

DFA Canada Global 50EQ-50FI Portfolio - Class A

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	0.616%	0.616%
2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.609%	1.225%
3	APPLE INC	0.565%	1.790%
4	AT+T INC COMMON STOCK USD1.0	0.560%	2.350%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.523%	2.873%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.520%	3.393%
7	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.519%	3.912%
8	TORONTO DOMINION BANK COMMON STOCK	0.474%	4.386%
9	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.458%	4.844%
10	SINGAPORE GOVER	0.443%	5.287%
11	SUNCOR ENERGY INC COMMON STOCK	0.439%	5.726%
12	ROYAL BANK OF CANADA COMMON STOCK	0.434%	6.160%
13	LANDWIRT RENTEN	0.425%	6.585%
14	MERCK & CO INC	0.399%	6.985%
15	KFW 1.375% 01FE	0.397%	7.382%
16	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.377%	7.759%
17	CAD - London	0.377%	8.136%
18	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.366%	8.501%
19	LANDESKREDITBAN	0.365%	8.866%
20	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.353%	9.219%
21	APPLE INC SR UNSECURED 02/21 2.25	0.353%	9.572%
22	CHEVRON CORP SR UNSECURED 03/20 1.961	0.349%	9.921%
23	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.342%	10.263%
24	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.341%	10.604%
25	EXXON MOBIL CORP COMMON STOCK	0.334%	10.937%
26	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.332%	11.269%
27	EUROPEAN INVEST	0.332%	11.601%
28	KOMMUNINVEST I	0.329%	11.930%
29	WESTPAC BKG COR	0.328%	12.258%
30	KOMMUNINVEST I	0.321%	12.580%
31	SWEDISH EXP CRE	0.318%	12.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	INTL BANK FOR R	0.316%	13.213%
33	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.312%	13.525%
34	ROYAL BK OF CAN	0.305%	13.830%
35	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.303%	14.133%
36	NATL AUSTRALIA	0.303%	14.435%
37	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.296%	14.731%
38	UNITED KINGDOM	0.288%	15.019%
39	INTEL CORP COMMON STOCK USD.001	0.282%	15.301%
40	BANK OF AMERICA	0.278%	15.580%
41	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.277%	15.857%
42	IBM CORP SR UNSECURED 01/22 2.5	0.276%	16.133%
43	RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	0.275%	16.408%
44	EXPORT DEVELOPM	0.268%	16.676%
45	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.263%	16.939%
46	MANULIFE FINANCIAL CORP COMMON STOCK	0.261%	17.200%
47	MICROSOFT CORP COMMON STOCK USD.0000625	0.255%	17.455%
48	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.253%	17.709%
49	CANADA HOUSING	0.253%	17.961%
50	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.252%	18.214%
51	UK(GOVT OF) 4.2	0.249%	18.463%
52	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.247%	18.710%
53	CHEVRON CORP COMMON STOCK USD.75	0.247%	18.957%
54	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.244%	19.201%
55	CANADIAN NATURAL RESOURCES COMMON STOCK	0.244%	19.445%
56	US TREASURY N/B 05/25 2.125	0.243%	19.688%
57	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.242%	19.930%
58	COMCAST CORP CLASS A COMMON STOCK USD.01	0.241%	20.171%
59	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.240%	20.411%
60	MICROSOFT CORP SR UNSECURED 11/20 2	0.238%	20.649%
61	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.238%	20.887%
62	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.226%	21.112%
63	NETWORK RAIL IN	0.225%	21.337%
64	CISCO SYSTEMS	0.225%	21.562%
65	ORACLE CORP SR UNSECURED 09/21 1.9	0.221%	21.783%
66	FINLAND GOVT IN	0.219%	22.002%
67	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.214%	22.216%
68	IBM CORP SR UNSECURED 02/21 2.25	0.212%	22.428%
69	PFIZER INC COMMON STOCK USD.05	0.209%	22.637%
70	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.208%	22.844%
71	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.207%	23.051%
72	SINGAPORE GOVT	0.207%	23.259%
73	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.202%	23.460%
74	WAL-MART STORES	0.200%	23.660%
75	CITIGROUP INC COMMON STOCK USD.01	0.198%	23.858%
76	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.195%	24.053%
77	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.190%	24.243%
78	FMS WERTMANAGEM	0.188%	24.431%
79	BK NEDERLANDSE	0.187%	24.618%
80	STATOIL ASA COMPANY GUAR 11/19 2.25	0.178%	24.796%
81	AGENCE FRANC DE	0.177%	24.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	PFIZER INC	0.175%	25.148%
83	NATIONAL BK CDA	0.174%	25.322%
84	COUNCIL OF EURO	0.174%	25.497%
85	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.169%	25.666%
86	SAMSUNG ELECTRO	0.169%	25.834%
87	ONTARIO(PROV OF	0.168%	26.002%
88	TOTAL SA	0.166%	26.169%
89	SUN LIFE FINANCIAL INC COMMON STOCK	0.165%	26.334%
90	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.165%	26.498%
91	PROCTER + GAMBLE CO/THE COMMON STOCK	0.164%	26.662%
92	LANDESKREDITBAN	0.163%	26.825%
93	NESTLE SA	0.161%	26.986%
94	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.161%	27.147%
95	MAGNA INTERNATIONAL INC COMMON STOCK	0.160%	27.307%
96	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.159%	27.466%
97	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.158%	27.625%
98	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.158%	27.782%
99	SINGAPORE GOVT	0.157%	27.940%
100	TRANSCANADA CORP COMMON STOCK	0.156%	28.096%
101	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.155%	28.250%
102	NESTLE FINANCE	0.151%	28.401%
103	SWEDISH GOVERNMENT	0.151%	28.552%
104	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.148%	28.700%
105	SHELL INTL.FIN.	0.147%	28.848%
106	APPLE INC SR UNSECURED 05/20 2	0.147%	28.995%
107	AMAZON.COM INC	0.147%	29.141%
108	EUROFIMA 1.75%	0.146%	29.288%
109	NORDRH-WESTFALE	0.146%	29.434%
110	KOMMUNALBANKEN	0.145%	29.579%
111	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.144%	29.722%
112	CHEVRON CORP SR UNSECURED 06/23 3.191	0.142%	29.865%
113	UNITEDHEALTH GR	0.142%	30.006%
114	DEUTSCHE BAHN F	0.142%	30.148%
115	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.141%	30.290%
116	ENBRIDGE INC COMMON STOCK	0.140%	30.430%
117	WALT DISNEY(HLD	0.140%	30.569%
118	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.140%	30.709%
119	FACEBOOK INC A COMMON STOCK USD.000006	0.138%	30.847%
120	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.136%	30.983%
121	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.135%	31.118%
122	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.134%	31.252%
123	DAIMLER AG	0.133%	31.385%
124	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.132%	31.517%
125	EUROPEAN INVEST	0.131%	31.648%
126	GENERAL MOTORS CO COMMON STOCK USD.01	0.131%	31.779%
127	TOYOTA MOTOR CO	0.131%	31.909%
128	ALPHABET INC CL C COMMON STOCK USD.001	0.130%	32.039%
129	CANADIAN NATL RAILWAY CO COMMON STOCK	0.129%	32.168%
130	CHINA CONST BK	0.128%	32.296%
131	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.127%	32.423%

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132	ALPHABET INC CL A COMMON STOCK USD.001	0.126%	32.549%
133	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.126%	32.674%
134	TEMASEK FINL I	0.125%	32.800%
135	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.124%	32.923%
136	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.122%	33.045%
137	BP PLC SPONS ADR ADR	0.116%	33.161%
138	BCE INC COMMON STOCK	0.116%	33.276%
139	TRANSPORT FOR L	0.114%	33.391%
140	MERCK + CO. INC. COMMON STOCK USD.5	0.114%	33.505%
141	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.114%	33.618%
142	FRENCH REP GOVT	0.114%	33.732%
143	FORD MOTOR CO COMMON STOCK USD.01	0.113%	33.845%
144	US BANCORP COMMON STOCK USD.01	0.112%	33.957%
145	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.112%	34.069%
146	QUALCOMM INC COMMON STOCK USD.0001	0.110%	34.179%
147	CVS HEALTH CORP COMMON STOCK USD.01	0.110%	34.290%
148	MICROSOFT CORP	0.109%	34.399%
149	ORACLE CORP SR UNSECURED 07/21 2.8	0.107%	34.506%
150	SNCF RESEAU 3.1	0.107%	34.613%
151	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.106%	34.719%
152	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.106%	34.825%
153	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.105%	34.930%
154	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.105%	35.035%
155	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.105%	35.140%
156	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.105%	35.245%
157	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.104%	35.349%
158	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.104%	35.453%
159	SIMON PROPERTY GROUP INC REIT USD.0001	0.104%	35.556%
160	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.103%	35.660%
161	BANK OF MONTREA	0.103%	35.762%
162	TIME WARNER INC COMMON STOCK USD.01	0.102%	35.864%
163	APPLE INC SR UNSECURED 02/22 2.5	0.099%	35.963%
164	APPLE INC SR UNSECURED 05/23 2.4	0.099%	36.062%
165	BASF SE	0.098%	36.160%
166	ALLERGAN PLC	0.097%	36.257%
167	DEXIA CREDIT LO	0.097%	36.354%
168	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.096%	36.450%
169	MORGAN STANLEY COMMON STOCK USD.01	0.096%	36.546%
170	TRAVELERS COS	0.096%	36.642%
171	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.095%	36.736%
172	INTL BUSINESS M	0.095%	36.831%
173	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.094%	36.926%
174	UNION PACIFIC CORP COMMON STOCK USD2.5	0.094%	37.020%
175	PNC BANK	0.093%	37.113%
176	FAIRFAX FINANCI	0.092%	37.205%
177	CENOVUS ENERGY INC COMMON STOCK	0.092%	37.297%
178	WASTE CONNECTIONS INC COMMON STOCK	0.090%	37.387%
179	ORACLE CORP COMMON STOCK USD.01	0.090%	37.478%
180	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.090%	37.567%
181	BHP BILLITON LT	0.090%	37.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	COCA-COLA CO	0.088%	37.745%
183	ONTARIO(PROV OF	0.088%	37.833%
184	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.087%	37.920%
185	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.087%	38.007%
186	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.086%	38.093%
187	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.085%	38.178%
188	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.085%	38.263%
189	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.085%	38.348%
190	BANK NEDERLANDS	0.084%	38.431%
191	SCHLUMBERGER LTD COMMON STOCK USD.01	0.083%	38.514%
192	AGNICO EAGLE MINES LTD COMMON STOCK	0.083%	38.597%
193	AGRIUM INC COMMON STOCK NPV	0.082%	38.679%
194	AGENCE FRANCAIS	0.082%	38.761%
195	TECK RESOURCES LTD CLS B COMMON STOCK	0.081%	38.842%
196	EUROPEAN INVEST	0.081%	38.924%
197	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.080%	39.003%
198	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.080%	39.083%
199	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.079%	39.163%
200	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.078%	39.241%
201	GOLDCORP INC COMMON STOCK	0.077%	39.318%
202	ROYAL BANK OF C	0.077%	39.396%
203	MEDTRONIC PLC	0.077%	39.473%
204	ROYAL DUTCH SHE	0.076%	39.549%
205	NOVARTIS CAP CO	0.075%	39.624%
206	CONOCOPHILLIPS COMMON STOCK USD.01	0.075%	39.700%
207	ENCANA CORP COMMON STOCK	0.075%	39.775%
208	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.074%	39.850%
209	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.074%	39.924%
210	CRESCENT POINT ENERGY CORP COMMON STOCK	0.074%	39.998%
211	BNP PARIBAS SA	0.074%	40.072%
212	INDUSTRIAL ALLI	0.074%	40.146%
213	WESTPAC BKG COR	0.074%	40.220%
214	HOME DEPOT INC COMMON STOCK USD.05	0.073%	40.294%
215	FORTIS INC COMMON STOCK	0.073%	40.367%
216	AUST & NZ BANK	0.073%	40.439%
217	CANADIAN TIRE C	0.072%	40.511%
218	CANADIAN (GOVT	0.072%	40.583%
219	ANTHEM INC COMMON STOCK USD.01	0.072%	40.655%
220	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.071%	40.727%
221	INDUSTRIAL & CO	0.071%	40.798%
222	ACE LTD	0.071%	40.869%
223	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.071%	40.939%
224	INTL BUSINESS M	0.071%	41.010%
225	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.071%	41.081%
226	SIEMENS AG	0.070%	41.151%
227	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.070%	41.220%
228	SWEDEN GOVERNME	0.070%	41.290%
229	FRANCE GOVERNME	0.069%	41.360%
230	AMGEN INC COMMON STOCK USD.0001	0.069%	41.429%
231	TOTAL CAPITAL I	0.069%	41.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.069%	41.567%
233	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.069%	41.635%
234	UNIBAIL-RODAMCO	0.068%	41.703%
235	LUNDIN MINING C	0.068%	41.771%
236	CAPITAL ONE FIN	0.068%	41.839%
237	DEUTSCHE TELEKO	0.067%	41.907%
238	CSX CORP	0.067%	41.974%
239	ABBOTT LABORATORIES COMMON STOCK	0.067%	42.041%
240	PEPSICO INC COMMON STOCK USD.017	0.067%	42.107%
241	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.067%	42.174%
242	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.067%	42.241%
243	AETNA INC COMMON STOCK USD.01	0.067%	42.307%
244	FIRST QUANTUM M	0.066%	42.374%
245	BANCO SANTANDER	0.066%	42.440%
246	SHELL INTL.FIN.	0.066%	42.506%
247	ALBERTA PROV	0.066%	42.572%
248	ROYAL BANK OF C	0.065%	42.637%
249	VALERO ENERGY C	0.065%	42.703%
250	SHAW COMMUNICATIONS INC B COMMON STOCK	0.065%	42.768%
251	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.065%	42.833%
252	KINROSS GOLD CORP COMMON STOCK	0.065%	42.897%
253	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.065%	42.962%
254	MICRON TECHNOLO	0.064%	43.026%
255	WESTPAC BANK CO	0.064%	43.090%
256	CHEVRON CORP SR UNSECURED 11/20 2.419	0.064%	43.154%
257	SNC-LAVALIN GRO	0.063%	43.217%
258	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.062%	43.279%
259	DELTA AIRLINES	0.062%	43.341%
260	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.062%	43.402%
261	SVENSKA HANDELS	0.062%	43.464%
262	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.062%	43.525%
263	ROYAL DUTCH SH-	0.061%	43.587%
264	VOLKSWAGEN AG	0.061%	43.648%
265	BAYERISCHE MOTO	0.061%	43.710%
266	ABB LTD	0.061%	43.771%
267	PUBLIC STORAGE	0.061%	43.832%
268	DANAHER CORP COMMON STOCK USD.01	0.060%	43.892%
269	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.060%	43.953%
270	FEDEX CORPORATI	0.060%	44.013%
271	FRENCH REPUBLIC	0.060%	44.073%
272	COOPERATIEVE RA	0.060%	44.132%
273	ROCHE HOLDING A	0.059%	44.192%
274	CAMECO CORP COMMON STOCK	0.059%	44.251%
275	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.059%	44.310%
276	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.059%	44.369%
277	BP PLC	0.059%	44.428%
278	EQUINIX INC REIT USD.001	0.059%	44.487%
279	VODAFONE GROUP	0.058%	44.545%
280	ALTRIA GROUP INC COMMON STOCK USD.333	0.058%	44.603%
281	TOURMALINE OIL	0.058%	44.661%

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282	WEST FRASER TIM	0.057%	44.718%
283	PFIZER INC SR UNSECURED 05/19 2.1	0.057%	44.775%
284	BB+T CORP COMMON STOCK USD5.0	0.057%	44.833%
285	TOTAL CAPITAL I	0.057%	44.890%
286	NATL AUSTRALIA	0.057%	44.947%
287	TARGET CORP SR UNSECURED 01/22 2.9	0.057%	45.004%
288	TELUS CORPORATI	0.056%	45.060%
289	FINNING INTL LT	0.056%	45.116%
290	METLIFE INC COMMON STOCK USD.01	0.055%	45.171%
291	ORANGE SA	0.055%	45.226%
292	NORFOLK STHN CO	0.055%	45.280%
293	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.054%	45.334%
294	EUROPEAN INVEST	0.053%	45.387%
295	NED WATERSCHAPS	0.053%	45.441%
296	ALTAGAS LTD	0.053%	45.494%
297	ARC RESOURCES L	0.053%	45.547%
298	PROLOGIS INC REIT USD.01	0.053%	45.600%
299	GLENCORE XSTRA	0.053%	45.653%
300	MARATHON PETROLEUM CORP COMMON STOCK	0.053%	45.706%
301	BLACKROCK INC COMMON STOCK USD.01	0.053%	45.759%
302	NOVARTIS AG	0.053%	45.812%
303	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.053%	45.864%
304	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.053%	45.917%
305	HITACHI	0.052%	45.969%
306	NED WATERSCHAPS	0.052%	46.021%
307	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.052%	46.074%
308	PAN AMERICAN SILVER CORP COMMON STOCK	0.052%	46.126%
309	CATERPILLAR INC COMMON STOCK USD1.0	0.052%	46.177%
310	BLACKBERRY LTD COMMON STOCK	0.052%	46.229%
311	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.052%	46.281%
312	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.051%	46.331%
313	TEXAS INSTRUMEN	0.051%	46.382%
314	TENCENT HLDGS L	0.051%	46.433%
315	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.050%	46.483%
316	AFLAC INC COMMON STOCK USD.1	0.050%	46.534%
317	NEWBELCO SA/NV	0.050%	46.584%
318	AVALONBAY COMMUNITIES INC REIT USD.01	0.049%	46.633%
319	ELEMENT FINANCI	0.049%	46.682%
320	WELLTOWER INC REIT USD1.0	0.049%	46.730%
321	CK HUTCHINSON H	0.048%	46.779%
322	KINDER MORGAN INC COMMON STOCK USD.01	0.048%	46.827%
323	SILVER WHEATON CORP COMMON STOCK	0.048%	46.874%
324	3M CO COMMON STOCK USD.01	0.047%	46.922%
325	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.047%	46.969%
326	EMPIRE CO LTD N	0.047%	47.017%
327	RIO TINTO PLC SPON ADR ADR	0.047%	47.064%
328	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.047%	47.111%
329	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.047%	47.157%
330	GEORGE WESTON L	0.047%	47.204%
331	TFI INTERNATION	0.046%	47.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	NOVARTIS AG SPONSORED ADR ADR	0.046%	47.297%
333	JOHNSON CONTROL	0.046%	47.343%
334	VERESEN INC.	0.046%	47.389%
335	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.046%	47.434%
336	HONDA MOTOR CO	0.046%	47.480%
337	MCDONALD S CORP COMMON STOCK USD.01	0.045%	47.525%
338	EATON CORP PLC	0.045%	47.571%
339	THOMSON REUTERS CORP COMMON STOCK	0.045%	47.616%
340	PROVINCE OF ONT	0.045%	47.661%
341	CANADIAN WESTER	0.045%	47.706%
342	CAE INC COMMON STOCK	0.045%	47.752%
343	BAYER AG	0.045%	47.797%
344	ENBRIDGE	0.045%	47.842%
345	DISCOVER FINL S	0.045%	47.887%
346	STATOIL ASA COMPANY GUAR 01/24 2.65	0.045%	47.931%
347	MASTERCARD INC A COMMON STOCK USD.0001	0.045%	47.976%
348	EQUITY RESIDENT	0.044%	48.020%
349	SOUTHWEST AIRLI	0.044%	48.065%
350	SOC GENERALE	0.044%	48.109%
351	IMPERIAL OIL LTD COMMON STOCK	0.044%	48.153%
352	PROV OF SASK CA	0.044%	48.197%
353	METHANEX CORP COMMON STOCK	0.044%	48.242%
354	LOBLAW COS LTD	0.044%	48.286%
355	ABBVIE INC COMMON STOCK USD.01	0.044%	48.330%
356	BANK OF CHINA L	0.044%	48.374%
357	ALAMOS GOLD INC CLASS A COMMON STOCK	0.044%	48.418%
358	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.044%	48.462%
359	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.044%	48.505%
360	CMNWLTH BK OF A	0.044%	48.549%
361	TOTAL CAPITAL I	0.044%	48.593%
362	VENTAS INC-REIT	0.044%	48.637%
363	LINAMAR CORP	0.044%	48.680%
364	YAHOO INC	0.044%	48.724%
365	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.043%	48.767%
366	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.043%	48.810%
367	SUNTRUST BANKS	0.043%	48.854%
368	ALLSTATE CORP COMMON STOCK USD.01	0.043%	48.896%
369	BOEING CO/THE COMMON STOCK USD5.0	0.043%	48.939%
370	PHILLIPS 66 COMMON STOCK	0.043%	48.982%
371	ONTARIO(PROV OF	0.043%	49.025%
372	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.043%	49.067%
373	ENI S.P.A.	0.042%	49.110%
374	STATE STREET CORP COMMON STOCK USD1.0	0.042%	49.152%
375	GILDAN ACTIVEWEAR INC COMMON STOCK	0.042%	49.194%
376	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.042%	49.236%
377	GOLDCORP INC SR UNSECURED 06/21 3.625	0.042%	49.278%
378	WOODSIDE PETROL	0.042%	49.320%
379	IBM CORP SR UNSECURED 05/20 1.625	0.042%	49.362%
380	KREDITANST FUR	0.042%	49.403%
381	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.042%	49.445%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.041%	49.486%
383	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.041%	49.528%
384	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.041%	49.569%
385	BK NED GEMEENTE	0.041%	49.610%
386	TOYOTA MOTOR CO	0.041%	49.651%
387	WESTERN DIGITAL	0.041%	49.692%
388	BPCE SA SR UNSECURED 02/21 2.65	0.041%	49.733%
389	CHINA MOBILE LT	0.041%	49.773%
390	BCO BILBAO VIZC	0.040%	49.814%
391	CELGENE CORP	0.040%	49.854%
392	ZURICH FIN SVS	0.040%	49.895%
393	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.040%	49.935%
394	MICHELIN(CGDE)	0.040%	49.975%
395	BPCE SA COMPANY GUAR 04/24 4	0.040%	50.015%
396	HON HAI PRECISI	0.040%	50.055%
397	CORNING INC COMMON STOCK USD.5	0.040%	50.095%
398	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.040%	50.135%
399	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.040%	50.175%
400	B2GOLD CORP COM	0.040%	50.214%
401	WHITECAP RESOUR	0.040%	50.254%
402	DANONE SA	0.040%	50.294%
403	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.040%	50.333%
404	BOSTON PROPERTIES INC REIT USD.01	0.039%	50.373%
405	KOHL S CORPORATION SR UNSECURED 11/21 4	0.039%	50.412%
406	AIA GROUP LTD	0.039%	50.452%
407	CHINA NATIONAL	0.039%	50.491%
408	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.039%	50.530%
409	CME GROUP INC COMMON STOCK USD.01	0.039%	50.569%
410	COCA-COLA CO/TH	0.039%	50.608%
411	ALIMENTATION CO	0.039%	50.648%
412	WESTJET AIRLINE	0.039%	50.687%
413	TAIWAN SEMI-ADR	0.039%	50.726%
414	CANADA HOUSING	0.039%	50.765%
415	SUMITOMO MITSUI	0.039%	50.804%
416	WSP GLOBAL INC	0.039%	50.843%
417	GLAXOSMITHKLINE	0.039%	50.881%
418	KONINKLIJKE AHO	0.039%	50.920%
419	T MOBILE US INC COMMON STOCK USD.0001	0.039%	50.959%
420	COSTCO WHOLESAL	0.039%	50.998%
421	US dollar - Lon	0.039%	51.036%
422	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.039%	51.075%
423	MOSAIC CO SR UNSECURED 11/21 3.75	0.038%	51.113%
424	CCL INDS INC CL	0.038%	51.151%
425	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.038%	51.189%
426	LAURENTIAN BANK	0.038%	51.227%
427	BEST BUY CO INC	0.038%	51.265%
428	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.038%	51.303%
429	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.038%	51.341%
430	ASSIC GENERALI	0.038%	51.378%
431	ASTRAZENECA PLC SPONS ADR ADR	0.038%	51.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.038%	51.454%
433	LIBERTY MUTUAL	0.038%	51.491%
434	PERRIGO FIN UNL	0.037%	51.529%
435	REGIONS FINANCI	0.037%	51.566%
436	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.037%	51.603%
437	HUSKY ENERGY IN	0.037%	51.640%
438	LLOYDS BANKING	0.037%	51.677%
439	RIOCAN REAL EST	0.037%	51.715%
440	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.037%	51.752%
441	ORANGE SA SR UNSECURED 09/21 4.125	0.037%	51.788%
442	COMCAST CORP COMPANY GUAR 08/25 3.375	0.037%	51.825%
443	STRYKER CORP SR UNSECURED 03/21 2.625	0.037%	51.862%
444	ABBVIE INC SR UNSECURED 11/22 2.9	0.036%	51.898%
445	MINITUBISHI UFJ	0.036%	51.935%
446	MAPLE LEAF FOOD	0.036%	51.971%
447	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.036%	52.007%
448	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.036%	52.043%
449	ALLIANZ SE SPON ADR ADR	0.036%	52.079%
450	MICROSOFT CORP	0.036%	52.115%
451	ITAU UNIBANCO S	0.036%	52.151%
452	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.036%	52.187%
453	NIKE INC CL B COMMON STOCK USD1.0	0.036%	52.223%
454	ENGIE	0.036%	52.259%
455	OCEANAGOLD CORP	0.036%	52.295%
456	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.036%	52.330%
457	IAMGOLD CORP COMMON STOCK	0.036%	52.366%
458	BANK OF NY MELL	0.036%	52.402%
459	GILEAD SCIENCES	0.036%	52.437%
460	INTACT FINANCA	0.036%	52.473%
461	PING AN INSURAN	0.036%	52.508%
462	BARRICK GOLD CORP COMMON STOCK	0.035%	52.544%
463	ELDORADO GOLD CORP COMMON STOCK	0.035%	52.579%
464	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.035%	52.614%
465	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.035%	52.649%
466	STARBUCKS CORP	0.035%	52.684%
467	NVIDIA CORP	0.035%	52.719%
468	CELESTICA INC COMMON STOCK NPV	0.035%	52.754%
469	H&R REIT UNITS	0.035%	52.789%
470	IBERDROLA SA	0.035%	52.823%
471	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.035%	52.858%
472	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.035%	52.893%
473	ARCHER DANIELS	0.035%	52.927%
474	AUST & NZ BK GP	0.035%	52.962%
475	INGERSOLL-RAND	0.034%	52.997%
476	CARNIVAL CORP COMMON STOCK USD.01	0.034%	53.031%
477	CGI GROUP INC CLASS A COMMON STOCK	0.034%	53.065%
478	SONY CORP	0.034%	53.099%
479	NISSAN MOTOR CO	0.034%	53.133%
480	FIAT CHRYSLER A	0.034%	53.168%
481	CENTURYLINK INC COMMON STOCK USD1.0	0.034%	53.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	MIZUHO FINANCIA	0.034%	53.236%
483	VORNADO REALTY TRUST REIT USD.04	0.034%	53.270%
484	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.034%	53.304%
485	LVMH MOET HENNE	0.034%	53.338%
486	SAPUTO GROUP IN	0.034%	53.372%
487	HARTFORD FINANC	0.034%	53.405%
488	LAB CORP AMER H	0.034%	53.439%
489	TARGET CORPORAT	0.034%	53.473%
490	UBS GROUP	0.034%	53.506%
491	DIGITAL REALTY	0.034%	53.540%
492	GREAT WEST LIFE	0.034%	53.573%
493	TRANSALTA CORP COMMON STOCK	0.034%	53.607%
494	TYSON FOODS INC	0.033%	53.640%
495	PEYTO EXPLORATI	0.033%	53.674%
496	APPLE INC SR UNSECURED 02/27 3.35	0.033%	53.707%
497	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.033%	53.740%
498	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.033%	53.773%
499	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.033%	53.807%
500	CSX CORP 3.7% 3	0.033%	53.840%
501	METLIFE INC SR UNSECURED 02/21 4.75	0.033%	53.873%
502	OPEN TEXT CORPO	0.033%	53.906%
503	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.033%	53.939%
504	TE CONNECTIVITY	0.033%	53.972%
505	SYNGENTA AG	0.033%	54.005%
506	ABN AMRO BANK N	0.033%	54.037%
507	FIFTH THIRD BAN	0.033%	54.070%
508	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.033%	54.103%
509	LINK R/EST INVE	0.033%	54.136%
510	VIACOM INC CLASS B COMMON STOCK USD.001	0.033%	54.169%
511	CHINA MOBILE	0.033%	54.201%
512	M + T BANK CORP COMMON STOCK USD.5	0.032%	54.234%
513	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.032%	54.266%
514	MGM MIRAGE INC	0.032%	54.298%
515	WHIRLPOOL CORP	0.032%	54.330%
516	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.032%	54.362%
517	SOFTBANK CORP	0.032%	54.394%
518	ESSEX PROP TRUS	0.032%	54.426%
519	YAMANA GOLD INC COMMON STOCK	0.032%	54.458%
520	TAHOE RESOURCES INC COMMON STOCK	0.032%	54.490%
521	DOLLARAMA INC	0.032%	54.522%
522	GEN DYNAMICS CO	0.032%	54.554%
523	UPM-KYMMENE OYJ	0.032%	54.586%
524	PACIFIC GAS & E	0.032%	54.617%
525	TESORO CORP	0.032%	54.649%
526	GOODYEAR TIRE &	0.032%	54.681%
527	AMERISOURCEBERG	0.031%	54.712%
528	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.031%	54.744%
529	RIO TINTO	0.031%	54.775%
530	CI FINANCIAL CO	0.031%	54.806%
531	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.031%	54.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	AKZO NOBEL NV	0.031%	54.869%
533	AXA	0.031%	54.900%
534	BIOGEN IDEC INC	0.031%	54.931%
535	CIGNA CORP SR UNSECURED 02/22 4	0.031%	54.962%
536	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.031%	54.994%
537	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.031%	55.025%
538	DIAGEO PLC ADR	0.031%	55.056%
539	PEUGEOT SA	0.031%	55.087%
540	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.031%	55.118%
541	SCHWAB(CHARLES)	0.031%	55.148%
542	HCP INC.	0.031%	55.179%
543	REALTY INCOME C	0.031%	55.210%
544	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.031%	55.241%
545	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.031%	55.271%
546	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.031%	55.302%
547	ACCENTURE PLC A	0.031%	55.333%
548	PNC BANK NA 2.6	0.031%	55.363%
549	RAYTHEON COMPANY COMMON STOCK USD.01	0.031%	55.394%
550	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.030%	55.424%
551	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.030%	55.455%
552	STANTEC INC COMMON STOCK	0.030%	55.485%
553	VERIZON COMMUN	0.030%	55.515%
554	MOLSONCOORS-B-U	0.030%	55.546%
555	ING GROEP NV	0.030%	55.576%
556	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.030%	55.606%
557	BROADCOM LTD	0.030%	55.636%
558	UTD PARCEL SERV	0.030%	55.667%
559	SKYWORCS SOLUTIONS INC COMMON STOCK USD.25	0.030%	55.697%
560	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.030%	55.727%
561	BHP BILLITON PL	0.030%	55.756%
562	CIE FINANCIERE	0.030%	55.786%
563	AMAYA INC COMMON STOCK	0.030%	55.816%
564	TELEFONICA SA	0.030%	55.846%
565	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.030%	55.875%
566	ELI LILLY + CO COMMON STOCK	0.030%	55.905%
567	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.030%	55.935%
568	HUBBAY MINERALS INC COMMON STOCK NPV	0.030%	55.964%
569	SCENTRE GROUP	0.030%	55.994%
570	BAXTER INTL INC	0.029%	56.023%
571	TMX GROUP LTD	0.029%	56.053%
572	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.029%	56.082%
573	CONSTELLATION S	0.029%	56.111%
574	EASTMAN CHEMICA	0.029%	56.140%
575	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.029%	56.170%
576	LOCKHEED MARTIN	0.029%	56.199%
577	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.029%	56.228%
578	LAFARGEHOLCIM L	0.029%	56.257%
579	PROGRESSIVE CORP COMMON STOCK USD1.0	0.029%	56.286%
580	COMPAGNIE DE SA	0.029%	56.315%
581	LEAR CORP	0.029%	56.344%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	SANOFI-AVENTIS	0.029%	56.373%
583	HOST HOTELS &	0.029%	56.402%
584	MITSUBISHI CHEM	0.029%	56.431%
585	COTT CORP	0.029%	56.460%
586	NORDEA AB	0.029%	56.489%
587	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.029%	56.518%
588	TOTAL SA SPON ADR ADR	0.029%	56.547%
589	INTER PIPELINE	0.029%	56.576%
590	LEGG MASON INC SR UNSECURED 03/26 4.75	0.029%	56.605%
591	US BANCORP SR UNSECURED 01/24 3.7	0.029%	56.633%
592	ANADARKO PETROL	0.029%	56.662%
593	GIBSON ENERGY I	0.029%	56.691%
594	QUEST DIAGNOSTI	0.029%	56.719%
595	BEST BUY CO INC	0.029%	56.748%
596	TAIWAN SEMICOND	0.029%	56.776%
597	NATIONWIDE B/S	0.028%	56.805%
598	DETOUR GOLD COR	0.028%	56.833%
599	MACQUARIE GP LT	0.028%	56.862%
600	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.028%	56.890%
601	EOG RESOURCES	0.028%	56.918%
602	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.028%	56.946%
603	NEW GOLD INC COMMON STOCK	0.028%	56.975%
604	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.028%	57.003%
605	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.028%	57.031%
606	SCOTTISH AND SO	0.028%	57.059%
607	NORDSTROM INC SR UNSECURED 05/20 4.75	0.028%	57.087%
608	STATOIL ASA	0.028%	57.115%
609	HUMANA INC SR UNSECURED 10/24 3.85	0.028%	57.143%
610	GENWORTH MI CAN	0.028%	57.171%
611	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.028%	57.199%
612	ASSOCD BANC-COR	0.028%	57.227%
613	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.028%	57.255%
614	LOWE'S COS INC	0.028%	57.283%
615	CNOOC LTD	0.028%	57.311%
616	GLAXOSMITHKLINE PLC SPON ADR ADR	0.028%	57.339%
617	ROLLS-ROYCE GRO	0.028%	57.367%
618	CRH	0.028%	57.395%
619	MID AMERICA APARTMENT COMM REIT USD.01	0.028%	57.422%
620	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.028%	57.450%
621	E.ON SE	0.028%	57.478%
622	NEWMONT MINING CORP COMMON STOCK USD1.6	0.028%	57.505%
623	CANADIAN APARTM	0.028%	57.533%
624	BRIDGESTONE COR	0.027%	57.560%
625	ELECTRICITE DE	0.027%	57.588%
626	KEY BANK NA SR UNSECURED 06/25 3.3	0.027%	57.615%
627	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.027%	57.643%
628	ALGONQUIN POWER	0.027%	57.670%
629	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.027%	57.697%
630	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.027%	57.725%
631	DAVITA INC COMMON STOCK USD.001	0.027%	57.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	AIR CANADA	0.027%	57.779%
633	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.027%	57.806%
634	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.027%	57.833%
635	BRIT SKY BROAD	0.027%	57.861%
636	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.027%	57.888%
637	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.027%	57.914%
638	L-BANK BW FOERD	0.027%	57.941%
639	HYUNDAI MOTOR C	0.027%	57.968%
640	METRO INC	0.027%	57.995%
641	BUNGE LTD COMMON STOCK USD.01	0.027%	58.022%
642	COGECO COMMUNIC	0.027%	58.048%
643	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.027%	58.075%
644	VINCI SA	0.027%	58.101%
645	ENERFLEX LTD	0.027%	58.128%
646	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.027%	58.155%
647	IVANHOE MINES L	0.027%	58.181%
648	AT+T INC SR UNSECURED 05/25 3.4	0.027%	58.208%
649	IGM FINANCIAL I	0.026%	58.234%
650	ASAHI KASEI COR	0.026%	58.261%
651	VOLVO AB	0.026%	58.287%
652	LAM RESEARCH CORP COMMON STOCK USD.001	0.026%	58.313%
653	HYNIX SEMICONDU	0.026%	58.340%
654	NEXTERA ENERGY INC COMMON STOCK USD.01	0.026%	58.366%
655	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.026%	58.393%
656	PRECISION DRILLING CORP COMMON STOCK	0.026%	58.419%
657	NOVO-NORDISK AS	0.026%	58.445%
658	VERMILION ENERGY INC COMMON STOCK	0.026%	58.471%
659	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.026%	58.497%
660	mitsubishi UFJ FINL SPON ADR ADR	0.026%	58.523%
661	TIME WARNER INC	0.026%	58.550%
662	TOROMONT INDS L	0.026%	58.576%
663	SEVEN GENERATIO	0.026%	58.602%
664	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.026%	58.628%
665	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.026%	58.653%
666	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.026%	58.679%
667	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.026%	58.705%
668	SOUTHERN CO SR UNSECURED 06/20 2.75	0.026%	58.731%
669	ORIX CORP	0.026%	58.756%
670	CA INC COMMON STOCK USD.1	0.026%	58.782%
671	SUPERIOR PLUS C	0.026%	58.807%
672	GGP INC REIT USD.01	0.026%	58.833%
673	RYDER SYSTEM IN	0.025%	58.858%
674	ALLIANZ AG	0.025%	58.884%
675	NUCOR CORP	0.025%	58.909%
676	RWE AG (NEU)	0.025%	58.935%
677	PENSKE TRUCK LE	0.025%	58.960%
678	PACCAR INC	0.025%	58.985%
679	DOMINION DIAMOND CORP COMMON STOCK	0.025%	59.010%
680	HOME CAP GRP IN	0.025%	59.036%
681	ROLLS ROYCE	0.025%	59.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	TRANSCONTINENTA	0.025%	59.086%
683	NORTHERN TRUST	0.025%	59.111%
684	MITSUBISHI HVY	0.025%	59.136%
685	REPUBLIC SERVIC	0.025%	59.161%
686	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.025%	59.186%
687	PANASONIC CORP	0.025%	59.211%
688	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.025%	59.235%
689	DOVER CORP	0.025%	59.260%
690	MITSUBISHI ELEC	0.025%	59.285%
691	EMERA INC.	0.025%	59.310%
692	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.025%	59.334%
693	AMEREN CORP SR UNSECURED 11/20 2.7	0.025%	59.359%
694	UNILEVER NV	0.025%	59.384%
695	BERKSHIRE HAT E	0.025%	59.408%
696	BAXTER INTL INC	0.025%	59.433%
697	MTN GROUP LTD	0.024%	59.457%
698	KEYERA CORP	0.024%	59.482%
699	FEDEX CORP COMPANY GUAR 02/20 2.3	0.024%	59.506%
700	TEXTRON INC COMMON STOCK USD.125	0.024%	59.531%
701	INTESA SANPAOLO	0.024%	59.555%
702	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.024%	59.579%
703	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.024%	59.603%
704	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	59.628%
705	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.024%	59.652%
706	KDDI CORP	0.024%	59.676%
707	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.024%	59.700%
708	BRITISH AMERICAN TOB SP ADR ADR	0.024%	59.725%
709	STANDARD BANK G	0.024%	59.749%
710	STRYKER CORP SR UNSECURED 05/24 3.375	0.024%	59.773%
711	SASOL	0.024%	59.797%
712	MACDONALD DETTW	0.024%	59.821%
713	ALLY FINANCIAL INC COMMON STOCK USD.1	0.024%	59.845%
714	SILVER STANDARD RESOURCES COMMON STOCK	0.024%	59.869%
715	MACY S INC COMMON STOCK USD.01	0.024%	59.893%
716	MITSUBISHI CORP	0.024%	59.917%
717	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.024%	59.941%
718	REINSURANCE GRO	0.024%	59.965%
719	UNIVERSAL HLTH	0.024%	59.989%
720	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.024%	60.013%
721	JM SMUCKER CO/THE COMMON STOCK	0.024%	60.037%
722	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.024%	60.061%
723	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.024%	60.084%
724	CENTERRA GOLD INC COMMON STOCK	0.024%	60.108%
725	KELLOGG CO 4% 1	0.024%	60.132%
726	METLIFE INC SR UNSECURED 04/24 3.6	0.024%	60.155%
727	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.024%	60.179%
728	DBS GROUP HLDGS	0.024%	60.203%
729	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.024%	60.226%
730	SHIN-ETSU CHEM	0.024%	60.250%
731	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.023%	60.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	HSBC USA INC SR UNSECURED 08/20 2.75	0.023%	60.297%
733	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.023%	60.320%
734	SIKA FINANZ AG	0.023%	60.343%
735	INVESCO LTD COMMON STOCK USD.2	0.023%	60.367%
736	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.023%	60.390%
737	NORWEGIAN CRUIS	0.023%	60.413%
738	HOUSING DEVEL F	0.023%	60.437%
739	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.023%	60.460%
740	WESTFIELD CORP	0.023%	60.483%
741	MARSH & MCLENNA	0.023%	60.506%
742	CA INC 3.6% 01A	0.023%	60.529%
743	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.023%	60.552%
744	ENDEAVOUR MININ	0.023%	60.575%
745	SOLVAY	0.023%	60.598%
746	SL GREEN REALTY	0.023%	60.621%
747	MULLEN GROUP LT	0.023%	60.644%
748	CHINA PETROLEUM	0.023%	60.666%
749	RESTAURANT BRANDS INTERN COMMON STOCK	0.023%	60.689%
750	WESTROCK CO COMMON STOCK	0.023%	60.711%
751	KEYCORP	0.022%	60.734%
752	GRAN TIERRA ENE	0.022%	60.756%
753	WILLIS TOWERS W	0.022%	60.779%
754	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.022%	60.801%
755	WOLTERS KLUWERS	0.022%	60.824%
756	ZIMMER HLDGS IN	0.022%	60.846%
757	KOHL'S CORPORATI	0.022%	60.869%
758	TESCO PLC	0.022%	60.891%
759	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.022%	60.913%
760	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.022%	60.936%
761	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.022%	60.958%
762	AIR LIQUIDE(L')	0.022%	60.980%
763	FORTESCUE METAL	0.022%	61.002%
764	MARRIOTT INTL I	0.022%	61.025%
765	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.022%	61.047%
766	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.022%	61.069%
767	HYATT HOTELS CO	0.022%	61.091%
768	LINDE AG	0.022%	61.113%
769	CENTRICA PLC 4.	0.022%	61.135%
770	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.022%	61.157%
771	AON CORP COMPANY GUAR 09/20 5	0.022%	61.179%
772	NORTHLAND POWER	0.022%	61.201%
773	FLEXTRONICS INT	0.022%	61.223%
774	INGERSOLL GLB H	0.022%	61.245%
775	MCKESSON CORP.	0.022%	61.267%
776	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.022%	61.289%
777	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.022%	61.311%
778	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.022%	61.332%
779	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.022%	61.354%
780	LAND SECURITIES	0.022%	61.376%
781	ALBEMARLE CORP	0.022%	61.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	PRUDENTIAL ADR	0.022%	61.420%
783	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.022%	61.441%
784	WHOLE FOODS MAR	0.022%	61.463%
785	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.022%	61.485%
786	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.022%	61.507%
787	COLGATE-PALMOLI	0.022%	61.528%
788	STANDARD CHARTE	0.022%	61.550%
789	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.022%	61.572%
790	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.022%	61.594%
791	LEGAL & GENERAL	0.022%	61.615%
792	AETNA INC 4.125	0.022%	61.637%
793	BOLIDEN AB	0.022%	61.658%
794	KOMATSU	0.022%	61.680%
795	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.022%	61.701%
796	APPLIED MATERIALS INC COMMON STOCK USD.01	0.022%	61.723%
797	RELIANCE INDS	0.022%	61.744%
798	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.021%	61.766%
799	DSV A/S	0.021%	61.787%
800	PAREX RESOURCES	0.021%	61.809%
801	AMGEN INC SR UNSECURED 11/21 3.875	0.021%	61.830%
802	CANON INC	0.021%	61.852%
803	DH CORP	0.021%	61.873%
804	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.021%	61.894%
805	NETEASE INC ADR ADR USD.0001	0.021%	61.916%
806	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.021%	61.937%
807	EBAY INC	0.021%	61.959%
808	NASDAQ INC SR UNSECURED 06/24 4.25	0.021%	61.980%
809	MUNCHENER RUCKV	0.021%	62.001%
810	STRYKER CORP	0.021%	62.022%
811	NIPPON STEEL CO	0.021%	62.044%
812	EBAY INC SR UNSECURED 03/22 3.8	0.021%	62.065%
813	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.021%	62.086%
814	PTT PUBLIC COMP	0.021%	62.107%
815	TEGNA INC COMMON STOCK USD1.0	0.021%	62.128%
816	LYONDELLBASELL	0.021%	62.149%
817	HUNTINGTON BANC	0.021%	62.170%
818	TOTAL SYSTEM SE	0.021%	62.191%
819	DR HORTON INC COMMON STOCK USD.01	0.021%	62.213%
820	RUSSEL METALS I	0.021%	62.234%
821	CANFOR CORPORAT	0.021%	62.255%
822	TJX COS INC	0.021%	62.276%
823	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.021%	62.297%
824	Cineplex Inc.	0.021%	62.318%
825	BM&F BOVESPA SA	0.021%	62.339%
826	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.021%	62.359%
827	DOMINION RES(VI	0.021%	62.380%
828	ENERCARE INC	0.021%	62.401%
829	FIRSTSERVICE CORP COMMON STOCK	0.021%	62.422%
830	RENAULT	0.021%	62.443%
831	CHEVRON CORP SR UNSECURED 05/21 2.1	0.021%	62.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.021%	62.485%
833	SCHNEIDER SA	0.021%	62.506%
834	INTERFOR CORP	0.021%	62.526%
835	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.021%	62.547%
836	LIBERTY MUTUAL	0.021%	62.568%
837	NETAPP INC SR UNSECURED 06/21 3.375	0.021%	62.589%
838	DEERE + CO COMMON STOCK USD1.0	0.021%	62.610%
839	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.021%	62.630%
840	RITCHIE BROS. A	0.021%	62.651%
841	AUTODESK INC SR UNSECURED 06/20 3.125	0.021%	62.672%
842	FUJITSU	0.021%	62.693%
843	ROPER TECHNOLOG	0.021%	62.713%
844	BIOGEN INC SR UNSECURED 09/20 2.9	0.021%	62.734%
845	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.021%	62.755%
846	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.021%	62.776%
847	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.021%	62.796%
848	BECTON DICKINSON	0.021%	62.817%
849	DUKE ENERGY CORP COMMON STOCK USD.001	0.021%	62.838%
850	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.021%	62.858%
851	IMPERIAL TOBACC	0.021%	62.879%
852	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.021%	62.900%
853	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.021%	62.921%
854	HUNTINGTON NATI	0.021%	62.941%
855	THERMO FISHER S	0.021%	62.962%
856	VODAFONE GROUP PLC SP ADR ADR	0.021%	62.983%
857	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.021%	63.003%
858	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.021%	63.024%
859	JABIL CIRCUIT I	0.021%	63.045%
860	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.021%	63.065%
861	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.021%	63.086%
862	STATE STREET CORP SR UNSECURED 08/20 2.55	0.021%	63.106%
863	REGENCY CENTERS CORP REIT USD.01	0.021%	63.127%
864	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.021%	63.148%
865	HSBC HOLDINGS P	0.021%	63.168%
866	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.021%	63.189%
867	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.021%	63.210%
868	DAI-ICHI LIFE	0.021%	63.230%
869	MORGAN STANLEY	0.021%	63.251%
870	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.021%	63.271%
871	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.021%	63.292%
872	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.021%	63.313%
873	DENMARK GOVERNMENT	0.021%	63.333%
874	SEMPRA ENERGY	0.021%	63.354%
875	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.021%	63.374%
876	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.021%	63.395%
877	AFLAC INC SR UNSECURED 03/20 2.4	0.021%	63.416%
878	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.021%	63.436%
879	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.021%	63.457%
880	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.021%	63.477%
881	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.021%	63.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	BAE SYSTEMS HLD	0.021%	63.518%
883	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.021%	63.539%
884	GOODMAN GROUP	0.021%	63.560%
885	LEGG MASON INC SR UNSECURED 07/19 2.7	0.021%	63.580%
886	PNC BANK NA SR UNSECURED 07/20 2.6	0.021%	63.601%
887	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.021%	63.621%
888	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.021%	63.642%
889	GATX CORP	0.021%	63.662%
890	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.021%	63.683%
891	JOHN DEERE CAPI	0.021%	63.703%
892	SVENSKA CELLULO	0.021%	63.724%
893	SMART REAL ESTA	0.021%	63.744%
894	VIACOM INC SR UNSECURED 04/19 2.2	0.021%	63.765%
895	NETAPP INC.	0.021%	63.785%
896	ABBVIE INC SR UNSECURED 05/20 2.5	0.021%	63.806%
897	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.021%	63.826%
898	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.020%	63.847%
899	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.020%	63.867%
900	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.020%	63.888%
901	HARLEY DAVIDSON	0.020%	63.908%
902	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.020%	63.929%
903	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.020%	63.949%
904	PEPSICO INC SR UNSECURED 10/20 2.15	0.020%	63.970%
905	POST HOLDINGS INC COMMON STOCK USD.01	0.020%	63.990%
906	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.020%	64.011%
907	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.020%	64.031%
908	ECOLAB INC SR U	0.020%	64.052%
909	WALT DISNEY CO	0.020%	64.072%
910	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.020%	64.093%
911	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.020%	64.113%
912	MYLAN NV 3.125%	0.020%	64.133%
913	PRAXAIR STK	0.020%	64.154%
914	US BANCORP SR UNSECURED 01/22 2.625	0.020%	64.174%
915	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.020%	64.195%
916	MYLAN INC COMPANY GUAR 03/19 2.55	0.020%	64.215%
917	CITIGROUP INC	0.020%	64.236%
918	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.020%	64.256%
919	EBAY INC SR UNSECURED 08/19 2.2	0.020%	64.277%
920	US BANCORP SR UNSECURED 01/21 2.35	0.020%	64.297%
921	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.020%	64.317%
922	MIZUHO BANK LTD	0.020%	64.338%
923	AMERICAN HONDA	0.020%	64.358%
924	QUALCOMM INC SR UNSECURED 05/20 2.25	0.020%	64.379%
925	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.020%	64.399%
926	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.020%	64.419%
927	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.020%	64.440%
928	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.020%	64.460%
929	CITIGROUP INC SR UNSECURED 03/21 2.7	0.020%	64.481%
930	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.020%	64.501%
931	UNUM GROUP SR UNSECURED 05/21 3	0.020%	64.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.020%	64.542%
933	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.020%	64.562%
934	COMERICA BANK SR UNSECURED 06/20 2.5	0.020%	64.582%
935	ZOETIS INC SR UNSECURED 02/18 1.875	0.020%	64.603%
936	AT+T INC SR UNSECURED 06/20 2.45	0.020%	64.623%
937	UDR INC REIT USD.01	0.020%	64.644%
938	CARREFOUR SA	0.020%	64.664%
939	BNP PARIBAS SR UNSECURED 05/20 2.375	0.020%	64.684%
940	VODAFONE GROUP	0.020%	64.705%
941	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.020%	64.725%
942	MATTEL INC SR UNSECURED 03/18 1.7	0.020%	64.745%
943	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.020%	64.766%
944	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.020%	64.786%
945	MAZDA MOTOR COR	0.020%	64.806%
946	PRETIUM RESOURC	0.020%	64.826%
947	FRANCO NEVADA CORP COMMON STOCK	0.020%	64.847%
948	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.020%	64.867%
949	SANTANDER HLDG	0.020%	64.887%
950	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.020%	64.908%
951	BANCO SANTANDER SA SPON ADR ADR	0.020%	64.928%
952	UNUM GROUP	0.020%	64.948%
953	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.020%	64.968%
954	REINSURANCE GRO	0.020%	64.988%
955	HESS CORPORATIO	0.020%	65.009%
956	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.020%	65.029%
957	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.020%	65.049%
958	CORUS ENTERTAIN	0.020%	65.069%
959	TJX COS INC SR UNSECURED 06/21 2.75	0.020%	65.089%
960	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.020%	65.110%
961	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.020%	65.130%
962	BARCLAYS ADR-EA	0.020%	65.150%
963	GENUINE PARTS C	0.020%	65.170%
964	NATIONAL OILWEL	0.020%	65.190%
965	JPMORGAN CHASE	0.020%	65.210%
966	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.020%	65.231%
967	SWISS RE AG	0.020%	65.251%
968	NATIONAL AUSTRA	0.020%	65.271%
969	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.020%	65.291%
970	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.020%	65.311%
971	DOLLAR TREE INC	0.020%	65.331%
972	ANGLO AMERICAN	0.020%	65.351%
973	LLOYDS BANKING	0.020%	65.371%
974	CANADIAN REAL E	0.020%	65.391%
975	BP CAPITAL MARK	0.020%	65.411%
976	TEVA PHARMACEUTICAL SP ADR ADR	0.020%	65.431%
977	UNILEVER NV	0.020%	65.451%
978	ATCO LTD CL I N	0.020%	65.471%
979	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.020%	65.491%
980	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.020%	65.511%
981	NOBLE ENERGY IN	0.020%	65.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	PLAINS ALL AMER	0.020%	65.551%
983	BAE SYSTEMS	0.020%	65.571%
984	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.020%	65.591%
985	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	65.611%
986	OVERSEA-CHINESE	0.020%	65.631%
987	DUKE REALTY CORP REIT USD.01	0.020%	65.650%
988	STORA ENSO OYJ	0.020%	65.670%
989	NASDAQ INC SR UNSECURED 01/20 5.55	0.020%	65.690%
990	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.020%	65.710%
991	EMC CORP(MASS)	0.020%	65.730%
992	NVIDIA CORP	0.020%	65.750%
993	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.020%	65.769%
994	LOEWS CORP COMMON STOCK USD.01	0.020%	65.789%
995	REPSOL SA	0.020%	65.809%
996	AFLAC INC SR UNSECURED 06/23 3.625	0.020%	65.829%
997	ENVISION HEALTHCARE CORP COMMON STOCK	0.020%	65.849%
998	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.020%	65.868%
999	BLUESCOPE STEEL	0.020%	65.888%
1000	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.020%	65.908%
1001	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.020%	65.927%
1002	WM MORRISON SUP	0.020%	65.947%
1003	BORGWARNER INC COMMON STOCK USD.01	0.020%	65.967%
1004	UTD THERAPEUTIC	0.020%	65.986%
1005	PERSIMMON PLC	0.020%	66.006%
1006	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.020%	66.025%
1007	Banco Sabadell	0.020%	66.045%
1008	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.019%	66.064%
1009	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.019%	66.084%
1010	KROGER CO SR UNSECURED 01/19 2.3	0.019%	66.103%
1011	AMETEK INC COMMON STOCK USD.01	0.019%	66.123%
1012	LENNAR CORP CL	0.019%	66.142%
1013	JANUS CAPITAL G	0.019%	66.162%
1014	FRESENIUS SE &	0.019%	66.181%
1015	CORNING INC SR UNSECURED 08/20 4.25	0.019%	66.200%
1016	EXCHANGE INCOME	0.019%	66.220%
1017	TIFFANY & CO	0.019%	66.239%
1018	AMP LIMITED	0.019%	66.258%
1019	AVIVA PLC	0.019%	66.278%
1020	PRICELINE GROUP	0.019%	66.297%
1021	VALE RIO DOCE(C	0.019%	66.316%
1022	WESFARMERS LTD	0.019%	66.336%
1023	DOVER CORP	0.019%	66.355%
1024	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.019%	66.374%
1025	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.019%	66.393%
1026	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.019%	66.412%
1027	ASSURED GUARANT	0.019%	66.432%
1028	IBM CORP SR UNSECURED 02/24 3.625	0.019%	66.451%
1029	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.019%	66.470%
1030	SANTANDER UK PLC SR UNSECURED 03/24 4	0.019%	66.489%
1031	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.019%	66.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	VIVENDI SA	0.019%	66.527%
1033	RYDER SYSTEM IN	0.019%	66.546%
1034	HEWLETT PACKARD	0.019%	66.565%
1035	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.019%	66.584%
1036	NEW FLYER COMMO	0.019%	66.604%
1037	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.019%	66.623%
1038	SUMITOMO ELEC I	0.019%	66.642%
1039	FEDERAL REALTY INVS TRUST REIT USD.01	0.019%	66.661%
1040	SUMITOMO CHEMIC	0.019%	66.680%
1041	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.019%	66.699%
1042	JX HOLDINGS INC	0.019%	66.718%
1043	UNICREDIT SPA	0.019%	66.737%
1044	BLACKROCK INC SR UNSECURED 06/22 3.375	0.019%	66.756%
1045	SAMPO OYJ	0.019%	66.775%
1046	MCKESSON CORP SR UNSECURED 03/24 3.796	0.019%	66.794%
1047	LINCOLN NATL CO	0.019%	66.813%
1048	OWENS CORNING COMMON STOCK USD.001	0.019%	66.832%
1049	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.019%	66.851%
1050	ENEL S.p.A.	0.019%	66.870%
1051	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.019%	66.889%
1052	KINGDOM BELGIUM	0.019%	66.908%
1053	LG Electronics	0.019%	66.927%
1054	CREDIT SUISSE G	0.019%	66.945%
1055	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.019%	66.964%
1056	MOSAIC CO SR UNSECURED 11/23 4.25	0.019%	66.983%
1057	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.019%	67.002%
1058	MASTERCARD INC SR UNSECURED 04/24 3.375	0.019%	67.021%
1059	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.019%	67.040%
1060	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.019%	67.059%
