

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

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	BANK OF MONTREAL COMMON STOCK	0.700%	0.700%
2	AT+T INC COMMON STOCK USD1.0	0.653%	1.354%
3	APPLE INC	0.649%	2.002%
4	WELLS FARGO + CO COMMON STOCK USD1.666	0.612%	2.615%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.609%	3.224%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.591%	3.815%
7	TORONTO DOMINION BANK COMMON STOCK	0.538%	4.353%
8	SUNCOR ENERGY INC COMMON STOCK	0.500%	4.852%
9	ROYAL BANK OF CANADA COMMON STOCK	0.493%	5.346%
10	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.407%	5.753%
11	EXXON MOBIL CORP COMMON STOCK	0.390%	6.143%
12	BANK OF AMERICA	0.328%	6.471%
13	INTEL CORP COMMON STOCK USD.001	0.327%	6.797%
14	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.306%	7.103%
15	MANULIFE FINANCIAL CORP COMMON STOCK	0.297%	7.400%
16	SINGAPORE GOVER	0.296%	7.697%
17	CHEVRON CORP COMMON STOCK USD.75	0.292%	7.988%
18	MICROSOFT CORP COMMON STOCK USD.00000625	0.288%	8.276%
19	CAD - London	0.287%	8.563%
20	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.287%	8.850%
21	LANDWIRT RENTEN	0.284%	9.134%
22	CANADIAN NATURAL RESOURCES COMMON STOCK	0.277%	9.411%
23	COMCAST CORP CLASS A COMMON STOCK USD.01	0.277%	9.688%
24	MERCK & CO INC	0.267%	9.955%
25	KFW 1.375% 01FE	0.265%	10.220%
26	CISCO SYSTEMS	0.260%	10.481%
27	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.257%	10.737%
28	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.244%	10.982%
29	LANDESKREDITBAN	0.244%	11.226%
30	PFIZER INC COMMON STOCK USD.05	0.242%	11.468%
31	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.236%	11.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	APPLE INC SR UNSECURED 02/21 2.25	0.236%	11.940%
33	CITIGROUP INC COMMON STOCK USD.01	0.234%	12.174%
34	CHEVRON CORP SR UNSECURED 03/20 1.961	0.233%	12.407%
35	WAL-MART STORES	0.231%	12.638%
36	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.228%	12.866%
37	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.228%	13.094%
38	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.222%	13.316%
39	EUROPEAN INVEST	0.222%	13.537%
40	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.221%	13.758%
41	CANADA HOUSING	0.221%	13.979%
42	KOMMUNINVEST I	0.220%	14.199%
43	WESTPAC BKG COR	0.219%	14.418%
44	UK(GOVT OF) 4.2	0.218%	14.636%
45	KOMMUNINVEST I	0.215%	14.851%
46	SWEDISH EXP CRE	0.212%	15.063%
47	US TREASURY N/B 05/25 2.125	0.212%	15.275%
48	INTL BANK FOR R	0.211%	15.486%
49	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.208%	15.695%
50	ROYAL BK OF CAN	0.203%	15.898%
51	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.202%	16.100%
52	NATL AUSTRALIA	0.202%	16.303%
53	SAMSUNG ELECTRO	0.199%	16.502%
54	NATIONAL BK CDA	0.198%	16.700%
55	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.198%	16.898%
56	NETWORK RAIL IN	0.196%	17.094%
57	TOTAL SA	0.196%	17.290%
58	UNITED KINGDOM	0.192%	17.482%
59	PROCTER + GAMBLE CO/THE COMMON STOCK	0.189%	17.671%
60	NESTLE SA	0.188%	17.859%
61	SUN LIFE FINANCIAL INC COMMON STOCK	0.188%	18.047%
62	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.185%	18.232%
63	IBM CORP SR UNSECURED 01/22 2.5	0.184%	18.416%
64	RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	0.184%	18.600%
65	MAGNA INTERNATIONAL INC COMMON STOCK	0.182%	18.783%
66	EXPORT DEVELOPM	0.179%	18.962%
67	TRANSCANADA CORP COMMON STOCK	0.177%	19.139%
68	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.176%	19.314%
69	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.169%	19.484%
70	AMAZON.COM INC	0.165%	19.649%
71	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.165%	19.815%
72	UNITEDHEALTH GR	0.163%	19.978%
73	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.163%	20.142%
74	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.162%	20.303%
75	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.160%	20.464%
76	WALT DISNEY(HLD)	0.160%	20.624%
77	ENBRIDGE INC COMMON STOCK	0.159%	20.783%
78	MICROSOFT CORP SR UNSECURED 11/20 2	0.159%	20.942%
79	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.159%	21.100%
80	DAIMLER AG	0.158%	21.258%
81	FACEBOOK INC A COMMON STOCK USD.000006	0.156%	21.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.154%	21.568%
83	TOYOTA MOTOR CO	0.154%	21.721%
84	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.153%	21.875%
85	GENERAL MOTORS CO COMMON STOCK USD.01	0.153%	22.028%
86	CHINA CONST BK	0.151%	22.179%
87	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.151%	22.330%
88	ALPHABET INC CL C COMMON STOCK USD.001	0.149%	22.479%
89	ORACLE CORP SR UNSECURED 09/21 1.9	0.147%	22.626%
90	FINLAND GOVT IN	0.147%	22.773%
91	CANADIAN NATL RAILWAY CO COMMON STOCK	0.146%	22.919%
92	ALPHABET INC CL A COMMON STOCK USD.001	0.145%	23.064%
93	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.144%	23.208%
94	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.143%	23.351%
95	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.143%	23.494%
96	IBM CORP SR UNSECURED 02/21 2.25	0.141%	23.635%
97	BP PLC SPONS ADR ADR	0.140%	23.775%
98	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.139%	23.914%
99	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.138%	24.053%
100	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.138%	24.191%
101	SINGAPORE GOVT	0.138%	24.329%
102	SINGAPORE GOVT	0.137%	24.467%
103	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.135%	24.601%
104	NESTLE FINANCE	0.132%	24.734%
105	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.132%	24.866%
106	US BANCORP COMMON STOCK USD.01	0.132%	24.998%
107	FORD MOTOR CO COMMON STOCK USD.01	0.132%	25.129%
108	SWEDISH GOVERNMENT	0.132%	25.261%
109	BCE INC COMMON STOCK	0.131%	25.392%
110	MERCK + CO. INC. COMMON STOCK USD.5	0.131%	25.523%
111	CVS HEALTH CORP COMMON STOCK USD.01	0.128%	25.650%
112	QUALCOMM INC COMMON STOCK USD.0001	0.128%	25.778%
113	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.127%	25.905%
114	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.126%	26.031%
115	FMS WERTMANAGEM	0.125%	26.156%
116	BK NEDERLANDSE	0.125%	26.281%
117	CHEVRON CORP SR UNSECURED 06/23 3.191	0.124%	26.406%
118	DEUTSCHE BAHN F	0.124%	26.530%
119	STATOIL ASA COMPANY GUAR 11/19 2.25	0.119%	26.648%
120	AGENCE FRANC DE	0.118%	26.767%
121	TIME WARNER INC COMMON STOCK USD.01	0.118%	26.884%
122	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.117%	27.002%
123	PFIZER INC	0.117%	27.119%
124	SIMON PROPERTY GROUP INC REIT USD.0001	0.117%	27.235%
125	COUNCIL OF EURO	0.117%	27.352%
126	BASF SE	0.115%	27.467%
127	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.115%	27.582%
128	EUROPEAN INVEST	0.115%	27.697%
129	ALLERGAN PLC	0.114%	27.811%
130	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.113%	27.924%
131	TRAVELERS COS	0.112%	28.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	MORGAN STANLEY COMMON STOCK USD.01	0.112%	28.149%
133	ONTARIO(PROV OF	0.112%	28.261%
134	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.111%	28.372%
135	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.110%	28.483%
136	PNC BANK	0.109%	28.592%
137	LANDESKREDITBAN	0.109%	28.701%
138	UNION PACIFIC CORP COMMON STOCK USD2.5	0.108%	28.809%
139	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.107%	28.916%
140	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.106%	29.023%
141	BHP BILLITON LT	0.106%	29.129%
142	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.105%	29.234%
143	FAIRFAX FINANCI	0.105%	29.339%
144	CENOVUS ENERGY INC COMMON STOCK	0.104%	29.443%
145	ORACLE CORP COMMON STOCK USD.01	0.104%	29.547%
146	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.103%	29.650%
147	WASTE CONNECTIONS INC COMMON STOCK	0.103%	29.753%
148	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.102%	29.855%
149	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.101%	29.956%
150	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.101%	30.057%
151	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.100%	30.157%
152	TRANSPORT FOR L	0.100%	30.257%
153	COCA-COLA CO	0.099%	30.357%
154	FRENCH REP GOVT	0.099%	30.456%
155	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.099%	30.555%
156	SHELL INTL.FIN.	0.098%	30.654%
157	APPLE INC SR UNSECURED 05/20 2	0.098%	30.752%
158	EUROFIMA 1.75%	0.098%	30.850%
159	NORDRH-WESTFALE	0.098%	30.947%
160	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.097%	31.045%
161	KOMMUNALBANKEN	0.097%	31.142%
162	SCHLUMBERGER LTD COMMON STOCK USD.01	0.096%	31.238%
163	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.096%	31.334%
164	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.096%	31.430%
165	AGNICO EAGLE MINES LTD COMMON STOCK	0.094%	31.524%
166	AGRIUM INC COMMON STOCK NPV	0.094%	31.618%
167	SNCF RESEAU 3.1	0.094%	31.711%
168	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.094%	31.805%
169	TECK RESOURCES LTD CLS B COMMON STOCK	0.092%	31.897%
170	ROYAL DUTCH SHE	0.092%	31.989%
171	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.091%	32.080%
172	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.091%	32.171%
173	MEDTRONIC PLC	0.090%	32.260%
174	CONOCOPHILLIPS COMMON STOCK USD.01	0.089%	32.350%
175	BNP PARIBAS SA	0.088%	32.438%
176	GOLDCORP INC COMMON STOCK	0.088%	32.526%
177	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.087%	32.613%
178	AUST & NZ BANK	0.086%	32.700%
179	APPLE INC SR UNSECURED 05/23 2.4	0.086%	32.786%
180	ENCANA CORP COMMON STOCK	0.086%	32.872%
181	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.085%	32.957%

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182	ANTHEM INC COMMON STOCK USD.01	0.085%	33.041%
183	INDUSTRIAL & CO	0.084%	33.126%
184	CRESCENT POINT ENERGY CORP COMMON STOCK	0.084%	33.210%
185	INDUSTRIAL ALLI	0.084%	33.295%
186	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.084%	33.379%
187	TEMASEK FINL I	0.084%	33.462%
188	ACE LTD	0.083%	33.546%
189	HOME DEPOT INC COMMON STOCK USD.05	0.083%	33.629%
190	INTL BUSINESS M	0.083%	33.711%
191	FORTIS INC COMMON STOCK	0.083%	33.794%
192	SIEMENS AG	0.083%	33.877%
193	CANADIAN TIRE C	0.082%	33.959%
194	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.081%	34.040%
195	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.081%	34.121%
196	CAPITAL ONE FIN	0.080%	34.201%
197	BANCO SANTANDER	0.080%	34.281%
198	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.079%	34.360%
199	AMGEN INC COMMON STOCK USD.0001	0.079%	34.439%
200	DEUTSCHE TELEKO	0.079%	34.518%
201	ABBOTT LABORATORIES COMMON STOCK	0.078%	34.597%
202	CSX CORP	0.078%	34.675%
203	LUNDIN MINING C	0.077%	34.752%
204	AETNA INC COMMON STOCK USD.01	0.077%	34.829%
205	UNIBAIL-RODAMCO	0.077%	34.906%
206	VALERO ENERGY C	0.077%	34.983%
207	MICRON TECHNOLO	0.076%	35.059%
208	FIRST QUANTUM M	0.076%	35.134%
209	PEPSICO INC COMMON STOCK USD.017	0.075%	35.210%
210	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.075%	35.285%
211	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.075%	35.360%
212	ROYAL DUTCH SH-	0.074%	35.434%
213	SHAW COMMUNICATIONS INC B COMMON STOCK	0.074%	35.508%
214	WESTPAC BANK CO	0.074%	35.581%
215	KINROSS GOLD CORP COMMON STOCK	0.073%	35.655%
216	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.073%	35.728%
217	MICROSOFT CORP	0.073%	35.801%
218	BAYERISCHE MOTO	0.072%	35.873%
219	VOLKSWAGEN AG	0.072%	35.946%
220	ORACLE CORP SR UNSECURED 07/21 2.8	0.072%	36.017%
221	AGENCE FRANCAIS	0.072%	36.089%
222	ABB LTD	0.072%	36.161%
223	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.071%	36.232%
224	SNC-LAVALIN GRO	0.071%	36.304%
225	EUROPEAN INVEST	0.071%	36.374%
226	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.071%	36.445%
227	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.071%	36.516%
228	DELTA AIRLINES	0.070%	36.586%
229	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.070%	36.657%
230	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.070%	36.727%
231	DANAHER CORP COMMON STOCK USD.01	0.070%	36.797%

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232	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.070%	36.867%
233	VODAFONE GROUP	0.070%	36.937%
234	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.070%	37.007%
235	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.069%	37.077%
236	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.069%	37.146%
237	FEDEX CORPORATI	0.069%	37.215%
238	PUBLIC STORAGE	0.069%	37.284%
239	BANK OF MONTREA	0.069%	37.352%
240	NATL AUSTRALIA	0.068%	37.420%
241	CAMECO CORP COMMON STOCK	0.068%	37.488%
242	ROCHE HOLDING A	0.067%	37.555%
243	BB+T CORP COMMON STOCK USD5.0	0.067%	37.622%
244	BP PLC	0.067%	37.689%
245	APPLE INC SR UNSECURED 02/22 2.5	0.066%	37.755%
246	EQUINIX INC REIT USD.001	0.066%	37.821%
247	NOVARTIS CAP CO	0.066%	37.887%
248	TOURMALINE OIL	0.066%	37.953%
249	ALTRIA GROUP INC COMMON STOCK USD.333	0.065%	38.018%
250	WEST FRASER TIM	0.065%	38.084%
251	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.065%	38.149%
252	DEXIA CREDIT LO	0.065%	38.213%
253	NOVARTIS AG	0.065%	38.278%
254	METLIFE INC COMMON STOCK USD.01	0.064%	38.342%
255	TELUS CORPORATI	0.064%	38.407%
256	NORFOLK STHN CO	0.064%	38.470%
257	ORANGE SA	0.064%	38.534%
258	GLENCORE XSTRA	0.064%	38.598%
259	FINNING INTL LT	0.063%	38.661%
260	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.063%	38.725%
261	CANADIAN (GOVT	0.063%	38.788%
262	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.062%	38.850%
263	HITACHI	0.062%	38.912%
264	MARATHON PETROLEUM CORP COMMON STOCK	0.062%	38.974%
265	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.062%	39.036%
266	BLACKROCK INC COMMON STOCK USD.01	0.061%	39.097%
267	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.061%	39.158%
268	SWEDEN GOVERNME	0.061%	39.219%
269	FRANCE GOVERNME	0.061%	39.280%
270	ALTAGAS LTD	0.060%	39.341%
271	ARC RESOURCES L	0.060%	39.401%
272	TOTAL CAPITAL I	0.060%	39.461%
273	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.060%	39.521%
274	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.060%	39.581%
275	PROLOGIS INC REIT USD.01	0.060%	39.641%
276	CATERPILLAR INC COMMON STOCK USD1.0	0.060%	39.701%
277	AFLAC INC COMMON STOCK USD.1	0.059%	39.760%
278	PAN AMERICAN SILVER CORP COMMON STOCK	0.059%	39.819%
279	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.059%	39.878%
280	ONTARIO(PROV OF	0.059%	39.937%
281	BLACKBERRY LTD COMMON STOCK	0.059%	39.996%

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282	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.058%	40.054%
283	NEWBELCO SA/NV	0.058%	40.112%
284	ROYAL BANK OF C	0.058%	40.171%
285	SHELL INTL.FIN.	0.057%	40.228%
286	ALBERTA PROV	0.057%	40.286%
287	TENCENT HLDGS L	0.057%	40.343%
288	ROYAL BANK OF C	0.057%	40.400%
289	TEXAS INSTRUMEN	0.057%	40.457%
290	CK HUTCHINSON H	0.057%	40.514%
291	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.057%	40.571%
292	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.057%	40.627%
293	KINDER MORGAN INC COMMON STOCK USD.01	0.057%	40.684%
294	BANK NEDERLANDS	0.056%	40.740%
295	RIO TINTO PLC SPON ADR ADR	0.056%	40.796%
296	ELEMENT FINANCI	0.056%	40.851%
297	AVALONBAY COMMUNITIES INC REIT USD.01	0.055%	40.907%
298	WELLTOWER INC REIT USD1.0	0.055%	40.962%
299	HONDA MOTOR CO	0.055%	41.016%
300	SILVER WHEATON CORP COMMON STOCK	0.054%	41.071%
301	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.054%	41.125%
302	SVENSKA HANDELS	0.054%	41.178%
303	JOHNSON CONTROL	0.054%	41.232%
304	EMPIRE CO LTD N	0.054%	41.286%
305	3M CO COMMON STOCK USD.01	0.054%	41.339%
306	EATON CORP PLC	0.053%	41.392%
307	GEORGE WESTON L	0.053%	41.445%
308	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.053%	41.498%
309	TFI INTERNATION	0.053%	41.551%
310	NOVARTIS AG SPONSORED ADR ADR	0.053%	41.604%
311	SOC GENERALE	0.053%	41.656%
312	FRENCH REPUBLIC	0.052%	41.709%
313	BANK OF CHINA L	0.052%	41.761%
314	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.052%	41.813%
315	VERESEN INC.	0.052%	41.866%
316	COOPERATIEVE RA	0.052%	41.918%
317	DISCOVER FINL S	0.052%	41.969%
318	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.052%	42.021%
319	THOMSON REUTERS CORP COMMON STOCK	0.052%	42.073%
320	CANADIAN WESTER	0.051%	42.124%
321	BAYER AG	0.051%	42.175%
322	YAHOO INC	0.051%	42.227%
323	CAE INC COMMON STOCK	0.051%	42.278%
324	ENBRIDGE	0.051%	42.329%
325	MCDONALD S CORP COMMON STOCK USD.01	0.051%	42.380%
326	SOUTHWEST AIRLI	0.051%	42.431%
327	SUNTRUST BANKS	0.051%	42.482%
328	ALLSTATE CORP COMMON STOCK USD.01	0.050%	42.533%
329	PHILLIPS 66 COMMON STOCK	0.050%	42.583%
330	IMPERIAL OIL LTD COMMON STOCK	0.050%	42.633%
331	MASTERCARD INC A COMMON STOCK USD.0001	0.050%	42.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	METHANEX CORP COMMON STOCK	0.050%	42.734%
333	CMNWLTH BK OF A	0.050%	42.784%
334	LOBLAW COS LTD	0.050%	42.834%
335	ALAMOS GOLD INC CLASS A COMMON STOCK	0.050%	42.884%
336	EQUITY RESIDENT	0.050%	42.934%
337	WOODSIDE PETROL	0.050%	42.984%
338	ABBVIE INC COMMON STOCK USD.01	0.050%	43.034%
339	STATE STREET CORP COMMON STOCK USD1.0	0.050%	43.083%
340	ENI S.P.A.	0.050%	43.133%
341	LINAMAR CORP	0.050%	43.183%
342	WESTPAC BKG COR	0.049%	43.232%
343	VENTAS INC-REIT	0.049%	43.281%
344	BOEING CO/THE COMMON STOCK USD5.0	0.048%	43.329%
345	BCO BILBAO VIZC	0.048%	43.378%
346	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.048%	43.426%
347	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.048%	43.474%
348	WESTERN DIGITAL	0.048%	43.522%
349	ZURICH FIN SVS	0.048%	43.570%
350	MICHELIN(CGDE)	0.048%	43.618%
351	CHINA MOBILE LT	0.048%	43.666%
352	GILDAN ACTIVEWEAR INC COMMON STOCK	0.048%	43.714%
353	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.048%	43.761%
354	INTL BUSINESS M	0.047%	43.809%
355	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.047%	43.856%
356	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.047%	43.903%
357	CORNING INC COMMON STOCK USD.5	0.047%	43.950%
358	SUMITOMO MITSUI	0.047%	43.997%
359	CHINA NATIONAL	0.047%	44.043%
360	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.047%	44.090%
361	HON HAI PRECISI	0.047%	44.137%
362	TOYOTA MOTOR CO	0.047%	44.183%
363	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.046%	44.229%
364	ASSIC GENERALI	0.046%	44.276%
365	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.046%	44.322%
366	KONINKLIJKE AHO	0.046%	44.368%
367	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.046%	44.414%
368	CME GROUP INC COMMON STOCK USD.01	0.046%	44.459%
369	AIA GROUP LTD	0.046%	44.505%
370	CELGENE CORP	0.046%	44.551%
371	T MOBILE US INC COMMON STOCK USD.0001	0.045%	44.596%
372	B2GOLD CORP COM	0.045%	44.641%
373	WHITECAP RESOUR	0.045%	44.687%
374	LLOYDS BANKING	0.045%	44.731%
375	BOSTON PROPERTIES INC REIT USD.01	0.045%	44.776%
376	TAIWAN SEMI-ADR	0.045%	44.820%
377	WESTJET AIRLINE	0.045%	44.865%
378	ALIMENTATION CO	0.044%	44.909%
379	BEST BUY CO INC	0.044%	44.954%
380	WSP GLOBAL INC	0.044%	44.998%
381	MINITUBISHI UFJ	0.044%	45.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	ASTRAZENECA PLC SPONS ADR ADR	0.044%	45.086%
383	COSTCO WHOLESAL	0.044%	45.129%
384	CCL INDS INC CL	0.043%	45.173%
385	LAURENTIAN BANK	0.043%	45.216%
386	TARGET CORP SR UNSECURED 01/22 2.9	0.043%	45.259%
387	CHEVRON CORP SR UNSECURED 11/20 2.419	0.043%	45.302%
388	ENGIE	0.043%	45.344%
389	HUSKY ENERGY IN	0.042%	45.386%
390	IBERDROLA SA	0.042%	45.429%
391	RIOCAN REAL EST	0.042%	45.471%
392	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.042%	45.513%
393	NVIDIA CORP	0.042%	45.555%
394	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.042%	45.597%
395	ITAU UNIBANCO S	0.042%	45.639%
396	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.042%	45.680%
397	PING AN INSURAN	0.041%	45.721%
398	MAPLE LEAF FOOD	0.041%	45.763%
399	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.041%	45.804%
400	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.041%	45.845%
401	FIAT CHRYSLER A	0.041%	45.886%
402	ARCHER DANIELS	0.041%	45.927%
403	ALLIANZ SE SPON ADR ADR	0.041%	45.968%
404	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.041%	46.009%
405	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.041%	46.049%
406	MIZUHO FINANCA	0.041%	46.090%
407	OCEANAGOLD CORP	0.041%	46.131%
408	IAMGOLD CORP COMMON STOCK	0.041%	46.171%
409	NIKE INC CL B COMMON STOCK USD1.0	0.040%	46.212%
410	INTACT FINANCA	0.040%	46.252%
411	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.040%	46.292%
412	INGERSOLL-RAND	0.040%	46.333%
413	CARNIVAL CORP COMMON STOCK USD.01	0.040%	46.373%
414	BARRICK GOLD CORP COMMON STOCK	0.040%	46.413%
415	CENTURYLINK INC COMMON STOCK USD1.0	0.040%	46.453%
416	SONY CORP	0.040%	46.494%
417	NISSAN MOTOR CO	0.040%	46.534%
418	ELDORADO GOLD CORP COMMON STOCK	0.040%	46.574%
419	GILEAD SCIENCES	0.040%	46.614%
420	SYNGENTA AG	0.040%	46.654%
421	CELESTICA INC COMMON STOCK NPV	0.040%	46.694%
422	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.040%	46.733%
423	H&R REIT UNITS	0.039%	46.773%
424	HARTFORD FINANC	0.039%	46.812%
425	STARBUCKS CORP	0.039%	46.852%
426	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.039%	46.891%
427	STATOIL ASA COMPANY GUAR 01/24 2.65	0.039%	46.930%
428	TARGET CORPORAT	0.039%	46.969%
429	TYSON FOODS INC	0.039%	47.008%
430	CGI GROUP INC CLASS A COMMON STOCK	0.039%	47.047%
431	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.039%	47.086%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	LVMH MOET HENNE	0.039%	47.125%
433	FIFTH THIRD BAN	0.039%	47.163%
434	PROV OF SASK CA	0.039%	47.202%
435	SAPUTO GROUP IN	0.038%	47.241%
436	VORNADO REALTY TRUST REIT USD.04	0.038%	47.279%
437	PFIZER INC SR UNSECURED 05/19 2.1	0.038%	47.317%
438	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.038%	47.355%
439	UPM-KYMMENE OYJ	0.038%	47.394%
440	AXA	0.038%	47.432%
441	UBS GROUP	0.038%	47.470%
442	TOTAL CAPITAL I	0.038%	47.508%
443	TOTAL CAPITAL I	0.038%	47.546%
444	GREAT WEST LIFE	0.038%	47.585%
445	TRANSALTA CORP COMMON STOCK	0.038%	47.623%
446	PEYTO EXPLORATI	0.038%	47.661%
447	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.038%	47.699%
448	DIGITAL REALTY	0.038%	47.737%
449	TE CONNECTIVITY	0.038%	47.774%
450	VIACOM INC CLASS B COMMON STOCK USD.001	0.038%	47.812%
451	M + T BANK CORP COMMON STOCK USD.5	0.038%	47.850%
452	MGM MIRAGE INC	0.038%	47.888%
453	CHINA MOBILE	0.038%	47.925%
454	WHIRLPOOL CORP	0.038%	47.963%
455	OPEN TEXT CORPO	0.037%	48.000%
456	ONTARIO(PROV OF	0.037%	48.038%
457	PEUGEOT SA	0.037%	48.075%
458	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.037%	48.112%
459	TESORO CORP	0.037%	48.150%
460	GOODYEAR TIRE &	0.037%	48.187%
461	AKZO NOBEL NV	0.037%	48.224%
462	RIO TINTO	0.037%	48.261%
463	LINK R/EST INVE	0.037%	48.298%
464	GEN DYNAMICS CO	0.037%	48.335%
465	SOFTBANK CORP	0.037%	48.371%
466	YAMANA GOLD INC COMMON STOCK	0.036%	48.408%
467	TAHOE RESOURCES INC COMMON STOCK	0.036%	48.444%
468	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.036%	48.480%
469	DOLLARAMA INC	0.036%	48.517%
470	ESSEX PROP TRUS	0.036%	48.553%
471	EUROPEAN INVEST	0.036%	48.588%
472	MOLSONCOORS-B-U	0.036%	48.624%
473	CI FINANCIAL CO	0.036%	48.660%
474	NED WATERSCHAPS	0.036%	48.695%
475	ING GROEP NV	0.035%	48.731%
476	BHP BILLITON PL	0.035%	48.766%
477	MITSUBISHI CHEM	0.035%	48.802%
478	RAYTHEON COMPANY COMMON STOCK USD.01	0.035%	48.837%
479	SCHWAB(CHARLES)	0.035%	48.872%
480	BIOGEN IDEC INC	0.035%	48.907%
481	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.035%	48.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	US dollar - Lon	0.035%	48.978%
483	COMPAGNIE DE SA	0.035%	49.013%
484	BROADCOM LTD	0.035%	49.048%
485	DIAGEO PLC ADR	0.035%	49.083%
486	CIE FINANCIERE	0.035%	49.118%
487	BPCE SA COMPANY GUAR 04/24 4	0.035%	49.153%
488	NED WATERSCHAPS	0.035%	49.188%
489	LAFARGEHOLCIM L	0.035%	49.223%
490	NORDEA AB	0.035%	49.258%
491	HCP INC.	0.035%	49.293%
492	REALTY INCOME C	0.035%	49.327%
493	ACCENTURE PLC A	0.035%	49.362%
494	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.035%	49.396%
495	STANTEC INC COMMON STOCK	0.035%	49.431%
496	SANOFI-AVENTIS	0.034%	49.465%
497	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.034%	49.500%
498	COCA-COLA CO/TH	0.034%	49.534%
499	PROGRESSIVE CORP COMMON STOCK USD1.0	0.034%	49.568%
500	EASTMAN CHEMICA	0.034%	49.602%
501	TELEFONICA SA	0.034%	49.636%
502	CANADA HOUSING	0.034%	49.670%
503	LEAR CORP	0.034%	49.704%
504	PROVINCE OF ONT	0.034%	49.738%
505	UTD PARCEL SERV	0.034%	49.772%
506	CRH	0.034%	49.806%
507	GLAXOSMITHKLINE	0.034%	49.840%
508	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.034%	49.874%
509	AMAYA INC COMMON STOCK	0.034%	49.908%
510	CNOOC LTD	0.034%	49.942%
511	ANADARKO PETROL	0.034%	49.975%
512	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.034%	50.009%
513	HUBBAY MINERALS INC COMMON STOCK NPV	0.034%	50.043%
514	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.034%	50.076%
515	QUEST DIAGNOSTI	0.034%	50.110%
516	ELI LILLY + CO COMMON STOCK	0.033%	50.143%
517	TMX GROUP LTD	0.033%	50.177%
518	STATOIL ASA	0.033%	50.210%
519	SCENTRE GROUP	0.033%	50.244%
520	ALLIANZ AG	0.033%	50.277%
521	CONSTELLATION S	0.033%	50.310%
522	MACQUARIE GP LT	0.033%	50.343%
523	SCOTTISH AND SO	0.033%	50.377%
524	TOTAL SA SPON ADR ADR	0.033%	50.410%
525	ROLLS-ROYCE GRO	0.033%	50.443%
526	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.033%	50.476%
527	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.033%	50.509%
528	COTT CORP	0.033%	50.542%
529	EOG RESOURCES	0.033%	50.575%
530	LOCKHEED MARTIN	0.033%	50.608%
531	TAIWAN SEMICOND	0.033%	50.640%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	INTER PIPELINE	0.033%	50.673%
533	HOST HOTELS &	0.033%	50.706%
534	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.033%	50.738%
535	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.033%	50.771%
536	GIBSON ENERGY I	0.033%	50.804%
537	DETOUR GOLD COR	0.032%	50.836%
538	NEWMONT MINING CORP COMMON STOCK USD1.6	0.032%	50.868%
539	COMCAST CORP COMPANY GUAR 08/25 3.375	0.032%	50.900%
540	NEW GOLD INC COMMON STOCK	0.032%	50.932%
541	E.ON SE	0.032%	50.964%
542	DAVITA INC COMMON STOCK USD.001	0.032%	50.996%
543	GENWORTH MI CAN	0.032%	51.028%
544	HYUNDAI MOTOR C	0.032%	51.060%
545	ABBVIE INC SR UNSECURED 11/22 2.9	0.032%	51.092%
546	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.032%	51.124%
547	GOLDCORP INC SR UNSECURED 06/21 3.625	0.031%	51.155%
548	GLAXOSMITHKLINE PLC SPON ADR ADR	0.031%	51.187%
549	BRIDGESTONE COR	0.031%	51.218%
550	BUNGE LTD COMMON STOCK USD.01	0.031%	51.250%
551	LOWE'S COS INC	0.031%	51.281%
552	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.031%	51.313%
553	VINCI SA	0.031%	51.344%
554	MICROSOFT CORP	0.031%	51.375%
555	ASAHI KASEI COR	0.031%	51.407%
556	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.031%	51.438%
557	MID AMERICA APARTMENT COMM REIT USD.01	0.031%	51.469%
558	CANADIAN APARTM	0.031%	51.501%
559	ALGONQUIN POWER	0.031%	51.532%
560	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.031%	51.563%
561	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.031%	51.594%
562	LAM RESEARCH CORP COMMON STOCK USD.001	0.031%	51.625%
563	VOLVO AB	0.031%	51.656%
564	AIR CANADA	0.031%	51.687%
565	mitsubishi UFJ FINL SPON ADR ADR	0.031%	51.718%
566	HYNIX SEMICONDU	0.031%	51.748%
567	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.031%	51.779%
568	BPCE SA SR UNSECURED 02/21 2.65	0.031%	51.810%
569	ORIX CORP	0.030%	51.840%
570	METRO INC	0.030%	51.870%
571	COGECO COMMUNIC	0.030%	51.901%
572	RWE AG (NEU)	0.030%	51.931%
573	IVANHOE MINES L	0.030%	51.961%
574	ENERFLEX LTD	0.030%	51.991%
575	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.030%	52.022%
576	IGM FINANCIAL I	0.030%	52.052%
577	NUCOR CORP	0.030%	52.082%
578	NOVO-NORDISK AS	0.030%	52.112%
579	CA INC COMMON STOCK USD.1	0.030%	52.141%
580	PRECISION DRILLING CORP COMMON STOCK	0.030%	52.171%
581	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.030%	52.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.030%	52.231%
583	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.030%	52.261%
584	DANONE SA	0.030%	52.291%
585	VERMILION ENERGY INC COMMON STOCK	0.030%	52.321%
586	NEXTERA ENERGY INC COMMON STOCK USD.01	0.030%	52.350%
587	TOROMONT INDS L	0.030%	52.380%
588	KOHL S CORPORATION SR UNSECURED 11/21 4	0.030%	52.410%
589	MITSUBISHI HVY	0.030%	52.439%
590	NORTHERN TRUST	0.030%	52.469%
591	SEVEN GENERATIO	0.030%	52.499%
592	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.029%	52.528%
593	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.029%	52.557%
594	REPUBLIC SERVIC	0.029%	52.587%
595	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.029%	52.616%
596	PANASONIC CORP	0.029%	52.645%
597	APPLE INC SR UNSECURED 02/27 3.35	0.029%	52.674%
598	SUPERIOR PLUS C	0.029%	52.703%
599	PACCAR INC	0.029%	52.732%
600	INTESA SANPAOLO	0.029%	52.761%
601	DOVER CORP	0.029%	52.790%
602	GGP INC REIT USD.01	0.029%	52.819%
603	MITSUBISHI ELEC	0.029%	52.848%
604	MOSAIC CO SR UNSECURED 11/21 3.75	0.029%	52.876%
605	MITSUBISHI CORP	0.029%	52.905%
606	MTN GROUP LTD	0.029%	52.934%
607	ABN AMRO BANK N	0.029%	52.963%
608	DOMINION DIAMOND CORP COMMON STOCK	0.029%	52.991%
609	HOME CAP GRP IN	0.029%	53.020%
610	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.029%	53.049%
611	TRANSCONTINENTA	0.029%	53.077%
612	BAXTER INTL INC	0.029%	53.106%
613	TEXTRON INC COMMON STOCK USD.125	0.028%	53.134%
614	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.028%	53.163%
615	SASOL	0.028%	53.191%
616	STANDARD BANK G	0.028%	53.219%
617	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.028%	53.248%
618	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.028%	53.276%
619	LIBERTY MUTUAL	0.028%	53.304%
620	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.028%	53.332%
621	ALLY FINANCIAL INC COMMON STOCK USD.1	0.028%	53.361%
622	MACY S INC COMMON STOCK USD.01	0.028%	53.389%
623	PERRIGO FIN UNL	0.028%	53.417%
624	JM SMUCKER CO/THE COMMON STOCK	0.028%	53.445%
625	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.028%	53.473%
626	UNIVERSAL HLTH	0.028%	53.501%
627	EMERA INC.	0.028%	53.529%
628	REGIONS FINANCI	0.028%	53.557%
629	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.028%	53.585%
630	IBM CORP SR UNSECURED 05/20 1.625	0.028%	53.613%
631	KREDITANST FUR	0.028%	53.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	UNILEVER NV	0.028%	53.669%
633	SOLVAY	0.028%	53.697%
634	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.028%	53.724%
635	KEYERA CORP	0.028%	53.752%
636	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.028%	53.780%
637	ORANGE SA SR UNSECURED 09/21 4.125	0.028%	53.808%
638	DBS GROUP HLDGS	0.028%	53.835%
639	KDDI CORP	0.028%	53.863%
640	BK NED GEMEENTE	0.028%	53.891%
641	STRYKER CORP SR UNSECURED 03/21 2.625	0.028%	53.918%
642	SHIN-ETSU CHEM	0.027%	53.946%
643	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.027%	53.973%
644	INVESCO LTD COMMON STOCK USD.2	0.027%	54.000%
645	SIKA FINANZ AG	0.027%	54.028%
646	MACDONALD DETTW	0.027%	54.055%
647	SILVER STANDARD RESOURCES COMMON STOCK	0.027%	54.082%
648	BRITISH AMERICAN TOB SP ADR ADR	0.027%	54.110%
649	HOUSING DEVEL F	0.027%	54.137%
650	NORWEGIAN CRUIS	0.027%	54.164%
651	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.027%	54.191%
652	WOLTERS KLUWERS	0.027%	54.218%
653	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.027%	54.246%
654	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.027%	54.272%
655	CENTERRA GOLD INC COMMON STOCK	0.027%	54.299%
656	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.027%	54.326%
657	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.027%	54.353%
658	FORTESCUE METAL	0.027%	54.380%
659	BANK OF NY MELL	0.027%	54.407%
660	CHINA PETROLEUM	0.027%	54.433%
661	STANDARD CHARTE	0.027%	54.460%
662	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	54.487%
663	KEYCORP	0.027%	54.513%
664	WESTROCK CO COMMON STOCK	0.027%	54.540%
665	MARSH & MCLENNA	0.026%	54.566%
666	KOHL'S CORPORATI	0.026%	54.593%
667	WILLIS TOWERS W	0.026%	54.619%
668	TESCO PLC	0.026%	54.645%
669	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.026%	54.672%
670	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.026%	54.698%
671	PRUDENTIAL ADR	0.026%	54.724%
672	ENDEAVOUR MININ	0.026%	54.750%
673	WESTFIELD CORP	0.026%	54.776%
674	BOLIDEN AB	0.026%	54.802%
675	LINDE AG	0.026%	54.828%
676	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.026%	54.854%
677	ZIMMER HLDGS IN	0.026%	54.880%
678	MUNCHENER RUCKV	0.026%	54.906%
679	MULLEN GROUP LT	0.026%	54.932%
680	SL GREEN REALTY	0.026%	54.957%
681	LEGAL & GENERAL	0.026%	54.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	FLEXTRONICS INT	0.026%	55.009%
683	RESTAURANT BRANDS INTERN COMMON STOCK	0.026%	55.034%
684	GRAN TIERRA ENE	0.026%	55.060%
685	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.026%	55.086%
686	WHOLE FOODS MAR	0.026%	55.111%
687	AIR LIQUIDE(L)	0.026%	55.137%
688	RELIANCE INDS	0.026%	55.162%
689	DSV A/S	0.026%	55.188%
690	ALBEMARLE CORP	0.025%	55.213%
691	NETEASE INC ADR ADR USD.0001	0.025%	55.238%
692	LAB CORP AMER H	0.025%	55.264%
693	RENAULT	0.025%	55.289%
694	NIPPON STEEL CO	0.025%	55.314%
695	LEGG MASON INC SR UNSECURED 03/26 4.75	0.025%	55.339%
696	US BANCORP SR UNSECURED 01/24 3.7	0.025%	55.364%
697	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.025%	55.390%
698	CANON INC	0.025%	55.415%
699	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.025%	55.440%
700	HUNTINGTON BANC	0.025%	55.465%
701	KOMATSU	0.025%	55.490%
702	NORTHLAND POWER	0.025%	55.515%
703	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.025%	55.540%
704	PTT PUBLIC COMP	0.025%	55.565%
705	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.025%	55.590%
706	CSX CORP 3.7% 3	0.025%	55.615%
707	METLIFE INC SR UNSECURED 02/21 4.75	0.025%	55.640%
708	NATIONWIDE B/S	0.025%	55.664%
709	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.025%	55.689%
710	MCKESSON CORP.	0.025%	55.714%
711	APPLIED MATERIALS INC COMMON STOCK USD.01	0.025%	55.739%
712	TEGNA INC COMMON STOCK USD1.0	0.025%	55.764%
713	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.025%	55.789%
714	DR HORTON INC COMMON STOCK USD.01	0.025%	55.813%
715	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.025%	55.838%
716	SWISS RE AG	0.025%	55.863%
717	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.025%	55.887%
718	BM&F BOVESPA SA	0.025%	55.912%
719	SCHNEIDER SA	0.025%	55.937%
720	LAND SECURITIES	0.025%	55.961%
721	HUMANA INC SR UNSECURED 10/24 3.85	0.025%	55.986%
722	SVENSKA CELLULO	0.025%	56.010%
723	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.024%	56.035%
724	EBAY INC	0.024%	56.059%
725	MAZDA MOTOR COR	0.024%	56.084%
726	PAREX RESOURCES	0.024%	56.108%
727	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.024%	56.133%
728	ANGLO AMERICAN	0.024%	56.157%
729	DAI-ICHI LIFE	0.024%	56.181%
730	DH CORP	0.024%	56.206%
731	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.024%	56.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	JABIL CIRCUIT I	0.024%	56.254%
733	CARREFOUR SA	0.024%	56.278%
734	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.024%	56.302%
735	FUJITSU	0.024%	56.326%
736	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	56.351%
737	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.024%	56.375%
738	BARCLAYS ADR-EA	0.024%	56.399%
739	LYONDELLBASELL	0.024%	56.423%
740	VODAFONE GROUP PLC SP ADR ADR	0.024%	56.447%
741	ELECTRICITE DE	0.024%	56.471%
742	REPSOL SA	0.024%	56.495%
743	STRYKER CORP	0.024%	56.519%
744	KEY BANK NA SR UNSECURED 06/25 3.3	0.024%	56.543%
745	IMPERIAL TOBACC	0.024%	56.567%
746	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.024%	56.591%
747	STORA ENSO OYJ	0.024%	56.615%
748	NETAPP INC.	0.024%	56.639%
749	CANFOR CORPORAT	0.024%	56.663%
750	RUSSEL METALS I	0.024%	56.687%
751	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.024%	56.711%
752	Cineplex Inc.	0.024%	56.734%
753	PACIFIC GAS & E	0.024%	56.758%
754	HESS CORPORATIO	0.024%	56.782%
755	DEERE + CO COMMON STOCK USD1.0	0.024%	56.806%
756	ENERCARE INC	0.024%	56.830%
757	FIRSTSERVICE CORP COMMON STOCK	0.024%	56.853%
758	TJX COS INC	0.024%	56.877%
759	UNUM GROUP	0.024%	56.901%
760	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.024%	56.924%
761	INTERFOR CORP	0.024%	56.948%
762	NATIONAL OILWEL	0.024%	56.972%
763	AMERISOURCEBERG	0.024%	56.995%
764	WM MORRISON SUP	0.024%	57.019%
765	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.024%	57.043%
766	RITCHIE BROS. A	0.024%	57.066%
767	DOMINION RES(VI	0.024%	57.090%
768	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.024%	57.113%
769	BECTON DICKINSON	0.024%	57.137%
770	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.024%	57.160%
771	BLUESCOPE STEEL	0.024%	57.184%
772	NOBLE ENERGY IN	0.023%	57.207%
773	Banco Sabadell	0.023%	57.231%
774	CIGNA CORP SR UNSECURED 02/22 4	0.023%	57.254%
775	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.023%	57.278%
776	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.023%	57.301%
777	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	57.324%
778	AVIVA PLC	0.023%	57.348%
779	HSBC HOLDINGS P	0.023%	57.371%
780	SMART REAL ESTA	0.023%	57.394%
781	PERSIMMON PLC	0.023%	57.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	REGENCY CENTERS CORP REIT USD.01	0.023%	57.441%
783	GENUINE PARTS C	0.023%	57.464%
784	LOEWS CORP COMMON STOCK USD.01	0.023%	57.487%
785	BAE SYSTEMS	0.023%	57.511%
786	AMP LIMITED	0.023%	57.534%
787	GOODMAN GROUP	0.023%	57.557%
788	TEVA PHARMACEUTICAL SP ADR ADR	0.023%	57.580%
789	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.023%	57.603%
790	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.023%	57.627%
791	AUST & NZ BK GP	0.023%	57.650%
792	AT+T INC SR UNSECURED 05/25 3.4	0.023%	57.673%
793	VALE RIO DOCE(C	0.023%	57.696%
794	WESFARMERS LTD	0.023%	57.719%
795	HUNTSMAN CORP COMMON STOCK USD.01	0.023%	57.742%
796	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.023%	57.765%
797	BANCO SANTANDER SA SPON ADR ADR	0.023%	57.789%
798	BORGWARNER INC COMMON STOCK USD.01	0.023%	57.812%
799	FRANCO NEVADA CORP COMMON STOCK	0.023%	57.835%
800	PRETIUM RESOURC	0.023%	57.858%
801	OVERSEA-CHINESE	0.023%	57.881%
802	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.023%	57.904%
803	ENVISION HEALTHCARE CORP COMMON STOCK	0.023%	57.927%
804	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.023%	57.950%
805	PRAXAIR STK	0.023%	57.973%
806	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.023%	57.996%
807	PNC BANK NA 2.6	0.023%	58.019%
808	CORUS ENTERTAIN	0.023%	58.042%
809	LG Electronics	0.023%	58.065%
810	UDR INC REIT USD.01	0.023%	58.088%
811	DOLLAR TREE INC	0.023%	58.111%
812	LLOYDS BANKING	0.023%	58.134%
813	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.023%	58.157%
814	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.023%	58.180%
815	ASSURED GUARANT	0.023%	58.202%
816	LENNAR CORP CL	0.023%	58.225%
817	VIVENDI SA	0.023%	58.248%
818	VERIZON COMMUN	0.023%	58.271%
819	UTD THERAPEUTIC	0.023%	58.294%
820	SUMITOMO ELEC I	0.023%	58.316%
821	CANADIAN REAL E	0.023%	58.339%
822	ATCO LTD CL I N	0.023%	58.362%
823	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.023%	58.385%
824	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.023%	58.407%
825	AMETEK INC COMMON STOCK USD.01	0.023%	58.430%
826	SUMITOMO CHEMIC	0.023%	58.453%
827	SUN HUNG KAI PR	0.023%	58.475%
828	RYDER SYSTEM IN	0.023%	58.498%
829	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.023%	58.520%
830	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.023%	58.543%
831	TIFFANY & CO	0.022%	58.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ARKEMA	0.022%	58.588%
833	ASHTED GROUP	0.022%	58.610%
834	DUKE REALTY CORP REIT USD.01	0.022%	58.633%
835	CREDIT SUISSE G	0.022%	58.655%
836	SAMPO OYJ	0.022%	58.677%
837	OWENS CORNING COMMON STOCK USD.001	0.022%	58.700%
838	JX HOLDINGS INC	0.022%	58.722%
839	ATOS ORIGIN SA	0.022%	58.744%
840	NTT DOCOMO INC	0.022%	58.767%
841	FRESENIUS SE &	0.022%	58.789%
842	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.022%	58.811%
843	SMITHS GROUP	0.022%	58.834%
844	MYLAN INC/PA	0.022%	58.856%
845	LINCOLN NATL CO	0.022%	58.878%
846	REXEL PROMESSES	0.022%	58.900%
847	3I GROUP PLC	0.022%	58.923%
848	BAXTER INTL INC	0.022%	58.945%
849	AEON CO., LTD	0.022%	58.967%
850	RESONA HOLDINGS	0.022%	58.989%
851	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.022%	59.011%
852	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.022%	59.033%
853	ENEL S.p.A.	0.022%	59.055%
854	PETROBRAS PFEFE	0.022%	59.077%
855	ING GROEP NV	0.022%	59.099%
856	UNICREDIT SPA	0.022%	59.121%
857	EXCHANGE INCOME	0.022%	59.143%
858	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.022%	59.165%
859	XPO LOGISTICS INC COMMON STOCK USD.001	0.022%	59.187%
860	DEUTSCHE BANK A	0.022%	59.209%
861	STMICROELECTRON	0.022%	59.231%
862	ROLLS ROYCE	0.022%	59.253%
863	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.022%	59.275%
864	ADIDAS AG	0.022%	59.297%
865	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.022%	59.319%
866	FOOT LOCKER INC COMMON STOCK USD.01	0.022%	59.341%
867	mitsui & CO	0.022%	59.362%
868	JUNIPER NETWORK	0.022%	59.384%
869	SAINSBURY (J) P	0.022%	59.406%
870	MTU AERO ENGINE	0.022%	59.428%
871	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	59.449%
872	NASDAQ INC COMMON STOCK USD.01	0.022%	59.471%
873	NEW FLYER COMMO	0.022%	59.493%
874	CARMAX INC COMMON STOCK USD.5	0.022%	59.514%
875	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.022%	59.536%
876	DUFREY AG-REG	0.022%	59.558%
877	CENTENE CORP COMMON STOCK USD.001	0.022%	59.579%
878	FEDERAL REALTY INVS TRUST REIT USD.01	0.021%	59.601%
879	BEST BUY CO INC	0.021%	59.622%
880	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.021%	59.643%
881	INGREDION INC COMMON STOCK USD.01	0.021%	59.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.021%	59.686%
883	NEWCREST MINING	0.021%	59.707%
884	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.021%	59.728%
885	CBRE GROUP INC A COMMON STOCK USD.01	0.021%	59.750%
886	QUEBECOR INC 'B	0.021%	59.771%
887	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.021%	59.792%
888	NORDSTROM INC SR UNSECURED 05/20 4.75	0.021%	59.813%
889	LIBERTY BROADBAND C COMMON STOCK USD.01	0.021%	59.834%
890	IRON MOUNTAIN INC REIT USD.01	0.021%	59.855%
891	MARATHON OIL CO	0.021%	59.876%
892	SECURE ENERGY S	0.021%	59.898%
893	BIRCHCLIFF ENER	0.021%	59.919%
894	TARGA RESOURCES CORP COMMON STOCK USD.001	0.021%	59.940%
895	STRYKER CORP SR UNSECURED 05/24 3.375	0.021%	59.961%
896	FNF GROUP TRACKING STK USD.0001	0.021%	59.982%
897	AGCO CORP	0.021%	60.003%
898	EXTRA SPACE STO	0.021%	60.024%
899	GAP INC	0.021%	60.045%
900	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.021%	60.066%
901	PHILIPS ELECTRO	0.021%	60.087%
902	SHIRE PLC	0.021%	60.108%
903	TREASURY WINE E	0.021%	60.129%
904	ASSOCD BANC-COR	0.021%	60.150%
905	KIMCO REALTY	0.021%	60.171%
906	WR BERKLEY CORP COMMON STOCK USD.2	0.021%	60.192%
907	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.021%	60.213%
908	REINSURANCE GRO	0.021%	60.234%
909	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.021%	60.255%
910	AUTOLIV INC	0.021%	60.276%
911	RADIANT OPTO EL	0.021%	60.297%
912	LKQ CORP COMMON STOCK USD.01	0.021%	60.317%
913	AGILENT TECHNOL	0.021%	60.338%
914	SEMAFO INC COMM	0.021%	60.359%
915	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.021%	60.380%
916	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.021%	60.401%
917	ADOBE SYSTEMS I	0.021%	60.422%
918	LANXESS	0.021%	60.442%
919	LG DISPLAY CO	0.021%	60.463%
920	PETROBRAS COMMO	0.021%	60.484%
921	GKN PLC	0.021%	60.505%
922	AFFILIATED MNGR	0.021%	60.525%
923	PARKLAND FUEL C	0.021%	60.546%
924	MARTIN MARIETTA	0.021%	60.567%
925	ADECCO SA	0.021%	60.587%
926	METLIFE INC SR UNSECURED 04/24 3.6	0.021%	60.608%
927	PENN WEST PETROLEUM LTD COMMON STOCK	0.021%	60.629%
928	ETRADE FINANCIA	0.021%	60.649%
929	COTY INC CL A COMMON STOCK USD.01	0.021%	60.670%
930	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.021%	60.690%
931	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.021%	60.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	CITIC LTD	0.021%	60.731%
933	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.020%	60.752%
934	TATA MOTORS LTD	0.020%	60.772%
935	JOHNSON MATTHEY	0.020%	60.793%
936	ARROW ELECTRONI	0.020%	60.813%
937	SPARK INFRASTRU	0.020%	60.833%
938	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.020%	60.854%
939	BRIT SKY BROAD	0.020%	60.874%
940	NAVIENT CORP COMMON STOCK USD.01	0.020%	60.895%
941	MARKEL CORP COMMON STOCK	0.020%	60.915%
942	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.020%	60.935%
943	KONINKLIJKE KPN	0.020%	60.955%
944	TOYOTA TSUSHO C	0.020%	60.975%
945	VALEO SA	0.020%	60.996%
946	SYNOPSIS INC	0.020%	61.016%
947	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.020%	61.036%
948	TAYLOR WIMPEY	0.020%	61.056%
949	MARTINREA INTER	0.020%	61.076%
950	NEVSUN RESOURCES LTD COMMON STOCK	0.020%	61.096%
951	BED BATH & BEYO	0.020%	61.116%
952	LABRADOR IRON O	0.020%	61.137%
953	CUMMINS INC	0.020%	61.157%
954	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.020%	61.177%
955	SOUTHERN CO	0.020%	61.197%
956	GENERAL MILLS I	0.020%	61.217%
957	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.020%	61.237%
958	COUNTRY GARDEN	0.020%	61.257%
959	INTERNATIONAL G	0.020%	61.277%
960	UNILEVER PLC SPONSORED ADR ADR	0.020%	61.297%
961	TELIASONERA AB	0.020%	61.317%
962	TORCHMARK CORP COMMON STOCK USD1.0	0.020%	61.336%
963	AECOM COMMON STOCK USD.01	0.020%	61.356%
964	TELECOM ITALIA	0.020%	61.376%
965	RECKITT BENCKIS	0.020%	61.396%
966	SLM CORP COMMON STOCK USD.2	0.020%	61.416%
967	AKAMAI TECHNOLO	0.020%	61.436%
968	TOLL BROTHERS INC COMMON STOCK USD.01	0.020%	61.455%
969	DEUTSCHE POST A	0.020%	61.475%
970	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.020%	61.495%
971	EVEREST RE GROU	0.020%	61.514%
972	CHINA EVERGRAND	0.020%	61.534%
973	AECOM GROUP INC	0.020%	61.554%
974	NRG ENERGY	0.020%	61.573%
975	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.020%	61.593%
976	INFOSYS TECHNOL	0.020%	61.613%
977	GEELY AUTOMOBIL	0.020%	61.632%
978	STOCKLAND TRUST	0.020%	61.652%
979	TIME WARNER INC	0.020%	61.672%
980	ALLIED PPTY,REI	0.020%	61.691%
981	SWATCH GROUP	0.020%	61.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.020%	61.730%
983	CHINA O/SEAS LA	0.020%	61.750%
984	SIERRA WIRELESS INC COMMON STOCK	0.019%	61.769%
985	KLEPIERRE	0.019%	61.788%
986	MARRIOTT INTL I	0.019%	61.808%
987	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.019%	61.827%
988	KIMBERLY-CLARK	0.019%	61.846%
989	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.019%	61.866%
990	HYATT HOTELS CO	0.019%	61.885%
991	MELROSEIndustr	0.019%	61.904%
992	SOUTHERN CO SR UNSECURED 06/20 2.75	0.019%	61.924%
993	PENTAIR PLC	0.019%	61.943%
994	CLARIANT AG	0.019%	61.962%
995	CENTRICA PLC 4.	0.019%	61.981%
996	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.019%	62.001%
997	SUZUKI MOTOR CO	0.019%	62.020%
998	CONCHO RESOURCE	0.019%	62.039%
999	ONEX CORP SUB V	0.019%	62.058%
1000	NESTE OIL OYJ	0.019%	62.077%
1001	RYDER SYSTEM IN	0.019%	62.097%
1002	SMURFIT KAPPA P	0.019%	62.116%
1003	PREMIUM BRANDS	0.019%	62.135%
1004	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.019%	62.154%
1005	GRUPO MEXICO SA	0.019%	62.173%
1006	PENSKE TRUCK LE	0.019%	62.192%
1007	HARLEY DAVIDSON	0.019%	62.211%
1008	AIR PRODS & CHE	0.019%	62.230%
1009	CSL LIMITED	0.019%	62.249%
1010	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	62.268%
1011	COLGATE-PALMOLI	0.019%	62.287%
1012	ASSURANT INC COMMON STOCK USD.01	0.019%	62.306%
1013	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	62.325%
1014	GENTEX CORP COMMON STOCK USD.06	0.019%	62.344%
1015	HP INC COMMON STOCK USD.01	0.019%	62.363%
1016	ENSIGN ENERGY S	0.019%	62.381%
1017	CDN UTILS LTD N	0.019%	62.400%
1018	MACERICH CO	0.019%	62.419%
1019	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	62.438%
1020	ARCONIC INC COMMON STOCK	0.019%	62.457%
1021	MARKS & SPENCER	0.019%	62.475%
1022	BOC HONG KONG H	0.019%	62.494%
1023	BORAL LIMITED	0.019%	62.513%
1024	NORTHROP GRUMMA	0.019%	62.531%
1025	NASDAQ INC SR UNSECURED 06/24 4.25	0.019%	62.550%
1026	MURATA MFG CO	0.019%	62.568%
1027	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.019%	62.587%
1028	AMEREN CORP SR UNSECURED 11/20 2.7	0.019%	62.605%
1029	TRINITY INDS	0.019%	62.624%
1030	BERKSHIRE HAT E	0.019%	62.642%
1031	POLSKI KON NAF	0.018%	62.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	KROGER CO	0.018%	62.679%
1033	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.018%	62.698%
1034	TELEPERFORMANCE	0.018%	62.716%
1035	XEROX CORP COMMON STOCK USD1.0	0.018%	62.735%
1036	FEDEX CORP COMPANY GUAR 02/20 2.3	0.018%	62.753%
1037	AGRICULTURAL BK	0.018%	62.771%
1038	PRIMERICA INC COMMON STOCK	0.018%	62.790%
1039	OSHKOSH CORP COMMON STOCK USD.01	0.018%	62.808%
1040	ARAMARK COMMON STOCK USD.01	0.018%	62.826%
1041	AON PLC	0.018%	62.845%
1042	COACH INC	0.018%	62.863%
1043	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.018%	62.881%
1044	PVH CORP COMMON STOCK USD1.0	0.018%	62.900%
1045	BOUYGUES	0.018%	62.918%
1046	VULCAN MATERIAL	0.018%	62.936%
1047	TORC OIL & GAS	0.018%	62.954%
1048	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.018%	62.972%
1049	OLIN CORP	0.018%	62.991%
1050	TERADYNE INC	0.018%	63.009%
1051	LIBERTY MUTUAL	0.018%	63.027%
1052	DANONE S.A. COM	0.018%	63.045%
1053	FLUOR CORP COMMON STOCK USD.01	0.018%	63.063%
1054	SANLAM LIMITED	0.018%	63.082%
1055	AUTONATION INC	0.018%	63.100%
1056	ACTELION LTD	0.018%	63.118%
1057	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.018%	63.136%
1058	CARDINAL HEALTH	0.018%	63.154%
1059	THERMO FISHER S	0.018%	63.172%
1060	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.018%	63.190%
1061	NATIONAL GRID PLC SP ADR ADR	0.018%	63.208%
1062	DENMARK GOVERNMENT	0.018%	63.226%
1063	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	63.244%
1064	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.018%	63.262%
1065	L-BANK BW FOERD	0.018%	63.280%
1066	EAST WEST BANCORP INC COMMON STOCK USD.001	0.018%	63.298%
1067	BAKER HUGHES IN	0.018%	63.316%
1068	CASCADES INC	0.018%	63.334%
1069	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.018%	63.352%
1070	AISIN SEIKI CO	0.018%	63.369%
1071	MYLAN NV 3.125%	0.018%	63.387%
1072	VEREIT INC REIT USD.01	0.018%	63.405%
1073	SYNNEX CORP COMMON STOCK USD.001	0.018%	63.423%
1074	NEWELL BRANDS INC COMMON STOCK USD1.0	0.018%	63.441%
1075	COMERICA INC	0.018%	63.459%
1076	KELLOGG CO 4% 1	0.018%	63.476%
1077	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.018%	63.494%
1078	PULTEGROUP INC.	0.018%	63.512%
1079	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.018%	63.530%
1080	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	63.547%
1081	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.018%	63.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	DEUTSCHE LUFTHA	0.018%	63.583%
1083	HALLIBURTON CO	0.018%	63.600%
1084	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	63.618%
1085	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.018%	63.636%
1086	BANK RAKYAT IND	0.018%	63.653%
1087	HSBC USA INC SR UNSECURED 08/20 2.75	0.018%	63.671%
1088	CHINA PETROLEUM	0.018%	63.689%
1089	MANPOWER INC	0.018%	63.706%
1090	JPMORGAN CHASE	0.018%	63.724%
1091	NATIONAL AUSTRAL	0.018%	63.741%
1092	AIR LEASE CORP	0.018%	63.759%
1093	QUANTA SERVICES	0.018%	63.776%
1094	BROTHER INDUSTRIES	0.018%	63.794%
1095	NEC CORP	0.017%	63.811%
1096	STAPLES INC	0.017%	63.829%
1097	UNILEVER NV	0.017%	63.846%
1098	OMV AG	0.017%	63.864%
1099	CENTRICA PLC	0.017%	63.881%
1100	VICINITY CENTER	0.017%	63.899%
1101	CA INC 3.6% 01A	0.017%	63.916%
1102	SNAP-ON INC	0.017%	63.933%
1103	GAS NATURAL SDG	0.017%	63.951%
1104	THOR INDUSTRIES INC COMMON STOCK USD.1	0.017%	63.968%
1105	AFLAC INC SR UNSECURED 06/23 3.625	0.017%	63.985%
1106	BRUNSWICK CORP	0.017%	64.003%
1107	SWEDBANK AB	0.017%	64.020%
1108	SPRINT CORP COMMON STOCK USD.01	0.017%	64.037%
1109	TOREX GOLD RESO	0.017%	64.054%
1110	UNITED OVERSEAS	0.017%	64.071%
1111	INNERGEX RENEWA	0.017%	64.089%
1112	SANDSTORM GOLD	0.017%	64.106%
1113	CAIXABANK	0.017%	64.123%
1114	MEG ENERGY CORP	0.017%	64.140%
1115	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.017%	64.157%
1116	STEINHOFF INTER	0.017%	64.174%
1117	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.017%	64.191%
1118	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.017%	64.208%
1119	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	64.225%
