURED 07/21 7.375	0.009%	79.833%
2358	GERRESHEIMER GR	0.009%	79.842%
2359	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.009%	79.852%
2360	STARWOOD WAYPOINT HOMES REIT USD.01	0.009%	79.861%
2361	ENERSYS COMMON STOCK USD.01	0.009%	79.870%
2362	UBM PLC	0.009%	79.879%
2363	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	79.888%
2364	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	79.898%
2365	KEPPEL CORP	0.009%	79.907%
2366	GUYANA GOLDFIEL	0.009%	79.916%
2367	SPARK NEW ZEA	0.009%	79.925%
2368	HITACHI CONST M	0.009%	79.935%
2369	APACHE CORP SR UNSECURED 04/22 3.25	0.009%	79.944%
2370	COMPAL ELECTRON	0.009%	79.953%
2371	KYOCERA CORP	0.009%	79.962%
2372	SHOPRITE HLDGS	0.009%	79.971%
2373	CENTAMIN PLC	0.009%	79.980%
2374	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	79.990%
2375	HELEN OF TROY C	0.009%	79.999%
2376	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	80.008%
2377	MAXIMUS INC COMMON STOCK	0.009%	80.017%
2378	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	80.026%
2379	SUMITOMO RUBBER	0.009%	80.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2380	LIFE STORAGE INC REIT USD.01	0.009%	80.045%
2381	FIRST FINANCIAL	0.009%	80.054%
2382	mitsui osk line	0.009%	80.063%
2383	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.009%	80.072%
2384	EQUITABLE GROUP	0.009%	80.081%
2385	ALEXANDER + BALDWIN INC COMMON STOCK	0.009%	80.090%
2386	HERMAN MILLER I	0.009%	80.099%
2387	THK CO	0.009%	80.108%
2388	AVERY DENNISON	0.009%	80.117%
2389	ROSS STORES INC	0.009%	80.127%
2390	UBE INDUSTRIES	0.009%	80.136%
2391	J + J SNACK FOODS CORP COMMON STOCK	0.009%	80.145%
2392	TEMENOS GROUP A	0.009%	80.154%
2393	PRICESMART INC	0.009%	80.163%
2394	HINDALCO INDS	0.009%	80.172%
2395	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	80.181%
2396	CHILDRENS PLACE	0.009%	80.190%
2397	MEREDITH CORP	0.009%	80.199%
2398	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	80.208%
2399	GATX CORP	0.009%	80.217%
2400	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.226%
2401	STERLING BANCORP/DE COMMON STOCK USD.01	0.009%	80.235%
2402	TREVALI MINING	0.009%	80.244%
2403	LEONI AG	0.009%	80.253%
2404	SAMSUNG SDI CO	0.009%	80.262%
2405	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.271%
2406	PLASTIC OMNIUM	0.009%	80.280%
2407	VALVOLINE INC COMMON STOCK USD.01	0.009%	80.289%
2408	EMPIRE STATE RE	0.009%	80.298%
2409	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	80.307%
2410	MSC INDUSTRIAL	0.009%	80.316%
2411	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	80.325%
2412	TRIBUNE MEDIA C	0.009%	80.334%
2413	IMPERIAL HOLDIN	0.009%	80.343%
2414	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	80.352%
2415	WHIRLPOOL CORP	0.009%	80.361%
2416	CAPITAMALL TRUS	0.009%	80.370%
2417	WALKER + DUNLOP INC COMMON STOCK	0.009%	80.379%
2418	RICOH CO	0.009%	80.388%
2419	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	80.397%
2420	EVERCORE PARTNE	0.009%	80.406%
2421	HENGAN INTL	0.009%	80.415%
2422	ELECTROLUX AB-S	0.009%	80.424%
2423	ANGLOVAAL INDS	0.009%	80.433%
2424	IG GROUP HLDGS	0.009%	80.442%
2425	NVR INC COMMON STOCK USD.01	0.009%	80.451%
2426	TRANSALTA RENEW	0.009%	80.460%
2427	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	80.469%
2428	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.009%	80.478%
2429	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	80.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2430	ACCIONA SA	0.009%	80.495%
2431	TRUSTMARK CORP COMMON STOCK	0.009%	80.504%
2432	SEMICONDUCTOR M	0.009%	80.513%
2433	PARAMOUNT GROUP INC REIT USD.01	0.009%	80.522%
2434	GREENE KING	0.009%	80.531%
2435	DREAM GLOBAL RE	0.009%	80.540%
2436	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	80.549%
2437	HP INC SR UNSECURED 12/21 4.65	0.009%	80.558%
2438	JM AB	0.009%	80.567%
2439	SUMITOMO METAL	0.009%	80.576%
2440	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	80.584%
2441	DAVE & BUSTER'S	0.009%	80.593%
2442	HEALTHSOUTH CORP COMMON STOCK USD.01	0.009%	80.602%
2443	ORIX JREIT INC	0.009%	80.611%
2444	TIVO CORP COMMON STOCK USD.001	0.009%	80.620%
2445	GERDAU SA SIDER	0.009%	80.629%
2446	LITE-ON TECHNOL	0.009%	80.638%
2447	KINAXIS INC	0.009%	80.646%
2448	COPART INC	0.009%	80.655%
2449	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.664%
2450	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	80.673%
2451	HECLA MINING CO	0.009%	80.682%
2452	CARPENTER TECH	0.009%	80.691%
2453	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.699%
2454	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.009%	80.708%
2455	MORGAN STANLEY	0.009%	80.717%
2456	BARRY CALLEBAUT	0.009%	80.726%
2457	LEGRAND SA	0.009%	80.735%
2458	APERAM SA	0.009%	80.743%
2459	CRODA INTERNATI	0.009%	80.752%
2460	CVB FINANCIAL CORP COMMON STOCK	0.009%	80.761%
2461	ELECTR DE FRANC	0.009%	80.770%
2462	JUPITER PLC	0.009%	80.778%
2463	ALACER GOLD COR	0.009%	80.787%
2464	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	80.796%
2465	CERNER CORP	0.009%	80.805%
2466	TELENOR AS	0.009%	80.813%
2467	SEVERN TRENT	0.009%	80.822%
2468	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	80.831%
2469	INTU PROPERTIES	0.009%	80.840%
2470	CHORUS AVIATION	0.009%	80.848%
2471	KERING	0.009%	80.857%
2472	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	80.866%
2473	GRAHAM HOLDINGS	0.009%	80.875%
2474	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	80.883%
2475	THE FOSCHINI GR	0.009%	80.892%
2476	NORDEA BANK AB	0.009%	80.901%
2477	SEIKO EPSON COR	0.009%	80.909%
2478	BODYCOTE PLC	0.009%	80.918%
2479	WARTSILA OYJ AB	0.009%	80.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2480	HYUNDAI MARINE&	0.009%	80.936%
2481	LUCARA DIAMOND	0.009%	80.944%
2482	MERCURY GENERAL	0.009%	80.953%
2483	PDC ENERGY INC COMMON STOCK USD.01	0.009%	80.962%
2484	CDW CORP/DE COMMON STOCK USD.01	0.009%	80.970%
2485	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	80.979%
2486	VF CORP	0.009%	80.988%
2487	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	80.996%
2488	COCA-COLA WEST	0.009%	81.005%
2489	FIRSTCASH INC COMMON STOCK USD.01	0.009%	81.014%
2490	TERNA RETE ELET	0.009%	81.022%
2491	ENGHOUSE SYSTEM	0.009%	81.031%
2492	SBI HOLDINGS IN	0.009%	81.039%
2493	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	81.048%
2494	BK MANDIRI	0.009%	81.057%
2495	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	81.065%
2496	ICICI BANK LTD	0.009%	81.074%
2497	HELMERICH & PAY	0.009%	81.083%
2498	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	81.091%
2499	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	81.100%
2500	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	81.108%
2501	MSA SAFETY INC COMMON STOCK	0.009%	81.117%
2502	OWENS-ILLINOIS	0.009%	81.126%
2503	QUANTA COMPUTER	0.009%	81.134%
2504	JAPAN PRIME REA	0.009%	81.143%
2505	HANWHA CORP	0.009%	81.151%
2506	PUBLICIS GROUPE	0.009%	81.160%
2507	ORPEA	0.009%	81.168%
2508	RENASANT CORP COMMON STOCK USD5.0	0.009%	81.177%
2509	SOUTH32 LTD	0.009%	81.186%
2510	IWG PLC	0.009%	81.194%
2511	OTSUKA HLDGS CO	0.009%	81.203%
2512	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.009%	81.211%
2513	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	81.220%
2514	MONDI LTD	0.009%	81.228%
2515	PRA HEALTH SCIE	0.009%	81.237%
2516	TRUWORTHS INTER	0.009%	81.245%
2517	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.009%	81.254%
2518	KAZAKHMYS PLC	0.008%	81.262%
2519	LENNAR CORP COMPANY GUAR 01/22 4.125	0.008%	81.271%
2520	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	81.279%
2521	II VI INC COMMON STOCK	0.008%	81.288%
2522	MERCK KGAA	0.008%	81.296%
2523	LG CABLE &MCHY	0.008%	81.305%
2524	TULLOW OIL PLC	0.008%	81.313%
2525	WESCO INTERNATI	0.008%	81.322%
2526	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	81.330%
2527	FRESH DEL MONTE	0.008%	81.339%
2528	RLI CORP COMMON STOCK USD1.0	0.008%	81.347%
2529	BHARAT FORGE LT	0.008%	81.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2530	MCCORMICK & CO	0.008%	81.364%
2531	BNK FINANCIAL G	0.008%	81.372%
2532	DAIWAHOUSE RE	0.008%	81.381%
2533	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.008%	81.389%
2534	BLOCK(H&R)INC	0.008%	81.398%
2535	GREAT WALL AUTO	0.008%	81.406%
2536	MDC HOLDINGS INC COMMON STOCK USD.01	0.008%	81.414%
2537	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	81.423%
2538	KEYCORP	0.008%	81.431%
2539	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	81.440%
2540	MITSUBISHI UJF	0.008%	81.448%
2541	NEDCOR LTD ZAR1	0.008%	81.456%
2542	J FRONT RETAILI	0.008%	81.465%
2543	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	81.473%
2544	SKYWEST INC COMMON STOCK	0.008%	81.482%
2545	VERINT SYSTEMS	0.008%	81.490%
2546	TARO PHARMACEUT	0.008%	81.498%
2547	UNIVAR INC COMMON STOCK USD.01	0.008%	81.507%
2548	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	81.515%
2549	ENBRIDGE ENERGY	0.008%	81.523%
2550	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	81.532%
2551	WAJAX CORP	0.008%	81.540%
2552	NATIONAL GENERA	0.008%	81.548%
2553	BRANDYWINE REAL	0.008%	81.557%
2554	HUMANA INC SR UNSECURED 10/19 2.625	0.008%	81.565%
2555	FLETCHER BUILDI	0.008%	81.573%
2556	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	81.582%
2557	PIEDMONT OFFICE	0.008%	81.590%
2558	FERROGLOBE PLC	0.008%	81.598%
2559	ENTERGY CORP	0.008%	81.607%
2560	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.008%	81.615%
2561	CRACKER BARREL	0.008%	81.623%
2562	BRILLIANCE CHIN	0.008%	81.632%
2563	NIKE INC SR UNSECURED 11/26 2.375	0.008%	81.640%
2564	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	81.648%
2565	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	81.656%
2566	NKT HOLDING A/S	0.008%	81.665%
2567	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	81.673%
2568	UNIPOLSAI SPA	0.008%	81.681%
2569	CENTRAL JAPAN R	0.008%	81.690%
2570	TELETECH HOLDIN	0.008%	81.698%
2571	ENERSIS SA	0.008%	81.706%
2572	PGE POLSKA GRUP	0.008%	81.714%
2573	AUTOCANADA INC	0.008%	81.723%
2574	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	81.731%
2575	DR PEPPER SNAPP	0.008%	81.739%
2576	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	81.747%
2577	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	81.756%
2578	WORTHINGTON IND	0.008%	81.764%
2579	QUALICORP SA	0.008%	81.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2580	BCA POP EMILIA	0.008%	81.780%
2581	SIMS GROUP LTD	0.008%	81.789%
2582	COSCO PACIFIC	0.008%	81.797%
2583	IROBOT CORP	0.008%	81.805%
2584	ARISTOCRAT LEIS	0.008%	81.813%
2585	AKORN INC COMMON STOCK	0.008%	81.821%
2586	DENKI KAGAKU KO	0.008%	81.830%
2587	UNITED UTILITIE	0.008%	81.838%
2588	QISDA CORP	0.008%	81.846%
2589	PAINTED PONY EN	0.008%	81.854%
2590	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	81.863%
2591	TOTAL ENERGY SE	0.008%	81.871%
2592	YOKOGAWA ELECTR	0.008%	81.879%
2593	VIFOR PHARMA AG	0.008%	81.887%
2594	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	81.895%
2595	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	81.904%
2596	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	81.912%
2597	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	81.920%
2598	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.928%
2599	RED ELECTRICA C	0.008%	81.936%
2600	HANG LUNG PROPE	0.008%	81.944%
2601	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	81.953%
2602	HYUNDAI STEEL C	0.008%	81.961%
2603	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	81.969%
2604	KELLOGG CO	0.008%	81.977%
2605	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	81.985%
2606	SWIRE PACIFIC	0.008%	81.994%
2607	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	82.002%
2608	WANT WANT CHINA	0.008%	82.010%
2609	TABCORP HLDGS L	0.008%	82.018%
2610	ANHUI CONCH CEM	0.008%	82.026%
2611	ALTUS GROUP LTD	0.008%	82.034%
2612	TULLETT PREBON	0.008%	82.043%
2613	CASINO GUICH-PE	0.008%	82.051%
2614	NINE DRAGONS PA	0.008%	82.059%
2615	A.P. MOLLER-MAE	0.008%	82.067%
2616	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	82.075%
2617	MATTEL INC COMMON STOCK USD1.0	0.008%	82.083%
2618	TIGER BRANDS	0.008%	82.091%
2619	CARGOTEC CORP-B	0.008%	82.099%
2620	SIENNA SENIOR L	0.008%	82.108%
2621	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	82.116%
2622	CHINA GOLD INTL	0.008%	82.124%
2623	CAPSTONE MINING	0.008%	82.132%
2624	HAYS	0.008%	82.140%
2625	AMEREN CORP	0.008%	82.148%
2626	ELECTRONICS	0.008%	82.156%
2627	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.164%
2628	BANCORPSOUTH INC COMMON STOCK USD2.5	0.008%	82.172%
2629	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.008%	82.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2630	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.188%
2631	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.008%	82.196%
2632	HOWDEN JOINERY	0.008%	82.204%
2633	ESTEE LAUDER CO	0.008%	82.213%
2634	KGHM POLSKA MIE	0.008%	82.221%
2635	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.008%	82.229%
2636	SEMBCORP INDUST	0.008%	82.237%
2637	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	82.245%
2638	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	82.253%
2639	SEABOARD CORP COMMON STOCK USD1.0	0.008%	82.261%
2640	CARS.COM INC COMMON STOCK USD.01	0.008%	82.269%
2641	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	82.277%
2642	BONTERRA ENERGY	0.008%	82.285%
2643	MEDIASET	0.008%	82.293%
2644	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	82.301%
2645	TENNECO AUTOMOT	0.008%	82.309%
2646	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	82.317%
2647	HYDRO ONE LTD	0.008%	82.325%
2648	CREDICORP	0.008%	82.333%
2649	WOOLWORTHS LTD	0.008%	82.341%
2650	OTP BANK PLC	0.008%	82.349%
2651	ULVAC INC.	0.008%	82.357%
2652	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	82.365%
2653	ORION CORP	0.008%	82.373%
2654	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	82.381%
2655	KEMPER CORP COMMON STOCK USD.1	0.008%	82.389%
2656	PEAB AB	0.008%	82.397%
2657	PRYSMIAN SPA CO	0.008%	82.405%
2658	YUE YUEN INDUST	0.008%	82.413%
2659	LIC HOUSING FIN	0.008%	82.421%
2660	ITRON INC	0.008%	82.429%
2661	ALLREAL HOLDING	0.008%	82.437%
2662	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.445%
2663	TOPBUILD CORP COMMON STOCK	0.008%	82.452%
2664	BANK OF COMMUNI	0.008%	82.460%
2665	BT GROUP PLC SPON ADR ADR	0.008%	82.468%
2666	VALLOUREC SA	0.008%	82.476%
2667	MARUTI SUZUKI	0.008%	82.484%
2668	HENNES & MAURIT	0.008%	82.492%
2669	EASTGROUP PROPERTIES INC REIT	0.008%	82.500%
2670	HASEKO CORP	0.008%	82.508%
2671	ORIENT OVERSEAS	0.008%	82.516%
2672	FUJIKURA	0.008%	82.523%
2673	VEOLIA ENVIRONM	0.008%	82.531%
2674	SINO BIOPHAMACE	0.008%	82.539%
2675	EDENRED	0.008%	82.547%
2676	KONE OYJ	0.008%	82.555%
2677	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	82.563%
2678	BUNZL PLC	0.008%	82.571%
2679	BANKINTER SA	0.008%	82.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2680	OMNICOM GROUP I	0.008%	82.586%
2681	HRG GROUP INC COMMON STOCK USD.01	0.008%	82.594%
2682	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	82.602%
2683	ONEOK INC COMPANY GUAR 02/22 4.25	0.008%	82.610%
2684	TRINSEO SA	0.008%	82.618%
2685	E L FINL CORP L	0.008%	82.626%
2686	CHINA RESOURCES	0.008%	82.634%
2687	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.008%	82.641%
2688	CHINA GAS HOLDI	0.008%	82.649%
2689	LOOMIS AB	0.008%	82.657%
2690	NESTLE FINANCE	0.008%	82.665%
2691	EVONIK INDUSTRI	0.008%	82.673%
2692	PAYCHEX INC	0.008%	82.681%
2693	PTT EXP&PROD-FG	0.008%	82.688%
2694	GARTNER GROUP I	0.008%	82.696%
2695	CHINA MINSHENG	0.008%	82.704%
2696	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	82.712%
2697	ATLAS COPCO AB-	0.008%	82.720%
2698	FAMILYMART CO	0.008%	82.728%
2699	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	82.735%
2700	FASTENAL	0.008%	82.743%
2701	FIRSTGROUP	0.008%	82.751%
2702	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	82.759%
2703	NIPPON YUSEN KK	0.008%	82.767%
2704	E.SUN FINANCIAL	0.008%	82.774%
2705	RANGE RESOURCES CORP COMMON STOCK USD.01	0.008%	82.782%
2706	ALCOA CORP COMMON STOCK USD.01	0.008%	82.790%
2707	BILLERUD AB	0.008%	82.798%
2708	KOSMOS ENERGY L	0.008%	82.806%
2709	RAIA DROGASIL S	0.008%	82.813%
2710	AMERIPRISE FINA	0.008%	82.821%
2711	TOYOTA MOTOR CR	0.008%	82.829%
2712	HYOSUNG CORP	0.008%	82.837%
2713	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.008%	82.844%
2714	KAWASAKI KISEN	0.008%	82.852%
2715	SKANSKA AB	0.008%	82.860%
2716	CONCORDIA FINAN	0.008%	82.868%
2717	NAVER CORP	0.008%	82.875%
2718	FEDEX CORP COMPANY GUAR 01/24 4	0.008%	82.883%
2719	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	82.891%
2720	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	82.899%
2721	CBS CORP COMPANY GUAR 04/20 5.75	0.008%	82.906%
2722	UNIPOL GRUPPO F	0.008%	82.914%
2723	HEICO CORP CLASS A COMMON STOCK USD.01	0.008%	82.922%
2724	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.008%	82.929%
2725	MALAYAN BKG BHD	0.008%	82.937%
2726	CH ROBINSON WOR	0.008%	82.945%
2727	METCASH LTD	0.008%	82.953%
2728	GEN COMMUNICATI	0.008%	82.960%
2729	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	82.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2730	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.008%	82.976%
2731	CIA BRASILEIRA	0.008%	82.983%
2732	NIPPON PROLOGIS	0.008%	82.991%
2733	TOYOTA INDUSTRI	0.008%	82.999%
2734	SAAB AB	0.008%	83.007%
2735	CEZ AS	0.008%	83.014%
2736	ROHM CO	0.008%	83.022%
2737	EXTENDICARE INC	0.008%	83.030%
2738	ALTIUS MINERALS	0.008%	83.037%
2739	SMITH AND NEPHE	0.008%	83.045%
2740	BK OF EAST ASIA	0.008%	83.053%
2741	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	83.060%
2742	TAISHIN FINANCI	0.008%	83.068%
2743	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	83.076%
2744	HEICO CORP	0.008%	83.083%
2745	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.008%	83.091%
2746	RESILIENT REIT	0.008%	83.099%
2747	FIVE BELOW COMMON STOCK USD.01	0.008%	83.106%
2748	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	83.114%
2749	3M CO 0.375% 15	0.008%	83.121%
2750	YAMADA DENKI CO	0.008%	83.129%
2751	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	83.137%
2752	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.144%
2753	ROYAL UNIBREW A	0.008%	83.152%
2754	SABINA SILVER C	0.008%	83.160%
2755	CMS ENERGY CORP	0.008%	83.167%
2756	JAPAN HOTEL REI	0.008%	83.175%
2757	DCC PLC	0.008%	83.182%
2758	NIPRO CORP	0.008%	83.190%
2759	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	83.198%
2760	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	83.205%
2761	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	83.213%
2762	FORMOSA CHEMICA	0.008%	83.220%
2763	LOTTE CHEMICAL	0.008%	83.228%
2764	ILLINOIS TOOL W	0.008%	83.236%
2765	CHINA STEEL	0.008%	83.243%
2766	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	83.251%
2767	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	83.258%
2768	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	83.266%
2769	PADDY POWER PLC	0.008%	83.274%
2770	ASAHI BREWERIES	0.008%	83.281%
2771	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	83.289%
2772	VOPAK (KON)	0.008%	83.296%
2773	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	83.304%
2774	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	83.311%
2775	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.008%	83.319%
2776	SAP SE SPONSORED ADR ADR	0.008%	83.326%
2777	MEDNAX INC	0.008%	83.334%
2778	HERMES INTL	0.008%	83.342%
2779	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	83.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2780	INTL FLAVORS&FR	0.008%	83.357%
2781	ADANI PORT & SE	0.008%	83.364%
2782	AMBEV SA	0.008%	83.372%
2783	CAPITACOMMERCIA	0.008%	83.379%
2784	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	83.387%
2785	YY INC ADR ADR USD.00001	0.008%	83.394%
2786	SALZGITTER AG	0.008%	83.402%
2787	NATIXIS	0.008%	83.409%
2788	LEG IMMOBILIEN	0.008%	83.417%
2789	SOTHEBY S COMMON STOCK USD.01	0.008%	83.424%
2790	GILDEMEISTER AG	0.008%	83.432%
2791	DIALOG SEMICOND	0.008%	83.439%
2792	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	83.447%
2793	AUTOZONE INC 3.	0.008%	83.454%
2794	BALCHEM CORP COMMON STOCK USD.0667	0.008%	83.462%
2795	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	83.469%
2796	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	83.477%
2797	ENDESA S.A.	0.008%	83.484%
2798	SYMRISE AG	0.008%	83.492%
2799	MSCI INC	0.008%	83.499%
2800	BADGER DAYLIGHT	0.008%	83.507%
2801	BRUKER CORP COMMON STOCK USD.01	0.008%	83.514%
2802	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	83.522%
2803	CREDIT SAISON C	0.007%	83.529%
2804	IDEMITSU KOSAN	0.007%	83.537%
2805	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.007%	83.544%
2806	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	83.552%
2807	T IS BANKASI	0.007%	83.559%
2808	DIXONS CARPHONE	0.007%	83.567%
2809	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	83.574%
2810	JUNGHEINRICH -	0.007%	83.582%
2811	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	83.589%
2812	RESMED INC	0.007%	83.597%
2813	AGGREKO PLC	0.007%	83.604%
2814	HOMESERVE PLC	0.007%	83.612%
2815	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	83.619%
2816	SEAGATE TECHNOL	0.007%	83.627%
2817	RED HAT INC COMMON STOCK USD.0001	0.007%	83.634%
2818	ARYZTA AG	0.007%	83.642%
2819	BENCHMARK ELECT	0.007%	83.649%
2820	WATSCO INC COMMON STOCK USD.5	0.007%	83.657%
2821	ASML HOLDING NV	0.007%	83.664%
2822	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	83.671%
2823	NATIONAL EXPRES	0.007%	83.679%
2824	OWENS + MINOR INC COMMON STOCK USD2.0	0.007%	83.686%
2825	AVIGILON CORP C	0.007%	83.694%
2826	ROTORK PLC	0.007%	83.701%
2827	CANFOR PULP PRO	0.007%	83.709%
2828	LOGITECH INTERN	0.007%	83.716%
2829	SEMTECH CORP	0.007%	83.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2830	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.007%	83.731%
2831	CLP HOLDINGS	0.007%	83.738%
2832	HUGO BOSS AG	0.007%	83.746%
2833	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	83.753%
2834	SOJITZ CORP COM	0.007%	83.761%
2835	SHARP CORP	0.007%	83.768%
2836	UGI CORP COMMON STOCK	0.007%	83.775%
2837	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	83.783%
2838	DAICEL CHEM IND	0.007%	83.790%
2839	HENDERSON LAND	0.007%	83.798%
2840	WPG HOLDINGS	0.007%	83.805%
2841	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	83.812%
2842	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	83.820%
2843	ARGO GROUP INTE	0.007%	83.827%
2844	DENTSU INC.	0.007%	83.835%
2845	INFOSYS LTD SP ADR ADR	0.007%	83.842%
2846	CAPITALAND	0.007%	83.849%
2847	CHAILEASE HOLDI	0.007%	83.857%
2848	TGS NOPEC GEOPH	0.007%	83.864%
2849	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.007%	83.871%
2850	MASCO CORP	0.007%	83.879%
2851	ALUMINA LTD	0.007%	83.886%
2852	ROGERS CORP COMMON STOCK USD1.0	0.007%	83.894%
2853	LARSEN & TOUBRO	0.007%	83.901%
2854	OZ MINERALS LTD	0.007%	83.908%
2855	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.007%	83.916%
2856	GLOBUS MEDICAL	0.007%	83.923%
2857	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.007%	83.930%
2858	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	83.938%
2859	DOVER CORP SR UNSECURED 11/25 3.15	0.007%	83.945%
2860	MINITUB MITSUBISHI ESTA	0.007%	83.952%
2861	PERNOD-RICARD	0.007%	83.960%
2862	PHOENIX GROUP H	0.007%	83.967%
2863	YOKOHAMA RUBBER	0.007%	83.974%
2864	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	83.982%
2865	RUBIS SCA	0.007%	83.989%
2866	INNOGY SE	0.007%	83.996%
2867	ABERTIS INFRAES	0.007%	84.004%
2868	EBAY INC 3.45%	0.007%	84.011%
2869	CATHAY PACIFIC	0.007%	84.018%
2870	HOYA CORP	0.007%	84.026%
2871	AIRCASTLE LTD	0.007%	84.033%
2872	TRINIDAD DRILLI	0.007%	84.040%
2873	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.007%	84.047%
2874	AXALTA COATING	0.007%	84.055%
2875	KULICKE&SOFFA I	0.007%	84.062%
2876	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.069%
2877	EXELON GENERATI	0.007%	84.077%
2878	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.084%
2879	MIZUHO BANK LTD	0.007%	84.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2880	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	84.098%
2881	NORDSON CORP COMMON STOCK	0.007%	84.106%
2882	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.007%	84.113%
2883	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.007%	84.120%
2884	TAISEI CORP	0.007%	84.127%
2885	RLJ LODGING TRUST REIT	0.007%	84.135%
2886	BQE CANT VAUDOI	0.007%	84.142%
2887	Straumann AG	0.007%	84.149%
2888	GLP J-REIT	0.007%	84.156%
2889	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	84.164%
2890	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.171%
2891	Rural Electrifi	0.007%	84.178%
2892	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.185%
2893	JINDAL STEEL &	0.007%	84.193%
2894	WORLEYPARSONS	0.007%	84.200%
2895	HYPROP INVESTME	0.007%	84.207%
2896	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.007%	84.214%
2897	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	84.221%
2898	NORSK HYDRO AS	0.007%	84.229%
2899	AMCOR LIMITED	0.007%	84.236%
2900	NOMURA REAL EST	0.007%	84.243%
2901	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.250%
2902	MASIMO CORP COMMON STOCK USD.001	0.007%	84.257%
2903	BK OF KYOTO	0.007%	84.265%
2904	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	84.272%
2905	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	84.279%
2906	HUTCHISON PORT	0.007%	84.286%
2907	KOREA INVESTMEN	0.007%	84.293%
2908	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	84.300%
2909	WESTERN UNION CO COMMON STOCK USD.01	0.007%	84.308%
2910	CHEMOURS CO/THE COMMON STOCK	0.007%	84.315%
2911	DKSH HOLDING LT	0.007%	84.322%
2912	FERRO CORP	0.007%	84.329%
2913	Alten	0.007%	84.336%
2914	PRA GROUP INC COMMON STOCK USD.01	0.007%	84.343%
2915	XPERI CORP COMMON STOCK USD.001	0.007%	84.351%
2916	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.007%	84.358%
2917	TKH GROUP NV DU	0.007%	84.365%
2918	CITIZEN WATCH C	0.007%	84.372%
2919	NORDSTROM INC	0.007%	84.379%
2920	GREAT PORTLAND	0.007%	84.386%
2921	VAIL RESORTS	0.007%	84.393%
2922	DDR CORP REIT USD.1	0.007%	84.401%
2923	ACADIA REALTY TRUST REIT USD.001	0.007%	84.408%
2924	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.007%	84.415%
2925	PEARSON	0.007%	84.422%
2926	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.429%
2927	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.007%	84.436%
2928	MO OCH DOMSJO A	0.007%	84.443%
2929	ADARO ENERGY TB	0.007%	84.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2930	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	84.457%
2931	BEIJING ENTERPR	0.007%	84.464%
2932	LUKOIL PJSC - A	0.007%	84.472%
2933	BEIJING CAPITAL	0.007%	84.479%
2934	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.486%
2935	CENTERPOINT ENE	0.007%	84.493%
2936	BECTON DICKINSON	0.007%	84.500%
2937	EXPRESS SCRIPTS	0.007%	84.507%
2938	WISTRON CORP	0.007%	84.514%
2939	SCHRODERS PLC	0.007%	84.521%
2940	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	84.528%
2941	OUTOKUMPU OY	0.007%	84.535%
2942	CHINA EVERBRIGH	0.007%	84.542%
2943	WAL-MART DE MEX	0.007%	84.549%
2944	NGK SPARK PLUG	0.007%	84.556%
2945	GUANGZHOU R&F P	0.007%	84.563%
2946	AXEL SPRINGER A	0.007%	84.570%
2947	BHP BILLITON FI	0.007%	84.577%
2948	IDEA CELLULAR L	0.007%	84.585%
2949	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.007%	84.592%
2950	NEX GROUP PLC	0.007%	84.599%
2951	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	84.606%
2952	DONALDSON CO IN	0.007%	84.613%
2953	LI & FUNG LIMIT	0.007%	84.620%
2954	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	84.627%
2955	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.634%
2956	B+G FOODS INC COMMON STOCK USD.01	0.007%	84.641%
2957	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.007%	84.648%
2958	MORNINGSTAR INC COMMON STOCK	0.007%	84.655%
2959	PLEXUS CORP COMMON STOCK USD.01	0.007%	84.662%
2960	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.007%	84.669%
2961	SEALED AIR CORP COMMON STOCK USD.1	0.007%	84.676%
2962	CHEMED CORP COMMON STOCK USD1.0	0.007%	84.683%
2963	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.007%	84.690%
2964	SRC ENERGY INC COMMON STOCK USD.001	0.007%	84.697%
2965	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.007%	84.704%
2966	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	84.711%
2967	INTEL CORP SR UNSECURED 07/20 2.45	0.007%	84.718%
2968	YARA INTERNATIO	0.007%	84.725%
2969	NORDSTROM INC COMMON STOCK	0.007%	84.732%
2970	NOK CORP	0.007%	84.739%
2971	FILA KOREA LTD	0.007%	84.746%
2972	LEONS FURNITURE	0.007%	84.753%
2973	B&M EUROPEAN VA	0.007%	84.759%
2974	SECOM CO	0.007%	84.766%
2975	TRITON INTERNAT	0.007%	84.773%
2976	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	84.780%
2977	STAMPS.COM INC COMMON STOCK USD.001	0.007%	84.787%
2978	ABBVIE INC SR UNSECURED 05/20 2.5	0.007%	84.794%
2979	ASTRAZENECA	0.007%	84.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2980	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.808%
2981	SAMSONITE INTL	0.007%	84.815%
2982	CLICLS GROUP	0.007%	84.822%
2983	AT+T INC SR UNSECURED 02/21 2.8	0.007%	84.829%
2984	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.007%	84.836%
2985	LONDON STOCK EX	0.007%	84.843%
2986	IT HOLDINGS COR	0.007%	84.850%
2987	NIKON CORP	0.007%	84.857%
2988	STATE BK OF IND	0.007%	84.864%
2989	NIPPON EXPRESS	0.007%	84.871%
2990	HNI CORP	0.007%	84.878%
2991	KBR INC COMMON STOCK USD.001	0.007%	84.885%
2992	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	84.892%
2993	CEMBRA MONEY BA	0.007%	84.898%
2994	CHONGQING RURAL	0.007%	84.905%
2995	MCDERMOTT INTL	0.007%	84.912%
2996	CROMBIE REAL ES	0.007%	84.919%
2997	HERBALIFE LTD COMMON STOCK USD.002	0.007%	84.926%
2998	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	84.933%
2999	GATX CORP	0.007%	84.940%
3000	TOKYO TATEMONO	0.007%	84.947%
3001	EXELIXIS INC	0.007%	84.954%
3002	SUEDZUCKER AG	0.007%	84.961%
3003	KEYBANK NA/CLEV	0.007%	84.968%
3004	STEPAN CO COMMON STOCK USD1.0	0.007%	84.974%
3005	ROCKWOOL INTL	0.007%	84.981%
3006	TAIWAN CEMENT	0.007%	84.988%
3007	ENERGEN CORP COMMON STOCK USD.01	0.007%	84.995%
3008	HAEMONETICS COR	0.007%	85.002%
3009	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.009%
3010	MERITZ SECURITI	0.007%	85.016%
3011	THALES SA	0.007%	85.023%
3012	SUMITOMO OSAKA	0.007%	85.030%
3013	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.007%	85.036%
3014	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	85.043%
3015	SEEK LTD.	0.007%	85.050%
3016	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.007%	85.057%
3017	TOPPAN PRINTING	0.007%	85.064%
3018	NIPPON PAPER IN	0.007%	85.071%
3019	ROBERT HALF INT	0.007%	85.078%
3020	TAKASHIMAYA CO	0.007%	85.085%
3021	CHINA CITIC BK	0.007%	85.091%
3022	VENTURE CORP	0.007%	85.098%
3023	SUZUKEN CO LTD	0.007%	85.105%
3024	EVERSOURCE ENER	0.007%	85.112%
3025	SWISS PRIME SIT	0.007%	85.119%
3026	NELNET INC CL A COMMON STOCK USD.01	0.007%	85.126%
3027	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.007%	85.133%
3028	FRANSHION PROPE	0.007%	85.139%
3029	MAHINDRA &MAHIN	0.007%	85.146%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3030	CAPITEC BANK HL	0.007%	85.153%
3031	ALLIANT ENERGY	0.007%	85.160%
3032	AVX CORP COMMON STOCK USD.01	0.007%	85.167%
3033	NTN CORPORATION	0.007%	85.174%
3034	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.180%
3035	GRUBHUB INC COMMON STOCK USD.0001	0.007%	85.187%
3036	HANG LUNG DEVEL	0.007%	85.194%
3037	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	85.201%
3038	GRIFOLS SA	0.007%	85.208%
3039	DAI NIPPON PRIN	0.007%	85.214%
3040	PLAYTECH	0.007%	85.221%
3041	SAPPORO BREWERI	0.007%	85.228%
3042	NABORS INDUSTRI	0.007%	85.235%
3043	MEDICAL FACILIT	0.007%	85.242%
3044	TANGER FACTORY OUTLET CENTER REIT USD.01	0.007%	85.248%
3045	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	85.255%
3046	DAIICHI SANKYO	0.007%	85.262%
3047	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	85.269%
3048	BRAMBLES LIMITE	0.007%	85.276%
3049	AUTOZONE INC COMMON STOCK USD.01	0.007%	85.282%
3050	PEBBLEBROOK HOT	0.007%	85.289%
3051	BROWN-FORMAN CO	0.007%	85.296%
3052	DRIL QUIP INC	0.007%	85.303%
3053	VOLVO AB	0.007%	85.309%
3054	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.316%
3055	VALIANT HOLDING	0.007%	85.323%
3056	HOPEWELL HLDGS	0.007%	85.330%
3057	ABN AMRO GROUP	0.007%	85.336%
3058	KYOCERA CORP SPONS ADR ADR	0.007%	85.343%
3059	COMPUTER MODELL	0.007%	85.350%
3060	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	85.357%
3061	DAITO TRUST CON	0.007%	85.363%
3062	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.007%	85.370%
3063	WACKER CHEMIE A	0.007%	85.377%
3064	WIPRO	0.007%	85.383%
3065	COFINIMMO	0.007%	85.390%
3066	GRUPA LOTOS S.A	0.007%	85.397%
3067	CLEANAWAY WASTE	0.007%	85.404%
3068	AURIZON HOLDING	0.007%	85.410%
3069	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	85.417%
3070	WASHINGTON REIT REIT USD.01	0.007%	85.424%
3071	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	85.430%
3072	TRACTOR SUPPLY	0.007%	85.437%
3073	SHANGRI-LA ASIA	0.007%	85.444%
3074	CHINA CINDA ASS	0.007%	85.450%
3075	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	85.457%
3076	GVC HOLDINGS PL	0.007%	85.464%
3077	AMMB HOLDINGS B	0.007%	85.470%
3078	MUELLER INDS IN	0.007%	85.477%
3079	PUBLIC BNK-LOCA	0.007%	85.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3080	IBIDEN CO	0.007%	85.490%
3081	BIOVERATIV INC COMMON STOCK USD.001	0.007%	85.497%
3082	SOPRA	0.007%	85.504%
3083	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	85.510%
3084	MEDIASET ESPANA	0.007%	85.517%
3085	ACTIVIA PROPERT	0.007%	85.524%
3086	MCKESSON CORP SR UNSECURED 03/21 4.75	0.007%	85.530%
3087	ORORA LTD	0.007%	85.537%
3088	VECTREN CORP COMMON STOCK	0.007%	85.544%
3089	KANEKA CORP	0.007%	85.550%
3090	TRYGVESTA AS	0.007%	85.557%
3091	SGS SA-REG COMM	0.007%	85.564%
3092	KURITA WATER IN	0.007%	85.570%
3093	ZEON CO	0.007%	85.577%
3094	JTEKT CORP.	0.007%	85.583%
3095	UNIVERSAL CORP	0.007%	85.590%
3096	WABTEC CORP COMMON STOCK USD.01	0.007%	85.597%
3097	GRANITE CONST	0.007%	85.603%
3098	ULTRAPAR PARTIC	0.007%	85.610%
3099	SYMANTEC CORP	0.007%	85.616%
3100	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	85.623%
3101	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	85.630%
3102	FBL FINANCIAL G	0.007%	85.636%
3103	SASOL	0.007%	85.643%
3104	NIBE INDUSTRIER	0.007%	85.649%
3105	WOOD GROUP (JOH	0.007%	85.656%
3106	SANKYU INC	0.007%	85.663%
3107	AGL ENERGY LTD	0.007%	85.669%
3108	BAYTEX ENERGY CORP COMMON STOCK	0.007%	85.676%
3109	DUERR AG	0.007%	85.682%
3110	MTR CORP	0.007%	85.689%
3111	POU CHEN	0.007%	85.695%
3112	MORI SEIKI CO	0.007%	85.702%
3113	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	85.709%
3114	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.007%	85.715%
3115	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	85.722%
3116	SANWA SHUTTER C	0.007%	85.728%
3117	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.735%
3118	JBG SMITH PROPERTIES REIT USD.01	0.007%	85.741%
3119	TOWNE BANK COMMON STOCK USD1.667	0.007%	85.748%
3120	TATA CONSULTANC	0.007%	85.754%
3121	CARDTRONICS PLC	0.007%	85.761%
3122	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	85.767%
3123	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.774%
3124	DOWA HOLDING CO	0.007%	85.780%
3125	E-MART CO. LTD.	0.007%	85.787%
3126	GRUPO AEROPORTUARIO SUR ADR ADR	0.007%	85.793%
3127	SANTOS LIMITED	0.007%	85.800%
3128	COCA-COLA BOTTL	0.007%	85.806%
3129	F5 NETWORKS INC COMMON STOCK	0.007%	85.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3130	BYD ELECTRONIC	0.007%	85.820%
3131	LANDSTAR SYSTEM	0.007%	85.826%
3132	GPE EUROTUNNEL	0.007%	85.833%
3133	ASUSTEK COMPUTE	0.007%	85.839%
3134	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.846%
3135	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	85.852%
3136	PKO BANK POLSKI	0.007%	85.859%
3137	CIFI HOLDINGS G	0.007%	85.865%
3138	KASIKORNBANK PL	0.006%	85.872%
3139	ROWAN COMPANIES	0.006%	85.878%
3140	GLANBIA PLC	0.006%	85.885%
3141	WALGREEN BOOTS	0.006%	85.891%
3142	VESUVIUS PLC	0.006%	85.898%
3143	ELEMENTIS (1998	0.006%	85.904%
3144	NIPPON ELEC GLA	0.006%	85.911%
3145	EUROFINS SCIENT	0.006%	85.917%
3146	INFINERA CORP	0.006%	85.923%
3147	DEAN FOODS CO COMMON STOCK USD.01	0.006%	85.930%
3148	BRITISH SKY BRO	0.006%	85.936%
3149	BUZZI UNICEM SP	0.006%	85.943%
3150	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	85.949%
3151	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	85.956%
3152	S-OIL CORPORATI	0.006%	85.962%
3153	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	85.969%
3154	CALFRAC WELL SE	0.006%	85.975%
3155	SILICON LABORAT	0.006%	85.982%
3156	BOVIS HOMES GRO	0.006%	85.988%
3157	SONIC HEALTHCAR	0.006%	85.995%
3158	LANCASTER COLON	0.006%	86.001%
3159	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	86.007%
3160	CHINA VANKE CO	0.006%	86.014%
3161	TAURON POLSKA E	0.006%	86.020%
3162	TATA STEEL LIMI	0.006%	86.027%
3163	TAIYO YUDEN CO	0.006%	86.033%
3164	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.040%
3165	VONTOBEL HLDGS	0.006%	86.046%
3166	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.053%
3167	INDUSTRIAL BANK	0.006%	86.059%
3168	ESCORTS LTD	0.006%	86.065%
3169	ENN ENERGY HOLD	0.006%	86.072%
3170	CASIO COMPUTER	0.006%	86.078%
3171	HERSHEY FOODS C	0.006%	86.085%
3172	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	86.091%
3173	HITACHI METALS	0.006%	86.097%
3174	CANARA BANK	0.006%	86.104%
3175	TOYO TIRE & RUB	0.006%	86.110%
3176	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	86.117%
3177	WEIR GROUP	0.006%	86.123%
3178	NOW INC COMMON STOCK USD.01	0.006%	86.129%
3179	NEOPOST	0.006%	86.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3180	SSAB SVENSKT ST	0.006%	86.142%
3181	ASHIKAGA HOLDIN	0.006%	86.149%
3182	NORTHVIEW APART	0.006%	86.155%
3183	ACXIOM CORP COMMON STOCK USD.1	0.006%	86.161%
3184	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.168%
3185	ISS A/S	0.006%	86.174%
3186	SCHOUW & CO	0.006%	86.180%
3187	CEAT LTD	0.006%	86.187%
3188	SPROTT INC COMM	0.006%	86.193%
3189	EQT CORPORATION	0.006%	86.200%
3190	ALFA LAVAL AB	0.006%	86.206%
3191	ATHABASCA OIL C	0.006%	86.212%
3192	BRADY(WH)	0.006%	86.219%
3193	ASM INTL NV	0.006%	86.225%
3194	EBARA CORP	0.006%	86.231%
3195	Samsung Life In	0.006%	86.238%
3196	SHUTTERFLY INC	0.006%	86.244%
3197	SIMCORP A/S	0.006%	86.250%
3198	MUELLER WATER P	0.006%	86.257%
3199	LIFE HEALTHCARE	0.006%	86.263%
3200	NABTESCO CORP	0.006%	86.269%
3201	TOYODA GOSEI	0.006%	86.276%
3202	HP INC SR UNSECURED 06/21 4.3	0.006%	86.282%
3203	BE SEMICONDUCTO	0.006%	86.288%
3204	SUZANO PAPEL E	0.006%	86.295%
3205	SINOPAC HLDG	0.006%	86.301%
3206	WIN SEMICONDUCT	0.006%	86.307%
3207	TRANSURBAN GROU	0.006%	86.314%
3208	SYNAPTICS INC COMMON STOCK USD.001	0.006%	86.320%
3209	OSI SYSTEMS INC	0.006%	86.326%
3210	ANTA SPORTS PRO	0.006%	86.333%
3211	GOME ELECTRICAL	0.006%	86.339%
3212	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.006%	86.345%
3213	SEI INVESTMENT	0.006%	86.352%
3214	ZHONGSHENG GROU	0.006%	86.358%
3215	MMI HOLDINGS LT	0.006%	86.364%
3216	ARCA CONTINEN	0.006%	86.370%
3217	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.377%
3218	BARCLAYS PLC	0.006%	86.383%
3219	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	86.389%
3220	STATOIL ASA SPON ADR ADR	0.006%	86.395%
3221	EXLSERVICE HLDG	0.006%	86.402%
3222	BUWOG AG	0.006%	86.408%
3223	TIETO CORP OYJ	0.006%	86.414%
3224	FIRST MERCHANTS CORP COMMON STOCK	0.006%	86.420%
3225	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	86.427%
3226	AMER NATL INS	0.006%	86.433%
3227	EVOLUTION MININ	0.006%	86.439%
3228	SJM HOLDINGS LT	0.006%	86.446%
3229	FUKUOKA FINANCI	0.006%	86.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3230	GREIF INC CL A COMMON STOCK	0.006%	86.458%
3231	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.464%
3232	ADELAIDE BRIGHT	0.006%	86.470%
3233	SINO-OCEAN LAND	0.006%	86.477%
3234	AENA SA	0.006%	86.483%
3235	TATA MOTORS LTD	0.006%	86.489%
3236	TSUMURA & CO	0.006%	86.495%
3237	NEXT PLC	0.006%	86.502%
3238	GRUPO FINANCIER	0.006%	86.508%
3239	TALANX AG	0.006%	86.514%
3240	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.006%	86.520%
3241	ANSELL LTD	0.006%	86.527%
3242	77TH BANK	0.006%	86.533%
3243	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	86.539%
3244	CHIBA BANK	0.006%	86.545%
3245	ILLUMINA INC	0.006%	86.551%
3246	BEKAERT SA	0.006%	86.558%
3247	VALENER INC	0.006%	86.564%
3248	GROUP 1 AUTO	0.006%	86.570%
3249	SECURITAS	0.006%	86.576%
3250	YAMAGUCHI FINAN	0.006%	86.582%
3251	NOF CORP	0.006%	86.589%
3252	FAIRFAX FINANCI	0.006%	86.595%
3253	MERRY ELECTRONI	0.006%	86.601%
3254	BELIMO HOLDING	0.006%	86.607%
3255	NAMCO BANDAI HO	0.006%	86.613%
3256	QEP RESOURCES INC COMMON STOCK USD.01	0.006%	86.620%