1061	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.019%	67.078%
1062	ASHTREAD GROUP	0.019%	67.097%
1063	PROCTER & GAMBL	0.019%	67.116%
1064	AIRGAS INC COMPANY GUAR 08/20 3.05	0.019%	67.134%
1065	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.019%	67.153%
1066	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.019%	67.172%
1067	MYLAN INC/PA	0.019%	67.191%
1068	LAB CORP OF AME	0.019%	67.210%
1069	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.019%	67.228%
1070	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.019%	67.247%
1071	STATE STREET CORP SR UNSECURED 08/25 3.55	0.019%	67.266%
1072	SUN HUNG KAI PR	0.019%	67.285%
1073	mitsubishi UFJ FIN GRP SR UNSECURED 03/26 3.85	0.019%	67.304%
1074	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.019%	67.322%
1075	AMGEN INC SR UNSECURED 05/24 3.625	0.019%	67.341%
1076	CARMAX INC COMMON STOCK USD.5	0.019%	67.360%
1077	MANITOBA PROVIN	0.019%	67.379%
1078	FOOT LOCKER INC COMMON STOCK USD.01	0.019%	67.397%
1079	IRON MOUNTAIN INC REIT USD.01	0.019%	67.416%
1080	LOEWS CORP SR UNSECURED 04/26 3.75	0.019%	67.435%
1081	XPO LOGISTICS INC COMMON STOCK USD.001	0.019%	67.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	STATOIL ASA COMPANY GUAR 01/22 3.15	0.019%	67.472%
1083	MEDTRONIC INC 3	0.019%	67.491%
1084	BAT INTL FINANC	0.019%	67.510%
1085	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.019%	67.528%
1086	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.019%	67.547%
1087	ARKEMA	0.019%	67.566%
1088	AETNA INC SR UNSECURED 11/24 3.5	0.019%	67.584%
1089	ATOS ORIGIN SA	0.019%	67.603%
1090	EXTRA SPACE STO	0.019%	67.622%
1091	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.019%	67.640%
1092	QUEBECOR INC 'B	0.019%	67.659%
1093	PFIZER INC SR UNSECURED 06/23 3	0.019%	67.678%
1094	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.019%	67.696%
1095	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.019%	67.715%
1096	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.019%	67.733%
1097	3I GROUP PLC	0.019%	67.752%
1098	HSBC USA INC SR UNSECURED 06/24 3.5	0.019%	67.771%
1099	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.019%	67.789%
1100	KIMCO REALTY	0.019%	67.808%
1101	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.019%	67.827%
1102	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.019%	67.845%
1103	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.019%	67.864%
1104	SMITHS GROUP	0.019%	67.882%
1105	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.019%	67.901%
1106	QUALCOMM INC SR UNSECURED 05/25 3.45	0.019%	67.919%
1107	SECURE ENERGY S	0.019%	67.938%
1108	BIRCHCLIFF ENER	0.019%	67.956%
1109	AVNET INC SR UNSECURED 04/26 4.625	0.019%	67.975%
1110	CELGENE CORP SR UNSECURED 05/24 3.625	0.019%	67.994%
1111	ADIDAS AG	0.019%	68.012%
1112	COACH INC SR UNSECURED 04/25 4.25	0.019%	68.031%
1113	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.019%	68.049%
1114	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.019%	68.068%
1115	STATE STREET CORP SR UNSECURED 12/24 3.3	0.018%	68.086%
1116	JUNIPER NETWORK	0.018%	68.105%
1117	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.018%	68.123%
1118	ASSURANT INC	0.018%	68.142%
1119	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.018%	68.160%
1120	ZOETIS INC SR UNSECURED 02/23 3.25	0.018%	68.178%
1121	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.018%	68.197%
1122	REXEL PROMESSES	0.018%	68.215%
1123	NASDAQ INC COMMON STOCK USD.01	0.018%	68.234%
1124	PETROBRAS PREFE	0.018%	68.252%
1125	ENTERPRISE PROD	0.018%	68.271%
1126	ADOBE SYSTEMS I	0.018%	68.289%
1127	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.018%	68.308%
1128	ANTHEM INC	0.018%	68.326%
1129	NTT DOCOMO INC	0.018%	68.344%
1130	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.018%	68.363%
1131	SKY PLC	0.018%	68.381%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.018%	68.400%
1133	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.018%	68.418%
1134	BANK TOKYO-MIT	0.018%	68.436%
1135	SEMAFO INC COMM	0.018%	68.455%
1136	NETAPP INC SR UNSECURED 12/22 3.25	0.018%	68.473%
1137	VISA INC SR UNSECURED 12/25 3.15	0.018%	68.491%
1138	CENTENE CORP COMMON STOCK USD.001	0.018%	68.510%
1139	RESONA HOLDINGS	0.018%	68.528%
1140	VIACOM INC SR UNSECURED 04/24 3.875	0.018%	68.546%
1141	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.018%	68.565%
1142	CBRE GROUP INC A COMMON STOCK USD.01	0.018%	68.583%
1143	GAP INC	0.018%	68.601%
1144	CME GROUP INC SR UNSECURED 03/25 3	0.018%	68.620%
1145	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.018%	68.638%
1146	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.018%	68.656%
1147	DEUTSCHE BANK A	0.018%	68.674%
1148	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.018%	68.693%
1149	UNUM GROUP	0.018%	68.711%
1150	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.018%	68.729%
1151	NORDSTROM INC	0.018%	68.747%
1152	MTU AERO ENGINE	0.018%	68.766%
1153	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.018%	68.784%
1154	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.018%	68.802%
1155	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.018%	68.820%
1156	NORFOLK STHN CO	0.018%	68.839%
1157	PARKLAND FUEL C	0.018%	68.857%
1158	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.018%	68.875%
1159	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.018%	68.893%
1160	ORACLE CORP SR UNSECURED 10/22 2.5	0.018%	68.911%
1161	CHURCH & DWIGHT	0.018%	68.929%
1162	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	68.948%
1163	SAINSBURY (J) P	0.018%	68.966%
1164	MITSUI & CO	0.018%	68.984%
1165	PENN WEST PETROLEUM LTD COMMON STOCK	0.018%	69.002%
1166	INGREDION INC COMMON STOCK USD.01	0.018%	69.020%
1167	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.018%	69.038%
1168	STMICROELECTRON	0.018%	69.056%
1169	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.018%	69.074%
1170	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.018%	69.093%
1171	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.018%	69.111%
1172	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.018%	69.129%
1173	AGILENT TECHNOL	0.018%	69.147%
1174	MORGAN STANLEY	0.018%	69.165%
1175	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.018%	69.183%
1176	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.018%	69.201%
1177	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.018%	69.219%
1178	ING GROEP NV	0.018%	69.237%
1179	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.018%	69.255%
1180	DUFREY AG-REG	0.018%	69.273%
1181	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.018%	69.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	AMGEN INC	0.018%	69.309%
1183	EXELON CORP SR UNSECURED 04/26 3.4	0.018%	69.327%
1184	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.018%	69.345%
1185	DEUTSCHE BK AG	0.018%	69.363%
1186	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.018%	69.381%
1187	TARGA RESOURCES CORP COMMON STOCK USD.001	0.018%	69.399%
1188	STATOIL ASA COMPANY GUAR 01/23 2.45	0.018%	69.417%
1189	LIBERTY BROADBAND C COMMON STOCK USD.01	0.018%	69.435%
1190	AEON CO., LTD	0.018%	69.453%
1191	MARATHON OIL CO	0.018%	69.471%
1192	CITIGROUP INC SR UNSECURED 04/25 3.3	0.018%	69.489%
1193	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.018%	69.507%
1194	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.018%	69.525%
1195	AUTOLIV INC	0.018%	69.543%
1196	LKQ CORP COMMON STOCK USD.01	0.018%	69.561%
1197	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.018%	69.578%
1198	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.018%	69.596%
1199	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.018%	69.614%
1200	BHP BILLITON FI	0.018%	69.632%
1201	FNF GROUP TRACKING STK USD.0001	0.018%	69.650%
1202	SOUTHERN CO	0.018%	69.667%
1203	RADIANT OPTO EL	0.018%	69.685%
1204	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.018%	69.703%
1205	COTY INC CL A COMMON STOCK USD.01	0.018%	69.721%
1206	GENERAL MILLS I	0.018%	69.739%
1207	NEWCREST MINING	0.018%	69.756%
1208	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	69.774%
1209	AGCO CORP	0.018%	69.792%
1210	MARTINREA INTER	0.018%	69.809%
1211	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.018%	69.827%
1212	NEVSUN RESOURCES LTD COMMON STOCK	0.018%	69.845%
1213	SHIRE PLC	0.018%	69.863%
1214	LABRADOR IRON O	0.018%	69.880%
1215	BOEING CO SR UNSECURED 03/25 2.5	0.018%	69.898%
1216	UNILEVER PLC SPONSORED ADR ADR	0.018%	69.916%
1217	AFFILIATED MNGR	0.018%	69.933%
1218	MARTIN MARIETTA	0.018%	69.951%
1219	ETRADE FINANCA	0.018%	69.968%
1220	CITIC LTD	0.018%	69.986%
1221	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.018%	70.003%
1222	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.018%	70.021%
1223	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.018%	70.039%
1224	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.018%	70.056%
1225	PETROBRAS COMMO	0.017%	70.074%
1226	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.017%	70.091%
1227	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.017%	70.108%
1228	STOCKLAND TRUST	0.017%	70.126%
1229	KROGER CO SR UNSECURED 01/21 3.3	0.017%	70.143%
1230	ADECCO SA	0.017%	70.160%
1231	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.017%	70.178%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	RECKITT BENCKIS	0.017%	70.195%
1233	TATA MOTORS LTD	0.017%	70.213%
1234	TREASURY WINE E	0.017%	70.230%
1235	ARROW ELECTRONI	0.017%	70.247%
1236	NAVIENT CORP COMMON STOCK USD.01	0.017%	70.265%
1237	LANXESS	0.017%	70.282%
1238	CUMMINS INC	0.017%	70.299%
1239	AECON GROUP INC	0.017%	70.316%
1240	GKN PLC	0.017%	70.334%
1241	ANTHEM INC SR UNSECURED 08/20 4.35	0.017%	70.351%
1242	SPARK INFRASTRU	0.017%	70.368%
1243	MARKEL CORP COMMON STOCK	0.017%	70.386%
1244	TAYLOR WIMPEY	0.017%	70.403%
1245	BED BATH & BEYO	0.017%	70.420%
1246	ALLIED PPTY,REI	0.017%	70.437%
1247	KLEPIERRE	0.017%	70.454%
1248	SYNOPSIS INC	0.017%	70.472%
1249	DEUTSCHE POST A	0.017%	70.489%
1250	KIMBERLY-CLARK	0.017%	70.506%
1251	JOHNSON MATTHEY	0.017%	70.523%
1252	A.P. MOLLER-MAE	0.017%	70.540%
1253	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.017%	70.557%
1254	TARGET CORP SR UNSECURED 04/26 2.5	0.017%	70.574%
1255	SIERRA WIRELESS INC COMMON STOCK	0.017%	70.591%
1256	KONINKLIJKE KPN	0.017%	70.608%
1257	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.017%	70.626%
1258	VALEO SA	0.017%	70.643%
1259	CBS CORP COMPANY GUAR 01/27 2.9	0.017%	70.660%
1260	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.017%	70.677%
1261	TORCHMARK CORP COMMON STOCK USD1.0	0.017%	70.694%
1262	INTERNATIONAL G	0.017%	70.711%
1263	SLM CORP COMMON STOCK USD.2	0.017%	70.727%
1264	AKAMAI TECHNOLO	0.017%	70.744%
1265	LG DISPLAY CO	0.017%	70.761%
1266	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.017%	70.778%
1267	ONEX CORP SUB V	0.017%	70.795%
1268	COUNTRY GARDEN	0.017%	70.812%
1269	TELECOM ITALIA	0.017%	70.829%
1270	TOYOTA TSUSHO C	0.017%	70.845%
1271	PHILIPS ELECTRO	0.017%	70.862%
1272	AECOM COMMON STOCK USD.01	0.017%	70.879%
1273	CHINA EVERGRAND	0.017%	70.896%
1274	EVEREST RE GROU	0.017%	70.913%
1275	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.017%	70.929%
1276	PREMIUM BRANDS	0.017%	70.946%
1277	CBS CORP COMPANY GUAR 01/25 3.5	0.017%	70.963%
1278	TELIASONERA AB	0.017%	70.980%
1279	INFOSYS TECHNOL	0.017%	70.997%
1280	HP INC COMMON STOCK USD.01	0.017%	71.013%
1281	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.017%	71.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	XEROX CORP 2.75	0.017%	71.047%
1283	TOLL BROTHERS INC COMMON STOCK USD.01	0.017%	71.064%
1284	MACERICH CO	0.017%	71.080%
1285	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.017%	71.097%
1286	NRG ENERGY	0.017%	71.113%
1287	AIR PRODS & CHE	0.017%	71.130%
1288	ENSIGN ENERGY S	0.017%	71.147%
1289	CDN UTILS LTD N	0.017%	71.163%
1290	HARLEY DAVIDSON	0.017%	71.180%
1291	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.017%	71.196%
1292	NORTHROP GRUMMA	0.017%	71.213%
1293	CSL LIMITED	0.017%	71.229%
1294	PENTAIR PLC	0.017%	71.246%
1295	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.016%	71.262%
1296	CONCHO RESOURCE	0.016%	71.279%
1297	CHINA O/SEAS LA	0.016%	71.295%
1298	GRUPO MEXICO SA	0.016%	71.312%
1299	SUZUKI MOTOR CO	0.016%	71.328%
1300	KROGER CO	0.016%	71.345%
1301	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.016%	71.361%
1302	GEELY AUTOMOBIL	0.016%	71.377%
1303	SWATCH GROUP	0.016%	71.393%
1304	GENTEX CORP COMMON STOCK USD.06	0.016%	71.410%
1305	MURATA MFG CO	0.016%	71.426%
1306	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.016%	71.442%
1307	AON PLC	0.016%	71.459%
1308	ASSURANT INC COMMON STOCK USD.01	0.016%	71.475%
1309	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.016%	71.491%
1310	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.016%	71.507%
1311	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.016%	71.523%
1312	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.016%	71.539%
1313	CARDINAL HEALTH	0.016%	71.555%
1314	TORC OIL & GAS	0.016%	71.571%
1315	DANONE S.A. COM	0.016%	71.587%
1316	NESTE OIL OYJ	0.016%	71.603%
1317	NATIONAL GRID PLC SP ADR ADR	0.016%	71.619%
1318	SMURFIT KAPPA P	0.016%	71.635%
1319	CLARIANT AG	0.016%	71.651%
1320	BOC HONG KONG H	0.016%	71.667%
1321	COACH INC	0.016%	71.683%
1322	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.016%	71.699%
1323	VULCAN MATERIAL	0.016%	71.714%
1324	ARAMARK COMMON STOCK USD.01	0.016%	71.730%
1325	VEREIT INC REIT USD.01	0.016%	71.746%
1326	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.016%	71.762%
1327	ARCONIC INC COMMON STOCK	0.016%	71.778%
1328	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.016%	71.794%
1329	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.016%	71.809%
1330	MELROSEIndustr	0.016%	71.825%
1331	XEROX CORP COMMON STOCK USD1.0	0.016%	71.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	MARKS & SPENCER	0.016%	71.857%
1333	CASCADES INC	0.016%	71.873%
1334	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	71.888%
1335	ACTELION LTD	0.016%	71.904%
1336	TRINITY INDS	0.016%	71.920%
1337	BORAL LIMITED	0.016%	71.935%
1338	PVH CORP COMMON STOCK USD1.0	0.016%	71.951%
1339	OSHKOSH CORP COMMON STOCK USD.01	0.016%	71.966%
1340	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.016%	71.982%
1341	TERADYNE INC	0.016%	71.997%
1342	FLUOR CORP COMMON STOCK USD.01	0.016%	72.013%
1343	OLIN CORP	0.016%	72.029%
1344	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.016%	72.044%
1345	PRIMERICA INC COMMON STOCK	0.016%	72.060%
1346	AUTONATION INC	0.015%	72.075%
1347	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.015%	72.091%
1348	BOUYGUES	0.015%	72.106%
1349	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.015%	72.121%
1350	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.015%	72.137%
1351	VICINITY CENTER	0.015%	72.152%
1352	AGRICULTURAL BK	0.015%	72.168%
1353	NEWELL BRANDS INC COMMON STOCK USD1.0	0.015%	72.183%
1354	TELEPERFORMANCE	0.015%	72.198%
1355	POLSKI KON NAF	0.015%	72.213%
1356	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.229%
1357	COMERICA INC	0.015%	72.244%
1358	TOREX GOLD RESO	0.015%	72.259%
1359	SANLAM LIMITED	0.015%	72.274%
1360	INNERGEX RENEWA	0.015%	72.289%
1361	HALLIBURTON CO	0.015%	72.304%
1362	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.015%	72.319%
1363	PULTEGROUP INC.	0.015%	72.334%
1364	SANDSTORM GOLD	0.015%	72.350%
1365	CAMDEN PROPERTY	0.015%	72.365%
1366	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	72.380%
1367	APARTMENT INVT + MGMT CO A REIT USD.01	0.015%	72.395%
1368	MEG ENERGY CORP	0.015%	72.410%
1369	EAST WEST BANCORP INC COMMON STOCK USD.001	0.015%	72.425%
1370	NIPPON BUILDING	0.015%	72.440%
1371	SUN COMMUNITIES INC REIT USD.01	0.015%	72.455%
1372	STATE STREET CORP SR UNSECURED 05/21 1.95	0.015%	72.470%
1373	EUROPEAN INVEST	0.015%	72.485%
1374	GECINA SA	0.015%	72.500%
1375	KILROY REALTY C	0.015%	72.515%
1376	HAMMERSON	0.015%	72.530%
1377	BANK RAKYAT IND	0.015%	72.545%
1378	MANPOWER INC	0.015%	72.560%
1379	SNAP-ON INC	0.015%	72.575%
1380	BRITISH LAND CO	0.015%	72.589%
1381	ASSURANT INC SR UNSECURED 03/18 2.5	0.015%	72.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CHINA PETROLEUM	0.015%	72.619%
1383	AUTODESK INC SR UNSECURED 12/22 3.6	0.015%	72.634%
1384	AISIN SEIKI CO	0.015%	72.649%
1385	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.015%	72.664%
1386	AIR LEASE CORP	0.015%	72.679%
1387	UNITED OVERSEAS	0.015%	72.694%
1388	QUANTA SERVICES	0.015%	72.709%
1389	MS&AD INSURANCE	0.015%	72.723%
1390	BRUNSWICK CORP	0.015%	72.738%
1391	THOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	72.753%
1392	SEGRO PLC	0.015%	72.768%
1393	BROTHERIndustr	0.015%	72.783%
1394	STAPLES INC	0.015%	72.797%
1395	BCO BRADESCO,AD	0.015%	72.812%
1396	CONTINENTAL AG	0.015%	72.827%
1397	UNI-SELECT INC	0.015%	72.842%
1398	DOREL INDS INC	0.015%	72.856%
1399	SPRINT CORP COMMON STOCK USD.01	0.015%	72.871%
1400	DEUTSCHE LUFTHA	0.015%	72.886%
1401	FIRST CAPITAL R	0.015%	72.901%
1402	CENTRICA PLC	0.015%	72.915%
1403	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.015%	72.930%
1404	ACTIVISION BLIZ	0.015%	72.944%
1405	GAS NATURAL SDG	0.015%	72.959%
1406	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	72.974%
1407	WILLIAMS-SONOMA	0.015%	72.988%
1408	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.015%	73.003%
1409	NEC CORP	0.015%	73.017%
1410	GPT GROUP	0.015%	73.032%
1411	SWEDBANK AB	0.014%	73.046%
1412	NUVISTA ENERGY	0.014%	73.061%
1413	SHAWCOR LTD	0.014%	73.075%
1414	UNILEVER CAP CO	0.014%	73.090%
1415	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.014%	73.104%
1416	DELL TECHNOLOGIES INC CL V TRACKING STK	0.014%	73.119%
1417	Arch Capital Gr	0.014%	73.133%
1418	ROCKWELL AUTO	0.014%	73.147%
1419	CIT GROUP INC COMMON STOCK USD.01	0.014%	73.162%
1420	OMV AG	0.014%	73.176%
1421	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.014%	73.191%
1422	SYSCO CORPORATI	0.014%	73.205%
1423	FREEHOLD ROYALT	0.014%	73.219%
1424	PG&E CORP	0.014%	73.234%
1425	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.014%	73.248%
1426	CAIXABANK	0.014%	73.263%
1427	EXELON CORP COMMON STOCK	0.014%	73.277%
1428	COMINAR REAL ES	0.014%	73.291%
1429	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.014%	73.306%
1430	MOSAIC CO	0.014%	73.320%
1431	XL GROUP LTD	0.014%	73.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	DEXUS PROPERTY	0.014%	73.349%
1433	SWEDEN GOVERNEN	0.014%	73.363%
1434	HARRIS CORP	0.014%	73.377%
1435	ANGLOGOLD ASHANTI SPON ADR ADR	0.014%	73.391%
1436	MUFG AMERICAS H	0.014%	73.406%
1437	FREEPORT-MCMORA	0.014%	73.420%
1438	YAMAHA MOTOR CO	0.014%	73.434%
1439	BAKER HUGHES IN	0.014%	73.448%
1440	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.014%	73.462%
1441	GARMIN LTD.	0.014%	73.476%
1442	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.014%	73.491%
1443	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.014%	73.505%
1444	STEINHOFF INTER	0.014%	73.519%
1445	METRO AG	0.014%	73.533%
1446	WPX ENERGY INC COMMON STOCK	0.014%	73.547%
1447	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.014%	73.561%
1448	HENRY SCHEIN CO	0.014%	73.575%
1449	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.014%	73.589%
1450	ERSTE GROUP BAN	0.014%	73.603%
1451	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.014%	73.617%
1452	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.014%	73.631%
1453	CHINA COMMUNICA	0.014%	73.645%
1454	ERICSSON LM-B S	0.014%	73.659%
1455	S+P GLOBAL INC COMMON STOCK USD1.0	0.014%	73.673%
1456	ORBITAL ATK INC COMMON STOCK USD.01	0.014%	73.687%
1457	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	73.701%
1458	ATS AUTOMATION	0.014%	73.715%
1459	NORBORD INC COMMON STOCK	0.014%	73.729%
1460	ARRIS INTERNATI	0.014%	73.743%
1461	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.014%	73.757%
1462	NSK	0.014%	73.771%
1463	SK C&C CO LTD	0.014%	73.785%
1464	RANDGOLD RESOUR	0.014%	73.798%
1465	KNIGHT THERAPEU	0.014%	73.812%
1466	HEXCEL CORP COMMON STOCK USD.01	0.014%	73.826%
1467	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.014%	73.840%
1468	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.014%	73.854%
1469	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.014%	73.868%
1470	SPIRIT AEROSYST	0.014%	73.882%
1471	AMER ELEC POWER	0.014%	73.895%
1472	MURPHY OIL CORP	0.014%	73.909%
1473	LG CHEM LTD	0.014%	73.923%
1474	BELLWAY	0.014%	73.937%
1475	STEEL DYNAMICS INC COMMON STOCK USD.005	0.014%	73.951%
1476	CAPITAL POWER C	0.014%	73.964%
1477	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.014%	73.978%
1478	SONY CORP SPONSORED ADR ADR	0.014%	73.992%
1479	ELISA OYJ-A	0.014%	74.006%
1480	JONES LANG LASA	0.014%	74.019%
1481	SCOR	0.014%	74.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.014%	74.047%
1483	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	74.061%
1484	SES GLOBAL	0.014%	74.074%
1485	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.014%	74.088%
1486	TOSOH CORP	0.014%	74.102%
1487	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	74.115%
1488	TDK CORP	0.014%	74.129%
1489	ECOLAB INC COMMON STOCK USD1.0	0.014%	74.143%
1490	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	74.156%
1491	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	74.170%
1492	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	74.184%
1493	HORMEL FOODS CORP COMMON STOCK USD.01465	0.014%	74.197%
1494	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	74.211%
1495	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	74.224%
1496	KIRKLAND LAKE G	0.014%	74.238%
1497	RICE ENERGY INC COMMON STOCK USD.01	0.014%	74.252%
1498	SEVEN & I HOLDI	0.014%	74.265%
1499	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.014%	74.279%
1500	GAMING AND LEISURE PROPERTIE REIT	0.014%	74.292%
1501	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.014%	74.306%
1502	IPG PHOTONICS C	0.014%	74.320%
1503	KINGSPAN GROUP	0.014%	74.333%
1504	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.014%	74.347%
1505	AIRBUS GROUP NV	0.014%	74.360%
1506	HIGHWOODS PROPE	0.014%	74.374%
1507	UTD MICRO ELECT	0.013%	74.387%
1508	CHINA UNICOM LT	0.013%	74.401%
1509	CHARTWELL RETIR	0.013%	74.414%
1510	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.013%	74.428%
1511	ORICA LIMITED	0.013%	74.441%
1512	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	74.454%
1513	VALIDUS HOLDING	0.013%	74.468%
1514	AMERCO COMMON STOCK USD.25	0.013%	74.481%
1515	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	74.495%
1516	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.013%	74.508%
1517	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.013%	74.522%
1518	WESTERN FOREST	0.013%	74.535%
1519	WINPAK LTD	0.013%	74.548%
1520	TECH DATA CORP COMMON STOCK USD.0015	0.013%	74.562%
1521	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.013%	74.575%
1522	COLFAX CORP	0.013%	74.588%
1523	CHINA MERCHANTS	0.013%	74.602%
1524	TUI AG	0.013%	74.615%
1525	NATIONAL RETAIL PROPERTIES REIT USD.01	0.013%	74.628%
1526	QBE INSURANCE	0.013%	74.641%
1527	JAPAN REAL ESTA	0.013%	74.655%
1528	CALPINE CORP	0.013%	74.668%
1529	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	74.681%
1530	BEMIS COMPANY COMMON STOCK USD.1	0.013%	74.694%
1531	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	74.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.013%	74.721%
1533	INFINEON TECHNO	0.013%	74.734%
1534	WW GRAINGER INC	0.013%	74.747%
1535	HP INC SR UNSECURED 12/21 4.65	0.013%	74.760%
1536	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.013%	74.773%
1537	OLD MUTUAL PLC	0.013%	74.786%
1538	GREAT CANADIAN	0.013%	74.800%
1539	WOLSELEY PLC	0.013%	74.813%
1540	MARVELL TECH GR	0.013%	74.826%
1541	K&S AG	0.013%	74.839%
1542	BORALEX INC CL	0.013%	74.852%
1543	SANDVIK AB	0.013%	74.865%
1544	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.013%	74.878%
1545	WESTERN POWER W	0.013%	74.891%
1546	BAT INTL FINANC	0.013%	74.904%
1547	NOMURA REAL EST	0.013%	74.917%
1548	FLIR SYSTEMS INC COMMON STOCK USD.01	0.013%	74.930%
1549	GALP ENERGIA	0.013%	74.943%
1550	LAS VEGAS SANDS	0.013%	74.956%
1551	GROUP 4 SECURIC	0.013%	74.969%
1552	ALARIS ROYALTY	0.013%	74.982%
1553	TRANSOCEAN LTD	0.013%	74.995%
1554	UTD RENTALS INC	0.013%	75.008%
1555	STADA ARZNEIMIT	0.013%	75.021%
1556	PATTERSON COS INC COMMON STOCK USD.01	0.013%	75.034%
1557	FLUGHAFEN ZUERI	0.013%	75.047%
1558	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	75.060%
1559	CDN ENERGY SERV	0.013%	75.073%
1560	RENAISSANCE RE	0.013%	75.085%
1561	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.013%	75.098%
1562	APTARGROUP INC COMMON STOCK USD.01	0.013%	75.111%
1563	MITEL NETWORKS	0.013%	75.124%
1564	BERKELEY GROUP	0.013%	75.137%
1565	SENIOR HOUSING PROP TRUST REIT USD.01	0.013%	75.150%
1566	COOPER COS INC	0.013%	75.163%
1567	AMADEUS IT HLDG	0.013%	75.176%
1568	NIELSEN HOLDING	0.013%	75.188%
1569	CHINA UNICOM	0.013%	75.201%
1570	DANA HOLDING CO	0.013%	75.214%
1571	BRIT AMER TOBAC	0.013%	75.227%
1572	POSCO	0.013%	75.239%
1573	INCHCAPE PLC	0.013%	75.252%
1574	MKS INSTRUMENTS INC COMMON STOCK	0.013%	75.265%
1575	PRUDENTIAL CORP	0.013%	75.277%
1576	JYSKE BANK A/S	0.013%	75.290%
1577	CATERPILLAR FIN	0.013%	75.303%
1578	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.013%	75.315%
1579	HALMA	0.013%	75.328%
1580	COMMERCE BANCSH	0.013%	75.341%
1581	SESA STERLITE	0.013%	75.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	KONINKLIJKE DSM	0.013%	75.366%
1583	DIRECT LINE INS	0.013%	75.378%
1584	ASAHI GLASS CO	0.013%	75.391%
1585	DELPHI AUTOMOTI	0.013%	75.404%
1586	SPARTAN ENERGY	0.013%	75.416%
1587	PACWEST BANCORP COMMON STOCK	0.013%	75.429%
1588	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.013%	75.441%
1589	INFORMA PLC	0.013%	75.454%
1590	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	75.466%
1591	WHITBREAD PLC	0.012%	75.479%
1592	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.012%	75.491%
1593	VCA INC COMMON STOCK USD.001	0.012%	75.504%
1594	ALLIED WORLD AS	0.012%	75.516%
1595	GALAPAGOS NV	0.012%	75.529%
1596	SKAND ENSKILDA	0.012%	75.541%
1597	EDF	0.012%	75.554%
1598	TAKEDA PHARMACE	0.012%	75.566%
1599	ISUZU MOTORS	0.012%	75.578%
1600	USG CORP	0.012%	75.591%
1601	KEYCORP	0.012%	75.603%
1602	EPR PROPERTIES REIT USD.01	0.012%	75.616%
1603	KIRBY CORP	0.012%	75.628%
1604	SEKISUI CHEMICA	0.012%	75.641%
1605	YES BANK LTD	0.012%	75.653%
1606	MINEBEA CO	0.012%	75.665%
1607	HUMANA INC SR UNSECURED 10/19 2.625	0.012%	75.678%
1608	CATCHER TECHNOL	0.012%	75.690%
1609	WP CAREY INC REIT USD.001	0.012%	75.702%
1610	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.012%	75.715%
1611	SANMINA CORP COMMON STOCK USD.01	0.012%	75.727%
1612	FIRST HORIZON N	0.012%	75.739%
1613	CREW ENERGY INC	0.012%	75.752%
1614	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	75.764%
1615	JFE HOLDINGS IN	0.012%	75.776%
1616	CNOOC LTD	0.012%	75.789%
1617	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.012%	75.801%
1618	RICOH CO	0.012%	75.813%
1619	MONDI PLC	0.012%	75.825%
1620	HDFC BANK LTD	0.012%	75.838%
1621	ANTHEM INC SR UNSECURED 08/19 2.25	0.012%	75.850%
1622	HUBBELL INC COMMON STOCK USD.01	0.012%	75.862%
1623	BARRATT DEVEL	0.012%	75.874%
1624	DNB NOR ASA	0.012%	75.887%
1625	FUJI HEAVY INDS	0.012%	75.899%
1626	SENSATA TECHNOL	0.012%	75.911%
1627	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	75.923%
1628	CONSOL ENERGY INC COMMON STOCK USD.01	0.012%	75.936%
1629	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	75.948%
1630	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	75.960%
1631	GRANITE REAL ES	0.012%	75.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.012%	75.984%
1633	WESTSHORE TERMI	0.012%	75.996%
1634	HYUNDAI MOBIS	0.012%	76.009%
1635	SBERBANK OF RUS	0.012%	76.021%
1636	SUNCORP GROUP	0.012%	76.033%
1637	FIBRA UNO ADMIN	0.012%	76.045%
1638	RSP PERMIAN INC COMMON STOCK USD.01	0.012%	76.057%
1639	SWISSCOM AG	0.012%	76.069%
1640	EQUIFAX INC	0.012%	76.081%
1641	NOMURA HOLD INC	0.012%	76.093%
1642	WHITE MOUNTAINS	0.012%	76.105%
1643	BURBERRY GROUP	0.012%	76.117%
1644	CASEYS GEN STOR	0.012%	76.129%
1645	ANALOG DEVICES INC COMMON STOCK USD.167	0.012%	76.141%
1646	GENTING BHD	0.012%	76.153%
1647	ALLEGHANY CORP COMMON STOCK USD1.0	0.012%	76.165%
1648	ACKERMANS & VAN	0.012%	76.177%
1649	DOUGLAS EMMETT INC REIT USD.01	0.012%	76.189%
1650	BALL CORP	0.012%	76.201%
1651	PICC PROPERTY &	0.012%	76.213%
1652	CREDIT AGRICOLE	0.012%	76.225%
1653	ROCKWELL COLLIN	0.012%	76.237%
1654	HOWARD HUGHES CORP/THE COMMON STOCK	0.012%	76.249%
1655	HANCOCK HOLDING	0.012%	76.261%
1656	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.012%	76.273%
1657	LIBERTY PROPERTY TRUST REIT USD.001	0.012%	76.285%
1658	DCT INDUSTRIAL TRUST INC REIT USD.01	0.012%	76.297%
1659	NORTH WEST CO.	0.012%	76.309%
1660	SAPPI	0.012%	76.321%
1661	FAURECIA	0.012%	76.333%
1662	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.012%	76.345%
1663	ROYAL DUTCH SH-	0.012%	76.356%
1664	INTERTEK TESTIN	0.012%	76.368%
1665	FNB CORP COMMON STOCK USD.01	0.012%	76.380%
1666	SIGNET JEWELERS	0.012%	76.392%
1667	SUMITOMO CORP	0.012%	76.404%
1668	HUDSON'S BAY CO	0.012%	76.416%
1669	BABCOCK INTL GR	0.012%	76.427%
1670	HOME BANCSHARES INC COMMON STOCK USD.01	0.012%	76.439%
1671	FISCHER(GEORG)A	0.012%	76.451%
1672	UBISOFT ENTERTA	0.012%	76.463%
1673	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	76.475%
1674	DYCOM INDUSTRIE	0.012%	76.486%
1675	SK ENERGY CO LT	0.012%	76.498%
1676	CINTAS CORP	0.012%	76.510%
1677	NOKIA CORP	0.012%	76.522%
1678	BROWN + BROWN INC COMMON STOCK USD.1	0.012%	76.533%
1679	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	76.545%
1680	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.012%	76.557%
1681	AMKOR TECHNOLOG	0.012%	76.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	MERLIN PROPERTI	0.012%	76.580%
1683	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.012%	76.592%
1684	KIA MOTORS CORP	0.012%	76.603%
1685	DST SYST INC DE	0.012%	76.615%
1686	COHERENT INC	0.012%	76.627%
1687	FUBON FINANCIAL	0.012%	76.638%
1688	SANOFI ADR ADR	0.012%	76.650%
1689	INTUIT INC COMMON STOCK USD.01	0.012%	76.661%
1690	KLONDEX MINES L	0.012%	76.673%
1691	TECHNIPFMC PLC	0.012%	76.685%
1692	GPO TELEVISA	0.012%	76.696%
1693	CHINA RES BEIJI	0.012%	76.708%
1694	BANKUNITED INC COMMON STOCK USD.01	0.012%	76.719%
1695	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	76.731%
1696	ZIONS BANCORP	0.012%	76.743%
1697	DENSO CORP	0.012%	76.754%
1698	ESSILOR INTERNA	0.012%	76.766%
1699	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	76.777%
1700	MASTEC INC	0.012%	76.789%
1701	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.012%	76.800%
1702	WH GROUP LTD	0.012%	76.812%
1703	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.012%	76.823%
1704	CBS CORP COMPANY GUAR 04/20 5.75	0.012%	76.835%
1705	NEW WORLD DEVEL	0.011%	76.846%
1706	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	76.858%
1707	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.011%	76.869%
1708	ELECTRONIC ARTS	0.011%	76.881%
1709	PASON SYSTEMS I	0.011%	76.892%
1710	JULIUS BAER GRO	0.011%	76.904%
1711	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.011%	76.915%
1712	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.011%	76.927%
1713	COCA-COLA WEST	0.011%	76.938%
1714	LOGMEIN INC COMMON STOCK USD.01	0.011%	76.949%
1715	CABOT CORP	0.011%	76.961%
1716	MEDIOBANCA SPA	0.011%	76.972%
1717	HANG SENG BANK	0.011%	76.984%
1718	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	76.995%
1719	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	77.007%
1720	POPULAR INC COMMON STOCK USD.01	0.011%	77.018%
1721	KROTON EDUCACIO	0.011%	77.029%
1722	FERRARI NV	0.011%	77.041%
1723	SONOCO PRODUCTS	0.011%	77.052%
1724	INTERTAPE POLYM	0.011%	77.064%
1725	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.011%	77.075%
1726	AMPHENOL CORP	0.011%	77.086%
1727	BARD(CR)INC	0.011%	77.098%
1728	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	77.109%
1729	BALOISE- HOLDIN	0.011%	77.120%
1730	SIGNATURE BANK COMMON STOCK USD.01	0.011%	77.132%
1731	FMC CORP	0.011%	77.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	COMMERZBANK AG	0.011%	77.154%
1733	EXPEDIA INC COMMON STOCK USD.001	0.011%	77.166%
1734	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.011%	77.177%
1735	LAGARDERE S.C.A	0.011%	77.188%
1736	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.011%	77.200%
1737	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.011%	77.211%
1738	ST JAMES PLACE	0.011%	77.222%
1739	VESTAS WIND SYS	0.011%	77.234%
1740	WHIRLPOOL CORP	0.011%	77.245%
1741	FIRSTSTRAND LIMIT	0.011%	77.256%
1742	ASSA ABLOY AB	0.011%	77.267%
1743	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.011%	77.279%
1744	LONZA GROUP AG	0.011%	77.290%
1745	COPA HOLDINGS S	0.011%	77.301%
1746	VOLKSWAGEN AG	0.011%	77.312%
1747	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.011%	77.324%
1748	LIFEPOINT HOSPI	0.011%	77.335%
1749	LOWE S COS INC SR UNSECURED 09/25 3.375	0.011%	77.346%
1750	SOUTHERN POWER	0.011%	77.357%
1751	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	77.369%
1752	SYSCO CORP COMMON STOCK USD1.0	0.011%	77.380%
1753	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.011%	77.391%
1754	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.011%	77.402%
1755	CIRRUS LOGIC IN	0.011%	77.413%
1756	DREAM OFFICE RE	0.011%	77.424%
1757	STERICYCLE INC COMMON STOCK USD.01	0.011%	77.436%
1758	KION GROUP AG	0.011%	77.447%
1759	CYPRESS SEMICON	0.011%	77.458%
1760	SOMPO JAPAN NIP	0.011%	77.469%
1761	ITOCHU CORP	0.011%	77.480%
1762	SPIRAX-SARCO EN	0.011%	77.491%
1763	BCO BRADESCO,PR	0.011%	77.502%
1764	GPO FIN BANORTE	0.011%	77.513%
1765	ROYAL GOLD INC	0.011%	77.524%
1766	EDISON INTERNATIONAL COMMON STOCK	0.011%	77.535%
1767	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.011%	77.546%
1768	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.011%	77.557%
1769	ECOLAB INC SR UNSECURED 12/21 4.35	0.011%	77.568%
1770	HOLOGIC INC COMMON STOCK USD.01	0.011%	77.579%
1771	VALE SA	0.011%	77.590%
1772	MORNEAU SHEPELL	0.011%	77.601%
1773	PENGROWTH ENERGY CORP COMMON STOCK	0.011%	77.612%
1774	TRIMBLE INC COMMON STOCK	0.011%	77.623%
1775	LINCOLN ELEC HL	0.011%	77.634%
1776	CARLISLE COS IN	0.011%	77.645%
1777	SVENSKA HANDELS	0.011%	77.656%
1778	BONAVISTA ENERG	0.011%	77.667%
1779	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	77.678%
1780	HCA HOLDINGS INC COMMON STOCK USD.01	0.011%	77.689%
1781	BIG LOTS INC COMMON STOCK USD.01	0.011%	77.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	AALBERTS INDUST	0.011%	77.710%
1783	MARUBENI CORP	0.011%	77.721%
1784	AGT FOOD AND IN	0.011%	77.732%
1785	KELT EXPLORATIO	0.011%	77.743%
1786	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.011%	77.754%
1787	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.011%	77.765%
1788	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.011%	77.776%
1789	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	77.787%
1790	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	77.797%
1791	JEAN COUTU GRP	0.011%	77.808%
1792	SBM OFFSHORE NV	0.011%	77.819%
1793	RHEINMETALL AG	0.011%	77.830%
1794	INCITEC PIVOT	0.011%	77.841%
1795	NOKIAN RENKAAT	0.011%	77.852%
1796	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	77.863%
1797	AUTOZONE INC SR UNSECURED 01/23 2.875	0.011%	77.873%
1798	ASCENDAS REAL E	0.011%	77.884%
1799	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	77.895%
1800	SEMPRA ENERGY COMMON STOCK	0.011%	77.906%
1801	NABORS INDUSTRI	0.011%	77.917%
1802	PDC ENERGY INC COMMON STOCK USD.01	0.011%	77.927%
1803	TERADATA CORP COMMON STOCK USD.01	0.011%	77.938%
1804	WESCO INTERNATI	0.011%	77.949%
1805	HANA FINANCIAL	0.011%	77.960%
1806	PPL CORPORATION	0.011%	77.971%
1807	STERIS PLC	0.011%	77.981%
1808	CARLSBERG	0.011%	77.992%
1809	WOODWARD INC COMMON STOCK USD.00292	0.011%	78.003%
1810	AGEAS	0.011%	78.014%
1811	DIALOG SEMICOND	0.011%	78.024%
1812	QIAGEN NV	0.011%	78.035%
1813	KINGFISHER PLC	0.011%	78.046%
1814	CLOROX CO	0.011%	78.057%
1815	TCF FINL CORP	0.011%	78.067%
1816	BOMBARDIER INC	0.011%	78.078%
1817	TAUBMAN CENTERS INC REIT USD.01	0.011%	78.089%
1818	FREENET AG	0.011%	78.100%
1819	QORVO INC COMMON STOCK USD.0001	0.011%	78.110%
1820	FOREST CITY REALTY TRUST A REIT USD.01	0.011%	78.121%
1821	AVNET INC	0.011%	78.132%
1822	WPP PLC	0.011%	78.142%
1823	PETROCHINA CO	0.011%	78.153%
1824	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	78.164%
1825	SYMANTEC CORP	0.011%	78.174%
1826	XILINX INC	0.011%	78.185%
1827	CTBC FINANCIAL	0.011%	78.196%
1828	CARNIVAL PLC	0.011%	78.206%
1829	PT UNITED TRACT	0.011%	78.217%
1830	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	78.228%
1831	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	78.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	78.249%
1833	CHINA PHARMACEU	0.011%	78.260%
1834	SAP AG	0.011%	78.270%
1835	COMPASS GROUP	0.011%	78.281%
1836	SUMITOMO HEAVY	0.011%	78.292%
1837	ROSS STORES INC	0.011%	78.302%
1838	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.011%	78.313%
1839	JAPAN TOBACCO I	0.011%	78.323%
1840	NORDSTROM INC	0.011%	78.334%
1841	UNIONE DI BAN.	0.011%	78.345%
1842	ASSOCD BANC-COR	0.011%	78.355%
1843	HCL TECHNOLOGIE	0.011%	78.366%
1844	CHIMEI INNOLUX	0.011%	78.376%
1845	COCA COLA HBC A	0.011%	78.387%
1846	ULTA BEAUTY INC COMMON STOCK USD.01	0.011%	78.397%
1847	BK OF NOVA SCOT	0.011%	78.408%
1848	CUBESMART REIT USD.01	0.011%	78.419%
1849	SINGAPORE AIRLI	0.011%	78.429%
1850	KIRIN HOLDINGS	0.011%	78.440%
1851	STELLA JONES IN	0.011%	78.450%
1852	RAGING RIVER EX	0.011%	78.461%
1853	SURGE ENERGY IN	0.011%	78.471%
1854	GROWTHPOINT PRO	0.011%	78.482%
1855	BOARDWALK REIT	0.011%	78.492%
1856	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	78.503%
1857	HELMERICH & PAY	0.011%	78.513%
1858	VWR CORP COMMON STOCK USD.01	0.011%	78.524%
1859	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.011%	78.535%
1860	VISTEON CORP COMMON STOCK	0.011%	78.545%
1861	CHINA GOLD INTL	0.011%	78.556%
1862	JSW STEEL LTD	0.011%	78.566%
1863	BCO DO BRASIL S	0.011%	78.577%
1864	HISCOX LTD	0.011%	78.587%
1865	INDITEX SA	0.011%	78.598%
1866	BECTON DICKINSON	0.010%	78.608%
1867	MEDNAX INC	0.010%	78.619%
1868	ALACER GOLD COR	0.010%	78.629%
1869	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.010%	78.640%
1870	ISHIKAWAJIMA HA	0.010%	78.650%
1871	MICRO FOCUS INT	0.010%	78.660%
1872	EAGLE MATERIALS	0.010%	78.671%
1873	DAIWA SECURITIE	0.010%	78.681%
1874	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.010%	78.692%
1875	DTE ENERGY INC	0.010%	78.702%
1876	BT GROUP PLC	0.010%	78.713%
1877	AKBANK TAS	0.010%	78.723%
1878	CITRIX SYSTEMS	0.010%	78.734%
1879	L'OREAL	0.010%	78.744%
1880	LEND LEASE CORP	0.010%	78.754%
1881	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	78.765%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	FISERV INC COMMON STOCK USD.01	0.010%	78.775%
1883	UMICORE	0.010%	78.786%
1884	SUBSEA 7 SA	0.010%	78.796%
1885	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.010%	78.806%
1886	EXPRESS SCRIPTS	0.010%	78.817%
1887	WHEELOCK & COMP	0.010%	78.827%
1888	SPECTRIS PLC	0.010%	78.837%
1889	ZOETIS INC COMMON STOCK USD.01	0.010%	78.848%
1890	INTEL CORP SR UNSECURED 07/20 2.45	0.010%	78.858%
1891	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.868%
1892	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.010%	78.879%
1893	EAST JAPAN RAIL	0.010%	78.889%
1894	ENAGAS	0.010%	78.899%
1895	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.010%	78.910%
1896	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	78.920%
1897	UNITED URBAN IN	0.010%	78.930%
1898	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	78.941%
1899	BARCLAYS AFRICA	0.010%	78.951%
1900	KB FINANCIAL GROUP INC ADR ADR	0.010%	78.961%
1901	DELUXE CORP	0.010%	78.972%
1902	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.010%	78.982%
1903	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	78.992%
1904	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.010%	79.002%
1905	CYRUSONE INC REIT USD.01	0.010%	79.013%
1906	INMARSAT PLC	0.010%	79.023%
1907	TAIHEIYO CEMENT	0.010%	79.033%
1908	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	79.044%
1909	AMERICAN HONDA	0.010%	79.054%
1910	RICHELIEU HARDW	0.010%	79.064%
1911	POSCO	0.010%	79.074%
1912	NIKE INC SR UNSECURED 11/26 2.375	0.010%	79.085%
1913	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.010%	79.095%
1914	CHRISTIAN HANSE	0.010%	79.105%
1915	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	79.115%
1916	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.010%	79.126%
1917	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.010%	79.136%
1918	VIACOM INC SR UNSECURED 12/19 2.75	0.010%	79.146%
1919	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.010%	79.156%
1920	BRENNTAG AG	0.010%	79.167%
1921	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	79.177%
1922	GS HOLDINGS COR	0.010%	79.187%
1923	AT+T INC SR UNSECURED 02/21 2.8	0.010%	79.197%
1924	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	79.208%
1925	LIXIL GROUP COR	0.010%	79.218%
1926	TATE & LYLE	0.010%	79.228%
1927	MURPHY USA INC COMMON STOCK	0.010%	79.238%
1928	XYLEM INC COMMON STOCK	0.010%	79.248%
1929	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.010%	79.259%
1930	EQUITY COMMONWEALTH REIT USD.01	0.010%	79.269%
1931	CIGNA CORP	0.010%	79.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LOJAS RENNER SA	0.010%	79.289%
1933	ARTIS REAL ESTA	0.010%	79.299%
1934	RANGE RESOURCES CORP COMMON STOCK USD.01	0.010%	79.309%
1935	REDEFINE PROPER	0.010%	79.320%
1936	EQUITABLE GROUP	0.010%	79.330%
1937	ADVANCE RESIDEN	0.010%	79.340%
1938	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.010%	79.350%
1939	BONTERRA ENERGY	0.010%	79.360%
1940	WENDY S CO/THE COMMON STOCK USD.1	0.010%	79.370%
1941	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	79.380%
1942	EXPERIAN PLC	0.010%	79.391%
1943	PEGATRON CORP	0.010%	79.401%
1944	KEYBANK NA/CLEV	0.010%	79.411%
1945	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.010%	79.421%
1946	T&D HOLDINGS IN	0.010%	79.431%
1947	EVERSOURCE ENER	0.010%	79.441%
1948	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	79.451%
1949	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.010%	79.461%
1950	GEBERIT AG-REG	0.010%	79.471%
1951	GIVAUDAN	0.010%	79.482%
1952	MORGAN STANLEY	0.010%	79.492%
1953	CHURCH & DWIGHT	0.010%	79.502%
1954	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	79.512%
1955	HONG KONG EXCHA	0.010%	79.522%
1956	LIFE STORAGE INC REIT USD.01	0.010%	79.532%
1957	MATTEL INC COMMON STOCK USD1.0	0.010%	79.542%
1958	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.010%	79.552%
1959	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	79.562%
1960	CAMPBELL SOUP C	0.010%	79.572%
1961	BOSKALIS WESTMN	0.010%	79.582%
1962	WPP PLC SPONSORED ADR ADR	0.010%	79.592%
1963	LEGG MASON INC COMMON STOCK USD.1	0.010%	79.602%
1964	FINISAR CORPORATION COMMON STOCK USD.001	0.010%	79.612%
1965	TWITTER INC COMMON STOCK USD.000005	0.010%	79.622%
1966	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.632%
1967	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	79.642%
1968	MATTEL INC SR UNSECURED 08/21 2.35	0.010%	79.652%
1969	ADVANCED SEMICO	0.010%	79.662%
1970	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	79.672%
1971	ITT INC COMMON STOCK USD1.0	0.010%	79.682%
1972	ROYAL MAIL PLC-	0.010%	79.691%
1973	GUYANA GOLDFIEL	0.010%	79.701%
1974	MITSUBISHI MATE	0.010%	79.711%
1975	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.010%	79.721%
1976	PANDORA A/S	0.010%	79.731%
1977	WHARF(HLDGS)	0.010%	79.741%
1978	MAXIM INTEGRATE	0.010%	79.751%
1979	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.010%	79.761%
1980	NITTO DENKO COR	0.010%	79.771%
1981	NN GROUP NV	0.010%	79.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	CREDIT ACCEPTAN	0.010%	79.791%
1983	AXA-UAP	0.010%	79.801%
1984	INTL CONS AIRLI	0.010%	79.810%
1985	WEC ENERGY GROU	0.010%	79.820%
1986	DEN DANSKE BANK	0.010%	79.830%
1987	INPEX CORPORATI	0.010%	79.840%
1988	BOOKER GROUP	0.010%	79.850%
1989	TEIJIN	0.010%	79.860%
1990	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	79.870%
1991	HASBRO INC	0.010%	79.880%
1992	CNO FINANCIAL	0.010%	79.889%
1993	MCKESSON CORP 4	0.010%	79.899%
1994	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	79.909%
1995	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.010%	79.919%
1996	SHOPIFY INC CLASS A COMMON STOCK	0.010%	79.929%
1997	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.010%	79.939%
1998	GALAXY ENTERTAI	0.010%	79.948%
1999	COOPER TIRE&RUB	0.010%	79.958%
2000	ENTEGRIS INC COMMON STOCK USD.01	0.010%	79.968%
2001	YUM BRANDS INC COMMON STOCK	0.010%	79.978%
2002	HANKYU CORP	0.010%	79.988%
2003	MEGGITT	0.010%	79.997%
2004	KB FINANCIAL GR	0.010%	80.007%
2005	DUPONT FABROS TECHNOLOGY REIT USD.001	0.010%	80.017%
2006	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.010%	80.027%
2007	RELX NV	0.010%	80.036%
2008	MAPFRE SA	0.010%	80.046%
2009	POLARIS INDUSTR	0.010%	80.056%
2010	CLEAN HARBOR IN	0.010%	80.066%
2011	CANACCORD FINAN	0.010%	80.075%
2012	DEUTSCHE TELEKO	0.010%	80.085%
2013	DS SMITH PLC	0.010%	80.095%
2014	MOL HUNGARIAN	0.010%	80.104%
2015	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	80.114%
2016	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	80.124%
2017	STERLING BANCORP/DE COMMON STOCK USD.01	0.010%	80.134%
2018	CHILDRENS PLACE	0.010%	80.143%
2019	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	80.153%
2020	ASTRA INTERNATI	0.010%	80.163%
2021	AMERIPRISE FINA	0.010%	80.172%
2022	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	80.182%
2023	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	80.192%
2024	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.010%	80.201%
2025	SINGAPORE TELEC	0.010%	80.211%
2026	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.010%	80.221%
2027	PERKINELMER INC COMMON STOCK USD1.0	0.010%	80.230%
2028	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	80.240%
2029	ANSYS INC COMMON STOCK USD.01	0.010%	80.250%
2030	ENSTAR GROUP LT	0.010%	80.259%
2031	MAJOR DRILLING	0.010%	80.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	80.279%
2033	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	80.288%
2034	DEUTSCHE BOERSE	0.010%	80.298%
2035	KERRY GROUP PLC	0.010%	80.308%
2036	FINMECCANICA SP	0.010%	80.317%
2037	STORE CAPITAL CORP REIT USD.01	0.010%	80.327%
2038	OAD GAZPROM-SPO	0.010%	80.336%
2039	PUBLIC SERVICE	0.010%	80.346%
2040	BIDVEST GROUP L	0.010%	80.356%
2041	WILLIAMS COS IN	0.010%	80.365%
2042	IMI PLC	0.010%	80.375%
2043	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.010%	80.384%
2044	TATTS GROUP LTD	0.010%	80.394%
2045	ENERSYS COMMON STOCK USD.01	0.010%	80.403%
2046	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	80.413%
2047	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	80.423%
2048	HYUNDAI ENG & C	0.010%	80.432%
2049	DARDEN RESTAURA	0.010%	80.442%
2050	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.010%	80.451%
2051	WILLIAM HILL PL	0.010%	80.461%
2052	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.010%	80.470%
2053	SILGAN HLDGS	0.010%	80.480%
2054	REXNORD CORP COMMON STOCK USD.01	0.010%	80.489%
2055	CATHAY FINANCIA	0.010%	80.499%
2056	OCEANEERING INT	0.010%	80.508%
2057	JAPAN RETAIL FU	0.010%	80.518%
2058	TELE2 AB-B SHS	0.010%	80.527%
2059	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.009%	80.537%
2060	KAWASAKI HEAVY	0.009%	80.546%
2061	OSRAM LICHT AG	0.009%	80.556%
2062	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	80.565%
2063	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	80.575%
2064	ILLINOIS TOOL W	0.009%	80.584%
2065	KESKO	0.009%	80.594%
2066	ASPEN INSURANCE	0.009%	80.603%
2067	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	80.613%
2068	SERVICE CORP IN	0.009%	80.622%
2069	ORIGIN ENERGY L	0.009%	80.632%
2070	AMS AG	0.009%	80.641%
2071	ALERE INC COMMON STOCK USD.001	0.009%	80.651%
2072	IBERIABANK CORP	0.009%	80.660%
2073	ESSENT GROUP LT	0.009%	80.669%
2074	ASANKO GOLD INC	0.009%	80.679%
2075	CEMEX SA	0.009%	80.688%
2076	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	80.698%
2077	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	80.707%
2078	KENNAMETAL INC COMMON STOCK USD1.25	0.009%	80.717%
2079	PARK HOTELS + RESORTS INC REIT USD.01	0.009%	80.726%
2080	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	80.735%
2081	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	80.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	CLOSE BROS GROU	0.009%	80.754%
2083	FUJIFILM HLDGS	0.009%	80.763%
2084	DERWENT LONDON	0.009%	80.773%
2085	SHINHAN FIN GRO	0.009%	80.782%
2086	ADIENT PLC	0.009%	80.792%
2087	OASIS PETROLEUM INC COMMON STOCK USD.01	0.009%	80.801%
2088	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.009%	80.810%
2089	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	80.820%
2090	TEREX CORP	0.009%	80.829%
2091	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	80.838%
2092	KROGER 3.4% 15A	0.009%	80.848%
2093	HP INC SR UNSECURED 06/21 4.3	0.009%	80.857%
2094	INCYTE PHARMACE	0.009%	80.866%
2095	CNPC (HONG KONG	0.009%	80.876%
2096	FOMENTO ECON ME	0.009%	80.885%
2097	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	80.894%
2098	CRANE CO	0.009%	80.904%
2099	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.009%	80.913%
2100	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.009%	80.922%
2101	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.009%	80.932%
2102	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.009%	80.941%
2103	GN STORE NORD	0.009%	80.950%
2104	LUCARA DIAMOND	0.009%	80.959%
2105	BCO BRADESCO SA	0.009%	80.969%
2106	CHINA MERCHANT	0.009%	80.978%
2107	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.009%	80.987%
2108	AXIS BANK	0.009%	80.996%
2109	ANIXTER INTL IN	0.009%	81.006%
2110	BANCORPSOUTH INC COMMON STOCK USD2.5	0.009%	81.015%
2111	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	81.024%
2112	PARAMOUNT RESOU	0.009%	81.033%
2113	TRAVIS PERKINS	0.009%	81.043%
2114	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.009%	81.052%
2115	MEREDITH CORP	0.009%	81.061%
2116	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	81.070%
2117	ILG INC COMMON STOCK USD.01	0.009%	81.079%
2118	PORSCHE AUTOMOB	0.009%	81.089%
2119	WEIR GROUP	0.009%	81.098%
2120	BARNES GROUP INC COMMON STOCK USD.01	0.009%	81.107%
2121	PRICELINE GROUP	0.009%	81.116%
2122	WALGREEN CO COMPANY GUAR 09/22 3.1	0.009%	81.125%
2123	AEGON N.V.	0.009%	81.135%
2124	DOVER CORP SR UNSECURED 11/25 3.15	0.009%	81.144%
2125	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.009%	81.153%
2126	DAIKIN INDUSTRI	0.009%	81.162%
2127	RELX PLC SPON ADR ADR	0.009%	81.171%
2128	ONEOK INC	0.009%	81.181%
2129	DISH NETWORK	0.009%	81.190%
2130	RAIFFEISEN BANK	0.009%	81.199%
2131	LIBERTY VENTURES SER A TRACKING STK USD.01	0.009%	81.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	SAFRAN SA	0.009%	81.217%
2133	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	81.226%
2134	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	81.236%
2135	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	81.245%
2136	BELLE INTERNATI	0.009%	81.254%
2137	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.009%	81.263%
2138	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.009%	81.272%
2139	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	81.281%
2140	TOKIO MARINE HL	0.009%	81.291%
2141	BADGER DAYLIGHT	0.009%	81.300%
2142	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.009%	81.309%
2143	MILESTONE APART	0.009%	81.318%
2144	EBAY INC 3.45%	0.009%	81.327%
2145	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.009%	81.336%
2146	APACHE CORP COMMON STOCK USD.625	0.009%	81.346%
2147	CHALLENGER FIN	0.009%	81.355%
2148	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.009%	81.364%
2149	TDC A/S	0.009%	81.373%
2150	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	81.382%
2151	KONICA MINOLTA	0.009%	81.391%
2152	KAO CORP	0.009%	81.400%
2153	FRESH DEL MONTE	0.009%	81.409%
2154	CNH INDUSTRIAL	0.009%	81.419%
2155	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.009%	81.428%
2156	NU SKIN ENTERPR	0.009%	81.437%
2157	TRICAN WELL SER	0.009%	81.446%
2158	ARCELLOR MITTAL	0.009%	81.455%
2159	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.009%	81.464%
2160	MITSUBISHI GAS	0.009%	81.473%
2161	CORELOGIC INC COMMON STOCK USD1.0	0.009%	81.482%
2162	BANCO BBPM SPA	0.009%	81.491%
2163	DEVRY INC	0.009%	81.501%
2164	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	81.510%
2165	HELVETIA HOLDIN	0.009%	81.519%
2166	HUHTAMAKI OY	0.009%	81.528%
2167	SINCLAIR BROADC	0.009%	81.537%
2168	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	81.546%
2169	INDOFOODS SUKSE	0.009%	81.555%
2170	CANYON SERVICES	0.009%	81.564%
2171	INDIABULLS HOUS	0.009%	81.573%