1120	CAMDEN PROPERTY	0.017%	64.242%
1121	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.017%	64.259%
1122	APARTMENT INVT + MGMT CO A REIT USD.01	0.017%	64.276%
1123	CONTINENTAL AG	0.017%	64.293%
1124	JANUS CAPITAL G	0.017%	64.310%
1125	NIPPON BUILDING	0.017%	64.327%
1126	CIT GROUP INC COMMON STOCK USD.01	0.017%	64.344%
1127	MOSAIC CO	0.017%	64.361%
1128	MS&AD INSURANCE	0.017%	64.378%
1129	SUN COMMUNITIES INC REIT USD.01	0.017%	64.395%
1130	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.017%	64.412%
1131	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.017%	64.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	Arch Capital Gr	0.017%	64.446%
1133	GECINA SA	0.017%	64.463%
1134	ANGLOGOLD ASHANTI SPON ADR ADR	0.017%	64.479%
1135	METRO AG	0.017%	64.496%
1136	HAMMERSON	0.017%	64.513%
1137	KILROY REALTY C	0.017%	64.530%
1138	PRICELINE GROUP	0.017%	64.547%
1139	XL GROUP LTD	0.017%	64.564%
1140	BRITISH LAND CO	0.017%	64.581%
1141	DOVER CORP	0.017%	64.597%
1142	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	64.614%
1143	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.017%	64.631%
1144	UNI-SELECT INC	0.017%	64.648%
1145	ACTIVISION BLIZ	0.017%	64.665%
1146	DOREL INDS INC	0.017%	64.681%
1147	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	64.698%
1148	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.017%	64.715%
1149	YAMAHA MOTOR CO	0.017%	64.732%
1150	WILLIAMS-SONOMA	0.017%	64.748%
1151	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.017%	64.765%
1152	FREEPORT-MCMORA	0.017%	64.782%
1153	IBM CORP SR UNSECURED 02/24 3.625	0.017%	64.799%
1154	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.017%	64.815%
1155	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	64.832%
1156	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	64.849%
1157	SEGRO PLC	0.017%	64.866%
1158	BCO BRADESCO,AD	0.017%	64.882%
1159	FIRST CAPITAL R	0.017%	64.899%
1160	WPX ENERGY INC COMMON STOCK	0.017%	64.916%
1161	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.017%	64.932%
1162	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.017%	64.949%
1163	ERSTE GROUP BAN	0.017%	64.966%
1164	HARRIS CORP	0.017%	64.982%
1165	BLACKROCK INC SR UNSECURED 06/22 3.375	0.017%	64.999%
1166	MCKESSON CORP SR UNSECURED 03/24 3.796	0.017%	65.015%
1167	GARMIN LTD.	0.017%	65.032%
1168	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.017%	65.048%
1169	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	65.065%
1170	KINGDOM BELGIUM	0.017%	65.082%
1171	BELLWAY	0.017%	65.098%
1172	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.017%	65.115%
1173	AON CORP COMPANY GUAR 09/20 5	0.017%	65.131%
1174	MOSAIC CO SR UNSECURED 11/23 4.25	0.017%	65.148%
1175	ROCKWELL AUTO	0.017%	65.164%
1176	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	65.181%
1177	MASTERCARD INC SR UNSECURED 04/24 3.375	0.017%	65.197%
1178	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	65.214%
1179	ERICSSON LM-B S	0.017%	65.230%
1180	CHINA COMMUNICA	0.017%	65.247%
1181	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.016%	65.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	65.280%
1183	INGERSOLL GLB H	0.016%	65.296%
1184	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	65.313%
1185	PROCTER & GAMBL	0.016%	65.329%
1186	NUVISTA ENERGY	0.016%	65.346%
1187	SK C&C CO LTD	0.016%	65.362%
1188	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.016%	65.379%
1189	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	65.395%
1190	SHAWCOR LTD	0.016%	65.412%
1191	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.016%	65.428%
1192	SCOR	0.016%	65.445%
1193	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.016%	65.461%
1194	LAB CORP OF AME	0.016%	65.477%
1195	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	65.494%
1196	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	65.510%
1197	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	65.527%
1198	NSK	0.016%	65.543%
1199	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	65.559%
1200	GPT GROUP	0.016%	65.576%
1201	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	65.592%
1202	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	65.609%
1203	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.016%	65.625%
1204	RANDGOLD RESOUR	0.016%	65.641%
1205	MANITOBA PROVIN	0.016%	65.658%
1206	FREEHOLD ROYALT	0.016%	65.674%
1207	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	65.690%
1208	STATOIL ASA COMPANY GUAR 01/22 3.15	0.016%	65.707%
1209	MEDTRONIC INC 3	0.016%	65.723%
1210	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.016%	65.739%
1211	BAT INTL FINANC	0.016%	65.756%
1212	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.016%	65.772%
1213	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	65.788%
1214	AETNA INC SR UNSECURED 11/24 3.5	0.016%	65.805%
1215	MURPHY OIL CORP	0.016%	65.821%
1216	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	65.837%
1217	PFIZER INC SR UNSECURED 06/23 3	0.016%	65.854%
1218	ARRIS INTERNATI	0.016%	65.870%
1219	UTD MICRO ELECT	0.016%	65.886%
1220	ELISA OYJ-A	0.016%	65.903%
1221	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	65.919%
1222	COMINAR REAL ES	0.016%	65.935%
1223	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	65.951%
1224	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.016%	65.968%
1225	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.016%	65.984%
1226	TDK CORP	0.016%	66.000%
1227	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.016%	66.016%
1228	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	66.033%
1229	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	66.049%
1230	AETNA INC 4.125	0.016%	66.065%
1231	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.016%	66.081%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	STEEL DYNAMICS INC COMMON STOCK USD.005	0.016%	66.098%
1233	QUALCOMM INC SR UNSECURED 05/25 3.45	0.016%	66.114%
1234	TOSOH CORP	0.016%	66.130%
1235	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.016%	66.146%
1236	PG&E CORP	0.016%	66.162%
1237	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.016%	66.179%
1238	AVNET INC SR UNSECURED 04/26 4.625	0.016%	66.195%
1239	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.016%	66.211%
1240	KINGSPAN GROUP	0.016%	66.227%
1241	CELGENE CORP SR UNSECURED 05/24 3.625	0.016%	66.243%
1242	COACH INC SR UNSECURED 04/25 4.25	0.016%	66.259%
1243	EXELON CORP COMMON STOCK	0.016%	66.276%
1244	SPIRIT AEROSYST	0.016%	66.292%
1245	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.016%	66.308%
1246	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.016%	66.324%
1247	STATE STREET CORP SR UNSECURED 12/24 3.3	0.016%	66.340%
1248	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.016%	66.356%
1249	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.016%	66.373%
1250	ASSURANT INC	0.016%	66.389%
1251	DEXUS PROPERTY	0.016%	66.405%
1252	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.016%	66.421%
1253	SES GLOBAL	0.016%	66.437%
1254	ZOETIS INC SR UNSECURED 02/23 3.25	0.016%	66.453%
1255	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.016%	66.469%
1256	AMGEN INC SR UNSECURED 11/21 3.875	0.016%	66.486%
1257	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	66.502%
1258	ENTERPRISE PROD	0.016%	66.518%
1259	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	66.534%
1260	ANTHEM INC	0.016%	66.550%
1261	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.016%	66.566%
1262	SKY PLC	0.016%	66.582%
1263	HENRY SCHEIN CO	0.016%	66.598%
1264	CHINA UNICOM LT	0.016%	66.614%
1265	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.016%	66.630%
1266	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.016%	66.646%
1267	BANK TOKYO-MIT	0.016%	66.662%
1268	AMDOCS LTD COMMON STOCK GBP.0001	0.016%	66.678%
1269	RICE ENERGY INC COMMON STOCK USD.01	0.016%	66.694%
1270	HEXCEL CORP COMMON STOCK USD.01	0.016%	66.711%
1271	NETAPP INC SR UNSECURED 12/22 3.25	0.016%	66.727%
1272	VISA INC SR UNSECURED 12/25 3.15	0.016%	66.743%
1273	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	66.759%
1274	LG CHEM LTD	0.016%	66.775%
1275	QBE INSURANCE	0.016%	66.791%
1276	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	66.807%
1277	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.016%	66.823%
1278	AMERCO COMMON STOCK USD.25	0.016%	66.839%
1279	JONES LANG LASA	0.016%	66.855%
1280	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.016%	66.871%
1281	ORICA LIMITED	0.016%	66.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	CME GROUP INC SR UNSECURED 03/25 3	0.016%	66.903%
1283	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.016%	66.919%
1284	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.016%	66.935%
1285	TECH DATA CORP COMMON STOCK USD.0015	0.016%	66.951%
1286	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.016%	66.967%
1287	UNUM GROUP	0.016%	66.983%
1288	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.016%	66.998%
1289	TUI AG	0.016%	67.014%
1290	EBAY INC SR UNSECURED 03/22 3.8	0.016%	67.030%
1291	NORDSTROM INC	0.016%	67.046%
1292	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.016%	67.062%
1293	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.016%	67.078%
1294	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.016%	67.094%
1295	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.016%	67.110%
1296	NORFOLK STHN CO	0.016%	67.126%
1297	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.016%	67.142%
1298	ATS AUTOMATION	0.016%	67.158%
1299	ORACLE CORP SR UNSECURED 10/22 2.5	0.016%	67.174%
1300	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	67.189%
1301	CHURCH & DWIGHT	0.016%	67.205%
1302	EATON CORP COMPANY GUAR 11/22 2.75	0.016%	67.221%
1303	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.016%	67.237%
1304	TOTAL SYSTEM SE	0.016%	67.253%
1305	NORBORD INC COMMON STOCK	0.016%	67.269%
1306	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.016%	67.284%
1307	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.016%	67.300%
1308	K&S AG	0.016%	67.316%
1309	INFINEON TECHNO	0.016%	67.332%
1310	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.016%	67.348%
1311	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.016%	67.364%
1312	HORMEL FOODS CORP COMMON STOCK USD.01465	0.016%	67.379%
1313	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	67.395%
1314	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	67.411%
1315	CHINA MERCHANTS	0.016%	67.427%
1316	KNIGHT THERAPEU	0.016%	67.443%
1317	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.016%	67.458%
1318	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.016%	67.474%
1319	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.016%	67.490%
1320	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.016%	67.506%
1321	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.016%	67.521%
1322	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	67.537%
1323	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	67.553%
1324	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.016%	67.569%
1325	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.016%	67.584%
1326	EXELON CORP SR UNSECURED 04/26 3.4	0.016%	67.600%
1327	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	67.616%
1328	VALIDUS HOLDING	0.016%	67.632%
1329	DEUTSCHE BK AG	0.016%	67.647%
1330	FLUGHAFEN ZUERI	0.016%	67.663%
1331	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.016%	67.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	67.694%
1333	COLFAX CORP	0.016%	67.710%
1334	CAPITAL POWER C	0.016%	67.726%
1335	CITIGROUP INC SR UNSECURED 04/25 3.3	0.016%	67.741%
1336	GROUP 4 SECURIC	0.016%	67.757%
1337	SONY CORP SPONSORED ADR ADR	0.016%	67.773%
1338	IPG PHOTONICS C	0.016%	67.788%
1339	NETAPP INC SR UNSECURED 06/21 3.375	0.016%	67.804%
1340	STADA ARZNEIMIT	0.016%	67.820%
1341	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.016%	67.835%
1342	AUTODESK INC SR UNSECURED 06/20 3.125	0.016%	67.851%
1343	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.016%	67.866%
1344	WOLSELEY PLC	0.016%	67.882%
1345	ROPER TECHNOLOG	0.016%	67.898%
1346	AMER ELEC POWER	0.016%	67.913%
1347	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	67.929%
1348	OLD MUTUAL PLC	0.016%	67.944%
1349	BIOGEN INC SR UNSECURED 09/20 2.9	0.016%	67.960%
1350	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.016%	67.976%
1351	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.016%	67.991%
1352	BHP BILLITON FI	0.016%	68.007%
1353	CHINA UNICOM	0.016%	68.022%
1354	CALPINE CORP	0.016%	68.038%
1355	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.016%	68.053%
1356	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.016%	68.069%
1357	SEVEN & I HOLDI	0.016%	68.085%
1358	HUNTINGTON NATI	0.016%	68.100%
1359	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.016%	68.116%
1360	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.016%	68.131%
1361	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.016%	68.147%
1362	STATE STREET CORP SR UNSECURED 08/20 2.55	0.016%	68.162%
1363	MARVELL TECH GR	0.016%	68.178%
1364	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.016%	68.193%
1365	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.016%	68.209%
1366	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.015%	68.224%
1367	MORGAN STANLEY	0.015%	68.240%
1368	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.015%	68.255%
1369	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.015%	68.271%
1370	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.015%	68.286%
1371	SEMPRA ENERGY	0.015%	68.302%
1372	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.015%	68.317%
1373	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.015%	68.333%
1374	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	68.348%
1375	KIRKLAND LAKE G	0.015%	68.364%
1376	AFLAC INC SR UNSECURED 03/20 2.4	0.015%	68.379%
1377	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.015%	68.394%
1378	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.015%	68.410%
1379	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	68.425%
1380	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.015%	68.441%
1381	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.015%	68.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	BAE SYSTEMS HLD	0.015%	68.472%
1383	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.015%	68.487%
1384	LEGG MASON INC SR UNSECURED 07/19 2.7	0.015%	68.503%
1385	PNC BANK NA SR UNSECURED 07/20 2.6	0.015%	68.518%
1386	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.015%	68.534%
1387	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.015%	68.549%
1388	GATX CORP	0.015%	68.564%
1389	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.015%	68.580%
1390	JOHN DEERE CAPI	0.015%	68.595%
1391	BOEING CO SR UNSECURED 03/25 2.5	0.015%	68.611%
1392	VIACOM INC SR UNSECURED 04/19 2.2	0.015%	68.626%
1393	ABBVIE INC SR UNSECURED 05/20 2.5	0.015%	68.642%
1394	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.015%	68.657%
1395	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.015%	68.672%
1396	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.015%	68.688%
1397	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.015%	68.703%
1398	HARLEY DAVIDSON	0.015%	68.719%
1399	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.015%	68.734%
1400	KONINKLIJKE DSM	0.015%	68.749%
1401	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.015%	68.765%
1402	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	68.780%
1403	ECOLAB INC COMMON STOCK USD1.0	0.015%	68.796%
1404	PEPSICO INC SR UNSECURED 10/20 2.15	0.015%	68.811%
1405	BEMIS COMPANY COMMON STOCK USD.1	0.015%	68.826%
1406	TRANSOCEAN LTD	0.015%	68.842%
1407	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.015%	68.857%
1408	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.015%	68.873%
1409	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.015%	68.888%
1410	ECOLAB INC SR U	0.015%	68.903%
1411	WALT DISNEY CO	0.015%	68.919%
1412	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.015%	68.934%
1413	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.015%	68.949%
1414	SANDVIK AB	0.015%	68.965%
1415	US BANCORP SR UNSECURED 01/22 2.625	0.015%	68.980%
1416	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.015%	68.996%
1417	MYLAN INC COMPANY GUAR 03/19 2.55	0.015%	69.011%
1418	CITIGROUP INC	0.015%	69.026%
1419	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.015%	69.042%
1420	EBAY INC SR UNSECURED 08/19 2.2	0.015%	69.057%
1421	US BANCORP SR UNSECURED 01/21 2.35	0.015%	69.072%
1422	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.015%	69.088%
1423	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.015%	69.103%
1424	MIZUHO BANK LTD	0.015%	69.118%
1425	AMERICAN HONDA	0.015%	69.134%
1426	QUALCOMM INC SR UNSECURED 05/20 2.25	0.015%	69.149%
1427	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.015%	69.164%
1428	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.015%	69.180%
1429	INCHCAPE PLC	0.015%	69.195%
1430	BERKELEY GROUP	0.015%	69.210%
1431	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.015%	69.226%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.015%	69.241%
1433	CITIGROUP INC SR UNSECURED 03/21 2.7	0.015%	69.256%
1434	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.015%	69.272%
1435	UNUM GROUP SR UNSECURED 05/21 3	0.015%	69.287%
1436	GALP ENERGIA	0.015%	69.302%
1437	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.015%	69.318%
1438	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.015%	69.333%
1439	COMERICA BANK SR UNSECURED 06/20 2.5	0.015%	69.348%
1440	ZOETIS INC SR UNSECURED 02/18 1.875	0.015%	69.364%
1441	AT+T INC SR UNSECURED 06/20 2.45	0.015%	69.379%
1442	GAMING AND LEISURE PROPERTIE REIT	0.015%	69.394%
1443	CHARTWELL RETIR	0.015%	69.410%
1444	BNP PARIBAS SR UNSECURED 05/20 2.375	0.015%	69.425%
1445	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.015%	69.440%
1446	VODAFONE GROUP	0.015%	69.455%
1447	AIRBUS GROUP NV	0.015%	69.471%
1448	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.015%	69.486%
1449	MATTEL INC SR UNSECURED 03/18 1.7	0.015%	69.501%
1450	RENAISSANCE RE	0.015%	69.517%
1451	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.015%	69.532%
1452	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.015%	69.547%
1453	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.015%	69.562%
1454	SANTANDER HLDG	0.015%	69.578%
1455	HIGHWOODS PROPE	0.015%	69.593%
1456	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.015%	69.608%
1457	WESTERN FOREST	0.015%	69.623%
1458	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	69.638%
1459	UTD RENTALS INC	0.015%	69.654%
1460	JYSKE BANK A/S	0.015%	69.669%
1461	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.015%	69.684%
1462	REINSURANCE GRO	0.015%	69.699%
1463	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.015%	69.714%
1464	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.015%	69.730%
1465	TJX COS INC SR UNSECURED 06/21 2.75	0.015%	69.745%
1466	INFORMA PLC	0.015%	69.760%
1467	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.015%	69.775%
1468	PATTERSON COS INC COMMON STOCK USD.01	0.015%	69.790%
1469	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.015%	69.805%
1470	WINPAK LTD	0.015%	69.821%
1471	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.015%	69.836%
1472	SKAND ENSKILDA	0.015%	69.851%
1473	ASAHI GLASS CO	0.015%	69.866%
1474	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	69.881%
1475	HALMA	0.015%	69.896%
1476	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.015%	69.912%
1477	SESA STERLITE	0.015%	69.927%
1478	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.015%	69.942%
1479	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	69.957%
1480	POSCO	0.015%	69.972%
1481	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.015%	69.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	MKS INSTRUMENTS INC COMMON STOCK	0.015%	70.002%
1483	BP CAPITAL MARK	0.015%	70.017%
1484	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.015%	70.032%
1485	WW GRAINGER INC	0.015%	70.047%
1486	DIRECT LINE INS	0.015%	70.062%
1487	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.015%	70.077%
1488	PLAINS ALL AMER	0.015%	70.092%
1489	DANA HOLDING CO	0.015%	70.107%
1490	APTARGROUP INC COMMON STOCK USD.01	0.015%	70.122%
1491	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	70.137%
1492	JAPAN REAL ESTA	0.015%	70.152%
1493	A.P. MOLLER-MAE	0.015%	70.167%
1494	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.015%	70.182%
1495	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.015%	70.197%
1496	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	70.212%
1497	NASDAQ INC SR UNSECURED 01/20 5.55	0.015%	70.227%
1498	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.015%	70.242%
1499	TARGET CORP SR UNSECURED 04/26 2.5	0.015%	70.257%
1500	EMC CORP(MASS)	0.015%	70.271%
1501	NVIDIA CORP	0.015%	70.286%
1502	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.015%	70.301%
1503	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.015%	70.316%
1504	COMMERCE BANCSH	0.015%	70.331%
1505	GREAT CANADIAN	0.015%	70.346%
1506	CBS CORP COMPANY GUAR 01/27 2.9	0.015%	70.361%
1507	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.015%	70.376%
1508	COOPER COS INC	0.015%	70.391%
1509	BORALEX INC CL	0.015%	70.405%
1510	JFE HOLDINGS IN	0.015%	70.420%
1511	RICOH CO	0.015%	70.435%
1512	CATCHER TECHNOL	0.015%	70.450%
1513	AMADEUS IT HLDG	0.015%	70.465%
1514	MINEBEA CO	0.015%	70.479%
1515	SANMINA CORP COMMON STOCK USD.01	0.015%	70.494%
1516	SUNCORP GROUP	0.015%	70.509%
1517	ALARIS ROYALTY	0.015%	70.524%
1518	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.015%	70.538%
1519	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.015%	70.553%
1520	NIELSEN HOLDING	0.015%	70.568%
1521	YES BANK LTD	0.015%	70.583%
1522	PACWEST BANCORP COMMON STOCK	0.015%	70.597%
1523	SEKISUI CHEMICA	0.015%	70.612%
1524	NOMURA REAL EST	0.015%	70.627%
1525	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.015%	70.642%
1526	CDN ENERGY SERV	0.015%	70.656%
1527	ALLIED WORLD AS	0.015%	70.671%
1528	LAS VEGAS SANDS	0.015%	70.686%
1529	MITEL NETWORKS	0.015%	70.700%
1530	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	70.715%
1531	KIRBY CORP	0.015%	70.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	VCA INC COMMON STOCK USD.001	0.015%	70.744%
1533	WHITBREAD PLC	0.015%	70.759%
1534	KROGER CO SR UNSECURED 01/19 2.3	0.015%	70.773%
1535	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.015%	70.788%
1536	ISUZU MOTORS	0.015%	70.803%
1537	CORNING INC SR UNSECURED 08/20 4.25	0.015%	70.817%
1538	BARRATT DEVEL	0.015%	70.832%
1539	GALAPAGOS NV	0.015%	70.846%
1540	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	70.861%
1541	PINNACLE FOODS INC COMMON STOCK USD.01	0.015%	70.875%
1542	ACKERMANS & VAN	0.014%	70.890%
1543	SENIOR HOUSING PROP TRUST REIT USD.01	0.014%	70.904%
1544	HDFC BANK LTD	0.014%	70.919%
1545	DNB NOR ASA	0.014%	70.933%
1546	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.014%	70.948%
1547	FIRST HORIZON N	0.014%	70.962%
1548	SANOFI ADR ADR	0.014%	70.977%
1549	BRIT AMER TOBAC	0.014%	70.991%
1550	GENTING BHD	0.014%	71.005%
1551	CONSOL ENERGY INC COMMON STOCK USD.01	0.014%	71.020%
1552	MONDI PLC	0.014%	71.034%
1553	EMCOR GROUP INC COMMON STOCK USD.01	0.014%	71.048%
1554	TAKEDA PHARMACE	0.014%	71.063%
1555	HEWLETT PACKARD	0.014%	71.077%
1556	PRUDENTIAL CORP	0.014%	71.091%
1557	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.014%	71.106%
1558	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	71.120%
1559	HYUNDAI MOBIS	0.014%	71.134%
1560	NOMURA HOLD INC	0.014%	71.149%
1561	USG CORP	0.014%	71.163%
1562	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.014%	71.177%
1563	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	71.191%
1564	SPARTAN ENERGY	0.014%	71.206%
1565	CREDIT AGRICOLE	0.014%	71.220%
1566	SWISSCOM AG	0.014%	71.234%
1567	SK ENERGY CO LT	0.014%	71.248%
1568	FAURECIA	0.014%	71.263%
1569	FISCHER(GEORG)A	0.014%	71.277%
1570	FNB CORP COMMON STOCK USD.01	0.014%	71.291%
1571	HUBBELL INC COMMON STOCK USD.01	0.014%	71.305%
1572	DELPHI AUTOMOTI	0.014%	71.319%
1573	RSP PERMIAN INC COMMON STOCK USD.01	0.014%	71.334%
1574	HANCOCK HOLDING	0.014%	71.348%
1575	SUMITOMO CORP	0.014%	71.362%
1576	JULIUS BAER GRO	0.014%	71.376%
1577	AIRGAS INC COMPANY GUAR 08/20 3.05	0.014%	71.390%
1578	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.014%	71.404%
1579	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	71.419%
1580	BABCOCK INTL GR	0.014%	71.433%
1581	WHITE MOUNTAINS	0.014%	71.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	ANALOG DEVICES INC COMMON STOCK USD.167	0.014%	71.461%
1583	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.014%	71.475%
1584	PICC PROPERTY &	0.014%	71.489%
1585	ALLEGHANY CORP COMMON STOCK USD1.0	0.014%	71.503%
1586	BURBERRY GROUP	0.014%	71.517%
1587	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.014%	71.531%
1588	EQUIFAX INC	0.014%	71.545%
1589	INTERTEK TESTIN	0.014%	71.559%
1590	HOWARD HUGHES CORP/THE COMMON STOCK	0.014%	71.573%
1591	SENSATA TECHNOL	0.014%	71.587%
1592	CREW ENERGY INC	0.014%	71.601%
1593	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.014%	71.615%
1594	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.014%	71.629%
1595	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.014%	71.643%
1596	EPR PROPERTIES REIT USD.01	0.014%	71.657%
1597	SBERBANK OF RUS	0.014%	71.671%
1598	COCA-COLA WEST	0.014%	71.685%
1599	CHEVRON CORP SR UNSECURED 05/21 2.1	0.014%	71.699%
1600	KIA MOTORS CORP	0.014%	71.713%
1601	WP CAREY INC REIT USD.001	0.014%	71.727%
1602	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.014%	71.741%
1603	CASEYS GEN STOR	0.014%	71.755%
1604	FUJI HEAVY INDS	0.014%	71.769%
1605	CHINA RES BEIJI	0.014%	71.783%
1606	CNOOC LTD	0.014%	71.797%
1607	FUBON FINANCIAL	0.014%	71.810%
1608	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	71.824%
1609	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.014%	71.838%
1610	UBISOFT ENTERTA	0.014%	71.852%
1611	WESTSHORE TERMI	0.014%	71.866%
1612	AMKOR TECHNOLOG	0.014%	71.880%
1613	GRANITE REAL ES	0.014%	71.894%
1614	SIGNET JEWELERS	0.014%	71.907%
1615	NOKIA CORP	0.014%	71.921%
1616	SAPPI	0.014%	71.935%
1617	KROTON EDUCACIO	0.014%	71.949%
1618	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.014%	71.962%
1619	NEW WORLD DEVEL	0.014%	71.976%
1620	COHERENT INC	0.014%	71.990%
1621	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	72.004%
1622	BROWN + BROWN INC COMMON STOCK USD.1	0.014%	72.017%
1623	DYCOM INDUSTRIE	0.014%	72.031%
1624	J2 GLOBAL INC COMMON STOCK USD.01	0.014%	72.045%
1625	MASTEC INC	0.014%	72.059%
1626	ROCKWELL COLLIN	0.014%	72.072%
1627	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.014%	72.086%
1628	FIBRA UNO ADMIN	0.014%	72.100%
1629	DENSO CORP	0.014%	72.113%
1630	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.014%	72.127%
1631	DST SYST INC DE	0.014%	72.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	TECHNIPFMC PLC	0.014%	72.154%
1633	BALL CORP	0.014%	72.168%
1634	WH GROUP LTD	0.014%	72.182%
1635	MEDIOBANCA SPA	0.014%	72.195%
1636	ZIONS BANCORP	0.014%	72.209%
1637	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.014%	72.222%
1638	MORGAN STANLEY	0.014%	72.236%
1639	BALOISE- HOLDIN	0.014%	72.250%
1640	COMMERZBANK AG	0.014%	72.263%
1641	LONZA GROUP AG	0.014%	72.277%
1642	NORTH WEST CO.	0.014%	72.290%
1643	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.014%	72.304%
1644	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	72.317%
1645	LAGARDERE S.C.A	0.014%	72.331%
1646	BANKUNITED INC COMMON STOCK USD.01	0.014%	72.344%
1647	GPO TELEVISA	0.014%	72.358%
1648	AMGEN INC	0.014%	72.372%
1649	CINTAS CORP	0.014%	72.385%
1650	DOUGLAS EMMETT INC REIT USD.01	0.014%	72.399%
1651	INVESTORS BANCORP INC COMMON STOCK USD.01	0.014%	72.412%
1652	VALE SA	0.013%	72.426%
1653	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.013%	72.439%
1654	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.013%	72.453%
1655	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.013%	72.466%
1656	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.013%	72.479%
1657	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	72.493%
1658	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	72.506%
1659	FERRARI NV	0.013%	72.520%
1660	HUDSON'S BAY CO	0.013%	72.533%
1661	POPULAR INC COMMON STOCK USD.01	0.013%	72.547%
1662	ST JAMES PLACE	0.013%	72.560%
1663	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	72.574%
1664	BCO BRADESCO,PR	0.013%	72.587%
1665	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.013%	72.600%
1666	LOGMEIN INC COMMON STOCK USD.01	0.013%	72.614%
1667	GPO FIN BANORTE	0.013%	72.627%
1668	AGEAS	0.013%	72.641%
1669	ROYAL DUTCH SH-	0.013%	72.654%
1670	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	72.667%
1671	ITOCHU CORP	0.013%	72.681%
1672	ESSILOR INTERNA	0.013%	72.694%
1673	VOLKSWAGEN AG	0.013%	72.707%
1674	LIFEPOINT HOSPI	0.013%	72.721%
1675	CABOT CORP	0.013%	72.734%
1676	SOMPO JAPAN NIP	0.013%	72.747%
1677	FMC CORP	0.013%	72.760%
1678	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	72.774%
1679	HANG SENG BANK	0.013%	72.787%
1680	COPA HOLDINGS S	0.013%	72.800%
1681	VESTAS WIND SYS	0.013%	72.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	CIRRUS LOGIC IN	0.013%	72.827%
1683	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.013%	72.840%
1684	SVENSKA HANDELS	0.013%	72.853%
1685	KION GROUP AG	0.013%	72.866%
1686	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.013%	72.880%
1687	SIGNATURE BANK COMMON STOCK USD.01	0.013%	72.893%
1688	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	72.906%
1689	SONOCO PRODUCTS	0.013%	72.919%
1690	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.013%	72.932%
1691	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.013%	72.946%
1692	KLONDEX MINES L	0.013%	72.959%
1693	MERLIN PROPERTI	0.013%	72.972%
1694	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.013%	72.985%
1695	RHEINMETALL AG	0.013%	72.998%
1696	MARUBENI CORP	0.013%	73.011%
1697	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	73.025%
1698	SPIRAX-SARCO EN	0.013%	73.038%
1699	SBM OFFSHORE NV	0.013%	73.051%
1700	STERICYCLE INC COMMON STOCK USD.01	0.013%	73.064%
1701	EUROPEAN INVEST	0.013%	73.077%
1702	AALBERTS INDUST	0.013%	73.090%
1703	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.013%	73.103%
1704	INTUIT INC COMMON STOCK USD.01	0.013%	73.116%
1705	KROGER CO SR UNSECURED 01/21 3.3	0.013%	73.129%
1706	FIRSTSTRAND LIMIT	0.013%	73.142%
1707	PASON SYSTEMS I	0.013%	73.155%
1708	EXPEDIA INC COMMON STOCK USD.001	0.013%	73.169%
1709	CARLSBERG	0.013%	73.182%
1710	AUTODESK INC SR UNSECURED 12/22 3.6	0.013%	73.195%
1711	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.013%	73.208%
1712	INCITEC PIVOT	0.013%	73.221%
1713	ANTHEM INC SR UNSECURED 08/20 4.35	0.013%	73.234%
1714	HANA FINANCIAL	0.013%	73.247%
1715	WPP PLC	0.013%	73.260%
1716	CYPRESS SEMICON	0.013%	73.273%
1717	ASSA ABLOY AB	0.013%	73.285%
1718	INTERTAPE POLYM	0.013%	73.298%
1719	ELECTRONIC ARTS	0.013%	73.311%
1720	NOKIAN RENKAAT	0.013%	73.324%
1721	KINGFISHER PLC	0.013%	73.337%
1722	ROYAL GOLD INC	0.013%	73.350%
1723	DIALOG SEMICOND	0.013%	73.363%
1724	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.013%	73.376%
1725	CARLISLE COS IN	0.013%	73.389%
1726	CIGNA CORP	0.013%	73.402%
1727	PT UNITED TRACT	0.013%	73.414%
1728	FREENET AG	0.013%	73.427%
1729	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	73.440%
1730	JSW STEEL LTD	0.013%	73.453%
1731	AMPHENOL CORP	0.013%	73.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	BARD(CR)INC	0.013%	73.479%
1733	TRIMBLE INC COMMON STOCK	0.013%	73.491%
1734	QIAGEN NV	0.013%	73.504%
1735	CARNIVAL PLC	0.013%	73.517%
1736	SUMITOMO HEAVY	0.013%	73.530%
1737	NABORS INDUSTRI	0.013%	73.543%
1738	CTBC FINANCIAL	0.013%	73.555%
1739	BIG LOTS INC COMMON STOCK USD.01	0.013%	73.568%
1740	STERIS PLC	0.013%	73.581%
1741	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	73.594%
1742	UNIONE DI BAN.	0.013%	73.606%
1743	LINCOLN ELEC HL	0.013%	73.619%
1744	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.013%	73.632%
1745	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.013%	73.645%
1746	HOLOGIC INC COMMON STOCK USD.01	0.013%	73.657%
1747	WESCO INTERNATI	0.013%	73.670%
1748	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.013%	73.683%
1749	PDC ENERGY INC COMMON STOCK USD.01	0.013%	73.695%
1750	SINGAPORE AIRLI	0.013%	73.708%
1751	CHINA PHARMACEU	0.013%	73.721%
1752	DAIWA SECURITIE	0.013%	73.733%
1753	COCA COLA HBC A	0.013%	73.746%
1754	TCF FINL CORP	0.013%	73.759%
1755	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.013%	73.771%
1756	HCL TECHNOLOGIE	0.013%	73.784%
1757	WOODWARD INC COMMON STOCK USD.00292	0.013%	73.797%
1758	CHIMEI INNOLUX	0.013%	73.809%
1759	DREAM OFFICE RE	0.013%	73.822%
1760	SYSCO CORP COMMON STOCK USD1.0	0.013%	73.835%
1761	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.013%	73.847%
1762	AVNET INC	0.013%	73.860%
1763	HISCOX LTD	0.013%	73.872%
1764	XEROX CORP 2.75	0.013%	73.885%
1765	SYSCO CORPORATI	0.013%	73.897%
1766	SPECTRIS PLC	0.013%	73.910%
1767	QORVO INC COMMON STOCK USD.0001	0.013%	73.923%
1768	HELMERICH & PAY	0.013%	73.935%
1769	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.013%	73.948%
1770	SWEDEN GOVERMEN	0.012%	73.960%
1771	ASSOCD BANC-COR	0.012%	73.973%
1772	BCO DO BRASIL S	0.012%	73.985%
1773	MICRO FOCUS INT	0.012%	73.998%
1774	MORNEAU SHEPELL	0.012%	74.010%
1775	TERADATA CORP COMMON STOCK USD.01	0.012%	74.022%
1776	PENGROWTH ENERGY CORP COMMON STOCK	0.012%	74.035%
1777	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.012%	74.047%
1778	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.012%	74.060%
1779	AKBANK TAS	0.012%	74.072%
1780	SYMANTEC CORP	0.012%	74.085%
1781	ISHIKAWAJIMA HA	0.012%	74.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	DEN DANSKE BANK	0.012%	74.110%
1783	EDISON INTERNATIONAL COMMON STOCK	0.012%	74.122%
1784	BONAVISTA ENERG	0.012%	74.135%
1785	KIRIN HOLDINGS	0.012%	74.147%
1786	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	74.159%
1787	UMICORE	0.012%	74.172%
1788	SUBSEA 7 SA	0.012%	74.184%
1789	WHEELOCK & COMP	0.012%	74.197%
1790	KELT EXPLORATIO	0.012%	74.209%
1791	AGT FOOD AND IN	0.012%	74.221%
1792	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.012%	74.234%
1793	XILINX INC	0.012%	74.246%
1794	PETROCHINA CO	0.012%	74.259%
1795	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	74.271%
1796	JEAN COUTU GRP	0.012%	74.283%
1797	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.012%	74.296%
1798	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.012%	74.308%
1799	LEND LEASE CORP	0.012%	74.320%
1800	MEDNAX INC	0.012%	74.333%
1801	VISTEON CORP COMMON STOCK	0.012%	74.345%
1802	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	74.357%
1803	TATE & LYLE	0.012%	74.370%
1804	HCA HOLDINGS INC COMMON STOCK USD.01	0.012%	74.382%
1805	BARCLAYS AFRICA	0.012%	74.394%
1806	VWR CORP COMMON STOCK USD.01	0.012%	74.406%
1807	GS HOLDINGS COR	0.012%	74.419%
1808	KB FINANCIAL GROUP INC ADR ADR	0.012%	74.431%
1809	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.012%	74.443%
1810	CHRISTIAN HANSE	0.012%	74.456%
1811	INMARSAT PLC	0.012%	74.468%
1812	ENAGAS	0.012%	74.480%
1813	ASCENDAS REAL E	0.012%	74.492%
1814	SEMPRA ENERGY COMMON STOCK	0.012%	74.504%
1815	POSCO	0.012%	74.517%
1816	T&D HOLDINGS IN	0.012%	74.529%
1817	BOMBARDIER INC	0.012%	74.541%
1818	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.012%	74.553%
1819	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	74.565%
1820	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	74.578%
1821	PPL CORPORATION	0.012%	74.590%
1822	EAGLE MATERIALS	0.012%	74.602%
1823	GIVAUDAN	0.012%	74.614%
1824	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	74.626%
1825	BRENNTAG AG	0.012%	74.638%
1826	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.012%	74.650%
1827	NN GROUP NV	0.012%	74.663%
1828	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	74.675%
1829	TAIHEIYO CEMENT	0.012%	74.687%
1830	CLOROX CO	0.012%	74.699%
1831	PEGATRON CORP	0.012%	74.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	TAUBMAN CENTERS INC REIT USD.01	0.012%	74.723%
1833	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	74.735%
1834	WENDY S CO/THE COMMON STOCK USD.1	0.012%	74.747%
1835	LIXIL GROUP COR	0.012%	74.759%
1836	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	74.771%
1837	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	74.784%
1838	MURPHY USA INC COMMON STOCK	0.012%	74.796%
1839	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.012%	74.808%
1840	KB FINANCIAL GR	0.012%	74.820%
1841	LOJAS RENNER SA	0.012%	74.832%
1842	SAP AG	0.012%	74.844%
1843	INPEX CORPORATI	0.012%	74.856%
1844	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	74.868%
1845	COMPASS GROUP	0.012%	74.880%
1846	STELLA JONES IN	0.012%	74.892%
1847	DELUXE CORP	0.012%	74.904%
1848	BOSKALIS WESTMN	0.012%	74.916%
1849	RAGING RIVER EX	0.012%	74.928%
1850	SURGE ENERGY IN	0.012%	74.940%
1851	JAPAN TOBACCO I	0.012%	74.952%
1852	BT GROUP PLC	0.012%	74.964%
1853	CHINA GOLD INTL	0.012%	74.976%
1854	WHARF(HLDGS)	0.012%	74.988%
1855	ROSS STORES INC	0.012%	75.000%
1856	BOARDWALK REIT	0.012%	75.012%
1857	CITRIX SYSTEMS	0.012%	75.024%
1858	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	75.035%
1859	ADVANCED SEMICO	0.012%	75.047%
1860	ALACER GOLD COR	0.012%	75.059%
1861	ULTA BEAUTY INC COMMON STOCK USD.01	0.012%	75.071%
1862	MINITUBISHI MATE	0.012%	75.083%
1863	ROYAL MAIL PLC-	0.012%	75.095%
1864	CUBESMART REIT USD.01	0.012%	75.107%
1865	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.012%	75.119%
1866	GROWTHPOINT PRO	0.012%	75.131%
1867	RANGE RESOURCES CORP COMMON STOCK USD.01	0.012%	75.143%
1868	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	75.155%
1869	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	75.166%
1870	XYLEM INC COMMON STOCK	0.012%	75.178%
1871	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.012%	75.190%
1872	INDITEX SA	0.012%	75.202%
1873	GEBERIT AG-REG	0.012%	75.214%
1874	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	75.226%
1875	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	75.238%
1876	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	75.249%
1877	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	75.261%
1878	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	75.273%
1879	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	75.285%
1880	DTE ENERGY INC	0.012%	75.297%
1881	L'OREAL	0.012%	75.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	LEGG MASON INC COMMON STOCK USD.1	0.012%	75.320%
1883	HONDA MOTOR CO LTD SPONS ADR ADR	0.012%	75.332%
1884	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.012%	75.344%
1885	BOOKER GROUP	0.012%	75.355%
1886	FISERV INC COMMON STOCK USD.01	0.012%	75.367%
1887	HYUNDAI ENG & C	0.012%	75.379%
1888	EAST JAPAN RAIL	0.012%	75.390%
1889	RICHELIEU HARDW	0.012%	75.402%
1890	OAO GAZPROM-SPO	0.012%	75.414%
1891	CNO FINANCIAL	0.012%	75.425%
1892	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.012%	75.437%
1893	ZOETIS INC COMMON STOCK USD.01	0.012%	75.449%
1894	MEGGITT	0.012%	75.460%
1895	MOL HUNGARIAN	0.012%	75.472%
1896	MAPFRE SA	0.012%	75.484%
1897	INTL CONS AIRLI	0.012%	75.495%
1898	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	75.507%
1899	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	75.519%
1900	TEIJIN	0.012%	75.530%
1901	UNITED URBAN IN	0.012%	75.542%
1902	EXPERIAN PLC	0.012%	75.554%
1903	NITTO DENKO COR	0.012%	75.565%
1904	SPIRIT REALTY CAPITAL INC REIT USD.01	0.012%	75.577%
1905	FINMECCANICA SP	0.012%	75.589%
1906	CHURCH & DWIGHT	0.012%	75.600%
1907	COOPER TIRE&RUB	0.012%	75.612%
1908	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.012%	75.623%
1909	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	75.635%
1910	TWITTER INC COMMON STOCK USD.000005	0.012%	75.647%
1911	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	75.658%
1912	CYRUSONE INC REIT USD.01	0.012%	75.670%
1913	MB FINANCIAL INC COMMON STOCK USD.01	0.012%	75.681%
1914	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.012%	75.693%
1915	HANKYU CORP	0.012%	75.705%
1916	DS SMITH PLC	0.012%	75.716%
1917	EQUITABLE GROUP	0.012%	75.728%
1918	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	75.739%
1919	CREDIT ACCEPTAN	0.012%	75.751%
1920	BONTERRA ENERGY	0.012%	75.762%
1921	ARTIS REAL ESTA	0.012%	75.774%
1922	WEINGARTEN REALTY INVESTORS REIT USD.03	0.012%	75.785%
1923	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	75.797%
1924	HONG KONG EXCHA	0.012%	75.808%
1925	STERLING BANCORP/DE COMMON STOCK USD.01	0.012%	75.820%
1926	MATTEL INC COMMON STOCK USD1.0	0.012%	75.832%
1927	TELE2 AB-B SHS	0.011%	75.843%
1928	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.011%	75.855%
1929	WILLIAM HILL PL	0.011%	75.866%
1930	BIDVEST GROUP L	0.011%	75.877%
1931	ENTEGRIS INC COMMON STOCK USD.01	0.011%	75.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	CEMEX SA	0.011%	75.900%
1933	EQUITY COMMONWEALTH REIT USD.01	0.011%	75.912%
1934	REDEFINE PROPER	0.011%	75.923%
1935	ADVANCE RESIDEN	0.011%	75.935%
1936	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	75.946%
1937	ITT INC COMMON STOCK USD1.0	0.011%	75.958%
1938	KESKO	0.011%	75.969%
1939	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.011%	75.981%
1940	IMI PLC	0.011%	75.992%
1941	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.011%	76.004%
1942	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	76.015%
1943	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.011%	76.026%
1944	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.011%	76.038%
1945	CHILDRENS PLACE	0.011%	76.049%
1946	WESTERN POWER W	0.011%	76.061%
1947	BAT INTL FINANC	0.011%	76.072%
1948	ENSTAR GROUP LT	0.011%	76.083%
1949	OSRAM LICHT AG	0.011%	76.095%
1950	ASTRA INTERNATI	0.011%	76.106%
1951	ORIGIN ENERGY L	0.011%	76.117%
1952	AMS AG	0.011%	76.129%
1953	PERKINELMER INC COMMON STOCK USD1.0	0.011%	76.140%
1954	DEUTSCHE BOERSE	0.011%	76.151%
1955	PANDORA A/S	0.011%	76.163%
1956	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	76.174%
1957	MAXIM INTEGRATE	0.011%	76.185%
1958	GUYANA GOLDFIEL	0.011%	76.197%
1959	FOMENTO ECON ME	0.011%	76.208%
1960	LIFE STORAGE INC REIT USD.01	0.011%	76.219%
1961	CLEAN HARBOR IN	0.011%	76.231%
1962	WPP PLC SPONSORED ADR ADR	0.011%	76.242%
1963	KAWASAKI HEAVY	0.011%	76.253%
1964	CAMPBELL SOUP C	0.011%	76.264%
1965	STATE STREET CORP SR UNSECURED 05/21 1.95	0.011%	76.276%
1966	HASBRO INC	0.011%	76.287%
1967	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	76.298%
1968	OCEANEERING INT	0.011%	76.309%
1969	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	76.321%
1970	KERRY GROUP PLC	0.011%	76.332%
1971	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.011%	76.343%
1972	POLARIS INDUSTR	0.011%	76.354%
1973	FUJIFILM HLDGS	0.011%	76.366%
1974	GALAXY ENTERTAI	0.011%	76.377%
1975	SHINHAN FIN GRO	0.011%	76.388%
1976	TATTS GROUP LTD	0.011%	76.399%
1977	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	76.411%
1978	ASSURANT INC SR UNSECURED 03/18 2.5	0.011%	76.422%
1979	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	76.433%
1980	AXA-UAP	0.011%	76.444%
1981	GN STORE NORD	0.011%	76.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	SHOPIFY INC CLASS A COMMON STOCK	0.011%	76.466%
1983	AXIS BANK	0.011%	76.478%
1984	RELX NV	0.011%	76.489%
1985	ANSYS INC COMMON STOCK USD.01	0.011%	76.500%
1986	VOYA FINANCIAL INC COMMON STOCK USD.01	0.011%	76.511%
1987	ENERSYS COMMON STOCK USD.01	0.011%	76.522%
1988	WEC ENERGY GROU	0.011%	76.533%
1989	CHINA MERCHANT	0.011%	76.545%
1990	ALERE INC COMMON STOCK USD.001	0.011%	76.556%
1991	ARCELLOR MITTAL	0.011%	76.567%
1992	SINGAPORE TELEC	0.011%	76.578%
1993	WEIR GROUP	0.011%	76.589%
1994	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	76.600%
1995	CATHAY FINANCIA	0.011%	76.611%
1996	REXNORD CORP COMMON STOCK USD.01	0.011%	76.622%
1997	CLOSE BROS GROU	0.011%	76.634%
1998	ASPEN INSURANCE	0.011%	76.645%
1999	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	76.656%
2000	IBERIABANK CORP	0.011%	76.667%
2001	PORSCHE AUTOMOB	0.011%	76.678%
2002	CNPC (HONG KONG	0.011%	76.689%
2003	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	76.700%
2004	RAIFFEISEN BANK	0.011%	76.711%
2005	DARDEN RESTAURA	0.011%	76.722%
2006	HELVETIA HOLDIN	0.011%	76.733%
2007	CANACCORD FINAN	0.011%	76.744%
2008	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	76.756%
2009	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	76.767%
2010	CATERPILLAR FIN	0.011%	76.778%
2011	SILGAN HLDGS	0.011%	76.789%
2012	OASIS PETROLEUM INC COMMON STOCK USD.01	0.011%	76.800%
2013	BANCO BBPM SPA	0.011%	76.811%
2014	YUM BRANDS INC COMMON STOCK	0.011%	76.822%
2015	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.011%	76.833%
2016	TEREX CORP	0.011%	76.844%
2017	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	76.855%
2018	BANCORPSOUTH INC COMMON STOCK USD2.5	0.011%	76.866%
2019	TDC A/S	0.011%	76.877%
2020	DUPONT FABROS TECHNOLOGY REIT USD.001	0.011%	76.888%
2021	ADIENT PLC	0.011%	76.899%
2022	TRAVIS PERKINS	0.011%	76.910%
2023	DEUTSCHE TELEKO	0.011%	76.921%
2024	WILLIAMS COS IN	0.011%	76.932%
2025	ANIXTER INTL IN	0.011%	76.943%
2026	AEGON N.V.	0.011%	76.954%
2027	CHALLENGER FIN	0.011%	76.965%
2028	MAJOR DRILLING	0.011%	76.976%
2029	SEKISUI HOUSE	0.011%	76.987%
2030	HEALTHCARE REALTY TRUST INC REIT USD.01	0.011%	76.998%
2031	ROYAL DUTCH SHELL SPON ADR A ADR	0.011%	77.009%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	KONICA MINOLTA	0.011%	77.020%
2033	BELLE INTERNATI	0.011%	77.031%
2034	BARNES GROUP INC COMMON STOCK USD.01	0.011%	77.041%
2035	MEREDITH CORP	0.011%	77.052%
2036	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	77.063%
2037	EDF	0.011%	77.074%
2038	MITSUBISHI GAS	0.011%	77.085%
2039	INDIABULLS HOUS	0.011%	77.096%
2040	UNILEVER CAP CO	0.011%	77.107%
2041	SERVICE CORP IN	0.011%	77.118%
2042	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	77.128%
2043	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.011%	77.139%
2044	STORE CAPITAL CORP REIT USD.01	0.011%	77.150%
2045	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.011%	77.161%
2046	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	77.172%
2047	HUHTAMAKI OY	0.011%	77.183%
2048	BCO BRADESCO SA	0.011%	77.193%
2049	PUBLIC SERVICE	0.011%	77.204%
2050	APACHE CORP COMMON STOCK USD.625	0.011%	77.215%
2051	ITAU UNIBANCO H SPON PRF ADR	0.011%	77.226%
2052	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.011%	77.237%
2053	ALFA SA DE CV	0.011%	77.247%
2054	DEVRY INC	0.011%	77.258%
2055	ILG INC COMMON STOCK USD.01	0.011%	77.269%
2056	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	77.280%
2057	CRANE CO	0.011%	77.291%
2058	CNH INDUSTRIAL	0.011%	77.301%
2059	FRESH DEL MONTE	0.011%	77.312%
2060	SAFRAN SA	0.011%	77.323%
2061	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	77.334%
2062	SAIPEM S.P.A.	0.011%	77.344%
2063	ASANKO GOLD INC	0.011%	77.355%
2064	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.011%	77.366%
2065	JAPAN RETAIL FU	0.011%	77.377%
2066	INCYTE PHARMACE	0.011%	77.387%
2067	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.011%	77.398%
2068	MASONITE INTERNATIONAL CORP COMMON STOCK	0.011%	77.409%
2069	MUFG AMERICAS H	0.011%	77.419%
2070	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	77.430%
2071	KAPSTONE PAPER	0.011%	77.441%
2072	BHARTI AIRTEL L	0.011%	77.451%
2073	CORELOGIC INC COMMON STOCK USD1.0	0.011%	77.462%
2074	ENSCO PLC CLASS	0.011%	77.473%
2075	ALPS ELECTRIC C	0.011%	77.483%
2076	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	77.494%
2077	BBA AVIATION	0.011%	77.505%
2078	ESSENT GROUP LT	0.011%	77.515%
2079	DAIKIN INDUSTRI	0.011%	77.526%
2080	KEPPEL CORP	0.011%	77.537%
2081	TIMKEN CO	0.011%	77.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	ONEOK INC	0.011%	77.558%
2083	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	77.568%
2084	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	77.579%
2085	INDOFOODS SUKSE	0.011%	77.590%
2086	RELX PLC SPON ADR ADR	0.011%	77.600%
2087	HUSQVARNA AB -	0.011%	77.611%
2088	SYDBANK	0.011%	77.621%
2089	DERWENT LONDON	0.011%	77.632%
2090	NU SKIN ENTERPR	0.011%	77.643%
2091	DAINIPPON INK&C	0.011%	77.653%
2092	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.011%	77.664%
2093	EIFFAGE SA	0.011%	77.674%
2094	LUCARA DIAMOND	0.011%	77.685%
2095	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.011%	77.695%
2096	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.011%	77.706%
2097	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.011%	77.716%
2098	MEGA FINANCIAL	0.011%	77.727%
2099	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.011%	77.737%
2100	SINCLAIR BROADC	0.011%	77.748%
2101	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	77.758%
2102	EVERCORE PARTNE	0.011%	77.769%
2103	AAC TECHNOLOGIE	0.010%	77.779%
2104	PARAMOUNT RESOU	0.010%	77.790%
2105	LG TELECOM LTD	0.010%	77.800%
2106	BENDIGO AND ADE	0.010%	77.811%
2107	NICHIREI CORP	0.010%	77.821%
2108	HUMANA INC	0.010%	77.832%
2109	UBS GROUP	0.010%	77.842%
2110	RPC GROUP	0.010%	77.853%
2111	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	77.863%
2112	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.010%	77.874%
2113	CARDTRONICS PLC	0.010%	77.884%
2114	DOMTAR CORP USD	0.010%	77.894%
2115	BADGER DAYLIGHT	0.010%	77.905%
2116	UPL LTD	0.010%	77.915%
2117	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	77.926%
2118	MILESTONE APART	0.010%	77.936%
2119	GOLD FIELDS LTD SPONS ADR ADR	0.010%	77.946%
2120	BELDEN INC COMMON STOCK USD.01	0.010%	77.957%
2121	LITE-ON TECHNOL	0.010%	77.967%
2122	IDEX CORP	0.010%	77.978%
2123	FASTENAL	0.010%	77.988%
2124	TRICAN WELL SER	0.010%	77.998%
2125	SAMSUNG ELEC-ME	0.010%	78.009%
2126	J + J SNACK FOODS CORP COMMON STOCK	0.010%	78.019%
2127	DISH NETWORK	0.010%	78.029%
2128	TOKIO MARINE HL	0.010%	78.040%
2129	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.010%	78.050%
2130	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.010%	78.060%
2131	SUMCO CORPORATI	0.010%	78.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	SUMITOMO MITSUI	0.010%	78.081%
2133	ACS, ACTIVIDADE	0.010%	78.091%
2134	KAO CORP	0.010%	78.102%
2135	BID CORP LTD	0.010%	78.112%
2136	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.010%	78.122%
2137	CANYON SERVICES	0.010%	78.133%
2138	BARLOWORLD LTD	0.010%	78.143%
2139	SEAGATE TECHNOL	0.010%	78.153%
2140	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.010%	78.164%
2141	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	78.174%
2142	DISCOVERY HLDGS	0.010%	78.184%
2143	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.010%	78.194%
2144	RSA INSURANCE G	0.010%	78.205%
2145	GENPACT LIMITED	0.010%	78.215%
2146	BAYER MOTOREN W	0.010%	78.225%
2147	METSO OYJ	0.010%	78.235%
2148	AXIS CAPITAL HO	0.010%	78.246%
2149	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.010%	78.256%
2150	AAREAL BANK AG	0.010%	78.266%
2151	PURE INDUSTRIAL	0.010%	78.277%
2152	BANK OF QUEENSL	0.010%	78.287%
2153	DEUTSCHE WOHNEN	0.010%	78.297%
2154	MALLINCKRODT PL	0.010%	78.307%
2155	PROXIMUS	0.010%	78.317%
2156	FORTUM OYJ	0.010%	78.328%
2157	mitsui chemical	0.010%	78.338%
2158	PAINTED PONY PE	0.010%	78.348%
2159	HEINEKEN NV	0.010%	78.358%
2160	CHINA RESOURCES	0.010%	78.369%
2161	ALTUS GROUP LTD	0.010%	78.379%
2162	SAMSUNG FIRE &	0.010%	78.389%
2163	TELEFLEX INC COMMON STOCK USD1.0	0.010%	78.399%
2164	NOVOZYMES A/S	0.010%	78.409%
2165	UBM PLC	0.010%	78.419%
2166	LENOVO GROUP LT	0.010%	78.430%
2167	VISHAY INTERTEC	0.010%	78.440%
2168	SHOWA DENKO KK	0.010%	78.450%
2169	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	78.460%
2170	OFFICE DEPOT IN	0.010%	78.470%
2171	TRANSALTA RENEW	0.010%	78.480%
2172	CAPITAMALL TRUS	0.010%	78.491%
2173	QEP RESOURCES INC COMMON STOCK USD.01	0.010%	78.501%
2174	mitsui osk line	0.010%	78.511%
2175	HRG GROUP INC COMMON STOCK USD.01	0.010%	78.521%
2176	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	78.531%
2177	OJI PAPER CO	0.010%	78.541%
2178	DAIWA HOUSE IND	0.010%	78.551%
2179	BAIDU INC SPON ADR ADR USD.00005	0.010%	78.561%
2180	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.010%	78.572%
