

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

As of April 28, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.604%	0.604%
2	BANK OF MONTREAL COMMON STOCK	0.581%	1.185%
3	CAD - London	0.568%	1.754%
4	APPLE INC	0.559%	2.313%
5	AT+T INC COMMON STOCK USD1.0	0.543%	2.855%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.515%	3.370%
7	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.509%	3.878%
8	WELLS FARGO + CO COMMON STOCK USD1.666	0.500%	4.379%
9	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.454%	4.833%
10	SUNCOR ENERGY INC COMMON STOCK	0.446%	5.279%
11	TORONTO DOMINION BANK COMMON STOCK	0.443%	5.722%
12	SINGAPORE GOVER	0.441%	6.163%
13	LANDWIRT RENTEN	0.436%	6.599%
14	KFW 1.375% 01FE	0.407%	7.006%
15	ROYAL BANK OF CANADA COMMON STOCK	0.406%	7.411%
16	MERCK & CO INC	0.397%	7.808%
17	LANDESKREDITBAN	0.374%	8.182%
18	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.365%	8.548%
19	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.364%	8.911%
20	APPLE INC SR UNSECURED 02/21 2.25	0.352%	9.263%
21	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.350%	9.613%
22	CHEVRON CORP SR UNSECURED 03/20 1.961	0.347%	9.960%
23	EUROPEAN INVEST	0.340%	10.300%
24	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.340%	10.640%
25	SWEDISH EXP CRE	0.333%	10.972%
26	KOMMUNINVEST I	0.330%	11.302%
27	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.328%	11.631%
28	WESTPAC BKG COR	0.327%	11.958%
29	INTL BANK FOR R	0.323%	12.281%
30	KOMMUNINVEST I	0.323%	12.605%
31	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.311%	12.915%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	EXXON MOBIL CORP COMMON STOCK	0.310%	13.226%
33	NATL AUSTRALIA	0.310%	13.536%
34	ROYAL BK OF CAN	0.304%	13.839%
35	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.301%	14.140%
36	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.295%	14.436%
37	UNITED KINGDOM	0.295%	14.731%
38	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.295%	15.026%
39	INTEL CORP COMMON STOCK USD.001	0.280%	15.306%
40	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.276%	15.581%
41	EXPORT DEVELOPM	0.275%	15.856%
42	IBM CORP SR UNSECURED 01/22 2.5	0.274%	16.130%
43	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.274%	16.405%
44	BANK OF AMERICA	0.273%	16.677%
45	MICROSOFT CORP COMMON STOCK USD.00000625	0.263%	16.940%
46	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.262%	17.202%
47	MANULIFE FINANCIAL CORP COMMON STOCK	0.257%	17.459%
48	UK(GOVT OF) 4.2	0.254%	17.713%
49	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.253%	17.966%
50	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.246%	18.212%
51	CANADA HOUSING	0.245%	18.457%
52	COMCAST CORP CLASS A COMMON STOCK USD.01	0.243%	18.700%
53	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.243%	18.943%
54	CHEVRON CORP COMMON STOCK USD.75	0.242%	19.185%
55	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.241%	19.426%
56	US TREASURY N/B 05/25 2.125	0.241%	19.667%
57	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.239%	19.906%
58	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.236%	20.142%
59	MICROSOFT CORP SR UNSECURED 11/20 2	0.236%	20.378%
60	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.232%	20.610%
61	NETWORK RAIL IN	0.228%	20.838%
62	CANADIAN NATURAL RESOURCES COMMON STOCK	0.226%	21.064%
63	FINLAND GOVT IN	0.225%	21.289%
64	CISCO SYSTEMS	0.224%	21.513%
65	ORACLE CORP SR UNSECURED 09/21 1.9	0.220%	21.733%
66	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.212%	21.945%
67	IBM CORP SR UNSECURED 02/21 2.25	0.211%	22.156%
68	SINGAPORE GOVT	0.207%	22.362%
69	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.206%	22.569%
70	WAL-MART STORES	0.206%	22.775%
71	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.206%	22.981%
72	PFIZER INC COMMON STOCK USD.05	0.205%	23.186%
73	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.200%	23.386%
74	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.198%	23.584%
75	CITIGROUP INC COMMON STOCK USD.01	0.194%	23.778%
76	BK NEDERLANDSE	0.192%	23.970%
77	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.190%	24.160%
78	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.182%	24.342%
79	MAGNA INTERNATIONAL INC COMMON STOCK	0.179%	24.521%
80	SAMSUNG ELECTRO	0.179%	24.700%
81	AGENCE FRANC DE	0.176%	24.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	PFIZER INC	0.174%	25.050%
83	TOTAL SA	0.171%	25.221%
84	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.167%	25.388%
85	ONTARIO(PROV OF	0.167%	25.555%
86	LANDESKREDITBAN	0.162%	25.717%
87	NESTLE SA	0.162%	25.879%
88	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.161%	26.040%
89	NATIONAL BK CDA	0.161%	26.201%
90	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.160%	26.360%
91	SUN LIFE FINANCIAL INC COMMON STOCK	0.159%	26.519%
92	PROCTER + GAMBLE CO/THE COMMON STOCK	0.158%	26.677%
93	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.157%	26.834%
94	TRANSCANADA CORP COMMON STOCK	0.156%	26.990%
95	SINGAPORE GOVT	0.156%	27.145%
96	NESTLE FINANCE	0.154%	27.299%
97	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.154%	27.453%
98	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.154%	27.606%
99	AMAZON.COM INC	0.152%	27.758%
100	SWEDISH GOVERNMENT	0.150%	27.908%
101	UNITEDHEALTH GR	0.150%	28.057%
102	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.147%	28.205%
103	SHELL INTL.FIN.	0.147%	28.351%
104	EUROFIMA 1.75%	0.146%	28.497%
105	APPLE INC SR UNSECURED 05/20 2	0.146%	28.642%
106	NORDRH-WESTFALE	0.145%	28.788%
107	FACEBOOK INC A COMMON STOCK USD.000006	0.145%	28.932%
108	DEUTSCHE BAHN F	0.145%	29.077%
109	KOMMUNALBANKEN	0.144%	29.221%
110	BANK OF MONTREAL	0.143%	29.364%
111	ENBRIDGE INC COMMON STOCK	0.142%	29.506%
112	ALPHABET INC CL C COMMON STOCK USD.001	0.142%	29.648%
113	WALT DISNEY(HLD)	0.142%	29.789%
114	CHEVRON CORP SR UNSECURED 06/23 3.191	0.141%	29.930%
115	ALPHABET INC CL A COMMON STOCK USD.001	0.138%	30.068%
116	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.136%	30.204%
117	DAIMLER AG	0.135%	30.339%
118	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.135%	30.474%
119	STATOIL ASA COMPANY GUAR 11/19 2.25	0.134%	30.608%
120	EUROPEAN INVEST	0.134%	30.742%
121	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.133%	30.875%
122	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.131%	31.006%
123	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.131%	31.137%
124	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.131%	31.268%
125	TOYOTA MOTOR CO	0.130%	31.398%
126	CHINA CONST BK	0.129%	31.527%
127	GENERAL MOTORS CO COMMON STOCK USD.01	0.127%	31.654%
128	AUTOMATIC DATA PROCESSING SR UNSECURED 09/20 2.25	0.126%	31.779%
129	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.126%	31.905%
130	CANADIAN NATL RAILWAY CO COMMON STOCK	0.125%	32.030%
131	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.125%	32.156%

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132	TEMASEK FINL I	0.124%	32.280%
133	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.121%	32.401%
134	APPLE INC SR UNSECURED 02/22 2.5	0.120%	32.521%
135	BCE INC COMMON STOCK	0.118%	32.639%
136	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.117%	32.757%
137	TRANSPORT FOR L	0.116%	32.873%
138	FRENCH REP GOVT	0.116%	32.989%
139	BK OF NOVA SCOT	0.116%	33.105%
140	CVS HEALTH CORP COMMON STOCK USD.01	0.115%	33.219%
141	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.114%	33.333%
142	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.112%	33.446%
143	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.111%	33.557%
144	MERCK + CO. INC. COMMON STOCK USD.5	0.111%	33.668%
145	US BANCORP COMMON STOCK USD.01	0.110%	33.779%
146	FORD MOTOR CO COMMON STOCK USD.01	0.110%	33.888%
147	SNCF RESEAU 3.1	0.109%	33.998%
148	MICROSOFT CORP	0.109%	34.106%
149	ORACLE CORP SR UNSECURED 07/21 2.8	0.107%	34.213%
150	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.106%	34.319%
151	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.105%	34.424%
152	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.105%	34.529%
153	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.105%	34.633%
154	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.105%	34.738%
155	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.104%	34.842%
156	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.104%	34.946%
157	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.103%	35.050%
158	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.103%	35.153%
159	QUALCOMM INC COMMON STOCK USD.0001	0.102%	35.255%
160	TIME WARNER INC COMMON STOCK USD.01	0.102%	35.357%
161	DEXIA CREDIT LO	0.099%	35.457%
162	UNION PACIFIC CORP COMMON STOCK USD2.5	0.098%	35.555%
163	APPLE INC SR UNSECURED 05/23 2.4	0.098%	35.653%
164	SIMON PROPERTY GROUP INC REIT USD.0001	0.098%	35.751%
165	ALLERGAN PLC	0.098%	35.849%
166	BASF SE	0.097%	35.946%
167	MORGAN STANLEY COMMON STOCK USD.01	0.096%	36.042%
168	TRAVELERS COS	0.096%	36.137%
169	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.095%	36.232%
170	WASTE CONNECTIONS INC COMMON STOCK	0.094%	36.326%
171	INTL BUSINESS M	0.094%	36.419%
172	AGNICO EAGLE MINES LTD COMMON STOCK	0.093%	36.512%
173	FAIRFAX FINANCI	0.092%	36.604%
174	PNC BANK	0.092%	36.696%
175	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.091%	36.787%
176	ORACLE CORP COMMON STOCK USD.01	0.091%	36.878%
177	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.091%	36.968%
178	COCA-COLA CO	0.089%	37.057%
179	BHP BILLITON LT	0.089%	37.146%
180	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.088%	37.234%
181	ONTARIO(PROV OF	0.088%	37.321%

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182	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.085%	37.406%
183	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.084%	37.490%
184	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.084%	37.574%
185	TECK RESOURCES LTD CLS B COMMON STOCK	0.084%	37.658%
186	MEDTRONIC PLC	0.084%	37.742%
187	AGENCE FRANCAIS	0.084%	37.825%
188	BANK NEDERLANDS	0.083%	37.909%
189	EUROPEAN INVEST	0.081%	37.990%
190	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.081%	38.070%
191	AGRIUM INC COMMON STOCK NPV	0.080%	38.151%
192	CENOVUS ENERGY INC COMMON STOCK	0.080%	38.231%
193	BNP PARIBAS SA	0.079%	38.310%
194	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.079%	38.389%
195	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.078%	38.467%
196	SCHLUMBERGER LTD COMMON STOCK USD.01	0.078%	38.545%
197	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.078%	38.623%
198	HOME DEPOT INC COMMON STOCK USD.05	0.077%	38.700%
199	ANTHEM INC COMMON STOCK USD.01	0.077%	38.777%
200	NOVARTIS CAP CO	0.075%	38.852%
201	ROYAL BANK OF C	0.074%	38.926%
202	ROYAL DUTCH SHE	0.074%	39.000%
203	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.074%	39.073%
204	WESTPAC BKG COR	0.074%	39.147%
205	CANADIAN TIRE C	0.074%	39.221%
206	GOLDCORP INC COMMON STOCK	0.074%	39.294%
207	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.074%	39.368%
208	SIEMENS AG	0.073%	39.441%
209	AUST & NZ BANK	0.073%	39.514%
210	INTL BUSINESS M	0.072%	39.587%
211	AMGEN INC COMMON STOCK USD.0001	0.072%	39.659%
212	INDUSTRIAL ALLI	0.072%	39.730%
213	CONOCOPHILLIPS COMMON STOCK USD.01	0.072%	39.802%
214	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.072%	39.874%
215	FORTIS INC COMMON STOCK	0.071%	39.945%
216	UNIBAIL-RODAMCO	0.071%	40.016%
217	FRANCE GOVERNME	0.071%	40.087%
218	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.071%	40.157%
219	INDUSTRIAL & CO	0.071%	40.228%
220	ACE LTD	0.071%	40.299%
221	BANCO SANTANDER	0.071%	40.369%
222	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.070%	40.439%
223	CANADIAN (GOVT	0.070%	40.509%
224	CSX CORP	0.070%	40.579%
225	AETNA INC COMMON STOCK USD.01	0.070%	40.649%
226	SWEDEN GOVERNME	0.069%	40.718%
227	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.069%	40.788%
228	FEDEX CORPORATI	0.069%	40.857%
229	ENCANA CORP COMMON STOCK	0.069%	40.925%
230	TOTAL CAPITAL I	0.068%	40.994%
231	CRESCENT POINT ENERGY CORP COMMON STOCK	0.068%	41.061%

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232	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.067%	41.129%
233	DEUTSCHE TELEKO	0.067%	41.196%
234	DELTA AIRLINES	0.067%	41.263%
235	PEPSICO INC COMMON STOCK USD.017	0.067%	41.330%
236	VOLKSWAGEN AG	0.067%	41.397%
237	SHAW COMMUNICATIONS INC B COMMON STOCK	0.066%	41.463%
238	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.066%	41.529%
239	SHELL INTL.FIN.	0.065%	41.595%
240	KINROSS GOLD CORP COMMON STOCK	0.065%	41.660%
241	ABBOTT LABORATORIES COMMON STOCK	0.065%	41.725%
242	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.065%	41.790%
243	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.065%	41.855%
244	LUNDIN MINING C	0.064%	41.919%
245	BAYERISCHE MOTO	0.064%	41.983%
246	SNC-LAVALIN GRO	0.064%	42.047%
247	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.064%	42.111%
248	ABB LTD	0.064%	42.175%
249	ALBERTA PROV	0.064%	42.239%
250	ROYAL BANK OF C	0.063%	42.302%
251	CHEVRON CORP SR UNSECURED 11/20 2.419	0.063%	42.366%
252	VALERO ENERGY C	0.063%	42.428%
253	SVENSKA HANDELS	0.063%	42.491%
254	WESTPAC BANK CO	0.063%	42.554%
255	CAPITAL ONE FIN	0.062%	42.616%
256	BLACKBERRY LTD COMMON STOCK	0.062%	42.678%
257	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.062%	42.740%
258	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.061%	42.801%
259	WEST FRASER TIM	0.061%	42.863%
260	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.061%	42.924%
261	FRENCH REPUBLIC	0.061%	42.985%
262	ROCHE HOLDING A	0.061%	43.046%
263	ROYAL DUTCH SH-	0.061%	43.106%
264	MICRON TECHNOLO	0.060%	43.167%
265	EQUINIX INC REIT USD.001	0.060%	43.227%
266	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.060%	43.287%
267	COOPERATIEVE RA	0.060%	43.347%
268	FIRST QUANTUM M	0.059%	43.407%
269	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.059%	43.466%
270	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.059%	43.525%
271	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.059%	43.583%
272	DANAHER CORP COMMON STOCK USD.01	0.058%	43.642%
273	BP PLC	0.058%	43.700%
274	BP PLC SPONS ADR ADR	0.058%	43.758%
275	ALTRIA GROUP INC COMMON STOCK USD.333	0.058%	43.816%
276	PUBLIC STORAGE	0.058%	43.873%
277	TELUS CORPORATI	0.057%	43.931%
278	VODAFONE GROUP	0.057%	43.988%
279	HITACHI	0.057%	44.045%
280	TOTAL CAPITAL I	0.057%	44.102%
281	NATL AUSTRALIA	0.057%	44.159%

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282	PFIZER INC SR UNSECURED 05/19 2.1	0.057%	44.216%
283	FINNING INTL LT	0.057%	44.272%
284	CATERPILLAR INC COMMON STOCK USD1.0	0.057%	44.329%
285	TARGET CORP SR UNSECURED 01/22 2.9	0.056%	44.385%
286	NORFOLK STHN CO	0.056%	44.441%
287	EUROPEAN INVEST	0.055%	44.496%
288	TENCENT HLDGS L	0.055%	44.551%
289	PROLOGIS INC REIT USD.01	0.055%	44.606%
290	BB+T CORP COMMON STOCK USD5.0	0.055%	44.660%
291	NOVARTIS AG	0.055%	44.715%
292	MARATHON PETROLEUM CORP COMMON STOCK	0.055%	44.770%
293	NED WATERSCHAPS	0.055%	44.824%
294	ORANGE SA	0.054%	44.879%
295	METLIFE INC COMMON STOCK USD.01	0.053%	44.932%
296	GLENCORE XSTRA	0.053%	44.985%
297	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.053%	45.038%
298	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.053%	45.090%
299	BLACKROCK INC COMMON STOCK USD.01	0.052%	45.143%
300	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.052%	45.195%
301	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.052%	45.248%
302	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.052%	45.300%
303	CAMECO CORP COMMON STOCK	0.052%	45.352%
304	NED WATERSCHAPS	0.052%	45.404%
305	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.052%	45.456%
306	NEWBELCO SA/NV	0.052%	45.507%
307	ALTAGAS LTD	0.052%	45.559%
308	AFLAC INC COMMON STOCK USD.1	0.051%	45.610%
309	JOHNSON CONTROL	0.051%	45.661%
310	TOURMALINE OIL	0.051%	45.712%
311	AVALONBAY COMMUNITIES INC REIT USD.01	0.050%	45.762%
312	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.050%	45.812%
313	PAN AMERICAN SILVER CORP COMMON STOCK	0.050%	45.862%
314	TEXAS INSTRUMEN	0.049%	45.911%
315	CK HUTCHINSON H	0.049%	45.960%
316	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.049%	46.009%
317	ARC RESOURCES L	0.049%	46.057%
318	MCDONALD S CORP COMMON STOCK USD.01	0.049%	46.106%
319	WELLTOWER INC REIT USD1.0	0.048%	46.154%
320	BAYER AG	0.048%	46.202%
321	SOC GENERALE	0.048%	46.251%
322	3M CO COMMON STOCK USD.01	0.048%	46.299%
323	NOVARTIS AG SPONSORED ADR ADR	0.048%	46.347%
324	GEORGE WESTON L	0.048%	46.395%
325	EMPIRE CO LTD N	0.048%	46.442%
326	THOMSON REUTERS CORP COMMON STOCK	0.047%	46.490%
327	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.047%	46.537%
328	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.047%	46.584%
329	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.047%	46.631%
330	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.046%	46.677%
331	ELEMENT FINANCI	0.046%	46.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	RIO TINTO PLC SPON ADR ADR	0.046%	46.769%
333	VERESEN INC.	0.046%	46.815%
334	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.046%	46.861%
335	SOUTHWEST AIRLI	0.046%	46.907%
336	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.046%	46.953%
337	NISSAN MOTOR CO	0.046%	46.999%
338	MASTERCARD INC A COMMON STOCK USD.0001	0.046%	47.044%
339	SILVER WHEATON CORP COMMON STOCK	0.046%	47.090%
340	EQUITY RESIDENT	0.045%	47.135%
341	LOBLAW COS LTD	0.045%	47.181%
342	EATON CORP PLC	0.045%	47.226%
343	BROADCOM LTD	0.045%	47.271%
344	KINDER MORGAN INC COMMON STOCK USD.01	0.045%	47.316%
345	HONDA MOTOR CO	0.045%	47.361%
346	CAE INC COMMON STOCK	0.045%	47.406%
347	YAHOO INC	0.045%	47.450%
348	CHINA NATIONAL	0.045%	47.495%
349	ENBRIDGE	0.045%	47.540%
350	TFI INTERNATIONAL	0.045%	47.584%
351	STATOIL ASA COMPANY GUAR 01/24 2.65	0.044%	47.629%
352	BOEING CO/THE COMMON STOCK USD5.0	0.044%	47.673%
353	ABBVIE INC COMMON STOCK USD.01	0.044%	47.717%
354	SUNTRUST BANKS	0.044%	47.761%
355	STATE STREET CORP COMMON STOCK USD1.0	0.044%	47.805%
356	CORNING INC COMMON STOCK USD.5	0.044%	47.849%
357	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.044%	47.893%
358	HON HAI PRECISI	0.044%	47.936%
359	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.044%	47.980%
360	WESTERN DIGITAL	0.044%	48.023%
361	CMNWLTH BK OF A	0.044%	48.067%
362	GILDAN ACTIVEWEAR INC COMMON STOCK	0.043%	48.110%
363	PROVINCE OF ONT	0.043%	48.154%
364	B2GOLD CORP COM	0.043%	48.197%
365	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.043%	48.240%
366	TOTAL CAPITAL I	0.043%	48.284%
367	MICHELIN(CGDE)	0.043%	48.327%
368	BEST BUY CO INC	0.043%	48.370%
369	METHANEX CORP COMMON STOCK	0.043%	48.413%
370	AIA GROUP LTD	0.043%	48.456%
371	ONTARIO(PROV OF	0.043%	48.499%
372	PROV OF SASK CA	0.043%	48.542%
373	BANK OF CHINA L	0.043%	48.585%
374	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.043%	48.627%
375	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.043%	48.670%
376	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.043%	48.712%
377	BCO BILBAO VIZC	0.043%	48.755%
378	PHILLIPS 66 COMMON STOCK	0.043%	48.797%
379	VENTAS INC-REIT	0.042%	48.840%
380	ALLSTATE CORP COMMON STOCK USD.01	0.042%	48.882%
381	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.042%	48.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.042%	48.966%
383	IMPERIAL OIL LTD COMMON STOCK	0.042%	49.008%
384	ZURICH FIN SVS	0.042%	49.050%
385	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.042%	49.092%
386	KREDITANST FUR	0.041%	49.134%
387	IBM CORP SR UNSECURED 05/20 1.625	0.041%	49.175%
388	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.041%	49.216%
389	GOLDCORP INC SR UNSECURED 06/21 3.625	0.041%	49.258%
390	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.041%	49.299%
391	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.041%	49.340%
392	BK NED GEMEENTE	0.041%	49.381%
393	WOODSIDE PETROL	0.041%	49.422%
394	TOYOTA MOTOR CO	0.041%	49.463%
395	ELDORADO GOLD CORP COMMON STOCK	0.041%	49.504%
396	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.041%	49.544%
397	DISCOVER FINL S	0.041%	49.585%
398	SUMITOMO MITSUI	0.041%	49.626%
399	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.041%	49.666%
400	LINAMAR CORP	0.041%	49.707%
401	COSTCO WHOLESALE	0.041%	49.747%
402	CCL INDS INC CL	0.040%	49.788%
403	WSP GLOBAL INC	0.040%	49.828%
404	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.040%	49.868%
405	ENI S.P.A.	0.040%	49.908%
406	LLOYDS BANKING	0.040%	49.948%
407	T MOBILE US INC COMMON STOCK USD.0001	0.040%	49.988%
408	BPCE SA SR UNSECURED 02/21 2.65	0.040%	50.028%
409	CANADIAN WESTER	0.040%	50.068%
410	CELGENE CORP	0.040%	50.108%
411	BPCE SA COMPANY GUAR 04/24 4	0.040%	50.147%
412	WHITECAP RESOUR	0.040%	50.187%
413	ALIMENTATION CO	0.040%	50.227%
414	GLAXOSMITHKLINE	0.039%	50.266%
415	COCA-COLA CO/TH	0.039%	50.306%
416	TAIWAN SEMI-ADR	0.039%	50.345%
417	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.039%	50.384%
418	BARRICK GOLD CORP COMMON STOCK	0.039%	50.423%
419	CHINA MOBILE LT	0.039%	50.463%
420	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.039%	50.502%
421	OCEANAGOLD CORP	0.039%	50.541%
422	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.039%	50.580%
423	ALAMOS GOLD INC CLASS A COMMON STOCK	0.039%	50.619%
424	DANONE SA	0.039%	50.658%
425	KOHL S CORPORATION SR UNSECURED 11/21 4	0.039%	50.697%
426	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.039%	50.735%