3257	DAIDO STEEL CO	0.006%	86.626%
3258	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	86.632%
3259	RICHMONT MINES INC COMMON STOCK	0.006%	86.638%
3260	LEOPALACE 21	0.006%	86.644%
3261	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	86.650%
3262	CJ CHEILJEDANG	0.006%	86.657%
3263	SWEDEN GOVERNEN	0.006%	86.663%
3264	INTEGRATED DEVI	0.006%	86.669%
3265	RIGHTMOVE GROUP	0.006%	86.675%
3266	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	86.681%
3267	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.006%	86.687%
3268	VICTREX PLC	0.006%	86.693%
3269	KB HOME COMMON STOCK USD1.0	0.006%	86.700%
3270	MBIA INC	0.006%	86.706%
3271	YAMATO HOLDINGS	0.006%	86.712%
3272	AIR WATER INC.	0.006%	86.718%
3273	CINEWORLD GROUP	0.006%	86.724%
3274	KERRY PROPERTIE	0.006%	86.730%
3275	CONTINENTAL GOL	0.006%	86.736%
3276	MEDIATEK INC	0.006%	86.742%
3277	LEE & MAN PAPER	0.006%	86.749%
3278	FUJI ELECTRIC C	0.006%	86.755%
3279	KENEDIX REALTY	0.006%	86.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3280	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	86.767%
3281	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.006%	86.773%
3282	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	86.779%
3283	FLEXIUM INTERCO	0.006%	86.785%
3284	ADMIRAL GROUP	0.006%	86.791%
3285	GUNMA BANK	0.006%	86.797%
3286	SULZER AG	0.006%	86.804%
3287	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.006%	86.810%
3288	SHIN KONG FINL	0.006%	86.816%
3289	WESBANCO INC COMMON STOCK USD2.0833	0.006%	86.822%
3290	ASB FINANCE LTD	0.006%	86.828%
3291	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	86.834%
3292	CIMAREX ENERGY CO COMMON STOCK USD.01	0.006%	86.840%
3293	BIOMERIEUX	0.006%	86.846%
3294	MAPLETREE COMME	0.006%	86.852%
3295	JAMES HARDIE IN	0.006%	86.858%
3296	CCR SA	0.006%	86.865%
3297	TOPDANMARK A/S	0.006%	86.871%
3298	WOORI BANK	0.006%	86.877%
3299	ALSEA SAB DE CV	0.006%	86.883%
3300	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.889%
3301	MDU RES GROUP I	0.006%	86.895%
3302	VALMET CORP	0.006%	86.901%
3303	ARGONAUT GOLD I	0.006%	86.907%
3304	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	86.913%
3305	CALATLANTIC GRO	0.006%	86.919%
3306	DAINIPPON SCREE	0.006%	86.925%
3307	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	86.931%
3308	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.937%
3309	MACK CALI REALTY CORP REIT USD.01	0.006%	86.943%
3310	DAELIM INDUSTRI	0.006%	86.950%
3311	LLOYD THOMPSON	0.006%	86.956%
3312	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	86.962%
3313	HK & CHINA GAS	0.006%	86.968%
3314	LARGAN PRECISIO	0.006%	86.974%
3315	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	86.980%
3316	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	86.986%
3317	LOJAS AMERICANA	0.006%	86.992%
3318	LG HOUSEHOLD HE	0.006%	86.998%
3319	REDROW	0.006%	87.004%
3320	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	87.010%
3321	HACHIJUNI BANK	0.006%	87.016%
3322	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	87.022%
3323	MINERAL RESOURC	0.006%	87.028%
3324	FUCHS PETROLUB	0.006%	87.034%
3325	CORE-MARK HLDG	0.006%	87.040%
3326	SUL AMERICA SA	0.006%	87.046%
3327	ATMOS ENERGY CO	0.006%	87.052%
3328	POWER ASSETS HO	0.006%	87.058%
3329	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3330	IJM CORP BERHAD	0.006%	87.070%
3331	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	87.076%
3332	HITACHI CHEMICA	0.006%	87.082%
3333	UTD O/S LAND	0.006%	87.088%
3334	CREST NICHOLSON	0.006%	87.094%
3335	WGL HOLDINGS INC COMMON STOCK	0.006%	87.100%
3336	ALTICE NV CLAS	0.006%	87.106%
3337	SIHUAN PHARMACE	0.006%	87.112%
3338	BANCA MEDIOLANU	0.006%	87.118%
3339	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.124%
3340	CSR LIMITED	0.006%	87.130%
3341	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	87.136%
3342	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	87.142%
3343	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	87.148%
3344	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.154%
3345	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	87.160%
3346	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.006%	87.166%
3347	EXELON CORP SR UNSECURED 12/20 5.15	0.006%	87.172%
3348	RELIANCE CAPITA	0.006%	87.177%
3349	YUANTA FINL HOL	0.006%	87.183%
3350	DISTRIBUIDORA I	0.006%	87.189%
3351	BANCFIRST CORP	0.006%	87.195%
3352	CHALLENGER FIN	0.006%	87.201%
3353	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	87.207%
3354	CSRA INC COMMON STOCK USD.001	0.006%	87.213%
3355	GETINGE AB, B S	0.006%	87.219%
3356	NWS HOLDINGS LT	0.006%	87.225%
3357	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	87.231%
3358	ALTRAN TECHNOLO	0.006%	87.237%
3359	DGB FINANCIAL G	0.006%	87.243%
3360	WADDELL & REED	0.006%	87.249%
3361	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.006%	87.255%
3362	O'REILLY AUTOMO	0.006%	87.261%
3363	DELTA ELECTRONI	0.006%	87.267%
3364	DONGFENG MOTOR	0.006%	87.272%
3365	CAIRN ENERGY PL	0.006%	87.278%
3366	NIPPON KAYAKU C	0.006%	87.284%
3367	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.006%	87.290%
3368	FOSUN INTERNATI	0.006%	87.296%
3369	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.302%
3370	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	87.308%
3371	CHINA STATE CON	0.006%	87.314%
3372	ACCTON	0.006%	87.320%
3373	TOYO SEIKAN KAI	0.006%	87.326%
3374	FAIRFAX MEDIA L	0.006%	87.331%
3375	CALLAWAY GOLF C	0.006%	87.337%
3376	TORO CO	0.006%	87.343%
3377	NIDEC CORPORATI	0.006%	87.349%
3378	CNP ASSURANCES	0.006%	87.355%
3379	ADTRAN INC	0.006%	87.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3380	COGNEX CORP	0.006%	87.367%
3381	PROVIDENT FINAN	0.006%	87.373%
3382	HENKEL KGAA-PRE	0.006%	87.378%
3383	COCHLEAR LTD	0.006%	87.384%
3384	AT+T INC SR UNSECURED 02/21 4.6	0.006%	87.390%
3385	TRIUMPH GROUP I	0.006%	87.396%
3386	WEICHAI POWER-H	0.006%	87.402%
3387	ENTEL EMP NAC T	0.006%	87.408%
3388	ATHENAHEALTH IN	0.006%	87.414%
3389	GS YUASA CORP	0.006%	87.419%
3390	NIPPON SUISAN	0.006%	87.425%
3391	AUTO TRADER GRO	0.006%	87.431%
3392	CARE CAPITAL PROPERTIES INC REIT USD.01	0.006%	87.437%
3393	MATADOR RESOURCES CO COMMON STOCK USD.01	0.006%	87.443%
3394	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.449%
3395	KRATON CORP COMMON STOCK USD.01	0.006%	87.455%
3396	FISHER & PAYKEL	0.006%	87.460%
3397	SPX FLOW INC COMMON STOCK USD.01	0.006%	87.466%
3398	HIKMA PHARMACEU	0.006%	87.472%
3399	PROGRESS ENERGY	0.006%	87.478%
3400	CIMB GROUP HOLD	0.006%	87.484%
3401	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.489%
3402	MERLIN ENTERTAI	0.006%	87.495%
3403	AJINOMOTO CO IN	0.006%	87.501%
3404	WACOAL CORP	0.006%	87.507%
3405	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	87.513%
3406	THOMAS COOK GRO	0.006%	87.519%
3407	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.524%
3408	VERISIGN	0.006%	87.530%
3409	ENDO INTERNATIO	0.006%	87.536%
3410	NEXANS	0.006%	87.542%
3411	BROCADE COMMUNI	0.006%	87.548%
3412	CHICO'S FAS INC	0.006%	87.553%
3413	PENNON GROUP	0.006%	87.559%
3414	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.565%
3415	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.006%	87.571%
3416	LENNAR CORP 4.7	0.006%	87.577%
3417	STAG INDUSTRIAL INC REIT USD.01	0.006%	87.582%
3418	TRANSUNION COMMON STOCK USD.01	0.006%	87.588%
3419	SKY CITY	0.006%	87.594%
3420	KONECRANES O	0.006%	87.600%
3421	EUROCOMMERCIAL	0.006%	87.606%
3422	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	87.611%
3423	SNAM SPA	0.006%	87.617%
3424	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	87.623%
3425	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	87.629%
3426	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	87.635%
3427	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.640%
3428	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	87.646%
3429	KYUSHU FINANCIA	0.006%	87.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3430	NIFCO INC	0.006%	87.658%
3431	HFF INC CLASS A COMMON STOCK USD.01	0.006%	87.663%
3432	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	87.669%
3433	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	87.675%
3434	CENTURY TOKYO	0.006%	87.681%
3435	JIANGXI COPPER	0.006%	87.686%
3436	EASYJET	0.006%	87.692%
3437	BROOKS AUTOMATI	0.006%	87.698%
3438	TELKOM GROUP LT	0.006%	87.704%
3439	PROCTER & GAMBL	0.006%	87.709%
3440	MAKITA CORP	0.006%	87.715%
3441	GLUSKIN SHEFF &	0.006%	87.721%
3442	SYNTHOMER PLC	0.006%	87.727%
3443	CHINA MEDICAL S	0.006%	87.732%
3444	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.738%
3445	CIELO SA	0.006%	87.744%
3446	COMPEQ MFG	0.006%	87.749%
3447	SVENSKA CELLULO	0.006%	87.755%
3448	NETGEAR INC COMMON STOCK USD.001	0.006%	87.761%
3449	CHUGOKU BANK	0.006%	87.767%
3450	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	87.772%
3451	BENESSE CORP	0.006%	87.778%
3452	HELLA KGAA HUEC	0.006%	87.784%
3453	BILFINGER BERGE	0.006%	87.789%
3454	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.795%
3455	CIPLA LTD	0.006%	87.801%
3456	TPK HOLDINGS CO	0.006%	87.807%
3457	ENSCO PLC CLASS	0.006%	87.812%
3458	OIL SEARCH LTD	0.006%	87.818%
3459	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	87.824%
3460	ENI	0.006%	87.829%
3461	RECRUIT HOLDING	0.006%	87.835%
3462	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	87.841%
3463	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	87.846%
3464	IYO BANK	0.006%	87.852%
3465	HIROSHIMA BANK	0.006%	87.858%
3466	JAFCO CO LTD	0.006%	87.863%
3467	YTL CORP	0.006%	87.869%
3468	N B T BANCORP INC COMMON STOCK USD.01	0.006%	87.875%
3469	AIR FRANCE-KLM	0.006%	87.880%
3470	EMPRESA BRASILE	0.006%	87.886%
3471	DASSAULT SYSTEM	0.006%	87.892%
3472	HEROUX DEVTEK	0.006%	87.897%
3473	PROSIEBENSAT.1	0.006%	87.903%
3474	NTT DATA	0.006%	87.909%
3475	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	87.914%
3476	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	87.920%
3477	SERVIFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.926%
3478	JOHNSON ELECTRI	0.006%	87.931%
3479	METHODE ELEC IN	0.006%	87.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3480	SHENZHEN INVEST	0.006%	87.942%
3481	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	87.948%
3482	AAR CORP	0.006%	87.954%
3483	ENEA SA	0.006%	87.959%
3484	JAPAN EXCHANGE	0.006%	87.965%
3485	RADIAN GROUP	0.006%	87.971%
3486	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	87.976%
3487	DIODES INC COMMON STOCK USD.667	0.006%	87.982%
3488	SUMITOMO FOREST	0.006%	87.987%
3489	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	87.993%
3490	SAMSUNG SECS CO	0.006%	87.999%
3491	UTD INTERNET AG	0.006%	88.004%
3492	HIGH LINER FOOD	0.006%	88.010%
3493	SHISEIDO CO	0.006%	88.015%
3494	MULTI COLOR CORP COMMON STOCK	0.006%	88.021%
3495	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	88.027%
3496	TECHTRONIC INDU	0.006%	88.032%
3497	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	88.038%
3498	NEWMARKET CORP COMMON STOCK	0.006%	88.043%
3499	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.006%	88.049%
3500	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	88.054%
3501	SIG	0.006%	88.060%
3502	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	88.066%
3503	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	88.071%
3504	TECH MAHINDRA L	0.006%	88.077%
3505	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	88.082%
3506	ICA GRUPPEN AB	0.006%	88.088%
3507	SAIA INC COMMON STOCK USD.001	0.006%	88.093%
3508	NUVASIVE INC COMMON STOCK USD.001	0.006%	88.099%
3509	CHINA DEVELOPME	0.006%	88.105%
3510	IMPALA PLATINUM	0.006%	88.110%
3511	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	88.116%
3512	LIQUOR STORES N	0.006%	88.121%
3513	FIERA SCEPTRE I	0.006%	88.127%
3514	JD.COM INC ADR ADR USD.00002	0.006%	88.132%
3515	LAM RESEARCH CO	0.006%	88.138%
3516	FRONTIER REIT	0.006%	88.143%
3517	IDACORP INC COMMON STOCK	0.006%	88.149%
3518	SCHOLASTIC CORP	0.006%	88.155%
3519	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.006%	88.160%
3520	QUBE HOLDINGS L	0.006%	88.166%
3521	GREENCORE GROUP	0.006%	88.171%
3522	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	88.177%
3523	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.006%	88.182%
3524	BOLLORE	0.006%	88.188%
3525	GREAT EAGLE HLD	0.006%	88.193%
3526	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	88.199%
3527	FORWARD AIR COR	0.006%	88.204%
3528	INTERCONTINENTAL HOTELS ADR ADR	0.006%	88.210%
3529	INVESTA OFFICE	0.006%	88.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3530	BANCO SANTANDER	0.006%	88.221%
3531	FEDERAL BANK LT	0.006%	88.226%
3532	MAEDA CORP	0.006%	88.232%
3533	AMBU A/S	0.006%	88.238%
3534	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	88.243%
3535	DHX MEDIA LTD	0.006%	88.249%
3536	LTC PROPERTIES	0.006%	88.254%
3537	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	88.260%
3538	DENA CO LTD	0.006%	88.265%
3539	XINYI GLASS HOL	0.006%	88.271%
3540	KILLAM APART RE	0.005%	88.276%
3541	KYUDENKO CORP	0.005%	88.282%
3542	CUBIC CORP COMMON STOCK	0.005%	88.287%
3543	INCYTE PHARMACE	0.005%	88.292%
3544	LANCASHIRE HLDG	0.005%	88.298%
3545	FABRINET	0.005%	88.303%
3546	KNOWLES CORP COMMON STOCK USD.01	0.005%	88.309%
3547	CATTOLICA ASSIC	0.005%	88.314%
3548	TASEKO MINES LT	0.005%	88.320%
3549	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	88.325%
3550	SEVEN BANK LTD.	0.005%	88.331%
3551	VAREX IMAGING CORP COMMON STOCK	0.005%	88.336%
3552	ERICSSON (LM) TEL SP ADR ADR	0.005%	88.342%
3553	TRILOGY ENERGY	0.005%	88.347%
3554	SAGE GROUP PLC/	0.005%	88.353%
3555	OASIS PETROLEUM INC COMMON STOCK USD.01	0.005%	88.358%
3556	YAMAHA CORP	0.005%	88.363%
3557	KINGBOARD LAMIN	0.005%	88.369%
3558	DORMA+KABA HOLD	0.005%	88.374%
3559	SEGA SAMMY HOLD	0.005%	88.380%
3560	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	88.385%
3561	WAREHOUSES DE P	0.005%	88.391%
3562	ZIJIN MINING GR	0.005%	88.396%
3563	CYRELA BRAZIL R	0.005%	88.401%
3564	MATSON INC COMMON STOCK	0.005%	88.407%
3565	PSEG POWER	0.005%	88.412%
3566	CORBION NV	0.005%	88.418%
3567	TOYOBO CO	0.005%	88.423%
3568	ABB LTD SPON ADR ADR	0.005%	88.429%
3569	PEOPLE'S INSURA	0.005%	88.434%
3570	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	88.439%
3571	LOGITECH INTERN	0.005%	88.445%
3572	ALSTRIA OFFICE	0.005%	88.450%
3573	RENISHAW	0.005%	88.456%
3574	NAGASE & CO	0.005%	88.461%
3575	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.466%
3576	BANCA POPOLARE	0.005%	88.472%
3577	MAGELLAN AEROSP	0.005%	88.477%
3578	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	88.483%
3579	ELIOR	0.005%	88.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3580	NCC AB-B	0.005%	88.493%
3581	MTY FOOD GROUP	0.005%	88.499%
3582	CENCOSUD SA	0.005%	88.504%
3583	METRO AG	0.005%	88.510%
3584	ASPEN PHARMACAR	0.005%	88.515%
3585	PRIMARY HEALTH	0.005%	88.520%
3586	POWERTECH TECHN	0.005%	88.526%
3587	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	88.531%
3588	KUBOTA CORP	0.005%	88.537%
3589	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	88.542%
3590	JAPAN LOGISTICS	0.005%	88.547%
3591	HOKUHOKU FINANC	0.005%	88.553%
3592	PCCW LIMITED	0.005%	88.558%
3593	SAMSUNG HEAVY	0.005%	88.563%
3594	WERELDHAVE NV	0.005%	88.569%
3595	JAPAN AIRLINES	0.005%	88.574%
3596	MORI HILLS REIT	0.005%	88.580%
3597	COCA-COLA EUROP	0.005%	88.585%
3598	SOUTH32 ADR ADR	0.005%	88.590%
3599	SCANA CORP COMMON STOCK	0.005%	88.596%
3600	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	88.601%
3601	PORTO SEGURO SA	0.005%	88.606%
3602	DUNDEE PRECIOUS	0.005%	88.612%
3603	DAEWOO SECURITI	0.005%	88.617%
3604	NIPPON LIGHT ME	0.005%	88.622%
3605	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	88.628%
3606	QINETIQ GROUP P	0.005%	88.633%
3607	NCR CORP	0.005%	88.638%
3608	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.644%
3609	JSR CORPORATION	0.005%	88.649%
3610	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	88.654%
3611	SCHWEITER TECH	0.005%	88.659%
3612	AU OPTRONICS CO	0.005%	88.665%
3613	CABELA S INC COMMON STOCK USD.01	0.005%	88.670%
3614	CORE LABORATORI	0.005%	88.675%
3615	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.681%
3616	TOTO	0.005%	88.686%
3617	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	88.691%
3618	ALLEGIANT TRAVE	0.005%	88.697%
3619	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	88.702%
3620	CHANG HWA COMME	0.005%	88.707%
3621	TESSENDERLO CHE	0.005%	88.713%
3622	PIZZA PIZZA ROY	0.005%	88.718%
3623	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	88.723%
3624	MYRIAD GENETICS	0.005%	88.728%
3625	SCRIPPS(EW)CO(N	0.005%	88.734%
3626	CRANSWICK	0.005%	88.739%
3627	TOKYO GAS CO	0.005%	88.744%
3628	ONE GAS INC COMMON STOCK	0.005%	88.750%
3629	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	88.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3630	FIRM CAPITAL MO	0.005%	88.760%
3631	BEIJING ENT WAT	0.005%	88.765%
3632	KONAMI CO	0.005%	88.771%
3633	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	88.776%
3634	TRONOX LTD-CL A	0.005%	88.781%
3635	RUMO SA	0.005%	88.786%
3636	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	88.792%
3637	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	88.797%
3638	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.802%
3639	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.005%	88.807%
3640	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	88.813%
3641	CHICAGO BRIDGE	0.005%	88.818%
3642	BIRD CONSTRUCTI	0.005%	88.823%
3643	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	88.829%
3644	SARTORIUS AG-VO	0.005%	88.834%
3645	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	88.839%
3646	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	88.844%
3647	NOVATEK MICROEL	0.005%	88.849%
3648	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	88.855%
3649	ISETAN MITSUKOS	0.005%	88.860%
3650	ENERGIAS DE POR	0.005%	88.865%
3651	DYNEGY INC COMMON STOCK USD.01	0.005%	88.870%
3652	K'S HOLDINGS	0.005%	88.876%
3653	INVENTEC CORP	0.005%	88.881%
3654	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.886%
3655	PETRONET LNG LT	0.005%	88.891%
3656	ALLETE INC	0.005%	88.896%
3657	BANRISUL	0.005%	88.902%
3658	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.907%
3659	CHARTER HALL GR	0.005%	88.912%
3660	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	88.917%
3661	KAMIGUMI CO	0.005%	88.922%
3662	APOLLO TYRES	0.005%	88.928%
3663	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.005%	88.933%
3664	MOBILE MINI INC COMMON STOCK USD.01	0.005%	88.938%
3665	DIPLOMA (NEW)	0.005%	88.943%
3666	JD SPORTS FASHI	0.005%	88.948%
3667	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	88.954%
3668	BREWIN DOLPHIN	0.005%	88.959%
3669	KEIHAN ELECTRIC	0.005%	88.964%
3670	SHIZUOKA BANK	0.005%	88.969%
3671	TAIWAN COOPERAT	0.005%	88.974%
3672	NAN YA PLASTIC	0.005%	88.979%
3673	DAILY MAIL&GEN	0.005%	88.985%
3674	ADEKA CORPORATI	0.005%	88.990%
3675	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	88.995%
3676	SHIMIZU CORP	0.005%	89.000%
3677	YUEXIU PROPERTY	0.005%	89.005%
3678	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.010%
3679	WABASH NATIONAL	0.005%	89.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3680	JUST ENERGY GROUP INC COMMON STOCK	0.005%	89.021%
3681	AZZ INC COMMON STOCK USD1.0	0.005%	89.026%
3682	COMFORT SYSTEMS	0.005%	89.031%
3683	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	89.036%
3684	GOLDEN AGRI RES	0.005%	89.041%
3685	BANK OF GEORGIA	0.005%	89.047%
3686	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	89.052%
3687	SUEZ ENVIRONMEN	0.005%	89.057%
3688	PENTA OCEAN CON	0.005%	89.062%
3689	SOFTWARE AG DAR	0.005%	89.067%
3690	SHENZHOU INT GR	0.005%	89.072%
3691	BANKIA SA	0.005%	89.077%
3692	LIVANOVA PLC	0.005%	89.083%
3693	MICHAEL PAGE IN	0.005%	89.088%
3694	NISHI-NIPPON FI	0.005%	89.093%
3695	KOITO MFG CO	0.005%	89.098%
3696	DSW INC CLASS A COMMON STOCK	0.005%	89.103%
3697	BLUEBIRD BIO IN	0.005%	89.108%
3698	INNOSPEC INC COMMON STOCK USD.01	0.005%	89.113%
3699	EXXARO	0.005%	89.119%
3700	ACTUANT CORP A COMMON STOCK USD.2	0.005%	89.124%
3701	GAMESA CORP TEC	0.005%	89.129%
3702	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.134%
3703	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.139%
3704	MIDDLEBY CORP COMMON STOCK USD.01	0.005%	89.144%
3705	HYUNDAI DS,NEW	0.005%	89.149%
3706	AMC NETWORKS INC A COMMON STOCK	0.005%	89.154%
3707	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.159%
3708	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.165%
3709	BOB EVANS FARMS	0.005%	89.170%
3710	VONAGE HLDGS CO	0.005%	89.175%
3711	KAJIMA CORP	0.005%	89.180%
3712	SWATCH GROUP AG	0.005%	89.185%
3713	SM ENERGY CO COMMON STOCK USD.01	0.005%	89.190%
3714	INSURANCE AUSTR	0.005%	89.195%
3715	GENEREA SAB DE	0.005%	89.200%
3716	SLEEP COUNTRY C	0.005%	89.205%
3717	HITACHI CAPITAL	0.005%	89.210%
3718	ADVANTEST	0.005%	89.215%
3719	GANNETT CO INC COMMON STOCK USD.01	0.005%	89.220%
3720	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.226%
3721	BANCOLOMBIA SA	0.005%	89.231%
3722	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	89.236%
3723	INTERFACE INC COMMON STOCK USD.1	0.005%	89.241%
3724	China Mengniu D	0.005%	89.246%
3725	HARVEY NORMAN H	0.005%	89.251%
3726	CABLE ONE INC COMMON STOCK USD.01	0.005%	89.256%
3727	HINO MOTORS	0.005%	89.261%
3728	PARK NATIONAL CORP COMMON STOCK	0.005%	89.266%
3729	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.271%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3730	THIRD POINT REI	0.005%	89.276%
3731	SHANGHAI INDL	0.005%	89.281%
3732	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	89.286%
3733	GAIL INDIA LTD	0.005%	89.291%
3734	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.296%
3735	NIPPON KONPO UN	0.005%	89.301%
3736	ESSENTRA PLC	0.005%	89.306%
3737	INDUS HOLDING A	0.005%	89.311%
3738	SINOPHARM GROUP	0.005%	89.316%
3739	ULTRA ELECTRONI	0.005%	89.321%
3740	HUA NAN FINANCI	0.005%	89.326%
3741	HUANENG RENEWAB	0.005%	89.331%
3742	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.336%
3743	FORBO HLDG	0.005%	89.341%
3744	GRAFTON GROUP P	0.005%	89.346%
3745	RECORDATI SPA	0.005%	89.351%
3746	SUN PHARMACEUTI	0.005%	89.356%
3747	ESTACIO PARTICI	0.005%	89.361%
3748	SHERRITT INTERN	0.005%	89.366%
3749	CTS EVENTIM	0.005%	89.371%
3750	SPAR GROUP LIMI	0.005%	89.376%
3751	REXFORD INDUSTR	0.005%	89.381%
3752	HEXAGON AB	0.005%	89.386%
3753	GRASIM INDUSTRI	0.005%	89.391%
3754	FAST RETAILING	0.005%	89.396%
3755	AES CORP COMMON STOCK USD.01	0.005%	89.401%
3756	KCC CORP	0.005%	89.406%
3757	USHIO INC	0.005%	89.411%
3758	TRIPOD TECHNOLO	0.005%	89.416%
3759	SEINO TRANSPORT	0.005%	89.421%
3760	CHIPOTLE MEXICA	0.005%	89.426%
3761	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.431%
3762	FACTSET RESEARC	0.005%	89.436%
3763	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.441%
3764	BRF SA ADR ADR	0.005%	89.446%
3765	CRH (DUBLIN)	0.005%	89.451%
3766	BOSSARD HOLDING	0.005%	89.456%
3767	ALLEGION PLC	0.005%	89.461%
3768	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	89.466%
3769	HORIZON PHARMA	0.005%	89.471%
3770	POOL CORP COMMON STOCK USD.001	0.005%	89.476%
3771	NORMA GROUP AG	0.005%	89.481%
3772	OXFORD INDUSTRI	0.005%	89.486%
3773	NTT DOCOMO INC SPON ADR ADR	0.005%	89.491%
3774	KOREAN AIR LINE	0.005%	89.495%
3775	PARAGON GROUP O	0.005%	89.500%
3776	L BRANDS INC COMMON STOCK USD.5	0.005%	89.505%
3777	REALPAGE INC COMMON STOCK USD.001	0.005%	89.510%
3778	TIME INC COMMON STOCK USD.01	0.005%	89.515%
3779	CALERES INC COMMON STOCK USD.01	0.005%	89.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3780	ONTEX GROUP NV	0.005%	89.525%
3781	CHINA LIFE INSURANCE CO ADR ADR	0.005%	89.530%
3782	ISRAEL DISCOUNT	0.005%	89.535%
3783	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.540%
3784	TAIWAN PAIHO	0.005%	89.545%
3785	ARGAN INC COMMON STOCK USD.15	0.005%	89.550%
3786	FORMOSA PLASTIC	0.005%	89.554%
3787	SHOWA SHELL SEK	0.005%	89.559%
3788	CLIFFS NATURAL	0.005%	89.564%
3789	PIRAMAL ENTERPR	0.005%	89.569%
3790	AOYAMA TRADING	0.005%	89.574%
3791	POWER FINANCE C	0.005%	89.579%
3792	MORINAGA & CO	0.005%	89.584%
3793	SELECT INCOME REIT REIT USD.01	0.005%	89.589%
3794	KONINKLIJKE BAM	0.005%	89.594%
3795	NAVISTAR INTL C	0.005%	89.599%
3796	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.603%
3797	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	89.608%
3798	NHK SPRING CO	0.005%	89.613%
3799	MORINAGA MILK I	0.005%	89.618%
3800	HARSCO CORP	0.005%	89.623%
3801	SANTEN PHARM CO	0.005%	89.628%
3802	WOOLWORTHS HLDG	0.005%	89.633%
3803	LULULEMON	0.005%	89.638%
3804	VISCOFAN SA	0.005%	89.642%
3805	NISOURCE INC	0.005%	89.647%
3806	BHARTI INFRA TEL	0.005%	89.652%
3807	ITV PLC	0.005%	89.657%
3808	AEDIFICA	0.005%	89.662%
3809	SHENZHEN INTERN	0.005%	89.667%
3810	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.672%
3811	INDUSTRIAS PENO	0.005%	89.676%
3812	SENIOR PLC	0.005%	89.681%
3813	GCL-POLY ENERGY	0.005%	89.686%
3814	KT & G	0.005%	89.691%
3815	NEXTEER AUTOMOT	0.005%	89.696%
3816	NIPPON ACCOMMOD	0.005%	89.701%
3817	BTG PLC	0.005%	89.705%
3818	CASTELLUM AB NE	0.005%	89.710%
3819	MITIE GROUP	0.005%	89.715%
3820	HERA	0.005%	89.720%
3821	POWER INTEGRATI	0.005%	89.725%
3822	WILMAR INTERL L	0.005%	89.729%
3823	TELEFONICA DEUT	0.005%	89.734%
3824	VIA VAREJO SA	0.005%	89.739%
3825	TINGYI(CAYMAN I	0.005%	89.744%
3826	AVISTA CORP	0.005%	89.749%
3827	SHINSEGAE DEPT	0.005%	89.754%
3828	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	89.758%
3829	LION CORP	0.005%	89.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3830	AYALA CORP	0.005%	89.768%
3831	MAEDA ROAD CONS	0.005%	89.773%
3832	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.005%	89.777%
3833	BHP BILLITON LTD SPON ADR ADR	0.005%	89.782%
3834	INTERPUMP GROUP	0.005%	89.787%
3835	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.792%
3836	TAIWAN UNION TE	0.005%	89.797%
3837	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.801%
3838	ULTRAPAR PARTIC	0.005%	89.806%
3839	BANKRATE INC COMMON STOCK USD.01	0.005%	89.811%
3840	Denison Mines C	0.005%	89.816%
3841	UTD DRUG	0.005%	89.820%
3842	OSG CORP	0.005%	89.825%
3843	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	89.830%
3844	LENDINGTREE INC COMMON STOCK USD.01	0.005%	89.835%
3845	DA OFFICE INV C	0.005%	89.840%
3846	AWA BANK	0.005%	89.844%
3847	KUEHNE & NAGEL	0.005%	89.849%
3848	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.005%	89.854%
3849	GENTHERM INC COMMON STOCK	0.005%	89.859%
3850	DRAX GROUP PLC	0.005%	89.863%
3851	PTT GLOBAL CHEM	0.005%	89.868%
3852	NISSHINBO IND I	0.005%	89.873%
3853	SMC CORP	0.005%	89.878%
3854	ANDRITZ AG	0.005%	89.882%
3855	SOCIETE TELEVIS	0.005%	89.887%
3856	KEMIRA OY	0.005%	89.892%
3857	NITORI CO LTD	0.005%	89.897%
3858	TRANSAT AT INC	0.005%	89.901%
3859	GRAINCORP LTD	0.005%	89.906%
3860	DAIICHI KOSHO C	0.005%	89.911%
3861	PSP SWISS PROPE	0.005%	89.915%
3862	PFEIFFER VAC TE	0.005%	89.920%
3863	EURONEXT NV	0.005%	89.925%
3864	SUN TV NETWORK	0.005%	89.930%
3865	EPLUS INC	0.005%	89.934%
3866	WOONGJIN COWAY	0.005%	89.939%
3867	COMPUTERSHARE L	0.005%	89.944%
3868	BOYD GAMING COR	0.005%	89.949%
3869	CHINA AGRI-INDU	0.005%	89.953%
3870	MARUI CO	0.005%	89.958%
3871	BARCO(NEW)	0.005%	89.963%
3872	HIGHWEALTH CONS	0.005%	89.967%
3873	AG GROWTH INTER	0.005%	89.972%
3874	VIAD CORP	0.005%	89.977%
3875	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	89.981%
3876	IMCD GROUP NV	0.005%	89.986%
3877	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.991%
3878	BRAIT SA	0.005%	89.995%
3879	TOPCON CORPORAT	0.005%	90.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3880	KUMAGAI GUMI CO	0.005%	90.005%
3881	KANSAI ELEC POW	0.005%	90.010%
3882	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	90.014%
3883	TOKUYAMA CORP	0.005%	90.019%
3884	SUPER GROUP	0.005%	90.024%
3885	WEIS MARKETS IN	0.005%	90.028%
3886	BELMOND LTD	0.005%	90.033%
3887	GEA GROUP AG	0.005%	90.038%
3888	SHIGA BANK	0.005%	90.042%
3889	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	90.047%
3890	ROLLINS INC	0.005%	90.051%
3891	WALSIN TECHNOLO	0.005%	90.056%
3892	BADGER METER INC COMMON STOCK USD1.0	0.005%	90.061%
3893	GPO FIN INBURSA	0.005%	90.065%
3894	ASIANA AIRLINES	0.005%	90.070%
3895	BHARAT HEAVY EL	0.005%	90.075%
3896	NEUSTAR INC-CLA	0.005%	90.079%
3897	CONZZETA AG	0.005%	90.084%
3898	LG INNOTEK CO	0.005%	90.089%
3899	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	90.093%
3900	FUJITSU GENERAL	0.005%	90.098%
3901	H20 RETAILING C	0.005%	90.103%
3902	ORKLA ASA	0.005%	90.107%
3903	SSP GROUP PLC	0.005%	90.112%
3904	TOKAI CARBON CO	0.005%	90.116%
3905	NORTHWEST HEALT	0.005%	90.121%
3906	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	90.126%
3907	GLOBAL NET LEASE INC REIT USD.01	0.005%	90.130%
3908	INDIVIOR PLC	0.005%	90.135%
3909	GLORY	0.005%	90.140%
3910	SCIENTIFIC GAME	0.005%	90.144%
3911	MODERN TIMES GR	0.005%	90.149%
3912	LUK FOOK HOLDIN	0.005%	90.153%
3913	ANALOGIC CORP	0.005%	90.158%
3914	SOHO CHINA LTD	0.005%	90.163%
3915	DAISHI BANK	0.005%	90.167%
3916	INVESTEC LIMITE	0.005%	90.172%
3917	OMNICELL INC COMMON STOCK USD.001	0.005%	90.176%
3918	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	90.181%
3919	BOLSAS Y MERCAD	0.005%	90.186%
3920	CONMED CORP COMMON STOCK USD.01	0.005%	90.190%
3921	THAI OIL PCL-FR	0.005%	90.195%
3922	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	90.199%
3923	RENGO CO	0.005%	90.204%
3924	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	90.208%
3925	ALEXANDERS INC	0.005%	90.213%
3926	BDO UNIBANK INC	0.005%	90.218%
3927	UNIQA INSURANCE	0.005%	90.222%
3928	EXPONENT INC COMMON STOCK USD.001	0.005%	90.227%
3929	RYOSAN CO	0.005%	90.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3930	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.236%
3931	OCI	0.005%	90.240%
3932	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	90.245%
3933	ARMSTRONG WORLD	0.005%	90.250%
3934	CHINA PETROLEUM	0.005%	90.254%
3935	TOAGOSEI CO LTD	0.005%	90.259%
3936	MAPLETREE INDUS	0.005%	90.263%
3937	ASANKO GOLD INC	0.005%	90.268%
3938	QANTAS AIRWAYS	0.005%	90.272%
3939	CHUBU ELEC POWE	0.005%	90.277%
3940	AMEDISYS INC COMMON STOCK USD.001	0.005%	90.281%
3941	KOREA LIFE INSU	0.005%	90.286%
3942	D'IETEREN TRADI	0.005%	90.291%
3943	NISHIMATSU CONS	0.005%	90.295%
3944	GUESS? INC COMMON STOCK USD.01	0.005%	90.300%
3945	EULER & HERMES	0.005%	90.304%
3946	CFE	0.005%	90.309%
3947	SPIRE INC COMMON STOCK USD1.0	0.005%	90.313%
3948	PROMOTORA Y OPE	0.005%	90.318%
3949	SONAE, S.G.P.S.	0.005%	90.322%
3950	IOOF HOLDINGS L	0.005%	90.327%
3951	DFDS A/S	0.005%	90.331%
3952	MANDO CORPORATI	0.005%	90.336%
3953	ASHMORE GROUP	0.005%	90.341%
3954	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	90.345%
3955	HORIBA	0.005%	90.350%
3956	AMEC FOSTER	0.005%	90.354%
3957	JSE LTD	0.005%	90.359%
3958	ADVANSIX INC COMMON STOCK USD.01	0.005%	90.363%
3959	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	90.368%
3960	MEDIBANK PVT LT	0.005%	90.372%
3961	PORTUCEL EMPRES	0.005%	90.377%
3962	STRATASYS LTD	0.005%	90.381%
3963	EMMI AG	0.005%	90.386%
3964	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	90.390%
3965	JAMES RIVER GRO	0.005%	90.395%
3966	MIRACA HOLDIN	0.005%	90.399%
3967	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	90.404%
3968	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	90.408%
3969	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.413%
3970	NAGOYA RAILROAD	0.004%	90.417%
3971	HOKKOKU BANK	0.004%	90.422%
3972	STEELCASE INC	0.004%	90.426%
3973	K-REIT ASIA	0.004%	90.431%
3974	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	90.435%
3975	EMPRESAS CMPC S	0.004%	90.440%
3976	PROTO LABS INC COMMON STOCK USD.001	0.004%	90.444%
3977	UNITI GROUP INC REIT USD.0001	0.004%	90.448%
3978	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.453%
3979	AEON FINANCIAL	0.004%	90.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3980	STANLEY ELECTRI	0.004%	90.462%
3981	NOVANTA INC COMMON STOCK	0.004%	90.466%
3982	TERANGA GOLD CO	0.004%	90.471%
3983	WHITEHAVEN COAL	0.004%	90.475%
3984	KOREAN REINSURA	0.004%	90.480%
3985	ANIMA HOLDING S	0.004%	90.484%
3986	HANWA CO	0.004%	90.489%
3987	BURLINGTON STORES INC COMMON STOCK USD.0001	0.004%	90.493%
3988	COMFORTDELGRO C	0.004%	90.497%
3989	CJ CORP.	0.004%	90.502%
3990	SOUTH INDIA BAN	0.004%	90.506%
3991	HAZAMA CORP(NEW	0.004%	90.511%
3992	KLOECKNER & CO	0.004%	90.515%
3993	RAMBUS INC	0.004%	90.520%
3994	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.524%
3995	DECHRA PHARMA	0.004%	90.529%
3996	ARROW ELECTRONI	0.004%	90.533%
3997	MORI TRUST SOGO	0.004%	90.537%
3998	MEGACABLE HOLDI	0.004%	90.542%
3999	SCHWEITZER-MAUD	0.004%	90.546%
4000	CHINA RAILWAY C	0.004%	90.551%
4001	GRAY TELEVISION INC COMMON STOCK	0.004%	90.555%
4002	TENNANT CO	0.004%	90.559%
4003	ASSOCIATED BRIT	0.004%	90.564%
4004	UNIBET GROUP PL	0.004%	90.568%
4005	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	90.573%
4006	HEIDELBERGER DR	0.004%	90.577%
4007	1ST SOURCE CORP COMMON STOCK	0.004%	90.581%
4008	TS TECH CO.LTD	0.004%	90.586%
4009	MRV ENGENHARIA	0.004%	90.590%
4010	HAIER ELECTRONI	0.004%	90.595%
4011	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	90.599%
4012	TOKYU CORP	0.004%	90.603%
4013	TVS MOTOR CO	0.004%	90.608%
4014	WETHERSPOON (J.	0.004%	90.612%
4015	CHESAPEAKE LODG	0.004%	90.617%
4016	MACRONIX INTERN	0.004%	90.621%
4017	VEON LTD ADR	0.004%	90.625%
4018	L&T FINANCE HOL	0.004%	90.630%
4019	SAVILLS PLC	0.004%	90.634%
4020	OLYMPUS OPTICAL	0.004%	90.639%
4021	JBS SA	0.004%	90.643%
4022	BREMBO SPA	0.004%	90.647%
4023	TADANO	0.004%	90.652%
4024	HOCHTIEF AG	0.004%	90.656%
4025	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.660%
4026	SHRIRAM TRANSP	0.004%	90.665%
4027	AVANGRID INC COMMON STOCK USD.01	0.004%	90.669%
4028	TOTVS SA	0.004%	90.674%
4029	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.678%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4030	MR PRICE GROUP	0.004%	90.682%
4031	MITSUBISHI MOTO	0.004%	90.687%
4032	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	90.691%
4033	CBL & ASSOC PRO	0.004%	90.695%
4034	PT TAMBANG BATU	0.004%	90.700%
4035	CHINA PACIFIC I	0.004%	90.704%
4036	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.708%
4037	OCLARO INC COMMON STOCK USD.01	0.004%	90.713%
4038	AIR NEW ZEALAND	0.004%	90.717%
4039	TAIYO NIPPON SA	0.004%	90.721%
4040	PORT OF TAURANG	0.004%	90.726%
4041	CHART INDUSTRIE	0.004%	90.730%
4042	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.734%
4043	EDP RENOVAVEIS	0.004%	90.739%
4044	SABRA HEALTH CARE REIT INC REIT USD.01	0.004%	90.743%
4045	FAR EAST HORIZO	0.004%	90.747%
4046	SAPURAKENCANA P	0.004%	90.752%
4047	ORIENTAL LAND C	0.004%	90.756%
4048	BAVARIAN NORDIC	0.004%	90.760%
4049	JAPAN EXCELLENT	0.004%	90.765%
4050	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	90.769%
4051	LIBERTY HLDGS	0.004%	90.773%
4052	ENTERPRISE INNS	0.004%	90.778%
4053	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.782%
4054	MARINE HARVEST	0.004%	90.786%
4055	EBIX INC COMMON STOCK USD.1	0.004%	90.791%
4056	SIXT SE PFD	0.004%	90.795%
4057	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	90.799%
4058	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.804%
4059	GRUPO ELEKTR(A)N	0.004%	90.808%
4060	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	90.812%
4061	NOLATO AB	0.004%	90.816%
4062	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	90.821%
4063	DLF LIMITED	0.004%	90.825%
4064	TERUMO CORP	0.004%	90.829%
4065	LATAM AIRLINES	0.004%	90.834%
4066	LG&E & KU ENERG	0.004%	90.838%
4067	EQUATORIAL ENER	0.004%	90.842%
4068	METSA BOARD	0.004%	90.846%
4069	DET N O A	0.004%	90.851%
4070	FIVE PRIME THER	0.004%	90.855%
4071	FIRST PACIFIC C	0.004%	90.859%
4072	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	90.864%
4073	LUZERNER KTBK	0.004%	90.868%
4074	RATIONAL	0.004%	90.872%
4075	GPO CATALANA OC	0.004%	90.876%
4076	HTC CORP COMMON	0.004%	90.881%
4077	SHIMACHU CO	0.004%	90.885%
4078	TAIWAN HON CHUA	0.004%	90.889%
4079	NUFARM	0.004%	90.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4080	ITC LTD	0.004%	90.898%
4081	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.004%	90.902%
4082	PNM RESOURCES I	0.004%	90.906%
4083	MALAYSIA AIRPOR	0.004%	90.911%
4084	TERRENO REALTY CORP REIT USD.01	0.004%	90.915%
4085	DIEBOLD INC	0.004%	90.919%
4086	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	90.923%
4087	TURK HAVA YOLLA	0.004%	90.928%
4088	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.932%
4089	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	90.936%
4090	BANREGIO GRUPO	0.004%	90.940%
4091	TELECOM ITALIA	0.004%	90.945%
4092	FNFV GROUP TRACKING STK USD.0001	0.004%	90.949%
4093	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	90.953%
4094	RATOS AB-B SHS	0.004%	90.957%
4095	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	90.962%
4096	EMBRAER SA SPON ADR ADR	0.004%	90.966%
4097	SURUGA BANK	0.004%	90.970%
4098	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.974%
4099	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.978%
4100	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	90.983%
4101	COSMO ENERGY HO	0.004%	90.987%
4102	SIBANYE GOLD SPON ADR ADR	0.004%	90.991%
4103	AXIATA GROUP	0.004%	90.995%
4104	GPO TELEVISA	0.004%	91.000%
4105	KAYABA INDUSTRY	0.004%	91.004%
4106	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.008%
4107	ACER INC	0.004%	91.012%
4108	NGK INSULATORS	0.004%	91.016%
4109	PZ CUSSENS PLC	0.004%	91.021%
4110	CAP SA	0.004%	91.025%
4111	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.029%
4112	TUPRAS-TURKIYE	0.004%	91.033%
4113	SANKYO CO LTD	0.004%	91.037%
4114	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.042%
4115	CITY DEVELOPMEN	0.004%	91.046%
4116	DELTIC TIMBER	0.004%	91.050%
4117	KOKUYO CO	0.004%	91.054%
4118	FOXCONN TECHNOL	0.004%	91.058%
4119	BAJAJ FINANCE L	0.004%	91.062%
4120	CAPITAL & COUNT	0.004%	91.067%
4121	ARCADIS NV	0.004%	91.071%
4122	GREENTOWN CHINA	0.004%	91.075%
4123	AF AB	0.004%	91.079%
4124	ASHOK LEYLAND	0.004%	91.083%
4125	NIPPON SHOKUBAI	0.004%	91.088%
4126	CHASE CORP COMMON STOCK USD.1	0.004%	91.092%
4127	DAVIDE CAMPARI-	0.004%	91.096%
4128	EICHER MOTORS	0.004%	91.100%
4129	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4130	WEST JAPAN RAIL	0.004%	91.108%
4131	APA GROUP	0.004%	91.113%
4132	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.117%
4133	NCISOFT CORPN	0.004%	91.121%
4134	IIDA GROUP HOLD	0.004%	91.125%
4135	SCRIPPS NETWORK	0.004%	91.129%
4136	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.133%
4137	BRITVIC	0.004%	91.138%
4138	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.142%
4139	ILUKA RESOURCES	0.004%	91.146%
4140	YAMATAKE CORP Y	0.004%	91.150%
4141	IMERYS SA	0.004%	91.154%
4142	ATLAS COPCO AB	0.004%	91.158%
4143	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.163%
4144	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.167%
4145	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.171%
4146	KUMBA IRON ORE	0.004%	91.175%
4147	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	91.179%
4148	KRUNG THAI BNK	0.004%	91.183%
4149	ENERGY DEVELOP	0.004%	91.187%
4150	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.192%
4151	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.196%
4152	OAD ROSNEFT OIL	0.004%	91.200%
4153	BIOCON	0.004%	91.204%
4154	STROER OUT-OF-H	0.004%	91.208%
4155	SING AIRP TRM S	0.004%	91.212%
4156	AARHUSKARLSHAMN	0.004%	91.216%
4157	UNITE GROUP PLC	0.004%	91.221%
4158	TRICON CAPITAL	0.004%	91.225%
4159	CHINA RESOURCES	0.004%	91.229%
4160	TURKIYE HALK	0.004%	91.233%
4161	REALTEK SEMICON	0.004%	91.237%
4162	PUNJAB NATIONAL	0.004%	91.241%
4163	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.245%
4164	FP CORP	0.004%	91.249%
4165	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	91.254%
4166	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.258%
4167	AMANO CORPORATI	0.004%	91.262%
4168	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.266%
4169	RAMSAY HEALTH C	0.004%	91.270%
4170	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.274%
4171	DRILLISCH AG	0.004%	91.278%
4172	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.282%
4173	ECONOCOM GROUP	0.004%	91.287%
4174	CHINA RESOURCES	0.004%	91.291%
4175	EMPRESAS COPEC	0.004%	91.295%
4176	BR MALLS PARTIC	0.004%	91.299%
4177	BOBST GROUP AG	0.004%	91.303%
4178	FED SIGNAL CORP	0.004%	91.307%
4179	GALLIFORD TRY P	0.004%	91.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4180	DOOSAN INFRACOR	0.004%	91.315%
4181	NEWS CORP CLASS B COMMON STOCK	0.004%	91.319%
4182	SPAR NORD BANK	0.004%	91.323%
4183	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.328%
4184	SWEDISH MATCH C	0.004%	91.332%
4185	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.336%