2172	IDEX CORP	0.009%	81.582%
2173	MIZUHO BANK LTD	0.009%	81.591%
2174	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	81.600%
2175	TIMKEN CO	0.009%	81.609%
2176	FASTENAL	0.009%	81.618%
2177	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	81.627%
2178	KAPSTONE PAPER	0.009%	81.636%
2179	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.009%	81.645%
2180	PURE INDUSTRIAL	0.009%	81.655%
2181	ALPS ELECTRIC C	0.009%	81.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SEAGATE TECHNOL	0.009%	81.673%
2183	FEDEX CORP SR U	0.009%	81.682%
2184	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	81.691%
2185	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	81.700%
2186	PAINTED PONY PE	0.009%	81.709%
2187	CAPITAMALL TRUS	0.009%	81.718%
2188	ALTUS GROUP LTD	0.009%	81.727%
2189	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	81.735%
2190	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	81.744%
2191	SEKISUI HOUSE	0.009%	81.753%
2192	SAIPEM S.P.A.	0.009%	81.762%
2193	CARDTRONICS PLC	0.009%	81.771%
2194	ENSCO PLC CLASS	0.009%	81.780%
2195	TRANSALTA RENEW	0.009%	81.789%
2196	SHERWIN WILLIAM	0.009%	81.798%
2197	VODAFONE GROUP	0.009%	81.807%
2198	DAINIPPON INK&C	0.009%	81.816%
2199	BHARTI AIRTEL L	0.009%	81.825%
2200	BELDEN INC COMMON STOCK USD.01	0.009%	81.834%
2201	GENPACT LIMITED	0.009%	81.843%
2202	DEUTSCHE WOHNEN	0.009%	81.852%
2203	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	81.860%
2204	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	81.869%
2205	ALFA SA DE CV	0.009%	81.878%
2206	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.009%	81.887%
2207	AUTOZONE INC COMMON STOCK USD.01	0.009%	81.896%
2208	ACS, ACTIVIDADE	0.009%	81.905%
2209	EVERCORE PARTNE	0.009%	81.914%
2210	MEDICAL FACILIT	0.009%	81.923%
2211	NICHIREI CORP	0.009%	81.932%
2212	SUNSTONE HOTEL	0.009%	81.940%
2213	INTU PROPERTIES	0.009%	81.949%
2214	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	81.958%
2215	EIFFAGE SA	0.009%	81.967%
2216	AIMIA INC	0.009%	81.976%
2217	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.009%	81.985%
2218	HUSQVARNA AB -	0.009%	81.993%
2219	KEPPEL CORP	0.009%	82.002%
2220	ROGERS SUGAR IN	0.009%	82.011%
2221	J + J SNACK FOODS CORP COMMON STOCK	0.009%	82.020%
2222	VERIZON COMMUNI	0.009%	82.029%
2223	BBA AVIATION	0.009%	82.038%
2224	DAIWA HOUSE IND	0.009%	82.046%
2225	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	82.055%
2226	AAC TECHNOLOGIE	0.009%	82.064%
2227	MEGA FINANCIAL	0.009%	82.073%
2228	DOMTAR CORP USD	0.009%	82.082%
2229	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	82.090%
2230	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	82.099%
2231	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	82.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	UPL LTD	0.009%	82.117%
2233	PROXIMUS	0.009%	82.125%
2234	PREMIER GOLD MI	0.009%	82.134%
2235	O'REILLY AUTOMO	0.009%	82.143%
2236	LITE-ON TECHNOL	0.009%	82.152%
2237	SAMSUNG FIRE &	0.009%	82.160%
2238	HRG GROUP INC COMMON STOCK USD.01	0.009%	82.169%
2239	SYDBANK	0.009%	82.178%
2240	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	82.186%
2241	NETFLIX INC COMMON STOCK USD.001	0.009%	82.195%
2242	HEINEKEN NV	0.009%	82.204%
2243	BID CORP LTD	0.009%	82.213%
2244	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	82.221%
2245	ORIX JREIT INC	0.009%	82.230%
2246	BAYER MOTOREN W	0.009%	82.239%
2247	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.009%	82.247%
2248	MALLINCKRODT PL	0.009%	82.256%
2249	GLOBAL PAYMENTS INC COMMON STOCK	0.009%	82.265%
2250	TELEFLEX INC COMMON STOCK USD1.0	0.009%	82.274%
2251	BAIDU INC SPON ADR ADR USD.00005	0.009%	82.282%
2252	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.009%	82.291%
2253	THYSSEN KRUPP A	0.009%	82.300%
2254	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	82.308%
2255	SUMCO CORPORATI	0.009%	82.317%
2256	TRINIDAD DRILLI	0.009%	82.326%
2257	AT+T INC SR UNSECURED 02/21 4.6	0.009%	82.334%
2258	NOVOZYMES A/S	0.009%	82.343%
2259	EMPIRE STATE RE	0.009%	82.352%
2260	OFFICE DEPOT IN	0.009%	82.360%
2261	BENDIGO AND ADE	0.009%	82.369%
2262	MSC INDUSTRIAL	0.009%	82.378%
2263	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	82.386%
2264	LENOVO GROUP LT	0.009%	82.395%
2265	AXIS CAPITAL HO	0.009%	82.404%
2266	LG TELECOM LTD	0.009%	82.412%
2267	PROGRESS ENERGY	0.009%	82.421%
2268	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	82.429%
2269	DAIWAHOUSE RE	0.009%	82.438%
2270	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	82.447%
2271	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	82.455%
2272	VONOVIA SE	0.009%	82.464%
2273	SUMITOMO RLTY&D	0.009%	82.473%
2274	RPC GROUP	0.009%	82.481%
2275	PARAMOUNT GROUP INC REIT USD.01	0.009%	82.490%
2276	ENGHOUSE SYSTEM	0.009%	82.498%
2277	SAMSUNG ELEC-ME	0.009%	82.507%
2278	SUMITOMO MITSUI	0.009%	82.516%
2279	FORTIVE CORP COMMON STOCK USD.01	0.009%	82.524%
2280	RSA INSURANCE G	0.009%	82.533%
2281	BARLOWORLD LTD	0.009%	82.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	82.550%
2283	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	82.559%
2284	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	82.567%
2285	KELLOGG CO	0.009%	82.576%
2286	VISHAY INTERTEC	0.009%	82.584%
2287	SYNGENTA AG ADR ADR	0.009%	82.593%
2288	COUSINS PROPERTIES INC REIT USD1.0	0.009%	82.601%
2289	UNI-PRESIDENT E	0.009%	82.610%
2290	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	82.619%
2291	BANK OF QUEENSL	0.009%	82.627%
2292	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.009%	82.636%
2293	AUTOCANADA INC	0.009%	82.644%
2294	DDR CORP REIT USD.1	0.009%	82.653%
2295	MICROCHIP TECHN	0.009%	82.661%
2296	METSO OYJ	0.009%	82.670%
2297	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.009%	82.678%
2298	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	82.687%
2299	HEALTHSOUTH CORP COMMON STOCK USD.01	0.009%	82.695%
2300	GOLD FIELDS LTD SPONS ADR ADR	0.008%	82.704%
2301	mitsui chemical	0.008%	82.712%
2302	COLRUYT SA	0.008%	82.721%
2303	LG CORP	0.008%	82.729%
2304	UBM PLC	0.008%	82.738%
2305	VARIAN MEDICAL	0.008%	82.746%
2306	CHICO'S FAS INC	0.008%	82.755%
2307	DISCOVERY HLDGS	0.008%	82.763%
2308	CHRISTIAN DIOR	0.008%	82.772%
2309	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	82.780%
2310	OLD NATIONAL BANCORP COMMON STOCK	0.008%	82.789%
2311	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	82.797%
2312	OMNICOM GROUP I	0.008%	82.805%
2313	ITHACA ENERGY I	0.008%	82.814%
2314	CHINA RESOURCES	0.008%	82.822%
2315	MITSUI OSK LINE	0.008%	82.831%
2316	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	82.839%
2317	FIRST INDL REAL	0.008%	82.848%
2318	OJI PAPER CO	0.008%	82.856%
2319	HILLENBRAND INC COMMON STOCK	0.008%	82.864%
2320	AAREAL BANK AG	0.008%	82.873%
2321	MEXICHEM SAB DE	0.008%	82.881%
2322	PRAIRIESKY ROYA	0.008%	82.889%
2323	ANTOFAGASTA HLD	0.008%	82.898%
2324	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	82.906%
2325	FONCIERE DES RE	0.008%	82.915%
2326	SHOWA DENKO KK	0.008%	82.923%
2327	MITSUBISHI MOTO	0.008%	82.931%
2328	SUMITOMO RUBBER	0.008%	82.940%
2329	FORTUM OYJ	0.008%	82.948%
2330	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	82.957%
2331	MERCURY GENERAL	0.008%	82.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SHARP CORP	0.008%	82.973%
2333	OBAYASHI CORP	0.008%	82.982%
2334	FRAPORT AG	0.008%	82.990%
2335	MCCORMICK & CO	0.008%	82.998%
2336	GATX CORP	0.008%	83.007%
2337	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	83.015%
2338	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	83.023%
2339	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	83.032%
2340	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	83.040%
2341	ORIX CORP	0.008%	83.048%
2342	DIGITALGLOBE INC COMMON STOCK USD.001	0.008%	83.057%
2343	GRAHAM HOLDINGS	0.008%	83.065%
2344	SUNTEC REIT	0.008%	83.073%
2345	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.008%	83.081%
2346	WIENERBERGER AG	0.008%	83.090%
2347	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	83.098%
2348	BANK OF THE OZARKS COMMON STOCK USD.01	0.008%	83.106%
2349	TRUSTMARK CORP COMMON STOCK	0.008%	83.115%
2350	HUMANA INC	0.008%	83.123%
2351	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.008%	83.131%
2352	CABOT OIL & GAS	0.008%	83.139%
2353	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	83.148%
2354	DAVE & BUSTER'S	0.008%	83.156%
2355	MERCK KGAA	0.008%	83.164%
2356	PIEDMONT OFFICE	0.008%	83.172%
2357	CENTAMIN PLC	0.008%	83.181%
2358	CENTRAL JAPAN R	0.008%	83.189%
2359	ALEXANDER + BALDWIN INC COMMON STOCK	0.008%	83.197%
2360	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	83.205%
2361	KLX INC COMMON STOCK USD.01	0.008%	83.214%
2362	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.008%	83.222%
2363	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	83.230%
2364	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.008%	83.238%
2365	WEX INC COMMON STOCK USD.01	0.008%	83.247%
2366	BEAZLEY PLC	0.008%	83.255%
2367	BAJAJ FINSERV L	0.008%	83.263%
2368	JAPAN PRIME REA	0.008%	83.271%
2369	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.008%	83.280%
2370	LITHIA MOTORS INC CL A COMMON STOCK	0.008%	83.288%
2371	COMPAL ELECTRON	0.008%	83.296%
2372	APERAM SA	0.008%	83.304%
2373	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	83.312%
2374	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	83.321%
2375	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	83.329%
2376	KINGBOARD CHEMI	0.008%	83.337%
2377	CAP GEMINI	0.008%	83.345%
2378	LONGFOR PROPERT	0.008%	83.353%
2379	SUNRISE COMMUNC	0.008%	83.361%
2380	BPCE SA COMPANY GUAR 07/19 2.5	0.008%	83.370%
2381	SEB SA	0.008%	83.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.008%	83.386%
2383	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	83.394%
2384	ECN CAPITAL COR	0.008%	83.402%
2385	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	83.410%
2386	ASML HOLDING NV	0.008%	83.419%
2387	LANDWIRT RENTEN	0.008%	83.427%
2388	GERRESHEIMER GR	0.008%	83.435%
2389	FLOWSERVE CORP COMMON STOCK USD1.25	0.008%	83.443%
2390	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	83.451%
2391	SHOPRITE HLDGS	0.008%	83.459%
2392	GERDAU SA SIDER	0.008%	83.467%
2393	ABERDEEN TRUST	0.008%	83.476%
2394	NAVER CORP	0.008%	83.484%
2395	CHEUNG KONG PRO	0.008%	83.492%
2396	KYOCERA CORP	0.008%	83.500%
2397	CAPSTONE MINING	0.008%	83.508%
2398	PSEG POWER	0.008%	83.516%
2399	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	83.524%
2400	STAR ENTERTAINM	0.008%	83.532%
2401	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	83.541%
2402	SHAFTESBURY	0.008%	83.549%
2403	ON ASSIGNMENT INC COMMON STOCK USD.01	0.008%	83.557%
2404	CREE INC COMMON STOCK USD.00125	0.008%	83.565%
2405	ENERSIS SA	0.008%	83.573%
2406	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.008%	83.581%
2407	ROWAN COMPANIES	0.008%	83.589%
2408	FLS INDUSTRIES	0.008%	83.597%
2409	Atlantia SpA	0.008%	83.605%
2410	J FRONT RETAILI	0.008%	83.613%
2411	CORESITE REALTY CORP REIT USD.01	0.008%	83.621%
2412	TABCORP HLDGS L	0.008%	83.629%
2413	PT BANK CENTRAL	0.008%	83.637%
2414	TRELLEBORG AB	0.008%	83.645%
2415	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	83.653%
2416	HERMAN MILLER I	0.008%	83.661%
2417	NATIONAL GENERA	0.008%	83.670%
2418	WATERS CORP	0.008%	83.678%
2419	MOODY S CORP COMMON STOCK USD.01	0.008%	83.686%
2420	VALLOUREC SA	0.008%	83.694%
2421	CANACOL ENERGY	0.008%	83.702%
2422	HECLA MINING CO	0.008%	83.710%
2423	HENGAN INTL	0.008%	83.718%
2424	INTERDIGITAL IN	0.008%	83.726%
2425	ACCOR	0.008%	83.734%
2426	HNI CORP	0.008%	83.742%
2427	SPARK NEW ZEA	0.008%	83.750%
2428	ANGLOVAAL INDS	0.008%	83.758%
2429	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	83.766%
2430	BCA POP EMILIA	0.008%	83.774%
2431	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	83.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	GRACO INC COMMON STOCK USD1.0	0.008%	83.790%
2433	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	83.798%
2434	CHINA LIFE INS	0.008%	83.806%
2435	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	83.813%
2436	GEMALTO (PARIS)	0.008%	83.821%
2437	NIPPON YUSEN KK	0.008%	83.829%
2438	FRESENIUS MEDIC	0.008%	83.837%
2439	CHINA INSURANCE	0.008%	83.845%
2440	DEAN FOODS CO COMMON STOCK USD.01	0.008%	83.853%
2441	LOCALIZA RENT A	0.008%	83.861%
2442	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.008%	83.869%
2443	TORAY INDS INC	0.008%	83.877%
2444	LCI INDUSTRIES COMMON STOCK USD.01	0.008%	83.885%
2445	HANG LUNG PROPE	0.008%	83.893%
2446	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	83.901%
2447	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	83.909%
2448	ROYAL DUTCH SHELL SPON ADR A ADR	0.008%	83.916%
2449	CHORUS AVIATION	0.008%	83.924%
2450	VOESTALPINE AG	0.008%	83.932%
2451	TIVO CORP COMMON STOCK USD.001	0.008%	83.940%
2452	YASKAWA ELEC CO	0.008%	83.948%
2453	BAYTEX ENERGY CORP COMMON STOCK	0.008%	83.956%
2454	FERROVIAL SA	0.008%	83.964%
2455	MEDIASET	0.008%	83.972%
2456	MICHAEL KORS HO	0.008%	83.980%
2457	RANDSTAD HOLDIN	0.008%	83.987%
2458	RLJ LODGING TRUST REIT	0.008%	83.995%
2459	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	84.003%
2460	BRANDYWINE REAL	0.008%	84.011%
2461	CATALENT INC COMMON STOCK USD.01	0.008%	84.019%
2462	SEVERN TRENT	0.008%	84.027%
2463	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	84.034%
2464	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.008%	84.042%
2465	PAYCHEX INC	0.008%	84.050%
2466	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	84.058%
2467	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	84.066%
2468	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	84.074%
2469	UNIPER SE	0.008%	84.081%
2470	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	84.089%
2471	WALGREEN BOOTS	0.008%	84.097%
2472	KURARAY CO	0.008%	84.105%
2473	PLASTIC OMNIUM	0.008%	84.113%
2474	ACI WORLDWIDE INC COMMON STOCK USD.005	0.008%	84.120%
2475	ICADE	0.008%	84.128%
2476	GRUPO AEROPORTU	0.008%	84.136%
2477	AGF MGMT LTD CL	0.008%	84.144%
2478	POLYONE CORPORATION COMMON STOCK USD.01	0.008%	84.152%
2479	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	84.159%
2480	DIXONS CARPHONE	0.008%	84.167%
2481	ALTIUS MINERALS	0.008%	84.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	NIPPON MEAT PAC	0.008%	84.183%
2483	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.008%	84.190%
2484	HEIDELBERGCEMEN	0.008%	84.198%
2485	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	84.206%
2486	OMRON CORP	0.008%	84.214%
2487	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	84.221%
2488	ARGO GROUP INTE	0.008%	84.229%
2489	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	84.237%
2490	SEMICONDUCTOR M	0.008%	84.245%
2491	XPERI CORP COMMON STOCK USD.001	0.008%	84.252%
2492	UBS GROUP	0.008%	84.260%
2493	AMEREN CORP	0.008%	84.268%
2494	WANT WANT CHINA	0.008%	84.276%
2495	CONVERGYS CORP COMMON STOCK	0.008%	84.283%
2496	SONOVA HOLDING	0.008%	84.291%
2497	NIPPON PROLOGIS	0.008%	84.299%
2498	DRIL QUIP INC	0.008%	84.306%
2499	FURUKAWA ELECTR	0.008%	84.314%
2500	STANDARD LIFE P	0.008%	84.322%
2501	MINTH GROUP LTD	0.008%	84.329%
2502	SBI HOLDINGS IN	0.008%	84.337%
2503	TETRA TECH INC COMMON STOCK USD.01	0.008%	84.345%
2504	AARON S INC COMMON STOCK USD.5	0.008%	84.352%
2505	RENTOKIL INITIA	0.008%	84.360%
2506	PARTNERS GROUP	0.008%	84.368%
2507	HANKOOK TIRE CO	0.008%	84.375%
2508	ORION CORP	0.008%	84.383%
2509	BANK OF COMMUNI	0.008%	84.391%
2510	LUKOIL PJSC - A	0.008%	84.398%
2511	ACCIONA SA	0.008%	84.406%
2512	CEMEX SA	0.008%	84.413%
2513	J.C. PENNEY CO INC COMMON STOCK USD.5	0.008%	84.421%
2514	BANK OF IRELAND	0.008%	84.429%
2515	KEMPER CORP COMMON STOCK USD.1	0.008%	84.436%
2516	KAWASAKI KISEN	0.008%	84.444%
2517	PERRIGO CO PLC	0.008%	84.451%
2518	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	84.459%
2519	HENNES & MAURIT	0.008%	84.467%
2520	CHINA MINSHENG	0.008%	84.474%
2521	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.008%	84.482%
2522	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	84.489%
2523	CVB FINANCIAL CORP COMMON STOCK	0.008%	84.497%
2524	FIRST FINANCIAL	0.008%	84.505%
2525	AVERY DENNISON	0.008%	84.512%
2526	PROVIDENT FINAN	0.008%	84.520%
2527	mitsui fudosan	0.008%	84.527%
2528	HELEN OF TROY C	0.008%	84.535%
2529	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.008%	84.542%
2530	SHIMAO PROPERTY	0.008%	84.550%
2531	WAJAX CORP	0.008%	84.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	EXTENDICARE INC	0.008%	84.565%
2533	TREVALI MINING	0.008%	84.572%
2534	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	84.580%
2535	DREAM GLOBAL RE	0.008%	84.588%
2536	CDW CORP/DE COMMON STOCK USD.01	0.008%	84.595%
2537	GREAT PORTLAND	0.008%	84.603%
2538	NGK SPARK PLUG	0.008%	84.610%
2539	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	84.618%
2540	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	84.625%
2541	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	84.633%
2542	ALSTOM	0.008%	84.640%
2543	GLP J-REIT	0.008%	84.648%
2544	AVIGILON CORP C	0.007%	84.655%
2545	II VI INC COMMON STOCK	0.007%	84.663%
2546	SWIRE PACIFIC	0.007%	84.670%
2547	SIENNA SENIOR L	0.007%	84.678%
2548	ATLAS COPCO AB-	0.007%	84.685%
2549	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.693%
2550	TRUWORTHS INTER	0.007%	84.700%
2551	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.007%	84.708%
2552	NEW YORK TIMES	0.007%	84.715%
2553	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.007%	84.722%
2554	BT GROUP PLC SPON ADR ADR	0.007%	84.730%
2555	NEDCOR LTD ZAR1	0.007%	84.737%
2556	AURUBIS AG	0.007%	84.745%
2557	BARRY CALLEBAUT	0.007%	84.752%
2558	IMPERIAL HOLDIN	0.007%	84.760%
2559	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.007%	84.767%
2560	BUCHER IND-REGD	0.007%	84.775%
2561	OWENS + MINOR INC COMMON STOCK USD2.0	0.007%	84.782%
2562	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.790%
2563	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.007%	84.797%
2564	TENNECO AUTOMOT	0.007%	84.805%
2565	MSCI INC	0.007%	84.812%
2566	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.007%	84.819%
2567	SKANSKA AB	0.007%	84.827%
2568	CRODA INTERNATI	0.007%	84.834%
2569	TRIBUNE MEDIA C	0.007%	84.842%
2570	MAN STRATEGIC H	0.007%	84.849%
2571	TRI POINTE GROUP INC COMMON STOCK USD.01	0.007%	84.856%
2572	GALENICA HOLDIN	0.007%	84.864%
2573	SKF AB - B SHAR	0.007%	84.871%
2574	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	84.879%
2575	SUEDZUCKER AG	0.007%	84.886%
2576	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	84.893%
2577	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.007%	84.901%
2578	HITACHI CONST M	0.007%	84.908%
2579	JOY GLOBAL INC COMMON STOCK USD1.0	0.007%	84.916%
2580	FEDERATED INVES	0.007%	84.923%
2581	GREENE KING	0.007%	84.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	84.938%
2583	FORMOSA CHEMICA	0.007%	84.945%
2584	WOOLWORTHS LTD	0.007%	84.952%
2585	THE FOSCHINI GR	0.007%	84.960%
2586	CRACKER BARREL	0.007%	84.967%
2587	FLETCHER BUILDI	0.007%	84.974%
2588	IWG PLC	0.007%	84.982%
2589	SUNOPTA INC COMMON STOCK	0.007%	84.989%
2590	LITTELFUSE INC COMMON STOCK USD.01	0.007%	84.996%
2591	LI & FUNG LIMIT	0.007%	85.004%
2592	HINDALCO INDS	0.007%	85.011%
2593	LEGRAND SA	0.007%	85.018%
2594	TOKYO ELECTRON	0.007%	85.026%
2595	BILLERUD AB	0.007%	85.033%
2596	SAMSUNG SDI CO	0.007%	85.040%
2597	TIGER BRANDS	0.007%	85.048%
2598	STOREBRAND ASA	0.007%	85.055%
2599	SKYWEST INC COMMON STOCK	0.007%	85.062%
2600	UNIPOLSAI SPA	0.007%	85.070%
2601	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	85.077%
2602	INTERMEDIATE CA	0.007%	85.084%
2603	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	85.091%
2604	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	85.099%
2605	AMER SPORTS OYJ	0.007%	85.106%
2606	JM AB	0.007%	85.113%
2607	KOBE STEEL	0.007%	85.121%
2608	ATHABASCA OIL C	0.007%	85.128%
2609	BUNZL PLC	0.007%	85.135%
2610	TERNA RETE ELET	0.007%	85.142%
2611	INTL FLAVORS&FR	0.007%	85.150%
2612	HOWDEN JOINERY	0.007%	85.157%
2613	CMS ENERGY CORP	0.007%	85.164%
2614	NIPRO CORP	0.007%	85.171%
2615	COLONY STARWOOD HOMES REIT USD.01	0.007%	85.178%
2616	AXALTA COATING	0.007%	85.186%
2617	PTT EXP&PROD-FG	0.007%	85.193%
2618	LOTTE CHEMICAL	0.007%	85.200%
2619	SANTOS LIMITED	0.007%	85.207%
2620	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	85.215%
2621	MITSUBISHI UJF	0.007%	85.222%
2622	WESTERN UNION CO COMMON STOCK USD.01	0.007%	85.229%
2623	CAMBREX CORP COMMON STOCK USD.1	0.007%	85.236%
2624	DONGFENG MOTOR	0.007%	85.243%
2625	HIKMA PHARMACEU	0.007%	85.251%
2626	DEVON ENERGY CORP COMMON STOCK USD.1	0.007%	85.258%
2627	HYPROP INVESTME	0.007%	85.265%
2628	CLP HOLDINGS	0.007%	85.272%
2629	BK OF EAST ASIA	0.007%	85.279%
2630	PRA HEALTH SCIE	0.007%	85.286%
2631	MONDI LTD	0.007%	85.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	EUTELSAT COMMUN	0.007%	85.301%
2633	COGECO INC COMMON STOCK	0.007%	85.308%
2634	DCC PLC	0.007%	85.315%
2635	EVONIK INDUSTRI	0.007%	85.322%
2636	WOOD GROUP (JOH	0.007%	85.329%
2637	GROUP 1 AUTO	0.007%	85.336%
2638	YOKOGAWA ELECTR	0.007%	85.343%
2639	INSURANCE AUSTR	0.007%	85.351%
2640	LEONI AG	0.007%	85.358%
2641	DENKI KAGAKU KO	0.007%	85.365%
2642	RUMO SA	0.007%	85.372%
2643	SOUTH32 LTD	0.007%	85.379%
2644	HYUNDAI STEEL C	0.007%	85.386%
2645	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.007%	85.393%
2646	PUBLICIS GROUPE	0.007%	85.400%
2647	THK CO	0.007%	85.407%
2648	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	85.414%
2649	ASTRAZENECA	0.007%	85.421%
2650	RED ELECTRICA C	0.007%	85.428%
2651	CANFOR PULP PRO	0.007%	85.435%
2652	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.442%
2653	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	85.449%
2654	AMBEV SA	0.007%	85.456%
2655	T GARANTI BANKA	0.007%	85.464%
2656	ACADIA REALTY TRUST REIT USD.001	0.007%	85.471%
2657	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.007%	85.478%
2658	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.007%	85.485%
2659	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.007%	85.492%
2660	HANG LUNG DEVEL	0.007%	85.499%
2661	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	85.506%
2662	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.007%	85.513%
2663	AIRCASTLE LTD	0.007%	85.520%
2664	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	85.527%
2665	YUE YUEN INDUST	0.007%	85.534%
2666	UNIVAR INC COMMON STOCK USD.01	0.007%	85.541%
2667	SEBACORP INDUST	0.007%	85.548%
2668	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	85.554%
2669	TELENOR AS	0.007%	85.561%
2670	CHINA STEEL	0.007%	85.568%
2671	BRADY(WH)	0.007%	85.575%
2672	BHARAT FORGE LT	0.007%	85.582%
2673	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	85.589%
2674	CREDICORP	0.007%	85.596%
2675	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.603%
2676	WORTHINGTON IND	0.007%	85.610%
2677	UBE INDUSTRIES	0.007%	85.617%
2678	BANNER CORPORATION COMMON STOCK USD.01	0.007%	85.624%
2679	ENDESA S.A.	0.007%	85.631%
2680	BANK HAPOLIM B	0.007%	85.638%
2681	SANDVINE COR-CA	0.007%	85.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	ASHIKAGA HOLDIN	0.007%	85.651%
2683	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.007%	85.658%
2684	ELECTROLUX AB-S	0.007%	85.665%
2685	INVESTEC PLC	0.007%	85.672%
2686	ALCOA CORP COMMON STOCK USD.01	0.007%	85.679%
2687	LAM RESEARCH CO	0.007%	85.686%
2688	BRP INC/CA- SUB	0.007%	85.693%
2689	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	85.700%
2690	CH ROBINSON WOR	0.007%	85.707%
2691	TGS NOPEC GEOPH	0.007%	85.713%
2692	ARYZTA AG	0.007%	85.720%
2693	SAP SE SPONSORED ADR ADR	0.007%	85.727%
2694	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	85.734%
2695	INFOSYS LTD SP ADR ADR	0.007%	85.741%
2696	UGI CORP COMMON STOCK	0.007%	85.748%
2697	VF CORP	0.007%	85.755%
2698	NVR INC COMMON STOCK USD.01	0.007%	85.762%
2699	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.007%	85.768%
2700	BK MANDIRI	0.007%	85.775%
2701	GREAT WALL AUTO	0.007%	85.782%
2702	HANWHA CHEMICAL	0.007%	85.789%
2703	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.796%
2704	WILLIAM DEMANT	0.007%	85.803%
2705	CARTER S INC COMMON STOCK USD.01	0.007%	85.810%
2706	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	85.816%
2707	WEATHERFORD INT	0.007%	85.823%
2708	CASINO GUICH-PE	0.007%	85.830%
2709	CARPENTER TECH	0.007%	85.837%
2710	OUTOKUMPU OY	0.007%	85.844%
2711	Rural Electrifi	0.007%	85.850%
2712	UNIVERSAL CORP	0.007%	85.857%
2713	ASTELLAS PHARMA	0.007%	85.864%
2714	CHINA RESOURCES	0.007%	85.871%
2715	COMPUTER MODELL	0.007%	85.878%
2716	CENTERPOINT ENE	0.007%	85.885%
2717	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	85.891%
2718	SINO BIOPHAMACE	0.007%	85.898%
2719	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.905%
2720	TULLETT PREBON	0.007%	85.912%
2721	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	85.918%
2722	FANUC	0.007%	85.925%
2723	NCR CORP	0.007%	85.932%
2724	CHINA COMMUNICA	0.007%	85.939%
2725	ESTEE LAUDER CO	0.007%	85.945%
2726	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	85.952%
2727	ASAHI BREWERIES	0.007%	85.959%
2728	TEMENOS GROUP A	0.007%	85.966%
2729	INTIME RETAIL G	0.007%	85.972%
2730	EBARA CORP	0.007%	85.979%
2731	QUANTA COMPUTER	0.007%	85.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	85.993%
2733	MAXIMUS INC COMMON STOCK	0.007%	85.999%
2734	RESMED INC	0.007%	86.006%
2735	SEABOARD CORP COMMON STOCK USD1.0	0.007%	86.013%
2736	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	86.020%
2737	ITRON INC	0.007%	86.026%
2738	JAPAN HOTEL REI	0.007%	86.033%
2739	NTN CORPORATION	0.007%	86.040%
2740	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	86.046%
2741	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	86.053%
2742	SEALED AIR CORP COMMON STOCK USD.1	0.007%	86.060%
2743	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.007%	86.067%
2744	AGILE PROPERTY	0.007%	86.073%
2745	Dongbu Insuranc	0.007%	86.080%
2746	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	86.087%
2747	DKSH HOLDING LT	0.007%	86.093%
2748	mitsui mining &	0.007%	86.100%
2749	BANKINTER SA	0.007%	86.107%
2750	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.007%	86.113%
2751	GLOBUS MEDICAL	0.007%	86.120%
2752	FIRSTGROUP	0.007%	86.127%
2753	FAMILYMART CO	0.007%	86.133%
2754	SHINHAN FINANCI	0.007%	86.140%
2755	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	86.146%
2756	TULLOW OIL PLC	0.007%	86.153%
2757	ORPEA	0.007%	86.160%
2758	WAL-MART DE MEX	0.007%	86.166%
2759	ACTIVIA PROPERT	0.007%	86.173%
2760	GAMESA CORP TEC	0.007%	86.180%
2761	VERINT SYSTEMS	0.007%	86.186%
2762	FUKUOKA FINANCI	0.007%	86.193%
2763	CEZ AS	0.007%	86.199%
2764	SUMITOMO METAL	0.007%	86.206%
2765	HENDERSON LAND	0.007%	86.213%
2766	WARTSILA OYJ AB	0.007%	86.219%
2767	SM ENERGY CO COMMON STOCK USD.01	0.007%	86.226%
2768	STILLWATER MINI	0.007%	86.232%
2769	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	86.239%
2770	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.007%	86.245%
2771	ELECTROCOMPONEN	0.007%	86.252%
2772	HUGO BOSS AG	0.007%	86.259%
2773	ROBERT HALF INT	0.007%	86.265%
2774	ARISTOCRAT LEIS	0.007%	86.272%
2775	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	86.278%
2776	GOME ELECTRICAL	0.007%	86.285%
2777	YOKOHAMA RUBBER	0.007%	86.291%
2778	PADDY POWER PLC	0.007%	86.298%
2779	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.007%	86.304%
2780	SUNAC CHINA HLD	0.007%	86.311%
2781	NOK CORP	0.007%	86.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	86.324%
2783	WABTEC CORP COMMON STOCK USD.01	0.007%	86.330%
2784	SYMRISE AG	0.007%	86.337%
2785	HERSHEY FOODS C	0.007%	86.344%
2786	MILLICOM INTL C	0.007%	86.350%
2787	CBOE HOLDINGS INC COMMON STOCK	0.007%	86.357%
2788	RESILIENT REIT	0.007%	86.363%
2789	DAIICHI SANKYO	0.007%	86.370%
2790	ULVAC INC.	0.007%	86.376%
2791	CHINA CITIC BK	0.007%	86.383%
2792	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	86.389%
2793	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	86.396%
2794	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	86.402%
2795	KOSMOS ENERGY L	0.006%	86.409%
2796	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.415%
2797	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	86.422%
2798	EASTGROUP PROPERTIES INC REIT	0.006%	86.428%
2799	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	86.435%
2800	KBR INC COMMON STOCK USD.001	0.006%	86.441%
2801	LIC HOUSING FIN	0.006%	86.448%
2802	SEIKO EPSON COR	0.006%	86.454%
2803	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	86.461%
2804	B+G FOODS INC COMMON STOCK USD.01	0.006%	86.467%
2805	MALAYAN BKG BHD	0.006%	86.473%
2806	KONE OYJ	0.006%	86.480%
2807	CROMBIE REAL ES	0.006%	86.486%
2808	IMPALA PLATINUM	0.006%	86.493%
2809	YARA INTERNATIO	0.006%	86.499%
2810	MASCO CORP	0.006%	86.506%
2811	PLEXUS CORP COMMON STOCK USD.01	0.006%	86.512%
2812	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	86.519%
2813	COPART INC	0.006%	86.525%
2814	AMCOR LIMITED	0.006%	86.532%
2815	NORDSTROM INC COMMON STOCK	0.006%	86.538%
2816	SRC ENERGY INC COMMON STOCK USD.001	0.006%	86.544%
2817	ASML HOLDING NV	0.006%	86.551%
2818	TOKYU FUDOSAN H	0.006%	86.557%
2819	DILLARD DEPT ST	0.006%	86.564%
2820	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.006%	86.570%
2821	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	86.577%
2822	SOJITZ CORP COM	0.006%	86.583%
2823	E.SUN FINANCIAL	0.006%	86.589%
2824	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	86.596%
2825	ICU MEDICAL INC COMMON STOCK USD.1	0.006%	86.602%
2826	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.609%
2827	SECOM CO	0.006%	86.615%
2828	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	86.621%
2829	TOTAL ENERGY SE	0.006%	86.628%
2830	RED HAT INC COMMON STOCK USD.0001	0.006%	86.634%
2831	OC OERLIKON COR	0.006%	86.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	DAICEL CHEM IND	0.006%	86.647%
2833	CAPITACOMMERCIA	0.006%	86.653%
2834	ADARO ENERGY TB	0.006%	86.660%
2835	VOPAK (KON)	0.006%	86.666%
2836	BIO TECHNE CORP COMMON STOCK USD.01	0.006%	86.673%
2837	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.679%
2838	MSA SAFETY INC COMMON STOCK	0.006%	86.685%
2839	ACUITY BRANDS INC COMMON STOCK USD.01	0.006%	86.692%
2840	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	86.698%
2841	ORORA LTD	0.006%	86.704%
2842	ASUSTEK COMPUTE	0.006%	86.711%
2843	CAPITALAND	0.006%	86.717%
2844	NOW INC COMMON STOCK USD.01	0.006%	86.724%
2845	METCASH LTD	0.006%	86.730%
2846	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	86.736%
2847	BARCLAYS PLC	0.006%	86.743%
2848	CERNER CORP	0.006%	86.749%
2849	FIRSTCASH INC COMMON STOCK USD.01	0.006%	86.755%
2850	BEIJING ENTERPR	0.006%	86.762%
2851	TATA CONSULTANC	0.006%	86.768%
2852	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	86.774%
2853	HAEMONETICS COR	0.006%	86.781%
2854	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.006%	86.787%
2855	GRANITE CONST	0.006%	86.793%
2856	NATIONAL EXPRES	0.006%	86.800%
2857	LG&E & KU ENERG	0.006%	86.806%
2858	TIME INC COMMON STOCK USD.01	0.006%	86.812%
2859	CARE CAPITAL PROPERTIES INC REIT USD.01	0.006%	86.819%
2860	BQE CANT VAUDOI	0.006%	86.825%
2861	NELNET INC CL A COMMON STOCK USD.01	0.006%	86.831%
2862	PEARSON	0.006%	86.838%
2863	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	86.844%
2864	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	86.850%
2865	BNK FINANCIAL G	0.006%	86.857%
2866	COSCO PACIFIC	0.006%	86.863%
2867	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	86.869%
2868	FERROGLOBE PLC	0.006%	86.876%
2869	FIRST SOLAR INC	0.006%	86.882%
2870	MITSUBISHI ESTA	0.006%	86.888%
2871	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	86.894%
2872	YAMADA DENKI CO	0.006%	86.901%
2873	TOWNE BANK COMMON STOCK USD1.667	0.006%	86.907%
2874	BRILLIANCE CHIN	0.006%	86.913%
2875	BLOCK(H&R)INC	0.006%	86.920%
2876	ENTERGY CORP	0.006%	86.926%
2877	CIENA CORP COMMON STOCK USD.01	0.006%	86.932%
2878	VECTREN CORP COMMON STOCK	0.006%	86.938%
2879	RAIA DROGASIL S	0.006%	86.945%
2880	BRAMBLES LIMITE	0.006%	86.951%
2881	MEDIASET ESPANA	0.006%	86.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ROTORK PLC	0.006%	86.963%
2883	DAINIPPON SCREE	0.006%	86.970%
2884	TOYODA GOSEI	0.006%	86.976%
2885	VEOLIA ENVIRONM	0.006%	86.982%
2886	COBHAM PLC	0.006%	86.989%
2887	FUJI ELECTRIC C	0.006%	86.995%
2888	CALFRAC WELL SE	0.006%	87.001%
2889	LOOMIS AB	0.006%	87.007%
2890	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	87.014%
2891	BENCHMARK ELECT	0.006%	87.020%
2892	SAPPORO BREWERI	0.006%	87.026%
2893	SMITH AND NEPHE	0.006%	87.032%
2894	CATHAY PACIFIC	0.006%	87.038%
2895	CONTINENTAL GOL	0.006%	87.045%
2896	KGHM POLSKA MIE	0.006%	87.051%
2897	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.057%
2898	VAIL RESORTS	0.006%	87.063%
2899	SAAB AB	0.006%	87.070%
2900	CHICAGO BRIDGE	0.006%	87.076%
2901	PUBLIC BNK-LOCA	0.006%	87.082%
2902	TATA MOTORS LTD	0.006%	87.088%
2903	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	87.094%
2904	SUZUKEN CO LTD	0.006%	87.101%
2905	BROWN-FORMAN CO	0.006%	87.107%
2906	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	87.113%
2907	UNIPOL GRUPPO F	0.006%	87.119%
2908	SGS SA-REG COMM	0.006%	87.125%
2909	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	87.132%
2910	AURIZON HOLDING	0.006%	87.138%
2911	SCRIPPS NETWORK	0.006%	87.144%
2912	DOWNER EDI LTD	0.006%	87.150%
2913	NORTHVIEW APART	0.006%	87.156%
2914	MDU RES GROUP I	0.006%	87.162%
2915	FUJIKURA	0.006%	87.169%
2916	SHIN KONG FINL	0.006%	87.175%
2917	RENASANT CORP COMMON STOCK USD5.0	0.006%	87.181%
2918	FBL FINANCIAL G	0.006%	87.187%
2919	HOYA CORP	0.006%	87.193%
2920	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	87.199%
2921	PHOENIX GROUP H	0.006%	87.205%
2922	HYUNDAI MARINE&	0.006%	87.212%
2923	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	87.218%
2924	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	87.224%
2925	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	87.230%
2926	IG GROUP HLDGS	0.006%	87.236%
2927	GRUPA LOTOS S.A	0.006%	87.242%
2928	MMI HOLDINGS LT	0.006%	87.248%
2929	WASHINGTON REIT REIT USD.01	0.006%	87.254%
2930	CHEMED CORP COMMON STOCK USD1.0	0.006%	87.261%
2931	INGENICO	0.006%	87.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	PRYSMIAN SPA CO	0.006%	87.273%
2933	MUELLER WATER P	0.006%	87.279%
2934	ERICSSON (LM) TEL SP ADR ADR	0.006%	87.285%
2935	TAISHIN FINANCI	0.006%	87.291%
2936	WATSCO INC COMMON STOCK USD.5	0.006%	87.297%
2937	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	87.303%
2938	58.COM INC ADR ADR	0.006%	87.309%
2939	LEG IMMOBILIEN	0.006%	87.315%
2940	POU CHEN	0.006%	87.321%
2941	ELECTRONICS	0.006%	87.328%
2942	MACK CALI REALTY CORP REIT USD.01	0.006%	87.334%
2943	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.340%
2944	METHODE ELEC IN	0.006%	87.346%
2945	AIR METHODS CORP COMMON STOCK USD.06	0.006%	87.352%
2946	PROSIEBENSAT.1	0.006%	87.358%
2947	TRANSURBAN GROU	0.006%	87.364%
2948	JAMES HARDIE IN	0.006%	87.370%
2949	HITACHI METALS	0.006%	87.376%
2950	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.006%	87.382%
2951	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	87.388%
2952	DAI NIPPON PRIN	0.006%	87.394%
2953	TECH MAHINDRA L	0.006%	87.400%
2954	TOPPAN PRINTING	0.006%	87.406%
2955	STATE BK OF IND	0.006%	87.412%
2956	VIASAT INC COMMON STOCK USD.0001	0.006%	87.418%
2957	LG CABLE &MCHY	0.006%	87.424%
2958	TAKASHIMAYA CO	0.006%	87.430%
2959	TELKOM GROUP LT	0.006%	87.436%
2960	ROHM CO	0.006%	87.442%
2961	KERING	0.006%	87.448%
2962	NKT HOLDING A/S	0.006%	87.454%
2963	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	87.460%
2964	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	87.466%
2965	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	87.472%
2966	CSR LIMITED	0.006%	87.478%
2967	WPG HOLDINGS	0.006%	87.485%
2968	OZ MINERALS LTD	0.006%	87.491%
2969	HOPEWELL HLDGS	0.006%	87.497%
2970	SALESFORCE.COM	0.006%	87.503%
2971	BODYCOTE PLC	0.006%	87.509%
2972	HAYS	0.006%	87.515%
2973	EQT CORPORATION	0.006%	87.521%
2974	CARGOTEC CORP-B	0.006%	87.527%
2975	PEAB AB	0.006%	87.533%
2976	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.006%	87.539%
2977	TOPBUILD CORP COMMON STOCK	0.006%	87.545%
2978	ILLUMINA INC	0.006%	87.551%
2979	ARGONAUT GOLD I	0.006%	87.557%
2980	NUVASIVE INC COMMON STOCK USD.001	0.006%	87.562%
2981	AGL ENERGY LTD	0.006%	87.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	EDENRED	0.006%	87.574%
2983	STEPAN CO COMMON STOCK USD1.0	0.006%	87.580%
2984	JUST ENERGY GROUP INC COMMON STOCK	0.006%	87.586%
2985	SEMTECH CORP	0.006%	87.592%
2986	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.006%	87.598%
2987	SASOL	0.006%	87.604%
2988	BUZZI UNICEM SP	0.006%	87.610%
2989	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	87.616%
2990	NORSK HYDRO AS	0.006%	87.622%
2991	WISTRON CORP	0.006%	87.628%
2992	SUN PHARMACEUTI	0.006%	87.634%
2993	OIL SEARCH LTD	0.006%	87.640%
2994	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	87.646%
2995	AGGREKO PLC	0.006%	87.652%
2996	ALUMINA LTD	0.006%	87.658%
2997	CRH MEDICAL COR	0.006%	87.664%
2998	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.669%
2999	CEMBRA MONEY BA	0.006%	87.675%
3000	CORE LABORATORI	0.006%	87.681%
3001	COFINIMMO	0.006%	87.687%
3002	LOGITECH INTERN	0.006%	87.693%
3003	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	87.699%
3004	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.705%
3005	ANSELL LTD	0.006%	87.711%
3006	KYOCERA CORP SPONS ADR ADR	0.006%	87.717%
3007	HENDERSON GROUP	0.006%	87.722%
3008	SHUTTERFLY INC	0.006%	87.728%
3009	WORLEYPARSONS	0.006%	87.734%
3010	PGE POLSKA GRUP	0.006%	87.740%
3011	HANWHA CORP	0.006%	87.746%
3012	HERBALIFE LTD COMMON STOCK USD.002	0.006%	87.752%
3013	LARSEN & TOUBRO	0.006%	87.758%
3014	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.763%
3015	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.769%
3016	TAIWAN CEMENT	0.006%	87.775%
3017	AVX CORP COMMON STOCK USD.01	0.006%	87.781%
3018	IDEA CELLULAR L	0.006%	87.787%
3019	SCRIPPS(EW)CO(N	0.006%	87.793%
3020	ROYAL UNIBREW A	0.006%	87.799%
3021	CHONGQING RURAL	0.006%	87.804%
3022	BRITISH SKY BRO	0.006%	87.810%
3023	MARUTI SUZUKI	0.006%	87.816%
3024	ULTRAPAR PARTIC	0.006%	87.822%
3025	LOJAS AMERICANA	0.006%	87.828%
3026	PAYSAFE GROUP P	0.006%	87.834%
3027	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	87.839%
3028	CONCORDIA FINAN	0.006%	87.845%
3029	PRICESMART INC	0.006%	87.851%
3030	CREDIT SAISON C	0.006%	87.857%
3031	AMER NATL INS	0.006%	87.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	KASIKORNBANK PL	0.006%	87.869%
3033	LANCASTER COLON	0.006%	87.874%
3034	PLAYTECH	0.006%	87.880%
3035	PERNOD-RICARD	0.006%	87.886%
3036	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.006%	87.892%
3037	HORIZON PHARMA	0.006%	87.898%
3038	HYOSUNG CORP	0.006%	87.903%
3039	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.006%	87.909%
3040	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	87.915%
3041	ADANI PORT & SE	0.006%	87.921%
3042	MATSON INC COMMON STOCK	0.006%	87.927%
3043	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	87.932%
3044	A.P. MOLLER-MAE	0.006%	87.938%
3045	TRINSEO SA	0.006%	87.944%
3046	THALES SA	0.006%	87.950%
3047	LEONS FURNITURE	0.006%	87.955%
3048	MUELLER INDS IN	0.006%	87.961%
3049	ELECTR DE FRANC	0.006%	87.967%
3050	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	87.973%
3051	GREIF INC CL A COMMON STOCK	0.006%	87.978%
3052	ACXIOM CORP COMMON STOCK USD.1	0.006%	87.984%
3053	SINOPAC HLDG	0.006%	87.990%
3054	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.006%	87.996%
3055	CAIRN ENERGY PL	0.006%	88.001%
3056	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	88.007%
3057	FRONTIER REIT	0.006%	88.013%
3058	SERVICEMASTER G	0.006%	88.019%
3059	BIRD CONSTRUCTI	0.006%	88.024%
3060	FILA KOREA LTD	0.006%	88.030%
3061	MAHINDRA &MAHIN	0.006%	88.036%
3062	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	88.042%
3063	TARO PHARMACEUT	0.006%	88.047%
3064	ENI	0.006%	88.053%
3065	MCDERMOTT INTL	0.006%	88.059%
3066	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	88.065%
3067	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.006%	88.070%
3068	MICROSEMI	0.006%	88.076%
3069	ABERTIS INFRAES	0.006%	88.082%
3070	SOTHEBY S COMMON STOCK USD.01	0.006%	88.088%
3071	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	88.093%
3072	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	88.099%
3073	CHINA EVERBRIGH	0.006%	88.105%
3074	PEBBLEBROOK HOT	0.006%	88.110%
3075	VALENER INC	0.006%	88.116%
3076	BEKAERT SA	0.006%	88.122%
3077	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	88.128%
3078	JUNGHEINRICH -	0.006%	88.133%
3079	DENTSU INC.	0.006%	88.139%
3080	EMPRESA BRASILE	0.006%	88.145%
3081	ALLEGIANT TRAVE	0.006%	88.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	AZZ INC COMMON STOCK USD1.0	0.006%	88.156%
3083	MORNINGSTAR INC COMMON STOCK	0.006%	88.162%
3084	SPROTT INC COMM	0.006%	88.167%
3085	NIPPON PAPER IN	0.006%	88.173%
3086	WESBANCO INC COMMON STOCK USD2.0833	0.006%	88.179%
3087	CHINA CINDA ASS	0.006%	88.184%
3088	MORI SEIKI CO	0.006%	88.190%
3089	JUPITER PLC	0.006%	88.196%
3090	PRA GROUP INC COMMON STOCK USD.01	0.006%	88.201%
3091	GUANGZHOU R&F P	0.006%	88.207%
3092	ENDO INTERNATIO	0.006%	88.213%
3093	GILDEMEISTER AG	0.006%	88.218%
3094	AMMB HOLDINGS B	0.006%	88.224%
3095	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	88.230%
3096	SEEK LTD.	0.006%	88.235%
3097	SIMS GROUP LTD	0.006%	88.241%
3098	TOYOTA INDUSTRI	0.006%	88.247%
3099	GRIFOLS SA	0.006%	88.252%
3100	CHEMOURS CO/THE COMMON STOCK	0.006%	88.258%
3101	HUTCHISON PORT	0.006%	88.263%
3102	HK & CHINA GAS	0.006%	88.269%
3103	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	88.275%
3104	QISDA CORP	0.006%	88.280%
3105	KULICKE&SOFFA I	0.006%	88.286%
3106	KERRY PROPRTIE	0.006%	88.291%
3107	ZEON CO	0.006%	88.297%
3108	AKORN INC COMMON STOCK	0.006%	88.303%
3109	CITIZEN WATCH C	0.006%	88.308%
3110	CHAILEASE HOLDI	0.006%	88.314%
3111	SAMSONITE INTL	0.006%	88.319%
3112	ENTEL EMP NAC T	0.006%	88.325%
3113	ITV PLC	0.006%	88.331%
3114	WGL HOLDINGS INC COMMON STOCK	0.006%	88.336%
3115	DUET GROUP	0.006%	88.342%
3116	SHANGRI-LA ASIA	0.006%	88.347%
3117	GETINGE AB, B S	0.006%	88.353%
3118	CAPITEC BANK HL	0.006%	88.358%
3119	MORI HILLS REIT	0.006%	88.364%
3120	JAPAN LOGISTICS	0.006%	88.370%
3121	TELETECH HOLDIN	0.006%	88.375%
3122	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	88.381%
3123	SYNAPTICS INC COMMON STOCK USD.001	0.006%	88.386%
3124	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	88.392%
3125	SUMITOMO OSAKA	0.006%	88.397%
3126	CHINA MEDICAL S	0.006%	88.403%
3127	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	88.408%
3128	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	88.414%
3129	WALKER + DUNLOP INC COMMON STOCK	0.006%	88.419%
3130	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.006%	88.425%
3131	ARROW ELECTRONI	0.006%	88.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	AJINOMOTO CO IN	0.006%	88.436%
3133	MO OCH DOMSJO A	0.006%	88.442%
3134	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	88.447%
3135	LANDSTAR SYSTEM	0.006%	88.453%
3136	CONDUENT INC COMMON STOCK USD.01	0.006%	88.458%
3137	HIGH LINER FOOD	0.006%	88.464%
3138	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	88.469%
3139	NETGEAR INC COMMON STOCK USD.001	0.006%	88.475%
3140	WEIS MARKETS IN	0.006%	88.480%
3141	SIMCORP A/S	0.006%	88.486%
3142	GLUSKIN SHEFF &	0.006%	88.491%
3143	BASF SE SPON ADR ADR	0.005%	88.497%
3144	GLANBIA PLC	0.005%	88.502%
3145	MTR CORP	0.005%	88.508%
3146	TERANGA GOLD CO	0.005%	88.513%
3147	MAPLETREE COMME	0.005%	88.519%
3148	CHINA SHENHUA E	0.005%	88.524%
3149	HITACHI CHEMICA	0.005%	88.530%
3150	SUZANO PAPEL E	0.005%	88.535%
3151	MERLIN ENTERTAI	0.005%	88.540%
3152	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.546%
3153	VOLVO AB	0.005%	88.551%
3154	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.005%	88.557%
3155	PORTO SEGURO SA	0.005%	88.562%
3156	JBS SA	0.005%	88.568%
3157	F5 NETWORKS INC COMMON STOCK	0.005%	88.573%
3158	ADELAIDE BRIGHT	0.005%	88.578%
3159	ISS A/S	0.005%	88.584%
3160	GARTNER GROUP I	0.005%	88.589%
3161	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.595%
3162	SECURITAS	0.005%	88.600%
3163	ELEMENTIS (1998	0.005%	88.606%
3164	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	88.611%
3165	N B T BANCORP INC COMMON STOCK USD.01	0.005%	88.616%
3166	LIFE HEALTHCARE	0.005%	88.622%
3167	IBIDEN CO	0.005%	88.627%
3168	IT HOLDINGS COR	0.005%	88.633%
3169	WEBMD HEALTH CORP COMMON STOCK USD.01	0.005%	88.638%
3170	BNC BANCORP COMMON STOCK	0.005%	88.644%
3171	VESUVIUS PLC	0.005%	88.649%
3172	DOWA HOLDING CO	0.005%	88.654%
3173	GAM HOLDING LTD	0.005%	88.660%
3174	FOSUN INTERNATI	0.005%	88.665%
3175	INDUSTRIAL BANK	0.005%	88.671%
3176	SEI INVESTMENT	0.005%	88.676%
3177	QINETIQ GROUP P	0.005%	88.681%
3178	GS YUASA CORP	0.005%	88.687%
3179	GCL-POLY ENERGY	0.005%	88.692%
3180	INVESTA OFFICE	0.005%	88.697%
3181	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	88.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	Straumann AG	0.005%	88.708%
3183	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	88.714%
3184	NINE DRAGONS PA	0.005%	88.719%
3185	GREENCORE GROUP	0.005%	88.724%
3186	PETROFAC LTD	0.005%	88.730%
3187	STATOIL ASA SPON ADR ADR	0.005%	88.735%
3188	RLI CORP COMMON STOCK USD1.0	0.005%	88.740%
3189	NOVO NORDISK A/S SPONS ADR ADR	0.005%	88.746%
3190	SCHRODERS PLC	0.005%	88.751%
3191	EXELIXIS INC	0.005%	88.756%
3192	BALCHEM CORP COMMON STOCK USD.0667	0.005%	88.762%
3193	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	88.767%
3194	ARCA CONTINEN	0.005%	88.773%
3195	WIPRO	0.005%	88.778%
3196	BRAIT SA	0.005%	88.783%
3197	CIPLA LTD	0.005%	88.789%
3198	OSI SYSTEMS INC	0.005%	88.794%
3199	FAIRFAX MEDIA L	0.005%	88.799%
3200	YAMATO HOLDINGS	0.005%	88.805%
3201	TOKYO TATEMONO	0.005%	88.810%
3202	FERRO CORP	0.005%	88.815%
3203	STAMPS.COM INC COMMON STOCK USD.001	0.005%	88.821%
3204	CLEANAWAY WASTE	0.005%	88.826%
3205	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.005%	88.831%
3206	MONSTER BEVERAGE CORP COMMON STOCK	0.005%	88.837%
3207	VENTURE CORP	0.005%	88.842%
3208	SCANA CORP COMMON STOCK	0.005%	88.847%
3209	SPX FLOW INC COMMON STOCK USD.01	0.005%	88.853%
3210	A P MOLLER - MA	0.005%	88.858%
3211	SCHOLASTIC CORP	0.005%	88.863%
3212	KENEDIX REALTY	0.005%	88.869%
3213	YTL CORP	0.005%	88.874%
3214	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	88.879%
3215	SUL AMERICA SA	0.005%	88.884%
3216	NEWMARKET CORP COMMON STOCK	0.005%	88.890%
3217	COCA-COLA BOTTL	0.005%	88.895%
3218	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.900%
3219	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	88.906%
3220	ISETAN MITSUKOS	0.005%	88.911%
3221	ABB LTD SPON ADR ADR	0.005%	88.916%
3222	YUANTA FINL HOL	0.005%	88.922%
3223	COMFORT SYSTEMS	0.005%	88.927%
3224	NIPPON KAYAKU C	0.005%	88.932%
3225	TPK HOLDINGS CO	0.005%	88.938%
3226	MTY FOOD GROUP	0.005%	88.943%
3227	ATMOS ENERGY CO	0.005%	88.948%
3228	CENCOSUD SA	0.005%	88.953%
3229	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	88.959%
3230	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	88.964%
3231	TAISEI CORP	0.005%	88.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	HASEKO CORP	0.005%	88.974%
3233	HUANENG RENEWAB	0.005%	88.980%
3234	NEX GROUP PLC	0.005%	88.985%
3235	SELECT INCOME REIT REIT USD.01	0.005%	88.990%
3236	YAMAGUCHI FINAN	0.005%	88.995%
3237	POOL CORP COMMON STOCK USD.001	0.005%	89.001%
3238	KURITA WATER IN	0.005%	89.006%
3239	ALTICE NV CLAS	0.005%	89.011%
3240	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	89.016%
3241	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	89.022%
3242	DAITO TRUST CON	0.005%	89.027%
3243	AIR WATER INC.	0.005%	89.032%
3244	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.005%	89.037%
3245	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.043%
3246	JSR CORPORATION	0.005%	89.048%
3247	ENERPLUS CORP COMMON STOCK	0.005%	89.053%
3248	WABASH NATIONAL	0.005%	89.058%
3249	KILLAM APART RE	0.005%	89.064%
3250	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.069%
3251	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.005%	89.074%
3252	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.079%
3253	DIEBOLD INC	0.005%	89.084%
3254	SANWA SHUTTER C	0.005%	89.090%
3255	FIVE PRIME THER	0.005%	89.095%
3256	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.100%
3257	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.105%
3258	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.110%
3259	TOYO TIRE & RUB	0.005%	89.116%
3260	T IS BANKASI	0.005%	89.121%
3261	BERENDSEN PLC	0.005%	89.126%
3262	SULZER AG	0.005%	89.131%
3263	HIROSHIMA BANK	0.005%	89.136%
3264	SNAM SPA	0.005%	89.142%
3265	POWER FINANCE C	0.005%	89.147%
3266	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	89.152%
3267	RUBIS	0.005%	89.157%
3268	IDACORP INC COMMON STOCK	0.005%	89.162%
3269	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.168%
3270	RICHMONT MINES	0.005%	89.173%
3271	IJM CORP BERHAD	0.005%	89.178%
3272	ADMIRAL GROUP	0.005%	89.183%
3273	CYRELA BRAZIL R	0.005%	89.188%
3274	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.005%	89.193%
3275	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.199%
3276	GEMALTO NV	0.005%	89.204%
3277	S-OIL CORPORATI	0.005%	89.209%
3278	VALIANT HOLDING	0.005%	89.214%
3279	DSW INC CLASS A COMMON STOCK	0.005%	89.219%
3280	KBC GROEP NV	0.005%	89.224%
3281	STEELCASE INC	0.005%	89.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	EMBRAER SA SPON ADR ADR	0.005%	89.235%
3283	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.240%
3284	SINOPHARM GROUP	0.005%	89.245%
3285	DAILY MAIL&GEN	0.005%	89.250%
3286	MIDDLEBY CORP COMMON STOCK USD.01	0.005%	89.255%
3287	WACKER CHEMIE A	0.005%	89.260%
3288	POWER ASSETS HO	0.005%	89.266%
3289	FAST RETAILING	0.005%	89.271%
3290	LARGAN PRECISIO	0.005%	89.276%
3291	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.281%
3292	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.286%
3293	NIBE INDUSTRIER	0.005%	89.291%
3294	KYUSHU FINANCIA	0.005%	89.296%
3295	CINEWORLD GROUP	0.005%	89.301%
3296	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	89.307%
3297	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	89.312%
3298	RIGHTMOVE GROUP	0.005%	89.317%
3299	GENTERA SAB DE	0.005%	89.322%
3300	NIPPON ELEC GLA	0.005%	89.327%
3301	OWENS-ILLINOIS	0.005%	89.332%
3302	BIOVERATIV INC COMMON STOCK USD.001	0.005%	89.337%
3303	CSRA INC COMMON STOCK USD.001	0.005%	89.342%
3304	BANK LEUMI LE-I	0.005%	89.347%
3305	VICTREX PLC	0.005%	89.352%
3306	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	89.357%
3307	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.363%
3308	PENNON GROUP	0.005%	89.368%
3309	QANTAS AIRWAYS	0.005%	89.373%
3310	HOCHTIEF AG	0.005%	89.378%
3311	Alten	0.005%	89.383%
3312	CLICLS GROUP	0.005%	89.388%
3313	CJ CHEILJEDANG	0.005%	89.393%
3314	ALFA LAVAL AB	0.005%	89.398%
3315	ENN ENERGY HOLD	0.005%	89.403%
3316	KANEKA CORP	0.005%	89.408%
3317	NOMURA REAL EST	0.005%	89.413%
3318	PEOPLE'S INSURA	0.005%	89.418%
3319	SHERRITT INTERN	0.005%	89.423%
3320	NWS HOLDINGS LT	0.005%	89.428%
3321	AXEL SPRINGER A	0.005%	89.433%
3322	NIPPON EXPRESS	0.005%	89.438%
3323	PIZZA PIZZA ROY	0.005%	89.444%
3324	SUMITOMO FOREST	0.005%	89.449%
3325	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.005%	89.454%
3326	PARK NATIONAL CORP COMMON STOCK	0.005%	89.459%
3327	JINDAL STEEL &	0.005%	89.464%
3328	SONIC HEALTHCAR	0.005%	89.469%
3329	CHIBA BANK	0.005%	89.474%
3330	CHINA AGRI-INDU	0.005%	89.479%
3331	China Mengniu D	0.005%	89.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	BROCADE COMMUNI	0.005%	89.489%
3333	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	89.494%
3334	BK OF KYOTO	0.005%	89.499%
3335	SILICON LABORAT	0.005%	89.504%
3336	HANESBRANDS INC COMMON STOCK USD.01	0.005%	89.509%
3337	CHANG HWA COMME	0.005%	89.514%
3338	SHENZHEN INVEST	0.005%	89.519%
3339	ROGERS CORP COMMON STOCK USD1.0	0.005%	89.524%
3340	CASIO COMPUTER	0.005%	89.529%
3341	NIDEC CORPORATI	0.005%	89.534%
3342	GUNMA BANK	0.005%	89.539%
3343	TATA STEEL LIMI	0.005%	89.544%
3344	NORDSON CORP COMMON STOCK	0.005%	89.549%
3345	LLOYD THOMPSON	0.005%	89.554%
3346	EUROCOMMERCIAL	0.005%	89.559%
3347	BEIJING CAPITAL	0.005%	89.564%
3348	FIRM CAPITAL MO	0.005%	89.569%
3349	INNOSPEC INC COMMON STOCK USD.01	0.005%	89.574%
3350	TORO CO	0.005%	89.579%
3351	VONTOBEL HLDGS	0.005%	89.584%
3352	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	89.589%
3353	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	89.594%
3354	LTC PROPERTIES	0.005%	89.599%
3355	IXIA COMMON STOCK	0.005%	89.604%
3356	TRYGVESTA AS	0.005%	89.609%
3357	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	89.614%
3358	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.619%
3359	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	89.624%