427	MITSUBISHI UFJ	0.039%	50.774%
428	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.038%	50.812%
429	CANADA HOUSING	0.038%	50.850%
430	MOSAIC CO SR UNSECURED 11/21 3.75	0.038%	50.888%
431	LVMH MOET HENNE	0.038%	50.926%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	WESTJET AIRLINE	0.038%	50.964%
433	CME GROUP INC COMMON STOCK USD.01	0.038%	51.002%
434	ASSIC GENERALI	0.038%	51.040%
435	KONINKLIJKE AHO	0.038%	51.077%
436	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.037%	51.115%
437	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.037%	51.152%
438	BOSTON PROPERTIES INC REIT USD.01	0.037%	51.189%
439	MAPLE LEAF FOOD	0.037%	51.226%
440	INGERSOLL-RAND	0.037%	51.264%
441	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.037%	51.301%
442	LIBERTY MUTUAL	0.037%	51.338%
443	ALLIANZ SE SPON ADR ADR	0.037%	51.374%
444	PERRIGO FIN UNL	0.037%	51.411%
445	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.037%	51.448%
446	CENTURYLINK INC COMMON STOCK USD1.0	0.037%	51.485%
447	HUSKY ENERGY IN	0.037%	51.521%
448	REGIONS FINANCI	0.037%	51.558%
449	IAMGOLD CORP COMMON STOCK	0.037%	51.595%
450	ITAU UNIBANCO S	0.037%	51.631%
451	COMCAST CORP COMPANY GUAR 08/25 3.375	0.037%	51.668%
452	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.037%	51.705%
453	ASTRAZENECA PLC SPONS ADR ADR	0.037%	51.741%
454	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.036%	51.777%
455	ORANGE SA SR UNSECURED 09/21 4.125	0.036%	51.814%
456	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.036%	51.850%
457	CGI GROUP INC CLASS A COMMON STOCK	0.036%	51.886%
458	ABBVIE INC SR UNSECURED 11/22 2.9	0.036%	51.922%
459	STRYKER CORP SR UNSECURED 03/21 2.625	0.036%	51.958%
460	UBS GROUP	0.036%	51.994%
461	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.036%	52.030%
462	DIGITAL REALTY	0.036%	52.066%
463	MICROSOFT CORP	0.036%	52.101%
464	ENGIE	0.036%	52.137%
465	MGM MIRAGE INC	0.036%	52.173%
466	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.036%	52.208%
467	UPM-KYMMENE OYJ	0.036%	52.244%
468	STARBUCKS CORP	0.036%	52.280%
469	RIOCAN REAL EST	0.036%	52.315%
470	PING AN INSURAN	0.036%	52.351%
471	CARNIVAL CORP COMMON STOCK USD.01	0.036%	52.386%
472	GILEAD SCIENCES	0.036%	52.422%
473	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.035%	52.457%
474	FIAT CHRYSLER A	0.035%	52.493%
475	NIKE INC CL B COMMON STOCK USD1.0	0.035%	52.528%
476	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.035%	52.563%
477	LAURENTIAN BANK	0.035%	52.598%
478	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.035%	52.634%
479	BANK OF NY MELL	0.035%	52.669%
480	IBERDROLA SA	0.035%	52.704%
481	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.035%	52.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.035%	52.773%
483	SONY CORP	0.035%	52.808%
484	MIZUHO FINANCA	0.035%	52.842%
485	SYNGENTA AG	0.035%	52.877%
486	AUST & NZ BK GP	0.035%	52.912%
487	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.035%	52.946%
488	TYSON FOODS INC	0.035%	52.981%
489	WHIRLPOOL CORP	0.034%	53.015%
490	TMX GROUP LTD	0.034%	53.050%
491	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.034%	53.084%
492	DOLLAR TREE INC	0.034%	53.118%
493	SOFTBANK CORP	0.034%	53.152%
494	INTACT FINANCA	0.034%	53.186%
495	CELESTICA INC COMMON STOCK NPV	0.034%	53.220%
496	H&R REIT UNITS	0.034%	53.254%
497	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.034%	53.288%
498	TE CONNECTIVITY	0.034%	53.322%
499	TARGET CORPORAT	0.034%	53.356%
500	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.034%	53.389%
501	HARTFORD FINANC	0.034%	53.423%
502	DOLLARAMA INC	0.033%	53.456%
503	OPEN TEXT CORPO	0.033%	53.490%
504	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.033%	53.523%
505	ESSEX PROP TRUS	0.033%	53.557%
506	LINK R/EST INVE	0.033%	53.590%
507	GREAT WEST LIFE	0.033%	53.623%
508	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.033%	53.656%
509	APPLE INC SR UNSECURED 02/27 3.35	0.033%	53.689%
510	NVIDIA CORP	0.033%	53.722%
511	LAB CORP AMER H	0.033%	53.755%
512	AKZO NOBEL NV	0.033%	53.788%
513	ABN AMRO BANK N	0.033%	53.821%
514	METLIFE INC SR UNSECURED 02/21 4.75	0.033%	53.854%
515	ING GROEP NV	0.033%	53.886%
516	GEN DYNAMICS CO	0.033%	53.919%
517	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.033%	53.952%
518	CSX CORP 3.7% 3	0.033%	53.984%
519	ARCHER DANIELS	0.032%	54.017%
520	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.032%	54.049%
521	PEUGEOT SA	0.032%	54.082%
522	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.032%	54.114%
523	VORNADO REALTY TRUST REIT USD.04	0.032%	54.146%
524	AXA	0.032%	54.178%
525	M + T BANK CORP COMMON STOCK USD.5	0.032%	54.210%
526	TAHOE RESOURCES INC COMMON STOCK	0.032%	54.243%
527	SAPUTO GROUP IN	0.032%	54.275%
528	EBAY INC	0.032%	54.306%
529	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.032%	54.338%
530	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.032%	54.370%
531	DIAGEO PLC ADR	0.032%	54.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	AMAYA INC COMMON STOCK	0.031%	54.433%
533	GOODYEAR TIRE &	0.031%	54.464%
534	CIE FINANCIERE	0.031%	54.496%
535	CHINA MOBILE	0.031%	54.527%
536	FIFTH THIRD BAN	0.031%	54.558%
537	NORDEA AB	0.031%	54.589%
538	DETOUR GOLD COR	0.031%	54.621%
539	PACIFIC GAS & E	0.031%	54.652%
540	AMERISOURCEBERG	0.031%	54.683%
541	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.031%	54.714%
542	YAMANA GOLD INC COMMON STOCK	0.031%	54.745%
543	RAYTHEON COMPANY COMMON STOCK USD.01	0.031%	54.776%
544	TESORO CORP	0.031%	54.806%
545	RIO TINTO	0.031%	54.837%
546	ACCENTURE PLC A	0.031%	54.868%
547	SCENTRE GROUP	0.031%	54.899%
548	CI FINANCIAL CO	0.031%	54.929%
549	COTT CORP	0.031%	54.960%
550	BIOGEN IDEC INC	0.031%	54.991%
551	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.031%	55.021%
552	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.031%	55.052%
553	CIGNA CORP SR UNSECURED 02/22 4	0.031%	55.083%
554	COMPAGNIE DE SA	0.031%	55.113%
555	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.031%	55.144%
556	HCP INC.	0.030%	55.174%
557	QUEST DIAGNOSTI	0.030%	55.204%
558	SANOFI-AVENTIS	0.030%	55.235%
559	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.030%	55.265%
560	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.030%	55.295%
561	PNC BANK NA 2.6	0.030%	55.326%
562	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.030%	55.356%
563	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.030%	55.386%
564	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.030%	55.416%
565	REALTY INCOME C	0.030%	55.446%
566	VIACOM INC CLASS B COMMON STOCK USD.001	0.030%	55.476%
567	MOLSONCOORS-B-U	0.030%	55.506%
568	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.030%	55.536%
569	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.030%	55.566%
570	ROLLS-ROYCE GRO	0.030%	55.596%
571	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.030%	55.626%
572	STANTEC INC COMMON STOCK	0.030%	55.656%
573	UTD PARCEL SERV	0.030%	55.686%
574	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.030%	55.716%
575	VERIZON COMMUN	0.030%	55.745%
576	NOVO-NORDISK AS	0.030%	55.775%
577	METRO INC	0.030%	55.805%
578	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.030%	55.834%
579	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.029%	55.864%
580	LAM RESEARCH CORP COMMON STOCK USD.001	0.029%	55.893%
581	PEYTO EXPLORATI	0.029%	55.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	BHP BILLITON PL	0.029%	55.952%
583	TELEFONICA SA	0.029%	55.982%
584	TAIWAN SEMICOND	0.029%	56.011%
585	VOLVO AB	0.029%	56.040%
586	MINITUBISHI CHEM	0.029%	56.069%
587	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.029%	56.098%
588	BAXTER INTL INC	0.029%	56.128%
589	SCHWAB(CHARLES)	0.029%	56.157%
590	TRANSALTA CORP COMMON STOCK	0.029%	56.186%
591	LOCKHEED MARTIN	0.029%	56.215%
592	CONSTELLATION S	0.029%	56.244%
593	EASTMAN CHEMICA	0.029%	56.273%
594	LEAR CORP	0.029%	56.302%
595	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.029%	56.330%
596	ELI LILLY + CO COMMON STOCK	0.029%	56.359%
597	DEUTSCHE BANK A	0.029%	56.388%
598	CRH	0.029%	56.416%
599	LEGG MASON INC SR UNSECURED 03/26 4.75	0.029%	56.445%
600	VINCI SA	0.029%	56.473%
601	LOWE'S COS INC	0.029%	56.502%
602	MACQUARIE GP LT	0.028%	56.530%
603	PROGRESSIVE CORP COMMON STOCK USD1.0	0.028%	56.559%
604	COGECO COMMUNIC	0.028%	56.587%
605	US BANCORP SR UNSECURED 01/24 3.7	0.028%	56.616%
606	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.028%	56.644%
607	NATIONWIDE B/S	0.028%	56.672%
608	BRIDGESTONE COR	0.028%	56.700%
609	BEST BUY CO INC	0.028%	56.729%
610	DAVITA INC COMMON STOCK USD.001	0.028%	56.757%
611	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.028%	56.785%
612	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.028%	56.813%
613	LAFARGEHOLCIM L	0.028%	56.841%
614	NEWMONT MINING CORP COMMON STOCK USD1.6	0.028%	56.869%
615	HUMANA INC SR UNSECURED 10/24 3.85	0.028%	56.897%
616	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.028%	56.925%
617	INTER PIPELINE	0.028%	56.952%
618	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.028%	56.980%
619	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.028%	57.008%
620	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.028%	57.036%
621	ORIX CORP	0.028%	57.063%
622	HYNIX SEMICONDU	0.028%	57.091%
623	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.028%	57.118%
624	NORDSTROM INC SR UNSECURED 05/20 4.75	0.028%	57.146%
625	HOST HOTELS &	0.028%	57.174%
626	L-BANK BW FOERD	0.028%	57.201%
627	ALGONQUIN POWER	0.027%	57.229%
628	SCOTTISH AND SO	0.027%	57.256%
629	BRIT SKY BROAD	0.027%	57.283%
630	ELECTRICITE DE	0.027%	57.311%
631	ASSOCD BANC-COR	0.027%	57.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	KEY BANK NA SR UNSECURED 06/25 3.3	0.027%	57.365%
633	STATOIL ASA	0.027%	57.392%
634	NEXTERA ENERGY INC COMMON STOCK USD.01	0.027%	57.420%
635	CANADIAN APARTM	0.027%	57.447%
636	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.027%	57.474%
637	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.027%	57.501%
638	E.ON SE	0.027%	57.528%
639	MID AMERICA APARTMENT COMM REIT USD.01	0.027%	57.555%
640	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.027%	57.582%
641	GLAXOSMITHKLINE PLC SPON ADR ADR	0.027%	57.609%
642	WHOLE FOODS MAR	0.027%	57.636%
643	GIBSON ENERGY I	0.027%	57.663%
644	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.027%	57.690%
645	GAP INC	0.027%	57.716%
646	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.027%	57.743%
647	HUDBAY MINERALS INC COMMON STOCK NPV	0.027%	57.770%
648	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.027%	57.797%
649	NEW GOLD INC COMMON STOCK	0.027%	57.823%
650	IVANHOE MINES L	0.027%	57.850%
651	CA INC COMMON STOCK USD.1	0.027%	57.877%
652	IGM FINANCIAL I	0.027%	57.903%
653	EOG RESOURCES	0.027%	57.930%
654	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.026%	57.956%
655	TOROMONT INDS L	0.026%	57.982%
656	PACCAR INC	0.026%	58.009%
657	BUNGE LTD COMMON STOCK USD.01	0.026%	58.035%
658	AT+T INC SR UNSECURED 05/25 3.4	0.026%	58.061%
659	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.026%	58.088%
660	PANASONIC CORP	0.026%	58.114%
661	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.026%	58.140%
662	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.026%	58.166%
663	ENERFLEX LTD	0.026%	58.192%
664	ALLIANZ AG	0.026%	58.218%
665	INTESA SANPAOLO	0.026%	58.245%
666	MITSUBISHI UFJ FINL SPON ADR ADR	0.026%	58.271%
667	ASAHI KASEI COR	0.026%	58.297%
668	UNILEVER NV	0.026%	58.322%
669	CNOOC LTD	0.026%	58.348%
670	KEYERA CORP	0.026%	58.374%
671	NUCOR CORP	0.026%	58.400%
672	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.026%	58.426%
673	PAYPAL HOLDINGS INC COMMON STOCK	0.026%	58.451%
674	ROLLS ROYCE	0.026%	58.477%
675	TIME WARNER INC	0.026%	58.502%
676	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.025%	58.528%
677	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.025%	58.553%
678	MTN GROUP LTD	0.025%	58.579%
679	ANADARKO PETROL	0.025%	58.604%
680	RWE AG (NEU)	0.025%	58.630%
681	MITSUBISHI CORP	0.025%	58.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	SOUTHERN CO SR UNSECURED 06/20 2.75	0.025%	58.680%
683	SUPERIOR PLUS C	0.025%	58.705%
684	SEVEN GENERATIO	0.025%	58.730%
685	GENWORTH MI CAN	0.025%	58.755%
686	SASOL	0.025%	58.780%
687	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.025%	58.805%
688	RYDER SYSTEM IN	0.025%	58.830%
689	STANDARD BANK G	0.025%	58.855%
690	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.025%	58.880%
691	MITSUBISHI HVY	0.025%	58.905%
692	SIKA FINANZ AG	0.025%	58.930%
693	INVESCO LTD COMMON STOCK USD.2	0.025%	58.955%
694	REPUBLIC SERVIC	0.025%	58.980%
695	AIR CANADA	0.025%	59.004%
696	RESTAURANT BRANDS INTERN COMMON STOCK	0.025%	59.029%
697	BRITISH AMERICAN TOB SP ADR ADR	0.025%	59.054%
698	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.025%	59.079%
699	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.025%	59.103%
700	VERMILION ENERGY INC COMMON STOCK	0.025%	59.128%
701	NORWEGIAN CRUIS	0.025%	59.152%
702	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.024%	59.177%
703	KDDI CORP	0.024%	59.201%
704	WESTFIELD CORP	0.024%	59.225%
705	TEXTRON INC COMMON STOCK USD.125	0.024%	59.250%
706	BARCLAYS ADR-EA	0.024%	59.274%
707	AMEREN CORP SR UNSECURED 11/20 2.7	0.024%	59.298%
708	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.024%	59.322%
709	TRANSCONTINENTA	0.024%	59.347%
710	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.024%	59.371%
711	BERKSHIRE HAT E	0.024%	59.395%
712	DOMINION DIAMOND CORP COMMON STOCK	0.024%	59.419%
713	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.024%	59.443%
714	DOVER CORP	0.024%	59.467%
715	HYUNDAI MOTOR C	0.024%	59.491%
716	MACY S INC COMMON STOCK USD.01	0.024%	59.515%
717	FEDEX CORP COMPANY GUAR 02/20 2.3	0.024%	59.539%
718	APPLIED MATERIALS INC COMMON STOCK USD.01	0.024%	59.563%
719	NORTHERN TRUST	0.024%	59.587%
720	STRYKER CORP SR UNSECURED 05/24 3.375	0.024%	59.611%
721	HOUSING DEVEL F	0.024%	59.635%
722	MITSUBISHI ELEC	0.024%	59.659%
723	SOLVAY	0.024%	59.682%
724	EMERA INC.	0.024%	59.706%
725	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.024%	59.730%
726	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.024%	59.754%
727	LINDE AG	0.024%	59.778%
728	BAXTER INTL INC	0.024%	59.801%
729	REINSURANCE GRO	0.024%	59.825%
730	INTERFOR CORP	0.024%	59.849%
731	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.024%	59.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.024%	59.896%
733	SHIN-ETSU CHEM	0.024%	59.919%
734	GGP INC REIT USD.01	0.024%	59.943%
735	DBS GROUP HLDGS	0.023%	59.966%
736	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.023%	59.990%
737	AIR LIQUIDE(L)	0.023%	60.013%
738	CANFOR CORPORAT	0.023%	60.037%
739	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.023%	60.060%
740	METLIFE INC SR UNSECURED 04/24 3.6	0.023%	60.084%
741	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.023%	60.107%
742	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.023%	60.130%
743	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.023%	60.154%
744	HUMANA INC	0.023%	60.177%
745	LAND SECURITIES	0.023%	60.200%
746	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.023%	60.223%
747	SILVER STANDARD RESOURCES COMMON STOCK	0.023%	60.247%
748	KELLOGG CO 4% 1	0.023%	60.270%
749	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.023%	60.293%
750	ALLY FINANCIAL INC COMMON STOCK USD.1	0.023%	60.316%
751	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.023%	60.339%
752	DSV A/S	0.023%	60.363%
753	HSBC USA INC SR UNSECURED 08/20 2.75	0.023%	60.386%
754	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.023%	60.409%
755	WESTROCK CO COMMON STOCK	0.023%	60.432%
756	UNIVERSAL HLTH	0.023%	60.455%
757	MARSH & MCLENNA	0.023%	60.477%
758	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.023%	60.500%
759	WOLTERS KLUWERS	0.023%	60.523%
760	RELIANCE INDS	0.023%	60.546%
761	JM SMUCKER CO/THE COMMON STOCK	0.023%	60.569%
762	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.023%	60.592%
763	ZIMMER HLDGS IN	0.023%	60.615%
764	KEYCORP	0.023%	60.638%
765	TESCO PLC	0.023%	60.660%
766	PRUDENTIAL ADR	0.023%	60.683%
767	CANON INC	0.023%	60.706%
768	CA INC 3.6% 01A	0.023%	60.729%
769	Cineplex Inc.	0.023%	60.751%
770	CHINA PETROLEUM	0.023%	60.774%
771	WILLIS TOWERS W	0.023%	60.796%
772	PERSIMMON PLC	0.023%	60.819%
773	SCHNEIDER SA	0.022%	60.841%
774	RENAULT	0.022%	60.864%
775	CENTRICA PLC 4.	0.022%	60.886%
776	MACDONALD DETTW	0.022%	60.908%
777	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.022%	60.931%
778	ALBEMARLE CORP	0.022%	60.953%
779	LEGAL & GENERAL	0.022%	60.975%
780	SL GREEN REALTY	0.022%	60.997%
781	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.022%	61.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	PRECISION DRILLING CORP COMMON STOCK	0.022%	61.041%
783	KOMATSU	0.022%	61.063%
784	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.022%	61.085%
785	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.022%	61.107%
786	HYATT HOTELS CO	0.022%	61.129%
787	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.022%	61.151%
788	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.022%	61.173%
789	STRYKER CORP	0.022%	61.195%
790	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.022%	61.217%
791	KOHL'S CORPORATI	0.022%	61.238%
792	BANCO SANTANDER SA SPON ADR ADR	0.022%	61.260%
793	FIRSTSERVICE CORP COMMON STOCK	0.022%	61.282%
794	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.022%	61.303%
795	LLOYD'S BANKING	0.022%	61.325%
796	COLGATE-PALMOLI	0.022%	61.346%
797	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.022%	61.368%
798	AON CORP COMPANY GUAR 09/20 5	0.022%	61.390%
799	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.022%	61.411%
800	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.022%	61.433%
801	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.021%	61.454%
802	CENTERRA GOLD INC COMMON STOCK	0.021%	61.476%
803	INGERSOLL GLB H	0.021%	61.497%
804	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.021%	61.518%
805	MAZDA MOTOR COR	0.021%	61.540%
806	HSBC HOLDINGS P	0.021%	61.561%
807	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.021%	61.583%
808	BALL CORP COMPANY GUAR 03/22 5	0.021%	61.604%
809	PRAXAIR STK	0.021%	61.625%
810	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.021%	61.647%
811	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.021%	61.668%
812	ENERCARE INC	0.021%	61.689%
813	NORTHLAND POWER	0.021%	61.710%
814	AETNA INC 4.125	0.021%	61.731%
815	STANDARD CHARTE	0.021%	61.753%
816	GRAN TIERRA ENE	0.021%	61.774%
817	NASDAQ INC SR UNSECURED 06/24 4.25	0.021%	61.795%
818	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.021%	61.816%
819	AMGEN INC SR UNSECURED 11/21 3.875	0.021%	61.837%
820	LIBERTY MUTUAL	0.021%	61.858%
821	UDR INC REIT USD.01	0.021%	61.879%
822	DEERE + CO COMMON STOCK USD1.0	0.021%	61.901%
823	PTT PUBLIC COMP	0.021%	61.922%
824	FUJITSU	0.021%	61.943%
825	DUKE REALTY CORP REIT USD.01	0.021%	61.964%
826	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.021%	61.985%
827	SVENSKA CELLULO	0.021%	62.006%
828	FRANCO NEVADA CORP COMMON STOCK	0.021%	62.027%
829	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.021%	62.048%
830	MYLAN NV 3.125%	0.021%	62.069%
831	BECTON DICKINSON	0.021%	62.090%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	IMPERIAL TOBACC	0.021%	62.111%
833	GOODMAN GROUP	0.021%	62.131%
834	DH CORP	0.021%	62.152%
835	EBAY INC SR UNSECURED 03/22 3.8	0.021%	62.173%
836	TOTAL SA SPON ADR ADR	0.021%	62.194%
837	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.021%	62.215%
838	MUNCHENER RUCKV	0.021%	62.236%
839	CHEVRON CORP SR UNSECURED 05/21 2.1	0.021%	62.256%
840	PAREX RESOURCES	0.021%	62.277%
841	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.021%	62.298%
842	TEGNA INC COMMON STOCK USD1.0	0.021%	62.319%
843	TOTAL SYSTEM SE	0.021%	62.340%
844	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.021%	62.360%
845	TJX COS INC	0.021%	62.381%
846	UTD THERAPEUTIC	0.021%	62.402%
847	BOLIDEN AB	0.021%	62.422%
848	DOMINION RES(VI	0.021%	62.443%
849	THERMO FISHER S	0.021%	62.464%
850	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.021%	62.484%
851	DENMARK GOVERN	0.021%	62.505%
852	DUKE ENERGY CORP COMMON STOCK USD.001	0.021%	62.526%
853	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.021%	62.546%
854	RITCHIE BROS. A	0.021%	62.567%
855	DR HORTON INC COMMON STOCK USD.01	0.021%	62.587%
856	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.021%	62.608%
857	RUSSEL METALS I	0.021%	62.628%
858	JABIL CIRCUIT I	0.021%	62.649%
859	Banco Sabadell	0.020%	62.669%
860	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	62.690%
861	VODAFONE GROUP PLC SP ADR ADR	0.020%	62.710%
862	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.020%	62.731%
863	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.020%	62.751%
864	ROPER TECHNOLOG	0.020%	62.772%
865	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.020%	62.792%
866	3I GROUP PLC	0.020%	62.812%
867	NETAPP INC SR UNSECURED 06/21 3.375	0.020%	62.833%
868	AMETEK INC COMMON STOCK USD.01	0.020%	62.853%
869	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.020%	62.873%
870	BIOGEN INC SR UNSECURED 09/20 2.9	0.020%	62.894%
871	BM&F BOVESPA SA	0.020%	62.914%
872	AUTODESK INC SR UNSECURED 06/20 3.125	0.020%	62.934%
873	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.020%	62.955%