2181	THYSSEN KRUPP A	0.010%	78.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	MEDICAL FACILIT	0.010%	78.592%
2183	UNI-PRESIDENT E	0.010%	78.602%
2184	COLRUYT SA	0.010%	78.612%
2185	MSC INDUSTRIAL	0.010%	78.622%
2186	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	78.632%
2187	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	78.642%
2188	SHERWIN WILLIAM	0.010%	78.652%
2189	AIMIA INC	0.010%	78.662%
2190	LG CORP	0.010%	78.672%
2191	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	78.682%
2192	ROGERS SUGAR IN	0.010%	78.692%
2193	FORTIVE CORP COMMON STOCK USD.01	0.010%	78.702%
2194	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	78.712%
2195	AUTOZONE INC COMMON STOCK USD.01	0.010%	78.723%
2196	GLOBAL PAYMENTS INC COMMON STOCK	0.010%	78.733%
2197	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	78.743%
2198	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	78.753%
2199	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	78.763%
2200	SUMITOMO RLTY&D	0.010%	78.773%
2201	INTU PROPERTIES	0.010%	78.783%
2202	SUNSTONE HOTEL	0.010%	78.793%
2203	MEXICHEM SAB DE	0.010%	78.803%
2204	OLD NATIONAL BANCORP COMMON STOCK	0.010%	78.812%
2205	WIENERBERGER AG	0.010%	78.822%
2206	CHICO'S FAS INC	0.010%	78.832%
2207	FRAPORT AG	0.010%	78.842%
2208	VONOVIA SE	0.010%	78.852%
2209	KINGBOARD CHEMI	0.010%	78.862%
2210	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	78.872%
2211	CENTAMIN PLC	0.010%	78.882%
2212	OBAYASHI CORP	0.010%	78.892%
2213	KYOCERA CORP	0.010%	78.902%
2214	PREMIER GOLD MI	0.010%	78.912%
2215	MINITUBISHI MOTO	0.010%	78.922%
2216	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	78.932%
2217	SUMITOMO RUBBER	0.010%	78.942%
2218	COMPAL ELECTRON	0.010%	78.952%
2219	APERAM SA	0.010%	78.962%
2220	GERDAU SA SIDER	0.010%	78.972%
2221	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.010%	78.981%
2222	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	78.991%
2223	MICROCHIP TECHN	0.010%	79.001%
2224	DIGITALGLOBE INC COMMON STOCK USD.001	0.010%	79.011%
2225	HEALTHSOUTH CORP COMMON STOCK USD.01	0.010%	79.021%
2226	ANTOFAGASTA HLD	0.010%	79.031%
2227	WHIRLPOOL CORP	0.010%	79.041%
2228	ABERDEEN TRUST	0.010%	79.051%
2229	GATX CORP	0.010%	79.060%
2230	TRINIDAD DRILLI	0.010%	79.070%
2231	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	79.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	79.090%
2233	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	79.100%
2234	NETFLIX INC COMMON STOCK USD.001	0.010%	79.110%
2235	HP INC SR UNSECURED 12/21 4.65	0.010%	79.120%
2236	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	79.129%
2237	STAR ENTERTAINM	0.010%	79.139%
2238	ORIX JREIT INC	0.010%	79.149%
2239	FLS INDUSTRIES	0.010%	79.159%
2240	TRUSTMARK CORP COMMON STOCK	0.010%	79.169%
2241	LONGFOR PROPERT	0.010%	79.179%
2242	ENGHOUSE SYSTEM	0.010%	79.188%
2243	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.010%	79.198%
2244	MERCURY GENERAL	0.010%	79.208%
2245	KLX INC COMMON STOCK USD.01	0.010%	79.218%
2246	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	79.227%
2247	BEAZLEY PLC	0.010%	79.237%
2248	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	79.247%
2249	SHARP CORP	0.010%	79.257%
2250	CHRISTIAN DIOR	0.010%	79.267%
2251	EMPIRE STATE RE	0.010%	79.276%
2252	HILLENBRAND INC COMMON STOCK	0.010%	79.286%
2253	GRAHAM HOLDINGS	0.010%	79.296%
2254	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	79.306%
2255	CAP GEMINI	0.010%	79.315%
2256	ALEXANDER + BALDWIN INC COMMON STOCK	0.010%	79.325%
2257	GERRESHEIMER GR	0.010%	79.335%
2258	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	79.345%
2259	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.010%	79.354%
2260	TABCORP HLDGS L	0.010%	79.364%
2261	DAIWAHOUSE RE	0.010%	79.374%
2262	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.010%	79.384%
2263	ANGLOVAAL INDS	0.010%	79.393%
2264	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	79.403%
2265	VALLOUREC SA	0.010%	79.413%
2266	PARAMOUNT GROUP INC REIT USD.01	0.010%	79.423%
2267	AUTOCANADA INC	0.010%	79.432%
2268	MERCK KGAA	0.010%	79.442%
2269	BANK OF THE OZARKS COMMON STOCK USD.01	0.010%	79.452%
2270	SEB SA	0.010%	79.461%
2271	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	79.471%
2272	LOCALIZA RENT A	0.010%	79.481%
2273	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	79.490%
2274	SYNGENTA AG ADR ADR	0.010%	79.500%
2275	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	79.510%
2276	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	79.520%
2277	VARIAN MEDICAL	0.010%	79.529%
2278	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	79.539%
2279	SUNRISE COMMUNC	0.010%	79.549%
2280	DAVE & BUSTER'S	0.010%	79.558%
2281	KELLOGG CO	0.010%	79.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	COUSINS PROPERTIES INC REIT USD1.0	0.010%	79.578%
2283	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.010%	79.587%
2284	TRELLEBORG AB	0.010%	79.597%
2285	CHEUNG KONG PRO	0.010%	79.606%
2286	BCA POP EMILIA	0.010%	79.616%
2287	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	79.626%
2288	DDR CORP REIT USD.1	0.010%	79.635%
2289	FRESENIUS MEDIC	0.010%	79.645%
2290	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	79.655%
2291	Atlantia SpA	0.010%	79.664%
2292	WEX INC COMMON STOCK USD.01	0.010%	79.674%
2293	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	79.683%
2294	CREE INC COMMON STOCK USD.00125	0.010%	79.693%
2295	RETAIL PROPERTIES OF AME A REIT USD.001	0.010%	79.703%
2296	CABOT OIL & GAS	0.010%	79.712%
2297	J FRONT RETAILI	0.010%	79.722%
2298	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.010%	79.731%
2299	ROWAN COMPANIES	0.010%	79.741%
2300	ITHACA ENERGY I	0.010%	79.751%
2301	SHOPRITE HLDGS	0.010%	79.760%
2302	MCCORMICK & CO	0.010%	79.770%
2303	INTERDIGITAL IN	0.010%	79.779%
2304	ORIX CORP	0.010%	79.789%
2305	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.010%	79.798%
2306	PRAIRIESKY ROYA	0.010%	79.808%
2307	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	79.818%
2308	HECLA MINING CO	0.010%	79.827%
2309	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	79.837%
2310	OMNICOM GROUP I	0.010%	79.846%
2311	CHINA LIFE INS	0.010%	79.856%
2312	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.010%	79.865%
2313	BAJAJ FINSERV L	0.010%	79.875%
2314	UNIPER SE	0.010%	79.884%
2315	NIPPON YUSEN KK	0.010%	79.894%
2316	CHINA INSURANCE	0.010%	79.903%
2317	HEIDELBERGCEMEN	0.009%	79.913%
2318	FIRST INDL REAL	0.009%	79.922%
2319	ENERSIS SA	0.009%	79.932%
2320	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.009%	79.941%
2321	FONCIERE DES RE	0.009%	79.951%
2322	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	79.960%
2323	TORAY INDS INC	0.009%	79.969%
2324	ASML HOLDING NV	0.009%	79.979%
2325	PT BANK CENTRAL	0.009%	79.988%
2326	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.009%	79.998%
2327	HERMAN MILLER I	0.009%	80.007%
2328	HANG LUNG PROPE	0.009%	80.017%
2329	RANDSTAD HOLDIN	0.009%	80.026%
2330	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	80.035%
2331	DEAN FOODS CO COMMON STOCK USD.01	0.009%	80.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	NATIONAL GENERA	0.009%	80.054%
2333	FERROVIAL SA	0.009%	80.064%
2334	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	80.073%
2335	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.009%	80.082%
2336	SPARK NEW ZEA	0.009%	80.092%
2337	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.009%	80.101%
2338	TIVO CORP COMMON STOCK USD.001	0.009%	80.111%
2339	HNI CORP	0.009%	80.120%
2340	SUNTEC REIT	0.009%	80.129%
2341	HENGAN INTL	0.009%	80.139%
2342	PLASTIC OMNIUM	0.009%	80.148%
2343	MEDIASET	0.009%	80.157%
2344	ACCOR	0.009%	80.167%
2345	KEYCORP	0.009%	80.176%
2346	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	80.185%
2347	GRUPO AEROPORTU	0.009%	80.195%
2348	CENTRAL JAPAN R	0.009%	80.204%
2349	GEMALTO (PARIS)	0.009%	80.213%
2350	PIEDMONT OFFICE	0.009%	80.223%
2351	NIPPON MEAT PAC	0.009%	80.232%
2352	ABM INDUSTRIES INC COMMON STOCK USD.01	0.009%	80.241%
2353	FLOWSERVE CORP COMMON STOCK USD1.25	0.009%	80.251%
2354	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.009%	80.260%
2355	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	80.269%
2356	HUMANA INC SR UNSECURED 10/19 2.625	0.009%	80.278%
2357	ECN CAPITAL COR	0.009%	80.288%
2358	JAPAN PRIME REA	0.009%	80.297%
2359	SBI HOLDINGS IN	0.009%	80.306%
2360	TANGER FACTORY OUTLET CENTER REIT USD.01	0.009%	80.315%
2361	ARGO GROUP INTE	0.009%	80.325%
2362	DIXONS CARPHONE	0.009%	80.334%
2363	YASKAWA ELEC CO	0.009%	80.343%
2364	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.009%	80.352%
2365	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	80.362%
2366	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.009%	80.371%
2367	SEMICONDUCTOR M	0.009%	80.380%
2368	VOESTALPINE AG	0.009%	80.389%
2369	CAPSTONE MINING	0.009%	80.399%
2370	WANT WANT CHINA	0.009%	80.408%
2371	WATERS CORP	0.009%	80.417%
2372	FURUKAWA ELECTR	0.009%	80.426%
2373	ANTHEM INC SR UNSECURED 08/19 2.25	0.009%	80.435%
2374	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	80.445%
2375	OMRON CORP	0.009%	80.454%
2376	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	80.463%
2377	KURARAY CO	0.009%	80.472%
2378	ACCIONA SA	0.009%	80.481%
2379	CONVERGYS CORP COMMON STOCK	0.009%	80.491%
2380	NAVER CORP	0.009%	80.500%
2381	XPERI CORP COMMON STOCK USD.001	0.009%	80.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	STANDARD LIFE P	0.009%	80.518%
2383	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.527%
2384	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.009%	80.536%
2385	HANKOOK TIRE CO	0.009%	80.546%
2386	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	80.555%
2387	KAWASAKI KISEN	0.009%	80.564%
2388	BANK OF COMMUNI	0.009%	80.573%
2389	GRACO INC COMMON STOCK USD1.0	0.009%	80.582%
2390	CHINA MINSHENG	0.009%	80.591%
2391	SHAFTESBURY	0.009%	80.601%
2392	DRIL QUIP INC	0.009%	80.610%
2393	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.009%	80.619%
2394	IMPERIAL HOLDIN	0.009%	80.628%
2395	CANACOL ENERGY	0.009%	80.637%
2396	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	80.646%
2397	AURUBIS AG	0.009%	80.655%
2398	MINTH GROUP LTD	0.009%	80.664%
2399	CATALENT INC COMMON STOCK USD.01	0.009%	80.673%
2400	CORESITE REALTY CORP REIT USD.01	0.009%	80.683%
2401	ORION CORP	0.009%	80.692%
2402	FIRST FINANCIAL	0.009%	80.701%
2403	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.009%	80.710%
2404	BANK OF IRELAND	0.009%	80.719%
2405	MOODY S CORP COMMON STOCK USD.01	0.009%	80.728%
2406	TETRA TECH INC COMMON STOCK USD.01	0.009%	80.737%
2407	AARON S INC COMMON STOCK USD.5	0.009%	80.746%
2408	RENTOKIL INITIA	0.009%	80.755%
2409	SHIMAO PROPERTY	0.009%	80.764%
2410	PARTNERS GROUP	0.009%	80.773%
2411	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	80.782%
2412	MAN STRATEGIC H	0.009%	80.791%
2413	BUCHER IND-REGD	0.009%	80.800%
2414	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	80.809%
2415	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.818%
2416	SWIRE PACIFIC	0.009%	80.827%
2417	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.009%	80.836%
2418	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	80.845%
2419	SEVERN TRENT	0.009%	80.854%
2420	CHORUS AVIATION	0.009%	80.863%
2421	KEMPER CORP COMMON STOCK USD.1	0.009%	80.872%
2422	INTERMEDIATE CA	0.009%	80.881%
2423	BAYTEX ENERGY CORP COMMON STOCK	0.009%	80.890%
2424	NIKE INC SR UNSECURED 11/26 2.375	0.009%	80.899%
2425	mitsui fudosan	0.009%	80.908%
2426	HELEN OF TROY C	0.009%	80.917%
2427	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	80.926%
2428	CEMEX SA	0.009%	80.935%
2429	CVB FINANCIAL CORP COMMON STOCK	0.009%	80.944%
2430	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	80.953%
2431	SONOVA HOLDING	0.009%	80.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.009%	80.971%
2433	MICHAEL KORS HO	0.009%	80.980%
2434	PROVIDENT FINAN	0.009%	80.989%
2435	SUEDZUCKER AG	0.009%	80.998%
2436	NEDCOR LTD ZAR1	0.009%	81.007%
2437	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	81.015%
2438	GALENICA HOLDIN	0.009%	81.024%
2439	J.C. PENNEY CO INC COMMON STOCK USD.5	0.009%	81.033%
2440	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	81.042%
2441	II VI INC COMMON STOCK	0.009%	81.051%
2442	BARRY CALLEBAUT	0.009%	81.060%
2443	FLETCHER BUILDI	0.009%	81.069%
2444	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	81.078%
2445	RLJ LODGING TRUST REIT	0.009%	81.087%
2446	AGF MGMT LTD CL	0.009%	81.095%
2447	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.009%	81.104%
2448	CRODA INTERNATI	0.009%	81.113%
2449	BRANDYWINE REAL	0.009%	81.122%
2450	SKANSKA AB	0.009%	81.131%
2451	NEW YORK TIMES	0.009%	81.140%
2452	HITACHI CONST M	0.009%	81.148%
2453	NGK SPARK PLUG	0.009%	81.157%
2454	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	81.166%
2455	SAMSUNG SDI CO	0.009%	81.175%
2456	THE FOSCHINI GR	0.009%	81.184%
2457	ALTIUS MINERALS	0.009%	81.193%
2458	ALSTOM	0.009%	81.201%
2459	PAYCHEX INC	0.009%	81.210%
2460	SKF AB - B SHAR	0.009%	81.219%
2461	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	81.228%
2462	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	81.237%
2463	GREENE KING	0.009%	81.246%
2464	AMER SPORTS OYJ	0.009%	81.254%
2465	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	81.263%
2466	ICADE	0.009%	81.272%
2467	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	81.281%
2468	PTT EXP&PROD-FG	0.009%	81.290%
2469	MORGAN STANLEY	0.009%	81.298%
2470	JM AB	0.009%	81.307%
2471	TRIBUNE MEDIA C	0.009%	81.316%
2472	TIGER BRANDS	0.009%	81.325%
2473	KOBE STEEL	0.009%	81.333%
2474	STOREBRAND ASA	0.009%	81.342%
2475	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.009%	81.351%
2476	PERRIGO CO PLC	0.009%	81.360%
2477	HINDALCO INDS	0.009%	81.369%
2478	TRI POINTE GROUP INC COMMON STOCK USD.01	0.009%	81.377%
2479	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	81.386%
2480	TRUWORTHS INTER	0.009%	81.395%
2481	BILLERUD AB	0.009%	81.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	CDW CORP/DE COMMON STOCK USD.01	0.009%	81.412%
2483	LI & FUNG LIMIT	0.009%	81.421%
2484	AVERY DENNISON	0.009%	81.430%
2485	UNIPOLSAI SPA	0.009%	81.438%
2486	AMEREN CORP	0.009%	81.447%
2487	NIPRO CORP	0.009%	81.456%
2488	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	81.465%
2489	SKYWEST INC COMMON STOCK	0.009%	81.473%
2490	NIPPON PROLOGIS	0.009%	81.482%
2491	IWG PLC	0.009%	81.491%
2492	DONGFENG MOTOR	0.009%	81.499%
2493	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	81.508%
2494	CBS CORP COMPANY GUAR 04/20 5.75	0.009%	81.517%
2495	MINITUBISHI UJF	0.009%	81.525%
2496	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	81.534%
2497	RUMO SA	0.009%	81.543%
2498	FORMOSA CHEMICA	0.009%	81.551%
2499	LITTELFUSE INC COMMON STOCK USD.01	0.009%	81.560%
2500	JOY GLOBAL INC COMMON STOCK USD1.0	0.009%	81.568%
2501	LUKOIL PJSC - A	0.009%	81.577%
2502	MSCI INC	0.009%	81.586%
2503	TENNECO AUTOMOT	0.009%	81.594%
2504	MONDI LTD	0.009%	81.603%
2505	SANTOS LIMITED	0.009%	81.612%
2506	LEONI AG	0.009%	81.620%
2507	HOWDEN JOINERY	0.009%	81.629%
2508	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.009%	81.637%
2509	HENNES & MAURIT	0.009%	81.646%
2510	WOOD GROUP (JOH	0.009%	81.654%
2511	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	81.663%
2512	WAJAX CORP	0.009%	81.672%
2513	EXTENDICARE INC	0.009%	81.680%
2514	TREVALI MINING	0.009%	81.689%
2515	BK OF EAST ASIA	0.009%	81.697%
2516	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	81.706%
2517	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	81.714%
2518	HIKMA PHARMAUCEU	0.009%	81.723%
2519	FEDERATED INVES	0.009%	81.732%
2520	DREAM GLOBAL RE	0.009%	81.740%
2521	GROUP 1 AUTO	0.009%	81.749%
2522	AVIGILON CORP C	0.009%	81.757%
2523	BUFFALO WILD WINGS INC COMMON STOCK	0.009%	81.766%
2524	SIENNA SENIOR L	0.009%	81.774%
2525	SOUTH32 LTD	0.009%	81.783%
2526	EUTELSAT COMMUN	0.009%	81.791%
2527	CRACKER BARREL	0.009%	81.800%
2528	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	81.808%
2529	T GARANTI BANKA	0.008%	81.817%
2530	GREAT PORTLAND	0.008%	81.825%
2531	AMERIPRISE FINA	0.008%	81.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.842%
2533	DENKI KAGAKU KO	0.008%	81.851%
2534	LEGRAND SA	0.008%	81.859%
2535	ATLAS COPCO AB-	0.008%	81.868%
2536	GLP J-REIT	0.008%	81.876%
2537	CAMBREX CORP COMMON STOCK USD.1	0.008%	81.884%
2538	YOKOGAWA ELECTR	0.008%	81.893%
2539	FEDEX CORP COMPANY GUAR 01/24 4	0.008%	81.901%
2540	PUBLICIS GROUPE	0.008%	81.910%
2541	CHINA STEEL	0.008%	81.918%
2542	LOTTE CHEMICAL	0.008%	81.927%
2543	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	81.935%
2544	HYUNDAI STEEL C	0.008%	81.944%
2545	BT GROUP PLC SPON ADR ADR	0.008%	81.952%
2546	SEMBCORP INDUST	0.008%	81.961%
2547	SOUTHERN POWER	0.008%	81.969%
2548	HANG LUNG DEVEL	0.008%	81.977%
2549	DCC PLC	0.008%	81.986%
2550	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	81.994%
2551	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	82.003%
2552	INSURANCE AUSTR	0.008%	82.011%
2553	VANTIV INC CL A COMMON STOCK USD.00001	0.008%	82.019%
2554	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	82.028%
2555	BUNZL PLC	0.008%	82.036%
2556	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.044%
2557	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.008%	82.053%
2558	SUNOPTA INC COMMON STOCK	0.008%	82.061%
2559	CASINO GUICH-PE	0.008%	82.069%
2560	BHARAT FORGE LT	0.008%	82.078%
2561	YUE YUEN INDUST	0.008%	82.086%
2562	INVESTEC PLC	0.008%	82.094%
2563	CHENIERE ENERGY INC COMMON STOCK USD.003	0.008%	82.103%
2564	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	82.111%
2565	UBE INDUSTRIES	0.008%	82.119%
2566	DEVON ENERGY CORP COMMON STOCK USD.1	0.008%	82.128%
2567	WOOLWORTHS LTD	0.008%	82.136%
2568	TERNA RETE ELET	0.008%	82.144%
2569	INTL FLAVORS&FR	0.008%	82.153%
2570	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	82.161%
2571	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	82.169%
2572	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.008%	82.178%
2573	ILLINOIS TOOL W	0.008%	82.186%
2574	EVONIK INDUSTRI	0.008%	82.194%
2575	THK CO	0.008%	82.202%
2576	BANK HAPOALIM B	0.008%	82.211%
2577	AIRCASTLE LTD	0.008%	82.219%
2578	ECOLAB INC SR UNSECURED 12/21 4.35	0.008%	82.227%
2579	TOKYO ELECTRON	0.008%	82.236%
2580	PRA HEALTH SCIE	0.008%	82.244%
2581	ATHABASCA OIL C	0.008%	82.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ASHIKAGA HOLDIN	0.008%	82.260%
2583	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	82.269%
2584	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	82.277%
2585	AXALTA COATING	0.008%	82.285%
2586	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.008%	82.293%
2587	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	82.302%
2588	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	82.310%
2589	GREAT WALL AUTO	0.008%	82.318%
2590	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	82.326%
2591	WILLIAM DEMANT	0.008%	82.334%
2592	ARYZTA AG	0.008%	82.343%
2593	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	82.351%
2594	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	82.359%
2595	FIRSTGROUP	0.008%	82.367%
2596	BRADY(WH)	0.008%	82.375%
2597	ENDESA S.A.	0.008%	82.384%
2598	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.008%	82.392%
2599	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.008%	82.400%
2600	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.008%	82.408%
2601	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.008%	82.416%
2602	TEMENOS GROUP A	0.008%	82.425%
2603	TGS NOPEC GEOPH	0.008%	82.433%
2604	WESTERN UNION CO COMMON STOCK USD.01	0.008%	82.441%
2605	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	82.449%
2606	CMS ENERGY CORP	0.008%	82.457%
2607	KROGER 3.4% 15A	0.008%	82.465%
2608	COLONY STARWOOD HOMES REIT USD.01	0.008%	82.474%
2609	TULLOW OIL PLC	0.008%	82.482%
2610	ALCOA CORP COMMON STOCK USD.01	0.008%	82.490%
2611	BK MANDIRI	0.008%	82.498%
2612	INFOSYS LTD SP ADR ADR	0.008%	82.506%
2613	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.514%
2614	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.008%	82.522%
2615	Rural Electrifi	0.008%	82.531%
2616	COGECO INC COMMON STOCK	0.008%	82.539%
2617	TULLETT PREBON	0.008%	82.547%
2618	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.008%	82.555%
2619	CHINA COMMUNICA	0.008%	82.563%
2620	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	82.571%
2621	WORTHINGTON IND	0.008%	82.579%
2622	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.008%	82.587%
2623	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	82.596%
2624	GAMESA CORP TEC	0.008%	82.604%
2625	RED ELECTRICA C	0.008%	82.612%
2626	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.620%
2627	CLP HOLDINGS	0.008%	82.628%
2628	UNIVERSAL CORP	0.008%	82.636%
2629	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	82.644%
2630	SINO BIOPHAMACE	0.008%	82.652%
2631	HYPROP INVESTME	0.008%	82.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	QUANTA COMPUTER	0.008%	82.668%
2633	CHINA RESOURCES	0.008%	82.676%
2634	HANWHA CHEMICAL	0.008%	82.685%
2635	CARPENTER TECH	0.008%	82.693%
2636	TELENOR AS	0.008%	82.701%
2637	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	82.709%
2638	OUTOKUMPU OY	0.008%	82.717%
2639	NTN CORPORATION	0.008%	82.725%
2640	INTIME RETAIL G	0.008%	82.733%
2641	PADDY POWER PLC	0.008%	82.741%
2642	SUNAC CHINA HLD	0.008%	82.749%
2643	PRICELINE GROUP	0.008%	82.757%
2644	WALGREEN CO COMPANY GUAR 09/22 3.1	0.008%	82.765%
2645	Dongbu Insuranc	0.008%	82.773%
2646	DOVER CORP SR UNSECURED 11/25 3.15	0.008%	82.781%
2647	ELECTROLUX AB-S	0.008%	82.789%
2648	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.008%	82.797%
2649	UGI CORP COMMON STOCK	0.008%	82.805%
2650	WEATHERFORD INT	0.008%	82.813%
2651	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	82.821%
2652	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.829%
2653	MILLICOM INTL C	0.008%	82.837%
2654	CEZ AS	0.008%	82.845%
2655	CANFOR PULP PRO	0.008%	82.853%
2656	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.008%	82.861%
2657	AGILE PROPERTY	0.008%	82.869%
2658	mitsui mining &	0.008%	82.877%
2659	UNIVAR INC COMMON STOCK USD.01	0.008%	82.885%
2660	EBAY INC 3.45%	0.008%	82.893%
2661	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.008%	82.901%
2662	NVR INC COMMON STOCK USD.01	0.008%	82.909%
2663	ELECTROCOMPONEN	0.008%	82.917%
2664	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.008%	82.925%
2665	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	82.933%
2666	NORDSTROM INC	0.008%	82.941%
2667	SEABOARD CORP COMMON STOCK USD1.0	0.008%	82.949%
2668	ASTRAZENECA	0.008%	82.957%
2669	FUKUOKA FINANCI	0.008%	82.965%
2670	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.973%
2671	SUMITOMO METAL	0.008%	82.981%
2672	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	82.989%
2673	AMBEV SA	0.008%	82.997%
2674	HENDERSON LAND	0.008%	83.005%
2675	URBAN EDGE PROPERTIES REIT USD.01	0.008%	83.013%
2676	ITRON INC	0.008%	83.021%
2677	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	83.029%
2678	SHINHAN FINANCI	0.008%	83.037%
2679	ACADIA REALTY TRUST REIT USD.001	0.008%	83.045%
2680	NCR CORP	0.008%	83.052%
2681	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	83.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	MIZUHO BANK LTD	0.008%	83.068%
2683	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	83.076%
2684	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.008%	83.084%
2685	ORPEA	0.008%	83.092%
2686	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.008%	83.100%
2687	HUGO BOSS AG	0.008%	83.108%
2688	BECTON DICKINSON	0.008%	83.116%
2689	PS BUSINESS PARKS INC/CA REIT USD.01	0.008%	83.124%
2690	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.008%	83.131%
2691	FAMILYMART CO	0.008%	83.139%
2692	CARTER S INC COMMON STOCK USD.01	0.008%	83.147%
2693	FEDEX CORP SR U	0.008%	83.155%
2694	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	83.163%
2695	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	83.171%
2696	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	83.179%
2697	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	83.186%
2698	GOME ELECTRICAL	0.008%	83.194%
2699	EBARA CORP	0.008%	83.202%
2700	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.008%	83.210%
2701	STILLWATER MINI	0.008%	83.218%
2702	SANDVINE COR-CA	0.008%	83.226%
2703	CREDICORP	0.008%	83.234%
2704	SYMRISE AG	0.008%	83.241%
2705	YOKOHAMA RUBBER	0.008%	83.249%
2706	GLOBUS MEDICAL	0.008%	83.257%
2707	VERINT SYSTEMS	0.008%	83.265%
2708	MAXIMUS INC COMMON STOCK	0.008%	83.273%
2709	BRP INC/CA- SUB	0.008%	83.281%
2710	NOK CORP	0.008%	83.288%
2711	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	83.296%
2712	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	83.304%
2713	ENERGEN CORP COMMON STOCK USD.01	0.008%	83.312%
2714	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	83.320%
2715	VODAFONE GROUP	0.008%	83.327%
2716	OC OERLIKON COR	0.008%	83.335%
2717	EXPRESS SCRIPTS	0.008%	83.343%
2718	ASAHI BREWERIES	0.008%	83.351%
2719	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	83.359%
2720	DKSH HOLDING LT	0.008%	83.366%
2721	WAL-MART DE MEX	0.008%	83.374%
2722	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	83.382%
2723	INTEL CORP SR UNSECURED 07/20 2.45	0.008%	83.390%
2724	SAP SE SPONSORED ADR ADR	0.008%	83.397%
2725	SM ENERGY CO COMMON STOCK USD.01	0.008%	83.405%
2726	ACCO BRANDS CORP COMMON STOCK USD.01	0.008%	83.413%
2727	CH ROBINSON WOR	0.008%	83.421%
2728	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.008%	83.428%
2729	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	83.436%
2730	SEALED AIR CORP COMMON STOCK USD.1	0.008%	83.444%
2731	FANUC	0.008%	83.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	VF CORP	0.008%	83.459%
2733	LIC HOUSING FIN	0.008%	83.467%
2734	COMPUTER MODELL	0.008%	83.475%
2735	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	83.483%
2736	SOJITZ CORP COM	0.008%	83.490%
2737	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	83.498%
2738	CHINA CITIC BK	0.008%	83.506%
2739	CAPITALAND	0.008%	83.514%
2740	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	83.521%
2741	IMPALA PLATINUM	0.008%	83.529%
2742	AMERICAN HONDA	0.008%	83.537%
2743	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	83.545%
2744	WARTSILA OYJ AB	0.008%	83.552%
2745	E.SUN FINANCIAL	0.008%	83.560%
2746	DAIICHI SANKYO	0.008%	83.568%
2747	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	83.575%
2748	KBR INC COMMON STOCK USD.001	0.008%	83.583%
2749	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	83.591%
2750	RESMED INC	0.008%	83.599%
2751	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	83.606%
2752	VIACOM INC SR UNSECURED 12/19 2.75	0.008%	83.614%
2753	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	83.622%
2754	VERIZON COMMUNI	0.008%	83.629%
2755	PEARSON	0.008%	83.637%
2756	ASTELLAS PHARMA	0.008%	83.645%
2757	ULVAC INC.	0.008%	83.653%
2758	SEIKO EPSON COR	0.008%	83.660%
2759	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	83.668%
2760	ARISTOCRAT LEIS	0.008%	83.676%
2761	KOSMOS ENERGY L	0.008%	83.683%
2762	AT+T INC SR UNSECURED 02/21 2.8	0.008%	83.691%
2763	SRC ENERGY INC COMMON STOCK USD.001	0.008%	83.699%
2764	NATIONAL EXPRES	0.008%	83.706%
2765	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.008%	83.714%
2766	FIRSTCASH INC COMMON STOCK USD.01	0.008%	83.722%
2767	SAAB AB	0.008%	83.729%
2768	ADARO ENERGY TB	0.008%	83.737%
2769	CENTERPOINT ENE	0.008%	83.745%
2770	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	83.752%
2771	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	83.760%
2772	INGENICO	0.008%	83.767%
2773	PLEXUS CORP COMMON STOCK USD.01	0.008%	83.775%
2774	METCASH LTD	0.008%	83.783%
2775	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	83.790%
2776	ESTEE LAUDER CO	0.008%	83.798%
2777	B+G FOODS INC COMMON STOCK USD.01	0.008%	83.806%
2778	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.008%	83.813%
2779	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.821%
2780	VOPAK (KON)	0.008%	83.828%
2781	ASUSTEK COMPUTE	0.008%	83.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BEIJING ENTERPR	0.008%	83.844%
2783	KEYBANK NA/CLEV	0.008%	83.851%
2784	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.008%	83.859%
2785	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	83.867%
2786	EVERSOURCE ENER	0.008%	83.874%
2787	BQE CANT VAUDOI	0.008%	83.882%
2788	TOKYU FUDOSAN H	0.008%	83.889%
2789	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	83.897%
2790	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	83.904%
2791	DAICEL CHEM IND	0.008%	83.912%
2792	JAPAN HOTEL REI	0.008%	83.920%
2793	KGHM POLSKA MIE	0.008%	83.927%
2794	WABTEC CORP COMMON STOCK USD.01	0.008%	83.935%
2795	DILLARD DEPT ST	0.008%	83.942%
2796	KNOWLES CORP COMMON STOCK USD.01	0.008%	83.950%
2797	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	83.958%
2798	ROBERT HALF INT	0.008%	83.965%
2799	NELNET INC CL A COMMON STOCK USD.01	0.008%	83.973%
2800	BNK FINANCIAL G	0.008%	83.980%
2801	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	83.988%
2802	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	83.995%
2803	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	84.003%
2804	HAEMONETICS COR	0.008%	84.010%
2805	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	84.018%
2806	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	84.025%
2807	NOW INC COMMON STOCK USD.01	0.008%	84.033%
2808	TOYODA GOSEI	0.008%	84.040%
2809	COPART INC	0.008%	84.048%
2810	TUTOR PERINI CORP COMMON STOCK USD1.0	0.008%	84.055%
2811	BRILLIANCE CHIN	0.008%	84.063%
2812	BANKINTER SA	0.008%	84.071%
2813	MALAYAN BKG BHD	0.008%	84.078%
2814	TIME INC COMMON STOCK USD.01	0.008%	84.086%
2815	COBHAM PLC	0.008%	84.093%
2816	GRUPA LOTOS S.A	0.008%	84.101%
2817	ORORA LTD	0.008%	84.108%
2818	DOWNER EDI LTD	0.007%	84.116%
2819	GRANITE CONST	0.007%	84.123%
2820	TOWNE BANK COMMON STOCK USD1.667	0.007%	84.131%
2821	MATTEL INC SR UNSECURED 08/21 2.35	0.007%	84.138%
2822	MEDIASET ESPANA	0.007%	84.145%
2823	UNIPOL GRUPPO F	0.007%	84.153%
2824	ROTORK PLC	0.007%	84.160%
2825	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	84.168%
2826	CBOE HOLDINGS INC COMMON STOCK	0.007%	84.175%
2827	YARA INTERNATIO	0.007%	84.183%
2828	PHOENIX GROUP H	0.007%	84.190%
2829	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	84.198%
2830	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.007%	84.205%
2831	MMI HOLDINGS LT	0.007%	84.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	COSCO PACIFIC	0.007%	84.220%
2833	ACTIVIA PROPERT	0.007%	84.228%
2834	AMCOR LIMITED	0.007%	84.235%
2835	MSA SAFETY INC COMMON STOCK	0.007%	84.243%
2836	CATHAY PACIFIC	0.007%	84.250%
2837	TAISHIN FINANCI	0.007%	84.258%
2838	SAPPORO BREWERI	0.007%	84.265%
2839	FERROGLOBE PLC	0.007%	84.272%
2840	CHICAGO BRIDGE	0.007%	84.280%
2841	FUJIKURA	0.007%	84.287%
2842	SUZUKEN CO LTD	0.007%	84.295%
2843	BENCHMARK ELECT	0.007%	84.302%
2844	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	84.310%
2845	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	84.317%
2846	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	84.324%
2847	NORDSTROM INC COMMON STOCK	0.007%	84.332%
2848	YAMADA DENKI CO	0.007%	84.339%
2849	MCKESSON CORP 4	0.007%	84.347%
2850	SMITH AND NEPHE	0.007%	84.354%
2851	FBL FINANCIAL G	0.007%	84.361%
2852	HYUNDAI MARINE&	0.007%	84.369%
2853	SECOM CO	0.007%	84.376%
2854	DAINIPPON SCREE	0.007%	84.383%
2855	FIRST SOLAR INC	0.007%	84.391%
2856	POU CHEN	0.007%	84.398%
2857	AURIZON HOLDING	0.007%	84.406%
2858	RESILIENT REIT	0.007%	84.413%
2859	LOOMIS AB	0.007%	84.420%
2860	HERSHEY FOODS C	0.007%	84.428%
2861	KONE OYJ	0.007%	84.435%
2862	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.442%
2863	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	84.450%
2864	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	84.457%
2865	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	84.464%
2866	DAI NIPPON PRIN	0.007%	84.472%
2867	CROMBIE REAL ES	0.007%	84.479%
2868	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	84.486%
2869	SHIN KONG FINL	0.007%	84.494%
2870	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.501%
2871	EASTGROUP PROPERTIES INC REIT	0.007%	84.508%
2872	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	84.516%
2873	IG GROUP HLDGS	0.007%	84.523%
2874	BARCLAYS PLC	0.007%	84.530%
2875	FUJI ELECTRIC C	0.007%	84.538%
2876	TOPPAN PRINTING	0.007%	84.545%
2877	NKT HOLDING A/S	0.007%	84.552%
2878	RENASANT CORP COMMON STOCK USD5.0	0.007%	84.560%
2879	TOTAL ENERGY SE	0.007%	84.567%
2880	WPG HOLDINGS	0.007%	84.574%
2881	RAIA DROGASIL S	0.007%	84.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ALUMINA LTD	0.007%	84.589%
2883	ROHM CO	0.007%	84.596%
2884	MASCO CORP	0.007%	84.603%
2885	ASML HOLDING NV	0.007%	84.610%
2886	HOPEWELL HLDGS	0.007%	84.618%
2887	BODYCOTE PLC	0.007%	84.625%
2888	VEOLIA ENVIRONM	0.007%	84.632%
2889	PRYSMIAN SPA CO	0.007%	84.640%
2890	OZ MINERALS LTD	0.007%	84.647%
2891	CIENA CORP COMMON STOCK USD.01	0.007%	84.654%
2892	TAKASHIMAYA CO	0.007%	84.661%
2893	CARGOTEC CORP-B	0.007%	84.668%
2894	BRAMBLES LIMITE	0.007%	84.676%
2895	CAPITACOMMERCIA	0.007%	84.683%
2896	RED HAT INC COMMON STOCK USD.0001	0.007%	84.690%
2897	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	84.697%
2898	TECH MAHINDRA L	0.007%	84.705%
2899	CSR LIMITED	0.007%	84.712%
2900	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.719%
2901	LOGITECH INTERN	0.007%	84.726%
2902	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.007%	84.733%
2903	MITSUBISHI ESTA	0.007%	84.741%
2904	AGGREKO PLC	0.007%	84.748%
2905	58.COM INC ADR ADR	0.007%	84.755%
2906	VAIL RESORTS	0.007%	84.762%
2907	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	84.769%
2908	BUZZI UNICEM SP	0.007%	84.777%
2909	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.007%	84.784%
2910	ELECTRONICS	0.007%	84.791%
2911	TATA CONSULTANC	0.007%	84.798%
2912	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	84.805%
2913	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.007%	84.812%
2914	CERNER CORP	0.007%	84.820%
2915	MAHINDRA & MAHIN	0.007%	84.827%
2916	TELKOM GROUP LT	0.007%	84.834%
2917	VECTREN CORP COMMON STOCK	0.007%	84.841%
2918	CHEMED CORP COMMON STOCK USD1.0	0.007%	84.848%
2919	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	84.855%
2920	AIR METHODS CORP COMMON STOCK USD.06	0.007%	84.863%
2921	TAIWAN CEMENT	0.007%	84.870%
2922	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	84.877%
2923	NORSK HYDRO AS	0.007%	84.884%
2924	MUELLER WATER P	0.007%	84.891%
2925	ERICSSON (LM) TEL SP ADR ADR	0.007%	84.898%
2926	TATA MOTORS LTD	0.007%	84.905%
2927	LG CABLE & MCHY	0.007%	84.913%
2928	ANSELL LTD	0.007%	84.920%
2929	PGE POLSKA GRUP	0.007%	84.927%
2930	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.934%
2931	PEAB AB	0.007%	84.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.007%	84.948%
2933	METHODE ELEC IN	0.007%	84.955%
2934	HITACHI METALS	0.007%	84.963%
2935	HAYS	0.007%	84.970%
2936	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	84.977%
2937	KERING	0.007%	84.984%
2938	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	84.991%
2939	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.007%	84.998%
2940	CALFRAC WELL SE	0.007%	85.005%
2941	STATE BK OF IND	0.007%	85.012%
2942	IDEA CELLULAR L	0.007%	85.020%
2943	BLOCK(H&R)INC	0.007%	85.027%
2944	LEG IMMOBILIEN	0.007%	85.034%
2945	SGS SA-REG COMM	0.007%	85.041%
2946	ROYAL UNIBREW A	0.007%	85.048%
2947	OIL SEARCH LTD	0.007%	85.055%
2948	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	85.062%
2949	ENTERGY CORP	0.007%	85.069%
2950	CONTINENTAL GOL	0.007%	85.076%
2951	CONCORDIA FINAN	0.007%	85.083%
2952	WATSCO INC COMMON STOCK USD.5	0.007%	85.090%
2953	TOPBUILD CORP COMMON STOCK	0.007%	85.097%
2954	WORLEYPARSONS	0.007%	85.104%
2955	SASOL	0.007%	85.112%
2956	WISTRON CORP	0.007%	85.119%
2957	BK OF NOVA SCOT	0.007%	85.126%
2958	STEPAN CO COMMON STOCK USD1.0	0.007%	85.133%
2959	SUN PHARMACEUTI	0.007%	85.140%
2960	LARSEN & TOUBRO	0.007%	85.147%
2961	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	85.154%
2962	ADANI PORT & SE	0.007%	85.161%
2963	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.007%	85.168%
2964	EDENRED	0.007%	85.175%
2965	VIASAT INC COMMON STOCK USD.0001	0.007%	85.182%
2966	PUBLIC BNK-LOCA	0.007%	85.189%
2967	CAIRN ENERGY PL	0.007%	85.196%
2968	CEMBRA MONEY BA	0.007%	85.203%
2969	SEMTECH CORP	0.007%	85.210%
2970	HP INC SR UNSECURED 06/21 4.3	0.007%	85.217%
2971	CREDIT SAISON C	0.007%	85.224%
2972	ULTRAPAR PARTIC	0.007%	85.231%
2973	NORTHVIEW APART	0.007%	85.238%
2974	HENDERSON GROUP	0.007%	85.245%
2975	BROWN-FORMAN CO	0.007%	85.252%
2976	NUVASIVE INC COMMON STOCK USD.001	0.007%	85.259%
2977	SCRIPPS(EW)CO(N	0.007%	85.266%
2978	MDU RES GROUP I	0.007%	85.273%
2979	CHONGQING RURAL	0.007%	85.280%
2980	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.287%
2981	ELECTR DE FRANC	0.007%	85.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	HANWHA CORP	0.007%	85.301%
2983	HOYA CORP	0.007%	85.308%
2984	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	85.315%
2985	PROSIEBENSAT.1	0.007%	85.322%
2986	AVX CORP COMMON STOCK USD.01	0.007%	85.329%
2987	HYOSUNG CORP	0.007%	85.336%
2988	LOJAS AMERICANA	0.007%	85.342%
2989	JAMES HARDIE IN	0.007%	85.349%
2990	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	85.356%
2991	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	85.363%
2992	SHUTTERFLY INC	0.007%	85.370%
2993	SINOPAC HLDG	0.007%	85.377%
2994	A.P. MOLLER-MAE	0.007%	85.384%
2995	PLAYTECH	0.007%	85.391%
2996	ENTEL EMP NAC T	0.007%	85.398%
2997	WASHINGTON REIT REIT USD.01	0.007%	85.405%
2998	BEKAERT SA	0.007%	85.411%
2999	HUTCHISON PORT	0.007%	85.418%
3000	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.007%	85.425%
3001	PERNOD-RICARD	0.007%	85.432%
3002	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.439%
3003	CHINA EVERBRIGH	0.007%	85.446%
3004	CHINA CINDA ASS	0.007%	85.453%
3005	JUNGHEINRICH -	0.007%	85.460%
3006	SIMS GROUP LTD	0.007%	85.467%
3007	PAYSAFE GROUP P	0.007%	85.473%
3008	AMER NATL INS	0.007%	85.480%
3009	BRITISH SKY BRO	0.007%	85.487%
3010	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	85.494%
3011	MACK CALI REALTY CORP REIT USD.01	0.007%	85.501%
3012	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	85.508%
3013	MICROSEMI	0.007%	85.514%
3014	KYOCERA CORP SPONS ADR ADR	0.007%	85.521%
3015	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	85.528%
3016	TRANSURBAN GROU	0.007%	85.535%
3017	GILDEMEISTER AG	0.007%	85.542%
3018	TOYOTA INDUSTRI	0.007%	85.549%
3019	EMPRESA BRASILE	0.007%	85.556%
3020	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	85.562%
3021	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.007%	85.569%
3022	KASIKORNBANK PL	0.007%	85.576%
3023	NIPPON PAPER IN	0.007%	85.583%
3024	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	85.590%
3025	SHANGRI-LA ASIA	0.007%	85.596%
3026	WALGREEN BOOTS	0.007%	85.603%
3027	MORI SEIKI CO	0.007%	85.610%
3028	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.007%	85.617%
3029	MUELLER INDS IN	0.007%	85.624%
3030	ARGONAUT GOLD I	0.007%	85.630%
3031	ACXIOM CORP COMMON STOCK USD.1	0.007%	85.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	GUANGZHOU R&F P	0.007%	85.644%
3033	SALESFORCE.COM	0.007%	85.651%
3034	JUPITER PLC	0.007%	85.658%
3035	GREIF INC CL A COMMON STOCK	0.007%	85.664%
3036	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.007%	85.671%
3037	JUST ENERGY GROUP INC COMMON STOCK	0.007%	85.678%
3038	PRICESMART INC	0.007%	85.685%
3039	MATSON INC COMMON STOCK	0.007%	85.692%
3040	EQT CORPORATION	0.007%	85.698%
3041	CITIZEN WATCH C	0.007%	85.705%
3042	HORIZON PHARMA	0.007%	85.712%
3043	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	85.719%
3044	CORE LABORATORI	0.007%	85.725%
3045	AGL ENERGY LTD	0.007%	85.732%
3046	ILLUMINA INC	0.007%	85.739%
3047	MCDERMOTT INTL	0.007%	85.746%
3048	SUMITOMO OSAKA	0.007%	85.752%
3049	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	85.759%
3050	SEEK LTD.	0.007%	85.766%
3051	WESBANCO INC COMMON STOCK USD2.0833	0.007%	85.772%
3052	CRH MEDICAL COR	0.007%	85.779%
3053	MARUTI SUZUKI	0.007%	85.786%
3054	MO OCH DOMSJO A	0.007%	85.793%
3055	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	85.799%
3056	KULICKE&SOFFA I	0.007%	85.806%
3057	AZZ INC COMMON STOCK USD1.0	0.007%	85.813%
3058	SIMCORP A/S	0.007%	85.819%
3059	AMMB HOLDINGS B	0.007%	85.826%
3060	SOTHEBY S COMMON STOCK USD.01	0.007%	85.833%
3061	PRA GROUP INC COMMON STOCK USD.01	0.007%	85.840%
3062	HERBALIFE LTD COMMON STOCK USD.002	0.007%	85.846%
3063	KERRY PROPRTIE	0.007%	85.853%
3064	ZEON CO	0.007%	85.860%
3065	LANCASTER COLON	0.007%	85.866%
3066	TARO PHARMACEUT	0.007%	85.873%
3067	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	85.880%
3068	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.886%
3069	SAMSONITE INTL	0.007%	85.893%
3070	THALES SA	0.007%	85.900%
3071	GLANBIA PLC	0.007%	85.906%
3072	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.007%	85.913%
3073	COFINIMMO	0.007%	85.919%
3074	DENTSU INC.	0.007%	85.926%
3075	QISDA CORP	0.007%	85.933%
3076	TRINSEO SA	0.007%	85.939%
3077	PORTO SEGURO SA	0.007%	85.946%
3078	SERVICEMASTER G	0.007%	85.953%
3079	FILA KOREA LTD	0.007%	85.959%
3080	CHAILEASE HOLDI	0.007%	85.966%
3081	WALKER + DUNLOP INC COMMON STOCK	0.007%	85.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	MORNINGSTAR INC COMMON STOCK	0.007%	85.979%
3083	ABERTIS INFRAES	0.007%	85.986%
3084	GETINGE AB, B S	0.007%	85.992%
3085	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	85.999%
3086	GAM HOLDING LTD	0.007%	86.005%
3087	ADELAIDE BRIGHT	0.007%	86.012%
3088	ELEMENTIS (1998	0.007%	86.019%
3089	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.007%	86.025%
3090	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.007%	86.032%
3091	GRIFOLS SA	0.007%	86.038%
3092	O'REILLY AUTOMO	0.007%	86.045%
3093	CHINA MEDICAL S	0.007%	86.052%
3094	CAPITEC BANK HL	0.007%	86.058%
3095	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.007%	86.065%
3096	IBIDEN CO	0.007%	86.071%
3097	SYNAPTICS INC COMMON STOCK USD.001	0.007%	86.078%
3098	LEONS FURNITURE	0.007%	86.084%
3099	A P MOLLER - MA	0.007%	86.091%
3100	CIPLA LTD	0.007%	86.097%
3101	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	86.104%
3102	SUZANO PAPEL E	0.007%	86.111%
3103	NETGEAR INC COMMON STOCK USD.001	0.007%	86.117%
3104	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.007%	86.124%
3105	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	86.130%
3106	ALLEGIANT TRAVE	0.007%	86.137%
3107	ENI	0.007%	86.143%
3108	CHINA SHENHUA E	0.007%	86.150%
3109	BIRD CONSTRUCTI	0.007%	86.156%
3110	Straumann AG	0.007%	86.163%
3111	TPK HOLDINGS CO	0.007%	86.169%
3112	HMS HOLDINGS CORP COMMON STOCK USD.01	0.007%	86.176%
3113	AKORN INC COMMON STOCK	0.007%	86.182%
3114	AT+T INC SR UNSECURED 02/21 4.6	0.007%	86.189%
3115	CONDUENT INC COMMON STOCK USD.01	0.007%	86.195%
3116	ENDO INTERNATIO	0.007%	86.202%
3117	INDUSTRIAL BANK	0.007%	86.209%
3118	WIPRO	0.007%	86.215%
3119	WEIS MARKETS IN	0.007%	86.222%
3120	PROGRESS ENERGY	0.006%	86.228%
3121	VALENER INC	0.006%	86.235%
3122	FRONTIER REIT	0.006%	86.241%
3123	VESUVIUS PLC	0.006%	86.247%
3124	TELETECH HOLDIN	0.006%	86.254%
3125	SCHRODERS PLC	0.006%	86.260%
3126	ISS A/S	0.006%	86.267%
3127	NINE DRAGONS PA	0.006%	86.273%
3128	ISETAN MITSUKOS	0.006%	86.280%
3129	CLEANAWAY WASTE	0.006%	86.286%
3130	ARCA CONTINEN	0.006%	86.293%
3131	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	86.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	LANDSTAR SYSTEM	0.006%	86.306%
3133	PETROFAC LTD	0.006%	86.312%
3134	VOLVO AB	0.006%	86.319%
3135	IT HOLDINGS COR	0.006%	86.325%
3136	SPROTT INC COMM	0.006%	86.332%
3137	FOSUN INTERNATI	0.006%	86.338%
3138	HK & CHINA GAS	0.006%	86.344%
3139	HITACHI CHEMICA	0.006%	86.351%
3140	ITV PLC	0.006%	86.357%
3141	PEBBLEBROOK HOT	0.006%	86.364%
3142	LIFE HEALTHCARE	0.006%	86.370%
3143	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	86.377%
3144	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.383%
3145	QINETIQ GROUP P	0.006%	86.390%
3146	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	86.396%
3147	MTR CORP	0.006%	86.402%
3148	N B T BANCORP INC COMMON STOCK USD.01	0.006%	86.409%
3149	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	86.415%
3150	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.422%
3151	YUANTA FINL HOL	0.006%	86.428%
3152	QANTAS AIRWAYS	0.006%	86.435%
3153	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	86.441%
3154	FAIRFAX MEDIA L	0.006%	86.447%
3155	HASEKO CORP	0.006%	86.454%
3156	YTL CORP	0.006%	86.460%
3157	CYRELA BRAZIL R	0.006%	86.467%
3158	DOWA HOLDING CO	0.006%	86.473%
3159	SECURITAS	0.006%	86.479%
3160	CHEMOURS CO/THE COMMON STOCK	0.006%	86.486%
3161	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.006%	86.492%
3162	CENCOSUD SA	0.006%	86.499%
3163	TOKYO TATEMONO	0.006%	86.505%
3164	BNC BANCORP COMMON STOCK	0.006%	86.511%
3165	JBS SA	0.006%	86.518%
3166	CLICLS GROUP	0.006%	86.524%
3167	GEMALTO NV	0.006%	86.531%
3168	GS YUASA CORP	0.006%	86.537%
3169	DUET GROUP	0.006%	86.543%
3170	BALCHEM CORP COMMON STOCK USD.0667	0.006%	86.550%
3171	WGL HOLDINGS INC COMMON STOCK	0.006%	86.556%
3172	VENTURE CORP	0.006%	86.562%
3173	GREENCORE GROUP	0.006%	86.569%
3174	OSI SYSTEMS INC	0.006%	86.575%
3175	BROCADE COMMUNI	0.006%	86.581%
3176	GCL-POLY ENERGY	0.006%	86.588%
3177	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	86.594%
3178	HOCHTIEF AG	0.006%	86.600%
3179	AJINOMOTO CO IN	0.006%	86.607%
3180	NIPPON KAYAKU C	0.006%	86.613%
3181	SPX FLOW INC COMMON STOCK USD.01	0.006%	86.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	86.626%
3183	SCHOLASTIC CORP	0.006%	86.632%
3184	RLI CORP COMMON STOCK USD1.0	0.006%	86.638%
3185	BRAIT SA	0.006%	86.645%
3186	STATOIL ASA SPON ADR ADR	0.006%	86.651%
3187	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	86.657%
3188	COMFORT SYSTEMS	0.006%	86.664%
3189	YAMAGUCHI FINAN	0.006%	86.670%
3190	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	86.676%
3191	HUANENG RENEWAB	0.006%	86.682%
3192	NEX GROUP PLC	0.006%	86.689%
3193	JAPAN LOGISTICS	0.006%	86.695%
3194	MORI HILLS REIT	0.006%	86.701%
3195	BANK LEUMI LE-I	0.006%	86.707%
3196	HIGH LINER FOOD	0.006%	86.714%
3197	SUL AMERICA SA	0.006%	86.720%
3198	JSR CORPORATION	0.006%	86.726%
3199	MERLIN ENTERTAI	0.006%	86.733%
3200	YAMATO HOLDINGS	0.006%	86.739%
3201	WEBMD HEALTH CORP COMMON STOCK USD.01	0.006%	86.745%
3202	GLUSKIN SHEFF &	0.006%	86.751%
3203	SULZER AG	0.006%	86.758%
3204	POWER FINANCE C	0.006%	86.764%
3205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.770%
3206	FERRO CORP	0.006%	86.776%
3207	IJM CORP BERHAD	0.006%	86.783%
3208	TERANGA GOLD CO	0.006%	86.789%
3209	SANWA SHUTTER C	0.006%	86.795%
3210	SERVIFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	86.801%
3211	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	86.808%
3212	KURITA WATER IN	0.006%	86.814%
3213	CHINA AGRI-INDU	0.006%	86.820%
3214	BASF SE SPON ADR ADR	0.006%	86.826%
3215	EMBRAER SA SPON ADR ADR	0.006%	86.832%
3216	SEI INVESTMENT	0.006%	86.839%
3217	HIROSHIMA BANK	0.006%	86.845%
3218	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	86.851%
3219	WABASH NATIONAL	0.006%	86.857%
3220	BERENDSEN PLC	0.006%	86.863%
3221	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.006%	86.870%
3222	VALIANT HOLDING	0.006%	86.876%
3223	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.006%	86.882%
3224	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	86.888%
3225	COCA-COLA BOTTL	0.006%	86.894%
3226	DIEBOLD INC	0.006%	86.901%
3227	T IS BANKASI	0.006%	86.907%
3228	F5 NETWORKS INC COMMON STOCK	0.006%	86.913%
3229	MAPLETREE COMME	0.006%	86.919%
3230	JINDAL STEEL &	0.006%	86.925%
3231	KYUSHU FINANCIA	0.006%	86.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	TOYO TIRE & RUB	0.006%	86.938%
3233	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.944%
3234	VICTREX PLC	0.006%	86.950%
3235	GARTNER GROUP I	0.006%	86.956%
3236	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	86.962%
3237	S-OIL CORPORATI	0.006%	86.968%
3238	STAMPS.COM INC COMMON STOCK USD.001	0.006%	86.975%
3239	CINEWORLD GROUP	0.006%	86.981%
3240	BPCE SA COMPANY GUAR 07/19 2.5	0.006%	86.987%
3241	ADMIRAL GROUP	0.006%	86.993%
3242	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	86.999%
3243	WACKER CHEMIE A	0.006%	87.005%
3244	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	87.011%
3245	NIPPON EXPRESS	0.006%	87.018%
3246	TAISEI CORP	0.006%	87.024%
3247	SINOPHARM GROUP	0.006%	87.030%
3248	CJ CHEILJEDANG	0.006%	87.036%
3249	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	87.042%
3250	SUMITOMO FOREST	0.006%	87.048%
3251	Alten	0.006%	87.054%
3252	KANEKA CORP	0.006%	87.060%
3253	CHIBA BANK	0.006%	87.067%
3254	DAILY MAIL&GEN	0.006%	87.073%
3255	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	87.079%
3256	EXELIXIS INC	0.006%	87.085%
3257	NIPPON ELEC GLA	0.006%	87.091%
3258	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.006%	87.097%
3259	PSEG POWER	0.006%	87.103%
3260	AIR WATER INC.	0.006%	87.109%
3261	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	87.115%
3262	RIGHTMOVE GROUP	0.006%	87.121%
3263	FIVE PRIME THER	0.006%	87.128%
3264	STEELCASE INC	0.006%	87.134%
3265	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.006%	87.140%
3266	NIBE INDUSTRIER	0.006%	87.146%
3267	NEWMARKET CORP COMMON STOCK	0.006%	87.152%
3268	DSW INC CLASS A COMMON STOCK	0.006%	87.158%
3269	INVESTA OFFICE	0.006%	87.164%
3270	NWS HOLDINGS LT	0.006%	87.170%
3271	ALTICE NV CLAS	0.006%	87.176%
3272	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.182%
3273	PEOPLE'S INSURA	0.006%	87.188%
3274	VONTOBEL HLDGS	0.006%	87.194%
3275	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.201%
3276	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.207%
3277	GENTERA SAB DE	0.006%	87.213%
3278	NOVO NORDISK A/S SPONS ADR ADR	0.006%	87.219%
3279	AXEL SPRINGER A	0.006%	87.225%
3280	CHANG HWA COMME	0.006%	87.231%
3281	DAITO TRUST CON	0.006%	87.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.243%
3283	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.006%	87.249%
3284	POOL CORP COMMON STOCK USD.001	0.006%	87.255%
3285	ATMOS ENERGY CO	0.006%	87.261%
3286	RUBIS	0.006%	87.267%
3287	SHENZHEN INVEST	0.006%	87.273%
3288	LLOYD THOMPSON	0.006%	87.279%
3289	BK OF KYOTO	0.006%	87.285%
3290	MTY FOOD GROUP	0.006%	87.291%
3291	LAM RESEARCH CO	0.006%	87.297%
3292	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.303%
3293	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	87.309%
3294	NOMURA REAL EST	0.006%	87.315%
3295	CASIO COMPUTER	0.006%	87.321%
3296	SCANA CORP COMMON STOCK	0.006%	87.327%
3297	KENEDIX REALTY	0.006%	87.333%
3298	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	87.339%
3299	SILICON LABORAT	0.006%	87.345%
3300	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.351%
3301	ABB LTD SPON ADR ADR	0.006%	87.357%
3302	GUNMA BANK	0.006%	87.363%
3303	TATA STEEL LIMI	0.006%	87.369%
3304	PRIMARY HEALTH	0.006%	87.375%
3305	PARK NATIONAL CORP COMMON STOCK	0.006%	87.381%
3306	China Mengniu D	0.006%	87.387%
3307	PENNON GROUP	0.006%	87.393%
3308	ALFA LAVAL AB	0.006%	87.399%
3309	ENERPLUS CORP COMMON STOCK	0.006%	87.405%
3310	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.411%
3311	BEIJING CAPITAL	0.006%	87.417%
3312	SIHUAN PHARMACE	0.006%	87.423%
3313	KILLAM APART RE	0.006%	87.429%
3314	ROGERS CORP COMMON STOCK USD1.0	0.006%	87.435%
3315	DGB FINANCIAL G	0.006%	87.440%
3316	SELECT INCOME REIT REIT USD.01	0.006%	87.446%
3317	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	87.452%
3318	SUNNY OPTICAL T	0.006%	87.458%
3319	TIETO CORP OYJ	0.006%	87.464%
3320	ROCKWOOL INTL	0.006%	87.470%
3321	WEICHAJ POWER-H	0.006%	87.476%
3322	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	87.482%
3323	CSRA INC COMMON STOCK USD.001	0.006%	87.488%
3324	IDACORP INC COMMON STOCK	0.006%	87.494%
3325	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.499%
3326	DAELIM INDUSTRI	0.006%	87.505%
3327	RICHMONT MINES	0.006%	87.511%
3328	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.006%	87.517%
3329	HACHIJUNI BANK	0.006%	87.523%
3330	ENN ENERGY HOLD	0.006%	87.529%
3331	TRYGVESTA AS	0.006%	87.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	OTP BANK PLC	0.006%	87.541%
3333	INNOSPEC INC COMMON STOCK USD.01	0.006%	87.547%