3360	COCHLEAR LTD	0.005%	89.629%
3361	PRIMARY HEALTH	0.005%	89.634%
3362	HINO MOTORS	0.005%	89.638%
3363	TALANX AG	0.005%	89.643%
3364	JAZZ PHARMACEUT	0.005%	89.648%
3365	TIETO CORP OYJ	0.005%	89.653%
3366	FIERA SCEPTRE I	0.005%	89.658%
3367	DGB FINANCIAL G	0.005%	89.663%
3368	Denison Mines C	0.005%	89.668%
3369	VERISIGN	0.005%	89.673%
3370	L BRANDS INC COMMON STOCK USD.5	0.005%	89.678%
3371	HACHIJUNI BANK	0.005%	89.683%
3372	MAGELLAN AEROSP	0.005%	89.688%
3373	NAMCO BANDAI HO	0.005%	89.693%
3374	SIHUAN PHARMACE	0.005%	89.697%
3375	LIQUOR STORES N	0.005%	89.702%
3376	ROCKWOOL INTL	0.005%	89.707%
3377	SANKYU INC	0.005%	89.712%
3378	WEICHAI POWER-H	0.005%	89.717%
3379	CRH (DUBLIN)	0.005%	89.722%
3380	ALLIANT ENERGY	0.005%	89.727%
3381	DAELIM INDUSTRI	0.005%	89.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.737%
3383	BRUKER CORP COMMON STOCK USD.01	0.005%	89.742%
3384	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.746%
3385	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	89.751%
3386	ENERGIAS DE POR	0.005%	89.756%
3387	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.761%
3388	ADVANTEST	0.005%	89.766%
3389	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	89.771%
3390	OTP BANK PLC	0.005%	89.776%
3391	NOVATEK MICROEL	0.005%	89.781%
3392	UNITED UTILITIE	0.005%	89.785%
3393	NTT DOCOMO INC SPON ADR ADR	0.005%	89.790%
3394	DINEQUITY INC	0.005%	89.795%
3395	COGNEX CORP	0.005%	89.800%
3396	ATKINS WS	0.005%	89.805%
3397	BROOKS AUTOMATI	0.005%	89.810%
3398	BRF SA ADR ADR	0.005%	89.815%
3399	CHINA GAS HOLDI	0.005%	89.820%
3400	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	89.824%
3401	HOMESERVE PLC	0.005%	89.829%
3402	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.834%
3403	AMEC FOSTER	0.005%	89.839%
3404	GRUPO AEROPORTU	0.005%	89.844%
3405	IROBOT CORP	0.005%	89.849%
3406	INTERFACE INC COMMON STOCK USD.1	0.005%	89.853%
3407	NEOPOST	0.005%	89.858%
3408	AES CORP COMMON STOCK USD.01	0.005%	89.863%
3409	ALSEA SAB DE CV	0.005%	89.868%
3410	DA OFFICE INV C	0.005%	89.873%
3411	NABTESCO CORP	0.005%	89.878%
3412	AENA SA	0.005%	89.882%
3413	CUBIC CORP COMMON STOCK	0.005%	89.887%
3414	SUNNY OPTICAL T	0.005%	89.892%
3415	E-MART CO. LTD.	0.005%	89.897%
3416	SCHOUW & CO	0.005%	89.902%
3417	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.906%
3418	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.911%
3419	CORE-MARK HLDG	0.005%	89.916%
3420	NCC AB-B	0.005%	89.921%
3421	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	89.926%
3422	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	89.930%
3423	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.935%
3424	MBIA INC	0.005%	89.940%
3425	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	89.945%
3426	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.950%
3427	ANTA SPORTS PRO	0.005%	89.954%
3428	FABRINET	0.005%	89.959%
3429	PETRONET LNG LT	0.005%	89.964%
3430	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.969%
3431	HITACHI CAPITAL	0.005%	89.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	DISTRIBUIDORA I	0.005%	89.978%
3433	BHARAT HEAVY EL	0.005%	89.983%
3434	SINO-OCEAN LAND	0.005%	89.988%
3435	FORWARD AIR COR	0.005%	89.993%
3436	WERELDHAVE NV	0.005%	89.997%
3437	FACTSET RESEARC	0.005%	90.002%
3438	TECHTRONIC INDU	0.005%	90.007%
3439	ONE GAS INC COMMON STOCK	0.005%	90.012%
3440	TAURON POLSKA E	0.005%	90.016%
3441	77TH BANK	0.005%	90.021%
3442	DAEWOO SECURITI	0.005%	90.026%
3443	ARGAN INC COMMON STOCK USD.15	0.005%	90.031%
3444	SJM HOLDINGS LT	0.005%	90.035%
3445	UNIT CORP	0.005%	90.040%
3446	SALZGITTER AG	0.005%	90.045%
3447	MAKITA CORP	0.005%	90.049%
3448	OMNICELL INC COMMON STOCK USD.001	0.005%	90.054%
3449	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	90.059%
3450	SHANGHAI INDL	0.005%	90.064%
3451	BOVIS HOMES GRO	0.005%	90.068%
3452	LG HOUSEHOLD HE	0.005%	90.073%
3453	HOKUHOKU FINANC	0.005%	90.078%
3454	UTD O/S LAND	0.005%	90.082%
3455	EUROFINS SCIENT	0.005%	90.087%
3456	CHUGOKU BANK	0.005%	90.092%
3457	PCCW LIMITED	0.005%	90.096%
3458	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	90.101%
3459	RELIANCE CAPITA	0.005%	90.106%
3460	NIFCO INC	0.005%	90.110%
3461	TSUMURA & CO	0.005%	90.115%
3462	SANTEN PHARM CO	0.005%	90.120%
3463	TOPCON CORPORAT	0.005%	90.125%
3464	BELIMO HOLDING	0.005%	90.129%
3465	AUTO TRADER GRO	0.005%	90.134%
3466	AAR CORP	0.005%	90.139%
3467	LA Z BOY INC COMMON STOCK USD1.0	0.005%	90.143%
3468	CANARA BANK	0.005%	90.148%
3469	SSAB SVENSKT ST	0.005%	90.153%
3470	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.005%	90.157%
3471	NEXANS	0.005%	90.162%
3472	HYUNDAI HEAVY I	0.005%	90.167%
3473	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	90.171%
3474	NIKON CORP	0.005%	90.176%
3475	BANCFIRST CORP	0.005%	90.181%
3476	NTT DATA	0.005%	90.185%
3477	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	90.190%
3478	SAGE GROUP PLC/	0.005%	90.195%
3479	KAZAKHMYS PLC	0.005%	90.199%
3480	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.005%	90.204%
3481	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.005%	90.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	WACOAL CORP	0.005%	90.213%
3483	LOGITECH INTERN	0.005%	90.218%
3484	ALLETE INC	0.005%	90.223%
3485	BANCA MEDIOLANU	0.005%	90.227%
3486	TASEKO MINES LT	0.005%	90.232%
3487	TRILOGY ENERGY	0.005%	90.236%
3488	MULTI COLOR CORP COMMON STOCK	0.005%	90.241%
3489	SHENZHOU INT GR	0.005%	90.246%
3490	NHK SPRING CO	0.005%	90.250%
3491	HIGHWEALTH CONS	0.005%	90.255%
3492	CATTOLICA ASSIC	0.005%	90.260%
3493	COMFORTDELGRO C	0.005%	90.264%
3494	SYNTHOMER PLC	0.005%	90.269%
3495	MRV ENGENHARIA	0.005%	90.273%
3496	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.005%	90.278%
3497	CBL & ASSOC PRO	0.005%	90.283%
3498	KAMAN CORP COMMON STOCK USD1.0	0.005%	90.287%
3499	GRUBHUB INC COMMON STOCK USD.0001	0.005%	90.292%
3500	EMPRESAS COPEC	0.005%	90.296%
3501	MORINAGA MILK I	0.005%	90.301%
3502	ESCORTS LTD	0.005%	90.306%
3503	CHINA DEVELOPME	0.005%	90.310%
3504	SPARTANNASH CO COMMON STOCK	0.005%	90.315%
3505	TKH GROUP NV DU	0.005%	90.319%
3506	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	90.324%
3507	FORBO HLDG	0.005%	90.329%
3508	ASTEC INDUSTRIE	0.005%	90.333%
3509	BLACKPEARL RESO	0.005%	90.338%
3510	CHARTER HALL GR	0.005%	90.342%
3511	KEIHAN ELECTRIC	0.005%	90.347%
3512	BANRISUL	0.005%	90.351%
3513	HEROUX DEVTEK	0.005%	90.356%
3514	CHUBU ELEC POWE	0.005%	90.361%
3515	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.005%	90.365%
3516	NIPPON ACCOMMOD	0.005%	90.370%
3517	DUNDEE PRECIOUS	0.005%	90.374%
3518	HAITONG SECURIT	0.005%	90.379%
3519	HARVEY NORMAN H	0.005%	90.383%
3520	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	90.388%
3521	NAN YA PLASTIC	0.005%	90.393%
3522	GAIL INDIA LTD	0.005%	90.397%
3523	INVENTEC CORP	0.005%	90.402%
3524	CHINA LIFE INSURANCE CO ADR ADR	0.005%	90.406%
3525	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	90.411%
3526	VONAGE HLDGS CO	0.005%	90.415%
3527	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	90.420%
3528	LIBERTY GLOBAL	0.005%	90.424%
3529	ACCTON	0.005%	90.429%
3530	SKY CITY	0.005%	90.434%
3531	TOKUYAMA CORP	0.005%	90.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	PLANTRONICS INC COMMON STOCK USD.01	0.005%	90.443%
3533	REDROW	0.005%	90.447%
3534	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	90.452%
3535	WADDELL & REED	0.005%	90.456%
3536	HEICO CORP	0.005%	90.461%
3537	LATAM AIRLINES	0.005%	90.465%
3538	CAPELLA EDUCATI	0.005%	90.470%
3539	AU OPTRONICS CO	0.005%	90.474%
3540	INTERCONTINENTAL HOTELS ADR ADR	0.005%	90.479%
3541	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	90.483%
3542	KRATON CORP COMMON STOCK USD.01	0.005%	90.488%
3543	ALTRAN TECHNOLO	0.005%	90.492%
3544	PIONEER FOODS L	0.005%	90.497%
3545	BOB EVANS FARMS	0.005%	90.501%
3546	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.005%	90.506%
3547	TOYOBO CO	0.005%	90.510%
3548	KOITO MFG CO	0.005%	90.515%
3549	LONDON STOCK EX	0.004%	90.519%
3550	NOF CORP	0.004%	90.524%
3551	ABN AMRO GROUP	0.004%	90.528%
3552	SOUTH32 ADR ADR	0.004%	90.533%
3553	JAMES RIVER GRO	0.004%	90.537%
3554	TRONOX LTD-CL A	0.004%	90.542%
3555	MAIDEN HLDGS LT	0.004%	90.546%
3556	PSP SWISS PROPE	0.004%	90.551%
3557	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	90.555%
3558	TAIYO YUDEN CO	0.004%	90.560%
3559	CNP ASSURANCES	0.004%	90.564%
3560	GOLDEN AGRI RES	0.004%	90.569%
3561	SABINA SILVER C	0.004%	90.573%
3562	FUCHS PETROLUB	0.004%	90.578%
3563	ZILLOW GROUP INC C COMMON STOCK	0.004%	90.582%
3564	TOKYO GAS CO	0.004%	90.587%
3565	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.004%	90.591%
3566	SCHWEITZER-MAUD	0.004%	90.596%
3567	HARSCO CORP	0.004%	90.600%
3568	CHINA RAILWAY C	0.004%	90.605%
3569	HENKEL KGAA-PRE	0.004%	90.609%
3570	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.613%
3571	HKT TRUST	0.004%	90.618%
3572	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.004%	90.622%
3573	ALLEGION PLC	0.004%	90.627%
3574	NEXT PLC	0.004%	90.631%
3575	DONALDSON CO IN	0.004%	90.636%
3576	XINYI GLASS HOL	0.004%	90.640%
3577	OLYMPUS OPTICAL	0.004%	90.645%
3578	WAREHOUSES DE P	0.004%	90.649%
3579	ALEXANDERS INC	0.004%	90.654%
3580	JAPAN AIRLINES	0.004%	90.658%
3581	FISHER & PAYKEL	0.004%	90.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	JAPAN EXCELLENT	0.004%	90.667%
3583	SARTORIUS AG-VO	0.004%	90.671%
3584	KUBOTA CORP	0.004%	90.676%
3585	ANHUI CONCH CEM	0.004%	90.680%
3586	TAIWAN COOPERAT	0.004%	90.685%
3587	NEUSTAR INC-CLA	0.004%	90.689%
3588	YY INC ADR ADR USD.00001	0.004%	90.693%
3589	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	90.698%
3590	ASM INTL NV	0.004%	90.702%
3591	JIANGXI COPPER	0.004%	90.707%
3592	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	90.711%
3593	ADVANCED MICRO	0.004%	90.716%
3594	EVOLUTION MININ	0.004%	90.720%
3595	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	90.724%
3596	ADEKA CORPORATI	0.004%	90.729%
3597	SKYWORTH DIGITA	0.004%	90.733%
3598	CALERES INC COMMON STOCK USD.01	0.004%	90.738%
3599	TINGYI(CAYMAN I	0.004%	90.742%
3600	KLOECKNER & CO	0.004%	90.747%
3601	MERITZ SECURITI	0.004%	90.751%
3602	WOOLWORTHS HLDG	0.004%	90.755%
3603	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.760%
3604	TRACTOR SUPPLY	0.004%	90.764%
3605	E L FINL CORP L	0.004%	90.769%
3606	ICA GRUPPEN AB	0.004%	90.773%
3607	DHX MEDIA LTD	0.004%	90.777%
3608	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.782%
3609	DAIDO STEEL CO	0.004%	90.786%
3610	ACTUANT CORP A COMMON STOCK USD.2	0.004%	90.791%
3611	BIOMERIEUX	0.004%	90.795%
3612	ALSTRIA OFFICE	0.004%	90.799%
3613	FAR EAST HORIZO	0.004%	90.804%
3614	SEGA SAMMY HOLD	0.004%	90.808%
3615	BANCOLOMBIA SA	0.004%	90.813%
3616	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	90.817%
3617	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.004%	90.821%
3618	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	90.826%
3619	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.830%
3620	TESSENDERLO CHE	0.004%	90.834%
3621	PRIVATEBANCORP INC COMMON STOCK	0.004%	90.839%
3622	BEIJING ENT WAT	0.004%	90.843%
3623	SMC CORP	0.004%	90.847%
3624	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.852%
3625	EBIX INC COMMON STOCK USD.1	0.004%	90.856%
3626	CABELA S INC COMMON STOCK USD.01	0.004%	90.860%
3627	KOREA INVESTMEN	0.004%	90.865%
3628	EXXARO	0.004%	90.869%
3629	BANKIA SA	0.004%	90.873%
3630	ESSENTRA PLC	0.004%	90.878%
3631	LANCASHIRE HLDG	0.004%	90.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	FRANSHION PROPE	0.004%	90.886%
3633	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.004%	90.891%
3634	HUA NAN FINANCI	0.004%	90.895%
3635	SHIZUOKA BANK	0.004%	90.899%
3636	JD SPORTS FASHI	0.004%	90.904%
3637	OSG CORP	0.004%	90.908%
3638	MASIMO CORP COMMON STOCK USD.001	0.004%	90.912%
3639	SHRIRAM TRANSP	0.004%	90.917%
3640	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.921%
3641	JD.COM INC ADR ADR USD.00002	0.004%	90.925%
3642	SAMSUNG SECS CO	0.004%	90.930%
3643	JAPAN EXCHANGE	0.004%	90.934%
3644	GRAINCORP LTD	0.004%	90.938%
3645	DORMA+KABA HOLD	0.004%	90.942%
3646	WI-LAN INC	0.004%	90.947%
3647	CAP SA	0.004%	90.951%
3648	NISSHINBO IND I	0.004%	90.955%
3649	FORTUNA SILVER MINES INC COMMON STOCK	0.004%	90.960%
3650	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.964%
3651	MIRACA HOLDIN	0.004%	90.968%
3652	BARCO(NEW)	0.004%	90.972%
3653	HORIZON NORTH L	0.004%	90.977%
3654	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	90.981%
3655	NISOURCE INC	0.004%	90.985%
3656	AYALA CORP	0.004%	90.990%
3657	SWATCH GROUP AG	0.004%	90.994%
3658	BUWOG AG	0.004%	90.998%
3659	ULTRAPAR PARTIC	0.004%	91.002%
3660	GENTHERM INC COMMON STOCK	0.004%	91.007%
3661	YUEXIU PROPERTY	0.004%	91.011%
3662	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	91.015%
3663	Samsung Life In	0.004%	91.019%
3664	REALPAGE INC COMMON STOCK USD.001	0.004%	91.024%
3665	POWERTECH TECHN	0.004%	91.028%
3666	AUTODESK INC	0.004%	91.032%
3667	GREAT EAGLE HLD	0.004%	91.037%
3668	NEW ORIENTAL ED	0.004%	91.041%
3669	CENTURY TOKYO	0.004%	91.045%
3670	K'S HOLDINGS	0.004%	91.049%
3671	ASIA CEMENT	0.004%	91.054%
3672	DELTA ELECTRONI	0.004%	91.058%
3673	GLORY	0.004%	91.062%
3674	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	91.066%
3675	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.004%	91.071%
3676	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	91.075%
3677	TELEFONICA DEUT	0.004%	91.079%
3678	QUALITY CARE PROPERTIES REIT USD.01	0.004%	91.083%
3679	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	91.088%
3680	SHOWA SHELL SEK	0.004%	91.092%
3681	NAGOYA RAILROAD	0.004%	91.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	91.100%
3683	AXIATA GROUP	0.004%	91.105%
3684	WOONGJIN COWAY	0.004%	91.109%
3685	RAMBUS INC	0.004%	91.113%
3686	HYUNDAI DS,NEW	0.004%	91.117%
3687	ALS LTD	0.004%	91.121%
3688	BENESSE CORP	0.004%	91.126%
3689	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.130%
3690	CORBION NV	0.004%	91.134%
3691	KRUNG THAI BNK	0.004%	91.138%
3692	CHIPOTLE MEXICA	0.004%	91.143%
3693	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	91.147%
3694	POWER INTEGRATI	0.004%	91.151%
3695	RENGO CO	0.004%	91.155%
3696	KONINKLIJKE BAM	0.004%	91.160%
3697	PTT GLOBAL CHEM	0.004%	91.164%
3698	BOLLORE	0.004%	91.168%
3699	SAIA INC COMMON STOCK USD.001	0.004%	91.172%
3700	SUN TV NETWORK	0.004%	91.176%
3701	OXFORD INDUSTRI	0.004%	91.181%
3702	EASYJET	0.004%	91.185%
3703	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	91.189%
3704	NISHI-NIPPON FI	0.004%	91.193%
3705	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.197%
3706	KANSAI ELEC POW	0.004%	91.202%
3707	CANAM GROUP	0.004%	91.206%
3708	QUBE HOLDINGS L	0.004%	91.210%
3709	WESTERN REFININ	0.004%	91.214%
3710	HTC CORP COMMON	0.004%	91.219%
3711	DIPLOMA (NEW)	0.004%	91.223%
3712	AMERICA MOVIL S	0.004%	91.227%
3713	BANK OF GEORGIA	0.004%	91.231%
3714	WIN SEMICONDUCT	0.004%	91.235%
3715	COMPUTERSHARE L	0.004%	91.239%
3716	KEMIRA OY	0.004%	91.244%
3717	COMPEQ MFG	0.004%	91.248%
3718	TAIWAN HON CHUA	0.004%	91.252%
3719	CIA BRASILEIRA	0.004%	91.256%
3720	SEVEN BANK LTD.	0.004%	91.260%
3721	SUPER GROUP	0.004%	91.265%
3722	NIPPON TEL&TEL	0.004%	91.269%
3723	SOFTWARE AG DAR	0.004%	91.273%
3724	INTEGRATED DEVI	0.004%	91.277%
3725	AWA BANK	0.004%	91.281%
3726	SUN ART RETAIL	0.004%	91.286%
3727	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.290%
3728	KUBOTA CORP	0.004%	91.294%
3729	TELSTRA CORP	0.004%	91.298%
3730	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.302%
3731	VALMET CORP	0.004%	91.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	MEDIBANK PVT LT	0.004%	91.311%
3733	TOKYU CORP	0.004%	91.315%
3734	ORKLA ASA	0.004%	91.319%
3735	PT TAMBANG BATU	0.004%	91.323%
3736	EQUATORIAL ENER	0.004%	91.327%
3737	CHART INDUSTRIE	0.004%	91.331%
3738	H2O RETAILING C	0.004%	91.336%
3739	ARMSTRONG WORLD	0.004%	91.340%
3740	LG INSURANCE CO	0.004%	91.344%
3741	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.348%
3742	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.004%	91.352%
3743	CHINA HONGQIAO	0.004%	91.356%
3744	MODERN TIMES GR	0.004%	91.360%
3745	BDO UNIBANK INC	0.004%	91.365%
3746	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	91.369%
3747	USHIO INC	0.004%	91.373%
3748	MAPLETREE INDUS	0.004%	91.377%
3749	SOHO CHINA LTD	0.004%	91.381%
3750	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.385%
3751	ORIENT OVERSEAS	0.004%	91.389%
3752	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.393%
3753	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.398%
3754	DRAX GROUP PLC	0.004%	91.402%
3755	SHENZHEN INTERN	0.004%	91.406%
3756	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.410%
3757	DUERR AG	0.004%	91.414%
3758	BILFINGER BERGE	0.004%	91.418%
3759	INTRUM JUSTITIA	0.004%	91.422%
3760	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.426%
3761	NORTH PACIFIC B	0.004%	91.430%
3762	IMAX CORP	0.004%	91.435%
3763	VEON LTD ADR	0.004%	91.439%
3764	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	91.443%
3765	BHP BILLITON LTD SPON ADR ADR	0.004%	91.447%
3766	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.451%
3767	NITORI CO LTD	0.004%	91.455%
3768	TOPDANMARK A/S	0.004%	91.459%
3769	MARUHA NICHIRO	0.004%	91.463%
3770	SHIMIZU CORP	0.004%	91.467%
3771	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.471%
3772	NIPPON KONPO UN	0.004%	91.475%
3773	SHIGA BANK	0.004%	91.480%
3774	KT & G	0.004%	91.484%
3775	ITC LTD	0.004%	91.488%
3776	IDEMITSU KOSAN	0.004%	91.492%
3777	SPIRE INC COMMON STOCK USD1.0	0.004%	91.496%
3778	CRANSWICK	0.004%	91.500%
3779	CHESAPEAKE LODG	0.004%	91.504%
3780	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	91.508%
3781	KOTAK MAHINDRA	0.004%	91.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ASSECO POLAND S	0.004%	91.516%
3783	IMPERIAL METALS	0.004%	91.520%
3784	EMMI AG	0.004%	91.524%
3785	NIPPON LIGHT ME	0.004%	91.528%
3786	NIPPON SUISAN	0.004%	91.532%
3787	MEIJI HOLDINGS	0.004%	91.536%
3788	BELMOND LTD	0.004%	91.540%
3789	FLEXIUM INTERCO	0.004%	91.544%
3790	JTEKT CORP.	0.004%	91.549%
3791	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	91.553%
3792	CIMAREX ENERGY CO COMMON STOCK USD.01	0.004%	91.557%
3793	NIPPON SHOKUBAI	0.004%	91.561%
3794	GPO TELEVISA	0.004%	91.565%
3795	INDUS HOLDING A	0.004%	91.569%
3796	DFDS A/S	0.004%	91.573%
3797	INDUSTRIAS PENO	0.004%	91.577%
3798	MORI TRUST SOGO	0.004%	91.581%
3799	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.004%	91.585%
3800	JUBILANT LIFE S	0.004%	91.589%
3801	TAIYO NIPPON SA	0.004%	91.593%
3802	HANWA CO	0.004%	91.597%
3803	GRAFTON GROUP P	0.004%	91.601%
3804	LULULEMON	0.004%	91.605%
3805	HAZAMA CORP(NEW	0.004%	91.609%
3806	SUEZ ENVIRONMEN	0.004%	91.613%
3807	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.617%
3808	GPO CARSO SA DE	0.004%	91.621%
3809	ISRAEL DISCOUNT	0.004%	91.625%
3810	HERMES INTL	0.004%	91.629%
3811	TRIUMPH GROUP I	0.004%	91.633%
3812	ATLAS COPCO AB	0.004%	91.637%
3813	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.641%
3814	TENNANT CO	0.004%	91.645%
3815	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.649%
3816	CEAT LTD	0.004%	91.653%
3817	EOH HOLDINGS LT	0.004%	91.657%
3818	ULTRA ELECTRONI	0.004%	91.661%
3819	GIANT MFG CO	0.004%	91.665%
3820	CIFI HOLDINGS G	0.004%	91.669%
3821	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.004%	91.673%
3822	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.677%
3823	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	91.681%
3824	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	91.685%
3825	GRAY TELEVISION INC COMMON STOCK	0.004%	91.689%
3826	APA GROUP	0.004%	91.693%
3827	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	91.697%
3828	GLATFELTER(PH)C	0.004%	91.701%
3829	ENERGY DEVELOP	0.004%	91.705%
3830	JSE LTD	0.004%	91.709%
3831	CABLE ONE INC COMMON STOCK USD.01	0.004%	91.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	KONAMI CO	0.004%	91.717%
3833	PARAGON GROUP O	0.004%	91.721%
3834	COHEN + STEERS INC COMMON STOCK USD.01	0.004%	91.725%
3835	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	91.729%
3836	EMPRESAS CMPC S	0.004%	91.732%
3837	EXPONENT INC COMMON STOCK USD.001	0.004%	91.736%
3838	CST BRANDS INC COMMON STOCK USD.01	0.004%	91.740%
3839	LG INNOTEK CO	0.004%	91.744%
3840	CREST NICHOLSON	0.004%	91.748%
3841	PORTUCEL EMPRES	0.004%	91.752%
3842	CFE	0.004%	91.756%
3843	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.760%
3844	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.764%
3845	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.768%
3846	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.772%
3847	NETWORK HEALTHC	0.004%	91.776%
3848	ANDERSONS INC/THE COMMON STOCK	0.004%	91.780%
3849	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.784%
3850	PAPA JOHN'S INT	0.004%	91.788%
3851	1ST SOURCE CORP COMMON STOCK	0.004%	91.792%
3852	CASTELLUM AB NE	0.004%	91.796%
3853	FUJITSU GENERAL	0.004%	91.799%
3854	BREWIN DOLPHIN	0.004%	91.803%
3855	THOMAS COOK GRO	0.004%	91.807%
3856	AG GROWTH INTER	0.004%	91.811%
3857	SANKYO CO LTD	0.004%	91.815%
3858	D'IETEREN TRADI	0.004%	91.819%
3859	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.823%
3860	FAR EASTONE TEL	0.004%	91.827%
3861	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	91.831%
3862	IYO BANK	0.004%	91.835%
3863	COCA-COLA AMATI	0.004%	91.839%
3864	SHISEIDO CO	0.004%	91.843%
3865	NAGASE & CO	0.004%	91.847%
3866	UTD INTERNET AG	0.004%	91.850%
3867	THIRD POINT REI	0.004%	91.854%
3868	GALLIFORD TRY P	0.004%	91.858%
3869	VISCOFAN SA	0.004%	91.862%
3870	BANCA POPOLARE	0.004%	91.866%
3871	PENTA OCEAN CON	0.004%	91.870%
3872	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.874%
3873	MEDIATEK INC	0.004%	91.878%
3874	LOGAN PROPERTY	0.004%	91.882%
3875	WHITEHAVEN COAL	0.004%	91.886%
3876	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	91.890%
3877	AEDIFICA	0.004%	91.893%
3878	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	91.897%
3879	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.901%
3880	SAPURAKENCANA P	0.004%	91.905%
3881	NORTHWEST HEALT	0.004%	91.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	INDUSTRIAS CH S	0.004%	91.913%
3883	mitsui eng&ship	0.004%	91.917%
3884	COM2US CORPORAT	0.004%	91.921%
3885	CHINA EVERBRIGH	0.004%	91.925%
3886	DAH SING FINANC	0.004%	91.928%
3887	CCR SA	0.004%	91.932%
3888	LION CORP	0.004%	91.936%
3889	ARVIND LTD	0.004%	91.940%
3890	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.944%
3891	KOREAN AIR LINE	0.004%	91.948%
3892	MASSMART HOLDIN	0.004%	91.952%
3893	SHOPPING CENTRE	0.004%	91.956%
3894	AOYAMA TRADING	0.004%	91.959%
3895	DASSAULT SYSTEM	0.004%	91.963%
3896	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.967%
3897	MAXLINEAR INC CLASS A COMMON STOCK	0.004%	91.971%
3898	BREMBO SPA	0.004%	91.975%
3899	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.979%
3900	NEXTEER AUTOMOT	0.004%	91.983%
3901	ZHONGSHENG GROU	0.004%	91.986%
3902	FIRST PACIFIC C	0.004%	91.990%
3903	SODEXHO ALLIANC	0.004%	91.994%
3904	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.998%
3905	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.002%
3906	PNM RESOURCES I	0.004%	92.006%
3907	REXFORD INDUSTR	0.004%	92.009%
3908	H&E EQUIPMENT S	0.004%	92.013%
3909	HOKKOKU BANK	0.004%	92.017%
3910	NORTHAM PLATINU	0.004%	92.021%
3911	TADANO	0.004%	92.025%
3912	KNOLL INC COMMON STOCK USD.01	0.004%	92.029%
3913	ROLLINS INC	0.004%	92.032%
3914	CHINA RESOURCES	0.004%	92.036%
3915	RAMSAY HEALTH C	0.004%	92.040%
3916	HFF INC CLASS A COMMON STOCK USD.01	0.004%	92.044%
3917	SHIMACHU CO	0.004%	92.048%
3918	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	92.052%
3919	FEDERAL BANK LT	0.004%	92.055%
3920	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.059%
3921	SIAM CEMENT PCL	0.004%	92.063%
3922	TRIPOD TECHNOLO	0.004%	92.067%
3923	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	92.071%
3924	GRIFFON CORP COMMON STOCK USD.25	0.004%	92.074%
3925	BOSSARD HOLDING	0.004%	92.078%
3926	FIRST MERCHANTS CORP COMMON STOCK	0.004%	92.082%
3927	FAR EAST TEXTIL	0.004%	92.086%
3928	CTS EVENTIM	0.004%	92.090%
3929	QUALICORP SA	0.004%	92.093%
3930	KAMIGUMI CO	0.004%	92.097%
3931	GENESCO INC COMMON STOCK USD1.0	0.004%	92.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	CHINA STATE CON	0.004%	92.105%
3933	INVESTEC LIMITE	0.004%	92.109%
3934	KUEHNE & NAGEL	0.004%	92.112%
3935	OKUMA CORP	0.004%	92.116%
3936	K-REIT ASIA	0.004%	92.120%
3937	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	92.124%
3938	RATOS AB-B SHS	0.004%	92.128%
3939	GPO FIN INBURSA	0.004%	92.131%
3940	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	92.135%
3941	KUMBA IRON ORE	0.004%	92.139%
3942	UNIBET GROUP PL	0.004%	92.143%
3943	BOLSAS Y MERCAD	0.004%	92.146%
3944	STORNOWAY DIAMO	0.004%	92.150%
3945	NGK INSULATORS	0.004%	92.154%
3946	CJ CORP.	0.004%	92.158%
3947	ALMACENES EXITO	0.004%	92.161%
3948	SPAR GROUP LIMI	0.004%	92.165%
3949	GUANGDONG INVES	0.004%	92.169%
3950	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	92.173%
3951	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	92.177%
3952	VALE SA SP ADR ADR	0.004%	92.180%
3953	RECORDATI SPA	0.004%	92.184%
3954	AECI	0.004%	92.188%
3955	MAEDA CORP	0.004%	92.192%
3956	AUTONEUM HOLDIN	0.004%	92.195%
3957	SHIRE PLC ADR	0.004%	92.199%
3958	ELIOR	0.004%	92.203%
3959	OCI	0.004%	92.206%
3960	KONECRANES O	0.004%	92.210%
3961	MERIDIAN BANCORP INC COMMON STOCK	0.004%	92.214%
3962	TOHO HOLDINGS C	0.004%	92.218%
3963	SOPRA	0.004%	92.221%
3964	DAIICHI KOSHO C	0.004%	92.225%
3965	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.229%
3966	CHEMTURA CORP COMMON STOCK USD.01	0.004%	92.233%
3967	TS TECH CO.LTD	0.004%	92.236%
3968	WOORI BANK	0.004%	92.240%
3969	WEST JAPAN RAIL	0.004%	92.244%
3970	GRANITE OIL COR	0.004%	92.247%
3971	DIODES INC COMMON STOCK USD.667	0.004%	92.251%
3972	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	92.255%
3973	ASIANA AIRLINES	0.004%	92.259%
3974	WALSIN LIHWA CO	0.004%	92.262%
3975	TAIWAN PAIHO	0.004%	92.266%
3976	LCY CHEMICAL CO	0.004%	92.270%
3977	SIDERURGICA NAC	0.004%	92.273%
3978	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	92.277%
3979	YAMAHA CORP	0.004%	92.281%
3980	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.004%	92.285%
3981	HORIBA	0.004%	92.288%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	CHINA AIRLINES	0.004%	92.292%
3983	NOBLE GROUP LTD	0.004%	92.296%
3984	NIPPON SEIKI CO	0.004%	92.299%
3985	FOXCONN TECHNOL	0.004%	92.303%
3986	MR PRICE GROUP	0.004%	92.307%
3987	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	92.311%
3988	DELTA LLOYD NV	0.004%	92.314%
3989	LIBERTY HLDGS	0.004%	92.318%
3990	CONMED CORP COMMON STOCK USD.01	0.004%	92.322%
3991	CHINA PETROLEUM	0.004%	92.325%
3992	WR GRACE + CO COMMON STOCK USD.01	0.004%	92.329%
3993	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.333%
3994	LUPIN LTD	0.004%	92.336%
3995	ACER INC	0.004%	92.340%
3996	EDP RENOVAVEIS	0.004%	92.344%
3997	EPLUS INC	0.004%	92.347%
3998	VIAD CORP	0.004%	92.351%
3999	MICHAEL PAGE IN	0.004%	92.355%
4000	HAIER ELECTRONI	0.004%	92.358%
4001	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	92.362%
4002	BE SEMICONDUCTO	0.004%	92.366%
4003	MAEDA ROAD CONS	0.004%	92.370%
4004	SING AIRP TRM S	0.004%	92.373%
4005	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	92.377%
4006	REALTEK SEMICON	0.004%	92.381%
4007	ACERINOX SA	0.004%	92.384%
4008	MINERAL RESOURC	0.004%	92.388%
4009	NEOGEN CORP COMMON STOCK USD.16	0.004%	92.392%
4010	GRUPO FINANCIER	0.004%	92.395%
4011	HEXPOL AB	0.004%	92.399%
4012	LUZERNER KTBK	0.004%	92.403%
4013	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	92.406%
4014	LHC GROUP INC COMMON STOCK USD.01	0.004%	92.410%
4015	TELEVISION BROA	0.004%	92.413%
4016	KB HOME COMMON STOCK USD1.0	0.004%	92.417%
4017	ESPRIT HOLDINGS	0.004%	92.421%
4018	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	92.424%
4019	BRASKEM SA	0.004%	92.428%
4020	BANCO SANTANDER	0.004%	92.432%
4021	TONGDA GROUP HL	0.004%	92.435%
4022	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	92.439%
4023	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.443%
4024	CARILLION	0.004%	92.446%
4025	SWEDISH MATCH C	0.004%	92.450%
4026	BTG PLC	0.004%	92.454%
4027	VALORA HOLDING	0.004%	92.457%
4028	KOREAN REINSURA	0.004%	92.461%
4029	JAFCO CO LTD	0.004%	92.464%
4030	AK STEEL HOLDIN	0.004%	92.468%
4031	CHENG SHIN RUBB	0.004%	92.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	LUK FOOK HOLDIN	0.004%	92.475%
4033	BOYD GAMING COR	0.004%	92.479%
4034	ASM PACIFIC TEC	0.004%	92.482%
4035	CALLIDUS CAPITA	0.004%	92.486%
4036	ECONOCOM GROUP	0.004%	92.490%
4037	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	92.493%
4038	SONAE, S.G.P.S.	0.004%	92.497%
4039	DAISHI BANK	0.004%	92.501%
4040	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	92.504%
4041	MORINAGA & CO	0.004%	92.508%
4042	KIER GROUP	0.004%	92.511%
4043	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	92.515%
4044	SINOPEC ENGINEE	0.004%	92.519%
4045	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.522%
4046	FORMOSA PLASTIC	0.004%	92.526%
4047	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.529%
4048	OSAKA GAS CO	0.004%	92.533%
4049	WESTPAC BANKING	0.004%	92.537%
4050	TSOGO SUN HOLDI	0.004%	92.540%
4051	NOMURA RESEARCH	0.004%	92.544%
4052	KEYYO BANK	0.004%	92.547%
4053	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.551%
4054	BAIC MOTOR CORP	0.004%	92.555%
4055	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.558%
4056	EXLSERVICE HLDG	0.004%	92.562%
4057	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	92.565%
4058	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.004%	92.569%
4059	AEON FINANCIAL	0.004%	92.573%
4060	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	92.576%
4061	OKI ELECTRIC IN	0.004%	92.580%
4062	WETHERSPOON (J.	0.004%	92.583%
4063	WRIGHT MEDICAL	0.004%	92.587%
4064	FUJI OIL CO	0.004%	92.590%
4065	DECHRA PHARMA	0.004%	92.594%
4066	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	92.598%
4067	TERUMO CORP	0.004%	92.601%
4068	WH SMITH PLC	0.004%	92.605%
4069	KAJIMA CORP	0.004%	92.608%
4070	INSPERITY INC	0.004%	92.612%
4071	MAYORA INDAH	0.004%	92.616%
4072	NOBLE CORP PLC	0.004%	92.619%
4073	BIOCON	0.004%	92.623%
4074	ANDRITZ AG	0.004%	92.626%
4075	NUFARM	0.004%	92.630%
4076	CHINA RESOURCES	0.004%	92.633%
4077	BELLATRIX EXPLORATION LTD COMMON STOCK	0.004%	92.637%
4078	TATA POWER CO L	0.004%	92.640%
4079	BIG YELLOW GROU	0.004%	92.644%
4080	US ECOLOGY INC COMMON STOCK USD.01	0.004%	92.648%
4081	STANLEY ELECTRI	0.004%	92.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	TOTVS SA	0.004%	92.655%
4083	AF AB	0.004%	92.658%
4084	C & C GROUP PLC	0.004%	92.662%
4085	GEN COMMUNICATI	0.004%	92.665%
4086	SAVILLS PLC	0.004%	92.669%
4087	HYUNDAI WIA COR	0.004%	92.672%
4088	GAMUDA BERHAD	0.004%	92.676%
4089	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	92.679%
4090	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.683%
4091	CAIRN INDIA LTD	0.004%	92.686%
4092	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	92.690%
4093	ANGLOVAAL MININ	0.004%	92.694%
4094	B&M EUROPEAN VA	0.004%	92.697%
4095	BHARTI INFRATEL	0.004%	92.701%
4096	DIAMOND OFFSHOR	0.004%	92.704%
4097	DR REDDYS LABS	0.004%	92.708%
4098	ASSOCIATED BRIT	0.004%	92.711%
4099	NEWS CORP CLASS B COMMON STOCK	0.004%	92.715%
4100	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.004%	92.718%
4101	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	92.722%
4102	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	92.725%
4103	BB SEGURIDADE P	0.004%	92.729%
4104	RENISHAW	0.004%	92.732%
4105	IMPLENIA AG	0.004%	92.736%
4106	DELPHI ENERGY C	0.004%	92.739%
4107	PUNJAB NATIONAL	0.004%	92.743%
4108	SHINSEGAE DEPT	0.004%	92.746%
4109	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	92.750%
4110	SA DES CEMENTS	0.004%	92.753%
4111	WALSIN TECHNOLO	0.004%	92.757%
4112	KERNEL HOLDING	0.004%	92.760%
4113	THAI OIL PCL-FR	0.004%	92.764%
4114	SURUGA BANK	0.004%	92.767%
4115	PKO BANK POLSKI	0.003%	92.771%
4116	SOCIETE TELEVIS	0.003%	92.774%
4117	KAYABA INDUSTRY	0.003%	92.778%
4118	TF ADNUBUSTRADO	0.003%	92.781%
4119	ACACIA MINING	0.003%	92.785%
4120	ODAKYU ELEC RLW	0.003%	92.788%
4121	SHINSEI BANK	0.003%	92.792%
4122	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	92.795%
4123	SENIOR PLC	0.003%	92.799%
4124	MCGRATH RENTCORP COMMON STOCK	0.003%	92.802%
4125	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	92.806%
4126	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	92.809%
4127	SOCIETE BIC SA	0.003%	92.813%
4128	OAO GAZPROM	0.003%	92.816%
4129	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.003%	92.820%
4130	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	92.823%
4131	JAPAN RENTAL HO	0.003%	92.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	INDIVIOR PLC	0.003%	92.830%
4133	APOLLO TYRES	0.003%	92.834%
4134	COSMAX INC	0.003%	92.837%
4135	LAKELAND BANCORP INC COMMON STOCK	0.003%	92.841%
4136	MARSTON'S PLC	0.003%	92.844%
4137	CIMB GROUP HOLD	0.003%	92.848%
4138	SANDS CHINA LTD	0.003%	92.851%
4139	CHASE CORP COMMON STOCK USD.1	0.003%	92.855%
4140	MERRY ELECTRONI	0.003%	92.858%
4141	NCISOFT CORPN	0.003%	92.862%
4142	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.003%	92.865%
4143	ENTERPRISE INNS	0.003%	92.868%
4144	KIMBERLY CLARK	0.003%	92.872%
4145	MITIE GROUP	0.003%	92.875%
4146	NAVIGANT CONSUL	0.003%	92.879%
4147	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	92.882%
4148	MAPLETREE GREAT	0.003%	92.886%
4149	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	92.889%
4150	UTD DRUG	0.003%	92.893%
4151	EICHER MOTORS	0.003%	92.896%
4152	AGREE REALTY CORP REIT USD.0001	0.003%	92.900%
4153	SHINMAYWA INDS	0.003%	92.903%
4154	HEIWA CORP	0.003%	92.906%
4155	AVISTA CORP	0.003%	92.910%
4156	KOREA LIFE INSU	0.003%	92.913%
4157	FRESNILLO PLC	0.003%	92.917%
4158	ARCELORMITTAL-N	0.003%	92.920%
4159	THAI MILITARY B	0.003%	92.924%
4160	TRITON INTERNAT	0.003%	92.927%
4161	CAVIUM INC COMMON STOCK USD.001	0.003%	92.930%
4162	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	92.934%
4163	IWATANI INTL CO	0.003%	92.937%
4164	TSUBAKIMOTO CHA	0.003%	92.941%
4165	SAN IN GODO BAN	0.003%	92.944%
4166	ENEL CHILE SA ADR	0.003%	92.948%
4167	AKER ASA	0.003%	92.951%
4168	ALLIANCE FINANC	0.003%	92.954%
4169	CHINA LONGYUAN	0.003%	92.958%
4170	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.003%	92.961%
4171	EVERTZ TECHNOLO	0.003%	92.965%
4172	IMCD GROUP NV	0.003%	92.968%
4173	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	92.972%
4174	LYDALL INC COMMON STOCK USD.1	0.003%	92.975%
4175	NISSAN CHEMICAL	0.003%	92.978%
4176	MEGACABLE HOLDI	0.003%	92.982%
4177	DAEWOO INTERNAT	0.003%	92.985%
4178	TENAGA NASIONL	0.003%	92.989%
4179	SMILES SA	0.003%	92.992%
4180	ITAU CORPBANCA	0.003%	92.995%
4181	STEEL AUTHORITY	0.003%	92.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	CHINA OILFIELD	0.003%	93.002%
4183	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.006%
4184	OCLARO INC COMMON STOCK USD.01	0.003%	93.009%
4185	RIO TINTO PLC	0.003%	93.013%
4186	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.016%
4187	EVA AIRWAYS	0.003%	93.019%
4188	METSA BOARD	0.003%	93.023%
4189	ENEA SA	0.003%	93.026%
4190	PETROCHINA COMP	0.003%	93.030%
4191	UNITE GROUP PLC	0.003%	93.033%
4192	SCANSOURCE INC COMMON STOCK	0.003%	93.036%
4193	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.003%	93.040%
4194	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.043%
4195	TRUEBLUE INC COMMON STOCK	0.003%	93.046%
4196	HAW PAR CORP LT	0.003%	93.050%
4197	KINGBOARD LAMIN	0.003%	93.053%
4198	BANREGIO GRUPO	0.003%	93.057%
4199	MORGAN ADVANCE	0.003%	93.060%
4200	DOOSAN HEAVY IN	0.003%	93.063%
4201	INVINCIBLE INVE	0.003%	93.067%
4202	AMBU A/S	0.003%	93.070%
4203	HARMONY GOLD MN	0.003%	93.073%
4204	ORIENTAL LAND C	0.003%	93.077%
4205	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	93.080%
4206	HOKUETSU KISHU	0.003%	93.084%
4207	GVC HOLDINGS PL	0.003%	93.087%
4208	BCO SANTANDER-C	0.003%	93.090%
4209	UTD ENGINEERS	0.003%	93.094%
4210	APOLLO HOSPITAL	0.003%	93.097%
4211	WELBILT INC COMMON STOCK USD.01	0.003%	93.100%
4212	HITACHI HIGH-TE	0.003%	93.104%
4213	TERRENO REALTY CORP REIT USD.01	0.003%	93.107%
4214	AMANO CORPORATI	0.003%	93.111%
4215	STROER OUT-OF-H	0.003%	93.114%
4216	TREND MICRO INC	0.003%	93.117%
4217	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.121%
4218	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.124%
4219	FIDESA	0.003%	93.127%
4220	PORT OF TAURANG	0.003%	93.131%
4221	KIYO BANK	0.003%	93.134%
4222	NASPERS LIMITED	0.003%	93.137%
4223	SCHWEITER TECH	0.003%	93.141%
4224	AARHUSKARLSHAMN	0.003%	93.144%
4225	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	93.147%
4226	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.151%
4227	SHIMANO INC	0.003%	93.154%
4228	YAMATO KOGYO CO	0.003%	93.157%
4229	CANWEL BUILDING	0.003%	93.161%
4230	ORGANIZACI SORI	0.003%	93.164%
4231	DET N O A	0.003%	93.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	CITIC SECURITIE	0.003%	93.171%
4233	LG PHILIPS LCD	0.003%	93.174%
4234	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.177%
4235	MANDO CORPORATI	0.003%	93.181%
4236	LEOPALACE 21	0.003%	93.184%
4237	JAIN IRRIGATION	0.003%	93.187%
4238	BR MALLS PARTIC	0.003%	93.191%
4239	YAMATAKE CORP Y	0.003%	93.194%
4240	TELECOM ITALIA	0.003%	93.197%
4241	NORTHGATE	0.003%	93.201%
4242	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.204%
4243	JUROKU BANK	0.003%	93.207%
4244	TOKAI RIKA CO	0.003%	93.211%
4245	KEYENCE CORP	0.003%	93.214%
4246	BADGER METER INC COMMON STOCK USD1.0	0.003%	93.217%
4247	ALFRESA HOLDING	0.003%	93.221%
4248	U-MING MARINE	0.003%	93.224%
4249	VIA VAREJO SA	0.003%	93.227%
4250	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.231%
4251	ILIAD	0.003%	93.234%
4252	ALLREAL HOLDING	0.003%	93.237%
4253	COSAN SA INDUST	0.003%	93.240%
4254	NACHI-FUJIKOSHI	0.003%	93.244%
4255	STEADFAST GROUP	0.003%	93.247%
4256	KWG PROPERTY HL	0.003%	93.250%
4257	TOPRE CORPORATI	0.003%	93.254%
4258	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.257%
4259	KUMAGAI GUMI CO	0.003%	93.260%
4260	SENSHU IKEDA HL	0.003%	93.264%
4261	MORGUARD REAL E	0.003%	93.267%
4262	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.270%
4263	INTERPUMP GROUP	0.003%	93.273%
4264	BYD ELECTRONIC	0.003%	93.277%
4265	TOTO	0.003%	93.280%
4266	TRADE ME LTD	0.003%	93.283%
4267	NORMA GROUP AG	0.003%	93.287%
4268	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.290%
4269	ICICI BANK LTD	0.003%	93.293%
4270	HITACHI TRNSPT	0.003%	93.296%
4271	LONDOMETRIC PR	0.003%	93.300%
4272	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	93.303%
4273	COMFORIA RESIDE	0.003%	93.306%
4274	AUROBINDO PHARM	0.003%	93.310%
4275	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.313%
4276	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.316%
4277	TELENET GROUP H	0.003%	93.319%
4278	DOOSAN INFRACOR	0.003%	93.323%
4279	SINOTRANS LIMIT	0.003%	93.326%
4280	NIPPON HODO CO	0.003%	93.329%
4281	EURONEXT NV	0.003%	93.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	TOYOTA BOSHOKU	0.003%	93.336%
4283	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	93.339%
4284	BRITVIC	0.003%	93.342%
4285	TAIWAN UNION TE	0.003%	93.346%
4286	TUPRAS-TURKIYE	0.003%	93.349%
4287	NOBIA AB NEW	0.003%	93.352%
4288	FP CORP	0.003%	93.355%
4289	LEE & MAN PAPER	0.003%	93.359%
4290	CHARTER HALL	0.003%	93.362%
4291	CHIN-POON INDL	0.003%	93.365%
4292	WINBOND ELECTRO	0.003%	93.368%
4293	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.372%
4294	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.375%
4295	KINTETSU CORP	0.003%	93.378%
4296	BLACKBAUD INC	0.003%	93.381%
4297	TONGAAT-HULETT	0.003%	93.384%
4298	TRANSUNION COMMON STOCK USD.01	0.003%	93.388%
4299	HYSAN DEVELOPME	0.003%	93.391%
4300	MONEYSUPERMARKE	0.003%	93.394%
4301	SIG	0.003%	93.397%
4302	BUREAU VERITAS	0.003%	93.401%
4303	TAIWAN FERTILIZ	0.003%	93.404%
4304	SFS GROUP AG	0.003%	93.407%
4305	SANFILIPPO(JOHN	0.003%	93.410%
4306	POLY HONG KONG	0.003%	93.414%
4307	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.417%
4308	TOD'S SPA	0.003%	93.420%
4309	CUMMINS INDIA	0.003%	93.423%
4310	ENDEAVOUR SILVE	0.003%	93.426%
4311	TATA GLOBAL	0.003%	93.430%
4312	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.003%	93.433%
4313	AFRICA OIL CORP	0.003%	93.436%
4314	DAH SING BANKIN	0.003%	93.439%
4315	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	93.443%
4316	CITY DEVELOPMEN	0.003%	93.446%
4317	JOHNSON ELECTRI	0.003%	93.449%
4318	SEINO TRANSPORT	0.003%	93.452%
4319	JB HI-FI	0.003%	93.455%
4320	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.459%
4321	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.462%
4322	PFEIFFER VAC TE	0.003%	93.465%
4323	ESTACIO PARTICI	0.003%	93.468%
4324	MACQUARIE KOREA	0.003%	93.471%
4325	KINPO ELECTRONI	0.003%	93.475%
4326	INDEPENDENCE GR	0.003%	93.478%
4327	KCC CORP	0.003%	93.481%
4328	PZ CUSSONS PLC	0.003%	93.484%
4329	YELLOW PAGES LT	0.003%	93.487%
4330	BEACH PETROLEUM	0.003%	93.491%
4331	KENDA RUBBER IN	0.003%	93.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.497%
4333	TRIMAS CORP COMMON STOCK USD.01	0.003%	93.500%
4334	MIZRAHI TEFAHOT	0.003%	93.503%
4335	LINTEC CORP	0.003%	93.506%
4336	ASICS CORP	0.003%	93.510%
4337	WORKSPACE GROUP	0.003%	93.513%
4338	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.003%	93.516%
4339	CHURCHILL DOWNS INC COMMON STOCK	0.003%	93.519%
4340	RYOSAN CO	0.003%	93.522%
4341	CHINA RAILWAY G	0.003%	93.525%
4342	IPSOS	0.003%	93.529%
4343	INDO TAMBANGRAY	0.003%	93.532%
4344	ELECTA AB B SHS	0.003%	93.535%
4345	HILL & SMITH HL	0.003%	93.538%
4346	PC CONNECTION	0.003%	93.541%
4347	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.544%
4348	ERG SPA	0.003%	93.548%
4349	FIRST INTERSTATE BANCOSYS A COMMON STOCK	0.003%	93.551%
4350	BRIGGS & STRATT	0.003%	93.554%
4351	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.557%
4352	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.003%	93.560%
4353	TOYO SUISAN KAI	0.003%	93.563%
4354	CALTEX AUSTRALI	0.003%	93.567%
4355	ASHMORE GROUP	0.003%	93.570%
4356	ST GALLER KTBK	0.003%	93.573%
4357	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	93.576%
4358	BAVARIAN NORDIC	0.003%	93.579%
4359	TOHOKU ELEC POW	0.003%	93.582%
4360	SHIMAMURA CO	0.003%	93.585%
4361	UNIPRES CORP.	0.003%	93.589%
4362	KYUDENKO CORP	0.003%	93.592%
4363	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.595%
4364	HUNTING PLC	0.003%	93.598%
4365	ZHUZHOU CSR TIM	0.003%	93.601%
4366	KELLY SERVICES	0.003%	93.604%
4367	CLIFFS NATURAL	0.003%	93.607%
4368	CEB INC COMMON STOCK USD.01	0.003%	93.610%
4369	SAN MIGUEL CORP	0.003%	93.614%
4370	UNIQA INSURANCE	0.003%	93.617%
4371	PLDT INC	0.003%	93.620%
4372	HANSTEEN HOLDIN	0.003%	93.623%
4373	SHIONOGI & CO	0.003%	93.626%
4374	MEDICLINIC INTE	0.003%	93.629%
4375	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.632%
4376	GPO CATALANA OC	0.003%	93.635%
4377	CAREER EDUCATION CORP COMMON STOCK USD.01	0.003%	93.638%
4378	HITACHI ZOSEN C	0.003%	93.642%
4379	CHINA LESSO GRO	0.003%	93.645%
4380	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.003%	93.648%
4381	DOMINOS PIZZA E	0.003%	93.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ONTEX GROUP NV	0.003%	93.654%
4383	ONWARD KASHIYAM	0.003%	93.657%
4384	PAZ OIL CO LTD	0.003%	93.660%
4385	OUTOTEC OYJ	0.003%	93.663%
4386	DAIO PAPER CORP	0.003%	93.666%
4387	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.669%
4388	VALOR CO LTD	0.003%	93.673%
4389	VOLTAS LTD	0.003%	93.676%
4390	SEOUL SEMICONDU	0.003%	93.679%
4391	HELLA KGAA HUEC	0.003%	93.682%
4392	HYUNDAI DEVELOP	0.003%	93.685%
4393	NIHON PARKERIZI	0.003%	93.688%
4394	DLF LIMITED	0.003%	93.691%
4395	SHANGHAI PHARMA	0.003%	93.694%
4396	ADVANCED INFO S	0.003%	93.697%
4397	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	93.700%
4398	TRICO BANCSHARES COMMON STOCK	0.003%	93.703%
4399	BOJANGLES INC COMMON STOCK USD.01	0.003%	93.707%
4400	KORIAN	0.003%	93.710%
4401	CAPITAL & COUNT	0.003%	93.713%
4402	EBRO FOODS SA	0.003%	93.716%
4403	BOBST GROUP AG	0.003%	93.719%
4404	ROHTO PHARM	0.003%	93.722%
4405	NAGACORP LTD	0.003%	93.725%
4406	FNFV GROUP TRACKING STK USD.0001	0.003%	93.728%
4407	FULLSHARE HOLDI	0.003%	93.731%
4408	CALLAWAY GOLF C	0.003%	93.734%
4409	CHINA BLUECHEMI	0.003%	93.737%
4410	CIELO SA	0.003%	93.740%
4411	ST JOE CO/THE COMMON STOCK	0.003%	93.743%
4412	CAPITAL ONE BAN	0.003%	93.746%
4413	TOKYU REIT INC	0.003%	93.749%
4414	SUMITOMO BAKELI	0.003%	93.753%
4415	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.756%
4416	WOORI INVESTMEN	0.003%	93.759%
4417	KING YUAN ELECT	0.003%	93.762%
4418	ANIMA HOLDING S	0.003%	93.765%
4419	AIR CHINA LTD	0.003%	93.768%
4420	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.771%
4421	KAP IND HLDG LT	0.003%	93.774%
4422	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.777%
4423	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.780%
4424	OKASAN SECURITI	0.003%	93.783%
4425	RINGKJOEBING LA	0.003%	93.786%
4426	SCORPIO TANKERS	0.003%	93.789%
4427	INDUSTRIAL & IN	0.003%	93.792%
4428	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.795%
4429	MIRVAC GROUP RE	0.003%	93.798%
4430	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.801%
4431	BLUCORA INC COMMON STOCK USD.0001	0.003%	93.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SPX CORP COMMON STOCK USD.01	0.003%	93.807%
4433	EMEMORY TECHNOL	0.003%	93.810%
4434	MALAYSIA AIRPOR	0.003%	93.813%
4435	EDION CORP	0.003%	93.816%
4436	DAOU TECHNOLOGY	0.003%	93.819%
4437	OCI COMPANY LTD	0.003%	93.822%
4438	GREGGS PLC	0.003%	93.826%
4439	ZCL COMPOSITES	0.003%	93.829%
4440	ILUKA RESOURCES	0.003%	93.832%
4441	CBIZ INC COMMON STOCK USD.01	0.003%	93.835%
4442	EMAMI LTD	0.003%	93.838%
4443	BYD CO	0.003%	93.841%
4444	DAVIDE CAMPARI-	0.003%	93.844%
4445	ROBINSONS LAND	0.003%	93.847%
4446	HYAKUGO BANK(10	0.003%	93.850%
4447	BWP TRUST	0.003%	93.853%
4448	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.856%
4449	MARINE HARVEST	0.003%	93.859%
4450	COSMO ENERGY HO	0.003%	93.862%
4451	NOVANTA INC COMMON STOCK	0.003%	93.865%
4452	UNIMICRON TECHN	0.003%	93.868%
4453	MUSASHINO BANK	0.003%	93.871%
4454	SINO LAND CO	0.003%	93.874%
4455	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.877%
4456	JG SUMMIT HLDGS	0.003%	93.880%
4457	ALAMO GROUP INC	0.003%	93.883%
4458	ASPEN PHARMACAR	0.003%	93.886%
4459	AAON INC COMMON STOCK USD.004	0.003%	93.889%
4460	TODA CORP	0.003%	93.892%
4461	CHINA VANKE CO	0.003%	93.895%
4462	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.898%
4463	SEVERSTAL GDR R	0.003%	93.901%
4464	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.904%
4465	REUNERT	0.003%	93.907%
4466	K12 INC COMMON STOCK USD.0001	0.003%	93.910%
4467	SACYR SA	0.003%	93.913%
4468	DCM JAPAN HOLDI	0.003%	93.916%
4469	AVON PRODUCTS I	0.003%	93.919%
4470	TAIWAN BUSINESS	0.003%	93.922%
4471	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.924%
4472	SIBANYE GOLD SPON ADR ADR	0.003%	93.927%
4473	FIELMANN AG	0.003%	93.930%
4474	ZTE CORP	0.003%	93.933%
4475	CHINA STHN AIRL	0.003%	93.936%
4476	INVESTMENT TECH	0.003%	93.939%
4477	FUGRO NV-CVA	0.003%	93.942%
4478	OPHIR ENERGY PL	0.003%	93.945%
4479	SOUTH INDIA BAN	0.003%	93.948%
4480	UTD INTEGRATION	0.003%	93.951%
4481	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	JAPAN STEEL WOR	0.003%	93.957%
4483	HEIDELBERGER DR	0.003%	93.960%
4484	MYRIAD GENETICS	0.003%	93.963%
4485	POSTNL	0.003%	93.966%
4486	SIMPLO TECHNOLO	0.003%	93.969%
4487	SYDNEY AIRPORT	0.003%	93.972%
4488	GPE EUROTUNNEL	0.003%	93.975%
4489	ALKERMES PLC	0.003%	93.978%
4490	IIDA GROUP HOLD	0.003%	93.981%
4491	KING'S TOWN BAN	0.003%	93.984%
4492	CARETRUST REIT INC REIT USD.01	0.003%	93.987%
4493	ALLIED GROUP LT	0.003%	93.990%
4494	MERCER INTL INC	0.003%	93.993%
4495	SHIP FINANCE IN	0.003%	93.996%
4496	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.999%
4497	TOWER SEMICONDU	0.003%	94.002%
4498	SIME DARBY BHD	0.003%	94.005%
4499	NANKAI ELEC RAI	0.003%	94.008%
4500	EULER & HERMES	0.003%	94.010%
4501	TESLA INC COMMON STOCK USD.001	0.003%	94.013%
4502	ENGIE BRASIL SA	0.003%	94.016%
4503	ATEA ASA	0.003%	94.019%
4504	MANHATTAN ASSOC	0.003%	94.022%
4505	CHINA ZHONGWANG	0.003%	94.025%
4506	MACQUARIE MEXIC	0.003%	94.028%
4507	GRAND PACIF PET	0.003%	94.031%
4508	ANSALDO STS SPA	0.003%	94.034%
4509	DYNEGY INC COMMON STOCK USD.01	0.003%	94.037%
4510	COCA-COLA EUROP	0.003%	94.040%
4511	FIVE BELOW COMMON STOCK USD.01	0.003%	94.043%
4512	GUARDIAN CAP GR	0.003%	94.046%
4513	MATERION CORP COMMON STOCK	0.003%	94.049%
4514	TRANSAT AT INC	0.003%	94.052%
4515	TEC CORPORATION	0.003%	94.055%
4516	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	94.058%
4517	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.061%
4518	THAI UNION GROU	0.003%	94.063%
4519	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.066%
4520	ACCELL GROUP	0.003%	94.069%
4521	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.072%
4522	SAUL CENTERS INC REIT USD.01	0.003%	94.075%
4523	SEKISUI HOUSE R	0.003%	94.078%
4524	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.081%
4525	SOHGO SECURITY	0.003%	94.084%
4526	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.003%	94.087%
4527	QAO ROSNEFT OIL	0.003%	94.090%
4528	SABRE CORP COMMON STOCK USD.01	0.003%	94.093%
4529	GENUS PLC	0.003%	94.096%
4530	HOME PRODUCT CE	0.003%	94.099%
4531	ANDREW PELLER-A	0.003%	94.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	CLOETTA AB B SH	0.003%	94.104%
4533	BANCO DE CHILE ADR ADR	0.003%	94.107%
4534	BORREGAARD ASA	0.003%	94.110%
4535	HALFORDS GROUP	0.003%	94.113%
4536	KFORCE INC COMMON STOCK USD.01	0.003%	94.116%
4537	VOCUS COMMUN LT	0.003%	94.119%
4538	AICA KOGYO CO	0.003%	94.122%
4539	MRF LTD	0.003%	94.125%
4540	PIGEON CORP	0.003%	94.128%
4541	NN INC COMMON STOCK USD.01	0.003%	94.131%
4542	FUKUOKA REIT CO	0.003%	94.133%
4543	FORTUNE REIT	0.003%	94.136%
4544	DAETWYLER HOLDI	0.003%	94.139%
4545	ALIOR BANK SA	0.003%	94.142%
4546	TOKIO MARINE HO	0.003%	94.145%
4547	TECAN AG	0.003%	94.148%
4548	UNI-CHARM CORP	0.003%	94.151%
4549	ARCADIS NV	0.003%	94.154%
4550	RPC INC COMMON STOCK USD.1	0.003%	94.157%
4551	GUESS? INC COMMON STOCK USD.01	0.003%	94.160%
4552	SSAB SVENSKT ST	0.003%	94.162%
4553	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.165%
4554	A2A SPA	0.003%	94.168%
4555	MEGMILK SNOW BR	0.003%	94.171%
4556	WT MICROELECTRO	0.003%	94.174%
4557	EXIDE INDUSTRIE	0.003%	94.177%
4558	COLGATE-PALM (I	0.003%	94.180%
4559	BAJAJ AUTO LTD	0.003%	94.183%
4560	AUTOMOTIVE HOLD	0.003%	94.186%
4561	MACRONIX INTERN	0.003%	94.188%
4562	SHIP HEALTHCARE	0.003%	94.191%
4563	CHINA EVERBRIGH	0.003%	94.194%
4564	GPO IND BIMBO	0.003%	94.197%
4565	RATIONAL	0.003%	94.200%
4566	AUSNET SERVICES	0.003%	94.203%
4567	TURK SISE VE CA	0.003%	94.206%
4568	NICHIAS CORP	0.003%	94.209%
4569	BANK DANAMON PT	0.003%	94.212%
4570	DEBENHAMS	0.003%	94.214%
4571	HINDUSTAN PETRO	0.003%	94.217%
4572	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.220%
4573	NIPPON GAS CO L	0.003%	94.223%
4574	KUMHO TIRE CO	0.003%	94.226%
4575	UNILEVER NV	0.003%	94.229%
4576	GANNETT CO INC COMMON STOCK	0.003%	94.232%
4577	FED SIGNAL CORP	0.003%	94.235%
4578	TOKAI CARBON CO	0.003%	94.237%
4579	MAPLETREE LOGIS	0.003%	94.240%
4580	LOTTE SHOPPING	0.003%	94.243%
4581	AVICHINA INDUST	0.003%	94.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	KRONES AG	0.003%	94.249%
4583	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.252%
4584	KONINKLIJKE WES	0.003%	94.255%
4585	IMERYS SA	0.003%	94.257%
4586	ABAXIS INC COMMON STOCK	0.003%	94.260%
4587	SIXT SE PFD	0.003%	94.263%
4588	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.266%
4589	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.269%
4590	GENTING MALAYSI	0.003%	94.272%
4591	SCIENTIFIC GAME	0.003%	94.275%
4592	AMOREPACIFIC GR	0.003%	94.277%
4593	PIRAMAL ENTERPR	0.003%	94.280%
4594	BRINKER INTL IN	0.003%	94.283%
4595	DURATEX SA	0.003%	94.286%
4596	INTERCONTINENTA	0.003%	94.289%
4597	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	94.292%
4598	DRILLISCH AG	0.003%	94.294%
4599	DAIRY CREST GRO	0.003%	94.297%
4600	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	94.300%
4601	JERONIMO MARTIN	0.003%	94.303%
4602	BONAVA AB - B S	0.003%	94.306%
4603	FIBRIA CELULOSE	0.003%	94.309%
4604	MARCUS CORP	0.003%	94.311%
4605	WIENER STAEDTIS	0.003%	94.314%
4606	PETRA DIAMONDS	0.003%	94.317%
4607	GLAXOSMITHKLINE	0.003%	94.320%
4608	KYOWA EXEO CORP	0.003%	94.323%
4609	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	94.326%
4610	PRESIDENT CHAIN	0.003%	94.328%
4611	TOAGOSEI CO LTD	0.003%	94.331%
4612	INVENSENSE INC COMMON STOCK USD.001	0.003%	94.334%
4613	NEWALTA INC	0.003%	94.337%
4614	EXPRESS INC COMMON STOCK	0.003%	94.340%
4615	ADTRAN INC	0.003%	94.343%
4616	SIEGFRIED HOLDI	0.003%	94.345%
4617	ASHOK LEYLAND	0.003%	94.348%