4186	NETWORK HEALTHC	0.004%	91.340%
4187	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.004%	91.344%
4188	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.348%
4189	TATA GLOBAL	0.004%	91.352%
4190	SAWAI PHARM CO	0.004%	91.356%
4191	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	91.360%
4192	NISSAN CHEMICAL	0.004%	91.364%
4193	LCY CHEMICAL CO	0.004%	91.368%
4194	IWATANI INTL CO	0.004%	91.373%
4195	EVERTZ TECHNOLO	0.004%	91.377%
4196	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.381%
4197	CARSALES.COM LT	0.004%	91.385%
4198	COM2US CORPORAT	0.004%	91.389%
4199	IMPLENIA AG	0.004%	91.393%
4200	BCO SANTANDER-C	0.004%	91.397%
4201	WH SMITH PLC	0.004%	91.401%
4202	COEUR MINING IN	0.004%	91.405%
4203	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.409%
4204	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.413%
4205	SUMITOMO BAKELI	0.004%	91.417%
4206	BIG YELLOW GROU	0.004%	91.421%
4207	GAMUDA BERHAD	0.004%	91.426%
4208	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.430%
4209	JUBILANT LIFE S	0.004%	91.434%
4210	ASSECO POLAND S	0.004%	91.438%
4211	EBRO FOODS SA	0.004%	91.442%
4212	BLACKBAUD INC	0.004%	91.446%
4213	LONG CHEN PAPER	0.004%	91.450%
4214	DIASORIN SPA EU	0.004%	91.454%
4215	LAMAR ADVERTISING CO A REIT USD.001	0.004%	91.458%
4216	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.462%
4217	ANGLOVAAL MININ	0.004%	91.466%
4218	HAITONG SECURIT	0.004%	91.470%
4219	VALE SA SP ADR ADR	0.004%	91.474%
4220	APOLLO HOSPITAL	0.004%	91.478%
4221	TOMY CO LTD	0.004%	91.482%
4222	SUN ART RETAIL	0.004%	91.486%
4223	HYUNDAI HEAVY I	0.004%	91.490%
4224	GLATFELTER(PH)C	0.004%	91.494%
4225	AFRICA OIL CORP	0.004%	91.498%
4226	RIO TINTO PLC	0.004%	91.502%
4227	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.506%
4228	SODEXHO ALLIANC	0.004%	91.510%
4229	TREND MICRO INC	0.004%	91.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4230	SHOPPING CENTRE	0.004%	91.518%
4231	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.522%
4232	TRADE ME LTD	0.004%	91.526%
4233	SA DES CIMENTS	0.004%	91.530%
4234	POLY HONG KONG	0.004%	91.535%
4235	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.539%
4236	ASTEC INDUSTRIE	0.004%	91.543%
4237	GREGGS PLC	0.004%	91.547%
4238	SFS GROUP AG	0.004%	91.551%
4239	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.555%
4240	WORKSPACE GROUP	0.004%	91.559%
4241	AEROPORTS DE PA	0.004%	91.563%
4242	JAIN IRRIGATION	0.004%	91.567%
4243	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.571%
4244	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.575%
4245	AEROVIRONMENT I	0.004%	91.579%
4246	KIYO BANK	0.004%	91.582%
4247	SKYWORTH DIGITA	0.004%	91.586%
4248	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.590%
4249	RINGKJOEBING LA	0.004%	91.594%
4250	SIAM CEMENT PCL	0.004%	91.598%
4251	HALFORDS GROUP	0.004%	91.602%
4252	MIZRAHI TEFAHOT	0.004%	91.606%
4253	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.610%
4254	YAMATO KOGYO CO	0.004%	91.614%
4255	AZIMUT HOLDING	0.004%	91.618%
4256	PIONEER FOODS L	0.004%	91.622%
4257	MAPLETREE GREAT	0.004%	91.626%
4258	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	91.630%
4259	FAR EASTONE TEL	0.004%	91.634%
4260	DAH SING FINANC	0.004%	91.638%
4261	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.642%
4262	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.646%
4263	FUJI OIL CO	0.004%	91.650%
4264	TELENET GROUP H	0.004%	91.654%
4265	CHEUNG KONG INF	0.004%	91.658%
4266	FUTURE LAND DEV	0.004%	91.662%
4267	CD PROJEKT SA	0.004%	91.666%
4268	AVICHINA INDUST	0.004%	91.670%
4269	GPO CARSO SA DE	0.004%	91.674%
4270	OPEN HOUSE CO L	0.004%	91.678%
4271	SSAB SVENSKT ST	0.004%	91.682%
4272	KONINKLIJKE WES	0.004%	91.686%
4273	CHURCHILL DOWNS INC COMMON STOCK	0.004%	91.690%
4274	HYUNDAI DEVELOP	0.004%	91.694%
4275	MARUHA NICHIRO	0.004%	91.698%
4276	FAR EAST TEXTIL	0.004%	91.702%
4277	MCGRATH RENTCORP COMMON STOCK	0.004%	91.706%
4278	HEXPOL AB	0.004%	91.710%
4279	MERCK & CO INC	0.004%	91.714%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4280	WONIK IPS CO LT	0.004%	91.718%
4281	LINTEC CORP	0.004%	91.722%
4282	STEEL AUTHORITY	0.004%	91.725%
4283	INTRUM JUSTITIA	0.004%	91.729%
4284	HITACHI TRNSPT	0.004%	91.733%
4285	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.737%
4286	HAW PAR CORP LT	0.004%	91.741%
4287	SINOTRANS LIMIT	0.004%	91.745%
4288	FLIGHT CENTRE L	0.004%	91.749%
4289	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.753%
4290	WALSIN LIHWA CO	0.004%	91.757%
4291	HINDUSTAN PETRO	0.004%	91.761%
4292	MEIJI HOLDINGS	0.004%	91.765%
4293	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.769%
4294	KIER GROUP	0.004%	91.773%
4295	SLIGRO FOOD GRO	0.004%	91.777%
4296	HANNOVER RUECKV	0.004%	91.781%
4297	CHINA EVERBRIGH	0.004%	91.785%
4298	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	91.788%
4299	NACHI-FUJIKOSHI	0.004%	91.792%
4300	SPARTANNASH CO COMMON STOCK	0.004%	91.796%
4301	TELSTRA CORP	0.004%	91.800%
4302	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	91.804%
4303	NIHON PARKERIZI	0.004%	91.808%
4304	ALAMO GROUP INC	0.004%	91.812%
4305	DINEQUITY INC	0.004%	91.816%
4306	A2A SPA	0.004%	91.820%
4307	SEOUL SEMICONDU	0.004%	91.824%
4308	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.828%
4309	TURK SISE VE CA	0.004%	91.831%
4310	SAMSUNG C&T COR	0.004%	91.835%
4311	MARUICHI STL TU	0.004%	91.839%
4312	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.843%
4313	IPSOS	0.004%	91.847%
4314	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.851%
4315	WINBOND ELECTRO	0.004%	91.855%
4316	NOMURA RESEARCH	0.004%	91.859%
4317	ERG SPA	0.004%	91.863%
4318	KEYENCE CORP	0.004%	91.867%
4319	CAPELLA EDUCATI	0.004%	91.870%
4320	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.874%
4321	AECI	0.004%	91.878%
4322	ALMACENES EXITO	0.004%	91.882%
4323	NIPPON HODO CO	0.004%	91.886%
4324	KEIYO BANK	0.004%	91.890%
4325	SHANGHAI PHARMA	0.004%	91.894%
4326	AICA KOGYO CO	0.004%	91.898%
4327	UNIMICRON TECHN	0.004%	91.901%
4328	USIMINAS USI SD	0.004%	91.905%
4329	DATATEC	0.004%	91.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4330	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.913%
4331	CUMMINS INDIA	0.004%	91.917%
4332	FRESNILLO PLC	0.004%	91.921%
4333	UNIPRES CORP.	0.004%	91.925%
4334	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.928%
4335	WIENER STAEDTIS	0.004%	91.932%
4336	INVINCIBLE INVE	0.004%	91.936%
4337	OSAKA GAS CO	0.004%	91.940%
4338	SIXT AG	0.004%	91.944%
4339	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	91.948%
4340	JB HI-FI	0.004%	91.952%
4341	AIRPORTS OF THA	0.004%	91.955%
4342	GUANGDONG INVES	0.004%	91.959%
4343	ILIAD	0.004%	91.963%
4344	BANCO COMERCIAL	0.004%	91.967%
4345	HYUNDAI WIA COR	0.004%	91.971%
4346	ITAU CORPBANCA	0.004%	91.975%
4347	TOHO HOLDINGS C	0.004%	91.979%
4348	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.982%
4349	ARVIND LTD	0.004%	91.986%
4350	ST JOE CO/THE COMMON STOCK	0.004%	91.990%
4351	TURKIYE VAKIFLA	0.004%	91.994%
4352	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.998%
4353	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.002%
4354	STORNOWAY DIAMO	0.004%	92.005%
4355	ORGANIZACI SORI	0.004%	92.009%
4356	MITSUI ENG&SHIP	0.004%	92.013%
4357	CBIZ INC COMMON STOCK USD.01	0.004%	92.017%
4358	DERICHEBOURG	0.004%	92.021%
4359	MARSTON'S PLC	0.004%	92.024%
4360	ANDERSONS INC/THE COMMON STOCK	0.004%	92.028%
4361	BANK DANAMON PT	0.004%	92.032%
4362	DAH SING BANKIN	0.004%	92.036%
4363	TF ADNUBUSTRADO	0.004%	92.040%
4364	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	92.044%
4365	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	92.047%
4366	ANZ (INT'L) LD	0.004%	92.051%
4367	KORIAN	0.004%	92.055%
4368	VALORA HOLDING	0.004%	92.059%
4369	MAIDEN HLDGS LT	0.004%	92.063%
4370	STEADFAST GROUP	0.004%	92.066%
4371	DEWAN HOUSING F	0.004%	92.070%
4372	MAHINDRA & MAHI	0.004%	92.074%
4373	AOZORA BANK	0.004%	92.078%
4374	FUYO GENERAL LE	0.004%	92.082%
4375	KITE PHARMA INC COMMON STOCK USD.001	0.004%	92.085%
4376	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	92.089%
4377	SARAS SPA	0.004%	92.093%
4378	MODINE MFG CO	0.004%	92.097%
4379	ALFRESA HOLDING	0.004%	92.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4380	SAN IN GODO BAN	0.004%	92.104%
4381	KRUK SA	0.004%	92.108%
4382	DOOSAN HEAVY IN	0.004%	92.112%
4383	LOTTE SHOPPING	0.004%	92.116%
4384	DUSKIN CO LTD	0.004%	92.119%
4385	TAG TEGERNSEE I	0.004%	92.123%
4386	MACQUARIE KOREA	0.004%	92.127%
4387	HILL & SMITH HL	0.004%	92.131%
4388	BLACKPEARL RESO	0.004%	92.134%
4389	CHENG SHIN RUBB	0.004%	92.138%
4390	MELCO INTERNATI	0.004%	92.142%
4391	ASICS CORP	0.004%	92.146%
4392	UNIT CORP	0.004%	92.150%
4393	WOORI INVESTMEN	0.004%	92.153%
4394	MAXLINEAR INC COMMON STOCK	0.004%	92.157%
4395	TECAN AG	0.004%	92.161%
4396	TODA CORP	0.004%	92.165%
4397	NIPPON GAS CO L	0.004%	92.168%
4398	WR GRACE + CO COMMON STOCK USD.01	0.004%	92.172%
4399	COM HEM HLDG AB	0.004%	92.176%
4400	KWG PROPERTY HL	0.004%	92.180%
4401	LONDOMETRIC PR	0.004%	92.183%
4402	SHIRE PLC ADR	0.004%	92.187%
4403	DAETWYLER HOLDI	0.004%	92.191%
4404	GUARDIAN CAP GR	0.004%	92.195%
4405	BANK MILLENIUM	0.004%	92.198%
4406	SIAS SPA	0.004%	92.202%
4407	KIMBERLY CLARK	0.004%	92.206%
4408	MEDICLINIC INTE	0.004%	92.210%
4409	NORTHAM PLATINU	0.004%	92.213%
4410	H&E EQUIPMENT S	0.004%	92.217%
4411	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.221%
4412	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	92.225%
4413	FANUC	0.004%	92.228%
4414	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	92.232%
4415	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	92.236%
4416	NICHIAS CORP	0.004%	92.239%
4417	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	92.243%
4418	SMILES SA	0.004%	92.247%
4419	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.251%
4420	NHN ENTERTAINME	0.004%	92.254%
4421	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.258%
4422	CHINA AIRLINES	0.004%	92.262%
4423	OKUMA CORP	0.004%	92.265%
4424	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	92.269%
4425	MORGAN ADVANCE	0.004%	92.273%
4426	PETKIM	0.004%	92.277%
4427	INDUSTRIAL & IN	0.004%	92.280%
4428	KERNEL HOLDING	0.004%	92.284%
4429	NORTH PACIFIC B	0.004%	92.288%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4430	TENAGA NASIONL	0.004%	92.291%
4431	SINO-AMERICAN S	0.004%	92.295%
4432	ACERINOX SA	0.004%	92.299%
4433	AKER ASA	0.004%	92.302%
4434	MONEYSUPERMARKE	0.004%	92.306%
4435	TSUBAKIMOTO CHA	0.004%	92.310%
4436	COCA-COLA FEMSA	0.004%	92.314%
4437	ROBINSONS LAND	0.004%	92.317%
4438	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.321%
4439	PIGEON CORP	0.004%	92.325%
4440	ELITE MATERIAL	0.004%	92.328%
4441	KING YUAN ELECT	0.004%	92.332%
4442	BJ S RESTAURANTS INC COMMON STOCK	0.004%	92.336%
4443	AIR CHINA LTD	0.004%	92.339%
4444	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.343%
4445	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	92.347%
4446	LAKELAND BANCORP INC COMMON STOCK	0.004%	92.350%
4447	HOKUETSU KISHU	0.004%	92.354%
4448	ORANGE SPON ADR ADR	0.004%	92.358%
4449	ACCELL GROUP	0.004%	92.361%
4450	OKI ELECTRIC IN	0.004%	92.365%
4451	ST GALLER KTBK	0.004%	92.369%
4452	TOPRE CORPORATI	0.004%	92.372%
4453	HAITIAN INTL HL	0.004%	92.376%
4454	SCANSOURCE INC COMMON STOCK	0.004%	92.380%
4455	CAVIUM INC COMMON STOCK USD.001	0.004%	92.383%
4456	CHINA CONCH VEN	0.004%	92.387%
4457	SHIP HEALTHCARE	0.004%	92.391%
4458	FIBRIA CELULOSE	0.004%	92.394%
4459	ENEL CHILE SA ADR	0.004%	92.398%
4460	BUREAU VERITAS	0.004%	92.402%
4461	YAGEO CORP	0.004%	92.405%
4462	ABAXIS INC COMMON STOCK	0.004%	92.409%
4463	GIANT MFG CO	0.004%	92.413%
4464	ALLIANCE FINANC	0.004%	92.416%
4465	ASM PACIFIC TEC	0.004%	92.420%
4466	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.424%
4467	NIPPON SEIKI CO	0.004%	92.427%
4468	ITOHAM YONEKYU	0.004%	92.431%
4469	CANWEL BUILDING	0.004%	92.435%
4470	OCI COMPANY LTD	0.004%	92.438%
4471	NTHN STAR RES L	0.004%	92.442%
4472	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	92.446%
4473	DUZONBIZON CO L	0.004%	92.449%
4474	PAPA JOHN'S INT	0.004%	92.453%
4475	H.I.S.CO	0.004%	92.456%
4476	BONAVA AB - B S	0.004%	92.460%
4477	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.464%
4478	BANCO SANTANDER	0.004%	92.467%
4479	MATERION CORP COMMON STOCK	0.004%	92.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4480	AGREE REALTY CORP REIT USD.0001	0.004%	92.475%
4481	TOWER SEMICONDU	0.004%	92.478%
4482	JAPAN RENTAL HO	0.004%	92.482%
4483	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	92.485%
4484	KEWPIE CORP	0.004%	92.489%
4485	ROHTO PHARM	0.004%	92.493%
4486	ODAKYU ELEC RLW	0.004%	92.496%
4487	LG PHILIPS LCD	0.004%	92.500%
4488	OUTOTEC OYJ	0.004%	92.504%
4489	BANCO DE CHILE ADR ADR	0.004%	92.507%
4490	IPSEN	0.004%	92.511%
4491	ST MODWEN PROPS	0.004%	92.514%
4492	JUROKU BANK	0.004%	92.518%
4493	SHANDONG WEIGAO	0.004%	92.522%
4494	CALTEX AUSTRALI	0.004%	92.525%
4495	MYTILINEOS	0.004%	92.529%
4496	MRF LTD	0.004%	92.532%
4497	AUROBINDO PHARM	0.004%	92.536%
4498	MABUCHI MOTOR C	0.004%	92.540%
4499	SUMCO CORPORATI	0.004%	92.543%
4500	ADVANCED MICRO	0.004%	92.547%
4501	CHINA ZHONGWANG	0.004%	92.550%
4502	DR REDDYS LABS	0.004%	92.554%
4503	HANSTEEN HOLDIN	0.004%	92.557%
4504	ONWARD KASHIYAM	0.004%	92.561%
4505	WESTPAC BANKING	0.004%	92.565%
4506	LEROY SEAFOOD G	0.004%	92.568%
4507	DAEWOO INTERNAT	0.004%	92.572%
4508	THAI MILITARY B	0.004%	92.575%
4509	BORREGAARD ASA	0.004%	92.579%
4510	GENTING MALAYSI	0.004%	92.582%
4511	PREMIER INVESTM	0.004%	92.586%
4512	KYOWA EXEO CORP	0.004%	92.590%
4513	TONGAAT-HULETT	0.004%	92.593%
4514	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.597%
4515	STARTS CORP INC	0.004%	92.600%
4516	TESLA INC COMMON STOCK USD.001	0.004%	92.604%
4517	MEGMILK SNOW BR	0.004%	92.607%
4518	MONCLER SPA	0.004%	92.611%
4519	HYSAN DEVELOPME	0.004%	92.614%
4520	BYD CO	0.004%	92.618%
4521	SACYR SA	0.004%	92.622%
4522	NAGACORP LTD	0.004%	92.625%
4523	KINDEN CORPORAT	0.004%	92.629%
4524	SOCIETE BIC SA	0.004%	92.632%
4525	SHUI ON LAND LT	0.004%	92.636%
4526	COLGATE-PALM (I	0.004%	92.639%
4527	ADVANCED	0.004%	92.643%
4528	SANDS CHINA LTD	0.004%	92.646%
4529	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	92.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4530	DAIO PAPER CORP	0.004%	92.653%
4531	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	92.657%
4532	BRIGGS & STRATT	0.004%	92.660%
4533	SOHU.COM INC	0.004%	92.664%
4534	ALM. BRAND	0.004%	92.668%
4535	RELIANCE INDS-S	0.004%	92.671%
4536	TARKETT SA	0.004%	92.675%
4537	ITAU UNIBANCO H	0.004%	92.678%
4538	WACKER CONSTRUC	0.004%	92.682%
4539	FABEGE AB	0.004%	92.685%
4540	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.689%
4541	KOREA ZINC	0.004%	92.692%
4542	DELPHI ENERGY C	0.004%	92.696%
4543	HORIZON NORTH L	0.004%	92.699%
4544	MINMETALS RES	0.004%	92.703%
4545	INVESTMENT TECH	0.004%	92.706%
4546	DAOU TECHNOLOGY	0.004%	92.710%
4547	UTD ENGINEERS	0.004%	92.713%
4548	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	92.717%
4549	INDUSTRIAS CH S	0.004%	92.720%
4550	KINTETSU CORP	0.003%	92.724%
4551	CITIC SECURITIE	0.003%	92.727%
4552	UACJ CORP	0.003%	92.731%
4553	CHINA STHN AIRL	0.003%	92.734%
4554	SHINSEI BANK	0.003%	92.738%
4555	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	92.741%
4556	MAKALOT INDUSTR	0.003%	92.745%
4557	SOHGO SECURITY	0.003%	92.748%
4558	SINOPEC ENGINEE	0.003%	92.752%
4559	CARETRUST REIT INC REIT USD.01	0.003%	92.755%
4560	SHINMAYWA INDS	0.003%	92.759%
4561	NOBIA AB NEW	0.003%	92.762%
4562	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.003%	92.765%
4563	VIDRALA S.A.	0.003%	92.769%
4564	CHINA RAILWAY G	0.003%	92.772%
4565	FORMFACTOR INC COMMON STOCK USD.001	0.003%	92.776%
4566	DAIRY CREST GRO	0.003%	92.779%
4567	EMEMORY TECHNOL	0.003%	92.783%
4568	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	92.786%
4569	YAMAZAKI BAKING	0.003%	92.790%
4570	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	92.793%
4571	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	92.797%
4572	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.800%
4573	FUJI MACHINE MF	0.003%	92.804%
4574	FIDESA	0.003%	92.807%
4575	KOMERI CO	0.003%	92.811%
4576	TCC HONG KONG C	0.003%	92.814%
4577	INDO TAMBANGRAY	0.003%	92.817%
4578	WELBILT INC COMMON STOCK USD.01	0.003%	92.821%
4579	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	92.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4580	PAZ OIL CO LTD	0.003%	92.828%
4581	NN INC COMMON STOCK USD.01	0.003%	92.831%
4582	EVA AIRWAYS	0.003%	92.835%
4583	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.003%	92.838%
4584	MASSMART HOLDIN	0.003%	92.842%
4585	ELECTA AB B SHS	0.003%	92.845%
4586	EMAMI LTD	0.003%	92.848%
4587	CHIN-POON INDL	0.003%	92.852%
4588	UNILEVER NV	0.003%	92.855%
4589	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	92.859%
4590	TREX COMPANY INC COMMON STOCK USD.01	0.003%	92.862%
4591	KRONES AG	0.003%	92.866%
4592	TOKAI TOKYO SEC	0.003%	92.869%
4593	FIELMANN AG	0.003%	92.872%
4594	TAIWAN FERTILIZ	0.003%	92.876%
4595	C & C GROUP PLC	0.003%	92.879%
4596	INDEPENDENCE GR	0.003%	92.883%
4597	NOS SGPS	0.003%	92.886%
4598	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.889%
4599	TRICO BANCSHARES COMMON STOCK	0.003%	92.893%
4600	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	92.896%
4601	STRIDES ARCOLAB	0.003%	92.900%
4602	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	92.903%
4603	SHIONOGI & CO	0.003%	92.907%
4604	SIEGFRIED HOLDI	0.003%	92.910%
4605	TSOGO SUN HOLDI	0.003%	92.913%
4606	KELLY SERVICES	0.003%	92.917%
4607	QUARTERHILL INC	0.003%	92.920%
4608	SHIMANO INC	0.003%	92.924%
4609	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.927%
4610	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	92.930%
4611	GMS INC COMMON STOCK USD.01	0.003%	92.934%
4612	SAFESTORE HOLDI	0.003%	92.937%
4613	PLDT INC	0.003%	92.941%
4614	MARSHALLS PLC	0.003%	92.944%
4615	CHINA HONGQIAO	0.003%	92.947%
4616	TATA POWER CO L	0.003%	92.951%
4617	KING'S TOWN BAN	0.003%	92.954%
4618	GRAND PACIF PET	0.003%	92.958%
4619	MOBIMO HLDG AG	0.003%	92.961%
4620	CHINA LONGYUAN	0.003%	92.964%
4621	TRUEBLUE INC COMMON STOCK	0.003%	92.968%
4622	KEMET CORP	0.003%	92.971%
4623	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	92.974%
4624	AUTONEUM HOLDIN	0.003%	92.978%
4625	NINTENDO CO	0.003%	92.981%
4626	BB SEGURIDADE P	0.003%	92.985%
4627	INDIA INFOLINE	0.003%	92.988%
4628	ADVANCED INFO S	0.003%	92.991%
4629	CROWN LTD.	0.003%	92.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4630	MUTHOOT FINANCE	0.003%	92.998%
4631	JERONIMO MARTIN	0.003%	93.002%
4632	PARADE TECHNOLO	0.003%	93.005%
4633	SHIMA SEIKI MFG	0.003%	93.008%
4634	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.012%
4635	GENUS PLC	0.003%	93.015%
4636	ANSALDO STS SPA	0.003%	93.018%
4637	IMAX CORP	0.003%	93.022%
4638	OKASAN SECURITI	0.003%	93.025%
4639	LYDALL INC COMMON STOCK USD.1	0.003%	93.028%
4640	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.032%
4641	MAGELLAN FINANC	0.003%	93.035%
4642	EOH HOLDINGS LT	0.003%	93.038%
4643	ARCBEST CORP COMMON STOCK USD.01	0.003%	93.042%
4644	COSAN SA INDUST	0.003%	93.045%
4645	HUNTING PLC	0.003%	93.049%
4646	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.052%
4647	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.055%
4648	OUTFRONT MEDIA INC REIT USD.01	0.003%	93.059%
4649	EDION CORP	0.003%	93.062%
4650	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.065%
4651	U-MING MARINE	0.003%	93.069%
4652	SAN MIGUEL CORP	0.003%	93.072%
4653	MACQUARIE MEXIC	0.003%	93.075%
4654	POSTNL	0.003%	93.079%
4655	TOKAI RIKAI CO	0.003%	93.082%
4656	SIDERURGICA NAC	0.003%	93.085%
4657	REGIS RESOURCES	0.003%	93.089%
4658	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.092%
4659	MAPLETREE LOGIS	0.003%	93.095%
4660	SAF-HOLLAND SA	0.003%	93.099%
4661	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.102%
4662	HYAKUGO BANK(10	0.003%	93.105%
4663	JENOPTIK AG	0.003%	93.109%
4664	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.112%
4665	INVERSIONES AGU	0.003%	93.115%
4666	HAVAS SA	0.003%	93.118%
4667	VAKRANGEE LTD	0.003%	93.122%
4668	CRAMO OYJ B SHS	0.003%	93.125%
4669	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.128%
4670	FORTUNE REIT	0.003%	93.132%
4671	ABIOMED INC COMMON STOCK USD.01	0.003%	93.135%
4672	ATEA ASA	0.003%	93.138%
4673	CANON MARKETING	0.003%	93.142%
4674	TOYO SUISAN KAI	0.003%	93.145%
4675	JAPAN STEEL WOR	0.003%	93.148%
4676	MISUMI CORPORAT	0.003%	93.152%
4677	KNOLL INC COMMON STOCK USD.01	0.003%	93.155%
4678	BAJAJ AUTO	0.003%	93.158%
4679	AIRBOSS OF AMER	0.003%	93.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4680	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.165%
4681	CALLIDUS CAPITA	0.003%	93.168%
4682	MUSASHINO BANK	0.003%	93.171%
4683	SIME DARBY BHD	0.003%	93.175%
4684	ASIA CEMENT	0.003%	93.178%
4685	HANNSTAR DISPLA	0.003%	93.181%
4686	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.185%
4687	NIPPON STEEL	0.003%	93.188%
4688	CHARTER HALL	0.003%	93.191%
4689	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.195%
4690	FUGRO NV-CVA	0.003%	93.198%
4691	IMMOFINANZ IMMO	0.003%	93.201%
4692	BWP TRUST	0.003%	93.204%
4693	VTECH HLDGS	0.003%	93.208%
4694	AUTODESK INC	0.003%	93.211%
4695	BALKRISHNA INDS	0.003%	93.214%
4696	REUNERT	0.003%	93.218%
4697	OKUMURA CORP	0.003%	93.221%
4698	ALUMINIUM CORP	0.003%	93.224%
4699	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.227%
4700	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.231%
4701	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	93.234%
4702	FUKUYAMA TRANSP	0.003%	93.237%
4703	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.241%
4704	Mobistar SA	0.003%	93.244%
4705	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.247%
4706	IRPC PUBLIC CO	0.003%	93.250%
4707	EXEDY CORP	0.003%	93.254%
4708	COCA-COLA AMATI	0.003%	93.257%
4709	EFG INTERNATION	0.003%	93.260%
4710	PZU GR	0.003%	93.263%
4711	SANOMA OYJ	0.003%	93.267%
4712	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.270%
4713	VALOR CO LTD	0.003%	93.273%
4714	PETROCHINA COMP	0.003%	93.276%
4715	TISCO FINANCIAL	0.003%	93.280%
4716	CHARGEURS SA	0.003%	93.283%
4717	TIM PARTICIPA	0.003%	93.286%
4718	ZAKLADY METALI	0.003%	93.289%
4719	CHINA OILFIELD	0.003%	93.293%
4720	ASSURA PLC	0.003%	93.296%
4721	COHU INC COMMON STOCK USD1.0	0.003%	93.299%
4722	EXIDE INDUSTRIE	0.003%	93.302%
4723	FAR EAST INTL B	0.003%	93.306%
4724	FRUTAROM	0.003%	93.309%
4725	KERRY LOGISTICS	0.003%	93.312%
4726	GIMV NV	0.003%	93.315%
4727	GPO IND BIMBO	0.003%	93.319%
4728	IMP DEL DES Y E	0.003%	93.322%
4729	BAJAJ AUTO LTD	0.003%	93.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4730	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.328%
4731	PRESIDENT CHAIN	0.003%	93.332%
4732	ACORDA THERAPEU	0.003%	93.335%
4733	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.338%
4734	PRIMAX ELECTRON	0.003%	93.341%
4735	SENSHU IKEDA HL	0.003%	93.344%
4736	TONGDA GROUP HL	0.003%	93.348%
4737	MATSUMOTOKIYOSH	0.003%	93.351%
4738	TOKYO SEIMITSU	0.003%	93.354%
4739	INSPERITY INC	0.003%	93.357%
4740	KENDA RUBBER IN	0.003%	93.361%
4741	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.364%
4742	MAANSHAN IRON &	0.003%	93.367%
4743	ITOCHEU TECHNO S	0.003%	93.370%
4744	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.373%
4745	ESURE GROUP PLC	0.003%	93.377%
4746	TPG TELECOM	0.003%	93.380%
4747	TOHOKU ELEC POW	0.003%	93.383%
4748	TOMTOM NV	0.003%	93.386%
4749	HINDUSTAN LEVER	0.003%	93.389%
4750	ANDREW PELLER-A	0.003%	93.393%
4751	INTERCONTINENTA	0.003%	93.396%
4752	Ayala Land Inc	0.003%	93.399%
4753	TAL EDUCATION GROUP ADR ADR	0.003%	93.402%
4754	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.405%
4755	SHIMAMURA CO	0.003%	93.409%
4756	KAP IND HLDG LT	0.003%	93.412%
4757	TRIGANO	0.003%	93.415%
4758	HITACHI ZOWEN C	0.003%	93.418%
4759	HITACHI HIGH-TE	0.003%	93.421%
4760	CSR CORP	0.003%	93.425%
4761	WT MICROELECTRO	0.003%	93.428%
4762	OBARA CORP	0.003%	93.431%
4763	HUBER & SUHNER	0.003%	93.434%
4764	TAIWAN BUSINESS	0.003%	93.437%
4765	KOTAK MAHINDRA	0.003%	93.441%
4766	SEIBU HOLDINGS	0.003%	93.444%
4767	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.447%
4768	CAR INC	0.003%	93.450%
4769	TRANSPORT INTL	0.003%	93.453%
4770	CHINA EVERBRIGH	0.003%	93.456%
4771	MORGUARD REAL E	0.003%	93.460%
4772	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.463%
4773	GROUPE FNAC	0.003%	93.466%
4774	CHINA GEN PLAST	0.003%	93.469%
4775	KINPO ELECTRONI	0.003%	93.472%
4776	CHINA COAL ENER	0.003%	93.475%
4777	SKC CO	0.003%	93.479%
4778	FCC CO LTD	0.003%	93.482%
4779	TOYOTA BOSHOKU	0.003%	93.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4780	GOLDEN RESORTS	0.003%	93.488%
4781	MAYORA INDAH	0.003%	93.491%
4782	TAKKT AG	0.003%	93.494%
4783	EREGLI DEMIR CE	0.003%	93.498%
4784	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.501%
4785	MAN WAH HOLDING	0.003%	93.504%
4786	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	93.507%
4787	CIA SANEAMENTO	0.003%	93.510%
4788	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.513%
4789	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.517%
4790	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.520%
4791	HEIWA CORP	0.003%	93.523%
4792	GT CAPITAL HOLD	0.003%	93.526%
4793	NATL HOUSE INDL	0.003%	93.529%
4794	UNI-CHARM CORP	0.003%	93.532%
4795	ZCL COMPOSITES	0.003%	93.536%
4796	SYDNEY AIRPORT	0.003%	93.539%
4797	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.542%
4798	EPISTAR CORP	0.003%	93.545%
4799	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.548%
4800	HOME PRODUCT CE	0.003%	93.551%
4801	YUZHOU PROPERTI	0.003%	93.554%
4802	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.558%
4803	ALLIED GROUP LT	0.003%	93.561%
4804	RHONE-KLINIKUM	0.003%	93.564%
4805	RAKUTEN INC	0.003%	93.567%
4806	MITSUBISHI LOGI	0.003%	93.570%
4807	CHINA ZHEGTONG	0.003%	93.573%
4808	POLYPIPE GROUP	0.003%	93.576%
4809	BEACH PETROLEUM	0.003%	93.580%
4810	KANAMOTO CO LTD	0.003%	93.583%
4811	BANCA IFIS	0.003%	93.586%
4812	PACIFIC BASIN S	0.003%	93.589%
4813	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.592%
4814	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.595%
4815	DCM JAPAN HOLDI	0.003%	93.598%
4816	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.601%
4817	NIHON M&A CENTE	0.003%	93.605%
4818	SERIA CO LTD	0.003%	93.608%
4819	EDELWEISS FIN S	0.003%	93.611%
4820	HEMFOSA FASTIGH	0.003%	93.614%
4821	AUSNET SERVICES	0.003%	93.617%
4822	KYUSHU ELEC POW	0.003%	93.620%
4823	AMOREPACIFIC GR	0.003%	93.623%
4824	IREN SPA	0.003%	93.626%
4825	TEC CORPORATION	0.003%	93.630%
4826	AUTOMOTIVE HOLD	0.003%	93.633%
4827	COMFORIA RESIDE	0.003%	93.636%
4828	SIMPLO TECHNOLO	0.003%	93.639%
4829	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4830	SYNTEL INC COMMON STOCK	0.003%	93.645%
4831	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.648%
4832	TOMRA SYSTEMS A	0.003%	93.651%
4833	ENDEAVOUR SILVE	0.003%	93.655%
4834	LINDT & SPRUENG	0.003%	93.658%
4835	KINGSOFT CORP L	0.003%	93.661%
4836	SABRE CORP COMMON STOCK USD.01	0.003%	93.664%
4837	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.667%
4838	FENG TAY ENTRPR	0.003%	93.670%
4839	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	93.673%
4840	JAPAN LIFELINE	0.003%	93.676%
4841	KELLER GROUP	0.003%	93.679%
4842	ATWOOD OCEANICS	0.003%	93.682%
4843	MEIKO ELECTRONI	0.003%	93.686%
4844	HAMBORNER AG	0.003%	93.689%
4845	MAINFREIGHT LTD	0.003%	93.692%
4846	TOYO INK MFG CO	0.003%	93.695%
4847	DOMINOS PIZZA E	0.003%	93.698%
4848	KADANT INC COMMON STOCK USD.01	0.003%	93.701%
4849	BEFIMMO SCA	0.003%	93.704%
4850	SCHNITZER STEEL	0.003%	93.707%
4851	OAO GAZPROM	0.003%	93.710%
4852	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.713%
4853	SANFILIPPO(JOHN	0.003%	93.716%
4854	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.720%
4855	PRIMARY HEALTH	0.003%	93.723%
4856	PHH CORP COMMON STOCK USD.01	0.003%	93.726%
4857	ZOETIS INC SR UNSECURED 02/18 1.875	0.003%	93.729%
4858	FIRST INTER BK	0.003%	93.732%
4859	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.003%	93.735%
4860	FULLSHARE HOLDI	0.003%	93.738%
4861	U-BLOX AG	0.003%	93.741%
4862	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.744%
4863	MITSUBISHI TANA	0.003%	93.747%
4864	GENTING INTERNA	0.003%	93.750%
4865	SEMEN GRESIK	0.003%	93.753%
4866	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	93.757%
4867	BAIC MOTOR CORP	0.003%	93.760%
4868	NIHON UNISYS	0.003%	93.763%
4869	GPO DE INVERSIO	0.003%	93.766%
4870	PGT INC	0.003%	93.769%
4871	MERCIALYS	0.003%	93.772%
4872	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.775%
4873	TOD'S SPA	0.003%	93.778%
4874	NANKAI ELEC RAI	0.003%	93.781%
4875	BRASKEM SA	0.003%	93.784%
4876	COMSYS HOLDINGS	0.003%	93.787%
4877	LISI	0.003%	93.790%
4878	TELECOM ITALIA	0.003%	93.793%
4879	JG SUMMIT HLDGS	0.003%	93.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4880	CHINA SCE PROPE	0.003%	93.799%
4881	BANCA GENERALI	0.003%	93.802%
4882	THAI UNION GROU	0.003%	93.805%
4883	ABERCROMBIE & F	0.003%	93.809%
4884	TRANSM ALIANCA	0.003%	93.812%
4885	KANEMATSU CORP	0.003%	93.815%
4886	DE'LONGHI SPA	0.003%	93.818%
4887	LONKING HOLDING	0.003%	93.821%
4888	BANK OF INDIA C	0.003%	93.824%
4889	GRANITE OIL COR	0.003%	93.827%
4890	LINDAB INTL AB	0.003%	93.830%
4891	TOKYU REIT INC	0.003%	93.833%
4892	AAON INC COMMON STOCK USD.004	0.003%	93.836%
4893	PARMALAT S.P.A	0.003%	93.839%
4894	TOKYO ELEC POWE	0.003%	93.842%
4895	CHENG LOONG	0.003%	93.845%
4896	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.848%
4897	HYPERMARCAS SA	0.003%	93.851%
4898	RATHBONE BROTHE	0.003%	93.854%
4899	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	93.857%
4900	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.860%
4901	ALS LTD	0.003%	93.863%
4902	TOPCO SCIENTIFI	0.003%	93.866%
4903	SHIMADZU CORP	0.003%	93.869%
4904	AEON REIT INVES	0.003%	93.872%
4905	PREMIER INVESTM	0.003%	93.875%
4906	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.878%
4907	GJENSIDIGE FORS	0.003%	93.881%
4908	XINYI SOLAR HOL	0.003%	93.884%
4909	USS CO. LTD.	0.003%	93.887%
4910	SECURITY BANK C	0.003%	93.890%
4911	SPX CORP COMMON STOCK USD.01	0.003%	93.893%
4912	KIWI PROPERTY G	0.003%	93.896%
4913	MANAPPURAM FINA	0.003%	93.899%
4914	PETROFAC LTD	0.003%	93.902%
4915	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.905%
4916	HOTA INDUSTRIAL	0.003%	93.908%
4917	ALIOR BANK SA	0.003%	93.911%
4918	AEGION CORP COMMON STOCK USD.01	0.003%	93.914%
4919	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.917%
4920	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.920%
4921	CREDITO VALTELL	0.003%	93.923%
4922	PANALPINA WELT	0.003%	93.926%
4923	AK STEEL HOLDIN	0.003%	93.929%
4924	ZHUZHOU CSR TIM	0.003%	93.932%
4925	SPEEDWAY MOTORS	0.003%	93.935%
4926	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.938%
4927	INDUSIND BANK	0.003%	93.941%
4928	PAN OCEAN CO	0.003%	93.944%
4929	COLOPLAST AS	0.003%	93.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4930	HENKEL KGAA-BEA	0.003%	93.950%
4931	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.953%
4932	ENGIE BRASIL SA	0.003%	93.956%
4933	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.959%
4934	HARGREAVES LANS	0.003%	93.962%
4935	PARK 24 CO	0.003%	93.965%
4936	CORONATION FUND	0.003%	93.968%
4937	HYUNDAI MIPO DO	0.003%	93.971%
4938	FORTINET INC	0.003%	93.974%
4939	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.977%
4940	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.980%
4941	MULTIPLAN EMPRE	0.003%	93.983%
4942	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.986%
4943	NORTHGATE	0.003%	93.989%
4944	RYOHIN KEIKAKU	0.003%	93.992%
4945	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	93.995%
4946	MERCER INTL INC	0.003%	93.998%
4947	CENTRAL GLASS C	0.003%	94.001%
4948	KIWOOM SECURITI	0.003%	94.004%
4949	INDUTRADE AB	0.003%	94.007%
4950	TEMBEC INC	0.003%	94.010%
4951	ITO EN	0.003%	94.013%
4952	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.016%
4953	JC DECAUX SA	0.003%	94.019%
4954	DON QUIJOTE	0.003%	94.022%
4955	CHINA BLUECHEMI	0.003%	94.025%
4956	MINDTREE LTD	0.003%	94.027%
4957	INMOBILIARIA CO	0.003%	94.030%
4958	BETSSON AB	0.003%	94.033%
4959	TUNG HO STEEL E	0.003%	94.036%
4960	UNIPETROL	0.003%	94.039%
4961	FIRST BANCORP/NC COMMON STOCK	0.003%	94.042%
4962	COSMAX INC	0.003%	94.045%
4963	K12 INC COMMON STOCK USD.0001	0.003%	94.048%
4964	ASCOM HOLDING A	0.003%	94.051%
4965	TOKIO MARINE HO	0.003%	94.054%
4966	AIRTAC INTERNAT	0.003%	94.057%
4967	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.060%
4968	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.063%
4969	NCC LTD/INDIA	0.003%	94.066%
4970	POONGSAN CORP(N	0.003%	94.069%
4971	PC CONNECTION	0.003%	94.072%
4972	KITZ CORPORATIO	0.003%	94.075%
4973	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	94.077%
4974	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.080%
4975	CHOW SANG SANG	0.003%	94.083%
4976	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.086%
4977	INTERRENT REAL	0.003%	94.089%
4978	VASTNED RETAIL	0.003%	94.092%
4979	HAP SENG CONSOL	0.003%	94.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4980	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.098%
4981	UTD STATES CELL	0.003%	94.101%
4982	INFICON HOLDING	0.003%	94.104%
4983	CHINA TRADITION	0.003%	94.107%
4984	THERATECHNOLOGI	0.003%	94.110%
4985	KANDENKO CO	0.003%	94.113%
4986	TRUE CORP PCL	0.003%	94.116%
4987	MITAC HOLDINGS	0.003%	94.119%
4988	MELEXIS	0.003%	94.121%
4989	COMMUNITY HEALT	0.003%	94.124%
4990	MILLENNIUM&COPT	0.003%	94.127%
4991	SUMITOMO WAREHO	0.003%	94.130%
4992	SINO LAND CO	0.003%	94.133%
4993	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.136%
4994	BALFOUR BEATTY	0.003%	94.139%
4995	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.142%
4996	ITEQ CORP	0.003%	94.145%
4997	TONG YANG INDUS	0.003%	94.148%
4998	BIC CAMERA INC.	0.003%	94.151%
4999	RELO HOLDINGS I	0.003%	94.154%
5000	SHIP FINANCE IN	0.003%	94.156%
5001	SEVERSTAL GDR REG S GDR	0.003%	94.159%
5002	NH HOTELES	0.003%	94.162%
5003	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.165%
5004	GLOVIS	0.003%	94.168%
5005	OPHIR ENERGY PL	0.003%	94.171%
5006	DEUTZ AG	0.003%	94.174%
5007	GS ENGINEERING	0.003%	94.177%
5008	BURCKHARDT COMP	0.003%	94.180%
5009	SEIREN CO	0.003%	94.183%
5010	IRESS MARKET TE	0.003%	94.185%
5011	UTD INTEGRATION	0.003%	94.188%
5012	CRAY INC COMMON STOCK USD.01	0.003%	94.191%
5013	TRAVELPORT WORL	0.003%	94.194%
5014	CHORUS LIMITED	0.003%	94.197%
5015	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.200%
5016	ZHAOJIN MINING	0.003%	94.203%
5017	FUJITEC CO	0.003%	94.206%
5018	LAIRD PLC	0.003%	94.209%
5019	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.211%
5020	SPAREBANK 1 SR	0.003%	94.214%
5021	CAPCOM CO	0.003%	94.217%
5022	SUPERGROUP PLC	0.003%	94.220%
5023	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.223%
5024	JAPAN AVIATN EL	0.003%	94.226%
5025	RAMCO-GERSHENSO	0.003%	94.229%
5026	CIE AUTOMOTIVE	0.003%	94.232%
5027	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	94.235%
5028	SAUL CENTERS INC REIT USD.01	0.003%	94.237%
5029	FOXCONN INTERNA	0.003%	94.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5030	AEON MALL CO LT	0.003%	94.243%
5031	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.246%
5032	POLSKIE GORNICT	0.003%	94.249%
5033	ACADIAN TIMBER	0.003%	94.252%
5034	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.255%
5035	Meritz Fire & M	0.003%	94.257%
5036	HUFVUDSTADEN AB	0.003%	94.260%
5037	HYAKUJUSHI BANK	0.003%	94.263%
5038	GUDANG GARAM(PE	0.003%	94.266%
5039	CLOETTA AB B SH	0.003%	94.269%
5040	F E CONSORTM IN	0.003%	94.272%
5041	ZZZPRIMA MEAT P	0.003%	94.275%
5042	DIAMOND OFFSHOR	0.003%	94.278%
5043	PROSEGUR CIA DE	0.003%	94.280%
5044	CEVA INC COMMON STOCK USD.001	0.003%	94.283%
5045	DREAM INDUSTRIA	0.003%	94.286%
5046	TOKYO OHKA KOGY	0.003%	94.289%
5047	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.292%
5048	GLOBAL LOGISTIC	0.003%	94.295%
5049	RELIANCE POWER	0.003%	94.297%
5050	HAITONG INTL SE	0.003%	94.300%
5051	ALKERMES PLC	0.003%	94.303%
5052	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.306%
5053	BCO BILBAO VIZC	0.003%	94.309%
5054	MONMOUTH REAL E	0.003%	94.312%
5055	LIPPO KARAWACI	0.003%	94.314%
5056	NANTO BANK	0.003%	94.317%
5057	OGAKI KYORITSU	0.003%	94.320%
5058	LAWSON	0.003%	94.323%
5059	OM ASSET MANAGE	0.003%	94.326%
5060	SENKO CO	0.003%	94.329%
5061	ROUND ONE CORP	0.003%	94.331%
5062	BONDUELLE SCA	0.003%	94.334%
5063	ALPINE ELECTRON	0.003%	94.337%
5064	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.340%
5065	KOLON INDUSTRIE	0.003%	94.343%
5066	FIRST NATIONAL	0.003%	94.345%
5067	TOBU RAILWAY CO	0.003%	94.348%
5068	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.351%
5069	TONG REN TANG T	0.003%	94.354%
5070	ALK-ABELLO A/S	0.003%	94.357%
5071	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.360%
5072	CHINA TRAVEL IN	0.003%	94.362%
5073	JARDINE CYCLE	0.003%	94.365%
5074	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.368%
5075	FELCOR LODGING	0.003%	94.371%
5076	SARACEN MINERAL	0.003%	94.374%
5077	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.376%
5078	JB FINANCIAL GR	0.003%	94.379%
5079	TELEVISION BROA	0.003%	94.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5080	RIETER HLDGS AG	0.003%	94.385%
5081	FUKUOKA REIT CO	0.003%	94.388%
5082	SEKISUI HOUSE R	0.003%	94.390%
5083	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.393%
5084	CIMPRESS NV	0.003%	94.396%
5085	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.399%
5086	FLEURY SA	0.003%	94.402%
5087	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.003%	94.404%
5088	K WAH INTL HLDG	0.003%	94.407%
5089	SINGAPORE TECH	0.003%	94.410%
5090	FINNAIR	0.003%	94.413%
5091	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.416%
5092	MARICO LTD	0.003%	94.418%
5093	ACC LIMITED	0.003%	94.421%
5094	BRF SA	0.003%	94.424%
5095	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.427%
5096	RITEK INC	0.003%	94.430%
5097	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.432%
5098	LADBROKES PLC	0.003%	94.435%
5099	CELLTRION INC K	0.003%	94.438%
5100	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.003%	94.441%
5101	CHINA LESSO GRO	0.003%	94.443%
5102	CHAMPION REAL E	0.003%	94.446%
5103	KEIO CORP	0.003%	94.449%
5104	RPC INC COMMON STOCK USD.1	0.003%	94.452%
5105	KOMAX HOLDING A	0.003%	94.455%
5106	UNI-PRESIDENT C	0.003%	94.457%
5107	AMBEV SA ADR ADR	0.003%	94.460%
5108	ALIBABA PICTURE	0.003%	94.463%
5109	FISHER (JAMES)	0.003%	94.466%
5110	OVS SPA	0.003%	94.468%
5111	ATLANTICA YIELD	0.003%	94.471%
5112	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.474%
5113	SERCOMM CORP	0.003%	94.477%
5114	SEABRIDGE GOLD	0.003%	94.479%
5115	SUNTORY BEVERAG	0.003%	94.482%
5116	NAMPAK LTD.	0.003%	94.485%
5117	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.488%
5118	CORBY SPIRIT AN	0.003%	94.491%
5119	SANYO SPEC STEE	0.003%	94.493%
5120	IOI PROPERTIES	0.003%	94.496%
5121	GOLD FIELDS LTD	0.003%	94.499%
5122	METROPOLE TV-(M	0.003%	94.502%
5123	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	94.504%
5124	GLAXOSMITHKLINE	0.003%	94.507%
5125	PARKWAY INC REIT USD.001	0.003%	94.510%
5126	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.513%
5127	ZARDOYA-OTIS	0.003%	94.515%
5128	DURATEX SA	0.003%	94.518%
5129	BANG & OLUFSEN	0.003%	94.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5130	DEUTSCHE EUROSH	0.003%	94.524%
5131	SUPER RETAIL GR	0.003%	94.526%
5132	BARITO PAC TBK	0.003%	94.529%
5133	KISSEI PHARM CO	0.003%	94.532%
5134	CRH MEDICAL COR	0.003%	94.535%
5135	TELECOM PLUS	0.003%	94.537%
5136	AUSTEVOLL SEAFO	0.003%	94.540%
5137	COMPUTACENTER P	0.003%	94.543%
5138	WEST CORP COMMON STOCK USD.001	0.003%	94.546%
5139	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.548%
5140	OPUS BANK	0.003%	94.551%
5141	FENNER	0.003%	94.554%
5142	JIANGSU EXPRESS	0.003%	94.557%
5143	HOMESTREET INC COMMON STOCK	0.003%	94.559%
5144	HARMONY GOLD MN	0.003%	94.562%
5145	CALGON CARBON C	0.003%	94.565%
5146	ATRION CORPORATION COMMON STOCK USD.1	0.003%	94.568%
5147	FINECOBANK BANC	0.003%	94.570%
5148	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.573%
5149	NAVIGANT CONSUL	0.003%	94.576%
5150	INDRA SISTEMAS	0.003%	94.579%
5151	KOREA LINE CORP	0.003%	94.581%
5152	SCORPIO TANKERS	0.003%	94.584%
5153	SEBACORP MARINE	0.003%	94.587%
5154	EMS-CHEMIE HLDG	0.003%	94.590%
5155	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.592%
5156	VTB BANK(JSC)	0.003%	94.595%
5157	DULUXGROUP LTD	0.003%	94.598%
5158	ETERNAL CHEMICA	0.003%	94.600%
5159	H. LUNDBECK A/S	0.003%	94.603%
5160	LG HAUSYS LTD	0.003%	94.606%
5161	TOKYO DOME CORP	0.003%	94.609%