3334	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.552%
3335	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.558%
3336	SONIC HEALTHCAR	0.006%	87.564%
3337	RELIANCE CAPITA	0.006%	87.570%
3338	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	87.576%
3339	IXIA COMMON STOCK	0.006%	87.582%
3340	NAMCO BANDAI HO	0.006%	87.588%
3341	SNAM SPA	0.006%	87.594%
3342	NEOPOST	0.006%	87.599%
3343	TALANX AG	0.006%	87.605%
3344	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.611%
3345	SANKYU INC	0.006%	87.617%
3346	NOVATEK MICROEL	0.006%	87.623%
3347	COCHLEAR LTD	0.006%	87.629%
3348	STAG INDUSTRIAL INC REIT USD.01	0.006%	87.635%
3349	SCHOUW & CO	0.006%	87.640%
3350	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.646%
3351	GRUPO AEROPORTU	0.006%	87.652%
3352	OWENS-ILLINOIS	0.006%	87.658%
3353	HANESBRANDS INC COMMON STOCK USD.01	0.006%	87.664%
3354	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.006%	87.670%
3355	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	87.675%
3356	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	87.681%
3357	KBC GROEP NV	0.006%	87.687%
3358	E-MART CO. LTD.	0.006%	87.693%
3359	NORDSON CORP COMMON STOCK	0.006%	87.699%
3360	POWER ASSETS HO	0.006%	87.704%
3361	FAST RETAILING	0.006%	87.710%
3362	BROOKS AUTOMATI	0.006%	87.716%
3363	LARGAN PRECISIO	0.006%	87.722%
3364	HOMESERVE PLC	0.006%	87.728%
3365	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.733%
3366	SINO-OCEAN LAND	0.006%	87.739%
3367	SALZGITTER AG	0.006%	87.745%
3368	CHINA GAS HOLDI	0.006%	87.751%
3369	NEXANS	0.006%	87.756%
3370	ATKINS WS	0.006%	87.762%
3371	HINO MOTORS	0.006%	87.768%
3372	77TH BANK	0.006%	87.774%
3373	SHERRITT INTERN	0.006%	87.779%
3374	BIOVERATIV INC COMMON STOCK USD.001	0.006%	87.785%
3375	SABRA HEALTH CARE REIT INC REIT USD.01	0.006%	87.791%
3376	COGNEX CORP	0.006%	87.797%
3377	PIZZA PIZZA ROY	0.006%	87.802%
3378	ALSEA SAB DE CV	0.006%	87.808%
3379	NABTESCO CORP	0.006%	87.814%
3380	CANARA BANK	0.006%	87.820%
3381	DINEQUITY INC	0.006%	87.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	ADVANTEST	0.006%	87.831%
3383	TORO CO	0.006%	87.837%
3384	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	87.842%
3385	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	87.848%
3386	TAURON POLSKA E	0.006%	87.854%
3387	BELIMO HOLDING	0.006%	87.860%
3388	IROBOT CORP	0.006%	87.865%
3389	CUBIC CORP COMMON STOCK	0.006%	87.871%
3390	HITACHI CAPITAL	0.006%	87.877%
3391	BRF SA ADR ADR	0.006%	87.882%
3392	HOKUHOKU FINANC	0.006%	87.888%
3393	DAEWOO SECURITI	0.006%	87.894%
3394	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.899%
3395	AMEC FOSTER	0.006%	87.905%
3396	FIRM CAPITAL MO	0.006%	87.911%
3397	BHARAT HEAVY EL	0.006%	87.916%
3398	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.922%
3399	JAZZ PHARMACEUT	0.006%	87.928%
3400	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.933%
3401	NIDEC CORPORATI	0.006%	87.939%
3402	MAKITA CORP	0.006%	87.945%
3403	CHUGOKU BANK	0.006%	87.950%
3404	CORE-MARK HLDG	0.006%	87.956%
3405	NCC AB-B	0.006%	87.962%
3406	MBIA INC	0.006%	87.967%
3407	UNITED UTILITIE	0.006%	87.973%
3408	FABRINET	0.006%	87.979%
3409	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	87.984%
3410	HYUNDAI HEAVY I	0.006%	87.990%
3411	BOVIS HOMES GRO	0.006%	87.996%
3412	PCCW LIMITED	0.006%	88.001%
3413	UTD O/S LAND	0.006%	88.007%
3414	BRUKER CORP COMMON STOCK USD.01	0.006%	88.013%
3415	EUROCOMMERCIAL	0.006%	88.018%
3416	INTERFACE INC COMMON STOCK USD.1	0.006%	88.024%
3417	SHANGHAI INDL	0.006%	88.029%
3418	DISTRIBUIDORA I	0.006%	88.035%
3419	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	88.041%
3420	PETRONET LNG LT	0.006%	88.046%
3421	WACOAL CORP	0.006%	88.052%
3422	FORWARD AIR COR	0.006%	88.058%
3423	LTC PROPERTIES	0.006%	88.063%
3424	KAZAKHMYS PLC	0.006%	88.069%
3425	TECHTRONIC INDU	0.006%	88.074%
3426	EMPRESAS COPEC	0.006%	88.080%
3427	SJM HOLDINGS LT	0.006%	88.086%
3428	ANTA SPORTS PRO	0.006%	88.091%
3429	ESCORTS LTD	0.006%	88.097%
3430	MRV ENGENHARIA	0.006%	88.102%
3431	UNIT CORP	0.006%	88.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	AU OPTRONICS CO	0.006%	88.114%
3433	FIERA SCEPTRE I	0.006%	88.119%
3434	Denison Mines C	0.006%	88.125%
3435	AAR CORP	0.006%	88.130%
3436	OMNICELL INC COMMON STOCK USD.001	0.006%	88.136%
3437	MAGELLAN AEROSP	0.006%	88.142%
3438	AENA SA	0.006%	88.147%
3439	LIQUOR STORES N	0.006%	88.153%
3440	EUROFINS SCIENT	0.006%	88.158%
3441	SSAB SVENSKT ST	0.006%	88.164%
3442	ARGAN INC COMMON STOCK USD.15	0.006%	88.169%
3443	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	88.175%
3444	CATTOLICA ASSIC	0.006%	88.181%
3445	NIKON CORP	0.006%	88.186%
3446	CHINA DEVELOPME	0.006%	88.192%
3447	TSUMURA & CO	0.006%	88.197%
3448	LA Z BOY INC COMMON STOCK USD1.0	0.006%	88.203%
3449	BANCFIRST CORP	0.006%	88.208%
3450	VERISIGN	0.006%	88.214%
3451	L BRANDS INC COMMON STOCK USD.5	0.006%	88.219%
3452	FORBO HLDG	0.006%	88.225%
3453	SANTEN PHARM CO	0.006%	88.230%
3454	NIFCO INC	0.006%	88.236%
3455	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	88.242%
3456	CRH (DUBLIN)	0.006%	88.247%
3457	ENERGIAS DE POR	0.006%	88.253%
3458	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	88.258%
3459	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	88.264%
3460	ALLIANT ENERGY	0.006%	88.269%
3461	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	88.275%
3462	PRIVATEBANCORP INC COMMON STOCK	0.006%	88.280%
3463	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	88.286%
3464	BANCA MEDIOLANU	0.006%	88.291%
3465	TKH GROUP NV DU	0.006%	88.297%
3466	AES CORP COMMON STOCK USD.01	0.006%	88.302%
3467	NTT DOCOMO INC SPON ADR ADR	0.006%	88.308%
3468	NHK SPRING CO	0.006%	88.313%
3469	HARVEY NORMAN H	0.006%	88.319%
3470	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	88.324%
3471	HIGHWEALTH CONS	0.005%	88.330%
3472	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.335%
3473	SYNTHOMER PLC	0.005%	88.341%
3474	CABELA S INC COMMON STOCK USD.01	0.005%	88.346%
3475	LG HOUSEHOLD HE	0.005%	88.352%
3476	LIBERTY GLOBAL	0.005%	88.357%
3477	GAIL INDIA LTD	0.005%	88.363%
3478	MORINAGA MILK I	0.005%	88.368%
3479	INTERCONTINENTAL HOTELS ADR ADR	0.005%	88.373%
3480	TOKUYAMA CORP	0.005%	88.379%
3481	SPARTANNASH CO COMMON STOCK	0.005%	88.384%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.005%	88.390%
3483	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	88.395%
3484	MULTI COLOR CORP COMMON STOCK	0.005%	88.401%
3485	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.406%
3486	LANDWIRT RENTEN	0.005%	88.412%
3487	DA OFFICE INV C	0.005%	88.417%
3488	HAITONG SECURIT	0.005%	88.423%
3489	CNP ASSURANCES	0.005%	88.428%
3490	TOYOBO CO	0.005%	88.433%
3491	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	88.439%
3492	NTT DATA	0.005%	88.444%
3493	REDROW	0.005%	88.450%
3494	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.455%
3495	ONE GAS INC COMMON STOCK	0.005%	88.461%
3496	AUTO TRADER GRO	0.005%	88.466%
3497	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.471%
3498	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.477%
3499	FUCHS PETROLUB	0.005%	88.482%
3500	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	88.488%
3501	ASTEC INDUSTRIE	0.005%	88.493%
3502	TOPCON CORPORAT	0.005%	88.499%
3503	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.504%
3504	FACTSET RESEARC	0.005%	88.509%
3505	MERITZ SECURITI	0.005%	88.515%
3506	PIONEER FOODS L	0.005%	88.520%
3507	SKY CITY	0.005%	88.526%
3508	KEIHAN ELECTRIC	0.005%	88.531%
3509	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.005%	88.537%
3510	ADEKA CORPORATI	0.005%	88.542%
3511	JIANGXI COPPER	0.005%	88.547%
3512	INVENTEC CORP	0.005%	88.553%
3513	ALTRAN TECHNOLO	0.005%	88.558%
3514	VONAGE HLDGS CO	0.005%	88.563%
3515	WADDELL & REED	0.005%	88.569%
3516	SKYWORTH DIGITA	0.005%	88.574%
3517	ACCTON	0.005%	88.580%
3518	GRUBHUB INC COMMON STOCK USD.0001	0.005%	88.585%
3519	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.590%
3520	SHENZHOU INT GR	0.005%	88.596%
3521	HKT TRUST	0.005%	88.601%
3522	NAN YA PLASTIC	0.005%	88.607%
3523	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	88.612%
3524	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.617%
3525	KRATON CORP COMMON STOCK USD.01	0.005%	88.623%
3526	LONDON STOCK EX	0.005%	88.628%
3527	GOLDEN AGRI RES	0.005%	88.633%
3528	ABN AMRO GROUP	0.005%	88.639%
3529	WERELDHAVE NV	0.005%	88.644%
3530	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.005%	88.649%
3531	SAGE GROUP PLC/	0.005%	88.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	TAIYO YUDEN CO	0.005%	88.660%
3533	SARTORIUS AG-VO	0.005%	88.665%
3534	ANHUI CONCH CEM	0.005%	88.671%
3535	NOF CORP	0.005%	88.676%
3536	YY INC ADR ADR USD.00001	0.005%	88.682%
3537	DAIDO STEEL CO	0.005%	88.687%
3538	PLANTRONICS INC COMMON STOCK USD.01	0.005%	88.692%
3539	HEICO CORP	0.005%	88.698%
3540	BANRISUL	0.005%	88.703%
3541	CAPELLA EDUCATI	0.005%	88.708%
3542	DORMA+KABA HOLD	0.005%	88.713%
3543	ALLETE INC	0.005%	88.719%
3544	JAMES RIVER GRO	0.005%	88.724%
3545	WESTERN REFININ	0.005%	88.729%
3546	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	88.735%
3547	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.740%
3548	MAIDEN HLDGS LT	0.005%	88.745%
3549	SOUTH32 ADR ADR	0.005%	88.751%
3550	POWERTECH TECHN	0.005%	88.756%
3551	FISHER & PAYKEL	0.005%	88.761%
3552	BOB EVANS FARMS	0.005%	88.767%
3553	EVOLUTION MININ	0.005%	88.772%
3554	TRONOX LTD-CL A	0.005%	88.777%
3555	COMFORTDELGRO C	0.005%	88.782%
3556	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.788%
3557	TASEKO MINES LT	0.005%	88.793%
3558	TRILOGY ENERGY	0.005%	88.798%
3559	KLOECKNER & CO	0.005%	88.804%
3560	TESSENDERLO CHE	0.005%	88.809%
3561	CALERES INC COMMON STOCK USD.01	0.005%	88.814%
3562	SCHWEITZER-MAUD	0.005%	88.819%
3563	LANCASHIRE HLDG	0.005%	88.825%
3564	ASM INTL NV	0.005%	88.830%
3565	FIBRIA CELULOSE SA SPON ADR ADR	0.005%	88.835%
3566	ZILLOW GROUP INC C COMMON STOCK	0.005%	88.840%
3567	FAR EAST HORIZO	0.005%	88.846%
3568	HUA NAN FINANCI	0.005%	88.851%
3569	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.856%
3570	LOGITECH INTERN	0.005%	88.861%
3571	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	88.867%
3572	WIN SEMICONDUCT	0.005%	88.872%
3573	K'S HOLDINGS	0.005%	88.877%
3574	CHINA RAILWAY C	0.005%	88.882%
3575	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.888%
3576	BUWOG AG	0.005%	88.893%
3577	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.898%
3578	KOREA INVESTMEN	0.005%	88.903%
3579	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	88.909%
3580	Samsung Life In	0.005%	88.914%
3581	JD SPORTS FASHI	0.005%	88.919%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.924%
3583	PSP SWISS PROPE	0.005%	88.929%
3584	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.935%
3585	TINGYI(CAYMAN I	0.005%	88.940%
3586	ICA GRUPPEN AB	0.005%	88.945%
3587	WOOLWORTHS HLDG	0.005%	88.950%
3588	EXXARO	0.005%	88.956%
3589	SEGA SAMMY HOLD	0.005%	88.961%
3590	BLACKPEARL RESO	0.005%	88.966%
3591	HEROUX DEVTEK	0.005%	88.971%
3592	DONALDSON CO IN	0.005%	88.976%
3593	FRANSHION PROPE	0.005%	88.982%
3594	ADVANCED MICRO	0.005%	88.987%
3595	SHIZUOKA BANK	0.005%	88.992%
3596	DUNDEE PRECIOUS	0.005%	88.997%
3597	TAIWAN COOPERAT	0.005%	89.002%
3598	SUN TV NETWORK	0.005%	89.008%
3599	HARSCO CORP	0.005%	89.013%
3600	CBL & ASSOC PRO	0.005%	89.018%
3601	BEIJING ENT WAT	0.005%	89.023%
3602	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	89.028%
3603	HENKEL KGAA-PRE	0.005%	89.034%
3604	XINYI GLASS HOL	0.005%	89.039%
3605	GRAINCORP LTD	0.005%	89.044%
3606	JAPAN AIRLINES	0.005%	89.049%
3607	CHARTER HALL GR	0.005%	89.054%
3608	NISSHINBO IND I	0.005%	89.059%
3609	CHUBU ELEC POWE	0.005%	89.065%
3610	CAP SA	0.005%	89.070%
3611	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	89.075%
3612	AYALA CORP	0.005%	89.080%
3613	PTT GLOBAL CHEM	0.005%	89.085%
3614	KUBOTA CORP	0.005%	89.090%
3615	BARCO(NEW)	0.005%	89.096%
3616	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.101%
3617	NIPPON ACCOMMOD	0.005%	89.106%
3618	BIOMERIEUX	0.005%	89.111%
3619	NEXT PLC	0.005%	89.116%
3620	GREAT EAGLE HLD	0.005%	89.121%
3621	OLYMPUS OPTICAL	0.005%	89.127%
3622	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	89.132%
3623	ESSENTA PLC	0.005%	89.137%
3624	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.142%
3625	YUEXIU PROPERTY	0.005%	89.147%
3626	RENGO CO	0.005%	89.152%
3627	DIPLOMA (NEW)	0.005%	89.157%
3628	BENESSE CORP	0.005%	89.162%
3629	SAMSUNG SECS CO	0.005%	89.168%
3630	LATAM AIRLINES	0.005%	89.173%
3631	HYUNDAI DS,NEW	0.005%	89.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	ALLEGION PLC	0.005%	89.183%
3633	BANKIA SA	0.005%	89.188%
3634	SOFTWARE AG DAR	0.005%	89.193%
3635	BANCOLOMBIA SA	0.005%	89.198%
3636	EXTERRAN CORP COMMON STOCK USD.01	0.005%	89.203%
3637	OSG CORP	0.005%	89.208%
3638	DELTA ELECTRONI	0.005%	89.214%
3639	NEUSTAR INC-CLA	0.005%	89.219%
3640	KONINKLIJKE BAM	0.005%	89.224%
3641	SABINA SILVER C	0.005%	89.229%
3642	QUBE HOLDINGS L	0.005%	89.234%
3643	KOITO MFG CO	0.005%	89.239%
3644	NEW ORIENTAL ED	0.005%	89.244%
3645	TELEFONICA DEUT	0.005%	89.249%
3646	KEMIRA OY	0.005%	89.254%
3647	ALS LTD	0.005%	89.259%
3648	CENTURY TOKYO	0.005%	89.264%
3649	EBIX INC COMMON STOCK USD.1	0.005%	89.269%
3650	SWATCH GROUP AG	0.005%	89.275%
3651	CIA BRASILEIRA	0.005%	89.280%
3652	DRAX GROUP PLC	0.005%	89.285%
3653	WOONGJIN COWAY	0.005%	89.290%
3654	CORBION NV	0.005%	89.295%
3655	NISHI-NIPPON FI	0.005%	89.300%
3656	ULTRAPAR PARTIC	0.005%	89.305%
3657	HTC CORP COMMON	0.005%	89.310%
3658	ASIA CEMENT	0.005%	89.315%
3659	AWA BANK	0.005%	89.320%
3660	SHRIRAM TRANSP	0.005%	89.325%
3661	TOKYO GAS CO	0.005%	89.330%
3662	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	89.335%
3663	GENTHERM INC COMMON STOCK	0.005%	89.340%
3664	BOLLORE	0.005%	89.345%
3665	SHOWA SHELL SEK	0.005%	89.350%
3666	TAIWAN HON CHUA	0.005%	89.355%
3667	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	89.360%
3668	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.365%
3669	GLORY	0.005%	89.370%
3670	SAIA INC COMMON STOCK USD.001	0.005%	89.375%
3671	WAREHOUSES DE P	0.005%	89.380%
3672	BANK OF GEORGIA	0.005%	89.385%
3673	JAPAN EXCELLENT	0.005%	89.390%
3674	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	89.395%
3675	ALEXANDERS INC	0.005%	89.400%
3676	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.406%
3677	H2O RETAILING C	0.005%	89.411%
3678	E L FINL CORP L	0.005%	89.416%
3679	MIRACA HOLDIN	0.005%	89.421%
3680	ORKLA ASA	0.005%	89.426%
3681	DHX MEDIA LTD	0.005%	89.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	JD.COM INC ADR ADR USD.00002	0.005%	89.436%
3683	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.441%
3684	RAMBUS INC	0.005%	89.446%
3685	CST BRANDS INC COMMON STOCK USD.01	0.005%	89.451%
3686	MASIMO CORP COMMON STOCK USD.001	0.005%	89.456%
3687	EASYJET	0.005%	89.461%
3688	BILFINGER BERGE	0.005%	89.466%
3689	NIPPON KONPO UN	0.005%	89.470%
3690	KRUNG THAI BNK	0.005%	89.475%
3691	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.005%	89.480%
3692	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.005%	89.485%
3693	CHINA HONGQIAO	0.005%	89.490%
3694	FLEXIUM INTERCO	0.005%	89.495%
3695	INTRUM JUSTITIA	0.005%	89.500%
3696	SEVEN BANK LTD.	0.005%	89.505%
3697	VALMET CORP	0.005%	89.510%
3698	ORIENT OVERSEAS	0.005%	89.515%
3699	SOHO CHINA LTD	0.005%	89.520%
3700	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.525%
3701	IDEMITSU KOSAN	0.005%	89.530%
3702	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.535%
3703	TRACTOR SUPPLY	0.005%	89.540%
3704	NORTH PACIFIC B	0.005%	89.545%
3705	OXFORD INDUSTRI	0.005%	89.550%
3706	ALSTRIA OFFICE	0.005%	89.555%
3707	COMPUTERSHARE L	0.005%	89.560%
3708	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.565%
3709	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	89.570%
3710	SHIGA BANK	0.005%	89.575%
3711	TOPDANMARK A/S	0.005%	89.580%
3712	POWER INTEGRATI	0.005%	89.585%
3713	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.005%	89.590%
3714	INDUSTRIAS PENO	0.005%	89.595%
3715	COMPEQ MFG	0.005%	89.600%
3716	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	89.605%
3717	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.610%
3718	SHENZHEN INTERN	0.005%	89.614%
3719	USHIO INC	0.005%	89.619%
3720	JAPAN EXCHANGE	0.005%	89.624%
3721	PARAGON GROUP O	0.005%	89.629%
3722	CHART INDUSTRIE	0.005%	89.634%
3723	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	89.639%
3724	SUPER GROUP	0.005%	89.644%
3725	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	89.649%
3726	INTEGRATED DEVI	0.005%	89.654%
3727	MEDIBANK PVT LT	0.005%	89.659%
3728	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.005%	89.664%
3729	JUBILANT LIFE S	0.005%	89.669%
3730	SMC CORP	0.005%	89.674%
3731	ISRAEL DISCOUNT	0.005%	89.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	REALPAGE INC COMMON STOCK USD.001	0.005%	89.683%
3733	NISOURCE INC	0.005%	89.688%
3734	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.693%
3735	AXIATA GROUP	0.005%	89.698%
3736	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	89.703%
3737	IMAX CORP	0.005%	89.708%
3738	FORTUNA SILVER MINES INC COMMON STOCK	0.005%	89.713%
3739	EQUATORIAL ENER	0.005%	89.718%
3740	MODERN TIMES GR	0.005%	89.723%
3741	CEAT LTD	0.005%	89.728%
3742	WI-LAN INC	0.005%	89.732%
3743	NAGOYA RAILROAD	0.005%	89.737%
3744	LG INSURANCE CO	0.005%	89.742%
3745	CIFI HOLDINGS G	0.005%	89.747%
3746	HORIZON NORTH L	0.005%	89.752%
3747	DELTA LLOYD NV	0.005%	89.757%
3748	ASSECO POLAND S	0.005%	89.762%
3749	SUN ART RETAIL	0.005%	89.766%
3750	CRANSWICK	0.005%	89.771%
3751	HANWA CO	0.005%	89.776%
3752	KOTAK MAHINDRA	0.005%	89.781%
3753	NIPPON SUISAN	0.005%	89.786%
3754	AUTODESK INC	0.005%	89.791%
3755	JTEKT CORP.	0.005%	89.796%
3756	GRAFTON GROUP P	0.005%	89.800%
3757	MARUHA NICHIRO	0.005%	89.805%
3758	PORTUCEL EMPRES	0.005%	89.810%
3759	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	89.815%
3760	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	89.820%
3761	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.825%
3762	PT TAMBANG BATU	0.005%	89.830%
3763	SHIMIZU CORP	0.005%	89.834%
3764	TAIYO NIPPON SA	0.005%	89.839%
3765	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	89.844%
3766	ARROW ELECTRONI	0.005%	89.849%
3767	VEON LTD ADR	0.005%	89.854%
3768	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.859%
3769	NIPPON LIGHT ME	0.005%	89.863%
3770	EPAM SYSTEMS INC COMMON STOCK USD.001	0.005%	89.868%
3771	GIANT MFG CO	0.005%	89.873%
3772	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	89.878%
3773	KOREAN AIR LINE	0.005%	89.883%
3774	ULTRA ELECTRONI	0.005%	89.887%
3775	GPO CARSO SA DE	0.005%	89.892%
3776	DFDS A/S	0.005%	89.897%
3777	EMMI AG	0.005%	89.902%
3778	NIPPON SHOKUBAI	0.005%	89.907%
3779	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	89.911%
3780	NAGASE & CO	0.005%	89.916%
3781	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.921%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	CANAM GROUP	0.005%	89.926%
3783	FUJITSU GENERAL	0.005%	89.931%
3784	ARMSTRONG WORLD	0.005%	89.935%
3785	BELMOND LTD	0.005%	89.940%
3786	AMERICA MOVIL S	0.005%	89.945%
3787	EMPRESAS CMPC S	0.005%	89.950%
3788	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.954%
3789	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	89.959%
3790	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.005%	89.964%
3791	INDUS HOLDING A	0.005%	89.969%
3792	CHIPOTLE MEXICA	0.005%	89.974%
3793	HAZAMA CORP(NEW	0.005%	89.978%
3794	JSE LTD	0.005%	89.983%
3795	LG&E & KU ENERG	0.005%	89.988%
3796	MEDIATEK INC	0.005%	89.993%
3797	KANSAI ELEC POW	0.005%	89.997%
3798	BDO UNIBANK INC	0.005%	90.002%
3799	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	90.007%
3800	GRAY TELEVISION INC COMMON STOCK	0.005%	90.012%
3801	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	90.016%
3802	FEDERAL BANK LT	0.005%	90.021%
3803	COM2US CORPORAT	0.005%	90.026%
3804	GLATFELTER(PH)C	0.005%	90.031%
3805	TRIUMPH GROUP I	0.005%	90.035%
3806	LATAM AIRLINES GROUP SP ADR ADR	0.005%	90.040%
3807	CFE	0.005%	90.045%
3808	CREST NICHOLSON	0.005%	90.050%
3809	KONAMI CO	0.005%	90.054%
3810	NIPPON TEL&TEL	0.005%	90.059%
3811	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	90.064%
3812	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.005%	90.068%
3813	NITORI CO LTD	0.005%	90.073%
3814	KUBOTA CORP	0.005%	90.078%
3815	THOMAS COOK GRO	0.005%	90.083%
3816	TELSTRA CORP	0.005%	90.087%
3817	TOKYU CORP	0.005%	90.092%
3818	CHEMTURA CORP COMMON STOCK USD.01	0.005%	90.097%
3819	INDUSTRIAS CH S	0.005%	90.101%
3820	AMEDISYS INC COMMON STOCK USD.001	0.005%	90.106%
3821	DAH SING FINANC	0.005%	90.111%
3822	SANKYO CO LTD	0.005%	90.116%
3823	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	90.120%
3824	BREWIN DOLPHIN	0.005%	90.125%
3825	TRIPOD TECHNOLO	0.005%	90.130%
3826	D'IETEREN TRADI	0.005%	90.134%
3827	BANCA POPOLARE	0.005%	90.139%
3828	WHITEHAVEN COAL	0.005%	90.144%
3829	TENNANT CO	0.005%	90.148%
3830	ZHONGSHENG GROU	0.005%	90.153%
3831	mitsui eng&ship	0.005%	90.158%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	AOYAMA TRADING	0.005%	90.162%
3833	EOH HOLDINGS LT	0.005%	90.167%
3834	LG INNOTEK CO	0.005%	90.172%
3835	GPO FIN INBURSA	0.005%	90.176%
3836	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	90.181%
3837	SPIRE INC COMMON STOCK USD1.0	0.005%	90.186%
3838	BJ S RESTAURANTS INC COMMON STOCK	0.005%	90.191%
3839	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	90.195%
3840	MAPLETREE INDUS	0.005%	90.200%
3841	GALLIFORD TRY P	0.005%	90.204%
3842	CIMAREX ENERGY CO COMMON STOCK USD.01	0.005%	90.209%
3843	1ST SOURCE CORP COMMON STOCK	0.005%	90.214%
3844	YAMAHA CORP	0.005%	90.218%
3845	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	90.223%
3846	DUERR AG	0.005%	90.228%
3847	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	90.232%
3848	VISCOFAN SA	0.005%	90.237%
3849	LOGAN PROPERTY	0.005%	90.242%
3850	ANDERSONS INC/THE COMMON STOCK	0.005%	90.246%
3851	CCR SA	0.005%	90.251%
3852	IYO BANK	0.005%	90.256%
3853	SCRIPPS NETWORK	0.005%	90.260%
3854	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	90.265%
3855	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	90.270%
3856	ENERGY DEVELOP	0.005%	90.274%
3857	HOKKOKU BANK	0.005%	90.279%
3858	FOXCONN TECHNOL	0.005%	90.283%
3859	BHP BILLITON LTD SPON ADR ADR	0.005%	90.288%
3860	NETWORK HEALTHC	0.005%	90.293%
3861	BREMBO SPA	0.005%	90.297%
3862	SAPURAKENCANA P	0.005%	90.302%
3863	EXPONENT INC COMMON STOCK USD.001	0.005%	90.307%
3864	KONECRANES O	0.005%	90.311%
3865	PENTA OCEAN CON	0.005%	90.316%
3866	GREEN PLAINS INC COMMON STOCK USD.001	0.005%	90.320%
3867	KAMIGUMI CO	0.005%	90.325%
3868	KT & G	0.005%	90.330%
3869	IMPERIAL METALS	0.005%	90.334%
3870	ITC LTD	0.005%	90.339%
3871	KUMBA IRON ORE	0.005%	90.344%
3872	FIRST MERCHANTS CORP COMMON STOCK	0.005%	90.348%
3873	SHISEIDO CO	0.005%	90.353%
3874	SUEZ ENVIRONMEN	0.005%	90.357%
3875	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	90.362%
3876	INVESTEC LIMITE	0.005%	90.367%
3877	CABLE ONE INC COMMON STOCK USD.01	0.005%	90.371%
3878	DASSAULT SYSTEM	0.005%	90.376%
3879	CHINA AIRLINES	0.005%	90.380%
3880	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	90.385%
3881	SHIMACHU CO	0.005%	90.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	FIRST PACIFIC C	0.005%	90.394%
3883	CHESAPEAKE LODG	0.005%	90.399%
3884	RATOS AB-B SHS	0.005%	90.403%
3885	CTS EVENTIM	0.005%	90.408%
3886	FAR EAST TEXTIL	0.005%	90.412%
3887	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	90.417%
3888	APA GROUP	0.005%	90.422%
3889	BOYD GAMING COR	0.005%	90.426%
3890	HERMES INTL	0.005%	90.431%
3891	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	90.435%
3892	MASSMART HOLDIN	0.005%	90.440%
3893	CHINA PETROLEUM	0.005%	90.444%
3894	NEXTEER AUTOMOT	0.005%	90.449%
3895	MEIJI HOLDINGS	0.005%	90.454%
3896	MINERAL RESOURC	0.005%	90.458%
3897	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	90.463%
3898	TADANO	0.005%	90.467%
3899	GPO TELEVISA	0.005%	90.472%
3900	BOLSAS Y MERCAD	0.005%	90.476%
3901	CASTELLUM AB NE	0.005%	90.481%
3902	AECI	0.005%	90.485%
3903	ELIOR	0.005%	90.490%
3904	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	90.495%
3905	THIRD POINT REI	0.005%	90.499%
3906	MORI TRUST SOGO	0.005%	90.504%
3907	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	90.508%
3908	WOORI BANK	0.005%	90.513%
3909	NORTHAM PLATINU	0.005%	90.517%
3910	SIAM CEMENT PCL	0.005%	90.522%
3911	AUTONEUM HOLDIN	0.005%	90.526%
3912	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	90.531%
3913	COCA-COLA AMATI	0.005%	90.535%
3914	BRASKEM SA	0.005%	90.540%
3915	GRIFFON CORP COMMON STOCK USD.25	0.005%	90.544%
3916	LULULEMON	0.005%	90.549%
3917	LCY CHEMICAL CO	0.005%	90.554%
3918	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	90.558%
3919	ARVIND LTD	0.005%	90.563%
3920	ATLAS COPCO AB	0.005%	90.567%
3921	BOSSARD HOLDING	0.005%	90.572%
3922	ENGILITY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.576%
3923	UNIBET GROUP PL	0.005%	90.581%
3924	PAPA JOHN'S INT	0.005%	90.585%
3925	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	90.590%
3926	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	90.594%
3927	NIPPON SEIKI CO	0.005%	90.599%
3928	MAEDA ROAD CONS	0.005%	90.603%
3929	KNOLL INC COMMON STOCK USD.01	0.005%	90.608%
3930	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	90.612%
3931	UTD INTERNET AG	0.005%	90.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	90.621%
3933	SOPRA	0.004%	90.626%
3934	ALMACENES EXITO	0.004%	90.630%
3935	WALSIN LIHWA CO	0.004%	90.635%
3936	QUALICORP SA	0.004%	90.639%
3937	OCI	0.004%	90.644%
3938	H&E EQUIPMENT S	0.004%	90.648%
3939	GENESCO INC COMMON STOCK USD1.0	0.004%	90.653%
3940	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.657%
3941	TOHO HOLDINGS C	0.004%	90.662%
3942	CHINA EVERBRIGH	0.004%	90.666%
3943	SPAR GROUP LIMI	0.004%	90.671%
3944	BTG PLC	0.004%	90.675%
3945	FAR EASTONE TEL	0.004%	90.680%
3946	ASIANA AIRLINES	0.004%	90.684%
3947	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	90.688%
3948	AG GROWTH INTER	0.004%	90.693%
3949	LION CORP	0.004%	90.697%
3950	OKUMA CORP	0.004%	90.702%
3951	NOBLE GROUP LTD	0.004%	90.706%
3952	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	90.711%
3953	MAXLINEAR INC CLASS A COMMON STOCK	0.004%	90.715%
3954	ACER INC	0.004%	90.720%
3955	SING AIRP TRM S	0.004%	90.724%
3956	LIBERTY HLDGS	0.004%	90.729%
3957	MAEDA CORP	0.004%	90.733%
3958	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.004%	90.738%
3959	TAIWAN PAIHO	0.004%	90.742%
3960	SODEXHO ALLIANC	0.004%	90.746%
3961	HFF INC CLASS A COMMON STOCK USD.01	0.004%	90.751%
3962	GRUPO FINANCIER	0.004%	90.755%
3963	LUZERNER KTBK	0.004%	90.760%
3964	ESPRIT HOLDINGS	0.004%	90.764%
3965	ACERINOX SA	0.004%	90.769%
3966	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	90.773%
3967	TSOGO SUN HOLDI	0.004%	90.777%
3968	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.782%
3969	NORTHWEST HEALT	0.004%	90.786%
3970	C & C GROUP PLC	0.004%	90.791%
3971	EDP RENOVAVEIS	0.004%	90.795%
3972	ROLLINS INC	0.004%	90.799%
3973	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.804%
3974	CJ CORP.	0.004%	90.808%
3975	TS TECH CO.LTD	0.004%	90.813%
3976	BIOCON	0.004%	90.817%
3977	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.821%
3978	KIMBERLY CLARK	0.004%	90.826%
3979	KOREAN REINSURA	0.004%	90.830%
3980	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.835%
3981	TOTVS SA	0.004%	90.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	AEDIFICA	0.004%	90.843%
3983	MERRY ELECTRONI	0.004%	90.848%
3984	NUFARM	0.004%	90.852%
3985	APOLLO TYRES	0.004%	90.857%
3986	CONMED CORP COMMON STOCK USD.01	0.004%	90.861%
3987	ANGLOVAAL MININ	0.004%	90.865%
3988	VIAD CORP	0.004%	90.870%
3989	LUK FOOK HOLDIN	0.004%	90.874%
3990	RECORDATI SPA	0.004%	90.879%
3991	PNM RESOURCES I	0.004%	90.883%
3992	JAFCO CO LTD	0.004%	90.887%
3993	DAISHI BANK	0.004%	90.892%
3994	CARILLION	0.004%	90.896%
3995	HORIBA	0.004%	90.900%
3996	SIDERURGICA NAC	0.004%	90.905%
3997	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	90.909%
3998	SINOPEC ENGINEE	0.004%	90.914%
3999	SONAE, S.G.P.S.	0.004%	90.918%
4000	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.922%
4001	BE SEMICONDUCTO	0.004%	90.927%
4002	ECONOCOM GROUP	0.004%	90.931%
4003	NGK INSULATORS	0.004%	90.935%
4004	DAIICHI KOSHO C	0.004%	90.940%
4005	HEXPOL AB	0.004%	90.944%
4006	MICHAEL PAGE IN	0.004%	90.949%
4007	SHOPPING CENTRE	0.004%	90.953%
4008	EPLUS INC	0.004%	90.957%
4009	KEYIO BANK	0.004%	90.962%
4010	VALORA HOLDING	0.004%	90.966%
4011	MR PRICE GROUP	0.004%	90.970%
4012	DECHRA PHARMA	0.004%	90.975%
4013	KIER GROUP	0.004%	90.979%
4014	CIMB GROUP HOLD	0.004%	90.983%
4015	REALTEK SEMICON	0.004%	90.988%
4016	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	90.992%
4017	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.996%
4018	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	91.001%
4019	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.005%
4020	TERUMO CORP	0.004%	91.009%
4021	FUJI OIL CO	0.004%	91.014%
4022	DIODES INC COMMON STOCK USD.667	0.004%	91.018%
4023	REXFORD INDUSTR	0.004%	91.022%
4024	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	91.027%
4025	AF AB	0.004%	91.031%
4026	CHINA RESOURCES	0.004%	91.035%
4027	RAMSAY HEALTH C	0.004%	91.040%
4028	GUANGDONG INVES	0.004%	91.044%
4029	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	91.048%
4030	HAIER ELECTRONI	0.004%	91.053%
4031	TONGDA GROUP HL	0.004%	91.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SHIRE PLC ADR	0.004%	91.061%
4033	BANCO SANTANDER	0.004%	91.066%
4034	FORMOSA PLASTIC	0.004%	91.070%
4035	ALLREAL HOLDING	0.004%	91.074%
4036	B&M EUROPEAN VA	0.004%	91.079%
4037	TELEVISION BROA	0.004%	91.083%
4038	DR REDDYS LABS	0.004%	91.087%
4039	KB HOME COMMON STOCK USD1.0	0.004%	91.091%
4040	THAI OIL PCL-FR	0.004%	91.096%
4041	BHARTI INFRATEL	0.004%	91.100%
4042	CHINA STATE CON	0.004%	91.104%
4043	WH SMITH PLC	0.004%	91.109%
4044	STORNOWAY DIAMO	0.004%	91.113%
4045	KUEHNE & NAGEL	0.004%	91.117%
4046	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.121%
4047	SA DES CEMENTS	0.004%	91.126%
4048	CHINA RESOURCES	0.004%	91.130%
4049	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	91.134%
4050	K-REIT ASIA	0.004%	91.139%
4051	ENTERPRISE INNS	0.004%	91.143%
4052	BAIC MOTOR CORP	0.004%	91.147%
4053	SHINSEI BANK	0.004%	91.151%
4054	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.156%
4055	AEON FINANCIAL	0.004%	91.160%
4056	ANDRITZ AG	0.004%	91.164%
4057	KAYABA INDUSTRY	0.004%	91.168%
4058	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.173%
4059	MEGACABLE HOLDI	0.004%	91.177%
4060	NEOGEN CORP COMMON STOCK USD.16	0.004%	91.181%
4061	OKI ELECTRIC IN	0.004%	91.185%
4062	COSMAX INC	0.004%	91.190%
4063	DIAMOND OFFSHOR	0.004%	91.194%
4064	IMPLENIA AG	0.004%	91.198%
4065	WRIGHT MEDICAL	0.004%	91.202%
4066	CHENG SHIN RUBB	0.004%	91.207%
4067	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.004%	91.211%
4068	STANLEY ELECTRI	0.004%	91.215%
4069	NOBLE CORP PLC	0.004%	91.219%
4070	SAVILLS PLC	0.004%	91.224%
4071	MARSTON'S PLC	0.004%	91.228%
4072	WETHERSPOON (J.	0.004%	91.232%
4073	SHINSEGAE DEPT	0.004%	91.236%
4074	ASM PACIFIC TEC	0.004%	91.241%
4075	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.245%
4076	VALE SA SP ADR ADR	0.004%	91.249%
4077	SOCIETE TELEVIS	0.004%	91.253%
4078	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.258%
4079	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.262%
4080	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	91.266%
4081	ACACIA MINING	0.004%	91.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.275%
4083	ICICI BANK LTD	0.004%	91.279%
4084	NOMURA RESEARCH	0.004%	91.283%
4085	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.287%
4086	GAMUDA BERHAD	0.004%	91.292%
4087	GRANITE OIL COR	0.004%	91.296%
4088	WALSIN TECHNOLO	0.004%	91.300%
4089	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.304%
4090	BANREGIO GRUPO	0.004%	91.308%
4091	KAJIMA CORP	0.004%	91.313%
4092	AK STEEL HOLDIN	0.004%	91.317%
4093	RENISHAW	0.004%	91.321%
4094	ESTACIO PARTICI	0.004%	91.325%
4095	WEST JAPAN RAIL	0.004%	91.329%
4096	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.334%
4097	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.338%
4098	EXLSERVICE HLDG	0.004%	91.342%
4099	PKO BANK POLSKI	0.004%	91.346%
4100	SENIOR PLC	0.004%	91.350%
4101	MITIE GROUP	0.004%	91.355%
4102	MORINAGA & CO	0.004%	91.359%
4103	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.363%
4104	SWEDISH MATCH C	0.004%	91.367%
4105	IMCD GROUP NV	0.004%	91.371%
4106	KINGBOARD LAMIN	0.004%	91.376%
4107	SHINMAYWA INDS	0.004%	91.380%
4108	INSPERITY INC	0.004%	91.384%
4109	HYUNDAI WIA COR	0.004%	91.388%
4110	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.392%
4111	LUPIN LTD	0.004%	91.396%
4112	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	91.401%
4113	PUNJAB NATIONAL	0.004%	91.405%
4114	NEWS CORP CLASS B COMMON STOCK	0.004%	91.409%
4115	ENEA SA	0.004%	91.413%
4116	STEEL AUTHORITY	0.004%	91.417%
4117	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.421%
4118	GEN COMMUNICATI	0.004%	91.426%
4119	KERNEL HOLDING	0.004%	91.430%
4120	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	91.434%
4121	AKER ASA	0.004%	91.438%
4122	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.442%
4123	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	91.446%
4124	TRITON INTERNAT	0.004%	91.451%
4125	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.455%
4126	SOCIETE BIC SA	0.004%	91.459%
4127	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.463%
4128	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.467%
4129	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	91.471%
4130	MCGRATH RENTCORP COMMON STOCK	0.004%	91.475%
4131	WESTPAC BANKING	0.004%	91.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	EVA AIRWAYS	0.004%	91.484%
4133	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.488%
4134	UTD DRUG	0.004%	91.492%
4135	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.496%
4136	CAIRN INDIA LTD	0.004%	91.500%
4137	METSA BOARD	0.004%	91.504%
4138	CALLIDUS CAPITA	0.004%	91.508%
4139	SAN IN GODO BAN	0.004%	91.512%
4140	DOOSAN HEAVY IN	0.004%	91.517%
4141	SCHWEITER TECH	0.004%	91.521%
4142	TAIWAN UNION TE	0.004%	91.525%
4143	TATA POWER CO L	0.004%	91.529%
4144	NAVIGANT CONSUL	0.004%	91.533%
4145	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.537%
4146	SURUGA BANK	0.004%	91.541%
4147	FRESNILLO PLC	0.004%	91.545%
4148	CHASE CORP COMMON STOCK USD.1	0.004%	91.549%
4149	HARMONY GOLD MN	0.004%	91.553%
4150	MIZRAHI TEFAHOT	0.004%	91.557%
4151	OSAKA GAS CO	0.004%	91.562%
4152	ASSOCIATED BRIT	0.004%	91.566%
4153	INDIVIOR PLC	0.004%	91.570%
4154	UTD ENGINEERS	0.004%	91.574%
4155	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	91.578%
4156	APOLLO HOSPITAL	0.004%	91.582%
4157	ENEL CHILE SA ADR	0.004%	91.586%
4158	PETROCHINA COMP	0.004%	91.590%
4159	AARHUSKARLSHAMN	0.004%	91.594%
4160	IWATANI INTL CO	0.004%	91.598%
4161	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.602%
4162	ALLIANCE FINANC	0.004%	91.606%
4163	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	91.610%
4164	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	91.614%
4165	YAMATO KOGYO CO	0.004%	91.618%
4166	TELECOM ITALIA	0.004%	91.622%
4167	UNITE GROUP PLC	0.004%	91.626%
4168	HOKUETSU KISHU	0.004%	91.630%
4169	MAYORA INDAH	0.004%	91.634%
4170	KOREA LIFE INSU	0.004%	91.638%
4171	ITAU CORPBANCA	0.004%	91.642%
4172	KIYO BANK	0.004%	91.647%
4173	CHINA OILFIELD	0.004%	91.651%
4174	JUROKU BANK	0.004%	91.655%
4175	KWG PROPERTY HL	0.004%	91.659%
4176	TOKAI RIKAI CO	0.004%	91.663%
4177	LYDALL INC COMMON STOCK USD.1	0.004%	91.667%
4178	SCANSOURCE INC COMMON STOCK	0.004%	91.671%
4179	CUMMINS INDIA	0.004%	91.675%
4180	TSUBAKIMOTO CHA	0.004%	91.679%
4181	CITY DEVELOPMEN	0.004%	91.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	LEOPALACE 21	0.004%	91.687%
4183	HAW PAR CORP LT	0.004%	91.691%
4184	DAEWOO INTERNAT	0.004%	91.695%
4185	TRUEBLUE INC COMMON STOCK	0.004%	91.699%
4186	MORGAN ADVANCE	0.004%	91.703%
4187	U-MING MARINE	0.004%	91.707%
4188	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.711%
4189	INTERPUMP GROUP	0.004%	91.715%
4190	DET N O A	0.004%	91.719%
4191	AMBU A/S	0.004%	91.723%
4192	BIG YELLOW GROU	0.004%	91.727%
4193	ORGANIZACI SORI	0.004%	91.731%
4194	NACHI-FUJIKOSHI	0.004%	91.735%
4195	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	91.739%
4196	MANDO CORPORATI	0.004%	91.743%
4197	DELPHI ENERGY C	0.004%	91.747%
4198	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.751%
4199	TOPRE CORPORATI	0.004%	91.755%
4200	AMANO CORPORATI	0.004%	91.759%
4201	SMILES SA	0.004%	91.763%
4202	CHINA LONGYUAN	0.004%	91.767%
4203	SINOTRANS LIMIT	0.004%	91.771%
4204	FIDESA	0.004%	91.775%
4205	BCO SANTANDER-C	0.004%	91.779%
4206	PORT OF TAURANG	0.004%	91.783%
4207	NIPPON HODO CO	0.004%	91.787%
4208	SENSHU IKEDA HL	0.004%	91.791%
4209	BB SEGURIDADE P	0.004%	91.795%
4210	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.799%
4211	NISSAN CHEMICAL	0.004%	91.803%
4212	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.807%
4213	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.811%
4214	TONGAAT-HULETT	0.004%	91.814%
4215	WINBOND ELECTRO	0.004%	91.818%
4216	TOTO	0.004%	91.822%
4217	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.826%
4218	HEIWA CORP	0.004%	91.830%
4219	THAI MILITARY B	0.004%	91.834%
4220	COSAN SA INDUST	0.004%	91.838%
4221	ODAKYU ELEC RLW	0.004%	91.842%
4222	TREND MICRO INC	0.004%	91.846%
4223	BYD ELECTRONIC	0.004%	91.850%
4224	TF ADNUBUSTRADO	0.004%	91.854%
4225	STROER OUT-OF-H	0.004%	91.858%
4226	CAVIUM INC COMMON STOCK USD.001	0.004%	91.862%
4227	NORTHGATE	0.004%	91.866%
4228	AVISTA CORP	0.004%	91.870%
4229	OAO GAZPROM	0.004%	91.874%
4230	TATA GLOBAL	0.004%	91.878%
4231	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	SEINO TRANSPORT	0.004%	91.886%
4233	BRITVIC	0.004%	91.890%
4234	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.893%
4235	ALFRESA HOLDING	0.004%	91.897%
4236	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	91.901%
4237	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.905%
4238	JAPAN RENTAL HO	0.004%	91.909%
4239	GVC HOLDINGS PL	0.004%	91.913%
4240	SANDS CHINA LTD	0.004%	91.917%
4241	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.004%	91.921%
4242	HITACHI TRNSPT	0.004%	91.925%
4243	STEADFAST GROUP	0.004%	91.929%
4244	POLY HONG KONG	0.004%	91.933%
4245	NCISOFT CORPN	0.004%	91.937%
4246	CITIC SECURITIE	0.004%	91.941%
4247	SIG	0.004%	91.944%
4248	YAMATAKE CORP Y	0.004%	91.948%
4249	LEE & MAN PAPER	0.004%	91.952%
4250	HITACHI HIGH-TE	0.004%	91.956%
4251	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	91.960%
4252	MEDICINES COMPANY COMMON STOCK USD.001	0.004%	91.964%
4253	OCLARO INC COMMON STOCK USD.01	0.004%	91.968%
4254	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.972%
4255	EICHER MOTORS	0.004%	91.976%
4256	MAPLETREE GREAT	0.004%	91.980%
4257	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.984%
4258	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	91.987%
4259	KUMAGAI GUMI CO	0.004%	91.991%
4260	EVERTZ TECHNOLO	0.004%	91.995%
4261	AGREE REALTY CORP REIT USD.0001	0.004%	91.999%
4262	CHIN-POON INDL	0.004%	92.003%
4263	DOOSAN INFRACOR	0.004%	92.007%
4264	SANFILIPPO(JOHN	0.004%	92.011%
4265	TOYOTA BOSHOKU	0.004%	92.015%
4266	EURONEXT NV	0.004%	92.019%
4267	FP CORP	0.004%	92.022%
4268	ARCELORMITTAL-N	0.004%	92.026%
4269	PZ CUSSONS PLC	0.004%	92.030%
4270	TRADE ME LTD	0.004%	92.034%
4271	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	92.038%
4272	JAIN IRRIGATION	0.004%	92.042%
4273	BR MALLS PARTIC	0.004%	92.046%
4274	HELLA KGAA HUEC	0.004%	92.050%
4275	RYOSAN CO	0.004%	92.053%
4276	DAH SING BANKIN	0.004%	92.057%
4277	BEACH PETROLEUM	0.004%	92.061%
4278	TENAGA NASIONL	0.004%	92.065%
4279	PFEIFFER VAC TE	0.004%	92.069%
4280	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	92.073%
4281	INDEPENDENCE GR	0.004%	92.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.080%
4283	IPSOS	0.004%	92.084%
4284	JB HI-FI	0.004%	92.088%
4285	MONEYSUPERMARKE	0.004%	92.092%
4286	TAIWAN FERTILIZ	0.004%	92.096%
4287	RIO TINTO PLC	0.004%	92.100%
4288	WELBILT INC COMMON STOCK USD.01	0.004%	92.103%
4289	NORMA GROUP AG	0.004%	92.107%
4290	NOBIA AB NEW	0.004%	92.111%
4291	ELECTA AB B SHS	0.004%	92.115%
4292	ILIAD	0.004%	92.119%
4293	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.004%	92.123%
4294	LG PHILIPS LCD	0.004%	92.126%
4295	INDO TAMBANGRAY	0.004%	92.130%
4296	KCC CORP	0.004%	92.134%
4297	LINTEC CORP	0.004%	92.138%
4298	JOHNSON ELECTRI	0.004%	92.142%
4299	VIA VAREJO SA	0.004%	92.146%
4300	KAP IND HLDG LT	0.004%	92.149%
4301	HUNTING PLC	0.004%	92.153%
4302	UNIPRES CORP.	0.004%	92.157%
4303	DAIO PAPER CORP	0.004%	92.161%
4304	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	92.165%
4305	INVINCIBLE INVE	0.004%	92.168%
4306	ORIENTAL LAND C	0.004%	92.172%
4307	ONTEX GROUP NV	0.004%	92.176%
4308	KORIAN	0.004%	92.180%
4309	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.004%	92.184%
4310	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.004%	92.187%
4311	TOD'S SPA	0.004%	92.191%
4312	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.195%
4313	CANWEL BUILDING	0.004%	92.199%
4314	ST GALLER KTBK	0.004%	92.203%
4315	HITACHI ZOSEN C	0.004%	92.206%
4316	TERRENO REALTY CORP REIT USD.01	0.004%	92.210%
4317	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.214%
4318	NASPERS LIMITED	0.004%	92.218%
4319	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.222%
4320	ERG SPA	0.004%	92.225%
4321	SHIMANO INC	0.004%	92.229%
4322	TRIMAS CORP COMMON STOCK USD.01	0.004%	92.233%
4323	SAN MIGUEL CORP	0.004%	92.237%
4324	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.240%
4325	ALLIED GROUP LT	0.004%	92.244%
4326	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.248%
4327	HYUNDAI DEVELOP	0.004%	92.252%
4328	PLDT INC	0.004%	92.256%
4329	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	92.259%
4330	UNIQA INSURANCE	0.004%	92.263%
4331	KENDA RUBBER IN	0.004%	92.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	ASHMORE GROUP	0.004%	92.271%
4333	MEDICLINIC INTE	0.004%	92.274%
4334	EBRO FOODS SA	0.004%	92.278%
4335	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	92.282%
4336	PAZ OIL CO LTD	0.004%	92.286%
4337	KEYENCE CORP	0.004%	92.289%
4338	PC CONNECTION	0.004%	92.293%
4339	GPO CATALANA OC	0.004%	92.297%
4340	SHIMAMURA CO	0.004%	92.301%
4341	TELENET GROUP H	0.004%	92.304%
4342	FULLSHARE HOLDI	0.004%	92.308%
4343	TUPRAS-TURKIYE	0.004%	92.312%
4344	TOYO SUISAN KAI	0.004%	92.316%
4345	HILL & SMITH HL	0.004%	92.319%
4346	BUREAU VERITAS	0.004%	92.323%
4347	KING YUAN ELECT	0.004%	92.327%
4348	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	92.331%
4349	BRIGGS & STRATT	0.004%	92.334%
4350	KINPO ELECTRONI	0.004%	92.338%
4351	VALOR CO LTD	0.004%	92.342%
4352	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.346%
4353	MORGUARD REAL E	0.004%	92.349%
4354	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	92.353%
4355	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	92.357%
4356	NIHON PARKERIZI	0.004%	92.361%
4357	BOBST GROUP AG	0.004%	92.364%
4358	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.004%	92.368%
4359	ONWARD KASHIYAM	0.004%	92.372%
4360	CHURCHILL DOWNS INC COMMON STOCK	0.004%	92.375%
4361	BLACKBAUD INC	0.004%	92.379%
4362	OKASAN SECURITI	0.004%	92.383%
4363	SUMITOMO BAKELI	0.004%	92.387%
4364	TRANSUNION COMMON STOCK USD.01	0.004%	92.390%
4365	CHINA BLUECHEMI	0.004%	92.394%
4366	UTD INTEGRATION	0.004%	92.398%
4367	AUROBINDO PHARM	0.004%	92.401%
4368	BAVARIAN NORDIC	0.004%	92.405%
4369	LONDOMETRIC PR	0.004%	92.409%
4370	KELLY SERVICES	0.004%	92.412%
4371	COMFORIA RESIDE	0.004%	92.416%
4372	ZHUZHOU CSR TIM	0.004%	92.420%
4373	ROHTO PHARM	0.004%	92.424%
4374	OUTOTEC OYJ	0.004%	92.427%
4375	HYSAN DEVELOPME	0.004%	92.431%
4376	SFS GROUP AG	0.004%	92.435%
4377	ASICS CORP	0.004%	92.438%
4378	RINGKJOEBING LA	0.004%	92.442%
4379	WOORI INVESTMEN	0.004%	92.446%
4380	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	92.449%
4381	ILUKA RESOURCES	0.004%	92.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	OCI COMPANY LTD	0.004%	92.457%
4383	CHINA LESSO GRO	0.004%	92.460%
4384	MACRONIX INTERN	0.004%	92.464%
4385	EDION CORP	0.004%	92.468%
4386	KYUDENKO CORP	0.004%	92.471%
4387	CHARTER HALL	0.004%	92.475%
4388	EMEMORY TECHNOL	0.004%	92.479%
4389	COCA-COLA EUROP	0.004%	92.482%
4390	NAGACORP LTD	0.004%	92.486%
4391	KINTETSU CORP	0.004%	92.490%
4392	ENDEAVOUR SILVE	0.004%	92.493%
4393	AFRICA OIL CORP	0.004%	92.497%
4394	ORANGE SPON ADR ADR	0.004%	92.501%
4395	VOLTAS LTD	0.004%	92.504%
4396	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	92.508%
4397	SHIONOGI & CO	0.004%	92.512%
4398	SIMPLO TECHNOLO	0.004%	92.515%
4399	DCM JAPAN HOLDI	0.004%	92.519%
4400	US CONCRETE INC COMMON STOCK USD.001	0.004%	92.523%
4401	AIR CHINA LTD	0.004%	92.526%
4402	ROBINSONS LAND	0.004%	92.530%
4403	TRICO BANCSHARES COMMON STOCK	0.004%	92.534%
4404	BOJANGLES INC COMMON STOCK USD.01	0.004%	92.537%
4405	YELLOW PAGES LT	0.004%	92.541%
4406	SCORPIO TANKERS	0.004%	92.544%
4407	CALLAWAY GOLF C	0.004%	92.548%
4408	TODA CORP	0.004%	92.552%
4409	CLIFFS NATURAL	0.004%	92.555%
4410	HYAKUGO BANK(10	0.004%	92.559%
4411	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.563%
4412	FIELMANN AG	0.004%	92.566%
4413	SEOUL SEMICONDU	0.004%	92.570%
4414	EXIDE INDUSTRIE	0.004%	92.573%
4415	MACQUARIE KOREA	0.004%	92.577%
4416	MALAYSIA AIRPOR	0.004%	92.581%
4417	DLF LIMITED	0.004%	92.584%
4418	CAPITAL & COUNT	0.004%	92.588%
4419	ST JOE CO/THE COMMON STOCK	0.004%	92.591%
4420	ANIMA HOLDING S	0.004%	92.595%
4421	MUSASHINO BANK	0.004%	92.599%
4422	COSMO ENERGY HO	0.004%	92.602%
4423	FNFV GROUP TRACKING STK USD.0001	0.004%	92.606%
4424	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	92.609%
4425	CEB INC COMMON STOCK USD.01	0.004%	92.613%
4426	DAVIDE CAMPARI-	0.004%	92.617%
4427	UNIMICRON TECHN	0.004%	92.620%
4428	GREGGS PLC	0.004%	92.624%
4429	CALTEX AUSTRALI	0.004%	92.627%
4430	SPX CORP COMMON STOCK USD.01	0.004%	92.631%
4431	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.638%
4433	EMAMI LTD	0.004%	92.642%
4434	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.645%
4435	BLUCORA INC COMMON STOCK USD.0001	0.004%	92.649%
4436	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.653%
4437	SACYR SA	0.004%	92.656%
4438	WORKSPACE GROUP	0.004%	92.660%
4439	KING'S TOWN BAN	0.004%	92.663%
4440	OPHIR ENERGY PL	0.004%	92.667%
4441	GRAND PACIF PET	0.004%	92.671%
4442	CHINA RAILWAY G	0.004%	92.674%
4443	IIDA GROUP HOLD	0.004%	92.678%
4444	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	92.681%
4445	GPE EUROTUNNEL	0.004%	92.685%
4446	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	92.688%
4447	CBIZ INC COMMON STOCK USD.01	0.004%	92.692%
4448	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	92.696%
4449	INVESTMENT TECH	0.004%	92.699%
4450	DOMINOS PIZZA E	0.004%	92.703%
4451	JAPAN STEEL WOR	0.004%	92.706%
4452	REUNERT	0.004%	92.710%
4453	SHANGHAI PHARMA	0.004%	92.713%
4454	POSTNL	0.004%	92.717%
4455	EULER & HERMES	0.004%	92.720%
4456	CHINA ZHONGWANG	0.004%	92.724%
4457	TOHOKU ELEC POW	0.004%	92.728%
4458	ASPEN PHARMACAR	0.004%	92.731%
4459	NOVANTA INC COMMON STOCK	0.004%	92.735%
4460	HEIDELBERGER DR	0.004%	92.738%
4461	ALAMO GROUP INC	0.004%	92.742%
4462	COLGATE-PALM (I	0.004%	92.745%
4463	DAETWYLER HOLDI	0.004%	92.749%
4464	DAOU TECHNOLOGY	0.004%	92.752%
4465	ANSALDO STS SPA	0.004%	92.756%
4466	ACCELL GROUP	0.004%	92.759%
4467	TECAN AG	0.004%	92.763%
4468	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	92.767%
4469	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.770%
4470	K12 INC COMMON STOCK USD.0001	0.004%	92.774%
4471	TOAGOSEI CO LTD	0.004%	92.777%
4472	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.781%
4473	HALFORDS GROUP	0.004%	92.784%
4474	HANSTEEN HOLDIN	0.004%	92.788%
4475	FUGRO NV-CVA	0.004%	92.791%
4476	CHINA EVERBRIGH	0.004%	92.795%
4477	BORREGAARD ASA	0.004%	92.798%
4478	TOWER SEMICONDU	0.004%	92.802%
4479	CHINA VANKE CO	0.004%	92.805%
4480	AUTOMOTIVE HOLD	0.004%	92.809%
4481	AAON INC COMMON STOCK USD.004	0.004%	92.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TOPCO SCIENTIFI	0.004%	92.816%
4483	GENUS PLC	0.004%	92.819%
4484	ATEA ASA	0.004%	92.823%
4485	DYNEGY INC COMMON STOCK USD.01	0.004%	92.826%
4486	PIGEON CORP	0.004%	92.830%
4487	BAJAJ AUTO LTD	0.004%	92.833%
4488	AICA KOGYO CO	0.004%	92.837%
4489	TURK SISE VE CA	0.004%	92.840%
4490	MATERION CORP COMMON STOCK	0.004%	92.844%
4491	SHIP HEALTHCARE	0.003%	92.847%
4492	TREX COMPANY INC COMMON STOCK USD.01	0.003%	92.851%
4493	ZTE CORP	0.003%	92.854%
4494	VOCUS COMMUN LT	0.003%	92.858%
4495	IMERYS SA	0.003%	92.861%
4496	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	92.865%
4497	DURATEX SA	0.003%	92.868%
4498	CHINA STHN AIRL	0.003%	92.872%
4499	GPO IND BIMBO	0.003%	92.875%
4500	BYD CO	0.003%	92.879%
4501	MAKALOTIndustr	0.003%	92.882%
4502	MERCER INTL INC	0.003%	92.886%
4503	NTHN STAR RES L	0.003%	92.889%
4504	MARINE HARVEST	0.003%	92.893%
4505	RATIONAL	0.003%	92.896%
4506	TVS MOTOR CO	0.003%	92.900%
4507	FIBRIA CELULOSE	0.003%	92.903%
4508	TEC CORPORATION	0.003%	92.907%
4509	ADVANCED INFO S	0.003%	92.910%
4510	SHIP FINANCE IN	0.003%	92.914%
4511	CLOETTA AB B SH	0.003%	92.917%
4512	SIBANYE GOLD SPON ADR ADR	0.003%	92.921%
4513	FORMFACTOR INC COMMON STOCK USD.001	0.003%	92.924%
4514	NIPPON GAS CO L	0.003%	92.928%
4515	JG SUMMIT HLDGS	0.003%	92.931%
4516	ARCBEST CORP COMMON STOCK USD.01	0.003%	92.935%
4517	DEBENHAMS	0.003%	92.938%
4518	NN INC COMMON STOCK USD.01	0.003%	92.941%
4519	MYRIAD GENETICS	0.003%	92.945%
4520	SIME DARBY BHD	0.003%	92.948%
4521	BANK DANAMON PT	0.003%	92.952%
4522	AU OPTRONICS CORP SPON ADR ADR	0.003%	92.955%
4523	CIELO SA	0.003%	92.959%
4524	RPC INC COMMON STOCK USD.1	0.003%	92.962%
4525	WT MICROELECTRO	0.003%	92.966%
4526	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.969%
4527	TOKYU REIT INC	0.003%	92.973%
4528	GENTING MALAYSI	0.003%	92.976%
4529	ARCADIS NV	0.003%	92.980%
4530	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	92.983%
4531	AVON PRODUCTS I	0.003%	92.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	NCC LTD/INDIA	0.003%	92.990%
4533	LOTTE SHOPPING	0.003%	92.993%
4534	MEGMILK SNOW BR	0.003%	92.997%
4535	MRF LTD	0.003%	93.000%
4536	SAF-HOLLAND SA	0.003%	93.004%
4537	TOKAI CARBON CO	0.003%	93.007%
4538	PRESIDENT CHAIN	0.003%	93.011%
4539	MANHATTAN ASSOC	0.003%	93.014%
4540	INDUSTRIAL & IN	0.003%	93.017%
4541	DRILLISCH AG	0.003%	93.021%
4542	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.003%	93.024%
4543	SOUTH INDIA BAN	0.003%	93.028%
4544	TAIWAN BUSINESS	0.003%	93.031%
4545	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	93.035%
4546	MIRVAC GROUP RE	0.003%	93.038%
4547	THAI UNION GROU	0.003%	93.041%
4548	AVICHINA INDUST	0.003%	93.045%
4549	HYPERMARCAS SA	0.003%	93.048%
4550	ZCL COMPOSITES	0.003%	93.052%
4551	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.055%
4552	DIASORIN SPA EU	0.003%	93.059%
4553	SSAB SVENSKT ST	0.003%	93.062%
4554	GUESS? INC COMMON STOCK USD.01	0.003%	93.065%
4555	KFORCE INC COMMON STOCK USD.01	0.003%	93.069%
4556	SINO LAND CO	0.003%	93.072%
4557	WIENER STAEDTIS	0.003%	93.076%
4558	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.003%	93.079%
4559	SIXT SE PFD	0.003%	93.082%
4560	KUMHO TIRE CO	0.003%	93.086%
4561	NICHIAS CORP	0.003%	93.089%
4562	GREENTOWN CHINA	0.003%	93.093%
4563	KRONES AG	0.003%	93.096%
4564	SOHGO SECURITY	0.003%	93.099%
4565	BWP TRUST	0.003%	93.103%
4566	GANNETT CO INC COMMON STOCK	0.003%	93.106%
4567	AMOREPACIFIC GR	0.003%	93.110%
4568	AUSNET SERVICES	0.003%	93.113%
4569	A2A SPA	0.003%	93.116%
4570	SIEGFRIED HOLDI	0.003%	93.120%
4571	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.123%
4572	FED SIGNAL CORP	0.003%	93.127%
4573	FIVE BELOW COMMON STOCK USD.01	0.003%	93.130%
4574	AZIMUT HOLDING	0.003%	93.133%
4575	MARCUS CORP	0.003%	93.137%
4576	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.140%
4577	TESLA INC COMMON STOCK USD.001	0.003%	93.144%
4578	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.147%
4579	FUKUYAMA TRANSP	0.003%	93.150%
4580	FAR EAST INTL B	0.003%	93.154%
4581	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.157%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	DAIRY CREST GRO	0.003%	93.160%