4618	CHINA CONCH VEN	0.003%	94.351%
4619	SAF-HOLLAND SA	0.003%	94.354%
4620	GT CAPITAL HOLD	0.003%	94.357%
4621	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.359%
4622	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.362%
4623	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.365%
4624	MAKALOTIndustr	0.003%	94.368%
4625	AEROPORTS DE PA	0.003%	94.371%
4626	HYPERMARCAS SA	0.003%	94.373%
4627	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	94.376%
4628	LINDT & SPRUENG	0.003%	94.379%
4629	NTHN STAR RES L	0.003%	94.382%
4630	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.385%
4631	QIAGEN NV	0.003%	94.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	TAKKT AG	0.003%	94.390%
4633	BAJAJ FINANCE L	0.003%	94.393%
4634	RAMCO-GERSHENSO	0.003%	94.396%
4635	KOREA ELEC POWE	0.003%	94.399%
4636	PREMIER INVESTM	0.003%	94.401%
4637	GREENTOWN CHINA	0.003%	94.404%
4638	AIRPORTS OF THA	0.003%	94.407%
4639	ENQUEST PLC	0.003%	94.410%
4640	CHINA GEN PLAST	0.003%	94.413%
4641	PACIFIC BASIN S	0.003%	94.415%
4642	MARSHALLS PLC	0.003%	94.418%
4643	DEWAN HOUSING F	0.003%	94.421%
4644	FELCOR LODGING	0.003%	94.424%
4645	AZIMUT HOLDOING	0.003%	94.427%
4646	FUKUYAMA TRANSP	0.003%	94.429%
4647	CANON MARKETING	0.003%	94.432%
4648	KISSEI PHARM CO	0.003%	94.435%
4649	FIRST NATIONAL	0.003%	94.438%
4650	TOPCO SCIENTIFI	0.003%	94.440%
4651	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.443%
4652	KELLER GROUP	0.003%	94.446%
4653	TELECOM ITALIA	0.003%	94.449%
4654	SYSMEX CORP	0.003%	94.452%
4655	PAN OCEAN CO	0.003%	94.454%
4656	CIA SANEAMENTO	0.003%	94.457%
4657	TECHNIPFMC PLC	0.003%	94.460%
4658	L&T FINANCE HOL	0.003%	94.463%
4659	ALUMINA LTD-SPO	0.003%	94.465%
4660	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.468%
4661	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.471%
4662	BANKRATE INC COMMON STOCK USD.01	0.003%	94.474%
4663	KYUSHU ELEC POW	0.003%	94.477%
4664	AOZORA BANK	0.003%	94.479%
4665	RITEK INC	0.003%	94.482%
4666	JENOPTIK AG	0.003%	94.485%
4667	WEST CORP COMMON STOCK USD.001	0.003%	94.488%
4668	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.490%
4669	DUSKIN CO LTD	0.003%	94.493%
4670	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.496%
4671	MAHINDRA & MAHI	0.003%	94.499%
4672	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.501%
4673	BEFIMMO SCA	0.003%	94.504%
4674	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.507%
4675	KOLON INDUSTRIE	0.003%	94.510%
4676	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.512%
4677	FOCALTECH SYSTE	0.003%	94.515%
4678	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	94.518%
4679	MERCIALYS	0.003%	94.521%
4680	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	94.523%
4681	DIGI.COM BHD	0.003%	94.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	TOKYO ELEC POWE	0.003%	94.529%
4683	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	94.532%
4684	MELEXIS	0.003%	94.534%
4685	CHINA GALAXY SE	0.003%	94.537%
4686	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.540%
4687	HOMESTREET INC COMMON STOCK	0.003%	94.543%
4688	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.545%
4689	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.548%
4690	WACKER CONSTRUC	0.003%	94.551%
4691	NCC LTD/INDIA	0.003%	94.554%
4692	MYER HOLDINGS L	0.003%	94.556%
4693	BROOKFIELD OFFI	0.003%	94.559%
4694	HYAKUJUSHI BANK	0.003%	94.562%
4695	DIASORIN SPA EU	0.003%	94.565%
4696	PRIMARY HEALTH	0.003%	94.567%
4697	CHOW SANG SANG	0.003%	94.570%
4698	EXEDY CORP	0.003%	94.573%
4699	JARDINE CYCLE	0.003%	94.576%
4700	MINMETALS RES	0.003%	94.578%
4701	UTD STATES CELL	0.003%	94.581%
4702	ZHAOJIN MINING	0.003%	94.584%
4703	ABERCROMBIE & F	0.003%	94.586%
4704	OTSUKA HLDGS CO	0.003%	94.589%
4705	WONIK IPS CO LT	0.003%	94.592%
4706	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.003%	94.595%
4707	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.597%
4708	DATATEC	0.003%	94.600%
4709	ANALOGIC CORP	0.003%	94.603%
4710	PETROLEUM GEO-S	0.003%	94.606%
4711	SINO-AMERICAN S	0.003%	94.608%
4712	NAVISTAR INTL C	0.003%	94.611%
4713	OM ASSET MANAGE	0.003%	94.614%
4714	TOKYO SEIMITSU	0.003%	94.616%
4715	VERITIV CORP COMMON STOCK USD.01	0.003%	94.619%
4716	FAR EAST INTL B	0.003%	94.622%
4717	BAJAJ AUTO	0.003%	94.625%
4718	IRPC PUBLIC CO	0.003%	94.627%
4719	SIGMA PHARMACEU	0.003%	94.630%
4720	BRF SA	0.003%	94.633%
4721	MARFRIG GLOBAL	0.003%	94.635%
4722	MONCLER SPA	0.003%	94.638%
4723	INVERSIONES AGU	0.003%	94.641%
4724	JAPAN DISPLAY I	0.003%	94.644%
4725	NOS SGPS	0.003%	94.646%
4726	AMC NETWORKS INC A COMMON STOCK	0.003%	94.649%
4727	AIR NEW ZEALAND	0.003%	94.652%
4728	ADITYA BIRLA NU	0.003%	94.654%
4729	AIRBOSS OF AMER	0.003%	94.657%
4730	AEROVIRONMENT I	0.003%	94.660%
4731	ABIOMED INC COMMON STOCK USD.01	0.003%	94.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	JC DECAUX SA	0.003%	94.665%
4733	RELIANCE POWER	0.003%	94.668%
4734	HYUNDAI MIPO DO	0.003%	94.671%
4735	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.673%
4736	TOHO GAS CO	0.003%	94.676%
4737	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.679%
4738	HANNSTAR DISPLA	0.003%	94.681%
4739	FABEGE AB	0.003%	94.684%
4740	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.687%
4741	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.690%
4742	ULTRATECH INC COMMON STOCK USD.001	0.003%	94.692%
4743	ARCADYAN TECHNO	0.003%	94.695%
4744	HAP SENG CONSOL	0.003%	94.698%
4745	RELIANCE ENERGY	0.003%	94.700%
4746	TIANNENG POWER	0.003%	94.703%
4747	K WAH INTL HLDG	0.003%	94.706%
4748	SLIGRO FOOD GRO	0.003%	94.708%
4749	CORETRONICS COR	0.003%	94.711%
4750	AEGION CORP COMMON STOCK USD.01	0.003%	94.714%
4751	ITOHAM YONEKYU	0.003%	94.716%
4752	SPAR NORD BANK	0.003%	94.719%
4753	INTERRENT REAL	0.003%	94.722%
4754	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.724%
4755	SANOMA OYJ	0.003%	94.727%
4756	OPEN HOUSE CO L	0.003%	94.730%
4757	POLYPIPE GROUP	0.003%	94.732%
4758	PHH CORP COMMON STOCK USD.01	0.003%	94.735%
4759	HUBER & SUHNER	0.003%	94.738%
4760	TVS MOTOR CO	0.003%	94.740%
4761	PANALPINA WELT	0.003%	94.743%
4762	IMP DEL DES Y E	0.003%	94.746%
4763	BUMI ARMADA BER	0.003%	94.748%
4764	HAITONG INTL SE	0.003%	94.751%
4765	HAVAS SA	0.003%	94.754%
4766	CHINA DONGXIANG	0.003%	94.756%
4767	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.759%
4768	OGAKI KYORITSU	0.003%	94.762%
4769	NOLATO AB	0.003%	94.764%
4770	TOBU RAILWAY CO	0.003%	94.767%
4771	ELITE MATERIAL	0.003%	94.769%
4772	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.772%
4773	PARADE TECHNOLO	0.003%	94.775%
4774	CENTRAL GLASS C	0.003%	94.777%
4775	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.780%
4776	TAIWAN STYRENE	0.003%	94.783%
4777	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	94.785%
4778	MAGELLAN FINANC	0.003%	94.788%
4779	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.791%
4780	DENBURY RESOURC	0.003%	94.793%
4781	ORANGE SPON ADR ADR	0.003%	94.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.799%
4783	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	94.801%
4784	CHINA PACIFIC I	0.003%	94.804%
4785	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	94.806%
4786	METROPOLITAN BA	0.003%	94.809%
4787	FCC CO LTD	0.003%	94.812%
4788	SEMEN GRESIK	0.003%	94.814%
4789	TISCO FINANCIAL	0.003%	94.817%
4790	MODINE MFG CO	0.003%	94.820%
4791	REGIS RESOURCES	0.003%	94.822%
4792	NHN ENTERTAINME	0.003%	94.825%
4793	YINGDE GASES GR	0.003%	94.827%
4794	ACORDA THERAPEU	0.003%	94.830%
4795	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	94.833%
4796	FUYO GENERAL LE	0.003%	94.835%
4797	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	94.838%
4798	HOTA INDUSTRIAL	0.003%	94.841%
4799	ITO EN	0.003%	94.843%
4800	TARKETT SA	0.003%	94.846%
4801	CSR CORP	0.003%	94.848%
4802	MELCO INTERNATI	0.003%	94.851%
4803	KIWI PROPERTY G	0.003%	94.854%
4804	ORION CORP	0.003%	94.856%
4805	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.859%
4806	SLATE RETAIL RE	0.003%	94.861%
4807	CIMPRESS NV	0.003%	94.864%
4808	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.867%
4809	XINYI SOLAR HOL	0.003%	94.869%
4810	FENG TAY ENTRPR	0.003%	94.872%
4811	MEDIPAL HOLDING	0.003%	94.874%
4812	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.877%
4813	KOMERI CO	0.003%	94.880%
4814	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.882%
4815	CHINA TRAVEL IN	0.003%	94.885%
4816	ALM. BRAND	0.003%	94.887%
4817	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.890%
4818	SAFESTORE HOLDI	0.003%	94.893%
4819	DEUTSCHE EUROSH	0.003%	94.895%
4820	KOMORI CORPORAT	0.003%	94.898%
4821	SERIA CO LTD	0.003%	94.900%
4822	KEIO CORP	0.003%	94.903%
4823	MITSUBA CORP	0.003%	94.906%
4824	TUNG HO STEEL E	0.003%	94.908%
4825	SEABRIDGE GOLD	0.003%	94.911%
4826	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.913%
4827	AEON REIT INVES	0.003%	94.916%
4828	AMBEV SA ADR ADR	0.003%	94.919%
4829	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.921%
4830	GIMV NV	0.003%	94.924%
4831	COLOPLAST AS	0.003%	94.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CORBY SPIRIT AN	0.003%	94.929%
4833	AGFA GEVAERT NV	0.003%	94.931%
4834	CHENG LOONG	0.003%	94.934%
4835	MULTIPLAN EMPRE	0.003%	94.937%
4836	LIPPO KARAWACI	0.003%	94.939%
4837	SMART + FINAL STORES INC COMMON STOCK USD.001	0.003%	94.942%
4838	FIRST BANCORP/NC COMMON STOCK	0.003%	94.944%
4839	STARTS CORP INC	0.003%	94.947%
4840	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.949%
4841	SIXT AG	0.003%	94.952%
4842	KANGWON LAND IN	0.003%	94.955%
4843	TOYO SEIKAN KAI	0.003%	94.957%
4844	SERCOMM CORP	0.003%	94.960%
4845	HARGREAVES LANS	0.003%	94.962%
4846	ITEQ CORP	0.003%	94.965%
4847	SYNTEL INC COMMON STOCK	0.003%	94.967%
4848	LONG CHEN PAPER	0.003%	94.970%
4849	MONMOUTH REAL E	0.003%	94.972%
4850	H.I.S.CO	0.003%	94.975%
4851	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.978%
4852	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	94.980%
4853	FUTURE LAND DEV	0.003%	94.983%
4854	TONG YANG INDUS	0.003%	94.985%
4855	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.988%
4856	CARSales.COM LT	0.003%	94.990%
4857	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	94.993%
4858	JIANGSU EXPRESS	0.003%	94.995%
4859	CIECH SA	0.003%	94.998%
4860	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	95.001%
4861	LADBROKES PLC	0.003%	95.003%
4862	SINGAPORE TECH	0.003%	95.006%
4863	BANK MILLENIUM	0.003%	95.008%
4864	LONKING HOLDING	0.003%	95.011%
4865	DEUTSCHE BANK A	0.003%	95.013%
4866	BALKRISHNA INDS	0.003%	95.016%
4867	Rocky Mountain	0.003%	95.018%
4868	TOKYO TY FINANC	0.003%	95.021%
4869	RAKUTEN INC	0.003%	95.023%
4870	MAKINO MILLING	0.003%	95.026%
4871	CIPUTRA DEVELOP	0.003%	95.028%
4872	BLUEBIRD BIO IN	0.003%	95.031%
4873	MOBIMO HLDG AG	0.003%	95.034%
4874	TURKIYE HALK	0.003%	95.036%
4875	PHARMERICA CORP COMMON STOCK USD.01	0.003%	95.039%
4876	MITAC HOLDINGS	0.003%	95.041%
4877	GETAC TECHNOLOG	0.003%	95.044%
4878	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	95.046%
4879	mitsubishi TANA	0.003%	95.049%
4880	ST MODWEN PROPS	0.003%	95.051%
4881	SSP GROUP PLC	0.003%	95.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	CROMWELL PROPER	0.003%	95.056%
4883	NANTO BANK	0.003%	95.059%
4884	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	95.061%
4885	INDUSIND BANK	0.003%	95.064%
4886	BANK OF BARODA	0.003%	95.066%
4887	LUXOTTICA GROUP	0.003%	95.069%
4888	ACADIAN TIMBER	0.003%	95.071%
4889	SAMSUNG ELECTRO	0.003%	95.074%
4890	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	95.076%
4891	TOWER INTL INC	0.003%	95.079%
4892	CHAROEN PKPD-FG	0.003%	95.081%
4893	EFG INTERNATIONAL	0.003%	95.084%
4894	RYOHIN KEIKAKU	0.003%	95.086%
4895	FUJI MACHINE MF	0.003%	95.089%
4896	ZAKLADY METALI	0.003%	95.091%
4897	CHINA MOTOR CO	0.003%	95.094%
4898	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	95.096%
4899	PARMALAT S.P.A	0.003%	95.099%
4900	INFICON HOLDING	0.003%	95.101%
4901	GUOTAI JUNAN IN	0.003%	95.104%
4902	COMSYS HOLDINGS	0.003%	95.106%
4903	SENKO CO	0.002%	95.109%
4904	BANGKOK LAND PC	0.002%	95.111%
4905	KIWOOM SECURITI	0.002%	95.114%
4906	AIA ENGINEERING	0.002%	95.116%
4907	BALFOUR BEATTY	0.002%	95.119%
4908	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.121%
4909	GS ENGINEERING	0.002%	95.124%
4910	ETERNAL CHEMICA	0.002%	95.126%
4911	MAN WAH HOLDING	0.002%	95.129%
4912	SINGAPORE EXCHA	0.002%	95.131%
4913	BETSSON AB	0.002%	95.134%
4914	SPEEDWAY MOTORS	0.002%	95.136%
4915	HAMBORNER AG	0.002%	95.139%
4916	TOOTSIE ROLL IN	0.002%	95.141%
4917	TRUE CORP PCL	0.002%	95.144%
4918	TSRC CORP	0.002%	95.146%
4919	DOMINO'S PIZZA	0.002%	95.149%
4920	LIGHT S.A.	0.002%	95.151%
4921	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	95.154%
4922	MAINFREIGHT LTD	0.002%	95.156%
4923	VTECH HLDGS	0.002%	95.159%
4924	FRANK'S INTERNA	0.002%	95.161%
4925	IPSEN	0.002%	95.164%
4926	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.166%
4927	NATL HOUSE INDL	0.002%	95.169%
4928	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.171%
4929	SKC CO	0.002%	95.174%
4930	PIONEER CORP JP	0.002%	95.176%
4931	SUPERGROUP PLC	0.002%	95.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	WPT INDUSTRIAL	0.002%	95.181%
4933	DE'LONGHI SPA	0.002%	95.183%
4934	BEZEQ ISRAEL TE	0.002%	95.186%
4935	PERPETUAL TST A	0.002%	95.188%
4936	HANSSEM CO	0.002%	95.191%
4937	HINDUSTAN LEVER	0.002%	95.193%
4938	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.002%	95.196%
4939	SANFIRE RESOURC	0.002%	95.198%
4940	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.201%
4941	MINDTREE LTD	0.002%	95.203%
4942	TOMTOM NV	0.002%	95.206%
4943	DEUTZ AG	0.002%	95.208%
4944	RHONE-KLINIKUM	0.002%	95.211%
4945	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.002%	95.213%
4946	CJ E&M CORPORAT	0.002%	95.215%
4947	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.218%
4948	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.220%
4949	KOREA ZINC	0.002%	95.223%
4950	ASATSU INC	0.002%	95.225%
4951	IMMOFINANZ IMMO	0.002%	95.228%
4952	LEROY SEAFOOD G	0.002%	95.230%
4953	SHIMA SEIKI MFG	0.002%	95.233%
4954	EZ TEC EMPREEND	0.002%	95.235%
4955	MILLENNIUM&COPT	0.002%	95.237%
4956	SINGAPORE POST	0.002%	95.240%
4957	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.242%
4958	STONERIDGE INC COMMON STOCK	0.002%	95.245%
4959	ITOCHU TECHNO S	0.002%	95.247%
4960	SA CORP REAL ES	0.002%	95.250%
4961	SHANGHAI ELECTR	0.002%	95.252%
4962	TONG REN TANG T	0.002%	95.254%
4963	PGT INC	0.002%	95.257%
4964	NIPPON STEEL	0.002%	95.259%
4965	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.262%
4966	TOMY CO LTD	0.002%	95.264%
4967	JUMBO SA	0.002%	95.267%
4968	MYCRONIC AB	0.002%	95.269%
4969	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.271%
4970	KYORITSU MAINT	0.002%	95.274%
4971	DULUXGROUP LTD	0.002%	95.276%
4972	JAPFA COMFEED I	0.002%	95.279%
4973	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.281%
4974	DENA CO LTD	0.002%	95.283%
4975	SHANDONG WEIGAO	0.002%	95.286%
4976	CALIFORNIA WATE	0.002%	95.288%
4977	Ayala Land Inc	0.002%	95.291%
4978	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.293%
4979	VAKRANGEE LTD	0.002%	95.295%
4980	GLOBE TELECOM I	0.002%	95.298%
4981	CU BANCORP COMMON STOCK	0.002%	95.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.303%
4983	YUEN FOONG YU M	0.002%	95.305%
4984	NISHIMATSU CONS	0.002%	95.307%
4985	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.310%
4986	DREAM INDUSTRIA	0.002%	95.312%
4987	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.315%
4988	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.002%	95.317%
4989	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.319%
4990	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.322%
4991	MARICO LTD	0.002%	95.324%
4992	USS CO. LTD.	0.002%	95.327%
4993	ALK-ABELLO A/S	0.002%	95.329%
4994	VEDANTA RESOURC	0.002%	95.331%
4995	ACTUA CORP COMMON STOCK USD.001	0.002%	95.334%
4996	PETKIM	0.002%	95.336%
4997	CHORUS LIMITED	0.002%	95.339%
4998	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	95.341%
4999	TELEFONICA BRASIL ADR ADR	0.002%	95.343%
5000	NICHI-IKO PHARM	0.002%	95.346%
5001	TXC CORPN	0.002%	95.348%
5002	KEIHIN CORP	0.002%	95.350%
5003	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.353%
5004	NIHON KOHDEN CO	0.002%	95.355%
5005	PRIMAX ELECTRON	0.002%	95.358%
5006	GLENMARK PHARM	0.002%	95.360%
5007	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.362%
5008	IOI PROPERTIES	0.002%	95.365%
5009	BANK OF INDIA C	0.002%	95.367%
5010	MORGUARD CORP	0.002%	95.369%
5011	ENERGIAS DO BRA	0.002%	95.372%
5012	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.374%
5013	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	95.377%
5014	PROTO LABS INC COMMON STOCK USD.001	0.002%	95.379%
5015	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.381%
5016	SINGAPORE PRESS	0.002%	95.384%
5017	HERC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.386%
5018	TOKYO DOME CORP	0.002%	95.388%
5019	SKY NETWORK TEL	0.002%	95.391%
5020	OBARA CORP	0.002%	95.393%
5021	VASTNED RETAIL	0.002%	95.395%
5022	AVANGRID INC COMMON STOCK USD.01	0.002%	95.398%
5023	YAGEO CORP	0.002%	95.400%
5024	ATHENAHEALTH IN	0.002%	95.403%
5025	DIGITAL CHINA H	0.002%	95.405%
5026	TAICHUNG	0.002%	95.407%
5027	ATLANTICA YIELD	0.002%	95.410%
5028	GLOVIS	0.002%	95.412%
5029	KRUK SA	0.002%	95.414%
5030	EVERLIGHT ELECT	0.002%	95.417%
5031	LG HAUSYS LTD	0.002%	95.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.421%
5033	GPO DE INVERSIO	0.002%	95.424%
5034	ZEE ENTERTAIN E	0.002%	95.426%
5035	CAPITAL SECURIT	0.002%	95.428%
5036	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.431%
5037	PERLIS PLANTATI	0.002%	95.433%
5038	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.435%
5039	SUMITOMO MITSUI	0.002%	95.438%
5040	GORMAN-RUPP CO	0.002%	95.440%
5041	C.P. ALL PCL-FG	0.002%	95.443%
5042	MANAPPURAM FINA	0.002%	95.445%
5043	CRAY INC COMMON STOCK USD.01	0.002%	95.447%
5044	AIRASIA BHD	0.002%	95.450%
5045	CPFL ENERGIA SA	0.002%	95.452%
5046	ASCOM HOLDING A	0.002%	95.454%
5047	HUFVUDSTADEN AB	0.002%	95.457%
5048	SUNTORY BEVERAG	0.002%	95.459%
5049	WD 40 CO COMMON STOCK USD.001	0.002%	95.461%
5050	CJ O SHOPPING C	0.002%	95.464%
5051	CORONATION FUND	0.002%	95.466%
5052	CAHYA MATA SARA	0.002%	95.468%
5053	CALGON CARBON C	0.002%	95.471%
5054	TIM PARTICIPA	0.002%	95.473%
5055	FRUTAROM	0.002%	95.475%
5056	TURK HAVA YOLLA	0.002%	95.478%
5057	SEIREN CO	0.002%	95.480%
5058	NIHON M&A CENTE	0.002%	95.482%
5059	KEIHIN ELEC EXP	0.002%	95.485%
5060	PARKWAY INC REIT USD.001	0.002%	95.487%
5061	SIAS SPA	0.002%	95.489%
5062	CHICONY ELECTRO	0.002%	95.492%
5063	SECURITY BANK C	0.002%	95.494%
5064	MATSUMOTOKIYOSH	0.002%	95.496%
5065	TRUSCO NAKAYAMA	0.002%	95.499%
5066	NIHON UNISYS	0.002%	95.501%
5067	FLIGHT CENTRE L	0.002%	95.503%
5068	IDBI BANK LTD	0.002%	95.505%
5069	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.508%
5070	SEVEN WEST MEDI	0.002%	95.510%
5071	TAKEUCHI MANUFA	0.002%	95.512%
5072	ALMIRALL SA	0.002%	95.515%
5073	EI TOWERS SPA	0.002%	95.517%
5074	INPHI CORP COMMON STOCK	0.002%	95.519%
5075	POWER GRID CORP	0.002%	95.522%
5076	SCHNITZER STEEL	0.002%	95.524%
5077	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.526%
5078	RATHBONE BROTHE	0.002%	95.529%
5079	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.531%
5080	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.533%
5081	NONG SHIM CO	0.002%	95.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	HSN INC COMMON STOCK USD.01	0.002%	95.538%
5083	GUDANG GARAM(PE	0.002%	95.540%
5084	U-BLOX AG	0.002%	95.542%
5085	ALUMINIUM CORP	0.002%	95.545%
5086	UNI-PRESIDENT C	0.002%	95.547%
5087	SKY PLC SPN ADR ADR	0.002%	95.549%
5088	EURONAV SA	0.002%	95.552%
5089	MISUMI CORPORAT	0.002%	95.554%
5090	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.556%
5091	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.559%
5092	BERNER KTBK	0.002%	95.561%
5093	BCO BILBAO VIZC	0.002%	95.563%
5094	LUKOIL PJSC- SP	0.002%	95.565%
5095	AMERICAN RAILCA	0.002%	95.568%
5096	FOXCONN INTERNA	0.002%	95.570%
5097	MUTHOOT FINANCE	0.002%	95.572%
5098	METROPOLE TV-(M	0.002%	95.575%
5099	AMOREPACIFIC-NE	0.002%	95.577%
5100	TELEFONICA DE E	0.002%	95.579%
5101	OBRASCON HUAR L	0.002%	95.581%
5102	DUZONBIZON CO L	0.002%	95.584%
5103	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.586%
5104	BHARAT PETROL C	0.002%	95.588%
5105	KEMET CORP	0.002%	95.591%
5106	AEON MALL CO LT	0.002%	95.593%
5107	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.595%
5108	TV18 BROADCAST	0.002%	95.597%
5109	IREN SPA	0.002%	95.600%
5110	CELLTRION INC K	0.002%	95.602%
5111	SUMMERSSET GROUP	0.002%	95.604%
5112	PZU GR	0.002%	95.607%
5113	SHIMADZU CORP	0.002%	95.609%
5114	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.611%
5115	GRAMMER AG	0.002%	95.613%
5116	TOHO BANK	0.002%	95.616%
5117	ANRITSU CORP	0.002%	95.618%
5118	RIETER HLDGS AG	0.002%	95.620%
5119	CITIC RESOURCES	0.002%	95.622%
5120	HCI GROUP INC COMMON STOCK	0.002%	95.625%
5121	SUMITOMO WAREHO	0.002%	95.627%
5122	TRAVELPORT WORL	0.002%	95.629%
5123	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.632%
5124	NINTENDO CO	0.002%	95.634%
5125	IRESS MARKET TE	0.002%	95.636%
5126	KANDENKO CO	0.002%	95.638%
5127	ASSURA PLC	0.002%	95.641%
5128	NIB HOLDINGS LT	0.002%	95.643%
5129	POLSKIE GORNICT	0.002%	95.645%
5130	BCO ABC BRASIL	0.002%	95.647%
5131	Mobistar SA	0.002%	95.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	NIPPON SODA CO	0.002%	95.652%
5133	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.654%
5134	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.002%	95.656%
5135	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.659%
5136	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.661%
5137	ROCHE HOLDING A	0.002%	95.663%
5138	IWATE(BANK OF)	0.002%	95.666%
5139	FINISH LINE INC	0.002%	95.668%
5140	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.670%
5141	COHU INC COMMON STOCK USD1.0	0.002%	95.672%
5142	SEBACORP MARINE	0.002%	95.675%
5143	ZARDOYA-OTIS	0.002%	95.677%
5144	EMS-CHEMIE HLDG	0.002%	95.679%
5145	ENGINEERS INDIA	0.002%	95.681%
5146	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	95.684%
5147	LINDAB INTL AB	0.002%	95.686%
5148	KANEMATSU CORP	0.002%	95.688%
5149	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.690%
5150	THE NISSHIN OIL	0.002%	95.692%
5151	UNITIKA	0.002%	95.695%
5152	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.697%
5153	YAHOO JAPAN COR	0.002%	95.699%
5154	F E CONSORTM IN	0.002%	95.701%
5155	TRAVELSKY TECHN	0.002%	95.704%
5156	OVS SPA	0.002%	95.706%
5157	OMNIA HOLDINGS	0.002%	95.708%
5158	KYORIN CO LTD.	0.002%	95.710%
5159	TOKYO STEEL MFG	0.002%	95.713%
5160	PROSEGUR CIA DE	0.002%	95.715%
5161	CyberAgent, Inc	0.002%	95.717%
5162	MID REIT INC	0.002%	95.719%
5163	RELIANCE INDS-S	0.002%	95.721%
5164	HERA	0.002%	95.724%
5165	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.726%
5166	KADANT INC COMMON STOCK USD.01	0.002%	95.728%
5167	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.730%
5168	D/S NORDEN	0.002%	95.733%
5169	TEXWINCA HLDGS	0.002%	95.735%
5170	NANOMETRICS	0.002%	95.737%
5171	CHUNGHWA TELECO	0.002%	95.739%
5172	KCE ELECTRONICS	0.002%	95.741%
5173	RESORTTRUST INC	0.002%	95.744%
5174	CHINA OVERASEA	0.002%	95.746%
5175	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.748%
5176	SWISS LIFE HLDG	0.002%	95.750%
5177	STELLA INTERNAT	0.002%	95.752%
5178	CHARGEURS SA	0.002%	95.755%
5179	PREMIER INVESTM	0.002%	95.757%
5180	SK CHEMICALS	0.002%	95.759%
5181	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.763%
5183	ASAHI INTECC CO	0.002%	95.766%
5184	KAKEN PHARM	0.002%	95.768%
5185	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	95.770%
5186	KENEDIX RESIDEN	0.002%	95.772%
5187	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.774%
5188	JB FINANCIAL GR	0.002%	95.777%
5189	KANAMOTO CO LTD	0.002%	95.779%
5190	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.781%
5191	MEIDENSHA CORP	0.002%	95.783%
5192	GROUPE FNAC	0.002%	95.785%
5193	THANACHART CAPI	0.002%	95.788%
5194	PEREGRINE HLDGS	0.002%	95.790%
5195	INTERCONEXION E	0.002%	95.792%
5196	SANYO SPEC STEE	0.002%	95.794%
5197	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.796%
5198	MARUI CO	0.002%	95.799%
5199	VECTURA GROUP	0.002%	95.801%
5200	INMOBILIARIA CO	0.002%	95.803%
5201	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.805%
5202	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.807%
5203	PETRONAS CHEMIC	0.002%	95.810%
5204	ITAU UNIBANCO H	0.002%	95.812%
5205	ARCS CO LTD	0.002%	95.814%
5206	EMP NAC ELECTRI	0.002%	95.816%
5207	BARITO PAC TBK	0.002%	95.818%
5208	DRAEGERWERK AG	0.002%	95.820%
5209	SWIRE PACIFIC	0.002%	95.823%
5210	JACCS CO	0.002%	95.825%
5211	EDELWEISS FIN S	0.002%	95.827%
5212	DIGNITY PLC	0.002%	95.829%
5213	BARNES & NOBLE	0.002%	95.831%
5214	CHINA POWER INT	0.002%	95.834%
5215	TELECOM PLUS	0.002%	95.836%
5216	FUJITEC CO	0.002%	95.838%
5217	ZENSHO CO LTD	0.002%	95.840%
5218	NATURA COSMETIC	0.002%	95.842%
5219	PTC INC COMMON STOCK USD.01	0.002%	95.844%
5220	FORTUNE R/EST I	0.002%	95.847%
5221	JAPAN AVIATN EL	0.002%	95.849%
5222	RPX CORP COMMON STOCK USD.0001	0.002%	95.851%
5223	OPUS BANK	0.002%	95.853%
5224	G8 EDUCATION LT	0.002%	95.855%
5225	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.857%
5226	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.860%
5227	BLACK DIAMOND G	0.002%	95.862%
5228	INDS BACHOCO SA	0.002%	95.864%
5229	BANGKOK AIRWAYS	0.002%	95.866%
5230	YAMANASHI CHUO	0.002%	95.868%
5231	SUPER RETAIL GR	0.002%	95.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	MERITOR INC COMMON STOCK USD1.0	0.002%	95.873%
5233	PUBLICIS GROUPE	0.002%	95.875%
5234	METALL ZUG AG	0.002%	95.877%
5235	EZAKI GLICO CO	0.002%	95.879%
5236	YAMAGATA BANK	0.002%	95.881%
5237	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.883%
5238	STONEGATE BANK COMMON STOCK USD.01	0.002%	95.886%
5239	SHIKOKU ELEC PO	0.002%	95.888%
5240	IS DONGSEO CO L	0.002%	95.890%
5241	CHATHAM LODGING	0.002%	95.892%
5242	RELO HOLDINGS I	0.002%	95.894%
5243	CHINA TRADITION	0.002%	95.896%
5244	TOMRA SYSTEMS A	0.002%	95.899%
5245	UPC TECHNOLOGY	0.002%	95.901%
5246	TEAM INC	0.002%	95.903%
5247	AMBUJA CEMENTS	0.002%	95.905%
5248	ORTHOFIX INTL N	0.002%	95.907%
5249	JGC CORP	0.002%	95.909%
5250	SOUTHERN CROSS	0.002%	95.911%
5251	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.914%
5252	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.916%
5253	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.918%
5254	CHINA SCE PROPE	0.002%	95.920%
5255	CROMPTON GREAVE	0.002%	95.922%
5256	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	95.924%
5257	BIC CAMERA INC.	0.002%	95.926%
5258	GMP CAPITAL COR	0.002%	95.929%
5259	HOPSON DEVELOPM	0.002%	95.931%
5260	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.933%
5261	MAANSHAN IRON &	0.002%	95.935%
5262	FENG HSIN IRON&	0.002%	95.937%
5263	CIE AUTOMOTIVE	0.002%	95.939%
5264	ALL NIPPON AIRW	0.002%	95.942%
5265	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.944%
5266	TESARO INC	0.002%	95.946%
5267	BANGCHAK PETROL	0.002%	95.948%
5268	KADOKAWA DWANGO	0.002%	95.950%
5269	KOMAX HOLDING A	0.002%	95.952%
5270	VTB BANK(JSC)	0.002%	95.954%
5271	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.956%
5272	DON QUIJOTE	0.002%	95.959%
5273	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.961%
5274	FUFENG GROUP LT	0.002%	95.963%
5275	INFINERA CORP	0.002%	95.965%
5276	PT ANEKA TAMBAN	0.002%	95.967%
5277	NITTO BOSEKI CO	0.002%	95.969%
5278	BONDUELLE SCA	0.002%	95.971%
5279	APPLUS SERVICES	0.002%	95.974%
5280	YODOGAWA STEEL	0.002%	95.976%
5281	VIDRALA S.A.	0.002%	95.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	THERATECHNOLOGI	0.002%	95.980%
5283	GRENDENE SA	0.002%	95.982%
5284	CHIPBOND TECHNO	0.002%	95.984%
5285	SEVEN GROUP HLD	0.002%	95.986%
5286	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.989%
5287	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.991%
5288	ZHEJIANG EXPRES	0.002%	95.993%
5289	SHOWA CORP	0.002%	95.995%
5290	INTERROLL HOLDI	0.002%	95.997%
5291	HEIWADO CO LTD	0.002%	95.999%
5292	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.001%
5293	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	96.003%
5294	UNITED ARROWS L	0.002%	96.006%
5295	SKY PERFECT JSA	0.002%	96.008%
5296	BIZLINK HOLDING	0.002%	96.010%
5297	DONGKUK STEEL M	0.002%	96.012%
5298	NS SOLUTIONS CO	0.002%	96.014%
5299	KABU.COM SECURI	0.002%	96.016%
5300	TCC HONG KONG C	0.002%	96.018%
5301	CARGOJET INC.	0.002%	96.020%
5302	CHAMPION REAL E	0.002%	96.023%
5303	SARAS SPA	0.002%	96.025%
5304	BARR(A.G.)	0.002%	96.027%
5305	KINDEN CORPORAT	0.002%	96.029%
5306	NISSIN KOGYO	0.002%	96.031%
5307	CRAMO OYJ B SHS	0.002%	96.033%
5308	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.035%
5309	GOLDEN EAGLE RE	0.002%	96.037%
5310	GF SECURITIES C	0.002%	96.040%
5311	AVEVA GROUP PLC	0.002%	96.042%
5312	ADVANCED	0.002%	96.044%
5313	SIAM CITY CEMEN	0.002%	96.046%
5314	REGIS CORP COMMON STOCK USD.05	0.002%	96.048%
5315	MORGUARD NORTH	0.002%	96.050%
5316	TIER REIT INC REIT USD.0001	0.002%	96.052%
5317	HALLA HOLDINGS	0.002%	96.054%
5318	HUATAI SECURITI	0.002%	96.056%
5319	MATAHARI DEPART	0.002%	96.059%
5320	ACC LIMITED	0.002%	96.061%
5321	CAPCOM CO	0.002%	96.063%
5322	FASTIGHETS AB B	0.002%	96.065%
5323	IINO KAIUN KAIS	0.002%	96.067%
5324	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.069%
5325	SONDA S.A.	0.002%	96.071%
5326	ANGANG NEW STEE	0.002%	96.073%
5327	ARCELIK AS	0.002%	96.075%
5328	RYOBI	0.002%	96.078%
5329	RHB Capital	0.002%	96.080%
5330	SAGAMI RAILWAY	0.002%	96.082%
5331	SALVATORE FERRA	0.002%	96.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	HOKURIKU ELEC P	0.002%	96.086%
5333	BANCO COMERCIAL	0.002%	96.088%
5334	HEMFOSA FASTIGH	0.002%	96.090%
5335	HARMONIC INC	0.002%	96.092%
5336	UNDER ARMOUR IN	0.002%	96.094%
5337	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.096%
5338	GRUPO ELEKTRA(N	0.002%	96.099%
5339	GIORDANO INTL L	0.002%	96.101%
5340	KEWPIE CORP	0.002%	96.103%
5341	ULTIMATE	0.002%	96.105%
5342	PARKWAY LIFE RE	0.002%	96.107%
5343	GENTING INTERNA	0.002%	96.109%
5344	SEIKO CORPORATI	0.002%	96.111%
5345	GETTY PETROLEUM	0.002%	96.113%
5346	BIOSTIME INTERN	0.002%	96.115%
5347	SEIBU HOLDINGS	0.002%	96.117%
5348	HERO HONDA	0.002%	96.119%
5349	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	96.122%
5350	JAPAN SECS FINA	0.002%	96.124%
5351	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.126%
5352	JINRO LTD	0.002%	96.128%
5353	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.130%
5354	H. LUNDBECK A/S	0.002%	96.132%
5355	ASSORE	0.002%	96.134%
5356	RYMAN HEALTHCAR	0.002%	96.136%
5357	INDRA SISTEMAS	0.002%	96.138%
5358	HEXAGON AB	0.002%	96.140%
5359	YAMAZAKI BAKING	0.002%	96.142%
5360	BLUE LABEL TELE	0.002%	96.144%
5361	Mphasis LTD	0.002%	96.146%
5362	RESTAURANT GROU	0.002%	96.149%
5363	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.151%
5364	BAYWA AG (BAYER	0.002%	96.153%
5365	BRICKWORKS	0.002%	96.155%
5366	POONGSAN CORP(N	0.002%	96.157%
5367	SAWAI PHARM CO	0.002%	96.159%
5368	HUAKU DEVELOPME	0.002%	96.161%
5369	MOTECH INDUSTRI	0.002%	96.163%
5370	FRESENIUS MEDIC	0.002%	96.165%
5371	WING TAI HOLDIN	0.002%	96.167%
5372	FISERV INC SR UNSECURED 06/20 2.7	0.002%	96.169%
5373	LISI	0.002%	96.171%
5374	UACJ CORP	0.002%	96.173%
5375	BANCA IFIS	0.002%	96.175%
5376	FISHER (JAMES)	0.002%	96.177%
5377	KERRY LOGISTICS	0.002%	96.179%
5378	SHUI ON LAND LT	0.002%	96.181%
5379	TRIGANO	0.002%	96.184%
5380	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.186%
5381	FTD COS INC COMMON STOCK USD.0001	0.002%	96.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.190%
5383	SITRONIX TECHNO	0.002%	96.192%
5384	VERBUND AG	0.002%	96.194%
5385	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.196%
5386	WESTERN ENERGY	0.002%	96.198%
5387	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.200%
5388	GREAT WALL ENTE	0.002%	96.202%
5389	PARK 24 CO	0.002%	96.204%
5390	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	96.206%
5391	CHANGSHA ZOOMLI	0.002%	96.208%
5392	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.210%
5393	SEKISUI HOUSE	0.002%	96.212%
5394	HEALTHCARE SERV	0.002%	96.214%
5395	PP LONDON SUMAT	0.002%	96.216%
5396	NAN YA PRINTED	0.002%	96.218%
5397	ADVANTECH CO LT	0.002%	96.220%
5398	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	96.222%
5399	NAMPAK LTD.	0.002%	96.225%
5400	SHINKO ELEC IND	0.002%	96.227%
5401	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.229%
5402	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.231%
5403	SOMFY SA	0.002%	96.233%
5404	UNIFI INC	0.002%	96.235%
5405	ABACUS PROPERTY	0.002%	96.237%
5406	SONY FINANCIAL	0.002%	96.239%
5407	BANCA GENERALI	0.002%	96.241%
5408	TAIWAN MOBILE	0.002%	96.243%
5409	INDUTRADE AB	0.002%	96.245%
5410	TALK TALK TELEC	0.002%	96.247%
5411	PACIFIC INDUSTR	0.002%	96.249%
5412	MARUICHI STL TU	0.002%	96.251%
5413	TOYO INK MFG CO	0.002%	96.253%
5414	SINBON ELECTRON	0.002%	96.255%
5415	TAIWAN TEA CORP	0.002%	96.257%
5416	HONG KONG LAND	0.002%	96.259%
5417	AUSTRALIAN PHAR	0.002%	96.261%
5418	AUSTEVOLL SEAFO	0.002%	96.263%
5419	CAPITARETAIL CH	0.002%	96.265%
5420	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.267%
5421	MITCHELLS & BUT	0.002%	96.269%
5422	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.271%
5423	TAKARA STANDARD	0.002%	96.273%
5424	UNITED PHOTOVOL	0.002%	96.275%
5425	FUTABA CORP	0.002%	96.277%
5426	COCOKARA FINE H	0.002%	96.279%
5427	J TRUST CO. LTD	0.002%	96.281%
5428	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.283%
5429	ALIBABA PICTURE	0.002%	96.285%
5430	GUNZE	0.002%	96.287%
5431	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.291%
5433	LIBERBANK SA	0.002%	96.293%
5434	NATIONAL THERMA	0.002%	96.295%
5435	IBJ LEASING CO	0.002%	96.297%
5436	COPPER MTN MNG	0.002%	96.299%
5437	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.301%
5438	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.304%
5439	AFG ARBONIA-FOR	0.002%	96.306%
5440	NANYA TECHNOLOG	0.002%	96.308%
5441	INDIA INFOLINE	0.002%	96.310%
5442	TOKYU CONST	0.002%	96.312%
5443	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.314%
5444	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.316%
5445	KOENIG & BAUER	0.002%	96.318%
5446	JSW ENERGY LTD	0.002%	96.320%
5447	BANG & OLUFSEN	0.002%	96.322%
5448	PLAZA RETAIL RE	0.002%	96.324%
5449	CP POKPHAND CO	0.002%	96.326%
5450	OKINAWA BANK	0.002%	96.328%
5451	YUZHOU PROPRTI	0.002%	96.330%
5452	SQUARE ENIX HOL	0.002%	96.332%
5453	CTS CORP COMMON STOCK	0.002%	96.334%
5454	DERICHEBOURG	0.002%	96.336%
5455	AUTOGRILL SPA	0.002%	96.338%
5456	ALPINE ELECTRON	0.002%	96.340%
5457	ABSOLUTE SOFTWA	0.002%	96.342%
5458	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.344%
5459	FINECOBANK BANC	0.002%	96.346%
5460	GEMTEK TECHNOLO	0.002%	96.348%
5461	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.350%
5462	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.352%
5463	CONSORT MEDICAL	0.002%	96.354%
5464	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.356%
5465	GINKO INTERNATI	0.002%	96.358%
5466	NICE SYSTEMS	0.002%	96.360%
5467	BECHTLE AG	0.002%	96.362%
5468	CHOW TAI FOOK J	0.002%	96.364%
5469	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.366%
5470	AUCKLAND INTERN	0.002%	96.367%
5471	BCO CREDITO INV	0.002%	96.369%
5472	MISC BERHAD	0.002%	96.371%
5473	CHINA EASTERN A	0.002%	96.373%
5474	LIVANOVA PLC	0.002%	96.375%
5475	GOLDEN STAR RES	0.002%	96.377%
5476	KUNGSLEDEN AB N	0.002%	96.379%
5477	KITZ CORPORATIO	0.002%	96.381%
5478	JUBLIANT FOODWO	0.002%	96.383%
5479	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.385%
5480	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.387%
5481	WEG SA	0.002%	96.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	NATIONAL ALUMIN	0.002%	96.391%
5483	LG HOME SHOPPIN	0.002%	96.393%
5484	TAL EDUCATION GROUP ADR ADR	0.002%	96.395%
5485	SHOWA SANGYO CO	0.002%	96.397%
5486	TEMP HOLDINGS C	0.002%	96.399%
5487	HISAMITSU PHARM	0.002%	96.401%
5488	NATIXIS	0.002%	96.403%
5489	HEALTHSTREAM INC COMMON STOCK	0.002%	96.405%
5490	DELTA ELECTRONI	0.002%	96.407%
5491	MEDIA NUSANTARA	0.002%	96.409%
5492	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.411%
5493	XENCOR INC COMMON STOCK USD.01	0.002%	96.413%
5494	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	96.415%
5495	CANCOM SE	0.002%	96.417%
5496	TACHI-S CO	0.002%	96.419%
5497	CHINA SHIPPING	0.002%	96.421%
5498	KANSAI PAINT CO	0.002%	96.423%
5499	VITASOY INTL	0.002%	96.425%
5500	CEBU AIR INC	0.002%	96.427%
5501	RALLYE	0.002%	96.429%
5502	PARAMOUNT BED H	0.002%	96.431%
5503	AOMORI BANK	0.002%	96.433%
5504	ROUND ONE CORP	0.002%	96.435%
5505	EXAR CORP COMMON STOCK USD.0001	0.002%	96.436%
5506	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.438%
5507	INWIDO AB	0.002%	96.440%
5508	INTERNET INITIA	0.002%	96.442%
5509	BRIGHTOIL PETRO	0.002%	96.444%
5510	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.446%
5511	HANJIN KAL CORP	0.002%	96.448%
5512	DXP ENTERPRISES	0.002%	96.450%
5513	VANGUARD INTL S	0.002%	96.452%
5514	CHINA SYNTH RUB	0.002%	96.454%
5515	FAMOUS BRANDS L	0.002%	96.456%
5516	ADASTRIA HOLDI	0.002%	96.458%
5517	ACEA SPA	0.002%	96.460%
5518	QUALYS INC COMMON STOCK USD.001	0.002%	96.462%
5519	CIA HERING	0.002%	96.464%
5520	TOKAI TOKYO SEC	0.002%	96.466%
5521	SUPALAI PUBLIC	0.002%	96.468%
5522	LUXOFT HOLDING	0.002%	96.470%
5523	TRANSM ALIANCA	0.002%	96.472%
5524	NIPPON REIT INV	0.002%	96.474%
5525	YUNG TAY ENGINE	0.002%	96.475%
5526	K-BRO LINEN INC	0.002%	96.477%
5527	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.479%
5528	SAMSUNG TECHWIN	0.002%	96.481%
5529	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	96.483%
5530	AMTRAN TECHNOLO	0.002%	96.485%
5531	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	96.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	AIRTAC INTERNAT	0.002%	96.489%
5533	SONIC CORP	0.002%	96.491%
5534	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.002%	96.493%
5535	ENNIS INC COMMON STOCK USD2.5	0.002%	96.495%
5536	OKUMURA CORP	0.002%	96.497%
5537	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.499%
5538	O/SEAS UNION EN	0.002%	96.501%
5539	FELDA GLOBAL VE	0.002%	96.503%
5540	JUST EAT PLC	0.002%	96.505%
5541	SAMSUNG HEAVY	0.002%	96.507%
5542	GOLD FIELDS LTD	0.002%	96.508%
5543	NEW WAVE GROUP	0.002%	96.510%
5544	TRULY INTL HLDG	0.002%	96.512%
5545	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.514%
5546	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.516%
5547	KOREA PETROCHEM	0.002%	96.518%
5548	FIRST INTER BK	0.002%	96.520%
5549	NAUTILUS GROUP	0.002%	96.522%
5550	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.524%
5551	CIR-COMPAGNIE I	0.002%	96.526%
5552	SHUN TAK HLDGS	0.002%	96.528%
5553	CASTROL INDIA L	0.002%	96.530%
5554	BUNKA SHUTTER C	0.002%	96.532%
5555	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.534%
5556	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.536%
5557	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.537%
5558	HITACHI MAXELL	0.002%	96.539%
5559	CITIC 1616 HLDG	0.002%	96.541%
5560	CHENG UEI PRECI	0.002%	96.543%
5561	SPAREBANK 1 SR	0.002%	96.545%
5562	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.547%
5563	LASSILA & TIKAN	0.002%	96.549%
5564	MENZIES(JOHN)	0.002%	96.551%
5565	INDIAN OIL CORP	0.002%	96.553%
5566	GENOMMA LAB INT	0.002%	96.555%
5567	TOPPAN FORMS	0.002%	96.557%
5568	CKD CORP	0.002%	96.559%
5569	1ST PHILIPPINE	0.002%	96.561%
5570	HAREL INSURANCE	0.002%	96.562%
5571	SWIRE PROPERTIE	0.002%	96.564%
5572	SAMSUNG FINE CH	0.002%	96.566%
5573	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.568%
5574	TENARIS S.A.	0.002%	96.570%
5575	KEPPEL DC REIT	0.002%	96.572%
5576	SIIX CORPORATIO	0.002%	96.574%
5577	SYNCMOLD ENTERP	0.002%	96.576%
5578	AIR FRANCE-KLM	0.002%	96.578%
5579	NIPPON SIGNAL C	0.002%	96.580%
5580	LIBERTY GLOBAL	0.002%	96.581%
5581	IMA(IND MACC AU	0.002%	96.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	HENKEL KGAA-BEA	0.002%	96.585%
5583	CHINA SOUTH CIT	0.002%	96.587%
5584	FRASERS CENTREP	0.002%	96.589%
5585	BIM BIRLESIK MA	0.002%	96.591%
5586	ZUGER KANTONALB	0.002%	96.593%
5587	NISHI NIPPON RR	0.002%	96.595%
5588	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.597%
5589	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.599%
5590	ITE GROUP	0.002%	96.600%
5591	FIRST RESOURCES	0.002%	96.602%
5592	ELRINGKLINGER	0.002%	96.604%
5593	SRI TRANG AGRO	0.002%	96.606%
5594	EVRAZ PLC	0.002%	96.608%
5595	STARHILL GLOBAL	0.002%	96.610%
5596	E INK HOLDINGS	0.002%	96.612%
5597	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.614%
5598	KENEDIX RETAIL	0.002%	96.616%
5599	EVENT HOSPITALI	0.002%	96.617%
5600	GRUPO SIMEC S.A	0.002%	96.619%
5601	SK GAS	0.002%	96.621%
5602	GOODMAN PROPERT	0.002%	96.623%
5603	AXCELIS TECHNOL	0.002%	96.625%
5604	TATA CHEMICALS	0.002%	96.627%
5605	HAITIAN INTL HL	0.002%	96.629%
5606	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.631%
5607	IOI CORPORATION	0.002%	96.633%
5608	WISTRON NEWEB C	0.002%	96.634%
5609	KYOWA HAKKO KIR	0.002%	96.636%
5610	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.638%
5611	TRANSPORT INTL	0.002%	96.640%
5612	GLOBAL INDEMNIT	0.002%	96.642%
5613	TAIWAN SEMICOND	0.002%	96.644%
5614	COPEL PARANA EN	0.002%	96.646%
5615	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.648%
5616	ZHEN DING TECHN	0.002%	96.649%
5617	SYNNEX TECH INT	0.002%	96.651%
5618	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.653%
5619	HANKYU REIT INC	0.002%	96.655%
5620	NIC INC COMMON STOCK	0.002%	96.657%
5621	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.659%
5622	TAKATA CORP	0.002%	96.661%
5623	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	96.663%
5624	CEWE COLOR HLDG	0.002%	96.664%
5625	ADVANCED WIRELE	0.002%	96.666%
5626	AOKI INTL	0.002%	96.668%
5627	KATO SANGYO CO	0.002%	96.670%
5628	FUYAO GLASS IND	0.002%	96.672%
5629	KT CORPORATION	0.002%	96.674%
5630	KUNG LONG BATTE	0.002%	96.676%
5631	ZZZPRIMA MEAT P	0.002%	96.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	ABOITIZ EQUITY	0.002%	96.679%
5633	XCERRA CORP COMMON STOCK USD.05	0.002%	96.681%
5634	TOSHIBA PLANT K	0.002%	96.683%
5635	KEISEI ELEC RY	0.002%	96.685%
5636	IOOF HOLDINGS L	0.002%	96.687%
5637	GRINDROD LIMITE	0.002%	96.689%
5638	URSTADT BIDDLE	0.002%	96.690%
5639	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.692%
5640	TOKYO OHKA KOGY	0.002%	96.694%
5641	START TODAY CO	0.002%	96.696%
5642	AXFOOD AB	0.002%	96.698%
5643	KOREA KUMHO PET	0.002%	96.700%
5644	ORIOR AG	0.002%	96.701%
5645	GRAINGER TRUST	0.002%	96.703%
5646	TTY BIPHARM CO	0.002%	96.705%
5647	AUTOBACS SEVEN	0.002%	96.707%
5648	TAINAN SPINNING	0.002%	96.709%
5649	AIN PHARMACIEZ	0.002%	96.711%
5650	PT BUMI SERPONG	0.002%	96.713%
5651	RESOLUTE MINING	0.002%	96.714%
5652	KIATNAKIN FIN&S	0.002%	96.716%
5653	DONGBU HITEK CO	0.002%	96.718%
5654	PROMOTORA Y OPE	0.002%	96.720%
5655	EMBOTELLA ANDIN	0.002%	96.722%
5656	ANADOLU EFES BI	0.002%	96.724%
5657	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.725%
5658	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.727%
5659	DOOSAN CORP	0.002%	96.729%
5660	MELCOR DEVS LTD	0.002%	96.731%
5661	NISSAN SHATAI C	0.002%	96.733%
5662	RADIAN GROUP	0.002%	96.735%
5663	KOA CORPORATION	0.002%	96.736%
5664	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.738%
5665	METRO HOLDINGS	0.002%	96.740%
5666	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	96.742%
5667	BOLSA MEXICANA	0.002%	96.744%
5668	KINGSTON COMM(H	0.002%	96.746%
5669	IBASE TECHNOLOG	0.002%	96.747%
5670	OKINAWA ELEC PO	0.002%	96.749%
5671	ESSO (THAILAND)	0.002%	96.751%
5672	CAR INC	0.002%	96.753%
5673	OPTO TECH CORPN	0.002%	96.755%
5674	ORIFLAME HOLDIN	0.002%	96.757%
5675	GUNGHO ONLINE E	0.002%	96.758%
5676	REALESTATE.COM.	0.002%	96.760%
5677	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.762%
5678	MIGDAL INSURAN	0.002%	96.764%
5679	GREE INC	0.002%	96.766%
5680	NIKKISO CO	0.002%	96.767%
5681	PUREGOLD PRICE	0.002%	96.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	CJ CGV	0.002%	96.771%
5683	COCA-COLA FEMSA	0.002%	96.773%
5684	HANSON INTL TBK	0.002%	96.775%
5685	KUDELSKI S.A.	0.002%	96.777%
5686	XEROX CORP 4.07	0.002%	96.778%
5687	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.780%
5688	TRANSCEND INFOR	0.002%	96.782%
5689	JM FINANCIAL	0.002%	96.784%
5690	TPI POLENE PCL	0.002%	96.786%
5691	ELITE ADVANCED	0.002%	96.787%
5692	SEMAPA SOC INVE	0.002%	96.789%
5693	MONOTARO CO.LTD	0.002%	96.791%
5694	NISSIN ELECTRIC	0.002%	96.793%
5695	CD PROJEKT SA	0.002%	96.795%
5696	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	96.796%
5697	CHIYODA CORP	0.002%	96.798%
5698	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.800%
5699	AKER SOLUTIONS	0.002%	96.802%
5700	SUMMARECON AGUN	0.002%	96.804%
5701	TRINITY MIRROR	0.002%	96.805%
5702	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.807%
5703	NORDEX AG	0.002%	96.809%
5704	OKAMOTO INDUSTR	0.002%	96.811%
5705	REED ELSEVIER P	0.002%	96.813%
5706	INDORAMA VENTUR	0.002%	96.814%
5707	TLG IMMOBILIEN	0.002%	96.816%
5708	IRB INFRASTRUCT	0.002%	96.818%
5709	ITALMOBILIARE	0.002%	96.820%
5710	WOWPRIME CORP	0.002%	96.822%
5711	ENTERTAINMENT O	0.002%	96.823%
5712	HOSHIZAKI ELECT	0.002%	96.825%
5713	POWERLONG REAL	0.002%	96.827%
5714	Meritz Fire & M	0.002%	96.829%
5715	TEXTAINER GROUP	0.002%	96.831%
5716	CONSTRUCCIONES	0.002%	96.832%
5717	TEMBEC INC	0.002%	96.834%
5718	BILIA AB	0.002%	96.836%
5719	YULON MOTOR	0.002%	96.838%
5720	SUNDRUG CO LTD	0.002%	96.840%
5721	SARACEN MINERAL	0.002%	96.841%
5722	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.843%
5723	UNISEM (M) BHD	0.002%	96.845%
5724	MINITUBISHI LOGI	0.002%	96.847%
5725	SCHINDLER-HDLG	0.002%	96.849%
5726	JOLLIBEE FOODS	0.002%	96.850%
5727	NISSHA PRINTING	0.002%	96.852%
5728	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	96.854%
5729	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.856%
5730	HAKUHODO DY HLD	0.002%	96.858%
5731	NICHICON CORP	0.002%	96.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	GLOBAL BRANDS G	0.002%	96.861%
5733	CITYCON OYJ	0.002%	96.863%
5734	RICOH LEASING	0.002%	96.865%
5735	HAYNES INTL INC	0.002%	96.866%
5736	INDUSTR L FIN(IF	0.002%	96.868%
5737	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.870%
5738	SEMICONDUCTOR M	0.002%	96.872%
5739	CHEIL WORLDWIDE	0.002%	96.874%
5740	VUKILE PROPERTY	0.002%	96.875%
5741	PRECINT PRO	0.002%	96.877%
5742	CHUGOKU ELEC PO	0.002%	96.879%
5743	SHIKUN & BINUI	0.002%	96.881%
5744	ECHO GLOBAL LOG	0.002%	96.882%
5745	COM HEM HLDG AB	0.002%	96.884%
5746	NORWEGIAN AIR S	0.002%	96.886%
5747	MYTILINEOS	0.002%	96.888%
5748	SUPREME ELECTRO	0.002%	96.890%
5749	WALLENSTAM AB	0.002%	96.891%
5750	RAMCO CEMENTS	0.002%	96.893%
5751	HONG LEONG CRED	0.002%	96.895%
5752	TAIWAN GLASS	0.002%	96.897%
5753	CHINA BILLS FIN	0.002%	96.898%
5754	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.900%
5755	HEALTHSCOPE LTD	0.002%	96.902%
5756	VEDANTA LTD ADR ADR	0.002%	96.904%
5757	NIPPON CHEMI-CO	0.002%	96.905%
5758	NIPPON SHEET GL	0.002%	96.907%
5759	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.909%
5760	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.911%
5761	JOY CITY PROPER	0.002%	96.912%
5762	REDEFINE INTERN	0.002%	96.914%
5763	MANDALAY RESOUR	0.002%	96.916%
5764	MY EG SERVICES	0.002%	96.918%
5765	HEADLAM GROUP	0.002%	96.919%
5766	VSE CORP COMMON STOCK USD.05	0.002%	96.921%
5767	FRED'S INC	0.002%	96.923%
5768	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.925%
5769	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.926%
5770	HUTCHISON TEL-H	0.002%	96.928%
5771	SOL MELIA SA	0.002%	96.930%
5772	NEXTDC LTD	0.002%	96.932%
5773	SAMSUNG SDS CO	0.002%	96.933%
5774	TORRENT PHARM	0.002%	96.935%
5775	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.937%
5776	AVEO GROUP	0.002%	96.939%
5777	ITALIAN-THAI DE	0.002%	96.940%
5778	VOSSLOH AG	0.002%	96.942%
5779	CONCENTRIC AB	0.002%	96.944%
5780	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.946%
5781	DE LA RUE	0.002%	96.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	GIGABYTE TECHNO	0.002%	96.949%
5783	BBMG CORPORATIO	0.002%	96.951%
5784	MUSASHI SEIMITS	0.002%	96.953%
5785	SPIRENT COMMUNI	0.002%	96.954%
5786	CONTROLADORA VU	0.002%	96.956%
5787	SK NETWORKS CO	0.002%	96.958%
5788	ZUMIEZ INC COMMON STOCK	0.002%	96.960%
5789	SSY GROUP LTD	0.002%	96.961%
5790	NEXON CO LTD	0.002%	96.963%
5791	ENTERCOM COMMUN	0.002%	96.965%
5792	USIMINAS USI SD	0.002%	96.966%
5793	FLEURY SA	0.002%	96.968%
5794	OESTERREICHISCH	0.002%	96.970%
5795	KUREHA CHEM IND	0.002%	96.972%
5796	BANK TABUNGAN N	0.002%	96.973%
5797	UNIPETROL	0.002%	96.975%
5798	BURCKHARDT COMP	0.002%	96.977%
5799	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.979%
5800	UNITED SUPER MA	0.002%	96.980%
5801	LG INDL SYSTEMS	0.002%	96.982%
5802	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	96.984%
5803	GASLOG LTD	0.002%	96.985%
5804	SHINKONG SYNTHE	0.002%	96.987%
5805	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.989%
5806	FUCHS PETRO AG	0.002%	96.991%
5807	FORMOSA TAFFETA	0.002%	96.992%
5808	EPSILON ENERGY	0.002%	96.994%
5809	RECHI PRECISION	0.002%	96.996%
5810	TASSAL GROUP	0.002%	96.998%
5811	DAIKYO INC	0.002%	96.999%
5812	MIRAIT HLDG COR	0.002%	97.001%
5813	AURICO METALS INC COMMON STOCK	0.002%	97.003%
5814	ADVANSIX INC COMMON STOCK USD.01	0.002%	97.004%
5815	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	97.006%
5816	BEIJING CAP LAN	0.002%	97.008%
5817	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	97.010%
5818	TOSHIBA MACHINE	0.002%	97.011%
5819	BK ZACHODNI WBK	0.002%	97.013%
5820	ELETRORBRAS PREF	0.002%	97.015%
5821	ASIAN PAINTS LT	0.002%	97.016%
5822	LOOKERS PLC	0.002%	97.018%
5823	VISUAL PHOTONIC	0.002%	97.020%
5824	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	97.022%
5825	INDIA CEMENTS	0.002%	97.023%
5826	CONZZETA AG	0.002%	97.025%
5827	TEIKOKU PISTON	0.002%	97.027%
5828	CDL HOSPITALITY	0.002%	97.028%
5829	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	97.030%
5830	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.032%
5831	IZUMI CO	0.002%	97.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	TON YI CORP	0.002%	97.035%
5833	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	97.037%
5834	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	97.039%
5835	WILSON BAYLY HO	0.002%	97.040%
5836	DELTIC TIMBER	0.002%	97.042%
5837	HOSIDEN CORP	0.002%	97.044%
5838	AICHI BANK	0.002%	97.045%
5839	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.047%
5840	RTL GROUP SA	0.002%	97.049%
5841	HOUSE FOODS COR	0.002%	97.051%
5842	KURABO INDUSTRI	0.002%	97.052%
5843	B&B TOOLS AB	0.002%	97.054%
5844	CARNIVAL PLC	0.002%	97.056%
5845	WATERLAND FIN H	0.002%	97.057%
5846	KINSUS INTERCON	0.002%	97.059%
5847	HOKUETSU BANK	0.002%	97.061%
5848	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	97.062%
5849	SMARTONE TELECO	0.002%	97.064%
5850	CONTAINER CORP	0.002%	97.066%
5851	VEIDEKKE ASA	0.002%	97.067%
5852	GRANGES AB	0.002%	97.069%
5853	GUERBET	0.002%	97.071%
5854	TOMONY HOLDINGS	0.002%	97.073%
5855	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	97.074%
5856	FUKUI BANK	0.002%	97.076%
5857	MACNICA FUJI EL	0.002%	97.078%
5858	TECO ELEC&MACHI	0.002%	97.079%
5859	888 HOLDINGS	0.002%	97.081%
5860	RELIANCE COMMUN	0.002%	97.083%
5861	CHINA ZHEGTONG	0.002%	97.084%
5862	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	97.086%
5863	OLAM INTERNATIO	0.002%	97.088%
5864	RICARDO	0.002%	97.089%
5865	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.091%
5866	OHL MEXICO SAB	0.002%	97.093%
5867	PALTAC CORP	0.002%	97.094%
5868	ADVA AG	0.002%	97.096%
5869	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.098%
5870	COOLPAD GROUP L	0.002%	97.099%
5871	BRITISH AMERICA	0.002%	97.101%
5872	USI CORPORATION	0.002%	97.103%
5873	PERUSAHAAN GAS	0.002%	97.105%
5874	CHESSWOOD GROUP	0.002%	97.106%
5875	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.108%
5876	TECHNICOLOR	0.002%	97.110%
5877	ZOJIRUSHI CORP	0.002%	97.111%
5878	MEITEC CORPORAT	0.002%	97.113%
5879	CENTRAL GARDEN&	0.002%	97.115%
5880	ZENKOKU HOSHO C	0.002%	97.116%
5881	YIT OYJ	0.002%	97.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	PCHOME ONLINE I	0.002%	97.120%
5883	RENT A CENTER INC COMMON STOCK USD.01	0.002%	97.121%
5884	CRYOLIFE INC	0.002%	97.123%
5885	COMPUTACENTER P	0.002%	97.125%
5886	KOKUYO CO	0.002%	97.126%
5887	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.128%
5888	HEIWA REAL ESTA	0.002%	97.130%
5889	LIEN HWA INDL	0.002%	97.131%
5890	AK HOLDINGS INC	0.002%	97.133%
5891	NEO SOLAR POWER	0.002%	97.135%
5892	RIB SOFTWARE AG	0.002%	97.136%
5893	IDFC BANK LTD	0.002%	97.138%
5894	CHINA FOOD LTD	0.002%	97.140%
5895	SRF LTD	0.002%	97.141%
5896	KINTETSU WORLD	0.002%	97.143%
5897	NET ONE SYSTEMS	0.002%	97.145%
5898	GAZTRANSPORT ET	0.002%	97.146%
5899	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.148%