874	CARREFOUR SA	0.020%	62.975%
875	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.020%	62.995%
876	ARAMARK COMMON STOCK USD.01	0.020%	63.016%
877	HUNTINGTON NATI	0.020%	63.036%
878	FNF GROUP TRACKING STK USD.0001	0.020%	63.056%
879	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.020%	63.076%
880	NATIONAL AUSTRA	0.020%	63.097%
881	DAI-ICHI LIFE	0.020%	63.117%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	HESS CORPORATIO	0.020%	63.137%
883	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.020%	63.158%
884	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.020%	63.178%
885	CORUS ENTERTAIN	0.020%	63.198%
886	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.020%	63.218%
887	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.020%	63.239%
888	SEMPRA ENERGY	0.020%	63.259%
889	MORGAN STANLEY	0.020%	63.279%
890	MCKESSON CORP.	0.020%	63.299%
891	WM MORRISON SUP	0.020%	63.319%
892	STATE STREET CORP SR UNSECURED 08/20 2.55	0.020%	63.340%
893	PNC BANK NA SR UNSECURED 07/20 2.6	0.020%	63.360%
894	UNUM GROUP SR UNSECURED 05/21 3	0.020%	63.380%
895	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.020%	63.400%
896	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.020%	63.421%
897	JPMORGAN CHASE	0.020%	63.441%
898	AFLAC INC SR UNSECURED 03/20 2.4	0.020%	63.461%
899	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.020%	63.481%
900	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.020%	63.501%
901	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.020%	63.522%
902	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.020%	63.542%
903	BAE SYSTEMS HLD	0.020%	63.562%
904	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.020%	63.582%
905	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.020%	63.602%
906	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.020%	63.623%
907	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.020%	63.643%
908	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.020%	63.663%
909	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.020%	63.683%
910	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.020%	63.703%
911	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.020%	63.723%
912	REPSOL SA	0.020%	63.744%
913	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.020%	63.764%
914	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.020%	63.784%
915	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.020%	63.804%
916	JOHN DEERE CAPI	0.020%	63.824%
917	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.020%	63.844%
918	LEGG MASON INC SR UNSECURED 07/19 2.7	0.020%	63.864%
919	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.020%	63.885%
920	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.020%	63.905%
921	GATX CORP	0.020%	63.925%
922	ABBVIE INC SR UNSECURED 05/20 2.5	0.020%	63.945%
923	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.020%	63.965%
924	PEPSICO INC SR UNSECURED 10/20 2.15	0.020%	63.985%
925	US BANCORP SR UNSECURED 01/22 2.625	0.020%	64.005%
926	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.020%	64.025%
927	UNILEVER NV	0.020%	64.045%
928	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.020%	64.065%
929	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.020%	64.086%
930	WALT DISNEY CO	0.020%	64.106%
931	US BANCORP SR UNSECURED 01/21 2.35	0.020%	64.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	BAE SYSTEMS	0.020%	64.146%
933	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.020%	64.166%
934	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.020%	64.186%
935	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.020%	64.206%
936	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.020%	64.226%
937	MTU AERO ENGINE	0.020%	64.246%
938	ARKEMA	0.020%	64.266%
939	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.020%	64.286%
940	CITIGROUP INC SR UNSECURED 03/21 2.7	0.020%	64.306%
941	QUALCOMM INC SR UNSECURED 05/20 2.25	0.020%	64.326%
942	UNICREDIT SPA	0.020%	64.346%
943	HARLEY DAVIDSON	0.020%	64.366%
944	MIZUHO BANK LTD	0.020%	64.387%
945	HUNTINGTON BANC	0.020%	64.407%
946	ECOLAB INC SR U	0.020%	64.427%
947	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.020%	64.447%
948	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.020%	64.467%
949	CITIGROUP INC	0.020%	64.487%
950	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.020%	64.507%
951	MYLAN INC COMPANY GUAR 03/19 2.55	0.020%	64.527%
952	COMERICA BANK SR UNSECURED 06/20 2.5	0.020%	64.547%
953	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.020%	64.567%
954	AMERICAN HONDA	0.020%	64.587%
955	EBAY INC SR UNSECURED 08/19 2.2	0.020%	64.607%
956	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.020%	64.627%
957	OVERSEA-CHINESE	0.020%	64.647%
958	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.020%	64.667%
959	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.020%	64.687%
960	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.020%	64.707%
961	BNP PARIBAS SR UNSECURED 05/20 2.375	0.020%	64.727%
962	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.020%	64.747%
963	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.020%	64.767%
964	FLEXTRONICS INT	0.020%	64.787%
965	AT+T INC SR UNSECURED 06/20 2.45	0.020%	64.807%
966	NIPPON STEEL CO	0.020%	64.827%
967	ZOETIS INC SR UNSECURED 02/18 1.875	0.020%	64.847%
968	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.020%	64.867%
969	NETEASE INC ADR ADR USD.0001	0.020%	64.886%
970	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.020%	64.906%
971	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.020%	64.926%
972	VODAFONE GROUP	0.020%	64.946%
973	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.020%	64.966%
974	STORA ENSO OYJ	0.020%	64.986%
975	MATTEL INC SR UNSECURED 03/18 1.7	0.020%	65.006%
976	SANTANDER HLDG	0.020%	65.026%
977	TJX COS INC SR UNSECURED 06/21 2.75	0.020%	65.046%
978	GENUINE PARTS C	0.020%	65.066%
979	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.020%	65.085%
980	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.020%	65.105%
981	MATTEL INC SR UNSECURED 08/21 2.35	0.020%	65.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	SPRINT CORP COMMON STOCK USD.01	0.020%	65.145%
983	UNUM GROUP	0.020%	65.165%
984	ATOS ORIGIN SA	0.020%	65.184%
985	JUNIPER NETWORK	0.020%	65.204%
986	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.020%	65.224%
987	CANADIAN REAL E	0.020%	65.244%
988	SMART REAL ESTA	0.020%	65.263%
989	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.020%	65.283%
990	AVIVA PLC	0.020%	65.303%
991	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.020%	65.322%
992	AFLAC INC SR UNSECURED 06/23 3.625	0.020%	65.342%
993	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.020%	65.362%
994	BP CAPITAL MARK	0.020%	65.381%
995	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.020%	65.401%
996	TEVA PHARMACEUTICAL SP ADR ADR	0.020%	65.421%
997	BORGWARNER INC COMMON STOCK USD.01	0.020%	65.440%
998	PRICELINE GROUP	0.020%	65.460%
999	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.020%	65.480%
1000	AMP LIMITED	0.020%	65.499%
1001	PLAINS ALL AMER	0.020%	65.519%
1002	NVIDIA CORP	0.020%	65.538%
1003	FRESENIUS SE &	0.020%	65.558%
1004	LOEWS CORP COMMON STOCK USD.01	0.020%	65.577%
1005	SAINSBURY (J) P	0.020%	65.597%
1006	VIVENDI SA	0.020%	65.616%
1007	EMC CORP(MASS)	0.020%	65.636%
1008	MYLAN INC/PA	0.019%	65.655%
1009	ADIDAS AG	0.019%	65.675%
1010	POST HOLDINGS INC COMMON STOCK USD.01	0.019%	65.694%
1011	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.019%	65.714%
1012	MULLEN GROUP LT	0.019%	65.733%
1013	ASSURED GUARANT	0.019%	65.753%
1014	ING GROEP NV	0.019%	65.772%
1015	SWISS RE AG	0.019%	65.792%
1016	LYONDELLBASELL	0.019%	65.811%
1017	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.019%	65.831%
1018	CREDIT SUISSE G	0.019%	65.850%
1019	ENDEAVOUR MININ	0.019%	65.869%
1020	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.019%	65.889%
1021	SMITHS GROUP	0.019%	65.908%
1022	DUFREY AG-REG	0.019%	65.928%
1023	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.019%	65.947%
1024	DOVER CORP	0.019%	65.966%
1025	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.019%	65.986%
1026	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.019%	66.005%
1027	REGENCY CENTERS CORP REIT USD.01	0.019%	66.024%
1028	NASDAQ INC SR UNSECURED 01/20 5.55	0.019%	66.044%
1029	NETAPP INC.	0.019%	66.063%
1030	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.019%	66.082%
1031	CHINA EVERGRAND	0.019%	66.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	JANUS CAPITAL G	0.019%	66.121%
1033	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.019%	66.140%
1034	KINGDOM BELGIUM	0.019%	66.160%
1035	LENNAR CORP CL	0.019%	66.179%
1036	ASHTREAD GROUP	0.019%	66.198%
1037	FOOT LOCKER INC COMMON STOCK USD.01	0.019%	66.217%
1038	SUMITOMO CHEMIC	0.019%	66.236%
1039	NEW FLYER COMMO	0.019%	66.255%
1040	EXTRA SPACE STO	0.019%	66.275%
1041	ENEL S.p.A.	0.019%	66.294%
1042	SAMPO OYJ	0.019%	66.313%
1043	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.019%	66.332%
1044	SUN HUNG KAI PR	0.019%	66.351%
1045	XPO LOGISTICS INC COMMON STOCK USD.001	0.019%	66.370%
1046	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.019%	66.389%
1047	KROGER CO SR UNSECURED 01/19 2.3	0.019%	66.408%
1048	NTT DOCOMO INC	0.019%	66.427%
1049	CARMAX INC COMMON STOCK USD.5	0.019%	66.446%
1050	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	66.465%
1051	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.019%	66.485%
1052	CORNING INC SR UNSECURED 08/20 4.25	0.019%	66.504%
1053	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.019%	66.522%
1054	FEDERAL REALTY INVS TRUST REIT USD.01	0.019%	66.541%
1055	CENTENE CORP COMMON STOCK USD.001	0.019%	66.560%
1056	RESONA HOLDINGS	0.019%	66.579%
1057	SANTANDER UK PLC SR UNSECURED 03/24 4	0.019%	66.598%
1058	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.019%	66.617%
1059	LINCOLN NATL CO	0.019%	66.636%
1060	LG Electronics	0.019%	66.655%
1061	IBM CORP SR UNSECURED 02/24 3.625	0.019%	66.674%
1062	LKQ CORP COMMON STOCK USD.01	0.019%	66.693%
1063	STMICROELECTRON	0.019%	66.712%
1064	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.019%	66.731%
1065	MOSAIC CO SR UNSECURED 11/23 4.25	0.019%	66.749%
1066	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.019%	66.768%
1067	ANGLO AMERICAN	0.019%	66.787%
1068	HEWLETT PACKARD	0.019%	66.806%
1069	ADOBE SYSTEMS I	0.019%	66.824%
1070	LIBERTY BROADBAND C COMMON STOCK USD.01	0.019%	66.843%
1071	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.019%	66.862%
1072	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.019%	66.881%
1073	BLACKROCK INC SR UNSECURED 06/22 3.375	0.019%	66.899%
1074	MASTERCARD INC SR UNSECURED 04/24 3.375	0.019%	66.918%
1075	SKY PLC	0.019%	66.937%
1076	KROGER CO	0.019%	66.956%
1077	SUMITOMO ELEC I	0.019%	66.974%
1078	MCKESSON CORP SR UNSECURED 03/24 3.796	0.019%	66.993%
1079	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.019%	67.012%
1080	PRETIUM RESOURC	0.019%	67.030%
1081	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.019%	67.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	CBRE GROUP INC A COMMON STOCK USD.01	0.019%	67.068%
1083	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.019%	67.086%
1084	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.019%	67.105%
1085	STATE STREET CORP SR UNSECURED 08/25 3.55	0.019%	67.124%
1086	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.019%	67.142%
1087	AGCO CORP	0.019%	67.161%
1088	BAT INTL FINANC	0.019%	67.179%
1089	PROCTER & GAMBL	0.019%	67.198%
1090	AGILENT TECHNOL	0.019%	67.217%
1091	LANXESS	0.019%	67.235%
1092	OWENS CORNING COMMON STOCK USD.001	0.019%	67.254%
1093	AMGEN INC SR UNSECURED 05/24 3.625	0.019%	67.273%
1094	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.019%	67.291%
1095	LOEWS CORP SR UNSECURED 04/26 3.75	0.019%	67.310%
1096	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.019%	67.328%
1097	STOCKLAND TRUST	0.019%	67.347%
1098	ATCO LTD CL I N	0.019%	67.366%
1099	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.019%	67.384%
1100	NOBLE ENERGY IN	0.019%	67.403%
1101	MANITOBA PROVIN	0.019%	67.421%
1102	LAB CORP OF AME	0.019%	67.440%
1103	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.019%	67.458%
1104	AETNA INC SR UNSECURED 11/24 3.5	0.019%	67.477%
1105	MEDTRONIC INC 3	0.019%	67.496%
1106	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.019%	67.514%
1107	ASSURANT INC	0.019%	67.533%
1108	STATOIL ASA COMPANY GUAR 01/22 3.15	0.018%	67.551%
1109	NETSCOUT SYSTEMS INC	0.018%	67.570%
1110	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.018%	67.588%
1111	PFIZER INC SR UNSECURED 06/23 3	0.018%	67.606%
1112	HSBC USA INC SR UNSECURED 06/24 3.5	0.018%	67.625%
1113	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.018%	67.643%
1114	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.018%	67.662%
1115	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	67.680%
1116	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.018%	67.699%
1117	VALEO SA	0.018%	67.717%
1118	TIFFANY & CO	0.018%	67.735%
1119	INGREDION INC COMMON STOCK USD.01	0.018%	67.754%
1120	TAYLOR WIMPEY	0.018%	67.772%
1121	AIRGAS INC COMPANY GUAR 08/20 3.05	0.018%	67.791%
1122	CELGENE CORP SR UNSECURED 05/24 3.625	0.018%	67.809%
1123	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.018%	67.828%
1124	COTY INC CL A COMMON STOCK USD.01	0.018%	67.846%
1125	FORTESCUE METAL	0.018%	67.864%
1126	IRON MOUNTAIN INC REIT USD.01	0.018%	67.883%
1127	ENTERPRISE PROD	0.018%	67.901%
1128	AVNET INC SR UNSECURED 04/26 4.625	0.018%	67.920%
1129	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.018%	67.938%
1130	QUEBECOR INC 'B	0.018%	67.956%
1131	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.018%	67.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	STATE STREET CORP SR UNSECURED 12/24 3.3	0.018%	67.993%
1133	HARRIS CORP	0.018%	68.011%
1134	UNILEVER PLC SPONSORED ADR ADR	0.018%	68.030%
1135	QUALCOMM INC SR UNSECURED 05/25 3.45	0.018%	68.048%
1136	CNH INDUSTRIAL	0.018%	68.066%
1137	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.018%	68.085%
1138	ZOETIS INC SR UNSECURED 02/23 3.25	0.018%	68.103%
1139	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.018%	68.121%
1140	BLUESCOPE STEEL	0.018%	68.140%
1141	COACH INC SR UNSECURED 04/25 4.25	0.018%	68.158%
1142	CASCADES INC	0.018%	68.176%
1143	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.018%	68.195%
1144	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.018%	68.213%
1145	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.018%	68.231%
1146	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.018%	68.249%
1147	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.018%	68.268%
1148	VISA INC SR UNSECURED 12/25 3.15	0.018%	68.286%
1149	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.018%	68.304%
1150	BANK TOKYO-MIT	0.018%	68.322%
1151	UNUM GROUP	0.018%	68.341%
1152	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.018%	68.359%
1153	ANTHEM INC	0.018%	68.377%
1154	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.018%	68.395%
1155	SWATCH GROUP	0.018%	68.413%
1156	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.018%	68.432%
1157	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.018%	68.450%
1158	REXEL PROMESSES	0.018%	68.468%
1159	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.018%	68.486%
1160	AEON CO., LTD	0.018%	68.504%
1161	ADECCO SA	0.018%	68.522%
1162	NETAPP INC SR UNSECURED 12/22 3.25	0.018%	68.541%
1163	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.018%	68.559%
1164	CHURCH & DWIGHT	0.018%	68.577%
1165	VIACOM INC SR UNSECURED 04/24 3.875	0.018%	68.595%
1166	HENRY SCHEIN CO	0.018%	68.613%
1167	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.018%	68.631%
1168	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.018%	68.649%
1169	CME GROUP INC SR UNSECURED 03/25 3	0.018%	68.667%
1170	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.018%	68.686%
1171	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.018%	68.704%
1172	NASDAQ INC COMMON STOCK USD.01	0.018%	68.722%
1173	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.018%	68.740%
1174	NORDSTROM INC	0.018%	68.758%
1175	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.018%	68.776%
1176	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	68.794%
1177	PHILIPS ELECTRO	0.018%	68.812%
1178	BHP BILLITON FI	0.018%	68.830%
1179	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.018%	68.848%
1180	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.018%	68.866%
1181	NORFOLK STHN CO	0.018%	68.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.018%	68.902%
1183	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.018%	68.920%
1184	POLSKI KON NAF	0.018%	68.938%
1185	WESFARMERS LTD	0.018%	68.956%
1186	ORACLE CORP SR UNSECURED 10/22 2.5	0.018%	68.974%
1187	DEUTSCHE POST A	0.018%	68.992%
1188	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.018%	69.010%
1189	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.018%	69.028%
1190	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.018%	69.046%
1191	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.018%	69.064%
1192	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.018%	69.082%
1193	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.018%	69.100%
1194	EVEREST RE GROU	0.018%	69.118%
1195	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.018%	69.136%
1196	SHIRE PLC	0.018%	69.154%
1197	EXELON CORP SR UNSECURED 04/26 3.4	0.018%	69.171%
1198	CITIGROUP INC SR UNSECURED 04/25 3.3	0.018%	69.189%
1199	STATOIL ASA COMPANY GUAR 01/23 2.45	0.018%	69.207%
1200	ENVISION HEALTHCARE CORP COMMON STOCK	0.018%	69.225%
1201	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.018%	69.243%
1202	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.018%	69.261%
1203	CITIC LTD	0.018%	69.278%
1204	COUNTRY GARDEN	0.018%	69.296%
1205	SPARK INFRASTRU	0.018%	69.314%
1206	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.018%	69.332%
1207	PARKLAND FUEL C	0.018%	69.350%
1208	MORGAN STANLEY	0.018%	69.367%
1209	TELEPERFORMANCE	0.018%	69.385%
1210	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.018%	69.403%
1211	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.018%	69.420%
1212	DEUTSCHE BK AG	0.018%	69.438%
1213	VALE RIO DOCE(C	0.018%	69.456%
1214	AMGEN INC	0.018%	69.473%
1215	MARKS & SPENCER	0.018%	69.491%
1216	NAVIENT CORP COMMON STOCK USD.01	0.018%	69.509%
1217	SOUTHERN CO	0.018%	69.526%
1218	GKN PLC	0.018%	69.544%
1219	AFFILIATED MNGR	0.018%	69.562%
1220	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.018%	69.579%
1221	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.018%	69.597%
1222	RADIANT OPTO EL	0.018%	69.614%
1223	BOEING CO SR UNSECURED 03/25 2.5	0.018%	69.632%
1224	MARTIN MARIETTA	0.018%	69.650%
1225	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.018%	69.667%
1226	PETROBRAS PREFE	0.018%	69.685%
1227	RECKITT BENCKIS	0.017%	69.702%
1228	A.P. MOLLER-MAE	0.017%	69.720%
1229	TOYOTA TSUSHO C	0.017%	69.737%
1230	HP INC COMMON STOCK USD.01	0.017%	69.754%
1231	JX HOLDINGS INC	0.017%	69.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	BED BATH & BEYO	0.017%	69.789%
1233	JONES LANG LASA	0.017%	69.807%
1234	ACTIVISION BLIZ	0.017%	69.824%
1235	NATIONAL OILWEL	0.017%	69.841%
1236	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.017%	69.859%
1237	SLM CORP COMMON STOCK USD.2	0.017%	69.876%
1238	SYNOPSIS INC	0.017%	69.894%
1239	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.017%	69.911%
1240	MARTINREA INTER	0.017%	69.928%
1241	AUTOLIV INC	0.017%	69.946%
1242	MELROSEIndustr	0.017%	69.963%
1243	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.017%	69.980%
1244	ARCONIC INC SR UNSECURED 02/22 5.87	0.017%	69.997%
1245	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.017%	70.015%
1246	ETRADE FINANCIA	0.017%	70.032%
1247	TATA MOTORS LTD	0.017%	70.049%
1248	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.017%	70.066%
1249	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.017%	70.083%
1250	KLEPIERRE	0.017%	70.101%
1251	PENTAIR PLC	0.017%	70.118%
1252	GENERAL MILLS I	0.017%	70.135%
1253	TARGET CORP SR UNSECURED 04/26 2.5	0.017%	70.152%
1254	JOHNSON MATTHEY	0.017%	70.169%
1255	CUMMINS INC	0.017%	70.186%
1256	EXCHANGE INCOME	0.017%	70.203%
1257	KROGER CO SR UNSECURED 01/21 3.3	0.017%	70.220%
1258	CSL LIMITED	0.017%	70.238%
1259	AIR PRODS & CHE	0.017%	70.255%
1260	AKAMAI TECHNOLO	0.017%	70.272%
1261	CLARIANT AG	0.017%	70.289%
1262	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.017%	70.306%
1263	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.017%	70.323%
1264	RYDER SYSTEM IN	0.017%	70.340%
1265	MARKEL CORP COMMON STOCK	0.017%	70.357%
1266	CBS CORP COMPANY GUAR 01/27 2.9	0.017%	70.374%
1267	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.017%	70.391%
1268	NORTHROP GRUMMA	0.017%	70.408%
1269	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.017%	70.425%
1270	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.017%	70.441%
1271	WR BERKLEY CORP COMMON STOCK USD.2	0.017%	70.458%
1272	ALLIED PPTY,REI	0.017%	70.475%
1273	ANTHEM INC SR UNSECURED 08/20 4.35	0.017%	70.492%
1274	KIMCO REALTY	0.017%	70.509%
1275	ONEX CORP SUB V	0.017%	70.526%
1276	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.017%	70.543%
1277	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.017%	70.560%
1278	TERADYNE INC	0.017%	70.576%