4583	SEVERSTAL GDR R	0.003%	93.164%
4584	ALKERMES PLC	0.003%	93.167%
4585	OAO ROSNEFT OIL	0.003%	93.171%
4586	JERONIMO MARTIN	0.003%	93.174%
4587	RITEK INC	0.003%	93.177%
4588	L&T FINANCE HOL	0.003%	93.181%
4589	NANKAI ELEC RAI	0.003%	93.184%
4590	CIA SANEAMENTO	0.003%	93.187%
4591	ENQUEST PLC	0.003%	93.191%
4592	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.194%
4593	PETRA DIAMONDS	0.003%	93.198%
4594	SYDNEY AIRPORT	0.003%	93.201%
4595	PACIFIC BASIN S	0.003%	93.204%
4596	TISCO FINANCIAL	0.003%	93.208%
4597	GUARDIAN CAP GR	0.003%	93.211%
4598	KONINKLIJKE WES	0.003%	93.214%
4599	BONAVA AB - B S	0.003%	93.218%
4600	CHINA GALAXY SE	0.003%	93.221%
4601	KYOWA EXEO CORP	0.003%	93.224%
4602	TRANSAT AT INC	0.003%	93.228%
4603	TECHNIPFMC PLC	0.003%	93.231%
4604	ABAXIS INC COMMON STOCK	0.003%	93.234%
4605	KOLON INDUSTRIE	0.003%	93.238%
4606	KELLER GROUP	0.003%	93.241%
4607	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.244%
4608	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.248%
4609	DUSKIN CO LTD	0.003%	93.251%
4610	CARETRUST REIT INC REIT USD.01	0.003%	93.254%
4611	MOBIMO HLDG AG	0.003%	93.258%
4612	ADTRAN INC	0.003%	93.261%
4613	ENGIE BRASIL SA	0.003%	93.264%
4614	LINDT & SPRUENG	0.003%	93.268%
4615	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	93.271%
4616	MACQUARIE MEXIC	0.003%	93.274%
4617	DEWAN HOUSING F	0.003%	93.278%
4618	MEDIPAL HOLDING	0.003%	93.281%
4619	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	93.284%
4620	WONIK IPS CO LT	0.003%	93.288%
4621	TIANNENG POWER	0.003%	93.291%
4622	KISSEI PHARM CO	0.003%	93.294%
4623	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.298%
4624	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.301%
4625	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.304%
4626	ANDREW PELLER-A	0.003%	93.308%
4627	INVERSIONES AGU	0.003%	93.311%
4628	INVENSENSE INC COMMON STOCK USD.001	0.003%	93.314%
4629	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	93.317%
4630	SEKISUI HOUSE R	0.003%	93.321%
4631	GT CAPITAL HOLD	0.003%	93.324%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	SAUL CENTERS INC REIT USD.01	0.003%	93.327%
4633	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.331%
4634	HANNSTAR DISPLA	0.003%	93.334%
4635	HYUNDAI MIPO DO	0.003%	93.337%
4636	EXPRESS INC COMMON STOCK	0.003%	93.341%
4637	HOME PRODUCT CE	0.003%	93.344%
4638	TAKKT AG	0.003%	93.347%
4639	K WAH INTL HLDG	0.003%	93.350%
4640	CANON MARKETING	0.003%	93.354%
4641	BANCO DE CHILE ADR ADR	0.003%	93.357%
4642	SABRE CORP COMMON STOCK USD.01	0.003%	93.360%
4643	JENOPTIK AG	0.003%	93.364%
4644	DATATEC	0.003%	93.367%
4645	CHINA GEN PLAST	0.003%	93.370%
4646	ADITYA BIRLA NU	0.003%	93.374%
4647	PHOTRONICS INC COMMON STOCK USD.01	0.003%	93.377%
4648	EXEDY CORP	0.003%	93.380%
4649	MYER HOLDINGS L	0.003%	93.383%
4650	HYAKUJUSHI BANK	0.003%	93.387%
4651	SIGMA PHARMACEU	0.003%	93.390%
4652	JAPAN DISPLAY I	0.003%	93.393%
4653	ALIOR BANK SA	0.003%	93.396%
4654	FUKUOKA REIT CO	0.003%	93.400%
4655	FORTUNE REIT	0.003%	93.403%
4656	AEROVIRONMENT I	0.003%	93.406%
4657	ITOHAM YONEKYU	0.003%	93.410%
4658	RELIANCE POWER	0.003%	93.413%
4659	TOKIO MARINE HO	0.003%	93.416%
4660	UNI-CHARM CORP	0.003%	93.419%
4661	PETROLEUM GEO-S	0.003%	93.423%
4662	TIMKENSTEEL CORP COMMON STOCK	0.003%	93.426%
4663	AIR NEW ZEALAND	0.003%	93.429%
4664	MARSHALLS PLC	0.003%	93.433%
4665	BRINKER INTL IN	0.003%	93.436%
4666	SSP GROUP PLC	0.003%	93.439%
4667	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.442%
4668	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.446%
4669	IRPC PUBLIC CO	0.003%	93.449%
4670	SPAR NORD BANK	0.003%	93.452%
4671	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.455%
4672	SLIGRO FOOD GRO	0.003%	93.459%
4673	CHOW SANG SANG	0.003%	93.462%
4674	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.465%
4675	SCIENTIFIC GAME	0.003%	93.468%
4676	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.472%
4677	ASHOK LEYLAND	0.003%	93.475%
4678	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	93.478%
4679	MAHINDRA & MAHI	0.003%	93.481%
4680	JARDINE CYCLE	0.003%	93.485%
4681	MARFRIG GLOBAL	0.003%	93.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	HINDUSTAN PETRO	0.003%	93.491%
4683	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.494%
4684	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.498%
4685	SINO-AMERICAN S	0.003%	93.501%
4686	UNILEVER NV	0.003%	93.504%
4687	BANKRATE INC COMMON STOCK USD.01	0.003%	93.507%
4688	MINMETALS RES	0.003%	93.511%
4689	MELEXIS	0.003%	93.514%
4690	WACKER CONSTRUC	0.003%	93.517%
4691	YINGDE GASES GR	0.003%	93.520%
4692	ABERCROMBIE & F	0.003%	93.524%
4693	MAPLETREE LOGIS	0.003%	93.527%
4694	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.530%
4695	HAVAS SA	0.003%	93.533%
4696	AEROPORTS DE PA	0.003%	93.537%
4697	HOMESTREET INC COMMON STOCK	0.003%	93.540%
4698	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.543%
4699	TOKYO SEIMITSU	0.003%	93.546%
4700	NOS SGPS	0.003%	93.549%
4701	BAJAJ AUTO	0.003%	93.553%
4702	SANOMA OYJ	0.003%	93.556%
4703	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	93.559%
4704	PIRAMAL ENTERPR	0.003%	93.562%
4705	INTERCONTINENTA	0.003%	93.566%
4706	NEWALTA INC	0.003%	93.569%
4707	METROPOLITAN BA	0.003%	93.572%
4708	JC DECAUX SA	0.003%	93.575%
4709	ANALOGIC CORP	0.003%	93.578%
4710	ITO EN	0.003%	93.582%
4711	BRF SA	0.003%	93.585%
4712	BUMI ARMADA BER	0.003%	93.588%
4713	OGAKI KYORITSU	0.003%	93.591%
4714	GLAXOSMITHKLINE	0.003%	93.594%
4715	KOMERI CO	0.003%	93.598%
4716	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.601%
4717	NOLATO AB	0.003%	93.604%
4718	DENBURY RESOURC	0.003%	93.607%
4719	MONCLER SPA	0.003%	93.610%
4720	UTD STATES CELL	0.003%	93.614%
4721	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.617%
4722	HUBER & SUHNER	0.003%	93.620%
4723	NHN ENTERTAINME	0.003%	93.623%
4724	CORETRONICS COR	0.003%	93.626%
4725	FOCALTECH SYSTE	0.003%	93.630%
4726	HAITONG INTL SE	0.003%	93.633%
4727	VERITIV CORP COMMON STOCK USD.01	0.003%	93.636%
4728	FUYO GENERAL LE	0.003%	93.639%
4729	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.642%
4730	ELITE MATERIAL	0.003%	93.645%
4731	ZHAOJIN MINING	0.003%	93.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	CHINA CONCH VEN	0.003%	93.652%
4733	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.655%
4734	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.003%	93.658%
4735	ULTRATECH INC COMMON STOCK USD.001	0.003%	93.661%
4736	AEGION CORP COMMON STOCK USD.01	0.003%	93.665%
4737	LUKOIL PJSC- SP	0.003%	93.668%
4738	FCC CO LTD	0.003%	93.671%
4739	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.674%
4740	CHINA DONGXIANG	0.003%	93.677%
4741	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.680%
4742	WEST CORP COMMON STOCK USD.001	0.003%	93.684%
4743	MAN WAH HOLDING	0.003%	93.687%
4744	OPEN HOUSE CO L	0.003%	93.690%
4745	CENTRAL GLASS C	0.003%	93.693%
4746	CHENG LOONG	0.003%	93.696%
4747	FENG TAY ENTRPR	0.003%	93.699%
4748	TOYO SEIKAN KAI	0.003%	93.703%
4749	QIAGEN NV	0.003%	93.706%
4750	FIRST NATIONAL	0.003%	93.709%
4751	CARSALES.COM LT	0.003%	93.712%
4752	ARCADYAN TECHNO	0.003%	93.715%
4753	BAJAJ FINANCE L	0.003%	93.718%
4754	ACORDA THERAPEU	0.003%	93.722%
4755	KOREA ELEC POWE	0.003%	93.725%
4756	MAGELLAN FINANC	0.003%	93.728%
4757	AIRPORTS OF THA	0.003%	93.731%
4758	PREMIER INVESTM	0.003%	93.734%
4759	RAMCO-GERSHENSO	0.003%	93.737%
4760	PHH CORP COMMON STOCK USD.01	0.003%	93.741%
4761	PANALPINA WELT	0.003%	93.744%
4762	LIPPO KARAWACI	0.003%	93.747%
4763	MODINE MFG CO	0.003%	93.750%
4764	FELCOR LODGING	0.003%	93.753%
4765	CHINA TRAVEL IN	0.003%	93.756%
4766	TARKETT SA	0.003%	93.759%
4767	TELECOM ITALIA	0.003%	93.763%
4768	SYSMEX CORP	0.003%	93.766%
4769	IMP DEL DES Y E	0.003%	93.769%
4770	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.772%
4771	PAN OCEAN CO	0.003%	93.775%
4772	OM ASSET MANAGE	0.003%	93.778%
4773	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	93.781%
4774	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.784%
4775	ALUMINA LTD-SPO	0.003%	93.788%
4776	ALM. BRAND	0.003%	93.791%
4777	FABEGE AB	0.003%	93.794%
4778	GIMV NV	0.003%	93.797%
4779	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.800%
4780	KYUSHU ELEC POW	0.003%	93.803%
4781	AOZORA BANK	0.003%	93.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	KOMORI CORPORAT	0.003%	93.810%
4783	STARTS CORP INC	0.003%	93.813%
4784	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.816%
4785	DIGI.COM BHD	0.003%	93.819%
4786	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.822%
4787	NAVISTAR INTL C	0.003%	93.825%
4788	TOHO GAS CO	0.003%	93.828%
4789	CHINA PACIFIC I	0.003%	93.831%
4790	BEFIMMO SCA	0.003%	93.834%
4791	CSR CORP	0.003%	93.838%
4792	POLYPIPE GROUP	0.003%	93.841%
4793	BANK MILLENIUM	0.003%	93.844%
4794	TOKYO ELEC POWE	0.003%	93.847%
4795	ITEQ CORP	0.003%	93.850%
4796	KIWOOM SECURITI	0.003%	93.853%
4797	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	93.856%
4798	MERCIALYS	0.003%	93.859%
4799	BROOKFIELD OFFI	0.003%	93.862%
4800	CHINA MOTOR CO	0.003%	93.866%
4801	MELCO INTERNATI	0.003%	93.869%
4802	MITSUBA CORP	0.003%	93.872%
4803	HAP SENG CONSOL	0.003%	93.875%
4804	ABIOMED INC COMMON STOCK USD.01	0.003%	93.878%
4805	ORION CORP	0.003%	93.881%
4806	LONKING HOLDING	0.003%	93.884%
4807	BALFOUR BEATTY	0.003%	93.887%
4808	AMC NETWORKS INC A COMMON STOCK	0.003%	93.890%
4809	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.893%
4810	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.897%
4811	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	93.900%
4812	PRIMARY HEALTH	0.003%	93.903%
4813	SIXT AG	0.003%	93.906%
4814	OTSUKA HLDGS CO	0.003%	93.909%
4815	IPSEN	0.003%	93.912%
4816	MAKINO MILLING	0.003%	93.915%
4817	RELIANCE INDS-S	0.003%	93.918%
4818	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.921%
4819	AIRBOSS OF AMER	0.003%	93.924%
4820	PETKIM	0.003%	93.927%
4821	TRUE CORP PCL	0.003%	93.930%
4822	TOKYO TY FINANC	0.003%	93.934%
4823	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.937%
4824	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.940%
4825	SEMEN GRESIK	0.003%	93.943%
4826	GETAC TECHNOLOG	0.003%	93.946%
4827	GS ENGINEERING	0.003%	93.949%
4828	BANGKOK LAND PC	0.003%	93.952%
4829	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.955%
4830	GUOTAI JUNAN IN	0.003%	93.958%
4831	XINYI SOLAR HOL	0.003%	93.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	AGFA GEVAERT NV	0.003%	93.964%
4833	NANTO BANK	0.003%	93.967%
4834	FUJI MACHINE MF	0.003%	93.970%
4835	TAIWAN STYRENE	0.003%	93.973%
4836	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	93.977%
4837	TUNG HO STEEL E	0.003%	93.980%
4838	FUTURE LAND DEV	0.003%	93.983%
4839	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.986%
4840	BALKRISHNA INDS	0.003%	93.989%
4841	DEUTSCHE BANK A	0.003%	93.992%
4842	LONG CHEN PAPER	0.003%	93.995%
4843	ZAKLADY METALI	0.003%	93.998%
4844	FIRST BANCORP/NC COMMON STOCK	0.003%	94.001%
4845	H.I.S.CO	0.003%	94.004%
4846	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.007%
4847	HOTA INDUSTRIAL	0.003%	94.010%
4848	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.013%
4849	MINDTREE LTD	0.003%	94.016%
4850	RELIANCE ENERGY	0.003%	94.019%
4851	INTERRENT REAL	0.003%	94.022%
4852	REGIS RESOURCES	0.003%	94.025%
4853	IOI PROPERTIES	0.003%	94.028%
4854	BANK OF BARODA	0.003%	94.031%
4855	CIMPRESS NV	0.003%	94.034%
4856	CIPUTRA DEVELOP	0.003%	94.037%
4857	TURKIYE HALK	0.003%	94.040%
4858	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	94.043%
4859	SERCOMM CORP	0.003%	94.046%
4860	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.049%
4861	MULTIPLAN EMPRE	0.003%	94.052%
4862	SERIA CO LTD	0.003%	94.055%
4863	PARMALAT S.P.A	0.003%	94.059%
4864	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.062%
4865	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.065%
4866	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	94.068%
4867	DOMINO'S PIZZA	0.003%	94.071%
4868	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.074%
4869	ST MODWEN PROPS	0.003%	94.077%
4870	PIONEER CORP JP	0.003%	94.080%
4871	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.083%
4872	TONG YANG INDUS	0.003%	94.086%
4873	COLOPLAST AS	0.003%	94.089%
4874	JIANGSU EXPRESS	0.003%	94.092%
4875	EFG INTERNATION	0.003%	94.095%
4876	TOBU RAILWAY CO	0.003%	94.098%
4877	DEUTSCHE EUROSH	0.003%	94.101%
4878	CIECH SA	0.003%	94.104%
4879	PARADE TECHNOLO	0.003%	94.107%
4880	MITAC HOLDINGS	0.003%	94.110%
4881	RHONE-KLINIKUM	0.003%	94.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	VTECH HLDGS	0.003%	94.115%
4883	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	94.118%
4884	ITOCHU TECHNO S	0.003%	94.121%
4885	MANAPPURAM FINA	0.003%	94.124%
4886	SUPERGROUP PLC	0.003%	94.127%
4887	TOMY CO LTD	0.003%	94.130%
4888	LADBROKES PLC	0.003%	94.133%
4889	MITSUBISHI TANA	0.003%	94.136%
4890	SYNTEL INC COMMON STOCK	0.003%	94.139%
4891	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	94.142%
4892	SKC CO	0.003%	94.145%
4893	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.148%
4894	SINGAPORE POST	0.003%	94.151%
4895	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.154%
4896	LEROY SEAFOOD G	0.003%	94.157%
4897	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.160%
4898	ASATSU INC	0.003%	94.163%
4899	DEUTZ AG	0.003%	94.166%
4900	SINGAPORE TECH	0.003%	94.169%
4901	CORONATION FUND	0.003%	94.172%
4902	TOWER INTL INC	0.003%	94.175%
4903	DE'LONGHI SPA	0.003%	94.178%
4904	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	94.181%
4905	SLATE RETAIL RE	0.003%	94.184%
4906	MAINFREIGHT LTD	0.003%	94.187%
4907	NIPPON STEEL	0.003%	94.190%
4908	KYORITSU MAINTA	0.003%	94.193%
4909	HARGREAVES LANS	0.003%	94.196%
4910	PERPETUAL TST A	0.003%	94.199%
4911	COMSYS HOLDINGS	0.003%	94.202%
4912	SENKO CO	0.003%	94.204%
4913	MILLENNIUM&COPT	0.003%	94.207%
4914	BLUEBIRD BIO IN	0.003%	94.210%
4915	ENERGIAS DO BRA	0.003%	94.213%
4916	KIWI PROPERTY G	0.003%	94.216%
4917	SEABRIDGE GOLD	0.003%	94.219%
4918	BETSSON AB	0.003%	94.222%
4919	AIA ENGINEERING	0.003%	94.225%
4920	NATL HOUSE INDL	0.003%	94.228%
4921	SPEEDWAY MOTORS	0.003%	94.231%
4922	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.234%
4923	CJ E&M CORPORAT	0.003%	94.237%
4924	TSRC CORP	0.003%	94.240%
4925	MYCRONIC AB	0.003%	94.243%
4926	CORBY SPIRIT AN	0.003%	94.246%
4927	HANSSEM CO	0.003%	94.249%
4928	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.251%
4929	SAFESTORE HOLDI	0.003%	94.254%
4930	KEIO CORP	0.003%	94.257%
4931	CHAROEN PKPD-FG	0.003%	94.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	INFICON HOLDING	0.003%	94.263%
4933	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.266%
4934	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.269%
4935	AMBEV SA ADR ADR	0.003%	94.272%
4936	ETERNAL CHEMICA	0.003%	94.275%
4937	TONG REN TANG T	0.003%	94.278%
4938	AEON REIT INVES	0.003%	94.281%
4939	TOMTOM NV	0.003%	94.284%
4940	BEZEQ ISRAEL TE	0.003%	94.287%
4941	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.289%
4942	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	94.292%
4943	IDBI BANK LTD	0.003%	94.295%
4944	TOOTSIE ROLL IN	0.003%	94.298%
4945	KANGWON LAND IN	0.003%	94.301%
4946	TOKYO DOME CORP	0.003%	94.304%
4947	NISHIMATSU CONS	0.003%	94.307%
4948	SHANGHAI ELECTR	0.003%	94.310%
4949	Rocky Mountain	0.003%	94.313%
4950	MONMOUTH REAL E	0.003%	94.315%
4951	SHANDONG WEIGAO	0.003%	94.318%
4952	STONERIDGE INC COMMON STOCK	0.003%	94.321%
4953	KEIHIN CORP	0.003%	94.324%
4954	SHIMA SEIKI MFG	0.003%	94.327%
4955	EZ TEC EMPREEND	0.003%	94.330%
4956	ASCOM HOLDING A	0.003%	94.333%
4957	LIGHT S.A.	0.003%	94.336%
4958	YAGEO CORP	0.003%	94.339%
4959	NICHI-IKO PHARM	0.003%	94.341%
4960	CHORUS LIMITED	0.003%	94.344%
4961	RAKUTEN INC	0.003%	94.347%
4962	SECURITY BANK C	0.003%	94.350%
4963	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.353%
4964	ACADIAN TIMBER	0.003%	94.356%
4965	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	94.359%
4966	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.361%
4967	PERLIS PLANTATI	0.003%	94.364%
4968	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	94.367%
4969	SINGAPORE EXCHA	0.003%	94.370%
4970	SANFIRE RESOURC	0.003%	94.373%
4971	IMMOFINANZ IMMO	0.003%	94.376%
4972	DULUXGROUP LTD	0.003%	94.379%
4973	GLOBE TELECOM I	0.003%	94.381%
4974	SIAS SPA	0.003%	94.384%
4975	FRANK'S INTERNA	0.003%	94.387%
4976	CROMWELL PROPER	0.003%	94.390%
4977	INDUSIND BANK	0.003%	94.393%
4978	MUTHOOT FINANCE	0.003%	94.396%
4979	LUXOTTICA GROUP	0.003%	94.398%
4980	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.401%
4981	SAMSUNG ELECTRO	0.003%	94.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	GLENMARK PHARM	0.003%	94.407%
4983	CU BANCORP COMMON STOCK	0.003%	94.410%
4984	DENA CO LTD	0.003%	94.413%
4985	TXC CORPN	0.003%	94.416%
4986	U-BLOX AG	0.003%	94.418%
4987	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.421%
4988	RYOHIN KEIKAKU	0.003%	94.424%
4989	ALK-ABELLO A/S	0.003%	94.427%
4990	DUZONBIZON CO L	0.003%	94.430%
4991	JAPFA COMFEED I	0.003%	94.433%
4992	YUEN FOONG YU M	0.003%	94.435%
4993	ACTUA CORP COMMON STOCK USD.001	0.003%	94.438%
4994	RATHBONE BROTHE	0.003%	94.441%
4995	SEIREN CO	0.003%	94.444%
4996	BERNER KTBK	0.003%	94.447%
4997	OBARA CORP	0.003%	94.449%
4998	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.452%
4999	ALUMINIUM CORP	0.003%	94.455%
5000	DIGITAL CHINA H	0.003%	94.458%
5001	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.461%
5002	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.464%
5003	HAMBORNER AG	0.003%	94.466%
5004	GORMAN-RUPP CO	0.003%	94.469%
5005	FRUTAROM	0.003%	94.472%
5006	BCO ABC BRASIL	0.003%	94.475%
5007	PGT INC	0.003%	94.478%
5008	TURK HAVA YOLLA	0.003%	94.480%
5009	EVERLIGHT ELECT	0.003%	94.483%
5010	WPT INDUSTRIAL	0.003%	94.486%
5011	Ayala Land Inc	0.003%	94.489%
5012	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.003%	94.492%
5013	SKY NETWORK TEL	0.003%	94.494%
5014	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	94.497%
5015	NIHON M&A CENTE	0.003%	94.500%
5016	SUMITOMO MITSUI	0.003%	94.503%
5017	METROPOLE TV-(M	0.003%	94.506%
5018	TAICHUNG	0.003%	94.508%
5019	IREN SPA	0.003%	94.511%
5020	NIPPON SODA CO	0.003%	94.514%
5021	AIRASIA BHD	0.003%	94.517%
5022	VEDANTA RESOURC	0.003%	94.519%
5023	SINGAPORE PRESS	0.003%	94.522%
5024	RIETER HLDGS AG	0.003%	94.525%
5025	JUMBO SA	0.003%	94.528%
5026	LG HAUSYS LTD	0.003%	94.531%
5027	FOXCONN INTERNA	0.003%	94.533%
5028	BANK OF INDIA C	0.003%	94.536%
5029	HINDUSTAN LEVER	0.003%	94.539%
5030	CRAY INC COMMON STOCK USD.01	0.003%	94.542%
5031	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.545%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.547%
5033	TOHO BANK	0.003%	94.550%
5034	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.553%
5035	CHICONY ELECTRO	0.003%	94.556%
5036	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	94.558%
5037	IS DONGSEO CO L	0.003%	94.561%
5038	NIHON UNISYS	0.003%	94.564%
5039	CALIFORNIA WATE	0.003%	94.567%
5040	HERC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.569%
5041	CJ O SHOPPING C	0.003%	94.572%
5042	CALGON CARBON C	0.003%	94.575%
5043	UNI-PRESIDENT C	0.003%	94.578%
5044	HEALTHQUITY INC COMMON STOCK USD.0001	0.003%	94.581%
5045	KOREA ZINC	0.003%	94.583%
5046	USS CO. LTD.	0.003%	94.586%
5047	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.589%
5048	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.592%
5049	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.594%
5050	SUMITOMO WAREHO	0.003%	94.597%
5051	PROTO LABS INC COMMON STOCK USD.001	0.003%	94.600%
5052	IRESS MARKET TE	0.003%	94.603%
5053	CAPITAL SECURIT	0.003%	94.605%
5054	ATHENAHEALTH IN	0.003%	94.608%
5055	FLIGHT CENTRE L	0.003%	94.611%
5056	OBRASCON HUAR L	0.003%	94.614%
5057	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	94.616%
5058	KANEMATSU CORP	0.003%	94.619%
5059	PROSEGUR CIA DE	0.003%	94.622%
5060	SUMMERSET GROUP	0.003%	94.625%
5061	EI TOWERS SPA	0.003%	94.627%
5062	TV18 BROADCAST	0.003%	94.630%
5063	SA CORP REAL ES	0.003%	94.633%
5064	MATSUMOTOKIYOSH	0.003%	94.636%
5065	CHARGEURS SA	0.003%	94.638%
5066	SEVEN WEST MEDI	0.003%	94.641%
5067	IWATE(BANK OF)	0.003%	94.644%
5068	SCHNITZER STEEL	0.003%	94.647%
5069	NATIXIS	0.003%	94.649%
5070	GPO DE INVERSIO	0.003%	94.652%
5071	KYORIN CO LTD.	0.003%	94.655%
5072	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.658%
5073	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.660%
5074	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.663%
5075	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.666%
5076	GRAMMER AG	0.003%	94.668%
5077	PREMIER INVESTM	0.003%	94.671%
5078	CAHYA MATA SARA	0.003%	94.674%
5079	WD 40 CO COMMON STOCK USD.001	0.003%	94.677%
5080	DREAM INDUSTRIA	0.003%	94.679%
5081	GUDANG GARAM(PE	0.003%	94.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	VAKRANGEE LTD	0.003%	94.685%
5083	EURONAV SA	0.003%	94.687%
5084	AMERICAN RAILCA	0.003%	94.690%
5085	ANRITSU CORP	0.003%	94.693%
5086	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	94.696%
5087	D/S NORDEN	0.003%	94.698%
5088	AVANGRID INC COMMON STOCK USD.01	0.003%	94.701%
5089	TRUSCO NAKAYAMA	0.003%	94.704%
5090	UNITIKA	0.003%	94.706%
5091	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.709%
5092	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.712%
5093	TAKEUCHI MANUFA	0.003%	94.714%
5094	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.717%
5095	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	94.720%
5096	THE NISSHIN OIL	0.003%	94.723%
5097	KAKEN PHARM	0.003%	94.725%
5098	HUFVUDSTADEN AB	0.003%	94.728%
5099	MARICO LTD	0.003%	94.731%
5100	HCI GROUP INC COMMON STOCK	0.003%	94.733%
5101	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.736%
5102	KANDENKO CO	0.003%	94.739%
5103	LINDAB INTL AB	0.003%	94.741%
5104	MORGUARD CORP	0.003%	94.744%
5105	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.747%
5106	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	94.750%
5107	TELEFONICA BRASIL ADR ADR	0.003%	94.752%
5108	SHIMADZU CORP	0.003%	94.755%
5109	ATLANTICA YIELD	0.003%	94.758%
5110	SAMSUNG HEAVY	0.003%	94.760%
5111	NIHON KOHDEN CO	0.003%	94.763%
5112	MARUI CO	0.003%	94.766%
5113	PRIMAX ELECTRON	0.003%	94.768%
5114	VECTURA GROUP	0.003%	94.771%
5115	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.774%
5116	ALMIRALL SA	0.003%	94.776%
5117	FINISH LINE INC	0.003%	94.779%
5118	ZEE ENTERTAIN E	0.003%	94.782%
5119	INDS BACHOCO SA	0.003%	94.784%
5120	MISUMI CORPORAT	0.003%	94.787%
5121	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.790%
5122	ZARDOYA-OTIS	0.003%	94.793%
5123	TOKYO STEEL MFG	0.003%	94.795%
5124	KEMET CORP	0.003%	94.798%
5125	VASTNED RETAIL	0.003%	94.801%
5126	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.803%
5127	Mobistar SA	0.003%	94.806%
5128	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.809%
5129	NATURA COSMETIC	0.003%	94.811%
5130	GLOVIS	0.003%	94.814%
5131	SANYO SPEC STEE	0.003%	94.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.819%
5133	KRUK SA	0.003%	94.822%
5134	HEXAGON AB	0.003%	94.824%
5135	TEXWINCA HLDGS	0.003%	94.827%
5136	SK CHEMICALS	0.003%	94.830%
5137	GROUPE FNAC	0.003%	94.832%
5138	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	94.835%
5139	ASAHI INTECC CO	0.003%	94.838%
5140	JB FINANCIAL GR	0.003%	94.840%
5141	THANACHART CAPI	0.003%	94.843%
5142	CITIC RESOURCES	0.003%	94.846%
5143	STELLA INTERNAT	0.003%	94.848%
5144	C.P. ALL PCL-FG	0.003%	94.851%
5145	F E CONSORTM IN	0.003%	94.854%
5146	CHINA OVERASEA	0.003%	94.856%
5147	CPFL ENERGIA SA	0.003%	94.859%
5148	DIGNITY PLC	0.003%	94.862%
5149	SUNTORY BEVERAG	0.003%	94.864%
5150	COHU INC COMMON STOCK USD1.0	0.003%	94.867%
5151	INFINERA CORP	0.003%	94.870%
5152	RELO HOLDINGS I	0.003%	94.872%
5153	HSN INC COMMON STOCK USD.01	0.003%	94.875%
5154	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	94.877%
5155	TIM PARTICIPA	0.003%	94.880%
5156	BARITO PAC TBK	0.003%	94.883%
5157	BANGKOK AIRWAYS	0.003%	94.885%
5158	TRAVELPORT WORL	0.003%	94.888%
5159	AEON MALL CO LT	0.003%	94.891%
5160	KEIHIN ELEC EXP	0.003%	94.893%
5161	AMBUJA CEMENTS	0.003%	94.896%
5162	METALL ZUG AG	0.003%	94.899%
5163	TOMRA SYSTEMS A	0.003%	94.901%
5164	SOUTHERN CROSS	0.003%	94.904%
5165	DRAEGERWERK AG	0.003%	94.906%
5166	OFG BANCORP COMMON STOCK USD1.0	0.003%	94.909%
5167	ZENSHO CO LTD	0.003%	94.912%
5168	MAANSHAN IRON &	0.003%	94.914%
5169	SWIRE PACIFIC	0.003%	94.917%
5170	OMNIA HOLDINGS	0.003%	94.920%
5171	NIB HOLDINGS LT	0.003%	94.922%
5172	RYOBI	0.003%	94.925%
5173	PARKWAY INC REIT USD.001	0.003%	94.927%
5174	CHINA POWER INT	0.003%	94.930%
5175	BARNES & NOBLE	0.003%	94.933%
5176	TCC HONG KONG C	0.003%	94.935%
5177	EDELWEISS FIN S	0.003%	94.938%
5178	TELECOM PLUS	0.003%	94.941%
5179	HERA	0.003%	94.943%
5180	CHINA TRADITION	0.003%	94.946%
5181	TRAVELSKY TECHN	0.003%	94.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	YAMAGATA BANK	0.003%	94.951%
5183	JGC CORP	0.003%	94.954%
5184	POWER GRID CORP	0.003%	94.956%
5185	MEIDENSHA CORP	0.003%	94.959%
5186	RESORTTRUST INC	0.003%	94.961%
5187	EZAKI GLICO CO	0.003%	94.964%
5188	NANOMETRICS	0.003%	94.967%
5189	YODOGAWA STEEL	0.003%	94.969%
5190	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.972%
5191	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	94.975%
5192	INPHI CORP COMMON STOCK	0.003%	94.977%
5193	NONG SHIM CO	0.003%	94.980%
5194	JACCS CO	0.003%	94.982%
5195	CROMPTON GREAVE	0.003%	94.985%
5196	INMOBILIARIA CO	0.003%	94.988%
5197	SKY PLC SPN ADR ADR	0.003%	94.990%
5198	KADANT INC COMMON STOCK USD.01	0.003%	94.993%
5199	ADVANCED	0.003%	94.995%
5200	HOPSON DEVELOPM	0.003%	94.998%
5201	KOREA ELEC POWER CORP SP ADR ADR	0.003%	95.001%
5202	KANAMOTO CO LTD	0.003%	95.003%
5203	AVEVA GROUP PLC	0.003%	95.006%
5204	DONGKUK STEEL M	0.003%	95.008%
5205	SOMFY SA	0.003%	95.011%
5206	BCO BILBAO VIZC	0.003%	95.014%
5207	FUFENG GROUP LT	0.003%	95.016%
5208	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	95.019%
5209	LUMINEX CORP COMMON STOCK USD.001	0.003%	95.021%
5210	YAMANASHI CHUO	0.003%	95.024%
5211	PT ANEKA TAMBAN	0.003%	95.026%
5212	HEIWADO CO LTD	0.003%	95.029%
5213	AMOREPACIFIC-NE	0.003%	95.032%
5214	CHINA SCE PROPE	0.003%	95.034%
5215	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	95.037%
5216	RPX CORP COMMON STOCK USD.0001	0.003%	95.039%
5217	ITAU UNIBANCO H	0.003%	95.042%
5218	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.045%
5219	JAPAN AVIATN EL	0.003%	95.047%
5220	TELEFONICA DE E	0.003%	95.050%
5221	BHARAT PETROL C	0.003%	95.052%
5222	ARCS CO LTD	0.003%	95.055%
5223	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	95.057%
5224	TATNEFT PAO SPONSORED ADR ADR	0.003%	95.060%
5225	BANGCHAK PETROL	0.003%	95.063%
5226	APPLUS SERVICES	0.003%	95.065%
5227	SEIKO CORPORATI	0.003%	95.068%
5228	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	95.070%
5229	SKY PERFECT JSA	0.003%	95.073%
5230	CELLTRION INC K	0.003%	95.076%
5231	PZU GR	0.003%	95.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	UNITED ARROWS L	0.003%	95.081%
5233	OPUS BANK	0.003%	95.083%
5234	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	95.086%
5235	CRAMO OYJ B SHS	0.003%	95.088%
5236	KEWPIE CORP	0.003%	95.091%
5237	HALLA HOLDINGS	0.003%	95.094%
5238	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	95.096%
5239	SINBON ELECTRON	0.003%	95.099%
5240	PP LONDON SUMAT	0.003%	95.101%
5241	UPC TECHNOLOGY	0.003%	95.104%
5242	NINTENDO CO	0.003%	95.106%
5243	PEREGRINE HLDGS	0.003%	95.109%
5244	SHUI ON LAND LT	0.003%	95.111%
5245	BIOSTIME INTERN	0.003%	95.114%
5246	ASSURA PLC	0.003%	95.117%
5247	POLSKIE GORNICT	0.003%	95.119%
5248	SARAS SPA	0.003%	95.122%
5249	KABU.COM SECURI	0.003%	95.124%
5250	ORTHOFIX INTL N	0.003%	95.127%
5251	TRIGANO	0.003%	95.129%
5252	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	95.132%
5253	RHB Capital	0.003%	95.134%
5254	SUPER RETAIL GR	0.003%	95.137%
5255	TEAM INC	0.003%	95.140%
5256	STONEGATE BANK COMMON STOCK USD.01	0.003%	95.142%
5257	G8 EDUCATION LT	0.003%	95.145%
5258	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	95.147%
5259	SHOWA CORP	0.003%	95.150%
5260	ROCHE HOLDING A	0.003%	95.152%
5261	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	95.155%
5262	FUJITEC CO	0.003%	95.157%
5263	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	95.160%
5264	FENG HSIN IRON&	0.003%	95.163%
5265	M/I HOMES INC COMMON STOCK USD.01	0.003%	95.165%
5266	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	95.168%
5267	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	95.170%
5268	NISSIN KOGYO	0.003%	95.173%
5269	SEVEN GROUP HLD	0.003%	95.175%
5270	KOMAX HOLDING A	0.003%	95.178%
5271	SEMBCORP MARINE	0.003%	95.180%
5272	KADOKAWA DWANGO	0.003%	95.183%
5273	EMS-CHEMIE HLDG	0.003%	95.185%
5274	POONGSAN CORP(N	0.003%	95.188%
5275	BIC CAMERA INC.	0.003%	95.191%
5276	BONDUELLE SCA	0.003%	95.193%
5277	IINO KAIUN KAIS	0.003%	95.196%
5278	ENGINEERS INDIA	0.003%	95.198%
5279	VIDRALA S.A.	0.003%	95.201%
5280	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	95.203%
5281	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	95.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	JAPAN SECS FINA	0.003%	95.208%
5283	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	95.211%
5284	TOYO INK MFG CO	0.003%	95.213%
5285	NS SOLUTIONS CO	0.003%	95.216%
5286	ACC LIMITED	0.003%	95.218%
5287	BRISTOW GROUP INC COMMON STOCK USD.01	0.003%	95.221%
5288	GENTING INTERNA	0.003%	95.223%
5289	JINRO LTD	0.003%	95.226%
5290	NITTO BOSEKI CO	0.003%	95.229%
5291	YAHOO JAPAN COR	0.003%	95.231%
5292	CIE AUTOMOTIVE	0.003%	95.234%
5293	GIORDANO INTL L	0.003%	95.236%
5294	SHIKOKU ELEC PO	0.003%	95.239%
5295	FISHER (JAMES)	0.003%	95.241%
5296	HUAKU DEVELOPME	0.003%	95.244%
5297	OVS SPA	0.003%	95.246%
5298	BARR(A.G.)	0.003%	95.249%
5299	MPHISIS LTD	0.003%	95.251%
5300	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	95.254%
5301	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.003%	95.256%
5302	CHIPBOND TECHNO	0.003%	95.259%
5303	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	95.261%
5304	MATAHARI DEPART	0.003%	95.264%
5305	PTC INC COMMON STOCK USD.01	0.003%	95.266%
5306	REGIS CORP COMMON STOCK USD.05	0.003%	95.269%
5307	CASTROL INDIA L	0.003%	95.271%
5308	CAPCOM CO	0.003%	95.274%
5309	INTERROLL HOLDI	0.003%	95.276%
5310	CyberAgent, Inc	0.003%	95.279%
5311	LISI	0.003%	95.281%
5312	GRENDENE SA	0.003%	95.284%
5313	GRUPO ELEKTRA(N	0.003%	95.286%
5314	MID REIT INC	0.003%	95.289%
5315	CD PROJEKT SA	0.003%	95.291%
5316	PACIFIC INDUSTR	0.003%	95.294%
5317	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	95.296%
5318	BAYWA AG (BAYER	0.003%	95.299%
5319	EMP NAC ELECTRI	0.003%	95.302%
5320	OKINAWA BANK	0.003%	95.304%
5321	BANCA IFIS	0.003%	95.307%
5322	ANGANG NEW STEE	0.003%	95.309%
5323	HEMFOSA FASTIGH	0.003%	95.312%
5324	INDUTRADE AB	0.003%	95.314%
5325	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	95.317%
5326	CHUNGHWA TELECO	0.002%	95.319%
5327	UACJ CORP	0.002%	95.322%
5328	KCE ELECTRONICS	0.002%	95.324%
5329	VTB BANK(JSC)	0.002%	95.327%
5330	SWISS LIFE HLDG	0.002%	95.329%
5331	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	SALVATORE FERRA	0.002%	95.334%
5333	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.336%
5334	SIAM CITY CEMEN	0.002%	95.339%
5335	RESTAURANT GROU	0.002%	95.341%
5336	AUSTEVOLL SEAFO	0.002%	95.344%
5337	ASSORE	0.002%	95.346%
5338	DON QUIJOTE	0.002%	95.349%
5339	HARMONIC INC	0.002%	95.351%
5340	MERITOR INC COMMON STOCK USD1.0	0.002%	95.354%
5341	INDRA SISTEMAS	0.002%	95.356%
5342	KENEDIX RESIDEN	0.002%	95.359%
5343	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	95.361%
5344	SITRONIX TECHNO	0.002%	95.364%
5345	BRICKWORKS	0.002%	95.366%
5346	FUTABA CORP	0.002%	95.369%
5347	TRULY INTL HLDG	0.002%	95.371%
5348	INTERCONEXION E	0.002%	95.374%
5349	RYMAN HEALTHCAR	0.002%	95.376%
5350	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.379%
5351	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	95.381%
5352	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.384%
5353	TESARO INC	0.002%	95.386%
5354	GF SECURITIES C	0.002%	95.389%
5355	NAN YA PRINTED	0.002%	95.391%
5356	KERRY LOGISTICS	0.002%	95.394%
5357	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.396%
5358	J TRUST CO. LTD	0.002%	95.399%
5359	GOLDEN EAGLE RE	0.002%	95.401%
5360	PETRONAS CHEMIC	0.002%	95.403%
5361	HUATAI SECURITI	0.002%	95.406%
5362	GUNZE	0.002%	95.408%
5363	WING TAI HOLDIN	0.002%	95.411%
5364	SAGAMI RAILWAY	0.002%	95.413%
5365	BANCA GENERALI	0.002%	95.416%
5366	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.418%
5367	BLACK DIAMOND G	0.002%	95.421%
5368	BLUE LABEL TELE	0.002%	95.423%
5369	TAKARA STANDARD	0.002%	95.426%
5370	FTD COS INC COMMON STOCK USD.0001	0.002%	95.428%
5371	SONDA S.A.	0.002%	95.431%
5372	FASTIGHETS AB B	0.002%	95.433%
5373	LIBERBANK SA	0.002%	95.435%
5374	TAIWAN TEA CORP	0.002%	95.438%
5375	CP POKPHAND CO	0.002%	95.440%
5376	FORTUNE R/EST I	0.002%	95.443%
5377	TACHI-S CO	0.002%	95.445%
5378	SHINKO ELEC IND	0.002%	95.448%
5379	CEBU AIR INC	0.002%	95.450%
5380	SAWAI PHARM CO	0.002%	95.453%
5381	GREAT WALL ENTE	0.002%	95.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	NICE SYSTEMS	0.002%	95.458%
5383	INDIA INFOLINE	0.002%	95.460%
5384	CHINA SHIPPING	0.002%	95.462%
5385	YAMAZAKI BAKING	0.002%	95.465%
5386	HOKURIKU ELEC P	0.002%	95.467%
5387	MOTECH INDUSTRI	0.002%	95.470%
5388	PARK 24 CO	0.002%	95.472%
5389	PUBLICIS GROUPE	0.002%	95.475%
5390	UNIFI INC	0.002%	95.477%
5391	AFG ARBONIA-FOR	0.002%	95.480%
5392	TALK TALK TELEC	0.002%	95.482%
5393	TOKAI TOKYO SEC	0.002%	95.484%
5394	GMP CAPITAL COR	0.002%	95.487%
5395	ALPINE ELECTRON	0.002%	95.489%
5396	CHATHAM LODGING	0.002%	95.492%
5397	ULTIMATE	0.002%	95.494%
5398	IBJ LEASING CO	0.002%	95.497%
5399	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	95.499%
5400	TAIWAN SEMICOND	0.002%	95.502%
5401	LG HOME SHOPPIN	0.002%	95.504%
5402	THERATECHNOLOGI	0.002%	95.506%
5403	YUZHOU PROPERTI	0.002%	95.509%
5404	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	95.511%
5405	SEIBU HOLDINGS	0.002%	95.514%
5406	MITCHELLS & BUT	0.002%	95.516%
5407	AUTOGRILL SPA	0.002%	95.519%
5408	AUSTRALIAN PHAR	0.002%	95.521%
5409	ALL NIPPON AIRW	0.002%	95.523%
5410	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.526%
5411	COCOKARA FINE H	0.002%	95.528%
5412	SONY FINANCIAL	0.002%	95.531%
5413	CARGOJET INC.	0.002%	95.533%
5414	COPEL PARANA EN	0.002%	95.535%
5415	1ST PHILIPPINE	0.002%	95.538%
5416	NAMPAK LTD.	0.002%	95.540%
5417	TOKYU CONST	0.002%	95.543%
5418	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.545%
5419	UNITED PHOTOVOL	0.002%	95.548%
5420	ZHEJIANG EXPRES	0.002%	95.550%
5421	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.552%
5422	VERBUND AG	0.002%	95.555%
5423	USIMINAS USI SD	0.002%	95.557%
5424	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	95.560%
5425	DONGBU HITEK CO	0.002%	95.562%
5426	BIZLINK HOLDING	0.002%	95.564%
5427	KITZ CORPORATIO	0.002%	95.567%
5428	CHINA SYNTH RUB	0.002%	95.569%
5429	AOMORI BANK	0.002%	95.572%
5430	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.574%
5431	MORGUARD NORTH	0.002%	95.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	CHANGSHA ZOOMLI	0.002%	95.579%
5433	KINDEN CORPORAT	0.002%	95.581%
5434	BANG & OLUFSEN	0.002%	95.584%
5435	CHAMPION REAL E	0.002%	95.586%
5436	KOENIG & BAUER	0.002%	95.588%
5437	UNDER ARMOUR IN	0.002%	95.591%
5438	DERICHEBOURG	0.002%	95.593%
5439	TAL EDUCATION GROUP ADR ADR	0.002%	95.596%
5440	BCO CREDITO INV	0.002%	95.598%
5441	MARUICHI STL TU	0.002%	95.600%
5442	ALIBABA PICTURE	0.002%	95.603%
5443	NATIONAL ALUMIN	0.002%	95.605%
5444	TIER REIT INC REIT USD.0001	0.002%	95.607%
5445	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.610%
5446	CTS CORP COMMON STOCK	0.002%	95.612%
5447	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.615%
5448	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	95.617%
5449	ARCELIK AS	0.002%	95.619%
5450	TENARIS S.A.	0.002%	95.622%
5451	CANCOM SE	0.002%	95.624%
5452	HANJIN KAL CORP	0.002%	95.627%
5453	INWIDO AB	0.002%	95.629%
5454	FELDA GLOBAL VE	0.002%	95.631%
5455	TAKATA CORP	0.002%	95.634%
5456	BANCO COMERCIAL	0.002%	95.636%
5457	O/SEAS UNION EN	0.002%	95.638%
5458	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.641%
5459	MISC BERHAD	0.002%	95.643%
5460	CIR-COMPAGNIE I	0.002%	95.645%
5461	SPAREBANK 1 SR	0.002%	95.648%
5462	CIA HERING	0.002%	95.650%
5463	SHOWA SANGYO CO	0.002%	95.653%
5464	SQUARE ENIX HOL	0.002%	95.655%
5465	PARKWAY LIFE RE	0.002%	95.657%
5466	TEMP HOLDINGS C	0.002%	95.660%
5467	HERO HONDA	0.002%	95.662%
5468	FIRST INTER BK	0.002%	95.664%
5469	CHOW TAI FOOK J	0.002%	95.667%
5470	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.669%
5471	WEG SA	0.002%	95.671%
5472	AIR FRANCE-KLM	0.002%	95.674%
5473	CJ CGV	0.002%	95.676%
5474	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.678%
5475	GETTY PETROLEUM	0.002%	95.681%
5476	CONSORT MEDICAL	0.002%	95.683%
5477	VITASOY INTL	0.002%	95.686%
5478	ELRINGKLINGER	0.002%	95.688%
5479	ZUGER KANTONALB	0.002%	95.690%
5480	LASSILA & TIKAN	0.002%	95.693%
5481	H. LUNDBECK A/S	0.002%	95.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	AIRTAC INTERNAT	0.002%	95.697%
5483	HEALTHCARE SERV	0.002%	95.700%
5484	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.702%
5485	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.704%
5486	SHUN TAK HLDGS	0.002%	95.707%
5487	FINECOBANK BANC	0.002%	95.709%
5488	NEW WAVE GROUP	0.002%	95.711%
5489	SAMSUNG TECHWIN	0.002%	95.714%
5490	GINKO INTERNATI	0.002%	95.716%
5491	BRIGHTOIL PETRO	0.002%	95.718%
5492	HITACHI MAXELL	0.002%	95.721%
5493	YUNG TAY ENGINE	0.002%	95.723%
5494	KUNGSLEDEN AB N	0.002%	95.725%
5495	TTY BIPHARM CO	0.002%	95.728%
5496	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.730%
5497	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.732%
5498	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.735%
5499	WESTERN ENERGY	0.002%	95.737%
5500	CITIC 1616 HLDG	0.002%	95.739%
5501	HAREL INSURANCE	0.002%	95.742%
5502	JSW ENERGY LTD	0.002%	95.744%
5503	KANSAI PAINT CO	0.002%	95.746%
5504	HISAMITSU PHARM	0.002%	95.749%
5505	INTERNET INITIA	0.002%	95.751%
5506	FRESENIUS MEDIC	0.002%	95.753%
5507	EXAR CORP COMMON STOCK USD.0001	0.002%	95.756%
5508	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.758%
5509	RALLYE	0.002%	95.760%
5510	AXFOOD AB	0.002%	95.763%
5511	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.765%
5512	HEALTHSTREAM INC COMMON STOCK	0.002%	95.767%
5513	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.770%
5514	IMA(IND MACC AU	0.002%	95.772%
5515	E INK HOLDINGS	0.002%	95.774%
5516	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	95.777%
5517	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	95.779%
5518	KOREA PETROCHEM	0.002%	95.781%
5519	MENZIES(JOHN)	0.002%	95.784%
5520	CHINA EASTERN A	0.002%	95.786%
5521	SAMSUNG FINE CH	0.002%	95.788%
5522	ROUND ONE CORP	0.002%	95.791%
5523	PARAMOUNT BED H	0.002%	95.793%
5524	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	95.795%
5525	GRUPO SIMEC S.A	0.002%	95.797%
5526	ADVANTECH CO LT	0.002%	95.800%
5527	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	95.802%
5528	SYNNEX TECH INT	0.002%	95.804%
5529	AMTRAN TECHNOLO	0.002%	95.807%
5530	SEKISUI HOUSE	0.002%	95.809%
5531	ENNIS INC COMMON STOCK USD2.5	0.002%	95.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CHINA SOUTH CIT	0.002%	95.814%
5533	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.816%
5534	MY EG SERVICES	0.002%	95.818%
5535	MEDIA NUSANTARA	0.002%	95.821%
5536	NIPPON SIGNAL C	0.002%	95.823%
5537	DXP ENTERPRISES	0.002%	95.825%
5538	CAPITAL ONE BAN	0.002%	95.827%
5539	JUST EAT PLC	0.002%	95.830%
5540	ABACUS PROPERTY	0.002%	95.832%
5541	ACEA SPA	0.002%	95.834%
5542	ADASTRIA HOLDI	0.002%	95.837%
5543	TAIWAN MOBILE	0.002%	95.839%
5544	GIGABYTE TECHNO	0.002%	95.841%
5545	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.844%
5546	GEMTEK TECHNOLO	0.002%	95.846%
5547	KIATNAKIN FIN&S	0.002%	95.848%
5548	SUPALAI PUBLIC	0.002%	95.850%
5549	XENCOR INC COMMON STOCK USD.01	0.002%	95.853%
5550	CHENG UEI PRECI	0.002%	95.855%
5551	HONG KONG LAND	0.002%	95.857%
5552	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.860%
5553	CAPITARETAIL CH	0.002%	95.862%
5554	LIBERTY GLOBAL	0.002%	95.864%
5555	SUMMARECON AGUN	0.002%	95.866%
5556	FIRST RESOURCES	0.002%	95.869%
5557	COPPER MTN MNG	0.002%	95.871%
5558	PT BUMI SERPONG	0.002%	95.873%
5559	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.876%
5560	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.878%
5561	AOKI INTL	0.002%	95.880%
5562	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.882%
5563	OKUMURA CORP	0.002%	95.885%
5564	DELTA ELECTRONI	0.002%	95.887%
5565	KOREA KUMHO PET	0.002%	95.889%
5566	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.892%
5567	LIVANOVA PLC	0.002%	95.894%
5568	SK GAS	0.002%	95.896%
5569	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.898%
5570	TRANSM ALIANCA	0.002%	95.901%
5571	OKAMOTO INDUSTR	0.002%	95.903%
5572	NATIONAL THERMA	0.002%	95.905%
5573	PLAZA RETAIL RE	0.002%	95.908%
5574	COM HEM HLDG AB	0.002%	95.910%
5575	BOLSA MEXICANA	0.002%	95.912%
5576	NAUTILUS GROUP	0.002%	95.914%
5577	KATO SANGYO CO	0.002%	95.917%
5578	NANYA TECHNOLOG	0.002%	95.919%
5579	ABSOLUTE SOFTWA	0.002%	95.921%
5580	GENOMMA LAB INT	0.002%	95.923%
5581	JUBLIANT FOODWO	0.002%	95.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.928%
5583	WISTRON NEWEB C	0.002%	95.930%
5584	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.932%
5585	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.935%
5586	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	95.937%
5587	CKD CORP	0.002%	95.939%
5588	HAITIAN INTL HL	0.002%	95.942%
5589	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	95.944%
5590	BUNKA SHUTTER C	0.002%	95.946%
5591	TOPPAN FORMS	0.002%	95.948%
5592	SONIC CORP	0.002%	95.951%
5593	GOLDEN STAR RES	0.002%	95.953%
5594	SRI TRANG AGRO	0.002%	95.955%
5595	SIX CORPORATIO	0.002%	95.957%
5596	BECHTLE AG	0.002%	95.960%
5597	EMBOTELLA ANDIN	0.002%	95.962%
5598	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.964%
5599	IOOF HOLDINGS L	0.002%	95.966%
5600	TRANSPORT INTL	0.002%	95.969%
5601	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.971%
5602	INDUSTR L FIN(IF	0.002%	95.973%
5603	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.975%
5604	AUCKLAND INTERN	0.002%	95.978%
5605	ELITE ADVANCED	0.002%	95.980%
5606	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	95.982%
5607	HENKEL KGAA-BEA	0.002%	95.984%
5608	FAMOUS BRANDS L	0.002%	95.987%
5609	COCA-COLA FEMSA	0.002%	95.989%
5610	TATA CHEMICALS	0.002%	95.991%
5611	GLOBAL INDEMNIT	0.002%	95.993%
5612	NIKKISO CO	0.002%	95.995%
5613	TOKYO OHKA KOGY	0.002%	95.998%
5614	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.000%
5615	MIGDAL INSURAN	0.002%	96.002%
5616	GRAINGER TRUST	0.002%	96.004%
5617	DOOSAN CORP	0.002%	96.007%
5618	SEMAPA SOC INVE	0.002%	96.009%
5619	AKER SOLUTIONS	0.002%	96.011%
5620	CEWE COLOR HLDG	0.002%	96.013%
5621	LUXOFT HOLDING	0.002%	96.015%
5622	AXCELIS TECHNOL	0.002%	96.018%
5623	MYTILINEOS	0.002%	96.020%
5624	GUNGHO ONLINE E	0.002%	96.022%
5625	QUALYS INC COMMON STOCK USD.001	0.002%	96.024%
5626	AIN PHARMACIEZ	0.002%	96.027%
5627	METRO HOLDINGS	0.002%	96.029%
5628	K-BRO LINEN INC	0.002%	96.031%
5629	FUYAO GLASS IND	0.002%	96.033%
5630	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.035%
5631	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	ITE GROUP	0.002%	96.040%
5633	NIPPON CHEMI-CO	0.002%	96.042%
5634	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.044%
5635	NISHI NIPPON RR	0.002%	96.046%
5636	VANGUARD INTL S	0.002%	96.049%
5637	VISUAL PHOTONIC	0.002%	96.051%
5638	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.053%
5639	TOSHIBA PLANT K	0.002%	96.055%
5640	ITALMOBILIARE	0.002%	96.057%
5641	TAINAN SPINNING	0.002%	96.060%
5642	GREE INC	0.002%	96.062%
5643	MONOTARO CO.LTD	0.002%	96.064%
5644	NIPPON REIT INV	0.002%	96.066%
5645	ORIOR AG	0.002%	96.068%
5646	NEXTDC LTD	0.002%	96.071%
5647	MITSUBISHI LOGI	0.002%	96.073%
5648	EPISTAR CORP	0.002%	96.075%
5649	PUREGOLD PRICE	0.002%	96.077%
5650	NISSHA PRINTING	0.002%	96.079%
5651	AUTOBACS SEVEN	0.002%	96.082%
5652	XCERRA CORP COMMON STOCK USD.05	0.002%	96.084%
5653	GOLD FIELDS LTD	0.002%	96.086%
5654	EVENT HOSPITALI	0.002%	96.088%
5655	ZZZPRIMA MEAT P	0.002%	96.090%
5656	ANADOLU EFES BI	0.002%	96.093%
5657	KINGSTON COMM(H	0.002%	96.095%
5658	NISSAN SHATAI C	0.002%	96.097%
5659	EVRAZ PLC	0.002%	96.099%
5660	HAKUHODO DY HLD	0.002%	96.101%
5661	KUDELSKI S.A.	0.002%	96.103%
5662	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	96.106%
5663	KEISEI ELEC RY	0.002%	96.108%
5664	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	96.110%
5665	UNIPETROL	0.002%	96.112%
5666	YULON MOTOR	0.002%	96.114%
5667	TRINITY MIRROR	0.002%	96.117%
5668	SOL MELIA SA	0.002%	96.119%
5669	NIC INC COMMON STOCK	0.002%	96.121%
5670	CAR INC	0.002%	96.123%
5671	KOA CORPORATION	0.002%	96.125%
5672	KYOWA HAKKO KIR	0.002%	96.127%
5673	OKINAWA ELEC PO	0.002%	96.130%
5674	INDIAN OIL CORP	0.002%	96.132%
5675	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.134%
5676	TASSAL GROUP	0.002%	96.136%
5677	BILIA AB	0.002%	96.138%
5678	SWIRE PROPERTIE	0.002%	96.140%
5679	POWERLONG REAL	0.002%	96.143%
5680	GRINDROD LIMITE	0.002%	96.145%
5681	WOCKHARDT LIMIT	0.002%	96.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	TLG IMMOBILIEN	0.002%	96.149%
5683	CHIYODA CORP	0.002%	96.151%
5684	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.153%
5685	KEPPEL DC REIT	0.002%	96.155%
5686	SYNCMOLD ENTERP	0.002%	96.158%
5687	KOREA LINE CORP	0.002%	96.160%
5688	TPI POLENE PCL	0.002%	96.162%
5689	RICOH LEASING	0.002%	96.164%
5690	FLEURY SA	0.002%	96.166%
5691	SARACEN MINERAL	0.002%	96.168%
5692	BIM BIRLESIK MA	0.002%	96.171%
5693	FRASERS CENTREP	0.002%	96.173%
5694	NICHICON CORP	0.002%	96.175%
5695	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.177%
5696	Meritz Fire & M	0.002%	96.179%
5697	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.181%
5698	HUTCHISON TEL-H	0.002%	96.183%
5699	CONSTRUCCIONES	0.002%	96.186%
5700	JOLLIBEE FOODS	0.002%	96.188%
5701	HONG LEONG CRED	0.002%	96.190%
5702	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.192%
5703	NORDEX AG	0.002%	96.194%
5704	STARHILL GLOBAL	0.002%	96.196%
5705	UNISEM (M) BHD	0.002%	96.198%
5706	NISSIN ELECTRIC	0.002%	96.200%
5707	HOSHIZAKI ELECT	0.002%	96.203%
5708	KENEDIX RETAIL	0.002%	96.205%
5709	VEIDEKKE ASA	0.002%	96.207%
5710	IOI CORPORATION	0.002%	96.209%
5711	GOODMAN PROPERT	0.002%	96.211%
5712	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.213%
5713	ESSO (THAILAND)	0.002%	96.215%
5714	TEXTAINER GROUP	0.002%	96.217%
5715	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.220%
5716	NIPPON SHEET GL	0.002%	96.222%
5717	HANSON INTL TBK	0.002%	96.224%
5718	BBMG CORPORATIO	0.002%	96.226%
5719	ZHEN DING TECHN	0.002%	96.228%
5720	OPTO TECH CORPN	0.002%	96.230%
5721	INDIA CEMENTS	0.002%	96.232%
5722	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.234%
5723	RESOLUTE MINING	0.002%	96.237%
5724	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	96.239%
5725	HEADLAM GROUP	0.002%	96.241%
5726	TAIWAN GLASS	0.002%	96.243%
5727	HANKYU REIT INC	0.002%	96.245%
5728	BANK TABUNGAN N	0.002%	96.247%
5729	GLOBAL BRANDS G	0.002%	96.249%
5730	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.251%
5731	OESTERREICHISCH	0.002%	96.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	ADVANCED WIRELE	0.002%	96.256%
5733	SSY GROUP LTD	0.002%	96.258%
5734	JM FINANCIAL	0.002%	96.260%
5735	KT CORPORATION	0.002%	96.262%
5736	KUNG LONG BATTE	0.002%	96.264%
5737	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.266%
5738	HAYNES INTL INC	0.002%	96.268%
5739	GINTECH ENERGY	0.002%	96.270%
5740	JOY CITY PROPER	0.002%	96.272%
5741	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.274%
5742	ORIFLAME HOLDIN	0.002%	96.277%
5743	ABOITIZ EQUITY	0.002%	96.279%
5744	SEMICONDUCTOR M	0.002%	96.281%
5745	TON YI CORP	0.002%	96.283%
5746	TORRENT PHARM	0.002%	96.285%
5747	FRED'S INC	0.002%	96.287%
5748	ECHO GLOBAL LOG	0.002%	96.289%
5749	SUNDRUG CO LTD	0.002%	96.291%
5750	CHINA ZHEGTONG	0.002%	96.293%
5751	CHINA BILLS FIN	0.002%	96.295%
5752	HEALTHSCOPE LTD	0.002%	96.298%
5753	WOWPRIME CORP	0.002%	96.300%
5754	LG INDL SYSTEMS	0.002%	96.302%
5755	START TODAY CO	0.002%	96.304%
5756	SODA SANAYII	0.002%	96.306%
5757	KUREHA CHEM IND	0.002%	96.308%
5758	TOSHIBA MACHINE	0.002%	96.310%
5759	FORMOSA TAFFETA	0.002%	96.312%
5760	INDORAMA VENTUR	0.002%	96.314%
5761	MELCOR DEVS LTD	0.002%	96.316%
5762	KINSUS INTERCON	0.002%	96.318%
5763	HOUSE FOODS COR	0.002%	96.320%
5764	IRB INFRASTRUCT	0.002%	96.323%
5765	URSTADT BIDDLE	0.002%	96.325%
5766	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.327%
5767	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.329%
5768	SK NETWORKS CO	0.002%	96.331%
5769	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.333%
5770	IZUMI CO	0.002%	96.335%
5771	RECHI PRECISION	0.002%	96.337%
5772	ZUMIEZ INC COMMON STOCK	0.002%	96.339%
5773	DE LA RUE	0.002%	96.341%
5774	PROMOTORA Y OPE	0.002%	96.343%
5775	CITYCON OYJ	0.002%	96.345%
5776	ENTERTAINMENT O	0.002%	96.348%
5777	VSE CORP COMMON STOCK USD.05	0.002%	96.350%
5778	RAMCO CEMENTS	0.002%	96.352%
5779	PI INDUSTRIES L	0.002%	96.354%
5780	UNITED SUPER MA	0.002%	96.356%
5781	MIRAIT HLDG COR	0.002%	96.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SPIRENT COMMUNI	0.002%	96.360%
5783	RELIANCE COMMUN	0.002%	96.362%
5784	HOUSING DEVELOP	0.002%	96.364%
5785	WALLENSTAM AB	0.002%	96.366%
5786	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.368%
5787	RADIAN GROUP	0.002%	96.370%
5788	NEXON CO LTD	0.002%	96.372%
5789	BURCKHARDT COMP	0.002%	96.374%
5790	MACNICA FUJI EL	0.002%	96.376%
5791	VOSSLOH AG	0.002%	96.379%
5792	IBASE TECHNOLOG	0.002%	96.381%
5793	RICARDO	0.002%	96.383%
5794	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.385%
5795	LOOKERS PLC	0.002%	96.387%
5796	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.389%
5797	REALESTATE.COM.	0.002%	96.391%
5798	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.393%
5799	SHIKUN & BINUI	0.002%	96.395%
5800	BEIJING CAP LAN	0.002%	96.397%
5801	LIEN HWA INDL	0.002%	96.399%
5802	CHEIL WORLDWIDE	0.002%	96.401%
5803	GUERBET	0.002%	96.403%
5804	DAIKYO INC	0.002%	96.405%
5805	PCHOME ONLINE I	0.002%	96.407%
5806	CONCENTRIC AB	0.002%	96.409%
5807	SMARTONE TELECO	0.002%	96.411%
5808	TRANSCEND INFOR	0.002%	96.414%
5809	B&B TOOLS AB	0.002%	96.416%
5810	ENTERCOM COMMUN	0.002%	96.418%
5811	MUSASHI SEIMITS	0.002%	96.420%
5812	HEIWA REAL ESTA	0.002%	96.422%
5813	888 HOLDINGS	0.002%	96.424%
5814	WATERLAND FIN H	0.002%	96.426%
5815	ZOJIRUSHI CORP	0.002%	96.428%
5816	WILSON BAYLY HO	0.002%	96.430%
5817	SHINKONG SYNTHE	0.002%	96.432%
5818	GAZTRANSPORT ET	0.002%	96.434%
5819	TEMBEC INC	0.002%	96.436%
5820	SRF LTD	0.002%	96.438%
5821	FUCHS PETRO AG	0.002%	96.440%
5822	MONEX GROUP INC	0.002%	96.442%
5823	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.444%
5824	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.446%
5825	SANOFI INDIA LT	0.002%	96.448%
5826	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.450%
5827	HOSIDEN CORP	0.002%	96.452%
5828	GRANGES AB	0.002%	96.454%
5829	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.456%
5830	HOKUETSU BANK	0.002%	96.458%
5831	REED ELSEVIER P	0.002%	96.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	ZENKOKU HOSHO C	0.002%	96.463%
5833	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.465%
5834	MEITEC CORPORAT	0.002%	96.467%
5835	AICHI BANK	0.002%	96.469%
5836	ITALIAN-THAI DE	0.002%	96.471%
5837	COOLPAD GROUP L	0.002%	96.473%
5838	NET ONE SYSTEMS	0.002%	96.475%
5839	GASLOG LTD	0.002%	96.477%
5840	RTL GROUP SA	0.002%	96.479%
5841	KURABO INDUSTRI	0.002%	96.481%
5842	SCHINDLER-HDLG	0.002%	96.483%
5843	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.485%
5844	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.487%
5845	OLAM INTERNATIO	0.002%	96.489%
5846	AVEO GROUP	0.002%	96.491%
5847	COMPUTACENTER P	0.002%	96.493%
5848	HINDUSTAN CONST	0.002%	96.495%
5849	WEST CHINA CEME	0.002%	96.497%
5850	FUKUI BANK	0.002%	96.499%
5851	CHINA FOOD LTD	0.002%	96.501%
5852	TEIKOKU PISTON	0.002%	96.503%
5853	CIMIC GROUP LTD	0.002%	96.505%
5854	RIB SOFTWARE AG	0.002%	96.507%
5855	CHAUN-CHOUNG TE	0.002%	96.509%