5162	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.611%
5163	WPT INDUSTRIAL	0.003%	94.614%
5164	MAKINO MILLING	0.003%	94.617%
5165	Rocky Mountain	0.003%	94.620%
5166	KUMHO TIRE CO	0.003%	94.622%
5167	DIGI.COM BHD	0.003%	94.625%
5168	KOREA ELEC POWE	0.003%	94.628%
5169	PERPETUAL TST A	0.003%	94.630%
5170	YANZHOU COAL MI	0.003%	94.633%
5171	ASATSU INC	0.003%	94.636%
5172	KOENIG & BAUER	0.003%	94.639%
5173	SILTRONIC AG	0.003%	94.641%
5174	FASTIGHETS AB B	0.003%	94.644%
5175	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.647%
5176	PIONEER CORP JP	0.003%	94.649%
5177	CALIFORNIA WATE	0.003%	94.652%
5178	DIGNITY PLC	0.003%	94.655%
5179	MYCRONIC AB	0.003%	94.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5180	LUKOIL PJSC- SP	0.003%	94.660%
5181	IMPERIAL METALS	0.003%	94.663%
5182	CHINASOFT INTER	0.003%	94.666%
5183	LUPIN LTD	0.003%	94.668%
5184	PERLIS PLANTATI	0.003%	94.671%
5185	EI TOWERS SPA	0.003%	94.674%
5186	CKD CORP	0.003%	94.677%
5187	WIHLBORGS FASTI	0.003%	94.679%
5188	JINRO LTD	0.003%	94.682%
5189	SEVEN GROUP HLD	0.003%	94.685%
5190	NISSIN ELECTRIC	0.003%	94.687%
5191	GIGABYTE TECHNO	0.003%	94.690%
5192	TRUSCO NAKAYAMA	0.003%	94.693%
5193	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.696%
5194	SINGAPORE POST	0.003%	94.698%
5195	TOHO GAS CO	0.003%	94.701%
5196	OKAMURA CORP	0.003%	94.704%
5197	AMBUJA CEMENTS	0.003%	94.706%
5198	AIRASIA BHD	0.003%	94.709%
5199	POWER GRID CORP	0.003%	94.712%
5200	IOCHPE-MAXION	0.003%	94.714%
5201	BECHTLE AG	0.003%	94.717%
5202	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.720%
5203	MEDIPAL HOLDING	0.003%	94.722%
5204	TAICHUNG	0.003%	94.725%
5205	VOCUS COMMUN LT	0.003%	94.728%
5206	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.731%
5207	TECO ELEC&MACHI	0.003%	94.733%
5208	INDS BACHOCO SA	0.003%	94.736%
5209	GLOBE TELECOM I	0.003%	94.739%
5210	SEVEN WEST MEDI	0.003%	94.741%
5211	EURONAV SA	0.003%	94.744%
5212	NITTO BOSEKI CO	0.003%	94.747%
5213	LUXOTTICA GROUP	0.003%	94.749%
5214	JUMBO SA	0.003%	94.752%
5215	OHL MEXICO SAB	0.003%	94.755%
5216	CHINA OVERASEA	0.003%	94.757%
5217	BANK OF BARODA	0.003%	94.760%
5218	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.763%
5219	SA CORP REAL ES	0.003%	94.765%
5220	SOSEI GROUP COR	0.003%	94.768%
5221	HESKA CORP	0.003%	94.771%
5222	EZ TEC EMPREEND	0.003%	94.773%
5223	GRENDENE SA	0.003%	94.776%
5224	RPX CORP COMMON STOCK USD.0001	0.003%	94.779%
5225	SYSMEX CORP	0.003%	94.781%
5226	YELLOW PAGES LT	0.003%	94.784%
5227	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	94.787%
5228	AGFA GEVAERT NV	0.003%	94.789%
5229	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	94.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5230	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.795%
5231	TRAVELSKY TECHN	0.003%	94.797%
5232	GUOTAI JUNAN IN	0.003%	94.800%
5233	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.803%
5234	SAIZERIYA COMPA	0.003%	94.805%
5235	TATUNG	0.003%	94.808%
5236	TIANNENG POWER	0.003%	94.811%
5237	NANYA TECHNOLOG	0.003%	94.813%
5238	INDIABULL REAL	0.003%	94.816%
5239	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.818%
5240	COCOKARA FINE H	0.003%	94.821%
5241	BERNER KTBK	0.003%	94.824%
5242	MANHATTAN ASSOC	0.003%	94.826%
5243	SINOPEC SHANGHA	0.003%	94.829%
5244	DONGKUK STEEL M	0.003%	94.832%
5245	KOA CORPORATION	0.003%	94.834%
5246	AUTOGRILL SPA	0.003%	94.837%
5247	BOINGO WIRELESS INC COMMON STOCK	0.003%	94.840%
5248	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.842%
5249	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.845%
5250	KOMORI CORPORAT	0.003%	94.847%
5251	SHOWA CORP	0.003%	94.850%
5252	FEDEX CORP COMPANY GUAR 02/20 2.3	0.003%	94.853%
5253	ORTHOPIX INTL N	0.003%	94.855%
5254	DEBENHAMS	0.003%	94.858%
5255	SLATE RETAIL RE	0.003%	94.861%
5256	ANRITSU CORP	0.003%	94.863%
5257	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.866%
5258	SINGAPORE EXCHA	0.003%	94.868%
5259	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.871%
5260	BELLUNA CO.LTD	0.003%	94.874%
5261	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.876%
5262	TOOTSIE ROLL IN	0.003%	94.879%
5263	ASAHI INTECC CO	0.003%	94.882%
5264	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.884%
5265	CROMWELL PROPER	0.003%	94.887%
5266	JM FINANCIAL	0.003%	94.889%
5267	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.892%
5268	GOODMAN PROPERT	0.003%	94.895%
5269	E INK HOLDINGS	0.003%	94.897%
5270	HONG KONG LAND	0.003%	94.900%
5271	RYOBI	0.003%	94.902%
5272	TXC CORPN	0.003%	94.905%
5273	INTERROLL HOLDI	0.003%	94.908%
5274	SHUN TAK HLDGS	0.003%	94.910%
5275	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.913%
5276	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.915%
5277	RICHTER GEDEON	0.003%	94.918%
5278	MARCUS CORP	0.003%	94.921%
5279	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5280	TSRC CORP	0.003%	94.926%
5281	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.928%
5282	RPS GROUP PLC	0.003%	94.931%
5283	HANJIN KAL CORP	0.003%	94.934%
5284	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.936%
5285	ANGANG NEW STEE	0.003%	94.939%
5286	CIA HERING	0.003%	94.941%
5287	TAIWAN SEMICOND	0.003%	94.944%
5288	NIPPON SODA CO	0.003%	94.946%
5289	SEMAPA SOC INVE	0.003%	94.949%
5290	AVON PRODUCTS I	0.003%	94.952%
5291	ZENSHO CO LTD	0.003%	94.954%
5292	NIHON KOHDEN CO	0.003%	94.957%
5293	HITACHI MAXELL	0.003%	94.959%
5294	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.962%
5295	SOMFY SA	0.003%	94.965%
5296	IMA(IND MACC AU	0.003%	94.967%
5297	KYORITSU MAINT	0.003%	94.970%
5298	HEALTHCARE SERV	0.003%	94.972%
5299	CIA ENERGETICA	0.003%	94.975%
5300	NICHI-IKO PHARM	0.003%	94.977%
5301	EZAKI GLICO CO	0.003%	94.980%
5302	SEIKO CORPORATI	0.003%	94.983%
5303	PEREGRINE HLDGS	0.003%	94.985%
5304	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.988%
5305	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.990%
5306	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.993%
5307	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.995%
5308	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.998%
5309	BAYWA AG (BAYER	0.003%	95.000%
5310	ENQUEST PLC	0.003%	95.003%
5311	NEW SENIOR INVESTMENT GROUP REIT	0.003%	95.006%
5312	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	95.008%
5313	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	95.011%
5314	MY EG SERVICES	0.003%	95.013%
5315	BHARAT PETROL C	0.003%	95.016%
5316	CHINA SYNTH RUB	0.003%	95.018%
5317	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	95.021%
5318	CHICONY ELECTRO	0.003%	95.024%
5319	BANGCHAK CORP P	0.003%	95.026%
5320	THE NISSHIN OIL	0.003%	95.029%
5321	HSN INC COMMON STOCK USD.01	0.003%	95.031%
5322	ENGINEERS INDIA	0.003%	95.034%
5323	GREAT WALL ENTE	0.003%	95.036%
5324	UNIFI INC	0.003%	95.039%
5325	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	95.041%
5326	VERBUND AG	0.003%	95.044%
5327	JACCS CO	0.003%	95.046%
5328	ULTIMATE	0.003%	95.049%
5329	SK CHEMICALS	0.003%	95.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5330	SANYO DENKI CO	0.003%	95.054%
5331	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	95.057%
5332	FUFENG GROUP LT	0.003%	95.059%
5333	C.P. ALL PCL-FG	0.003%	95.062%
5334	SUMITOMO MITSUI	0.003%	95.064%
5335	FUJI SEAL INC	0.003%	95.067%
5336	ARCELIK AS	0.003%	95.069%
5337	AVEVA GROUP PLC	0.003%	95.072%
5338	INTERCONEXION E	0.003%	95.074%
5339	VEDANTA RESOURC	0.003%	95.077%
5340	UPC TECHNOLOGY	0.003%	95.079%
5341	RYMAN HEALTHCAR	0.003%	95.082%
5342	MYERS INDUSTRIES INC COMMON STOCK	0.003%	95.085%
5343	CHUDENKO CORP	0.003%	95.087%
5344	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	95.090%
5345	TAKEUCHI MANUFA	0.003%	95.092%
5346	KANGWON LAND IN	0.003%	95.095%
5347	CANCOM SE	0.003%	95.097%
5348	TOKEN CORP	0.003%	95.100%
5349	APPLUS SERVICES	0.003%	95.102%
5350	DOOSAN CORP	0.003%	95.105%
5351	METALL ZUG AG	0.003%	95.107%
5352	SUMMERSET GROUP	0.003%	95.110%
5353	KYORIN CO LTD.	0.003%	95.112%
5354	ORBCOMM INC COMMON STOCK USD.001	0.003%	95.115%
5355	WING TAI HOLDIN	0.003%	95.117%
5356	AFG ARBONIA-FOR	0.003%	95.120%
5357	CHINA DONGXIANG	0.003%	95.122%
5358	DRAEGERWERK AG	0.003%	95.125%
5359	KEIHIN ELEC EXP	0.003%	95.127%
5360	SIBANYE GOLD LT	0.003%	95.130%
5361	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	95.132%
5362	BARR(A.G.)	0.002%	95.135%
5363	COMTECH TELE CO	0.002%	95.137%
5364	CORETRONICS COR	0.002%	95.140%
5365	HEALTHSCOPE LTD	0.002%	95.142%
5366	SHIKOKU ELEC PO	0.002%	95.145%
5367	CPFL ENERGIA SA	0.002%	95.147%
5368	HISPANIA ACTIVO	0.002%	95.150%
5369	NIPPON CHEMI-CO	0.002%	95.152%
5370	STELLA INTERNAT	0.002%	95.155%
5371	LASSILA & TIKAN	0.002%	95.157%
5372	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.160%
5373	DOMINO'S PIZZA	0.002%	95.162%
5374	MITSUBA CORP	0.002%	95.165%
5375	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.167%
5376	TASSAL GROUP	0.002%	95.170%
5377	YAMAGATA BANK	0.002%	95.172%
5378	FORTUNE R/EST I	0.002%	95.175%
5379	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5380	NOBLE CORP PLC	0.002%	95.180%
5381	TOKYO TY FINANC	0.002%	95.182%
5382	CAPITAL SECURIT	0.002%	95.185%
5383	EVENT HOSPITALI	0.002%	95.187%
5384	SKY PERFECT JSA	0.002%	95.189%
5385	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.192%
5386	RESORTTRUST INC	0.002%	95.194%
5387	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.197%
5388	RIB SOFTWARE AG	0.002%	95.199%
5389	ZEE ENTERTAIN E	0.002%	95.202%
5390	VISUAL PHOTONIC	0.002%	95.204%
5391	SQUARE ENIX HOL	0.002%	95.207%
5392	ANADOLU EFES BI	0.002%	95.209%
5393	THANACHART CAPI	0.002%	95.212%
5394	GETAC TECHNOLOG	0.002%	95.214%
5395	HOPSON DEVELOPM	0.002%	95.217%
5396	IBJ LEASING CO	0.002%	95.219%
5397	PETROLEUM GEO-S	0.002%	95.222%
5398	JUBLIANT FOODWO	0.002%	95.224%
5399	SANFIRE RESOURC	0.002%	95.226%
5400	AIA ENGINEERING	0.002%	95.229%
5401	TIME WARNER INC	0.002%	95.231%
5402	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	95.234%
5403	NICE SYSTEMS	0.002%	95.236%
5404	NEXON CO LTD	0.002%	95.239%
5405	ACTUA CORP COMMON STOCK USD.001	0.002%	95.241%
5406	BIM BIRLESIK MA	0.002%	95.244%
5407	INDIA CEMENTS	0.002%	95.246%
5408	HOCHSCHILD MINI	0.002%	95.249%
5409	ALL NIPPON AIRW	0.002%	95.251%
5410	SEKISUI HOUSE	0.002%	95.253%
5411	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.256%
5412	KARDEMIR KARABU	0.002%	95.258%
5413	SONDA S.A.	0.002%	95.261%
5414	HUTCHISON TEL-H	0.002%	95.263%
5415	SWIRE PACIFIC	0.002%	95.266%
5416	UNISEM (M) BHD	0.002%	95.268%
5417	GORMAN-RUPP CO	0.002%	95.271%
5418	GUNGHO ONLINE E	0.002%	95.273%
5419	TOWER INTL INC	0.002%	95.275%
5420	CTS CORP COMMON STOCK	0.002%	95.278%
5421	DAIHEN CORP	0.002%	95.280%
5422	HERO HONDA	0.002%	95.283%
5423	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.285%
5424	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.288%
5425	KUNGSLEDEN AB N	0.002%	95.290%
5426	TELEFONICA BRASIL ADR ADR	0.002%	95.293%
5427	CIPUTRA DEVELOP	0.002%	95.295%
5428	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	95.297%
5429	KFORCE INC COMMON STOCK USD.01	0.002%	95.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5430	IINO KAIUN KAIS	0.002%	95.302%
5431	CHAROEN PKPD-FG	0.002%	95.305%
5432	G8 EDUCATION LT	0.002%	95.307%
5433	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.310%
5434	SHINKO ELEC IND	0.002%	95.312%
5435	D/S NORDEN	0.002%	95.314%
5436	CDL HOSPITALITY	0.002%	95.317%
5437	NAN YA PRINTED	0.002%	95.319%
5438	EVERLIGHT ELECT	0.002%	95.322%
5439	CROMPTON GREAVE	0.002%	95.324%
5440	CAHYA MATA SARA	0.002%	95.326%
5441	POWERLONG REAL	0.002%	95.329%
5442	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.331%
5443	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.334%
5444	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	95.336%
5445	JUST EAT PLC	0.002%	95.339%
5446	HCI GROUP INC COMMON STOCK	0.002%	95.341%
5447	NIB HOLDINGS LT	0.002%	95.343%
5448	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.346%
5449	MORGUARD CORP	0.002%	95.348%
5450	WD 40 CO COMMON STOCK USD.001	0.002%	95.351%
5451	BCO CREDITO INV	0.002%	95.353%
5452	CAPITARETAIL CH	0.002%	95.355%
5453	TV18 BROADCAST	0.002%	95.358%
5454	YODOGAWA STEEL	0.002%	95.360%
5455	EMBOTELLA ANDIN	0.002%	95.363%
5456	CEBU AIR INC	0.002%	95.365%
5457	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.367%
5458	METROPOLITAN BA	0.002%	95.370%
5459	CARGOJET INC.	0.002%	95.372%
5460	RESTAURANT GROU	0.002%	95.375%
5461	HAREL INSURANCE	0.002%	95.377%
5462	JSW ENERGY LTD	0.002%	95.379%
5463	A2 MILK CO LTD	0.002%	95.382%
5464	PTC INC COMMON STOCK USD.01	0.002%	95.384%
5465	BANGKOK LAND PC	0.002%	95.387%
5466	PUBLICIS GROUPE	0.002%	95.389%
5467	START TODAY CO	0.002%	95.391%
5468	CU BANCORP COMMON STOCK	0.002%	95.394%
5469	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.396%
5470	CARA OPERATIONS	0.002%	95.398%
5471	AXFOOD AB	0.002%	95.401%
5472	FUSHAN INTL ENE	0.002%	95.403%
5473	BRINKER INTL IN	0.002%	95.406%
5474	VSE CORP COMMON STOCK USD.05	0.002%	95.408%
5475	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.410%
5476	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.413%
5477	PARAMOUNT BED H	0.002%	95.415%
5478	BOMBARDIER INC	0.002%	95.418%
5479	CJ O SHOPPING C	0.002%	95.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5480	SOUTHERN CROSS	0.002%	95.422%
5481	PARKWAY LIFE RE	0.002%	95.425%
5482	SAMSUNG SDS CO	0.002%	95.427%
5483	MARFRIG GLOBAL	0.002%	95.429%
5484	EMP NAC ELECTRI	0.002%	95.432%
5485	MEIDENSHA CORP	0.002%	95.434%
5486	ITE GROUP	0.002%	95.437%
5487	ESPRIT HOLDINGS	0.002%	95.439%
5488	HOSHIZAKI ELECT	0.002%	95.441%
5489	NEW ORIENTAL ED	0.002%	95.444%
5490	WALLENSTAM AB	0.002%	95.446%
5491	AXCELIS TECHNOL	0.002%	95.448%
5492	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.451%
5493	GAZTRANSPORT ET	0.002%	95.453%
5494	TAKARA STANDARD	0.002%	95.455%
5495	SONY FINANCIAL	0.002%	95.458%
5496	SPAREBANK 1 SMN	0.002%	95.460%
5497	INNOVIVA INC COMMON STOCK	0.002%	95.463%
5498	ENNIS INC COMMON STOCK USD2.5	0.002%	95.465%
5499	OKINAWA BANK	0.002%	95.467%
5500	GIORDANO INTL L	0.002%	95.470%
5501	NIPPON SIGNAL C	0.002%	95.472%
5502	LUXOFT HOLDING	0.002%	95.474%
5503	CyberAgent, Inc	0.002%	95.477%
5504	ASCOTT RESIDENC	0.002%	95.479%
5505	LINK ADMINISTRA	0.002%	95.481%
5506	VODACOM GP-PRPT	0.002%	95.484%
5507	SAGAMI RAILWAY	0.002%	95.486%
5508	CHIPBOND TECHNO	0.002%	95.488%
5509	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.491%
5510	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.493%
5511	ENCE ENERGIA	0.002%	95.496%
5512	GENESCO INC COMMON STOCK USD1.0	0.002%	95.498%
5513	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.500%
5514	SAMSUNG FINE CH	0.002%	95.503%
5515	SSY GROUP LTD	0.002%	95.505%
5516	HAKUHODO DY HLD	0.002%	95.507%
5517	WISTRON NEWEB C	0.002%	95.510%
5518	AMOREPACIFIC-NE	0.002%	95.512%
5519	SINBON ELECTRON	0.002%	95.514%
5520	TELEFONICA DE E	0.002%	95.517%
5521	RALLYE	0.002%	95.519%
5522	FRESENIUS MEDIC	0.002%	95.521%
5523	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.524%
5524	TOHO BANK	0.002%	95.526%
5525	TAIWAN STYRENE	0.002%	95.528%
5526	FINISH LINE INC	0.002%	95.531%
5527	OCADO GROUP PLC	0.002%	95.533%
5528	FUTABA CORP	0.002%	95.535%
5529	AKER SOLUTIONS	0.002%	95.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5530	MOTOR OIL SA	0.002%	95.540%
5531	PT BUMI SERPONG	0.002%	95.542%
5532	UNITED ARROWS L	0.002%	95.545%
5533	CJ E&M CORPORAT	0.002%	95.547%
5534	BBMG CORPORATIO	0.002%	95.549%
5535	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.552%
5536	ZENKOKU HOSHO C	0.002%	95.554%
5537	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.556%
5538	PALTAC CORP	0.002%	95.559%
5539	ROCHE HOLDING A	0.002%	95.561%
5540	SIGMA PHARMACEU	0.002%	95.563%
5541	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.566%
5542	AOKI INTL	0.002%	95.568%
5543	RHB Capital	0.002%	95.570%
5544	KEISEI ELEC RY	0.002%	95.573%
5545	BCO ABC BRASIL	0.002%	95.575%
5546	FENG HSIN IRON&	0.002%	95.577%
5547	CHATHAM LODGING	0.002%	95.580%
5548	MORGUARD NORTH	0.002%	95.582%
5549	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.584%
5550	KAKEN PHARM	0.002%	95.587%
5551	LG INDL SYSTEMS	0.002%	95.589%
5552	KABU.COM SECURI	0.002%	95.591%
5553	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.594%
5554	CONSORT MEDICAL	0.002%	95.596%
5555	IS DONGSEO CO L	0.002%	95.598%
5556	HALLA HOLDINGS	0.002%	95.601%
5557	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.603%
5558	HUATAI SECURITI	0.002%	95.605%
5559	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.607%
5560	TIER REIT INC REIT USD.0001	0.002%	95.610%
5561	PETRA DIAMONDS	0.002%	95.612%
5562	MBANK	0.002%	95.614%
5563	KLAB INC	0.002%	95.617%
5564	VITASOY INTL	0.002%	95.619%
5565	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.621%
5566	NISSHA PRINTING	0.002%	95.624%
5567	ACEA SPA	0.002%	95.626%
5568	BENI STABILI IT	0.002%	95.628%
5569	NICHICON CORP	0.002%	95.630%
5570	SKY NETWORK TEL	0.002%	95.633%
5571	MENZIES(JOHN)	0.002%	95.635%
5572	FUCHS PETRO AG	0.002%	95.637%
5573	OBRASCON HUAR L	0.002%	95.640%
5574	MITCHELLS & BUT	0.002%	95.642%
5575	KEIHIN CORP	0.002%	95.644%
5576	WOWPRIME CORP	0.002%	95.647%
5577	YANGARRA RESOUR	0.002%	95.649%
5578	NEW CHINA LIFE	0.002%	95.651%
5579	YOOX NET-A-PORT	0.002%	95.653%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5580	IWATE(BANK OF)	0.002%	95.656%
5581	GURIT HOLDING A	0.002%	95.658%
5582	ZUGER KANTONALB	0.002%	95.660%
5583	COMPUGROUP HOLD	0.002%	95.663%
5584	CHOW TAI FOOK J	0.002%	95.665%
5585	GRAMMER AG	0.002%	95.667%
5586	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.669%
5587	EVRAZ PLC	0.002%	95.672%
5588	YIT OYJ	0.002%	95.674%
5589	MID REIT INC	0.002%	95.676%
5590	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.679%
5591	WORLDPAY GRP PL	0.002%	95.681%
5592	KENEDIX RETAIL	0.002%	95.683%
5593	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.685%
5594	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.688%
5595	JAPAN DISPLAY I	0.002%	95.690%
5596	TOEI CO	0.002%	95.692%
5597	STONEGATE BANK COMMON STOCK USD.01	0.002%	95.695%
5598	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.697%
5599	HOSIDEN CORP	0.002%	95.699%
5600	COPPER MTN MNG	0.002%	95.701%
5601	GRAINGER TRUST	0.002%	95.704%
5602	ABSOLUTE SOFTWA	0.002%	95.706%
5603	NISSAN SHATAI C	0.002%	95.708%
5604	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.711%
5605	B2W-CIA GLOBAL	0.002%	95.713%
5606	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.715%
5607	BUNKA SHUTTER C	0.002%	95.717%
5608	HEALTH AND HAPP	0.002%	95.720%
5609	KANSAI PAINT CO	0.002%	95.722%
5610	MERITOR INC COMMON STOCK USD1.0	0.002%	95.724%
5611	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.726%
5612	LG HOME SHOPPIN	0.002%	95.729%
5613	ORION CORP/REPU	0.002%	95.731%
5614	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.733%
5615	CP POKPHAND CO	0.002%	95.735%
5616	CONSTRUCCIONES	0.002%	95.738%
5617	INWIDO AB	0.002%	95.740%
5618	REALESTATE.COM.	0.002%	95.742%
5619	CHINA MOTOR CO	0.002%	95.744%
5620	MIRAIT HLDG COR	0.002%	95.747%
5621	TELEKOM AUSTRIA	0.002%	95.749%
5622	NIPPON DENKO CO	0.002%	95.751%
5623	MPHASIS LTD	0.002%	95.753%
5624	GRUPO AEROPORTU	0.002%	95.756%
5625	HOUSE FOODS COR	0.002%	95.758%
5626	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.760%
5627	NIPPON SHEET GL	0.002%	95.762%
5628	MISC BERHAD	0.002%	95.765%
5629	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5630	PHISON ELECTRON	0.002%	95.769%
5631	GRANGES AB	0.002%	95.771%
5632	CHUNGHWA TELECO	0.002%	95.774%
5633	INDAH KIAT PULP	0.002%	95.776%
5634	SOL MELIA SA	0.002%	95.778%
5635	ARCADYAN TECHNO	0.002%	95.780%
5636	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.783%
5637	KYOWA HAKKO KIR	0.002%	95.785%
5638	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.787%
5639	BANGKOK AIRWAYS	0.002%	95.789%
5640	NS SOLUTIONS CO	0.002%	95.792%
5641	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.794%
5642	EPSILON ENERGY	0.002%	95.796%
5643	AUCKLAND INTERN	0.002%	95.798%
5644	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.800%
5645	AOMORI BANK	0.002%	95.803%
5646	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.805%
5647	AUTOBACS SEVEN	0.002%	95.807%
5648	OMNIA HOLDINGS	0.002%	95.809%
5649	TOKYU CONST	0.002%	95.812%
5650	CIMIC GROUP LTD	0.002%	95.814%
5651	TOSHIBA PLANT K	0.002%	95.816%
5652	CHINA SHIPPING	0.002%	95.818%
5653	TOHO CO	0.002%	95.821%
5654	PT ANEKA TAMBAN	0.002%	95.823%
5655	TOMONY HOLDINGS	0.002%	95.825%
5656	SITRONIX TECHNO	0.002%	95.827%
5657	SODA SANAYII	0.002%	95.829%
5658	YAHOO JAPAN COR	0.002%	95.832%
5659	TOSHIBA MACHINE	0.002%	95.834%
5660	TALK TALK TELEC	0.002%	95.836%
5661	INGERSOLL GLB H	0.002%	95.838%
5662	Z ENERGY LTD	0.002%	95.841%
5663	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.843%
5664	OESTERREICHISCH	0.002%	95.845%
5665	HELICAL BAR PLC	0.002%	95.847%
5666	GENOMMA LAB INT	0.002%	95.849%
5667	CHINA SOUTH CIT	0.002%	95.852%
5668	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.854%
5669	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.856%
5670	TRAKYA CAM SANA	0.002%	95.858%
5671	P/F BAKKAFROST	0.002%	95.861%
5672	KOREA PETROCHEM	0.002%	95.863%
5673	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.865%
5674	FORMOSA PETROCH	0.002%	95.867%
5675	DONGBU HITEK CO	0.002%	95.869%
5676	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.872%
5677	SHOWA SANGYO CO	0.002%	95.874%
5678	BANK TABUNGAN N	0.002%	95.876%
5679	IZUMI CO	0.002%	95.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5680	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.880%
5681	RUTH'S HOSPITAL	0.002%	95.883%
5682	HEIWADO CO LTD	0.002%	95.885%
5683	JOLLIBEE FOODS	0.002%	95.887%
5684	GMP CAPITAL COR	0.002%	95.889%
5685	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.891%
5686	GETTY PETROLEUM	0.002%	95.894%
5687	CHINA POWER INT	0.002%	95.896%
5688	MATAHARI DEPART	0.002%	95.898%
5689	PATRIZIA IMMO A	0.002%	95.900%
5690	MONEX GROUP INC	0.002%	95.902%
5691	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.905%
5692	AMERICAN RAILCA	0.002%	95.907%
5693	STONERIDGE INC COMMON STOCK	0.002%	95.909%
5694	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.911%
5695	ZZZMITSUI SUGAR	0.002%	95.913%
5696	TAIWAN TEA CORP	0.002%	95.916%
5697	SALVATORE FERRA	0.002%	95.918%
5698	UNDER ARMOUR IN	0.002%	95.920%
5699	NET ONE SYSTEMS	0.002%	95.922%
5700	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.924%
5701	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	95.926%
5702	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.929%
5703	CHENG UEI PRECI	0.002%	95.931%
5704	BURE INVESTMENT	0.002%	95.933%
5705	BEZEQ ISRAEL TE	0.002%	95.935%
5706	TLG IMMOBILIEN	0.002%	95.937%
5707	YAOKO CO	0.002%	95.940%
5708	DAINICHISEIKA C	0.002%	95.942%
5709	TAV HAVALIMANLA	0.002%	95.944%
5710	PICK'N PAY STOR	0.002%	95.946%
5711	JGC CORP	0.002%	95.948%
5712	GASLOG LTD	0.002%	95.950%
5713	BEIJING CAP LAN	0.002%	95.953%
5714	SYNNEX TECH INT	0.002%	95.955%
5715	JAPAN SECS FINA	0.002%	95.957%
5716	TEXWINCA HLDGS	0.002%	95.959%
5717	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.961%
5718	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.964%
5719	FTD COS INC COMMON STOCK USD.0001	0.002%	95.966%
5720	BLUE LABEL TELE	0.002%	95.968%
5721	TEMP HOLDINGS C	0.002%	95.970%
5722	HONG LEONG CRED	0.002%	95.972%
5723	TOPPAN FORMS	0.002%	95.974%
5724	FISKARS OYJ	0.002%	95.977%
5725	CASTROL INDIA L	0.002%	95.979%
5726	KUREHA CHEM IND	0.002%	95.981%
5727	MICRO-STAR INTL	0.002%	95.983%
5728	INVESCO OFFICE	0.002%	95.985%
5729	SPIN MASTER COR	0.002%	95.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5730	DELTA ELECTRONI	0.002%	95.990%
5731	KATO SANGYO CO	0.002%	95.992%
5732	DE LA RUE	0.002%	95.994%
5733	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.996%
5734	NIPPON FLOUR MI	0.002%	95.998%
5735	KURABO INDUSTRI	0.002%	96.000%
5736	XCERRA CORP COMMON STOCK USD.05	0.002%	96.003%
5737	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.005%
5738	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.007%
5739	NIPPON REIT INV	0.002%	96.009%
5740	CITYCON OYJ	0.002%	96.011%
5741	SPORTS DIRECT I	0.002%	96.013%
5742	HYUNDAI ROBOTIC	0.002%	96.016%
5743	CIECH SA	0.002%	96.018%
5744	ICICI BANK	0.002%	96.020%
5745	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.022%
5746	NISSIN KOGYO	0.002%	96.024%
5747	BOLSA MEXICANA	0.002%	96.026%
5748	JUKI CORP	0.002%	96.028%
5749	SIX CORPORATIO	0.002%	96.031%
5750	MIGDAL INSURAN	0.002%	96.033%
5751	GF SECURITIES C	0.002%	96.035%
5752	SANTAM	0.002%	96.037%
5753	AIN PHARMACIEZ	0.002%	96.039%
5754	YAMANASHI CHUO	0.002%	96.041%
5755	SLATE OFFICE RE	0.002%	96.044%
5756	KEPPEL DC REIT	0.002%	96.046%
5757	OKINAWA ELEC PO	0.002%	96.048%
5758	BRIGHTOIL PETRO	0.002%	96.050%
5759	PILOT CORP (NEW	0.002%	96.052%
5760	AMUNDI SA	0.002%	96.054%
5761	EVOTEC OAI AG	0.002%	96.056%
5762	K-BRO LINEN INC	0.002%	96.059%
5763	TRULY INTL HLDG	0.002%	96.061%
5764	EIZO NANA0 CORP	0.002%	96.063%
5765	PUREGOLD PRICE	0.002%	96.065%
5766	ADVANCED WIRELE	0.002%	96.067%
5767	GLOBAL BRANDS G	0.002%	96.069%
5768	GINKO INTERNATI	0.002%	96.071%
5769	SINGAPORE PRESS	0.002%	96.074%
5770	INABATA & CO	0.002%	96.076%
5771	DAIWABO CO LTD	0.002%	96.078%
5772	MEITEC CORPORAT	0.002%	96.080%
5773	VTG AG	0.002%	96.082%
5774	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.084%
5775	BK ZACHODNI WBK	0.002%	96.086%
5776	NEW WAVE GROUP	0.002%	96.088%
5777	COLOPL INC	0.002%	96.091%
5778	GLENMARK PHARM	0.002%	96.093%
5779	MONOTARO CO.LTD	0.002%	96.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5780	GUJARAT STATE P	0.002%	96.097%
5781	OKAMOTOIndustr	0.002%	96.099%
5782	J TRUST CO. LTD	0.002%	96.101%
5783	COSTAIN GROUP P	0.002%	96.103%
5784	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.106%
5785	RICOH LEASING	0.002%	96.108%
5786	AK HOLDINGS INC	0.002%	96.110%
5787	KINGSTON COMM(H	0.002%	96.112%
5788	GUNZE	0.002%	96.114%
5789	CITIC 1616 HLDG	0.002%	96.116%
5790	BRICKWORKS	0.002%	96.118%
5791	KADOKAWA DWANGO	0.002%	96.120%
5792	KOSE	0.002%	96.123%
5793	HU LANE ASSOCIA	0.002%	96.125%
5794	IDBI BANK LTD	0.002%	96.127%
5795	QUALYS INC COMMON STOCK USD.001	0.002%	96.129%
5796	HANSSEM CO	0.002%	96.131%
5797	TATA CHEMICALS	0.002%	96.133%
5798	ARCS CO LTD	0.002%	96.135%
5799	OTSUKA CORP	0.002%	96.137%
5800	HUAKU DEVELOPME	0.002%	96.139%
5801	NEXTDC LTD	0.002%	96.142%
5802	DAISHIN SECURIT	0.002%	96.144%
5803	NEMETSCHEK AG	0.002%	96.146%
5804	INTERNET INITIA	0.002%	96.148%
5805	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.150%
5806	SUDAMERICANA VA	0.002%	96.152%
5807	MACNICA FUJI EL	0.002%	96.154%
5808	ENERGIAS DO BRA	0.002%	96.156%
5809	NICHIHA CORP	0.002%	96.159%
5810	TIMBERCREEK FIN	0.002%	96.161%
5811	HOKURIKU ELEC P	0.002%	96.163%
5812	SINOTRUK HONG K	0.002%	96.165%
5813	NATURA COSMETIC	0.002%	96.167%
5814	CIR-COMPAGNIE I	0.002%	96.169%
5815	NIPPON PAINT CO	0.002%	96.171%
5816	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.173%
5817	MLP AG	0.002%	96.175%
5818	CHINA HARMONY N	0.002%	96.177%
5819	GOEASY LTD	0.002%	96.180%
5820	RAMIRENT OYJ	0.002%	96.182%
5821	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.184%
5822	SUNDRUG CO LTD	0.002%	96.186%
5823	BIZLINK HOLDING	0.002%	96.188%
5824	SWIRE PROPERTIE	0.002%	96.190%
5825	KINTETSU WORLD	0.002%	96.192%
5826	LATECOERE	0.002%	96.194%
5827	ABACUS PROPERTY	0.002%	96.196%
5828	MOTECH INDUSTRI	0.002%	96.198%
5829	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5830	BARNES & NOBLE	0.002%	96.203%
5831	PACIFIC INDUSTR	0.002%	96.205%
5832	PROGRAMMED MAIN	0.002%	96.207%
5833	ADASTRIA HOLDI	0.002%	96.209%
5834	BROWN (N) GROUP	0.002%	96.211%
5835	SUPREME ELECTRO	0.002%	96.213%
5836	HOSHINO RESORTS	0.002%	96.215%
5837	UNITIKA	0.002%	96.217%
5838	UNITED SUPER MA	0.002%	96.219%
5839	KAKAKU.COM INC	0.002%	96.221%
5840	O/SEAS UNION EN	0.002%	96.224%
5841	NISHI NIPPON RR	0.002%	96.226%
5842	KIATNAKIN FIN&S	0.002%	96.228%
5843	LIEN HWA INDL	0.002%	96.230%
5844	PETRONAS CHEMIC	0.002%	96.232%
5845	ORIOR AG	0.002%	96.234%
5846	VIRGIN MONEY HL	0.002%	96.236%
5847	ORIENTAL UNION	0.002%	96.238%
5848	ZHEJIANG EXPRES	0.002%	96.240%
5849	ADVANTECH CO LT	0.002%	96.242%
5850	FIRST RESOURCES	0.002%	96.244%
5851	STARHILL GLOBAL	0.002%	96.246%
5852	SHANKS GROUP PL	0.002%	96.248%
5853	CHINA FOOD LTD	0.002%	96.250%
5854	HEIWA REAL ESTA	0.002%	96.253%
5855	VERITIV CORP COMMON STOCK USD.01	0.002%	96.255%
5856	NANOMETRICS	0.002%	96.257%
5857	AES TIETE ENERG	0.002%	96.259%
5858	WESTERN AREAS N	0.002%	96.261%
5859	AUSTRALIAN AGRI	0.002%	96.263%
5860	GLOBAL ONE REAL	0.002%	96.265%
5861	KT CORPORATION	0.002%	96.267%
5862	CHANGSHA ZOOMLI	0.002%	96.269%
5863	INDORAMA VENTUR	0.002%	96.271%
5864	SANKEN ELECTRIC	0.002%	96.273%
5865	CAPITAL ONE BAN	0.002%	96.275%
5866	CITIC RESOURCES	0.002%	96.277%
5867	INVACARE CORP	0.002%	96.279%
5868	TACHI-S CO	0.002%	96.281%
5869	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.283%
5870	CHINA BILLS FIN	0.002%	96.285%
5871	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.288%
5872	METRO HOLDINGS	0.002%	96.290%
5873	ITALMOBILIARE S	0.002%	96.292%
5874	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.294%
5875	STRABAG SE	0.002%	96.296%
5876	NSD CO LTD	0.002%	96.298%
5877	NATIONAL THERMA	0.002%	96.300%
5878	GREEN REIT PLC	0.002%	96.302%
5879	KAISA GROUP HLD	0.002%	96.304%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5880	HEALTHSTREAM INC COMMON STOCK	0.002%	96.306%
5881	SUPALAI PUBLIC	0.002%	96.308%
5882	FOCALTECH SYSTE	0.002%	96.310%
5883	CHINA AOYUAN PR	0.002%	96.312%
5884	NISSHIN STEEL H	0.002%	96.314%
5885	BLACK DIAMOND G	0.002%	96.316%
5886	CHESSWOOD GROUP	0.002%	96.318%
5887	SUNWAY BHD	0.002%	96.320%
5888	REGIS CORP COMMON STOCK USD.05	0.002%	96.322%
5889	REED ELSEVIER P	0.002%	96.324%
5890	SHIN-ETSU POLYM	0.002%	96.326%
5891	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	96.328%
5892	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.330%
5893	CEWE COLOR HLDG	0.002%	96.333%
5894	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.335%
5895	SOULBRAIN CO LT	0.002%	96.337%
5896	SAN-A CO LTD	0.002%	96.339%
5897	CARNIVAL PLC	0.002%	96.341%
5898	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.343%
5899	REDEFINE INTERN	0.002%	96.345%
5900	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.347%
5901	TEXTAINER GROUP	0.002%	96.349%
5902	ELITE ADVANCED	0.002%	96.351%
5903	GLOBAL INDEMNIT	0.002%	96.353%
5904	YUNG TAY ENGINE	0.002%	96.355%
5905	KINGDEE INTERNA	0.002%	96.357%
5906	MEDIA NUSANTARA	0.002%	96.359%
5907	SITC INTERNATIO	0.002%	96.361%
5908	ROYAL CO	0.002%	96.363%
5909	HOUSING DEVELOP	0.002%	96.365%
5910	PRESS METAL ALU	0.002%	96.367%
5911	HOGY MEDICAL CO	0.002%	96.369%
5912	1ST PHILIPPINE	0.002%	96.371%
5913	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.373%
5914	XENCOR INC COMMON STOCK USD.01	0.002%	96.375%
5915	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.377%
5916	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.379%
5917	SCHINDLER-HDLG	0.002%	96.381%
5918	HANIL CEMENT MF	0.002%	96.383%
5919	CREDITO EMILIAN	0.002%	96.385%
5920	MUSASHI SEIMITS	0.002%	96.387%
5921	TATSUTA ELEC WI	0.002%	96.389%
5922	BEML LTD	0.002%	96.391%
5923	TAIWAN MOBILE	0.002%	96.393%
5924	YUEN FOONG YU M	0.002%	96.395%
5925	KENEDIX RESIDEN	0.002%	96.397%
5926	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.399%
5927	CRYOLIFE INC	0.002%	96.401%
5928	MANTRA GROUP LT	0.002%	96.403%
5929	Goldcrest Co.,	0.002%	96.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5930	PAO DE ACUCAR C	0.002%	96.407%
5931	OCI MATERIALS C	0.002%	96.409%
5932	PRECINT PRO	0.002%	96.411%
5933	EMPEROR INTL HL	0.002%	96.413%
5934	ASSORE	0.002%	96.415%
5935	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.417%
5936	PP LONDON SUMAT	0.002%	96.419%
5937	DMCI HLDGS INC	0.002%	96.421%
5938	LIBERBANK SA	0.002%	96.424%
5939	CLAS OHLSON AB	0.002%	96.426%
5940	HAMBURGER HAFEN	0.002%	96.428%
5941	FRASERS CENTREP	0.002%	96.430%
5942	NATIONAL ALUMIN	0.002%	96.432%
5943	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.434%
5944	CAPITA GROUP PL	0.002%	96.436%
5945	MIZUNO CORP	0.002%	96.438%
5946	CONTAINER CORP	0.002%	96.440%
5947	CJ CGV	0.002%	96.442%
5948	MONADELPHOUS GR	0.002%	96.444%
5949	SIAM CITY CEMEN	0.002%	96.445%
5950	NSI NV	0.002%	96.447%
5951	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.449%
5952	KOREA KUMHO PET	0.002%	96.451%
5953	NEWRIVER REIT P	0.002%	96.453%
5954	DXP ENTERPRISES	0.002%	96.455%
5955	TENARIS S.A.	0.002%	96.457%
5956	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.459%
5957	Alliance Global	0.002%	96.461%
5958	INTL CONTAINER	0.002%	96.463%
5959	ARC LAND SAKAMO	0.002%	96.465%
5960	AUSTRALIAN PHAR	0.002%	96.467%
5961	GUERBET	0.002%	96.469%
5962	CHEIL WORLDWIDE	0.002%	96.471%
5963	EXPRESS INC COMMON STOCK	0.002%	96.473%
5964	NAUTILUS GROUP	0.002%	96.475%
5965	CADILA HEALTHCA	0.002%	96.477%
5966	LG FASHION CORP	0.002%	96.479%
5967	MARR SPA	0.002%	96.481%
5968	FRANK'S INTERNA	0.002%	96.483%
5969	ITALGAS SPA	0.002%	96.485%
5970	FUYAO GLASS IND	0.002%	96.487%
5971	REDINGTON INDIA	0.002%	96.489%
5972	DAINIPPON PHARM	0.002%	96.491%
5973	GRINDROD LIMITE	0.002%	96.493%
5974	SANKI ENGINEERI	0.002%	96.495%
5975	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.497%
5976	SAO PAU ALPARGA	0.002%	96.499%
5977	CONTACT ENERGY	0.002%	96.501%
5978	SK GAS	0.002%	96.503%
5979	SPIRENT COMMUNI	0.002%	96.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5980	FUJI SOFT ABC	0.002%	96.507%
5981	DAI-ICHI KOGYO	0.002%	96.509%
5982	DAIKYO INC	0.002%	96.511%
5983	SUNLIGHT REAL E	0.002%	96.513%
5984	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.515%
5985	IRISO ELECTRONI	0.002%	96.517%
5986	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.519%
5987	SM PRIME HLDGS	0.002%	96.521%
5988	VOSSLOH AG	0.002%	96.522%
5989	VANGUARD INTL S	0.002%	96.524%
5990	PLAZA RETAIL RE	0.002%	96.526%
5991	VEIDEKKE ASA	0.002%	96.528%
5992	CHINA EASTERN A	0.002%	96.530%
5993	HINDUSTAN CONST	0.002%	96.532%
5994	TTY BIPHARM CO	0.002%	96.534%
5995	KINSUS INTERCON	0.002%	96.536%
5996	AEON DELIGHT	0.002%	96.538%
5997	CMK CORP	0.002%	96.540%
5998	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.542%
5999	DIALOG GROUP BH	0.002%	96.544%
6000	VISTA LAND & LI	0.002%	96.546%
6001	KOREA AEROSPACE	0.002%	96.548%
6002	DAIBIRU CORP	0.002%	96.550%
6003	ELRINGKLINGER	0.002%	96.552%
6004	JAPFA COMFEED I	0.002%	96.554%
6005	GRUPO HERDEZ SA	0.002%	96.555%
6006	KUDELSKI S.A.	0.002%	96.557%
6007	URSTADT BIDDLE	0.002%	96.559%
6008	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.561%
6009	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.563%
6010	SANYO CHEMICAL	0.002%	96.565%
6011	TUBE INV OF IND	0.002%	96.567%
6012	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.569%
6013	VECTURA GROUP	0.002%	96.571%
6014	WATERLAND FIN H	0.002%	96.573%
6015	ENTERTAINMENT O	0.002%	96.575%
6016	NAVITAS LTD	0.002%	96.577%
6017	OLAM INTERNATIO	0.002%	96.579%
6018	PUMA AG	0.002%	96.581%
6019	KCE ELECTRONICS	0.002%	96.582%
6020	GREENLAND HONG	0.002%	96.584%
6021	ABOITIZ EQUITY	0.002%	96.586%
6022	RAMCO CEMENTS	0.002%	96.588%
6023	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.590%
6024	TAIHEI DENGYO	0.002%	96.592%
6025	SODICK CO	0.002%	96.594%
6026	SINFONIA TECHNO	0.002%	96.596%
6027	HEADLAM GROUP	0.002%	96.598%
6028	ASIA OPTICAL CO	0.002%	96.600%
6029	DIGITAL CHINA H	0.002%	96.602%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6030	ARISAWA MFG CO	0.002%	96.604%
6031	ASIAN PAINTS LT	0.002%	96.605%
6032	MITSUBISHI STEE	0.002%	96.607%
6033	CONCENTRIC AB	0.002%	96.609%
6034	AUSDRILL LIMITE	0.002%	96.611%
6035	ALTAMIR AMBOISE	0.002%	96.613%
6036	KENEDIX INC	0.002%	96.615%
6037	IOI CORPORATION	0.002%	96.617%
6038	SONIC CORP	0.002%	96.619%
6039	SMARTONE TELECO	0.002%	96.621%
6040	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.623%
6041	SYNCMOLD ENTERP	0.002%	96.624%
6042	BORUSSIA DORTMU	0.002%	96.626%
6043	MAGYAR TELEKOM	0.002%	96.628%
6044	HEXAWARE TECHNO	0.002%	96.630%
6045	ALSO HOLDING-RE	0.002%	96.632%
6046	JOY CITY PROPER	0.002%	96.634%
6047	INDUSTR L FIN(IF	0.002%	96.636%
6048	TRINITY MIRROR	0.002%	96.638%
6049	ZHEN DING TECHN	0.002%	96.640%
6050	NORDEX AG	0.002%	96.642%
6051	888 HOLDINGS	0.002%	96.643%
6052	S&T MOTIV CO LT	0.002%	96.645%
6053	INTL METAL SERV	0.002%	96.647%
6054	JCU CORP	0.002%	96.649%
6055	TOPY INDUSTRIES	0.002%	96.651%
6056	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.653%
6057	GP STRATEGIES C	0.002%	96.655%
6058	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.657%
6059	BUMI ARMADA BER	0.002%	96.658%
6060	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.660%
6061	FUKUI BANK	0.002%	96.662%
6062	INDIAN OIL CORP	0.002%	96.664%
6063	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.666%
6064	SPARKASSEN IMMO	0.002%	96.668%
6065	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.670%
6066	LIECHTENSTEINIS	0.002%	96.672%
6067	AURICO METALS INC COMMON STOCK	0.002%	96.673%
6068	PACIFIC TEXTILE	0.002%	96.675%
6069	SKISTAR AB	0.002%	96.677%
6070	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.679%
6071	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.681%
6072	GOLDEN EAGLE RE	0.002%	96.683%
6073	KUNG LONG BATTE	0.002%	96.685%
6074	ICHIGO REAL EST	0.002%	96.687%
6075	YULON MOTOR	0.002%	96.688%
6076	MEDICINES COMPANY COMMON STOCK USD.001	0.002%	96.690%
6077	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.692%
6078	JOEL-JERUSALEM	0.002%	96.694%
6079	SUGI HOLDINGS C	0.002%	96.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6080	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.698%
6081	ERCROS SA	0.002%	96.700%
6082	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.701%
6083	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.703%
6084	TESARO INC	0.002%	96.705%
6085	51JOB INC ADR ADR USD.0001	0.002%	96.707%
6086	DONGYUE GROUP	0.002%	96.709%
6087	INPHI CORP COMMON STOCK	0.002%	96.711%
6088	AMTRAN TECHNOLO	0.002%	96.713%
6089	SJW GROUP COMMON STOCK USD.001	0.002%	96.714%
6090	VUKILE PROPERTY	0.002%	96.716%
6091	EVERGREEN MARIN	0.002%	96.718%
6092	HIWIN TECH CORP	0.002%	96.720%
6093	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.722%
6094	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.724%
6095	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.726%
6096	EBOS GROUP LTD	0.002%	96.727%
6097	TONG YANG INV B	0.002%	96.729%
6098	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.731%
6099	SCHRODERS(NEW)	0.002%	96.733%
6100	AICHI BANK	0.002%	96.735%
6101	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.737%
6102	MATAS AS	0.002%	96.738%
6103	EXACT SCIENCES	0.002%	96.740%
6104	BILIA AB	0.002%	96.742%
6105	NONG SHIM CO	0.002%	96.744%
6106	VEDANTA LTD ADR ADR	0.002%	96.746%
6107	LEYOU TECHNOLOG	0.002%	96.748%
6108	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.002%	96.749%
6109	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.751%
6110	LOTTE CONFECT	0.002%	96.753%
6111	GENWORTH MORTGA	0.002%	96.755%
6112	INVOCARE LTD	0.002%	96.757%
6113	ZERIA PHARMACEU	0.002%	96.759%
6114	TAIWAN ACCEPTAN	0.002%	96.760%
6115	JVC KENWOOD HLD	0.002%	96.762%
6116	CLAL INSURANCE	0.002%	96.764%
6117	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.766%
6118	NIKKISO CO	0.002%	96.768%
6119	BT INVESTMENT M	0.002%	96.770%
6120	FINCANTIERI SPA	0.002%	96.771%
6121	EXACTECH INC COMMON STOCK USD.01	0.002%	96.773%
6122	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.775%
6123	UTD COMMUNITY F	0.002%	96.777%
6124	RECHI PRECISION	0.002%	96.779%
6125	OSSTEM IMPLANT	0.002%	96.781%
6126	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.782%
6127	CACHE LOGISTICS	0.002%	96.784%
6128	YAMAICHI ELECTR	0.002%	96.786%
6129	ORIFLAME HOLDIN	0.002%	96.788%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6130	BW OFFSHORE LTD	0.002%	96.790%
6131	BANPU PUBLIC CO	0.002%	96.792%
6132	ACETO CORP COMMON STOCK USD.01	0.002%	96.793%
6133	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.795%
6134	ALTAREA SCA	0.002%	96.797%
6135	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.799%
6136	CHIYODA CORP	0.002%	96.801%
6137	IRB INFRASTRUCT	0.002%	96.802%
6138	BQE NATL BELGIQ	0.002%	96.804%
6139	HANKYU REIT INC	0.002%	96.806%
6140	S.A.C.I. FALABE	0.002%	96.808%
6141	HIKARI TSUSHIN	0.002%	96.810%
6142	ZENRIN CO LTD	0.002%	96.812%
6143	LUYE PHARMA GRO	0.002%	96.813%
6144	KYOKUTO KAIHATS	0.002%	96.815%
6145	WEST CHINA CEME	0.002%	96.817%
6146	TITAN INDUSTRIE	0.002%	96.819%
6147	SUPREMEIndustr	0.002%	96.821%
6148	GINTECH ENERGY	0.002%	96.822%
6149	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.824%
6150	SAMSUNG TECHWIN	0.002%	96.826%
6151	DIAGEO PLC	0.002%	96.828%
6152	DOSHISHA CO	0.002%	96.830%
6153	ONESAVINGS BANK	0.002%	96.831%
6154	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.833%