1279	TORCHMARK CORP COMMON STOCK USD1.0	0.017%	70.593%
1280	KIMBERLY-CLARK	0.017%	70.610%
1281	MARATHON OIL CO	0.017%	70.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	PREMIUM BRANDS	0.017%	70.643%
1283	NEWCREST MINING	0.017%	70.660%
1284	CHINA O/SEAS LA	0.017%	70.677%
1285	BIRCHCLIFF ENER	0.017%	70.693%
1286	CBS CORP COMPANY GUAR 01/25 3.5	0.017%	70.710%
1287	TREASURY WINE E	0.017%	70.727%
1288	NESTE OIL OYJ	0.017%	70.743%
1289	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.017%	70.760%
1290	TELECOM ITALIA	0.017%	70.776%
1291	ARROW ELECTRONI	0.016%	70.793%
1292	SUZUKI MOTOR CO	0.016%	70.809%
1293	DANONE S.A. COM	0.016%	70.826%
1294	XEROX CORP 2.75	0.016%	70.842%
1295	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.016%	70.859%
1296	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.016%	70.875%
1297	BRITISH LAND CO	0.016%	70.891%
1298	KONINKLIJKE KPN	0.016%	70.908%
1299	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.016%	70.924%
1300	CONCHO RESOURCE	0.016%	70.940%
1301	TARGA RESOURCES CORP COMMON STOCK USD.001	0.016%	70.957%
1302	MACERICH CO	0.016%	70.973%
1303	PETROBRAS COMMO	0.016%	70.989%
1304	SECURE ENERGY S	0.016%	71.006%
1305	STAPLES INC	0.016%	71.022%
1306	TELIASONERA AB	0.016%	71.038%
1307	NATIONAL GRID PLC SP ADR ADR	0.016%	71.055%
1308	ARCONIC INC COMMON STOCK	0.016%	71.071%
1309	CDN UTILS LTD N	0.016%	71.087%
1310	AON PLC	0.016%	71.103%
1311	NEC CORP	0.016%	71.119%
1312	SIERRA WIRELESS INC COMMON STOCK	0.016%	71.136%
1313	CARDINAL HEALTH	0.016%	71.152%
1314	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.016%	71.168%
1315	GAP INC/THE SR UNSECURED 04/21 5.95	0.016%	71.184%
1316	SMURFIT KAPPA P	0.016%	71.200%
1317	SEGRO PLC	0.016%	71.216%
1318	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.016%	71.233%
1319	BORAL LIMITED	0.016%	71.249%
1320	ASSURANT INC COMMON STOCK USD.01	0.016%	71.265%
1321	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	71.281%
1322	TOLL BROTHERS INC COMMON STOCK USD.01	0.016%	71.297%
1323	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.016%	71.313%
1324	LG DISPLAY CO	0.016%	71.329%
1325	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.016%	71.345%
1326	GRUPO MEXICO SA	0.016%	71.361%
1327	SANLAM LIMITED	0.016%	71.377%
1328	AECOM COMMON STOCK USD.01	0.016%	71.393%
1329	BOC HONG KONG H	0.016%	71.409%
1330	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.016%	71.425%
1331	BOUYGUES	0.016%	71.441%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	UNI-SELECT INC	0.016%	71.457%
1333	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.016%	71.473%
1334	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.016%	71.489%
1335	PENN WEST PETROLEUM LTD COMMON STOCK	0.016%	71.505%
1336	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	71.520%
1337	MS&AD INSURANCE	0.016%	71.536%
1338	AECON GROUP INC	0.016%	71.552%
1339	HAMMERSON	0.016%	71.568%
1340	VULCAN MATERIAL	0.016%	71.584%
1341	ACTELION LTD	0.016%	71.599%
1342	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.016%	71.615%
1343	TRINITY INDS	0.016%	71.631%
1344	INTERNATIONAL G	0.016%	71.646%
1345	NRG ENERGY	0.016%	71.662%
1346	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.016%	71.678%
1347	PRIMERICA INC COMMON STOCK	0.016%	71.693%
1348	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	71.709%
1349	DEUTSCHE LUFTHA	0.016%	71.725%
1350	GENTEX CORP COMMON STOCK USD.06	0.016%	71.740%
1351	OSHKOSH CORP COMMON STOCK USD.01	0.016%	71.756%
1352	ENSIGN ENERGY S	0.016%	71.771%
1353	CAMDEN PROPERTY	0.016%	71.787%
1354	GECINA SA	0.016%	71.803%
1355	COACH INC	0.016%	71.818%
1356	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.016%	71.834%
1357	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.016%	71.849%
1358	COMERICA INC	0.015%	71.865%
1359	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.015%	71.880%
1360	VEREIT INC REIT USD.01	0.015%	71.895%
1361	ERSTE GROUP BAN	0.015%	71.911%
1362	HARLEY DAVIDSON	0.015%	71.926%
1363	NEWELL BRANDS INC COMMON STOCK USD1.0	0.015%	71.942%
1364	LABRADOR IRON O	0.015%	71.957%
1365	AGRICULTURAL BK	0.015%	71.972%
1366	MURATA MFG CO	0.015%	71.988%
1367	EUROPEAN INVEST	0.015%	72.003%
1368	SUN COMMUNITIES INC REIT USD.01	0.015%	72.018%
1369	XEROX CORP COMMON STOCK USD1.0	0.015%	72.034%
1370	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.015%	72.049%
1371	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.015%	72.064%
1372	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	72.079%
1373	AUTONATION INC	0.015%	72.094%
1374	BCO BRADESCO,AD	0.015%	72.110%
1375	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	72.125%
1376	VICINITY CENTER	0.015%	72.140%
1377	INFOSYS TECHNOL	0.015%	72.155%
1378	CAIXABANK	0.015%	72.170%
1379	ANGLOGOLD ASHANTI SPON ADR ADR	0.015%	72.185%
1380	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.015%	72.201%
1381	NORBORD INC COMMON STOCK	0.015%	72.216%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CONTINENTAL AG	0.015%	72.231%
1383	PVH CORP COMMON STOCK USD1.0	0.015%	72.246%
1384	GAS NATURAL SDG	0.015%	72.261%
1385	OLIN CORP	0.015%	72.276%
1386	BELLWAY	0.015%	72.291%
1387	FLUOR CORP COMMON STOCK USD.01	0.015%	72.306%
1388	STADA ARZNEIMIT	0.015%	72.321%
1389	APARTMENT INVT + MGMT CO A REIT USD.01	0.015%	72.336%
1390	STEINHOFF INTER	0.015%	72.351%
1391	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	72.366%
1392	FOREST CITY REALTY TRUST A REIT USD.01	0.015%	72.381%
1393	XL GROUP LTD	0.015%	72.396%
1394	CHINA PETROLEUM	0.015%	72.410%
1395	SWEDBANK AB	0.015%	72.425%
1396	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.015%	72.440%
1397	BANK RAKYAT IND	0.015%	72.455%
1398	AISIN SEIKI CO	0.015%	72.470%
1399	DOREL INDS INC	0.015%	72.484%
1400	STATE STREET CORP SR UNSECURED 05/21 1.95	0.015%	72.499%
1401	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.015%	72.514%
1402	KILROY REALTY C	0.015%	72.529%
1403	KINGSPAN GROUP	0.015%	72.543%
1404	AUTODESK INC SR UNSECURED 12/22 3.6	0.015%	72.558%
1405	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.015%	72.573%
1406	SNAP-ON INC	0.015%	72.588%
1407	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.015%	72.602%
1408	THOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	72.617%
1409	UNITED OVERSEAS	0.015%	72.632%
1410	TOSOH CORP	0.015%	72.646%
1411	Arch Capital Gr	0.015%	72.661%
1412	QUANTA SERVICES	0.015%	72.675%
1413	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.015%	72.690%
1414	ASSURANT INC SR UNSECURED 03/18 2.5	0.015%	72.705%
1415	SEVEN & I HOLDI	0.015%	72.719%
1416	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.734%
1417	KNIGHT THERAPEU	0.015%	72.748%
1418	MANPOWER INC	0.015%	72.763%
1419	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	72.777%
1420	WILLIAMS-SONOMA	0.015%	72.792%
1421	BROTHERIndustr	0.015%	72.806%
1422	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.015%	72.821%
1423	METRO AG	0.014%	72.835%
1424	AIR LEASE CORP	0.014%	72.850%
1425	DEXUS PROPERTY	0.014%	72.864%
1426	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	72.879%
1427	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	72.893%
1428	ROCKWELL AUTO	0.014%	72.908%
1429	NIPPON BUILDING	0.014%	72.922%
1430	PULTEGROUP INC.	0.014%	72.936%
1431	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	72.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	PG&E CORP	0.014%	72.965%
1433	SCOR	0.014%	72.980%
1434	SYSCO CORPORATI	0.014%	72.994%
1435	GPT GROUP	0.014%	73.008%
1436	GEELY AUTOMOBIL	0.014%	73.023%
1437	AIRBUS GROUP NV	0.014%	73.037%
1438	K&S AG	0.014%	73.051%
1439	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.014%	73.065%
1440	INNERGEX RENEWA	0.014%	73.080%
1441	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	73.094%
1442	MKS INSTRUMENTS INC COMMON STOCK	0.014%	73.108%
1443	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	73.123%
1444	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	73.137%
1445	S+P GLOBAL INC COMMON STOCK USD1.0	0.014%	73.151%
1446	WINPAK LTD	0.014%	73.165%
1447	SWEDEN GOVERNEN	0.014%	73.179%
1448	APTARGROUP INC COMMON STOCK USD.01	0.014%	73.194%
1449	STEEL DYNAMICS INC COMMON STOCK USD.005	0.014%	73.208%
1450	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.014%	73.222%
1451	UNILEVER CAP CO	0.014%	73.236%
1452	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	73.250%
1453	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.014%	73.264%
1454	LIBERTY PROPERTY TRUST REIT USD.001	0.014%	73.279%
1455	FIRST CAPITAL R	0.014%	73.293%
1456	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.014%	73.307%
1457	SOMPO JAPAN NIP	0.014%	73.321%
1458	ENERPLUS CORP COMMON STOCK	0.014%	73.335%
1459	MEG ENERGY CORP	0.014%	73.349%
1460	NUVISTA ENERGY	0.014%	73.363%
1461	IPG PHOTONICS C	0.014%	73.377%
1462	FREEHOLD ROYALT	0.014%	73.391%
1463	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.014%	73.405%
1464	YAMAHA MOTOR CO	0.014%	73.419%
1465	FREEPORT-MCMORA	0.014%	73.433%
1466	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.014%	73.447%
1467	RANDGOLD RESOUR	0.014%	73.461%
1468	ORBITAL ATK INC COMMON STOCK USD.01	0.014%	73.475%
1469	SANDVIK AB	0.014%	73.489%
1470	MUFG AMERICAS H	0.014%	73.503%
1471	HALLIBURTON CO	0.014%	73.517%
1472	GAMING AND LEISURE PROPERTIE REIT	0.014%	73.531%
1473	TUI AG	0.014%	73.545%
1474	SEMAFO INC COMM	0.014%	73.559%
1475	BARD(CR)INC	0.014%	73.573%
1476	ECOLAB INC COMMON STOCK USD1.0	0.014%	73.587%
1477	GARMIN LTD.	0.014%	73.600%
1478	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.014%	73.614%
1479	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	73.628%
1480	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.014%	73.642%
1481	BAKER HUGHES IN	0.014%	73.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	ORICA LIMITED	0.014%	73.670%
1483	AMER ELEC POWER	0.014%	73.684%
1484	HIGHWOODS PROPE	0.014%	73.698%
1485	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.014%	73.711%
1486	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.014%	73.725%
1487	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.014%	73.739%
1488	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	73.753%
1489	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.014%	73.766%
1490	CENTRICA PLC	0.014%	73.780%
1491	COMINAR REAL ES	0.014%	73.794%
1492	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.014%	73.808%
1493	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.014%	73.821%
1494	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.014%	73.835%
1495	BROWN + BROWN INC COMMON STOCK USD.1	0.014%	73.849%
1496	STELLA JONES IN	0.014%	73.862%
1497	HORMEL FOODS CORP COMMON STOCK USD.01465	0.014%	73.876%
1498	EXELON CORP COMMON STOCK	0.014%	73.890%
1499	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.014%	73.903%
1500	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	73.917%
1501	AMADEUS IT HLDG	0.014%	73.931%
1502	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	73.944%
1503	BRUNSWICK CORP	0.014%	73.958%
1504	ERICSSON LM-B S	0.014%	73.971%
1505	SONY CORP SPONSORED ADR ADR	0.014%	73.985%
1506	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.014%	73.999%
1507	SK C&C CO LTD	0.014%	74.012%
1508	COLFAX CORP	0.014%	74.026%
1509	ARRIS INTERNATI	0.014%	74.039%
1510	TORC OIL & GAS	0.014%	74.053%
1511	SPIRIT AEROSYST	0.014%	74.066%
1512	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	74.080%
1513	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.013%	74.093%
1514	BERKELEY GROUP	0.013%	74.107%
1515	SENIOR HOUSING PROP TRUST REIT USD.01	0.013%	74.120%
1516	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	74.134%
1517	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.013%	74.147%
1518	CIT GROUP INC COMMON STOCK USD.01	0.013%	74.161%
1519	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.013%	74.174%
1520	BOMBARDIER INC	0.013%	74.187%
1521	GROUP 4 SECURIC	0.013%	74.201%
1522	TECH DATA CORP COMMON STOCK USD.0015	0.013%	74.214%
1523	ASAHI GLASS CO	0.013%	74.228%
1524	HALMA	0.013%	74.241%
1525	UTD MICRO ELECT	0.013%	74.255%
1526	BARRATT DEVEL	0.013%	74.268%
1527	NOMURA HOLD INC	0.013%	74.281%
1528	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	74.295%
1529	MINEBEA CO	0.013%	74.308%
1530	FLUGHAFEN ZUERI	0.013%	74.322%
1531	JYSKE BANK A/S	0.013%	74.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	74.348%
1533	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.013%	74.362%
1534	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	74.375%
1535	KONINKLIJKE DSM	0.013%	74.388%
1536	TDK CORP	0.013%	74.402%
1537	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.013%	74.415%
1538	GALP ENERGIA	0.013%	74.428%
1539	INCHCAPE PLC	0.013%	74.442%
1540	LAS VEGAS SANDS	0.013%	74.455%
1541	INFINEON TECHNO	0.013%	74.468%
1542	PRUDENTIAL CORP	0.013%	74.481%
1543	NSK	0.013%	74.495%
1544	WESTERN POWER W	0.013%	74.508%
1545	BAT INTL FINANC	0.013%	74.521%
1546	HUDSON'S BAY CO	0.013%	74.534%
1547	DYCOM INDUSTRIE	0.013%	74.548%
1548	COMMERCE BANCSH	0.013%	74.561%
1549	DUPONT FABROS TECHNOLOGY REIT USD.001	0.013%	74.574%
1550	HDFC BANK LTD	0.013%	74.587%
1551	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	74.601%
1552	ELISA OYJ-A	0.013%	74.614%
1553	WOLSELEY PLC	0.013%	74.627%
1554	CREDIT AGRICOLE	0.013%	74.640%
1555	YES BANK LTD	0.013%	74.653%
1556	WHITBREAD PLC	0.013%	74.666%
1557	LOGMEIN INC COMMON STOCK USD.01	0.013%	74.680%
1558	MONDI PLC	0.013%	74.693%
1559	MOSAIC CO	0.013%	74.706%
1560	MITEL NETWORKS	0.013%	74.719%
1561	DIRECT LINE INS	0.013%	74.732%
1562	UBISOFT ENTERTA	0.013%	74.745%
1563	NATIONAL RETAIL PROPERTIES REIT USD.01	0.013%	74.758%
1564	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.013%	74.771%
1565	ROCKWELL COLLIN	0.013%	74.784%
1566	OLD MUTUAL PLC	0.013%	74.797%
1567	FLIR SYSTEMS INC COMMON STOCK USD.01	0.013%	74.810%
1568	CHARTWELL RETIR	0.013%	74.823%
1569	AMERCO COMMON STOCK USD.25	0.013%	74.836%
1570	SAPPI	0.013%	74.849%
1571	VALIDUS HOLDING	0.013%	74.862%
1572	HEXCEL CORP COMMON STOCK USD.01	0.013%	74.875%
1573	JAPAN REAL ESTA	0.013%	74.888%
1574	CHINA MERCHANTS	0.013%	74.901%
1575	ATS AUTOMATION	0.013%	74.914%
1576	CHINA UNICOM LT	0.013%	74.927%
1577	OMV AG	0.013%	74.940%
1578	TOREX GOLD RESO	0.013%	74.953%
1579	BRIT AMER TOBAC	0.013%	74.966%
1580	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	74.979%
1581	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.013%	74.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	QBE INSURANCE	0.013%	75.005%
1583	HP INC SR UNSECURED 12/21 4.65	0.013%	75.018%
1584	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.013%	75.031%
1585	SKAND ENSKILDA	0.013%	75.044%
1586	SES GLOBAL	0.013%	75.057%
1587	WESTERN FOREST	0.013%	75.069%
1588	CATCHER TECHNOL	0.013%	75.082%
1589	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.013%	75.095%
1590	ISUZU MOTORS	0.013%	75.108%
1591	CAPITAL POWER C	0.013%	75.121%
1592	MARVELL TECH GR	0.013%	75.133%
1593	CYRUSONE INC REIT USD.01	0.013%	75.146%
1594	COOPER COS INC	0.013%	75.159%
1595	INFORMA PLC	0.013%	75.171%
1596	EMCOR GROUP INC COMMON STOCK USD.01	0.013%	75.184%
1597	KIRKLAND LAKE G	0.013%	75.197%
1598	BEMIS COMPANY COMMON STOCK USD.1	0.013%	75.210%
1599	EDF	0.013%	75.222%
1600	TAKEDA PHARMACE	0.013%	75.235%
1601	KROTON EDUCACIO	0.013%	75.248%
1602	INTERTEK TESTIN	0.013%	75.260%
1603	FUJI HEAVY INDS	0.013%	75.273%
1604	PATTERSON COS INC COMMON STOCK USD.01	0.013%	75.285%
1605	NIELSEN HOLDING	0.013%	75.298%
1606	LG CHEM LTD	0.013%	75.311%
1607	ST JAMES PLACE	0.013%	75.323%
1608	CASEYS GEN STOR	0.013%	75.336%
1609	MASTEC INC	0.013%	75.348%
1610	GREAT CANADIAN	0.013%	75.361%
1611	RENAISSANCE RE	0.013%	75.374%
1612	GENTING BHD	0.013%	75.386%
1613	CATERPILLAR FIN	0.013%	75.399%
1614	J2 GLOBAL INC COMMON STOCK USD.01	0.013%	75.411%
1615	GALAPAGOS NV	0.013%	75.424%
1616	ANALOG DEVICES INC COMMON STOCK USD.167	0.013%	75.436%
1617	MURPHY OIL CORP	0.013%	75.449%
1618	ACKERMANS & VAN	0.012%	75.461%
1619	SBERBANK OF RUS	0.012%	75.474%
1620	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.012%	75.486%
1621	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	75.499%
1622	NOKIA CORP	0.012%	75.511%
1623	PICC PROPERTY &	0.012%	75.523%
1624	SPIRAX-SARCO EN	0.012%	75.536%
1625	BABCOCK INTL GR	0.012%	75.548%
1626	DELPHI AUTOMOTI	0.012%	75.561%
1627	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.012%	75.573%
1628	INTUIT INC COMMON STOCK USD.01	0.012%	75.586%
1629	RICOH CO	0.012%	75.598%
1630	GRANITE REAL ES	0.012%	75.610%
1631	WPX ENERGY INC COMMON STOCK	0.012%	75.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	DCT INDUSTRIAL TRUST INC REIT USD.01	0.012%	75.635%
1633	VCA INC COMMON STOCK USD.001	0.012%	75.648%
1634	SUNCORP GROUP	0.012%	75.660%
1635	ALLIED WORLD AS	0.012%	75.672%
1636	TOKIO MARINE HL	0.012%	75.685%
1637	SEKISUI CHEMICA	0.012%	75.697%
1638	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	75.709%
1639	ESSILOR INTERNA	0.012%	75.722%
1640	CHINA UNICOM	0.012%	75.734%
1641	ALARIS ROYALTY	0.012%	75.746%
1642	BALL CORP	0.012%	75.758%
1643	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.012%	75.771%
1644	KIRBY CORP	0.012%	75.783%
1645	MICRO FOCUS INT	0.012%	75.795%
1646	WP CAREY INC REIT USD.001	0.012%	75.808%
1647	SONOCO PRODUCTS	0.012%	75.820%
1648	FIBRA UNO ADMIN	0.012%	75.832%
1649	COMMERZBANK AG	0.012%	75.844%
1650	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.012%	75.856%
1651	FISCHER(GEORG)A	0.012%	75.869%
1652	T&D HOLDINGS IN	0.012%	75.881%
1653	UNIONE DI BAN.	0.012%	75.893%
1654	FAURECIA	0.012%	75.905%
1655	JFE HOLDINGS IN	0.012%	75.917%
1656	MEDIOBANCA SPA	0.012%	75.930%
1657	KEYCORP	0.012%	75.942%
1658	LONZA GROUP AG	0.012%	75.954%
1659	FIRSTRAND LIMIT	0.012%	75.966%
1660	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.012%	75.978%
1661	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	75.990%
1662	CHINA COMMUNICA	0.012%	76.003%
1663	VOLKSWAGEN AG	0.012%	76.015%
1664	SANOFI ADR ADR	0.012%	76.027%
1665	HUMANA INC SR UNSECURED 10/19 2.625	0.012%	76.039%
1666	HANCOCK HOLDING	0.012%	76.051%
1667	CALPINE CORP	0.012%	76.063%
1668	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.012%	76.075%
1669	EPR PROPERTIES REIT USD.01	0.012%	76.087%
1670	SANDSTORM GOLD	0.012%	76.099%
1671	BALOISE- HOLDIN	0.012%	76.112%
1672	NORTH WEST CO.	0.012%	76.124%
1673	FIRST HORIZON N	0.012%	76.136%
1674	RICE ENERGY INC COMMON STOCK USD.01	0.012%	76.148%
1675	DANA HOLDING CO	0.012%	76.160%
1676	COHERENT INC	0.012%	76.172%
1677	ELECTRONIC ARTS	0.012%	76.184%
1678	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	76.196%
1679	DNB NOR ASA	0.012%	76.208%
1680	ANTHEM INC SR UNSECURED 08/19 2.25	0.012%	76.220%
1681	TRIMBLE INC COMMON STOCK	0.012%	76.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.244%
1683	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.256%
1684	JULIUS BAER GRO	0.012%	76.268%
1685	VESTAS WIND SYS	0.012%	76.280%
1686	NOMURA REAL EST	0.012%	76.292%
1687	CHIMEI INNOLUX	0.012%	76.304%
1688	WH GROUP LTD	0.012%	76.316%
1689	SHAWCOR LTD	0.012%	76.327%
1690	AKBANK TAS	0.012%	76.339%
1691	RHEINMETALL AG	0.012%	76.351%
1692	EXPEDIA INC COMMON STOCK USD.001	0.012%	76.363%
1693	ASSA ABLOY AB	0.012%	76.375%
1694	CHINA RES BEIJI	0.012%	76.387%
1695	EQUIFAX INC	0.012%	76.399%
1696	BORALEX INC CL	0.012%	76.410%
1697	SPECTRIS PLC	0.012%	76.422%
1698	SK ENERGY CO LT	0.012%	76.434%
1699	ALLEGHANY CORP COMMON STOCK USD1.0	0.012%	76.446%
1700	FMC CORP	0.012%	76.458%
1701	SHOPIFY INC CLASS A COMMON STOCK	0.012%	76.469%
1702	BIG LOTS INC COMMON STOCK USD.01	0.012%	76.481%
1703	AMKOR TECHNOLOG	0.012%	76.493%
1704	LAGARDERE S.C.A	0.012%	76.505%
1705	CUBESMART REIT USD.01	0.012%	76.516%
1706	TECHNIPFMC PLC	0.012%	76.528%
1707	USG CORP	0.012%	76.540%
1708	KELT EXPLORATIO	0.012%	76.552%
1709	SUMITOMO CORP	0.012%	76.563%
1710	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	76.575%
1711	CARLSBERG	0.012%	76.587%
1712	BURBERRY GROUP	0.012%	76.598%
1713	WHITE MOUNTAINS	0.012%	76.610%
1714	POPULAR INC COMMON STOCK USD.01	0.012%	76.621%
1715	DOUGLAS EMMETT INC REIT USD.01	0.012%	76.633%
1716	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	76.645%
1717	KINGFISHER PLC	0.012%	76.656%
1718	NEW WORLD DEVEL	0.012%	76.668%
1719	WINTRUST FINANCIAL CORP COMMON STOCK	0.012%	76.679%
1720	AALBERTS INDUST	0.012%	76.691%
1721	DST SYST INC DE	0.012%	76.703%
1722	ALERE INC COMMON STOCK USD.001	0.012%	76.714%
1723	COPA HOLDINGS S	0.012%	76.726%
1724	HOLOGIC INC COMMON STOCK USD.01	0.012%	76.737%
1725	KION GROUP AG	0.012%	76.749%
1726	POSCO	0.012%	76.760%
1727	XILINX INC	0.012%	76.772%
1728	PACWEST BANCORP COMMON STOCK	0.012%	76.783%
1729	FERRARI NV	0.011%	76.795%
1730	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	76.806%
1731	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.011%	76.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	ROYAL DUTCH SH-	0.011%	76.829%
1733	AMPHENOL CORP	0.011%	76.841%
1734	SWISSCOM AG	0.011%	76.852%
1735	HUBBELL INC COMMON STOCK USD.01	0.011%	76.864%
1736	SENSATA TECHNOL	0.011%	76.875%
1737	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.011%	76.886%
1738	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.011%	76.898%
1739	INDITEX SA	0.011%	76.909%
1740	MERLIN PROPERTI	0.011%	76.921%
1741	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	76.932%
1742	PASON SYSTEMS I	0.011%	76.943%
1743	HANG SENG BANK	0.011%	76.955%
1744	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	76.966%
1745	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.011%	76.978%