5856	CHINA HARMONY N	0.002%	96.511%
5857	SIBANYE GOLD LT	0.002%	96.513%
5858	NORWEGIAN AIR S	0.002%	96.515%
5859	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.517%
5860	GENWORTH MORTGA	0.002%	96.519%
5861	PACIFIC TEXTILE	0.002%	96.521%
5862	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.523%
5863	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.525%
5864	CHINA MACHINERY	0.002%	96.527%
5865	YIT OYJ	0.002%	96.529%
5866	AEON DELIGHT	0.002%	96.531%
5867	CHUGOKU ELEC PO	0.002%	96.533%
5868	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.535%
5869	VUKILE PROPERTY	0.002%	96.537%
5870	PRECINT PRO	0.002%	96.539%
5871	CT ENVIRONMENTA	0.002%	96.541%
5872	SUPREME ELECTRO	0.002%	96.543%
5873	MANDALAY RESOUR	0.002%	96.545%
5874	CONTROLADORA VUELA CIA ADR ADR	0.002%	96.547%
5875	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.549%
5876	CENTRAL GARDEN&	0.002%	96.551%
5877	KINTETSU WORLD	0.002%	96.553%
5878	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.555%
5879	VEDANTA LTD ADR ADR	0.002%	96.557%
5880	PRESS METAL	0.002%	96.559%
5881	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.561%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	MIZUHO FINL GP	0.002%	96.563%
5883	SPAREBANK 1 SMN	0.002%	96.565%
5884	ORION CORP	0.002%	96.567%
5885	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.569%
5886	ADVANSIX INC COMMON STOCK USD.01	0.002%	96.571%
5887	STRIDES ARCOLAB	0.002%	96.573%
5888	BRITISH AMERICA	0.002%	96.575%
5889	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.577%
5890	REDEFINE INTERN	0.002%	96.579%
5891	JOWA HLDGS CO L	0.002%	96.581%
5892	SAMYANG HOLDING	0.002%	96.583%
5893	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.585%
5894	CENTRAL CHINA S	0.002%	96.587%
5895	CRYOLIFE INC	0.002%	96.589%
5896	DELTIC TIMBER	0.002%	96.591%
5897	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.593%
5898	PALTAC CORP	0.002%	96.595%
5899	STRABAG SE	0.002%	96.597%
5900	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.599%
5901	WAN HAI LINES	0.002%	96.601%
5902	KRUNGTHAI CARD	0.002%	96.603%
5903	SAMSUNG SDS CO	0.002%	96.605%
5904	YOKOHAMA REITO	0.002%	96.607%
5905	NEO SOLAR POWER	0.002%	96.609%
5906	RPS GROUP PLC	0.002%	96.611%
5907	FRONTLINE LTD/B	0.002%	96.613%
5908	KYOKUTO KAIHATS	0.002%	96.614%
5909	OHL MEXICO SAB	0.002%	96.616%
5910	CROWN LTD.	0.002%	96.618%
5911	BERTRANDT AG	0.002%	96.620%
5912	CHEUNG KONG INF	0.002%	96.622%
5913	USI CORPORATION	0.002%	96.624%
5914	CONTROLADORA VU	0.002%	96.626%
5915	SANKEN ELECTRIC	0.002%	96.628%
5916	JOEL-JERUSALEM	0.002%	96.630%
5917	ADVA AG	0.002%	96.632%
5918	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.634%
5919	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.636%
5920	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.638%
5921	CLAL INSURANCE	0.002%	96.640%
5922	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.642%
5923	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.644%
5924	TOMONY HOLDINGS	0.002%	96.646%
5925	INVOCARE LTD	0.002%	96.648%
5926	EPSILON ENERGY	0.002%	96.650%
5927	IDFC BANK LTD	0.002%	96.652%
5928	ICICI BANK	0.002%	96.654%
5929	MIZUNO CORP	0.002%	96.656%
5930	OCADO GROUP PLC	0.002%	96.658%
5931	PARADISE CO	0.002%	96.660%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.662%
5933	GRUPO HERDEZ SA	0.002%	96.663%
5934	AURICO METALS INC COMMON STOCK	0.002%	96.665%
5935	OCI MATERIALS C	0.002%	96.667%
5936	NH HOTELES	0.002%	96.669%
5937	RENHE COMMERCIA	0.002%	96.671%
5938	FISKARS OYJ	0.002%	96.673%
5939	CONTAINER CORP	0.002%	96.675%
5940	MOTOR OIL SA	0.002%	96.677%
5941	KOKUYO CO	0.002%	96.679%
5942	DAIHEN CORP	0.002%	96.681%
5943	HU LANE ASSOCIA	0.002%	96.683%
5944	TOKAI HOLDINGS	0.002%	96.685%
5945	AK HOLDINGS INC	0.002%	96.687%
5946	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.689%
5947	RANDON SA IMPL	0.002%	96.691%
5948	TECHNICOLOR	0.002%	96.693%
5949	COLOPL INC	0.002%	96.695%
5950	OTSUKA CORP	0.002%	96.697%
5951	DAINICHISEIKA C	0.002%	96.698%
5952	BK ZACHODNI WBK	0.002%	96.700%
5953	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.002%	96.702%
5954	ELETROBRAS PREF	0.002%	96.704%
5955	ASIAN PAINTS LT	0.002%	96.706%
5956	ZZZMITSUI SUGAR	0.002%	96.708%
5957	IPCA LABORATORI	0.002%	96.710%
5958	GUJARAT STATE P	0.002%	96.712%
5959	CONZZETA AG	0.002%	96.714%
5960	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.716%
5961	YANG MING MARIN	0.002%	96.718%
5962	CDL HOSPITALITY	0.002%	96.720%
5963	S&T MOTIV CO LT	0.002%	96.722%
5964	SUPREMEIndustr	0.002%	96.724%
5965	AVEX GROUP HOLD	0.002%	96.726%
5966	FUJI SOFT ABC	0.002%	96.727%
5967	CHUDENKO CORP	0.002%	96.729%
5968	EBOS GROUP LTD	0.002%	96.731%
5969	FAES FARMA SA	0.002%	96.733%
5970	UPONOR OYJ	0.002%	96.735%
5971	BK OF RYUKYUS	0.002%	96.737%
5972	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.739%
5973	TECNICAS REUNID	0.002%	96.741%
5974	DENNY S CORP COMMON STOCK USD.01	0.002%	96.743%
5975	HOKKAIDO ELEC P	0.002%	96.745%
5976	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.747%
5977	HOGY MEDICAL CO	0.002%	96.749%
5978	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.750%
5979	KOSE	0.002%	96.752%
5980	MAGYAR TELEKOM	0.002%	96.754%
5981	TAKARA SHUZO CO	0.002%	96.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	CARNIVAL PLC	0.002%	96.758%
5983	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.760%
5984	ARC LAND SAKAMO	0.002%	96.762%
5985	P/F BAKKAFROST	0.002%	96.764%
5986	ARAKAWA CHEMICA	0.002%	96.766%
5987	SIERRA BANCORP COMMON STOCK	0.002%	96.768%
5988	CHESSWOOD GROUP	0.002%	96.770%
5989	TECO ELEC&MACHI	0.002%	96.772%
5990	SANTAM	0.002%	96.773%
5991	NEXEN TIRE CORP	0.002%	96.775%
5992	CASCADE BANCORP COMMON STOCK	0.002%	96.777%
5993	TKC CORPORATION	0.002%	96.779%
5994	CONTACT ENERGY	0.002%	96.781%
5995	IOCHPE-MAXION	0.002%	96.783%
5996	PT TIMAH TBK	0.002%	96.785%
5997	ORIENTAL UNION	0.002%	96.787%
5998	SWISS PRIME SIT	0.002%	96.789%
5999	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	96.791%
6000	DAKTRONICS INC COMMON STOCK	0.002%	96.792%
6001	ORIENT CORP	0.002%	96.794%
6002	DORIAN LPG LTD	0.002%	96.796%
6003	KUALA LUMPUR KE	0.002%	96.798%
6004	PERUSAHAAN GAS	0.002%	96.800%
6005	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.802%
6006	QUIDEL CORP COMMON STOCK USD.001	0.002%	96.804%
6007	G-RESOURCES GP	0.002%	96.806%
6008	LOTTE CONFECT	0.002%	96.808%
6009	ERCROS SA	0.002%	96.810%
6010	WORLDPAY GRP PL	0.002%	96.811%
6011	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.813%
6012	ASTRAL FOODS	0.002%	96.815%
6013	DIALOG GROUP BH	0.002%	96.817%
6014	ACETO CORP COMMON STOCK USD.01	0.002%	96.819%
6015	MBANK	0.002%	96.821%
6016	PRIMERO MINING CORP COMMON STOCK	0.002%	96.823%
6017	TORSTAR CORP CL	0.002%	96.825%
6018	PAX GLOBAL TECH	0.002%	96.827%
6019	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.828%
6020	IMAGINATION TEC	0.002%	96.830%
6021	MERIDA INDUSTRY	0.002%	96.832%
6022	SAIZERIYA COMPA	0.002%	96.834%
6023	COMPUGROUP HOLD	0.002%	96.836%
6024	CHINA HUARONG A	0.002%	96.838%
6025	CLARION CO	0.002%	96.840%
6026	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.842%
6027	SANYO CHEMICAL	0.002%	96.843%
6028	BELLUNA CO.LTD	0.002%	96.845%
6029	SJW GROUP COMMON STOCK USD.001	0.002%	96.847%
6030	NEW CHINA LIFE	0.002%	96.849%
6031	COMMERCIAL INTE	0.002%	96.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	EZION HOLDINGS	0.002%	96.853%
6033	FUJI MEDIA HOLD	0.002%	96.855%
6034	RAMIRENT OYJ	0.002%	96.856%
6035	SAN-A CO LTD	0.002%	96.858%
6036	CHINASOFT INTER	0.002%	96.860%
6037	TELENAV INC COMMON STOCK USD.001	0.002%	96.862%
6038	GLOBAL LOGISTIC	0.002%	96.864%
6039	CACHE LOGISTICS	0.002%	96.866%
6040	JUKI CORP	0.002%	96.868%
6041	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	96.869%
6042	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.871%
6043	INTL CONTAINER	0.002%	96.873%
6044	SUGI HOLDINGS C	0.002%	96.875%
6045	TREDEGAR CORP COMMON STOCK	0.002%	96.877%
6046	TAISHO PHARMACE	0.002%	96.879%
6047	TESCO CORP	0.002%	96.881%
6048	SINOPEC KANTONS	0.002%	96.882%
6049	WELSPUN INDIA L	0.002%	96.884%
6050	TSI HOLDINGS CO	0.002%	96.886%
6051	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.888%
6052	SHANGHAI PETROC	0.002%	96.890%
6053	SITC INTERNATIO	0.002%	96.892%
6054	NICHIHA CORP	0.002%	96.894%
6055	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	96.895%
6056	FUJI SEAL INC	0.002%	96.897%
6057	ADANI POWER LTD	0.002%	96.899%
6058	MIGHTY RIVER PO	0.002%	96.901%
6059	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.903%
6060	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.905%
6061	CAWACHI LTD	0.002%	96.906%
6062	KINDOM CONSTRUC	0.002%	96.908%
6063	GP STRATEGIES C	0.002%	96.910%
6064	NIPPON DENKO CO	0.002%	96.912%
6065	RUENTEX DEVELOP	0.002%	96.914%
6066	DOSHISHA CO	0.002%	96.916%
6067	MARR SPA	0.002%	96.917%
6068	ASAHI HOLDINGS	0.002%	96.919%
6069	ACANDO AB	0.002%	96.921%
6070	SPORTS DIRECT I	0.002%	96.923%
6071	CWT LTD	0.002%	96.925%
6072	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.927%
6073	AICHI STEEL WOR	0.002%	96.928%
6074	UTD COMMUNITY F	0.002%	96.930%
6075	MLP AG	0.002%	96.932%
6076	CULP INC COMMON STOCK USD.05	0.002%	96.934%
6077	BQE NATL BELGIQ	0.002%	96.936%
6078	HK ELECTRIC INV	0.002%	96.938%
6079	CHUGOKU MAR PAI	0.002%	96.939%
6080	TORII PHARM CO	0.002%	96.941%
6081	NORITZ CORP	0.002%	96.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	STUART OLSON IN	0.002%	96.945%
6083	PAO DE ACUCAR C	0.002%	96.947%
6084	YIEH PHUI ENTS	0.002%	96.949%
6085	AUSTRALIAN AGRI	0.002%	96.950%
6086	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.952%
6087	SKYLARK CO LTD	0.002%	96.954%
6088	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.956%
6089	SILTRONIC AG	0.002%	96.958%
6090	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.959%
6091	MARUDAI FOOD CO	0.002%	96.961%
6092	TIKKURILA OY	0.002%	96.963%
6093	YANLORD LAND GR	0.002%	96.965%
6094	INDOCEMENT TUNG	0.002%	96.967%
6095	AKITA BANK	0.002%	96.969%
6096	MAJOR CINEPLEX	0.002%	96.970%
6097	HAKDEX AB	0.002%	96.972%
6098	HANIL CEMENT MF	0.002%	96.974%
6099	DAISHIN SECURIT	0.002%	96.976%
6100	S.A.C.I. FALABE	0.002%	96.978%
6101	TOHO CO	0.002%	96.979%
6102	PRESS KOGYO CO	0.002%	96.981%
6103	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.983%
6104	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.985%
6105	YOOX NET-A-PORT	0.002%	96.987%
6106	HI-LEX CORP	0.002%	96.988%
6107	KANTO DENKA KOG	0.002%	96.990%
6108	AJANTA PHARMA	0.002%	96.992%
6109	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.994%
6110	TSINGTAO BREWER	0.002%	96.996%
6111	KINAXIS INC	0.002%	96.998%
6112	CAPITA GROUP PL	0.002%	96.999%
6113	BK OF NAGOYA	0.002%	97.001%
6114	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.002%	97.003%
6115	TIANJIN PORT DE	0.002%	97.005%
6116	GOLDEN RESORTS	0.002%	97.007%
6117	HUIZHANG BANK C	0.002%	97.008%
6118	EPIZYME INC COMMON STOCK USD.0001	0.002%	97.010%
6119	INTL METAL SERV	0.002%	97.012%
6120	HIKARI TSUSHIN	0.002%	97.014%
6121	NEMETSCHEK AG	0.002%	97.016%
6122	WHITEWAVE FOODS	0.002%	97.017%
6123	BML INC	0.002%	97.019%
6124	INFRASTRUCTURE	0.002%	97.021%
6125	TENARIS S.A.	0.002%	97.023%
6126	JVC KENWOOD HLD	0.002%	97.025%
6127	HAVELLS INDIA L	0.002%	97.026%
6128	DYDO DRINCO INC	0.002%	97.028%
6129	BORUSSIA DORTMU	0.002%	97.030%
6130	TOPY INDUSTRIES	0.002%	97.032%
6131	GPO DE INVERSIO	0.002%	97.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	JCU CORP	0.002%	97.035%
6133	SALINI IMPREGIL	0.002%	97.037%
6134	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.039%
6135	HELICAL BAR PLC	0.002%	97.041%
6136	Goldcrest Co.,	0.002%	97.042%
6137	WISDOM MARINE L	0.002%	97.044%
6138	TONG YANG INV B	0.002%	97.046%
6139	CASHBUILD LTD	0.002%	97.048%
6140	NAVITAS LTD	0.002%	97.050%
6141	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.002%	97.051%
6142	TAIKISHA	0.002%	97.053%
6143	PRINCE HOUSING	0.002%	97.055%
6144	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.057%
6145	BT INVESTMENT M	0.002%	97.059%
6146	NEO-CHINA GROUP	0.002%	97.060%
6147	CLEANAWAY CO LT	0.002%	97.062%
6148	TV ASAHI CORP	0.002%	97.064%
6149	MASTERLINK SECS	0.002%	97.066%
6150	YOUNGWON CORP	0.002%	97.067%
6151	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.069%
6152	MATSUYA FOODS C	0.002%	97.071%
6153	ASCOTT RESIDENC	0.002%	97.073%
6154	EMPEROR INTL HL	0.002%	97.075%
6155	YAOKO CO	0.002%	97.076%
6156	SAO PAU ALPARGA	0.002%	97.078%
6157	DIAGEO PLC	0.002%	97.080%
6158	TRC COS INC COMMON STOCK USD.1	0.002%	97.082%
6159	FUSHAN INTL ENE	0.002%	97.083%
6160	GRUMA SA DE CV	0.002%	97.085%
6161	VIRTUSA CORP COMMON STOCK USD.01	0.002%	97.087%
6162	FU SHOU YUAN IN	0.002%	97.089%
6163	TIGA PILAR SEJA	0.002%	97.091%
6164	SYSTEX CORPORAT	0.002%	97.092%
6165	CADILA HEALTHCA	0.002%	97.094%
6166	SINOPEC SHANGHA	0.002%	97.096%
6167	UNITED LABORATO	0.002%	97.098%
6168	DIGI INTL INC	0.002%	97.099%
6169	SM PRIME HLDGS	0.002%	97.101%
6170	HAWKINS INC COMMON STOCK USD.05	0.002%	97.103%
6171	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	97.105%
6172	DAIWABO CO LTD	0.002%	97.106%
6173	ATEN INTERNATIO	0.002%	97.108%
6174	CREDITO EMILIAN	0.002%	97.110%
6175	GROUP COMERCIAL	0.002%	97.112%
6176	THORESEN THAI A	0.002%	97.113%
6177	HIWIN TECH CORP	0.002%	97.115%
6178	BANGKOK EXPRESS	0.002%	97.117%
6179	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	97.119%
6180	FAR EAST DEPT	0.002%	97.120%
6181	PREMIER OIL	0.002%	97.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	V TECHNOLOGY	0.002%	97.124%
6183	MINITUBISHI STEE	0.002%	97.126%
6184	VST HLDGS	0.002%	97.128%
6185	SKS MICROFINANC	0.002%	97.129%
6186	BOINGO WIRELESS INC COMMON STOCK	0.002%	97.131%
6187	PER AARSLEFF A/	0.002%	97.133%
6188	UNION BNK OF IN	0.002%	97.135%
6189	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	97.136%
6190	COAL INDIA LTD	0.002%	97.138%
6191	SAINT MARC HLDG	0.002%	97.140%
6192	EXACTECH INC COMMON STOCK USD.01	0.002%	97.142%
6193	INDIAN HOTELS	0.002%	97.143%
6194	NIPPON FLOUR MI	0.002%	97.145%
6195	LOTTE CHILSUNG	0.002%	97.147%
6196	WIHLBORGS FASTI	0.002%	97.148%
6197	EVERGREEN MARIN	0.002%	97.150%
6198	GLOBAL ONE REAL	0.002%	97.152%
6199	DAESANG CORP	0.002%	97.154%
6200	ARISAWA MFG CO	0.002%	97.155%
6201	EIGHTEENTH BANK	0.002%	97.157%
6202	DEL FRISCOS RES	0.002%	97.159%
6203	ASIA AVIATION P	0.002%	97.161%
6204	ARN MONDADORI E	0.002%	97.162%
6205	CIMC ENRIC HOLD	0.002%	97.164%
6206	TOKYO BROADCAST	0.002%	97.166%
6207	BANCOLOMBIA SA	0.002%	97.168%
6208	NATIONAL GRID	0.002%	97.169%
6209	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.171%
6210	WILMAR INTERL L	0.002%	97.173%
6211	ADITYA BIRLA FA	0.002%	97.175%
6212	VODACOM GP-PRPT	0.002%	97.176%
6213	OSSTEM IMPLANT	0.002%	97.178%
6214	BEML LTD	0.002%	97.180%
6215	CONEXIO CORP	0.002%	97.181%
6216	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.183%
6217	VT HOLDINGS CO	0.002%	97.185%
6218	INVACARE CORP	0.002%	97.187%
6219	MEKONOMEN AB	0.002%	97.188%
6220	SCHRODERS(NEW)	0.002%	97.190%
6221	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.192%
6222	IXYS CORPORATION COMMON STOCK USD.01	0.002%	97.194%
6223	STAGECOACH GROU	0.002%	97.195%
6224	DONGFANG ELECT	0.002%	97.197%
6225	PRUKSA HOLDING	0.002%	97.199%
6226	SPLUNK INC COMMON STOCK USD.001	0.002%	97.200%
6227	OIL & NATURAL G	0.002%	97.202%
6228	QUALITY HOUSES	0.002%	97.204%
6229	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.206%
6230	GROWTHPOINT PRO	0.002%	97.207%
6231	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	97.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	GURUNAVI INC	0.002%	97.211%
6233	JU TENG INTERNA	0.002%	97.212%
6234	BANK OF CHONGQI	0.002%	97.214%
6235	PREMIER FOODS	0.002%	97.216%
6236	DEXCOM INC COMMON STOCK USD.001	0.002%	97.218%
6237	ORIOLA-KD CORP	0.002%	97.219%
6238	MICHINOKU BANK	0.002%	97.221%
6239	LAIRD PLC	0.002%	97.223%
6240	ONEREIT	0.002%	97.225%
6241	DAI-ICHI KOGYO	0.002%	97.226%
6242	SKISTAR AB	0.002%	97.228%
6243	OKAMURA CORP	0.002%	97.230%
6244	TOKEN CORP	0.002%	97.231%
6245	MAX INDIA	0.002%	97.233%
6246	SODICK CO	0.002%	97.235%
6247	ELETROBRAS COMM	0.002%	97.236%
6248	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.238%
6249	MCJ CO LTD	0.002%	97.240%
6250	GEA GROUP AG	0.002%	97.242%
6251	ICHIGO REAL EST	0.002%	97.243%
6252	TEJON RANCH CO	0.002%	97.245%
6253	HENGDELI HOLDIN	0.002%	97.247%
6254	SAO MARTINHO SA	0.002%	97.248%
6255	STELLA CHEMIFA	0.002%	97.250%
6256	INTILAND DEVPT	0.002%	97.252%
6257	GJENSIDIGE FORS	0.002%	97.254%
6258	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.255%
6259	BW LPG LTD	0.002%	97.257%
6260	HEXAWARE TECHNO	0.002%	97.259%
6261	SOULBRAIN CO LT	0.002%	97.260%
6262	SINARMAS LAND	0.002%	97.262%
6263	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.264%
6264	MONADELPHOUS GR	0.002%	97.265%
6265	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.267%
6266	NOVELION THERAP	0.002%	97.269%
6267	EIZO NANA0 CORP	0.002%	97.271%
6268	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.272%
6269	LIFESTYLE INTER	0.002%	97.274%
6270	MAYNE PHARMA GR	0.002%	97.276%
6271	TOWA PHARM CO L	0.002%	97.277%
6272	TITAN INDUSTRIE	0.002%	97.279%
6273	DHT HOLDINGS IN	0.002%	97.281%
6274	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.282%
6275	CLAS OHLSON AB	0.002%	97.284%
6276	ELEC POWER DEV	0.002%	97.286%
6277	RESOLUTE FOREST	0.002%	97.287%
6278	SINTEX INDUSTRI	0.002%	97.289%
6279	YANZHOU COAL MI	0.002%	97.291%
6280	INTL NICKEL IND	0.002%	97.292%
6281	GLOW ENERGY	0.002%	97.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	BURE INVESTMENT	0.002%	97.296%
6283	SANDEN CORP	0.002%	97.298%
6284	NITTO ELECTRIC	0.002%	97.299%
6285	CHINA METAL PRO	0.002%	97.301%
6286	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.303%
6287	SAVANNA ENERGY	0.002%	97.304%
6288	FORMOSA PETROCH	0.002%	97.306%
6289	CANON INC SPONS ADR ADR	0.002%	97.308%
6290	VISTA LAND & LI	0.002%	97.309%
6291	DAH CHONG HONG	0.002%	97.311%
6292	CVR ENERGY INC	0.002%	97.313%
6293	A2 MILK CO LTD	0.002%	97.314%
6294	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	97.316%
6295	ECLAT TEXTILE C	0.002%	97.318%
6296	HUA HONG SEMICO	0.002%	97.319%
6297	OIL REFINERIES	0.002%	97.321%
6298	TONGYANG LIFE I	0.002%	97.323%
6299	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.324%
6300	KARDEX	0.002%	97.326%
6301	TITAN CEMENT CO	0.002%	97.328%
6302	TOHO ZINC CO LT	0.002%	97.329%
6303	VIVOTEK INC	0.002%	97.331%
6304	SAPPI LTD ADR	0.002%	97.333%
6305	ST SHINE OPTICA	0.002%	97.334%
6306	SEMIRARA MINING	0.002%	97.336%
6307	DAIBIRU CORP	0.002%	97.338%
6308	DAISEKI CO LTD	0.002%	97.339%
6309	CGN POWER CO LT	0.002%	97.341%
6310	SEAH STEEL	0.002%	97.342%
6311	J-OIL MILLS INC	0.002%	97.344%
6312	CALIFORNIA AMPL	0.002%	97.346%
6313	SPARKASSEN IMMO	0.002%	97.347%
6314	JAPAN WOOL TEXT	0.002%	97.349%
6315	SINOTRUK HONG K	0.002%	97.351%
6316	INFRATIL LTD	0.002%	97.352%
6317	MATAS AS	0.002%	97.354%
6318	PUMA AG	0.002%	97.356%
6319	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.357%
6320	FUKUSHIMA IND C	0.002%	97.359%
6321	COGOBUY GROUP	0.002%	97.361%
6322	SWECO AB	0.002%	97.362%
6323	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.364%
6324	LEYOU TECHNOLOG	0.002%	97.366%
6325	TRAKYA CAM SANA	0.002%	97.367%
6326	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.369%
6327	IRISH RESIDENTI	0.002%	97.371%
6328	SANKI ENGINEERI	0.002%	97.372%
6329	MITRA ADIPERKAS	0.002%	97.374%
6330	ESURE GROUP PLC	0.002%	97.375%
6331	KENEDIX INC	0.002%	97.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	AGELLAN COMMERC	0.002%	97.379%
6333	CHINA SHENGMU O	0.002%	97.380%
6334	SHIN ZU SHING C	0.002%	97.382%
6335	CORP MOCTEZUMA	0.002%	97.384%
6336	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.385%
6337	METLIFECARE LTD	0.002%	97.387%
6338	SHIN-ETSU POLYM	0.002%	97.389%
6339	CALIX INC COMMON STOCK	0.002%	97.390%
6340	PLANET FITNESS INC CL A COMMON STOCK	0.002%	97.392%
6341	STARHUB LIMITED	0.002%	97.394%
6342	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.395%
6343	SUPERVALU INC	0.002%	97.397%
6344	GEO CO LTD	0.002%	97.398%
6345	ADLER REAL ESTA	0.002%	97.400%
6346	PETRON CORP	0.002%	97.402%
6347	TAIYO INK MFG C	0.002%	97.403%
6348	TALGO SA	0.002%	97.405%
6349	ALTAMIR AMBOISE	0.002%	97.407%
6350	EHIME BANK	0.002%	97.408%
6351	JIANGNAN GROUP	0.002%	97.410%
6352	TPG TELECOM	0.002%	97.411%
6353	ROCK FIELD CO	0.002%	97.413%
6354	BANK OF PHILIPP	0.002%	97.415%
6355	CENTRL PLAZA HO	0.002%	97.416%
6356	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	97.418%
6357	PRADA SPA	0.002%	97.420%
6358	AI HOLDINGS COR	0.002%	97.421%
6359	CREDITO VALTELL	0.002%	97.423%
6360	ISEKI & CO	0.002%	97.424%
6361	RAITO KOGYO CO	0.002%	97.426%
6362	DAEWOO ENGINEER	0.002%	97.428%
6363	VERBIO VEREINIG	0.002%	97.429%
6364	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.431%
6365	RETAILMENOT INC COMMON STOCK USD.001	0.002%	97.433%
6366	LG INTL CORP	0.002%	97.434%
6367	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	97.436%
6368	GIGA SOLAR MAT	0.002%	97.437%
6369	FENNER	0.002%	97.439%
6370	METRO PACIFIC I	0.002%	97.441%
6371	CIA SANEAMENTO	0.002%	97.442%
6372	WAFER WORKS COR	0.002%	97.444%
6373	COLOWIDE CO LTD	0.002%	97.445%
6374	AMCOR LTD-SP AD	0.002%	97.447%
6375	FANTASIA HOLDIN	0.002%	97.449%
6376	SOILBUILD BUSIN	0.002%	97.450%
6377	LANDEC CORP	0.002%	97.452%
6378	HANA TOUR SERVI	0.002%	97.453%
6379	ETSY INC COMMON STOCK USD.001	0.002%	97.455%
6380	FAGRON	0.002%	97.457%
6381	NOVOLIPET STEEL	0.002%	97.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	IRISO ELECTRONI	0.002%	97.460%
6383	TANSEISHA CO	0.002%	97.461%
6384	GMO INTERNET IN	0.002%	97.463%
6385	Alliance Global	0.002%	97.465%
6386	ALTAREA SCA	0.002%	97.466%
6387	CHOFU SEISAKUSH	0.002%	97.468%
6388	HONG LEONG BANK	0.002%	97.469%
6389	ONEBEACON INSUR	0.002%	97.471%
6390	VILLEROY & BOCH	0.002%	97.473%
6391	COCA-COLA FEMSA	0.002%	97.474%
6392	NOVAE GROUP PLC	0.002%	97.476%
6393	EVA PRECISION I	0.002%	97.477%
6394	PHISON ELECTRON	0.002%	97.479%
6395	XO GROUP INC COMMON STOCK USD.01	0.002%	97.481%
6396	CAFE DE CORAL H	0.002%	97.482%
6397	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.484%
6398	AMPLIFON SPA NE	0.002%	97.485%
6399	SCHMOLZ+BICKENB	0.002%	97.487%
6400	ALSO HOLDING-RE	0.002%	97.489%
6401	EVOTEC OAI AG	0.002%	97.490%
6402	TAV HAVALIMANLA	0.002%	97.492%
6403	SUNLIGHT REAL E	0.002%	97.493%
6404	HERITAGE OAKS BANCORP COMMON STOCK	0.002%	97.495%
6405	CHINA AOYUAN PR	0.002%	97.497%
6406	GLADSTONE COMME	0.002%	97.498%
6407	TAKASAGO INTL C	0.002%	97.500%
6408	IGUATEMI EMP SH	0.002%	97.501%
6409	REDINGTON INDIA	0.002%	97.503%
6410	EMIRA PROPERTY	0.002%	97.504%
6411	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.506%
6412	HANSOL PAPER CO	0.002%	97.508%
6413	H&R WASAG AG	0.002%	97.509%
6414	RUTH'S HOSPITAL	0.002%	97.511%
6415	SLATE OFFICE RE	0.002%	97.512%
6416	BW OFFSHORE LTD	0.002%	97.514%
6417	CA IMMOBILIE A	0.002%	97.515%
6418	HEIWA REAL ESTA	0.002%	97.517%
6419	HIRATA TECHNICA	0.002%	97.519%
6420	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.520%
6421	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.522%
6422	CHROMA ATE INC	0.002%	97.523%
6423	ALPEK SAB	0.002%	97.525%
6424	XEBIO CO	0.002%	97.527%
6425	SAVENCIA SA	0.002%	97.528%
6426	MIYAZAKI BANK	0.002%	97.530%
6427	TATSUTA ELEC WI	0.002%	97.531%
6428	SHIKOKU BANK	0.002%	97.533%
6429	DMCI HLDGS INC	0.002%	97.534%
6430	FORTINET INC	0.002%	97.536%
6431	MUHIBBAH ENGINE	0.002%	97.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	97.539%
6433	KENKO MAYONNAIS	0.002%	97.541%
6434	TAIWAN ACCEPTAN	0.002%	97.542%
6435	KOREA EXPRESS C	0.002%	97.544%
6436	VALID SOLUCOES	0.002%	97.545%
6437	TOKAI RUBBER IN	0.002%	97.547%
6438	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.548%
6439	NAKANISHI INC	0.002%	97.550%
6440	NSI NC	0.002%	97.552%
6441	MAYR-MELNHOF KA	0.002%	97.553%
6442	HOCHDORF HOLDIN	0.002%	97.555%
6443	RAMAYANA LESTAR	0.002%	97.556%
6444	CLEVO	0.002%	97.558%
6445	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.559%
6446	DAIDO METAL CO	0.002%	97.561%
6447	INTERNATIONAL P	0.002%	97.563%
6448	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.564%
6449	CARBONITE INC COMMON STOCK USD.01	0.002%	97.566%
6450	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.567%
6451	DAIKYONISHIKAWA	0.002%	97.569%
6452	XINGDA INTERNAT	0.002%	97.570%
6453	LG FASHION CORP	0.002%	97.572%
6454	SUMITOMO REAL E	0.002%	97.573%
6455	SANRIO CO	0.002%	97.575%
6456	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.577%
6457	GLOBANT SA	0.002%	97.578%
6458	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	97.580%
6459	FISERV INC SR UNSECURED 06/20 2.7	0.002%	97.581%
6460	NIHON NOHYAKU	0.002%	97.583%
6461	ASTALDI	0.002%	97.584%
6462	HOCHSCHILD MINI	0.002%	97.586%
6463	PLATINUM ASSET	0.002%	97.587%
6464	DEVELOPMENT CRE	0.002%	97.589%
6465	CERVED INFORMAT	0.002%	97.590%
6466	LIBBEY INC COMMON STOCK USD.01	0.002%	97.592%
6467	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.594%
6468	AMERICAN PUBLIC	0.002%	97.595%
6469	MULTIPLUS SA	0.002%	97.597%
6470	ASSOCD INTL HOT	0.002%	97.598%
6471	NEXITY	0.002%	97.600%
6472	QUIMICA Y MINER	0.002%	97.601%
6473	DIGITAL GARAGE	0.002%	97.603%
6474	AMADA HOLDINGS	0.002%	97.604%
6475	GREENLAND HONG	0.002%	97.606%
6476	TSURUHA HOLDING	0.002%	97.607%
6477	HEADWATERS INC COMMON STOCK USD.001	0.002%	97.609%
6478	DIRTT ENVIRONME	0.002%	97.610%
6479	AVANZA BANK HOL	0.002%	97.612%
6480	ALGOMA CENTRAL	0.002%	97.614%
6481	C C LAND HOLDIN	0.002%	97.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.617%
6483	CIA TRANSM ENER	0.002%	97.618%
6484	LIFE CORPORATIO	0.002%	97.620%
6485	ASIA OPTICAL CO	0.002%	97.621%
6486	CMK CORP	0.002%	97.623%
6487	ARGOSY PROPERTY	0.002%	97.624%
6488	VITAL HEALTHCAR	0.002%	97.626%
6489	ODONTOPREV SA	0.002%	97.627%
6490	ADHI KARYA PERS	0.002%	97.629%
6491	BEC WORLD PUBLI	0.002%	97.630%
6492	MOCHIDA PHARM C	0.002%	97.632%
6493	VTG AG	0.002%	97.633%
6494	FRASERS COMMERC	0.002%	97.635%
6495	YAMAICHI ELECTR	0.002%	97.636%
6496	KAKAKU.COM INC	0.002%	97.638%
6497	SUN HUNG KAI CO	0.002%	97.639%
6498	M3 INC	0.002%	97.641%
6499	SINTOKOGIO	0.002%	97.642%
6500	OSAKI ELECTRIC	0.002%	97.644%
6501	BOIRON	0.002%	97.645%
6502	DESCENTE LTD.	0.002%	97.647%
6503	JIN CO.LTD	0.002%	97.648%
6504	PILOT CORP (NEW	0.002%	97.650%
6505	SRA HOLDINGS IN	0.002%	97.652%
6506	SIRTEX MEDICAL	0.002%	97.653%
6507	QOL CO LTD	0.002%	97.655%
6508	THAI AIRWAYS IN	0.002%	97.656%
6509	NEC NETWK & SYS	0.002%	97.658%
6510	TAIWAN COGENERA	0.002%	97.659%
6511	DANIELI & CO CO	0.002%	97.661%
6512	MAH SING GROUP	0.002%	97.662%
6513	ZALANDO SE	0.002%	97.664%
6514	RAFFLES MEDICAL	0.002%	97.665%
6515	HKR INTL LTD	0.002%	97.667%
6516	AIMS AMP CAPITA	0.002%	97.668%
6517	T.HASEGAWA CO	0.002%	97.670%
6518	FORMULA SYST(19	0.002%	97.671%
6519	DEXERIALS CORP	0.002%	97.673%
6520	HUNG SHENG CONS	0.001%	97.674%
6521	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.676%
6522	BURSA MALAYSIA	0.001%	97.677%
6523	LASERTEC CORP	0.001%	97.679%
6524	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.680%
6525	ASAHI DIAMOND I	0.001%	97.682%
6526	GO-AHEAD GROUP	0.001%	97.683%
6527	HAMAMATSU PHOTO	0.001%	97.685%
6528	ALPHA & OMEGA S	0.001%	97.686%
6529	CIA DE DIST INT	0.001%	97.688%
6530	VZ HOLDING AG	0.001%	97.689%
6531	KOLON CORPORATI	0.001%	97.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	CITIZENS INC COMMON STOCK	0.001%	97.692%
6533	PARTRON CO LTD	0.001%	97.693%
6534	CTCI CORP	0.001%	97.695%
6535	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.696%
6536	ICL-ISRAEL CHEM	0.001%	97.698%
6537	MESA LABORATORIES INC COMMON STOCK	0.001%	97.699%
6538	ELBIT SYSTEMS L	0.001%	97.701%
6539	TELEKOM AUSTRIA	0.001%	97.702%
6540	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	97.704%
6541	FINGERPRINT CAR	0.001%	97.705%
6542	HAMBURGER HAFEN	0.001%	97.707%
6543	SAKAI HEAVY IND	0.001%	97.708%
6544	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.710%
6545	B2W-CIA GLOBAL	0.001%	97.711%
6546	MALAYSIA BUILD	0.001%	97.713%
6547	MALAYSIAN RES C	0.001%	97.714%
6548	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	97.716%
6549	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.717%
6550	YUEXIU REAL ES	0.001%	97.719%
6551	WEIQIAO TEXTILE	0.001%	97.720%
6552	OTE(HELLENIC TL	0.001%	97.722%
6553	TUBE INV OF IND	0.001%	97.723%
6554	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.724%
6555	FOSTER ELECTRIC	0.001%	97.726%
6556	KARNATAKA BANK	0.001%	97.727%
6557	XIAMEN INTL POR	0.001%	97.729%
6558	FUJI CO(TOKYO)	0.001%	97.730%
6559	GREEN REIT PLC	0.001%	97.732%
6560	ADVTECH LTD	0.001%	97.733%
6561	LIECHTENSTEIN L	0.001%	97.735%
6562	JAIPRAKASH ASSO	0.001%	97.736%
6563	ELITE SEMICONDU	0.001%	97.738%
6564	AUSDRILL LIMITE	0.001%	97.739%
6565	KOSSAN RUBBER I	0.001%	97.741%
6566	CLARKSON(HORACE	0.001%	97.742%
6567	SCSK CORPORATIO	0.001%	97.744%
6568	KINGDEE INTERNA	0.001%	97.745%
6569	CHINA WATER AFF	0.001%	97.746%
6570	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.748%
6571	UNIVERSAL MEDIC	0.001%	97.749%
6572	HULIC CO LTD	0.001%	97.751%
6573	CHAROEN POKPHAN	0.001%	97.752%
6574	ROLAND DG CORP	0.001%	97.754%
6575	SINFONIA TECHNO	0.001%	97.755%
6576	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.757%
6577	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.758%
6578	ANGLOGOLD LTD	0.001%	97.760%
6579	ALAM SUTERA REA	0.001%	97.761%
6580	BACHEM HLD AG-B	0.001%	97.763%
6581	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.001%	97.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	OITA BANK	0.001%	97.765%
6583	LANDAUER INC COMMON STOCK USD.1	0.001%	97.767%
6584	KOREA AEROSPACE	0.001%	97.768%
6585	ASSYSTEM	0.001%	97.770%
6586	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.771%
6587	SELECT HARVESTS	0.001%	97.773%
6588	L'OCCITANE INTE	0.001%	97.774%
6589	SINOTRANS SHIPP	0.001%	97.776%
6590	FARGLORY LAND D	0.001%	97.777%
6591	21VIANET GROUP INC ADR ADR USD.00001	0.001%	97.779%
6592	SHANGHAI JIN JI	0.001%	97.780%
6593	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.781%
6594	PRESSANCE CORPO	0.001%	97.783%
6595	HARBIN POWER EQ	0.001%	97.784%
6596	EASY BIO INC	0.001%	97.786%
6597	GRAPE KING INC	0.001%	97.787%
6598	INOGEN INC COMMON STOCK USD.001	0.001%	97.789%
6599	MACATAWA BANK CORP COMMON STOCK	0.001%	97.790%
6600	VIRGIN MONEY HL	0.001%	97.792%
6601	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	97.793%
6602	HOSHINO RESORTS	0.001%	97.794%
6603	ISHIHARA SANGYO	0.001%	97.796%
6604	ITOCHU FUEL COR	0.001%	97.797%
6605	MCBRIDE PLC	0.001%	97.799%
6606	LATECOERE	0.001%	97.800%
6607	PAZ CORP SA	0.001%	97.802%
6608	SUNGWOO HITECH	0.001%	97.803%
6609	KINEPOLIS GROUP	0.001%	97.805%
6610	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	97.806%
6611	MGM CHINA HLDGS	0.001%	97.807%
6612	LE NOBLE AGE	0.001%	97.809%
6613	NINE ENTERTAINM	0.001%	97.810%
6614	KYOEI STEEL LTD	0.001%	97.812%
6615	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	97.813%
6616	MOTHERSON SUMI	0.001%	97.815%
6617	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.816%
6618	ASTRA AGRO LEST	0.001%	97.818%
6619	TAG TEGERNSEE I	0.001%	97.819%
6620	CHAROEN POK PHA	0.001%	97.820%
6621	RICHTER GEDEON	0.001%	97.822%
6622	ALIANSCOE SHOPPI	0.001%	97.823%
6623	COSTAIN GROUP P	0.001%	97.825%
6624	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.826%
6625	CRA INTERNATIONAL INC COMMON STOCK	0.001%	97.828%
6626	MINOR INTERNATI	0.001%	97.829%
6627	MAINSTREET EQUI	0.001%	97.830%
6628	LENZING AG	0.001%	97.832%
6629	DALMIA BHARAT L	0.001%	97.833%
6630	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.835%
6631	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.838%
6633	QINGDAO PORT IN	0.001%	97.839%
6634	VAREX IMAGING CORP COMMON STOCK	0.001%	97.840%
6635	BANGKOK DUSIT M	0.001%	97.842%
6636	TOWA CORP	0.001%	97.843%
6637	SAMSUNG C&T COR	0.001%	97.845%
6638	TOYO ENG CORP	0.001%	97.846%
6639	YANGARRA RESOUR	0.001%	97.848%
6640	FLEXIGROUP LIMI	0.001%	97.849%
6641	KALBE FARMA	0.001%	97.850%
6642	KENDRION NV	0.001%	97.852%
6643	SHANKS GROUP PL	0.001%	97.853%
6644	NVE CORP	0.001%	97.855%
6645	CHIMERIX INC COMMON STOCK USD.001	0.001%	97.856%
6646	PIOLAX CO	0.001%	97.857%
6647	SHIZUOKAGAS CO	0.001%	97.859%
6648	EL AL ISRAEL AI	0.001%	97.860%
6649	HOKUTO CORP	0.001%	97.862%
6650	REZIDOR HOTEL G	0.001%	97.863%
6651	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.865%
6652	TOWA BANK	0.001%	97.866%
6653	PETRONAS DAGANG	0.001%	97.867%
6654	CANON ELECTRONI	0.001%	97.869%
6655	HARASHIN CO LTD	0.001%	97.870%
6656	COLBUN S.A.	0.001%	97.872%
6657	MURRAY & ROBERT	0.001%	97.873%
6658	UKC HOLDINGS CO	0.001%	97.874%
6659	D-LINK	0.001%	97.876%
6660	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.877%
6661	BIOGAIA AB	0.001%	97.879%
6662	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	97.880%
6663	ARDENTEC CORP	0.001%	97.881%
6664	DONGJIANG ENVIR	0.001%	97.883%
6665	AUSTAL LTD	0.001%	97.884%
6666	SUMITOMO DENSET	0.001%	97.886%
6667	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.887%
6668	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	97.888%
6669	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.001%	97.890%
6670	MERUS LABS INTE	0.001%	97.891%
6671	LEWIS GROUP LTD	0.001%	97.893%
6672	SAIBU GAS CO	0.001%	97.894%
6673	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.895%
6674	HOOKEE FURNITURE CORP COMMON STOCK	0.001%	97.897%
6675	CHINA AEROSPACE	0.001%	97.898%
6676	ANGLO AMERICAN	0.001%	97.900%
6677	MERCURIES LIFE	0.001%	97.901%
6678	MGI COUTIER	0.001%	97.902%
6679	YAMABIKO CORP	0.001%	97.904%
6680	OUTSOURCING INC	0.001%	97.905%
6681	FLYTECH TECHNOL	0.001%	97.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	OCEAN YIELD ASA	0.001%	97.908%
6683	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.909%
6684	PAGE INDUSTRIES	0.001%	97.911%
6685	FUKUDA DENSHI C	0.001%	97.912%
6686	CHINA SHIPPING	0.001%	97.913%
6687	SHIBUYA KOGYO C	0.001%	97.915%
6688	UTD INDUSTRIAL	0.001%	97.916%
6689	ZENRIN CO LTD	0.001%	97.918%
6690	KAPPAHL HOLDING	0.001%	97.919%
6691	AFFICHAGE HOLDI	0.001%	97.920%
6692	LOTTE FOOD CO	0.001%	97.922%
6693	SP SETIA	0.001%	97.923%
6694	KINIK CO	0.001%	97.925%
6695	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	97.926%
6696	GCL NEW ENERGY	0.001%	97.927%
6697	ATUL LTD	0.001%	97.929%
6698	MERSEN SA	0.001%	97.930%
6699	DUNI AB	0.001%	97.932%
6700	CALBEE INC	0.001%	97.933%
6701	WEBJET LTD	0.001%	97.934%
6702	DAIHO CONSTRUCT	0.001%	97.936%
6703	PHOTO-ME INTERN	0.001%	97.937%
6704	KESKO OYJ	0.001%	97.938%
6705	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.940%
6706	BRUNEL INTL	0.001%	97.941%
6707	FIRST REIT	0.001%	97.943%
6708	DAIFUKU CO	0.001%	97.944%
6709	TUNG THIH ELECT	0.001%	97.945%
6710	BYGGMAX GROUP A	0.001%	97.947%
6711	NESTLE INDIA	0.001%	97.948%
6712	QAD INC A COMMON STOCK	0.001%	97.949%
6713	LIMELIGHT NETW	0.001%	97.951%
6714	KOMERCNI BANKA	0.001%	97.952%
6715	FURUKAWA CO	0.001%	97.954%
6716	I.T LIMITED	0.001%	97.955%
6717	RAISIO YHTYMA O	0.001%	97.956%
6718	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.958%
6719	TOA CORP	0.001%	97.959%
6720	MIDAS HLDGS	0.001%	97.961%
6721	RISO KAGAKU COR	0.001%	97.962%
6722	PROGRAMMED MAIN	0.001%	97.963%
6723	CALIAN GROUP LT	0.001%	97.965%
6724	NISHIO RENT ALL	0.001%	97.966%
6725	CT REAL ESTATE	0.001%	97.967%
6726	VITAL KSK HOLDI	0.001%	97.969%
6727	NISHIMATSUYA CH	0.001%	97.970%
6728	KONOIKE TRANSP	0.001%	97.972%
6729	PEARSON STK	0.001%	97.973%
6730	BEIERSDORF AG	0.001%	97.974%
6731	ONESAVINGS BANK	0.001%	97.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	CORFICOLOMBIANA	0.001%	97.977%
6733	SUN FRONTIER FU	0.001%	97.978%
6734	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.980%
6735	CHOICE PROPERTI	0.001%	97.981%
6736	RIKEN CORP	0.001%	97.982%
6737	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	97.984%
6738	KOREA GAS CORP	0.001%	97.985%
6739	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.987%
6740	COVENANT TRANSP	0.001%	97.988%
6741	DEVOTEAM SA	0.001%	97.989%
6742	XEROX CORP 4.07	0.001%	97.991%
6743	BENI STABILI IT	0.001%	97.992%
6744	PPC LTD	0.001%	97.993%
6745	GRUPO AEROPORTU	0.001%	97.995%
6746	TECHNOLOGY ONE	0.001%	97.996%
6747	TIME DOTCOM BHD	0.001%	97.997%
6748	HANNSTOUCH SOLU	0.001%	97.999%
6749	EPS CO LTD	0.001%	98.000%
6750	MENICON CO LTD	0.001%	98.002%
6751	BLACKMORES LTD	0.001%	98.003%
6752	KIKUCHI CO LTD	0.001%	98.004%
6753	NIPPON CARBON C	0.001%	98.006%
6754	CHESNARA PLC	0.001%	98.007%
6755	TOKYOTOKEIBA CO	0.001%	98.008%
6756	WEST BANCORPORATION COMMON STOCK	0.001%	98.010%
6757	TOP GLOVE CORP	0.001%	98.011%
6758	NITTA CORP	0.001%	98.012%
6759	D.A. CONSORTIUM	0.001%	98.014%
6760	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	98.015%
6761	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.017%
6762	GURIT HOLDING A	0.001%	98.018%
6763	MOBILEONE LTD.	0.001%	98.019%
6764	BANK NEGARA IND	0.001%	98.021%
6765	DAIICHI KIGENSO	0.001%	98.022%
6766	CEMEX LATAM HLD	0.001%	98.023%
6767	STOLT-NIELSEN L	0.001%	98.025%
6768	HUADIAN POWER I	0.001%	98.026%
6769	SAMYANG CORP	0.001%	98.027%
6770	TRONC INC COMMON STOCK USD.01	0.001%	98.029%
6771	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.030%
6772	JOSHIN DENKI CO	0.001%	98.031%
6773	VETROPACK HOLDI	0.001%	98.033%
6774	TAIWAN SECOM	0.001%	98.034%
6775	ALBIOMA	0.001%	98.035%
6776	SATO CORP	0.001%	98.037%
6777	PRESTIGE INTERN	0.001%	98.038%
6778	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.039%
6779	NAMCHOW CHEMICA	0.001%	98.041%
6780	XL AXIATA TBK P	0.001%	98.042%
6781	IGG INC	0.001%	98.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	NUTRACEUTICAL I	0.001%	98.045%
6783	GPO AEROPORTUAR	0.001%	98.046%
6784	SIGURD MICROELE	0.001%	98.048%
6785	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.049%
6786	KWS SAAT AG	0.001%	98.050%
6787	RVH INC	0.001%	98.052%
6788	PCM INC COMMON STOCK USD.001	0.001%	98.053%
6789	CLEARWATER SEAF	0.001%	98.054%
6790	GENESIS ENERGY	0.001%	98.056%
6791	mitsui soko co	0.001%	98.057%
6792	UOA DEVELOPMENT	0.001%	98.058%
6793	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.060%
6794	PACIFIC METALS	0.001%	98.061%
6795	YUASA TRADING C	0.001%	98.062%
6796	THAI VEGETABLE	0.001%	98.064%
6797	KOWLOON DEVMT	0.001%	98.065%
6798	MAX CO	0.001%	98.066%
6799	PLENUS CO	0.001%	98.068%
6800	ERAMET	0.001%	98.069%
6801	BRODRENE HARTMA	0.001%	98.070%
6802	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.072%
6803	WEYCO GROUP INC	0.001%	98.073%
6804	INTERTAIN GROUP	0.001%	98.074%
6805	TATA COMMUNICAT	0.001%	98.076%
6806	ESPEC CORP	0.001%	98.077%
6807	LUYE PHARMA GRO	0.001%	98.078%
6808	AIDA ENGINEERIN	0.001%	98.079%
6809	ALTISOURCE PORT	0.001%	98.081%
6810	YAPI VE KREDI B	0.001%	98.082%
6811	BROWN (N) GROUP	0.001%	98.083%
6812	UNILEVER INDONE	0.001%	98.085%
6813	GAFISA SA	0.001%	98.086%
6814	BANCO DAVIVIEND	0.001%	98.087%
6815	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.089%
6816	PHILIPPINE NATL	0.001%	98.090%
6817	PIERRE & VACANC	0.001%	98.091%
6818	VITTORIA ASSICU	0.001%	98.093%
6819	TAMURA CORP	0.001%	98.094%
6820	BEIJER ALMA AB	0.001%	98.095%
6821	KOREA KOLMAR CO	0.001%	98.097%
6822	BANDO CHEMICAL	0.001%	98.098%
6823	BREVILLE GROUP	0.001%	98.099%
6824	DAUM COMMUNICAT	0.001%	98.101%
6825	AGRANA BETEILIG	0.001%	98.102%
6826	PATRIZIA IMMO A	0.001%	98.103%
6827	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.105%
6828	NIEN HSING TEXT	0.001%	98.106%
6829	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.107%
6830	NAMURA SHIPBUIL	0.001%	98.108%
6831	GREAT EASTERN S	0.001%	98.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	MITSUBOSHI BELT	0.001%	98.111%
6833	KATAKURA INDS	0.001%	98.112%
6834	JAPAN PULP & PA	0.001%	98.114%
6835	DATA COMMUNICAT	0.001%	98.115%
6836	SINGAPORE FINAN	0.001%	98.116%
6837	EAGLE INDUSTRY	0.001%	98.118%
6838	BURKHALTER HOLD	0.001%	98.119%
6839	ZZZSAN-AI OIL C	0.001%	98.120%
6840	JASA MARGA	0.001%	98.121%
6841	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.123%
6842	CHINA HUIYUAN J	0.001%	98.124%
6843	NETENT AB	0.001%	98.125%
6844	FEDERAL CORP	0.001%	98.127%
6845	ATWOOD OCEANICS	0.001%	98.128%
6846	BENETEAU	0.001%	98.129%
6847	TONG YANG CEMEN	0.001%	98.131%
6848	KOC HOLDING AS	0.001%	98.132%
6849	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.133%
6850	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.134%
6851	CHAOWEI POWER H	0.001%	98.136%
6852	YEONG GUAN ENER	0.001%	98.137%
6853	CHINA MANMADE F	0.001%	98.138%
6854	HOTAI MOTOR CO	0.001%	98.140%
6855	KASAI KOGYO CO	0.001%	98.141%
6856	TURKIYE SINAI K	0.001%	98.142%
6857	INFIGEN ENERGY	0.001%	98.144%
6858	FUSO CHEMICAL C	0.001%	98.145%
6859	LIPPO MALLS IN	0.001%	98.146%
6860	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.147%
6861	YAT SING HOLDIN	0.001%	98.149%
6862	SILVER LAKE RES	0.001%	98.150%
6863	EVEN CONSTRUCTO	0.001%	98.151%
6864	LONMIN PLC	0.001%	98.153%
6865	MODEC INC	0.001%	98.154%
6866	SUMITOMO SEIKA	0.001%	98.155%
6867	GWA GROUP LTD	0.001%	98.156%
6868	SOLOR A/S	0.001%	98.158%
6869	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.159%
6870	AICHI CORPORATI	0.001%	98.160%
6871	RUSHYDRO PJSC ADR ADR	0.001%	98.162%
6872	UMS HLDGS LTD	0.001%	98.163%
6873	SEAH BESTEEL CO	0.001%	98.164%
6874	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.165%
6875	FINCANTIERI SPA	0.001%	98.167%
6876	CERVECERIAS UNI	0.001%	98.168%
6877	TOWNGAS CHINA C	0.001%	98.169%
6878	POLA ORBIS HLDG	0.001%	98.170%
6879	XTEP INTERNATIO	0.001%	98.172%
6880	GREATVIEW ASEPT	0.001%	98.173%
6881	SPH REIT	0.001%	98.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	UNIBAIL-RODAMCO	0.001%	98.176%
6883	SPOTLESS GROUP	0.001%	98.177%
6884	FUTABA INDUSTRI	0.001%	98.178%
6885	ESSENTIAL ENERG	0.001%	98.179%
6886	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.181%
6887	RIGNET INC COMMON STOCK USD.001	0.001%	98.182%
6888	SALMAR ASA	0.001%	98.183%
6889	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.184%
6890	BANK PEKAO	0.001%	98.186%
6891	HIBERNIA REIT P	0.001%	98.187%
6892	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.188%
6893	WINCANTON	0.001%	98.190%
6894	ULTRA TECH CEMC	0.001%	98.191%
6895	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.192%
6896	CAPE	0.001%	98.193%
6897	ALPIQ HOLDING A	0.001%	98.195%
6898	BLOOMBERRY RESO	0.001%	98.196%
6899	SUNWAY BHD	0.001%	98.197%
6900	AES TIETE ENERG	0.001%	98.198%
6901	GOLDSUN DEV/CON	0.001%	98.200%
6902	Sponda Oyj	0.001%	98.201%
6903	CAREER TECHNOLO	0.001%	98.202%
6904	EMPEROR CAPITAL	0.001%	98.203%
6905	SUPER-SOL	0.001%	98.205%
6906	WAKITA & CO	0.001%	98.206%
6907	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.207%
6908	ROBINSONS RETAI	0.001%	98.209%
6909	XXENTRIA TECHNO	0.001%	98.210%
6910	FREEMAN FINANCI	0.001%	98.211%
6911	AKEBONO BRAKE I	0.001%	98.212%
6912	PIAGGIO	0.001%	98.214%
6913	HUANENG POWER I	0.001%	98.215%
6914	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.216%
6915	BTB REAL ESTATE	0.001%	98.217%
6916	OPAP SA	0.001%	98.219%
6917	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.220%
6918	LAWSON	0.001%	98.221%
6919	GODREJ CONSUMER	0.001%	98.222%
6920	SIAM COMMERCIAL	0.001%	98.224%
6921	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.225%
6922	DAIICHI JITSUGY	0.001%	98.226%
6923	LT GROUP INC	0.001%	98.227%
6924	PARK ELECTROCHE	0.001%	98.229%
6925	DEUTSCHE BETEI	0.001%	98.230%
6926	CHANGYOU.COM LTD ADR ADR	0.001%	98.231%
6927	GREEN CROSS HLD	0.001%	98.232%
6928	MIURA CO	0.001%	98.234%
6929	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.235%
6930	TUBOS REUNIDOS	0.001%	98.236%
6931	ALE PROPERTY TR	0.001%	98.237%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	COSMOS PHARMACE	0.001%	98.239%
6933	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.240%
6934	TECHTARGET COMMON STOCK USD.001	0.001%	98.241%
6935	GERDAU SA	0.001%	98.242%
6936	NORTHERN BLIZZA	0.001%	98.244%
6937	CAPITAL® PRO	0.001%	98.245%
6938	GLORIA MATERIAL	0.001%	98.246%
6939	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.247%
6940	PICK'N PAY STOR	0.001%	98.248%
6941	GREIF INC CL B COMMON STOCK	0.001%	98.250%
6942	SANYANGIndustr	0.001%	98.251%
6943	TOLI CORP	0.001%	98.252%
6944	SDL PLC	0.001%	98.253%
6945	NITTETSU MINING	0.001%	98.255%
6946	NIPPON ROAD CO	0.001%	98.256%
6947	GEMDALE PROPERT	0.001%	98.257%
6948	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.258%
6949	PROSPERITY REIT	0.001%	98.260%
6950	361 DEGREES INT	0.001%	98.261%
6951	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.262%
6952	MITSUBISHI PENC	0.001%	98.263%
6953	RMP ENERGY INC	0.001%	98.264%
6954	ORACLE FIN SERV	0.001%	98.266%
6955	HANDSOME CORP	0.001%	98.267%
6956	SHIKOKU CHEMICA	0.001%	98.268%
6957	SHORETEL INC COMMON STOCK USD.001	0.001%	98.269%
6958	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.271%
6959	TENMA CORPORATI	0.001%	98.272%
6960	FBD HLDGS	0.001%	98.273%
6961	JOYFUL HONDA CO	0.001%	98.274%
6962	TONG HSING ELEC	0.001%	98.276%
6963	BES ENGINEERING	0.001%	98.277%
6964	PETRONAS GAS	0.001%	98.278%
6965	RECRUIT HOLDING	0.001%	98.279%
6966	COLTENE HOLDI	0.001%	98.280%
6967	SANKYO TATEYAMA	0.001%	98.282%
6968	VS INDUSTRY BHD	0.001%	98.283%
6969	MELISRON LTD	0.001%	98.284%
6970	TV TOKYO HLDG C	0.001%	98.285%
6971	ZERIA PHARMACEU	0.001%	98.287%
6972	NIPPON PISTON R	0.001%	98.288%
6973	NIPPON PAINT CO	0.001%	98.289%
6974	YPSOMED HOLDING	0.001%	98.290%
6975	ANANDA DEVELOPM	0.001%	98.291%
6976	YURTEC CORPORAT	0.001%	98.293%
6977	NTT URBAN DEVEL	0.001%	98.294%
6978	UMH PROP INC	0.001%	98.295%
6979	AMOTECH CO LTD	0.001%	98.296%
6980	TRENCOR	0.001%	98.298%
6981	SBS HOLDINGS IN	0.001%	98.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	SINOFERT HOLDIN	0.001%	98.300%
6983	FUJI KYUKO CO L	0.001%	98.301%
6984	VECTRUS INC COMMON STOCK USD.01	0.001%	98.302%
6985	SUPER GROUP LTD	0.001%	98.304%
6986	HEINEKEN MALAYS	0.001%	98.305%
6987	LIU CHONG HING	0.001%	98.306%
6988	PHX ENERGY SERV	0.001%	98.307%
6989	ALTICE NV	0.001%	98.308%
6990	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.310%
6991	DAI-DAN CO	0.001%	98.311%
6992	ROYAL CO	0.001%	98.312%
6993	FINOLEX CABLES	0.001%	98.313%
6994	RAJESH EXPORTS	0.001%	98.315%
6995	BK OF SAGA	0.001%	98.316%
6996	HANON SYSTEMS	0.001%	98.317%
6997	YANZHOU COAL MI	0.001%	98.318%
6998	ECORODOVIAS INF	0.001%	98.319%
6999	CHINA WATER IND	0.001%	98.321%
7000	GUANGDONG NAN Y	0.001%	98.322%
7001	PKP CARGO SA	0.001%	98.323%
7002	AKASTOR ASA	0.001%	98.324%
7003	JEOL	0.001%	98.325%
7004	CENT PATTANA PU	0.001%	98.327%
7005	TOYO CONSTRUCTI	0.001%	98.328%
7006	INABA DENKISANG	0.001%	98.329%
7007	PARTNER COMMUNI	0.001%	98.330%
7008	HYUNDAI ELEVATO	0.001%	98.331%
7009	BELC CO LTD	0.001%	98.333%
7010	SK TELECOM ADR	0.001%	98.334%
7011	MEC COMPANY LTD	0.001%	98.335%
7012	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.336%
7013	SFA ENGINEERING	0.001%	98.337%
7014	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.339%
7015	MCMILLAN SHAKES	0.001%	98.340%
7016	DELEK GROUP	0.001%	98.341%
7017	HYUNDAI HOME SH	0.001%	98.342%
7018	VERA BRADLEY INC COMMON STOCK	0.001%	98.343%
7019	PACT GROUP HOLD	0.001%	98.345%
7020	SILICONWARE PRE	0.001%	98.346%
7021	AKKA TECHNOLOGI	0.001%	98.347%
7022	CONCENTRADORA	0.001%	98.348%
7023	POU SHENG INTL	0.001%	98.349%
7024	TAMRON CO LTD	0.001%	98.351%
7025	TSUKISHIMA KIKA	0.001%	98.352%
7026	HEUNG-A SHIPPIN	0.001%	98.353%
7027	STOBART GROUP L	0.001%	98.354%
7028	COFACE SA	0.001%	98.355%
7029	HURCO COMPANIES INC COMMON STOCK	0.001%	98.357%
7030	METAWATER CO LT	0.001%	98.358%
7031	Z ENERGY LTD	0.001%	98.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.360%
7033	BELL AG - REG	0.001%	98.361%
7034	TED BAKER PLC	0.001%	98.363%
7035	BOSCH LTD	0.001%	98.364%
7036	MINATO BANK	0.001%	98.365%
7037	BANK COOP AG	0.001%	98.366%
7038	ABC-MART INC	0.001%	98.367%
7039	MAGNITOGORS-SPO	0.001%	98.369%
7040	REDES ENERGETIC	0.001%	98.370%
7041	OBERBANK AG	0.001%	98.371%
7042	FIDEA HOLDINGS	0.001%	98.372%
7043	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.373%
7044	HORNBACK BAUMAR	0.001%	98.374%
7045	ELIS SA	0.001%	98.376%
7046	GUOCOLAND LTD	0.001%	98.377%
7047	GREAT LAKES DRE	0.001%	98.378%
7048	PETS AT HOME GR	0.001%	98.379%
7049	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.380%
7050	CHEMRING GROUP	0.001%	98.382%
7051	CORPORATE TRAVE	0.001%	98.383%
7052	CHINA SINGYES S	0.001%	98.384%
7053	CAVERION CORP	0.001%	98.385%
7054	ACHILLES CORP	0.001%	98.386%
7055	GRUPO AEROMEXIC	0.001%	98.387%
7056	UNITIL CORP COMMON STOCK	0.001%	98.389%
7057	LINX SA	0.001%	98.390%
7058	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.391%
7059	HYDRO ONE LTD	0.001%	98.392%
7060	ATRIUM LJUNGBER	0.001%	98.393%
7061	PENDRAGON PLC	0.001%	98.394%
7062	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.396%
7063	ENCE ENERGIA	0.001%	98.397%
7064	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.398%
7065	POS MALAYSIA	0.001%	98.399%
7066	KARUR VYSYA BAN	0.001%	98.400%
7067	KOHNAN SHOJI	0.001%	98.402%
7068	TEXHONG TEXTILE	0.001%	98.403%
7069	HANSOL LCD INC	0.001%	98.404%
7070	MEETME INC COMMON STOCK USD.001	0.001%	98.405%
7071	TRUCAR INC COMMON STOCK USD.0001	0.001%	98.406%
7072	VILMORIN CLAUSE	0.001%	98.407%
7073	KVAERNER ASA	0.001%	98.409%
7074	KT SKYLIFE CO L	0.001%	98.410%
7075	CATHAY CONST	0.001%	98.411%
7076	JUST DIAL LTD	0.001%	98.412%
7077	YOSHINOYA D&C C	0.001%	98.413%
7078	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.414%
7079	OKABE CO	0.001%	98.416%
7080	MANILA ELECTRIC	0.001%	98.417%
7081	NAN KANG RUBB T	0.001%	98.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	COMDIRECT BANK	0.001%	98.419%
7083	FUJIBO HOLDINGS	0.001%	98.420%
7084	NISSHIN SEIFUN	0.001%	98.421%
7085	MIQUEL Y COSTAS	0.001%	98.423%
7086	CHINESE ESTATES	0.001%	98.424%
7087	DSP GROUP INC	0.001%	98.425%
7088	OTONOMY INC COMMON STOCK USD.001	0.001%	98.426%
7089	CHINA MAPLE LEA	0.001%	98.427%
7090	TAKARA LEBEN CO	0.001%	98.428%
7091	DONG-A SOCIO	0.001%	98.430%
7092	SUMMIT INDUSTRI	0.001%	98.431%
7093	VINA CONCHA Y T	0.001%	98.432%
7094	POLYTEC HOLDING	0.001%	98.433%
7095	AISAN INDUSTRY	0.001%	98.434%
7096	CHONG HONG CONS	0.001%	98.435%
7097	KRBL LTD	0.001%	98.436%
7098	ONE LIBERTY PRO	0.001%	98.438%
7099	GULLIVER INTERN	0.001%	98.439%
7100	JAHWA ELECTRONI	0.001%	98.440%
7101	DEVRO	0.001%	98.441%
7102	FOLKESTONE EDU	0.001%	98.442%
7103	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.443%
7104	ALTERRA POWER C	0.001%	98.445%
7105	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.446%
7106	TOCHIGI BANK	0.001%	98.447%
7107	AA PLC	0.001%	98.448%
7108	RIKEN VITAMIN C	0.001%	98.449%
7109	SMI HOLDINGS GR	0.001%	98.450%
7110	THULE GROUP AB/	0.001%	98.451%
7111	NATIONAL STORAG	0.001%	98.453%
7112	REPLY SPA	0.001%	98.454%
7113	HOSOKAWA MICRON	0.001%	98.455%
7114	MARCOPOLO SA	0.001%	98.456%
7115	CARD FACTORY PL	0.001%	98.457%
7116	AP THAILAND PCL	0.001%	98.458%
7117	JIH SUN FINANCI	0.001%	98.459%
7118	ALLIED PROPERTI	0.001%	98.461%
7119	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.462%
7120	SONG WON IND	0.001%	98.463%
7121	NIDEC CORPORATI	0.001%	98.464%
7122	BUKIT SEMBAWNG	0.001%	98.465%
7123	OBIC	0.001%	98.466%
7124	MACQUARIE LEISU	0.001%	98.467%
7125	FERROTEC CORP	0.001%	98.469%
7126	MALAYSIA MINING	0.001%	98.470%
7127	S.M. ENTERTAINM	0.001%	98.471%
7128	GLORIOUS PROPER	0.001%	98.472%
7129	UNITED INTL ENT	0.001%	98.473%
7130	IGB REAL ESTATE	0.001%	98.474%
7131	YAMAZEN CORPORA	0.001%	98.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SHANGHAI FOSUN	0.001%	98.477%
7133	SINO THAI EN,FG	0.001%	98.478%
7134	ANTENA 3 DE TEL	0.001%	98.479%
7135	FUDO CONSTRUCTI	0.001%	98.480%
7136	HUNTER DOUGLAS	0.001%	98.481%
7137	MERIDIAN ENERGY	0.001%	98.482%
7138	PC DEPOT CORP	0.001%	98.483%
7139	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.485%
7140	KEPCO PLANT SER	0.001%	98.486%
7141	CONSUN PHARMACE	0.001%	98.487%
7142	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.488%
7143	WINMARK CORP COMMON STOCK	0.001%	98.489%
7144	KANSAI URBAN BA	0.001%	98.490%
7145	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.491%
7146	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.493%
7147	GUJARAT STATE F	0.001%	98.494%
7148	ENPLAS CORP	0.001%	98.495%
7149	SUNDARAM FINANC	0.001%	98.496%
7150	MITANI CORP	0.001%	98.497%
7151	BOMBARDIER INC	0.001%	98.498%
7152	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.499%
7153	LIANHUA SUPERMA	0.001%	98.500%
7154	SHIMIZU BANK	0.001%	98.502%
7155	SCHOELLER BLECK	0.001%	98.503%
7156	INTERSERVE PLC	0.001%	98.504%
7157	UNID CO LTD	0.001%	98.505%
7158	DISCO CORPORATI	0.001%	98.506%
7159	TT ELECTRONICS	0.001%	98.507%
7160	KAJARIA CERAMIC	0.001%	98.508%
7161	LOJAS AMERICANA	0.001%	98.509%
7162	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.511%