5900	SUPREMEIndustr	0.002%	97.150%
5901	GRUPO HERDEZ SA	0.002%	97.151%
5902	GUJARAT STATE P	0.002%	97.153%
5903	EBOS GROUP LTD	0.002%	97.155%
5904	CHINA MACHINERY	0.002%	97.156%
5905	WEST CHINA CEME	0.002%	97.158%
5906	KOREA LINE CORP	0.002%	97.160%
5907	KOSE	0.002%	97.161%
5908	CT ENVIRONMENTA	0.002%	97.163%
5909	CROWN LTD.	0.002%	97.164%
5910	PRIMERO MINING CORP COMMON STOCK	0.002%	97.166%
5911	TORSTAR CORP CL	0.002%	97.168%
5912	MONEX GROUP INC	0.002%	97.169%
5913	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	97.171%
5914	CHEUNG KONG INF	0.002%	97.173%
5915	WOCKHARDT LIMIT	0.002%	97.174%
5916	YOKOHAMA REITO	0.002%	97.176%
5917	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.178%
5918	DENNY S CORP COMMON STOCK USD.01	0.002%	97.179%
5919	COMMERCIAL INTE	0.002%	97.181%
5920	GENWORTH MORTGA	0.002%	97.183%
5921	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.184%
5922	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.186%
5923	PT TIMAH TBK	0.002%	97.188%
5924	CHINA HARMONY N	0.002%	97.189%
5925	HOKKAIDO ELEC P	0.002%	97.191%
5926	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.193%
5927	CACHE LOGISTICS	0.002%	97.194%
5928	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	97.196%
5929	GLOBAL LOGISTIC	0.002%	97.197%
5930	OTSUKA CORP	0.002%	97.199%
5931	GINTECH ENERGY	0.002%	97.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	SANKEN ELECTRIC	0.002%	97.202%
5933	FRONTLINE LTD/B	0.002%	97.204%
5934	JOEL-JERUSALEM	0.002%	97.206%
5935	ORION CORP	0.002%	97.207%
5936	ZZZMITSUI SUGAR	0.002%	97.209%
5937	PACIFIC TEXTILE	0.002%	97.211%
5938	CHUDENKO CORP	0.002%	97.212%
5939	HOUSING DEVELOP	0.002%	97.214%
5940	KUALA LUMPUR KE	0.002%	97.215%
5941	AEON DELIGHT	0.002%	97.217%
5942	SHANGHAI PETROC	0.002%	97.219%
5943	WAN HAI LINES	0.002%	97.220%
5944	SANOFI INDIA LT	0.002%	97.222%
5945	SAMYANG HOLDING	0.002%	97.224%
5946	MIZUNO CORP	0.002%	97.225%
5947	MERIDA INDUSTRY	0.002%	97.227%
5948	PI INDUSTRIES L	0.002%	97.229%
5949	RENHE COMMERCIA	0.002%	97.230%
5950	SODA SANAYII	0.002%	97.232%
5951	OCADO GROUP PLC	0.002%	97.233%
5952	MOTOR OIL SA	0.002%	97.235%
5953	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	97.237%
5954	BERTRANDT AG	0.002%	97.238%
5955	ARAKAWA CHEMICA	0.002%	97.240%
5956	CHAUN-CHOUNG TE	0.002%	97.242%
5957	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.243%
5958	INVOCARE LTD	0.002%	97.245%
5959	STRABAG SE	0.002%	97.246%
5960	HK ELECTRIC INV	0.002%	97.248%
5961	CLARION CO	0.002%	97.250%
5962	OCI MATERIALS C	0.002%	97.251%
5963	HU LANE ASSOCIA	0.002%	97.253%
5964	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	97.254%
5965	SIERRA BANCORP COMMON STOCK	0.002%	97.256%
5966	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	97.258%
5967	RPS GROUP PLC	0.002%	97.259%
5968	JOWA HLDGS CO L	0.002%	97.261%
5969	CENTRAL CHINA S	0.002%	97.262%
5970	DORIAN LPG LTD	0.002%	97.264%
5971	FAES FARMA SA	0.002%	97.266%
5972	S.A.C.I. FALABE	0.002%	97.267%
5973	TOKAI HOLDINGS	0.002%	97.269%
5974	AVEX GROUP HOLD	0.002%	97.270%
5975	ORIENT CORP	0.002%	97.272%
5976	SPAREBANK 1 SMN	0.002%	97.274%
5977	STUART OLSON IN	0.002%	97.275%
5978	CLAL INSURANCE	0.002%	97.277%
5979	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	97.279%
5980	SJW GROUP COMMON STOCK USD.001	0.002%	97.280%
5981	SUGI HOLDINGS C	0.002%	97.282%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	COLOPL INC	0.002%	97.283%
5983	AJANTA PHARMA	0.002%	97.285%
5984	SANTAM	0.002%	97.286%
5985	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	97.288%
5986	FUJI SOFT ABC	0.002%	97.290%
5987	INTL CONTAINER	0.002%	97.291%
5988	QUIDEL CORP COMMON STOCK USD.001	0.002%	97.293%
5989	ASTRAL FOODS	0.002%	97.294%
5990	CONTACT ENERGY	0.002%	97.296%
5991	DAKTRONICS INC COMMON STOCK	0.002%	97.298%
5992	CIMIC GROUP LTD	0.002%	97.299%
5993	HIKARI TSUSHIN	0.002%	97.301%
5994	IMAGINATION TEC	0.002%	97.302%
5995	TENARIS S.A.	0.002%	97.304%
5996	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.306%
5997	ACETO CORP COMMON STOCK USD.01	0.002%	97.307%
5998	MAGYAR TELEKOM	0.002%	97.309%
5999	CHINASOFT INTER	0.002%	97.310%
6000	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.312%
6001	NEXEN TIRE CORP	0.002%	97.314%
6002	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.315%
6003	KINAXIS INC	0.002%	97.317%
6004	CASCADE BANCORP COMMON STOCK	0.002%	97.318%
6005	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.002%	97.320%
6006	TECNICAS REUNID	0.002%	97.321%
6007	EPISTAR CORP	0.002%	97.323%
6008	DAIHEN CORP	0.002%	97.325%
6009	DAINICHISEIKA C	0.002%	97.326%
6010	G-RESOURCES GP	0.002%	97.328%
6011	CLEANAWAY CO LT	0.002%	97.329%
6012	PRESS METAL	0.002%	97.331%
6013	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.333%
6014	BELLUNA CO.LTD	0.002%	97.334%
6015	DOSHISHA CO	0.002%	97.336%
6016	ASCOTT RESIDENC	0.002%	97.337%
6017	SAIZERIYA COMPA	0.002%	97.339%
6018	HOGY MEDICAL CO	0.002%	97.340%
6019	DIAGEO PLC	0.002%	97.342%
6020	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.344%
6021	JUKI CORP	0.002%	97.345%
6022	GRUMA SA DE CV	0.002%	97.347%
6023	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	97.348%
6024	KYOKUTO KAIHATS	0.002%	97.350%
6025	SKYLARK CO LTD	0.002%	97.351%
6026	TREDEGAR CORP COMMON STOCK	0.002%	97.353%
6027	BK OF RYUKYUS	0.002%	97.355%
6028	DIALOG GROUP BH	0.002%	97.356%
6029	CADILA HEALTHCA	0.002%	97.358%
6030	PAX GLOBAL TECH	0.002%	97.359%
6031	FISKARS OYJ	0.002%	97.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	FUJI SEAL INC	0.002%	97.362%
6033	TELENAV INC COMMON STOCK USD.001	0.002%	97.364%
6034	TOHO CO	0.002%	97.365%
6035	TESCO CORP	0.002%	97.367%
6036	ERCROS SA	0.002%	97.369%
6037	ARC LAND SAKAMO	0.002%	97.370%
6038	NICHIHA CORP	0.002%	97.372%
6039	NEW CHINA LIFE	0.002%	97.373%
6040	INTL METAL SERV	0.002%	97.375%
6041	ATEN INTERNATIO	0.002%	97.376%
6042	MLP AG	0.002%	97.378%
6043	MBANK	0.002%	97.380%
6044	SWISS PRIME SIT	0.002%	97.381%
6045	GP STRATEGIES C	0.002%	97.383%
6046	CULP INC COMMON STOCK USD.05	0.002%	97.384%
6047	MIGHTY RIVER PO	0.002%	97.386%
6048	ORIENTAL UNION	0.002%	97.387%
6049	IPCA LABORATORI	0.002%	97.389%
6050	SITC INTERNATIO	0.002%	97.390%
6051	YIEH PHUI ENTS	0.002%	97.392%
6052	RUENTEX DEVELOP	0.002%	97.394%
6053	CONTROLADORA VUELA CIA ADR ADR	0.002%	97.395%
6054	NH HOTELES	0.002%	97.397%
6055	P/F BAKKAFROST	0.002%	97.398%
6056	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.002%	97.400%
6057	COMPUGROUP HOLD	0.002%	97.401%
6058	FUJI MEDIA HOLD	0.002%	97.403%
6059	COAL INDIA LTD	0.002%	97.404%
6060	CAPITA GROUP PL	0.002%	97.406%
6061	INDIAN HOTELS	0.002%	97.407%
6062	UPONOR OYJ	0.002%	97.409%
6063	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	97.411%
6064	HAKDEX AB	0.002%	97.412%
6065	TAKARA SHUZO CO	0.002%	97.414%
6066	INDOCEMENT TUNG	0.002%	97.415%
6067	PERFICIENT INC COMMON STOCK USD.001	0.002%	97.417%
6068	GLOBAL ONE REAL	0.002%	97.418%
6069	UTD COMMUNITY F	0.002%	97.420%
6070	YANLORD LAND GR	0.002%	97.421%
6071	SINOPEC KANTONS	0.002%	97.423%
6072	HI-LEX CORP	0.002%	97.424%
6073	MARR SPA	0.002%	97.426%
6074	NATIONAL GRID	0.002%	97.427%
6075	SIBANYE GOLD LT	0.002%	97.429%
6076	S&T MOTIV CO LT	0.002%	97.431%
6077	VODACOM GP-PRPT	0.002%	97.432%
6078	TAISHO PHARMACE	0.002%	97.434%
6079	CHINA HUARONG A	0.002%	97.435%
6080	SM PRIME HLDGS	0.002%	97.437%
6081	TKC CORPORATION	0.002%	97.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	WISDOM MARINE L	0.002%	97.440%
6083	INFRASTRUCTURE	0.002%	97.441%
6084	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.002%	97.443%
6085	ACANDO AB	0.002%	97.444%
6086	SPLUNK INC COMMON STOCK USD.001	0.002%	97.446%
6087	EPIZYME INC COMMON STOCK USD.0001	0.002%	97.447%
6088	SANYO CHEMICAL	0.002%	97.449%
6089	RAMIRENT OYJ	0.002%	97.450%
6090	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.452%
6091	AICHI STEEL WOR	0.002%	97.453%
6092	DAISHIN SECURIT	0.002%	97.455%
6093	OIL & NATURAL G	0.002%	97.457%
6094	YANG MING MARIN	0.002%	97.458%
6095	TONG YANG INV B	0.002%	97.460%
6096	MARUDAI FOOD CO	0.002%	97.461%
6097	TIKKURILA OY	0.002%	97.463%
6098	GROWTHPOINT PRO	0.002%	97.464%
6099	BML INC	0.002%	97.466%
6100	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.467%
6101	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.469%
6102	WELSPUN INDIA L	0.002%	97.470%
6103	AUSTRALIAN AGRI	0.002%	97.472%
6104	SPORTS DIRECT I	0.002%	97.473%
6105	EZION HOLDINGS	0.002%	97.475%
6106	GPO DE INVERSIO	0.002%	97.476%
6107	YOOX NET-A-PORT	0.002%	97.478%
6108	VIRTUSA CORP COMMON STOCK USD.01	0.002%	97.479%
6109	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.481%
6110	TSI HOLDINGS CO	0.002%	97.482%
6111	HINDUSTAN CONST	0.002%	97.484%
6112	PRESS KOGYO CO	0.002%	97.485%
6113	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	97.487%
6114	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.488%
6115	ELETRORBRAS COMM	0.002%	97.490%
6116	ICHIGO REAL EST	0.002%	97.491%
6117	WORLDPAY GRP PL	0.002%	97.493%
6118	ONEREIT	0.002%	97.494%
6119	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.496%
6120	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.498%
6121	SALINI IMPREGIL	0.002%	97.499%
6122	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.501%
6123	SAN-A CO LTD	0.002%	97.502%
6124	DYDO DRINCO INC	0.002%	97.504%
6125	GOLDEN RESORTS	0.002%	97.505%
6126	TRC COS INC COMMON STOCK USD.1	0.002%	97.507%
6127	HAVELLS INDIA L	0.002%	97.508%
6128	TV ASAHI CORP	0.002%	97.510%
6129	KRUNGTHAI CARD	0.002%	97.511%
6130	Goldcrest Co.,	0.002%	97.513%
6131	NEMETSCHEK AG	0.002%	97.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	YOUNGWON CORP	0.002%	97.516%
6133	HANIL CEMENT MF	0.001%	97.517%
6134	NIPPON DENKO CO	0.001%	97.519%
6135	HELICAL BAR PLC	0.001%	97.520%
6136	AKITA BANK	0.001%	97.522%
6137	DIGI INTL INC	0.001%	97.523%
6138	TSINGTAO BREWER	0.001%	97.525%
6139	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	97.526%
6140	TITAN INDUSTRIE	0.001%	97.528%
6141	TOPY INDUSTRIES	0.001%	97.529%
6142	TORII PHARM CO	0.001%	97.531%
6143	ELEC POWER DEV	0.001%	97.532%
6144	BORUSSIA DORTMU	0.001%	97.533%
6145	HAWKINS INC COMMON STOCK USD.05	0.001%	97.535%
6146	DEXCOM INC COMMON STOCK USD.001	0.001%	97.536%
6147	ASAHI HOLDINGS	0.001%	97.538%
6148	NORITZ CORP	0.001%	97.539%
6149	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.541%
6150	PARADISE CO	0.001%	97.542%
6151	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.544%
6152	NOVELION THERAP	0.001%	97.545%
6153	HUISHANG BANK C	0.001%	97.547%
6154	THORESEN THAI A	0.001%	97.548%
6155	ADANI POWER LTD	0.001%	97.550%
6156	YAOKO CO	0.001%	97.551%
6157	RANDON SA IMPL	0.001%	97.553%
6158	TIANJIN PORT DE	0.001%	97.554%
6159	FUSHAN INTL ENE	0.001%	97.556%
6160	GLOW ENERGY	0.001%	97.557%
6161	KANTO DENKA KOG	0.001%	97.559%
6162	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.560%
6163	IOCHPE-MAXION	0.001%	97.562%
6164	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	97.563%
6165	BANGKOK EXPRESS	0.001%	97.565%
6166	BK OF NAGOYA	0.001%	97.566%
6167	BT INVESTMENT M	0.001%	97.568%
6168	BOINGO WIRELESS INC COMMON STOCK	0.001%	97.569%
6169	VT HOLDINGS CO	0.001%	97.571%
6170	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.572%
6171	EXACTECH INC COMMON STOCK USD.01	0.001%	97.574%
6172	FORMOSA PETROCH	0.001%	97.575%
6173	CANON INC SPONS ADR ADR	0.001%	97.577%
6174	LOTTE CHILSUNG	0.001%	97.578%
6175	PAO DE ACUCAR C	0.001%	97.580%
6176	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.581%
6177	DAIWABO CO LTD	0.001%	97.583%
6178	MAJOR CINEPLEX	0.001%	97.584%
6179	CAWACHI LTD	0.001%	97.585%
6180	FU SHOU YUAN IN	0.001%	97.587%
6181	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	TAIKISHA	0.001%	97.590%
6183	SAVANNA ENERGY	0.001%	97.591%
6184	CHUGOKU MAR PAI	0.001%	97.593%
6185	LOTTE CONFECT	0.001%	97.594%
6186	CWT LTD	0.001%	97.596%
6187	GJENSIDIGE FORS	0.001%	97.597%
6188	BQE NATL BELGIQ	0.001%	97.599%
6189	DEL FRISCOS RES	0.001%	97.600%
6190	SEMIRARA MINING	0.001%	97.602%
6191	HIWIN TECH CORP	0.001%	97.603%
6192	INVACARE CORP	0.001%	97.605%
6193	TITAN CEMENT CO	0.001%	97.606%
6194	CGN POWER CO LT	0.001%	97.608%
6195	SAO MARTINHO SA	0.001%	97.609%
6196	IXYS CORPORATION COMMON STOCK USD.01	0.001%	97.610%
6197	DONGFANG ELECT	0.001%	97.612%
6198	BANCOLOMBIA SA	0.001%	97.613%
6199	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	97.615%
6200	PREMIER OIL	0.001%	97.616%
6201	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.618%
6202	STAGECOACH GROU	0.001%	97.619%
6203	SCHRODERS(NEW)	0.001%	97.621%
6204	MEKONOMEN AB	0.001%	97.622%
6205	SAO PAU ALPARGA	0.001%	97.624%
6206	GURUNAVI INC	0.001%	97.625%
6207	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.627%
6208	IRISH RESIDENTI	0.001%	97.628%
6209	ARISAWA MFG CO	0.001%	97.629%
6210	EMPEROR INTL HL	0.001%	97.631%
6211	CLAS OHLSON AB	0.001%	97.632%
6212	TOKYO BROADCAST	0.001%	97.634%
6213	CASHBUILD LTD	0.001%	97.635%
6214	FAR EAST DEPT	0.001%	97.637%
6215	KENEDIX INC	0.001%	97.638%
6216	PER AARSLEFF A/	0.001%	97.640%
6217	PLANET FITNESS INC CL A COMMON STOCK	0.001%	97.641%
6218	JU TENG INTERNA	0.001%	97.643%
6219	V TECHNOLOGY	0.001%	97.644%
6220	MATSUYA FOODS C	0.001%	97.645%
6221	EVERGREEN MARIN	0.001%	97.647%
6222	AGELLAN COMMERC	0.001%	97.648%
6223	JCU CORP	0.001%	97.650%
6224	MASTERLINK SECS	0.001%	97.651%
6225	NEO-CHINA GROUP	0.001%	97.653%
6226	ARN MONDADORI E	0.001%	97.654%
6227	VST HLDGS	0.001%	97.656%
6228	MICHINOKU BANK	0.001%	97.657%
6229	MONADELPHOUS GR	0.001%	97.658%
6230	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	97.660%
6231	SODICK CO	0.001%	97.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	SILTRONIC AG	0.001%	97.663%
6233	TEJON RANCH CO	0.001%	97.664%
6234	JVC KENWOOD HLD	0.001%	97.666%
6235	STRIDES ARCOLAB	0.001%	97.667%
6236	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.669%
6237	ORIOLA-KD CORP	0.001%	97.670%
6238	DHT HOLDINGS IN	0.001%	97.671%
6239	KINDOM CONSTRUC	0.001%	97.673%
6240	EIGHTEENTH BANK	0.001%	97.674%
6241	AI HOLDINGS COR	0.001%	97.676%
6242	PRINCE HOUSING	0.001%	97.677%
6243	SYSTEX CORPORAT	0.001%	97.679%
6244	SINOPEC SHANGHA	0.001%	97.680%
6245	MIZUHO FINL GP	0.001%	97.681%
6246	HEXAWARE TECHNO	0.001%	97.683%
6247	VISTA LAND & LI	0.001%	97.684%
6248	UNION BNK OF IN	0.001%	97.686%
6249	MITSUBISHI STEE	0.001%	97.687%
6250	DAI-ICHI KOGYO	0.001%	97.689%
6251	QUALITY HOUSES	0.001%	97.690%
6252	MAYNE PHARMA GR	0.001%	97.691%
6253	TOKEN CORP	0.001%	97.693%
6254	CREDITO EMILIAN	0.001%	97.694%
6255	RESOLUTE FOREST	0.001%	97.696%
6256	STELLA CHEMIFA	0.001%	97.697%
6257	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.699%
6258	ADITYA BIRLA FA	0.001%	97.700%
6259	BEML LTD	0.001%	97.701%
6260	PRUKSA HOLDING	0.001%	97.703%
6261	METRO PACIFIC I	0.001%	97.704%
6262	CIA SANEAMENTO	0.001%	97.706%
6263	INTL NICKEL IND	0.001%	97.707%
6264	ETSY INC COMMON STOCK USD.001	0.001%	97.709%
6265	SOILBUILD BUSIN	0.001%	97.710%
6266	LAIRD PLC	0.001%	97.711%
6267	AMCOR LTD-SP AD	0.001%	97.713%
6268	WHITEWAVE FOODS	0.001%	97.714%
6269	WILMAR INTERL L	0.001%	97.716%
6270	SUPERVALU INC	0.001%	97.717%
6271	A2 MILK CO LTD	0.001%	97.719%
6272	INFRATIL LTD	0.001%	97.720%
6273	LIFESTYLE INTER	0.001%	97.721%
6274	DAESANG CORP	0.001%	97.723%
6275	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.724%
6276	TOWA PHARM CO L	0.001%	97.726%
6277	WIHLBORGS FASTI	0.001%	97.727%
6278	NOVOLIPET STEEL	0.001%	97.728%
6279	SKS MICROFINANC	0.001%	97.730%
6280	BANK OF CHONGQI	0.001%	97.731%
6281	ALTAREA SCA	0.001%	97.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	NIPPON FLOUR MI	0.001%	97.734%
6283	TAIYO INK MFG C	0.001%	97.736%
6284	SKISTAR AB	0.001%	97.737%
6285	CIMC ENRIC HOLD	0.001%	97.738%
6286	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.740%
6287	PREMIER FOODS	0.001%	97.741%
6288	SAINT MARC HLDG	0.001%	97.743%
6289	CALIFORNIA AMPL	0.001%	97.744%
6290	BW LPG LTD	0.001%	97.745%
6291	ICICI BANK	0.001%	97.747%
6292	CHINA METAL PRO	0.001%	97.748%
6293	VIVOTEK INC	0.001%	97.750%
6294	GROUP COMERCIAL	0.001%	97.751%
6295	TOHO ZINC CO LT	0.001%	97.752%
6296	NITTO ELECTRIC	0.001%	97.754%
6297	PRADA SPA	0.001%	97.755%
6298	SUNLIGHT REAL E	0.001%	97.757%
6299	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.758%
6300	EIZO NANA0 CORP	0.001%	97.760%
6301	GLADSTONE COMME	0.001%	97.761%
6302	UNITED LABORATO	0.001%	97.762%
6303	EMIRA PROPERTY	0.001%	97.764%
6304	SPARKASSEN IMMO	0.001%	97.765%
6305	LEYOU TECHNOLOG	0.001%	97.767%
6306	OKAMURA CORP	0.001%	97.768%
6307	MAX INDIA	0.001%	97.769%
6308	J-OIL MILLS INC	0.001%	97.771%
6309	NAVITAS LTD	0.001%	97.772%
6310	HEIWA REAL ESTA	0.001%	97.774%
6311	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.775%
6312	SOULBRAIN CO LT	0.001%	97.776%
6313	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.778%
6314	SHIN ZU SHING C	0.001%	97.779%
6315	FAGRON	0.001%	97.780%
6316	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.782%
6317	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.783%
6318	TIGA PILAR SEJA	0.001%	97.785%
6319	KARDEX	0.001%	97.786%
6320	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.787%
6321	SLATE OFFICE RE	0.001%	97.789%
6322	PUMA AG	0.001%	97.790%
6323	HENGDELI HOLDIN	0.001%	97.792%
6324	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	97.793%
6325	SHIN-ETSU POLYM	0.001%	97.794%
6326	CVR ENERGY INC	0.001%	97.796%
6327	SINTEX INDUSTRI	0.001%	97.797%
6328	KOREA EXPRESS C	0.001%	97.799%
6329	CONEXIO CORP	0.001%	97.800%
6330	SEAH STEEL	0.001%	97.801%
6331	NSI NC	0.001%	97.803%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.804%
6333	ST SHINE OPTICA	0.001%	97.805%
6334	RAITO KOGYO CO	0.001%	97.807%
6335	MCJ CO LTD	0.001%	97.808%
6336	CHINA SHENGMU O	0.001%	97.810%
6337	SINARMAS LAND	0.001%	97.811%
6338	INTILAND DEVPT	0.001%	97.812%
6339	LG INTL CORP	0.001%	97.814%
6340	CALIX INC COMMON STOCK	0.001%	97.815%
6341	PETRON CORP	0.001%	97.817%
6342	MITRA ADIPERKAS	0.001%	97.818%
6343	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.819%
6344	FORTINET INC	0.001%	97.821%
6345	COGOBUY GROUP	0.001%	97.822%
6346	STARHUB LIMITED	0.001%	97.823%
6347	TONGYANG LIFE I	0.001%	97.825%
6348	ISEKI & CO	0.001%	97.826%
6349	TAV HAVALIMANLA	0.001%	97.827%
6350	EHIME BANK	0.001%	97.829%
6351	OIL REFINERIES	0.001%	97.830%
6352	MATAS AS	0.001%	97.832%
6353	BANK OF PHILIPP	0.001%	97.833%
6354	FANTASIA HOLDIN	0.001%	97.834%
6355	RETAILMENOT INC COMMON STOCK USD.001	0.001%	97.836%
6356	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.837%
6357	CAFE DE CORAL H	0.001%	97.838%
6358	ECLAT TEXTILE C	0.001%	97.840%
6359	DAH CHONG HONG	0.001%	97.841%
6360	QUIMICA Y MINER	0.001%	97.842%
6361	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.844%
6362	AMADA HOLDINGS	0.001%	97.845%
6363	DAIBIRU CORP	0.001%	97.847%
6364	NOVAE GROUP PLC	0.001%	97.848%
6365	SANDEN CORP	0.001%	97.849%
6366	TSURUHA HOLDING	0.001%	97.851%
6367	TRAKYA CAM SANA	0.001%	97.852%
6368	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.853%
6369	JAPAN WOOL TEXT	0.001%	97.855%
6370	XO GROUP INC COMMON STOCK USD.01	0.001%	97.856%
6371	JIANGNAN GROUP	0.001%	97.857%
6372	MUHIBBAH ENGINE	0.001%	97.859%
6373	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.860%
6374	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.862%
6375	CIA TRANSM ENER	0.001%	97.863%
6376	VILLEROY & BOCH	0.001%	97.864%
6377	BURE INVESTMENT	0.001%	97.866%
6378	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.001%	97.867%
6379	ARGOSY PROPERTY	0.001%	97.868%
6380	HERITAGE OAKS BANCORP COMMON STOCK	0.001%	97.870%
6381	VITAL HEALTHCAR	0.001%	97.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	ONEBEACON INSUR	0.001%	97.872%
6383	ALGOMA CENTRAL	0.001%	97.874%
6384	DIRTT ENVIRONME	0.001%	97.875%
6385	ROCK FIELD CO	0.001%	97.876%
6386	LANDEC CORP	0.001%	97.878%
6387	SWECO AB	0.001%	97.879%
6388	FRASERS COMMERC	0.001%	97.880%
6389	OSSTEM IMPLANT	0.001%	97.882%
6390	ADLER REAL ESTA	0.001%	97.883%
6391	SANKI ENGINEERI	0.001%	97.884%
6392	DAEWOO ENGINEER	0.001%	97.886%
6393	SINOTRUK HONG K	0.001%	97.887%
6394	M3 INC	0.001%	97.888%
6395	CHINA AOYUAN PR	0.001%	97.890%
6396	TALGO SA	0.001%	97.891%
6397	PILOT CORP (NEW	0.001%	97.892%
6398	FUKUSHIMA IND C	0.001%	97.894%
6399	METLIFECARE LTD	0.001%	97.895%
6400	RUTH'S HOSPITAL	0.001%	97.896%
6401	MAYR-MELNHOF KA	0.001%	97.898%
6402	Alliance Global	0.001%	97.899%
6403	RAMAYANA LESTAR	0.001%	97.900%
6404	HUA HONG SEMICO	0.001%	97.902%
6405	DEVELOPMENT CRE	0.001%	97.903%
6406	AIMS AMP CAPITA	0.001%	97.904%
6407	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.906%
6408	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.907%
6409	CHROMA ATE INC	0.001%	97.908%
6410	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.910%
6411	HONG LEONG BANK	0.001%	97.911%
6412	HANSOL PAPER CO	0.001%	97.912%
6413	ESURE GROUP PLC	0.001%	97.914%
6414	TPG TELECOM	0.001%	97.915%
6415	SHIKOKU BANK	0.001%	97.916%
6416	SANRIO CO	0.001%	97.918%
6417	CARBONITE INC COMMON STOCK USD.01	0.001%	97.919%
6418	DMCI HLDGS INC	0.001%	97.920%
6419	CHOFU SEISAKUSH	0.001%	97.922%
6420	ASIA AVIATION P	0.001%	97.923%
6421	DAISEKI CO LTD	0.001%	97.924%
6422	HAMAMATSU PHOTO	0.001%	97.926%
6423	COLOWIDE CO LTD	0.001%	97.927%
6424	NAKANISHI INC	0.001%	97.928%
6425	TAKASAGO INTL C	0.001%	97.930%
6426	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.931%
6427	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.932%
6428	GMO INTERNET IN	0.001%	97.934%
6429	GIGA SOLAR MAT	0.001%	97.935%
6430	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.936%
6431	MIYAZAKI BANK	0.001%	97.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	FENNER	0.001%	97.939%
6433	GLOBANT SA	0.001%	97.940%
6434	AMERICAN PUBLIC	0.001%	97.941%
6435	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.001%	97.943%
6436	GEO CO LTD	0.001%	97.944%
6437	ICL-ISRAEL CHEM	0.001%	97.945%
6438	LIBBEY INC COMMON STOCK USD.01	0.001%	97.947%
6439	AMPLIFON SPA NE	0.001%	97.948%
6440	PHISON ELECTRON	0.001%	97.949%
6441	GREENLAND HONG	0.001%	97.951%
6442	ELBIT SYSTEMS L	0.001%	97.952%
6443	CENTRL PLAZA HO	0.001%	97.953%
6444	ALTAMIR AMBOISE	0.001%	97.955%
6445	INTERNATIONAL P	0.001%	97.956%
6446	YUEXIU REAL ES	0.001%	97.957%
6447	CLEVO	0.001%	97.958%
6448	KENKO MAYONNAIS	0.001%	97.960%
6449	OSAKI ELECTRIC	0.001%	97.961%
6450	GREEN REIT PLC	0.001%	97.962%
6451	VALID SOLUCOES	0.001%	97.964%
6452	IGUATEMI EMP SH	0.001%	97.965%
6453	MAH SING GROUP	0.001%	97.966%
6454	REDINGTON INDIA	0.001%	97.968%
6455	XINGDA INTERNAT	0.001%	97.969%
6456	TATSUTA ELEC WI	0.001%	97.970%
6457	SCSK CORPORATIO	0.001%	97.971%
6458	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	97.973%
6459	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.974%
6460	RAFFLES MEDICAL	0.001%	97.975%
6461	OTE(HELLENIC TL	0.001%	97.977%
6462	ALPEK SAB	0.001%	97.978%
6463	DAIKYONISHIKAWA	0.001%	97.979%
6464	XEBIO CO	0.001%	97.980%
6465	IRISO ELECTRONI	0.001%	97.982%
6466	C C LAND HOLDIN	0.001%	97.983%
6467	KOREA AEROSPACE	0.001%	97.984%
6468	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	97.986%
6469	CA IMMOBILIEN A	0.001%	97.987%
6470	ODONTOPREV SA	0.001%	97.988%
6471	LIFE CORPORATIO	0.001%	97.989%
6472	SCHMOLZ+BICKENB	0.001%	97.991%
6473	TANSEISHA CO	0.001%	97.992%
6474	BURSA MALAYSIA	0.001%	97.993%
6475	DIGITAL GARAGE	0.001%	97.995%
6476	PLATINUM ASSET	0.001%	97.996%
6477	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.997%
6478	HUNG SHENG CONS	0.001%	97.998%
6479	DAIDO METAL CO	0.001%	98.000%
6480	SAVENCIA SA	0.001%	98.001%
6481	CREDITO VALTELL	0.001%	98.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SELECT HARVESTS	0.001%	98.004%
6483	HOSHINO RESORTS	0.001%	98.005%
6484	COCA-COLA FEMSA	0.001%	98.006%
6485	HANA TOUR SERVI	0.001%	98.007%
6486	ASIA OPTICAL CO	0.001%	98.009%
6487	SUN HUNG KAI CO	0.001%	98.010%
6488	VERBIO VEREINIG	0.001%	98.011%
6489	ASSOCD INTL HOT	0.001%	98.013%
6490	LANDAUER INC COMMON STOCK USD.1	0.001%	98.014%
6491	EVA PRECISION I	0.001%	98.015%
6492	AVANZA BANK HOL	0.001%	98.016%
6493	BW OFFSHORE LTD	0.001%	98.018%
6494	SUMITOMO REAL E	0.001%	98.019%
6495	CORP MOCTEZUMA	0.001%	98.020%
6496	ASTALDI	0.001%	98.021%
6497	TOKAI RUBBER IN	0.001%	98.023%
6498	BANGKOK DUSIT M	0.001%	98.024%
6499	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.025%
6500	SIRTEX MEDICAL	0.001%	98.026%
6501	MULTIPLUS SA	0.001%	98.028%
6502	EVOTEC OAI AG	0.001%	98.029%
6503	WAFER WORKS COR	0.001%	98.030%
6504	SAMSUNG C&T COR	0.001%	98.032%
6505	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.033%
6506	H&R WASAG AG	0.001%	98.034%
6507	CTCI CORP	0.001%	98.035%
6508	KAKAKU.COM INC	0.001%	98.037%
6509	HULIC CO LTD	0.001%	98.038%
6510	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.039%
6511	MAINSTREET EQUI	0.001%	98.040%
6512	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.042%
6513	KOLON CORPORATI	0.001%	98.043%
6514	BEC WORLD PUBLI	0.001%	98.044%
6515	KALBE FARMA	0.001%	98.045%
6516	LG FASHION CORP	0.001%	98.047%
6517	DANIELI & CO CO	0.001%	98.048%
6518	MESA LABORATORIES INC COMMON STOCK	0.001%	98.049%
6519	B2W-CIA GLOBAL	0.001%	98.050%
6520	YANZHOU COAL MI	0.001%	98.052%
6521	VTG AG	0.001%	98.053%
6522	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.054%
6523	INOGEN INC COMMON STOCK USD.001	0.001%	98.055%
6524	ALPHA & OMEGA S	0.001%	98.057%
6525	VAREX IMAGING CORP COMMON STOCK	0.001%	98.058%
6526	KARNATAKA BANK	0.001%	98.059%
6527	HOCHDORF HOLDIN	0.001%	98.060%
6528	AUSDRILL LIMITE	0.001%	98.062%
6529	CITIZENS INC COMMON STOCK	0.001%	98.063%
6530	WEIQIAO TEXTILE	0.001%	98.064%
6531	T.HASEGAWA CO	0.001%	98.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	ASTRA AGRO LEST	0.001%	98.067%
6533	YANGARRA RESOUR	0.001%	98.068%
6534	VZ HOLDING AG	0.001%	98.069%
6535	L'OCCITANE INTE	0.001%	98.070%
6536	ASAHI DIAMOND I	0.001%	98.072%
6537	NIHON NOHYAKU	0.001%	98.073%
6538	CHINA WATER AFF	0.001%	98.074%
6539	PETRONAS DAGANG	0.001%	98.075%
6540	HARASHIN CO LTD	0.001%	98.077%
6541	COLBUN S.A.	0.001%	98.078%
6542	SINTOKOGIO	0.001%	98.079%
6543	NEC NETWK & SYS	0.001%	98.080%
6544	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.082%
6545	DEXERIALS CORP	0.001%	98.083%
6546	BOIRON	0.001%	98.084%
6547	BANCORP INC/THE COMMON STOCK USD1.0	0.001%	98.085%
6548	LE NOBLE AGE	0.001%	98.087%
6549	HIRATA TECHNICA	0.001%	98.088%
6550	MALAYSIAN RES C	0.001%	98.089%
6551	TAIWAN COGENERA	0.001%	98.090%
6552	HAMBURGER HAFEN	0.001%	98.091%
6553	GO-AHEAD GROUP	0.001%	98.093%
6554	FUJI CO(TOKYO)	0.001%	98.094%
6555	ADHI KARYA PERS	0.001%	98.095%
6556	TAIWAN ACCEPTAN	0.001%	98.096%
6557	LIECHTENSTEIN L	0.001%	98.098%
6558	CMK CORP	0.001%	98.099%
6559	ALSO HOLDING-RE	0.001%	98.100%
6560	DESCENTE LTD.	0.001%	98.101%
6561	FLEXIGROUP LIMI	0.001%	98.103%
6562	FINGERPRINT CAR	0.001%	98.104%
6563	SINOTRANS SHIPP	0.001%	98.105%
6564	GEA GROUP AG	0.001%	98.106%
6565	HKR INTL LTD	0.001%	98.108%
6566	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.109%
6567	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.110%
6568	EASY BIO INC	0.001%	98.111%
6569	MOCHIDA PHARM C	0.001%	98.112%
6570	MGM CHINA HLDGS	0.001%	98.114%
6571	SP SETIA	0.001%	98.115%
6572	MERUS LABS INTE	0.001%	98.116%
6573	ISHIHARA SANGYO	0.001%	98.117%
6574	FOSTER ELECTRIC	0.001%	98.119%
6575	ELITE SEMICONDU	0.001%	98.120%
6576	CHAROEN POK PHA	0.001%	98.121%
6577	CALBEE INC	0.001%	98.122%
6578	FIRST REIT	0.001%	98.123%
6579	CIA DE DIST INT	0.001%	98.125%
6580	ZALANDO SE	0.001%	98.126%
6581	DAIFUKU CO	0.001%	98.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	NESTLE INDIA	0.001%	98.128%
6583	QOL CO LTD	0.001%	98.130%
6584	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.131%
6585	PRESSANCE CORPO	0.001%	98.132%
6586	PARTRON CO LTD	0.001%	98.133%
6587	KINGDEE INTERNA	0.001%	98.134%
6588	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.136%
6589	FORMULA SYST(19	0.001%	98.137%
6590	COSTAIN GROUP P	0.001%	98.138%
6591	NISHIMATSUYA CH	0.001%	98.139%
6592	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.141%
6593	ADVTECH LTD	0.001%	98.142%
6594	MACATAWA BANK CORP COMMON STOCK	0.001%	98.143%
6595	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.144%
6596	UNIVERSAL MEDIC	0.001%	98.145%
6597	THAI AIRWAYS IN	0.001%	98.147%
6598	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.148%
6599	PEARSON STK	0.001%	98.149%
6600	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.150%
6601	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.152%
6602	MCBRIDE PLC	0.001%	98.153%
6603	MALAYSIA BUILD	0.001%	98.154%
6604	HEADWATERS INC COMMON STOCK USD.001	0.001%	98.155%
6605	BEIERSDORF AG	0.001%	98.156%
6606	CT REAL ESTATE	0.001%	98.158%
6607	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.159%
6608	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.160%
6609	HOCHSCHILD MINI	0.001%	98.161%
6610	KYOEI STEEL LTD	0.001%	98.162%
6611	SAKAI HEAVY IND	0.001%	98.164%
6612	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.165%
6613	KINEPOLIS GROUP	0.001%	98.166%
6614	NVE CORP	0.001%	98.167%
6615	KOREA GAS CORP	0.001%	98.168%
6616	CALIAN GROUP LT	0.001%	98.170%
6617	SRA HOLDINGS IN	0.001%	98.171%
6618	UKC HOLDINGS CO	0.001%	98.172%
6619	BENI STABILI IT	0.001%	98.173%
6620	CHOICE PROPERTI	0.001%	98.175%
6621	CLARKSON(HORACE	0.001%	98.176%
6622	JAIPRAKASH ASSO	0.001%	98.177%
6623	D-LINK	0.001%	98.178%
6624	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	98.179%
6625	PIOLAX CO	0.001%	98.181%
6626	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.182%
6627	SHANGHAI JIN JI	0.001%	98.183%
6628	YAMAICHI ELECTR	0.001%	98.184%
6629	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.185%
6630	OITA BANK	0.001%	98.187%
6631	ITOCHU FUEL COR	0.001%	98.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	SINFONIA TECHNO	0.001%	98.189%
6633	BIOGAIA AB	0.001%	98.190%
6634	TELEKOM AUSTRIA	0.001%	98.191%
6635	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.193%
6636	ALAM SUTERA REA	0.001%	98.194%
6637	JIN CO.LTD	0.001%	98.195%
6638	ASSYSTEM	0.001%	98.196%
6639	TUBE INV OF IND	0.001%	98.197%
6640	SAPPI LTD ADR	0.001%	98.199%
6641	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.200%
6642	KOSSAN RUBBER I	0.001%	98.201%
6643	HUADIAN POWER I	0.001%	98.202%
6644	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.203%
6645	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	98.205%
6646	REZIDOR HOTEL G	0.001%	98.206%
6647	DALMIA BHARAT L	0.001%	98.207%
6648	NINE ENTERTAINM	0.001%	98.208%
6649	FUKUDA DENSHI C	0.001%	98.209%
6650	TOYO ENG CORP	0.001%	98.211%
6651	CERVED INFORMAT	0.001%	98.212%
6652	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.213%
6653	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.214%
6654	GPO AEROPORTUAR	0.001%	98.215%
6655	HARBIN POWER EQ	0.001%	98.216%
6656	LENZING AG	0.001%	98.218%
6657	PHOTO-ME INTERN	0.001%	98.219%
6658	FARGLORY LAND D	0.001%	98.220%
6659	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.221%
6660	ZENRIN CO LTD	0.001%	98.222%
6661	CANON ELECTRONI	0.001%	98.224%
6662	ROLAND DG CORP	0.001%	98.225%
6663	ONESAVINGS BANK	0.001%	98.226%
6664	DONGJIANG ENVIR	0.001%	98.227%
6665	TOWA CORP	0.001%	98.228%
6666	CHINA SHIPPING	0.001%	98.229%
6667	EPS CO LTD	0.001%	98.231%
6668	LASERTEC CORP	0.001%	98.232%
6669	CLEARWATER SEAF	0.001%	98.233%
6670	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.234%
6671	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.235%
6672	KESKO OYJ	0.001%	98.237%
6673	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.238%
6674	FLYTECH TECHNOL	0.001%	98.239%
6675	RICHTER GEDEON	0.001%	98.240%
6676	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.241%
6677	SHANKS GROUP PL	0.001%	98.242%
6678	UNILEVER INDONE	0.001%	98.244%
6679	BLACKMORES LTD	0.001%	98.245%
6680	SHIZUOKAGAS CO	0.001%	98.246%
6681	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	98.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	KINIK CO	0.001%	98.248%
6683	MURRAY & ROBERT	0.001%	98.249%
6684	KAPPAHL HOLDING	0.001%	98.251%
6685	BACHEM HLD AG-B	0.001%	98.252%
6686	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.253%
6687	XIAMEN INTL POR	0.001%	98.254%
6688	QAD INC A COMMON STOCK	0.001%	98.255%
6689	KOREA KOLMAR CO	0.001%	98.256%
6690	INTERTAIN GROUP	0.001%	98.258%
6691	MERSEN SA	0.001%	98.259%
6692	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.260%
6693	TOWA BANK	0.001%	98.261%
6694	NISHIO RENT ALL	0.001%	98.262%
6695	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.263%
6696	CORFICOLOMBIANA	0.001%	98.265%
6697	DEVOTEAM SA	0.001%	98.266%
6698	GRAPE KING INC	0.001%	98.267%
6699	BYGGMAX GROUP A	0.001%	98.268%
6700	SUNGWOO HITECH	0.001%	98.269%
6701	SAIBU GAS CO	0.001%	98.270%
6702	SHIBUYA KOGYO C	0.001%	98.271%
6703	FURUKAWA CO	0.001%	98.273%
6704	SUMITOMO DENSET	0.001%	98.274%
6705	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.275%
6706	CHINA AEROSPACE	0.001%	98.276%
6707	HOKUTO CORP	0.001%	98.277%
6708	COVENANT TRANSP	0.001%	98.278%
6709	PAZ CORP SA	0.001%	98.280%
6710	MINOR INTERNATI	0.001%	98.281%
6711	KOMERCNI BANKA	0.001%	98.282%
6712	GCL NEW ENERGY	0.001%	98.283%
6713	OCEAN YIELD ASA	0.001%	98.284%
6714	DUNI AB	0.001%	98.285%
6715	MGI COUTIER	0.001%	98.286%
6716	JASA MARGA	0.001%	98.288%
6717	LIMELIGHT NETW	0.001%	98.289%
6718	XL AXIATA TBK P	0.001%	98.290%
6719	TRONC INC COMMON STOCK USD.01	0.001%	98.291%
6720	AUSTAL LTD	0.001%	98.292%
6721	DAIHO CONSTRUCT	0.001%	98.293%
6722	KOC HOLDING AS	0.001%	98.294%
6723	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.296%
6724	VITAL KSK HOLDI	0.001%	98.297%
6725	LOTTE FOOD CO	0.001%	98.298%
6726	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.299%
6727	SAMYANG CORP	0.001%	98.300%
6728	HOTAI MOTOR CO	0.001%	98.301%
6729	VIRGIN MONEY HL	0.001%	98.303%
6730	AIDA ENGINEERIN	0.001%	98.304%
6731	ALBIOMA	0.001%	98.305%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	LIPPO MALLS IN	0.001%	98.306%
6733	NIPPON CARBON C	0.001%	98.307%
6734	RISO KAGAKU COR	0.001%	98.308%
6735	YAMABIKO CORP	0.001%	98.309%
6736	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.311%
6737	GRUPO AEROPORTU	0.001%	98.312%
6738	QINGDAO PORT IN	0.001%	98.313%
6739	MOTHERSON SUMI	0.001%	98.314%
6740	ANGLO AMERICAN	0.001%	98.315%
6741	EL AL ISRAEL AI	0.001%	98.316%
6742	WEST BANCORPORATION COMMON STOCK	0.001%	98.317%
6743	KWS SAAT AG	0.001%	98.318%
6744	YUASA TRADING C	0.001%	98.320%
6745	KENDRION NV	0.001%	98.321%
6746	BRUNEL INTL	0.001%	98.322%
6747	BEIJER ALMA AB	0.001%	98.323%
6748	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.324%
6749	ALTISOURCE PORT	0.001%	98.325%
6750	TOA CORP	0.001%	98.326%
6751	GURIT HOLDING A	0.001%	98.328%
6752	TECHNOLOGY ONE	0.001%	98.329%
6753	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.330%
6754	CHESNARA PLC	0.001%	98.331%
6755	YAPI VE KREDI B	0.001%	98.332%
6756	RAISIO YHTYMA O	0.001%	98.333%
6757	OUTSOURCING INC	0.001%	98.334%
6758	LATECOERE	0.001%	98.336%
6759	RIKEN CORP	0.001%	98.337%
6760	I.T LIMITED	0.001%	98.338%
6761	PCM INC COMMON STOCK USD.001	0.001%	98.339%
6762	ALIANSCOE SHOPPI	0.001%	98.340%
6763	CERVECERIAS UNI	0.001%	98.341%
6764	PROGRAMMED MAIN	0.001%	98.342%
6765	STOLT-NIELSEN L	0.001%	98.343%
6766	THAI VEGETABLE	0.001%	98.345%
6767	SPH REIT	0.001%	98.346%
6768	PAGE INDUSTRIES	0.001%	98.347%
6769	ESPEC CORP	0.001%	98.348%
6770	UNIBAIL-RODAMCO	0.001%	98.349%
6771	HANNSTOUCH SOLU	0.001%	98.350%
6772	D.A. CONSORTIUM	0.001%	98.351%
6773	NUTRACEUTICAL I	0.001%	98.352%
6774	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.354%
6775	JOSHIN DENKI CO	0.001%	98.355%
6776	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.356%
6777	TIME DOTCOM BHD	0.001%	98.357%
6778	SATO CORP	0.001%	98.358%
6779	MERCURIES LIFE	0.001%	98.359%
6780	HIBERNIA REIT P	0.001%	98.360%
6781	CHAROEN POKPHAN	0.001%	98.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	BANK PEKAO	0.001%	98.363%
6783	MIDAS HLDGS	0.001%	98.364%
6784	LEWIS GROUP LTD	0.001%	98.365%
6785	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.366%
6786	ATUL LTD	0.001%	98.367%
6787	WINCANTON	0.001%	98.368%
6788	MAX CO	0.001%	98.369%
6789	WEYCO GROUP INC	0.001%	98.370%
6790	NIEN HSING TEXT	0.001%	98.372%
6791	VETROPACK HOLDI	0.001%	98.373%
6792	ESSENTIAL ENERG	0.001%	98.374%
6793	KONOIKE TRANSP	0.001%	98.375%
6794	mitsui soko co	0.001%	98.376%
6795	SUPER-SOL	0.001%	98.377%
6796	ATWOOD OCEANICS	0.001%	98.378%
6797	FREEMAN FINANCI	0.001%	98.379%
6798	PRESTIGE INTERN	0.001%	98.380%
6799	KOWLOON DEVMT	0.001%	98.382%
6800	NEXITY	0.001%	98.383%
6801	HUANENG POWER I	0.001%	98.384%
6802	WEBJET LTD	0.001%	98.385%
6803	LUYE PHARMA GRO	0.001%	98.386%
6804	UTD INDUSTRIAL	0.001%	98.387%
6805	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.388%
6806	LAWSON	0.001%	98.389%
6807	GODREJ CONSUMER	0.001%	98.390%
6808	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.392%
6809	ARDENTEC CORP	0.001%	98.393%
6810	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.394%
6811	CEMEX LATAM HLD	0.001%	98.395%
6812	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.001%	98.396%
6813	SIAM COMMERCIAL	0.001%	98.397%
6814	BTB REAL ESTATE	0.001%	98.398%
6815	TOKYOTOKEIBA CO	0.001%	98.399%
6816	NAMCHOW CHEMICA	0.001%	98.400%
6817	CHAOWEI POWER H	0.001%	98.402%
6818	AFFICHAGE HOLDI	0.001%	98.403%
6819	ALE PROPERTY TR	0.001%	98.404%
6820	PLENUS CO	0.001%	98.405%
6821	SUN FRONTIER FU	0.001%	98.406%
6822	KATAKURA INDS	0.001%	98.407%
6823	CHINA MANMADE F	0.001%	98.408%
6824	DATA COMMUNICAT	0.001%	98.409%
6825	Sponda Oyj	0.001%	98.410%
6826	RVH INC	0.001%	98.411%
6827	CAPITAL® PRO	0.001%	98.413%
6828	TAMURA CORP	0.001%	98.414%
6829	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.415%
6830	DAIICHI KIGENSO	0.001%	98.416%
6831	NITTA CORP	0.001%	98.417%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.418%
6833	BANDO CHEMICAL	0.001%	98.419%
6834	NETENT AB	0.001%	98.420%
6835	GENESIS ENERGY	0.001%	98.421%
6836	IGG INC	0.001%	98.422%
6837	TATA COMMUNICAT	0.001%	98.423%
6838	ZZZSAN-AI OIL C	0.001%	98.425%
6839	SUNWAY BHD	0.001%	98.426%
6840	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.427%
6841	SIGURD MICROELE	0.001%	98.428%
6842	PROSPERITY REIT	0.001%	98.429%
6843	NORTHERN BLIZZA	0.001%	98.430%
6844	MOBILEONE LTD.	0.001%	98.431%
6845	PACIFIC METALS	0.001%	98.432%
6846	RUSHYDRO PJSC ADR ADR	0.001%	98.433%
6847	KIKUCHI CO LTD	0.001%	98.434%
6848	KASAI KOGYO CO	0.001%	98.435%
6849	BRODRENE HARTMA	0.001%	98.437%
6850	BANCO DAVIVIEND	0.001%	98.438%
6851	PIAGGIO	0.001%	98.439%
6852	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.440%
6853	MENICON CO LTD	0.001%	98.441%
6854	PETRONAS GAS	0.001%	98.442%
6855	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.443%
6856	BENETEAU	0.001%	98.444%
6857	TOP GLOVE CORP	0.001%	98.445%
6858	RECRUIT HOLDING	0.001%	98.446%
6859	AKEBONO BRAKE I	0.001%	98.447%
6860	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.448%
6861	RIGNET INC COMMON STOCK USD.001	0.001%	98.450%
6862	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.451%
6863	TV TOKYO HLDG C	0.001%	98.452%
6864	TURKIYE SINAI K	0.001%	98.453%
6865	JAPAN PULP & PA	0.001%	98.454%
6866	UMH PROP INC	0.001%	98.455%
6867	NIPPON PAINT CO	0.001%	98.456%
6868	AICHI CORPORATI	0.001%	98.457%
6869	MODEC INC	0.001%	98.458%
6870	ANANDA DEVELOPM	0.001%	98.459%
6871	SUMITOMO SEIKA	0.001%	98.460%
6872	NTT URBAN DEVEL	0.001%	98.461%
6873	RMP ENERGY INC	0.001%	98.463%
6874	BURKHALTER HOLD	0.001%	98.464%
6875	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.465%
6876	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.466%
6877	SOLOR A/S	0.001%	98.467%
6878	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.468%
6879	GREATVIEW ASEPT	0.001%	98.469%
6880	ALTICE NV	0.001%	98.470%
6881	GREAT EASTERN S	0.001%	98.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	OPAP SA	0.001%	98.472%
6883	HANON SYSTEMS	0.001%	98.473%
6884	GOLDSUN DEV/CON	0.001%	98.474%
6885	YANZHOU COAL MI	0.001%	98.475%
6886	BROWN (N) GROUP	0.001%	98.476%
6887	PPC LTD	0.001%	98.478%
6888	XXENTRIA TECHNO	0.001%	98.479%
6889	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.480%
6890	VITTORIA ASSICU	0.001%	98.481%
6891	CENT PATTANA PU	0.001%	98.482%
6892	GAFISA SA	0.001%	98.483%
6893	FUTABA INDUSTRI	0.001%	98.484%
6894	PARTNER COMMUNI	0.001%	98.485%
6895	ERAMET	0.001%	98.486%
6896	POLA ORBIS HLDG	0.001%	98.487%
6897	SK TELECOM ADR	0.001%	98.488%
6898	PHX ENERGY SERV	0.001%	98.489%
6899	UOA DEVELOPMENT	0.001%	98.490%
6900	MEC COMPANY LTD	0.001%	98.491%
6901	FEDERAL CORP	0.001%	98.493%
6902	ROBINSONS RETAI	0.001%	98.494%
6903	GREEN CROSS HLD	0.001%	98.495%
6904	TOLI CORP	0.001%	98.496%
6905	AES TIETE ENERG	0.001%	98.497%
6906	EAGLE INDUSTRY	0.001%	98.498%
6907	MCMILLAN SHAKES	0.001%	98.499%
6908	XTEP INTERNATIO	0.001%	98.500%
6909	NAMURA SHIPBUIL	0.001%	98.501%
6910	UMS HLDGS LTD	0.001%	98.502%
6911	BREVILLE GROUP	0.001%	98.503%
6912	TONG YANG CEMEN	0.001%	98.504%
6913	PACT GROUP HOLD	0.001%	98.505%
6914	CONCENTRADORA	0.001%	98.506%
6915	ZERIA PHARMACEU	0.001%	98.507%
6916	GREIF INC CL B COMMON STOCK	0.001%	98.508%
6917	SINGAPORE FINAN	0.001%	98.509%
6918	GLORIA MATERIAL	0.001%	98.511%
6919	JOYFUL HONDA CO	0.001%	98.512%
6920	YEONG GUAN ENER	0.001%	98.513%
6921	MITSUBOSHI BELT	0.001%	98.514%
6922	SILVER LAKE RES	0.001%	98.515%
6923	PIERRE & VACANC	0.001%	98.516%
6924	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.517%
6925	ANGLOGOLD LTD	0.001%	98.518%
6926	SALMAR ASA	0.001%	98.519%
6927	BOSCH LTD	0.001%	98.520%
6928	ABC-MART INC	0.001%	98.521%
6929	COLTENE HOLDI	0.001%	98.522%
6930	FBD HLDGS	0.001%	98.523%
6931	LONMIN PLC	0.001%	98.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	PARK ELECTROCHE	0.001%	98.525%
6933	INFIGEN ENERGY	0.001%	98.526%
6934	CAREER TECHNOLO	0.001%	98.527%
6935	AGRANA BETEILIG	0.001%	98.528%
6936	CHEMRING GROUP	0.001%	98.529%
6937	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.531%
6938	CORPORATE TRAVE	0.001%	98.532%
6939	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.533%
6940	TUBOS REUNIDOS	0.001%	98.534%
6941	CHINA HUIYUAN J	0.001%	98.535%
6942	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.536%
6943	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.537%
6944	GWA GROUP LTD	0.001%	98.538%
6945	TECHTARGET COMMON STOCK USD.001	0.001%	98.539%
6946	ALPIQ HOLDING A	0.001%	98.540%
6947	CAPE	0.001%	98.541%
6948	EVEN CONSTRUCTO	0.001%	98.542%
6949	EMPEROR CAPITAL	0.001%	98.543%
6950	PHILIPPINE NATL	0.001%	98.544%
6951	FUJI KYUKO CO L	0.001%	98.545%
6952	SHORETEL INC COMMON STOCK USD.001	0.001%	98.546%
6953	DAUM COMMUNICAT	0.001%	98.547%
6954	DEUTSCHE BETEI	0.001%	98.548%
6955	HYDRO ONE LTD	0.001%	98.549%
6956	TAG TEGERNSEE I	0.001%	98.550%
6957	FINCANTIERI SPA	0.001%	98.551%
6958	AKASTOR ASA	0.001%	98.552%
6959	SEAH BESTEEL CO	0.001%	98.553%
6960	YAT SING HOLDIN	0.001%	98.554%
6961	GEMDALE PROPERT	0.001%	98.555%
6962	VECTRUS INC COMMON STOCK USD.01	0.001%	98.556%
6963	MANILA ELECTRIC	0.001%	98.557%
6964	LIU CHONG HING	0.001%	98.559%
6965	GERDAU SA	0.001%	98.560%
6966	TOWNGAS CHINA C	0.001%	98.561%
6967	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.562%
6968	MELISRON LTD	0.001%	98.563%
6969	CHANGYOU.COM LTD ADR ADR	0.001%	98.564%
6970	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.565%
6971	NISSHIN SEIFUN	0.001%	98.566%
6972	BES ENGINEERING	0.001%	98.567%
6973	361 DEGREES INT	0.001%	98.568%
6974	PKP CARGO SA	0.001%	98.569%
6975	FUSO CHEMICAL C	0.001%	98.570%
6976	MIURA CO	0.001%	98.571%
6977	SANYANGIndustr	0.001%	98.572%
6978	ONE LIBERTY PRO	0.001%	98.573%
6979	NIPPON PISTON R	0.001%	98.574%
6980	WAKITA & CO	0.001%	98.575%
6981	HANDSOME CORP	0.001%	98.576%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.577%
6983	FOLKESTONE EDU	0.001%	98.578%
6984	SDL PLC	0.001%	98.579%
6985	ORACLE FIN SERV	0.001%	98.580%
6986	JAHWA ELECTRONI	0.001%	98.581%
6987	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.582%
6988	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.583%
6989	SUMMIT INDUSTRI	0.001%	98.584%
6990	NITTETSU MINING	0.001%	98.585%
6991	VERA BRADLEY INC COMMON STOCK	0.001%	98.586%
6992	YPSOMED HOLDING	0.001%	98.587%
6993	SANKYO TATEYAMA	0.001%	98.588%
6994	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.589%
6995	NATIONAL STORAG	0.001%	98.590%
6996	TONG HSING ELEC	0.001%	98.591%
6997	TAIWAN SECOM	0.001%	98.592%
6998	COSMOS PHARMACE	0.001%	98.593%
6999	SHIKOKU CHEMICA	0.001%	98.594%
7000	ALLIED PROPRTI	0.001%	98.595%
7001	NIDEC CORPORATI	0.001%	98.596%
7002	ALTERRA POWER C	0.001%	98.597%
7003	CHINESE ESTATES	0.001%	98.598%
7004	SILICONWARE PRE	0.001%	98.599%
7005	TENMA CORPORATI	0.001%	98.600%
7006	OBIC	0.001%	98.601%
7007	ELIS SA	0.001%	98.602%
7008	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.603%
7009	AMOTECH CO LTD	0.001%	98.604%
7010	IGB REAL ESTATE	0.001%	98.605%
7011	CHINA SINGYES S	0.001%	98.606%
7012	LT GROUP INC	0.001%	98.607%
7013	MERIDIAN ENERGY	0.001%	98.608%
7014	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.609%
7015	BK OF SAGA	0.001%	98.610%
7016	KVAERNER ASA	0.001%	98.611%
7017	YURTEC CORPORAT	0.001%	98.612%
7018	ULTRA TECH CEMC	0.001%	98.614%
7019	SINOFERT HOLDIN	0.001%	98.615%
7020	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.616%
7021	PETS AT HOME GR	0.001%	98.617%
7022	GUOCOLAND LTD	0.001%	98.618%
7023	GUANGDONG NAN Y	0.001%	98.619%
7024	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.620%
7025	JEOL	0.001%	98.621%
7026	AKKA TECHNOLOGI	0.001%	98.622%
7027	NIPPON ROAD CO	0.001%	98.623%
7028	BELC CO LTD	0.001%	98.624%
7029	HEINEKEN MALAYS	0.001%	98.625%
7030	GREAT LAKES DRE	0.001%	98.626%
7031	UNITIL CORP COMMON STOCK	0.001%	98.626%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TUNG THIH ELECT	0.001%	98.627%
7033	UNID CO LTD	0.001%	98.628%
7034	DISCO CORPORATI	0.001%	98.629%
7035	DAIICHI JITSUGY	0.001%	98.630%
7036	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.631%
7037	HORNBACH BAUMAR	0.001%	98.632%
7038	VS INDUSTRY BHD	0.001%	98.633%
7039	BOMBARDIER INC	0.001%	98.634%
7040	POS MALAYSIA	0.001%	98.635%
7041	SUPER GROUP LTD	0.001%	98.636%
7042	TSUKISHIMA KIKA	0.001%	98.637%
7043	MAGNITOGORS-SPO	0.001%	98.638%
7044	MEETME INC COMMON STOCK USD.001	0.001%	98.639%
7045	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.640%
7046	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.641%
7047	CAMBRIDGE INDUS	0.001%	98.642%
7048	BLOOMBERRY RESO	0.001%	98.643%
7049	AA PLC	0.001%	98.644%
7050	DAI-DAN CO	0.001%	98.645%
7051	INABA DENKISANG	0.001%	98.646%
7052	PICK'N PAY STOR	0.001%	98.647%
7053	CHONG HONG CONS	0.001%	98.648%
7054	ACHILLES CORP	0.001%	98.649%
7055	GRUPO AEROMEXIC	0.001%	98.650%
7056	POLYTEC HOLDING	0.001%	98.651%
7057	HURCO COMPANIES INC COMMON STOCK	0.001%	98.652%
7058	BGF RETAIL CO L	0.001%	98.653%
7059	TRENCOR	0.001%	98.654%
7060	HEUNG-A SHIPPIN	0.001%	98.655%
7061	CAVERION CORP	0.001%	98.656%
7062	ROYAL CO	0.001%	98.657%
7063	SPOTLESS GROUP	0.001%	98.658%
7064	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.659%
7065	DELEK GROUP	0.001%	98.660%
7066	YOSHINOYA D&C C	0.001%	98.661%
7067	BELL AG - REG	0.001%	98.662%
7068	TELSTRA CORP-AD	0.001%	98.663%
7069	GULLIVER INTERN	0.001%	98.664%
7070	DR REDDYS LABS	0.001%	98.665%
7071	TAMRON CO LTD	0.001%	98.666%
7072	GOLD CIRCUIT EL	0.001%	98.667%
7073	TAKARA LEBEN CO	0.001%	98.668%
7074	FUJIBO HOLDINGS	0.001%	98.669%
7075	TEXHONG TEXTILE	0.001%	98.670%
7076	LINX SA	0.001%	98.671%
7077	OTONOMY INC COMMON STOCK USD.001	0.001%	98.672%
7078	POU SHENG INTL	0.001%	98.673%
7079	OKABE CO	0.001%	98.674%
7080	COMDIRECT BANK	0.001%	98.675%
7081	BANK COOP AG	0.001%	98.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	MITSUBISHI PENC	0.001%	98.677%
7083	UNIVERSAL ROBIN	0.001%	98.678%
7084	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.679%
7085	DEVRO	0.001%	98.680%
7086	DSP GROUP INC	0.001%	98.681%
7087	BANK NEGARA IND	0.001%	98.682%
7088	PATRIZIA IMMO A	0.001%	98.683%
7089	HYUNDAI ELEVATO	0.001%	98.684%
7090	ATRIUM LJUNGBER	0.001%	98.685%
7091	KIKKOMAN CORP	0.001%	98.686%
7092	CITY OFFICE REI	0.001%	98.687%
7093	WINMARK CORP COMMON STOCK	0.001%	98.688%
7094	CARD FACTORY PL	0.001%	98.689%
7095	PTT PUBLIC COMP	0.001%	98.689%
7096	MIQUEL Y COSTAS	0.001%	98.690%
7097	KOHNAN SHOJI	0.001%	98.691%
7098	AP THAILAND PCL	0.001%	98.692%
7099	SINO THAI EN,FG	0.001%	98.693%
7100	SBS HOLDINGS IN	0.001%	98.694%
7101	TOYO CONSTRUCTI	0.001%	98.695%
7102	CHINA WATER IND	0.001%	98.696%
7103	FIDEA HOLDINGS	0.001%	98.697%
7104	YAMAZEN CORPORA	0.001%	98.698%
7105	NEUROCRINE BIOS	0.001%	98.699%
7106	S.M. ENTERTAINM	0.001%	98.700%
7107	CATHAY CONST	0.001%	98.701%
7108	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.702%
7109	NAN KANG RUBB T	0.001%	98.703%
7110	HOSOKAWA MICRON	0.001%	98.704%
7111	WHITESTONE REIT REIT USD.001	0.001%	98.705%
7112	BUKIT SEMBAWNG	0.001%	98.706%
7113	FERROTEC CORP	0.001%	98.707%
7114	ECORODOVIAS INF	0.001%	98.708%
7115	SMI HOLDINGS GR	0.001%	98.709%
7116	PENDRAGON PLC	0.001%	98.710%
7117	ANTENA 3 DE TEL	0.001%	98.711%
7118	SFA ENGINEERING	0.001%	98.712%
7119	TED BAKER PLC	0.001%	98.713%
7120	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.714%
7121	HYUNDAI ROTEM C	0.001%	98.715%
7122	SONG WON IND	0.001%	98.716%
7123	TAKUMA CO	0.001%	98.717%
7124	AISAN INDUSTRY	0.001%	98.717%
7125	REDES ENERGETIC	0.001%	98.718%
7126	MINATO BANK	0.001%	98.719%
7127	BERJAYA CORPORA	0.001%	98.720%
7128	JIH SUN FINANCI	0.001%	98.721%
7129	KAJARIA CERAMIC	0.001%	98.722%
7130	ENPLAS CORP	0.001%	98.723%
7131	KRBL LTD	0.001%	98.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	MACQUARIE LEISU	0.001%	98.725%
7133	LPKF LASER & EL	0.001%	98.726%
7134	VILMORIN CLAUSE	0.001%	98.727%
7135	JUST DIAL LTD	0.001%	98.728%
7136	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.729%
7137	KARUR VYSYA BAN	0.001%	98.730%
7138	NOVATEK OAO	0.001%	98.731%
7139	EMLAK KONUT GYO	0.001%	98.732%
7140	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.733%
7141	TOKAI CORP/GIFU	0.001%	98.734%
7142	FINOLEX CABLES	0.001%	98.735%
7143	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.736%
7144	UNITED INTL ENT	0.001%	98.737%
7145	SHIMIZU BANK	0.001%	98.738%
7146	FIRST GEN CORPO	0.001%	98.738%
7147	NICE HOLDINGS C	0.001%	98.739%
7148	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.740%
7149	SCHOELLER BLECK	0.001%	98.741%
7150	PHOENIX MECANO	0.001%	98.742%
7151	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.743%
7152	WILLDAN GROUP I	0.001%	98.744%
7153	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.745%
7154	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.746%
7155	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.747%
7156	METAWATER CO LT	0.001%	98.748%
7157	KT SKYLIFE CO L	0.001%	98.749%
7158	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.750%
7159	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.751%
7160	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.752%
7161	ENCE ENERGIA	0.001%	98.753%
7162	FUNAI ELECTRIC	0.001%	98.754%
7163	SHANGHAI FOSUN	0.001%	98.755%
7164	HANSOL LCD INC	0.001%	98.755%
7165	OPERA SOFTWARE	0.001%	98.756%
7166	KEPCO PLANT SER	0.001%	98.757%
7167	LIANHUA SUPERMA	0.001%	98.758%
7168	KANSAI URBAN BA	0.001%	98.759%
7169	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.760%
7170	LINK ADMINISTRA	0.001%	98.761%
7171	SUN INTL LTD	0.001%	98.762%
7172	DOUTOR NICHIRE	0.001%	98.763%
7173	MARCOPOLO SA	0.001%	98.764%
7174	ASCENDAS HOSPIT	0.001%	98.765%
7175	BASSO INDUSTRY	0.001%	98.766%
7176	INTERSERVE PLC	0.001%	98.767%
7177	CMC MAGNETICS C	0.001%	98.768%
7178	GLORIOUS PROPER	0.001%	98.769%
7179	HAMAKYOREX CO L	0.001%	98.770%
7180	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.771%
7181	RIKEN VITAMIN C	0.001%	98.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	CPMC HLDGS LTD	0.001%	98.772%
7183	CORP COMERCI SA	0.001%	98.773%
7184	ONE HOSPITALITY	0.001%	98.774%
7185	INDIABULL REAL	0.001%	98.775%
7186	AGABANG&COMPANY	0.001%	98.776%
7187	NORITSU KOKI CO	0.001%	98.777%
7188	SUNDARAM FINANC	0.001%	98.778%
7189	SHANDONG CHENMI	0.001%	98.779%
7190	MEIKO ELECTRONI	0.001%	98.780%
7191	GLOBERIDE INC	0.001%	98.781%
7192	SSANGYONG MOTOR	0.001%	98.782%
7193	Z ENERGY LTD	0.001%	98.783%
7194	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.784%
7195	HANMI PHARM CO	0.001%	98.785%
7196	LAI SUN DEVELOP	0.001%	98.786%
7197	BLOOMAGE BIOTEC	0.001%	98.786%
7198	RAJESH EXPORTS	0.001%	98.787%
7199	HYUNDAI HOME SH	0.001%	98.788%
7200	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.789%
7201	DONG-A SOCIO	0.001%	98.790%
7202	TT ELECTRONICS	0.001%	98.791%
7203	LOJAS AMERICANA	0.001%	98.792%
7204	EXMAR	0.001%	98.793%
7205	WYNN MACAU LTD	0.001%	98.794%
7206	SPIN MASTER COR	0.001%	98.795%
7207	HIMART CO LTD	0.001%	98.796%
7208	BORYSZEW SA	0.001%	98.797%
7209	TOCHIGI BANK	0.001%	98.798%
7210	TAYCA CORP	0.001%	98.799%
7211	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.799%
7212	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.800%
7213	PROCTOR&GAMBLE	0.001%	98.801%
7214	HNZ GROUP INC	0.001%	98.802%
7215	RECTICEL	0.001%	98.803%
7216	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.804%