1746	INTERTAPE POLYM	0.011%	76.989%
1747	CABOT CORP	0.011%	77.000%
1748	TRANSOCEAN LTD	0.011%	77.012%
1749	CORELOGIC INC COMMON STOCK USD1.0	0.011%	77.023%
1750	COCA COLA HBC A	0.011%	77.034%
1751	COMPASS GROUP	0.011%	77.046%
1752	STERIS PLC	0.011%	77.057%
1753	STERICYCLE INC COMMON STOCK USD.01	0.011%	77.068%
1754	CARNIVAL PLC	0.011%	77.080%
1755	SANDERSON FARMS INC COMMON STOCK USD1.0	0.011%	77.091%
1756	SVENSKA HANDELS	0.011%	77.102%
1757	DENSO CORP	0.011%	77.114%
1758	SYSCO CORP COMMON STOCK USD1.0	0.011%	77.125%
1759	AGEAS	0.011%	77.136%
1760	CBS CORP COMPANY GUAR 04/20 5.75	0.011%	77.147%
1761	UTD RENTALS INC	0.011%	77.159%
1762	JEAN COUTU GRP	0.011%	77.170%
1763	CHINA PHARMACEU	0.011%	77.181%
1764	AMS AG	0.011%	77.192%
1765	SESA STERLITE	0.011%	77.204%
1766	CINTAS CORP	0.011%	77.215%
1767	BCO BRADESCO,PR	0.011%	77.226%
1768	HISCOX LTD	0.011%	77.237%
1769	SERVICE CORP IN	0.011%	77.249%
1770	JSW STEEL LTD	0.011%	77.260%
1771	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.011%	77.271%
1772	HANA FINANCIAL	0.011%	77.282%
1773	TATE & LYLE	0.011%	77.293%
1774	FNB CORP COMMON STOCK USD.01	0.011%	77.305%
1775	ISHIKAWAJIMA HA	0.011%	77.316%
1776	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	77.327%
1777	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	77.338%
1778	SANMINA CORP COMMON STOCK USD.01	0.011%	77.349%
1779	WHIRLPOOL CORP	0.011%	77.361%
1780	CYPRESS SEMICON	0.011%	77.372%
1781	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	77.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	NOKIAN RENKAAT	0.011%	77.394%
1783	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.011%	77.405%
1784	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	77.416%
1785	FUBON FINANCIAL	0.011%	77.427%
1786	SIGNET JEWELERS	0.011%	77.439%
1787	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	77.450%
1788	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	77.461%
1789	LINCOLN ELEC HL	0.011%	77.472%
1790	GPO FIN BANORTE	0.011%	77.483%
1791	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	77.494%
1792	QIAGEN NV	0.011%	77.505%
1793	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	77.516%
1794	LOWE S COS INC SR UNSECURED 09/25 3.375	0.011%	77.527%
1795	EXTENDED STAY AMERICA INC UNIT USD.01	0.011%	77.538%
1796	ROYAL GOLD INC	0.011%	77.549%
1797	SUBSEA 7 SA	0.011%	77.560%
1798	SOUTHERN POWER	0.011%	77.571%
1799	RICHELIEU HARDW	0.011%	77.582%
1800	ITOCHU CORP	0.011%	77.593%
1801	HYUNDAI MOBIS	0.011%	77.604%
1802	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	77.615%
1803	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	77.626%
1804	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	77.637%
1805	AAC TECHNOLOGIE	0.011%	77.648%
1806	CIRRUS LOGIC IN	0.011%	77.659%
1807	EDISON INTERNATIONAL COMMON STOCK	0.011%	77.670%
1808	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	77.681%
1809	MURPHY USA INC COMMON STOCK	0.011%	77.692%
1810	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.011%	77.703%
1811	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	77.714%
1812	SEMPRA ENERGY COMMON STOCK	0.011%	77.725%
1813	VISTEON CORP COMMON STOCK	0.011%	77.736%
1814	AVNET INC	0.011%	77.747%
1815	CONSOL ENERGY INC COMMON STOCK USD.01	0.011%	77.758%
1816	ZIONS BANCORP	0.011%	77.769%
1817	ASCENDAS REAL E	0.011%	77.780%
1818	SBM OFFSHORE NV	0.011%	77.791%
1819	SALESFORCE.COM	0.011%	77.801%
1820	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	77.812%
1821	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.011%	77.823%
1822	TWITTER INC COMMON STOCK USD.000005	0.011%	77.834%
1823	SYMANTEC CORP	0.011%	77.845%
1824	PPL CORPORATION	0.011%	77.856%
1825	BARCLAYS AFRICA	0.011%	77.867%
1826	DREAM OFFICE RE	0.011%	77.878%
1827	MARUBENI CORP	0.011%	77.889%
1828	WENDY S CO/THE COMMON STOCK USD.1	0.011%	77.899%
1829	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.011%	77.910%
1830	KIRIN HOLDINGS	0.011%	77.921%
1831	SAP AG	0.011%	77.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	BANKUNITED INC COMMON STOCK USD.01	0.011%	77.943%
1833	GPO TELEVISA	0.011%	77.954%
1834	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.011%	77.964%
1835	JAPAN TOBACCO I	0.011%	77.975%
1836	BRENNTAG AG	0.011%	77.986%
1837	CDN ENERGY SERV	0.011%	77.997%
1838	ECOLAB INC SR UNSECURED 12/21 4.35	0.011%	78.008%
1839	INTL CONS AIRLI	0.011%	78.018%
1840	EAGLE MATERIALS	0.011%	78.029%
1841	PT UNITED TRACT	0.011%	78.040%
1842	WW GRAINGER INC	0.011%	78.051%
1843	GIVAUDAN	0.011%	78.062%
1844	L'OREAL	0.011%	78.072%
1845	ZOETIS INC COMMON STOCK USD.01	0.011%	78.083%
1846	CHRISTIAN HANSE	0.011%	78.094%
1847	CTBC FINANCIAL	0.011%	78.105%
1848	KIA MOTORS CORP	0.011%	78.115%
1849	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.011%	78.126%
1850	MORNEAU SHEPELL	0.011%	78.137%
1851	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	78.148%
1852	SINGAPORE AIRLI	0.011%	78.158%
1853	CIGNA CORP	0.011%	78.169%
1854	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	78.180%
1855	AUTOZONE INC SR UNSECURED 01/23 2.875	0.011%	78.191%
1856	INCITEC PIVOT	0.011%	78.201%
1857	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.011%	78.212%
1858	AGT FOOD AND IN	0.011%	78.223%
1859	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.011%	78.233%
1860	ASSOCD BANC-COR	0.011%	78.244%
1861	UMICORE	0.011%	78.255%
1862	MOL HUNGARIAN	0.011%	78.265%
1863	EXPERIAN PLC	0.011%	78.276%
1864	BOSKALIS WESTMN	0.011%	78.287%
1865	INTERDIGITAL IN	0.011%	78.297%
1866	LOJAS RENNER SA	0.011%	78.308%
1867	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	78.319%
1868	CLOSE BROS GROU	0.011%	78.329%
1869	GEBERIT AG-REG	0.011%	78.340%
1870	WESTSHORE TERMI	0.011%	78.351%
1871	FINMECCANICA SP	0.011%	78.361%
1872	DERWENT LONDON	0.011%	78.372%
1873	FISERV INC COMMON STOCK USD.01	0.011%	78.382%
1874	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.011%	78.393%
1875	WOODWARD INC COMMON STOCK USD.00292	0.011%	78.404%
1876	EAST JAPAN RAIL	0.011%	78.414%
1877	DTE ENERGY INC	0.011%	78.425%
1878	SUMITOMO HEAVY	0.011%	78.435%
1879	IMI PLC	0.011%	78.446%
1880	POLARIS INDUSTR	0.011%	78.457%
1881	KLONDEX MINES L	0.011%	78.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	COCA-COLA WEST	0.011%	78.478%
1883	CLOROX CO	0.011%	78.488%
1884	LIFEPOINT HOSPI	0.011%	78.499%
1885	DEN DANSKE BANK	0.011%	78.509%
1886	QORVO INC COMMON STOCK USD.0001	0.011%	78.520%
1887	REXNORD CORP COMMON STOCK USD.01	0.010%	78.530%
1888	LEND LEASE CORP	0.010%	78.541%
1889	ILG INC COMMON STOCK USD.01	0.010%	78.551%
1890	PENGROWTH ENERGY CORP COMMON STOCK	0.010%	78.562%
1891	MEGGITT	0.010%	78.572%
1892	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.010%	78.583%
1893	SIGNATURE BANK COMMON STOCK USD.01	0.010%	78.593%
1894	NORDSTROM INC	0.010%	78.604%
1895	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.010%	78.614%
1896	DELUXE CORP	0.010%	78.625%
1897	ENAGAS	0.010%	78.635%
1898	VWR CORP COMMON STOCK USD.01	0.010%	78.645%
1899	SPARTAN ENERGY	0.010%	78.656%
1900	CNH INDUSTRIAL	0.010%	78.666%
1901	WPP PLC	0.010%	78.677%
1902	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.010%	78.687%
1903	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	78.698%
1904	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	78.708%
1905	DAIWA SECURITIE	0.010%	78.718%
1906	GROWTHPOINT PRO	0.010%	78.729%
1907	ROSS STORES INC	0.010%	78.739%
1908	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.010%	78.750%
1909	HELVETIA HOLDIN	0.010%	78.760%
1910	FREENET AG	0.010%	78.770%
1911	XYLEM INC COMMON STOCK	0.010%	78.781%
1912	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	78.791%
1913	GN STORE NORD	0.010%	78.801%
1914	ULTA BEAUTY INC COMMON STOCK USD.01	0.010%	78.812%
1915	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.010%	78.822%
1916	CARLISLE COS IN	0.010%	78.832%
1917	TEREX CORP	0.010%	78.842%
1918	EQUITY COMMONWEALTH REIT USD.01	0.010%	78.853%
1919	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.010%	78.863%
1920	TCF FINL CORP	0.010%	78.873%
1921	BT GROUP PLC	0.010%	78.884%
1922	ENTEGRIS INC COMMON STOCK USD.01	0.010%	78.894%
1923	DEUTSCHE BOERSE	0.010%	78.904%
1924	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.010%	78.914%
1925	NIKE INC SR UNSECURED 11/26 2.375	0.010%	78.925%
1926	PETROCHINA CO	0.010%	78.935%
1927	AXA-UAP	0.010%	78.945%
1928	LEGG MASON INC COMMON STOCK USD.1	0.010%	78.955%
1929	HCA HOLDINGS INC COMMON STOCK USD.01	0.010%	78.966%
1930	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.010%	78.976%
1931	INMARSAT PLC	0.010%	78.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	78.996%
1933	WHEELOCK & COMP	0.010%	79.006%
1934	EXPRESS SCRIPTS	0.010%	79.016%
1935	INTEL CORP SR UNSECURED 07/20 2.45	0.010%	79.027%
1936	KB FINANCIAL GROUP INC ADR ADR	0.010%	79.037%
1937	TAIHEIYO CEMENT	0.010%	79.047%
1938	SAFRAN SA	0.010%	79.057%
1939	OAD GAZPROM-SPO	0.010%	79.067%
1940	BECTON DICKINSON	0.010%	79.077%
1941	RELX NV	0.010%	79.088%
1942	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.010%	79.098%
1943	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.010%	79.108%
1944	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.010%	79.118%
1945	BOOKER GROUP	0.010%	79.128%
1946	OSRAM LICHT AG	0.010%	79.138%
1947	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	79.148%
1948	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.010%	79.159%
1949	TRAVIS PERKINS	0.010%	79.169%
1950	REDEFINE PROPER	0.010%	79.179%
1951	TEIJIN	0.010%	79.189%
1952	ITT INC COMMON STOCK USD1.0	0.010%	79.199%
1953	NN GROUP NV	0.010%	79.209%
1954	ARTIS REAL ESTA	0.010%	79.219%
1955	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.010%	79.229%
1956	AMERICAN HONDA	0.010%	79.239%
1957	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.010%	79.249%
1958	CLEAN HARBOR IN	0.010%	79.260%
1959	METSO OYJ	0.010%	79.270%
1960	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.010%	79.280%
1961	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.010%	79.290%
1962	VIACOM INC SR UNSECURED 12/19 2.75	0.010%	79.300%
1963	BCO DO BRASIL S	0.010%	79.310%
1964	PEGATRON CORP	0.010%	79.320%
1965	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.010%	79.330%
1966	MORGAN STANLEY	0.010%	79.340%
1967	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	79.350%
1968	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.010%	79.360%
1969	AT+T INC SR UNSECURED 02/21 2.8	0.010%	79.370%
1970	MICROSEMI	0.010%	79.380%
1971	TAUBMAN CENTERS INC REIT USD.01	0.010%	79.390%
1972	GS HOLDINGS COR	0.010%	79.400%
1973	UNITED URBAN IN	0.010%	79.410%
1974	ASTRA INTERNATI	0.010%	79.420%
1975	MAJOR DRILLING	0.010%	79.430%
1976	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.010%	79.440%
1977	LIXIL GROUP COR	0.010%	79.450%
1978	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.010%	79.460%
1979	CITRIX SYSTEMS	0.010%	79.470%
1980	TERADATA CORP COMMON STOCK USD.01	0.010%	79.481%
1981	HUSQVARNA AB -	0.010%	79.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ASTELLAS PHARMA	0.010%	79.501%
1983	TELE2 AB-B SHS	0.010%	79.511%
1984	CNO FINANCIAL	0.010%	79.521%
1985	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	79.531%
1986	CHRISTIAN DIOR	0.010%	79.541%
1987	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	79.551%
1988	KERRY GROUP PLC	0.010%	79.561%
1989	SURGE ENERGY IN	0.010%	79.570%
1990	CREDIT ACCEPTAN	0.010%	79.580%
1991	DS SMITH PLC	0.010%	79.590%
1992	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.010%	79.600%
1993	YUM BRANDS INC COMMON STOCK	0.010%	79.610%
1994	VALE SA	0.010%	79.620%
1995	BIDVEST GROUP L	0.010%	79.630%
1996	CAMPBELL SOUP C	0.010%	79.640%
1997	KEYBANK NA/CLEV	0.010%	79.650%
1998	ENERSYS COMMON STOCK USD.01	0.010%	79.660%
1999	BOARDWALK REIT	0.010%	79.670%
2000	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.010%	79.680%
2001	CNOOC LTD	0.010%	79.690%
2002	EVERSOURCE ENER	0.010%	79.700%
2003	GALAXY ENTERTAI	0.010%	79.710%
2004	WILLIAM HILL PL	0.010%	79.720%
2005	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	79.730%
2006	MAPFRE SA	0.010%	79.740%
2007	HCL TECHNOLOGIE	0.010%	79.750%
2008	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	79.760%
2009	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	79.769%
2010	CREW ENERGY INC	0.010%	79.779%
2011	HANKYU CORP	0.010%	79.789%
2012	CHURCH & DWIGHT	0.010%	79.799%
2013	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	79.809%
2014	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	79.819%
2015	HUHTAMAKI OY	0.010%	79.829%
2016	PORSCHE AUTOMOB	0.010%	79.839%
2017	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	79.848%
2018	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	79.858%
2019	DIALOG SEMICOND	0.010%	79.868%
2020	ANSYS INC COMMON STOCK USD.01	0.010%	79.878%
2021	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.010%	79.888%
2022	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	79.898%
2023	WHARF(HLDGS)	0.010%	79.908%
2024	CRANE CO	0.010%	79.917%
2025	LCI INDUSTRIES COMMON STOCK USD.01	0.010%	79.927%
2026	WILLIAMS COS IN	0.010%	79.937%
2027	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	79.947%
2028	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.010%	79.957%
2029	PERKINELMER INC COMMON STOCK USD1.0	0.010%	79.966%
2030	KB FINANCIAL GR	0.010%	79.976%
2031	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	79.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	UPL LTD	0.010%	79.996%
2033	WPP PLC SPONSORED ADR ADR	0.010%	80.006%
2034	WEC ENERGY GROU	0.010%	80.015%
2035	HONG KONG EXCHA	0.010%	80.025%
2036	WEX INC COMMON STOCK USD.01	0.010%	80.035%
2037	BARNES GROUP INC COMMON STOCK USD.01	0.010%	80.045%
2038	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	80.054%
2039	MITSUBISHI MATE	0.010%	80.064%
2040	ROYAL MAIL PLC-	0.010%	80.074%
2041	ENSTAR GROUP LT	0.010%	80.083%
2042	ADVANCED SEMICO	0.010%	80.093%
2043	DEUTSCHE TELEKO	0.010%	80.103%
2044	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.010%	80.113%
2045	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	80.122%
2046	AXIS BANK	0.010%	80.132%
2047	HASBRO INC	0.010%	80.142%
2048	PANDORA A/S	0.010%	80.151%
2049	ADVANCE RESIDEN	0.010%	80.161%
2050	MCKESSON CORP SR UNSECURED 03/21 4.75	0.010%	80.171%
2051	ACS, ACTIVIDADE	0.010%	80.180%
2052	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	80.190%
2053	SUMITOMO RLTY&D	0.010%	80.200%
2054	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	80.209%
2055	MAXIM INTEGRATE	0.010%	80.219%
2056	NITTO DENKO COR	0.010%	80.229%
2057	SILGAN HLDGS	0.010%	80.238%
2058	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.010%	80.248%
2059	DARDEN RESTAURA	0.010%	80.257%
2060	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.010%	80.267%
2061	BELDEN INC COMMON STOCK USD.01	0.010%	80.277%
2062	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.010%	80.286%
2063	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.010%	80.296%
2064	DEVRY INC	0.010%	80.305%
2065	INPEX CORPORATI	0.010%	80.315%
2066	SKECHERS USA INC CL A COMMON STOCK USD.001	0.010%	80.325%
2067	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	80.334%
2068	XCEL ENERGY INC COMMON STOCK USD2.5	0.010%	80.344%
2069	FEDEX CORP COMPANY GUAR 01/24 4	0.010%	80.353%
2070	CEMEX SA	0.010%	80.363%
2071	EIFPAGE SA	0.010%	80.372%
2072	ESSENT GROUP LT	0.010%	80.382%
2073	BID CORP LTD	0.010%	80.392%
2074	AMERIPRISE FINA	0.010%	80.401%
2075	TIMKEN CO	0.010%	80.411%
2076	PARAMOUNT RESOU	0.010%	80.420%
2077	BHARTI AIRTEL L	0.010%	80.430%
2078	SHERWIN WILLIAM	0.010%	80.439%
2079	BELLE INTERNATI	0.010%	80.449%
2080	STORE CAPITAL CORP REIT USD.01	0.010%	80.458%
2081	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	80.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TDC A/S	0.010%	80.477%
2083	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.487%
2084	RELX PLC SPON ADR ADR	0.009%	80.496%
2085	HELMERICH & PAY	0.009%	80.506%
2086	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.009%	80.515%
2087	CATHAY FINANCA	0.009%	80.525%
2088	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	80.534%
2089	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	80.544%
2090	ORIGIN ENERGY L	0.009%	80.553%
2091	PDC ENERGY INC COMMON STOCK USD.01	0.009%	80.563%
2092	LIFE STORAGE INC REIT USD.01	0.009%	80.572%
2093	INDOFOODS SUKSE	0.009%	80.582%
2094	KAWASAKI HEAVY	0.009%	80.591%
2095	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	80.600%
2096	CANACCORD FINAN	0.009%	80.610%
2097	ASPEN INSURANCE	0.009%	80.619%
2098	NOVOZYMES A/S	0.009%	80.629%
2099	KBC GROEP NV	0.009%	80.638%
2100	PUBLIC SERVICE	0.009%	80.648%
2101	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	80.657%
2102	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	80.666%
2103	ILLINOIS TOOL W	0.009%	80.676%
2104	OFFICE DEPOT IN	0.009%	80.685%
2105	STERLING BANCORP/DE COMMON STOCK USD.01	0.009%	80.695%
2106	DOMTAR CORP USD	0.009%	80.704%
2107	SEB SA	0.009%	80.714%
2108	ANIXTER INTL IN	0.009%	80.723%
2109	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	80.732%
2110	POSCO	0.009%	80.742%
2111	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.009%	80.751%
2112	ADIENT PLC	0.009%	80.761%
2113	IBERIABANK CORP	0.009%	80.770%
2114	PURE INDUSTRIAL	0.009%	80.779%
2115	GLOBAL PAYMENTS INC COMMON STOCK	0.009%	80.789%
2116	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.009%	80.798%
2117	SHINHAN FIN GRO	0.009%	80.807%
2118	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.009%	80.817%
2119	BIOGEN INC SR UNSECURED 09/22 3.625	0.009%	80.826%
2120	JAPAN RETAIL FU	0.009%	80.835%
2121	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.009%	80.845%
2122	WESCO INTERNATI	0.009%	80.854%
2123	GENPACT LIMITED	0.009%	80.863%
2124	ALPS ELECTRIC C	0.009%	80.873%
2125	FRESH DEL MONTE	0.009%	80.882%
2126	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.009%	80.891%
2127	MITSUBISHI GAS	0.009%	80.901%
2128	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.009%	80.910%
2129	BBA AVIATION	0.009%	80.919%
2130	KESKO	0.009%	80.929%
2131	KONICA MINOLTA	0.009%	80.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	INDIABULLS HOUS	0.009%	80.947%
2133	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.009%	80.957%
2134	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.009%	80.966%
2135	FRAPORT AG	0.009%	80.975%
2136	RAIFFEISEN BANK	0.009%	80.984%
2137	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.009%	80.994%
2138	BCO BRADESCO SA	0.009%	81.003%
2139	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	81.012%
2140	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	81.021%
2141	ALTUS GROUP LTD	0.009%	81.031%
2142	BAJAJ FINSERV L	0.009%	81.040%
2143	RPC GROUP	0.009%	81.049%
2144	DEUTSCHE WOHNEN	0.009%	81.058%
2145	HEALTHSOUTH CORP COMMON STOCK USD.01	0.009%	81.068%
2146	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.009%	81.077%
2147	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.009%	81.086%
2148	DISH NETWORK	0.009%	81.095%
2149	KROGER 3.4% 15A	0.009%	81.105%
2150	SINGAPORE TELEC	0.009%	81.114%
2151	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.009%	81.123%
2152	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.009%	81.132%
2153	AEGON N.V.	0.009%	81.141%
2154	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	81.151%
2155	BANCORPSOUTH INC COMMON STOCK USD2.5	0.009%	81.160%
2156	TULLOW OIL PLC	0.009%	81.169%
2157	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	81.178%
2158	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	81.187%
2159	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.009%	81.197%
2160	TELEFLEX INC COMMON STOCK USD1.0	0.009%	81.206%
2161	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	81.215%
2162	HP INC SR UNSECURED 06/21 4.3	0.009%	81.224%
2163	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.009%	81.233%
2164	CHILDRENS PLACE	0.009%	81.243%
2165	LUCARA DIAMOND	0.009%	81.252%
2166	OCEANEERING INT	0.009%	81.261%
2167	PRICELINE GROUP	0.009%	81.270%
2168	HYUNDAI ENG & C	0.009%	81.279%
2169	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	81.288%
2170	KAO CORP	0.009%	81.298%
2171	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.009%	81.307%
2172	SYDBANK	0.009%	81.316%
2173	RANGE RESOURCES CORP COMMON STOCK USD.01	0.009%	81.325%
2174	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	81.334%
2175	AARON S INC COMMON STOCK USD.5	0.009%	81.343%
2176	WIENERBERGER AG	0.009%	81.352%
2177	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.009%	81.362%
2178	WALGREEN CO COMPANY GUAR 09/22 3.1	0.009%	81.371%
2179	DOVER CORP SR UNSECURED 11/25 3.15	0.009%	81.380%
2180	HEINEKEN NV	0.009%	81.389%
2181	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.009%	81.398%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.009%	81.407%
2183	MILESTONE APART	0.009%	81.416%
2184	DAIWA HOUSE IND	0.009%	81.425%
2185	BAYER MOTOREN W	0.009%	81.434%
2186	GUYANA GOLDFIEL	0.009%	81.444%
2187	TATTS GROUP LTD	0.009%	81.453%
2188	BAIDU INC SPON ADR ADR USD.00005	0.009%	81.462%
2189	FLS INDUSTRIES	0.009%	81.471%
2190	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.009%	81.480%
2191	CNPC (HONG KONG	0.009%	81.489%
2192	ACI WORLDWIDE INC COMMON STOCK USD.005	0.009%	81.498%
2193	LITHIA MOTORS INC CL A COMMON STOCK	0.009%	81.507%
2194	MALLINCKRODT PL	0.009%	81.516%
2195	EBAY INC 3.45%	0.009%	81.525%
2196	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.009%	81.534%
2197	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	81.543%
2198	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.009%	81.552%