7163	WILLDAN GROUP I	0.001%	98.512%
7164	KAGA ELECTRONIC	0.001%	98.513%
7165	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.514%
7166	HAMAKYOREX CO L	0.001%	98.515%
7167	MACAU LEGEND DE	0.001%	98.516%
7168	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.517%
7169	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.518%
7170	TOKAI CORP/GIFU	0.001%	98.519%
7171	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.521%
7172	S FOODS INC	0.001%	98.522%
7173	SUN INTL LTD	0.001%	98.523%
7174	CAMBRIDGE INDUS	0.001%	98.524%
7175	RENEWABLE ENERG	0.001%	98.525%
7176	LAI SUN DEVELOP	0.001%	98.526%
7177	HIMART CO LTD	0.001%	98.527%
7178	GUANGSHEN RAILW	0.001%	98.528%
7179	TAYCA CORP	0.001%	98.530%
7180	RECTICEL	0.001%	98.531%
7181	ACCORDIA GOLF T	0.001%	98.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	BLOOMAGE BIOTEC	0.001%	98.533%
7183	BGF RETAIL CO L	0.001%	98.534%
7184	IMAX CHINA HOLD	0.001%	98.535%
7185	PHOENIX MECANO	0.001%	98.536%
7186	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.537%
7187	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.538%
7188	EXMAR	0.001%	98.540%
7189	CMC MAGNETICS C	0.001%	98.541%
7190	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.542%
7191	NIPPON BEET SUG	0.001%	98.543%
7192	BIOTEST AG	0.001%	98.544%
7193	TOBISHIMA CORP	0.001%	98.545%
7194	INDIABULL REAL	0.001%	98.546%
7195	SSANGYONG MOTOR	0.001%	98.547%
7196	PROCTOR&GAMBLE	0.001%	98.548%
7197	COMBA TELECOM S	0.001%	98.550%
7198	TELSTRA CORP-AD	0.001%	98.551%
7199	NEWOCEAN ENERGY	0.001%	98.552%
7200	SANSHIN ELECTRO	0.001%	98.553%
7201	VIRTUS HEALTH L	0.001%	98.554%
7202	DR REDDYS LABS	0.001%	98.555%
7203	SRI REJEKI ISMA	0.001%	98.556%
7204	GOLD CIRCUIT EL	0.001%	98.557%
7205	CHINA RESOURCES	0.001%	98.558%
7206	CORP COMERCI SA	0.001%	98.560%
7207	CPMC HLDGS LTD	0.001%	98.561%
7208	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.562%
7209	NICE HOLDINGS C	0.001%	98.563%
7210	OPERA SOFTWARE	0.001%	98.564%
7211	UNIVERSAL ROBIN	0.001%	98.565%
7212	PHOENIX HLDGS L	0.001%	98.566%
7213	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.567%
7214	FUNAI ELECTRIC	0.001%	98.568%
7215	NEUROCRINE BIOS	0.001%	98.570%
7216	GLOBERIDE INC	0.001%	98.571%
7217	DOUTOR NICHIRE	0.001%	98.572%
7218	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.573%
7219	KIKKOMAN CORP	0.001%	98.574%
7220	EASTERN & ORIEN	0.001%	98.575%
7221	PTT PUBLIC COMP	0.001%	98.576%
7222	CHINA NATIONAL	0.001%	98.577%
7223	LPKF LASER & EL	0.001%	98.578%
7224	CITY OFFICE REI	0.001%	98.579%
7225	CEMENTIR S.p.A.	0.001%	98.581%
7226	BERJAYA CORPORA	0.001%	98.582%
7227	KEPPEL INFRASTR	0.001%	98.583%
7228	GPO FIN INTERAC	0.001%	98.584%
7229	BOYAA INTERACTI	0.001%	98.585%
7230	RANK GROUP PLC	0.001%	98.586%
7231	DRAEGERWERK KGA	0.001%	98.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	ZEHNDER GROUP A	0.001%	98.588%
7233	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.589%
7234	GREATEK ELECTRO	0.001%	98.590%
7235	OKURA INDUSTRIA	0.001%	98.591%
7236	BULTEN AB	0.001%	98.593%
7237	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.594%
7238	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	98.595%
7239	JAPAN DRILLING	0.001%	98.596%
7240	TSUKUI CORP	0.001%	98.597%
7241	GEOX S.P.A.	0.001%	98.598%
7242	STAR MICRONICS	0.001%	98.599%
7243	WHITESTONE REIT REIT USD.001	0.001%	98.600%
7244	JAMCO COPORATIN	0.001%	98.601%
7245	AUSTRIA TECHNOL	0.001%	98.602%
7246	SEOHEE CONSTRUC	0.001%	98.603%
7247	TOYO KANETSU KK	0.001%	98.605%
7248	TIPP24 SE	0.001%	98.606%
7249	G&L BEIJER AB B	0.001%	98.607%
7250	MANITOU	0.001%	98.608%
7251	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.609%
7252	HYUNDAI ROTEM C	0.001%	98.610%
7253	TAKUMA CO	0.001%	98.611%
7254	BOUSTEAD HLDGS	0.001%	98.612%
7255	DR.CI:LABO CO L	0.001%	98.613%
7256	NORITSU KOKI CO	0.001%	98.614%
7257	TOSEI CORP	0.001%	98.615%
7258	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.616%
7259	HARMONIC DRIVE	0.001%	98.618%
7260	SHANDONG CHENMI	0.001%	98.619%
7261	NETIA SA	0.001%	98.620%
7262	FINANCIAL PRODU	0.001%	98.621%
7263	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.622%
7264	CHINA SHINEWAY	0.001%	98.623%
7265	AKR CORPORINDO	0.001%	98.624%
7266	NOVATEK OAO	0.001%	98.625%
7267	EMLAK KONUT GYO	0.001%	98.626%
7268	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.627%
7269	SMS CO LTD	0.001%	98.628%
7270	DIP CORPORATION	0.001%	98.629%
7271	LOPEZ HOLDINGS	0.001%	98.630%
7272	PARCO CO	0.001%	98.632%
7273	SURTECO SE	0.001%	98.633%
7274	FIRST GEN CORPO	0.001%	98.634%
7275	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.635%
7276	EUROMONEY INST	0.001%	98.636%
7277	HIQ INTERNATION	0.001%	98.637%
7278	ATRIUM EUROPEAN	0.001%	98.638%
7279	SEA HOLDINGS LT	0.001%	98.639%
7280	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.640%
7281	AOI ELECTRONICS	0.001%	98.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	DAEDUCK GDS	0.001%	98.642%
7283	GENTING PLANTA	0.001%	98.643%
7284	GIGASTORAGE COR	0.001%	98.644%
7285	ST BARBARA MINE	0.001%	98.645%
7286	LIVZON PHARMACE	0.001%	98.647%
7287	HAPPINET CORP	0.001%	98.648%
7288	LINK ADMINISTRA	0.001%	98.649%
7289	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.650%
7290	BASSO INDUSTRY	0.001%	98.651%
7291	WOWOW INC	0.001%	98.652%
7292	SHINNIHON CORP	0.001%	98.653%
7293	TOKUSHU TOKAI H	0.001%	98.654%
7294	ASCENDAS HOSPIT	0.001%	98.655%
7295	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.656%
7296	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.657%
7297	ASSET MANAGERS	0.001%	98.658%
7298	SOLARTECH INTL	0.001%	98.659%
7299	XING AG	0.001%	98.660%
7300	VALSPAR CORP	0.001%	98.661%
7301	IRISH CONTINENT	0.001%	98.662%
7302	SPIN MASTER COR	0.001%	98.664%
7303	KONGSBERG AUTOM	0.001%	98.665%
7304	HYUNDAI DS,OLD	0.001%	98.666%
7305	GREENCROSS LTD	0.001%	98.667%
7306	INTERNATIONAL M	0.001%	98.668%
7307	AGABANG&COMPANY	0.001%	98.669%
7308	ONE HOSPITALITY	0.001%	98.670%
7309	MEIKO ELECTRONI	0.001%	98.671%
7310	MAGNUM BERHAD	0.001%	98.672%
7311	SAGA PLC	0.001%	98.673%
7312	ALTRI SGPS S.A.	0.001%	98.674%
7313	HNZ GROUP INC	0.001%	98.675%
7314	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.676%
7315	RAYSEARCH LABOR	0.001%	98.677%
7316	DAISO CO	0.001%	98.678%
7317	AYGAZ	0.001%	98.679%
7318	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.680%
7319	STARZEN CO LTD	0.001%	98.682%
7320	HANMI PHARM CO	0.001%	98.683%
7321	OPPENHEIMER HLD	0.001%	98.684%
7322	MENORA MIVTACHI	0.001%	98.685%
7323	MEDY-TOX INC	0.001%	98.686%
7324	TIBET WATER RES	0.001%	98.687%
7325	INABATA & CO	0.001%	98.688%
7326	DEA CAPITAL SPA	0.001%	98.689%
7327	DAIKI ALUMINIUM	0.001%	98.690%
7328	EVS BROADCAST E	0.001%	98.691%
7329	WYNN MACAU LTD	0.001%	98.692%
7330	BRUNELLO CUCINE	0.001%	98.693%
7331	NUFLARE TECHNOL	0.001%	98.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	CHUNG HUNG STEE	0.001%	98.695%
7333	SHRIRAM CITY UN	0.001%	98.696%
7334	CHOLAMANDALAM I	0.001%	98.697%
7335	BORYSZEW SA	0.001%	98.698%
7336	CK LIFE SCIENCE	0.001%	98.699%
7337	KAWADA TECHNOLO	0.001%	98.700%
7338	FUJIMORI KOGYO	0.001%	98.701%
7339	HO BEE INVESTME	0.001%	98.703%
7340	OBEROI REALTY L	0.001%	98.704%
7341	ETALON GROUP-GD	0.001%	98.705%
7342	CSI PROPERTIES	0.001%	98.706%
7343	DAINIPPON PHARM	0.001%	98.707%
7344	NICE INFORMATIO	0.001%	98.708%
7345	GLOBAL NET LEASE INC REIT USD.01	0.001%	98.709%
7346	DEPO AUTO PARTS	0.001%	98.710%
7347	SURMODICS INC COMMON STOCK USD.05	0.001%	98.711%
7348	VILLAGE SUPERMA	0.001%	98.712%
7349	SREI INFRASTRUC	0.001%	98.713%
7350	JSP CORP	0.001%	98.714%
7351	KENTUCKY FRIED	0.001%	98.715%
7352	YANGTZE OPT FIB	0.001%	98.716%
7353	STEF-TFE NEW	0.001%	98.717%
7354	ANGLO PACIFIC G	0.001%	98.718%
7355	GRO-BELS CO LTD	0.001%	98.719%
7356	INGENIA COMMUNI	0.001%	98.720%
7357	PALFINGER AG	0.001%	98.721%
7358	DAIWA INDUSTRIE	0.001%	98.722%
7359	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	98.723%
7360	ASIA VITAL COMP	0.001%	98.724%
7361	STRIDE STAPLED	0.001%	98.725%
7362	T-GAIA CORP	0.001%	98.726%
7363	TAIFLEX SCIENTI	0.001%	98.727%
7364	ARROW GLOBAL GR	0.001%	98.728%
7365	UEM SUNRISE BHD	0.001%	98.730%
7366	MERCURIES & ASS	0.001%	98.731%
7367	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.732%
7368	WCT HOLDINGS BH	0.001%	98.733%
7369	HONGKONG&SHANG	0.001%	98.734%
7370	SHINKO PLANTECH	0.001%	98.735%
7371	MPACT LIMITED	0.001%	98.736%
7372	DAI NIPPON TORY	0.001%	98.737%
7373	CESC	0.001%	98.738%
7374	IMMOBILIARE GRA	0.001%	98.739%
7375	ALPEN CO LTD	0.001%	98.740%
7376	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.741%
7377	YAKULT HONSHA C	0.001%	98.742%
7378	SUMIDA ELECTRIC	0.001%	98.743%
7379	GRIEG SEAFOOD A	0.001%	98.744%
7380	SOGEFI	0.001%	98.745%
7381	ARROWHEAD PROR	0.001%	98.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.747%
7383	INTERSHOP HOLDI	0.001%	98.748%
7384	GOODBABY INTERN	0.001%	98.749%
7385	HONGHUA GROUP L	0.001%	98.750%
7386	CHINA LILANG LT	0.001%	98.751%
7387	METAIR INVESTME	0.001%	98.752%
7388	CROMPTON GREAVE	0.001%	98.753%
7389	RIPLEY CORP SA	0.001%	98.754%
7390	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.755%
7391	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.756%
7392	PSK INC	0.001%	98.757%
7393	DAWNRAYS PHARMS	0.001%	98.758%
7394	SWORD GROUP	0.001%	98.759%
7395	ROBERT WALTERS	0.001%	98.760%
7396	INTOPS CO	0.001%	98.761%
7397	OBAYASHI ROAD C	0.001%	98.762%
7398	AHRESTY CORP	0.001%	98.763%
7399	NOVA MEASURING	0.001%	98.764%
7400	TAIWAN SURFACE	0.001%	98.765%
7401	TCL MULTIMEDIA	0.001%	98.766%
7402	ORIENT SEMICOND	0.001%	98.767%
7403	SAFILO GROUP SP	0.001%	98.768%
7404	PEGASUS SEWING	0.001%	98.769%
7405	FORHOUSE CORP	0.001%	98.770%
7406	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.771%
7407	AFFIN HLDGS BHD	0.001%	98.772%
7408	CELSIA SA ESP	0.001%	98.773%
7409	ARB CORP LTD	0.001%	98.774%
7410	TAI CHEUNG HLDG	0.001%	98.775%
7411	CUTERA INC COMMON STOCK USD.001	0.001%	98.776%
7412	TOCALO CO LTD	0.001%	98.777%
7413	NICHIDEN CORP	0.001%	98.778%
7414	S1 CORP	0.001%	98.779%
7415	ESPRINET SPA	0.001%	98.780%
7416	SHINSHO CORP	0.001%	98.781%
7417	K.C. TECH	0.001%	98.782%
7418	CROCS INC COMMON STOCK USD.001	0.001%	98.783%
7419	MARCO POLO DEV	0.001%	98.784%
7420	SAKAI CHEMICAL	0.001%	98.785%
7421	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	98.786%
7422	ORIENTAL HLDGS	0.001%	98.787%
7423	CHINA STEEL CHE	0.001%	98.788%
7424	LAOX CO	0.001%	98.789%
7425	SENEX ENERGY LT	0.001%	98.790%
7426	ELECOM CO LTD	0.001%	98.791%
7427	GREAT EASTERN H	0.001%	98.792%
7428	BKW ENERGIE AG	0.001%	98.793%
7429	ITALGAS SPA	0.001%	98.794%
7430	CELLCOM ISRAEL	0.001%	98.795%
7431	BEIJING NORTH S	0.001%	98.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	YOUNGONE CORP	0.001%	98.797%
7433	CHINA OIL & GAS	0.001%	98.798%
7434	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.001%	98.799%
7435	TIAN AN CHINA I	0.001%	98.800%
7436	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.801%
7437	NICHII GAKKAN C	0.001%	98.802%
7438	FUKUSHIMA BANK	0.001%	98.803%
7439	NORTH MINING SH	0.001%	98.804%
7440	KAMEI CORP	0.001%	98.805%
7441	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.806%
7442	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.807%
7443	ISELECT LTD	0.001%	98.808%
7444	CGN MEIYA POWER	0.001%	98.809%
7445	DYNAPACK INTL T	0.001%	98.810%
7446	TURKIYE VAKIFLA	0.001%	98.811%
7447	ACE HARDWARE IN	0.001%	98.812%
7448	MK ELECTRON	0.001%	98.813%
7449	HARIM CO LTD	0.001%	98.814%
7450	NOJIMA CORP	0.001%	98.815%
7451	POLYPLEX THAILA	0.001%	98.816%
7452	KLAB INC	0.001%	98.817%
7453	EIS ECZACIBASI	0.001%	98.818%
7454	FAR EAST HOSPIT	0.001%	98.819%
7455	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.820%
7456	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.821%
7457	COSCO CAPITAL I	0.001%	98.822%
7458	13 HOLDINGS LTD	0.001%	98.823%
7459	CHUBU SHIRYO CO	0.001%	98.824%
7460	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.825%
7461	CORP INMOBILIAR	0.001%	98.826%
7462	RETAIL ESTATES	0.001%	98.827%
7463	QSC AG	0.001%	98.828%
7464	XINJIANG GOLDWI	0.001%	98.829%
7465	FILINVEST LAND	0.001%	98.830%
7466	W-SCOPE CO	0.001%	98.831%
7467	MINISTOP CO	0.001%	98.832%
7468	AEON FANTASY CO	0.001%	98.833%
7469	CRAFT BREWERS A	0.001%	98.834%
7470	AMARA RAJA BATT	0.001%	98.835%
7471	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.836%
7472	INTERVEST OFFIC	0.001%	98.837%
7473	SCHAEFFLER AG P	0.001%	98.838%
7474	COSCO INTERNATI	0.001%	98.839%
7475	STOCKMANN OYJ A	0.001%	98.840%
7476	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.841%
7477	TIMBERCREEK FIN	0.001%	98.842%
7478	KONGSBERG GRUPP	0.001%	98.842%
7479	MIRAMAR HTEL &	0.001%	98.843%
7480	M DIAS BRANCO S	0.001%	98.844%
7481	TA CHEN STAINLE	0.001%	98.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	NORITAKE CO	0.001%	98.846%
7483	FORMOSA LABORAT	0.001%	98.847%
7484	LOCK&LOCK CO LT	0.001%	98.848%
7485	SRE GROUP LTD	0.001%	98.849%
7486	WELCIA HOLDINGS	0.001%	98.850%
7487	AMER SOFTWARE I	0.001%	98.851%
7488	RYOYO ELECTRO C	0.001%	98.852%
7489	USEN CORP	0.001%	98.853%
7490	SPEEDY HIRE PLC	0.001%	98.854%
7491	CHINA OCEANWIDE	0.001%	98.855%
7492	DENKI KOGYO CO	0.001%	98.856%
7493	NIPPON THOMPSON	0.001%	98.857%
7494	SPIRE HEALTHCAR	0.001%	98.858%
7495	CERVUS EQUIPMEN	0.001%	98.859%
7496	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	98.860%
7497	ECO WORLD DEVL	0.001%	98.861%
7498	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.862%
7499	KITA-NIPPON BAN	0.001%	98.863%
7500	SINGAMAS CONTAI	0.001%	98.864%
7501	WARABEYA NICHII	0.001%	98.865%
7502	DUNELM GROUP PL	0.001%	98.866%
7503	FINNAIR	0.001%	98.867%
7504	FORD OTOSAN	0.001%	98.868%
7505	KPIT TECHNOLOGI	0.001%	98.869%
7506	ARATA CORP	0.001%	98.869%
7507	MEARS GROUP PLC	0.001%	98.870%
7508	DASSAULT AVIATI	0.001%	98.871%
7509	CONCORD NEW ENE	0.001%	98.872%
7510	DASSAULT SYSTEM	0.001%	98.873%
7511	REGAL REIT	0.001%	98.874%
7512	RTX TELECOM	0.001%	98.875%
7513	ZINWELL CORP	0.001%	98.876%
7514	EISAI CO	0.001%	98.877%
7515	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.878%
7516	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.879%
7517	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.880%
7518	EUROPAC PAPELES	0.001%	98.881%
7519	SMK CORP	0.001%	98.882%
7520	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.883%
7521	JASMINE INTERNA	0.001%	98.884%
7522	DAIRY FARM INTL	0.001%	98.885%
7523	NORDIC SEMICOND	0.001%	98.886%
7524	KOTOBUKI SPIRIT	0.001%	98.887%
7525	GDI PROPERTY GR	0.001%	98.888%
7526	SIPEF(PLANT FIN	0.001%	98.889%
7527	ORACLE CORP JAP	0.001%	98.890%
7528	INFOCOM CORP	0.001%	98.890%
7529	CHUNG HSIN ELEC	0.001%	98.891%
7530	SHW AG	0.001%	98.892%
7531	GUJARAT GAS LTD	0.001%	98.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.894%
7533	SANSIRI PUBLIC	0.001%	98.895%
7534	BATA INDIA LTD	0.001%	98.896%
7535	TUPY SA	0.001%	98.897%
7536	SHANGHAI DASHEN	0.001%	98.898%
7537	PULSE SEISMIC	0.001%	98.899%
7538	VANACHAI GROUP	0.001%	98.900%
7539	TRANCOM CO, LTD	0.001%	98.901%
7540	APT SATELLITE	0.001%	98.902%
7541	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.903%
7542	SEKISUI JUSHI C	0.001%	98.904%
7543	SHENG SIONG GRO	0.001%	98.905%
7544	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.906%
7545	GLAXOSMITHKLINE	0.001%	98.907%
7546	ALTEK CORP	0.001%	98.908%
7547	SIAM GLOBAL HOU	0.001%	98.908%
7548	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.909%
7549	ZAGG INC COMMON STOCK USD.001	0.001%	98.910%
7550	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.911%
7551	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.912%
7552	LPN DEVELOPMENT	0.001%	98.913%
7553	CHINA REINSURAN	0.001%	98.914%
7554	BANK JABAR BANT	0.001%	98.915%
7555	SYNERGIE	0.001%	98.916%
7556	TIM PARTICIPACOES SA ADR ADR	0.001%	98.917%
7557	KAVERI SEED CO	0.001%	98.918%
7558	BRIGHT SMART SE	0.001%	98.919%
7559	BENEFIT ONE INC	0.001%	98.920%
7560	QL RESOURCES BH	0.001%	98.921%
7561	UNIVERSAL CEMEN	0.001%	98.922%
7562	ORDINA NV	0.001%	98.923%
7563	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	98.924%
7564	YASUNAGA CORP	0.001%	98.924%
7565	SEIKITOKYU KOGY	0.001%	98.925%
7566	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.926%
7567	SHINDENGEN ELEC	0.001%	98.927%
7568	PICO FAR EAST H	0.001%	98.928%
7569	UOB-KAY HIAN HO	0.001%	98.929%
7570	FUJITSU KIDEN	0.001%	98.930%
7571	PRESIDENT SECS	0.001%	98.931%
7572	WASHTEC AG	0.001%	98.932%
7573	WASION METERS G	0.001%	98.933%
7574	LING SEN PRECIS	0.001%	98.934%
7575	MEDIVIR	0.001%	98.935%
7576	TSURUMI MFG CO	0.001%	98.936%
7577	MASISA SA	0.001%	98.937%
7578	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.938%
7579	INVESTEC PROP F	0.001%	98.938%
7580	ERA GROUP INC COMMON STOCK USD.01	0.001%	98.939%
7581	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	PARIS ORLEANS S	0.001%	98.941%
7583	COSCO CORPORATI	0.001%	98.942%
7584	QINGLING MOTORS	0.001%	98.943%
7585	SUPERMAX CORPOR	0.001%	98.944%
7586	NISSIN SUGAR HO	0.001%	98.945%
7587	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.946%
7588	HOEGH LNG HOLDI	0.001%	98.947%
7589	TIMMINS GOLD CO	0.001%	98.948%
7590	ALPHA NETWORKS	0.001%	98.949%
7591	DNO INTERNATION	0.001%	98.950%
7592	ADDTECH AB B SH	0.001%	98.950%
7593	NETUREN CO	0.001%	98.951%
7594	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.952%
7595	YOROZU CORP	0.001%	98.953%
7596	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.954%
7597	ELECTRA	0.001%	98.955%
7598	YUEXIU TRANSPOR	0.001%	98.956%
7599	BEST PACIFIC IN	0.001%	98.957%
7600	ZIX CORP COMMON STOCK USD.01	0.001%	98.958%
7601	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	98.959%
7602	DAE DUCK ELECTR	0.001%	98.960%
7603	SYMPHONY HLDGS	0.001%	98.961%
7604	PANDOX AB	0.001%	98.962%
7605	TAMEDIA AG	0.001%	98.962%
7606	CONSORCIO ARA S	0.001%	98.963%
7607	FUKUDA CORP	0.001%	98.964%
7608	HI SUN TECH CHI	0.001%	98.965%
7609	TOYO WHARF & W	0.001%	98.966%
7610	STABILUS SA	0.001%	98.967%
7611	VAUDOISE ASSURA	0.001%	98.968%
7612	TOENEC CORP	0.001%	98.969%
7613	SANYO DENKI CO	0.001%	98.970%
7614	RICH DEVELOPMEN	0.001%	98.971%
7615	LUXOTTICA GROUP	0.001%	98.972%
7616	HUADIAN FUXIN E	0.001%	98.973%
7617	VARDHMAN TEXTIL	0.001%	98.973%
7618	WILH. WILHELMSE	0.001%	98.974%
7619	KUSURI NO AOKI	0.001%	98.975%
7620	SKF AB	0.001%	98.976%
7621	ZENG HSING INDL	0.001%	98.977%
7622	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	98.978%
7623	EVERLIGHT CHEMI	0.001%	98.979%
7624	AIRPORT CITY LT	0.001%	98.980%
7625	XINJIANG XINXIN	0.001%	98.981%
7626	TOHO TITANIUM C	0.001%	98.982%
7627	LI PENG ENTERPR	0.001%	98.983%
7628	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	98.983%
7629	SAGAX AB	0.001%	98.984%
7630	GUANGSHEN RAILW	0.001%	98.985%
7631	BEIJING URBAN C	0.001%	98.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	SUNWAY REAL EST	0.001%	98.987%
7633	GAMEHOST INC	0.001%	98.988%
7634	DIVI'S LABORATO	0.001%	98.989%
7635	KONISHI CO LTD	0.001%	98.990%
7636	STS SEMICONDUCT	0.001%	98.991%
7637	Minerva SA	0.001%	98.992%
7638	GOEASY LTD	0.001%	98.992%
7639	OLYMPIC STEEL I	0.001%	98.993%
7640	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.994%
7641	GMO PAYMENT GAT	0.001%	98.995%
7642	ZOOPLA PROPERTY	0.001%	98.996%
7643	AKITA DRILLING	0.001%	98.997%
7644	AKSA AKRILIK KI	0.001%	98.998%
7645	TELEKOM MALAYSI	0.001%	98.999%
7646	PAYPOINT	0.001%	99.000%
7647	STRAUSS GROUP L	0.001%	99.001%
7648	MOTA ENIGL SGPS	0.001%	99.001%
7649	ARDMORE SHIPPIN	0.001%	99.002%
7650	GLOBAL MEDIACOM	0.001%	99.003%
7651	MAIRE TECNIMONT	0.001%	99.004%
7652	MACQUARIE ATLAS	0.001%	99.005%
7653	HEARTLAND NEW Z	0.001%	99.006%
7654	KOBAYASHI PHARM	0.001%	99.007%
7655	DABUR INDIA LTD	0.001%	99.008%
7656	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.009%
7657	TAIWAN LAND DEV	0.001%	99.009%
7658	KOPIN CORP COMMON STOCK USD.01	0.001%	99.010%
7659	TOPBI INTERNATI	0.001%	99.011%
7660	ASCOPIAVE SPA	0.001%	99.012%
7661	CHINA GREENLAND	0.001%	99.013%
7662	WESTGOLD RESOUR	0.001%	99.014%
7663	MORITA HOLDINGS	0.001%	99.015%
7664	SOL SPA	0.001%	99.016%
7665	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.017%
7666	TEKFEN HOLDING	0.001%	99.017%
7667	UNITECH LIMITED	0.001%	99.018%
7668	INOVALIS REAL E	0.001%	99.019%
7669	MATRIX	0.001%	99.020%
7670	KURODA ELECTRIC	0.001%	99.021%
7671	BEIJING ENT MED	0.001%	99.022%
7672	KURA CORPORATIO	0.001%	99.023%
7673	ACOM CO	0.001%	99.024%
7674	AJISEN CHINA HO	0.001%	99.025%
7675	FURUKAWA BATTER	0.001%	99.025%
7676	SPIE SA	0.001%	99.026%
7677	GFT TECHNOLOGY	0.001%	99.027%
7678	ZIJIN MINING GR	0.001%	99.028%
7679	NATUREX	0.001%	99.029%
7680	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.030%
7681	BYUCKSAN CORP	0.001%	99.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	SHINOKEN GROUP	0.001%	99.032%
7683	WPP AUNZ LTD	0.001%	99.032%
7684	SUNG KWANG BEND	0.001%	99.033%
7685	KONTRON AG	0.001%	99.034%
7686	TEKKEN CORP	0.001%	99.035%
7687	REGIS HEALTHCAR	0.001%	99.036%
7688	NISSHIN STEEL H	0.001%	99.037%
7689	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.038%
7690	RIDLEY CORP LTD	0.001%	99.039%
7691	INDAH KIAT PULP	0.001%	99.039%
7692	ATSUGI NYLON IN	0.001%	99.040%
7693	MEDCO ENERGI IN	0.001%	99.041%
7694	KARDEMIR KARABU	0.001%	99.042%
7695	SUNNINGDALE TEC	0.001%	99.043%
7696	NIPPON DENSETSU	0.001%	99.044%
7697	FOXTONS GROUP P	0.001%	99.045%
7698	RAYMOND LTD	0.001%	99.046%
7699	IDI INSURANCE C	0.001%	99.046%
7700	PERSISTENT SYST	0.001%	99.047%
7701	DAISAN BANK	0.001%	99.048%
7702	PACK CORP	0.001%	99.049%
7703	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.050%
7704	SEIKA CORP	0.001%	99.051%
7705	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	0.001%	99.052%
7706	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.052%
7707	HANA MICROELECT	0.001%	99.053%
7708	BERJAYA SPORTS	0.001%	99.054%
7709	RENAISSANCE INC	0.001%	99.055%
7710	OILES CORPORATI	0.001%	99.056%
7711	ASAHI KOGYOSHA	0.001%	99.057%
7712	PURE TECHNOLOGI	0.001%	99.058%
7713	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.059%
7714	ASAHI CO LTD	0.001%	99.059%
7715	SYRAH RESOURCES	0.001%	99.060%
7716	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.061%
7717	BELLE CORPORATI	0.001%	99.062%
7718	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.063%
7719	DAITO PHARM	0.001%	99.064%
7720	SUESS MICRO TEC	0.001%	99.064%
7721	IP GROUP	0.001%	99.065%
7722	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.066%
7723	TORIDOLL CORPOR	0.001%	99.067%
7724	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.068%
7725	ELIA SYS OPERAT	0.001%	99.069%
7726	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.070%
7727	SK TELECOM	0.001%	99.070%
7728	IMF (AUSTRALIA)	0.001%	99.071%
7729	INTAGE INC	0.001%	99.072%
7730	AIPHONE CO	0.001%	99.073%
7731	GUOLIAN SECURIT	0.001%	99.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	ACTRON TECHNOLO	0.001%	99.075%
7733	AEKYUNG PETROCH	0.001%	99.076%
7734	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.076%
7735	KIRKLAND S INC COMMON STOCK	0.001%	99.077%
7736	BROADLEAF CO LT	0.001%	99.078%
7737	MASTER GLORY GR	0.001%	99.079%
7738	YAHAGI CONST CO	0.001%	99.080%
7739	EREGLI DEMIR CE	0.001%	99.081%
7740	PROBI AB	0.001%	99.081%
7741	NORTHWEST PIPE	0.001%	99.082%
7742	KYODO PRINTING	0.001%	99.083%
7743	SIEMENS INDIA L	0.001%	99.084%
7744	HUNG POO CONSTR	0.001%	99.085%
7745	HIDAY HIDAKA CO	0.001%	99.086%
7746	UNILEVER PLC	0.001%	99.086%
7747	CIA SANEAMENTO	0.001%	99.087%
7748	BOSIDENG INTL H	0.001%	99.088%
7749	PERSEUS MINING	0.001%	99.089%
7750	TAIHO KOGYO	0.001%	99.090%
7751	BELLEVUE GROUP	0.001%	99.091%
7752	GRASIM INDUSTRI	0.001%	99.092%
7753	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	99.092%
7754	GOL LINHAS AERE	0.001%	99.093%
7755	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.094%
7756	SKYWAY SECURITI	0.001%	99.095%
7757	HAN JIN TRANSPO	0.001%	99.096%
7758	RYOSHOKU LTD	0.001%	99.097%
7759	CHINA SANJIANG	0.001%	99.097%
7760	KYOKUTO SECURIT	0.001%	99.098%
7761	PROPERTY FOR IN	0.001%	99.099%
7762	CHIBA KOGYO BAN	0.001%	99.100%
7763	GLOBAL YATIRIM	0.001%	99.101%
7764	CHAIN STORE OKU	0.001%	99.102%
7765	HOCHIKI CORPORA	0.001%	99.102%
7766	NISSIN CORP	0.001%	99.103%
7767	HELLENIC EXCH H	0.001%	99.104%
7768	QUINTIS LTD	0.001%	99.105%
7769	SHREE CEMENT LT	0.001%	99.106%
7770	TATUNG	0.001%	99.107%
7771	NAGATANIEN CO L	0.001%	99.107%
7772	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.108%
7773	GENESIS ENERGY	0.001%	99.109%
7774	K&O ENERGY GROU	0.001%	99.110%
7775	GL EVENTS	0.001%	99.111%
7776	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.112%
7777	SHOEI CO LTD	0.001%	99.112%
7778	PT PAKUWON JATI	0.001%	99.113%
7779	RINNAI CORP	0.001%	99.114%
7780	PHIBRO ANIMAL H	0.001%	99.115%
7781	HANWHA NON-LIFE	0.001%	99.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SWISSQUOTE GP H	0.001%	99.116%
7783	FREIGHTCAR AMER	0.001%	99.117%
7784	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.118%
7785	TYC BROTHER IND	0.001%	99.119%
7786	NICE-SYSTEMS LT	0.001%	99.120%
7787	COROMANDEL INTL	0.001%	99.121%
7788	SHN EXPRESSWAY	0.001%	99.121%
7789	CHINA SILVER GR	0.001%	99.122%
7790	FACC AG	0.001%	99.123%
7791	HANSOL CHEMICAL	0.001%	99.124%
7792	HONG KONG AIRCR	0.001%	99.125%
7793	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.126%
7794	GATEWAY DISTRIIP	0.001%	99.126%
7795	SOLIUM CAPITAL	0.001%	99.127%
7796	SEMPERIT AG HOL	0.001%	99.128%
7797	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.129%
7798	TAIWAN SOGO SHI	0.001%	99.130%
7799	PARQUE ARAUCO S	0.001%	99.130%
7800	BIJOU BRIGITTE	0.001%	99.131%
7801	UNITECH PRINTED	0.001%	99.132%
7802	TAIWAN PCB TECH	0.001%	99.133%
7803	SIIC ENVIRONMEN	0.001%	99.134%
7804	DISH TV INDIA L	0.001%	99.135%
7805	KUMIAI CHEM IND	0.001%	99.135%
7806	MIE BANK LTD/TH	0.001%	99.136%
7807	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.137%
7808	CARDINAL ENERGY	0.001%	99.138%
7809	SIA REIT INC	0.001%	99.139%
7810	STHREE	0.001%	99.139%
7811	MULTI PACKAGING	0.001%	99.140%
7812	XTREME DRILLING	0.001%	99.141%
7813	NYRSTAR NV	0.001%	99.142%
7814	WAH LEE INDUSTR	0.001%	99.143%
7815	CRH PLC	0.001%	99.143%
7816	RAMELIUS RESOUR	0.001%	99.144%
7817	BPOST SA	0.001%	99.145%
7818	RADIUM LIFE TEC	0.001%	99.146%
7819	ASIA PACIFIC TE	0.001%	99.147%
7820	DEVELOPMENT SEC	0.001%	99.147%
7821	VIRBAC	0.001%	99.148%
7822	NSD CO LTD	0.001%	99.149%
7823	WIZZ AIR HOLDIN	0.001%	99.150%
7824	SPCG	0.001%	99.151%
7825	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.151%
7826	FIAT CHRYSLER A	0.001%	99.152%
7827	YINSON HOLDINGS	0.001%	99.153%
7828	CORONA CORP	0.001%	99.154%
7829	LEASINVEST REAL	0.001%	99.155%
7830	DELEK AUTOMOTIV	0.001%	99.156%
7831	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	ICHIYOSHI SECS	0.001%	99.157%
7833	NIPPON YUSOKI C	0.001%	99.158%
7834	ZUMTOBEL AG	0.001%	99.159%
7835	NAUTILUS MINERA	0.001%	99.160%
7836	YOKOGAWA BRIDGE	0.001%	99.160%
7837	ANICOM HOLDINGS	0.001%	99.161%
7838	HAGIHARA INDUST	0.001%	99.162%
7839	SAMTY CO.LTD.	0.001%	99.163%
7840	STANDARD FOODS	0.001%	99.164%
7841	FONTERRA SHAREH	0.001%	99.164%
7842	VESTEL ELECTRON	0.001%	99.165%
7843	PLAYMATES TOYS	0.001%	99.166%
7844	L&K ENGINEERING	0.001%	99.167%
7845	CASETEK HOLDING	0.001%	99.167%
7846	NETMIND FINANCI	0.001%	99.168%
7847	HOTEL SHILLA	0.001%	99.169%
7848	WILH WILHELMSSEN	0.001%	99.170%
7849	TOSHIBA CORP	0.001%	99.171%
7850	PLATINUM GROUP	0.001%	99.171%
7851	CHUETSU PULP&PA	0.001%	99.172%
7852	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.173%
7853	ZUIKO CORP	0.001%	99.174%
7854	BLACK BOX CORP	0.001%	99.175%
7855	MATSUDA SANGYO	0.001%	99.175%
7856	PSG GROUP LTD	0.001%	99.176%
7857	REDCO PROPRTIE	0.001%	99.177%
7858	SINCERE NAVIGAT	0.001%	99.178%
7859	OTOKAR OTOMOTIV	0.001%	99.179%
7860	SILVER GRANT IN	0.001%	99.179%
7861	LAYNE CHRISTENS	0.001%	99.180%
7862	STP & I PCL-FOR	0.001%	99.181%
7863	GOLDEN MEDITECH	0.001%	99.182%
7864	TAKACHIHO ELECT	0.001%	99.183%
7865	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.183%
7866	TAEKWANG IND CO	0.001%	99.184%
7867	PARKSON RETAIL	0.001%	99.185%
7868	IWAICOSMO HLDGS	0.001%	99.186%
7869	METKA SA	0.001%	99.186%
7870	SUNDRAM FASTNER	0.001%	99.187%
7871	HYFLUX LTD	0.001%	99.188%
7872	TAUNG GOLD INTE	0.001%	99.189%
7873	MOSHIMOSHI HOTL	0.001%	99.190%
7874	DOGAN HOLDINGS	0.001%	99.190%
7875	INFO SVS INTL	0.001%	99.191%
7876	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.192%
7877	MITSUJI + CO LTD SPONS ADR ADR	0.001%	99.193%
7878	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.193%
7879	BALRAMPUR CHINI	0.001%	99.194%
7880	JAPAN LIFELINE	0.001%	99.195%
7881	FORMOSAN RUBBER	0.001%	99.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.197%
7883	DAI-ICHI SEIKO	0.001%	99.197%
7884	BOLSA DE VALOR	0.001%	99.198%
7885	PELION SA	0.001%	99.199%
7886	OSAKA STEEL CO	0.001%	99.200%
7887	MILBON CO	0.001%	99.200%
7888	CHUNG HWA PULP	0.001%	99.201%
7889	TOKYO ROPE MFG	0.001%	99.202%
7890	F-TECH INC	0.001%	99.203%
7891	SHENYIN WANGUO(0.001%	99.204%
7892	MICRONICS JAPAN	0.001%	99.204%
7893	INARI AMERTRON	0.001%	99.205%
7894	BING-GRAE	0.001%	99.206%
7895	CDI CORP COMMON STOCK USD.1	0.001%	99.207%
7896	EDREAMS ODIGEO	0.001%	99.207%
7897	BANCO POPULAR E	0.001%	99.208%
7898	JAPAN AIRPORT T	0.001%	99.209%
7899	WALLISER KANTON	0.001%	99.210%
7900	SSANGYONG CEMEN	0.001%	99.210%
7901	AXT INC COMMON STOCK USD.001	0.001%	99.211%
7902	ORIENTAL BK OF	0.001%	99.212%
7903	SA SA INTL HLDG	0.001%	99.213%
7904	XAAR	0.001%	99.214%
7905	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.214%
7906	PANIN FINANCIAL	0.001%	99.215%
7907	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.216%
7908	SCHIBSTED ASA	0.001%	99.217%
7909	HANNSTAR BOARD	0.001%	99.217%
7910	HANSEN TECHNOLO	0.001%	99.218%
7911	AMUSE INC	0.001%	99.219%
7912	DATANG INTL POW	0.001%	99.220%
7913	QUABIT IMMOBILI	0.001%	99.220%
7914	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.221%
7915	SAS AB	0.001%	99.222%
7916	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.223%
7917	FUSION PARTNERS	0.001%	99.224%
7918	CHINA COAL ENER	0.001%	99.224%
7919	ESSO(FRANCAISE)	0.001%	99.225%
7920	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.226%
7921	CSE GLOBAL LIMI	0.001%	99.227%
7922	MOBILEPHONE TEL	0.001%	99.227%
7923	KANTO TSUKUBA B	0.001%	99.228%
7924	DAIKOKU DENKI C	0.001%	99.229%
7925	STUDIO ALICE CO	0.001%	99.230%
7926	AJ RENT CAR	0.001%	99.230%
7927	JIMOTO HLDGS IN	0.001%	99.231%
7928	AMSTERDAM COMMO	0.001%	99.232%
7929	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.233%
7930	FREUND CORP	0.001%	99.233%
7931	SANOI INDUSTRIA	0.001%	99.234%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	PTC INDIA LTD	0.001%	99.235%
7933	VP BANK AG	0.001%	99.236%
7934	NIPPON SEISEN C	0.001%	99.236%
7935	SHANGHAI FUDAN-	0.001%	99.237%
7936	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.238%
7937	VALUE PARTNERS	0.001%	99.239%
7938	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.239%
7939	KAISA GROUP HLD	0.001%	99.240%
7940	CENTRAL SPORTS	0.001%	99.241%
7941	ASANUMA CORP	0.001%	99.242%
7942	MITSUBISHI PAPE	0.001%	99.242%
7943	IMASEN ELEC IND	0.001%	99.243%
7944	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.244%
7945	PW MEDTECH GROU	0.001%	99.245%
7946	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.246%
7947	LAMPRELL PLC	0.001%	99.246%
7948	ITOKI CORP	0.001%	99.247%
7949	DYNAGREEN ENVIR	0.001%	99.248%
7950	GIANPLUS TECHN	0.001%	99.249%
7951	CHU KONG SHIPPI	0.001%	99.249%
7952	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.250%
7953	MATSUI CONST CO	0.001%	99.251%
7954	CHINA SUNTIEN G	0.001%	99.252%
7955	CTT-CORREIOS DE	0.001%	99.252%
7956	VILLAGE ROADSHO	0.001%	99.253%
7957	FINOLEX INDUSTR	0.001%	99.254%
7958	TREVI FINANZIAR	0.001%	99.255%
7959	AMERICAS SILVER	0.001%	99.255%
7960	MARUWA CO LTD	0.001%	99.256%
7961	FORUS S.A.	0.001%	99.257%
7962	MONTEA SCA	0.001%	99.258%
7963	NIHON CHOUZAI C	0.001%	99.258%
7964	SVENSKA CELLULO	0.001%	99.259%
7965	SCANDI STANDARD	0.001%	99.260%
7966	JUSTSYSTEM	0.001%	99.260%
7967	OPUS GROUP AB	0.001%	99.261%
7968	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.262%
7969	MIYAJI ENGINEER	0.001%	99.263%
7970	FENIX OUTDOOR I	0.001%	99.263%
7971	BATU KAWAN BHD	0.001%	99.264%
7972	CHINA STRATEGIC	0.001%	99.265%
7973	TOX FREE SOLUTI	0.001%	99.266%
7974	HIGASHI NIHON H	0.001%	99.266%
7975	FREIGHTWAYS LTD	0.001%	99.267%
7976	GLOBE TRADE CEN	0.001%	99.268%
7977	JALUX INC	0.001%	99.269%
7978	OHSO FOOD SERV	0.001%	99.269%
7979	AGRITRADE RESOU	0.001%	99.270%
7980	BASLER KTBK	0.001%	99.271%
7981	PT PAN INDONESIA	0.001%	99.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	HUSQVARNA AB	0.001%	99.272%
7983	MAN SE	0.001%	99.273%
7984	MEGA WORLD PROP	0.001%	99.274%
7985	FUJIMI INC	0.001%	99.275%
7986	CHUKYO BANK	0.001%	99.275%
7987	GS RETAIL CO LT	0.001%	99.276%
7988	GESCO AG	0.001%	99.277%
7989	FURUSATO INDUST	0.001%	99.278%
7990	EN-JAPAN INC.	0.001%	99.278%
7991	ZHENGZHOU COAL	0.001%	99.279%
7992	UCHIDA YOKO CO	0.001%	99.280%
7993	ADCOCK INGRAM H	0.001%	99.281%
7994	LAND & HOUSE PU	0.001%	99.281%
7995	NISSEI PLSTIC I	0.001%	99.282%
7996	LIFETECH SCIENT	0.001%	99.283%
7997	PACIFIC HOSPITA	0.001%	99.283%
7998	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.284%
7999	VALUETRONICS HL	0.001%	99.285%
8000	SUNPLUS TECHNOL	0.001%	99.286%
8001	MUNSUN CAPITAL	0.001%	99.286%
8002	SVENSKA HANDELS	0.001%	99.287%
8003	SINOSOFT TECHNO	0.001%	99.288%
8004	BITTIUM OYJ	0.001%	99.289%
8005	MEISEI INDUSTRI	0.001%	99.289%
8006	DELTA-GALIL IND	0.001%	99.290%
8007	LUNDIN GOLD INC	0.001%	99.291%
8008	MEDICLINIC INTE	0.001%	99.292%
8009	CHINA INTL MARI	0.001%	99.292%
8010	TOWER SEMICONDU	0.001%	99.293%
8011	HAICHANG HOLDIN	0.001%	99.294%
8012	STAR CRUISES LT	0.001%	99.294%
8013	CHINA MERCHANTS	0.001%	99.295%
8014	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.296%
8015	AIRASIA X BHD	0.001%	99.297%
8016	UNITED ENERGY G	0.001%	99.297%
8017	TOA CORP	0.001%	99.298%
8018	TOYO TANSO CO L	0.001%	99.299%
8019	REBOSIS PROPERT	0.001%	99.300%
8020	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.300%
8021	SILICONWARE PRE	0.001%	99.301%
8022	AIXTRON SE	0.001%	99.302%
8023	TENWOW INTL HLD	0.001%	99.303%
8024	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.303%
8025	MALAYSIAN PACIF	0.001%	99.304%
8026	SDI CORP	0.001%	99.305%
8027	INTERPARK CORP	0.001%	99.305%
8028	SOGO MEDICAL CO	0.001%	99.306%
8029	DAIKEN CORP	0.001%	99.307%
8030	CEMENTOS ARGOS	0.001%	99.308%
8031	OMAXE LTD	0.001%	99.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	TRUE NORTH COMM	0.001%	99.309%
8033	SCHALTBAU HOLDI	0.001%	99.310%
8034	MITSUUROKO CO L	0.001%	99.310%
8035	MINOR INTL	0.001%	99.311%
8036	OSJB HOLDINGS C	0.001%	99.312%
8037	ALEXANDER FORBE	0.001%	99.313%
8038	KURIMOTO	0.001%	99.313%
8039	HUONS CO LTD	0.001%	99.314%
8040	GET NICE HOLDIN	0.001%	99.315%
8041	COSMO LADY CHIN	0.001%	99.316%
8042	CREATE SD HOLDI	0.001%	99.316%
8043	HOLTEK SEMICOND	0.001%	99.317%
8044	BANCO BTG PACTU	0.001%	99.318%
8045	ENVESTNET INC COMMON STOCK	0.001%	99.318%
8046	LH FINANCIAL GR	0.001%	99.319%
8047	ACTIA GROUP	0.001%	99.320%
8048	RYODEN TRADING	0.001%	99.321%
8049	OKINAWA CELLULA	0.001%	99.321%
8050	MALAYAN CEMENT	0.001%	99.322%
8051	PRECIOUS SHIPPI	0.001%	99.323%
8052	CONNECT GROUP	0.001%	99.323%
8053	CMIC HOLDINGS C	0.001%	99.324%
8054	MIMASU SEMICOND	0.001%	99.325%
8055	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.326%
8056	YEUN CHYANG IND	0.001%	99.326%
8057	BIESSE	0.001%	99.327%
8058	MANTRA GROUP LT	0.001%	99.328%
8059	HEY SONG	0.001%	99.328%
8060	NITTO KOHKI CO	0.001%	99.329%
8061	CREDITO REAL SA	0.001%	99.330%
8062	NAPHTHA ISRAEL	0.001%	99.331%
8063	RADNET INC COMMON STOCK USD.0001	0.001%	99.331%
8064	CHIYODA INTEGRE	0.001%	99.332%
8065	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.333%
8066	HODOGAYA CHEMIC	0.001%	99.333%
8067	COSLIGHT TECH I	0.001%	99.334%
8068	ASTRO JAPAN PR	0.001%	99.335%
8069	LECTRA SYSTEMES	0.001%	99.336%
8070	CHIP ENG SENG C	0.001%	99.336%
8071	ITC PROPERTIES	0.001%	99.337%
8072	MANILA WATER CO	0.001%	99.338%
8073	KH VATEC	0.001%	99.338%
8074	UNIVERSAL ENTER	0.001%	99.339%
8075	SC ASSET CORPOR	0.001%	99.340%
8076	PEMBANGUNAN P	0.001%	99.340%
8077	VAISALA	0.001%	99.341%
8078	EHEALTH INC COMMON STOCK USD.001	0.001%	99.342%
8079	YASUDA WAREHOUS	0.001%	99.343%
8080	ENERGY FUELS INC COMMON STOCK	0.001%	99.343%
8081	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	SCHIBSTED ASA	0.001%	99.345%
8083	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.345%
8084	REXLOT HOLDINGS	0.001%	99.346%
8085	WAKACHIKU CONST	0.001%	99.347%
8086	CARL ZEISS MEDI	0.001%	99.347%
8087	GMR INFRASTRUCT	0.001%	99.348%
8088	SLC AGRICOLA SA	0.001%	99.349%
8089	SANYO ELEC RAIL	0.001%	99.350%
8090	ALLAHABAD BANK	0.001%	99.350%
8091	QAF LTD	0.001%	99.351%
8092	BLUE DART EXPRE	0.001%	99.352%
8093	CONVOY FINANCIA	0.001%	99.352%
8094	WONIK IPS CO LT	0.001%	99.353%
8095	DALRADIAN RESOU	0.001%	99.354%
8096	KANAGAWA CHUO K	0.001%	99.354%
8097	SERVCORP	0.001%	99.355%
8098	NEC CAPITAL SOL	0.001%	99.356%
8099	MANDOM CORP	0.001%	99.357%
8100	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.357%
8101	5N PLUS INC.	0.001%	99.358%
8102	TIANGONG INTERN	0.001%	99.359%
8103	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.359%
8104	FRASERS CENTREP	0.001%	99.360%
8105	CIVEO CORP	0.001%	99.361%
8106	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.361%
8107	TUBACEX SA	0.001%	99.362%
8108	TAKAMATSU CONS	0.001%	99.363%
8109	SEKERBANK	0.001%	99.363%
8110	NIPPON PILLAR P	0.001%	99.364%
8111	ICOM INCORPORAT	0.001%	99.365%
8112	NHPC LTD	0.001%	99.366%
8113	NEXT CO LTD	0.001%	99.366%
8114	SINOLINK WORLDW	0.001%	99.367%
8115	TOKYO THEATRES	0.001%	99.368%
8116	GUJARAT FLUOROC	0.001%	99.368%
8117	BAUER AG	0.001%	99.369%
8118	HARBOUR CENTRE	0.001%	99.370%
8119	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.370%
8120	51JOB INC ADR ADR USD.0001	0.001%	99.371%
8121	CONN S INC COMMON STOCK USD.01	0.001%	99.372%
8122	HOTEL PROPERTY	0.001%	99.372%
8123	HOPEWELL HIGHWA	0.001%	99.373%
8124	EAST CAPITAL EX	0.001%	99.374%
8125	ASAHI ORGANIC C	0.001%	99.374%
8126	SIGDO KOPPERS S	0.001%	99.375%
8127	SALA CORPORATIO	0.001%	99.376%
8128	DREAM UNLIMIITE	0.001%	99.376%
8129	CIA ENERGETICA	0.001%	99.377%
8130	WESTAR ENERGY I	0.001%	99.378%
8131	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	FRASERS HOSPITA	0.001%	99.379%
8133	MAXIS BHD	0.001%	99.380%
8134	HARIMA CHEMICAL	0.001%	99.381%
8135	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.381%
8136	COMMUNISIS PLC	0.001%	99.382%
8137	WATAMI FOOD SER	0.001%	99.383%
8138	YOMIURI LAND CO	0.001%	99.383%
8139	CITY LODGE HOTE	0.001%	99.384%
8140	HEIJMANS	0.001%	99.385%
8141	CRAWFORD & CO	0.001%	99.385%
8142	AUBAY	0.001%	99.386%
8143	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.387%
8144	KISWIRE LTD	0.001%	99.387%
8145	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.388%
8146	TOYO SECURITIES	0.001%	99.389%
8147	TIANJIN DEVMT H	0.001%	99.389%
8148	ONOKEN CO LTD	0.001%	99.390%
8149	SABANA SHARIAH	0.001%	99.391%
8150	CHINA EVERBRIGH	0.001%	99.391%
8151	E.I.D.-PARRY(IN	0.001%	99.392%
8152	ICHINEN CO LTD	0.001%	99.393%
8153	AUSTBROKERS HLD	0.001%	99.393%
8154	WHAN IN PHARMAC	0.001%	99.394%
8155	NOHMI BOSAI	0.001%	99.395%
8156	KAWAI MUSICAL I	0.001%	99.395%
8157	EMCORE CORP COMMON STOCK	0.001%	99.396%
8158	KINGSWAY FINANC	0.001%	99.397%
8159	GROUPE CRIT	0.001%	99.397%
8160	SAES GETTERS	0.001%	99.398%
8161	MEDIGENE AG	0.001%	99.399%
8162	STARTS PROCEED	0.001%	99.399%
8163	TOMOKU CO	0.001%	99.400%
8164	POYA CO LTD	0.001%	99.401%
8165	IHARA CHEMICAL	0.001%	99.401%
8166	SERCO GROUP	0.001%	99.402%
8167	PRIMO WATER CORP COMMON STOCK	0.001%	99.403%
8168	DONG AH TIRE&RU	0.001%	99.403%
8169	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.404%
8170	ATLAS FINANCIAL	0.001%	99.405%
8171	KOMATSU SEIREN	0.001%	99.405%
8172	FEINTOOL INTERN	0.001%	99.406%
8173	KAWASAN INDS JA	0.001%	99.407%
8174	RH COMMON STOCK USD.0001	0.001%	99.407%
8175	SEKONIX CO LTD	0.001%	99.408%
8176	KAROON GAS AUST	0.001%	99.409%
8177	TONAMI HOLDINGS	0.001%	99.409%
8178	TOKYO ENERGY&SY	0.001%	99.410%
8179	SHINKO SHOJI CO	0.001%	99.411%
8180	TA ENTERPRISE B	0.001%	99.411%
8181	JANOME SEWING M	0.001%	99.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	CABCHARGE AUSTR	0.001%	99.413%
8183	GRUPO AVAL ACCI	0.001%	99.413%
8184	NOKIA CORP ADR	0.001%	99.414%
8185	FRANCE BED HOLD	0.001%	99.415%
8186	STEIN MART INC COMMON STOCK USD.01	0.001%	99.415%
8187	VIJAYA BANK	0.001%	99.416%
8188	HIBIYA ENGINEER	0.001%	99.417%
8189	NITTOKU ENG CO	0.001%	99.417%
8190	WIRECARD AG	0.001%	99.418%
8191	FLEURY MICHON	0.001%	99.419%
8192	GREAT PANTHER S	0.001%	99.419%
8193	HISAKA WORKS LT	0.001%	99.420%
8194	TAKAOKA TOKO HL	0.001%	99.421%
8195	NISSEI BUILD KO	0.001%	99.421%
8196	ITOCHE SHOKUHIN	0.001%	99.422%
8197	PVR LTD	0.001%	99.423%
8198	AGUAS ANDINAS S	0.001%	99.423%
8199	SAMPO CORP	0.001%	99.424%
8200	BANPU PUBLIC CO	0.001%	99.425%
8201	MARUZEN SHOWA U	0.001%	99.425%
8202	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.426%
8203	OCTODEC	0.001%	99.427%
8204	JAPFA LTD	0.001%	99.427%
8205	GUJARAT NARM	0.001%	99.428%
8206	TOYO CORPORATIO	0.001%	99.429%
8207	RELIGARE HEALTH	0.001%	99.429%
8208	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.430%
8209	CENIT AG SYSTEM	0.001%	99.430%
8210	EUROCASH SA	0.001%	99.431%
8211	PAN INTL INDL	0.001%	99.432%
8212	AOC HOLDINGS IN	0.001%	99.432%
8213	AKER AMERICAN S	0.001%	99.433%
8214	ACBEL POLYTECH	0.001%	99.434%
8215	AMOT INVESTMENT	0.001%	99.434%
8216	FIRST TRACTOR C	0.001%	99.435%
8217	KOREA ELEC TERM	0.001%	99.436%
8218	GENESIS LAND DE	0.001%	99.436%
8219	PRICER AB	0.001%	99.437%
8220	ALCONIX CORPORA	0.001%	99.438%
8221	DORO AB	0.001%	99.438%
8222	POSCO ICT CO LT	0.001%	99.439%
8223	NISSUI PHARM CO	0.001%	99.440%
8224	GLOBAL&YUASA BA	0.001%	99.440%
8225	TECHNOPRO HLDGS	0.001%	99.441%
8226	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.441%
8227	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.442%
8228	OYO CORPORATION	0.001%	99.443%
8229	STARTEK INC	0.001%	99.443%
8230	NAMYANG DAIRY P	0.001%	99.444%
8231	SINKO INDUSTRIE	0.001%	99.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.445%
8233	MAHLE METAL LEV	0.001%	99.446%
8234	CREATE RESTAURA	0.001%	99.447%
8235	NIPPON FINE CHE	0.001%	99.447%
8236	MATSUI SECURITI	0.001%	99.448%
8237	MARVELOUS AQL I	0.001%	99.448%
8238	JUST RETIREMENT	0.001%	99.449%
8239	SWCC SHOWA HOLD	0.001%	99.450%
8240	ABOITIZ POWER C	0.001%	99.450%
8241	MISAWA HOMES HO	0.001%	99.451%
8242	JAPAN PILE CORP	0.001%	99.452%
8243	AXACTOR AB	0.001%	99.452%
8244	INAGEYA CO LTD	0.001%	99.453%
8245	SAKAI MOVING SE	0.001%	99.454%
8246	WESTERN AREAS N	0.001%	99.454%
8247	SHIBAURA ELECTR	0.001%	99.455%
8248	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.455%
8249	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.456%
8250	T & K TOKA CO L	0.001%	99.457%
8251	GOCOMPARE.COM G	0.001%	99.457%
8252	REJECT SHOP LTD	0.001%	99.458%
8253	BIRLA CORP LTD	0.001%	99.459%
8254	MORGAN SINDALL	0.001%	99.459%
8255	MEDIA PRIMA BHD	0.001%	99.460%
8256	NICHIREKI CO LT	0.001%	99.461%
8257	IWASAKI ELECTRI	0.001%	99.461%
8258	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.462%
8259	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.462%
8260	UNION BANK OF P	0.001%	99.463%
8261	FUJI PHARM CO L	0.001%	99.464%
8262	ALBIS CO LTD	0.001%	99.464%
8263	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.465%
8264	CHINA LNG GROUP	0.001%	99.466%
8265	TUAN SING HLDGS	0.001%	99.466%
8266	SARTORIUS STEDI	0.001%	99.467%
8267	ALICO INC COMMON STOCK USD1.0	0.001%	99.467%
8268	CLEAR CHANNEL O	0.001%	99.468%
8269	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.469%
8270	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.469%
8271	LAIRD PLC RTS E	0.001%	99.470%
8272	G.U.D. HOLDINGS	0.001%	99.471%
8273	GUNNEBO AB	0.001%	99.471%
8274	NAKAMURAYA CO L	0.001%	99.472%
8275	SUPALAI PCL-NVD	0.001%	99.472%
8276	XERO LIMITED	0.001%	99.473%
8277	F-SECURE OYJ	0.001%	99.474%
8278	LATTICE SEMICON	0.001%	99.474%
8279	ROAD KING INFRA	0.001%	99.475%
8280	SAMART CORP PCL	0.001%	99.475%
8281	YUGANG INTL	0.001%	99.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	QUESTERRE ENERG	0.001%	99.477%
8283	RIKEN KEIKI CO	0.001%	99.477%
8284	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.478%
8285	F&A AQUA HOLDIN	0.001%	99.479%
8286	MUHAK CO LTD	0.001%	99.479%
8287	BANCO SANTANDER CHILE ADR ADR	0.001%	99.480%
8288	MITSUI HIGH TEC	0.001%	99.480%
8289	AVANCE GAS HOLD	0.001%	99.481%
8290	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.482%
8291	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.482%
8292	ARTNATURE INC	0.001%	99.483%
8293	NEWRIVER REIT P	0.001%	99.483%
8294	UMW HLDGS BERHA	0.001%	99.484%
8295	NATORI CO LTD	0.001%	99.485%
8296	V1 GROUP LTD	0.001%	99.485%
8297	KINGSOFT CORP L	0.001%	99.486%
8298	CYBEROPTICS CORP COMMON STOCK	0.001%	99.487%
8299	PFIZER LTD	0.001%	99.487%
8300	BIMB HLDGS BERH	0.001%	99.488%
8301	PRONEXUS INC	0.001%	99.488%
8302	KPJ HEALTHCARE	0.001%	99.489%
8303	FURUNO ELECTRIC	0.001%	99.490%
8304	JUNGFRAUBAHN HL	0.001%	99.490%
8305	ASCENDAS INDIA	0.001%	99.491%
8306	MERITZ FINANCA	0.001%	99.491%
8307	CENTURIA INDUST	0.001%	99.492%
8308	ORBITE TECHNOLO	0.001%	99.493%
8309	MOUNT GIBSON IR	0.001%	99.493%
8310	MABUCHI MOTOR C	0.001%	99.494%
8311	VICTORY CITY IN	0.001%	99.494%
8312	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.495%
8313	VITROLIFE AB	0.001%	99.496%
8314	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.496%
8315	KROSAKI CORP	0.001%	99.497%
8316	YOMEISHU SEIZO	0.001%	99.497%
8317	DIOS FASTIGHETE	0.001%	99.498%
8318	HOLY STONE ENTE	0.001%	99.499%
8319	PASONA GROUP IN	0.001%	99.499%
8320	SANYO SHOKAI	0.001%	99.500%
8321	TAKASAGO THML E	0.001%	99.500%
8322	THAICOM PUBLIC	0.001%	99.501%
8323	CHORI CO LTD	0.001%	99.502%
8324	LOTUS BAKERIES	0.001%	99.502%
8325	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.503%
8326	MOBILEZONE HOLD	0.001%	99.503%
8327	TOHO CO LTD	0.001%	99.504%
8328	SAMSUNG ENGINEE	0.001%	99.505%
8329	PLASTIVALOIRE	0.001%	99.505%
8330	BESALCO SA	0.001%	99.506%
8331	HNA HLDGS GP CO	0.001%	99.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.507%
8333	KEIYO CO	0.001%	99.508%
8334	C UYEMURA & CO	0.001%	99.508%
8335	GODREJ INDUSTRI	0.001%	99.509%
8336	MESOBLAST LTD	0.001%	99.509%
8337	LUMENS CO LTD	0.001%	99.510%
8338	OXFORD INSTRUME	0.001%	99.511%
8339	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.511%
8340	KT CORP SP ADR ADR	0.001%	99.512%
8341	YOUYUAN INTERNA	0.001%	99.512%
8342	PRESTIGE ESTATE	0.001%	99.513%
8343	SHINWA KAIUN	0.001%	99.513%
8344	ABG SUNDAL COLL	0.001%	99.514%
8345	ASUNARO AOKI CO	0.001%	99.515%
8346	MEIKO NETWORK J	0.001%	99.515%
8347	TOKYO ELECTRON	0.001%	99.516%
8348	SUGIMOTO & CO L	0.001%	99.516%
8349	CANVEST ENVIRON	0.001%	99.517%
8350	HIROSE ELECTRIC	0.001%	99.518%
8351	CENTRAL CHINA R	0.001%	99.518%
8352	GUJARAT PIPAVAV	0.001%	99.519%
8353	CHAMPION TECHNO	0.001%	99.519%
8354	LEXTAR ELECTRON	0.001%	99.520%
8355	ARIAKE JAPAN CO	0.001%	99.520%
8356	SANEI ARCHITECT	0.001%	99.521%
8357	SMA SOLAR TECHN	0.001%	99.522%
8358	SENSHUKAI CO	0.001%	99.522%
8359	DEOLEO SA	0.001%	99.523%
8360	WUS PRINTD CIRC	0.001%	99.523%
8361	CNQC INTERNATIO	0.001%	99.524%
8362	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.525%
8363	STAMFORD LAND	0.001%	99.525%
8364	MATSUYA CO (TOK	0.001%	99.526%
8365	U-SHIN	0.001%	99.526%
8366	DONGWONIndustr	0.001%	99.527%
8367	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.527%
8368	ABC ARBITRAGE	0.001%	99.528%
8369	HUCHEMS FINE CH	0.001%	99.529%
8370	HONEYS CO LTD	0.001%	99.529%
8371	NISSHIN FUDOSAN	0.001%	99.530%
8372	mitsui matsushi	0.001%	99.530%
8373	TEIKOKU SEN-I C	0.001%	99.531%
8374	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.531%
8375	TAIKO BANK	0.001%	99.532%
8376	SEKISUI PLASTIC	0.001%	99.533%
8377	FISSION URANIUM	0.001%	99.533%
8378	TACHIBANA ELETE	0.001%	99.534%
8379	COLABOR GROUP I	0.001%	99.534%
8380	BETER BED HOLD	0.001%	99.535%
8381	HOUSTON WIRE &	0.001%	99.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	EUGENE INVS&SEC	0.001%	99.536%
8383	SUMMIT R/EST HL	0.001%	99.537%
8384	FARADAY TECHNOL	0.001%	99.537%
8385	MONASH IVF GRP	0.001%	99.538%
8386	SEASPAN CORP	0.001%	99.538%
8387	LA DORIA SPA	0.001%	99.539%
8388	ENERCHINA HOLDI	0.001%	99.539%
8389	TOKYO KEIKI INC	0.001%	99.540%
8390	GL LTD	0.001%	99.541%
8391	RCR TOMLINSON L	0.001%	99.541%
8392	BANGKOK LIFE AS	0.001%	99.542%
8393	NIPPON CARBIDE	0.001%	99.542%
8394	ECLERX SERVICES	0.001%	99.543%
8395	CHUANGS CONS IN	0.001%	99.543%
8396	NIPPON VALQUA I	0.001%	99.544%
8397	GRAND KOREA LEI	0.001%	99.545%
8398	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.545%
8399	KAMEDA SEIKA CO	0.001%	99.546%
8400	ISRA VISION AG	0.001%	99.546%
8401	KYOKUYO CO LTD	0.001%	99.547%
8402	KEC INTERNATION	0.001%	99.547%
8403	H+H INTERNATION	0.001%	99.548%
8404	IJT TECHNOLOGY	0.001%	99.549%
8405	HUA HAN BIO-PHA	0.001%	99.549%
8406	BIOTEST AG	0.001%	99.550%
8407	ALBANY MOLECULA	0.001%	99.550%
8408	HONG FOK CORP	0.001%	99.551%
8409	FALCK RENEWABLE	0.001%	99.551%
8410	CHIYODA CO	0.001%	99.552%
8411	ROMANDE ENERGIE	0.001%	99.552%
8412	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.553%
8413	MICROBIO CO LTD	0.001%	99.554%
8414	COOKPAD INC	0.001%	99.554%
8415	YELLOW HAT LTD.	0.001%	99.555%
8416	COSEL CO	0.001%	99.555%
8417	NIHON TOKUSHU T	0.001%	99.556%
8418	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.556%
8419	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.557%
8420	LEIFHEIT AG	0.001%	99.557%
8421	CHINA NEW TOWN	0.001%	99.558%
8422	SAMSUNG CARD	0.001%	99.559%
8423	JHSF PARTICIPAC	0.001%	99.559%
8424	NIPPON YAKIN KO	0.001%	99.560%
8425	CLEANUP CORP	0.001%	99.560%
8426	YORK WATER CO COMMON STOCK	0.001%	99.561%
8427	GODO STEEL	0.001%	99.561%
8428	AIZAWA SECURITI	0.001%	99.562%
8429	TOWER BERSAMA I	0.001%	99.562%
8430	HMC INVESTMENT	0.001%	99.563%
8431	GUN EI CHEM IND	0.001%	99.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	KEIHANSHIN RL	0.001%	99.564%
8433	WOORI BANK SPON ADR ADR	0.001%	99.565%
8434	RIGHT-ON CO	0.001%	99.565%
8435	CITYCHAMP WATCH	0.001%	99.566%
8436	SEPTENI CO LTD	0.001%	99.566%
8437	CARLSBERG BREWE	0.001%	99.567%
8438	SCATEC SOLAR AS	0.001%	99.567%
8439	MORITO CO	0.001%	99.568%
8440	BAOYE GROUP CO	0.001%	99.569%
8441	FERRARI NV	0.001%	99.569%
8442	FUJICCO CO	0.001%	99.570%
8443	BINCK NV	0.001%	99.570%
8444	COSAN LOGISTICA	0.001%	99.571%
8445	CMMB VISION HOL	0.001%	99.571%
8446	PNE WIND AG	0.001%	99.572%
8447	DENYO CO	0.001%	99.572%
8448	MUCKLOW(A&J) GR	0.001%	99.573%
8449	SICHUAN EXPRESS	0.001%	99.573%
8450	HO TUNG CHEMICA	0.001%	99.574%
8451	ARES ALLERGY HO	0.001%	99.575%
8452	DIVERS RES BHD	0.001%	99.575%
8453	GUANGZHOU PHARM	0.001%	99.576%
8454	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.576%
8455	PROACT IT GROUP	0.001%	99.577%
8456	WELLING HOLD LT	0.001%	99.577%
8457	BASTIDE LE CONF	0.001%	99.578%
8458	KOATSU GAS KOGY	0.001%	99.578%
8459	TEST RESEARCH I	0.001%	99.579%
8460	TOYO RADIATOR C	0.001%	99.579%
8461	QINHUANGDAO POR	0.001%	99.580%
8462	BOER POWER HOLD	0.001%	99.581%
8463	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.581%
8464	CENTROTEC SUSTA	0.001%	99.582%
8465	CIMSA	0.001%	99.582%
8466	HILTON FOOD GRO	0.001%	99.583%
8467	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.583%
8468	LAI SUN GARMENT	0.001%	99.584%
8469	CIRCASSIA PHARM	0.001%	99.584%
8470	PAL CO LTD	0.001%	99.585%
8471	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.585%
8472	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.586%
8473	AUST WORLDWIDE	0.001%	99.586%
8474	REIS INC COMMON STOCK USD.01	0.001%	99.587%
8475	HUDACO INDUSTRI	0.001%	99.587%
8476	ENERGA SA	0.001%	99.588%
8477	SCIENTEX BERHAD	0.001%	99.589%
8478	MITANI SEKISAN	0.001%	99.589%
8479	GRAPHITE INDIA	0.001%	99.590%
8480	TOTAL ACCESS CO	0.001%	99.590%
8481	JAPAN TRANSCITY	0.001%	99.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	ELNUSA TBK	0.001%	99.591%
8483	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.592%
8484	WONDERFUL SKY F	0.001%	99.592%
8485	I-NET CORP	0.001%	99.593%
8486	MOTHERCARE	0.001%	99.593%
8487	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.594%
8488	ELEC DE STRASBO	0.001%	99.594%
8489	KITAGAWA IRON W	0.001%	99.595%
8490	KITO CORP	0.001%	99.595%
8491	ENERNOC INC	0.001%	99.596%
8492	GUANGZHOU AUTOM	0.001%	99.597%
8493	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.597%
8494	STO AG-PREFERRE	0.001%	99.598%
8495	CJ HELLOVISION	0.001%	99.598%
8496	AMVIG HOLDINGS	0.001%	99.599%
8497	TOA OIL CO LTD	0.001%	99.599%
8498	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.600%
8499	CALIDA HLDG	0.001%	99.600%
8500	TYMAN PLC	0.001%	99.601%