6155	OTE(HELLENIC TL	0.002%	96.835%
6156	TED BAKER PLC	0.002%	96.837%
6157	ERAMET	0.002%	96.839%
6158	LOTTE CHILSUNG	0.002%	96.840%
6159	ABC-MART INC	0.002%	96.842%
6160	BRITISH AMERICA	0.002%	96.844%
6161	IDFC BANK LTD	0.002%	96.846%
6162	DAH CHONG HONG	0.002%	96.848%
6163	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.849%
6164	TORII PHARM CO	0.002%	96.851%
6165	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.853%
6166	CWT LTD	0.002%	96.855%
6167	C C LAND HOLDIN	0.002%	96.857%
6168	ADITYA BIRLA FA	0.002%	96.858%
6169	IRISH RESIDENTI	0.002%	96.860%
6170	MARUDAI FOOD CO	0.002%	96.862%
6171	YOKOHAMA REITO	0.002%	96.864%
6172	FUKUSHIMA IND C	0.002%	96.865%
6173	CLARKSON(HORACE	0.002%	96.867%
6174	NITTO ELECTRIC	0.002%	96.869%
6175	MIZUHO FINL GP	0.002%	96.871%
6176	KUALA LUMPUR KE	0.002%	96.873%
6177	TAIKISHA	0.002%	96.874%
6178	CHUGOKU ELEC PO	0.002%	96.876%
6179	OIL REFINERIES	0.002%	96.878%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6180	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.880%
6181	COFACE SA	0.002%	96.882%
6182	ECLAT TEXTILE C	0.002%	96.883%
6183	ONO PHARMACEUTI	0.002%	96.885%
6184	RTL GROUP SA	0.002%	96.887%
6185	DAKTRONICS INC COMMON STOCK	0.002%	96.889%
6186	TON YI CORP	0.002%	96.890%
6187	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.892%
6188	WAN HAI LINES	0.002%	96.894%
6189	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.896%
6190	ESSO (THAILAND)	0.002%	96.898%
6191	PAX GLOBAL TECH	0.002%	96.899%
6192	COMMERCIAL INTE	0.002%	96.901%
6193	DALMIA BHARAT L	0.002%	96.903%
6194	OSAKI ELECTRIC	0.002%	96.905%
6195	V TECHNOLOGY	0.002%	96.906%
6196	INFRASTRUCTURE	0.002%	96.908%
6197	TKC CORPORATION	0.002%	96.910%
6198	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.912%
6199	ORION CORP	0.002%	96.913%
6200	GLOBANT SA	0.002%	96.915%
6201	TOKAI HOLDINGS	0.002%	96.917%
6202	JAIPRAKASH ASSO	0.002%	96.919%
6203	BANCOLOMBIA SA	0.002%	96.921%
6204	FUJI MEDIA HOLD	0.002%	96.922%
6205	SHANGHAI ELECTR	0.002%	96.924%
6206	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.926%
6207	FERREXPO PLC	0.002%	96.928%
6208	SHIKUN & BINUI	0.002%	96.929%
6209	FORMOSA TAFFETA	0.002%	96.931%
6210	TUNG THIH ELECT	0.002%	96.933%
6211	SUMITOMO DENSET	0.002%	96.935%
6212	DONGFANG ELECT	0.002%	96.936%
6213	MOCHIDA PHARM C	0.002%	96.938%
6214	CENTRL PLAZA HO	0.002%	96.940%
6215	DAISEKI CO LTD	0.002%	96.942%
6216	TAKASAGO INTL C	0.002%	96.943%
6217	SRF LTD	0.002%	96.945%
6218	HANSON INTL TBK	0.002%	96.947%
6219	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.949%
6220	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.950%
6221	TAEYOUNG ENGINE	0.002%	96.952%
6222	RICARDO	0.002%	96.954%
6223	MELCOR DEVS LTD	0.002%	96.956%
6224	BERTRANDT AG	0.002%	96.958%
6225	TEIKOKU PISTON	0.002%	96.959%
6226	CHINA GALAXY SE	0.002%	96.961%
6227	PI INDUSTRIES L	0.002%	96.963%
6228	PLAYA HOTELS &	0.002%	96.965%
6229	AICHI STEEL WOR	0.002%	96.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6230	TAINAN SPINNING	0.002%	96.968%
6231	NISSEI BUILD KO	0.002%	96.970%
6232	MOTHERSON SUMI	0.002%	96.972%
6233	CONTROLADORA VU	0.002%	96.973%
6234	CHINA RAILWAY S	0.002%	96.975%
6235	FELDA GLOBAL VE	0.002%	96.977%
6236	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.978%
6237	GROUP COMERCIAL	0.002%	96.980%
6238	CHUGOKU MAR PAI	0.002%	96.982%
6239	SHINKONG SYNTHE	0.002%	96.984%
6240	XEBIO CO	0.002%	96.985%
6241	TPI POLENE PCL	0.002%	96.987%
6242	TIKKURILA OY	0.002%	96.989%
6243	BK OF RYUKYUS	0.002%	96.991%
6244	GRUPO SIMEC S.A	0.002%	96.992%
6245	KANTO DENKA KOG	0.002%	96.994%
6246	SCHMOLZ+BICKENB	0.002%	96.996%
6247	ASAHI HOLDINGS	0.002%	96.998%
6248	INDOCEMENT TUNG	0.002%	96.999%
6249	TOKYOTOKEIBA CO	0.002%	97.001%
6250	CORP MOCTEZUMA	0.002%	97.003%
6251	VETROPACK HOLDI	0.002%	97.005%
6252	DAUM COMMUNICAT	0.002%	97.006%
6253	GREENCROSS LTD	0.002%	97.008%
6254	KENDRION NV	0.002%	97.010%
6255	ZZZSAN-AI OIL C	0.002%	97.011%
6256	HISAMITSU PHARM	0.002%	97.013%
6257	YIRENDAI LTD AD	0.002%	97.015%
6258	COCA-COLA FEMSA	0.002%	97.017%
6259	INTERNATIONAL P	0.002%	97.018%
6260	PARADISE CO	0.002%	97.020%
6261	HOKKAIDO ELEC P	0.002%	97.022%
6262	DYDO DRINCO INC	0.002%	97.024%
6263	USI CORPORATION	0.002%	97.025%
6264	IBASE TECHNOLOG	0.002%	97.027%
6265	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.029%
6266	SANOFI INDIA LT	0.002%	97.030%
6267	SIERRA BANCORP COMMON STOCK	0.002%	97.032%
6268	AMPLIFON SPA NE	0.002%	97.034%
6269	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.036%
6270	MERSEN SA	0.002%	97.037%
6271	SALINI IMPREGIL	0.002%	97.039%
6272	ADLER REAL ESTA	0.002%	97.041%
6273	DAIFUKU CO	0.002%	97.043%
6274	NEO-CHINA GROUP	0.002%	97.044%
6275	SAVENCIA SA	0.002%	97.046%
6276	TAIWAN GLASS	0.002%	97.048%
6277	NORITZ CORP	0.002%	97.049%
6278	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	97.051%
6279	CHANGYOU.COM LTD ADR ADR	0.002%	97.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6280	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.055%
6281	PCHOME ONLINE I	0.002%	97.056%
6282	HONG LEONG BANK	0.002%	97.058%
6283	HOOKEER FURNITURE CORP COMMON STOCK	0.002%	97.060%
6284	CHINA HUARONG A	0.002%	97.061%
6285	SHANGHAI PETROC	0.002%	97.063%
6286	SEMIRARA MINING	0.002%	97.065%
6287	KARDEX	0.002%	97.067%
6288	INFRATIL LTD	0.002%	97.068%
6289	MARINEMAX INC COMMON STOCK USD.001	0.002%	97.070%
6290	HOKUETSU BANK	0.002%	97.072%
6291	JOWA HLDGS CO L	0.002%	97.073%
6292	CALIFORNIA AMPL	0.002%	97.075%
6293	CONEXIO CORP	0.002%	97.077%
6294	MYER HOLDINGS L	0.002%	97.078%
6295	COVESTRO AG	0.002%	97.080%
6296	NOVAE GROUP PLC	0.002%	97.082%
6297	SKYLARK CO LTD	0.002%	97.084%
6298	SAINT MARC HLDG	0.002%	97.085%
6299	WOCKHARDT LIMIT	0.002%	97.087%
6300	GPO DE INVERSIO	0.002%	97.089%
6301	VOLTAS LTD	0.002%	97.090%
6302	TOKYO STEEL MFG	0.002%	97.092%
6303	CA IMMOBILIEN A	0.002%	97.094%
6304	AI HOLDINGS COR	0.002%	97.095%
6305	HK ELECTRIC INV	0.002%	97.097%
6306	NEWALTA INC	0.002%	97.099%
6307	JOSHIN DENKI CO	0.002%	97.100%
6308	SKS MICROFINANC	0.002%	97.102%
6309	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.104%
6310	DESCENTE LTD.	0.002%	97.105%
6311	LE NOBLE AGE	0.002%	97.107%
6312	TSI HOLDINGS CO	0.002%	97.109%
6313	DAESANG CORP	0.002%	97.111%
6314	CERVED INFORMAT	0.002%	97.112%
6315	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.114%
6316	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	97.116%
6317	LOOKERS PLC	0.002%	97.117%
6318	ARN MONDADORI E	0.002%	97.119%
6319	CANON INC SPONS ADR ADR	0.002%	97.121%
6320	TAKUMA CO	0.002%	97.122%
6321	CHINA MACHINERY	0.002%	97.124%
6322	MEKONOMEN AB	0.002%	97.126%
6323	PANDOX AB	0.002%	97.127%
6324	WEG SA	0.002%	97.129%
6325	BK OF NAGOYA	0.002%	97.131%
6326	SAMYANG HOLDING	0.002%	97.132%
6327	SEMICONDUCTOR M	0.002%	97.134%
6328	HAVELLS INDIA L	0.002%	97.136%
6329	VECTRUS INC COMMON STOCK USD.01	0.002%	97.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6330	TRANSCEND INFOR	0.002%	97.139%
6331	DEXERIALS CORP	0.002%	97.141%
6332	SINTOKOGIO	0.002%	97.142%
6333	MAX INDIA	0.002%	97.144%
6334	TANSEISHA CO	0.002%	97.146%
6335	GEMDALE PROPERT	0.002%	97.147%
6336	CHAROEN POK PHA	0.002%	97.149%
6337	CHAUN-CHOUNG TE	0.002%	97.151%
6338	INARI AMERTRON	0.002%	97.152%
6339	EL AL ISRAEL AI	0.002%	97.154%
6340	ARAKAWA CHEMICA	0.002%	97.156%
6341	FUTABA INDUSTRI	0.002%	97.157%
6342	TOKYO BROADCAST	0.002%	97.159%
6343	QUIMICA Y MINER	0.002%	97.161%
6344	DAEWOO ENGINEER	0.002%	97.162%
6345	PER AARSLEFF A/	0.002%	97.164%
6346	HIBERNIA REIT P	0.002%	97.166%
6347	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.167%
6348	RESOLUTE MINING	0.002%	97.169%
6349	LIMELIGHT NETW	0.002%	97.171%
6350	ONEBEACON INSUR	0.002%	97.172%
6351	ALBIOMA	0.002%	97.174%
6352	HAKDEX AB	0.002%	97.176%
6353	BRODRENE HARTMA	0.002%	97.177%
6354	ONEREIT	0.002%	97.179%
6355	SAKATA INX CORP	0.002%	97.181%
6356	DEVOTEAM SA	0.002%	97.182%
6357	MATSUYA FOODS C	0.002%	97.184%
6358	CHINA REINSURAN	0.002%	97.186%
6359	NEXEN TIRE CORP	0.002%	97.187%
6360	NEO SOLAR POWER	0.002%	97.189%
6361	ESPEC CORP	0.002%	97.190%
6362	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.192%
6363	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.194%
6364	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.195%
6365	HULIC REIT INC	0.002%	97.197%
6366	ELEC POWER DEV	0.002%	97.199%
6367	TITAN CEMENT CO	0.002%	97.200%
6368	HUISHANG BANK C	0.002%	97.202%
6369	SMI HOLDINGS GR	0.002%	97.204%
6370	ACANDO AB	0.002%	97.205%
6371	PRUKSA HOLDING	0.002%	97.207%
6372	CARBONITE INC COMMON STOCK USD.01	0.002%	97.208%
6373	DENBURY RESOURC	0.002%	97.210%
6374	MARCO POLO DEV	0.002%	97.212%
6375	TORRENT PHARM	0.002%	97.213%
6376	AXT INC COMMON STOCK USD.001	0.002%	97.215%
6377	FUKUDA DENSHI C	0.002%	97.217%
6378	UNION BNK OF IN	0.002%	97.218%
6379	JAPAN WOOL TEXT	0.002%	97.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6380	EUGENE CORP	0.002%	97.222%
6381	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	97.223%
6382	KENKO MAYONNAIS	0.002%	97.225%
6383	METRO PACIFIC I	0.002%	97.226%
6384	NUTRACEUTICAL I	0.002%	97.228%
6385	VITAL HEALTHCAR	0.002%	97.230%
6386	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.231%
6387	GOLDEN STAR RES	0.002%	97.233%
6388	MIGHTY RIVER PO	0.002%	97.235%
6389	BANGKOK EXPRESS	0.002%	97.236%
6390	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.238%
6391	ASIA AVIATION P	0.002%	97.239%
6392	FU SHOU YUAN IN	0.002%	97.241%
6393	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.243%
6394	SLC AGRICOLA SA	0.002%	97.244%
6395	DEVELOPMENT CRE	0.002%	97.246%
6396	CLEANAWAY CO LT	0.002%	97.248%
6397	IGUATEMI EMP SH	0.002%	97.249%
6398	DREAM UNLIMIITE	0.002%	97.251%
6399	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.252%
6400	TAKARA SHUZO CO	0.002%	97.254%
6401	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	97.256%
6402	NORWEGIAN AIR S	0.002%	97.257%
6403	ASTRAL FOODS	0.002%	97.259%
6404	HI-LEX CORP	0.002%	97.260%
6405	PREMIER OIL	0.002%	97.262%
6406	JIN CO.LTD	0.002%	97.264%
6407	STUART OLSON IN	0.002%	97.265%
6408	SWECO AB	0.002%	97.267%
6409	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.269%
6410	PAZ CORP SA	0.002%	97.270%
6411	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.272%
6412	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	97.273%
6413	CORP INMOBILIAR	0.002%	97.275%
6414	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.277%
6415	DAIKYONISHIKAWA	0.002%	97.278%
6416	GROWTHPOINT PRO	0.002%	97.280%
6417	OTONOMY INC COMMON STOCK USD.001	0.002%	97.281%
6418	SURGERY PARTNERS INC COMMON STOCK USD.01	0.002%	97.283%
6419	SHIN ZU SHING C	0.002%	97.285%
6420	DIVERS RES BHD	0.002%	97.286%
6421	ORIENT CORP	0.002%	97.288%
6422	TIANJIN PORT DE	0.002%	97.289%
6423	WILSON BAYLY HO	0.002%	97.291%
6424	AGELLAN COMMERC	0.002%	97.293%
6425	MAYR-MELNHOF KA	0.002%	97.294%
6426	UPONOR OYJ	0.002%	97.296%
6427	EISAI CO	0.002%	97.297%
6428	PRESTIGE ESTATE	0.002%	97.299%
6429	MAN SE	0.002%	97.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6430	SK NETWORKS CO	0.002%	97.302%
6431	YANG MING MARIN	0.002%	97.304%
6432	TAIYO INK MFG C	0.002%	97.305%
6433	VIVOTEK INC	0.002%	97.307%
6434	ODONTOPREV SA	0.002%	97.309%
6435	WELSPUN INDIA L	0.002%	97.310%
6436	ESSENDANT INC COMMON STOCK USD.1	0.002%	97.312%
6437	TRITAX BIG BOX	0.002%	97.313%
6438	CASHBUILD LTD	0.002%	97.315%
6439	OUTSOURCING INC	0.002%	97.317%
6440	MACQUARIE LEISU	0.002%	97.318%
6441	INOGEN INC COMMON STOCK USD.001	0.002%	97.320%
6442	DENNY S CORP COMMON STOCK USD.01	0.002%	97.321%
6443	AVEX GROUP HOLD	0.002%	97.323%
6444	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.325%
6445	KWS SAAT AG	0.002%	97.326%
6446	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.328%
6447	ELIA SYS OPERAT	0.002%	97.329%
6448	DEL FRISCOS RES	0.002%	97.331%
6449	CULP INC COMMON STOCK USD.05	0.002%	97.333%
6450	YOUNGWON CORP	0.002%	97.334%
6451	ARGOSY PROPERTY	0.002%	97.336%
6452	DAI-DAN CO	0.002%	97.337%
6453	VZ HOLDING AG	0.002%	97.339%
6454	GMO INTERNET IN	0.002%	97.340%
6455	DELEK GROUP	0.002%	97.342%
6456	PIAGGIO	0.002%	97.344%
6457	SOILBUILD BUSIN	0.002%	97.345%
6458	NIC INC COMMON STOCK	0.002%	97.347%
6459	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	97.348%
6460	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.350%
6461	ORIOLA-KD CORP	0.002%	97.352%
6462	KOREA EXPRESS C	0.002%	97.353%
6463	ACACIA MINING	0.002%	97.355%
6464	MITRA ADIPERKAS	0.002%	97.356%
6465	MESA LABORATORIES INC COMMON STOCK	0.002%	97.358%
6466	NINE ENTERTAINM	0.002%	97.359%
6467	KOSSAN RUBBER I	0.002%	97.361%
6468	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.363%
6469	SAO MARTINHO SA	0.002%	97.364%
6470	VILLEROY & BOCH	0.002%	97.366%
6471	DEUTSCHE BETEI	0.002%	97.367%
6472	TURKIYE SINAI K	0.002%	97.369%
6473	K.C. TECH	0.002%	97.370%
6474	MICHINOKU BANK	0.002%	97.372%
6475	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.374%
6476	MCJ CO LTD	0.002%	97.375%
6477	HEIWA REAL ESTA	0.002%	97.377%
6478	PLATINUM ASSET	0.002%	97.378%
6479	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6480	TECNICAS REUNID	0.002%	97.381%
6481	GRUMA SA DE CV	0.002%	97.383%
6482	GEOX S.P.A.	0.002%	97.385%
6483	MYOB GROUP LTD	0.002%	97.386%
6484	HANA TOUR SERVI	0.002%	97.388%
6485	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.389%
6486	PETRON CORP	0.002%	97.391%
6487	TSURUHA HOLDING	0.002%	97.392%
6488	SPIE SA	0.002%	97.394%
6489	MOUNT GIBSON IR	0.002%	97.396%
6490	BANK OF CHONGQI	0.002%	97.397%
6491	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	97.399%
6492	YIEH PHUI ENTS	0.002%	97.400%
6493	RENHE COMMERCIA	0.002%	97.402%
6494	INDIAN HOTELS	0.002%	97.403%
6495	FINGERPRINT CAR	0.002%	97.405%
6496	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.406%
6497	NEXITY	0.002%	97.408%
6498	MULTIPLUS SA	0.002%	97.410%
6499	SYSTEMAX INC COMMON STOCK USD.01	0.002%	97.411%
6500	RAITO KOGYO CO	0.002%	97.413%
6501	HAYNES INTL INC	0.002%	97.414%
6502	FRASERS COMMERC	0.002%	97.416%
6503	THULE GROUP AB/	0.002%	97.417%
6504	PACIFIC METALS	0.002%	97.419%
6505	CENTRAL GARDEN&	0.002%	97.421%
6506	SAGA PLC	0.002%	97.422%
6507	FAES FARMA SA	0.002%	97.424%
6508	UNITED LABORATO	0.002%	97.425%
6509	SUNPOWER CORP COMMON STOCK USD.001	0.002%	97.427%
6510	CLARION CO	0.002%	97.428%
6511	TV ASAHI CORP	0.002%	97.430%
6512	TALGO SA	0.002%	97.431%
6513	TAISHO PHARMACE	0.002%	97.433%
6514	MIYAZAKI BANK	0.002%	97.435%
6515	MINOR INTERNATI	0.002%	97.436%
6516	INTERTAIN GROUP	0.002%	97.438%
6517	HARMONIC INC	0.002%	97.439%
6518	FRONTLINE LTD/B	0.002%	97.441%
6519	LIFESTYLE INTER	0.002%	97.442%
6520	NEC NETWK & SYS	0.002%	97.444%
6521	MAJOR CINEPLEX	0.002%	97.445%
6522	PIOLAX CO	0.002%	97.447%
6523	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.448%
6524	FAMOUS BRANDS L	0.002%	97.450%
6525	PRESS KOGYO CO	0.002%	97.452%
6526	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.453%
6527	BENETEAU	0.002%	97.455%
6528	INTL NICKEL IND	0.002%	97.456%
6529	LING SEN PRECIS	0.002%	97.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6530	AGRANA BETEILIG	0.002%	97.459%
6531	KONAI CO LTD	0.002%	97.461%
6532	VT HOLDINGS CO	0.002%	97.462%
6533	MERIDA INDUSTRY	0.002%	97.464%
6534	ST SHINE OPTICA	0.002%	97.465%
6535	STOBART GROUP L	0.002%	97.467%
6536	GLOW ENERGY	0.002%	97.468%
6537	AMSTERDAM COMMO	0.002%	97.470%
6538	CT ENVIRONMENTA	0.002%	97.472%
6539	AVANZA BANK HOL	0.002%	97.473%
6540	MAH SING GROUP	0.002%	97.475%
6541	CANON ELECTRONI	0.002%	97.476%
6542	CAWACHI LTD	0.002%	97.478%
6543	SEAH STEEL	0.002%	97.479%
6544	AKITA BANK	0.002%	97.481%
6545	SANRIO CO	0.002%	97.482%
6546	ELMOS SEMICONDU	0.002%	97.484%
6547	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.485%
6548	FOSTER ELECTRIC	0.002%	97.487%
6549	JU TENG INTERNA	0.002%	97.488%
6550	EHIME BANK	0.002%	97.490%
6551	SUN FRONTIER FU	0.002%	97.491%
6552	NAKANISHI INC	0.002%	97.493%
6553	ROCK FIELD CO	0.002%	97.494%
6554	XO GROUP INC COMMON STOCK USD.01	0.002%	97.496%
6555	SINOPEC KANTONS	0.002%	97.498%
6556	TSINGTAO BREWER	0.002%	97.499%
6557	STELLA CHEMIFA	0.002%	97.501%
6558	ARROW GLOBAL GR	0.002%	97.502%
6559	WESTERN ENERGY	0.002%	97.504%
6560	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.505%
6561	BANK OF PHILIPP	0.002%	97.507%
6562	CHOFU SEISAKUSH	0.002%	97.508%
6563	PERUSAHAAN GAS	0.002%	97.510%
6564	OCEAN YIELD ASA	0.002%	97.511%
6565	LASERTEC CORP	0.002%	97.513%
6566	BML INC	0.002%	97.514%
6567	COLOWIDE CO LTD	0.002%	97.516%
6568	FUJI CO(TOKYO)	0.002%	97.517%
6569	CONN S INC COMMON STOCK USD.01	0.002%	97.519%
6570	NOVOLIPET STEEL	0.002%	97.520%
6571	ZALANDO SE	0.002%	97.522%
6572	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.523%
6573	MUHIBBAH ENGINE	0.002%	97.525%
6574	PSK INC	0.002%	97.526%
6575	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.528%
6576	EAGLE INDUSTRY	0.002%	97.529%
6577	CALBEE INC	0.002%	97.531%
6578	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.532%
6579	PRESSANCE CORPO	0.002%	97.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6580	T.HASEGAWA CO	0.002%	97.535%
6581	CIA DE DIST INT	0.002%	97.537%
6582	CHINA INTL MARI	0.002%	97.538%
6583	RUENTEX DEVELOP	0.002%	97.540%
6584	CONA RESOURCES	0.002%	97.542%
6585	QUALITY HOUSES	0.002%	97.543%
6586	DANIELI & CO CO	0.002%	97.545%
6587	INTILAND DEVPT	0.002%	97.546%
6588	QOL CO LTD	0.002%	97.548%
6589	EASY BIO INC	0.002%	97.549%
6590	PRINCE HOUSING	0.002%	97.551%
6591	SPLUNK INC COMMON STOCK USD.001	0.002%	97.552%
6592	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.554%
6593	CIA SANEAMENTO	0.001%	97.555%
6594	CHINA METAL PRO	0.001%	97.557%
6595	ICL-ISRAEL CHEM	0.001%	97.558%
6596	L'OCCITANE INTE	0.001%	97.560%
6597	FAR EAST DEPT	0.001%	97.561%
6598	KONGSBERG AUTOM	0.001%	97.563%
6599	TOP GLOVE CORP	0.001%	97.564%
6600	SURTECO SE	0.001%	97.566%
6601	TENARIS S.A.	0.001%	97.567%
6602	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	97.568%
6603	TOWNGAS CHINA C	0.001%	97.570%
6604	VERBIO VEREINIG	0.001%	97.571%
6605	UMS HLDGS LTD	0.001%	97.573%
6606	CHROMA ATE INC	0.001%	97.574%
6607	ISEKI & CO	0.001%	97.576%
6608	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.577%
6609	RISO KAGAKU COR	0.001%	97.579%
6610	MASTERLINK SECS	0.001%	97.580%
6611	WISDOM MARINE L	0.001%	97.582%
6612	PRESTIGE INTERN	0.001%	97.583%
6613	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.585%
6614	LANDEC CORP	0.001%	97.586%
6615	GPO AEROPORTUAR	0.001%	97.588%
6616	CIA TRANSM ENER	0.001%	97.589%
6617	BURSA MALAYSIA	0.001%	97.591%
6618	GO-AHEAD GROUP	0.001%	97.592%
6619	GEO CO LTD	0.001%	97.594%
6620	INDIAN BANK	0.001%	97.595%
6621	IGG INC	0.001%	97.597%
6622	AKASTOR ASA	0.001%	97.598%
6623	ALPEK SAB	0.001%	97.600%
6624	JASA MARGA	0.001%	97.601%
6625	GLADSTONE COMME	0.001%	97.603%
6626	HULIC CO LTD	0.001%	97.604%
6627	CALIAN GROUP LT	0.001%	97.606%
6628	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.607%
6629	YAPI VE KREDI B	0.001%	97.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6630	BYGGMAX GROUP A	0.001%	97.610%
6631	TEJON RANCH CO	0.001%	97.612%
6632	KINEPOLIS GROUP	0.001%	97.613%
6633	TOKAI RUBBER IN	0.001%	97.615%
6634	M3 INC	0.001%	97.616%
6635	HAMAMATSU PHOTO	0.001%	97.618%
6636	NISHIO RENT ALL	0.001%	97.619%
6637	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.620%
6638	YUEXIU REAL ES	0.001%	97.622%
6639	XINGDA INTERNAT	0.001%	97.623%
6640	DAIICHI KIGENSO	0.001%	97.625%
6641	KARNATAKA BANK	0.001%	97.626%
6642	QIAGEN NV	0.001%	97.628%
6643	EMIRA PROPERTY	0.001%	97.629%
6644	LANDAUER INC COMMON STOCK USD.1	0.001%	97.631%
6645	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.632%
6646	TAMURA CORP	0.001%	97.634%
6647	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.635%
6648	MGI COUTIER	0.001%	97.637%
6649	ELBIT SYSTEMS L	0.001%	97.638%
6650	HUA HONG SEMICO	0.001%	97.640%
6651	VS INDUSTRY BHD	0.001%	97.641%
6652	E CL SA	0.001%	97.643%
6653	MITSUBOSHI BELT	0.001%	97.644%
6654	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.645%
6655	MEYER BURGER TE	0.001%	97.647%
6656	CHINA LIFE INSU	0.001%	97.648%
6657	BEC WORLD PUBLI	0.001%	97.650%
6658	PIERRE & VACANC	0.001%	97.651%
6659	SHIKOKU BANK	0.001%	97.653%
6660	RAISIO YHTYMA O	0.001%	97.654%
6661	AIMS AMP CAPITA	0.001%	97.656%
6662	HAWKINS INC COMMON STOCK USD.05	0.001%	97.657%
6663	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.659%
6664	LAI SUN DEVELOP	0.001%	97.660%
6665	METLIFECARE LTD	0.001%	97.662%
6666	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.663%
6667	TOWA PHARM CO L	0.001%	97.665%
6668	ATEN INTERNATIO	0.001%	97.666%
6669	PHILIPPINE NATL	0.001%	97.667%
6670	CHAOWEI POWER H	0.001%	97.669%
6671	CORP COMERCI SA	0.001%	97.670%
6672	TELENAV INC COMMON STOCK USD.001	0.001%	97.672%
6673	LEGEND HOLDINGS	0.001%	97.673%
6674	ARDENTEC CORP	0.001%	97.675%
6675	CITIZENS INC COMMON STOCK	0.001%	97.676%
6676	KOMERCNI BANKA	0.001%	97.678%
6677	ASSYSTEM	0.001%	97.679%
6678	STARHUB LIMITED	0.001%	97.681%
6679	TSUKUI CORP	0.001%	97.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6680	CONSUN PHARMACE	0.001%	97.683%
6681	CARL ZEISS MEDI	0.001%	97.685%
6682	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.686%
6683	SYSTEX CORPORAT	0.001%	97.688%
6684	DAIDO METAL CO	0.001%	97.689%
6685	BETER BED HOLD	0.001%	97.691%
6686	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.692%
6687	AVEO GROUP	0.001%	97.694%
6688	I.T LIMITED	0.001%	97.695%
6689	BIOTEST AG	0.001%	97.696%
6690	SEAH BESTEEL CO	0.001%	97.698%
6691	COLTENE HOLDI	0.001%	97.699%
6692	DATA COMMUNICAT	0.001%	97.701%
6693	TORSTAR CORP CL	0.001%	97.702%
6694	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.704%
6695	BANK NEGARA IND	0.001%	97.705%
6696	TREDEGAR CORP COMMON STOCK	0.001%	97.707%
6697	ALIANSCOE SHOPPI	0.001%	97.708%
6698	ASSOCD INTL HOT	0.001%	97.709%
6699	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.711%
6700	INVESTEC PROP F	0.001%	97.712%
6701	COSTAMARE INC	0.001%	97.714%
6702	KALBE FARMA	0.001%	97.715%
6703	CIA SANEAMENTO	0.001%	97.717%
6704	TONGYANG LIFE I	0.001%	97.718%
6705	SIIC ENVIRONMEN	0.001%	97.720%
6706	OIL & NATURAL G	0.001%	97.721%
6707	GREE INC	0.001%	97.722%
6708	UNID CO LTD	0.001%	97.724%
6709	PAGE INDUSTRIES	0.001%	97.725%
6710	ISHIHARA SANGYO	0.001%	97.727%
6711	EPS CO LTD	0.001%	97.728%
6712	PROTECTOR FORSI	0.001%	97.730%
6713	G.U.D. HOLDINGS	0.001%	97.731%
6714	SHANGHAI JIN JI	0.001%	97.732%
6715	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.734%
6716	BEIERSDORF AG	0.001%	97.735%
6717	YANZHOU COAL MI	0.001%	97.737%
6718	THAI AIRWAYS IN	0.001%	97.738%
6719	SRA HOLDINGS IN	0.001%	97.740%
6720	SHIZUOKAGAS CO	0.001%	97.741%
6721	ITOCHU FUEL COR	0.001%	97.742%
6722	GEMTEK TECHNOLO	0.001%	97.744%
6723	ADANI POWER LTD	0.001%	97.745%
6724	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.747%
6725	MIURA CO	0.001%	97.748%
6726	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.750%
6727	SOL SPA	0.001%	97.751%
6728	YELLOW HAT LTD.	0.001%	97.752%
6729	NITTA CORP	0.001%	97.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6730	HKR INTL LTD	0.001%	97.755%
6731	TIME DOTCOM BHD	0.001%	97.757%
6732	STAGECOACH GROU	0.001%	97.758%
6733	HOCHDORF HOLDIN	0.001%	97.760%
6734	DHT HOLDINGS IN	0.001%	97.761%
6735	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.762%
6736	CVR ENERGY INC	0.001%	97.764%
6737	HANSOL PAPER CO	0.001%	97.765%
6738	HANDSOME CORP	0.001%	97.767%
6739	NETENT AB	0.001%	97.768%
6740	HUNG SHENG CONS	0.001%	97.769%
6741	GODREJ CONSUMER	0.001%	97.771%
6742	CAFE DE CORAL H	0.001%	97.772%
6743	BOIRON	0.001%	97.774%
6744	KINDOM CONSTRUC	0.001%	97.775%
6745	SHIBUYA KOGYO C	0.001%	97.777%
6746	WAFER WORKS COR	0.001%	97.778%
6747	RANDON SA IMPL	0.001%	97.779%
6748	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	97.781%
6749	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.782%
6750	PARQUE ARAUCO S	0.001%	97.784%
6751	ALGOMA CENTRAL	0.001%	97.785%
6752	REPLY SPA	0.001%	97.786%
6753	THORESEN THAI A	0.001%	97.788%
6754	LIPPO MALLS IN	0.001%	97.789%
6755	SUMMARECON AGUN	0.001%	97.791%
6756	OPAP SA	0.001%	97.792%
6757	HONGKONG&SHANG	0.001%	97.793%
6758	ASTALDI	0.001%	97.795%
6759	SCSK CORPORATIO	0.001%	97.796%
6760	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.001%	97.798%
6761	DIGI INTL INC	0.001%	97.799%
6762	B&B TOOLS AB	0.001%	97.800%
6763	RETAIL ESTATES	0.001%	97.802%
6764	CALIX INC COMMON STOCK	0.001%	97.803%
6765	ELITE SEMICONDU	0.001%	97.805%
6766	COOLPAD GROUP L	0.001%	97.806%
6767	NATIONAL GRID P	0.001%	97.807%
6768	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.809%
6769	ALTERRA POWER C	0.001%	97.810%
6770	YUASA TRADING C	0.001%	97.812%
6771	SALMAR ASA	0.001%	97.813%
6772	TAIWAN COGENERA	0.001%	97.814%
6773	VESTEL ELECTRON	0.001%	97.816%
6774	FISERV INC SR UNSECURED 06/20 2.7	0.001%	97.817%
6775	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.819%
6776	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.820%
6777	ASAHI DIAMOND I	0.001%	97.821%
6778	PT TIMAH TBK	0.001%	97.823%
6779	MAINSTREET EQUI	0.001%	97.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6780	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.826%
6781	AUSTAL LTD	0.001%	97.827%
6782	WASHTEC AG	0.001%	97.828%
6783	J-OIL MILLS INC	0.001%	97.830%
6784	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	97.831%
6785	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.832%
6786	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.834%
6787	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.835%
6788	TECHNICOLOR	0.001%	97.837%
6789	KAPPAHL HOLDING	0.001%	97.838%
6790	MIQUEL Y COSTAS	0.001%	97.839%
6791	ALPHA & OMEGA S	0.001%	97.841%
6792	SINARMAS LAND	0.001%	97.842%
6793	SUN HUNG KAI CO	0.001%	97.844%
6794	SAIBU GAS CO	0.001%	97.845%
6795	AMADA HOLDINGS	0.001%	97.846%
6796	LENZING AG	0.001%	97.848%
6797	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.849%
6798	CHESNARA PLC	0.001%	97.851%
6799	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	97.852%
6800	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.853%
6801	BANDO CHEMICAL	0.001%	97.855%
6802	KRUNGTHAI CARD	0.001%	97.856%
6803	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.857%
6804	KONOIKE TRANSP	0.001%	97.859%
6805	SUMITOMO SEIKA	0.001%	97.860%
6806	GWA GROUP LTD	0.001%	97.862%
6807	AMERICAN PUBLIC	0.001%	97.863%
6808	XING AG	0.001%	97.864%
6809	SATO CORP	0.001%	97.866%
6810	SUPERVALU INC	0.001%	97.867%
6811	POLYTEC HOLDING	0.001%	97.868%
6812	KOREA GAS CORP	0.001%	97.870%
6813	IPCA LABORATORI	0.001%	97.871%
6814	BW LPG LTD	0.001%	97.872%
6815	VILMORIN CLAUSE	0.001%	97.874%
6816	PHOTO-ME INTERN	0.001%	97.875%
6817	SINOTRANS SHIPP	0.001%	97.877%
6818	CLEVO	0.001%	97.878%
6819	NIPPON ROAD CO	0.001%	97.879%
6820	KUMIAI CHEM IND	0.001%	97.881%
6821	ANGLO AMERICAN	0.001%	97.882%
6822	WAKITA & CO	0.001%	97.883%
6823	JAPAN PULP & PA	0.001%	97.885%
6824	AIDA ENGINEERIN	0.001%	97.886%
6825	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.887%
6826	KIKUCHI CO LTD	0.001%	97.889%
6827	UTD INDUSTRIAL	0.001%	97.890%
6828	YOKOGAWA BRIDGE	0.001%	97.892%
6829	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6830	TECHNOLOGY ONE	0.001%	97.894%
6831	KARUR VYSYA BAN	0.001%	97.896%
6832	VITTORIA ASSICU	0.001%	97.897%
6833	COAL INDIA LTD	0.001%	97.898%
6834	PROLOGIS PROPER	0.001%	97.900%
6835	SRI TRANG AGRO	0.001%	97.901%
6836	HUNTER DOUGLAS	0.001%	97.902%
6837	AEKYUNG PETROCH	0.001%	97.904%
6838	COWEN INC COMMON STOCK USD.01	0.001%	97.905%
6839	HANMI PHARM CO	0.001%	97.906%
6840	TOYO ENG CORP	0.001%	97.908%
6841	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.909%
6842	CLEARWATER SEAF	0.001%	97.911%
6843	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.912%
6844	KESKO OYJ	0.001%	97.913%
6845	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.915%
6846	OBIC	0.001%	97.916%
6847	TOWA BANK	0.001%	97.917%
6848	UNILEVER INDONE	0.001%	97.919%
6849	MALAYSIA BUILD	0.001%	97.920%
6850	TOCALO CO LTD	0.001%	97.921%
6851	SHORETEL INC COMMON STOCK USD.001	0.001%	97.923%
6852	HARMONIC DRIVE	0.001%	97.924%
6853	SREI INFRASTRUC	0.001%	97.925%
6854	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.927%
6855	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.928%
6856	TUBOS REUNIDOS	0.001%	97.929%
6857	ZOJIRUSHI CORP	0.001%	97.931%
6858	NIPPON CARBON C	0.001%	97.932%
6859	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.933%
6860	BLOOMAGE BIOTEC	0.001%	97.935%
6861	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.936%
6862	GRAPE KING INC	0.001%	97.937%
6863	OBERBANK AG	0.001%	97.939%
6864	XL AXIATA TBK P	0.001%	97.940%
6865	WEST MARINE INC COMMON STOCK USD.001	0.001%	97.941%
6866	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.943%
6867	CENT PATTANA PU	0.001%	97.944%
6868	FIRST REIT	0.001%	97.945%
6869	KINIK CO	0.001%	97.947%
6870	POLA ORBIS HLDG	0.001%	97.948%
6871	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.949%
6872	KOLON CORPORATI	0.001%	97.951%
6873	LG INTL CORP	0.001%	97.952%
6874	GREATVIEW ASEPT	0.001%	97.953%
6875	CANADIAN IMPERI	0.001%	97.955%
6876	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.956%
6877	REGAL HOTELS IN	0.001%	97.957%
6878	HOSOKAWA MICRON	0.001%	97.959%
6879	WEBJET LTD	0.001%	97.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6880	COLBUN S.A.	0.001%	97.961%
6881	MENICON CO LTD	0.001%	97.963%
6882	COMDIRECT BANK	0.001%	97.964%
6883	SHIKOKU CHEMICA	0.001%	97.965%
6884	MANITOU	0.001%	97.967%
6885	CEMENTIR S.p.A.	0.001%	97.968%
6886	DAEDUCK GDS	0.001%	97.969%
6887	CHEMRING GROUP	0.001%	97.971%
6888	ELETROBRAS PREF	0.001%	97.972%
6889	QINGDAO PORT IN	0.001%	97.973%
6890	CGN POWER CO LT	0.001%	97.975%
6891	MCBRIDE PLC	0.001%	97.976%
6892	RAJESH EXPORTS	0.001%	97.977%
6893	TOHO ZINC CO LT	0.001%	97.979%
6894	CREDIT CORP GRO	0.001%	97.980%
6895	PREMIER FOODS	0.001%	97.981%
6896	ELIS SA	0.001%	97.983%
6897	TAYCA CORP	0.001%	97.984%
6898	PENDRAGON PLC	0.001%	97.985%
6899	RIKEN CORP	0.001%	97.987%
6900	NORITAKE CO	0.001%	97.988%
6901	ECORODOVIAS INF	0.001%	97.989%
6902	GR ED L'ESPRESS	0.001%	97.990%
6903	TOYO CONSTRUCTI	0.001%	97.992%
6904	AIMIA INC	0.001%	97.993%
6905	HAMAKYOREX CO L	0.001%	97.994%
6906	BANCO DAVIVIEND	0.001%	97.996%
6907	HIMART CO LTD	0.001%	97.997%
6908	FISSION URANIUM	0.001%	97.998%
6909	CIA ENERGETICA	0.001%	98.000%
6910	SANDEN CORP	0.001%	98.001%
6911	OKURA INDUSTRIA	0.001%	98.002%
6912	S FOODS INC	0.001%	98.004%
6913	SDL PLC	0.001%	98.005%
6914	FANTASIA HOLDIN	0.001%	98.006%
6915	FUJI KYUKO CO L	0.001%	98.008%
6916	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.009%
6917	AIXTRON AG	0.001%	98.010%
6918	YAMABIKO CORP	0.001%	98.011%
6919	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.013%
6920	RELIANCE COMMUN	0.001%	98.014%
6921	NIHON NOHYAKU	0.001%	98.015%
6922	BEIJER ALMA AB	0.001%	98.017%
6923	DEVRO	0.001%	98.018%
6924	AJANTA PHARMA	0.001%	98.019%
6925	ZUMIEZ INC COMMON STOCK	0.001%	98.021%
6926	MODEC INC	0.001%	98.022%
6927	D.A. CONSORTIUM	0.001%	98.023%
6928	SEASPAN CORP	0.001%	98.025%
6929	HARASHIN CO LTD	0.001%	98.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6930	EIGHTEENTH BANK	0.001%	98.027%
6931	PPC LTD	0.001%	98.028%
6932	RESOLUTE FOREST	0.001%	98.030%
6933	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.031%
6934	DAIKI ALUMINIUM	0.001%	98.032%
6935	HO BEE INVESTME	0.001%	98.034%
6936	PETRONAS DAGANG	0.001%	98.035%
6937	AOI ELECTRONICS	0.001%	98.036%
6938	AKKA TECHNOLOGI	0.001%	98.038%
6939	ADHI KARYA PERS	0.001%	98.039%
6940	UOA DEVELOPMENT	0.001%	98.040%
6941	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.041%
6942	DALI FOODS GROU	0.001%	98.043%
6943	PHOENIX MECANO	0.001%	98.044%
6944	ALUPAR INVEST S	0.001%	98.045%
6945	REZIDOR HOTEL G	0.001%	98.047%
6946	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.048%
6947	FBD HLDGS	0.001%	98.049%
6948	SIRTEX MEDICAL	0.001%	98.050%
6949	NTT URBAN DEVEL	0.001%	98.052%
6950	GREEN CROSS HLD	0.001%	98.053%
6951	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.054%
6952	ZAKL AZOT W	0.001%	98.056%
6953	JSP CORP	0.001%	98.057%
6954	MAYNE PHARMA GR	0.001%	98.058%
6955	KOC HOLDING AS	0.001%	98.059%
6956	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.061%
6957	BINCK NV	0.001%	98.062%
6958	KOTOBUKI SPIRIT	0.001%	98.063%
6959	NAMCHOW CHEMICA	0.001%	98.065%
6960	HORNBACK BAUMAR	0.001%	98.066%
6961	KOWLOON DEVMT	0.001%	98.067%
6962	ASTRA AGRO LEST	0.001%	98.068%
6963	EL PUERTO DE LI	0.001%	98.070%
6964	UKC HOLDINGS CO	0.001%	98.071%
6965	PLENUS CO	0.001%	98.072%
6966	ANGLOGOLD LTD	0.001%	98.074%
6967	GOLDSUN DEV/CON	0.001%	98.075%
6968	OITA BANK	0.001%	98.076%
6969	ROBINSONS RETAI	0.001%	98.077%
6970	BELC CO LTD	0.001%	98.079%
6971	BLOOMBERRY RESO	0.001%	98.080%
6972	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.081%
6973	CHINA SHANSHUI	0.001%	98.083%
6974	MACATAWA BANK CORP COMMON STOCK	0.001%	98.084%
6975	SAMYANG CORP	0.001%	98.085%
6976	ENTERCOM COMMUN	0.001%	98.086%
6977	VAUDOISE ASSURA	0.001%	98.088%
6978	EVA PRECISION I	0.001%	98.089%
6979	LIU CHONG HING	0.001%	98.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6980	ALE PROPERTY TR	0.001%	98.091%
6981	RAFFLES MEDICAL	0.001%	98.093%
6982	NESTLE INDIA	0.001%	98.094%
6983	NOVELION THERAP	0.001%	98.095%
6984	SUPER-SOL	0.001%	98.097%
6985	CT REAL ESTATE	0.001%	98.098%
6986	HOKUTO CORP	0.001%	98.099%
6987	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	98.100%
6988	MERCURIES LIFE	0.001%	98.102%
6989	ASKUL	0.001%	98.103%
6990	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.104%
6991	KAGA ELECTRONIC	0.001%	98.105%
6992	BIOGAIA AB	0.001%	98.107%
6993	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.108%
6994	CHOICE PROPERTI	0.001%	98.109%
6995	LAR ESPANA REAL	0.001%	98.111%
6996	W-SCOPE CO	0.001%	98.112%
6997	HARBIN POWER EQ	0.001%	98.113%
6998	KURODA ELECTRIC	0.001%	98.114%
6999	FORMULA SYST(19	0.001%	98.116%
7000	TRENCOR	0.001%	98.117%
7001	DAEHAN FLOUR MI	0.001%	98.118%
7002	SANGETSU CO	0.001%	98.119%
7003	QL RESOURCES BH	0.001%	98.121%
7004	SP SETIA	0.001%	98.122%
7005	FURUKAWA CO	0.001%	98.123%
7006	STOLT-NIELSEN L	0.001%	98.124%
7007	TV TOKYO HLDG C	0.001%	98.126%
7008	RELIANCE ENERGY	0.001%	98.127%
7009	LOTTE FOOD CO	0.001%	98.128%
7010	GENMAB A/S	0.001%	98.129%
7011	SOLOR A/S	0.001%	98.131%
7012	CHINA MANMADE F	0.001%	98.132%
7013	CTCI CORP	0.001%	98.133%
7014	FUSO CHEMICAL C	0.001%	98.135%
7015	PEARSON STK	0.001%	98.136%
7016	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.137%
7017	SUNGWOO HITECH	0.001%	98.138%
7018	MANDALAY RESOUR	0.001%	98.140%
7019	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.141%
7020	SINTEX PLASTICS	0.001%	98.142%
7021	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.143%
7022	MORGAN SINDALL	0.001%	98.145%
7023	FINANCIAL PRODU	0.001%	98.146%
7024	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.147%
7025	LIFE CORPORATIO	0.001%	98.148%
7026	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.150%
7027	BACHEM HLD AG-B	0.001%	98.151%
7028	PC DEPOT CORP	0.001%	98.152%
7029	FERROTEC CORP	0.001%	98.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7030	ACHILLES CORP	0.001%	98.155%
7031	DUNI AB	0.001%	98.156%
7032	XIAMEN INTL POR	0.001%	98.157%
7033	MAX CO	0.001%	98.158%
7034	SIGURD MICROELE	0.001%	98.160%
7035	LT GROUP INC	0.001%	98.161%
7036	ALIO GOLD INC	0.001%	98.162%
7037	SHANDONG CHENMI	0.001%	98.163%
7038	NICHII GAKKAN C	0.001%	98.165%
7039	SIMMTECH CO LTD	0.001%	98.166%
7040	TOTETSU KOGYO C	0.001%	98.167%
7041	CORPORATE TRAVE	0.001%	98.168%
7042	LI NING CO. LTD	0.001%	98.170%
7043	MITANI CORP	0.001%	98.171%
7044	XINJIANG GOLDWI	0.001%	98.172%
7045	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.173%
7046	TAIWAN SECOM	0.001%	98.174%
7047	CAPITAL® PRO	0.001%	98.176%
7048	DIRTT ENVIRONME	0.001%	98.177%
7049	UNIVERSAL ENTER	0.001%	98.178%
7050	PROSPERITY REIT	0.001%	98.179%
7051	PRADA SPA	0.001%	98.181%
7052	FACC AG	0.001%	98.182%
7053	COSMOS PHARMACE	0.001%	98.183%
7054	FLYTECH TECHNOL	0.001%	98.184%
7055	YOSHINOYA D&C C	0.001%	98.186%
7056	MGM CHINA HLDGS	0.001%	98.187%
7057	JAMMU & KASHMIR	0.001%	98.188%
7058	UNIBAIL-RODAMCO	0.001%	98.189%
7059	COVENANT TRANSP	0.001%	98.191%
7060	MCMILLAN SHAKES	0.001%	98.192%
7061	AFFICHAGE HOLDI	0.001%	98.193%
7062	WEST BANCORPORATION COMMON STOCK	0.001%	98.194%
7063	KVAERNER ASA	0.001%	98.195%
7064	CORFICOLOMBIANA	0.001%	98.197%
7065	OPTO TECH CORPN	0.001%	98.198%
7066	GREATEK ELECTRO	0.001%	98.199%
7067	ALBIS CO LTD	0.001%	98.200%
7068	FARGLORY LAND D	0.001%	98.202%
7069	CHINA NATIONAL	0.001%	98.203%
7070	TOKAI CORP/GIFU	0.001%	98.204%
7071	INFOCOM CORP	0.001%	98.205%
7072	STEF-TFE NEW	0.001%	98.206%
7073	TEAM INC	0.001%	98.208%
7074	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.209%
7075	CHINA AEROSPACE	0.001%	98.210%
7076	OBEROI REALTY L	0.001%	98.211%
7077	GMR INFRASTRUCT	0.001%	98.213%
7078	BREVILLE GROUP	0.001%	98.214%
7079	ADVTECH LTD	0.001%	98.215%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7080	DAIHO CONSTRUCT	0.001%	98.216%
7081	BANK PEKAO	0.001%	98.217%
7082	PEMBANGUNAN P	0.001%	98.219%
7083	ELETROBRAS COMM	0.001%	98.220%
7084	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.221%
7085	SPH REIT	0.001%	98.222%
7086	TENMA CORPORATI	0.001%	98.224%
7087	TOYO KANETSU KK	0.001%	98.225%
7088	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.226%
7089	H&R GMBH & CO K	0.001%	98.227%
7090	NVE CORP	0.001%	98.228%
7091	CEMEX LATAM HLD	0.001%	98.230%
7092	SMS CO LTD	0.001%	98.231%
7093	DEXCOM INC COMMON STOCK USD.001	0.001%	98.232%
7094	MITSUBISHI PENC	0.001%	98.233%
7095	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.235%
7096	INFOMART CORP	0.001%	98.236%
7097	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.237%
7098	REFRESCO GROUP	0.001%	98.238%
7099	CHINA SINGYES S	0.001%	98.239%
7100	MEDY-TOX INC	0.001%	98.241%
7101	VST HLDGS	0.001%	98.242%
7102	EIS ECZACIBASI	0.001%	98.243%
7103	MAIRE TECNIMONT	0.001%	98.244%
7104	WIZZ AIR HOLDIN	0.001%	98.246%
7105	CERVECERIAS UNI	0.001%	98.247%
7106	GURUNAVI INC	0.001%	98.248%
7107	GIGA SOLAR MAT	0.001%	98.249%
7108	RIPLEY CORP SA	0.001%	98.250%
7109	ECHO GLOBAL LOG	0.001%	98.252%
7110	OPERA SOFTWARE	0.001%	98.253%
7111	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.254%
7112	PHIBRO ANIMAL H	0.001%	98.255%
7113	GPO FIN INTERAC	0.001%	98.256%
7114	SUMMIT INDUSTRI	0.001%	98.258%
7115	UNITED INTL ENT	0.001%	98.259%
7116	SUESS MICRO TEC	0.001%	98.260%
7117	HOTAI MOTOR CO	0.001%	98.261%
7118	INABA DENKISANG	0.001%	98.262%
7119	BULTEN AB	0.001%	98.264%
7120	NOVA MEASURING	0.001%	98.265%
7121	GUANGSHEN RAILW	0.001%	98.266%
7122	UMH PROP INC	0.001%	98.267%
7123	HIBIYA ENGINEER	0.001%	98.269%
7124	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.270%
7125	HUADIAN POWER I	0.001%	98.271%
7126	WINMARK CORP COMMON STOCK	0.001%	98.272%
7127	LONMIN PLC	0.001%	98.273%
7128	BELL AG - REG	0.001%	98.275%
7129	BUKIT SEMBAWNG	0.001%	98.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7130	ADVA AG	0.001%	98.277%
7131	ATRIUM LJUNGBER	0.001%	98.278%
7132	HANON SYSTEMS	0.001%	98.279%
7133	SSANGYONG CEMEN	0.001%	98.281%
7134	UNITIL CORP COMMON STOCK	0.001%	98.282%
7135	AKEBONO BRAKE I	0.001%	98.283%
7136	AUSTRIA TECHNOL	0.001%	98.284%
7137	NISHIMATSUYA CH	0.001%	98.285%
7138	RAMAYANA LESTAR	0.001%	98.287%
7139	XEROX CORP 4.07	0.001%	98.288%
7140	CROCS INC COMMON STOCK USD.001	0.001%	98.289%
7141	KAJARIA CERAMIC	0.001%	98.290%
7142	SUMIDA ELECTRIC	0.001%	98.291%
7143	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.293%
7144	SINGAPORE FINAN	0.001%	98.294%
7145	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.295%
7146	ALTICE NV	0.001%	98.296%
7147	ACE HARDWARE IN	0.001%	98.297%
7148	CHOLAMANDALAM I	0.001%	98.298%
7149	CHUBU SHIRYO CO	0.001%	98.300%
7150	BANGKOK DUSIT M	0.001%	98.301%
7151	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.302%
7152	WILH. WILHELMSE	0.001%	98.303%
7153	PALFINGER AG	0.001%	98.304%
7154	NIDEC CORPORATI	0.001%	98.306%
7155	ULTRA TECH CEMC	0.001%	98.307%
7156	HUANENG POWER I	0.001%	98.308%
7157	DR.CI:LABO CO L	0.001%	98.309%
7158	RMP ENERGY INC	0.001%	98.310%
7159	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.312%
7160	WEYCO GROUP INC	0.001%	98.313%
7161	SOGEFI	0.001%	98.314%
7162	DAIRY FARM INTL	0.001%	98.315%
7163	BRUNEL INTL	0.001%	98.316%
7164	HYUNDAI HOME SH	0.001%	98.318%
7165	ST BARBARA MINE	0.001%	98.319%
7166	EZION HOLDINGS	0.001%	98.320%
7167	KASAI KOGYO CO	0.001%	98.321%
7168	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.322%
7169	PARK ELECTROCHE	0.001%	98.324%
7170	WINCANTON	0.001%	98.325%
7171	BK OF SAGA	0.001%	98.326%
7172	CHINA GREENLAND	0.001%	98.327%
7173	WELCIA HOLDINGS	0.001%	98.328%
7174	HOLY STONE ENTE	0.001%	98.329%
7175	KRBL LTD	0.001%	98.331%
7176	ENERGISA SA	0.001%	98.332%
7177	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.333%