2199	CHINA MERCHANT	0.009%	81.561%
2200	MEDNAX INC	0.009%	81.570%
2201	RSA INSURANCE G	0.009%	81.579%
2202	GRACO INC COMMON STOCK USD1.0	0.009%	81.588%
2203	SEKISUI HOUSE	0.009%	81.597%
2204	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.009%	81.606%
2205	MIZUHO BANK LTD	0.009%	81.615%
2206	SYNGENTA AG ADR ADR	0.009%	81.624%
2207	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	81.633%
2208	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.009%	81.642%
2209	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	81.651%
2210	NU SKIN ENTERPR	0.009%	81.660%
2211	SHOWA DENKO KK	0.009%	81.669%
2212	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.009%	81.678%
2213	INTU PROPERTIES	0.009%	81.687%
2214	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.009%	81.696%
2215	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.009%	81.705%
2216	HRG GROUP INC COMMON STOCK USD.01	0.009%	81.714%
2217	FORTIVE CORP COMMON STOCK USD.01	0.009%	81.723%
2218	FEDEX CORP SR U	0.009%	81.732%
2219	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	81.741%
2220	BANCO BBPM SPA	0.009%	81.750%
2221	AMGEN INC SR UNSECURED 05/25 3.125	0.009%	81.759%
2222	SAIPEM S.P.A.	0.009%	81.768%
2223	AIMIA INC	0.009%	81.776%
2224	CAPITAMALL TRUS	0.009%	81.785%
2225	NETFLIX INC COMMON STOCK USD.001	0.009%	81.794%
2226	TJX COS INC SR UNSECURED 05/23 2.5	0.009%	81.803%
2227	CHINA RESOURCES	0.009%	81.812%
2228	FONCIERE DES RE	0.009%	81.821%
2229	NICHIREI CORP	0.009%	81.830%
2230	FUJIFILM HLDGS	0.009%	81.839%
2231	ALEXANDER + BALDWIN INC COMMON STOCK	0.009%	81.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	COLRUYT SA	0.009%	81.856%
2233	CAP GEMINI	0.009%	81.865%
2234	SAMSUNG ELEC-ME	0.009%	81.874%
2235	LOCALIZA RENT A	0.009%	81.883%
2236	CHALLENGER FIN	0.009%	81.892%
2237	DAIKIN INDUSTRI	0.009%	81.901%
2238	VONOVIA SE	0.009%	81.910%
2239	ABERDEEN TRUST	0.009%	81.918%
2240	BENDIGO AND ADE	0.009%	81.927%
2241	IDEX CORP	0.009%	81.936%
2242	LITE-ON TECHNOL	0.009%	81.945%
2243	SUMITOMO RUBBER	0.009%	81.954%
2244	DISCOVERY HLDGS	0.009%	81.963%
2245	SHOPRITE HLDGS	0.009%	81.971%
2246	TRELLEBORG AB	0.009%	81.980%
2247	BONAVISTA ENER	0.009%	81.989%
2248	CALATLANTIC GRO	0.009%	81.998%
2249	VERIZON COMMUNI	0.009%	82.007%
2250	FIRST INDL REAL	0.009%	82.015%
2251	ACCOR	0.009%	82.024%
2252	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.009%	82.033%
2253	mitsui chemical	0.009%	82.042%
2254	SINCLAIR BROADC	0.009%	82.050%
2255	BCA POP EMILIA	0.009%	82.059%
2256	RAGING RIVER EX	0.009%	82.068%
2257	BEAZLEY PLC	0.009%	82.077%
2258	CENTAMIN PLC	0.009%	82.085%
2259	AAREAL BANK AG	0.009%	82.094%
2260	MEGA FINANCIAL	0.009%	82.103%
2261	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	82.112%
2262	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.009%	82.120%
2263	ANTOFAGASTA HLD	0.009%	82.129%
2264	BARLOWORLD LTD	0.009%	82.138%
2265	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	82.146%
2266	ENGHOUSE SYSTEM	0.009%	82.155%
2267	COUSINS PROPERTIES INC REIT USD1.0	0.009%	82.164%
2268	ASANKO GOLD INC	0.009%	82.172%
2269	MATTEL INC COMMON STOCK USD1.0	0.009%	82.181%
2270	AUTOCANADA INC	0.009%	82.190%
2271	J + J SNACK FOODS CORP COMMON STOCK	0.009%	82.198%
2272	OJI PAPER CO	0.009%	82.207%
2273	FURUKAWA ELECTR	0.009%	82.216%
2274	MICROCHIP TECHN	0.009%	82.224%
2275	WATERS CORP	0.009%	82.233%
2276	MITSUI FUDOSAN	0.009%	82.242%
2277	CORESITE REALTY CORP REIT USD.01	0.009%	82.250%
2278	OBAYASHI CORP	0.009%	82.259%
2279	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	82.268%
2280	KLX INC COMMON STOCK USD.01	0.009%	82.276%
2281	PRAIRIESKY ROYA	0.009%	82.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	EMPIRE STATE RE	0.009%	82.293%
2283	ORIX JREIT INC	0.009%	82.302%
2284	ONEOK INC	0.009%	82.311%
2285	EXELON CORP SR UNSECURED 12/20 5.15	0.009%	82.319%
2286	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	82.328%
2287	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.009%	82.337%
2288	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.009%	82.345%
2289	PARAMOUNT GROUP INC REIT USD.01	0.009%	82.354%
2290	CHEUNG KONG PRO	0.009%	82.362%
2291	PT BANK CENTRAL	0.009%	82.371%
2292	LONGFOR PROPERT	0.009%	82.380%
2293	O'REILLY AUTOMO	0.009%	82.388%
2294	INCYTE PHARMACE	0.009%	82.397%
2295	PARTNERS GROUP	0.009%	82.405%
2296	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	82.414%
2297	DAINIPPON INK&C	0.009%	82.422%
2298	DOWNER EDI LTD	0.009%	82.431%
2299	DAVE & BUSTER'S	0.009%	82.440%
2300	SAMSUNG FIRE &	0.009%	82.448%
2301	CORPORATE OFFICE PROPERTIES REIT USD.01	0.009%	82.457%
2302	LG TELECOM LTD	0.009%	82.465%
2303	TRUSTMARK CORP COMMON STOCK	0.009%	82.474%
2304	TRANSALTA RENEW	0.009%	82.482%
2305	APACHE CORP COMMON STOCK USD.625	0.009%	82.491%
2306	ORIX CORP	0.009%	82.499%
2307	HILLENBRAND INC COMMON STOCK	0.009%	82.508%
2308	ARCELLOR MITTAL	0.009%	82.517%
2309	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	82.525%
2310	ON ASSIGNMENT INC COMMON STOCK USD.01	0.009%	82.534%
2311	PROXIMUS	0.009%	82.542%
2312	ROGERS SUGAR IN	0.009%	82.551%
2313	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.009%	82.559%
2314	MERCK KGAA	0.008%	82.568%
2315	SUMITOMO MITSUI	0.008%	82.576%
2316	SUNSTONE HOTEL	0.008%	82.585%
2317	AT+T INC SR UNSECURED 02/21 4.6	0.008%	82.593%
2318	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	82.602%
2319	PROGRESS ENERGY	0.008%	82.610%
2320	FLOWSERVE CORP COMMON STOCK USD1.25	0.008%	82.619%
2321	DIXONS CARPHONE	0.008%	82.627%
2322	CENTRAL JAPAN R	0.008%	82.636%
2323	NABORS INDUSTRI	0.008%	82.644%
2324	MCCORMICK & CO	0.008%	82.652%
2325	SHAFTESBURY	0.008%	82.661%
2326	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	82.669%
2327	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	82.678%
2328	THYSSEN KRUPP A	0.008%	82.686%
2329	MEXICHEM SAB DE	0.008%	82.695%
2330	VISHAY INTERTEC	0.008%	82.703%
2331	AUTOZONE INC COMMON STOCK USD.01	0.008%	82.711%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	UNI-PRESIDENT E	0.008%	82.720%
2333	COMPAL ELECTRON	0.008%	82.728%
2334	AXIS CAPITAL HO	0.008%	82.737%
2335	MOODY S CORP COMMON STOCK USD.01	0.008%	82.745%
2336	PLASTIC OMNIUM	0.008%	82.754%
2337	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	82.762%
2338	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	82.770%
2339	LENOVO GROUP LT	0.008%	82.779%
2340	COOPER TIRE&RUB	0.008%	82.787%
2341	ORION CORP	0.008%	82.795%
2342	FERROVIAL SA	0.008%	82.804%
2343	CANYON SERVICES	0.008%	82.812%
2344	PERRIGO CO PLC	0.008%	82.821%
2345	AGF MGMT LTD CL	0.008%	82.829%
2346	VOESTALPINE AG	0.008%	82.837%
2347	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	82.846%
2348	VARIAN MEDICAL	0.008%	82.854%
2349	PROVIDENT FINAN	0.008%	82.862%
2350	LANDWIRT RENTEN	0.008%	82.871%
2351	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.008%	82.879%
2352	ALFA SA DE CV	0.008%	82.887%
2353	HERMAN MILLER I	0.008%	82.896%
2354	FRESENIUS MEDIC	0.008%	82.904%
2355	MERCURY GENERAL	0.008%	82.912%
2356	PIEDMONT OFFICE	0.008%	82.921%
2357	INTERMEDIATE CA	0.008%	82.929%
2358	EVERCORE PARTNE	0.008%	82.937%
2359	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	82.946%
2360	BONTERRA ENERGY	0.008%	82.954%
2361	KELLOGG CO	0.008%	82.962%
2362	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.971%
2363	DAIWAHOUSE RE	0.008%	82.979%
2364	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	82.987%
2365	SUNOPTA INC COMMON STOCK	0.008%	82.995%
2366	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.008%	83.004%
2367	KEPPEL CORP	0.008%	83.012%
2368	FEDERATED INVES	0.008%	83.020%
2369	KURARAY CO	0.008%	83.028%
2370	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	83.037%
2371	MSC INDUSTRIAL	0.008%	83.045%
2372	APERAM SA	0.008%	83.053%
2373	HENGAN INTL	0.008%	83.062%
2374	SPARK NEW ZEA	0.008%	83.070%
2375	MEREDITH CORP	0.008%	83.078%
2376	BADGER DAYLIGHT	0.008%	83.086%
2377	ECN CAPITAL COR	0.008%	83.095%
2378	GRUPO AEROPORTU	0.008%	83.103%
2379	UBS GROUP	0.008%	83.111%
2380	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.008%	83.119%
2381	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	83.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	83.136%
2383	GRAHAM HOLDINGS	0.008%	83.144%
2384	BANK OF QUEENSL	0.008%	83.152%
2385	NIPPON MEAT PAC	0.008%	83.161%
2386	TORAY INDS INC	0.008%	83.169%
2387	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	83.177%
2388	TIVO CORP COMMON STOCK USD.001	0.008%	83.185%
2389	KYOCERA CORP	0.008%	83.193%
2390	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.008%	83.202%
2391	BUCHER IND-REGD	0.008%	83.210%
2392	SONOVA HOLDING	0.008%	83.218%
2393	SKF AB - B SHAR	0.008%	83.226%
2394	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	83.234%
2395	COGECO INC COMMON STOCK	0.008%	83.243%
2396	SEAGATE TECHNOL	0.008%	83.251%
2397	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	83.259%
2398	mitsui Osk Line	0.008%	83.267%
2399	TRICAN WELL SER	0.008%	83.275%
2400	FOMENTO ECON ME	0.008%	83.284%
2401	HECLA MINING CO	0.008%	83.292%
2402	GREAT PORTLAND	0.008%	83.300%
2403	ALACER GOLD COR	0.008%	83.308%
2404	KAPSTONE PAPER	0.008%	83.316%
2405	CHICO'S FAS INC	0.008%	83.324%
2406	GREENE KING	0.008%	83.333%
2407	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.008%	83.341%
2408	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.349%
2409	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	83.357%
2410	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	83.365%
2411	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.008%	83.373%
2412	UBM PLC	0.008%	83.381%
2413	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.008%	83.390%
2414	CHINA INSURANCE	0.008%	83.398%
2415	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	83.406%
2416	CARDTRONICS PLC	0.008%	83.414%
2417	STANDARD LIFE P	0.008%	83.422%
2418	SUNTEC REIT	0.008%	83.430%
2419	CONVERGYS CORP COMMON STOCK	0.008%	83.438%
2420	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.008%	83.446%
2421	RANDSTAD HOLDIN	0.008%	83.455%
2422	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	83.463%
2423	BRANDYWINE REAL	0.008%	83.471%
2424	CREE INC COMMON STOCK USD.00125	0.008%	83.479%
2425	GATX CORP	0.008%	83.487%
2426	TOKYO ELECTRON	0.008%	83.495%
2427	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	83.503%
2428	PAINTED PONY PE	0.008%	83.511%
2429	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.008%	83.519%
2430	CRODA INTERNATI	0.008%	83.527%
2431	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.008%	83.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	OLD NATIONAL BANCORP COMMON STOCK	0.008%	83.544%
2433	JM AB	0.008%	83.552%
2434	ASML HOLDING NV	0.008%	83.560%
2435	HANKOOK TIRE CO	0.008%	83.568%
2436	VALLEY NATIONAL BANCORP COMMON STOCK	0.008%	83.576%
2437	DIGITALGLOBE INC COMMON STOCK USD.001	0.008%	83.584%
2438	CANACOL ENERGY	0.008%	83.592%
2439	STAR ENTERTAINM	0.008%	83.600%
2440	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	83.608%
2441	GERRESHEIMER GR	0.008%	83.616%
2442	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	83.624%
2443	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.008%	83.632%
2444	SUNRISE COMMUNC	0.008%	83.641%
2445	HNI CORP	0.008%	83.649%
2446	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.008%	83.657%
2447	ENTERGY CORP	0.008%	83.665%
2448	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.008%	83.673%
2449	BPCE SA COMPANY GUAR 07/19 2.5	0.008%	83.681%
2450	CATALENT INC COMMON STOCK USD.01	0.008%	83.689%
2451	WANT WANT CHINA	0.008%	83.697%
2452	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	83.705%
2453	HOWDEN JOINERY	0.008%	83.713%
2454	KINGBOARD CHEMI	0.008%	83.721%
2455	MAN STRATEGIC H	0.008%	83.729%
2456	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.008%	83.737%
2457	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	83.745%
2458	ALSTOM	0.008%	83.753%
2459	HANG LUNG PROPE	0.008%	83.760%
2460	OMNICOM GROUP I	0.008%	83.768%
2461	CABOT OIL & GAS	0.008%	83.776%
2462	RENTOKIL INITIA	0.008%	83.784%
2463	COLONY STARWOOD HOMES REIT USD.01	0.008%	83.792%
2464	WALGREEN BOOTS	0.008%	83.800%
2465	GEMALTO (PARIS)	0.008%	83.808%
2466	PSEG POWER	0.008%	83.816%
2467	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.008%	83.824%
2468	ATLAS COPCO AB-	0.008%	83.832%
2469	ANGLOVAAL INDS	0.008%	83.840%
2470	Atlantia SpA	0.008%	83.848%
2471	SEVERN TRENT	0.008%	83.856%
2472	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	83.864%
2473	SEMICONDUCTOR M	0.008%	83.872%
2474	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	83.879%
2475	JAPAN PRIME REA	0.008%	83.887%
2476	DEAN FOODS CO COMMON STOCK USD.01	0.008%	83.895%
2477	TABCORP HLDGS L	0.008%	83.903%
2478	CARTER S INC COMMON STOCK USD.01	0.008%	83.911%
2479	LEGRAND SA	0.008%	83.919%
2480	ACCIONA SA	0.008%	83.927%
2481	ICADE	0.008%	83.934%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	SKYWEST INC COMMON STOCK	0.008%	83.942%
2483	ROYAL DUTCH SHELL SPON ADR A ADR	0.008%	83.950%
2484	TRINIDAD DRILLI	0.008%	83.958%
2485	BARRY CALLEBAUT	0.008%	83.966%
2486	CHICAGO BRIDGE	0.008%	83.974%
2487	GOLD FIELDS LTD SPONS ADR ADR	0.008%	83.981%
2488	J FRONT RETAILI	0.008%	83.989%
2489	WAJAX CORP	0.008%	83.997%
2490	PAYCHEX INC	0.008%	84.005%
2491	ENSCO PLC CLASS	0.008%	84.013%
2492	MEDIASET	0.008%	84.020%
2493	RETAIL PROPERTIES OF AME A REIT USD.001	0.008%	84.028%
2494	BUNZL PLC	0.008%	84.036%
2495	TRUWORTHS INTER	0.008%	84.044%
2496	AURUBIS AG	0.008%	84.051%
2497	ZYNGA INC CL A COMMON STOCK USD.00000625	0.008%	84.059%
2498	T GARANTI BANKA	0.008%	84.067%
2499	NIPRO CORP	0.008%	84.075%
2500	MONDI LTD	0.008%	84.082%
2501	CHINA GOLD INTL	0.008%	84.090%
2502	FASTENAL	0.008%	84.098%
2503	MSA SAFETY INC COMMON STOCK	0.008%	84.106%
2504	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	84.114%
2505	AVERY DENNISON	0.008%	84.121%
2506	VALLOUREC SA	0.008%	84.129%
2507	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	84.137%
2508	CEMEX SA	0.008%	84.144%
2509	IWG PLC	0.008%	84.152%
2510	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	84.160%
2511	ENERSIS SA	0.008%	84.168%
2512	BHARAT FORGE LT	0.008%	84.175%
2513	AKORN INC COMMON STOCK	0.008%	84.183%
2514	IMPERIAL HOLDIN	0.008%	84.191%
2515	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	84.198%
2516	FORTUM OYJ	0.008%	84.206%
2517	Rural Electrifi	0.008%	84.214%
2518	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.008%	84.221%
2519	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	84.229%
2520	CAMBREX CORP COMMON STOCK USD.1	0.008%	84.237%
2521	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	84.244%
2522	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.008%	84.252%
2523	AMEREN CORP	0.008%	84.260%
2524	HEIDELBERGCEMEN	0.008%	84.267%
2525	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	84.275%
2526	BANK OF IRELAND	0.008%	84.283%
2527	MICHAEL KORS HO	0.008%	84.290%
2528	CDW CORP/DE COMMON STOCK USD.01	0.008%	84.298%
2529	THE FOSCHINI GR	0.008%	84.306%
2530	GALENICA HOLDIN	0.008%	84.313%
2531	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.008%	84.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	SHIMAO PROPERTY	0.008%	84.328%
2533	UNIPER SE	0.008%	84.336%
2534	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	84.344%
2535	NATIONAL GENERA	0.008%	84.351%
2536	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.008%	84.359%
2537	SBI HOLDINGS IN	0.008%	84.366%
2538	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	84.374%
2539	MEDICAL FACILIT	0.008%	84.382%
2540	MSCI INC	0.008%	84.389%
2541	HITACHI CONST M	0.008%	84.397%
2542	CHORUS AVIATION	0.008%	84.404%
2543	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	84.412%
2544	AVIGILON CORP C	0.008%	84.420%
2545	LG CORP	0.008%	84.427%
2546	UNIPOLSAI SPA	0.008%	84.435%
2547	EUTELSAT COMMUN	0.008%	84.442%
2548	XPERI CORP COMMON STOCK USD.001	0.008%	84.450%
2549	FIRST FINANCIAL	0.008%	84.457%
2550	SOUTH STATE CORP COMMON STOCK USD2.5	0.008%	84.465%
2551	NIPPON YUSEN KK	0.008%	84.473%
2552	DREAM GLOBAL RE	0.008%	84.480%
2553	HOME CAP GRP IN	0.008%	84.488%
2554	SKANSKA AB	0.008%	84.495%
2555	BANK OF COMMUNI	0.008%	84.503%
2556	HINDALCO INDS	0.008%	84.510%
2557	MITSUBISHI UJF	0.008%	84.518%
2558	CANAM GROUP	0.008%	84.525%
2559	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	84.533%
2560	BUFFALO WILD WINGS INC COMMON STOCK	0.008%	84.540%
2561	LEONI AG	0.008%	84.548%
2562	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	84.555%
2563	INTL FLAVORS&FR	0.007%	84.563%
2564	PTT EXP&PROD-FG	0.007%	84.570%
2565	KAWASAKI KISEN	0.007%	84.578%
2566	WARTSILA OYJ AB	0.007%	84.585%
2567	WILLIAM DEMANT	0.007%	84.593%
2568	BANK OF THE OZARKS COMMON STOCK USD.01	0.007%	84.600%
2569	YASKAWA ELEC CO	0.007%	84.608%
2570	INVESTEC PLC	0.007%	84.615%
2571	DCC PLC	0.007%	84.623%
2572	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.630%
2573	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	84.638%
2574	CHINA LIFE INS	0.007%	84.645%
2575	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.007%	84.653%
2576	HELEN OF TROY C	0.007%	84.660%
2577	ARGO GROUP INTE	0.007%	84.667%
2578	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.675%
2579	NAVER CORP	0.007%	84.682%
2580	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	84.690%
2581	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	84.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.007%	84.705%
2583	TENNECO AUTOMOT	0.007%	84.712%
2584	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	84.720%
2585	ELECTROCOMPONEN	0.007%	84.727%
2586	NIPPON PROLOGIS	0.007%	84.734%
2587	NEW YORK TIMES	0.007%	84.742%
2588	KEMPER CORP COMMON STOCK USD.1	0.007%	84.749%
2589	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	84.757%
2590	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.007%	84.764%
2591	WOOLWORTHS LTD	0.007%	84.771%
2592	TIGER BRANDS	0.007%	84.779%
2593	FLETCHER BUILDI	0.007%	84.786%
2594	BT GROUP PLC SPON ADR ADR	0.007%	84.794%
2595	OWENS + MINOR INC COMMON STOCK USD2.0	0.007%	84.801%
2596	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.007%	84.808%
2597	OMRON CORP	0.007%	84.816%
2598	ALTIUS MINERALS	0.007%	84.823%
2599	TARO PHARMACEUT	0.007%	84.830%
2600	TERNA RETE ELET	0.007%	84.838%
2601	ELECTROLUX AB-S	0.007%	84.845%
2602	HENNES & MAURIT	0.007%	84.853%
2603	CASINO GUICH-PE	0.007%	84.860%
2604	TEMENOS GROUP A	0.007%	84.867%
2605	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	84.875%
2606	CARPENTER TECH	0.007%	84.882%
2607	WOOD GROUP (JOH	0.007%	84.889%
2608	VF CORP	0.007%	84.897%
2609	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.904%
2610	UNIVAR INC COMMON STOCK USD.01	0.007%	84.911%
2611	CRACKER BARREL	0.007%	84.918%
2612	CVB FINANCIAL CORP COMMON STOCK	0.007%	84.926%
2613	EVONIK INDUSTRI	0.007%	84.933%
2614	BALCHEM CORP COMMON STOCK USD.0667	0.007%	84.940%
2615	PREMIER GOLD MI	0.007%	84.948%
2616	SAAB AB	0.007%	84.955%
2617	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	84.962%
2618	PUBLICIS GROUPE	0.007%	84.970%
2619	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	84.977%
2620	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.984%
2621	CMS ENERGY CORP	0.007%	84.991%
2622	TRI POINTE GROUP INC COMMON STOCK USD.01	0.007%	84.999%
2623	DDR CORP REIT USD.1	0.007%	85.006%
2624	FORMOSA CHEMICA	0.007%	85.013%
2625	BILLERUD AB	0.007%	85.020%
2626	HIKMA PHARMACEU	0.007%	85.028%
2627	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.007%	85.035%
2628	EXTENDICARE INC	0.007%	85.042%
2629	GLP J-REIT	0.007%	85.049%
2630	BRP INC/CA- SUB	0.007%	85.057%
2631	SIENNA SENIOR L	0.007%	85.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	STOREBRAND ASA	0.007%	85.071%
2633	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	85.078%
2634	SWIRE PACIFIC	0.007%	85.086%
2635	KERING	0.007%	85.093%
2636	CARGOTEC CORP-B	0.007%	85.100%
2637	ROWAN COMPANIES	0.007%	85.107%
2638	GERDAU SA SIDER	0.007%	85.114%
2639	CLP HOLDINGS	0.007%	85.122%
2640	THK CO	0.007%	85.129%
2641	TRIBUNE MEDIA C	0.007%	85.136%
2642	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.007%	85.143%
2643	SHARP CORP	0.007%	85.150%
2644	DRIL QUIP INC	0.007%	85.158%
2645	OC OERLIKON COR	0.007%	85.165%
2646	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.007%	85.172%
2647	RBC BEARINGS INC COMMON STOCK USD.01	0.007%	85.179%
2648	HYPROP INVESTME	0.007%	85.186%
2649	LOOMIS AB	0.007%	85.193%
2650	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.007%	85.201%
2651	BK OF EAST ASIA	0.007%	85.208%
2652	RED ELECTRICA C	0.007%	85.215%
2653	INSURANCE AUSTR	0.007%	85.222%
2654	SAMSUNG SDI CO	0.007%	85.229%
2655	AMER SPORTS OYJ	0.007%	85.236%
2656	UBE INDUSTRIES	0.007%	85.243%
2657	LUKOIL PJSC - A	0.007%	85.251%
2658	ITRON INC	0.007%	85.258%
2659	NGK SPARK PLUG	0.007%	85.265%
2660	RAIA DROGASIL S	0.007%	85.272%
2661	RLJ LODGING TRUST REIT	0.007%	85.279%
2662	FIRSTGROUP	0.007%	85.286%
2663	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.293%
2664	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	85.300%
2665	MALAYAN BKG BHD	0.007%	85.307%
2666	LI & FUNG LIMIT	0.007%	85.314%
2667	TOPBUILD CORP COMMON STOCK	0.007%	85.321%
2668	LIC HOUSING FIN	0.007%	85.328%
2669	MINIH GROUP LTD	0.007%	85.336%
2670	TGS NOPEC GEOPH	0.007%	85.343%
2671	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	85.350%
2672	BANK HAPALIM B	0.007%	85.357%
2673	KOBE STEEL	0.007%	85.364%
2674	ORPEA	0.007%	85.371%
2675	YUE YUEN INDUST	0.007%	85.378%
2676	DENKI KAGAKU KO	0.007%	85.385%
2677	SAP SE SPONSORED ADR ADR	0.007%	85.392%