8501	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.601%
8502	JAPAN MEDICAL D	0.001%	99.602%
8503	LUMAX INTERNATI	0.001%	99.602%
8504	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.603%
8505	NITTOC CONST CO	0.001%	99.603%
8506	YTL POWER INTL	0.001%	99.604%
8507	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.604%
8508	CHIMEI MATERIAL	0.001%	99.605%
8509	SPROTT RESOURCE	0.001%	99.606%
8510	PANASONIC CORP SPON ADR ADR	0.001%	99.606%
8511	TAIHEI DENGYO	0.001%	99.607%
8512	ATOM CORPORATIO	0.001%	99.607%
8513	MAEZAWA KASEI I	0.001%	99.608%
8514	TOSHO PRINTING	0.001%	99.608%
8515	PALIBURG HOLDIN	0.001%	99.609%
8516	PHOENIX SATELLI	0.001%	99.609%
8517	CYFROWY POLSAT	0.001%	99.610%
8518	YOULCHON CHEMIC	0.001%	99.610%
8519	COPEL PARANA EN	0.001%	99.611%
8520	SK SECURITIES C	0.001%	99.611%
8521	OP FINANCIAL IN	0.001%	99.612%
8522	PLAZZA AG REG A	0.001%	99.612%
8523	PYEONG HWA AUTO	0.001%	99.613%
8524	NL INDUSTRIES	0.001%	99.613%
8525	ISTYLE INC	0.001%	99.614%
8526	ELBIT SYSTEMS L	0.001%	99.614%
8527	SAWADA HOLDINGS	0.001%	99.615%
8528	NZX LTD	0.001%	99.615%
8529	MANZ AUTOMATION	0.001%	99.616%
8530	CAL-COMP ELECTR	0.001%	99.616%
8531	DAIKOKUTENBUSSA	0.001%	99.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	EIDAI CO.LTD.	0.001%	99.617%
8533	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.618%
8534	NET INSIGHT	0.001%	99.618%
8535	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.619%
8536	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.620%
8537	CEGEDIM	0.001%	99.620%
8538	TIPTREE INC COMMON STOCK USD.001	0.001%	99.621%
8539	DAOU DATA CORP	0.001%	99.621%
8540	TAKEEI CORPORAT	0.001%	99.622%
8541	KENON HLDGS LTD	0.001%	99.622%
8542	CREDIT CORP GRO	0.001%	99.623%
8543	F@N COMMUNICATI	0.001%	99.623%
8544	KONAI CO LTD	0.001%	99.624%
8545	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.624%
8546	TAN CHONG MOTOR	0.001%	99.625%
8547	YUME INC COMMON STOCK USD.001	0.001%	99.625%
8548	TAIWAN FU HSING	0.001%	99.626%
8549	QUANTA STORAGE	0.001%	99.626%
8550	SAKATA INX CORP	0.001%	99.627%
8551	HELLENIC PETROL	0.001%	99.627%
8552	TORISHIMA PUMP	0.001%	99.628%
8553	MONOGATARI CORP	0.001%	99.628%
8554	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.629%
8555	SHINKONG INSURA	0.001%	99.629%
8556	KITANO CONST CO	0.001%	99.630%
8557	DATALOGIC SPA	0.001%	99.630%
8558	CROWN CONFECTIO	0.001%	99.631%
8559	SAC'S BAR HOLDI	0.001%	99.631%
8560	mitsui HOME CO	0.001%	99.632%
8561	HILONG HOLDING	0.001%	99.632%
8562	LITE-ON SEMICON	0.001%	99.633%
8563	SUZLON ENERGY L	0.001%	99.633%
8564	COLOUR LIFE SER	0.001%	99.634%
8565	TOKYO RAKUTENCH	0.001%	99.634%
8566	GENMAB A/S	0.001%	99.635%
8567	DEUTSCHE BANK M	0.001%	99.635%
8568	SHINAGAWA FUEL	0.001%	99.636%
8569	SEADRILL LTD	0.001%	99.636%
8570	SPACE CO LTD	0.001%	99.637%
8571	NOEVIR HOLDINGS	0.000%	99.637%
8572	BANGKOK BANK	0.000%	99.638%
8573	D'AMICO INTERNA	0.000%	99.638%
8574	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.639%
8575	US Wire Order	0.000%	99.639%
8576	MARS ENGINEERIN	0.000%	99.640%
8577	TAKIRON CO	0.000%	99.640%
8578	HARDINGE INC	0.000%	99.641%
8579	MAXVALU TOKAI C	0.000%	99.641%
8580	MAEZAWA KYUSO I	0.000%	99.642%
8581	THORN GROUP LTD	0.000%	99.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	INUI GLOBAL LOG	0.000%	99.643%
8583	EVERGREEN INTL	0.000%	99.643%
8584	JMS CO	0.000%	99.644%
8585	ING BANK SLASKI	0.000%	99.644%
8586	SAFEWAY INC	0.000%	99.645%
8587	REPCO HOME FINA	0.000%	99.645%
8588	KYOSAN ELECTRIC	0.000%	99.646%
8589	SPRING REAL EST	0.000%	99.646%
8590	XP POWER LTD	0.000%	99.647%
8591	CLEAR MEDIA	0.000%	99.647%
8592	BUMRUNGRAD HOPT	0.000%	99.648%
8593	JAPAN MATERIAL	0.000%	99.648%
8594	AMATA CORP PUBL	0.000%	99.649%
8595	AHLSTROM OYJ	0.000%	99.649%
8596	PINE CLIFF ENER	0.000%	99.650%
8597	TSUTSUMI JEWELR	0.000%	99.650%
8598	ORGANO	0.000%	99.651%
8599	INDOFOOD AGRI R	0.000%	99.651%
8600	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.652%
8601	TOP FRONTIER IN	0.000%	99.652%
8602	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.653%
8603	POCKET CARD CO	0.000%	99.653%
8604	ACNB CORP COMMON STOCK USD2.5	0.000%	99.654%
8605	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.654%
8606	IC COMPANYYS	0.000%	99.654%
8607	ARENA REIT	0.000%	99.655%
8608	ACCURAY INC COMMON STOCK USD.001	0.000%	99.655%
8609	SCHAFFNER HOLDI	0.000%	99.656%
8610	HAKUTO CO	0.000%	99.656%
8611	FUJIKURA KASEI	0.000%	99.657%
8612	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.657%
8613	KRS CORPORATION	0.000%	99.658%
8614	INDOSAT TBK PT	0.000%	99.658%
8615	BHAKTI INVESTAM	0.000%	99.659%
8616	EMPRESA NACIONA	0.000%	99.659%
8617	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.660%
8618	KAS BANK	0.000%	99.660%
8619	AXWAY SOFTWARE	0.000%	99.661%
8620	FLOW TRADERS	0.000%	99.661%
8621	CIA ENERGETICA	0.000%	99.662%
8622	CARE PROPERTY I	0.000%	99.662%
8623	CHINA ALL ACCES	0.000%	99.663%
8624	VIRGIN AUSTRALI	0.000%	99.663%
8625	PROLOGIS PROPER	0.000%	99.664%
8626	YUSHIRO CHEMICA	0.000%	99.664%
8627	COMPAGNIE DES A	0.000%	99.665%
8628	TOA DORO KOGYO	0.000%	99.665%
8629	ELDERS LTD	0.000%	99.666%
8630	KSL HLDGS BERHA	0.000%	99.666%
8631	PUBLIC FINANCIA	0.000%	99.667%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	TODA KOGYO CORP	0.000%	99.667%
8633	EXEL INDUSTRIES	0.000%	99.667%
8634	CYBERTAN TECHNO	0.000%	99.668%
8635	RM PLC	0.000%	99.668%
8636	FUJI CORP LTD/O	0.000%	99.669%
8637	GIGPEAK INC COMMON STOCK USD.001	0.000%	99.669%
8638	BEST DENKI CO	0.000%	99.670%
8639	SHIBUSAWA W'HOU	0.000%	99.670%
8640	BEADELL RESOURC	0.000%	99.671%
8641	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.671%
8642	BANQUE CANTONAL	0.000%	99.672%
8643	AMADEUS FIRE AG	0.000%	99.672%
8644	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.673%
8645	RINGER HUT CO L	0.000%	99.673%
8646	UNION BANK OF I	0.000%	99.674%
8647	RESTAURANT BRAN	0.000%	99.674%
8648	MAXIM POWER COR	0.000%	99.675%
8649	GRUH FINANCE	0.000%	99.675%
8650	ATRIA GROUP PLC	0.000%	99.675%
8651	ALPS LOGISTICS	0.000%	99.676%
8652	SHINAGAWA REFRA	0.000%	99.676%
8653	GILLETTE INDIA	0.000%	99.677%
8654	ALMA MEDIA CORP	0.000%	99.677%
8655	TELEFONICA CZEC	0.000%	99.678%
8656	MARUWA UNYU	0.000%	99.678%
8657	ROSENBAUER INTE	0.000%	99.679%
8658	SYNDICATE BANK	0.000%	99.679%
8659	NEW ZEALAND OIL	0.000%	99.680%
8660	ATTACQ LTD	0.000%	99.680%
8661	MIKUNI CORP	0.000%	99.681%
8662	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.681%
8663	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.682%
8664	SHANGHAI FUDAN	0.000%	99.682%
8665	KWANG DONG PHAR	0.000%	99.682%
8666	TMAC RESOURCES	0.000%	99.683%
8667	ELITEGROUP COMP	0.000%	99.683%
8668	WEST HOLDINGS C	0.000%	99.684%
8669	JAPAN BUSINESS	0.000%	99.684%
8670	DO & CO AG	0.000%	99.685%
8671	DALIAN PORT (PD	0.000%	99.685%
8672	FUJITA KANKO IN	0.000%	99.686%
8673	ENTRA ASA	0.000%	99.686%
8674	DAEJAN HOLDINGS	0.000%	99.687%
8675	WERELDHAVE BELG	0.000%	99.687%
8676	COLLINS FOOD LT	0.000%	99.688%
8677	EQT HOLDINGS LT	0.000%	99.688%
8678	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.688%
8679	FUJI KIKO CO LT	0.000%	99.689%
8680	BANK OF KAOHSIU	0.000%	99.689%
8681	UNION TOOL CO	0.000%	99.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.690%
8683	CHUO SPRING CO	0.000%	99.691%
8684	RIKEN TECHNOS C	0.000%	99.691%
8685	IWATSUKA CONFEC	0.000%	99.692%
8686	NICHIBAN CO	0.000%	99.692%
8687	DIC ASSET AG	0.000%	99.693%
8688	SOC BAINS DE ME	0.000%	99.693%
8689	PROMOTORA DE IN	0.000%	99.694%
8690	NITTO SEIKO CO	0.000%	99.694%
8691	GENKY STORES IN	0.000%	99.694%
8692	SPEEDCAST INTL	0.000%	99.695%
8693	CLS HOLDINGS PL	0.000%	99.695%
8694	BMTC GROUP INC	0.000%	99.696%
8695	QLIRO GROUP AB	0.000%	99.696%
8696	TIVOLI A/S	0.000%	99.697%
8697	HIRAMATSU INC	0.000%	99.697%
8698	COLLECTION HOUS	0.000%	99.698%
8699	NIPPON CONCRETE	0.000%	99.698%
8700	QGEP PARTICIPAC	0.000%	99.699%
8701	LE BELIER	0.000%	99.699%
8702	IDEC CORPORATIO	0.000%	99.699%
8703	CROPENERGIES AG	0.000%	99.700%
8704	SHUNFENG INTL C	0.000%	99.700%
8705	RADEX-HERAKLITH	0.000%	99.701%
8706	RHYTHM WATCH CO	0.000%	99.701%
8707	SLEEP COUNTRY C	0.000%	99.702%
8708	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.702%
8709	BONHEUR ASA	0.000%	99.703%
8710	NIPPON DENWA SH	0.000%	99.703%
8711	BEGA CHEESE LTD	0.000%	99.703%
8712	COMTECH TELE CO	0.000%	99.704%
8713	TONG-TAI MACHIN	0.000%	99.704%
8714	NATIONAL AGRICU	0.000%	99.705%
8715	VAN DE VELDE	0.000%	99.705%
8716	TOYO KOHAN CO	0.000%	99.706%
8717	EXFO INC	0.000%	99.706%
8718	OSTASIATISKE KO	0.000%	99.707%
8719	MAX INDIA LTD/N	0.000%	99.707%
8720	ICHIKOH INDUSTR	0.000%	99.708%
8721	ARGAN SA	0.000%	99.708%
8722	EGUARANTEE INC.	0.000%	99.708%
8723	EM-TECH CO LTD	0.000%	99.709%
8724	BOUSTEAD SINGAP	0.000%	99.709%
8725	KANADEN CORP	0.000%	99.710%
8726	SL CORP	0.000%	99.710%
8727	CELLNEX TELECOM	0.000%	99.711%
8728	MICROPORT SCIEN	0.000%	99.711%
8729	SAM KWANG GLASS	0.000%	99.712%
8730	FUSO PHARM	0.000%	99.712%
8731	COMMUNITY HEALT	0.000%	99.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	EAGLE NICE INTE	0.000%	99.713%
8733	1ST SHANGHAI IN	0.000%	99.713%
8734	NIHON KAGAKU SA	0.000%	99.714%
8735	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.714%
8736	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.715%
8737	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.715%
8738	ENKA INSAAT VE	0.000%	99.716%
8739	HANMI PHARM CO	0.000%	99.716%
8740	P S CORPORATION	0.000%	99.716%
8741	CITY TELECOM (H	0.000%	99.717%
8742	SHANGHAI PRIME	0.000%	99.717%
8743	MINMETALS LAND	0.000%	99.718%
8744	DALI FOODS GROU	0.000%	99.718%
8745	MITO SECURITIES	0.000%	99.719%
8746	E CL SA	0.000%	99.719%
8747	FIELDS CORP	0.000%	99.719%
8748	ASX LTD	0.000%	99.720%
8749	SPRINGLAND INTE	0.000%	99.720%
8750	SESODA CORP	0.000%	99.721%
8751	BUDIMEX	0.000%	99.721%
8752	NIPPON CHEMIPHA	0.000%	99.722%
8753	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.722%
8754	KOMATSU WALL IN	0.000%	99.723%
8755	ICHIKEN CO LTD	0.000%	99.723%
8756	OIL INDIA LTD	0.000%	99.723%
8757	LANDS END INC COMMON STOCK USD.01	0.000%	99.724%
8758	MANI INC	0.000%	99.724%
8759	FEED ONE CO LTD	0.000%	99.725%
8760	GODFREY PHILLIP	0.000%	99.725%
8761	NIIT TECHNOLOGI	0.000%	99.726%
8762	UNISYS CORP	0.000%	99.726%
8763	HONWORLD GROUP	0.000%	99.726%
8764	UNITED UTILITIE	0.000%	99.727%
8765	KONAKA CO LTD	0.000%	99.727%
8766	STRATASYS LTD	0.000%	99.728%
8767	MODERNLAND REAL	0.000%	99.728%
8768	YAMAMURA GLASS	0.000%	99.729%
8769	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.729%
8770	KOBE BUSSAN CO	0.000%	99.729%
8771	SANKYO SEIKO CO	0.000%	99.730%
8772	MORY INDUSTRIES	0.000%	99.730%
8773	WMIH CORP COMMON STOCK USD.00001	0.000%	99.731%
8774	MIDLAND REALTY	0.000%	99.731%
8775	ODELIC CO LTD	0.000%	99.732%
8776	SHINKAWA	0.000%	99.732%
8777	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.732%
8778	PETROPAVLOVSK	0.000%	99.733%
8779	FUJIJURA RUBBER	0.000%	99.733%
8780	RED STAR MACALL	0.000%	99.734%
8781	KORADIOR HOLDIN	0.000%	99.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	EMPRESA DE ENER	0.000%	99.735%
8783	VIEL ET COMPAGN	0.000%	99.735%
8784	CSBC CORPORATIO	0.000%	99.735%
8785	CARA OPERATIONS	0.000%	99.736%
8786	ASCENDIS HEALTH	0.000%	99.736%
8787	MYOB GROUP LTD	0.000%	99.737%
8788	NCC GROUP LTD.	0.000%	99.737%
8789	CENTRAL SEC PAT	0.000%	99.738%
8790	NIHON DEMPA KOG	0.000%	99.738%
8791	EL.EN. SPA	0.000%	99.738%
8792	CAC CORPORATION	0.000%	99.739%
8793	CHUN YUAN STEEL	0.000%	99.739%
8794	CHINA SHANSHUI	0.000%	99.740%
8795	DONGWON DEVELOP	0.000%	99.740%
8796	TAMURA TAIKO HL	0.000%	99.740%
8797	CHINA ANIMATION	0.000%	99.741%
8798	CHINA ENERGY DE	0.000%	99.741%
8799	KINKI NIPPON TO	0.000%	99.742%
8800	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.742%
8801	TAO HEUNG HOLDI	0.000%	99.743%
8802	MIRATI THERAPEU	0.000%	99.743%
8803	EMPERIA HOLDING	0.000%	99.743%
8804	YASHILI INTL HL	0.000%	99.744%
8805	BANK HANDLOWY W	0.000%	99.744%
8806	FERREXPO PLC	0.000%	99.745%
8807	INFORMATION SVC	0.000%	99.745%
8808	YUSEN LOGISTICS	0.000%	99.745%
8809	GUANGDONG LAND	0.000%	99.746%
8810	INABA SEISAKUSH	0.000%	99.746%
8811	TOMOE ENGINEERI	0.000%	99.747%
8812	LUBY'S INC.	0.000%	99.747%
8813	VAN LANSCHOT NV	0.000%	99.748%
8814	HANSOL PAPER CO	0.000%	99.748%
8815	ENERGIEDIENST H	0.000%	99.748%
8816	PLANET PAYMENT	0.000%	99.749%
8817	DOTTIKON ES HOL	0.000%	99.749%
8818	SAMYUNG TRA	0.000%	99.750%
8819	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.750%
8820	ADANI ENTERPRIS	0.000%	99.750%
8821	GRUPO CEMENTOS	0.000%	99.751%
8822	HANNOVER RUECKV	0.000%	99.751%
8823	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.752%
8824	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.752%
8825	MAGNESITA REFRA	0.000%	99.753%
8826	NICOX	0.000%	99.753%
8827	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.753%
8828	TOM TAILOR HOLD	0.000%	99.754%
8829	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.754%
8830	CHINA XLX FERTI	0.000%	99.755%
8831	ELMOS SEMICONDU	0.000%	99.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	CHINOOK ENERGY	0.000%	99.755%
8833	TAMBURI INVESTM	0.000%	99.756%
8834	NIHON ESLEAD CO	0.000%	99.756%
8835	ROCKY BRANDS INC COMMON STOCK	0.000%	99.757%
8836	SINCERE WATCH H	0.000%	99.757%
8837	ORBIS	0.000%	99.757%
8838	DUSTIN GROUP AB	0.000%	99.758%
8839	RAUBEX GROUP LT	0.000%	99.758%
8840	INBODY CO LTD	0.000%	99.759%
8841	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.759%
8842	LAGERCRANTZ GRO	0.000%	99.759%
8843	DEL MONTE PACIF	0.000%	99.760%
8844	FANCL CORP	0.000%	99.760%
8845	KINGS TOWN CONS	0.000%	99.761%
8846	JAPAN RADIO CO	0.000%	99.761%
8847	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.761%
8848	FIBRA SHOP PORT	0.000%	99.762%
8849	BEIJINGWEST IND	0.000%	99.762%
8850	TRANSCOM WORLDW	0.000%	99.763%
8851	EMPEROR WATCH A	0.000%	99.763%
8852	SENTUL CITY TBK	0.000%	99.764%
8853	ION BEAM APPLIC	0.000%	99.764%
8854	CHINA RAILWAY S	0.000%	99.764%
8855	FJ NEXT CO LTD	0.000%	99.765%
8856	MARUBUN CORP	0.000%	99.765%
8857	SOBHA LIMITED	0.000%	99.766%
8858	JAPAN PETROLEUM	0.000%	99.766%
8859	ELAN MICROELECT	0.000%	99.766%
8860	VOLT INFO SCIEN	0.000%	99.767%
8861	INDS BACHOCO SA	0.000%	99.767%
8862	MARUSAN SECUR	0.000%	99.768%
8863	VARITRONIX INTL	0.000%	99.768%
8864	EARTH CHEMICAL	0.000%	99.768%
8865	HIGHLIGHT COMMU	0.000%	99.769%
8866	HYUNDAI ENGINEE	0.000%	99.769%
8867	HIRAKAWA HEWTEC	0.000%	99.769%
8868	GROUP FIVE	0.000%	99.770%
8869	HADERA PAPER LT	0.000%	99.770%
8870	GEK GROUP OF CO	0.000%	99.771%
8871	SIOEN INDUSTRIE	0.000%	99.771%
8872	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.771%
8873	CHINA POWER NEW	0.000%	99.772%
8874	BEIJING JINGNEN	0.000%	99.772%
8875	KEY COFFEE INC	0.000%	99.773%
8876	FINDEL	0.000%	99.773%
8877	KOZA ANADOLU ME	0.000%	99.773%
8878	NICHIRIN CO LTD	0.000%	99.774%
8879	NAGAWA CO LTD	0.000%	99.774%
8880	OSAKA ORGANIC C	0.000%	99.775%
8881	BELLAMY'S AUSTR	0.000%	99.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	MIE KOTSU GP HL	0.000%	99.775%
8883	HKBN LTD	0.000%	99.776%
8884	CIE FINANCIER T	0.000%	99.776%
8885	SUDAMERICANA VA	0.000%	99.777%
8886	KALPATARU POWER	0.000%	99.777%
8887	CURRO HOLDINGS	0.000%	99.777%
8888	WING ON CO INT	0.000%	99.778%
8889	NISHIKAWA RUBBE	0.000%	99.778%
8890	INFRAESTRUCTURA	0.000%	99.778%
8891	YOKOWO CO LTD	0.000%	99.779%
8892	HAP SENG PLANTA	0.000%	99.779%
8893	ASIA POLYMER	0.000%	99.780%
8894	NIPPON KOEI CO	0.000%	99.780%
8895	TAKIHYO CO LTD	0.000%	99.780%
8896	DIRECT INSURANC	0.000%	99.781%
8897	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.781%
8898	HSIN CHONG CONS	0.000%	99.782%
8899	YIZHENG CHEM FI	0.000%	99.782%
8900	CSS INDUSTRIES	0.000%	99.782%
8901	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.783%
8902	HONGKONG CHINES	0.000%	99.783%
8903	BK OF GREECE	0.000%	99.784%
8904	TOWER LTD	0.000%	99.784%
8905	ALINCO INC	0.000%	99.784%
8906	MAOYE INTL HOLD	0.000%	99.785%
8907	PLAYMATES TOY H	0.000%	99.785%
8908	ENERGY RESOURCE	0.000%	99.785%
8909	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.786%
8910	ISU CHEMICAL	0.000%	99.786%
8911	CHUGAI RO CO LT	0.000%	99.787%
8912	WOORI FINANCIAL	0.000%	99.787%
8913	RASA INDUSTRIES	0.000%	99.787%
8914	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.788%
8915	CHINA CHEM&PHAR	0.000%	99.788%
8916	INVESCO OFFICE	0.000%	99.788%
8917	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.789%
8918	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.789%
8919	LIPPO CHINA RES	0.000%	99.790%
8920	THAI STANLEY EL	0.000%	99.790%
8921	LINEDATA SERVIC	0.000%	99.790%
8922	VANTAGE INTERNA	0.000%	99.791%
8923	GLACIER MEDIA I	0.000%	99.791%
8924	DAISYO CORP	0.000%	99.791%
8925	SYNTHOS SA	0.000%	99.792%
8926	MAEDA KOSEN CO.	0.000%	99.792%
8927	SPARX ASSET MAN	0.000%	99.793%
8928	FALCO BIOSYSTEM	0.000%	99.793%
8929	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.793%
8930	LIFESTYLE CHINA	0.000%	99.794%
8931	LAURENT-PERRIER	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	GERRY WEBER INT	0.000%	99.794%
8933	FOLLI FOLLIE GP	0.000%	99.795%
8934	ITAB SHOP CONCE	0.000%	99.795%
8935	CTI ENGINEERING	0.000%	99.796%
8936	OHASHI TECHNICA	0.000%	99.796%
8937	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.796%
8938	LUNG YEN LIFE S	0.000%	99.797%
8939	DONGWHA PHARM.C	0.000%	99.797%
8940	EKORNES ASA	0.000%	99.797%
8941	KAWASHO GECOSS	0.000%	99.798%
8942	ELANDERS AB	0.000%	99.798%
8943	SINYI REALTY IN	0.000%	99.799%
8944	CYIENT LIMITED	0.000%	99.799%
8945	ASHIMORI INDUST	0.000%	99.799%
8946	ELECTRA CONSUME	0.000%	99.800%
8947	ANTON OILFIELD	0.000%	99.800%
8948	TNPL	0.000%	99.800%
8949	AVON RUBBER	0.000%	99.801%
8950	SCHRODER REAL E	0.000%	99.801%
8951	MASON FINANCIAL	0.000%	99.802%
8952	NICHIEI CO	0.000%	99.802%
8953	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.802%
8954	LOW & BONAR PLC	0.000%	99.803%
8955	METRO KAJANG HL	0.000%	99.803%
8956	ROSTELECOM OJSC	0.000%	99.803%
8957	VECTOR	0.000%	99.804%
8958	GADANG HOLDINGS	0.000%	99.804%
8959	RESILUX	0.000%	99.804%
8960	SINDO RICOH	0.000%	99.805%
8961	HILAN LTD	0.000%	99.805%
8962	SANY HEAVY EQUI	0.000%	99.806%
8963	GEM DIAMONDS	0.000%	99.806%
8964	OROCOBRE LTD	0.000%	99.806%
8965	PROTO CORP	0.000%	99.807%
8966	THERMADOR GROUP	0.000%	99.807%
8967	ASIA STD INTL G	0.000%	99.807%
8968	REALIA BUSINESS	0.000%	99.808%
8969	ASPO OYJ	0.000%	99.808%
8970	OLVI	0.000%	99.808%
8971	AKCANSА CIMENTO	0.000%	99.809%
8972	SOSEI GROUP COR	0.000%	99.809%
8973	VINDA INTERNATI	0.000%	99.809%
8974	RECRM RESEARCH	0.000%	99.810%
8975	NOMURA CO LTD	0.000%	99.810%
8976	GAKKEN CO	0.000%	99.811%
8977	BUND CENTER INV	0.000%	99.811%
8978	KNOW IT AB	0.000%	99.811%
8979	NORDJYSKE BANK	0.000%	99.812%
8980	NEO-NEON HOLDIN	0.000%	99.812%
8981	LONG BON INTERN	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	PLDT INC SPON ADR ADR	0.000%	99.813%
8983	WAREHOUSE GROUP	0.000%	99.813%
8984	TARSUS GROUP PL	0.000%	99.813%
8985	PACIFIC CENTURY	0.000%	99.814%
8986	SMS MANAGEMENT	0.000%	99.814%
8987	BOURBON SA	0.000%	99.814%
8988	ELECNOR SA	0.000%	99.815%
8989	SECHE ENVIRONNE	0.000%	99.815%
8990	PROTECTOR FORSI	0.000%	99.816%
8991	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.816%
8992	FOURLIS S.A.	0.000%	99.816%
8993	WILMINGTON GROU	0.000%	99.817%
8994	SONGA OFFSHORE	0.000%	99.817%
8995	mitsui mining c	0.000%	99.817%
8996	RADISYS CORP COMMON STOCK	0.000%	99.818%
8997	DAEKYO	0.000%	99.818%
8998	CIA ENERGET CEA	0.000%	99.818%
8999	ISENTIA GROUP L	0.000%	99.819%
9000	HANWHA SECS	0.000%	99.819%
9001	MANGALORE REF &	0.000%	99.819%
9002	JAMMU & KASHMIR	0.000%	99.820%
9003	TECK RESOURCES	0.000%	99.820%
9004	YAMATANE CORP N	0.000%	99.820%
9005	XXL ASA	0.000%	99.821%
9006	GRUPO SECURITY	0.000%	99.821%
9007	SUMINOE TEXTILE	0.000%	99.821%
9008	WANG ON GROUP	0.000%	99.822%
9009	AINSWORTH GAME	0.000%	99.822%
9010	TECHNO RYOWA LT	0.000%	99.823%
9011	AROTECH CORP COMMON STOCK USD.01	0.000%	99.823%
9012	ESCALADE INC COMMON STOCK	0.000%	99.823%
9013	TELESITES SAB D	0.000%	99.824%
9014	LIFE HEALTHCARE	0.000%	99.824%
9015	ENDO LIGHTING C	0.000%	99.824%
9016	CARLIT HOLDINGS	0.000%	99.825%
9017	REGAL HOTELS IN	0.000%	99.825%
9018	AMBASSADOR HOTE	0.000%	99.825%
9019	KJB FINANCIAL G	0.000%	99.826%
9020	EASTERN WATER R	0.000%	99.826%
9021	KSB AG	0.000%	99.826%
9022	CCC SA	0.000%	99.827%
9023	CROOZ INC	0.000%	99.827%
9024	LEALEA ENTERPRI	0.000%	99.827%
9025	TOURISM HOLDING	0.000%	99.828%
9026	HANKUK CARBON C	0.000%	99.828%
9027	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.828%
9028	JOBAN KOSAN CO	0.000%	99.829%
9029	MATRIX CONCEPTS	0.000%	99.829%
9030	G-7 HOLDINGS IN	0.000%	99.829%
9031	SOCOVEDSA SA	0.000%	99.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	TECHNOVATOR INT	0.000%	99.830%
9033	NCI INC A COMMON STOCK USD.019	0.000%	99.830%
9034	LIAN BENG GROUP	0.000%	99.831%
9035	ICHIBANYA CO LT	0.000%	99.831%
9036	OKK CORP	0.000%	99.831%
9037	KATO WORKS CO	0.000%	99.832%
9038	3M INDIA LTD	0.000%	99.832%
9039	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.832%
9040	KECK SENG(MAL)B	0.000%	99.833%
9041	TOEI ANIMATION	0.000%	99.833%
9042	KYOBO SECURITIE	0.000%	99.833%
9043	EL PUERTO DE LI	0.000%	99.834%
9044	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.834%
9045	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.834%
9046	FAITH INC	0.000%	99.835%
9047	NZ REFINING CO	0.000%	99.835%
9048	BAY ENERGY LTD	0.000%	99.835%
9049	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.836%
9050	STILLWATER MINI	0.000%	99.836%
9051	MR MAX CORP	0.000%	99.836%
9052	ABTERRA LTD	0.000%	99.837%
9053	TTW PUBLIC COMP	0.000%	99.837%
9054	SARKUYSAN ELEKT	0.000%	99.837%
9055	ID LOGISTICS GR	0.000%	99.838%
9056	COVER-MORE GROU	0.000%	99.838%
9057	CELLCOM ISRAEL	0.000%	99.838%
9058	BAYSIDE LAND CO	0.000%	99.839%
9059	TAISEI LAMICK C	0.000%	99.839%
9060	TAEWOONG CO	0.000%	99.839%
9061	VECIMA NETWORKS	0.000%	99.840%
9062	HALCYON AGRI CO	0.000%	99.840%
9063	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.840%
9064	TAKISAWA MACHIN	0.000%	99.840%
9065	SOCO INTERNATIO	0.000%	99.841%
9066	GCA SAVVIAN COR	0.000%	99.841%
9067	SEMCON AB	0.000%	99.841%
9068	TOTTORI BANK	0.000%	99.842%
9069	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.842%
9070	ADDLIFE AB	0.000%	99.842%
9071	MEYER BURGER TE	0.000%	99.843%
9072	MELCO HOLDINGS	0.000%	99.843%
9073	IHH HEALTHCARE	0.000%	99.843%
9074	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.844%
9075	COMP ENG & CONS	0.000%	99.844%
9076	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.844%
9077	ANGLO-EASTN PLA	0.000%	99.845%
9078	KOBE ELECTRIC R	0.000%	99.845%
9079	KINGMAKER FOOTW	0.000%	99.845%
9080	ALARKO HOLDINGS	0.000%	99.846%
9081	SHINYOUNG SECS	0.000%	99.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	SOFT-WORLD INTL	0.000%	99.846%
9083	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.847%
9084	INVICTA HOLDING	0.000%	99.847%
9085	YC CO LTD	0.000%	99.847%
9086	AUDICODES	0.000%	99.848%
9087	ANADOLU SIGORTA	0.000%	99.848%
9088	PARIS MIKI INC	0.000%	99.848%
9089	TOEI CO	0.000%	99.848%
9090	SOLAR APPLIED M	0.000%	99.849%
9091	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.849%
9092	YANCHANG PETROL	0.000%	99.849%
9093	CHINA DYNAMICS	0.000%	99.850%
9094	SEACHANGE INTL	0.000%	99.850%
9095	GUJARAT ALKALIE	0.000%	99.850%
9096	S&T AG	0.000%	99.851%
9097	ABILITY ENTERPR	0.000%	99.851%
9098	HOOSIERS HOLDIN	0.000%	99.851%
9099	TPV TECHNOLOGY	0.000%	99.852%
9100	SHOEI FOODS COR	0.000%	99.852%
9101	CLERE AG	0.000%	99.852%
9102	SAM JIN PHARM	0.000%	99.853%
9103	MQ HOLDING AB	0.000%	99.853%
9104	TRADELINK ELECT	0.000%	99.853%
9105	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.853%
9106	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.854%
9107	CAIRO COMMUNICA	0.000%	99.854%
9108	FLYBE GROUP PLC	0.000%	99.854%
9109	NISSIN FOOD HOL	0.000%	99.855%
9110	SAMCHULLY	0.000%	99.855%
9111	STANDARD LIFE I	0.000%	99.855%
9112	SILICON WORKS	0.000%	99.856%
9113	EXCEL CO LTD	0.000%	99.856%
9114	SUMITOMO PRECIS	0.000%	99.856%
9115	FUJI CORP/MIYAG	0.000%	99.857%
9116	BCO DESIO E BRI	0.000%	99.857%
9117	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.857%
9118	STRATTEC SECURI	0.000%	99.857%
9119	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.858%
9120	TAMA HOME CO LT	0.000%	99.858%
9121	BELL SYSTEM24 H	0.000%	99.858%
9122	RAMI LEVI CHAIN	0.000%	99.859%
9123	DIALIGHT PLC	0.000%	99.859%
9124	TRANS COSMOS	0.000%	99.859%
9125	BROOKFIELD REAL	0.000%	99.860%
9126	TOKYO TEKKO CO	0.000%	99.860%
9127	CARPETRIGHT	0.000%	99.860%
9128	OENON HOLDINGS	0.000%	99.860%
9129	BIG SHOPPING CE	0.000%	99.861%
9130	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.861%
9131	POLYMET MINING	0.000%	99.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	AWARE INC	0.000%	99.862%
9133	CHEUK NANG HLDG	0.000%	99.862%
9134	HONG LEONG ASIA	0.000%	99.862%
9135	PFSWEB INC COMMON STOCK USD.001	0.000%	99.863%
9136	SAPIENS INTERNA	0.000%	99.863%
9137	PRG-SCHULTZ INT	0.000%	99.863%
9138	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.863%
9139	ZEALAND PHARMA	0.000%	99.864%
9140	EVN AG	0.000%	99.864%
9141	YUKEN KOGYO	0.000%	99.864%
9142	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.865%
9143	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.865%
9144	WEATHERNEWS INC	0.000%	99.865%
9145	EMPEROR ENTERTA	0.000%	99.866%
9146	TREASURE ASA	0.000%	99.866%
9147	BGP HOLDINGS (P	0.000%	99.866%
9148	VITEC GROUP	0.000%	99.866%
9149	HUMAX CO LTD	0.000%	99.867%
9150	ATENOR	0.000%	99.867%
9151	QUALITAS CONTOL	0.000%	99.867%
9152	UNITED SPIRITS	0.000%	99.868%
9153	KINKI SHARYO CO	0.000%	99.868%
9154	GREEN CROSS COR	0.000%	99.868%
9155	ALPHA SYSTEMS I	0.000%	99.869%
9156	HIRANO TECSEED	0.000%	99.869%
9157	PETRA FOODS LTD	0.000%	99.869%
9158	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.869%
9159	MERAFA RESOURCE	0.000%	99.870%
9160	COSCO HOLDINGS	0.000%	99.870%
9161	MITSUBISHI RESE	0.000%	99.870%
9162	VP PLC	0.000%	99.871%
9163	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.871%
9164	HWA SHIN CO	0.000%	99.871%
9165	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.871%
9166	DAIDO KOGYO CO	0.000%	99.872%
9167	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.872%
9168	YUSHIN PRECISIO	0.000%	99.872%
9169	KEY TRONIC CORP COMMON STOCK	0.000%	99.873%
9170	BANK BUKOPIN PT	0.000%	99.873%
9171	CLARK INC COMMO	0.000%	99.873%
9172	RUENTEX INDUSTR	0.000%	99.873%
9173	MEGAWIDE CONS C	0.000%	99.874%
9174	AP EAGERS LTD	0.000%	99.874%
9175	SUNLAND GROUP L	0.000%	99.874%
9176	SABATE DIOSOS	0.000%	99.875%
9177	VIDEOCON INDUST	0.000%	99.875%
9178	AEON CO. (M) BH	0.000%	99.875%
9179	ANEST IWATA COR	0.000%	99.875%
9180	DAIICHI KENSETS	0.000%	99.876%
9181	PARTNERS REAL E	0.000%	99.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.876%
9183	LIPPO CIKARANG	0.000%	99.877%
9184	SECOM JOSHINETS	0.000%	99.877%
9185	KYERYONG CONST	0.000%	99.877%
9186	NAKAYAMA STEEL	0.000%	99.877%
9187	HUONS CO LTD	0.000%	99.878%
9188	ES-CON JAPAN LT	0.000%	99.878%
9189	ASESOR DE ACTIV	0.000%	99.878%
9190	BASWARE OYJ	0.000%	99.879%
9191	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.879%
9192	ASIA FINANCIAL	0.000%	99.879%
9193	PC TEL INC COMMON STOCK USD.001	0.000%	99.879%
9194	AES GENER SA	0.000%	99.880%
9195	NAGANO BANK	0.000%	99.880%
9196	LUBELSKI WEGIEL	0.000%	99.880%
9197	RION CO LTD	0.000%	99.881%
9198	ADCORP HLDGS	0.000%	99.881%
9199	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.881%
9200	MIVTACH SHAMIR	0.000%	99.881%
9201	HY LOK	0.000%	99.882%
9202	BANGKOK AVIAT F	0.000%	99.882%
9203	FURSYS	0.000%	99.882%
9204	PIPAVAV DEFENCE	0.000%	99.883%
9205	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.883%
9206	VINY THAI	0.000%	99.883%
9207	HANKUK PAPER MF	0.000%	99.883%
9208	KRAKATAU STEEL	0.000%	99.884%
9209	TRAKCJA SA	0.000%	99.884%
9210	NIKKO CO	0.000%	99.884%
9211	SUNGCHANG ENTER	0.000%	99.884%
9212	UNITY OPTO TECH	0.000%	99.885%
9213	YUANSHENGTAI DA	0.000%	99.885%
9214	EASTERN PLATINU	0.000%	99.885%
9215	TOMATO BANK LTD	0.000%	99.886%
9216	POLETOWIN PITCR	0.000%	99.886%
9217	THROMBOGENICS N	0.000%	99.886%
9218	FAR LTD	0.000%	99.886%
9219	MUNKSJO OYJ	0.000%	99.887%
9220	INNOTECH CORP	0.000%	99.887%
9221	NISSEI ASB MACH	0.000%	99.887%
9222	CHONGQING MACHI	0.000%	99.888%
9223	NEW HOPE CORP	0.000%	99.888%
9224	AKSIGORTA AS	0.000%	99.888%
9225	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.888%
9226	KOZA ALTIN ISLE	0.000%	99.889%
9227	NIPPON CHEM IND	0.000%	99.889%
9228	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.889%
9229	KANGDA INTERNAT	0.000%	99.889%
9230	MOROZOFF LIMITE	0.000%	99.890%
9231	ROBINSON DEPT S	0.000%	99.890%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	NS SHOPPING CO	0.000%	99.890%
9233	CGN MINING CO L	0.000%	99.891%
9234	AMIYAKI TEI CO	0.000%	99.891%
9235	GRUPPO MUTUIONL	0.000%	99.891%
9236	ZIGNAGO VETRO S	0.000%	99.891%
9237	ASIA CEMENT CHI	0.000%	99.892%
9238	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.892%
9239	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.892%
9240	BURWILL HOLDING	0.000%	99.892%
9241	WORLDLINE	0.000%	99.893%
9242	ZUKEN INC	0.000%	99.893%
9243	ARGO GRAPHICS I	0.000%	99.893%
9244	TMK PAO GDR REG S GDR	0.000%	99.894%
9245	MK RESTAURANT G	0.000%	99.894%
9246	PMP COMMUNICATI	0.000%	99.894%
9247	NSL LTD	0.000%	99.894%
9248	AVIC INTERNATIO	0.000%	99.895%
9249	TRANSACTION CAP	0.000%	99.895%
9250	ROYAL BAFOKENG	0.000%	99.895%
9251	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.895%
9252	POLYTEC ASSET H	0.000%	99.896%
9253	AFRICA ISRAEL P	0.000%	99.896%
9254	ABLYNX NV	0.000%	99.896%
9255	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.896%
9256	ANDHRA BANK	0.000%	99.897%
9257	ENERGY EQUITY C	0.000%	99.897%
9258	IMDEX LTD	0.000%	99.897%
9259	RATCHABURI ELEC	0.000%	99.898%
9260	ZENITAKA CORP	0.000%	99.898%
9261	TOMOE CORP	0.000%	99.898%
9262	TOTETSU KOGYO C	0.000%	99.898%
9263	DAIDOH	0.000%	99.899%
9264	SCOPE METALS GR	0.000%	99.899%
9265	INDIAN BANK	0.000%	99.899%
9266	CAN DO CO LTD	0.000%	99.899%
9267	SERVICE STREAM	0.000%	99.900%
9268	CHINA FIBER OPT	0.000%	99.900%
9269	GHCL LTD	0.000%	99.900%
9270	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.900%
9271	GRANULES INDIA	0.000%	99.901%
9272	REGIONAL CONT L	0.000%	99.901%
9273	OTSUKA KAGU	0.000%	99.901%
9274	BasicNet S.p.A.	0.000%	99.902%
9275	TOYO ELECTRIC	0.000%	99.902%
9276	MONGOLIAN MININ	0.000%	99.902%
9277	WHA CORP PCL	0.000%	99.902%
9278	ELLAKTOR SA	0.000%	99.903%
9279	SAFETY GODOWN C	0.000%	99.903%
9280	KHON KAEN SUGAR	0.000%	99.903%
9281	PEET LIMITED	0.000%	99.903%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.904%
9283	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.904%
9284	INTER PARFUMS	0.000%	99.904%
9285	SUGIH ENERGY TB	0.000%	99.904%
9286	SEVERFIELD-ROWE	0.000%	99.905%
9287	EIKEN CHEMICAL	0.000%	99.905%
9288	NRW HOLDINGS LT	0.000%	99.905%
9289	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.905%
9290	YAIZU SUISANKAG	0.000%	99.906%
9291	MORTGAGE CHOICE	0.000%	99.906%
9292	BLUE SQUARE REA	0.000%	99.906%
9293	UNICHEM LABS	0.000%	99.906%
9294	KASEN INTERNATI	0.000%	99.907%
9295	SHENGJING BANK	0.000%	99.907%
9296	SINO GRANDNESS	0.000%	99.907%
9297	CODAN LTD	0.000%	99.907%
9298	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.908%
9299	DECMIL GROUP LT	0.000%	99.908%
9300	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.908%
9301	MUGEN ESTATE CO	0.000%	99.908%
9302	OPTEX COMPANY	0.000%	99.909%
9303	DY CORP	0.000%	99.909%
9304	KAWASUMI LABS I	0.000%	99.909%
9305	TOBU STORE CO L	0.000%	99.909%
9306	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.910%
9307	FOX WIZEL LTD	0.000%	99.910%
9308	PACIFIC ONLINE	0.000%	99.910%
9309	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.910%
9310	VICTORIA PARK A	0.000%	99.911%
9311	SHIMOJIMA CO LT	0.000%	99.911%
9312	HAGIWARA ELECTR	0.000%	99.911%
9313	EXETER RESOURCE	0.000%	99.911%
9314	ECHELON FINANCI	0.000%	99.912%
9315	CHINA FINANCIAL	0.000%	99.912%
9316	CHUNGHWA PICTUR	0.000%	99.912%
9317	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.912%
9318	FORTIS HLTH (IN	0.000%	99.913%
9319	FUTURE SYSTEMS	0.000%	99.913%
9320	GR ED L'ESPRESS	0.000%	99.913%
9321	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.913%
9322	COMPANHIA DE GA	0.000%	99.914%
9323	KURIYAMA HOLDIN	0.000%	99.914%
9324	S&T DYNAMICS CO	0.000%	99.914%
9325	ITFOR INC	0.000%	99.914%
9326	KYOWA LEATHER	0.000%	99.915%
9327	OVERSEAS CHINES	0.000%	99.915%
9328	INDUSTRIAL BLDG	0.000%	99.915%
9329	TAINAN ENTERPRI	0.000%	99.915%
9330	CIA ENERGETICA	0.000%	99.916%
9331	ADANI TRANSMISS	0.000%	99.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	BRAEMAR SHIPPIN	0.000%	99.916%
9333	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.916%
9334	AEON CREDIT SER	0.000%	99.917%
9335	ALROV PROPERTIE	0.000%	99.917%
9336	SATORI ELECTRIC	0.000%	99.917%
9337	IMPERIAL HOTEL	0.000%	99.917%
9338	UTD PLANTATION	0.000%	99.918%
9339	ESSEL PROP	0.000%	99.918%
9340	SKF INDIA LTD	0.000%	99.918%
9341	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.918%
9342	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.919%
9343	BANCO DE BOGOTA	0.000%	99.919%
9344	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.919%
9345	SAKAI OVEX CO L	0.000%	99.919%
9346	WOONGJIN THINKB	0.000%	99.919%
9347	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.920%
9348	DAPHNE INTERNA	0.000%	99.920%
9349	DAEHAN STEEL CO	0.000%	99.920%
9350	INTL PAPER	0.000%	99.920%
9351	ORANGE POLSKA	0.000%	99.921%
9352	TSC GROUP HOLDI	0.000%	99.921%
9353	YAC CO LTD	0.000%	99.921%
9354	CARLO CAVAZZI H	0.000%	99.921%
9355	CHEVALIER INTL	0.000%	99.922%
9356	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.922%
9357	APPROACH RESOUR	0.000%	99.922%
9358	TOSHO CO LTD	0.000%	99.922%
9359	SFP DINING	0.000%	99.923%
9360	ECKERT & ZIEGLE	0.000%	99.923%
9361	AIRPORT FACILIT	0.000%	99.923%
9362	KEPPEL TELECOM&	0.000%	99.923%
9363	GILAT SATELLITE	0.000%	99.923%
9364	TAT HONG HOLDIN	0.000%	99.924%
9365	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.924%
9366	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.924%
9367	AVIC INTL HOLD	0.000%	99.924%
9368	BANK INTERNASIO	0.000%	99.925%
9369	ANF IMMOBILIER	0.000%	99.925%
9370	NIHON PLAST CO	0.000%	99.925%
9371	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.925%
9372	ELECTRICITY GEN	0.000%	99.926%
9373	CW GROUP HLDGS	0.000%	99.926%
9374	ZUG ESTATES HLD	0.000%	99.926%
9375	DAIHATSU DIESEL	0.000%	99.926%
9376	MYSTATE LTD	0.000%	99.926%
9377	TUNAS BARU LAMP	0.000%	99.927%
9378	SNAI SPA	0.000%	99.927%
9379	CHINA AVIATION	0.000%	99.927%
9380	URTHECAST CORP	0.000%	99.927%
9381	PERENNIAL REAL	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.928%
9383	GOOD RESOURCES	0.000%	99.928%
9384	KUANGCHI SCIENC	0.000%	99.928%
9385	CORP BANK	0.000%	99.929%
9386	BILLABONG INTER	0.000%	99.929%
9387	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.929%
9388	KESORAMIndustr	0.000%	99.929%
9389	CERAGON NETWORK	0.000%	99.929%
9390	FUJISHOJI CO.LT	0.000%	99.930%
9391	HANEDA ZENITH H	0.000%	99.930%
9392	HALOWS CO LTD	0.000%	99.930%
9393	HATHWAY CABLE	0.000%	99.930%
9394	SHIHLIN ELEC &	0.000%	99.931%
9395	FIRST STEAMSHIP	0.000%	99.931%
9396	YELP INC COMMON STOCK USD.000001	0.000%	99.931%
9397	FAG BEARINGS IN	0.000%	99.931%
9398	SRI SPORTS LIMi	0.000%	99.931%
9399	ACAL	0.000%	99.932%
9400	NICHIA STEEL WO	0.000%	99.932%
9401	AREZZO INDUSTRI	0.000%	99.932%
9402	SEED CO LTD/TOK	0.000%	99.932%
9403	FAR EAST ORCH	0.000%	99.933%
9404	COCA-COLA ICECE	0.000%	99.933%
9405	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.933%
9406	DEPOMED INC COMMON STOCK	0.000%	99.933%
9407	SAMSE SA	0.000%	99.933%
9408	WIJAYA KARYA	0.000%	99.934%
9409	INDUSTRIA REIT	0.000%	99.934%
9410	CASTINGS	0.000%	99.934%
9411	IMPEXMETAL	0.000%	99.934%
9412	TOHOKU BANK	0.000%	99.935%
9413	CARDNO LIMITED	0.000%	99.935%
9414	ADVAN CO LTD	0.000%	99.935%
9415	SALEM COMM CORP	0.000%	99.935%
9416	YUNNAN WATER IN	0.000%	99.935%
9417	AKTIA BANK OYJ	0.000%	99.936%
9418	CALEDONIA MININ	0.000%	99.936%
9419	ZHUHAI HLDGS IN	0.000%	99.936%
9420	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.936%
9421	OCEAN-LAND GROU	0.000%	99.936%
9422	MELBOURNE IT	0.000%	99.937%
9423	KONDOTEC INC	0.000%	99.937%
9424	PHARMA MAR SA	0.000%	99.937%
9425	TOPPS TILES	0.000%	99.937%
9426	KYUNGBANG LTD	0.000%	99.938%
9427	DAEWOO SHIPBUIL	0.000%	99.938%
9428	STREET CAPITAL	0.000%	99.938%
9429	HOTELES CITY EX	0.000%	99.938%
9430	RENTIAN TECHNOL	0.000%	99.938%
9431	CRAWFORD & CO	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	KOREA TECH BANK	0.000%	99.939%
9433	KG CHEMICAL COR	0.000%	99.939%
9434	GULF MARINE SER	0.000%	99.939%
9435	ALKANE RESOURCE	0.000%	99.939%
9436	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.940%
9437	ASKUL	0.000%	99.940%
9438	IRC LIMITED	0.000%	99.940%
9439	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.940%
9440	CGG SA	0.000%	99.941%
9441	CHORUS LTD ADR ADR	0.000%	99.941%
9442	EIH LTD	0.000%	99.941%
9443	TWIN DISC INC COMMON STOCK	0.000%	99.941%
9444	AARTI INDS	0.000%	99.941%
9445	SOCAM DEVELOPME	0.000%	99.942%
9446	GFOOT CO LTD	0.000%	99.942%
9447	CHINA OVERSEAS	0.000%	99.942%
9448	DELTA PROPERTY	0.000%	99.942%
9449	IMMOBEL	0.000%	99.942%
9450	MANDARIN ORIENT	0.000%	99.943%
9451	THURGAUER KANTO	0.000%	99.943%
9452	INVESTORE PROP	0.000%	99.943%
9453	MBK PCL	0.000%	99.943%
9454	CEDAR WOODS PRO	0.000%	99.943%
9455	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.944%
9456	ASIA SATELLITE	0.000%	99.944%
9457	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.944%
9458	MUTOW CO LTD	0.000%	99.944%
9459	SRV GROUP OYJ	0.000%	99.944%
9460	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.945%
9461	SURYA CITRA MED	0.000%	99.945%
9462	DAISHINKU CORP	0.000%	99.945%
9463	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.945%
9464	MJ GLEESON PLC	0.000%	99.946%
9465	IFG GROUP PLC	0.000%	99.946%
9466	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.946%
9467	TK DEVELOPMENT	0.000%	99.946%
9468	CARBORUNDUM	0.000%	99.946%
9469	TER BEKE SA	0.000%	99.947%
9470	AGV PRODUCTS	0.000%	99.947%
9471	JOHN LAING GROU	0.000%	99.947%
9472	CHINA YURUN FOO	0.000%	99.947%
9473	POLARIS INFRAST	0.000%	99.947%
9474	AEROPORTO VENEZ	0.000%	99.948%
9475	COCO'S JAPAN CO	0.000%	99.948%
9476	SEJONG INDUSTRI	0.000%	99.948%
9477	FDC LTD/INDIA	0.000%	99.948%
9478	MAHARASHTRA SEA	0.000%	99.948%
9479	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.949%
9480	VIOHALCO SA	0.000%	99.949%
9481	AMERIGO RESOURC	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.949%
9483	MEDUSA MINING L	0.000%	99.949%
9484	KAPSCH TRAFFICC	0.000%	99.950%
9485	OSK HOLDINGS BH	0.000%	99.950%
9486	SELVAAG BOLIG A	0.000%	99.950%
9487	MCLEOD RUSSEL I	0.000%	99.950%
9488	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.950%
9489	VETOQUINOL SA	0.000%	99.950%
9490	IMAGI INTERNATI	0.000%	99.951%
9491	HFA HOLDINGS LI	0.000%	99.951%
9492	GAFISA SA RTS E	0.000%	99.951%
9493	INTEVAC INC	0.000%	99.951%
9494	VILLA WORLD LTD	0.000%	99.951%
9495	MINEROS S.A.	0.000%	99.952%
9496	HOME INVEST BEL	0.000%	99.952%
9497	NVC LIGHTING HO	0.000%	99.952%
9498	WIN HANVERKY HO	0.000%	99.952%
9499	GENERATION HEAL	0.000%	99.952%
9500	POLY CULTURE GR	0.000%	99.953%
9501	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.953%
9502	LAKSHMI VILAS B	0.000%	99.953%
9503	FULLER SMITH &	0.000%	99.953%
9504	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.953%
9505	COOPER ENERGY L	0.000%	99.954%
9506	VINA CONCHA Y T	0.000%	99.954%
9507	TA ANN HOLDINGS	0.000%	99.954%
9508	SITOH GROUP HLD	0.000%	99.954%
9509	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.954%
9510	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.954%
9511	PFENEX INC COMMON STOCK USD.001	0.000%	99.955%
9512	COVISINT CORP COMMON STOCK	0.000%	99.955%
9513	FREQUENCY ELEC	0.000%	99.955%
9514	SUNCALL CORP	0.000%	99.955%
9515	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.955%
9516	PT MULTIPLOAR C	0.000%	99.956%
9517	HONG KONG FERRY	0.000%	99.956%
9518	NATURAL ALTERNT	0.000%	99.956%
9519	REAL INDUSTRY I	0.000%	99.956%
9520	SELCUK ECZA DEP	0.000%	99.956%
9521	DISTELL GROUP L	0.000%	99.957%
9522	KERRY TJ LOGIST	0.000%	99.957%
9523	TAKE AND GIVE	0.000%	99.957%
9524	TSUI WAH HOLDIN	0.000%	99.957%
9525	LAURA ASHLEY HO	0.000%	99.957%
9526	AICHI TOKEI DEN	0.000%	99.957%
9527	INFOMEDIA	0.000%	99.958%
9528	PALADIN ENERGY	0.000%	99.958%
9529	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.958%
9530	VIVA INDUSTRIAL	0.000%	99.958%
9531	EUROTECH SPA	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	METALS X LTD	0.000%	99.959%
9533	HOGG ROBINSON G	0.000%	99.959%
9534	HKSCAN OYJ	0.000%	99.959%
9535	ENEA AB	0.000%	99.959%
9536	KOHSOKU CORP	0.000%	99.959%
9537	RATTANINDIA	0.000%	99.959%
9538	SHIN NIPPON AIR	0.000%	99.960%
9539	SHOFU INC	0.000%	99.960%
9540	SOUNDWILL HOLDI	0.000%	99.960%
9541	OXLEY HOLDINGS	0.000%	99.960%
9542	HIROSHIMA ELEC	0.000%	99.960%
9543	CEQUENCE ENERGY	0.000%	99.960%
9544	GUARARAPES CONF	0.000%	99.961%
9545	GLAXO SMITHKLIN	0.000%	99.961%
9546	BARON DE LEY	0.000%	99.961%
9547	GRANDVISION BV	0.000%	99.961%
9548	FLUIDRA SA	0.000%	99.961%
9549	NATURES SUNSHIN	0.000%	99.961%
9550	TRINITY LTD	0.000%	99.962%
9551	KATHMANDU HOLDI	0.000%	99.962%
9552	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.962%
9553	TRIFAST PLC	0.000%	99.962%
9554	NORWEGIAN PROPE	0.000%	99.962%
9555	FDM GROUP PLC	0.000%	99.963%
9556	SURYA SEMESTA I	0.000%	99.963%
9557	TECHNOTRANS AG	0.000%	99.963%
9558	BEST BRIDAL INC	0.000%	99.963%
9559	KINTETSU DPT ST	0.000%	99.963%
9560	DARFON ELECTRON	0.000%	99.963%
9561	HOKUETSU INDS C	0.000%	99.964%
9562	NORCROS PLC	0.000%	99.964%
9563	R.E.A. HOLDINGS	0.000%	99.964%
9564	IBI GROUP INC.	0.000%	99.964%
9565	FAR EAST HOLDIN	0.000%	99.964%
9566	TOFAS TURK OTOM	0.000%	99.964%
9567	MAHINDRA CIE AU	0.000%	99.965%
9568	PILOT GOLD INC	0.000%	99.965%
9569	LINK NET TBK PT	0.000%	99.965%
9570	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.965%
9571	HOKKAI CAN CO	0.000%	99.965%
9572	TBK Co., Ltd.	0.000%	99.965%
9573	BSL CORPORATION	0.000%	99.966%
9574	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.966%
9575	TRIVENI TURBINE	0.000%	99.966%
9576	HUA ENG WIRE&CA	0.000%	99.966%
9577	DICKSON CONCEPT	0.000%	99.966%
9578	AGORA	0.000%	99.966%
9579	SILICON INTEG S	0.000%	99.967%
9580	REFRESCO GROUP	0.000%	99.967%
9581	KLOVERN AB B SH	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ASHTROM PROPERT	0.000%	99.967%
9583	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.967%
9584	NONG SHIM HOLDI	0.000%	99.967%
9585	KOMEHYO	0.000%	99.967%
9586	MAINSTREET HEAL	0.000%	99.968%
9587	HAGOROMO FOODS	0.000%	99.968%
9588	TAIKO PHARMACEU	0.000%	99.968%
9589	IPE GROUP LTD	0.000%	99.968%
9590	INVESTORS TITLE CO COMMON STOCK	0.000%	99.968%
9591	YONDENKO CORP	0.000%	99.968%
9592	BIO PAPPEL SAB	0.000%	99.969%
9593	KPX CHEMICAL	0.000%	99.969%
9594	SADBHAV ENGINEE	0.000%	99.969%
9595	GATEWAY LIFESTY	0.000%	99.969%
9596	ALMADEN MINERAL	0.000%	99.969%
9597	ST. IVES PLC	0.000%	99.969%
9598	DECEUNINCK	0.000%	99.970%
9599	HESKA CORP	0.000%	99.970%
9600	DONGBU SECURITI	0.000%	99.970%
9601	CENTURIA METROP	0.000%	99.970%
9602	BANYAN TREE HOL	0.000%	99.970%
9603	TILT RENEWABLES	0.000%	99.970%
9604	EASTERN MEDIA	0.000%	99.970%
9605	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.971%
9606	PADDY POWER BET	0.000%	99.971%
9607	HEIDELBERGCEMEN	0.000%	99.971%
9608	ORIGIN ELECTRIC	0.000%	99.971%
9609	RECKON LTD	0.000%	99.971%
9610	OHB SE	0.000%	99.971%
9611	SHIDAX CORP	0.000%	99.972%
9612	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.972%
9613	THERMAX LTD	0.000%	99.972%
9614	CHAMBAL FER	0.000%	99.972%
9615	K1 VENTURES LTD	0.000%	99.972%
9616	GRUPO ARGOS SA	0.000%	99.972%
9617	BCB BANCORP INC COMMON STOCK	0.000%	99.972%
9618	ITC CORP	0.000%	99.973%
9619	ORIENTAL WATCH	0.000%	99.973%
9620	ZHONG AN REAL E	0.000%	99.973%
9621	EASTMAIN RES IN	0.000%	99.973%
9622	CONTINENTAL HLD	0.000%	99.973%
9623	MEITO SANGYO CO	0.000%	99.973%
9624	SANYO TRADING C	0.000%	99.973%
9625	CRISIL LTD	0.000%	99.974%
9626	LOW KENG HUAT(S	0.000%	99.974%
9627	DONGYUE GROUP	0.000%	99.974%
9628	APN OUTDOOR GRO	0.000%	99.974%
9629	TOW CO LTD	0.000%	99.974%
9630	WATAHAN & CO LT	0.000%	99.974%
9631	BORYUNG PHARM	0.000%	99.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	SANYO HOUSING N	0.000%	99.975%
9633	WARTECK INVEST	0.000%	99.975%
9634	UNITED MICROELECTRON SP ADR ADR	0.000%	99.975%
9635	FUJISASH CO LTD	0.000%	99.975%
9636	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.975%
9637	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.975%
9638	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.975%
9639	CHINA GREAT STA	0.000%	99.976%
9640	ALVIVA HOLDINGS	0.000%	99.976%
9641	OZFOREX GROUP L	0.000%	99.976%
9642	WEE HUR HOLDING	0.000%	99.976%
9643	ERICSSON LM-A S	0.000%	99.976%
9644	PINGUELY-HAULOT	0.000%	99.976%
9645	BALMER LAWRIE	0.000%	99.976%
9646	SHENGUAN HOLDIN	0.000%	99.977%
9647	WHIRLPOOL OF IN	0.000%	99.977%
9648	FORTRESS PAPER	0.000%	99.977%
9649	BSQUARE CORP COMMON STOCK	0.000%	99.977%
9650	ELRON ELECTRONI	0.000%	99.977%
9651	GALLANT VENTURE	0.000%	99.977%
9652	EUROZ LTD	0.000%	99.977%
9653	GETIN HOLDING S	0.000%	99.978%
9654	GAJAH TUNGGAL	0.000%	99.978%
9655	COXON PRECISE I	0.000%	99.978%
9656	VOLUTION GROUP	0.000%	99.978%
9657	NEW YORK & CO I	0.000%	99.978%
9658	KIAN JOO CAN FC	0.000%	99.978%
9659	CHINA LOTSYNERG	0.000%	99.978%
9660	MINERA FRISCO S	0.000%	99.978%
9661	MACMAHON HOLDIN	0.000%	99.979%
9662	CROCODILE GARME	0.000%	99.979%
9663	TAKASHIMA & CO	0.000%	99.979%
9664	EQUITAL	0.000%	99.979%
9665	EQUITY FIN HOLD	0.000%	99.979%
9666	SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.979%
9667	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.979%
9668	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.979%
9669	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.980%
9670	CB INDUSTRIAL P	0.000%	99.980%
9671	TROY RESOURCES	0.000%	99.980%
9672	REPSOL SA	0.000%	99.980%
9673	AVENG	0.000%	99.980%
9674	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.980%
9675	KIMOTO CO LTD	0.000%	99.980%
9676	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.981%
9677	CSG LIMITED	0.000%	99.981%
9678	AVIANCA HOLDING	0.000%	99.981%
9679	GUANGNAN(HLDGS)	0.000%	99.981%
9680	HANMI SEMICONDU	0.000%	99.981%
9681	IMMSI SPA	0.000%	99.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	MARUYAMA MFG CO	0.000%	99.981%
9683	NIPPON HUME PIP	0.000%	99.981%
9684	YUANDA CHINA HO	0.000%	99.982%
9685	CHINA ELEC OPTI	0.000%	99.982%
9686	KAI YUAN HOLDIN	0.000%	99.982%
9687	SAMSON HOLDING	0.000%	99.982%
9688	VGI GLOBAL MEDI	0.000%	99.982%
9689	CONSTANTIN MEDI	0.000%	99.982%
9690	Tessi S.A.	0.000%	99.982%
9691	KOSEI SECURITIE	0.000%	99.982%
9692	MODUSLINK GLOBA	0.000%	99.982%
9693	INTRALOT SA - I	0.000%	99.983%
9694	BOOT(HENRY) & S	0.000%	99.983%
9695	ROULARTA MEDIA	0.000%	99.983%
9696	LEMMINKAINEN OY	0.000%	99.983%
9697	SHIKIBO LTD	0.000%	99.983%
9698	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.983%
9699	THE BASIC HOUSE	0.000%	99.983%
9700	WAH SEONG	0.000%	99.983%
9701	MIYOSHI OIL & F	0.000%	99.984%
9702	ISE CHEMICAL CO	0.000%	99.984%
9703	STARK TECHNOLOG	0.000%	99.984%
9704	ARCELORMITTAL S	0.000%	99.984%
9705	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.984%
9706	ASCENCIO	0.000%	99.984%
9707	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.984%
9708	QAD INC B COMMON STOCK USD.001	0.000%	99.984%
9709	PEARL ORIENTAL	0.000%	99.984%
9710	TOTAL ACCESS CO	0.000%	99.985%
9711	PARADISE ENTERT	0.000%	99.985%
9712	STRONG PETROCHE	0.000%	99.985%
9713	ATHENS WATER SU	0.000%	99.985%
9714	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.985%
9715	SEQUANA	0.000%	99.985%
9716	HEG LIMITED	0.000%	99.985%
9717	O LUXE HOLDINGS	0.000%	99.985%
9718	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.985%
9719	TOMEN DEVICES C	0.000%	99.986%
9720	HI-P INTERNATIO	0.000%	99.986%
9721	DYNAMIC ELECTRO	0.000%	99.986%
9722	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.986%
9723	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.986%
9724	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.986%
9725	LOGISTEC CORP C	0.000%	99.986%
9726	GLORIOUS SUN EN	0.000%	99.986%
9727	GEAR ENERGY LTD	0.000%	99.986%
9728	SHELL REFINING(0.000%	99.987%
9729	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.987%
9730	INES CORPORATIO	0.000%	99.987%
9731	CHINA HUIZHAN D	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	RIZAL COMML BAN	0.000%	99.987%
9733	INNODATA INC COMMON STOCK USD.01	0.000%	99.987%
9734	LSL PROPERTY SE	0.000%	99.987%
9735	TOP SPRING INTL	0.000%	99.987%
9736	ESUN HOLDINGS L	0.000%	99.987%
9737	NAPEC INC	0.000%	99.987%
9738	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.988%
9739	NAGARJUNA FERTI	0.000%	99.988%
9740	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.988%
9741	OLYMPIC CORP	0.000%	99.988%
9742	AFFINE	0.000%	99.988%
9743	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.988%
9744	MIE HOLDINGS CO	0.000%	99.988%
9745	FRAGRANCE GROUP	0.000%	99.988%
9746	PROSAFE ASA	0.000%	99.988%
9747	PETRUS RESOURCE	0.000%	99.988%
9748	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.989%
9749	LANDING INTL DE	0.000%	99.989%
9750	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.989%
9751	BOLU CIMENTO SA	0.000%	99.989%
9752	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.989%
9753	FALCON ENERGY G	0.000%	99.989%
9754	MEDICAL SYSTEM	0.000%	99.989%
9755	CATENA AB	0.000%	99.989%
9756	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.989%
9757	TOWN CENTRE SEC	0.000%	99.989%
9758	CHINA PROPRTIE	0.000%	99.990%
9759	XERIUM TECHNOLO	0.000%	99.990%
9760	KAM HING INTERN	0.000%	99.990%
9761	ONO SOKKI CO	0.000%	99.990%
9762	US AUTO PARTS N	0.000%	99.990%
9763	NISSEI INDUSTRI	0.000%	99.990%
9764	TORIGOE CO LTD	0.000%	99.990%
9765	VOCENTO	0.000%	99.990%
9766	CONSTRUCTORA CO	0.000%	99.990%
9767	DYNASTY FINE WI	0.000%	99.990%
9768	HANISON CONSTRU	0.000%	99.991%
9769	DYNA-MAC HOLDIN	0.000%	99.991%
9770	DB REALTY LTD	0.000%	99.991%
9771	CHINA PUBLIC PR	0.000%	99.991%
9772	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.991%
9773	BANCO ABC BRASI	0.000%	99.991%
9774	TSH RESOURCES B	0.000%	99.991%
9775	EXCELSIOR MEDIC	0.000%	99.991%
9776	LPP SA	0.000%	99.991%
9777	TOTAL GABON	0.000%	99.991%
9778	HOKKAIDO GAS CO	0.000%	99.991%
9779	NIPPON FILCON C	0.000%	99.992%
9780	REAL NUTRICEUTI	0.000%	99.992%
9781	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	WESTPORT INNOVA	0.000%	99.992%
9783	CATABASIS PHARM	0.000%	99.992%
9784	S.T.CHEMICAL CO	0.000%	99.992%
9785	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.992%
9786	ASPEN GROUP	0.000%	99.992%
9787	ZEDGE INC CL B COMMON STOCK	0.000%	99.992%
9788	AUSWIDE BANK LT	0.000%	99.992%
9789	PRIME MEDIA GRO	0.000%	99.992%
9790	TV AZTECA	0.000%	99.993%
9791	MIN XIN HLDGS	0.000%	99.993%
9792	ABAN OFFSHORE	0.000%	99.993%
9793	TOMORROW FOCUS	0.000%	99.993%
9794	MIMAKI ENGINEER	0.000%	99.993%
9795	MEIWA ESTATE CO	0.000%	99.993%
9796	DELTICOM AG	0.000%	99.993%
9797	TERNA ENERGY SA	0.000%	99.993%
9798	SKYLINE CORP	0.000%	99.993%
9799	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.993%
9800	AMREP CORP COMMON STOCK USD.1	0.000%	99.993%
9801	ANXIN-CHINA HOL	0.000%	99.993%
9802	FERROLIGAS FERB	0.000%	99.994%
9803	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.994%
9804	TEN NETWORK HLD	0.000%	99.994%
9805	CHINA RARE EART	0.000%	99.994%
9806	ASANTE INC	0.000%	99.994%
9807	GETIN NOBLE BA	0.000%	99.994%
9808	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.994%
9809	BOUSTEAD PROJEC	0.000%	99.994%
9810	HITE HOLDINGS C	0.000%	99.994%
9811	FOUNTAIN SET HL	0.000%	99.994%
9812	ASCOTT RESIDENC	0.000%	99.994%
9813	ALTium LTD	0.000%	99.994%
9814	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.994%
9815	ALANDSBANKEN	0.000%	99.995%
9816	BROCKMAN MINING	0.000%	99.995%
9817	WORLD HOLDINGS	0.000%	99.995%
9818	FUTURE BRIGHT H	0.000%	99.995%
9819	STEEL & TUBE HL	0.000%	99.995%
9820	STRAD ENERGY SE	0.000%	99.995%
9821	MEGASTUDY CO LT	0.000%	99.995%
9822	MINGFA GROUP	0.000%	99.995%
9823	PYI CORPORATION	0.000%	99.995%
9824	BGR ENERGY SYST	0.000%	99.995%
9825	K.P.R. MILL	0.000%	99.995%
9826	COMPUGEN LTD	0.000%	99.995%
9827	LEES PHARMACEUT	0.000%	99.995%
9828	GRUPO FAMSA SA	0.000%	99.996%
9829	NRJ GROUP	0.000%	99.996%
9830	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.996%
9831	BR PROPERTIES S	0.000%	99.996%

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

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

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

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