7178	DISCO CORPORATI	0.001%	98.334%
7179	LIVZON PHARMACE	0.001%	98.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7180	SK TELECOM ADR	0.001%	98.337%
7181	IP GROUP	0.001%	98.338%
7182	TYC BROTHER IND	0.001%	98.339%
7183	SBS HOLDINGS IN	0.001%	98.340%
7184	CARD FACTORY PL	0.001%	98.341%
7185	EVEN CONSTRUCTO	0.001%	98.342%
7186	RETAIL FOOD GRO	0.001%	98.344%
7187	MK ELECTRON	0.001%	98.345%
7188	DAI NIPPON TORY	0.001%	98.346%
7189	YAMAZEN CORPORA	0.001%	98.347%
7190	EMPEROR CAPITAL	0.001%	98.348%
7191	SL CORP	0.001%	98.349%
7192	DORIAN LPG LTD	0.001%	98.351%
7193	BRUNELLO CUCINE	0.001%	98.352%
7194	VERA BRADLEY INC COMMON STOCK	0.001%	98.353%
7195	CONCENTRADORA	0.001%	98.354%
7196	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.355%
7197	RANK GROUP PLC	0.001%	98.356%
7198	ATUL LTD	0.001%	98.358%
7199	MURRAY & ROBERT	0.001%	98.359%
7200	MEC COMPANY LTD	0.001%	98.360%
7201	QSC AG	0.001%	98.361%
7202	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.362%
7203	TOSEI CORP	0.001%	98.363%
7204	FAGRON	0.001%	98.365%
7205	REDES ENERGETIC	0.001%	98.366%
7206	AMOTECH CO LTD	0.001%	98.367%
7207	UNIVERSAL MEDIC	0.001%	98.368%
7208	CAREER TECHNOLO	0.001%	98.369%
7209	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.370%
7210	MATCH GROUP INC COMMON STOCK USD.001	0.001%	98.372%
7211	TSUKISHIMA KIKA	0.001%	98.373%
7212	CELLCOM ISRAEL	0.001%	98.374%
7213	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.375%
7214	DNO INTERNATIONAL	0.001%	98.376%
7215	G&L BEIJER AB B	0.001%	98.377%
7216	NITTETSU MINING	0.001%	98.379%
7217	TEIKOKU SEN-I C	0.001%	98.380%
7218	BTB REAL ESTATE	0.001%	98.381%
7219	ENPLAS CORP	0.001%	98.382%
7220	IRISH CONTINENT	0.001%	98.383%
7221	TIBET WATER RES	0.001%	98.384%
7222	CHIMEI MATERIAL	0.001%	98.386%
7223	NORDIC SEMICOND	0.001%	98.387%
7224	FUJIBO HOLDINGS	0.001%	98.388%
7225	METAWATER CO LT	0.001%	98.389%
7226	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.390%
7227	PKP CARGO SA	0.001%	98.391%
7228	KAMEI CORP	0.001%	98.393%
7229	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7230	CRAFT BREWERS A	0.001%	98.395%
7231	SCANDI STANDARD	0.001%	98.396%
7232	INFIGEN ENERGY	0.001%	98.397%
7233	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.398%
7234	NISSHIN SEIFUN	0.001%	98.399%
7235	HEINEKEN MALAYS	0.001%	98.401%
7236	BOSCH LTD	0.001%	98.402%
7237	AP THAILAND PCL	0.001%	98.403%
7238	GREAT EASTERN S	0.001%	98.404%
7239	FEDERAL CORP	0.001%	98.405%
7240	SELECT HARVESTS	0.001%	98.406%
7241	TRANS COSMOS	0.001%	98.407%
7242	BAUER AG	0.001%	98.409%
7243	CUTERA INC COMMON STOCK USD.001	0.001%	98.410%
7244	MOTA ENIGL SGPS	0.001%	98.411%
7245	GERDAU SA	0.001%	98.412%
7246	FUJITSU KIDEN	0.001%	98.413%
7247	CHINESE ESTATES	0.001%	98.414%
7248	BENEFIT ONE INC	0.001%	98.415%
7249	NAMURA SHIPBUIL	0.001%	98.417%
7250	LIGHT S.A.	0.001%	98.418%
7251	GUOCOLAND LTD	0.001%	98.419%
7252	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.420%
7253	HURCO COMPANIES INC COMMON STOCK	0.001%	98.421%
7254	OKABE CO	0.001%	98.422%
7255	ARROWHEAD PROR	0.001%	98.423%
7256	NATIONAL STORAG	0.001%	98.425%
7257	CAVERION CORP	0.001%	98.426%
7258	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.427%
7259	SFA ENGINEERING	0.001%	98.428%
7260	FORD OTOSAN	0.001%	98.429%
7261	ANANDA DEVELOPM	0.001%	98.430%
7262	LAND MARK OPTOE	0.001%	98.431%
7263	TATA COMMUNICAT	0.001%	98.433%
7264	TT ELECTRONICS	0.001%	98.434%
7265	RIKEN VITAMIN C	0.001%	98.435%
7266	JAMCO COPORATIN	0.001%	98.436%
7267	NOJIMA CORP	0.001%	98.437%
7268	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.438%
7269	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.439%
7270	YAKULT HONSHA C	0.001%	98.441%
7271	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.442%
7272	TOA CORP	0.001%	98.443%
7273	MERIDIAN ENERGY	0.001%	98.444%
7274	TOWA CORP	0.001%	98.445%
7275	MIDAS HLDGS	0.001%	98.446%
7276	JEOL	0.001%	98.447%
7277	TAIFLEX SCIENTI	0.001%	98.448%
7278	ARATA CORP	0.001%	98.450%
7279	THAI VEGETABLE	0.001%	98.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7280	ATRIUM EUROPEAN	0.001%	98.452%
7281	SWORD GROUP	0.001%	98.453%
7282	CHINA MAPLE LEA	0.001%	98.454%
7283	DIRECIONAL ENGE	0.001%	98.455%
7284	TAMRON CO LTD	0.001%	98.456%
7285	DOUTOR NICHIRE	0.001%	98.457%
7286	CENTURIA INDUST	0.001%	98.459%
7287	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.460%
7288	KYOEI STEEL LTD	0.001%	98.461%
7289	PSG GROUP LTD	0.001%	98.462%
7290	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.463%
7291	FREEMAN FINANCI	0.001%	98.464%
7292	HOTELES CITY EX	0.001%	98.465%
7293	PARCO CO	0.001%	98.466%
7294	CENTRAL CHINA S	0.001%	98.468%
7295	FLEXIGROUP LIMI	0.001%	98.469%
7296	CHAROEN POKPHAN	0.001%	98.470%
7297	HAPPINET CORP	0.001%	98.471%
7298	BURKHALTER HOLD	0.001%	98.472%
7299	ALLIED PROPERTI	0.001%	98.473%
7300	HYUNDAI DS,OLD	0.001%	98.474%
7301	GENESIS ENERGY	0.001%	98.475%
7302	SHINSHO CORP	0.001%	98.477%
7303	GOLD CIRCUIT EL	0.001%	98.478%
7304	TRONC INC COMMON STOCK USD.01	0.001%	98.479%
7305	LINX SA	0.001%	98.480%
7306	VAISALA	0.001%	98.481%
7307	SONG WON IND	0.001%	98.482%
7308	KOREA KOLMAR CO	0.001%	98.483%
7309	SANSHIN ELECTRO	0.001%	98.484%
7310	NORITSU KOKI CO	0.001%	98.485%
7311	AISAN INDUSTRY	0.001%	98.487%
7312	GLORIA MATERIAL	0.001%	98.488%
7313	ALPIQ HOLDING A	0.001%	98.489%
7314	ROLAND DG CORP	0.001%	98.490%
7315	CENTURY TEXT &	0.001%	98.491%
7316	SCHOELLER BLECK	0.001%	98.492%
7317	HANNSTOUCH SOLU	0.001%	98.493%
7318	KEPPEL INFRASTR	0.001%	98.494%
7319	NICE INFORMATIO	0.001%	98.495%
7320	COSCO HOLDINGS	0.001%	98.497%
7321	MITSUI SOKO CO	0.001%	98.498%
7322	KJB FINANCIAL G	0.001%	98.499%
7323	GRUPO FAMSA SA	0.001%	98.500%
7324	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.501%
7325	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.502%
7326	EUROPAC PAPELES	0.001%	98.503%
7327	HIRATA TECHNICA	0.001%	98.504%
7328	JAHWA ELECTRONI	0.001%	98.505%
7329	NEUROCRINE BIOS	0.001%	98.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7330	ONE LIBERTY PRO	0.001%	98.508%
7331	PARIS ORLEANS S	0.001%	98.509%
7332	ENERCHINA HOLDI	0.001%	98.510%
7333	CSI PROPERTIES	0.001%	98.511%
7334	INTERNATIONAL M	0.001%	98.512%
7335	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.513%
7336	CAPE	0.001%	98.514%
7337	SANYANGIndustr	0.001%	98.515%
7338	RED STAR MACALL	0.001%	98.516%
7339	NISSIN CORP	0.001%	98.518%
7340	F-TECH INC	0.001%	98.519%
7341	NICHIDEN CORP	0.001%	98.520%
7342	QAD INC A COMMON STOCK	0.001%	98.521%
7343	GREAT EASTERN H	0.001%	98.522%
7344	DSP GROUP INC	0.001%	98.523%
7345	EMLAK KONUT GYO	0.001%	98.524%
7346	TONG YANG CEMEN	0.001%	98.525%
7347	CHINA WATER AFF	0.001%	98.526%
7348	BES ENGINEERING	0.001%	98.527%
7349	XTEP INTERNATIO	0.001%	98.529%
7350	GUJARAT STATE F	0.001%	98.530%
7351	YURTEC CORPORAT	0.001%	98.531%
7352	TAI CHEUNG HLDG	0.001%	98.532%
7353	SILICONWARE PRE	0.001%	98.533%
7354	KATAKURA INDS	0.001%	98.534%
7355	INTERSERVE PLC	0.001%	98.535%
7356	DEVELOPMENT SEC	0.001%	98.536%
7357	HANWHA SECS	0.001%	98.537%
7358	AKSA AKRILIK KI	0.001%	98.538%
7359	COROMANDEL INTL	0.001%	98.539%
7360	CHINA SHENGMU O	0.001%	98.541%
7361	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.542%
7362	361 DEGREES INT	0.001%	98.543%
7363	IDORSIA LTD	0.001%	98.544%
7364	GULLIVER INTERN	0.001%	98.545%
7365	T-GAIA CORP	0.001%	98.546%
7366	CCC SA	0.001%	98.547%
7367	INGENIA COMMUNI	0.001%	98.548%
7368	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.549%
7369	AKR CORPORINDO	0.001%	98.550%
7370	DAISO CO	0.001%	98.551%
7371	AYGAZ	0.001%	98.553%
7372	SAGAX AB	0.001%	98.554%
7373	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.555%
7374	GRUPO AEROMEXIC	0.001%	98.556%
7375	PROCTOR&GAMBLE	0.001%	98.557%
7376	MOBILEONE LTD.	0.001%	98.558%
7377	SINOFERT HOLDIN	0.001%	98.559%
7378	PETRONAS GAS	0.001%	98.560%
7379	ONE HOSPITALITY	0.001%	98.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7380	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.562%
7381	HANWHA NON-LIFE	0.001%	98.563%
7382	RVH INC	0.001%	98.564%
7383	IGB REAL ESTATE	0.001%	98.566%
7384	KT SKYLIFE CO L	0.001%	98.567%
7385	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.568%
7386	STABILUS SA	0.001%	98.569%
7387	VITAL KSK HOLDI	0.001%	98.570%
7388	TAKARA LEBEN CO	0.001%	98.571%
7389	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.572%
7390	SUNDARAM FINANC	0.001%	98.573%
7391	M DIAS BRANCO S	0.001%	98.574%
7392	STARZEN CO LTD	0.001%	98.575%
7393	SEIKA CORP	0.001%	98.576%
7394	KAVERI SEED CO	0.001%	98.577%
7395	EUROMONEY INST	0.001%	98.578%
7396	IRON FORCE INDU	0.001%	98.580%
7397	ORACLE FIN SERV	0.001%	98.581%
7398	CALIDA HLDG	0.001%	98.582%
7399	ZEHNDER GROUP A	0.001%	98.583%
7400	PHOENIX HLDGS L	0.001%	98.584%
7401	ASCENDAS HOSPIT	0.001%	98.585%
7402	SCHRODER REAL E	0.001%	98.586%
7403	STAR MICRONICS	0.001%	98.587%
7404	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.588%
7405	AICHI CORPORATI	0.001%	98.589%
7406	MINATO BANK	0.001%	98.590%
7407	CARILLION	0.001%	98.591%
7408	TOLI CORP	0.001%	98.592%
7409	HNZ GROUP INC	0.001%	98.593%
7410	SHIMIZU BANK	0.001%	98.594%
7411	BANK COOP AG	0.001%	98.596%
7412	SAMTY CO.LTD.	0.001%	98.597%
7413	POLARIS INFRAS	0.001%	98.598%
7414	MANILA ELECTRIC	0.001%	98.599%
7415	MEDICLINIC INTE	0.001%	98.600%
7416	TOX FREE SOLUTI	0.001%	98.601%
7417	SHW AG	0.001%	98.602%
7418	HMC INVESTMENT	0.001%	98.603%
7419	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.604%
7420	KPJ HEALTHCARE	0.001%	98.605%
7421	TEKFEN HOLDING	0.001%	98.606%
7422	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.607%
7423	WILLDAN GROUP I	0.001%	98.608%
7424	SAKAI CHEMICAL	0.001%	98.609%
7425	ROBERT WALTERS	0.001%	98.610%
7426	DAIICHI JITSUGY	0.001%	98.611%
7427	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.613%
7428	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.614%
7429	STS SEMICONDUCT	0.001%	98.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7430	CESC	0.001%	98.616%
7431	GREAT LAKES DRE	0.001%	98.617%
7432	ANDHRA BANK	0.001%	98.618%
7433	DONGJIANG ENVIR	0.001%	98.619%
7434	FORMOSA LABORAT	0.001%	98.620%
7435	LEXTAR ELECTRON	0.001%	98.621%
7436	EMPRESA NACIONAL	0.001%	98.622%
7437	SANKYO TATEYAMA	0.001%	98.623%
7438	AEON FANTASY CO	0.001%	98.624%
7439	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.625%
7440	YANGTZE OPT FIB	0.001%	98.626%
7441	SHINDENGEN ELEC	0.001%	98.627%
7442	ESSENTIAL ENERG	0.001%	98.628%
7443	TAKASAGO THML E	0.001%	98.629%
7444	ALAM SUTERA REA	0.001%	98.630%
7445	5N PLUS INC.	0.001%	98.631%
7446	ESSO(FRANCAISE)	0.001%	98.633%
7447	GCL NEW ENERGY	0.001%	98.634%
7448	SIAM COMMERCIAL	0.001%	98.635%
7449	SHINKO PLANTECH	0.001%	98.636%
7450	PARTNER COMMUNI	0.001%	98.637%
7451	RENEWABLE ENERG	0.001%	98.638%
7452	REDCO PROPRTIE	0.001%	98.639%
7453	NEWOCEAN ENERGY	0.001%	98.640%
7454	TONG HSING ELEC	0.001%	98.641%
7455	CITY OFFICE REI	0.001%	98.642%
7456	DRAEGERWERK KGA	0.001%	98.643%
7457	HENGDELI HOLDIN	0.001%	98.644%
7458	G-RESOURCES GP	0.001%	98.645%
7459	RYOSHOKU LTD	0.001%	98.646%
7460	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.647%
7461	GLORIOUS PROPER	0.001%	98.648%
7462	MALAYSIA MINING	0.001%	98.649%
7463	GLOBERIDE INC	0.001%	98.650%
7464	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.651%
7465	MINISTOP CO	0.001%	98.652%
7466	KONISHI CO LTD	0.001%	98.653%
7467	CHINA RESOURCES	0.001%	98.654%
7468	IMMOBILIARE GRA	0.001%	98.655%
7469	SAS AB	0.001%	98.657%
7470	JIH SUN FINANCI	0.001%	98.658%
7471	KANSAI URBAN BA	0.001%	98.659%
7472	Minerva SA	0.001%	98.660%
7473	CHINA SUNTIEN G	0.001%	98.661%
7474	DAIWA INDUSTRIE	0.001%	98.662%
7475	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.663%
7476	DONG-A SOCIO	0.001%	98.664%
7477	SMK CORP	0.001%	98.665%
7478	MENORA MIVTACHI	0.001%	98.666%
7479	MAGNESITA REFRA	0.001%	98.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7480	KOBAYASHI PHARM	0.001%	98.668%
7481	SHANGHAI FOSUN	0.001%	98.669%
7482	ALMIRALL SA	0.001%	98.670%
7483	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.671%
7484	SURMODICS INC COMMON STOCK USD.05	0.001%	98.672%
7485	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.673%
7486	MEARS GROUP PLC	0.001%	98.674%
7487	POU SHENG INTL	0.001%	98.675%
7488	FAR EAST HOSPIT	0.001%	98.676%
7489	JINLI GROUP HOL	0.001%	98.677%
7490	KOHNAN SHOJI	0.001%	98.678%
7491	CHINA SHIPPING	0.001%	98.679%
7492	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.680%
7493	CHINA WATER IND	0.001%	98.681%
7494	HOTEL SHILLA	0.001%	98.682%
7495	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.683%
7496	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.684%
7497	KUSURI NO AOKI	0.001%	98.685%
7498	PTT PUBLIC COMP	0.001%	98.686%
7499	SYNERGIE	0.001%	98.687%
7500	KAWADA TECHNOLO	0.001%	98.688%
7501	GREIF INC CL B COMMON STOCK	0.001%	98.689%
7502	DAITO PHARM	0.001%	98.690%
7503	VIRTUS HEALTH L	0.001%	98.692%
7504	SCATEC SOLAR AS	0.001%	98.693%
7505	CROMPTON GREAVE	0.001%	98.694%
7506	RECTICEL	0.001%	98.695%
7507	KONTRON AG	0.001%	98.696%
7508	STHREE	0.001%	98.697%
7509	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.698%
7510	DASSAULT AVIATI	0.001%	98.699%
7511	WEIQIAO TEXTILE	0.001%	98.700%
7512	CIMC ENRIC HOLD	0.001%	98.701%
7513	CAMBRIDGE INDUS	0.001%	98.702%
7514	MOMO INC SPON ADR ADR USD.0001	0.001%	98.703%
7515	ELECOM CO LTD	0.001%	98.704%
7516	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.705%
7517	CHONG HONG CONS	0.001%	98.706%
7518	SIA REIT INC	0.001%	98.707%
7519	WARABEYA NICHYI	0.001%	98.708%
7520	GRIEG SEAFOOD A	0.001%	98.709%
7521	KIKKOMAN CORP	0.001%	98.710%
7522	MELISRON LTD	0.001%	98.711%
7523	BORYSZEW SA	0.001%	98.712%
7524	ACCORDIA GOLF T	0.001%	98.713%
7525	RIGNET INC COMMON STOCK USD.001	0.001%	98.714%
7526	BLACKMORES LTD	0.001%	98.715%
7527	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.716%
7528	FINOLEX CABLES	0.001%	98.717%
7529	TOBISHIMA CORP	0.001%	98.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7530	FUJIMORI KOGYO	0.001%	98.719%
7531	FOLKESTONE EDU	0.001%	98.720%
7532	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.721%
7533	EVS BROADCAST E	0.001%	98.722%
7534	VINA CONCHA Y T	0.001%	98.723%
7535	SUNNINGDALE TEC	0.001%	98.724%
7536	ADITYA BIRLA CA	0.001%	98.725%
7537	SPCG	0.001%	98.726%
7538	BANK JABAR BANT	0.001%	98.727%
7539	CHINA OIL & GAS	0.001%	98.728%
7540	AA PLC	0.001%	98.729%
7541	TOENEC CORP	0.001%	98.730%
7542	PETS AT HOME GR	0.001%	98.731%
7543	SHINOKEN GROUP	0.001%	98.732%
7544	ASSET MANAGERS	0.001%	98.733%
7545	ORACLE CORP JAP	0.001%	98.734%
7546	WYNN MACAU LTD	0.001%	98.735%
7547	INOVALIS REAL E	0.001%	98.736%
7548	D-LINK	0.001%	98.737%
7549	SAKAI MOVING SE	0.001%	98.738%
7550	ADDTECH AB B SH	0.001%	98.739%
7551	LOJAS AMERICANA	0.001%	98.740%
7552	XXENTRIA TECHNO	0.001%	98.741%
7553	DAI-ICHI SEIKO	0.001%	98.742%
7554	TORIDOLL CORPOR	0.001%	98.743%
7555	ZAGG INC COMMON STOCK USD.001	0.001%	98.744%
7556	SAKAI HEAVY IND	0.001%	98.745%
7557	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.746%
7558	HOCHIKI CORPORA	0.001%	98.747%
7559	PARTRON CO LTD	0.001%	98.748%
7560	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.749%
7561	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.750%
7562	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.751%
7563	KAMEDA SEIKA CO	0.001%	98.752%
7564	STOCKMANN OYJ A	0.001%	98.753%
7565	CMC MAGNETICS C	0.001%	98.754%
7566	NIEN HSING TEXT	0.001%	98.755%
7567	FUDO CONSTRUCTI	0.001%	98.756%
7568	SAFILO GROUP SP	0.001%	98.757%
7569	NAN KANG RUBB T	0.001%	98.758%
7570	TECHTARGET COMMON STOCK USD.001	0.001%	98.759%
7571	RAYMOND LTD	0.001%	98.760%
7572	BOUSTEAD HLDGS	0.001%	98.761%
7573	FIRST GEN CORPO	0.001%	98.762%
7574	MALAYSIAN RES C	0.001%	98.763%
7575	SOLIUM CAPITAL	0.001%	98.764%
7576	ARB CORP LTD	0.001%	98.765%
7577	WONIK IPS CO LT	0.001%	98.766%
7578	TAKAMATSU CONS	0.001%	98.767%
7579	MACAU LEGEND DE	0.001%	98.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7580	HANSOL LCD INC	0.001%	98.769%
7581	SPIRE HEALTHCAR	0.001%	98.770%
7582	PLASTIVALOIRE	0.001%	98.771%
7583	SHINNIHON CORP	0.001%	98.772%
7584	BEIJING NORTH S	0.001%	98.773%
7585	GUANGDONG NAN Y	0.001%	98.774%
7586	ALPEN CO LTD	0.001%	98.775%
7587	DAE DUCK ELECTR	0.001%	98.776%
7588	KENTUCKY FRIED	0.001%	98.777%
7589	INTERVEST OFFIC	0.001%	98.778%
7590	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.779%
7591	FRED'S INC	0.001%	98.780%
7592	AGRITRADE RESOU	0.001%	98.781%
7593	NIPPON PISTON R	0.001%	98.782%
7594	GMO PAYMENT GAT	0.001%	98.783%
7595	ALTRI SGPS S.A.	0.001%	98.784%
7596	FREIGHTCAR AMER	0.001%	98.785%
7597	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.786%
7598	SRI REJEKI ISMA	0.001%	98.787%
7599	DASSAULT SYSTEM	0.001%	98.788%
7600	UNIVERSAL ROBIN	0.001%	98.789%
7601	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.790%
7602	HEARTLAND NEW Z	0.001%	98.791%
7603	ZTE CORP	0.001%	98.791%
7604	TIPP24 SE	0.001%	98.792%
7605	TSURUMI MFG CO	0.001%	98.793%
7606	FURUKAWA BATTER	0.001%	98.794%
7607	SEIKITOKYU KOGY	0.001%	98.795%
7608	TOKUSHU TOKAI H	0.001%	98.796%
7609	LEWIS GROUP LTD	0.001%	98.797%
7610	TAEKWANG IND CO	0.001%	98.798%
7611	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.799%
7612	TIGA PILAR SEJA	0.001%	98.800%
7613	TSUBAKI NAKASHI	0.001%	98.801%
7614	COMPAGNIE DES A	0.001%	98.802%
7615	WCT HOLDINGS BH	0.001%	98.803%
7616	IMAGINATION TEC	0.001%	98.804%
7617	STRIDE STAPLED	0.001%	98.805%
7618	CHINA HUIYUAN J	0.001%	98.806%
7619	MUNKSJO OYJ	0.001%	98.807%
7620	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.808%
7621	RYOYO ELECTRO C	0.001%	98.809%
7622	HELLENIC EXCH H	0.001%	98.810%
7623	ANTENA 3 DE TEL	0.001%	98.811%
7624	ASIA VITAL COMP	0.001%	98.812%
7625	ANGLO PACIFIC G	0.001%	98.813%
7626	MASISA SA	0.001%	98.814%
7627	KURA CORPORATIO	0.001%	98.815%
7628	LOTES CO LTD	0.001%	98.816%
7629	GL EVENTS	0.001%	98.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7630	INTOPS CO	0.001%	98.818%
7631	DAWRAYS PHARMS	0.001%	98.818%
7632	FILINVEST LAND	0.001%	98.819%
7633	TESCO CORP	0.001%	98.820%
7634	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.821%
7635	NICE HOLDINGS C	0.001%	98.822%
7636	EKOVEST BHD	0.001%	98.823%
7637	REGAL REIT	0.001%	98.824%
7638	BELLE CORPORATI	0.001%	98.825%
7639	GENESIS ENERGY	0.001%	98.826%
7640	BKW ENERGIE AG	0.001%	98.827%
7641	FIDEA HOLDINGS	0.001%	98.828%
7642	HIDAY HIDAKA CO	0.001%	98.829%
7643	SPEEDY HIRE PLC	0.001%	98.830%
7644	CELSIA SA ESP	0.001%	98.831%
7645	TK DEVELOPMENT	0.001%	98.832%
7646	SILVER LAKE RES	0.001%	98.833%
7647	MIRAMAR HTEL &	0.001%	98.834%
7648	ORDINA NV	0.001%	98.835%
7649	CERVUS EQUIPMEN	0.001%	98.836%
7650	NETUREN CO	0.001%	98.837%
7651	NETIA SA	0.001%	98.838%
7652	MAGNITOGORS-SPO	0.001%	98.838%
7653	DEPO AUTO PARTS	0.001%	98.839%
7654	MEGA WORLD PROP	0.001%	98.840%
7655	MACQUARIE ATLAS	0.001%	98.841%
7656	DIP CORPORATION	0.001%	98.842%
7657	SIPEF(PLANT FIN	0.001%	98.843%
7658	ORIENTAL HLDGS	0.001%	98.844%
7659	RELIGARE HEALTH	0.001%	98.845%
7660	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.846%
7661	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.847%
7662	HAN JIN TRANSPOR	0.001%	98.848%
7663	SUZLON ENERGY L	0.001%	98.849%
7664	S1 CORP	0.001%	98.850%
7665	INTERNATIONAL S	0.001%	98.851%
7666	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.852%
7667	GOODBABY INTERN	0.001%	98.853%
7668	SOCIEDAD MATRIZ	0.001%	98.854%
7669	LPP SA	0.001%	98.854%
7670	SHRIRAM CITY UN	0.001%	98.855%
7671	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.856%
7672	CHUNG HSIN ELEC	0.001%	98.857%
7673	SEKISUI JUSHI C	0.001%	98.858%
7674	ALTEK CORP	0.001%	98.859%
7675	WHITESTONE REIT REIT USD.001	0.001%	98.860%
7676	CHINA LILANG LT	0.001%	98.861%
7677	HYUNDAI ELEVATO	0.001%	98.862%
7678	FRASERS HOSPITA	0.001%	98.863%
7679	NIPPON BEET SUG	0.001%	98.864%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7680	SALA CORPORATIO	0.001%	98.865%
7681	MEGACHIPS CORP	0.001%	98.866%
7682	GRO-BELS CO LTD	0.001%	98.867%
7683	INTERSHOP HOLDI	0.001%	98.868%
7684	KOZA ANADOLU ME	0.001%	98.868%
7685	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.869%
7686	TOCHIGI BANK	0.001%	98.870%
7687	YOUNGONE CORP	0.001%	98.871%
7688	MARUWA CO LTD	0.001%	98.872%
7689	NATUREX	0.001%	98.873%
7690	PACT GROUP HOLD	0.001%	98.874%
7691	VITROLIFE AB	0.001%	98.875%
7692	GLAXOSMITHKLINE	0.001%	98.876%
7693	WILH WILHELMOSEN	0.001%	98.877%
7694	UMW HLDGS BERHA	0.001%	98.878%
7695	NIPPON THOMPSON	0.001%	98.879%
7696	DABUR INDIA LTD	0.001%	98.880%
7697	YOROZU CORP	0.001%	98.880%
7698	COX & KINGS LTD	0.001%	98.881%
7699	TELSTRA CORP-AD	0.001%	98.882%
7700	ZIX CORP COMMON STOCK USD.01	0.001%	98.883%
7701	HUONS CO LTD	0.001%	98.884%
7702	POSCO CHEMTECH	0.001%	98.885%
7703	ALPHA CORP	0.001%	98.886%
7704	KISCO CORP	0.001%	98.887%
7705	HOEGH LNG HOLDI	0.001%	98.888%
7706	GERRY WEBER INT	0.001%	98.889%
7707	GENTING PLANTA	0.001%	98.890%
7708	PARKSON RETAIL	0.001%	98.891%
7709	Technopolis Oyj	0.001%	98.892%
7710	JOYFUL HONDA CO	0.001%	98.892%
7711	YEONG GUAN ENER	0.001%	98.893%
7712	NIPPON YUSOKI C	0.001%	98.894%
7713	CK LIFE SCIENCE	0.001%	98.895%
7714	LANDING INTL DE	0.001%	98.896%
7715	CENTRAL SPORTS	0.001%	98.897%
7716	AHRETTY CORP	0.001%	98.898%
7717	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.899%
7718	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.900%
7719	ECO WORLD DEVL	0.001%	98.901%
7720	SANSIRI PUBLIC	0.001%	98.902%
7721	MONTEA SCA	0.001%	98.903%
7722	HEY SONG	0.001%	98.903%
7723	YPSOMED HOLDING	0.001%	98.904%
7724	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.905%
7725	STRAUSS GROUP L	0.001%	98.906%
7726	DIVI'S LABORATO	0.001%	98.907%
7727	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.908%
7728	SIGDO KOPPERS S	0.001%	98.909%
7729	DR REDDYS LABS	0.001%	98.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7730	COMPANHIA DE GA	0.001%	98.911%
7731	BELLEVUE GROUP	0.001%	98.912%
7732	TOURISM HOLDING	0.001%	98.913%
7733	IDI INSURANCE C	0.001%	98.913%
7734	ASCOPIAVE SPA	0.001%	98.914%
7735	JAPAN DRILLING	0.001%	98.915%
7736	AJISEN CHINA HO	0.001%	98.916%
7737	HIQ INTERNATION	0.001%	98.917%
7738	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.918%
7739	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.919%
7740	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.920%
7741	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.921%
7742	SUPERBLOCK PCL	0.001%	98.922%
7743	DOGAN HOLDINGS	0.001%	98.922%
7744	RAYSEARCH LABOR	0.001%	98.923%
7745	BIESSE	0.001%	98.924%
7746	PULSE SEISMIC	0.001%	98.925%
7747	ASIA STD INTL G	0.001%	98.926%
7748	ETALON GROUP-GD	0.001%	98.927%
7749	RIDLEY CORP LTD	0.001%	98.928%
7750	AIRPORT CITY LT	0.001%	98.929%
7751	PACK CORP	0.001%	98.930%
7752	MOMENTUM GROUP	0.001%	98.931%
7753	SOLARTECH INTL	0.001%	98.931%
7754	RUSHYDRO PJSC ADR ADR	0.001%	98.932%
7755	CHINA STEEL CHE	0.001%	98.933%
7756	CHINA SHINEWAY	0.001%	98.934%
7757	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.935%
7758	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.936%
7759	TELEFONICA BRAS	0.001%	98.937%
7760	SHENG SIONG GRO	0.001%	98.938%
7761	TIM PARTICIPACOES SA ADR ADR	0.001%	98.939%
7762	MEDIVIR	0.001%	98.940%
7763	DENKI KOGYO CO	0.001%	98.940%
7764	Q TECHNOLOGY GR	0.001%	98.941%
7765	BATA INDIA LTD	0.001%	98.942%
7766	GRAPHITE INDIA	0.001%	98.943%
7767	PRESIDENT SECS	0.001%	98.944%
7768	FAIRWOOD HOLDIN	0.001%	98.945%
7769	CHINA AIRCRAFT	0.001%	98.946%
7770	PTC INDIA LTD	0.001%	98.947%
7771	ALPHA NETWORKS	0.001%	98.948%
7772	BERJAYA CORPORA	0.001%	98.948%
7773	CHUNG HUNG STEE	0.001%	98.949%
7774	RINNAI CORP	0.001%	98.950%
7775	BITTIUM OYJ	0.001%	98.951%
7776	QGEP PARTICIPAC	0.001%	98.952%
7777	SESA SPA	0.001%	98.953%
7778	RICH DEVELOPMEN	0.001%	98.954%
7779	RCR TOMLINSON L	0.001%	98.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7780	EASTERN & ORIEN	0.001%	98.956%
7781	WIZ SOL CORR DE	0.001%	98.956%
7782	LOPEZ HOLDINGS	0.001%	98.957%
7783	TA CHEN STAINLE	0.001%	98.958%
7784	MANILA WATER CO	0.001%	98.959%
7785	ITOKI CORP	0.001%	98.960%
7786	BGF RETAIL CO L	0.001%	98.961%
7787	ANICOM HOLDINGS	0.001%	98.962%
7788	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.963%
7789	XAAR	0.001%	98.963%
7790	VILLAGE SUPERMA	0.001%	98.964%
7791	CHINA HIGH SPEE	0.001%	98.965%
7792	UNILEVER PLC	0.001%	98.966%
7793	YEUN CHYANG IND	0.001%	98.967%
7794	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.968%
7795	GDI PROPERTY GR	0.001%	98.969%
7796	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.970%
7797	KPIT TECHNOLOGI	0.001%	98.970%
7798	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.971%
7799	BESALCO SA	0.001%	98.972%
7800	SDI CORP	0.001%	98.973%
7801	PURE TECHNOLOGI	0.001%	98.974%
7802	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.975%
7803	ZUG ESTATES HLD	0.001%	98.976%
7804	DAIKEN CORP	0.001%	98.977%
7805	HYUNDAI ROTEM C	0.001%	98.977%
7806	QINGLING MOTORS	0.001%	98.978%
7807	INTAGE INC	0.001%	98.979%
7808	SAMSUNG CARD	0.001%	98.980%
7809	MATRIX	0.001%	98.981%
7810	FUNAI ELECTRIC	0.001%	98.982%
7811	DARFON ELECTRON	0.001%	98.983%
7812	KLOVERN AB B SH	0.001%	98.984%
7813	UOB-KAY HIAN HO	0.001%	98.984%
7814	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.985%
7815	RETELIT SPA	0.001%	98.986%
7816	ZOOPLA PROPERTY	0.001%	98.987%
7817	NISSIN SUGAR HO	0.001%	98.988%
7818	RENAISSANCE INC	0.001%	98.989%
7819	DUNELM GROUP PL	0.001%	98.990%
7820	TUPY SA	0.001%	98.991%
7821	MORITA HOLDINGS	0.001%	98.991%
7822	LI PENG ENTERPR	0.001%	98.992%
7823	METAIR INVESTME	0.001%	98.993%
7824	CHINA MERCHANTS	0.001%	98.994%
7825	COSCO INTERNATI	0.001%	98.995%
7826	KITA-NIPPON BAN	0.001%	98.996%
7827	PICO FAR EAST H	0.001%	98.997%
7828	PRIMERO MINING CORP COMMON STOCK	0.001%	98.997%
7829	mitsui HIGH TEC	0.001%	98.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7830	PERSISTENT SYST	0.001%	98.999%
7831	RADIUM LIFE TEC	0.001%	99.000%
7832	NIPPON DENSETSU	0.001%	99.001%
7833	BEIJING URBAN C	0.001%	99.002%
7834	TOYO WHARF & W	0.001%	99.003%
7835	NETAS TELEKOMUN	0.001%	99.004%
7836	YASUNAGA CORP	0.001%	99.004%
7837	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.005%
7838	IMF (AUSTRALIA)	0.001%	99.006%
7839	LIBBEY INC COMMON STOCK USD.01	0.001%	99.007%
7840	HI SUN TECH CHI	0.001%	99.008%
7841	CATHAY CONST	0.001%	99.009%
7842	PT PAKUWON JATI	0.001%	99.010%
7843	MPACT LIMITED	0.001%	99.010%
7844	T & K TOKA CO L	0.001%	99.011%
7845	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.012%
7846	KOLAO HOLDINGS	0.001%	99.013%
7847	COSCO CORPORATI	0.001%	99.014%
7848	BASSO INDUSTRY	0.001%	99.015%
7849	MIYAJI ENGINEER	0.001%	99.016%
7850	CIA DE SANEAMEN	0.001%	99.016%
7851	TEXHONG TEXTILE	0.001%	99.017%
7852	DEA CAPITAL SPA	0.001%	99.018%
7853	OPUS GROUP AB	0.001%	99.019%
7854	EN-JAPAN INC.	0.001%	99.020%
7855	SHOEI CO LTD	0.001%	99.021%
7856	HANSEN TECHNOLO	0.001%	99.022%
7857	AMUSE INC	0.001%	99.022%
7858	CMBC CAPITAL HO	0.001%	99.023%
7859	ECOPETROL SA	0.001%	99.024%
7860	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.025%
7861	HARIMA CHEMICAL	0.001%	99.026%
7862	CHICONY POWER T	0.001%	99.027%
7863	FUJICCO CO	0.001%	99.028%
7864	LAYNE CHRISTENS	0.001%	99.028%
7865	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.029%
7866	GUJARAT GAS LTD	0.001%	99.030%
7867	NICHIREKI CO LT	0.001%	99.031%
7868	CHINA TELECOM C	0.001%	99.032%
7869	IWAICOSMO HLDGS	0.001%	99.033%
7870	LPN DEVELOPMENT	0.001%	99.034%
7871	LIANHUA SUPERMA	0.001%	99.034%
7872	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.035%
7873	BPOST SA	0.001%	99.036%
7874	TAEWOONG CO	0.001%	99.037%
7875	YUMESHIN HOLDIN	0.001%	99.038%
7876	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.039%
7877	JUSTSYSTEM	0.001%	99.039%
7878	WIRECARD AG	0.001%	99.040%
7879	AMARA RAJA BATT	0.001%	99.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7880	MALAYSIAN PACIF	0.001%	99.042%
7881	VIRBAC	0.001%	99.043%
7882	IMASEN ELEC IND	0.001%	99.044%
7883	WPP AUNZ LTD	0.001%	99.045%
7884	RH COMMON STOCK USD.0001	0.001%	99.045%
7885	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.046%
7886	GLOBE TRADE CEN	0.001%	99.047%
7887	CPMC HLDGS LTD	0.001%	99.048%
7888	MERCURIES & ASS	0.001%	99.049%
7889	NITTOKU ENG CO	0.001%	99.050%
7890	NUFLARE TECHNOL	0.001%	99.050%
7891	COSTA GROUP HOL	0.001%	99.051%
7892	GIKEN LTD	0.001%	99.052%
7893	AIPHONE CO	0.001%	99.053%
7894	AFFIN HLDGS BHD	0.001%	99.054%
7895	TCL MULTIMEDIA	0.001%	99.055%
7896	SUPERMAX CORPOR	0.001%	99.055%
7897	FUKUSHIMA BANK	0.001%	99.056%
7898	NORTH MINING SH	0.001%	99.057%
7899	ADANI ENTERPRIS	0.001%	99.058%
7900	DYNAPACK INTL T	0.001%	99.059%
7901	RADNET INC COMMON STOCK USD.0001	0.001%	99.060%
7902	PASONA GROUP IN	0.001%	99.061%
7903	ELECTRA	0.001%	99.061%
7904	ESPRINET SPA	0.001%	99.062%
7905	FUKUDA CORP	0.001%	99.063%
7906	SK TELECOM	0.001%	99.064%
7907	SUNWAY REAL EST	0.001%	99.065%
7908	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.066%
7909	ONOKEN CO LTD	0.001%	99.066%
7910	LOCK&LOCK CO LT	0.001%	99.067%
7911	PROPERTY FOR IN	0.001%	99.068%
7912	SKF AB	0.001%	99.069%
7913	HAGIHARA INDUST	0.001%	99.070%
7914	TAMEDIA AG	0.001%	99.071%
7915	WALLISER KANTON	0.001%	99.071%
7916	NIPPON VALQUA I	0.001%	99.072%
7917	NIPPON SEISEN C	0.001%	99.073%
7918	BIJOU BRIGITTE	0.001%	99.074%
7919	PANIN FINANCIAL	0.001%	99.075%
7920	TELEKOM MALAYSI	0.001%	99.076%
7921	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.076%
7922	TAIWAN SURFACE	0.001%	99.077%
7923	LAI SUN GARMENT	0.001%	99.078%
7924	FORHOUSE CORP	0.001%	99.079%
7925	SEOHEE CONSTRUC	0.001%	99.080%
7926	KYODO PRINTING	0.001%	99.080%
7927	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.081%
7928	LECTRA SYSTEMES	0.001%	99.082%
7929	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7930	ASAHI KOGYOSHA	0.001%	99.084%
7931	AMER SOFTWARE I	0.001%	99.085%
7932	UNITECH LIMITED	0.001%	99.085%
7933	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.086%
7934	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.087%
7935	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.088%
7936	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.089%
7937	RTX TELECOM	0.001%	99.090%
7938	SHREE CEMENT LT	0.001%	99.090%
7939	SYRAH RESOURCES	0.001%	99.091%
7940	CREDITO REAL SA	0.001%	99.092%
7941	MILBON CO	0.001%	99.093%
7942	KYOBO SECURITIE	0.001%	99.094%
7943	TURKCELL ILETIS	0.001%	99.094%
7944	STARTEK INC	0.001%	99.095%
7945	HUADIAN FUXIN E	0.001%	99.096%
7946	COSMO LADY CHIN	0.001%	99.097%
7947	TRANCOM CO, LTD	0.001%	99.098%
7948	CGN MEIYA POWER	0.001%	99.099%
7949	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.099%
7950	DAISAN BANK	0.001%	99.100%
7951	PERSEUS MINING	0.001%	99.101%
7952	VALUETRONICS HL	0.001%	99.102%
7953	HODOGAYA CHEMIC	0.001%	99.103%
7954	WOWOW INC	0.001%	99.103%
7955	SCHALTBAU HOLDI	0.001%	99.104%
7956	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.105%
7957	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.106%
7958	GATEWAY DISTRIIP	0.001%	99.107%
7959	CTT-CORREIOS DE	0.001%	99.108%
7960	BALRAMPUR CHINI	0.001%	99.108%
7961	NOVATEK OAO	0.001%	99.109%
7962	TELESITES SAB D	0.001%	99.110%
7963	GOL LINHAS AERE	0.001%	99.111%
7964	TEKKEN CORP	0.001%	99.112%
7965	NICE-SYSTEMS LT	0.001%	99.112%
7966	PT PAN INDONESIA	0.001%	99.113%
7967	SEED CO LTD/TOK	0.001%	99.114%
7968	TOHO TITANIUM C	0.001%	99.115%
7969	GLOBAL YATIRIM	0.001%	99.116%
7970	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.117%
7971	JIANGNAN GROUP	0.001%	99.117%
7972	SRE GROUP LTD	0.001%	99.118%
7973	ASAHI CO LTD	0.001%	99.119%
7974	YUEXIU TRANSPOR	0.001%	99.120%
7975	UNIZYX HOLDING	0.001%	99.121%
7976	ZINWELL CORP	0.001%	99.121%
7977	GLOBAL MEDIACOM	0.001%	99.122%
7978	NIEN MADE ENTER	0.001%	99.123%
7979	SEMPERIT AG HOL	0.001%	99.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7980	SHANGHAI DASHEN	0.001%	99.125%
7981	YINSON HOLDINGS	0.001%	99.125%
7982	HEUNG-A SHIPPIN	0.001%	99.126%
7983	ASIA PACIFIC TE	0.001%	99.127%
7984	ISELECT LTD	0.001%	99.128%
7985	COSCO CAPITAL I	0.001%	99.129%
7986	XERO LIMITED	0.001%	99.129%
7987	NOBLE GROUP LTD	0.001%	99.130%
7988	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.131%
7989	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.132%
7990	GESCO AG	0.001%	99.133%
7991	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.134%
7992	OSAKA STEEL CO	0.001%	99.134%
7993	FIAT CHRYSLER A	0.001%	99.135%
7994	SILVER GRANT IN	0.001%	99.136%
7995	ARDMORE SHIPPIN	0.001%	99.137%
7996	MEDIA PRIMA BHD	0.001%	99.138%
7997	RENTIAN TECHNOL	0.001%	99.138%
7998	HONGHUA GROUP L	0.001%	99.139%
7999	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.140%
8000	OMAXE LTD	0.001%	99.141%
8001	MAGNUM BERHAD	0.001%	99.142%
8002	TSUGAMI CORP	0.001%	99.142%
8003	NONG SHIM HOLDI	0.001%	99.143%
8004	KWALITY LTD	0.001%	99.144%
8005	SWISSQUOTE GP H	0.001%	99.145%
8006	JASMINE INTERNA	0.001%	99.146%
8007	CROPENERGIES AG	0.001%	99.146%
8008	SOGO MEDICAL CO	0.001%	99.147%
8009	TOA CORP	0.001%	99.148%
8010	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	99.149%
8011	CHAIN STORE OKU	0.001%	99.149%
8012	COWELL E HOLDIN	0.001%	99.150%
8013	JAPAN PETROLEUM	0.001%	99.151%
8014	STANDARD FOODS	0.001%	99.152%
8015	CITYCHAMP WATCH	0.001%	99.153%
8016	GAMEHOST INC	0.001%	99.153%
8017	ELETROPAULO MET	0.001%	99.154%
8018	DONGWON DEVELOP	0.001%	99.155%
8019	SINOLINK WORLDW	0.001%	99.156%
8020	SSANGYONG MOTOR	0.001%	99.157%
8021	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.157%
8022	JK TYRE & INDUS	0.001%	99.158%
8023	INTERPARK CORP	0.001%	99.159%
8024	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.160%
8025	HAPAG-LLOYD AG	0.001%	99.161%
8026	STUDIO ALICE CO	0.001%	99.161%
8027	ALBANY MOLECULA	0.001%	99.162%
8028	APT SATELLITE	0.001%	99.163%
8029	MAINSTREET HEAL	0.001%	99.164%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8030	ORIENT SEMICON	0.001%	99.164%
8031	TUBACEX SA	0.001%	99.165%
8032	NYRSTAR NV	0.001%	99.166%
8033	OTOKAR OTOMOTIV	0.001%	99.167%
8034	LEASINVEST REAL	0.001%	99.168%
8035	GFT TECHNOLOGY	0.001%	99.168%
8036	ENVSTNET INC COMMON STOCK	0.001%	99.169%
8037	CHINA OCEANWIDE	0.001%	99.170%
8038	BOSIDENG INTL H	0.001%	99.171%
8039	WIJAYA KARYA	0.001%	99.172%
8040	EMCORE CORP COMMON STOCK	0.001%	99.172%
8041	FEED ONE CO LTD	0.001%	99.173%
8042	NIPPON PILLAR P	0.001%	99.174%
8043	INFRASTRUCTURA	0.001%	99.175%
8044	VARDHMAN TEXTIL	0.001%	99.175%
8045	SOCO INTERNATIO	0.001%	99.176%
8046	MIE BANK LTD/TH	0.001%	99.177%
8047	DATANG INTL POW	0.001%	99.178%
8048	TIPCO ASPHALT P	0.001%	99.179%
8049	HARIM CO LTD	0.001%	99.179%
8050	MORITO CO	0.001%	99.180%
8051	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.181%
8052	GNCO	0.001%	99.182%
8053	MARCOPOLO SA	0.001%	99.182%
8054	COSAN LOGISTICA	0.001%	99.183%
8055	SUMMIT ASCENT H	0.001%	99.184%
8056	CITY LODGE HOTE	0.001%	99.185%
8057	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.186%
8058	FONTERRA SHAREH	0.001%	99.186%
8059	SUNPLUS TECHNOL	0.001%	99.187%
8060	MINOR INTL	0.001%	99.188%
8061	TAIWAN LAND DEV	0.001%	99.189%
8062	HELLENIC PETROL	0.001%	99.189%
8063	JUST DIAL LTD	0.001%	99.190%
8064	PEGASUS SEWING	0.001%	99.191%
8065	SENEX ENERGY LT	0.001%	99.192%
8066	CAIRO COMMUNICA	0.001%	99.193%
8067	FREIGHTWAYS LTD	0.001%	99.193%
8068	EXMAR	0.001%	99.194%
8069	VALID SOLUCOES	0.001%	99.195%
8070	YOMIURI LAND CO	0.001%	99.196%
8071	FOXTONS GROUP P	0.001%	99.196%
8072	MOBILEPHONE TEL	0.001%	99.197%
8073	WAH LEE INDUSTR	0.001%	99.198%
8074	LAOX CO	0.001%	99.199%
8075	SINGAMAS CONTAI	0.001%	99.199%
8076	HUSQVARNA AB	0.001%	99.200%
8077	DONGJIN SEMICHE	0.001%	99.201%
8078	LEALEA ENTERPRI	0.001%	99.202%
8079	KONGSBERG GRUPP	0.001%	99.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8080	WAKACHIKU CONST	0.001%	99.203%
8081	SUNDRAM FASTNER	0.001%	99.204%
8082	SEKERBANK	0.001%	99.205%
8083	TIAN AN CHINA I	0.001%	99.206%
8084	ACTRON TECHNOLO	0.001%	99.206%
8085	MOSHIMOSHI HOTL	0.001%	99.207%
8086	GOCOMPARE.COM G	0.001%	99.208%
8087	YOUYUAN INTERNA	0.001%	99.209%
8088	SYMPHONY HLDGS	0.001%	99.209%
8089	POONGSAN HOLDIN	0.001%	99.210%
8090	GUANGDONG KELON	0.001%	99.211%
8091	VANACHAI GROUP	0.001%	99.212%
8092	TOWER SEMICONDU	0.001%	99.212%
8093	SMA SOLAR TECHN	0.001%	99.213%
8094	TAKACHIHO ELECT	0.001%	99.214%
8095	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.215%
8096	WHAN IN PHARMAC	0.001%	99.215%
8097	PAYPOINT	0.001%	99.216%
8098	NIIT TECHNOLOGI	0.001%	99.217%
8099	KEC INTERNATION	0.001%	99.218%
8100	OILES CORPORATI	0.001%	99.218%
8101	SUN INTL LTD	0.001%	99.219%
8102	VP BANK AG	0.001%	99.220%
8103	CONSORCIO ARA S	0.001%	99.221%
8104	HKBN LTD	0.001%	99.221%
8105	BRIGHT SMART SE	0.001%	99.222%
8106	MANDOM CORP	0.001%	99.223%
8107	GROUPE CRIT	0.001%	99.224%
8108	SHIBAURA ELECTR	0.001%	99.225%
8109	DONG-A ST CO LT	0.001%	99.225%
8110	CORONA CORP	0.001%	99.226%
8111	BROADLEAF CO LT	0.001%	99.227%
8112	MEISEI INDUSTRI	0.001%	99.228%
8113	HONG KONG AIRCR	0.001%	99.228%
8114	UNIVERSAL CEMEN	0.001%	99.229%
8115	GIANPLUS TECHN	0.001%	99.230%
8116	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.231%
8117	KUKDO CHEMICAL	0.001%	99.231%
8118	OLYMPIC STEEL I	0.001%	99.232%
8119	ATSUGI NYLON IN	0.001%	99.233%
8120	FUJIMI INC	0.001%	99.234%
8121	LITE-ON SEMICON	0.001%	99.234%
8122	KAROON GAS AUST	0.001%	99.235%
8123	SBW	0.001%	99.236%
8124	GIGASTORAGE COR	0.001%	99.237%
8125	KOPIN CORP COMMON STOCK USD.01	0.001%	99.237%
8126	WOORI BANK SPON ADR ADR	0.001%	99.238%
8127	KYOKUTO SECURIT	0.001%	99.239%
8128	BANK PERMATA TB	0.001%	99.239%
8129	ENNOCONN CORP	0.001%	99.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8130	SUNG KWANG BEND	0.001%	99.241%
8131	ZUMTOBEL AG	0.001%	99.242%
8132	GENESIS LAND DE	0.001%	99.242%
8133	CITY TELECOM (H	0.001%	99.243%
8134	BIRLA CORP LTD	0.001%	99.244%
8135	KEPCO PLANT SER	0.001%	99.245%
8136	KANTO TSUKUBA B	0.001%	99.245%
8137	SHIPPING CP IND	0.001%	99.246%
8138	ON THE BEACH GR	0.001%	99.247%
8139	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.248%
8140	TOPBI INTERNATI	0.001%	99.248%
8141	ASHIMORI INDUST	0.001%	99.249%
8142	HIGASHI NIHON H	0.001%	99.250%
8143	OLAV THON EIEND	0.001%	99.251%
8144	E.I.D.-PARRY(IN	0.001%	99.251%
8145	L&K ENGINEERING	0.001%	99.252%
8146	EDREAMS ODIGEO	0.001%	99.253%
8147	IMDEX LTD	0.001%	99.254%
8148	JAPAN AIRPORT T	0.001%	99.254%
8149	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.255%
8150	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.256%
8151	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.257%
8152	KANEMATSU ELEC	0.001%	99.257%
8153	CENIT AG SYSTEM	0.001%	99.258%
8154	KEIYO CO	0.001%	99.259%
8155	ASANUMA CORP	0.001%	99.259%
8156	ORIENTAL BK OF	0.001%	99.260%
8157	AIXTRON SE	0.001%	99.261%
8158	AUBAY	0.001%	99.262%
8159	ALTIUM LTD	0.001%	99.262%
8160	CONCORD NEW ENE	0.001%	99.263%
8161	DECEUNINCK	0.001%	99.264%
8162	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.265%
8163	HANSOL CHEMICAL	0.001%	99.265%
8164	MITSUBISHI PAPE	0.001%	99.266%
8165	NORTHWEST PIPE	0.001%	99.267%
8166	SHN EXPRESSWAY	0.001%	99.268%
8167	FENIX OUTDOOR I	0.001%	99.268%
8168	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.269%
8169	AMERICAS SILVER	0.001%	99.270%
8170	AKITA DRILLING	0.001%	99.270%
8171	MATSUDA SANGYO	0.001%	99.271%
8172	IHH HEALTHCARE	0.001%	99.272%
8173	DAOU DATA CORP	0.001%	99.273%
8174	OSJB HOLDINGS C	0.001%	99.273%
8175	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.274%
8176	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.275%
8177	NEXT CO LTD	0.001%	99.276%
8178	OXFORD INSTRUME	0.001%	99.276%
8179	JIMOTO HLDGS IN	0.001%	99.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8180	CHUETSU PULP&PA	0.001%	99.278%
8181	DALRADIAN RESOU	0.001%	99.279%
8182	MITSUMI + CO LTD SPONS ADR ADR	0.001%	99.279%
8183	HILONG HOLDING	0.001%	99.280%
8184	CRH PLC	0.001%	99.281%
8185	BYUCKSAN CORP	0.001%	99.281%
8186	SIAM GLOBAL HOU	0.001%	99.282%
8187	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.283%
8188	YAT SING HOLDIN	0.001%	99.284%
8189	RYODEN TRADING	0.001%	99.284%
8190	FRASERS CENTREP	0.001%	99.285%
8191	NOKIA CORP ADR	0.001%	99.286%
8192	K&O ENERGY GROU	0.001%	99.286%
8193	STANDARD LIFE I	0.001%	99.287%
8194	NAGATANIEN CO L	0.001%	99.288%
8195	UCHIDA YOKO CO	0.001%	99.289%
8196	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.289%
8197	DAIKOKU DENKI C	0.001%	99.290%
8198	YAHAGI CONST CO	0.001%	99.291%
8199	IWASAKI ELECTRI	0.001%	99.292%
8200	SHINKO SHOJI CO	0.001%	99.292%
8201	TAIHO KOGYO	0.001%	99.293%
8202	POLYPLEX THAILA	0.001%	99.294%
8203	ADATA TECHNOLOG	0.001%	99.294%
8204	BEIJING ENT MED	0.001%	99.295%
8205	TOMOKU CO	0.001%	99.296%
8206	EUROCASH SA	0.001%	99.297%
8207	GUOLIAN SECURIT	0.001%	99.297%
8208	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.298%
8209	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.299%
8210	ISRA VISION AG	0.001%	99.299%
8211	EVERLIGHT CHEMI	0.001%	99.300%
8212	HELBOR EMPREEND	0.001%	99.301%