2678	ARISTOCRAT LEIS	0.007%	85.399%
2679	ATKINS WS	0.007%	85.406%
2680	UNIVERSAL CORP	0.007%	85.413%
2681	LITTELFUSE INC COMMON STOCK USD.01	0.007%	85.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	NEDCOR LTD ZAR1	0.007%	85.427%
2683	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	85.434%
2684	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	85.441%
2685	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	85.448%
2686	BANKINTER SA	0.007%	85.455%
2687	CHINA MINSHENG	0.007%	85.462%
2688	AXALTA COATING	0.007%	85.469%
2689	YOKOGAWA ELECTR	0.007%	85.476%
2690	BAYTEX ENERGY CORP COMMON STOCK	0.007%	85.483%
2691	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.007%	85.490%
2692	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	85.497%
2693	Dongbu Insuranc	0.007%	85.503%
2694	PAYSAFE GROUP P	0.007%	85.510%
2695	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	85.517%
2696	WESTERN UNION CO COMMON STOCK USD.01	0.007%	85.524%
2697	MASCO CORP	0.007%	85.531%
2698	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	85.538%
2699	CENTERPOINT ENE	0.007%	85.545%
2700	ARYZTA AG	0.007%	85.552%
2701	WABTEC CORP COMMON STOCK USD.01	0.007%	85.559%
2702	PRA HEALTH SCIE	0.007%	85.566%
2703	SOUTH32 LTD	0.007%	85.573%
2704	BRADY(WH)	0.007%	85.580%
2705	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	85.587%
2706	CERNER CORP	0.007%	85.594%
2707	DKSH HOLDING LT	0.007%	85.601%
2708	AMBEV SA	0.007%	85.608%
2709	FUKUOKA FINANCI	0.007%	85.615%
2710	ENDESA S.A.	0.007%	85.621%
2711	GRUPA LOTOS S.A	0.007%	85.628%
2712	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	85.635%
2713	IG GROUP HLDGS	0.007%	85.642%
2714	TULLETT PREBON	0.007%	85.649%
2715	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.007%	85.656%
2716	UGI CORP COMMON STOCK	0.007%	85.663%
2717	SANDVINE COR-CA	0.007%	85.670%
2718	COMPUTER MODELL	0.007%	85.677%
2719	AGILE PROPERTY	0.007%	85.684%
2720	ESTEE LAUDER CO	0.007%	85.691%
2721	SYMRISE AG	0.007%	85.697%
2722	ASTRAZENECA	0.007%	85.704%
2723	PEAB AB	0.007%	85.711%
2724	QUANTA COMPUTER	0.007%	85.718%
2725	NTN CORPORATION	0.007%	85.725%
2726	LAM RESEARCH CO	0.007%	85.732%
2727	HANG LUNG DEVEL	0.007%	85.738%
2728	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.007%	85.745%
2729	HUGO BOSS AG	0.007%	85.752%
2730	BK MANDIRI	0.007%	85.759%
2731	EASTGROUP PROPERTIES INC REIT	0.007%	85.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	II VI INC COMMON STOCK	0.007%	85.773%
2733	NVR INC COMMON STOCK USD.01	0.007%	85.779%
2734	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.786%
2735	FIRST SOLAR INC	0.007%	85.793%
2736	58.COM INC ADR ADR	0.007%	85.800%
2737	INTIME RETAIL G	0.007%	85.807%
2738	BRAMBLES LIMITE	0.007%	85.813%
2739	BANNER CORPORATION COMMON STOCK USD.01	0.007%	85.820%
2740	AMMB HOLDINGS B	0.007%	85.827%
2741	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	85.834%
2742	STILLWATER MINI	0.007%	85.840%
2743	AIRCASTLE LTD	0.007%	85.847%
2744	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.007%	85.854%
2745	HAYS	0.007%	85.861%
2746	SEABOARD CORP COMMON STOCK USD1.0	0.007%	85.868%
2747	TELENOR AS	0.007%	85.874%
2748	SINO BIOPHAMACE	0.007%	85.881%
2749	PADDY POWER PLC	0.007%	85.888%
2750	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	85.895%
2751	KGHM POLSKA MIE	0.007%	85.901%
2752	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.007%	85.908%
2753	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.915%
2754	DILLARD DEPT ST	0.007%	85.922%
2755	TOKYU FUDOSAN H	0.007%	85.928%
2756	ASAHI BREWERIES	0.007%	85.935%
2757	GLOBUS MEDICAL	0.007%	85.942%
2758	DEVON ENERGY CORP COMMON STOCK USD.1	0.007%	85.948%
2759	KONE OYJ	0.007%	85.955%
2760	HENDERSON LAND	0.007%	85.962%
2761	ACADIA REALTY TRUST REIT USD.001	0.007%	85.969%
2762	SMITH AND NEPHE	0.007%	85.975%
2763	DONGFENG MOTOR	0.007%	85.982%
2764	GARTNER GROUP I	0.007%	85.989%
2765	MEDIASET ESPANA	0.007%	85.995%
2766	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.007%	86.002%
2767	SEALED AIR CORP COMMON STOCK USD.1	0.007%	86.009%
2768	OUTOKUMPU OY	0.007%	86.015%
2769	CHINA STEEL	0.007%	86.022%
2770	RADIAN GROUP INC SR UNSECURED 03/21 7	0.007%	86.029%
2771	CEZ AS	0.007%	86.036%
2772	ALCOA CORP COMMON STOCK USD.01	0.007%	86.042%
2773	B+G FOODS INC COMMON STOCK USD.01	0.007%	86.049%
2774	CANFOR PULP PRO	0.007%	86.056%
2775	UNIPOL GRUPPO F	0.007%	86.062%
2776	CAPITACOMMERCIA	0.007%	86.069%
2777	BIO TECHNE CORP COMMON STOCK USD.01	0.007%	86.076%
2778	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	86.082%
2779	CHEMED CORP COMMON STOCK USD1.0	0.007%	86.089%
2780	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	86.096%
2781	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.007%	86.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	NOK CORP	0.007%	86.109%
2783	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.007%	86.116%
2784	PRYSMIAN SPA CO	0.007%	86.122%
2785	SEMBCORP INDUST	0.007%	86.129%
2786	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	86.135%
2787	TREVALI MINING	0.007%	86.142%
2788	FIRSTCASH INC COMMON STOCK USD.01	0.007%	86.149%
2789	SHINHAN FINANCI	0.007%	86.155%
2790	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	86.162%
2791	BLOCK(H&R)INC	0.007%	86.169%
2792	BQE CANT VAUDOI	0.007%	86.175%
2793	VOPAK (KON)	0.007%	86.182%
2794	WORTHINGTON IND	0.007%	86.188%
2795	NORDSTROM INC COMMON STOCK	0.007%	86.195%
2796	MITSUBISHI ESTA	0.007%	86.202%
2797	mitsui mining &	0.007%	86.208%
2798	YAMADA DENKI CO	0.007%	86.215%
2799	GRANITE CONST	0.007%	86.221%
2800	CAPITALAND	0.007%	86.228%
2801	CHINA COMMUNICA	0.007%	86.235%
2802	AMCOR LIMITED	0.007%	86.241%
2803	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.007%	86.248%
2804	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	86.254%
2805	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	86.261%
2806	HASEKO CORP	0.007%	86.267%
2807	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.007%	86.274%
2808	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	86.281%
2809	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	86.287%
2810	CBOE HOLDINGS INC COMMON STOCK	0.007%	86.294%
2811	GROUP 1 AUTO	0.007%	86.300%
2812	JAPAN HOTEL REI	0.007%	86.307%
2813	LARSEN & TOUBRO	0.007%	86.313%
2814	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.007%	86.320%
2815	SUNAC CHINA HLD	0.007%	86.327%
2816	YOKOHAMA RUBBER	0.007%	86.333%
2817	ACTIVIA PROPERT	0.007%	86.340%
2818	MILLICOM INTL C	0.007%	86.346%
2819	ULVAC INC.	0.007%	86.353%
2820	ROTORK PLC	0.007%	86.359%
2821	MAXIMUS INC COMMON STOCK	0.007%	86.366%
2822	CROMBIE REAL ES	0.007%	86.372%
2823	GOME ELECTRICAL	0.007%	86.379%
2824	LOTTE CHEMICAL	0.007%	86.385%
2825	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	86.392%
2826	DOMINO S PIZZA INC COMMON STOCK USD.01	0.007%	86.398%
2827	SGS SA-REG COMM	0.007%	86.405%
2828	JUPITER PLC	0.007%	86.411%
2829	CREDICORP	0.007%	86.418%
2830	TOYODA GOSEI	0.007%	86.424%
2831	GREAT WALL AUTO	0.007%	86.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	JAMES HARDIE IN	0.007%	86.437%
2833	RENASANT CORP COMMON STOCK USD5.0	0.006%	86.444%
2834	NATIONAL EXPRES	0.006%	86.450%
2835	BODYCOTE PLC	0.006%	86.457%
2836	HYUNDAI STEEL C	0.006%	86.463%
2837	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.006%	86.470%
2838	SOJITZ CORP COM	0.006%	86.476%
2839	HAEMONETICS COR	0.006%	86.483%
2840	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	86.489%
2841	WAL-MART DE MEX	0.006%	86.496%
2842	E.SUN FINANCIAL	0.006%	86.502%
2843	CHINA RESOURCES	0.006%	86.509%
2844	RESILIENT REIT	0.006%	86.515%
2845	NKT HOLDING A/S	0.006%	86.522%
2846	SECOM CO	0.006%	86.528%
2847	ADARO ENERGY TB	0.006%	86.535%
2848	EDENRED	0.006%	86.541%
2849	ENERGEN CORP COMMON STOCK USD.01	0.006%	86.548%
2850	CHINA EVERBRIGH	0.006%	86.554%
2851	RED HAT INC COMMON STOCK USD.0001	0.006%	86.561%
2852	SAPPORO BREWERI	0.006%	86.567%
2853	SANTOS LIMITED	0.006%	86.573%
2854	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	86.580%
2855	CONDUENT INC COMMON STOCK USD.01	0.006%	86.586%
2856	COBHAM PLC	0.006%	86.593%
2857	BNK FINANCIAL G	0.006%	86.599%
2858	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.006%	86.606%
2859	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	86.612%
2860	CAPSTONE MINING	0.006%	86.618%
2861	ILLUMINA INC	0.006%	86.625%
2862	DAIICHI SANKYO	0.006%	86.631%
2863	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.006%	86.638%
2864	WATSCO INC COMMON STOCK USD.5	0.006%	86.644%
2865	FUJIKURA	0.006%	86.650%
2866	NELNET INC CL A COMMON STOCK USD.01	0.006%	86.657%
2867	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	86.663%
2868	CH ROBINSON WOR	0.006%	86.670%
2869	CSR LIMITED	0.006%	86.676%
2870	ASML HOLDING NV	0.006%	86.683%
2871	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	86.689%
2872	HERSHEY FOODS C	0.006%	86.695%
2873	HANWHA CORP	0.006%	86.702%
2874	ICU MEDICAL INC COMMON STOCK USD.1	0.006%	86.708%
2875	HANWHA CHEMICAL	0.006%	86.714%
2876	MARUTI SUZUKI	0.006%	86.721%
2877	LEG IMMOBILIEN	0.006%	86.727%
2878	COPART INC	0.006%	86.734%
2879	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	86.740%
2880	ATHABASCA OIL C	0.006%	86.746%
2881	TOTAL ENERGY SE	0.006%	86.753%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ROHM CO	0.006%	86.759%
2883	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.006%	86.765%
2884	STEPAN CO COMMON STOCK USD1.0	0.006%	86.772%
2885	ORORA LTD	0.006%	86.778%
2886	VEOLIA ENVIRONM	0.006%	86.784%
2887	PUBLIC BNK-LOCA	0.006%	86.791%
2888	VAIL RESORTS	0.006%	86.797%
2889	TAKASHIMAYA CO	0.006%	86.803%
2890	INFOSYS LTD SP ADR ADR	0.006%	86.810%
2891	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.816%
2892	ASUSTEK COMPUTE	0.006%	86.822%
2893	HERBALIFE LTD COMMON STOCK USD.002	0.006%	86.829%
2894	NOW INC COMMON STOCK USD.01	0.006%	86.835%
2895	GEN COMMUNICATI	0.006%	86.841%
2896	SUEDZUCKER AG	0.006%	86.848%
2897	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	86.854%
2898	HYUNDAI MARINE&	0.006%	86.860%
2899	RESMED INC	0.006%	86.867%
2900	GILDEMEISTER AG	0.006%	86.873%
2901	VECTREN CORP COMMON STOCK	0.006%	86.879%
2902	BROWN-FORMAN CO	0.006%	86.885%
2903	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.892%
2904	SEIKO EPSON COR	0.006%	86.898%
2905	FAMILYMART CO	0.006%	86.904%
2906	EBARA CORP	0.006%	86.911%
2907	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.006%	86.917%
2908	MMI HOLDINGS LT	0.006%	86.923%
2909	THALES SA	0.006%	86.929%
2910	PHOENIX GROUP H	0.006%	86.936%
2911	LANCASTER COLON	0.006%	86.942%
2912	CARE CAPITAL PROPERTIES INC REIT USD.01	0.006%	86.948%
2913	SHUTTERFLY INC	0.006%	86.954%
2914	COSCO PACIFIC	0.006%	86.961%
2915	ABERTIS INFRAES	0.006%	86.967%
2916	SUZUKEN CO LTD	0.006%	86.973%
2917	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.006%	86.979%
2918	SUMITOMO METAL	0.006%	86.985%
2919	FERRO CORP	0.006%	86.992%
2920	TRINSEO SA	0.006%	86.998%
2921	LG&E & KU ENERG	0.006%	87.004%
2922	YARA INTERNATIO	0.006%	87.010%
2923	TOWNE BANK COMMON STOCK USD1.667	0.006%	87.017%
2924	SASOL	0.006%	87.023%
2925	NORTHVIEW APART	0.006%	87.029%
2926	CHINA CITIC BK	0.006%	87.035%
2927	DAI NIPPON PRIN	0.006%	87.041%
2928	TATA MOTORS LTD	0.006%	87.048%
2929	ICICI BANK LTD	0.006%	87.054%
2930	GETINGE AB, B S	0.006%	87.060%
2931	TRANSURBAN GROU	0.006%	87.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	COFINIMMO	0.006%	87.072%
2933	PLAYTECH	0.006%	87.079%
2934	FBL FINANCIAL G	0.006%	87.085%
2935	BARCLAYS PLC	0.006%	87.091%
2936	CATHAY PACIFIC	0.006%	87.097%
2937	BENCHMARK ELECT	0.006%	87.103%
2938	DAINIPPON SCREE	0.006%	87.109%
2939	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.116%
2940	BERENDSEN PLC	0.006%	87.122%
2941	GRIFOLS SA	0.006%	87.128%
2942	AGGREKO PLC	0.006%	87.134%
2943	QISDA CORP	0.006%	87.140%
2944	PERNOD-RICARD	0.006%	87.146%
2945	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.006%	87.152%
2946	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	87.159%
2947	POU CHEN	0.006%	87.165%
2948	IMPALA PLATINUM	0.006%	87.171%
2949	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.177%
2950	BRITISH SKY BRO	0.006%	87.183%
2951	SM ENERGY CO COMMON STOCK USD.01	0.006%	87.189%
2952	ROBERT HALF INT	0.006%	87.195%
2953	LOGITECH INTERN	0.006%	87.201%
2954	IBIDEN CO	0.006%	87.208%
2955	Straumann AG	0.006%	87.214%
2956	WISTRON CORP	0.006%	87.220%
2957	WASHINGTON REIT REIT USD.01	0.006%	87.226%
2958	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.232%
2959	HOPEWELL HLDGS	0.006%	87.238%
2960	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.006%	87.244%
2961	PEARSON	0.006%	87.250%
2962	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.256%
2963	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.263%
2964	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	87.269%
2965	WEIR GROUP	0.006%	87.275%
2966	KULICKE&SOFFA I	0.006%	87.281%
2967	GUANGZHOU R&F P	0.006%	87.287%
2968	CEMBRA MONEY BA	0.006%	87.293%
2969	CHAILEASE HOLDI	0.006%	87.299%
2970	DAICEL CHEM IND	0.006%	87.305%
2971	SYNAPTICS INC COMMON STOCK USD.001	0.006%	87.311%
2972	WPG HOLDINGS	0.006%	87.317%
2973	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.006%	87.323%
2974	HOYA CORP	0.006%	87.329%
2975	GREIF INC CL A COMMON STOCK	0.006%	87.335%
2976	PGE POLSKA GRUP	0.006%	87.342%
2977	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.006%	87.348%
2978	NCR CORP	0.006%	87.354%
2979	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.360%
2980	SCRIPPS NETWORK	0.006%	87.366%
2981	NOVO NORDISK A/S SPONS ADR ADR	0.006%	87.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	KERRY PROPERTIE	0.006%	87.378%
2983	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	87.384%
2984	ROYAL UNIBREW A	0.006%	87.390%
2985	HYOSUNG CORP	0.006%	87.396%
2986	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	87.402%
2987	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.006%	87.408%
2988	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	87.414%
2989	CIENA CORP COMMON STOCK USD.01	0.006%	87.420%
2990	MACK CALI REALTY CORP REIT USD.01	0.006%	87.426%
2991	VOLVO AB	0.006%	87.432%
2992	TELKOM GROUP LT	0.006%	87.438%
2993	GAMESA CORP TEC	0.006%	87.444%
2994	TAISHIN FINANCI	0.006%	87.450%
2995	HITACHI METALS	0.006%	87.456%
2996	HENDERSON GROUP	0.006%	87.462%
2997	MAHINDRA &MAHIN	0.006%	87.468%
2998	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.474%
2999	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.006%	87.480%
3000	MDU RES GROUP I	0.006%	87.486%
3001	LG CABLE &MCHY	0.006%	87.492%
3002	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.006%	87.498%
3003	STATE BK OF IND	0.006%	87.504%
3004	KBR INC COMMON STOCK USD.001	0.006%	87.510%
3005	VIASAT INC COMMON STOCK USD.0001	0.006%	87.516%
3006	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	87.522%
3007	BEIJING ENTERPR	0.006%	87.528%
3008	JUNGHEINRICH -	0.006%	87.534%
3009	BUZZI UNICEM SP	0.006%	87.540%
3010	HORIZON PHARMA	0.006%	87.546%
3011	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	87.552%
3012	TATA CONSULTANC	0.006%	87.558%
3013	MO OCH DOMSJO A	0.006%	87.564%
3014	AVX CORP COMMON STOCK USD.01	0.006%	87.570%
3015	MORI SEIKI CO	0.006%	87.576%
3016	HOMESERVE PLC	0.006%	87.582%
3017	SEMTECH CORP	0.006%	87.588%
3018	KYOCERA CORP SPONS ADR ADR	0.006%	87.594%
3019	NIPPON PAPER IN	0.006%	87.600%
3020	ISS A/S	0.006%	87.606%
3021	ERICSSON (LM) TEL SP ADR ADR	0.006%	87.612%
3022	CALFRAC WELL SE	0.006%	87.618%
3023	ROGERS CORP COMMON STOCK USD1.0	0.006%	87.624%
3024	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	87.629%
3025	GRUBHUB INC COMMON STOCK USD.0001	0.006%	87.635%
3026	TOPPAN PRINTING	0.006%	87.641%
3027	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	87.647%
3028	CHONGQING RURAL	0.006%	87.653%
3029	A.P. MOLLER-MAE	0.006%	87.659%
3030	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.006%	87.665%
3031	AURIZON HOLDING	0.006%	87.671%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.006%	87.677%
3033	AGL ENERGY LTD	0.006%	87.683%
3034	MERLIN ENTERTAI	0.006%	87.689%
3035	ALUMINA LTD	0.006%	87.695%
3036	FIRST MERCHANTS CORP COMMON STOCK	0.006%	87.701%
3037	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.006%	87.707%
3038	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.006%	87.712%
3039	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	87.718%
3040	LOJAS AMERICANA	0.006%	87.724%
3041	CREDIT SAISON C	0.006%	87.730%
3042	KNOWLES CORP COMMON STOCK USD.01	0.006%	87.736%
3043	ASHIKAGA HOLDIN	0.006%	87.742%
3044	SAMSONITE INTL	0.006%	87.748%
3045	DENTSU INC.	0.006%	87.754%
3046	SEEK LTD.	0.006%	87.760%
3047	DUET GROUP	0.006%	87.766%
3048	IDEA CELLULAR L	0.006%	87.772%
3049	SOTHEBY S COMMON STOCK USD.01	0.006%	87.777%
3050	WORLEYPARSONS	0.006%	87.783%
3051	ELEMENTIS (1998	0.006%	87.789%
3052	NEX GROUP PLC	0.006%	87.795%
3053	ASM INTL NV	0.006%	87.801%
3054	WALKER + DUNLOP INC COMMON STOCK	0.006%	87.807%
3055	BEKAERT SA	0.006%	87.813%
3056	BEIJING CAPITAL	0.006%	87.819%
3057	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	87.825%
3058	WEATHERFORD INT	0.006%	87.830%
3059	WESBANCO INC COMMON STOCK USD2.0833	0.006%	87.836%
3060	QINETIQ GROUP P	0.006%	87.842%
3061	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	87.848%
3062	INGENICO	0.006%	87.854%
3063	BRAIT SA	0.006%	87.860%
3064	METHODE ELEC IN	0.006%	87.866%
3065	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.871%
3066	CHEMOURS CO/THE COMMON STOCK	0.006%	87.877%
3067	SCHRODERS PLC	0.006%	87.883%
3068	FERROGLOBE PLC	0.006%	87.889%
3069	OIL SEARCH LTD	0.006%	87.895%
3070	NORSK HYDRO AS	0.006%	87.900%
3071	KOSMOS ENERGY L	0.006%	87.906%
3072	TELETECH HOLDIN	0.006%	87.912%
3073	SPROTT INC COMM	0.006%	87.918%
3074	PROSIEBENSAT.1	0.006%	87.924%
3075	GAM HOLDING LTD	0.006%	87.929%
3076	SULZER AG	0.006%	87.935%
3077	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	87.941%
3078	CITIZEN WATCH C	0.006%	87.947%
3079	ACXIOM CORP COMMON STOCK USD.1	0.006%	87.953%
3080	CONCORDIA FINAN	0.006%	87.958%
3081	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.964%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.006%	87.970%
3083	JUST ENERGY GROUP INC COMMON STOCK	0.006%	87.976%
3084	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.006%	87.981%
3085	IROBOT CORP	0.006%	87.987%
3086	SUMITOMO OSAKA	0.006%	87.993%
3087	LEONS FURNITURE	0.006%	87.999%
3088	PEBBLEBROOK HOT	0.006%	88.005%
3089	ALTICE NV CLAS	0.006%	88.010%
3090	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	88.016%
3091	FUJI ELECTRIC C	0.006%	88.022%
3092	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	88.028%
3093	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.006%	88.033%
3094	MUELLER WATER P	0.006%	88.039%
3095	NUVASIVE INC COMMON STOCK USD.001	0.006%	88.045%
3096	PLEXUS CORP COMMON STOCK USD.01	0.006%	88.050%
3097	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	88.056%
3098	SECURITAS	0.006%	88.062%
3099	SIHUAN PHARMACE	0.006%	88.068%
3100	POWER FINANCE C	0.006%	88.073%
3101	SIMCORP A/S	0.006%	88.079%
3102	PREMIER INC CLASS A COMMON STOCK USD.01	0.006%	88.085%
3103	ELECTR DE FRANC	0.006%	88.091%
3104	TOKYO TATEMONO	0.006%	88.096%
3105	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	88.102%
3106	MATSON INC COMMON STOCK	0.006%	88.108%
3107	AMER NATL INS	0.006%	88.113%
3108	ENDO INTERNATIO	0.006%	88.119%
3109	GREENBRIER COMPANIES INC COMMON STOCK	0.006%	88.125%
3110	WABASH NATIONAL	0.006%	88.130%
3111	VESUVIUS PLC	0.006%	88.136%
3112	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	88.142%
3113	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	88.148%
3114	ANSELL LTD	0.006%	88.153%
3115	SRC ENERGY INC COMMON STOCK USD.001	0.006%	88.159%
3116	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	88.165%
3117	TAIWAN CEMENT	0.006%	88.170%
3118	ARCA CONTINEN	0.006%	88.176%
3119	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	88.182%
3120	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.006%	88.187%
3121	NIBE INDUSTRIER	0.006%	88.193%
3122	MAPLETREE COMME	0.006%	88.199%
3123	VENTURE CORP	0.006%	88.204%
3124	TIETO CORP OYJ	0.006%	88.210%
3125	ULTRAPAR PARTIC	0.006%	88.216%
3126	EQT CORPORATION	0.006%	88.221%
3127	HYDRO ONE LTD	0.006%	88.227%
3128	JSR CORPORATION	0.006%	88.233%
3129	KASIKORNBANK PL	0.006%	88.238%
3130	TOYOTA INDUSTRI	0.006%	88.244%
3131	CAIRN ENERGY PL	0.006%	88.249%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	ADANI PORT & SE	0.006%	88.255%
3133	ELECTRONICS	0.006%	88.261%
3134	ALLEGIANT TRAVE	0.006%	88.266%
3135	NOMURA REAL EST	0.006%	88.272%
3136	HITACHI CHEMICA	0.006%	88.278%
3137	SJM HOLDINGS LT	0.006%	88.283%
3138	SINOPAC HLDG	0.006%	88.289%
3139	MTR CORP	0.006%	88.294%
3140	SHIN KONG FINL	0.006%	88.300%
3141	T IS BANKASI	0.006%	88.306%
3142	CINEWORLD GROUP	0.006%	88.311%
3143	Alten	0.006%	88.317%
3144	OSI SYSTEMS INC	0.006%	88.323%
3145	HK & CHINA GAS	0.006%	88.328%
3146	HIGH LINER FOOD	0.006%	88.334%
3147	DAITO TRUST CON	0.006%	88.339%
3148	CORE LABORATORI	0.006%	88.345%
3149	SANWA SHUTTER C	0.006%	88.350%
3150	VALENER INC	0.006%	88.356%
3151	SUN PHARMACEUTI	0.006%	88.362%
3152	CAPITEC BANK HL	0.006%	88.367%
3153	AZZ INC COMMON STOCK USD1.0	0.006%	88.373%
3154	DOWA HOLDING CO	0.006%	88.378%
3155	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	88.384%
3156	ZEON CO	0.006%	88.390%
3157	FILA KOREA LTD	0.006%	88.395%
3158	KURITA WATER IN	0.006%	88.401%
3159	BRILLIANCE CHIN	0.006%	88.406%
3160	VALIANT HOLDING	0.006%	88.412%
3161	ABB LTD SPON ADR ADR	0.006%	88.417%
3162	CANARA BANK	0.006%	88.423%