7217	HO BEE INVESTME	0.001%	98.805%
7218	GLOBAL NET LEASE INC REIT USD.01	0.001%	98.806%
7219	FUDO CONSTRUCTI	0.001%	98.807%
7220	NIPPON BEET SUG	0.001%	98.808%
7221	BIOTEST AG	0.001%	98.809%
7222	HUNTER DOUGLAS	0.001%	98.810%
7223	NICE INFORMATIO	0.001%	98.811%
7224	PHOENIX HLDGS L	0.001%	98.811%
7225	SAGA PLC	0.001%	98.812%
7226	VIRTUS HEALTH L	0.001%	98.813%
7227	COFACE SA	0.001%	98.814%
7228	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.815%
7229	HARMONIC DRIVE	0.001%	98.816%
7230	DAIKI ALUMINIUM	0.001%	98.817%
7231	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	OBERBANK AG	0.001%	98.819%
7233	GENTING PLANTA	0.001%	98.820%
7234	INGENIA COMMUNI	0.001%	98.821%
7235	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.822%
7236	GRO-BELS CO LTD	0.001%	98.823%
7237	BOYAA INTERACTI	0.001%	98.823%
7238	CHINA NATIONAL	0.001%	98.824%
7239	GREATEK ELECTRO	0.001%	98.825%
7240	MANITOU	0.001%	98.826%
7241	NEWOCEAN ENERGY	0.001%	98.827%
7242	BULTEN AB	0.001%	98.828%
7243	STRIDE STAPLED	0.001%	98.829%
7244	MACAU LEGEND DE	0.001%	98.830%
7245	COMBA TELECOM S	0.001%	98.831%
7246	RANK GROUP PLC	0.001%	98.832%
7247	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	98.833%
7248	TOBISHIMA CORP	0.001%	98.834%
7249	CHINA MAPLE LEA	0.001%	98.834%
7250	SURTECO SE	0.001%	98.835%
7251	ARROW GLOBAL GR	0.001%	98.836%
7252	KAGA ELECTRONIC	0.001%	98.837%
7253	KEPPEL INFRASTR	0.001%	98.838%
7254	MITANI CORP	0.001%	98.839%
7255	PC DEPOT CORP	0.001%	98.840%
7256	HONGKONG&SHANG	0.001%	98.841%
7257	GUANGSHEN RAILW	0.001%	98.842%
7258	STOBART GROUP L	0.001%	98.843%
7259	SEOHEE CONSTRUC	0.001%	98.844%
7260	IMMOBILIARE GRA	0.001%	98.844%
7261	HAPPINET CORP	0.001%	98.845%
7262	ARROWHEAD PROR	0.001%	98.846%
7263	DR.CI:LABO CO L	0.001%	98.847%
7264	CHINA RESOURCES	0.001%	98.848%
7265	YAKULT HONSHA C	0.001%	98.849%
7266	SANSHIN ELECTRO	0.001%	98.850%
7267	EASTERN & ORIEN	0.001%	98.851%
7268	SOGEFI	0.001%	98.852%
7269	CHINA SHINEWAY	0.001%	98.853%
7270	IMAX CHINA HOLD	0.001%	98.854%
7271	AUSTRIA TECHNOL	0.001%	98.854%
7272	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.855%
7273	ZEHNDER GROUP A	0.001%	98.856%
7274	SRI REJEKI ISMA	0.001%	98.857%
7275	REPLY SPA	0.001%	98.858%
7276	TOYO KANETSU KK	0.001%	98.859%
7277	GIGASTORAGE COR	0.001%	98.860%
7278	EVS BROADCAST E	0.001%	98.861%
7279	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.862%
7280	MALAYSIA MINING	0.001%	98.863%
7281	INABATA & CO	0.001%	98.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	PSK INC	0.001%	98.864%
7283	RENEWABLE ENERG	0.001%	98.865%
7284	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.866%
7285	CONSUN PHARMACE	0.001%	98.867%
7286	SREI INFRASTRUC	0.001%	98.868%
7287	BRUNELLO CUCINE	0.001%	98.869%
7288	STAR MICRONICS	0.001%	98.870%
7289	MEDY-TOX INC	0.001%	98.871%
7290	INTOPS CO	0.001%	98.872%
7291	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.872%
7292	GUJARAT STATE F	0.001%	98.873%
7293	S FOODS INC	0.001%	98.874%
7294	DIP CORPORATION	0.001%	98.875%
7295	PARCO CO	0.001%	98.876%
7296	THULE GROUP AB/	0.001%	98.877%
7297	PEGASUS SEWING	0.001%	98.878%
7298	GEOX S.P.A.	0.001%	98.879%
7299	FINANCIAL PRODU	0.001%	98.880%
7300	ARB CORP LTD	0.001%	98.880%
7301	SMS CO LTD	0.001%	98.881%
7302	BOUSTEAD HLDGS	0.001%	98.882%
7303	VINA CONCHA Y T	0.001%	98.883%
7304	AYGAZ	0.001%	98.884%
7305	FUJIMORI KOGYO	0.001%	98.885%
7306	ATRIUM EUROPEAN	0.001%	98.886%
7307	MENORA MIVTACHI	0.001%	98.887%
7308	VILLAGE SUPERMA	0.001%	98.888%
7309	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.888%
7310	LIVZON PHARMACE	0.001%	98.889%
7311	CEMENTIR S.p.A.	0.001%	98.890%
7312	HIQ INTERNATION	0.001%	98.891%
7313	SHRIRAM CITY UN	0.001%	98.892%
7314	LOPEZ HOLDINGS	0.001%	98.893%
7315	HYUNDAI DS,OLD	0.001%	98.894%
7316	METAIR INVESTME	0.001%	98.895%
7317	OPPENHEIMER HLD	0.001%	98.896%
7318	TOSEI CORP	0.001%	98.896%
7319	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.897%
7320	CK LIFE SCIENCE	0.001%	98.898%
7321	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.899%
7322	JAPAN DRILLING	0.001%	98.900%
7323	DRAEGERWERK KGA	0.001%	98.901%
7324	ITALGAS SPA	0.001%	98.902%
7325	SURMODICS INC COMMON STOCK USD.05	0.001%	98.903%
7326	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.903%
7327	KONGSBERG AUTOM	0.001%	98.904%
7328	T-GAIA CORP	0.001%	98.905%
7329	TSUKUI CORP	0.001%	98.906%
7330	TOKUSHU TOKAI H	0.001%	98.907%
7331	ALTRI SGPS S.A.	0.001%	98.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	ASSET MANAGERS	0.001%	98.909%
7333	AKR CORPORINDO	0.001%	98.910%
7334	XING AG	0.001%	98.910%
7335	GPO FIN INTERAC	0.001%	98.911%
7336	AOI ELECTRONICS	0.001%	98.912%
7337	CHOLAMANDALAM I	0.001%	98.913%
7338	CSI PROPERTIES	0.001%	98.914%
7339	YANGTZE OPT FIB	0.001%	98.915%
7340	NETIA SA	0.001%	98.916%
7341	ACE HARDWARE IN	0.001%	98.917%
7342	KAWADA TECHNOLO	0.001%	98.917%
7343	HARIM CO LTD	0.001%	98.918%
7344	CELSIA SA ESP	0.001%	98.919%
7345	SEA HOLDINGS LT	0.001%	98.920%
7346	FAR EAST HOSPIT	0.001%	98.921%
7347	GRIEG SEAFOOD A	0.001%	98.922%
7348	AFFIN HLDGS BHD	0.001%	98.923%
7349	POLYPLEX THAILA	0.001%	98.924%
7350	MERCURIES & ASS	0.001%	98.924%
7351	IRISH CONTINENT	0.001%	98.925%
7352	EUROMONEY INST	0.001%	98.926%
7353	CHUNG HUNG STEE	0.001%	98.927%
7354	RETAIL ESTATES	0.001%	98.928%
7355	MAGNUM BERHAD	0.001%	98.929%
7356	TIPP24 SE	0.001%	98.930%
7357	CORP INMOBILIAR	0.001%	98.930%
7358	JAMCO COPORATIN	0.001%	98.931%
7359	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.932%
7360	GREENCROSS LTD	0.001%	98.933%
7361	DAEDUCK GDS	0.001%	98.934%
7362	CESC	0.001%	98.935%
7363	SHINSHO CORP	0.001%	98.936%
7364	INTERVEST OFFIC	0.001%	98.937%
7365	DYNAPACK INTL T	0.001%	98.937%
7366	TIBET WATER RES	0.001%	98.938%
7367	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.939%
7368	SCHAEFFLER AG P	0.001%	98.940%
7369	ELECOM CO LTD	0.001%	98.941%
7370	CHINA LILANG LT	0.001%	98.942%
7371	GOODBABY INTERN	0.001%	98.943%
7372	ACCORDIA GOLF T	0.001%	98.943%
7373	OBAYASHI ROAD C	0.001%	98.944%
7374	FORMOSA LABORAT	0.001%	98.945%
7375	DAISO CO	0.001%	98.946%
7376	OBEROI REALTY L	0.001%	98.947%
7377	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.948%
7378	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.949%
7379	ANGLO PACIFIC G	0.001%	98.949%
7380	RAYSEARCH LABOR	0.001%	98.950%
7381	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	W-SCOPE CO	0.001%	98.952%
7383	TIMBERCREEK FIN	0.001%	98.953%
7384	DEPO AUTO PARTS	0.001%	98.954%
7385	INTERNATIONAL M	0.001%	98.954%
7386	MPACT LIMITED	0.001%	98.955%
7387	WELCIA HOLDINGS	0.001%	98.956%
7388	PALFINGER AG	0.001%	98.957%
7389	REGAL REIT	0.001%	98.958%
7390	DASSAULT AVIATI	0.001%	98.959%
7391	NUFLARE TECHNOL	0.001%	98.960%
7392	SHINNIHON CORP	0.001%	98.960%
7393	DASSAULT SYSTEM	0.001%	98.961%
7394	DAINIPPON PHARM	0.001%	98.962%
7395	OKURA INDUSTRIA	0.001%	98.963%
7396	FORHOUSE CORP	0.001%	98.964%
7397	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.965%
7398	QSC AG	0.001%	98.966%
7399	EISAI CO	0.001%	98.966%
7400	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.967%
7401	STARZEN CO LTD	0.001%	98.968%
7402	CUTERA INC COMMON STOCK USD.001	0.001%	98.969%
7403	SWORD GROUP	0.001%	98.970%
7404	ROBERT WALTERS	0.001%	98.971%
7405	CROMPTON GREAVE	0.001%	98.971%
7406	CROCS INC COMMON STOCK USD.001	0.001%	98.972%
7407	CERVUS EQUIPMEN	0.001%	98.973%
7408	RIPLEY CORP SA	0.001%	98.974%
7409	AHRESTY CORP	0.001%	98.975%
7410	DAIRY FARM INTL	0.001%	98.976%
7411	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	98.976%
7412	NORDIC SEMICOND	0.001%	98.977%
7413	KOTOBUKI SPIRIT	0.001%	98.978%
7414	GDI PROPERTY GR	0.001%	98.979%
7415	TCL MULTIMEDIA	0.001%	98.980%
7416	SHINKO PLANTECH	0.001%	98.981%
7417	ETALON GROUP-GD	0.001%	98.982%
7418	INTERSHOP HOLDI	0.001%	98.982%
7419	TAI CHEUNG HLDG	0.001%	98.983%
7420	SOLARTECH INTL	0.001%	98.984%
7421	DAIWA INDUSTRIE	0.001%	98.985%
7422	BEIJING NORTH S	0.001%	98.986%
7423	ORACLE CORP JAP	0.001%	98.987%
7424	UEM SUNRISE BHD	0.001%	98.987%
7425	GUJARAT GAS LTD	0.001%	98.988%
7426	K.C. TECH	0.001%	98.989%
7427	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.001%	98.990%
7428	VALSPAR CORP	0.001%	98.991%
7429	BATA INDIA LTD	0.001%	98.992%
7430	SUMIDA ELECTRIC	0.001%	98.992%
7431	VANACHAI GROUP	0.001%	98.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	DAWNRAYS PHARMS	0.001%	98.994%
7433	BKW ENERGIE AG	0.001%	98.995%
7434	HONGHUA GROUP L	0.001%	98.996%
7435	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.997%
7436	SIAM GLOBAL HOU	0.001%	98.997%
7437	FUKUSHIMA BANK	0.001%	98.998%
7438	PULSE SEISMIC	0.001%	98.999%
7439	DEA CAPITAL SPA	0.001%	99.000%
7440	ASIA VITAL COMP	0.001%	99.001%
7441	BANK JABAR BANT	0.001%	99.002%
7442	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	99.002%
7443	TIM PARTICIPACOES SA ADR ADR	0.001%	99.003%
7444	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	99.004%
7445	AMER SOFTWARE I	0.001%	99.005%
7446	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.006%
7447	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.007%
7448	JSP CORP	0.001%	99.007%
7449	TAIFLEX SCIENTI	0.001%	99.008%
7450	BRIGHT SMART SE	0.001%	99.009%
7451	SAFILO GROUP SP	0.001%	99.010%
7452	NOVA MEASURING	0.001%	99.011%
7453	USEN CORP	0.001%	99.012%
7454	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.012%
7455	YASUNAGA CORP	0.001%	99.013%
7456	SRE GROUP LTD	0.001%	99.014%
7457	TOCALO CO LTD	0.001%	99.015%
7458	S1 CORP	0.001%	99.016%
7459	CELLCOM ISRAEL	0.001%	99.017%
7460	STEF-TFE NEW	0.001%	99.017%
7461	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.018%
7462	TAIWAN SURFACE	0.001%	99.019%
7463	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.020%
7464	G&L BEIJER AB B	0.001%	99.021%
7465	WASHTEC AG	0.001%	99.022%
7466	LING SEN PRECIS	0.001%	99.022%
7467	TA CHEN STAINLE	0.001%	99.023%
7468	KENTUCKY FRIED	0.001%	99.024%
7469	INVESTEC PROP F	0.001%	99.025%
7470	ALPEN CO LTD	0.001%	99.026%
7471	LOCK&LOCK CO LT	0.001%	99.026%
7472	13 HOLDINGS LTD	0.001%	99.027%
7473	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.028%
7474	CRAFT BREWERS A	0.001%	99.029%
7475	CHUBU SHIRYO CO	0.001%	99.030%
7476	COSCO CAPITAL I	0.001%	99.031%
7477	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.031%
7478	SAKAI CHEMICAL	0.001%	99.032%
7479	WOWOW INC	0.001%	99.033%
7480	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.034%
7481	TIAN AN CHINA I	0.001%	99.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	GREAT EASTERN H	0.001%	99.036%
7483	NOJIMA CORP	0.001%	99.036%
7484	ESPRINET SPA	0.001%	99.037%
7485	KAMEI CORP	0.001%	99.038%
7486	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.039%
7487	MARCO POLO DEV	0.001%	99.040%
7488	TIMMINS GOLD CO	0.001%	99.040%
7489	HI SUN TECH CHI	0.001%	99.041%
7490	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.042%
7491	FORD OTOSAN	0.001%	99.043%
7492	WCT HOLDINGS BH	0.001%	99.044%
7493	NICHII GAKKAN C	0.001%	99.044%
7494	LUXOTTICA GROUP	0.001%	99.045%
7495	ARATA CORP	0.001%	99.046%
7496	ORDINA NV	0.001%	99.047%
7497	NORITAKE CO	0.001%	99.048%
7498	COSCO INTERNATI	0.001%	99.048%
7499	APT SATELLITE	0.001%	99.049%
7500	KITA-NIPPON BAN	0.001%	99.050%
7501	SEKISUI JUSHI C	0.001%	99.051%
7502	MK ELECTRON	0.001%	99.052%
7503	MINISTOP CO	0.001%	99.052%
7504	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	99.053%
7505	EVERLIGHT CHEMI	0.001%	99.054%
7506	ORIENTAL HLDGS	0.001%	99.055%
7507	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.056%
7508	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.057%
7509	RTX TELECOM	0.001%	99.057%
7510	FILINVEST LAND	0.001%	99.058%
7511	ORIENT SEMICOND	0.001%	99.059%
7512	MEARS GROUP PLC	0.001%	99.060%
7513	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.061%
7514	CHINA OIL & GAS	0.001%	99.061%
7515	DAI NIPPON TORY	0.001%	99.062%
7516	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.063%
7517	SUNWAY REAL EST	0.001%	99.064%
7518	YOUNGONE CORP	0.001%	99.065%
7519	KONGSBERG GRUPP	0.001%	99.065%
7520	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.066%
7521	NICHIDEN CORP	0.001%	99.067%
7522	STS SEMICONDUCT	0.001%	99.068%
7523	ALTEK CORP	0.001%	99.069%
7524	Minerva SA	0.001%	99.069%
7525	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.070%
7526	AEON FANTASY CO	0.001%	99.071%
7527	MEDIVIR	0.001%	99.072%
7528	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.072%
7529	TELEKOM MALAYSI	0.001%	99.073%
7530	NIPPON THOMPSON	0.001%	99.074%
7531	GAMEHOST INC	0.001%	99.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	MAIRE TECNIMONT	0.001%	99.076%
7533	NORTH MINING SH	0.001%	99.076%
7534	EUROPAC PAPELES	0.001%	99.077%
7535	CONCORD NEW ENE	0.001%	99.078%
7536	CHINA STEEL CHE	0.001%	99.079%
7537	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	99.080%
7538	KOBAYASHI PHARM	0.001%	99.080%
7539	AKITA DRILLING	0.001%	99.081%
7540	TRANCOM CO, LTD	0.001%	99.082%
7541	GOEASY LTD	0.001%	99.083%
7542	RYOYO ELECTRO C	0.001%	99.084%
7543	SPEEDY HIRE PLC	0.001%	99.084%
7544	SYNERGIE	0.001%	99.085%
7545	TOYO WHARF & W	0.001%	99.086%
7546	TOPBI INTERNATI	0.001%	99.087%
7547	DUNELM GROUP PL	0.001%	99.088%
7548	DENKI KOGYO CO	0.001%	99.088%
7549	TAMEDIA AG	0.001%	99.089%
7550	SINGAMAS CONTAI	0.001%	99.090%
7551	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.091%
7552	STOCKMANN OYJ A	0.001%	99.091%
7553	SENEX ENERGY LT	0.001%	99.092%
7554	CHINA OCEANWIDE	0.001%	99.093%
7555	WARABEYA NICHIIY	0.001%	99.094%
7556	PRESIDENT SECS	0.001%	99.095%
7557	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.095%
7558	WASION METERS G	0.001%	99.096%
7559	JASMINE INTERNA	0.001%	99.097%
7560	KURODA ELECTRIC	0.001%	99.098%
7561	ZAGG INC COMMON STOCK USD.001	0.001%	99.099%
7562	BEIJING ENT MED	0.001%	99.099%
7563	NETUREN CO	0.001%	99.100%
7564	FURUKAWA BATTER	0.001%	99.101%
7565	LAOX CO	0.001%	99.102%
7566	ZINWELL CORP	0.001%	99.102%
7567	PICO FAR EAST H	0.001%	99.103%
7568	INOVALIS REAL E	0.001%	99.104%
7569	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	99.105%
7570	ZIX CORP COMMON STOCK USD.01	0.001%	99.106%
7571	BYUCKSAN CORP	0.001%	99.106%
7572	SYMPHONY HLDGS	0.001%	99.107%
7573	CGN MEIYA POWER	0.001%	99.108%
7574	CONSORCIO ARA S	0.001%	99.109%
7575	GLOBAL MEDIACOM	0.001%	99.109%
7576	AIRPORT CITY LT	0.001%	99.110%
7577	SIPEF(PLANT FIN	0.001%	99.111%
7578	SUPERMAX CORPOR	0.001%	99.112%
7579	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.113%
7580	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.113%
7581	SMK CORP	0.001%	99.114%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	XINJIANG GOLDWI	0.001%	99.115%
7583	SPIRE HEALTHCAR	0.001%	99.116%
7584	SKF AB	0.001%	99.116%
7585	QINGLING MOTORS	0.001%	99.117%
7586	FUKUDA CORP	0.001%	99.118%
7587	SHW AG	0.001%	99.119%
7588	ST BARBARA MINE	0.001%	99.119%
7589	TOHO TITANIUM C	0.001%	99.120%
7590	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.121%
7591	HOEGH LNG HOLDI	0.001%	99.122%
7592	INFOCOM CORP	0.001%	99.123%
7593	KLAB INC	0.001%	99.123%
7594	TUPY SA	0.001%	99.124%
7595	KAVERI SEED CO	0.001%	99.125%
7596	BEST PACIFIC IN	0.001%	99.126%
7597	MIRAMAR HTEL &	0.001%	99.126%
7598	TOENEC CORP	0.001%	99.127%
7599	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.128%
7600	CHINA REINSURAN	0.001%	99.129%
7601	LPN DEVELOPMENT	0.001%	99.129%
7602	FINNAIR	0.001%	99.130%
7603	KURA CORPORATIO	0.001%	99.131%
7604	STRAUSS GROUP L	0.001%	99.132%
7605	OLYMPIC STEEL I	0.001%	99.132%
7606	AKSA AKRILIK KI	0.001%	99.133%
7607	SHINDENGEN ELEC	0.001%	99.134%
7608	GLAXOSMITHKLINE	0.001%	99.135%
7609	KPIT TECHNOLOGI	0.001%	99.136%
7610	AMARA RAJA BATT	0.001%	99.136%
7611	RENAISSANCE INC	0.001%	99.137%
7612	COSCO CORPORATI	0.001%	99.138%
7613	ISELECT LTD	0.001%	99.139%
7614	TSURUMI MFG CO	0.001%	99.139%
7615	HUADIAN FUXIN E	0.001%	99.140%
7616	YUEXIU TRANSPOR	0.001%	99.141%
7617	MASISA SA	0.001%	99.142%
7618	UNIVERSAL CEMEN	0.001%	99.142%
7619	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.143%
7620	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.144%
7621	SYRAH RESOURCES	0.001%	99.145%
7622	KONISHI CO LTD	0.001%	99.145%
7623	EIS ECZACIBASI	0.001%	99.146%
7624	BELLE CORPORATI	0.001%	99.147%
7625	CHUNG HSIN ELEC	0.001%	99.148%
7626	SUNG KWANG BEND	0.001%	99.148%
7627	FUJITSU KIDEN	0.001%	99.149%
7628	PURE TECHNOLOGI	0.001%	99.150%
7629	SEIKITOKYU KOGY	0.001%	99.151%
7630	SANSIRI PUBLIC	0.001%	99.151%
7631	SK TELECOM	0.001%	99.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.153%
7633	ACTRON TECHNOLO	0.001%	99.154%
7634	ZENG HSING INDL	0.001%	99.154%
7635	ARDMORE SHIPPIN	0.001%	99.155%
7636	AEKYUNG PETROCH	0.001%	99.156%
7637	FOXTONS GROUP P	0.001%	99.157%
7638	YOROZU CORP	0.001%	99.157%
7639	SAGAX AB	0.001%	99.158%
7640	DNO INTERNATIONAL	0.001%	99.159%
7641	BEIJING URBAN C	0.001%	99.160%
7642	UNILEVER PLC	0.001%	99.160%
7643	CIA SANEAMENTO	0.001%	99.161%
7644	REGIS HEALTHCAR	0.001%	99.162%
7645	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.163%
7646	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.163%
7647	KOPIN CORP COMMON STOCK USD.01	0.001%	99.164%
7648	GRASIM INDUSTRI	0.001%	99.165%
7649	GOL LINHAS AERE	0.001%	99.166%
7650	PARIS ORLEANS S	0.001%	99.166%
7651	NIPPON DENSETSU	0.001%	99.167%
7652	WESTGOLD RESOUR	0.001%	99.168%
7653	KONTRON AG	0.001%	99.169%
7654	PROPERTY FOR IN	0.001%	99.169%
7655	MATRIX	0.001%	99.170%
7656	ZIJIN MINING GR	0.001%	99.171%
7657	STABILUS SA	0.001%	99.172%
7658	RAYMOND LTD	0.001%	99.172%
7659	UOB-KAY HIAN HO	0.001%	99.173%
7660	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.174%
7661	KUSURI NO AOKI	0.001%	99.175%
7662	ECO WORLD DEVL	0.001%	99.175%
7663	ATSUGI NYLON IN	0.001%	99.176%
7664	EREGLI DEMIR CE	0.001%	99.177%
7665	SHREE CEMENT LT	0.001%	99.177%
7666	UNITECH LIMITED	0.001%	99.178%
7667	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.179%
7668	RICH DEVELOPMEN	0.001%	99.180%
7669	GUANGSHEN RAILW	0.001%	99.180%
7670	VARDHMAN TEXTIL	0.001%	99.181%
7671	GENESIS ENERGY	0.001%	99.182%
7672	LI PENG ENTERPR	0.001%	99.183%
7673	INTAGE INC	0.001%	99.183%
7674	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.184%
7675	ELECTRA	0.001%	99.185%
7676	SHOEI CO LTD	0.001%	99.186%
7677	PT PAKUWON JATI	0.001%	99.186%
7678	WILH. WILHELMSE	0.001%	99.187%
7679	SHENG SIONG GRO	0.001%	99.188%
7680	SHANGHAI DASHEN	0.001%	99.188%
7681	NATUREX	0.001%	99.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	MEDCO ENERGI IN	0.001%	99.190%
7683	MORITA HOLDINGS	0.001%	99.191%
7684	TYC BROTHER IND	0.001%	99.191%
7685	NICE-SYSTEMS LT	0.001%	99.192%
7686	NISSHIN STEEL H	0.001%	99.193%
7687	PHIBRO ANIMAL H	0.001%	99.194%
7688	ALPHA NETWORKS	0.001%	99.194%
7689	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	99.195%
7690	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.196%
7691	HEARTLAND NEW Z	0.001%	99.196%
7692	SANYO DENKI CO	0.001%	99.197%
7693	HANA MICROELECT	0.001%	99.198%
7694	NISSIN SUGAR HO	0.001%	99.199%
7695	GFT TECHNOLOGY	0.001%	99.199%
7696	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.200%
7697	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.201%
7698	PROBI AB	0.001%	99.202%
7699	DAITO PHARM	0.001%	99.202%
7700	TEKKEN CORP	0.001%	99.203%
7701	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.204%
7702	XINJIANG XINXIN	0.001%	99.204%
7703	BENEFIT ONE INC	0.001%	99.205%
7704	SEMPERIT AG HOL	0.001%	99.206%
7705	DAISAN BANK	0.001%	99.207%
7706	PAYPOINT	0.001%	99.207%
7707	AJISEN CHINA HO	0.001%	99.208%
7708	ASAHI KOGYOSHA	0.001%	99.209%
7709	DISH TV INDIA L	0.001%	99.209%
7710	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.210%
7711	SHINOKEN GROUP	0.001%	99.211%
7712	SIA REIT INC	0.001%	99.212%
7713	DAE DUCK ELECTR	0.001%	99.212%
7714	SOLIUM CAPITAL	0.001%	99.213%
7715	KIRKLAND S INC COMMON STOCK	0.001%	99.214%
7716	IDI INSURANCE C	0.001%	99.214%
7717	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.215%
7718	DABUR INDIA LTD	0.001%	99.216%
7719	MOTA ENGIL SGPS	0.001%	99.217%
7720	CRH PLC	0.001%	99.217%
7721	RAMELIUS RESOUR	0.001%	99.218%
7722	BPOST SA	0.001%	99.219%
7723	TAIHO KOGYO	0.001%	99.219%
7724	WIZZ AIR HOLDIN	0.001%	99.220%
7725	SPCG	0.001%	99.221%
7726	HELLENIC EXCH H	0.001%	99.222%
7727	FIAT CHRYSLER A	0.001%	99.222%
7728	ZOOPLA PROPERTY	0.001%	99.223%
7729	CARDINAL ENERGY	0.001%	99.224%
7730	XTREME DRILLING	0.001%	99.224%
7731	LEASINVEST REAL	0.001%	99.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.226%
7733	TURKIYE VAKIFLA	0.001%	99.227%
7734	VAUDOISE ASSURA	0.001%	99.227%
7735	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	99.228%
7736	GMO PAYMENT GAT	0.001%	99.229%
7737	PACK CORP	0.001%	99.229%
7738	BROADLEAF CO LT	0.001%	99.230%
7739	ADDTech AB B SH	0.001%	99.231%
7740	SEIKA CORP	0.001%	99.232%
7741	SHN EXPRESSWAY	0.001%	99.232%
7742	QUINTIS LTD	0.001%	99.233%
7743	TEKFEN HOLDING	0.001%	99.234%
7744	RYOSHOKU LTD	0.001%	99.234%
7745	TORIDOLL CORPOR	0.001%	99.235%
7746	BERJAYA SPORTS	0.001%	99.236%
7747	NAUTILUS MINERA	0.001%	99.237%
7748	VESTEL ELECTRON	0.001%	99.237%
7749	CASETEK HOLDING	0.001%	99.238%
7750	AIPHONE CO	0.001%	99.239%
7751	NORTHWEST PIPE	0.001%	99.239%
7752	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.240%
7753	CHINA GREENLAND	0.001%	99.241%
7754	HOTEL SHILLA	0.001%	99.241%
7755	TOSHIBA CORP	0.001%	99.242%
7756	OILES CORPORATI	0.001%	99.243%
7757	SUESS MICRO TEC	0.001%	99.244%
7758	FACC AG	0.001%	99.244%
7759	KARDEMIR KARABU	0.001%	99.245%
7760	BELLEVUE GROUP	0.001%	99.246%
7761	PERSISTENT SYST	0.001%	99.246%
7762	MIE BANK LTD/TH	0.001%	99.247%
7763	ACOM CO	0.001%	99.248%
7764	FREIGHTCAR AMER	0.001%	99.248%
7765	PSG GROUP LTD	0.001%	99.249%
7766	M DIAS BRANCO S	0.001%	99.250%
7767	CHIBA KOGYO BAN	0.001%	99.251%
7768	IMF (AUSTRALIA)	0.001%	99.251%
7769	PANDOX AB	0.001%	99.252%
7770	GUOLIAN SECURIT	0.001%	99.253%
7771	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.253%
7772	OTOKAR OTOMOTIV	0.001%	99.254%
7773	PERSEUS MINING	0.001%	99.255%
7774	K&O ENERGY GROU	0.001%	99.255%
7775	PLATINUM GROUP	0.001%	99.256%
7776	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.257%
7777	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	0.001%	99.258%
7778	KYODO PRINTING	0.001%	99.258%
7779	TAIWAN LAND DEV	0.001%	99.259%
7780	RADIUM LIFE TEC	0.001%	99.260%
7781	HANSOL CHEMICAL	0.001%	99.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CHAIN STORE OKU	0.001%	99.261%
7783	GL EVENTS	0.001%	99.262%
7784	RIDLEY CORP LTD	0.001%	99.262%
7785	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.263%
7786	SUNDRAM FASTNER	0.001%	99.264%
7787	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.264%
7788	MOSHIMOSHI HOTL	0.001%	99.265%
7789	BOSIDENG INTL H	0.001%	99.266%
7790	ASCOPIAVE SPA	0.001%	99.267%
7791	SOL SPA	0.001%	99.267%
7792	KYOKUTO SECURIT	0.001%	99.268%
7793	KUMIAI CHEM IND	0.001%	99.269%
7794	SWISSQUOTE GP H	0.001%	99.269%
7795	JAPAN LIFELINE	0.001%	99.270%
7796	YAHAGI CONST CO	0.001%	99.271%
7797	CHINA SANJIANG	0.001%	99.271%
7798	YINSON HOLDINGS	0.001%	99.272%
7799	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.273%
7800	WPP AUNZ LTD	0.001%	99.273%
7801	STHREE	0.001%	99.274%
7802	PELION SA	0.001%	99.275%
7803	NETMIND FINANCI	0.001%	99.275%
7804	F-TECH INC	0.001%	99.276%
7805	HONG KONG AIRCR	0.001%	99.277%
7806	JAPAN AIRPORT T	0.001%	99.278%
7807	SSANGYONG CEMEN	0.001%	99.278%
7808	HOCHIKI CORPORA	0.001%	99.279%
7809	SPIE SA	0.001%	99.280%
7810	ORIENTAL BK OF	0.001%	99.280%
7811	CORONA CORP	0.001%	99.281%
7812	COROMANDEL INTL	0.001%	99.282%
7813	ZUMTOBEL AG	0.001%	99.282%
7814	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.283%
7815	DATANG INTL POW	0.001%	99.284%
7816	QUABIT IMMOBILI	0.001%	99.284%
7817	SAMTY CO.LTD.	0.001%	99.285%
7818	HANWHA NON-LIFE	0.001%	99.286%
7819	QL RESOURCES BH	0.001%	99.286%
7820	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.287%
7821	NAGATANIEN CO L	0.001%	99.288%
7822	FONTERRA SHAREH	0.001%	99.288%
7823	TAIWAN PCB TECH	0.001%	99.289%
7824	GATEWAY DISTRIP	0.001%	99.290%
7825	BIJOU BRIGITTE	0.001%	99.290%
7826	FUSION PARTNERS	0.001%	99.291%
7827	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.292%
7828	AJ RENT CAR	0.001%	99.292%
7829	HAGIHARA INDUST	0.001%	99.293%
7830	PARQUE ARAUCO S	0.001%	99.294%
7831	UNITECH PRINTED	0.001%	99.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	BLACK BOX CORP	0.001%	99.295%
7833	TAIWAN SOGO SHI	0.001%	99.296%
7834	FREUND CORP	0.001%	99.296%
7835	NISSIN CORP	0.001%	99.297%
7836	IP GROUP	0.001%	99.298%
7837	SUNNINGDALE TEC	0.001%	99.298%
7838	PTC INDIA LTD	0.001%	99.299%
7839	HIDAY HIDAKA CO	0.001%	99.300%
7840	GLOBAL YATIRIM	0.001%	99.301%
7841	GOLDEN MEDITECH	0.001%	99.301%
7842	SKYWAY SECURITI	0.001%	99.302%
7843	CENTRAL SPORTS	0.001%	99.303%
7844	MASTER GLORY GR	0.001%	99.303%
7845	SIEMENS INDIA L	0.001%	99.304%
7846	HAN JIN TRANSP	0.001%	99.305%
7847	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.305%
7848	DYNAGREEN ENVIR	0.001%	99.306%
7849	CHUETSU PULP&PA	0.001%	99.307%
7850	INDAH KIAT PULP	0.001%	99.307%
7851	LAYNE CHRISTENS	0.001%	99.308%
7852	CHINA SILVER GR	0.001%	99.309%
7853	CHINA SUNTIEN G	0.001%	99.309%
7854	SILVER GRANT IN	0.001%	99.310%
7855	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.310%
7856	FINOLEX INDUSTR	0.001%	99.311%
7857	TATUNG	0.001%	99.312%
7858	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.312%
7859	MONTEA SCA	0.001%	99.313%
7860	SINCERE NAVIGAT	0.001%	99.314%
7861	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.314%
7862	SVENSKA CELLULO	0.001%	99.315%
7863	SAS AB	0.001%	99.316%
7864	SCANDI STANDARD	0.001%	99.316%
7865	OPUS GROUP AB	0.001%	99.317%
7866	FENIX OUTDOOR I	0.001%	99.318%
7867	DELEK AUTOMOTIV	0.001%	99.318%
7868	GLOBE TRADE CEN	0.001%	99.319%
7869	SCHIBSTED ASA	0.001%	99.320%
7870	METKA SA	0.001%	99.320%
7871	AMERICAS SILVER	0.001%	99.321%
7872	KAISA GROUP HLD	0.001%	99.322%
7873	HUNG POO CONSTR	0.001%	99.322%
7874	IWAICOSMO HLDGS	0.001%	99.323%
7875	MICRONICS JAPAN	0.001%	99.324%
7876	MEGA WORLD PROP	0.001%	99.324%
7877	FUJIMI INC	0.001%	99.325%
7878	WAH LEE INDUSTR	0.001%	99.326%
7879	HANSEN TECHNOLO	0.001%	99.326%
7880	EN-JAPAN INC.	0.001%	99.327%
7881	ZHENGZHOU COAL	0.001%	99.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	ICHIYOSHI SECS	0.001%	99.328%
7883	LAND & HOUSE PU	0.001%	99.329%
7884	WILH WILHELMSEN	0.001%	99.330%
7885	ASAHI CO LTD	0.001%	99.330%
7886	AXT INC COMMON STOCK USD.001	0.001%	99.331%
7887	PACIFIC HOSPITA	0.001%	99.332%
7888	PARKSON RETAIL	0.001%	99.332%
7889	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.333%
7890	VALUETRONICS HL	0.001%	99.333%
7891	DIVI'S LABORATO	0.001%	99.334%
7892	SHANGHAI FUDAN-	0.001%	99.335%
7893	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.335%
7894	HYFLUX LTD	0.001%	99.336%
7895	FORMOSAN RUBBER	0.001%	99.337%
7896	TOWER SEMICONDU	0.001%	99.337%
7897	IMASEN ELEC IND	0.001%	99.338%
7898	BOLSA DE VALOR	0.001%	99.339%
7899	DAI-ICHI SEIKO	0.001%	99.339%
7900	REBOSIS PROPERT	0.001%	99.340%
7901	MACQUARIE ATLAS	0.001%	99.341%
7902	LUNDIN GOLD INC	0.001%	99.341%
7903	TOKYO ROPE MFG	0.001%	99.342%
7904	BALRAMPUR CHINI	0.001%	99.343%
7905	SILICONWARE PRE	0.001%	99.343%
7906	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.344%
7907	NSD CO LTD	0.001%	99.344%
7908	RINNAI CORP	0.001%	99.345%
7909	DEVELOPMENT SEC	0.001%	99.346%
7910	MATSUDA SANGYO	0.001%	99.346%
7911	SDI CORP	0.001%	99.347%
7912	STUDIO ALICE CO	0.001%	99.348%
7913	CSE GLOBAL LIMI	0.001%	99.348%
7914	CEMENTOS ARGOS	0.001%	99.349%
7915	OMAXE LTD	0.001%	99.350%
7916	MULTI PACKAGING	0.001%	99.350%
7917	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.351%
7918	CHINA INTL MARI	0.001%	99.352%
7919	SIIC ENVIRONMEN	0.001%	99.352%
7920	ESSO(FRANCAISE)	0.001%	99.353%
7921	CDI CORP COMMON STOCK USD.1	0.001%	99.353%
7922	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.354%
7923	NIPPON YUSOKI C	0.001%	99.355%
7924	MINOR INTL	0.001%	99.355%
7925	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.356%
7926	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.357%
7927	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.357%
7928	MITSUBISHI PAPE	0.001%	99.358%
7929	TRUE NORTH COMM	0.001%	99.359%
7930	SA SA INTL HLDG	0.001%	99.359%
7931	TAEKWANG IND CO	0.001%	99.360%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	YOKOGAWA BRIDGE	0.001%	99.360%
7933	MOBILEPHONE TEL	0.001%	99.361%
7934	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.362%
7935	CHUNG HWA PULP	0.001%	99.362%
7936	DAIKOKU DENKI C	0.001%	99.363%
7937	ACTIA GROUP	0.001%	99.364%
7938	TOX FREE SOLUTI	0.001%	99.364%
7939	OKINAWA CELLULA	0.001%	99.365%
7940	MALAYAN CEMENT	0.001%	99.366%
7941	AMUSE INC	0.001%	99.366%
7942	MUNSUN CAPITAL	0.001%	99.367%
7943	DOGAN HOLDINGS	0.001%	99.367%
7944	NIHON CHOUZAI C	0.001%	99.368%
7945	YEUN CHYANG IND	0.001%	99.369%
7946	BASLER KTBK	0.001%	99.369%
7947	MIYAJI ENGINEER	0.001%	99.370%
7948	INFO SVS INTL	0.001%	99.371%
7949	AMSTERDAM COMMO	0.001%	99.371%
7950	BIESSE	0.001%	99.372%
7951	OSAKA STEEL CO	0.001%	99.372%
7952	ASTRO JAPAN PR	0.001%	99.373%
7953	VIRBAC	0.001%	99.374%
7954	COSLIGHT TECH I	0.001%	99.374%
7955	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.375%
7956	LECTRA SYSTEMES	0.001%	99.376%
7957	MANILA WATER CO	0.001%	99.376%
7958	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.377%
7959	PW MEDTECH GROU	0.001%	99.378%
7960	KH VATEC	0.001%	99.378%
7961	ENVESTNET INC COMMON STOCK	0.001%	99.379%
7962	UNIVERSAL ENTER	0.001%	99.379%
7963	OHSHO FOOD SERV	0.001%	99.380%
7964	SOGO MEDICAL CO	0.001%	99.381%
7965	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.381%
7966	KANTO TSUKUBA B	0.001%	99.382%
7967	JIMOTO HLDGS IN	0.001%	99.383%
7968	CHUKYO BANK	0.001%	99.383%
7969	LAMPRELL PLC	0.001%	99.384%
7970	BING-GRAE	0.001%	99.384%
7971	GIANPLUS TECHN	0.001%	99.385%
7972	MATSUI CONST CO	0.001%	99.386%
7973	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.386%
7974	VP BANK AG	0.001%	99.387%
7975	EDREAMS ODIGEO	0.001%	99.387%
7976	L&K ENGINEERING	0.001%	99.388%
7977	AGRITRADE RESOU	0.001%	99.389%
7978	MILBON CO	0.001%	99.389%
7979	GMR INFRASTRUCT	0.001%	99.390%
7980	SVENSKA HANDELS	0.001%	99.391%
7981	TENWOW INTL HLD	0.001%	99.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	HUSQVARNA AB	0.001%	99.392%
7983	XAAR	0.001%	99.392%
7984	GS RETAIL CO LT	0.001%	99.393%
7985	TAUNG GOLD INTE	0.001%	99.394%
7986	CTT-CORREIOS DE	0.001%	99.394%
7987	ENERGY FUELS INC COMMON STOCK	0.001%	99.395%
7988	ANICOM HOLDINGS	0.001%	99.396%
7989	MARUWA CO LTD	0.001%	99.396%
7990	ELIA SYS OPERAT	0.001%	99.397%
7991	FREIGHTWAYS LTD	0.001%	99.397%
7992	ITOKI CORP	0.001%	99.398%
7993	REDCO PROPRTIE	0.001%	99.399%
7994	HANNSTAR BOARD	0.001%	99.399%
7995	DALRADIAN RESOU	0.001%	99.400%
7996	TAKAMATSU CONS	0.001%	99.400%
7997	NHPC LTD	0.001%	99.401%
7998	FURUSATO INDUST	0.001%	99.402%
7999	NEXT CO LTD	0.001%	99.402%
8000	RADNET INC COMMON STOCK USD.0001	0.001%	99.403%
8001	5N PLUS INC.	0.001%	99.403%
8002	DELTA-GALIL IND	0.001%	99.404%
8003	SHENYIN WANGUO(0.001%	99.405%
8004	TAKACHIHO ELECT	0.001%	99.405%
8005	MANTRA GROUP LT	0.001%	99.406%
8006	TOA CORP	0.001%	99.407%
8007	HOTEL PROPERTY	0.001%	99.407%
8008	GET NICE HOLDIN	0.001%	99.408%
8009	SANOH INDUSTRIA	0.001%	99.408%
8010	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.409%
8011	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.410%
8012	CHINA MERCHANTS	0.001%	99.410%
8013	AIXTRON SE	0.001%	99.411%
8014	CREATE SD HOLDI	0.001%	99.411%
8015	ALLAHABAD BANK	0.001%	99.412%
8016	PEMBANGUNAN P	0.001%	99.413%
8017	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.413%
8018	ASANUMA CORP	0.001%	99.414%
8019	ZUIKO CORP	0.001%	99.414%
8020	SCHALTBAU HOLDI	0.001%	99.415%
8021	SC ASSET CORPOR	0.001%	99.416%
8022	SIGDO KOPPERS S	0.001%	99.416%
8023	LIFETECH SCIENT	0.001%	99.417%
8024	TREVI FINANZIAR	0.001%	99.417%
8025	KURIMOTO	0.001%	99.418%
8026	CIA ENERGETICA	0.001%	99.419%
8027	STP & I PCL-FOR	0.001%	99.419%
8028	NIPPON SEISEN C	0.001%	99.420%
8029	FRASERS HOSPITA	0.001%	99.420%
8030	MAXIS BHD	0.001%	99.421%
8031	UCHIDA YOKO CO	0.001%	99.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	VILLAGE ROADSHO	0.001%	99.422%
8033	DAIKEN CORP	0.001%	99.423%
8034	PANIN FINANCIAL	0.001%	99.423%
8035	NAPHTHA ISRAEL	0.001%	99.424%
8036	MITSUUROKO CO L	0.001%	99.425%
8037	CHINA STRATEGIC	0.001%	99.425%
8038	BATU KAWAN BHD	0.001%	99.426%
8039	MEISEI INDUSTRI	0.001%	99.426%
8040	TIANJIN DEVMT H	0.001%	99.427%
8041	WALLISER KANTON	0.001%	99.428%
8042	SABANA SHARIAH	0.001%	99.428%
8043	SCHIBSTED ASA	0.001%	99.429%
8044	JUSTSYSTEM	0.001%	99.429%
8045	DREAM UNLIMIITE	0.001%	99.430%
8046	CHINA EVERBRIGH	0.001%	99.431%
8047	EHEALTH INC COMMON STOCK USD.001	0.001%	99.431%
8048	GESCO AG	0.001%	99.432%
8049	PLAYMATES TOYS	0.001%	99.432%
8050	ICHINEN CO LTD	0.001%	99.433%
8051	AIRASIA X BHD	0.001%	99.434%
8052	CHU KONG SHIPPI	0.001%	99.434%
8053	WHAN IN PHARMAC	0.001%	99.435%
8054	SANYO ELEC RAIL	0.001%	99.435%
8055	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.436%
8056	VAISALA	0.001%	99.437%
8057	PT PAN INDONESIA	0.001%	99.437%
8058	BLUE DART EXPRE	0.001%	99.438%
8059	STARTS PROCEED	0.001%	99.438%
8060	JALUX INC	0.001%	99.439%
8061	SINOSOFT TECHNO	0.001%	99.440%
8062	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.440%
8063	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.441%
8064	MALAYSIAN PACIF	0.001%	99.441%
8065	HOLTEK SEMICOND	0.001%	99.442%
8066	CMIC HOLDINGS C	0.001%	99.442%
8067	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.443%
8068	KINGSWAY FINANC	0.001%	99.444%
8069	POYA CO LTD	0.001%	99.444%
8070	CHIP ENG SENG C	0.001%	99.445%
8071	TIANGONG INTERN	0.001%	99.445%
8072	SERCO GROUP	0.001%	99.446%
8073	COMMUNISIS PLC	0.001%	99.447%
8074	HAICHANG HOLDIN	0.001%	99.447%
8075	QAF LTD	0.001%	99.448%
8076	NITTO KOHKI CO	0.001%	99.448%
8077	INTERPARK CORP	0.001%	99.449%
8078	ALEXANDER FORBE	0.001%	99.450%
8079	WAKACHIKU CONST	0.001%	99.450%
8080	MEDIGENE AG	0.001%	99.451%
8081	CONNECT GROUP	0.001%	99.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	SEKONIX CO LTD	0.001%	99.452%
8083	MIMASU SEMICON	0.001%	99.453%
8084	TOYO TANSO CO L	0.001%	99.453%
8085	GRUPO AVAL ACCI	0.001%	99.454%
8086	VALUE PARTNERS	0.001%	99.454%
8087	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.455%
8088	OSJB HOLDINGS C	0.001%	99.455%
8089	CRAWFORD & CO	0.001%	99.456%
8090	HIGASHI NIHON H	0.001%	99.457%
8091	HODOGAYA CHEMIC	0.001%	99.457%
8092	ADCOCK INGRAM H	0.001%	99.458%
8093	NYRSTAR NV	0.001%	99.458%
8094	EMCORE CORP COMMON STOCK	0.001%	99.459%
8095	CONN S INC COMMON STOCK USD.01	0.001%	99.460%
8096	ASIA PACIFIC TE	0.001%	99.460%
8097	CIVEO CORP	0.001%	99.461%
8098	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.461%
8099	ASAHI ORGANIC C	0.001%	99.462%
8100	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.462%
8101	SINOLINK WORLDW	0.001%	99.463%
8102	GREAT PANTHER S	0.001%	99.464%
8103	PVR LTD	0.001%	99.464%
8104	CREDITO REAL SA	0.001%	99.465%
8105	AGUAS ANDINAS S	0.001%	99.465%
8106	TOYO SECURITIES	0.001%	99.466%
8107	SERVCORP	0.001%	99.466%
8108	OCTODEC	0.001%	99.467%
8109	CHIYODA INTEGRE	0.001%	99.468%
8110	UNITED ENERGY G	0.001%	99.468%
8111	SUNPLUS TECHNOL	0.001%	99.469%
8112	ITC PROPERTIES	0.001%	99.469%
8113	RYODEN TRADING	0.001%	99.470%
8114	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.471%
8115	COSMO LADY CHIN	0.001%	99.471%
8116	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.472%
8117	STANDARD FOODS	0.001%	99.472%
8118	EUROCASH SA	0.001%	99.473%
8119	HEY SONG	0.001%	99.473%
8120	SEKERBANK	0.001%	99.474%
8121	FIRST TRACTOR C	0.001%	99.475%
8122	WONIK IPS CO LT	0.001%	99.475%
8123	AUSTBROKERS HLD	0.001%	99.476%
8124	HARIMA CHEMICAL	0.001%	99.476%
8125	SLC AGRICOLA SA	0.001%	99.477%
8126	ATLAS FINANCIAL	0.001%	99.477%
8127	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.478%
8128	POSCO ICT CO LT	0.001%	99.479%
8129	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.479%
8130	ONOKEN CO LTD	0.001%	99.480%
8131	NOHMI BOSAI	0.001%	99.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	GENESIS LAND DE	0.001%	99.481%
8133	TECHNOPRO HLDGS	0.001%	99.481%
8134	EAST CAPITAL EX	0.001%	99.482%
8135	STEIN MART INC COMMON STOCK USD.01	0.001%	99.483%
8136	KAROON GAS AUST	0.001%	99.483%
8137	PRIMO WATER CORP COMMON STOCK	0.001%	99.484%
8138	YASUDA WAREHOUS	0.001%	99.484%
8139	CREATE RESTAURA	0.001%	99.485%
8140	REXLOT HOLDINGS	0.001%	99.485%
8141	WATAMI FOOD SER	0.001%	99.486%
8142	AUBAY	0.001%	99.486%
8143	HISAKA WORKS LT	0.001%	99.487%
8144	NISSEI PLSTIC I	0.001%	99.488%
8145	MARVELOUS AQL I	0.001%	99.488%
8146	BITTIUM OYJ	0.001%	99.489%
8147	ABOITIZ POWER C	0.001%	99.489%
8148	mitsui + CO LTD SPONS ADR ADR	0.001%	99.490%
8149	DONG AH TIRE&RU	0.001%	99.490%
8150	AXACTOR AB	0.001%	99.491%
8151	CITY LODGE HOTE	0.001%	99.492%
8152	ICOM INCORPORAT	0.001%	99.492%
8153	FRASERS CENTREP	0.001%	99.493%
8154	JANOME SEWING M	0.001%	99.493%
8155	VIJAYA BANK	0.001%	99.494%
8156	T & K TOKA CO L	0.001%	99.494%
8157	LH FINANCIAL GR	0.001%	99.495%
8158	KANAGAWA CHUO K	0.001%	99.495%
8159	TA ENTERPRISE B	0.001%	99.496%
8160	FEINTOOL INTERN	0.001%	99.497%
8161	BAUER AG	0.001%	99.497%
8162	HOPEWELL HIGHWA	0.001%	99.498%
8163	PAN INTL INDL	0.001%	99.498%
8164	INARI AMERTRON	0.001%	99.499%
8165	BANCO POPULAR E	0.001%	99.499%
8166	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.500%
8167	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.500%
8168	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.501%
8169	FUJI PHARM CO L	0.001%	99.502%
8170	ALBIS CO LTD	0.001%	99.502%
8171	HEIJMANS	0.001%	99.503%
8172	TONAMI HOLDINGS	0.001%	99.503%
8173	GUJARAT FLUOROC	0.001%	99.504%
8174	GROUPE CRIT	0.001%	99.504%
8175	KISWIRE LTD	0.001%	99.505%
8176	MISAWA HOMES HO	0.001%	99.505%
8177	SARTORIUS STEDI	0.001%	99.506%
8178	MORGAN SINDALL	0.001%	99.507%
8179	KOMATSU SEIREN	0.001%	99.507%
8180	GUJARAT NARM	0.001%	99.508%
8181	CHINA COAL ENER	0.001%	99.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	FLEURY MICHON	0.001%	99.509%
8183	SUPALAI PCL-NVD	0.001%	99.509%
8184	IHARA CHEMICAL	0.001%	99.510%
8185	SAMPO CORP	0.001%	99.510%
8186	ROAD KING INFRA	0.001%	99.511%
8187	CONVOY FINANCA	0.001%	99.511%
8188	NISSEI BUILD KO	0.001%	99.512%
8189	RIKEN KEIKI CO	0.001%	99.513%
8190	TOMOKU CO	0.001%	99.513%
8191	AMOT INVESTMENT	0.001%	99.514%
8192	NEC CAPITAL SOL	0.001%	99.514%
8193	F&A AQUA HOLDIN	0.001%	99.515%
8194	MUHAK CO LTD	0.001%	99.515%
8195	BANCO SANTANDER CHILE ADR ADR	0.001%	99.516%
8196	E.I.D.-PARRY(IN	0.001%	99.516%
8197	PRECIOUS SHIPPI	0.001%	99.517%
8198	CLEAR CHANNEL O	0.001%	99.517%
8199	UNION BANK OF P	0.001%	99.518%
8200	TAKAOKA TOKO HL	0.001%	99.519%
8201	AOC HOLDINGS IN	0.001%	99.519%
8202	QUESTERRE ENERG	0.001%	99.520%
8203	PRICER AB	0.001%	99.520%
8204	TUBACEX SA	0.001%	99.521%
8205	NEWRIVER REIT P	0.001%	99.521%
8206	NIPPON PILLAR P	0.001%	99.522%
8207	SALA CORPORATIO	0.001%	99.522%
8208	MARUZEN SHOWA U	0.001%	99.523%
8209	NATORI CO LTD	0.001%	99.523%
8210	SHINKO SHOJI CO	0.001%	99.524%
8211	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.525%
8212	ACBEL POLYTECH	0.001%	99.525%
8213	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.526%
8214	BIRLA CORP LTD	0.001%	99.526%
8215	MATSUI SECURITI	0.001%	99.527%
8216	HUONS CO LTD	0.001%	99.527%
8217	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.528%
8218	KINGSOFT CORP L	0.001%	99.528%
8219	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.529%
8220	FORUS S.A.	0.001%	99.529%
8221	WESTAR ENERGY I	0.001%	99.530%
8222	STARTEK INC	0.001%	99.530%
8223	PFIZER LTD	0.001%	99.531%
8224	TOYO CORPORATIO	0.001%	99.532%
8225	OYO CORPORATION	0.001%	99.532%
8226	KPJ HEALTHCARE	0.001%	99.533%
8227	CENTURIA INDUST	0.001%	99.533%
8228	CENIT AG SYSTEM	0.001%	99.534%
8229	MERITZ FINANCA	0.001%	99.534%
8230	SWCC SHOWA HOLD	0.001%	99.535%
8231	KAWAI MUSICAL I	0.001%	99.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	CABCHARGE AUSTR	0.001%	99.536%
8233	NIPPON FINE CHE	0.001%	99.536%
8234	MAN SE	0.001%	99.537%
8235	ITOCHU SHOKUJIN	0.001%	99.537%
8236	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.538%
8237	JUST RETIREMENT	0.001%	99.539%
8238	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.539%
8239	RELIGARE HEALTH	0.001%	99.540%
8240	JAPFA LTD	0.001%	99.540%
8241	ARTNATURE INC	0.001%	99.541%
8242	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.541%
8243	ORBITE TECHNOLO	0.001%	99.542%
8244	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.542%
8245	TOKYO ENERGY&SY	0.001%	99.543%
8246	HIBIYA ENGINEER	0.001%	99.543%
8247	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.544%
8248	TAKASAGO THML E	0.001%	99.544%
8249	GLOBAL&YUASA BA	0.001%	99.545%
8250	HARBOUR CENTRE	0.001%	99.545%
8251	MEDICLINIC INTE	0.001%	99.546%
8252	STAR CRUISES LT	0.001%	99.546%
8253	VICTORY CITY IN	0.001%	99.547%
8254	ALICO INC COMMON STOCK USD1.0	0.001%	99.548%
8255	SAMSUNG ENGINEE	0.001%	99.548%
8256	PLASTIVALOIRE	0.001%	99.549%
8257	BESALCO SA	0.001%	99.549%
8258	RH COMMON STOCK USD.0001	0.001%	99.550%
8259	YOMIURI LAND CO	0.001%	99.550%
8260	SAES GETTERS	0.001%	99.551%
8261	SAKAI MOVING SE	0.001%	99.551%
8262	REJECT SHOP LTD	0.001%	99.552%
8263	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.552%
8264	KAWASAN INDS JA	0.001%	99.553%
8265	SINKO INDUSTRIE	0.001%	99.553%
8266	GUNNEBO AB	0.001%	99.554%
8267	MAHLE METAL LEV	0.001%	99.554%
8268	KT CORP SP ADR ADR	0.001%	99.555%
8269	JAPAN PILE CORP	0.001%	99.555%
8270	DORO AB	0.001%	99.556%
8271	TOKYO THEATRES	0.001%	99.556%
8272	AKER AMERICAN S	0.001%	99.557%
8273	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.557%
8274	MEIKO NETWORK J	0.001%	99.558%
8275	TOKYO ELECTRON	0.001%	99.558%
8276	CANVEST ENVIRON	0.001%	99.559%
8277	BANCO BTG PACTU	0.001%	99.560%
8278	BIMB HLDGS BERH	0.001%	99.560%
8279	LAIRD PLC RTS E	0.001%	99.561%
8280	GUJARAT PIPAVAV	0.001%	99.561%
8281	ARIAKE JAPAN CO	0.001%	99.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	SANEI ARCHITECT	0.001%	99.562%
8283	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.563%
8284	CYBEROPTICS CORP COMMON STOCK	0.001%	99.563%
8285	WUS PRINTD CIRC	0.001%	99.564%
8286	FRANCE BED HOLD	0.001%	99.564%
8287	FURUNO ELECTRIC	0.001%	99.565%
8288	WESTERN AREAS N	0.001%	99.565%
8289	MATSUYA CO (TOK	0.001%	99.566%
8290	KOREA ELEC TERM	0.001%	99.566%
8291	DONGWONIndustr	0.001%	99.567%
8292	NAMYANG DAIRY P	0.001%	99.567%
8293	IWASAKI ELECTRI	0.001%	99.568%
8294	XERO LIMITED	0.001%	99.568%
8295	HUCHEMS FINE CH	0.001%	99.569%
8296	GOCOMPARE.COM G	0.001%	99.569%
8297	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.570%
8298	NISSUI PHARM CO	0.001%	99.570%
8299	VITROLIFE AB	0.001%	99.571%
8300	ASCENDAS INDIA	0.001%	99.571%
8301	F-SECURE OYJ	0.001%	99.572%
8302	YUGANG INTL	0.001%	99.572%
8303	CHINA LNG GROUP	0.001%	99.573%
8304	mitsui HIGH TEC	0.001%	99.573%
8305	MONASH IVF GRP	0.001%	99.574%
8306	LA DORIA SPA	0.001%	99.574%
8307	CARL ZEISS MEDI	0.001%	99.575%
8308	KROSAKI CORP	0.001%	99.575%
8309	ALCONIX CORPORA	0.001%	99.576%
8310	NICHIREKI CO LT	0.001%	99.576%
8311	COLABOR GROUP I	0.001%	99.577%
8312	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.577%
8313	RCR TOMLINSON L	0.001%	99.578%
8314	FISSION URANIUM	0.001%	99.578%
8315	AVANCE GAS HOLD	0.001%	99.579%
8316	GRAND KOREA LEI	0.001%	99.579%
8317	TUAN SING HLDGS	0.001%	99.580%
8318	NAKAMURAYA CO L	0.001%	99.580%
8319	PASONA GROUP IN	0.001%	99.581%
8320	KAMEDA SEIKA CO	0.001%	99.581%
8321	ISRA VISION AG	0.001%	99.582%
8322	CHAMPION TECHNO	0.000%	99.582%
8323	MANDOM CORP	0.000%	99.583%
8324	JUNGFRAUBAHN HL	0.000%	99.583%
8325	YOUYUAN INTERNA	0.000%	99.584%
8326	U-SHIN	0.000%	99.584%
8327	CHIYODA CO	0.000%	99.585%
8328	LUMENS CO LTD	0.000%	99.585%
8329	DIOS FASTIGHETE	0.000%	99.586%
8330	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.586%
8331	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	V1 GROUP LTD	0.000%	99.587%
8333	51JOB INC ADR ADR USD.0001	0.000%	99.588%
8334	ABG SUNDAL COLL	0.000%	99.588%
8335	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.589%
8336	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.589%
8337	CHORI CO LTD	0.000%	99.590%
8338	JHSF PARTICIPAC	0.000%	99.590%
8339	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.591%
8340	MESOBLAST LTD	0.000%	99.591%
8341	PRONEXUS INC	0.000%	99.592%
8342	HMC INVESTMENT	0.000%	99.592%
8343	LATTICE SEMICON	0.000%	99.593%
8344	CNQC INTERNATIO	0.000%	99.593%
8345	LOTUS BAKERIES	0.000%	99.594%
8346	YOMEISHU SEIZO	0.000%	99.594%
8347	SUGIMOTO & CO L	0.000%	99.595%
8348	CITYCHAMP WATCH	0.000%	99.595%
8349	THAICOM PUBLIC	0.000%	99.596%
8350	YORK WATER CO COMMON STOCK	0.000%	99.596%
8351	TOKYO KEIKI INC	0.000%	99.597%
8352	CARLSBERG BREWE	0.000%	99.597%
8353	SCATEC SOLAR AS	0.000%	99.598%
8354	TOHO CO LTD	0.000%	99.598%
8355	FERRARI NV	0.000%	99.599%
8356	FUJICCO CO	0.000%	99.599%
8357	MUCKLOW(A&J) GR	0.000%	99.600%
8358	SHINWA KAIUN	0.000%	99.600%
8359	MEDIA PRIMA BHD	0.000%	99.601%
8360	SICHUAN EXPRESS	0.000%	99.601%
8361	SMA SOLAR TECHN	0.000%	99.601%
8362	TACHIBANA ELETE	0.000%	99.602%
8363	ROMANDE ENERGIE	0.000%	99.602%
8364	SANYO SHOKAI	0.000%	99.603%
8365	GUANGZHOU PHARM	0.000%	99.603%
8366	SENSHUKAI CO	0.000%	99.604%
8367	SHIBAURA ELECTR	0.000%	99.604%
8368	WELLING HOLD LT	0.000%	99.605%
8369	BASTIDE LE CONF	0.000%	99.605%
8370	TEST RESEARCH I	0.000%	99.606%
8371	MOBILEZONE HOLD	0.000%	99.606%
8372	CHUANGS CONS IN	0.000%	99.607%
8373	MOUNT GIBSON IR	0.000%	99.607%
8374	CENTRAL CHINA R	0.000%	99.608%
8375	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.608%
8376	HOUSTON WIRE &	0.000%	99.609%
8377	SEKISUI PLASTIC	0.000%	99.609%
8378	FOSTER (LB) CO A COMMON STOCK USD.01	0.000%	99.610%
8379	NOKIA CORP ADR	0.000%	99.610%
8380	HONG FOK CORP	0.000%	99.611%
8381	NITTOKU ENG CO	0.000%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	C UYEMURA & CO	0.000%	99.612%
8383	WIRECARD AG	0.000%	99.612%
8384	HILTON FOOD GRO	0.000%	99.612%
8385	NISSHIN FUDOSAN	0.000%	99.613%
8386	PAL CO LTD	0.000%	99.613%
8387	HNA HLDGS GP CO	0.000%	99.614%
8388	DEOLEO SA	0.000%	99.614%
8389	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.615%
8390	AUST WORLDWIDE	0.000%	99.615%
8391	ENERGA SA	0.000%	99.616%
8392	SCIENTEX BERHAD	0.000%	99.616%
8393	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.617%
8394	BIOTEST AG	0.000%	99.617%
8395	GRAPHITE INDIA	0.000%	99.618%
8396	PRESTIGE ESTATE	0.000%	99.618%
8397	TOTAL ACCESS CO	0.000%	99.619%
8398	NIPPON YAKIN KO	0.000%	99.619%
8399	KYOKUYO CO LTD	0.000%	99.620%
8400	I-NET CORP	0.000%	99.620%
8401	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.620%
8402	BANPU PUBLIC CO	0.000%	99.621%
8403	KEIYO CO	0.000%	99.621%
8404	GUANGZHOU AUTOM	0.000%	99.622%
8405	KEC INTERNATION	0.000%	99.622%
8406	STAMFORD LAND	0.000%	99.623%
8407	SAMART CORP PCL	0.000%	99.623%
8408	AMVIG HOLDINGS	0.000%	99.624%
8409	IJT TECHNOLOGY	0.000%	99.624%
8410	GUN EI CHEM IND	0.000%	99.625%
8411	H+H INTERNATION	0.000%	99.625%
8412	ABC ARBITRAGE	0.000%	99.626%
8413	GL LTD	0.000%	99.626%
8414	JAPAN MEDICAL D	0.000%	99.627%
8415	HUA HAN BIO-PHA	0.000%	99.627%
8416	COOKPAD INC	0.000%	99.628%
8417	ASUNARO AOKI CO	0.000%	99.628%
8418	LUMAX INTERNATI	0.000%	99.628%
8419	YTL POWER INTL	0.000%	99.629%
8420	PANASONIC CORP SPON ADR ADR	0.000%	99.629%
8421	COSEL CO	0.000%	99.630%
8422	NIPPON CARBIDE	0.000%	99.630%
8423	LEIFHEIT AG	0.000%	99.631%
8424	SPROTT RESOURCE	0.000%	99.631%
8425	MOTHERCARE	0.000%	99.632%
8426	CYFROWY POLSAT	0.000%	99.632%
8427	OXFORD INSTRUME	0.000%	99.633%
8428	YOULCHON CHEMIC	0.000%	99.633%
8429	mitsui matsushi	0.000%	99.634%
8430	COPEL PARANA EN	0.000%	99.634%
8431	KEIHANSHIN RL	0.000%	99.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	ANGIE S LIST INC COMMON STOCK USD.001	0.000%	99.635%
8433	YELLOW HAT LTD.	0.000%	99.635%
8434	OP FINANCIAL IN	0.000%	99.636%
8435	NIPPON VALQUA I	0.000%	99.636%
8436	CIRCASSIA PHARM	0.000%	99.637%
8437	GODREJ INDUSTRI	0.000%	99.637%
8438	PYEONG HWA AUTO	0.000%	99.638%
8439	ISTYLE INC	0.000%	99.638%
8440	NZX LTD	0.000%	99.639%
8441	REIS INC COMMON STOCK USD.01	0.000%	99.639%
8442	GODO STEEL	0.000%	99.640%
8443	ECLERX SERVICES	0.000%	99.640%
8444	INAGEYA CO LTD	0.000%	99.640%
8445	BAOYE GROUP CO	0.000%	99.641%
8446	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.641%
8447	TAIKO BANK	0.000%	99.642%
8448	FALCK RENEWABLE	0.000%	99.642%
8449	NET INSIGHT	0.000%	99.643%
8450	COSAN LOGISTICA	0.000%	99.643%
8451	EUGENE INVS&SEC	0.000%	99.644%
8452	TIPTREE INC COMMON STOCK USD.001	0.000%	99.644%
8453	PHOENIX SATELLI	0.000%	99.645%
8454	HUDACO INDUSTRI	0.000%	99.645%
8455	DENYO CO	0.000%	99.645%
8456	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.646%
8457	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.646%
8458	DAOU DATA CORP	0.000%	99.647%
8459	TOYO RADIATOR C	0.000%	99.647%
8460	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.648%
8461	TOA OIL CO LTD	0.000%	99.648%
8462	KENON HLDGS LTD	0.000%	99.649%
8463	G.U.D. HOLDINGS	0.000%	99.649%
8464	HONEYS CO LTD	0.000%	99.649%
8465	SEPTENI CO LTD	0.000%	99.650%
8466	HO TUNG CHEMICA	0.000%	99.650%
8467	MICROBIO CO LTD	0.000%	99.651%
8468	TAIWAN FU HSING	0.000%	99.651%
8469	TEIKOKU SEN-I C	0.000%	99.652%
8470	SAKATA INX CORP	0.000%	99.652%
8471	HELLENIC PETROL	0.000%	99.653%
8472	KITAGAWA IRON W	0.000%	99.653%
8473	MONOGATARI CORP	0.000%	99.654%
8474	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.654%
8475	CIMSA	0.000%	99.654%
8476	CAL-COMP ELECTR	0.000%	99.655%
8477	DATALOGIC SPA	0.000%	99.655%
8478	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.656%
8479	CROWN CONFECTIO	0.000%	99.656%
8480	MANZ AUTOMATION	0.000%	99.657%
8481	BANGKOK LIFE AS	0.000%	99.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	TOWER BERSAMA I	0.000%	99.658%
8483	CMMB VISION HOL	0.000%	99.658%
8484	BOER POWER HOLD	0.000%	99.658%
8485	PNE WIND AG	0.000%	99.659%
8486	ALBANY MOLECULA	0.000%	99.659%
8487	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.660%
8488	DEUTSCHE BANK M	0.000%	99.660%
8489	KITO CORP	0.000%	99.661%
8490	STO AG-PREFERRE	0.000%	99.661%
8491	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.662%
8492	PROACT IT GROUP	0.000%	99.662%
8493	CJ HELLOVISION	0.000%	99.662%
8494	SEADRILL LTD	0.000%	99.663%
8495	SPACE CO LTD	0.000%	99.663%
8496	BETER BED HOLD	0.000%	99.664%
8497	LAI SUN GARMENT	0.000%	99.664%
8498	CALIDA HLDG	0.000%	99.665%
8499	US Wire Order	0.000%	99.665%
8500	UMW HLDGS BERHA	0.000%	99.666%
8501	BANGKOK BANK	0.000%	99.666%
8502	CENTROTEC SUSTA	0.000%	99.666%
8503	AIZAWA SECURITI	0.000%	99.667%
8504	NIHON TOKUSHU T	0.000%	99.667%
8505	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.668%
8506	NITTOC CONST CO	0.000%	99.668%
8507	ENERNOC INC	0.000%	99.669%
8508	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.669%
8509	QINHUANGDAO POR	0.000%	99.670%
8510	CLEANUP CORP	0.000%	99.670%
8511	HOLY STONE ENTE	0.000%	99.670%
8512	KOATSU GAS KOGY	0.000%	99.671%
8513	ELNUSA TBK	0.000%	99.671%
8514	ING BANK SLASKI	0.000%	99.672%
8515	PALIBURG HOLDIN	0.000%	99.672%
8516	REPCO HOME FINA	0.000%	99.673%
8517	MABUCHI MOTOR C	0.000%	99.673%
8518	ENERCHINA HOLDI	0.000%	99.673%
8519	JAPAN TRANSCITY	0.000%	99.674%
8520	SPRING REAL EST	0.000%	99.674%
8521	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.675%
8522	XP POWER LTD	0.000%	99.675%
8523	CLEAR MEDIA	0.000%	99.676%
8524	BUMRUNGRAD HOPT	0.000%	99.676%
8525	JAPAN MATERIAL	0.000%	99.676%
8526	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.677%
8527	SAWADA HOLDINGS	0.000%	99.677%
8528	AMATA CORP PUBL	0.000%	99.678%
8529	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.678%
8530	TOSHO PRINTING	0.000%	99.679%
8531	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	MAEZAWA KASEI I	0.000%	99.680%
8533	SK SECURITIES C	0.000%	99.680%
8534	ACCURAY INC COMMON STOCK USD.001	0.000%	99.680%
8535	PLAZZA AG REG A	0.000%	99.681%
8536	ARENA REIT	0.000%	99.681%
8537	PINE CLIFF ENER	0.000%	99.682%
8538	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.682%
8539	SAC'S BAR HOLDI	0.000%	99.683%
8540	RIGHT-ON CO	0.000%	99.683%
8541	YUME INC COMMON STOCK USD.001	0.000%	99.683%
8542	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.684%
8543	INDOSAT TBK PT	0.000%	99.684%
8544	FARADAY TECHNOL	0.000%	99.685%
8545	MITANI SEKISAN	0.000%	99.685%
8546	DAIKOKUTENBUSSA	0.000%	99.686%
8547	CHINA NEW TOWN	0.000%	99.686%
8548	EMPRESA NACIONAL	0.000%	99.686%
8549	TORISHIMA PUMP	0.000%	99.687%
8550	TAKEEI CORPORAT	0.000%	99.687%
8551	FLOW TRADERS	0.000%	99.688%
8552	ARES ALLERGY HO	0.000%	99.688%
8553	TAN CHONG MOTOR	0.000%	99.689%
8554	CARE PROPERTY I	0.000%	99.689%
8555	CHINA ALL ACCES	0.000%	99.689%
8556	PROLOGIS PROPER	0.000%	99.690%
8557	F@N COMMUNICATI	0.000%	99.690%
8558	SAFEWAY INC	0.000%	99.691%
8559	PUBLIC FINANCIA	0.000%	99.691%
8560	WONDERFUL SKY F	0.000%	99.691%
8561	HARDINGE INC	0.000%	99.692%
8562	HILONG HOLDING	0.000%	99.692%
8563	HIROSE ELECTRIC	0.000%	99.693%
8564	TSUTSUMI JEWELR	0.000%	99.693%
8565	EXEL INDUSTRIES	0.000%	99.694%