8213	HOLTEK SEMICOND	0.001%	99.302%
8214	FINOLEX INDUSTR	0.001%	99.302%
8215	CHINA OVERSEAS	0.001%	99.303%
8216	BELLAMY'S AUSTR	0.001%	99.304%
8217	INFO SVS INTL	0.001%	99.304%
8218	FREUND CORP	0.001%	99.305%
8219	NEC CAPITAL SOL	0.001%	99.306%
8220	JAPAN PILE CORP	0.001%	99.307%
8221	F-SECURE OYJ	0.001%	99.307%
8222	BRACK CAPITAL P	0.001%	99.308%
8223	HOPEWELL HIGHWA	0.001%	99.309%
8224	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.309%
8225	WASION METERS G	0.001%	99.310%
8226	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.311%
8227	CHINA SILVER GR	0.001%	99.312%
8228	CABCHARGE AUSTR	0.001%	99.312%
8229	ON-BRIGHT ELECT	0.001%	99.313%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8230	TOKYO ROPE MFG	0.001%	99.314%
8231	SAES GETTERS	0.001%	99.314%
8232	FORTIS HLTH (IN	0.001%	99.315%
8233	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.316%
8234	JALUX INC	0.001%	99.317%
8235	OHSHO FOOD SERV	0.001%	99.317%
8236	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.318%
8237	SCHIBSTED ASA	0.001%	99.319%
8238	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.319%
8239	CHIBA KOGYO BAN	0.001%	99.320%
8240	TAIWAN SOGO SHI	0.001%	99.321%
8241	ADCOCK INGRAM H	0.001%	99.321%
8242	FURUSATO INDUST	0.001%	99.322%
8243	ALEXANDER FORBE	0.001%	99.323%
8244	ACTIA GROUP	0.001%	99.324%
8245	GUANGSHEN RAILW	0.001%	99.324%
8246	ALCONIX CORPORA	0.001%	99.325%
8247	HUNG POO CONSTR	0.001%	99.326%
8248	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.326%
8249	LAND & HOUSE PU	0.001%	99.327%
8250	SUNONWEALTH ELE	0.001%	99.328%
8251	CMIC HOLDINGS C	0.001%	99.329%
8252	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.329%
8253	BR PROPERTIES S	0.001%	99.330%
8254	ASAHI ORGANIC C	0.001%	99.331%
8255	BOLSA DE VALOR	0.001%	99.331%
8256	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.332%
8257	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.333%
8258	SHENGJING BANK	0.001%	99.333%
8259	TRUE NORTH COMM	0.001%	99.334%
8260	CARLO CAVAZZI H	0.001%	99.335%
8261	OKINAWA CELLULA	0.001%	99.336%
8262	JANOME SEWING M	0.001%	99.336%
8263	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.337%
8264	CONSTRUTORA TEN	0.001%	99.338%
8265	FERRARI NV	0.001%	99.338%
8266	INTL GAME SYSTE	0.001%	99.339%
8267	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.340%
8268	CARDNO LIMITED	0.001%	99.340%
8269	TAIWAN PCB TECH	0.001%	99.341%
8270	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.342%
8271	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.343%
8272	SHINKONG INSURA	0.001%	99.343%
8273	SCHAEFFLER AG P	0.001%	99.344%
8274	S.M. ENTERTAINM	0.001%	99.345%
8275	NAUTILUS MINERA	0.001%	99.345%
8276	CHINA SANJIANG	0.001%	99.346%
8277	SOLOCAL GROUP	0.001%	99.347%
8278	SILICON WORKS	0.001%	99.347%
8279	O LUXE HOLDINGS	0.001%	99.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8280	CREATE SD HOLDI	0.001%	99.349%
8281	HANA MICROELECT	0.001%	99.349%
8282	BASTIDE LE CONF	0.001%	99.350%
8283	BATU KAWAN BHD	0.001%	99.351%
8284	LIAN BENG GROUP	0.001%	99.352%
8285	TIANJIN DEVMT H	0.001%	99.352%
8286	RIKEN KEIKI CO	0.001%	99.353%
8287	TOKYO ENERGY&SY	0.001%	99.354%
8288	SOBHA LIMITED	0.001%	99.354%
8289	PLAYMATES TOYS	0.001%	99.355%
8290	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.356%
8291	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.356%
8292	BING-GRAE	0.001%	99.357%
8293	REGIS HEALTHCAR	0.001%	99.358%
8294	MEIKO NETWORK J	0.001%	99.358%
8295	VILLAGE ROADSHO	0.001%	99.359%
8296	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.360%
8297	INV LA CONSTRUC	0.001%	99.360%
8298	SOUNDWILL HOLDI	0.001%	99.361%
8299	METALLURGICAL C	0.001%	99.362%
8300	ZENG HSING INDL	0.001%	99.363%
8301	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.363%
8302	HEIJMANS	0.001%	99.364%
8303	MITSUUROKO CO L	0.001%	99.365%
8304	MARVELOUS AQL I	0.001%	99.365%
8305	NOHMI BOSAI	0.001%	99.366%
8306	ATLAS FINANCIAL	0.001%	99.367%
8307	ICHINEN CO LTD	0.001%	99.367%
8308	FUJI PHARM CO L	0.001%	99.368%
8309	CASETEK HOLDING	0.001%	99.369%
8310	MERITZ FINANCIA	0.001%	99.369%
8311	SANEI ARCHITECT	0.001%	99.370%
8312	YAKUODO CO LTD	0.001%	99.371%
8313	BANK HANDLOWY W	0.001%	99.371%
8314	JUST RETIREMENT	0.001%	99.372%
8315	RORZE CORP	0.001%	99.373%
8316	OYO CORPORATION	0.001%	99.373%
8317	XINJIANG XINXIN	0.001%	99.374%
8318	PRUMO LOGISTICA	0.001%	99.375%
8319	DELTA-GALIL IND	0.001%	99.375%
8320	SALFACORP SA	0.001%	99.376%
8321	LH FINANCIAL GR	0.001%	99.377%
8322	AGABANG&COMPANY	0.001%	99.377%
8323	JUNGFRAUBAHN HL	0.001%	99.378%
8324	VALUE PARTNERS	0.001%	99.379%
8325	EUGENE INVS&SEC	0.001%	99.380%
8326	TODA KOGYO CORP	0.001%	99.380%
8327	AJ RENT CAR	0.001%	99.381%
8328	GUJARAT MINERAL	0.001%	99.382%
8329	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8330	WATAMI FOOD SER	0.001%	99.383%
8331	GET NICE HOLDIN	0.001%	99.384%
8332	CDI CORP COMMON STOCK USD.1	0.001%	99.384%
8333	CHUKYO BANK	0.001%	99.385%
8334	CYBERTAN TECHNO	0.001%	99.386%
8335	ASTRO JAPAN PR	0.001%	99.386%
8336	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.387%
8337	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.388%
8338	AIRASIA X BHD	0.001%	99.388%
8339	CHU KONG SHIPPI	0.001%	99.389%
8340	NITTO KOHKI CO	0.001%	99.390%
8341	YASUDA WAREHOUS	0.001%	99.390%
8342	SANOH INDUSTRIA	0.001%	99.391%
8343	UNITECH PRINTED	0.001%	99.392%
8344	CARDINAL ENERGY	0.001%	99.392%
8345	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.393%
8346	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.394%
8347	MARUWA UNYU	0.001%	99.394%
8348	GLOBAL POWER SY	0.001%	99.395%
8349	TOYO TANSO CO L	0.001%	99.396%
8350	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.396%
8351	SONGA OFFSHORE	0.001%	99.397%
8352	DELEK AUTOMOTIV	0.001%	99.398%
8353	FUSION PARTNERS	0.001%	99.398%
8354	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.399%
8355	NIHON CHOUZAI C	0.001%	99.400%
8356	INAGEYA CO LTD	0.001%	99.400%
8357	FRANCE BED HOLD	0.001%	99.401%
8358	BERJAYA SPORTS	0.001%	99.402%
8359	KOMATSU SEIREN	0.001%	99.402%
8360	DELTA PROPERTY	0.001%	99.403%
8361	SILICONWARE PRE	0.001%	99.404%
8362	CREATE RESTAURA	0.001%	99.404%
8363	ECKERT & ZIEGLE	0.001%	99.405%
8364	POYA CO LTD	0.001%	99.406%
8365	CHIP ENG SENG C	0.001%	99.406%
8366	EAST CAPITAL EX	0.001%	99.407%
8367	EIKEN CHEMICAL	0.001%	99.408%
8368	MIMASU SEMICOND	0.001%	99.408%
8369	ARENA REIT	0.001%	99.409%
8370	STO AG-PREFERRE	0.001%	99.409%
8371	STAR CRUISES LT	0.001%	99.410%
8372	KANAGAWA CHUO K	0.001%	99.411%
8373	TRAVELZOO COMMON STOCK USD.01	0.001%	99.411%
8374	TOKYO KEIKI INC	0.001%	99.412%
8375	CHUNG HWA PULP	0.001%	99.413%
8376	DONG AH TIRE&RU	0.001%	99.413%
8377	SA SA INTL HLDG	0.001%	99.414%
8378	TONAMI HOLDINGS	0.001%	99.415%
8379	GUJARAT FLUOROC	0.001%	99.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8380	HARBOUR CENTRE	0.001%	99.416%
8381	DIOS FASTIGHETE	0.001%	99.417%
8382	HAICHANG HOLDIN	0.001%	99.417%
8383	CHIYODA INTEGRE	0.001%	99.418%
8384	SHINSEGAE FOOD	0.001%	99.419%
8385	MARUZEN SHOWA U	0.001%	99.419%
8386	ICHIKOH INDUSTR	0.001%	99.420%
8387	PHX ENERGY SERV	0.001%	99.421%
8388	ALLAHABAD BANK	0.001%	99.421%
8389	NITTOC CONST CO	0.001%	99.422%
8390	MATSUI CONST CO	0.001%	99.423%
8391	FALCK RENEWABLE	0.001%	99.423%
8392	HOTEL PROPERTY	0.001%	99.424%
8393	CENTRAL CHINA R	0.001%	99.424%
8394	BUDIMEX	0.001%	99.425%
8395	GRUPO AVAL ACCI	0.001%	99.426%
8396	HISAKA WORKS LT	0.001%	99.426%
8397	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.427%
8398	MESOBLAST LTD	0.001%	99.428%
8399	KYOSAN ELECTRIC	0.001%	99.428%
8400	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.429%
8401	METALS X LTD	0.001%	99.430%
8402	ALICO INC COMMON STOCK USD1.0	0.001%	99.430%
8403	PROACT IT GROUP	0.001%	99.431%
8404	AMOT INVESTMENT	0.001%	99.432%
8405	FOOSUNG CO LTD	0.001%	99.432%
8406	SERVCORP	0.001%	99.433%
8407	HAKUTO CO	0.001%	99.433%
8408	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.434%
8409	GUANGZHOU AUTOM	0.001%	99.435%
8410	TECHNOPRO HLDGS	0.001%	99.435%
8411	LASALLE LOGIPOR	0.001%	99.436%
8412	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.437%
8413	BASLER AG	0.001%	99.437%
8414	RAUBEX GROUP LT	0.001%	99.438%
8415	LAMPRELL PLC	0.001%	99.439%
8416	SEKISUI PLASTIC	0.001%	99.439%
8417	SANYO ELEC RAIL	0.001%	99.440%
8418	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.441%
8419	AGUAS ANDINAS S	0.001%	99.441%
8420	H+H INTERNATION	0.001%	99.442%
8421	TOKYO THEATRES	0.001%	99.442%
8422	ENERGA SA	0.001%	99.443%
8423	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.444%
8424	ASUNARO AOKI CO	0.001%	99.444%
8425	NIPPON CARBIDE	0.001%	99.445%
8426	PAL CO LTD	0.001%	99.446%
8427	PW MEDTECH GROU	0.001%	99.446%
8428	ZHENGZHOU COAL	0.001%	99.447%
8429	MBK PCL	0.001%	99.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8430	KWANG DONG PHAR	0.001%	99.448%
8431	PACIFIC HOSPITA	0.001%	99.449%
8432	YUGANG INTL	0.001%	99.449%
8433	CEMENTOS ARGOS	0.001%	99.450%
8434	ROAD KING INFRA	0.001%	99.451%
8435	BLACK BOX CORP	0.001%	99.451%
8436	COGOBUY GROUP	0.001%	99.452%
8437	LUMENS CO LTD	0.001%	99.453%
8438	FORMOSAN RUBBER	0.001%	99.453%
8439	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.454%
8440	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.454%
8441	HSIN KUANG STEE	0.001%	99.455%
8442	SHANDONG XINHUA	0.001%	99.456%
8443	KNOW IT AB	0.001%	99.456%
8444	DOOSAN ENGINE C	0.001%	99.457%
8445	SCHIBSTED ASA	0.001%	99.458%
8446	IDEC CORPORATIO	0.001%	99.458%
8447	VIEWWORKS CO LTD	0.001%	99.459%
8448	FEINTOOL INTERN	0.001%	99.460%
8449	CURRO HOLDINGS	0.001%	99.460%
8450	TOYO CORPORATIO	0.001%	99.461%
8451	TOWER BERSAMA I	0.001%	99.461%
8452	KANADEN CORP	0.001%	99.462%
8453	BANCO SANTANDER CHILE ADR ADR	0.001%	99.463%
8454	FORUS S.A.	0.001%	99.463%
8455	F&A AQUA HOLDIN	0.001%	99.464%
8456	BANGKOK LIFE AS	0.001%	99.465%
8457	SHENYIN WANGUO(0.001%	99.465%
8458	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.466%
8459	ARES ALLERGY HO	0.001%	99.466%
8460	MILLS ESTRUTURA	0.001%	99.467%
8461	GUJARAT NARM	0.001%	99.468%
8462	ITC PROPERTIES	0.001%	99.468%
8463	NAPHTHA ISRAEL	0.001%	99.469%
8464	TA ENTERPRISE B	0.001%	99.470%
8465	KURIMOTO	0.001%	99.470%
8466	SINKO INDUSTRIE	0.001%	99.471%
8467	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.471%
8468	NIPPON FINE CHE	0.001%	99.472%
8469	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.473%
8470	STARTS PROCEED	0.001%	99.473%
8471	LIVART CO LTD	0.001%	99.474%
8472	KINGSWAY FINANC	0.001%	99.474%
8473	KNM GROUP BERHA	0.001%	99.475%
8474	HYFLUX LTD	0.001%	99.476%
8475	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.476%
8476	NATORI CO LTD	0.001%	99.477%
8477	GS RETAIL CO LT	0.001%	99.478%
8478	VIJAYA BANK	0.001%	99.478%
8479	GODO STEEL	0.001%	99.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8480	SWCC SHOWA HOLD	0.001%	99.479%
8481	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.480%
8482	GEK GROUP OF CO	0.001%	99.481%
8483	GLOBAL&YUASA BA	0.001%	99.481%
8484	JIAYUAN INTERNA	0.001%	99.482%
8485	LOTUS BAKERIES	0.001%	99.482%
8486	DORO AB	0.001%	99.483%
8487	KAWAI MUSICAL I	0.001%	99.484%
8488	KATO WORKS CO	0.001%	99.484%
8489	ABILITY ENTERPR	0.001%	99.485%
8490	QUESTERRE ENERG	0.001%	99.486%
8491	ENERNOC INC	0.001%	99.486%
8492	QAF LTD	0.001%	99.487%
8493	UNION BANK OF P	0.001%	99.487%
8494	TOTAL ACCESS CO	0.001%	99.488%
8495	BIOTEST AG	0.001%	99.489%
8496	SINCERE NAVIGAT	0.001%	99.489%
8497	CYBERDYNE INC	0.001%	99.490%
8498	TOHO CO LTD	0.001%	99.490%
8499	SERCO GROUP	0.001%	99.491%
8500	KISWIRE LTD	0.001%	99.492%
8501	MEDIGENE AG	0.001%	99.492%
8502	JAPAN MEDICAL D	0.001%	99.493%
8503	EKORNES ASA	0.001%	99.493%
8504	CHINA ALL ACCES	0.001%	99.494%
8505	REBOSIS PROPERT	0.001%	99.495%
8506	NIHON KAGAKU SA	0.001%	99.495%
8507	COUNTRYWIDE	0.001%	99.496%
8508	TACHIBANA ELETE	0.001%	99.496%
8509	MATSUI SECURITI	0.001%	99.497%
8510	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.498%
8511	TOYO SECURITIES	0.001%	99.498%
8512	ITOCHU SHOKUHIN	0.001%	99.499%
8513	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.499%
8514	PALIBURG HOLDIN	0.001%	99.500%
8515	MEDCO ENERGI IN	0.001%	99.501%
8516	RAMELIUS RESOUR	0.001%	99.501%
8517	MACA LIMITED	0.001%	99.502%
8518	UNITED ENERGY G	0.001%	99.503%
8519	GUNNEBO AB	0.001%	99.503%
8520	DEOLEO SA	0.001%	99.504%
8521	ALMA MEDIA CORP	0.001%	99.504%
8522	TOA DORO KOGYO	0.001%	99.505%
8523	RADEX-HERAKLITH	0.001%	99.505%
8524	KROSAKI CORP	0.001%	99.506%
8525	LA DORIA SPA	0.001%	99.507%
8526	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.507%
8527	TELE COLUMBUS A	0.001%	99.508%
8528	RAIN INDUSTRIES	0.001%	99.508%
8529	ENF TECHNOLOGY	0.001%	99.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8530	PRECIOUS SHIPPI	0.001%	99.510%
8531	EXEL INDUSTRIES	0.001%	99.510%
8532	QLIRO GROUP AB	0.001%	99.511%
8533	BROOKFIELD REAL	0.001%	99.511%
8534	HONEYS CO LTD	0.001%	99.512%
8535	ASKA PHARMACEU	0.001%	99.513%
8536	SARTORIUS STEDI	0.001%	99.513%
8537	NISSUI PHARM CO	0.001%	99.514%
8538	ARIAKE JAPAN CO	0.001%	99.514%
8539	CHUANGS CONS IN	0.001%	99.515%
8540	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.516%
8541	UNIDEN CORP	0.001%	99.516%
8542	NHPC LTD	0.001%	99.517%
8543	TOKYO ELECTRON	0.001%	99.517%
8544	ESSITY AKTIEBOL	0.001%	99.518%
8545	KAWASAN INDS JA	0.001%	99.519%
8546	NAN HAI CORPORA	0.001%	99.519%
8547	IVE GROUP LTD	0.001%	99.520%
8548	SURYA CITRA MED	0.001%	99.520%
8549	EAGLE NICE INTE	0.001%	99.521%
8550	KITANO CONST CO	0.001%	99.522%
8551	PC JEWELLER LIM	0.001%	99.522%
8552	NCC GROUP LTD.	0.001%	99.523%
8553	ALTISOURCE PORT	0.001%	99.523%
8554	TOFAS TURK OTOM	0.001%	99.524%
8555	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.524%
8556	TIANGONG INTERN	0.001%	99.525%
8557	NAKAMURAYA CO L	0.001%	99.526%
8558	LIFETECH SCIENT	0.001%	99.526%
8559	FARADAY TECHNOL	0.001%	99.527%
8560	SCIENTEX BERHAD	0.001%	99.527%
8561	XP POWER LTD	0.001%	99.528%
8562	FJ NEXT CO LTD	0.001%	99.529%
8563	HUANG HSIANG CO	0.001%	99.529%
8564	ICOM INCORPORAT	0.001%	99.530%
8565	ABG SUNDAL COLL	0.001%	99.530%
8566	TUAN SING HLDGS	0.001%	99.531%
8567	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.531%
8568	PRONEXUS INC	0.001%	99.532%
8569	HYUNDAI HCN CO	0.001%	99.533%
8570	JW HOLDINGS COR	0.001%	99.533%
8571	DYNAGREEN ENVIR	0.001%	99.534%
8572	PAN INTL INDL	0.001%	99.534%
8573	OSK HOLDINGS BH	0.001%	99.535%
8574	OCTODEC	0.001%	99.536%
8575	SINOSOFT TECHNO	0.001%	99.536%
8576	AKTIA BANK OYJ	0.001%	99.537%
8577	ASCENDAS INDIA	0.001%	99.537%
8578	TREVI FINANZIAR	0.001%	99.538%
8579	COPEL PARANA EN	0.001%	99.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8580	NOEVIR HOLDINGS	0.001%	99.539%
8581	REIS INC COMMON STOCK USD.01	0.001%	99.540%
8582	SC ASSET CORPOR	0.001%	99.540%
8583	S&T DYNAMICS CO	0.001%	99.541%
8584	TENWOW INTL HLD	0.001%	99.541%
8585	KEIHANSHIN RL	0.001%	99.542%
8586	ACBEL POLYTECH	0.001%	99.543%
8587	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.543%
8588	CHORI CO LTD	0.001%	99.544%
8589	SEKONIX CO LTD	0.001%	99.544%
8590	KIRKLAND S INC COMMON STOCK	0.001%	99.545%
8591	DENYO CO	0.001%	99.545%
8592	WESTAR ENERGY I	0.001%	99.546%
8593	TPV TECHNOLOGY	0.001%	99.547%
8594	CAPRO CORPN	0.001%	99.547%
8595	TUNE INS HOLDIN	0.001%	99.548%
8596	DISH TV INDIA L	0.001%	99.548%
8597	SUGIMOTO & CO L	0.001%	99.549%
8598	KT CORP SP ADR ADR	0.001%	99.549%
8599	SHINYOUNG SECS	0.001%	99.550%
8600	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.551%
8601	KOATSU GAS KOGY	0.001%	99.551%
8602	OPPENHEIMER HLD	0.001%	99.552%
8603	KOREA ELEC TERM	0.001%	99.552%
8604	BEST PACIFIC IN	0.001%	99.553%
8605	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.553%
8606	C UYEMURA & CO	0.001%	99.554%
8607	PNE WIND AG	0.001%	99.555%
8608	HANNSTAR BOARD	0.001%	99.555%
8609	F@N COMMUNICATI	0.001%	99.556%
8610	SVENSKA HANDELS	0.001%	99.556%
8611	MALAYAN CEMENT	0.001%	99.557%
8612	QINHUANGDAO POR	0.001%	99.557%
8613	NISSHIN FUDOSAN	0.001%	99.558%
8614	CENTROTEC SUSTA	0.001%	99.559%
8615	NL INDUSTRIES	0.001%	99.559%
8616	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.560%
8617	CONNECT GROUP	0.001%	99.560%
8618	WESTGOLD RESOUR	0.001%	99.561%
8619	CELLNEX TELECOM	0.001%	99.561%
8620	MITSUMI HOME CO	0.001%	99.562%
8621	SABANA SHARIAH	0.001%	99.562%
8622	TAIKO BANK	0.001%	99.563%
8623	MISAWA HOMES HO	0.001%	99.564%
8624	SANY HEAVY EQUI	0.001%	99.564%
8625	FUJI KIKO CO LT	0.001%	99.565%
8626	ING BANK SLASKI	0.001%	99.565%
8627	LATTICE SEMICON	0.001%	99.566%
8628	CHIYODA CO	0.001%	99.566%
8629	ARGAN SA	0.001%	99.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8630	APPLIED DEVELOP	0.001%	99.568%
8631	COMMUNISIS PLC	0.001%	99.568%
8632	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.569%
8633	FANCL CORP	0.001%	99.569%
8634	LEIFHEIT AG	0.001%	99.570%
8635	NS SHOPPING CO	0.001%	99.570%
8636	TYMAN PLC	0.001%	99.571%
8637	CSE GLOBAL LIMI	0.001%	99.571%
8638	HI-P INTERNATIO	0.001%	99.572%
8639	PVR LTD	0.001%	99.573%
8640	FLEURY MICHON	0.001%	99.573%
8641	BIMB HLDGS BERH	0.001%	99.574%
8642	AKER AMERICAN S	0.001%	99.574%
8643	AIZAWA SECURITI	0.001%	99.575%
8644	YOMEISHU SEIZO	0.001%	99.575%
8645	TECHNOVATOR INT	0.001%	99.576%
8646	CLEANUP CORP	0.001%	99.576%
8647	NIHON TOKUSHU T	0.001%	99.577%
8648	MAXIS BHD	0.001%	99.578%
8649	SANYO SHOKAI	0.001%	99.578%
8650	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.579%
8651	AMPER SA	0.001%	99.579%
8652	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.580%
8653	SAMART CORP PCL	0.001%	99.580%
8654	PAN JIT INTERNA	0.001%	99.581%
8655	mitsui matsushi	0.001%	99.581%
8656	TECK RESOURCES	0.001%	99.582%
8657	PRIMO WATER CORP COMMON STOCK	0.001%	99.583%
8658	KENON HLDGS LTD	0.001%	99.583%
8659	CIE FINANCIER T	0.001%	99.584%
8660	CYFROWY POLSAT	0.001%	99.584%
8661	SUPALAI PCL-NVD	0.001%	99.585%
8662	CRAWFORD & CO	0.001%	99.585%
8663	ROMANDE ENERGIE	0.001%	99.586%
8664	XIABUXIABU CATE	0.001%	99.586%
8665	KYOKUYO CO LTD	0.001%	99.587%
8666	MICROBIO CO LTD	0.001%	99.588%
8667	LPKF LASER & EL	0.001%	99.588%
8668	CONVOY FINANCIA	0.001%	99.589%
8669	COLLINS FOOD LT	0.001%	99.589%
8670	SINTEX INDUSTRI	0.001%	99.590%
8671	DATALOGIC SPA	0.001%	99.590%
8672	NZX LTD	0.001%	99.591%
8673	TAKAOKA TOKO HL	0.001%	99.591%
8674	HUCHEMS FINE CH	0.001%	99.592%
8675	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.592%
8676	MUHAK CO LTD	0.001%	99.593%
8677	SCHAFFNER HOLDI	0.001%	99.594%
8678	BANCO BTG PACTU	0.001%	99.594%
8679	ICHIA TECHNOLOG	0.001%	99.595%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8680	THYE MING INDUS	0.001%	99.595%
8681	EHEALTH INC COMMON STOCK USD.001	0.001%	99.596%
8682	GRUPO NUTRESA S	0.001%	99.596%
8683	URTHECAST CORP	0.001%	99.597%
8684	RESTAURANT BRAN	0.001%	99.597%
8685	EMPRESAS LA POL	0.001%	99.598%
8686	DISTELL GROUP L	0.001%	99.598%
8687	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.599%
8688	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.599%
8689	GILLETTE INDIA	0.001%	99.600%
8690	POCKET CARD CO	0.001%	99.601%
8691	ARTNATURE INC	0.001%	99.601%
8692	DOTTIKON ES HOL	0.001%	99.602%
8693	CENTURY CITY IN	0.001%	99.602%
8694	HYUNDAI CONSTRU	0.001%	99.603%
8695	GRAND KOREA LEI	0.001%	99.603%
8696	MUCKLOW(A&J) GR	0.001%	99.604%
8697	PCM INC COMMON STOCK USD.001	0.001%	99.604%
8698	BAOYE GROUP CO	0.001%	99.605%
8699	SWEDISH ORPHAN	0.001%	99.605%
8700	ABOITIZ POWER C	0.001%	99.606%
8701	PRICER AB	0.001%	99.606%
8702	HIROSE ELECTRIC	0.001%	99.607%
8703	U-SHIN	0.001%	99.607%
8704	SHIN NIPPON AIR	0.001%	99.608%
8705	RIGHT-ON CO	0.001%	99.609%
8706	HILTON FOOD GRO	0.001%	99.609%
8707	ELBIT SYSTEMS L	0.001%	99.610%
8708	BOYAA INTERACTI	0.001%	99.610%
8709	HANKUK CARBON C	0.001%	99.611%
8710	AOC HOLDINGS IN	0.001%	99.611%
8711	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.612%
8712	GRUH FINANCE	0.001%	99.612%
8713	ORGANO	0.001%	99.613%
8714	HNA HLDGS GP CO	0.001%	99.613%
8715	BEGA CHEESE LTD	0.001%	99.614%
8716	NIPPON YAKIN KO	0.001%	99.614%
8717	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.615%
8718	ANEST IWATA COR	0.001%	99.615%
8719	ABC ARBITRAGE	0.001%	99.616%
8720	FARMSCO	0.001%	99.616%
8721	LUNDIN GOLD INC	0.001%	99.617%
8722	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.618%
8723	ATOM CORPORATIO	0.001%	99.618%
8724	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.619%
8725	ANHUI EXPRESSWA	0.001%	99.619%
8726	ZUIKO CORP	0.001%	99.620%
8727	COMBA TELECOM S	0.001%	99.620%
8728	VETOQUINOL SA	0.001%	99.621%
8729	STAMFORD LAND	0.001%	99.621%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8730	TOYO RADIATOR C	0.001%	99.622%
8731	POSCO ICT CO LT	0.001%	99.622%
8732	VA TECH WABAG L	0.001%	99.623%
8733	TMAC RESOURCES	0.001%	99.623%
8734	KITAGAWA IRON W	0.001%	99.624%
8735	KITO CORP	0.001%	99.624%
8736	BLUE DART EXPRE	0.001%	99.625%
8737	IMAX CHINA HOLD	0.001%	99.625%
8738	OSAKA ORGANIC C	0.001%	99.626%
8739	CLS HOLDINGS PL	0.001%	99.626%
8740	CHIPMOS TECHNOL	0.001%	99.627%
8741	ELDERS LTD	0.001%	99.627%
8742	AVANCE GAS HOLD	0.001%	99.628%
8743	TOYO KOHAN CO	0.001%	99.629%
8744	TECNISA SA	0.001%	99.629%
8745	SUMMIT R/EST HL	0.001%	99.630%
8746	ZHONG AN REAL E	0.001%	99.630%
8747	JAPAN MATERIAL	0.001%	99.631%
8748	SHINWA KAIUN	0.001%	99.631%
8749	KINKI NIPPON TO	0.001%	99.632%
8750	MONOGATARI CORP	0.001%	99.632%
8751	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.633%
8752	OCEAN-LAND GROU	0.001%	99.633%
8753	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.634%
8754	UNION BANK OF I	0.001%	99.634%
8755	HONG FOK CORP	0.001%	99.635%
8756	NIHON ESLEAD CO	0.001%	99.635%
8757	PFIZER LTD	0.001%	99.636%
8758	NICOX	0.001%	99.636%
8759	ENERGY FUELS INC COMMON STOCK	0.001%	99.637%
8760	WUS PRINTD CIRC	0.001%	99.637%
8761	COOKPAD INC	0.001%	99.638%
8762	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.638%
8763	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.639%
8764	SK SECURITIES C	0.001%	99.639%
8765	DAIKOKUTENBUSSA	0.001%	99.640%
8766	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.640%
8767	RHYTHM WATCH CO	0.001%	99.641%
8768	QUANTA STORAGE	0.001%	99.641%
8769	CARLSBERG BREWE	0.001%	99.642%
8770	FURUNO ELECTRIC	0.001%	99.642%
8771	TOSHO PRINTING	0.001%	99.643%
8772	GUN EI CHEM IND	0.001%	99.643%
8773	SEA HOLDINGS LT	0.001%	99.644%
8774	ENTRA ASA	0.001%	99.644%
8775	ATRIA GROUP PLC	0.001%	99.645%
8776	TOA OIL CO LTD	0.001%	99.646%
8777	MAEZAWA KASEI I	0.001%	99.646%
8778	STP & I PCL-FOR	0.001%	99.647%
8779	TOKYO RAKUTENCH	0.001%	99.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8780	LOTTE NON-LIFE	0.001%	99.648%
8781	COLOUR LIFE SER	0.001%	99.648%
8782	JAPAN BUSINESS	0.001%	99.649%
8783	UEM SUNRISE BHD	0.001%	99.649%
8784	BIGBEN INTERACT	0.001%	99.650%
8785	MAXVALU TOKAI C	0.001%	99.650%
8786	NAMYANG DAIRY P	0.001%	99.651%
8787	TICON INDUSTRIA	0.001%	99.651%
8788	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.652%
8789	CHAMPION TECHNO	0.001%	99.652%
8790	ASALEO CARE LTD	0.001%	99.653%
8791	TAMBURI INVESTM	0.000%	99.653%
8792	TAKEEI CORPORAT	0.000%	99.654%
8793	I-NET CORP	0.000%	99.654%
8794	NETMIND FINANCI	0.000%	99.655%
8795	YORK WATER CO COMMON STOCK	0.000%	99.655%
8796	HOOSIERS HOLDIN	0.000%	99.656%
8797	NIPPON CONCRETE	0.000%	99.656%
8798	HADERA PAPER LT	0.000%	99.657%
8799	MOBILEZONE HOLD	0.000%	99.657%
8800	SHOEI FOODS COR	0.000%	99.658%
8801	MITANI SEKISAN	0.000%	99.658%
8802	TOP FRONTIER IN	0.000%	99.659%
8803	PLAZZA AG REG A	0.000%	99.659%
8804	BAYSIDE LAND CO	0.000%	99.660%
8805	EMPEROR WATCH A	0.000%	99.660%
8806	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.661%
8807	ODELIC CO LTD	0.000%	99.661%
8808	GENKY STORES IN	0.000%	99.662%
8809	CAL-COMP ELECTR	0.000%	99.662%
8810	GRAND BAOXIN AU	0.000%	99.663%
8811	NZ REFINING CO	0.000%	99.663%
8812	BONHEUR ASA	0.000%	99.664%
8813	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.664%
8814	KOBE BUSSAN CO	0.000%	99.664%
8815	VICTORY CITY IN	0.000%	99.665%
8816	ISENTIA GROUP L	0.000%	99.665%
8817	NITTO SEIKO CO	0.000%	99.666%
8818	CIMSA	0.000%	99.666%
8819	ICHIYOSHI SECS	0.000%	99.667%
8820	SIRTEC INTERNAT	0.000%	99.667%
8821	NICHIRIN CO LTD	0.000%	99.668%
8822	AUST WORLDWIDE	0.000%	99.668%
8823	JAGRAN PRAKASHA	0.000%	99.669%
8824	DAEWOONG CO LTD	0.000%	99.669%
8825	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.670%
8826	BOURBON SA	0.000%	99.670%
8827	HANMI PHARM CO	0.000%	99.671%
8828	SPACE CO LTD	0.000%	99.671%
8829	P S CORPORATION	0.000%	99.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8830	YUME INC COMMON STOCK USD.001	0.000%	99.672%
8831	SHINAGAWA FUEL	0.000%	99.673%
8832	CNQC INTERNATIO	0.000%	99.673%
8833	CHINA STRATEGIC	0.000%	99.674%
8834	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.674%
8835	RIKEN TECHNOS C	0.000%	99.675%
8836	KAS BANK	0.000%	99.675%
8837	HYUNDAI ELECTRI	0.000%	99.676%
8838	CNA GR PHAR	0.000%	99.676%
8839	YOULCHON CHEMIC	0.000%	99.677%
8840	ECLERX SERVICES	0.000%	99.677%
8841	KRS CORPORATION	0.000%	99.678%
8842	HARDINGE INC	0.000%	99.678%
8843	JHSF PARTICIPAC	0.000%	99.679%
8844	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.679%
8845	AMADEUS FIRE AG	0.000%	99.680%
8846	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.680%
8847	CARE PROPERTY I	0.000%	99.681%
8848	CEGEDIM	0.000%	99.681%
8849	WELLING HOLD LT	0.000%	99.682%
8850	MALAYAN FLOUR M	0.000%	99.682%
8851	TELEFONICA CZEC	0.000%	99.682%
8852	CANVEST ENVIRON	0.000%	99.683%
8853	IJT TECHNOLOGY	0.000%	99.683%
8854	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.684%
8855	FUJITA KANKO IN	0.000%	99.684%
8856	SICHUAN EXPRESS	0.000%	99.685%
8857	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.685%
8858	YUSHIRO CHEMICA	0.000%	99.686%
8859	THORN GROUP LTD	0.000%	99.686%
8860	RINGER HUT CO L	0.000%	99.687%
8861	TORISHIMA PUMP	0.000%	99.687%
8862	TIVOLI A/S	0.000%	99.688%
8863	AVIANCA HOLDING	0.000%	99.688%
8864	GRUPO LALA SAB	0.000%	99.689%
8865	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.689%
8866	NRW HOLDINGS LT	0.000%	99.690%
8867	PARROT	0.000%	99.690%
8868	LE BELIER	0.000%	99.691%
8869	HO TUNG CHEMICA	0.000%	99.691%
8870	MAEZAWA KYUSO I	0.000%	99.692%
8871	TRIVENI ENGINEE	0.000%	99.692%
8872	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.693%
8873	DEUTSCHE BANK M	0.000%	99.693%
8874	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.693%
8875	TAKIRON CO	0.000%	99.694%
8876	SAJO INDUSTRIES	0.000%	99.694%
8877	DO & CO AG	0.000%	99.695%
8878	AUSTBROKERS HLD	0.000%	99.695%
8879	FIRST TRACTOR C	0.000%	99.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8880	REPCO HOME FINA	0.000%	99.696%
8881	GUJARAT PIPAVAV	0.000%	99.697%
8882	CLEAR CHANNEL O	0.000%	99.697%
8883	VAN LANSCHOT NV	0.000%	99.698%
8884	EIDAI CO.LTD.	0.000%	99.698%
8885	EMPERIA HOLDING	0.000%	99.699%
8886	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.699%
8887	LUMAX INTERNATI	0.000%	99.700%
8888	SAMPO CORP	0.000%	99.700%
8889	GREAT PANTHER S	0.000%	99.701%
8890	KYUNGBANG LTD	0.000%	99.701%
8891	SAWADA HOLDINGS	0.000%	99.701%
8892	WONDERFUL SKY F	0.000%	99.702%
8893	SPRING REAL EST	0.000%	99.702%
8894	INBODY CO LTD	0.000%	99.703%
8895	HEXAGON COMPOSI	0.000%	99.703%
8896	MIRAE ASSET LIF	0.000%	99.704%
8897	SOC BAINS DE ME	0.000%	99.704%
8898	LIFESTYLE CHINA	0.000%	99.705%
8899	CHENNAI PETROLE	0.000%	99.705%
8900	IL&FS TRANSPORT	0.000%	99.706%
8901	BANQUE CANTONAL	0.000%	99.706%
8902	FOURLIS S.A.	0.000%	99.707%
8903	AIRPORT FACILIT	0.000%	99.707%
8904	VIEL ET COMPAGN	0.000%	99.708%
8905	SHANGHAI FUDAN-	0.000%	99.708%
8906	MATSUYA CO (TOK	0.000%	99.708%
8907	MIKUNI CORP	0.000%	99.709%
8908	BANGKOK BANK	0.000%	99.709%
8909	HANJIN HEAVY IN	0.000%	99.710%
8910	ODFJELL DRILLIN	0.000%	99.710%
8911	MAHLE METAL LEV	0.000%	99.711%
8912	COSEL CO	0.000%	99.711%
8913	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.712%
8914	CENTRAL SEC PAT	0.000%	99.712%
8915	FLOW TRADERS	0.000%	99.713%
8916	CLEAR MEDIA	0.000%	99.713%
8917	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.713%
8918	DAE-IL CORP	0.000%	99.714%
8919	BOUSTEAD SINGAP	0.000%	99.714%
8920	NIPPON DENWA SH	0.000%	99.715%
8921	ELECNOR SA	0.000%	99.715%
8922	RM PLC	0.000%	99.716%
8923	BANK BUKOPIN PT	0.000%	99.716%
8924	ELECTRA CONSUME	0.000%	99.717%
8925	UCO BANK	0.000%	99.717%
8926	WARSAW STOCK EX	0.000%	99.718%
8927	KOMATSU WALL IN	0.000%	99.718%
8928	YTL POWER INTL	0.000%	99.718%
8929	MONASH IVF GRP	0.000%	99.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8930	WERELDHAVE BELG	0.000%	99.719%
8931	CHINA METAL INT	0.000%	99.720%
8932	DIC ASSET AG	0.000%	99.720%
8933	NISHIKAWA RUBBE	0.000%	99.721%
8934	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.721%
8935	DAEJAN HOLDINGS	0.000%	99.722%
8936	SHIBUSAWA W'HOU	0.000%	99.722%
8937	SENSHUKAI CO	0.000%	99.723%
8938	FUJI CORP LTD/O	0.000%	99.723%
8939	S&T AG	0.000%	99.723%
8940	JAPAN TRANSCITY	0.000%	99.724%
8941	ATTACQ LTD	0.000%	99.724%
8942	HUMAX CO LTD	0.000%	99.725%
8943	FUJIKURA KASEI	0.000%	99.725%
8944	ALINCO INC	0.000%	99.726%
8945	JMS CO	0.000%	99.726%
8946	SAFEWAY INC	0.000%	99.727%
8947	ROCKY BRANDS INC COMMON STOCK	0.000%	99.727%
8948	MICROPORT SCIEN	0.000%	99.727%
8949	NICHIBAN CO	0.000%	99.728%
8950	AEON CO. (M) BH	0.000%	99.728%
8951	OSTASIATISKE KO	0.000%	99.729%
8952	MOTHERCARE	0.000%	99.729%
8953	EVERGREEN INTL	0.000%	99.730%
8954	SYNDICATE BANK	0.000%	99.730%
8955	TOM TAILOR HOLD	0.000%	99.731%
8956	GOOD-YEAR	0.000%	99.731%
8957	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.731%
8958	THAICOM PUBLIC	0.000%	99.732%
8959	ALPS LOGISTICS	0.000%	99.732%
8960	MANZ AUTOMATION	0.000%	99.733%
8961	PYEONG HWA AUTO	0.000%	99.733%
8962	SAC'S BAR HOLDI	0.000%	99.734%
8963	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.734%
8964	ENDO LIGHTING C	0.000%	99.735%
8965	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.735%
8966	YOUNG POONG COR	0.000%	99.735%
8967	HOUSTON WIRE &	0.000%	99.736%
8968	ADANI TRANSMISS	0.000%	99.736%
8969	ELEC DE STRASBO	0.000%	99.737%
8970	MAXIM POWER COR	0.000%	99.737%
8971	GUANGZHOU PHARM	0.000%	99.738%
8972	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.738%
8973	NIHON DEMPA KOG	0.000%	99.738%
8974	BUMRUNGRAD HOPT	0.000%	99.739%
8975	JAPFA LTD	0.000%	99.739%
8976	INDOFOOD AGRI R	0.000%	99.740%
8977	KERRY TJ LOGIST	0.000%	99.740%
8978	WEST HOLDINGS C	0.000%	99.741%
8979	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8980	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.742%
8981	BORUSAN BORU	0.000%	99.742%
8982	ZIG SHENG INDL	0.000%	99.742%
8983	MARS ENGINEERIN	0.000%	99.743%
8984	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.743%
8985	EQT HOLDINGS LT	0.000%	99.744%
8986	MARUBUN CORP	0.000%	99.744%
8987	SPRINGLAND INTE	0.000%	99.745%
8988	ACNB CORP COMMON STOCK USD2.5	0.000%	99.745%
8989	TIPTREE INC COMMON STOCK USD.001	0.000%	99.745%
8990	IWATSUKA CONFEC	0.000%	99.746%
8991	EVEREST TEXTILE	0.000%	99.746%
8992	BANK OF KAOHSIU	0.000%	99.747%
8993	GRUPO CEMENTOS	0.000%	99.747%
8994	HC INTERNATIONA	0.000%	99.748%
8995	KSL HLDGS BERHA	0.000%	99.748%
8996	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.748%
8997	ROSENBAUER INTE	0.000%	99.749%
8998	HIRAKAWA HEWTEC	0.000%	99.749%
8999	PUBLIC FINANCIA	0.000%	99.750%
9000	AINSWORTH GAME	0.000%	99.750%
9001	HUDACO INDUSTRI	0.000%	99.751%
9002	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.751%
9003	AP EAGERS LTD	0.000%	99.751%
9004	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.752%
9005	ORBITE TECHNOLO	0.000%	99.752%
9006	SBS MEDIA HOLDI	0.000%	99.753%
9007	EM-TECH CO LTD	0.000%	99.753%
9008	ASX LTD	0.000%	99.754%
9009	SHINAGAWA REFRA	0.000%	99.754%
9010	EGUARANTEE INC.	0.000%	99.755%
9011	IC COMPANYS	0.000%	99.755%
9012	BOER POWER HOLD	0.000%	99.755%
9013	TSUTSUMI JEWELR	0.000%	99.756%
9014	ELAN MICROELECT	0.000%	99.756%
9015	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.757%
9016	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.757%
9017	LAGERCANTZ GRO	0.000%	99.757%
9018	DHIPAYA INSURAN	0.000%	99.758%
9019	ALVIVA HOLDINGS	0.000%	99.758%
9020	VARITRONIX INTL	0.000%	99.759%
9021	SPEEDCAST INTL	0.000%	99.759%
9022	CHUO SPRING CO	0.000%	99.760%
9023	FOLLI FOLLIE GP	0.000%	99.760%
9024	13 HOLDINGS LTD	0.000%	99.760%
9025	CIRCASSIA PHARM	0.000%	99.761%
9026	SEPTENI CO LTD	0.000%	99.761%
9027	BK OF GREECE	0.000%	99.762%
9028	SAMSUNG ENGINEE	0.000%	99.762%
9029	VIRGIN AUSTRALI	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9030	KEE TAI PROPERT	0.000%	99.763%
9031	SECHE ENVIRONNE	0.000%	99.763%
9032	DONGWON INDUSTR	0.000%	99.764%
9033	KSB AG	0.000%	99.764%
9034	ORBIS	0.000%	99.765%
9035	NICK SCALI LTD	0.000%	99.765%
9036	LAURENT-PERRIER	0.000%	99.766%
9037	TAUNG GOLD INTE	0.000%	99.766%
9038	NIPPON KANZAI C	0.000%	99.766%
9039	SHANGHAI PRIME	0.000%	99.767%
9040	PETROPAVLOVSK	0.000%	99.767%
9041	LOW & BONAR PLC	0.000%	99.768%
9042	MITO SECURITIES	0.000%	99.768%
9043	MORY INDUSTRIES	0.000%	99.768%
9044	KOZA ALTIN ISLE	0.000%	99.769%
9045	OP FINANCIAL IN	0.000%	99.769%
9046	REALIA BUSINESS	0.000%	99.770%
9047	SESODA CORP	0.000%	99.770%
9048	ALBARAKA TURK K	0.000%	99.771%
9049	SIOEN INDUSTRIE	0.000%	99.771%
9050	AMVIG HOLDINGS	0.000%	99.771%
9051	INUI GLOBAL LOG	0.000%	99.772%
9052	ELECTRICITY GEN	0.000%	99.772%
9053	DUSTIN GROUP AB	0.000%	99.773%
9054	CJ HELLOVISION	0.000%	99.773%
9055	TEST RESEARCH I	0.000%	99.773%
9056	HARBIN BANK CO	0.000%	99.774%
9057	FIELDS CORP	0.000%	99.774%
9058	ENKA INSAAT VE	0.000%	99.775%
9059	CHINA LNG GROUP	0.000%	99.775%
9060	DALIAN PORT (PD	0.000%	99.775%
9061	CHINA NEW TOWN	0.000%	99.776%
9062	DAESANG HOLDING	0.000%	99.776%
9063	ASCENCIO	0.000%	99.777%
9064	SHANGHAI FUDAN	0.000%	99.777%
9065	FUSO PHARM	0.000%	99.778%
9066	DIRECT INSURANC	0.000%	99.778%
9067	TRANSCOM WORLDW	0.000%	99.778%
9068	MAX INDIA LTD/N	0.000%	99.779%
9069	MINMETALS LAND	0.000%	99.779%
9070	CHINA ORIENTAL	0.000%	99.780%
9071	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.780%
9072	TAMURA TAIKO HL	0.000%	99.780%
9073	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.781%
9074	TAIWAN FU HSING	0.000%	99.781%
9075	FAR EAST ORCH	0.000%	99.782%
9076	INDOSAT TBK PT	0.000%	99.782%
9077	SRV GROUP OYJ	0.000%	99.782%
9078	COSLIGHT TECH I	0.000%	99.783%
9079	CIVEO CORP	0.000%	99.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9080	MAMEZOU	0.000%	99.784%
9081	OROCOBRE LTD	0.000%	99.784%
9082	AMATA CORP PUBL	0.000%	99.784%
9083	FUJIJURA RUBBER	0.000%	99.785%
9084	MAEDA KOSEN CO.	0.000%	99.785%
9085	BAY ENERGY LTD	0.000%	99.786%
9086	CHAMBAL FER	0.000%	99.786%
9087	NCI INC A COMMON STOCK USD.019	0.000%	99.786%
9088	MAHINDRA CIE AU	0.000%	99.787%
9089	GRUPO INDUSTRIA	0.000%	99.787%
9090	GROUP LEASE PUB	0.000%	99.788%
9091	MASTER GLORY GR	0.000%	99.788%
9092	OLVI	0.000%	99.788%
9093	CENTRAL AUTO	0.000%	99.789%
9094	EMPRESA DE ENER	0.000%	99.789%
9095	DAISYO CORP	0.000%	99.790%
9096	MIE KOTSU GP HL	0.000%	99.790%
9097	SOCOVEDA SA	0.000%	99.790%
9098	INDS BACHOCO SA	0.000%	99.791%
9099	CK POWER PCL	0.000%	99.791%
9100	ORION CORP	0.000%	99.792%
9101	TNPL	0.000%	99.792%
9102	PROTO CORP	0.000%	99.792%
9103	DEUTSCHE PFANDB	0.000%	99.793%
9104	MANI INC	0.000%	99.793%
9105	KAWASHO GECOSS	0.000%	99.794%
9106	SANKYO SEIKO CO	0.000%	99.794%
9107	UNION TOOL CO	0.000%	99.794%
9108	KLCC PROPERTY H	0.000%	99.795%
9109	ACCURAY INC COMMON STOCK USD.001	0.000%	99.795%
9110	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.795%
9111	BMTC GROUP INC	0.000%	99.796%
9112	LIPPO CHINA RES	0.000%	99.796%
9113	GODFREY PHILLIP	0.000%	99.797%
9114	D&L INDUSTRIES	0.000%	99.797%
9115	TONG-TAI MACHIN	0.000%	99.797%
9116	PINE CLIFF ENER	0.000%	99.798%
9117	MR MAX CORP	0.000%	99.798%
9118	ENERGIEDIENST H	0.000%	99.799%
9119	NIPPON CHEMIPHA	0.000%	99.799%
9120	INABA SEISAKUSH	0.000%	99.799%
9121	KALPATARU POWER	0.000%	99.800%
9122	VANTAGE INTERNA	0.000%	99.800%
9123	SPROTT RESOURCE	0.000%	99.801%
9124	MIDLAND REALTY	0.000%	99.801%
9125	SAM KWANG GLASS	0.000%	99.801%
9126	BANCO DE BOGOTA	0.000%	99.802%
9127	NOMURA CO LTD	0.000%	99.802%
9128	FERROLIGAS FERB	0.000%	99.803%
9129	BERLI JUCKER CO	0.000%	99.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9130	KONAKA CO LTD	0.000%	99.803%
9131	JAPAN RADIO CO	0.000%	99.804%
9132	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.804%
9133	ALI CORP	0.000%	99.804%
9134	HIGHLIGHT COMMU	0.000%	99.805%
9135	TUNIJ CORP SPON ADR ADR USD.0001	0.000%	99.805%
9136	COLABOR GROUP I	0.000%	99.806%
9137	SIEMENS INDIA L	0.000%	99.806%
9138	ELITEGROUP COMP	0.000%	99.806%
9139	SHOFU INC	0.000%	99.807%
9140	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.807%
9141	VAN DE VELDE	0.000%	99.807%
9142	TOMOE ENGINEERI	0.000%	99.808%
9143	HIRAMATSU INC	0.000%	99.808%
9144	INFORMATION SVC	0.000%	99.809%
9145	SARKUYSAN ELEKT	0.000%	99.809%
9146	NET INSIGHT	0.000%	99.809%
9147	TOEI ANIMATION	0.000%	99.810%
9148	NORWEGIAN FINAN	0.000%	99.810%
9149	AROTECH CORP COMMON STOCK USD.01	0.000%	99.811%
9150	ASPO OYJ	0.000%	99.811%
9151	KH VATEC	0.000%	99.811%
9152	CYIENT LIMITED	0.000%	99.812%
9153	EL.EN. SPA	0.000%	99.812%
9154	CAC CORPORATION	0.000%	99.812%
9155	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.813%
9156	MARUSAN SECUR	0.000%	99.813%
9157	1ST SHANGHAI IN	0.000%	99.814%
9158	PLAYMATES HOLDI	0.000%	99.814%
9159	YAMAMURA GLASS	0.000%	99.814%
9160	NORDJYSKE BANK	0.000%	99.815%
9161	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.815%
9162	HANSOL PAPER CO	0.000%	99.815%
9163	ISTYLE INC	0.000%	99.816%
9164	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.816%
9165	THERMADOR GROUP	0.000%	99.817%
9166	NIPPON HUME PIP	0.000%	99.817%
9167	PHOENIX SATELLI	0.000%	99.817%
9168	BHAKTI INVESTAM	0.000%	99.818%
9169	VECTOR	0.000%	99.818%
9170	RASA INDUSTRIES	0.000%	99.818%
9171	ACOM CO	0.000%	99.819%
9172	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.819%
9173	ISU CHEMICAL	0.000%	99.820%
9174	SINDO RICOH	0.000%	99.820%
9175	AXWAY SOFTWARE	0.000%	99.820%
9176	NITTO FC CO	0.000%	99.821%
9177	LINEDATA SERVIC	0.000%	99.821%
9178	ANGLO-EASTN PLA	0.000%	99.821%
9179	TAT HONG HOLDIN	0.000%	99.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9180	YOKOWO CO LTD	0.000%	99.822%
9181	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.823%
9182	CAYMAN ENGLE Y I	0.000%	99.823%
9183	MANGALORE REF &	0.000%	99.823%
9184	IBSTOCK PLC	0.000%	99.824%
9185	UNITED UTILITIE	0.000%	99.824%
9186	ICHIKEN CO LTD	0.000%	99.824%
9187	COLLECTION HOUS	0.000%	99.825%
9188	KEY COFFEE INC	0.000%	99.825%
9189	EARTH CHEMICAL	0.000%	99.825%
9190	GRUPPO MUTUIONL	0.000%	99.826%
9191	OKK CORP	0.000%	99.826%
9192	NIPPON KOEI CO	0.000%	99.827%
9193	SMS MANAGEMENT	0.000%	99.827%
9194	BANK PEMBANGUNA	0.000%	99.827%
9195	ELANDERS AB	0.000%	99.828%
9196	AVON RUBBER	0.000%	99.828%
9197	ITAB SHOP CONCE	0.000%	99.828%
9198	TAKIHYO CO LTD	0.000%	99.829%
9199	MAOYE INTL HOLD	0.000%	99.829%
9200	SURUGA CO LTD	0.000%	99.830%
9201	MODERNLAND REAL	0.000%	99.830%
9202	SAMYUNG TRA	0.000%	99.830%
9203	ITALIAN-THAI DE	0.000%	99.831%
9204	TER BEKE SA	0.000%	99.831%
9205	ANADOLU CAM	0.000%	99.831%
9206	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.832%
9207	CHINA ANIMATION	0.000%	99.832%
9208	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.832%
9209	MIRATI THERAPEU	0.000%	99.833%
9210	WING ON CO INT	0.000%	99.833%
9211	THAI STANLEY EL	0.000%	99.834%
9212	KI-STAR REAL ES	0.000%	99.834%
9213	ADO Group Ltd	0.000%	99.834%
9214	CHONG KUN DANG	0.000%	99.835%
9215	V1 GROUP LTD	0.000%	99.835%
9216	DONGWON FOOD& B	0.000%	99.835%
9217	HAP SENG PLANTA	0.000%	99.836%
9218	SPARX ASSET MAN	0.000%	99.836%
9219	MERAFE RESOURCE	0.000%	99.836%
9220	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.837%
9221	KINGS TOWN CONS	0.000%	99.837%
9222	ASIA POLYMER	0.000%	99.838%
9223	NAGAWA CO LTD	0.000%	99.838%
9224	CSS INDUSTRIES	0.000%	99.838%
9225	UNISYS CORP	0.000%	99.839%
9226	VITEC GROUP	0.000%	99.839%
9227	TARSUS GROUP PL	0.000%	99.839%
9228	YASHILI INTL HL	0.000%	99.840%
9229	FIBRA SHOP PORT	0.000%	99.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9230	FANG HOLDINGS LTD ADR ADR	0.000%	99.840%
9231	REJECT SHOP LTD	0.000%	99.841%
9232	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.841%
9233	CSBC CORPORATIO	0.000%	99.841%
9234	BELL SYSTEM24 H	0.000%	99.842%
9235	CARLIT HOLDINGS	0.000%	99.842%
9236	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.842%
9237	FIRST STEAMSHIP	0.000%	99.843%
9238	CHUGAI RO CO LT	0.000%	99.843%
9239	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.844%
9240	STRATTEC SECURI	0.000%	99.844%
9241	ALONY HETZ	0.000%	99.844%
9242	SOFT-WORLD INTL	0.000%	99.845%
9243	MITSUI MINING C	0.000%	99.845%
9244	OHASHI TECHNICA	0.000%	99.845%
9245	CHINA POWER CLE	0.000%	99.846%
9246	NICHIEI CO	0.000%	99.846%
9247	CHUN YUAN STEEL	0.000%	99.846%
9248	WESTPORTS HOLDI	0.000%	99.847%
9249	3M INDIA LTD	0.000%	99.847%
9250	CYBEROPTICS CORP COMMON STOCK	0.000%	99.847%
9251	RESILUX	0.000%	99.848%
9252	SHINKAWA	0.000%	99.848%
9253	SUMINOE TEXTILE	0.000%	99.848%
9254	FALCO BIOSYSTEM	0.000%	99.849%
9255	ROYAL BAFOKENG	0.000%	99.849%
9256	DEL MONTE PACIF	0.000%	99.850%
9257	EASTERN WATER R	0.000%	99.850%
9258	JOBAN KOSAN CO	0.000%	99.850%
9259	ANADOLU SIGORTA	0.000%	99.851%
9260	HILAN LTD	0.000%	99.851%
9261	LUBY'S INC.	0.000%	99.851%
9262	SENTUL CITY TBK	0.000%	99.852%
9263	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.852%
9264	GADANG HOLDINGS	0.000%	99.852%
9265	GAKKEN CO	0.000%	99.853%
9266	ASCENDIS HEALTH	0.000%	99.853%
9267	ID LOGISTICS GR	0.000%	99.853%
9268	YAMATANE CORP N	0.000%	99.854%
9269	GUANGDONG LAND	0.000%	99.854%
9270	PROMOTORA DE IN	0.000%	99.854%
9271	NISSEI ASB MACH	0.000%	99.855%
9272	SEBANG CO LTD	0.000%	99.855%
9273	HONGKONG CHINES	0.000%	99.855%
9274	SUHEUNG CAPSULE	0.000%	99.856%
9275	HIMATSINGKA SEI	0.000%	99.856%
9276	YUSEN LOGISTICS	0.000%	99.856%
9277	SEOHAN CO LTD	0.000%	99.857%
9278	CHINOOK ENERGY	0.000%	99.857%
9279	NAVA BHARAT VEN	0.000%	99.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9280	IMVESCOR RESTAU	0.000%	99.858%
9281	BUND CENTER INV	0.000%	99.858%
9282	LUNG KEE(BERMUD	0.000%	99.858%
9283	SRG TAKAMI	0.000%	99.859%
9284	ROKKO BUTTER CO	0.000%	99.859%
9285	SHUNFENG INTL C	0.000%	99.859%
9286	FINDEL	0.000%	99.860%
9287	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.860%
9288	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.860%
9289	BEIJING JINGNEN	0.000%	99.861%
9290	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.861%
9291	ELNUSA TBK	0.000%	99.861%
9292	MATRIX CONCEPTS	0.000%	99.862%
9293	ES-CON JAPAN LT	0.000%	99.862%
9294	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.862%
9295	ZEALAND PHARMA	0.000%	99.863%
9296	ELLAKTOR SA	0.000%	99.863%
9297	MELCO HOLDINGS	0.000%	99.863%
9298	CHINA XLX FERTI	0.000%	99.864%
9299	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.864%
9300	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.864%
9301	CTI ENGINEERING	0.000%	99.865%
9302	F&F COMPANY	0.000%	99.865%
9303	GLACIER MEDIA I	0.000%	99.865%
9304	RHODES FOOD GRO	0.000%	99.866%
9305	TORRENT POWER L	0.000%	99.866%
9306	ADDLIFE AB	0.000%	99.866%
9307	KUOYANG CONSTRU	0.000%	99.867%
9308	HONWORLD GROUP	0.000%	99.867%
9309	GRUPO SECURITY	0.000%	99.867%
9310	VINDA INTERNATI	0.000%	99.868%
9311	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.868%
9312	WAREHOUSE GROUP	0.000%	99.868%
9313	AKCANSА CIMENTO	0.000%	99.869%
9314	OIL INDIA LTD	0.000%	99.869%
9315	PFSWEB INC COMMON STOCK USD.001	0.000%	99.869%
9316	METRO KAJANG HL	0.000%	99.870%
9317	ICHIBANYA CO LT	0.000%	99.870%
9318	CHINA CHEM&PHAR	0.000%	99.870%
9319	SEACHANGE INTL	0.000%	99.871%
9320	EVN AG	0.000%	99.871%
9321	WILMINGTON GROU	0.000%	99.871%
9322	PLDT INC SPON ADR ADR	0.000%	99.872%
9323	BCO DESIO E BRI	0.000%	99.872%
9324	RION CO LTD	0.000%	99.872%
9325	SINCERE WATCH H	0.000%	99.873%
9326	ASIA HOLDINGS C	0.000%	99.873%
9327	CHINA PIONEER P	0.000%	99.873%
9328	DAEKYO	0.000%	99.874%
9329	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9330	CIA ENERGET CEA	0.000%	99.874%
9331	PARTNERS REAL E	0.000%	99.875%
9332	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.875%
9333	SINYI REALTY IN	0.000%	99.875%
9334	WANG ON GROUP	0.000%	99.876%
9335	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.876%
9336	VIOHALCO SA	0.000%	99.876%
9337	WORLDLINE	0.000%	99.876%
9338	HIRANO TECSEED	0.000%	99.877%
9339	TAMA HOME CO LT	0.000%	99.877%
9340	KORADIOR HOLDIN	0.000%	99.877%
9341	ILSHIN SPINNING	0.000%	99.878%
9342	LONG BON INTERN	0.000%	99.878%
9343	ALARKO HOLDINGS	0.000%	99.878%
9344	SWANCOR	0.000%	99.879%
9345	HUNTSWORTH PLC	0.000%	99.879%
9346	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.879%
9347	MICRONICS JAPAN	0.000%	99.880%
9348	HT&E LTD	0.000%	99.880%
9349	SYNTHOS SA	0.000%	99.880%
9350	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.881%
9351	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.881%
9352	SABATE DIOSOS	0.000%	99.881%
9353	POS MALAYSIA	0.000%	99.882%
9354	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.882%
9355	ORANGE POLSKA	0.000%	99.882%
9356	EXFO INC	0.000%	99.882%
9357	BANGKOK AVIAT F	0.000%	99.883%
9358	PLATINUM GROUP	0.000%	99.883%
9359	TTW PUBLIC COMP	0.000%	99.883%
9360	NISSIN FOOD HOL	0.000%	99.884%
9361	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.884%
9362	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.884%
9363	TOMORROW FOCUS	0.000%	99.885%
9364	RECRM RESEARCH	0.000%	99.885%
9365	HANKOOK SHELL O	0.000%	99.885%
9366	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.886%
9367	SEOBU T&D	0.000%	99.886%
9368	UNITED SPIRITS	0.000%	99.886%
9369	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.887%
9370	EMPEROR ENTERTA	0.000%	99.887%
9371	POLETOWIN PITCR	0.000%	99.887%
9372	OENON HOLDINGS	0.000%	99.887%
9373	MUNSUN CAPITAL	0.000%	99.888%
9374	MOROZOFF LIMITE	0.000%	99.888%
9375	PACIFIC CURRENT	0.000%	99.888%
9376	XTREME DRILLING	0.000%	99.889%
9377	AMBASSADOR HOTE	0.000%	99.889%
9378	NEXEN CORPORATI	0.000%	99.889%
9379	GEM DIAMONDS	0.000%	99.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9380	TAISEI LAMICK C	0.000%	99.890%
9381	RAMI LEVI CHAIN	0.000%	99.890%
9382	GL LTD	0.000%	99.891%
9383	TREASURE ASA	0.000%	99.891%
9384	GREEN CROSS COR	0.000%	99.891%
9385	PLANET PAYMENT	0.000%	99.891%
9386	GCA SAVVIAN COR	0.000%	99.892%
9387	OZNER WATER INT	0.000%	99.892%
9388	INTER PARFUMS	0.000%	99.892%
9389	DAIDO KOGYO CO	0.000%	99.893%
9390	VECIMA NETWORKS	0.000%	99.893%
9391	BEIJINGWEST IND	0.000%	99.893%
9392	PACIFIC CENTURY	0.000%	99.894%
9393	KOBE ELECTRIC R	0.000%	99.894%
9394	KECK SENG(MAL)B	0.000%	99.894%
9395	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.895%
9396	VINY THAI	0.000%	99.895%
9397	INDO COUNT INDU	0.000%	99.895%
9398	MASON FINANCIAL	0.000%	99.895%
9399	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.896%
9400	ASESOR DE ACTIV	0.000%	99.896%
9401	DONGWHA PHARM.C	0.000%	99.896%
9402	SEMCON AB	0.000%	99.897%
9403	NATIONAL AGRICU	0.000%	99.897%
9404	AKSIGORTA AS	0.000%	99.897%
9405	FAITH INC	0.000%	99.898%
9406	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.898%
9407	GROUP FIVE	0.000%	99.898%
9408	ESCALADE INC COMMON STOCK	0.000%	99.898%
9409	CHINA VAST INDU	0.000%	99.899%
9410	MQ HOLDING AB	0.000%	99.899%
9411	SAMCHULLY	0.000%	99.899%
9412	GODREJ PROPERTI	0.000%	99.900%
9413	ACAL	0.000%	99.900%
9414	ABLXNV NV	0.000%	99.900%
9415	MELBOURNE IT	0.000%	99.900%
9416	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.901%
9417	SOLAR APPLIED M	0.000%	99.901%
9418	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.901%
9419	KINGMAKER FOOTW	0.000%	99.902%
9420	SERVICE STREAM	0.000%	99.902%
9421	HYUNDAI ENGINEE	0.000%	99.902%
9422	KURIYAMA HOLDIN	0.000%	99.903%
9423	VICTORIA PARK A	0.000%	99.903%
9424	UMW OIL & GAS C	0.000%	99.903%
9425	MANDARIN ORIENT	0.000%	99.903%
9426	TAKISAWA MACHIN	0.000%	99.904%
9427	ALPHA SYSTEMS I	0.000%	99.904%
9428	COMP ENG & CONS	0.000%	99.904%
9429	COOPER ENERGY L	0.000%	99.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9430	NIKKO CO	0.000%	99.905%
9431	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.905%
9432	VP PLC	0.000%	99.905%
9433	TOTTORI BANK	0.000%	99.906%
9434	PRIMA INDUSTRIE	0.000%	99.906%
9435	INNOTECH CORP	0.000%	99.906%
9436	ATENOR	0.000%	99.907%
9437	THROMBOGENICS N	0.000%	99.907%
9438	ENERGY EQUITY C	0.000%	99.907%
9439	ZENITAKA CORP	0.000%	99.907%
9440	SAM JIN PHARM	0.000%	99.908%
9441	PHARMA MAR SA	0.000%	99.908%
9442	CLARK INC COMMO	0.000%	99.908%
9443	BEADELL RESOURC	0.000%	99.909%
9444	PARIS MIKI INC	0.000%	99.909%
9445	ZIGNAGO VETRO S	0.000%	99.909%
9446	UNION BK OF TAI	0.000%	99.909%
9447	DCM SHRIRAM LTD	0.000%	99.910%
9448	TOWER LTD	0.000%	99.910%
9449	BasicNet S.p.A.	0.000%	99.910%
9450	REGIONAL CONT L	0.000%	99.911%
9451	ASIA CEMENT CHI	0.000%	99.911%
9452	ARGO GRAPHICS I	0.000%	99.911%
9453	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.911%
9454	YANCHANG PETROL	0.000%	99.912%
9455	HANIL E-HWA CO	0.000%	99.912%
9456	PMP COMMUNICATI	0.000%	99.912%
9457	CATENA AB	0.000%	99.913%
9458	SUMITOMO PRECIS	0.000%	99.913%
9459	DAIICHI KENSETS	0.000%	99.913%
9460	GAFISA SA	0.000%	99.913%
9461	YUKEN KOGYO	0.000%	99.914%
9462	TECHNO RYOWA LT	0.000%	99.914%
9463	SUNLAND GROUP L	0.000%	99.914%
9464	GUJARAT ALKALIE	0.000%	99.915%
9465	G-7 HOLDINGS IN	0.000%	99.915%
9466	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.915%
9467	XXL ASA	0.000%	99.915%
9468	NEMAK SAB DE CV	0.000%	99.916%
9469	OPTEX COMPANY	0.000%	99.916%
9470	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.916%
9471	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.916%
9472	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.917%
9473	ANN JOO RESOURC	0.000%	99.917%
9474	STEIN MART INC COMMON STOCK USD.01	0.000%	99.917%
9475	CODAN LTD	0.000%	99.918%
9476	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.918%
9477	RCF	0.000%	99.918%
9478	TOYO ELECTRIC	0.000%	99.918%
9479	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9480	OVERSEAS CHINES	0.000%	99.919%
9481	ENERGY RESOURCE	0.000%	99.919%
9482	TOKYO TEKKO CO	0.000%	99.919%
9483	TAO HEUNG HOLDI	0.000%	99.920%
9484	PINGUELY-HAULOT	0.000%	99.920%
9485	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.920%
9486	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.921%
9487	YIZHENG CHEM FI	0.000%	99.921%
9488	CMMB VISION HOL	0.000%	99.921%
9489	QUALITAS CONTOL	0.000%	99.921%
9490	KINKI SHARYO CO	0.000%	99.922%
9491	BIG SHOPPING CE	0.000%	99.922%
9492	AVENG	0.000%	99.922%
9493	EXCEL CO LTD	0.000%	99.922%
9494	PEGAS NONWOVENS	0.000%	99.923%
9495	HIAG IMMOBILIEN	0.000%	99.923%
9496	TRISURA GROUP LTD COMMON STOCK	0.000%	99.923%
9497	DIALIGHT PLC	0.000%	99.924%
9498	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.924%
9499	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.924%
9500	MUGEN ESTATE CO	0.000%	99.924%
9501	YC CO LTD	0.000%	99.925%
9502	REXLOT HOLDINGS	0.000%	99.925%
9503	FRONTERA ENERGY	0.000%	99.925%
9504	AWARE INC	0.000%	99.925%
9505	RATCHABURI ELEC	0.000%	99.926%
9506	CHEUK NANG HLDG	0.000%	99.926%
9507	ALROV PROPRTIE	0.000%	99.926%
9508	DELTA DUNIA PET	0.000%	99.926%
9509	CELLCOM ISRAEL	0.000%	99.927%
9510	HY LOK	0.000%	99.927%
9511	PRG-SCHULTZ INT	0.000%	99.927%
9512	INVICTA HOLDING	0.000%	99.928%
9513	ROSTELECOM OJSC	0.000%	99.928%
9514	APPROACH RESOUR	0.000%	99.928%
9515	PSI AG GESELL F	0.000%	99.928%
9516	LUBELSKI WEGIEL	0.000%	99.929%
9517	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.929%
9518	FURSYS	0.000%	99.929%
9519	DAEHAN STEEL CO	0.000%	99.929%
9520	POLYTEC ASSET H	0.000%	99.930%
9521	HUONS CO LTD	0.000%	99.930%
9522	KYERYONG CONST	0.000%	99.930%
9523	MITSUBISHI RESE	0.000%	99.930%
9524	SNAI SPA	0.000%	99.931%
9525	SFP DINING	0.000%	99.931%
9526	ZUKEN INC	0.000%	99.931%
9527	ECHELON FINANCI	0.000%	99.931%
9528	CHUNGHWA PICTUR	0.000%	99.932%
9529	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9530	SECOM JOSHINETS	0.000%	99.932%
9531	GEO ENERGY RESO	0.000%	99.933%
9532	GEAR ENERGY LTD	0.000%	99.933%
9533	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.933%
9534	HSIN CHONG CONS	0.000%	99.933%
9535	CENTER LABORATO	0.000%	99.934%
9536	CHONGQING MACHI	0.000%	99.934%
9537	CROOZ INC	0.000%	99.934%
9538	KEY TRONIC CORP COMMON STOCK	0.000%	99.934%
9539	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.935%
9540	HANEDA ZENITH H	0.000%	99.935%
9541	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.935%
9542	WEATHERNEWS INC	0.000%	99.935%
9543	MEGAWIDE CONS C	0.000%	99.936%
9544	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.936%
9545	HALCYON AGRI CO	0.000%	99.936%
9546	NESCO	0.000%	99.936%
9547	FLUIDRA SA	0.000%	99.937%
9548	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.937%
9549	TRADELINK ELECT	0.000%	99.937%
9550	SAN FANG CHEMIC	0.000%	99.937%
9551	TECHNOTRANS AG	0.000%	99.938%
9552	PTG ENERGY PCL	0.000%	99.938%
9553	AVIC INTERNATIO	0.000%	99.938%
9554	ASIA FINANCIAL	0.000%	99.938%
9555	PC TEL INC COMMON STOCK USD.001	0.000%	99.939%
9556	SAFETY GODOWN C	0.000%	99.939%
9557	AMIYAKI TEI CO	0.000%	99.939%
9558	PEET LIMITED	0.000%	99.939%
9559	SCOPE METALS GR	0.000%	99.940%
9560	UNIPAR UNIAO DE	0.000%	99.940%
9561	NAGANO BANK	0.000%	99.940%
9562	ANF IMMOBILIER	0.000%	99.940%
9563	SAN SHING FASTE	0.000%	99.941%
9564	DAISHINKU CORP	0.000%	99.941%
9565	QUABIT INMOBILI	0.000%	99.941%
9566	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.941%
9567	GRUPO GICSA SA	0.000%	99.942%
9568	DAIDOH	0.000%	99.942%
9569	NIPPON CHEM IND	0.000%	99.942%
9570	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.942%
9571	BW PLANTATION	0.000%	99.943%
9572	TOMATO BANK LTD	0.000%	99.943%
9573	HAGIWARA ELECTR	0.000%	99.943%
9574	LANDS END INC COMMON STOCK USD.01	0.000%	99.943%
9575	SATORI ELECTRIC	0.000%	99.944%
9576	MK RESTAURANT G	0.000%	99.944%
9577	STRONG PETROCHE	0.000%	99.944%
9578	COCA-COLA ICECE	0.000%	99.944%
9579	PETRA FOODS LTD	0.000%	99.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9580	FUJI CORP/MIYAG	0.000%	99.945%
9581	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.945%
9582	TUNAS BARU LAMP	0.000%	99.945%
9583	TOMOE CORP	0.000%	99.946%
9584	CROWN CONFECTIO	0.000%	99.946%
9585	KYOWA LEATHER	0.000%	99.946%
9586	TRANSACTION CAP	0.000%	99.946%
9587	SUNGCHANG ENTER	0.000%	99.947%
9588	HANKUK PAPER MF	0.000%	99.947%
9589	ALKANE RESOURCE	0.000%	99.947%
9590	AARTI INDS	0.000%	99.947%
9591	MIVTACH SHAMIR	0.000%	99.948%
9592	COFFEE DAY ENTE	0.000%	99.948%
9593	NEW HOPE CORP	0.000%	99.948%
9594	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.948%
9595	POLYMET MINING	0.000%	99.949%
9596	NAKAYAMA STEEL	0.000%	99.949%
9597	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.949%
9598	MAGMA FINCORP L	0.000%	99.949%
9599	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.950%
9600	TMK PAO GDR REG S GDR	0.000%	99.950%
9601	MYSTATE LTD	0.000%	99.950%
9602	HWA SHIN CO	0.000%	99.950%
9603	AXACTOR AB	0.000%	99.951%
9604	EMPERADOR INC	0.000%	99.951%
9605	HONG LEONG ASIA	0.000%	99.951%
9606	TOBU STORE CO L	0.000%	99.951%
9607	RUENTEX INDUSTR	0.000%	99.951%
9608	FAR LTD	0.000%	99.952%
9609	MORTGAGE CHOICE	0.000%	99.952%
9610	BSL CORPORATION	0.000%	99.952%
9611	AFRICA ISRAEL P	0.000%	99.952%
9612	ALLIED ELECTRON	0.000%	99.953%
9613	KRAKATAU STEEL	0.000%	99.953%
9614	TRAKCJA SA	0.000%	99.953%
9615	CARPETRIGHT	0.000%	99.953%
9616	AREZZO INDUSTRI	0.000%	99.954%
9617	PIPAVAV DEFENCE	0.000%	99.954%
9618	FOX WIZEL LTD	0.000%	99.954%
9619	GRANULES INDIA	0.000%	99.954%
9620	ION BEAM APPLIC	0.000%	99.955%
9621	CHINA AVIATION	0.000%	99.955%
9622	WHA CORP PCL	0.000%	99.955%
9623	BGP HOLDINGS (P	0.000%	99.955%
9624	GODREJ INDUSTRI	0.000%	99.955%
9625	KORTEK CORPN	0.000%	99.956%
9626	AES GENER SA	0.000%	99.956%
9627	ROBINSON PCL	0.000%	99.956%
9628	BOUSTEAD PLANTA	0.000%	99.956%
9629	CAN DO CO LTD	0.000%	99.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9630	KAORI HEAT TREA	0.000%	99.957%
9631	HEG LIMITED	0.000%	99.957%
9632	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.957%
9633	SINO THAI EN,FG	0.000%	99.958%
9634	TOSHO CO LTD	0.000%	99.958%
9635	GILAT SATELLITE	0.000%	99.958%
9636	EAST WEST BANKI	0.000%	99.958%
9637	LIFCO AB-B SHS	0.000%	99.958%
9638	FUTURE SYSTEMS	0.000%	99.959%
9639	GYM GROUP PLC/T	0.000%	99.959%
9640	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.959%
9641	AEON CREDIT SER	0.000%	99.959%
9642	QUINTIS LTD	0.000%	99.960%
9643	ESSEL PROP	0.000%	99.960%
9644	INDUSTRIA REIT	0.000%	99.960%
9645	IMPERIAL HOTEL	0.000%	99.960%
9646	OTSUKA KAGU	0.000%	99.961%
9647	SAMSE SA	0.000%	99.961%
9648	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.961%
9649	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.961%
9650	INDUSTRIAL BLDG	0.000%	99.961%
9651	ITFOR INC	0.000%	99.962%
9652	UTD PLANTATION	0.000%	99.962%
9653	IMPEXMETAL	0.000%	99.962%
9654	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.962%
9655	MONGOLIAN MININ	0.000%	99.963%
9656	GUARARAPES CONF	0.000%	99.963%
9657	BLUE SQUARE REA	0.000%	99.963%
9658	KAPSCH TRAFFICC	0.000%	99.963%
9659	ADCORP HLDGS	0.000%	99.963%
9660	YAIZU SUISANKAG	0.000%	99.964%
9661	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.964%
9662	LIPPO CIKARANG	0.000%	99.964%
9663	OHB SE	0.000%	99.964%
9664	CHEVALIER INTL	0.000%	99.965%
9665	KAWASUMI LABS I	0.000%	99.965%
9666	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.965%
9667	TECHNO ELECTRIC	0.000%	99.965%
9668	RATNAMANI METAL	0.000%	99.965%
9669	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.966%
9670	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.966%
9671	EIH LTD	0.000%	99.966%
9672	DY CORP	0.000%	99.966%
9673	SRI SPORTS LIMI	0.000%	99.967%
9674	GETIN NOBLE BA	0.000%	99.967%
9675	JOHN LAING GROU	0.000%	99.967%
9676	FORMOSAN UNION	0.000%	99.967%
9677	FUJISHOJI CO.LT	0.000%	99.967%
9678	HFA HOLDINGS LI	0.000%	99.968%
9679	KOREA TECH BANK	0.000%	99.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9680	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.968%
9681	SAKAI OVEX CO L	0.000%	99.968%
9682	HSIL LTD	0.000%	99.969%
9683	KG CHEMICAL COR	0.000%	99.969%
9684	SHIMOJIMA CO LT	0.000%	99.969%
9685	IFG GROUP PLC	0.000%	99.969%
9686	NICHIA STEEL WO	0.000%	99.969%
9687	SINO GRANDNESS	0.000%	99.970%
9688	NIHON PLAST CO	0.000%	99.970%
9689	KASEN INTERNATI	0.000%	99.970%
9690	SEVERFIELD-ROWE	0.000%	99.970%
9691	IDP EDUCATION L	0.000%	99.970%
9692	PERENNIAL REAL	0.000%	99.971%
9693	SHELL REFINING(0.000%	99.971%
9694	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.971%
9695	E TEC E&C LTD	0.000%	99.971%
9696	THURGAUER KANTO	0.000%	99.972%
9697	CARBORUNDUM	0.000%	99.972%
9698	UNICHEM LABS	0.000%	99.972%
9699	HALOWS CO LTD	0.000%	99.972%
9700	DAIHATSU DIESEL	0.000%	99.972%
9701	INTL PAPER	0.000%	99.973%
9702	CHINA FINANCIAL	0.000%	99.973%
9703	CATHAY NO 1 REI	0.000%	99.973%
9704	GHCL LTD	0.000%	99.973%
9705	AEROPORTO VENEZ	0.000%	99.973%
9706	SKF INDIA LTD	0.000%	99.974%
9707	UNITY OPTO TECH	0.000%	99.974%
9708	KONDOTEC INC	0.000%	99.974%
9709	SVENSKA CELLULO	0.000%	99.974%
9710	CROWN CONFECTIO	0.000%	99.975%
9711	MAHARASHTRA SEA	0.000%	99.975%
9712	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.975%
9713	UEM EDGENTA BHD	0.000%	99.975%
9714	NSL LTD	0.000%	99.975%
9715	PLATZER FASTIGH	0.000%	99.976%
9716	MUTOW CO LTD	0.000%	99.976%
9717	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.976%
9718	WMIH CORP COMMON STOCK USD.00001	0.000%	99.976%
9719	GFOOT CO LTD	0.000%	99.976%
9720	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.977%
9721	FDM GROUP PLC	0.000%	99.977%
9722	CHORUS LTD ADR ADR	0.000%	99.977%
9723	MJ GLEESON PLC	0.000%	99.977%
9724	DECMIL GROUP LT	0.000%	99.977%
9725	CHINA RUNDONG A	0.000%	99.978%
9726	YAC CO LTD	0.000%	99.978%
9727	YONDENKO CORP	0.000%	99.978%
9728	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.978%
9729	TAINAN ENTERPRI	0.000%	99.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9730	CASTINGS	0.000%	99.979%
9731	GOOD RESOURCES	0.000%	99.979%
9732	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.979%
9733	FAG BEARINGS IN	0.000%	99.979%
9734	PROGRESS WERK A	0.000%	99.979%
9735	CGN MINING CO L	0.000%	99.980%
9736	CENTURY PACIFIC	0.000%	99.980%
9737	CORP BANK	0.000%	99.980%
9738	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.980%
9739	YELP INC COMMON STOCK USD.000001	0.000%	99.980%
9740	TOHOKU BANK	0.000%	99.981%
9741	ABTERRA LTD	0.000%	99.981%
9742	AMERIGO RESOURC	0.000%	99.981%
9743	SELCUK ECZA DEP	0.000%	99.981%
9744	VON ROLL HOLDIN	0.000%	99.981%
9745	BANK INTERNASIO	0.000%	99.982%
9746	ASIAN GROWTH PR	0.000%	99.982%
9747	DAPHNE INTERNA	0.000%	99.982%
9748	SOCAM DEVELOPME	0.000%	99.982%
9749	VIVA INDUSTRIAL	0.000%	99.982%
9750	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.983%
9751	SHIHLIN ELEC &	0.000%	99.983%
9752	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.983%
9753	SKANDIABANKEN A	0.000%	99.983%
9754	NATURES SUNSHIN	0.000%	99.983%
9755	YUANSHENGTAI DA	0.000%	99.984%
9756	CAMBIAN GROUP P	0.000%	99.984%
9757	COCO'S JAPAN CO	0.000%	99.984%
9758	ZHUHAI HLDGS IN	0.000%	99.984%
9759	RADISYS CORP COMMON STOCK	0.000%	99.984%
9760	SUNCALL CORP	0.000%	99.985%
9761	KANGDA INTERNAT	0.000%	99.985%
9762	HOME INVEST BEL	0.000%	99.985%
9763	Phoenix Mills L	0.000%	99.985%
9764	KATHMANDU HOLDI	0.000%	99.985%
9765	GRUPO ROTOPLAS	0.000%	99.986%
9766	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.986%
9767	SELVAAG BOLIG A	0.000%	99.986%
9768	NORCROS PLC	0.000%	99.986%
9769	IRC LIMITED	0.000%	99.986%
9770	PACASMAYO	0.000%	99.987%
9771	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.987%
9772	VOLT INFO SCIEN	0.000%	99.987%
9773	BASWARE OYJ	0.000%	99.987%
9774	SALEM COMM CORP	0.000%	99.987%
9775	CICOR TECHNOLOG	0.000%	99.987%
9776	INTER CARS SA	0.000%	99.988%
9777	KEPPEL TELECOM&	0.000%	99.988%
9778	IMMOBEL	0.000%	99.988%
9779	CW GROUP HLDGS	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9780	SANYO TRADING C	0.000%	99.988%
9781	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.989%
9782	NATURAL ALTERNT	0.000%	99.989%
9783	AGV PRODUCTS	0.000%	99.989%
9784	MCLEOD RUSSEL I	0.000%	99.989%
9785	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.989%
9786	T COOK IND	0.000%	99.990%
9787	MINEROS S.A.	0.000%	99.990%
9788	GRANDVISION BV	0.000%	99.990%
9789	LAKSHMI VILAS B	0.000%	99.990%
9790	GULF MARINE SER	0.000%	99.990%
9791	CENTURIA METROP	0.000%	99.990%
9792	FULLER SMITH &	0.000%	99.991%
9793	CARR'S GROUP PL	0.000%	99.991%
9794	OCL INDIA LTD	0.000%	99.991%
9795	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.991%
9796	SITOH GROUP HLD	0.000%	99.991%
9797	CALEDONIA MININ	0.000%	99.992%
9798	HOGG ROBINSON G	0.000%	99.992%
9799	TURK TRKTOR VE	0.000%	99.992%
9800	VILLA WORLD LTD	0.000%	99.992%
9801	CSG LIMITED	0.000%	99.992%
9802	AGORA	0.000%	99.992%
9803	TIME TECHNO	0.000%	99.993%
9804	AVIC INTL HOLD	0.000%	99.993%
9805	KHON KAEN SUGAR	0.000%	99.993%
9806	KOMEHYO	0.000%	99.993%
9807	TOPPS TILES	0.000%	99.993%
9808	CEDAR WOODS PRO	0.000%	99.994%
9809	CRAWFORD & CO	0.000%	99.994%
9810	HIROSHIMA ELEC	0.000%	99.994%
9811	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.994%
9812	TAIKO PHARMACEU	0.000%	99.994%
9813	WATAHAN & CO LT	0.000%	99.994%
9814	PACIFIC ONLINE	0.000%	99.995%
9815	HATHWAY CABLE	0.000%	99.995%
9816	BRAEMAR SHIPPIN	0.000%	99.995%
9817	NISSEI PLSTIC I	0.000%	99.995%
9818	SINO GAS & ENER	0.000%	99.995%
9819	INFOMEDIA	0.000%	99.995%
9820	REGIONAL REIT L	0.000%	99.996%
9821	REAL INDUSTRY I	0.000%	99.996%
9822	AICHI TOKEI DEN	0.000%	99.996%
9823	OXLEY HOLDINGS	0.000%	99.996%
9824	WOONGJIN THINKB	0.000%	99.996%
9825	CHC HEALTHCARE	0.000%	99.996%
9826	HONG KONG FERRY	0.000%	99.997%
9827	TRIFAST PLC	0.000%	99.997%
9828	YUNNAN WATER IN	0.000%	99.997%
9829	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9830	KPX CHEMICAL	0.000%	99.997%
9831	ANTON OILFIELD	0.000%	99.997%
9832	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.998%
9833	CHINA YURUN FOO	0.000%	99.998%
9834	NOBINA AB	0.000%	99.998%
9835	NORWEGIAN PROPE	0.000%	99.998%
9836	KINTETSU DPT ST	0.000%	99.998%
9837	ADVAN CO LTD	0.000%	99.998%
9838	HUA ENG WIRE&CA	0.000%	99.999%
9839	BARON DE LEY	0.000%	99.999%
9840	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.999%
9841	TA ANN HOLDINGS	0.000%	99.999%
9842	DEPOMED INC COMMON STOCK	0.000%	99.999%
9843	GWANGJU SHINSEG	0.000%	99.999%
9844	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.000%
9845	G SHANK ENTERPR	0.000%	100.000%
9846	EUSKALTEL SA	0.000%	100.000%
9847	WIN HANVERKY HO	0.000%	100.000%
9848	BIO PAPPEL SAB	0.000%	100.000%
9849	SURYA SEMESTA I	0.000%	100.000%
9850	LEMMINKAINEN OY	0.000%	100.001%
9851	ASHTROM PROPERT	0.000%	100.001%
9852	KUANGCHI SCIENC	0.000%	100.001%
9853	CIA ENERGETICA	0.000%	100.001%
9854	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.001%
9855	FDC LTD/INDIA	0.000%	100.001%
9856	DRDGOLD LTD	0.000%	100.002%
9857	R.E.A. HOLDINGS	0.000%	100.002%
9858	BANYAN TREE HOL	0.000%	100.002%
9859	DICKSON CONCEPT	0.000%	100.002%
9860	INOX LEISURE LT	0.000%	100.002%
9861	BRASILAGRO	0.000%	100.002%
9862	INVESTORS TITLE CO COMMON STOCK	0.000%	100.003%
9863	KOHSOKU CORP	0.000%	100.003%
9864	POLY CULTURE GR	0.000%	100.003%
9865	IBI GROUP INC.	0.000%	100.003%
9866	INTEVAC INC	0.000%	100.003%
9867	TOW CO LTD	0.000%	100.003%
9868	SALIM IVOMAS	0.000%	100.003%
9869	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.004%
9870	TSUI WAH HOLDIN	0.000%	100.004%
9871	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.004%
9872	SEJONG INDUSTRI	0.000%	100.004%
9873	NVC LIGHTING HO	0.000%	100.004%
9874	ASIA SATELLITE	0.000%	100.004%
9875	VINA CONCHA Y T	0.000%	100.005%
9876	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.005%
9877	TWIN DISC INC COMMON STOCK	0.000%	100.005%
9878	HAGOROMO FOODS	0.000%	100.005%
9879	STREET CAPITAL	0.000%	100.005%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9880	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.005%
9881	HKSCAN OYJ	0.000%	100.006%
9882	MEDUSA MINING L	0.000%	100.006%
9883	D.B. CORP LIMIT	0.000%	100.006%
9884	BOOT(HENRY) & S	0.000%	100.006%
9885	EUROTECH SPA	0.000%	100.006%
9886	NEW ZEALAND OIL	0.000%	100.006%
9887	ENEA AB	0.000%	100.006%
9888	BEST BRIDAL INC	0.000%	100.007%
9889	SANYO HOUSING N	0.000%	100.007%
9890	DONGBU SECURITI	0.000%	100.007%
9891	SILICON INTEG S	0.000%	100.007%
9892	JK CEMENTS LTD	0.000%	100.007%
9893	UNITED MICROELECTRON SP ADR ADR	0.000%	100.007%
9894	TBK Co., Ltd.	0.000%	100.008%
9895	TILT RENEWABLES	0.000%	100.008%
9896	FLYBE GROUP PLC	0.000%	100.008%
9897	JBF INDUSTRIES	0.000%	100.008%
9898	TRIVENI TURBINE	0.000%	100.008%
9899	BIOAMBER INC COMMON STOCK USD.01	0.000%	100.008%
9900	FUJISASH CO LTD	0.000%	100.008%
9901	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	100.009%
9902	OZFOREX GROUP L	0.000%	100.009%
9903	THE BASIC HOUSE	0.000%	100.009%
9904	HOKUETSU INDS C	0.000%	100.009%
9905	CERAGON NETWORK	0.000%	100.009%
9906	HEIDELBERGCEMEN	0.000%	100.009%
9907	CHINA DYNAMICS	0.000%	100.009%
9908	WESTPORT INNOVA	0.000%	100.010%
9909	ORIGIN ELECTRIC	0.000%	100.010%
9910	RASSINI SAB DE	0.000%	100.010%
9911	SHIDAX CORP	0.000%	100.010%
9912	HANMI SEMICONDU	0.000%	100.010%
9913	LINK NET TBK PT	0.000%	100.010%
9914	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.010%
9915	CONTINENTAL HLD	0.000%	100.011%
9916	GLAXO SMITHKLIN	0.000%	100.011%
9917	IMMSI SPA	0.000%	100.011%
9918	BALMER LAWRIE	0.000%	100.011%
9919	RIZAL COMML BAN	0.000%	100.011%
9920	SADBHAV ENGINEE	0.000%	100.011%
9921	NEO-NEON HOLDIN	0.000%	100.011%
9922	Tessi S.A.	0.000%	100.012%
9923	GATEWAY LIFESTY	0.000%	100.012%
9924	RASSINI SAB DE	0.000%	100.012%
9925	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.012%
9926	FAR EAST HOLDIN	0.000%	100.012%
9927	BILLABONG INTER	0.000%	100.012%
9928	MACMAHON HOLDIN	0.000%	100.012%
9929	GRUPO ARGOS SA	0.000%	100.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9930	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	100.013%
9931	K1 VENTURES LTD	0.000%	100.013%
9932	WARTECK INVEST	0.000%	100.013%
9933	TAKE AND GIVE	0.000%	100.013%
9934	TOTAL ACCESS CO	0.000%	100.013%
9935	ATHENS WATER SU	0.000%	100.013%
9936	LOW KENG HUAT(S	0.000%	100.013%
9937	BURWILL HOLDING	0.000%	100.014%
9938	VOLUTION GROUP	0.000%	100.014%
9939	FREQUENCY ELEC	0.000%	100.014%
9940	RATTANINDIA	0.000%	100.014%
9941	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.014%
9942	MEITO SANGYO CO	0.000%	100.014%
9943	BSQUARE CORP COMMON STOCK	0.000%	100.014%
9944	LIBERTY GOLD CO	0.000%	100.014%
9945	TAKASHIMA & CO	0.000%	100.015%
9946	CRISIL LTD	0.000%	100.015%
9947	PT INTERNATIONA	0.000%	100.015%
9948	HUA HAN BIO-PHA	0.000%	100.015%
9949	HOKKAI CAN CO	0.000%	100.015%
9950	KIMOTO CO LTD	0.000%	100.015%
9951	EASTERN MEDIA	0.000%	100.015%
9952	ERICSSON LM-A S	0.000%	100.015%
9953	WEE HUR HOLDING	0.000%	100.016%
9954	RECKON LTD	0.000%	100.016%
9955	PFENEX INC COMMON STOCK USD.001	0.000%	100.016%
9956	ORIENTAL WATCH	0.000%	100.016%
9957	CHINA BANKING C	0.000%	100.016%
9958	S.T.CHEMICAL CO	0.000%	100.016%
9959	GETIN HOLDING S	0.000%	100.016%
9960	CONSTANTIN MEDI	0.000%	100.016%
9961	IPE GROUP LTD	0.000%	100.017%
9962	BRIGADE ENTERPR	0.000%	100.017%
9963	ELRON ELECTRONI	0.000%	100.017%
9964	AEGIS LOGISTICS	0.000%	100.017%
9965	DYNAMIC ELECTRO	0.000%	100.017%
9966	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.017%
9967	CGG SA	0.000%	100.017%
9968	WAH SEONG	0.000%	100.017%
9969	KIAN JOO CAN FC	0.000%	100.018%
9970	TRINITY LTD	0.000%	100.018%
9971	THERMAX LTD	0.000%	100.018%
9972	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.018%
9973	EQUITAL	0.000%	100.018%
9974	BCB BANCORP INC COMMON STOCK	0.000%	100.018%
9975	LAURA ASHLEY HO	0.000%	100.018%
9976	CB INDUSTRIAL P	0.000%	100.018%
9977	CHINA FIBER OPT	0.000%	100.019%
9978	WHIRLPOOL OF IN	0.000%	100.019%
9979	LSL PROPERTY SE	0.000%	100.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9980	CEQUENCE ENERGY	0.000%	100.019%
9981	VGI GLOBAL MEDI	0.000%	100.019%
9982	SHIKIBO LTD	0.000%	100.019%
9983	MINERA FRISCO S	0.000%	100.019%
9984	TERNA ENERGY SA	0.000%	100.019%
9985	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.019%
9986	INTRALOT SA - I	0.000%	100.020%
9987	PRIME MEDIA GRO	0.000%	100.020%
9988	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.020%
9989	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.020%
9990	APN OUTDOOR GRO	0.000%	100.020%
9991	CROCODILE GARME	0.000%	100.020%
9992	PT MULTIFLOAR C	0.000%	100.020%
9993	MARUYAMA MFG CO	0.000%	100.020%
9994	NAPEC INC	0.000%	100.021%
9995	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.021%
9996	ISE CHEMICAL CO	0.000%	100.021%
9997	AFFINE	0.000%	100.021%
9998	VOCENTO	0.000%	100.021%
9999	TOMEN DEVICES C	0.000%	100.021%
10000	EQUITY FIN HOLD	0.000%	100.021%
10001	LOGISTEC CORP C	0.000%	100.021%
10002	COXON PRECISE I	0.000%	100.021%
10003	BORYUNG PHARM	0.000%	100.021%
10004	EUROZ LTD	0.000%	100.022%
10005	MIYOSHI OIL & F	0.000%	100.022%
10006	SEADRILL LTD	0.000%	100.022%
10007	MIMAKI ENGINEER	0.000%	100.022%
10008	GUANGNAN(HLDGS)	0.000%	100.022%
10009	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.022%
10010	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.022%
10011	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.022%
10012	SUGIH ENERGY TB	0.000%	100.022%
10013	GAJAH TUNGGAL	0.000%	100.023%
10014	CHINA ELEC OPTI	0.000%	100.023%
10015	MODUSLINK GLOBA	0.000%	100.023%
10016	ROULARTA MEDIA	0.000%	100.023%
10017	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.023%
10018	XERIUM TECHNOLO	0.000%	100.023%
10019	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.023%
10020	GALLANT VENTURE	0.000%	100.023%
10021	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.023%
10022	EASTMAIN RES IN	0.000%	100.023%
10023	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.024%
10024	NEDAP(NED APP)N	0.000%	100.024%
10025	STARK TECHNOLOG	0.000%	100.024%
10026	KOSEI SECURITIE	0.000%	100.024%
10027	ASPEN GROUP	0.000%	100.024%
10028	NEW YORK & CO I	0.000%	100.024%
10029	HANISON CONSTRU	0.000%	100.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10030	INES CORPORATIO	0.000%	100.024%
10031	FORTRESS PAPER	0.000%	100.024%
10032	TOWN CENTRE SEC	0.000%	100.024%
10033	ESUN HOLDINGS L	0.000%	100.024%
10034	OLYMPIC CORP	0.000%	100.025%
10035	TOP SPRING INTL	0.000%	100.025%
10036	MEIWA ESTATE CO	0.000%	100.025%
10037	TOWN HEALTH INT	0.000%	100.025%
10038	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.025%
10039	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.025%
10040	NISSEI INDUSTRI	0.000%	100.025%
10041	FRAGRANCE GROUP	0.000%	100.025%
10042	BOLU CIMENTO SA	0.000%	100.025%
10043	NIPPON FILCON C	0.000%	100.025%
10044	SKELLERUP HOLDI	0.000%	100.025%
10045	PROSAFE ASA	0.000%	100.026%
10046	CHINA PROPRTIE	0.000%	100.026%
10047	EXCELSIOR MEDIC	0.000%	100.026%
10048	GLORIOUS SUN EN	0.000%	100.026%
10049	ASANTE INC	0.000%	100.026%
10050	TROY RESOURCES	0.000%	100.026%
10051	TORIGOE CO LTD	0.000%	100.026%
10052	CONSTRUCTORA CO	0.000%	100.026%
10053	PETRUS RESOURCE	0.000%	100.026%
10054	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.026%
10055	DYNASTY FINE WI	0.000%	100.026%
10056	ONO SOKKI CO	0.000%	100.027%
10057	AUSWIDE BANK LT	0.000%	100.027%
10058	HIPAY GROUP SA	0.000%	100.027%
10059	KAM HING INTERN	0.000%	100.027%
10060	TOTAL GABON	0.000%	100.027%
10061	SAPEC	0.000%	100.027%
10062	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.027%
10063	HOKKAIDO GAS CO	0.000%	100.027%
10064	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.027%
10065	K.P.R. MILL	0.000%	100.027%
10066	ALANDSBANKEN	0.000%	100.027%
10067	MCKAY SECURITIE	0.000%	100.027%
10068	WORLD HOLDINGS	0.000%	100.027%
10069	BOUSTEAD PROJEC	0.000%	100.028%
10070	AMREP CORP COMMON STOCK USD.1	0.000%	100.028%
10071	MEDICAL SYSTEM	0.000%	100.028%
10072	TV AZTECA	0.000%	100.028%
10073	PALADIN ENERGY	0.000%	100.028%
10074	SUNWAY CONSTRUC	0.000%	100.028%
10075	GET NICE FINANC	0.000%	100.028%
10076	TSH RESOURCES B	0.000%	100.028%
10077	NRJ GROUP	0.000%	100.028%
10078	CVC BRASIL OP A	0.000%	100.028%
10079	CHINA LOTSYNERG	0.000%	100.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10080	PARADISE ENTERT	0.000%	100.028%
10081	MIN XIN HLDGS	0.000%	100.029%
10082	DELTICOM AG	0.000%	100.029%
10083	CHINA RARE EART	0.000%	100.029%
10084	BGR ENERGY SYST	0.000%	100.029%
10085	ANXIN-CHINA HOL	0.000%	100.029%
10086	JINDAL SAW LTD	0.000%	100.029%
10087	ORASCOM DEVELOP	0.000%	100.029%
10088	ARCELORMITTAL S	0.000%	100.029%
10089	INNODATA INC COMMON STOCK USD.01	0.000%	100.029%
10090	HITE HOLDINGS C	0.000%	100.029%
10091	STEEL & TUBE HL	0.000%	100.029%
10092	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.029%
10093	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.029%
10094	ADDNODE GROUP A	0.000%	100.029%
10095	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.030%
10096	FOUNTAIN SET HL	0.000%	100.030%
10097	NIHON TRIM CO	0.000%	100.030%
10098	NAGARJUNA FERTI	0.000%	100.030%
10099	PYI CORPORATION	0.000%	100.030%
10100	PEARL ORIENTAL	0.000%	100.030%
10101	KONG SUN HLDGS	0.000%	100.030%
10102	QAD INC B COMMON STOCK USD.001	0.000%	100.030%
10103	US AUTO PARTS N	0.000%	100.030%
10104	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.030%
10105	MINGFA GROUP	0.000%	100.030%
10106	GROUPE OPEN	0.000%	100.030%
10107	MEGASTUDY CO LT	0.000%	100.030%
10108	STRAD ENERGY SE	0.000%	100.030%
10109	ECOSYNTHETIX IN	0.000%	100.030%
10110	ABAN OFFSHORE	0.000%	100.031%
10111	VIDEOCON INDUST	0.000%	100.031%
10112	CATABASIS PHARM	0.000%	100.031%
10113	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.031%
10114	REAL NUTRICEUTI	0.000%	100.031%
10115	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.031%
10116	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.031%
10117	TELEGRAAF MEDIA	0.000%	100.031%
10118	SKYLINE CORP	0.000%	100.031%
10119	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.031%
10120	SILVER BASE GRO	0.000%	100.031%
10121	AFRICAN PHOENIX	0.000%	100.031%
10122	KAPPA CREATE CO	0.000%	100.031%
10123	SINON CORP	0.000%	100.031%
10124	BANK OF KOCHI L	0.000%	100.031%
10125	TRUBA ALAM MANU	0.000%	100.031%
10126	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.031%
10127	A&D CO LTD	0.000%	100.032%
10128	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.032%
10129	ASHFORD INC COMMON STOCK USD.01	0.000%	100.032%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10130	ZEDGE INC CL B COMMON STOCK	0.000%	100.032%
10131	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.032%
10132	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.032%
10133	LEES PHARMACEUT	0.000%	100.032%
10134	AXTEL SAB DE CV	0.000%	100.032%
10135	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.032%
10136	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.032%
10137	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.032%
10138	BRILLIANT CIRCL	0.000%	100.032%
10139	BROCKMAN MINING	0.000%	100.032%
10140	PERPETUAL ENERG	0.000%	100.032%
10141	CHINA DAYE NON-	0.000%	100.032%
10142	TONLY ELECTRONI	0.000%	100.032%
10143	BLOOMSBURY PUBL	0.000%	100.032%
10144	QUMU CORP COMMON STOCK USD.01	0.000%	100.032%
10145	YEO HIAP SENG	0.000%	100.032%
10146	MEGASTUDY EDUCA	0.000%	100.032%
10147	QUNXING PAPER H	0.000%	100.033%
10148	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.033%
10149	LUKS GROUP (VH)	0.000%	100.033%
10150	YONGNAM HOLDING	0.000%	100.033%
10151	TEEKAY TANKERS	0.000%	100.033%
10152	TEIXEIRA DUARTE	0.000%	100.033%
10153	VEDANTA LTD PFD	0.000%	100.033%
10154	SALMAT LTD	0.000%	100.033%
10155	DAN FORM HOLDIN	0.000%	100.033%
10156	JINDAL POLY FIL	0.000%	100.033%
10157	BONJOUR HOLDING	0.000%	100.033%
10158	AEGON NV	0.000%	100.033%
10159	JAKARTA INTL HT	0.000%	100.033%
10160	ARRIUM LTD	0.000%	100.033%
10161	AIRTAC INTERNAT	0.000%	100.033%
10162	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.033%
10163	TUNAS RIDEAN	0.000%	100.033%
10164	CARINDALE PROPE	0.000%	100.033%
10165	DYAX CORPORATIO	0.000%	100.033%
10166	TAKACHIHO KOHEK	0.000%	100.033%
10167	ENERGY ABSOLUTE	0.000%	100.033%
10168	SINAR MAS MULTI	0.000%	100.033%
10169	DOGUS OTOMOTIV	0.000%	100.033%
10170	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.033%
10171	CHIA HSIN CEMEN	0.000%	100.033%
10172	SSANGYONG INFOR	0.000%	100.033%
10173	LYDIAN INTERNAT	0.000%	100.033%
10174	WATPAC LIMITED	0.000%	100.033%
10175	EMPRESAS ICA SA	0.000%	100.034%
10176	MAX VENTURES &	0.000%	100.034%
10177	PACIFIC ANDES I	0.000%	100.034%
10178	EZRA HOLDINGS	0.000%	100.034%
10179	SOCIETE MANUTAN	0.000%	100.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10180	BE GROUP AB	0.000%	100.034%
10181	SHENGUAN HOLDIN	0.000%	100.034%
10182	ARALEZ PHARMACE	0.000%	100.034%
10183	CHINA ENVIRONME	0.000%	100.034%
10184	POLARIS SOFTWAR	0.000%	100.034%
10185	TEN NETWORK HLD	0.000%	100.034%
10186	SAFEWAY INC	0.000%	100.034%
10187	ITE TECH INC	0.000%	100.034%
10188	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.034%
10189	PESCANOVA SA	0.000%	100.034%
10190	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.034%
10191	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.034%
10192	AFRICA ISRAEL I	0.000%	100.034%
10193	CHINA SOFT POWE	0.000%	100.034%
10194	BANRO CORP	0.000%	100.034%
10195	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.034%
10196	QINQIN FOODSTUF	0.000%	100.034%
10197	BANCO ABC BRASI	0.000%	100.034%
10198	TPI TRIUNFO PAR	0.000%	100.034%
10199	MIDLAND IC&I LT	0.000%	100.034%
10200	SWIBER HOLDINGS	0.000%	100.034%
10201	PROBI AB	0.000%	100.034%
10202	MANITOK ENERGY	0.000%	100.034%
10203	QUABIT INMOBILI	0.000%	100.034%
10204	D AMICO INTL SH	0.000%	100.034%
10205	SPORTECH PLC	0.000%	100.034%
10206	DAEWOO SHIPBUIL	0.000%	100.034%
10207	LONG CHEN PAPER	0.000%	100.034%
10208	TALVIVAARA MINI	0.000%	100.034%
10209	SSANGYONG CEMEN	0.000%	100.034%
10210	CHENNAI SUPER K	0.000%	100.034%
10211	ZENITH CAPITAL	0.000%	100.034%
10212	GRUPO SECURITY	0.000%	100.034%
10213	SING HOLDINGS L	0.000%	100.034%
10214	GETBUSY PLC	0.000%	100.034%
10215	JITF INFRALOGIS	0.000%	100.034%
10216	MANITOK ENERGY	0.000%	100.034%
10217	BERJAYA LAND BH	0.000%	100.034%
10218	CHEUK NANG HOLD	0.000%	100.034%
10219	CHINA HUIZHAN D	0.000%	100.034%
10220	BANCA MONTE DEI	0.000%	100.034%
10221	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.034%
10222	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.034%
10223	ORMAT TECHNOLOG	0.000%	100.034%
10224	RB ENERGY INC	0.000%	100.034%
10225	ENERGIX-RENEWAB	0.000%	100.034%
10226	DEVA HLDG	0.000%	100.034%
10227	C A DE MEDITERR	-	100.034%
10228	RREEF CHINA COM	-	100.034%
10229	MINCO BASE META	-	100.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10230	ETABLISSEMENTS	-	100.034%
10231	WARRANTS CONTRA	-	100.034%
10232	PRIME AET & D H	-	100.034%
10233	CHAROEN POKPHAN	-	100.034%
10234	FERROGLOBE PLC	-	100.034%
10235	PARTNERS REAL E	-	100.034%
10236	EGANAGOLDPFEIL	-	100.034%
10237	SNS REAAL GROEP	-	100.034%
10238	ANGLO IRISH BAN	-	100.034%
10239	SCANIA AB	-	100.034%
10240	CHINA LUMENA NE	-	100.034%
10241	BERLIAN LAJU TA	-	100.034%
10242	AFREN PLC COMMO	-	100.034%
10243	HANFENG EVERGRE	-	100.034%
10244	VIRGIN AUSTRALI	-	100.034%
10245	TOUCHSTONE EXPL	-	100.034%
10246	RHB CAPITAL BHD	-	100.034%
10247	CHINA METAL REC	-	100.034%
10248	PEACE MARK HLDG	-	100.034%
10249	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.034%
10250	PRIME RETIREMEN	-	100.034%
10251	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.034%
10252	QLT INC DOJ/SEC	-	100.034%
10253	LIGHTSTREAM RES	-	100.034%
10254	QLT INC WTS EXP	-	100.034%
10255	QLT INC CLASS A	-	100.034%
10256	BCO ESPIR SANTO	-	100.034%
10257	KARDEMIR KARABU	-	100.034%
10258	INTERCELL AG RI	-	100.034%
10259	CENTURIA METROP	-	100.034%
10260	US dollar - Lon	-0.034%	100.000%