8566	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.694%
8567	CYBERTAN TECHNO	0.000%	99.694%
8568	BEST DENKI CO	0.000%	99.695%
8569	LEXTAR ELECTRON	0.000%	99.695%
8570	BEADELL RESOURC	0.000%	99.696%
8571	SHINAGAWA FUEL	0.000%	99.696%
8572	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.696%
8573	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.697%
8574	D'AMICO INTERNA	0.000%	99.697%
8575	AMADEUS FIRE AG	0.000%	99.698%
8576	GRUH FINANCE	0.000%	99.698%
8577	ATRIA GROUP PLC	0.000%	99.699%
8578	AHLSTROM OYJ	0.000%	99.699%
8579	EIDAI CO.LTD.	0.000%	99.699%
8580	MAXIM POWER COR	0.000%	99.700%
8581	NL INDUSTRIES	0.000%	99.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TELEFONICA CZEC	0.000%	99.701%
8583	MARUWA UNYU	0.000%	99.701%
8584	ROSENBAUER INTE	0.000%	99.701%
8585	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.702%
8586	SUMMIT R/EST HL	0.000%	99.702%
8587	ATTACQ LTD	0.000%	99.703%
8588	MIKUNI CORP	0.000%	99.703%
8589	SEASPAN CORP	0.000%	99.704%
8590	JMS CO	0.000%	99.704%
8591	BHAKTI INVESTAM	0.000%	99.704%
8592	KWANG DONG PHAR	0.000%	99.705%
8593	ATOM CORPORATIO	0.000%	99.705%
8594	INDOFOOD AGRI R	0.000%	99.706%
8595	MAXVALU TOKAI C	0.000%	99.706%
8596	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.706%
8597	DALIAN PORT (PD	0.000%	99.707%
8598	FUJITA KANKO IN	0.000%	99.707%
8599	WERELDHAVE BELG	0.000%	99.708%
8600	EVERGREEN INTL	0.000%	99.708%
8601	COLLINS FOOD LT	0.000%	99.708%
8602	RINGER HUT CO L	0.000%	99.709%
8603	MORITO CO	0.000%	99.709%
8604	TYMAN PLC	0.000%	99.710%
8605	ACNB CORP COMMON STOCK USD2.5	0.000%	99.710%
8606	BANK OF KAOHSIU	0.000%	99.710%
8607	KITANO CONST CO	0.000%	99.711%
8608	CREDIT CORP GRO	0.000%	99.711%
8609	CEGEDIM	0.000%	99.712%
8610	TMAC RESOURCES	0.000%	99.712%
8611	TAKIRON CO	0.000%	99.713%
8612	NICHIBAN CO	0.000%	99.713%
8613	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.713%
8614	GENKY STORES IN	0.000%	99.714%
8615	SPEEDCAST INTL	0.000%	99.714%
8616	HAKUTO CO	0.000%	99.715%
8617	SUZLON ENERGY L	0.000%	99.715%
8618	KSL HLDGS BERHA	0.000%	99.715%
8619	FUJIKURA KASEI	0.000%	99.716%
8620	IC COMPANYS	0.000%	99.716%
8621	SAMSUNG CARD	0.000%	99.717%
8622	KYOSAN ELECTRIC	0.000%	99.717%
8623	HIRAMATSU INC	0.000%	99.717%
8624	KRS CORPORATION	0.000%	99.718%
8625	BMTC GROUP INC	0.000%	99.718%
8626	KAS BANK	0.000%	99.719%
8627	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.719%
8628	LE BELIER	0.000%	99.719%
8629	MAEZAWA KYUSO I	0.000%	99.720%
8630	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.720%
8631	RADEX-HERAKLITH	0.000%	99.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.721%
8633	WOORI BANK SPON ADR ADR	0.000%	99.721%
8634	mitsui HOME CO	0.000%	99.722%
8635	BEGA CHEESE LTD	0.000%	99.722%
8636	INUI GLOBAL LOG	0.000%	99.723%
8637	TONG-TAI MACHIN	0.000%	99.723%
8638	NATIONAL AGRICU	0.000%	99.723%
8639	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.724%
8640	ARGAN SA	0.000%	99.724%
8641	EGUARANTEE INC.	0.000%	99.725%
8642	COLOUR LIFE SER	0.000%	99.725%
8643	EM-TECH CO LTD	0.000%	99.725%
8644	SLEEP COUNTRY C	0.000%	99.726%
8645	KANADEN CORP	0.000%	99.726%
8646	SL CORP	0.000%	99.726%
8647	BINCK NV	0.000%	99.727%
8648	RESTAURANT BRAN	0.000%	99.727%
8649	EXFO INC	0.000%	99.728%
8650	MICROPORT SCIEN	0.000%	99.728%
8651	SAM KWANG GLASS	0.000%	99.728%
8652	COMPAGNIE DES A	0.000%	99.729%
8653	AXWAY SOFTWARE	0.000%	99.729%
8654	CLS HOLDINGS PL	0.000%	99.730%
8655	THORN GROUP LTD	0.000%	99.730%
8656	EAGLE NICE INTE	0.000%	99.730%
8657	ORGANO	0.000%	99.731%
8658	YUSHIRO CHEMICA	0.000%	99.731%
8659	ENKA INSAAT VE	0.000%	99.732%
8660	HANMI PHARM CO	0.000%	99.732%
8661	SHUNFENG INTL C	0.000%	99.732%
8662	TOKYO RAKUTENCH	0.000%	99.733%
8663	DIVERS RES BHD	0.000%	99.733%
8664	DALI FOODS GROU	0.000%	99.734%
8665	WEST HOLDINGS C	0.000%	99.734%
8666	E CL SA	0.000%	99.734%
8667	GIGPEAK INC COMMON STOCK USD.001	0.000%	99.735%
8668	MARS ENGINEERIN	0.000%	99.735%
8669	SCHAFFNER HOLDI	0.000%	99.736%
8670	ASX LTD	0.000%	99.736%
8671	VAN DE VELDE	0.000%	99.736%
8672	TOA DORO KOGYO	0.000%	99.737%
8673	ELDERS LTD	0.000%	99.737%
8674	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.737%
8675	ENTRA ASA	0.000%	99.738%
8676	GILLETTE INDIA	0.000%	99.738%
8677	NIPPON CHEMIPHA	0.000%	99.739%
8678	NEW ZEALAND OIL	0.000%	99.739%
8679	ICHIKEN CO LTD	0.000%	99.739%
8680	RM PLC	0.000%	99.740%
8681	ELITEGROUP COMP	0.000%	99.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	DO & CO AG	0.000%	99.741%
8683	OIL INDIA LTD	0.000%	99.741%
8684	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.741%
8685	POCKET CARD CO	0.000%	99.742%
8686	MANI INC	0.000%	99.742%
8687	SYNDICATE BANK	0.000%	99.742%
8688	ELEC DE STRASBO	0.000%	99.743%
8689	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.743%
8690	FEED ONE CO LTD	0.000%	99.744%
8691	GODFREY PHILLIP	0.000%	99.744%
8692	EQT HOLDINGS LT	0.000%	99.744%
8693	BOUSTEAD SINGAP	0.000%	99.745%
8694	DIC ASSET AG	0.000%	99.745%
8695	HONWORLD GROUP	0.000%	99.746%
8696	UNITED UTILITIE	0.000%	99.746%
8697	JAPAN BUSINESS	0.000%	99.746%
8698	NIHON KAGAKU SA	0.000%	99.747%
8699	CHIMEI MATERIAL	0.000%	99.747%
8700	MODERNLAND REAL	0.000%	99.747%
8701	FUJI CORP LTD/O	0.000%	99.748%
8702	SHINAGAWA REFRA	0.000%	99.748%
8703	KOBE BUSSAN CO	0.000%	99.749%
8704	ALPS LOGISTICS	0.000%	99.749%
8705	TAIHEI DENGYO	0.000%	99.749%
8706	IWATSUKA CONFEC	0.000%	99.750%
8707	UNION TOOL CO	0.000%	99.750%
8708	VIRGIN AUSTRALI	0.000%	99.750%
8709	FUJI KIKO CO LT	0.000%	99.751%
8710	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.751%
8711	KORADIOR HOLDIN	0.000%	99.752%
8712	TOP FRONTIER IN	0.000%	99.752%
8713	EMPRESA DE ENER	0.000%	99.752%
8714	OSTASIATISKE KO	0.000%	99.753%
8715	ASCENDIS HEALTH	0.000%	99.753%
8716	MYOB GROUP LTD	0.000%	99.753%
8717	CENTRAL SEC PAT	0.000%	99.754%
8718	RIKEN TECHNOS C	0.000%	99.754%
8719	TODA KOGYO CORP	0.000%	99.755%
8720	ELBIT SYSTEMS L	0.000%	99.755%
8721	CARA OPERATIONS	0.000%	99.755%
8722	EL.EN. SPA	0.000%	99.756%
8723	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.756%
8724	CHUN YUAN STEEL	0.000%	99.756%
8725	COLLECTION HOUS	0.000%	99.757%
8726	CHINA ANIMATION	0.000%	99.757%
8727	NITTO SEIKO CO	0.000%	99.758%
8728	CROPENERGIES AG	0.000%	99.758%
8729	UNION BANK OF I	0.000%	99.758%
8730	SHIBUSAWA W'HOU	0.000%	99.759%
8731	EMPERIA HOLDING	0.000%	99.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	YASHILI INTL HL	0.000%	99.759%
8733	CHUO SPRING CO	0.000%	99.760%
8734	FERREXPO PLC	0.000%	99.760%
8735	QLIRO GROUP AB	0.000%	99.761%
8736	GUANGDONG LAND	0.000%	99.761%
8737	CITY TELECOM (H	0.000%	99.761%
8738	IDEC CORPORATIO	0.000%	99.762%
8739	PLANET PAYMENT	0.000%	99.762%
8740	KONAI CO LTD	0.000%	99.762%
8741	PROMOTORA DE IN	0.000%	99.763%
8742	DAEJAN HOLDINGS	0.000%	99.763%
8743	UNISYS CORP	0.000%	99.763%
8744	QUANTA STORAGE	0.000%	99.764%
8745	INFORMATION SVC	0.000%	99.764%
8746	SAMYUNG TRA	0.000%	99.765%
8747	MAX INDIA LTD/N	0.000%	99.765%
8748	SHINKONG INSURA	0.000%	99.765%
8749	GRUPO CEMENTOS	0.000%	99.766%
8750	WMIH CORP COMMON STOCK USD.00001	0.000%	99.766%
8751	FIELDS CORP	0.000%	99.766%
8752	NIPPON CONCRETE	0.000%	99.767%
8753	SHANGHAI FUDAN	0.000%	99.767%
8754	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.767%
8755	NICOX	0.000%	99.768%
8756	NIPPON DENWA SH	0.000%	99.768%
8757	CSBC CORPORATIO	0.000%	99.769%
8758	LITE-ON SEMICON	0.000%	99.769%
8759	P S CORPORATION	0.000%	99.769%
8760	1ST SHANGHAI IN	0.000%	99.770%
8761	SHANGHAI PRIME	0.000%	99.770%
8762	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.770%
8763	NCC GROUP LTD.	0.000%	99.771%
8764	GENMAB A/S	0.000%	99.771%
8765	CHINA XLX FERTI	0.000%	99.771%
8766	RHYTHM WATCH CO	0.000%	99.772%
8767	BONHEUR ASA	0.000%	99.772%
8768	ODELIC CO LTD	0.000%	99.773%
8769	TAMBURI INVESTM	0.000%	99.773%
8770	SINCERE WATCH H	0.000%	99.773%
8771	ORBIS	0.000%	99.774%
8772	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.774%
8773	NOEVIR HOLDINGS	0.000%	99.774%
8774	ENERGIEDIENST H	0.000%	99.775%
8775	RAUBEX GROUP LT	0.000%	99.775%
8776	TOYO KOHAN CO	0.000%	99.775%
8777	INBODY CO LTD	0.000%	99.776%
8778	MITO SECURITIES	0.000%	99.776%
8779	LAGERCANTZ GRO	0.000%	99.777%
8780	CHINOOK ENERGY	0.000%	99.777%
8781	KINGS TOWN CONS	0.000%	99.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	FIBRA SHOP PORT	0.000%	99.778%
8783	BEIJINGWEST IND	0.000%	99.778%
8784	MORY INDUSTRIES	0.000%	99.778%
8785	COMTECH TELE CO	0.000%	99.779%
8786	EMPEROR WATCH A	0.000%	99.779%
8787	SENTUL CITY TBK	0.000%	99.779%
8788	ION BEAM APPLIC	0.000%	99.780%
8789	CHINA RAILWAY S	0.000%	99.780%
8790	MINMETALS LAND	0.000%	99.780%
8791	FJ NEXT CO LTD	0.000%	99.781%
8792	SPRINGLAND INTE	0.000%	99.781%
8793	SOBHA LIMITED	0.000%	99.781%
8794	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.782%
8795	ELAN MICROELECT	0.000%	99.782%
8796	ICHIKOHIndustr	0.000%	99.783%
8797	INDS BACHOCO SA	0.000%	99.783%
8798	COMMUNITY HEALT	0.000%	99.783%
8799	YAMAMURA GLASS	0.000%	99.784%
8800	KONAKA CO LTD	0.000%	99.784%
8801	EARTH CHEMICAL	0.000%	99.784%
8802	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.785%
8803	CHINA ENERGY DE	0.000%	99.785%
8804	KOMATSU WALL IN	0.000%	99.785%
8805	HYUNDAI ENGINEE	0.000%	99.786%
8806	HIRAKAWA HEWTEC	0.000%	99.786%
8807	MIDLAND REALTY	0.000%	99.786%
8808	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.787%
8809	SIOEN INDUSTRIE	0.000%	99.787%
8810	CHINA POWER NEW	0.000%	99.787%
8811	CHINA SHANSHUI	0.000%	99.788%
8812	BEIJING JINGNEN	0.000%	99.788%
8813	SANKYO SEIKO CO	0.000%	99.788%
8814	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.789%
8815	NICHIRIN CO LTD	0.000%	99.789%
8816	CIA ENERGETICA	0.000%	99.790%
8817	NAGAWA CO LTD	0.000%	99.790%
8818	LUBY'S INC.	0.000%	99.790%
8819	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.791%
8820	HKBN LTD	0.000%	99.791%
8821	SHINKAWA	0.000%	99.791%
8822	MIRATI THERAPEU	0.000%	99.792%
8823	CURRO HOLDINGS	0.000%	99.792%
8824	LANDS END INC COMMON STOCK USD.01	0.000%	99.792%
8825	FUSO PHARM	0.000%	99.793%
8826	HANSOL PAPER CO	0.000%	99.793%
8827	NIHON DEMPA KOG	0.000%	99.793%
8828	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.794%
8829	INFRAESTRUCTURA	0.000%	99.794%
8830	YOKOWO CO LTD	0.000%	99.794%
8831	HAP SENG PLANTA	0.000%	99.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	NIPPON KOEI CO	0.000%	99.795%
8833	ROCKY BRANDS INC COMMON STOCK	0.000%	99.795%
8834	DIRECT INSURANC	0.000%	99.796%
8835	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.796%
8836	TAO HEUNG HOLDI	0.000%	99.796%
8837	BANQUE CANTONAL	0.000%	99.797%
8838	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.797%
8839	YIZHENG CHEM FI	0.000%	99.797%
8840	YUSEN LOGISTICS	0.000%	99.798%
8841	STRATASYS LTD	0.000%	99.798%
8842	VARITRONIX INTL	0.000%	99.798%
8843	TOMOE ENGINEERI	0.000%	99.799%
8844	TOM TAILOR HOLD	0.000%	99.799%
8845	ALINCO INC	0.000%	99.799%
8846	SOC BAINS DE ME	0.000%	99.800%
8847	ENERGY RESOURCE	0.000%	99.800%
8848	ISU CHEMICAL	0.000%	99.800%
8849	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.801%
8850	CAC CORPORATION	0.000%	99.801%
8851	WOORI FINANCIAL	0.000%	99.801%
8852	ALMA MEDIA CORP	0.000%	99.802%
8853	TAMURA TAIKO HL	0.000%	99.802%
8854	RASA INDUSTRIES	0.000%	99.802%
8855	INABA SEISAKUSH	0.000%	99.803%
8856	VAN LANSCHOT NV	0.000%	99.803%
8857	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.804%
8858	CHINA CHEM&PHAR	0.000%	99.804%
8859	VIEL ET COMPAGN	0.000%	99.804%
8860	INVESCO OFFICE	0.000%	99.805%
8861	VOLT INFO SCIEN	0.000%	99.805%
8862	FINDEL	0.000%	99.805%
8863	LIPPO CHINA RES	0.000%	99.806%
8864	THAI STANLEY EL	0.000%	99.806%
8865	VANTAGE INTERNA	0.000%	99.806%
8866	ADANI ENTERPRIS	0.000%	99.807%
8867	SYNTHOS SA	0.000%	99.807%
8868	CSS INDUSTRIES	0.000%	99.807%
8869	HADERA PAPER LT	0.000%	99.808%
8870	DUSTIN GROUP AB	0.000%	99.808%
8871	FALCO BIOSYSTEM	0.000%	99.808%
8872	DEL MONTE PACIF	0.000%	99.809%
8873	GLACIER MEDIA I	0.000%	99.809%
8874	NIHON ESLEAD CO	0.000%	99.809%
8875	TRANSCOM WORLDW	0.000%	99.809%
8876	EHY CAR SERVICES SPON ADR ADR USD.001	0.000%	99.810%
8877	ITAB SHOP CONCE	0.000%	99.810%
8878	LUNG YEN LIFE S	0.000%	99.810%
8879	FUJIJURA RUBBER	0.000%	99.811%
8880	DONGWHA PHARM.C	0.000%	99.811%
8881	EKORNES ASA	0.000%	99.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	GROUP FIVE	0.000%	99.812%
8883	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.812%
8884	TIVOLI A/S	0.000%	99.812%
8885	MARUBUN CORP	0.000%	99.813%
8886	SINYI REALTY IN	0.000%	99.813%
8887	ASHIMORI INDUST	0.000%	99.813%
8888	JAPAN RADIO CO	0.000%	99.814%
8889	BANK HANDLOWY W	0.000%	99.814%
8890	QGEP PARTICIPAC	0.000%	99.814%
8891	ELECTRA CONSUME	0.000%	99.815%
8892	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.815%
8893	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.815%
8894	SCHRODER REAL E	0.000%	99.816%
8895	KINKI NIPPON TO	0.000%	99.816%
8896	TNPL	0.000%	99.816%
8897	MASON FINANCIAL	0.000%	99.817%
8898	CYIENT LIMITED	0.000%	99.817%
8899	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.817%
8900	METRO KAJANG HL	0.000%	99.818%
8901	ROSTELECOM OJSC	0.000%	99.818%
8902	ASIA POLYMER	0.000%	99.818%
8903	VECTOR	0.000%	99.819%
8904	GADANG HOLDINGS	0.000%	99.819%
8905	SUDAMERICANA VA	0.000%	99.819%
8906	HSIN CHONG CONS	0.000%	99.820%
8907	KOZA ANADOLU ME	0.000%	99.820%
8908	CELLNEX TELECOM	0.000%	99.820%
8909	OSAKA ORGANIC C	0.000%	99.821%
8910	REALIA BUSINESS	0.000%	99.821%
8911	OLVI	0.000%	99.821%
8912	HONGKONG CHINES	0.000%	99.822%
8913	MIE KOTSU GP HL	0.000%	99.822%
8914	AKCANSI CIMENTO	0.000%	99.822%
8915	SOSEI GROUP COR	0.000%	99.822%
8916	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.823%
8917	HIGHLIGHT COMMU	0.000%	99.823%
8918	KALPATARU POWER	0.000%	99.823%
8919	RECRM RESEARCH	0.000%	99.824%
8920	NOMURA CO LTD	0.000%	99.824%
8921	CHUGAI RO CO LT	0.000%	99.824%
8922	GAKKEN CO	0.000%	99.825%
8923	SESODA CORP	0.000%	99.825%
8924	BUDIMEX	0.000%	99.825%
8925	KNOW IT AB	0.000%	99.826%
8926	PLAYMATES TOY H	0.000%	99.826%
8927	GEK GROUP OF CO	0.000%	99.826%
8928	TAKIHYO CO LTD	0.000%	99.827%
8929	PLDT INC SPON ADR ADR	0.000%	99.827%
8930	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.827%
8931	LIFESTYLE CHINA	0.000%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	PACIFIC CENTURY	0.000%	99.828%
8933	MAOYE INTL HOLD	0.000%	99.828%
8934	SECHE ENVIRONNE	0.000%	99.828%
8935	FOLLI FOLLIE GP	0.000%	99.829%
8936	SONGA OFFSHORE	0.000%	99.829%
8937	NIIT TECHNOLOGI	0.000%	99.829%
8938	DAEKYO	0.000%	99.830%
8939	MANGALORE REF &	0.000%	99.830%
8940	NISHIKAWA RUBBE	0.000%	99.830%
8941	LINEDATA SERVIC	0.000%	99.831%
8942	ELANDERS AB	0.000%	99.831%
8943	THERMADOR GROUP	0.000%	99.831%
8944	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.832%
8945	CIE FINANCIER T	0.000%	99.832%
8946	PETROPAVLOVSK	0.000%	99.832%
8947	BELLAMY'S AUSTR	0.000%	99.832%
8948	XXL ASA	0.000%	99.833%
8949	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.833%
8950	DOTTIKON ES HOL	0.000%	99.833%
8951	RED STAR MACALL	0.000%	99.834%
8952	TECK RESOURCES	0.000%	99.834%
8953	DAISYO CORP	0.000%	99.834%
8954	MAEDA KOSEN CO.	0.000%	99.835%
8955	TARSUS GROUP PL	0.000%	99.835%
8956	LOW & BONAR PLC	0.000%	99.835%
8957	AVON RUBBER	0.000%	99.836%
8958	TECHNO RYOWA LT	0.000%	99.836%
8959	SINDO RICOH	0.000%	99.836%
8960	ANTON OILFIELD	0.000%	99.836%
8961	DONGWON DEVELOP	0.000%	99.837%
8962	AMBASSADOR HOTE	0.000%	99.837%
8963	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.837%
8964	CTI ENGINEERING	0.000%	99.838%
8965	TELESITES SAB D	0.000%	99.838%
8966	EASTERN WATER R	0.000%	99.838%
8967	OHASHI TECHNICA	0.000%	99.839%
8968	KSB AG	0.000%	99.839%
8969	WING ON CO INT	0.000%	99.839%
8970	CROOZ INC	0.000%	99.839%
8971	BK OF GREECE	0.000%	99.840%
8972	TOURISM HOLDING	0.000%	99.840%
8973	HANKUK CARBON C	0.000%	99.840%
8974	HANNOVER RUECKV	0.000%	99.841%
8975	CIA ENERGET CEA	0.000%	99.841%
8976	ISENTIA GROUP L	0.000%	99.841%
8977	RESILUX	0.000%	99.842%
8978	RADISYS CORP COMMON STOCK	0.000%	99.842%
8979	NICHIEI CO	0.000%	99.842%
8980	GEM DIAMONDS	0.000%	99.842%
8981	MAGNESITA REFRA	0.000%	99.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	MATRIX CONCEPTS	0.000%	99.843%
8983	LAURENT-PERRIER	0.000%	99.843%
8984	ESCALADE INC COMMON STOCK	0.000%	99.844%
8985	MITSUI MINING C	0.000%	99.844%
8986	G-7 HOLDINGS IN	0.000%	99.844%
8987	LIAN BENG GROUP	0.000%	99.845%
8988	ELMOS SEMICONDU	0.000%	99.845%
8989	3M INDIA LTD	0.000%	99.845%
8990	KAWASHO GECOSS	0.000%	99.845%
8991	NORDJYSKE BANK	0.000%	99.846%
8992	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.846%
8993	SPARX ASSET MAN	0.000%	99.846%
8994	ENDO LIGHTING C	0.000%	99.847%
8995	TOEI ANIMATION	0.000%	99.847%
8996	KYOBO SECURITIE	0.000%	99.847%
8997	EL PUERTO DE LI	0.000%	99.847%
8998	FAITH INC	0.000%	99.848%
8999	FANCL CORP	0.000%	99.848%
9000	PROTECTOR FORSI	0.000%	99.848%
9001	BAY ENERGY LTD	0.000%	99.849%
9002	STILLWATER MINI	0.000%	99.849%
9003	SMS MANAGEMENT	0.000%	99.849%
9004	ABTERRA LTD	0.000%	99.849%
9005	TTW PUBLIC COMP	0.000%	99.850%
9006	PROTO CORP	0.000%	99.850%
9007	SARKUYSAN ELEKT	0.000%	99.850%
9008	COVER-MORE GROU	0.000%	99.851%
9009	LONG BON INTERN	0.000%	99.851%
9010	LIFE HEALTHCARE	0.000%	99.851%
9011	CELLCOM ISRAEL	0.000%	99.852%
9012	BAYSIDE LAND CO	0.000%	99.852%
9013	JAPAN PETROLEUM	0.000%	99.852%
9014	TAISEI LAMICK C	0.000%	99.852%
9015	BUND CENTER INV	0.000%	99.853%
9016	NEO-NEON HOLDIN	0.000%	99.853%
9017	MARUSAN SECUR	0.000%	99.853%
9018	FOURLIS S.A.	0.000%	99.854%
9019	AROTECH CORP COMMON STOCK USD.01	0.000%	99.854%
9020	TAKISAWA MACHIN	0.000%	99.854%
9021	VECIMA NETWORKS	0.000%	99.854%
9022	BOURBON SA	0.000%	99.855%
9023	SEMCON AB	0.000%	99.855%
9024	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.855%
9025	KEY COFFEE INC	0.000%	99.856%
9026	YAMATANE CORP N	0.000%	99.856%
9027	KJB FINANCIAL G	0.000%	99.856%
9028	MELCO HOLDINGS	0.000%	99.856%
9029	IHH HEALTHCARE	0.000%	99.857%
9030	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.857%
9031	COMP ENG & CONS	0.000%	99.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	KOBE ELECTRIC R	0.000%	99.857%
9033	KINGMAKER FOOTW	0.000%	99.858%
9034	JOBAN KOSAN CO	0.000%	99.858%
9035	ALARKO HOLDINGS	0.000%	99.858%
9036	SOFT-WORLD INTL	0.000%	99.859%
9037	OROCOBRE LTD	0.000%	99.859%
9038	INVICTA HOLDING	0.000%	99.859%
9039	NCI INC A COMMON STOCK USD.019	0.000%	99.859%
9040	ASIA STD INTL G	0.000%	99.860%
9041	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.860%
9042	ANADOLU SIGORTA	0.000%	99.860%
9043	ICHIBANYA CO LT	0.000%	99.861%
9044	WAREHOUSE GROUP	0.000%	99.861%
9045	TOEI CO	0.000%	99.861%
9046	GUJARAT ALKALIE	0.000%	99.861%
9047	S&T AG	0.000%	99.862%
9048	TOWER LTD	0.000%	99.862%
9049	AINSWORTH GAME	0.000%	99.862%
9050	ANGLO-EASTN PLA	0.000%	99.863%
9051	WILMINGTON GROU	0.000%	99.863%
9052	SHOEI FOODS COR	0.000%	99.863%
9053	CARLIT HOLDINGS	0.000%	99.863%
9054	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.864%
9055	SAM JIN PHARM	0.000%	99.864%
9056	MEYER BURGER TE	0.000%	99.864%
9057	TECHNOVATOR INT	0.000%	99.864%
9058	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.865%
9059	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.865%
9060	JAMMU & KASHMIR	0.000%	99.865%
9061	SUMINOE TEXTILE	0.000%	99.866%
9062	STANDARD LIFE I	0.000%	99.866%
9063	NISSIN FOOD HOL	0.000%	99.866%
9064	SAMCHULLY	0.000%	99.866%
9065	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.867%
9066	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.867%
9067	NZ REFINING CO	0.000%	99.867%
9068	FUJI CORP/MIYAG	0.000%	99.867%
9069	MR MAX CORP	0.000%	99.868%
9070	TAMA HOME CO LT	0.000%	99.868%
9071	BELL SYSTEM24 H	0.000%	99.868%
9072	HALCYON AGRI CO	0.000%	99.869%
9073	RAMI LEVI CHAIN	0.000%	99.869%
9074	GERRY WEBER INT	0.000%	99.869%
9075	PARIS MIKI INC	0.000%	99.869%
9076	TRANS COSMOS	0.000%	99.870%
9077	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.870%
9078	OKK CORP	0.000%	99.870%
9079	GCA SAVVIAN COR	0.000%	99.870%
9080	CAIRO COMMUNICA	0.000%	99.871%
9081	TOKYO TEKKO CO	0.000%	99.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	BIG SHOPPING CE	0.000%	99.871%
9083	BROOKFIELD REAL	0.000%	99.871%
9084	CHEUK NANG HLDG	0.000%	99.872%
9085	HONG LEONG ASIA	0.000%	99.872%
9086	PRG-SCHULTZ INT	0.000%	99.872%
9087	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.873%
9088	POLYMET MINING	0.000%	99.873%
9089	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.873%
9090	ZEALAND PHARMA	0.000%	99.873%
9091	EVN AG	0.000%	99.874%
9092	YUKEN KOGYO	0.000%	99.874%
9093	WEATHERNEWS INC	0.000%	99.874%
9094	YC CO LTD	0.000%	99.874%
9095	BGP HOLDINGS (P	0.000%	99.875%
9096	VITEC GROUP	0.000%	99.875%
9097	HILAN LTD	0.000%	99.875%
9098	KECK SENG(MAL)B	0.000%	99.875%
9099	SANY HEAVY EQUI	0.000%	99.876%
9100	SEACHANGE INTL	0.000%	99.876%
9101	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.876%
9102	ATENOR	0.000%	99.876%
9103	CHINA DYNAMICS	0.000%	99.877%
9104	ASPO OYJ	0.000%	99.877%
9105	TOTTORI BANK	0.000%	99.877%
9106	QUALITAS CONTOL	0.000%	99.878%
9107	WANG ON GROUP	0.000%	99.878%
9108	UNITED SPIRITS	0.000%	99.878%
9109	GREEN CROSS COR	0.000%	99.878%
9110	VINDA INTERNATI	0.000%	99.879%
9111	ALPHA SYSTEMS I	0.000%	99.879%
9112	HIRANO TECSEED	0.000%	99.879%
9113	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.879%
9114	PETRA FOODS LTD	0.000%	99.880%
9115	MERAFE RESOURCE	0.000%	99.880%
9116	CARPETRIGHT	0.000%	99.880%
9117	COSCO HOLDINGS	0.000%	99.880%
9118	VP PLC	0.000%	99.881%
9119	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.881%
9120	STRATTEC SECURI	0.000%	99.881%
9121	DAIDO KOGYO CO	0.000%	99.881%
9122	YUSHIN PRECISIO	0.000%	99.882%
9123	KEY TRONIC CORP COMMON STOCK	0.000%	99.882%
9124	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.882%
9125	MQ HOLDING AB	0.000%	99.882%
9126	PFSWEB INC COMMON STOCK USD.001	0.000%	99.883%
9127	AWARE INC	0.000%	99.883%
9128	ELECNOR SA	0.000%	99.883%
9129	RUENTEX INDUSTR	0.000%	99.883%
9130	MEGAWIDE CONS C	0.000%	99.884%
9131	AP EAGERS LTD	0.000%	99.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	SABATE DIOSOS	0.000%	99.884%
9133	EXCEL CO LTD	0.000%	99.884%
9134	AEON CO. (M) BH	0.000%	99.885%
9135	ANEST IWATA COR	0.000%	99.885%
9136	CLARK INC COMMO	0.000%	99.885%
9137	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.885%
9138	HANWHA SECS	0.000%	99.886%
9139	SECOM JOSHINETS	0.000%	99.886%
9140	ASESOR DE ACTIV	0.000%	99.886%
9141	KYERYONG CONST	0.000%	99.886%
9142	PARTNERS REAL E	0.000%	99.887%
9143	HUONS CO LTD	0.000%	99.887%
9144	HOOSIERS HOLDIN	0.000%	99.887%
9145	ES-CON JAPAN LT	0.000%	99.887%
9146	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.888%
9147	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.888%
9148	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.888%
9149	TRADELINK ELECT	0.000%	99.888%
9150	SUMITOMO PRECIS	0.000%	99.889%
9151	ASIA FINANCIAL	0.000%	99.889%
9152	GRUPO SECURITY	0.000%	99.889%
9153	FLYBE GROUP PLC	0.000%	99.889%
9154	AES GENER SA	0.000%	99.890%
9155	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.890%
9156	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.890%
9157	RION CO LTD	0.000%	99.890%
9158	ADCORP HLDGS	0.000%	99.891%
9159	HY LOK	0.000%	99.891%
9160	BANGKOK AVIAT F	0.000%	99.891%
9161	FURSYS	0.000%	99.891%
9162	PIPAVAV DEFENCE	0.000%	99.892%
9163	HANKUK PAPER MF	0.000%	99.892%
9164	EMPEROR ENTERTA	0.000%	99.892%
9165	ABILITY ENTERPR	0.000%	99.892%
9166	KRAKATAU STEEL	0.000%	99.893%
9167	REGAL HOTELS IN	0.000%	99.893%
9168	TRAKCJA SA	0.000%	99.893%
9169	UNITY OPTO TECH	0.000%	99.893%
9170	CLERE AG	0.000%	99.894%
9171	YUANSHENGTAI DA	0.000%	99.894%
9172	ADDLIFE AB	0.000%	99.894%
9173	CCC SA	0.000%	99.894%
9174	POLETOWIN PITCR	0.000%	99.895%
9175	THROMBOGENICS N	0.000%	99.895%
9176	TREASURE ASA	0.000%	99.895%
9177	MITSUBISHI RESE	0.000%	99.895%
9178	FAR LTD	0.000%	99.896%
9179	NISSEI ASB MACH	0.000%	99.896%
9180	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.896%
9181	EASTERN PLATINU	0.000%	99.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	KOZA ALTIN ISLE	0.000%	99.897%
9183	NIPPON CHEM IND	0.000%	99.897%
9184	LIPPO CIKARANG	0.000%	99.897%
9185	LEALEA ENTERPRI	0.000%	99.897%
9186	KANGDA INTERNAT	0.000%	99.898%
9187	MOROZOFF LIMITE	0.000%	99.898%
9188	ROBINSON DEPT S	0.000%	99.898%
9189	BCO DESIO E BRI	0.000%	99.898%
9190	CGN MINING CO L	0.000%	99.899%
9191	AMIYAKI TEI CO	0.000%	99.899%
9192	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.899%
9193	GRUPPO MUTUIONL	0.000%	99.899%
9194	ZIGNAGO VETRO S	0.000%	99.900%
9195	NAGANO BANK	0.000%	99.900%
9196	LUBELSKI WEGIEL	0.000%	99.900%
9197	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.900%
9198	SOCOVEDSA SA	0.000%	99.900%
9199	SOLAR APPLIED M	0.000%	99.901%
9200	WORLDLINE	0.000%	99.901%
9201	ZUKEN INC	0.000%	99.901%
9202	ARGO GRAPHICS I	0.000%	99.901%
9203	TMK PAO GDR REG S GDR	0.000%	99.902%
9204	VIDEOCON INDUST	0.000%	99.902%
9205	KATO WORKS CO	0.000%	99.902%
9206	MK RESTAURANT G	0.000%	99.902%
9207	KINKI SHARYO CO	0.000%	99.903%
9208	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.903%
9209	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.903%
9210	TRANSACTION CAP	0.000%	99.903%
9211	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.904%
9212	ROYAL BAFOKENG	0.000%	99.904%
9213	OENON HOLDINGS	0.000%	99.904%
9214	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.904%
9215	AFRICA ISRAEL P	0.000%	99.905%
9216	ABLX NV	0.000%	99.905%
9217	ENERGY EQUITY C	0.000%	99.905%
9218	RATCHABURI ELEC	0.000%	99.905%
9219	ZENITAKA CORP	0.000%	99.905%
9220	ID LOGISTICS GR	0.000%	99.906%
9221	TOTETSU KOGYO C	0.000%	99.906%
9222	YANCHANG PETROL	0.000%	99.906%
9223	MUNKSJO OYJ	0.000%	99.906%
9224	SCOPE METALS GR	0.000%	99.907%
9225	INDIAN BANK	0.000%	99.907%
9226	TAEWOONG CO	0.000%	99.907%
9227	CAN DO CO LTD	0.000%	99.907%
9228	SERVICE STREAM	0.000%	99.908%
9229	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.908%
9230	GHCL LTD	0.000%	99.908%
9231	DAIICHI KENSETS	0.000%	99.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	SOCO INTERNATIO	0.000%	99.909%
9233	GRANULES INDIA	0.000%	99.909%
9234	PC TEL INC COMMON STOCK USD.001	0.000%	99.909%
9235	AKSIGORTA AS	0.000%	99.909%
9236	REGIONAL CONT L	0.000%	99.909%
9237	CHONGQING MACHI	0.000%	99.910%
9238	BasicNet S.p.A.	0.000%	99.910%
9239	SUNLAND GROUP L	0.000%	99.910%
9240	TOMATO BANK LTD	0.000%	99.910%
9241	WHA CORP PCL	0.000%	99.911%
9242	SHINYOUNG SECS	0.000%	99.911%
9243	NAKAYAMA STEEL	0.000%	99.911%
9244	IMDEX LTD	0.000%	99.911%
9245	KHON KAEN SUGAR	0.000%	99.912%
9246	AUDICODES	0.000%	99.912%
9247	INTER PARFUMS	0.000%	99.912%
9248	BASWARE OYJ	0.000%	99.912%
9249	EIKEN CHEMICAL	0.000%	99.912%
9250	NRW HOLDINGS LT	0.000%	99.913%
9251	DAIDOH	0.000%	99.913%
9252	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.913%
9253	MORTGAGE CHOICE	0.000%	99.913%
9254	BLUE SQUARE REA	0.000%	99.914%
9255	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.914%
9256	TPV TECHNOLOGY	0.000%	99.914%
9257	SHENGJING BANK	0.000%	99.914%
9258	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.914%
9259	SEVERFIELD-ROWE	0.000%	99.915%
9260	DECMIL GROUP LT	0.000%	99.915%
9261	MUGEN ESTATE CO	0.000%	99.915%
9262	NIKKO CO	0.000%	99.915%
9263	OPTEX COMPANY	0.000%	99.916%
9264	DY CORP	0.000%	99.916%
9265	KAWASUMI LABS I	0.000%	99.916%
9266	TOBU STORE CO L	0.000%	99.916%
9267	FOX WIZEL LTD	0.000%	99.916%
9268	PACIFIC ONLINE	0.000%	99.917%
9269	VICTORIA PARK A	0.000%	99.917%
9270	SHIMOJIMA CO LT	0.000%	99.917%
9271	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.917%
9272	HAGIWARA ELECTR	0.000%	99.918%
9273	SILICON WORKS	0.000%	99.918%
9274	MIVTACH SHAMIR	0.000%	99.918%
9275	MONGOLIAN MININ	0.000%	99.918%
9276	CHINA FINANCIAL	0.000%	99.918%
9277	EXETER RESOURCE	0.000%	99.919%
9278	CHUNGHWA PICTUR	0.000%	99.919%
9279	ECHELON FINANCI	0.000%	99.919%
9280	FORTIS HLTH (IN	0.000%	99.919%
9281	FUTURE SYSTEMS	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	GR ED L'ESPRESS	0.000%	99.920%
9283	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.920%
9284	DIALIGHT PLC	0.000%	99.920%
9285	COMPANHIA DE GA	0.000%	99.920%
9286	KURIYAMA HOLDIN	0.000%	99.921%
9287	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.921%
9288	POLYTEC ASSET H	0.000%	99.921%
9289	ITFOR INC	0.000%	99.921%
9290	KYOWA LEATHER	0.000%	99.922%
9291	OVERSEAS CHINES	0.000%	99.922%
9292	INDUSTRIAL BLDG	0.000%	99.922%
9293	TAINAN ENTERPRI	0.000%	99.922%
9294	UNICHEM LABS	0.000%	99.922%
9295	CIA ENERGETICA	0.000%	99.923%
9296	ASIA CEMENT CHI	0.000%	99.923%
9297	SAPIENS INTERNA	0.000%	99.923%
9298	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.923%
9299	CHINA FIBER OPT	0.000%	99.923%
9300	AEON CREDIT SER	0.000%	99.924%
9301	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.924%
9302	ALROV PROPETIE	0.000%	99.924%
9303	BURWILL HOLDING	0.000%	99.924%
9304	SINO GRANDNESS	0.000%	99.925%
9305	SATORI ELECTRIC	0.000%	99.925%
9306	VINY THAI	0.000%	99.925%
9307	IMPERIAL HOTEL	0.000%	99.925%
9308	ESSEL PROP	0.000%	99.925%
9309	HUMAX CO LTD	0.000%	99.926%
9310	AVIC INTERNATIO	0.000%	99.926%
9311	SKF INDIA LTD	0.000%	99.926%
9312	BANCO DE BOGOTA	0.000%	99.926%
9313	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.926%
9314	SAKAI OVEX CO L	0.000%	99.927%
9315	WOONGJIN THINKB	0.000%	99.927%
9316	TOMOE CORP	0.000%	99.927%
9317	DAEHAN STEEL CO	0.000%	99.927%
9318	INTL PAPER	0.000%	99.927%
9319	HWA SHIN CO	0.000%	99.928%
9320	SUGIH ENERGY TB	0.000%	99.928%
9321	OTSUKA KAGU	0.000%	99.928%
9322	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.928%
9323	YAC CO LTD	0.000%	99.929%
9324	CHEVALIER INTL	0.000%	99.929%
9325	TOSHO CO LTD	0.000%	99.929%
9326	BANK BUKOPIN PT	0.000%	99.929%
9327	SFP DINING	0.000%	99.929%
9328	ECKERT & ZIEGLE	0.000%	99.930%
9329	AIRPORT FACILIT	0.000%	99.930%
9330	ELLAKTOR SA	0.000%	99.930%
9331	KEPPEL TELECOM&	0.000%	99.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	GILAT SATELLITE	0.000%	99.930%
9333	KASEN INTERNATI	0.000%	99.931%
9334	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.931%
9335	AVIC INTL HOLD	0.000%	99.931%
9336	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.931%
9337	ANF IMMOBILIER	0.000%	99.931%
9338	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.932%
9339	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.932%
9340	NIHON PLAST CO	0.000%	99.932%
9341	ELECTRICITY GEN	0.000%	99.932%
9342	CW GROUP HLDGS	0.000%	99.932%
9343	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.933%
9344	DAIHATSU DIESEL	0.000%	99.933%
9345	BRAEMAR SHIPPIN	0.000%	99.933%
9346	TUNAS BARU LAMP	0.000%	99.933%
9347	SNAI SPA	0.000%	99.933%
9348	SUNGCHANG ENTER	0.000%	99.934%
9349	PERENNIAL REAL	0.000%	99.934%
9350	GOOD RESOURCES	0.000%	99.934%
9351	KUANGCHI SCIENC	0.000%	99.934%
9352	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.934%
9353	DAPHNE INTERNA	0.000%	99.935%
9354	INNOTECH CORP	0.000%	99.935%
9355	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.935%
9356	NEW HOPE CORP	0.000%	99.935%
9357	BILLABONG INTER	0.000%	99.935%
9358	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.936%
9359	KESORAM INDUSTR	0.000%	99.936%
9360	URTHECAST CORP	0.000%	99.936%
9361	CERAGON NETWORK	0.000%	99.936%
9362	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.936%
9363	FUJISHOJI CO.LT	0.000%	99.937%
9364	HANEDA ZENITH H	0.000%	99.937%
9365	YAIZU SUISANKAG	0.000%	99.937%
9366	HALOWS CO LTD	0.000%	99.937%
9367	HATHWAY CABLE	0.000%	99.937%
9368	SHIHLIN ELEC &	0.000%	99.938%
9369	NS SHOPPING CO	0.000%	99.938%
9370	FAG BEARINGS IN	0.000%	99.938%
9371	TOYO ELECTRIC	0.000%	99.938%
9372	ADANI TRANSMISS	0.000%	99.938%
9373	ACAL	0.000%	99.939%
9374	AREZZO INDUSTRI	0.000%	99.939%
9375	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.939%
9376	COCA-COLA ICECE	0.000%	99.939%
9377	INDUSTRIA REIT	0.000%	99.939%
9378	WIJAYA KARYA	0.000%	99.940%
9379	CASTINGS	0.000%	99.940%
9380	IMPEXMETAL	0.000%	99.940%
9381	PMP COMMUNICATI	0.000%	99.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	NSL LTD	0.000%	99.940%
9383	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.941%
9384	ADVAN CO LTD	0.000%	99.941%
9385	YUNNAN WATER IN	0.000%	99.941%
9386	ANDHRA BANK	0.000%	99.941%
9387	ZHUHAI HLDGS IN	0.000%	99.941%
9388	OCEAN-LAND GROU	0.000%	99.942%
9389	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.942%
9390	MELBOURNE IT	0.000%	99.942%
9391	CALEDONIA MININ	0.000%	99.942%
9392	KONDOTEC INC	0.000%	99.942%
9393	TSC GROUP HOLDI	0.000%	99.942%
9394	KYUNGBANG LTD	0.000%	99.943%
9395	DAEWOO SHIPBUIL	0.000%	99.943%
9396	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.943%
9397	CRAWFORD & CO	0.000%	99.943%
9398	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.943%
9399	SRI SPORTS LIMI	0.000%	99.944%
9400	KOREA TECH BANK	0.000%	99.944%
9401	KG CHEMICAL COR	0.000%	99.944%
9402	STREET CAPITAL	0.000%	99.944%
9403	ALKANE RESOURCE	0.000%	99.944%
9404	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.945%
9405	SAFETY GODOWN C	0.000%	99.945%
9406	EIH LTD	0.000%	99.945%
9407	AARTI INDS	0.000%	99.945%
9408	APPROACH RESOUR	0.000%	99.945%
9409	GFOOT CO LTD	0.000%	99.945%
9410	PEET LIMITED	0.000%	99.946%
9411	DELTA PROPERTY	0.000%	99.946%
9412	MANDARIN ORIENT	0.000%	99.946%
9413	CHORUS LTD ADR ADR	0.000%	99.946%
9414	INVESTORE PROP	0.000%	99.946%
9415	MUTOW CO LTD	0.000%	99.947%
9416	IMMOBEL	0.000%	99.947%
9417	SRV GROUP OYJ	0.000%	99.947%
9418	CODAN LTD	0.000%	99.947%
9419	CORP BANK	0.000%	99.947%
9420	SURYA CITRA MED	0.000%	99.948%
9421	FIRST STEAMSHIP	0.000%	99.948%
9422	MJ GLEESON PLC	0.000%	99.948%
9423	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.948%
9424	CARBORUNDUM	0.000%	99.948%
9425	TOHOKU BANK	0.000%	99.948%
9426	TER BEKE SA	0.000%	99.949%
9427	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.949%
9428	AGV PRODUCTS	0.000%	99.949%
9429	JOHN LAING GROU	0.000%	99.949%
9430	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.949%
9431	S&T DYNAMICS CO	0.000%	99.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	COCO'S JAPAN CO	0.000%	99.950%
9433	SEJONG INDUSTRI	0.000%	99.950%
9434	FDC LTD/INDIA	0.000%	99.950%
9435	MAHARASHTRA SEA	0.000%	99.950%
9436	CHINA OVERSEAS	0.000%	99.950%
9437	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.951%
9438	YELP INC COMMON STOCK USD.000001	0.000%	99.951%
9439	TOPPS TILES	0.000%	99.951%
9440	POLARIS INFRAST	0.000%	99.951%
9441	IRC LIMITED	0.000%	99.951%
9442	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.951%
9443	NICHIA STEEL WO	0.000%	99.952%
9444	DEPOMED INC COMMON STOCK	0.000%	99.952%
9445	UTD PLANTATION	0.000%	99.952%
9446	KAPSCH TRAFFICC	0.000%	99.952%
9447	SELVAAG BOLIG A	0.000%	99.952%
9448	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.952%
9449	SALEM COMM CORP	0.000%	99.953%
9450	AMERIGO RESOURC	0.000%	99.953%
9451	MCLEOD RUSSEL I	0.000%	99.953%
9452	VETOQUINOL SA	0.000%	99.953%
9453	SOCAM DEVELOPME	0.000%	99.953%
9454	HOME INVEST BEL	0.000%	99.953%
9455	ORANGE POLSKA	0.000%	99.954%
9456	FAR EAST ORCH	0.000%	99.954%
9457	CARLO CAVAZZI H	0.000%	99.954%
9458	NVC LIGHTING HO	0.000%	99.954%
9459	WIN HANVERKY HO	0.000%	99.954%
9460	GENERATION HEAL	0.000%	99.955%
9461	TAT HONG HOLDIN	0.000%	99.955%
9462	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.955%
9463	POLY CULTURE GR	0.000%	99.955%
9464	LAKSHMI VILAS B	0.000%	99.955%
9465	FULLER SMITH &	0.000%	99.955%
9466	VINA CONCHA Y T	0.000%	99.956%
9467	TA ANN HOLDINGS	0.000%	99.956%
9468	TWIN DISC INC COMMON STOCK	0.000%	99.956%
9469	BANK INTERNASIO	0.000%	99.956%
9470	ZUG ESTATES HLD	0.000%	99.956%
9471	MYSTATE LTD	0.000%	99.956%
9472	FREQUENCY ELEC	0.000%	99.957%
9473	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.957%
9474	SUNCALL CORP	0.000%	99.957%
9475	CHINA AVIATION	0.000%	99.957%
9476	ASIA SATELLITE	0.000%	99.957%
9477	PT MULTIPLOAR C	0.000%	99.957%
9478	SELCUK ECZA DEP	0.000%	99.957%
9479	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.958%
9480	DISTELL GROUP L	0.000%	99.958%
9481	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	ASKUL	0.000%	99.958%
9483	KERRY TJ LOGIST	0.000%	99.958%
9484	MEDUSA MINING L	0.000%	99.958%
9485	HONG KONG FERRY	0.000%	99.959%
9486	SEED CO LTD/TOK	0.000%	99.959%
9487	INFOMEDIA	0.000%	99.959%
9488	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.959%
9489	VIVA INDUSTRIAL	0.000%	99.959%
9490	SAMSE SA	0.000%	99.959%
9491	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.960%
9492	CARDNO LIMITED	0.000%	99.960%
9493	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.960%
9494	SITTOY GROUP HLD	0.000%	99.960%
9495	COVISINT CORP COMMON STOCK	0.000%	99.960%
9496	HOGG ROBINSON G	0.000%	99.960%
9497	AKTIA BANK OYJ	0.000%	99.961%
9498	HKSCAN OYJ	0.000%	99.961%
9499	GAFISA SA RTS E	0.000%	99.961%
9500	IMAGI INTERNATI	0.000%	99.961%
9501	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.961%
9502	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.961%
9503	ENEA AB	0.000%	99.961%
9504	PHARMA MAR SA	0.000%	99.962%
9505	RATTANINDIA	0.000%	99.962%
9506	SHOFU INC	0.000%	99.962%
9507	OXLEY HOLDINGS	0.000%	99.962%
9508	GUARARAPES CONF	0.000%	99.962%
9509	GLAXO SMITHKLIN	0.000%	99.962%
9510	BARON DE LEY	0.000%	99.963%
9511	HOTELES CITY EX	0.000%	99.963%
9512	RENTIAN TECHNOL	0.000%	99.963%
9513	CEQUENCE ENERGY	0.000%	99.963%
9514	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.963%
9515	INTEVAC INC	0.000%	99.963%
9516	GULF MARINE SER	0.000%	99.963%
9517	REAL INDUSTRY I	0.000%	99.964%
9518	FLUIDRA SA	0.000%	99.964%
9519	CGG SA	0.000%	99.964%
9520	NORWEGIAN PROPE	0.000%	99.964%
9521	EUROTECH SPA	0.000%	99.964%
9522	TECHNOTRANS AG	0.000%	99.964%
9523	BEST BRIDAL INC	0.000%	99.965%
9524	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.965%
9525	KINTETSU DPT ST	0.000%	99.965%
9526	THURGAUER KANTO	0.000%	99.965%
9527	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.965%
9528	HOKUETSU INDS C	0.000%	99.965%
9529	MBK PCL	0.000%	99.965%
9530	CEDAR WOODS PRO	0.000%	99.966%
9531	TK DEVELOPMENT	0.000%	99.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	FAR EAST HOLDIN	0.000%	99.966%
9533	LINK NET TBK PT	0.000%	99.966%
9534	HOKKAI CAN CO	0.000%	99.966%
9535	PFENEX INC COMMON STOCK USD.001	0.000%	99.966%
9536	DAISHINKU CORP	0.000%	99.966%
9537	TBK Co., Ltd.	0.000%	99.967%
9538	IFG GROUP PLC	0.000%	99.967%
9539	IBI GROUP INC.	0.000%	99.967%
9540	BSL CORPORATION	0.000%	99.967%
9541	LAURA ASHLEY HO	0.000%	99.967%
9542	PILOT GOLD INC	0.000%	99.967%
9543	TRIVENI TURBINE	0.000%	99.967%
9544	NATURAL ALTERNT	0.000%	99.968%
9545	AGORA	0.000%	99.968%
9546	TSUI WAH HOLDIN	0.000%	99.968%
9547	CHINA YURUN FOO	0.000%	99.968%
9548	AEROPORTO VENEZ	0.000%	99.968%
9549	TRINITY LTD	0.000%	99.968%
9550	VIOHALCO SA	0.000%	99.968%
9551	KOMEHYO	0.000%	99.969%
9552	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.969%
9553	OSK HOLDINGS BH	0.000%	99.969%
9554	MAINSTREET HEAL	0.000%	99.969%
9555	IPE GROUP LTD	0.000%	99.969%
9556	HFA HOLDINGS LI	0.000%	99.969%
9557	BIO PAPPEL SAB	0.000%	99.969%
9558	HUA ENG WIRE&CA	0.000%	99.970%
9559	VILLA WORLD LTD	0.000%	99.970%
9560	TRIFAST PLC	0.000%	99.970%
9561	KPX CHEMICAL	0.000%	99.970%
9562	MINEROS S.A.	0.000%	99.970%
9563	SADBHAV ENGINEE	0.000%	99.970%
9564	GATEWAY LIFESTY	0.000%	99.970%
9565	R.E.A. HOLDINGS	0.000%	99.971%
9566	ALMADEN MINERAL	0.000%	99.971%
9567	HESKA CORP	0.000%	99.971%
9568	CENTURIA METROP	0.000%	99.971%
9569	NATURES SUNSHIN	0.000%	99.971%
9570	DONGBU SECURITI	0.000%	99.971%
9571	COOPER ENERGY L	0.000%	99.971%
9572	BANYAN TREE HOL	0.000%	99.972%
9573	TILT RENEWABLES	0.000%	99.972%
9574	EASTERN MEDIA	0.000%	99.972%
9575	PADDY POWER BET	0.000%	99.972%
9576	TAKE AND GIVE	0.000%	99.972%
9577	KATHMANDU HOLDI	0.000%	99.972%
9578	HEIDELBERGCEMEN	0.000%	99.972%
9579	NORCROS PLC	0.000%	99.972%
9580	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.973%
9581	ORIGIN ELECTRIC	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	RECKON LTD	0.000%	99.973%
9583	OHB SE	0.000%	99.973%
9584	SHIDAX CORP	0.000%	99.973%
9585	THERMAX LTD	0.000%	99.973%
9586	K1 VENTURES LTD	0.000%	99.973%
9587	SURYA SEMESTA I	0.000%	99.974%
9588	ITC CORP	0.000%	99.974%
9589	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.974%
9590	ZHONG AN REAL E	0.000%	99.974%
9591	CONTINENTAL HLD	0.000%	99.974%
9592	AICHI TOKEI DEN	0.000%	99.974%
9593	MEITO SANGYO CO	0.000%	99.974%
9594	EASTMAIN RES IN	0.000%	99.974%
9595	PALADIN ENERGY	0.000%	99.975%
9596	SANYO TRADING C	0.000%	99.975%
9597	CRISIL LTD	0.000%	99.975%
9598	METALS X LTD	0.000%	99.975%
9599	ST. IVES PLC	0.000%	99.975%
9600	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.975%
9601	LOW KENG HUAT(S	0.000%	99.975%
9602	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.976%
9603	KOHSOKU CORP	0.000%	99.976%
9604	TOW CO LTD	0.000%	99.976%
9605	WATAHAN & CO LT	0.000%	99.976%
9606	SHIN NIPPON AIR	0.000%	99.976%
9607	BORYUNG PHARM	0.000%	99.976%
9608	SOUNDWILL HOLDI	0.000%	99.976%
9609	SANYO HOUSING N	0.000%	99.976%
9610	HIROSHIMA ELEC	0.000%	99.977%
9611	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.977%
9612	WARTECK INVEST	0.000%	99.977%
9613	UNITED MICROELECTRON SP ADR ADR	0.000%	99.977%
9614	FUJISASH CO LTD	0.000%	99.977%
9615	INVESTORS TITLE CO COMMON STOCK	0.000%	99.977%
9616	GRANDVISION BV	0.000%	99.977%
9617	CHINA GREAT STA	0.000%	99.977%
9618	OZFOREX GROUP L	0.000%	99.978%
9619	WEE HUR HOLDING	0.000%	99.978%
9620	DICKSON CONCEPT	0.000%	99.978%
9621	FDM GROUP PLC	0.000%	99.978%
9622	PINGUELY-HAULOT	0.000%	99.978%
9623	DARFON ELECTRON	0.000%	99.978%
9624	SHENGUAN HOLDIN	0.000%	99.978%
9625	WHIRLPOOL OF IN	0.000%	99.978%
9626	BSQUARE CORP COMMON STOCK	0.000%	99.978%
9627	TOFAS TURK OTOM	0.000%	99.979%
9628	MAHINDRA CIE AU	0.000%	99.979%
9629	FORTRESS PAPER	0.000%	99.979%
9630	ELRON ELECTRONI	0.000%	99.979%
9631	GALLANT VENTURE	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	SILICON INTEG S	0.000%	99.979%
9633	GAJAH TUNGGAL	0.000%	99.979%
9634	BCB BANCORP INC COMMON STOCK	0.000%	99.979%
9635	COXON PRECISE I	0.000%	99.980%
9636	REFRESCO GROUP	0.000%	99.980%
9637	KLOVERN AB B SH	0.000%	99.980%
9638	DONGYUE GROUP	0.000%	99.980%
9639	ASHTROM PROPERT	0.000%	99.980%
9640	KIAN JOO CAN FC	0.000%	99.980%
9641	CHINA LOTSYNERG	0.000%	99.980%
9642	NONG SHIM HOLDI	0.000%	99.980%
9643	MACMAHON HOLDIN	0.000%	99.980%
9644	CROCODILE GARME	0.000%	99.981%
9645	TAKASHIMA & CO	0.000%	99.981%
9646	EQUITAL	0.000%	99.981%
9647	HAGOROMO FOODS	0.000%	99.981%
9648	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.981%
9649	TAIKO PHARMACEU	0.000%	99.981%
9650	YONDENKO CORP	0.000%	99.981%
9651	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.981%
9652	EQUITY FIN HOLD	0.000%	99.982%
9653	TROY RESOURCES	0.000%	99.982%
9654	REPSOL SA	0.000%	99.982%
9655	KIMOTO CO LTD	0.000%	99.982%
9656	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.982%
9657	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.982%
9658	DECEUNINCK	0.000%	99.982%
9659	AVIANCA HOLDING	0.000%	99.982%
9660	GUANGNAN(HLDGS)	0.000%	99.982%
9661	HANMI SEMICONDU	0.000%	99.983%
9662	MARUYAMA MFG CO	0.000%	99.983%
9663	GETIN HOLDING S	0.000%	99.983%
9664	CHINA ELEC OPTI	0.000%	99.983%
9665	CHAMBAL FER	0.000%	99.983%
9666	SAMSON HOLDING	0.000%	99.983%
9667	GRUPO ARGOS SA	0.000%	99.983%
9668	CONSTANTIN MEDI	0.000%	99.983%
9669	Tessi S.A.	0.000%	99.983%
9670	ORIENTAL WATCH	0.000%	99.984%
9671	KOSEI SECURITIE	0.000%	99.984%
9672	INTRALOT SA - I	0.000%	99.984%
9673	NEW YORK & CO I	0.000%	99.984%
9674	LEMMINKAINEN OY	0.000%	99.984%
9675	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.984%
9676	CSG LIMITED	0.000%	99.984%
9677	THE BASIC HOUSE	0.000%	99.984%
9678	APN OUTDOOR GRO	0.000%	99.984%
9679	MIYOSHI OIL & F	0.000%	99.984%
9680	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.985%
9681	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	STARK TECHNOLOG	0.000%	99.985%
9683	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.985%
9684	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.985%
9685	ASCENCIO	0.000%	99.985%
9686	ALVIVA HOLDINGS	0.000%	99.985%
9687	ERICSSON LM-A S	0.000%	99.985%
9688	PARADISE ENTERT	0.000%	99.985%
9689	BALMER LAWRIE	0.000%	99.985%
9690	ATHENS WATER SU	0.000%	99.986%
9691	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.986%
9692	TOMEN DEVICES C	0.000%	99.986%
9693	EUROZ LTD	0.000%	99.986%
9694	DYNAMIC ELECTRO	0.000%	99.986%
9695	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.986%
9696	VOLUTION GROUP	0.000%	99.986%
9697	MINERA FRISCO S	0.000%	99.986%
9698	MODUSLINK GLOBA	0.000%	99.986%
9699	GLORIOUS SUN EN	0.000%	99.986%
9700	QAD INC B COMMON STOCK USD.001	0.000%	99.987%
9701	LOGISTEC CORP C	0.000%	99.987%
9702	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.987%
9703	SHELL REFINING(0.000%	99.987%
9704	CB INDUSTRIAL P	0.000%	99.987%
9705	AVENG	0.000%	99.987%
9706	GEAR ENERGY LTD	0.000%	99.987%
9707	CHINA HUIZHAN D	0.000%	99.987%
9708	INNODATA INC COMMON STOCK USD.01	0.000%	99.987%
9709	RIZAL COMML BAN	0.000%	99.987%
9710	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.987%
9711	LSL PROPERTY SE	0.000%	99.988%
9712	TOP SPRING INTL	0.000%	99.988%
9713	IMMSI SPA	0.000%	99.988%
9714	AFFINE	0.000%	99.988%
9715	NAPEC INC	0.000%	99.988%
9716	NIPPON HUME PIP	0.000%	99.988%
9717	YUANDA CHINA HO	0.000%	99.988%
9718	MIE HOLDINGS CO	0.000%	99.988%
9719	FRAGRANCE GROUP	0.000%	99.988%
9720	PROSAFE ASA	0.000%	99.988%
9721	KAI YUAN HOLDIN	0.000%	99.988%
9722	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.989%
9723	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.989%
9724	PETRUS RESOURCE	0.000%	99.989%
9725	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.989%
9726	BOLU CIMENTO SA	0.000%	99.989%
9727	VGI GLOBAL MEDI	0.000%	99.989%
9728	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.989%
9729	FALCON ENERGY G	0.000%	99.989%
9730	MEDICAL SYSTEM	0.000%	99.989%
9731	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	TOWN CENTRE SEC	0.000%	99.989%
9733	BOOT(HENRY) & S	0.000%	99.989%
9734	ROULARTA MEDIA	0.000%	99.990%
9735	SHIKIBO LTD	0.000%	99.990%
9736	XERIUM TECHNOLO	0.000%	99.990%
9737	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.990%
9738	CHINA PROPRTIE	0.000%	99.990%
9739	WAH SEONG	0.000%	99.990%
9740	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.990%
9741	KAM HING INTERN	0.000%	99.990%
9742	US AUTO PARTS N	0.000%	99.990%
9743	TORIGOE CO LTD	0.000%	99.990%
9744	CONSTRUCTORA CO	0.000%	99.990%
9745	DYNASTY FINE WI	0.000%	99.990%
9746	ISE CHEMICAL CO	0.000%	99.991%
9747	ARCELORMITTAL S	0.000%	99.991%
9748	DYNA-MAC HOLDIN	0.000%	99.991%
9749	CHINA PUBLIC PR	0.000%	99.991%
9750	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.991%
9751	PEARL ORIENTAL	0.000%	99.991%
9752	TSH RESOURCES B	0.000%	99.991%
9753	EXCELSIOR MEDIC	0.000%	99.991%
9754	TOTAL ACCESS CO	0.000%	99.991%
9755	STRONG PETROCHE	0.000%	99.991%
9756	TOTAL GABON	0.000%	99.991%
9757	HOKKAIDO GAS CO	0.000%	99.991%
9758	NIPPON FILCON C	0.000%	99.992%
9759	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.992%
9760	SEQUANA	0.000%	99.992%
9761	HANISON CONSTRU	0.000%	99.992%
9762	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.992%
9763	CATABASIS PHARM	0.000%	99.992%
9764	HEG LIMITED	0.000%	99.992%
9765	O LUXE HOLDINGS	0.000%	99.992%
9766	S.T.CHEMICAL CO	0.000%	99.992%
9767	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.992%
9768	WESTPORT INNOVA	0.000%	99.992%
9769	ASPEN GROUP	0.000%	99.992%
9770	HI-P INTERNATIO	0.000%	99.993%
9771	PRIME MEDIA GRO	0.000%	99.993%
9772	TV AZTECA	0.000%	99.993%
9773	ABAN OFFSHORE	0.000%	99.993%
9774	ZEDGE INC CL B COMMON STOCK	0.000%	99.993%
9775	TOMORROW FOCUS	0.000%	99.993%
9776	MIMAKI ENGINEER	0.000%	99.993%
9777	DELTICOM AG	0.000%	99.993%
9778	INES CORPORATIO	0.000%	99.993%
9779	SKYLINE CORP	0.000%	99.993%
9780	ESUN HOLDINGS L	0.000%	99.993%
9781	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	NAGARJUNA FERTI	0.000%	99.993%
9783	OLYMPIC CORP	0.000%	99.993%
9784	BANCO ABC BRASI	0.000%	99.994%
9785	TEN NETWORK HLD	0.000%	99.994%
9786	LANDING INTL DE	0.000%	99.994%
9787	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.994%
9788	ASANTE INC	0.000%	99.994%
9789	CATENA AB	0.000%	99.994%
9790	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.994%
9791	ANXIN-CHINA HOL	0.000%	99.994%
9792	HITE HOLDINGS C	0.000%	99.994%
9793	ASCOTT RESIDENC	0.000%	99.994%
9794	FOUNTAIN SET HL	0.000%	99.994%
9795	ALTIUM LTD	0.000%	99.994%
9796	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.994%
9797	ONO SOKKI CO	0.000%	99.994%
9798	NISSEI INDUSTRI	0.000%	99.995%
9799	BROCKMAN MINING	0.000%	99.995%
9800	VOCENTO	0.000%	99.995%
9801	WORLD HOLDINGS	0.000%	99.995%
9802	MEGASTUDY CO LT	0.000%	99.995%
9803	DB REALTY LTD	0.000%	99.995%
9804	STRAD ENERGY SE	0.000%	99.995%
9805	BOUSTEAD PROJEC	0.000%	99.995%
9806	LPP SA	0.000%	99.995%
9807	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
9808	REAL NUTRICEUTI	0.000%	99.995%
9809	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.995%
9810	PYI CORPORATION	0.000%	99.995%
9811	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.995%
9812	AUSWIDE BANK LT	0.000%	99.995%
9813	LEES PHARMACEUT	0.000%	99.996%
9814	MIN XIN HLDGS	0.000%	99.996%
9815	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
9816	MINGFA GROUP	0.000%	99.996%
9817	MEIWA ESTATE CO	0.000%	99.996%
9818	BR PROPERTIES S	0.000%	99.996%
9819	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9820	SINON CORP	0.000%	99.996%
9821	TERNA ENERGY SA	0.000%	99.996%
9822	CVC BRASIL OP A	0.000%	99.996%
9823	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9824	SUNWAY CONSTRUC	0.000%	99.996%
9825	FERROLIGAS FERB	0.000%	99.996%
9826	CHINA RARE EART	0.000%	99.996%
9827	ADDNODE GROUP A	0.000%	99.996%
9828	GETIN NOBLE BA	0.000%	99.996%
9829	BANK OF KOCHI L	0.000%	99.996%
9830	MCKAY SECURITIE	0.000%	99.997%
9831	ALANDSBANKEN	0.000%	99.997%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	INFOMART CORP	0.000%	99.997%
9833	TRUBA ALAM MANU	0.000%	99.997%
9834	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.997%
9835	FUTURE BRIGHT H	0.000%	99.997%
9836	GROUPE OPEN	0.000%	99.997%
9837	STEEL & TUBE HL	0.000%	99.997%
9838	ORASCOM DEVELOP	0.000%	99.997%
9839	SLATER & GORDON	0.000%	99.997%
9840	BRILLIANT CIRCL	0.000%	99.997%
9841	MEGASTUDY EDUCA	0.000%	99.997%
9842	SALMAT LTD	0.000%	99.997%
9843	NIHON TRIM CO	0.000%	99.997%
9844	KAPPA CREATE CO	0.000%	99.997%
9845	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.997%
9846	PERPETUAL ENERG	0.000%	99.997%
9847	BOUSTEAD PLANTA	0.000%	99.997%
9848	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.998%
9849	A&D CO LTD	0.000%	99.998%
9850	CHINA DAYE NON-	0.000%	99.998%
9851	BGR ENERGY SYST	0.000%	99.998%
9852	K.P.R. MILL	0.000%	99.998%
9853	GET NICE FINANC	0.000%	99.998%
9854	COMPUGEN LTD	0.000%	99.998%
9855	GRUPO FAMSA SA	0.000%	99.998%
9856	ECOSYNTHETIX IN	0.000%	99.998%
9857	NRJ GROUP	0.000%	99.998%
9858	BAOXIN AUTO GRO	0.000%	99.998%
9859	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
9860	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
9861	PACIFIC CURRENT	0.000%	99.998%
9862	PVA TEPLA AG	0.000%	99.998%
9863	BERJAYA LAND BH	0.000%	99.998%
9864	AFRICA ISRAEL I	0.000%	99.998%
9865	B2W CIA DIGITAL	0.000%	99.998%
9866	BANRO CORPORATI	0.000%	99.998%
9867	SANGETSU CO	0.000%	99.998%
9868	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
9869	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.999%
9870	YEO HIAP SENG	0.000%	99.999%
9871	HIPAY GROUP SA	0.000%	99.999%
9872	LUKS GROUP (VH)	0.000%	99.999%
9873	JINDAL SAW LTD	0.000%	99.999%
9874	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9875	SILVER BASE GRO	0.000%	99.999%
9876	KONG SUN HLDGS	0.000%	99.999%
9877	CGG SPON ADR ADR	0.000%	99.999%
9878	QUNXING PAPER H	0.000%	99.999%
9879	MAX VENTURES &	0.000%	99.999%
9880	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
9881	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.001%
9933	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.001%
9934	ITE TECH INC	0.000%	100.001%
9935	NAM CHEONG LIM	0.000%	100.001%
9936	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.001%
9937	PIK GROUP-GDR R	0.000%	100.001%
9938	GLOBAL PREMIUM	0.000%	100.001%
9939	BCO PINE SA	0.000%	100.001%
9940	SOCIETE MANUTAN	0.000%	100.001%
9941	BE GROUP AB	0.000%	100.001%
9942	KENMARE RESOURC	0.000%	100.001%
9943	POLARIS SOFTWARE	0.000%	100.001%
9944	MACA LIMITED	0.000%	100.001%
9945	SEPURA PLC	0.000%	100.001%
9946	SPORTECH PLC	0.000%	100.001%
9947	COOPER ENERGY L	0.000%	100.001%
9948	CHINA BILLION R	0.000%	100.001%
9949	FIRST STEAMSHIP	0.000%	100.001%
9950	DOWNER EDI LTD	0.000%	100.001%
9951	TALVIVAARA MINI	0.000%	100.001%
9952	CHENNAI SUPER K	0.000%	100.001%
9953	ZENITH CAPITAL	0.000%	100.001%
9954	PARSVNATH DEVEL	0.000%	100.001%
9955	JITF INFRALOGIS	0.000%	100.001%
9956	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	0.000%	100.001%
9957	SING HOLDINGS L	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	RB ENERGY INC	0.000%	100.001%
9963	ORMAT TECHNOLOG	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%