3163	GVC HOLDINGS PL	0.006%	88.429%
3164	ADELAIDE BRIGHT	0.006%	88.434%
3165	BILFINGER BERGE	0.006%	88.440%
3166	GLANBIA PLC	0.006%	88.445%
3167	ENTEL EMP NAC T	0.006%	88.451%
3168	CHINA CINDA ASS	0.006%	88.456%
3169	RIGHTMOVE GROUP	0.006%	88.462%
3170	A P MOLLER - MA	0.006%	88.467%
3171	TECH MAHINDRA L	0.006%	88.473%
3172	CLEANAWAY WASTE	0.006%	88.478%
3173	ITV PLC	0.006%	88.484%
3174	N B T BANCORP INC COMMON STOCK USD.01	0.006%	88.489%
3175	WGL HOLDINGS INC COMMON STOCK	0.006%	88.495%
3176	WEBMD HEALTH CORP COMMON STOCK USD.01	0.006%	88.500%
3177	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	88.506%
3178	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	88.511%
3179	YAMATO HOLDINGS	0.006%	88.517%
3180	ADTRAN INC	0.006%	88.522%
3181	RICHMONT MINES INC COMMON STOCK	0.005%	88.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	SCRIPPS(EW)CO(N	0.005%	88.533%
3183	ALFA LAVAL AB	0.005%	88.539%
3184	TAISEI CORP	0.005%	88.544%
3185	MCDERMOTT INTL	0.005%	88.550%
3186	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.555%
3187	EXELIXIS INC	0.005%	88.561%
3188	SPX FLOW INC COMMON STOCK USD.01	0.005%	88.566%
3189	HUTCHISON PORT	0.005%	88.572%
3190	ARGONAUT GOLD I	0.005%	88.577%
3191	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.005%	88.583%
3192	ARROW ELECTRONI	0.005%	88.588%
3193	FRONTIER REIT	0.005%	88.594%
3194	SIMS GROUP LTD	0.005%	88.599%
3195	SHANGRI-LA ASIA	0.005%	88.605%
3196	CHINA SHENHUA E	0.005%	88.610%
3197	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.005%	88.616%
3198	NEWMARKET CORP COMMON STOCK	0.005%	88.621%
3199	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	88.626%
3200	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	88.632%
3201	JAPAN LOGISTICS	0.005%	88.637%
3202	L BRANDS INC COMMON STOCK USD.5	0.005%	88.643%
3203	EQUITABLE GROUP	0.005%	88.648%
3204	ACUITY BRANDS INC COMMON STOCK USD.01	0.005%	88.654%
3205	BK OF KYOTO	0.005%	88.659%
3206	LANDSTAR SYSTEM	0.005%	88.665%
3207	AIR WATER INC.	0.005%	88.670%
3208	BIOVERATIV INC COMMON STOCK USD.001	0.005%	88.676%
3209	PRA GROUP INC COMMON STOCK USD.01	0.005%	88.681%
3210	SUZANO PAPEL E	0.005%	88.686%
3211	AJINOMOTO CO IN	0.005%	88.692%
3212	PRICESMART INC	0.005%	88.697%
3213	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	88.703%
3214	IJM CORP BERHAD	0.005%	88.708%
3215	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.005%	88.714%
3216	METCASH LTD	0.005%	88.719%
3217	DSW INC CLASS A COMMON STOCK	0.005%	88.724%
3218	BROOKS AUTOMATI	0.005%	88.730%
3219	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.005%	88.735%
3220	PORTO SEGURO SA	0.005%	88.741%
3221	FOSUN INTERNATI	0.005%	88.746%
3222	QANTAS AIRWAYS	0.005%	88.751%
3223	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.005%	88.757%
3224	ENI	0.005%	88.762%
3225	FAIRFAX MEDIA L	0.005%	88.768%
3226	IDEMITSU KOSAN	0.005%	88.773%
3227	COCA-COLA BOTTL	0.005%	88.779%
3228	ADMIRAL GROUP	0.005%	88.784%
3229	LIFE HEALTHCARE	0.005%	88.789%
3230	SUNNY OPTICAL T	0.005%	88.795%
3231	BRUKER CORP COMMON STOCK USD.01	0.005%	88.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	SCHOUW & CO	0.005%	88.806%
3233	OWENS-ILLINOIS	0.005%	88.811%
3234	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.816%
3235	LARGAN PRECISIO	0.005%	88.822%
3236	CHINA MEDICAL S	0.005%	88.827%
3237	JBS SA	0.005%	88.832%
3238	BANK LEUMI LE-I	0.005%	88.838%
3239	EAGLE BANCORP INC COMMON STOCK USD.01	0.005%	88.843%
3240	TPK HOLDINGS CO	0.005%	88.849%
3241	NINE DRAGONS PA	0.005%	88.854%
3242	RUBIS	0.005%	88.859%
3243	NIPPON EXPRESS	0.005%	88.865%
3244	AENA SA	0.005%	88.870%
3245	ATMOS ENERGY CO	0.005%	88.875%
3246	EUROCOMMERCIAL	0.005%	88.881%
3247	SEI INVESTMENT	0.005%	88.886%
3248	YUANTA FINL HOL	0.005%	88.892%
3249	RUMO SA	0.005%	88.897%
3250	YAMAGUCHI FINAN	0.005%	88.902%
3251	JAZZ PHARMACEUT	0.005%	88.908%
3252	SCANA CORP COMMON STOCK	0.005%	88.913%
3253	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.918%
3254	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	88.924%
3255	CLICLS GROUP	0.005%	88.929%
3256	POWER ASSETS HO	0.005%	88.934%
3257	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	88.940%
3258	GS YUASA CORP	0.005%	88.945%
3259	SCHOLASTIC CORP	0.005%	88.950%
3260	OZ MINERALS LTD	0.005%	88.956%
3261	MUELLER INDS IN	0.005%	88.961%
3262	MORI HILLS REIT	0.005%	88.966%
3263	YTL CORP	0.005%	88.972%
3264	CORE-MARK HLDG	0.005%	88.977%
3265	IT HOLDINGS COR	0.005%	88.982%
3266	KANEKA CORP	0.005%	88.988%
3267	KAZAKHMYS PLC	0.005%	88.993%
3268	NIPPON KAYAKU C	0.005%	88.998%
3269	FAST RETAILING	0.005%	89.004%
3270	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	89.009%
3271	EUROFINS SCIENT	0.005%	89.014%
3272	HUANENG RENEWAB	0.005%	89.020%
3273	VERINT SYSTEMS	0.005%	89.025%
3274	BIRD CONSTRUCTI	0.005%	89.030%
3275	REDROW	0.005%	89.035%
3276	SNAM SPA	0.005%	89.041%
3277	VICTREX PLC	0.005%	89.046%
3278	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.005%	89.051%
3279	GRUPO AEROPORTU	0.005%	89.057%
3280	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.062%
3281	WEIS MARKETS IN	0.005%	89.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	E-MART CO. LTD.	0.005%	89.072%
3283	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.005%	89.078%
3284	BOVIS HOMES GRO	0.005%	89.083%
3285	WACKER CHEMIE A	0.005%	89.088%
3286	HIROSHIMA BANK	0.005%	89.094%
3287	ISETAN MITSUKOS	0.005%	89.099%
3288	DAILY MAIL&GEN	0.005%	89.104%
3289	SUL AMERICA SA	0.005%	89.109%
3290	DONALDSON CO IN	0.005%	89.115%
3291	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.120%
3292	FORWARD AIR COR	0.005%	89.125%
3293	ALTRAN TECHNOLO	0.005%	89.130%
3294	TRYGVESTA AS	0.005%	89.136%
3295	COMFORT SYSTEMS	0.005%	89.141%
3296	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.146%
3297	CHIBA BANK	0.005%	89.151%
3298	IDACORP INC COMMON STOCK	0.005%	89.157%
3299	SALZGITTER AG	0.005%	89.162%
3300	MORNINGSTAR INC COMMON STOCK	0.005%	89.167%
3301	HANESBRANDS INC COMMON STOCK USD.01	0.005%	89.172%
3302	INVESTA OFFICE	0.005%	89.177%
3303	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.183%
3304	NIPPON ELEC GLA	0.005%	89.188%
3305	POOL CORP COMMON STOCK USD.001	0.005%	89.193%
3306	KYUSHU FINANCIA	0.005%	89.198%
3307	NWS HOLDINGS LT	0.005%	89.203%
3308	BIOMERIEUX	0.005%	89.209%
3309	STEELCASE INC	0.005%	89.214%
3310	SERVICEMASTER G	0.005%	89.219%
3311	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	89.224%
3312	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.005%	89.229%
3313	NETGEAR INC COMMON STOCK USD.001	0.005%	89.235%
3314	GENTERA SAB DE	0.005%	89.240%
3315	GEMALTO NV	0.005%	89.245%
3316	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.250%
3317	BHARAT HEAVY EL	0.005%	89.255%
3318	WIPRO	0.005%	89.260%
3319	DGB FINANCIAL G	0.005%	89.266%
3320	STATOIL ASA SPON ADR ADR	0.005%	89.271%
3321	GAIL INDIA LTD	0.005%	89.276%
3322	NCC AB-B	0.005%	89.281%
3323	GLUSKIN SHEFF &	0.005%	89.286%
3324	GREENCORE GROUP	0.005%	89.291%
3325	GUNMA BANK	0.005%	89.297%
3326	ALSEA SAB DE CV	0.005%	89.302%
3327	JD SPORTS FASHI	0.005%	89.307%
3328	NABTESCO CORP	0.005%	89.312%
3329	HACHIJUNI BANK	0.005%	89.317%
3330	NAMCO BANDAI HO	0.005%	89.322%
3331	TORO CO	0.005%	89.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	VONTOBEL HLDGS	0.005%	89.333%
3333	DUERR AG	0.005%	89.338%
3334	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.343%
3335	CATTOLICA ASSIC	0.005%	89.348%
3336	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.353%
3337	HERC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.358%
3338	KILLAM APART RE	0.005%	89.363%
3339	AXEL SPRINGER A	0.005%	89.368%
3340	ZILLOW GROUP INC C COMMON STOCK	0.005%	89.373%
3341	HINO MOTORS	0.005%	89.379%
3342	SANKYU INC	0.005%	89.384%
3343	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	89.389%
3344	DAIDO STEEL CO	0.005%	89.394%
3345	SAGE GROUP PLC/	0.005%	89.399%
3346	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.404%
3347	NEOPOST	0.005%	89.409%
3348	BNC BANCORP COMMON STOCK	0.005%	89.414%
3349	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	89.419%
3350	PENNON GROUP	0.005%	89.425%
3351	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	89.430%
3352	CYRELA BRAZIL R	0.005%	89.435%
3353	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	89.440%
3354	AMEC FOSTER	0.005%	89.445%
3355	TOYO TIRE & RUB	0.005%	89.450%
3356	MIDDLEBY CORP COMMON STOCK USD.01	0.005%	89.455%
3357	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.005%	89.460%
3358	SHENZHEN INVEST	0.005%	89.465%
3359	CIPLA LTD	0.005%	89.470%
3360	SSAB SVENSKT ST	0.005%	89.475%
3361	CASIO COMPUTER	0.005%	89.480%
3362	PETRONET LNG LT	0.005%	89.485%
3363	ROCKWOOL INTL	0.005%	89.490%
3364	RLI CORP COMMON STOCK USD1.0	0.005%	89.496%
3365	SUMITOMO FOREST	0.005%	89.501%
3366	KENEDIX REALTY	0.005%	89.506%
3367	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.005%	89.511%
3368	CRH (DUBLIN)	0.005%	89.516%
3369	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.521%
3370	SHANGHAI INDL	0.005%	89.526%
3371	NTT DOCOMO INC SPON ADR ADR	0.005%	89.531%
3372	MRV ENGENHARIA	0.005%	89.536%
3373	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.541%
3374	NORDSON CORP COMMON STOCK	0.005%	89.546%
3375	SELECT INCOME REIT REIT USD.01	0.005%	89.551%
3376	PIZZA PIZZA ROY	0.005%	89.556%
3377	INFINERA CORP	0.005%	89.561%
3378	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.005%	89.566%
3379	TALANX AG	0.005%	89.571%
3380	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.005%	89.576%
3381	TECHTRONIC INDU	0.005%	89.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	INNOSPEC INC COMMON STOCK USD.01	0.005%	89.586%
3383	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	89.591%
3384	SUMCO CORPORATI	0.005%	89.596%
3385	CAPELLA EDUCATI	0.005%	89.601%
3386	NEXANS	0.005%	89.606%
3387	BELIMO HOLDING	0.005%	89.611%
3388	S-OIL CORPORATI	0.005%	89.616%
3389	COCHLEAR LTD	0.005%	89.621%
3390	LIQUOR STORES N	0.005%	89.626%
3391	AMERIS BANCORP COMMON STOCK USD1.0	0.005%	89.631%
3392	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	89.636%
3393	DINEQUITY INC	0.005%	89.641%
3394	CSRA INC COMMON STOCK USD.001	0.005%	89.646%
3395	BROCADE COMMUNI	0.005%	89.651%
3396	INTERFACE INC COMMON STOCK USD.1	0.005%	89.656%
3397	LLOYD THOMPSON	0.005%	89.661%
3398	PARK NATIONAL CORP COMMON STOCK	0.005%	89.666%
3399	MAGELLAN AEROSP	0.005%	89.671%
3400	MITSUBISHI MOTO	0.005%	89.676%
3401	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	89.681%
3402	FIVE PRIME THER	0.005%	89.686%
3403	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.005%	89.691%
3404	VERISIGN	0.005%	89.696%
3405	MULTI COLOR CORP COMMON STOCK	0.005%	89.701%
3406	EASYJET	0.005%	89.706%
3407	SYNTHOMER PLC	0.005%	89.711%
3408	SINOPHARM GROUP	0.005%	89.716%
3409	AAR CORP	0.005%	89.721%
3410	SUN TV NETWORK	0.005%	89.726%
3411	EMPRESA BRASILE	0.005%	89.731%
3412	LONDON STOCK EX	0.005%	89.736%
3413	AUTO TRADER GRO	0.005%	89.741%
3414	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.746%
3415	CHINA AGRI-INDU	0.005%	89.751%
3416	COMFORTDELGRO C	0.005%	89.756%
3417	SINO-OCEAN LAND	0.005%	89.761%
3418	BANCFIRST CORP	0.005%	89.766%
3419	BRF SA ADR ADR	0.005%	89.770%
3420	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	89.775%
3421	LG INSURANCE CO	0.005%	89.780%
3422	FIERA SCEPTRE I	0.005%	89.785%
3423	UNITED UTILITIE	0.005%	89.790%
3424	CIA BRASILEIRA	0.005%	89.795%
3425	WERELDHAVE NV	0.005%	89.800%
3426	TIME INC COMMON STOCK USD.01	0.005%	89.805%
3427	SONIC HEALTHCAR	0.005%	89.810%
3428	LTC PROPERTIES	0.005%	89.815%
3429	LG HOUSEHOLD HE	0.005%	89.820%
3430	FORBO HLDG	0.005%	89.825%
3431	TKH GROUP NV DU	0.005%	89.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	DISTRIBUIDORA I	0.005%	89.834%
3433	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.839%
3434	OTP BANK PLC	0.005%	89.844%
3435	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.849%
3436	CENCOSUD SA	0.005%	89.854%
3437	COGNEX CORP	0.005%	89.859%
3438	GCL-POLY ENERGY	0.005%	89.864%
3439	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	89.869%
3440	PETROFAC LTD	0.005%	89.874%
3441	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	89.878%
3442	VALMET CORP	0.005%	89.883%
3443	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.005%	89.888%
3444	LOGITECH INTERN	0.005%	89.893%
3445	ADVANTEST	0.005%	89.898%
3446	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.903%
3447	UTD O/S LAND	0.005%	89.908%
3448	F5 NETWORKS INC COMMON STOCK	0.005%	89.913%
3449	MORINAGA MILK I	0.005%	89.917%
3450	INTERCONTINENTAL HOTELS ADR ADR	0.005%	89.922%
3451	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	89.927%
3452	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	89.932%
3453	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.937%
3454	ENN ENERGY HOLD	0.005%	89.942%
3455	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	89.947%
3456	ABN AMRO GROUP	0.005%	89.952%
3457	BANCA MEDIOLANU	0.005%	89.956%
3458	ANTA SPORTS PRO	0.005%	89.961%
3459	BANK OF GEORGIA	0.005%	89.966%
3460	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	89.971%
3461	SABINA SILVER C	0.005%	89.976%
3462	JD.COM INC ADR ADR USD.00002	0.005%	89.981%
3463	AES CORP COMMON STOCK USD.01	0.005%	89.985%
3464	TSUMURA & CO	0.005%	89.990%
3465	NOVATEK MICROEL	0.005%	89.995%
3466	MTY FOOD GROUP	0.005%	90.000%
3467	HITACHI CAPITAL	0.005%	90.005%
3468	AU OPTRONICS CO	0.005%	90.010%
3469	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	90.014%
3470	SHENZHU INT GR	0.005%	90.019%
3471	ALLIANT ENERGY	0.005%	90.024%
3472	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	90.029%
3473	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.034%
3474	NIDEC CORPORATI	0.005%	90.038%
3475	RELIANCE CAPITA	0.005%	90.043%
3476	CJ CHEILJEDANG	0.005%	90.048%
3477	CORBION NV	0.005%	90.053%
3478	MERITZ SECURITI	0.005%	90.058%
3479	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	90.062%
3480	MAKITA CORP	0.005%	90.067%
3481	ONE GAS INC COMMON STOCK	0.005%	90.072%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	VONAGE HLDGS CO	0.005%	90.077%
3483	LA Z BOY INC COMMON STOCK USD1.0	0.005%	90.082%
3484	SPARTANNASH CO COMMON STOCK	0.005%	90.086%
3485	CHUGOKU BANK	0.005%	90.091%
3486	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.005%	90.096%
3487	SOPRA	0.005%	90.101%
3488	JINDAL STEEL &	0.005%	90.105%
3489	WACOAL CORP	0.005%	90.110%
3490	CALERES INC COMMON STOCK USD.01	0.005%	90.115%
3491	CHANG HWA COMME	0.005%	90.120%
3492	ENERGIAS DE POR	0.005%	90.124%
3493	DAELIM INDUSTRI	0.005%	90.129%
3494	SWATCH GROUP AG	0.005%	90.134%
3495	NOF CORP	0.005%	90.139%
3496	ALLETE INC	0.005%	90.143%
3497	WADDELL & REED	0.005%	90.148%
3498	DIEBOLD INC	0.005%	90.153%
3499	STAMPS.COM INC COMMON STOCK USD.001	0.005%	90.158%
3500	ARGAN INC COMMON STOCK USD.15	0.005%	90.162%
3501	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	90.167%
3502	FUCHS PETROLUB	0.005%	90.172%
3503	HENKEL KGAA-PRE	0.005%	90.177%
3504	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	90.181%
3505	KRATON CORP COMMON STOCK USD.01	0.005%	90.186%
3506	77TH BANK	0.005%	90.191%
3507	CHINA GAS HOLDI	0.005%	90.195%
3508	EVOLUTION MININ	0.005%	90.200%
3509	ALSTRIA OFFICE	0.005%	90.205%
3510	BE SEMICONDUCTO	0.005%	90.210%
3511	MBIA INC	0.005%	90.214%
3512	TAURON POLSKA E	0.005%	90.219%
3513	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.005%	90.224%
3514	ESCORTS LTD	0.005%	90.228%
3515	YY INC ADR ADR USD.00001	0.005%	90.233%
3516	KEIHAN ELECTRIC	0.005%	90.238%
3517	HOKUHOKU FINANC	0.005%	90.243%
3518	MASIMO CORP COMMON STOCK USD.001	0.005%	90.247%
3519	SHERRITT INTERN	0.005%	90.252%
3520	CUBIC CORP COMMON STOCK	0.005%	90.257%
3521	TATA STEEL LIMI	0.005%	90.261%
3522	WI-LAN INC	0.005%	90.266%
3523	China Mengniu D	0.005%	90.271%
3524	ASTEC INDUSTRIE	0.005%	90.275%
3525	ACCTON	0.005%	90.280%
3526	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	90.285%
3527	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	90.289%
3528	SKY CITY	0.005%	90.294%
3529	FACTSET RESEARC	0.005%	90.299%
3530	NHK SPRING CO	0.005%	90.303%
3531	NIFCO INC	0.005%	90.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	SOFTWARE AG DAR	0.005%	90.313%
3533	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	90.317%
3534	HOCHTIEF AG	0.005%	90.322%
3535	CEAT LTD	0.005%	90.327%
3536	CONTINENTAL GOL	0.005%	90.331%
3537	KUBOTA CORP	0.005%	90.336%
3538	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	90.340%
3539	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.005%	90.345%
3540	NAN YA PLASTIC	0.005%	90.350%
3541	SARTORIUS AG-VO	0.005%	90.354%
3542	DORMA+KABA HOLD	0.005%	90.359%
3543	HFF INC CLASS A COMMON STOCK USD.01	0.005%	90.364%
3544	KOREA INVESTMEN	0.005%	90.368%
3545	KANSAI ELEC POW	0.005%	90.373%
3546	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	90.377%
3547	TOPCON CORPORAT	0.005%	90.382%
3548	TOKUYAMA CORP	0.005%	90.387%
3549	ESSENTRA PLC	0.005%	90.391%
3550	BANKIA SA	0.005%	90.396%
3551	CHINA DEVELOPME	0.005%	90.400%
3552	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	90.405%
3553	HEROUX DEVTEK	0.005%	90.410%
3554	PRIMARY HEALTH	0.005%	90.414%
3555	CNP ASSURANCES	0.005%	90.419%
3556	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	90.423%
3557	AMC NETWORKS INC A COMMON STOCK	0.005%	90.428%
3558	BOB EVANS FARMS	0.005%	90.433%
3559	POWERTECH TECHN	0.005%	90.437%
3560	SCHWEITZER-MAUD	0.005%	90.442%
3561	SUN ART RETAIL	0.005%	90.446%
3562	HYUNDAI HEAVY I	0.005%	90.451%
3563	NEXT PLC	0.005%	90.456%
3564	ALLEGION PLC	0.005%	90.460%
3565	NIKON CORP	0.005%	90.465%
3566	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	90.469%
3567	PARAGON GROUP O	0.005%	90.474%
3568	WOOLWORTHS HLDG	0.005%	90.478%
3569	TOYOBO CO	0.005%	90.483%
3570	BUWOG AG	0.005%	90.488%
3571	INDUSTRIAL BANK	0.005%	90.492%
3572	CHARTER HALL GR	0.005%	90.497%
3573	HEICO CORP	0.005%	90.501%
3574	CHUBU ELEC POWE	0.005%	90.506%
3575	ANHUI CONCH CEM	0.005%	90.510%
3576	NTT DATA	0.005%	90.515%
3577	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	90.520%
3578	DA OFFICE INV C	0.005%	90.524%
3579	THOMAS COOK GRO	0.005%	90.529%
3580	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	90.533%
3581	NEW ORIENTAL ED	0.005%	90.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	90.542%
3583	AMERICA MOVIL S	0.005%	90.547%
3584	CREST NICHOLSON	0.005%	90.551%
3585	DIPLOMA (NEW)	0.005%	90.556%
3586	WALSIN TECHNOLO	0.005%	90.560%
3587	SAIA INC COMMON STOCK USD.001	0.005%	90.565%
3588	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	90.570%
3589	SANTEN PHARM CO	0.005%	90.574%
3590	KAMAN CORP COMMON STOCK USD1.0	0.005%	90.579%
3591	TOKYO GAS CO	0.005%	90.583%
3592	PLANTRONICS INC COMMON STOCK USD.01	0.005%	90.588%
3593	WAREHOUSES DE P	0.005%	90.592%
3594	LANCASHIRE HLDG	0.005%	90.597%
3595	FIRM CAPITAL MO	0.005%	90.601%
3596	FEDERAL BANK LT	0.005%	90.606%
3597	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	90.610%
3598	TAIWAN COOPERAT	0.005%	90.615%
3599	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	90.619%
3600	HARSCO CORP	0.005%	90.624%
3601	IYO BANK	0.005%	90.628%
3602	VISCOFAN SA	0.005%	90.633%
3603	FISHER & PAYKEL	0.005%	90.637%
3604	LATAM AIRLINES	0.005%	90.642%
3605	JAMES RIVER GRO	0.005%	90.646%
3606	INVENTEC CORP	0.005%	90.651%
3607	TINGYI(CAYMAN I	0.005%	90.655%
3608	KLOECKNER & CO	0.005%	90.660%
3609	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.005%	90.664%
3610	CHINA LIFE INSURANCE CO ADR ADR	0.005%	90.669%
3611	ACTUANT CORP A COMMON STOCK USD.2	0.005%	90.674%
3612	TESSENDERLO CHE	0.004%	90.678%
3613	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	90.683%
3614	LIBERTY GLOBAL	0.004%	90.687%
3615	BEIJING ENT WAT	0.004%	90.691%
3616	WEICHAJ POWER-H	0.004%	90.696%
3617	PCCW LIMITED	0.004%	90.700%
3618	GREAT EAGLE HLD	0.004%	90.705%
3619	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	90.709%
3620	REALPAGE INC COMMON STOCK USD.001	0.004%	90.714%
3621	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.004%	90.718%
3622	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.004%	90.723%
3623	XINYI GLASS HOL	0.004%	90.727%
3624	NIPPON ACCOMMOD	0.004%	90.732%
3625	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.736%
3626	EMBRAER SA SPON ADR ADR	0.004%	90.741%
3627	TAIWAN HON CHUA	0.004%	90.745%
3628	DELTA ELECTRONI	0.004%	90.750%
3629	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.004%	90.754%
3630	ADEKA CORPORATI	0.004%	90.759%
3631	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	90.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SHIZUOKA BANK	0.004%	90.768%
3633	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	90.772%
3634	KOITO MFG CO	0.004%	90.776%
3635	HAITONG SECURIT	0.004%	90.781%
3636	K'S HOLDINGS	0.004%	90.785%
3637	MOBILE MINI INC COMMON STOCK USD.01	0.004%	90.790%
3638	HYUNDAI DS,NEW	0.004%	90.794%
3639	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.004%	90.799%
3640	IMAX CORP	0.004%	90.803%
3641	MICHAEL PAGE IN	0.004%	90.808%
3642	OLYMPUS OPTICAL	0.004%	90.812%
3643	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	90.816%
3644	BOLLORE	0.004%	90.821%
3645	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	90.825%
3646	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	90.830%
3647	SOUTH32 ADR ADR	0.004%	90.834%
3648	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	90.839%
3649	JIANGXI COPPER	0.004%	90.843%
3650	ALEXANDERS INC	0.004%	90.847%
3651	HIGHWEALTH CONS	0.004%	90.852%
3652	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.856%
3653	HKT TRUST	0.004%	90.861%
3654	PSP SWISS PROPE	0.004%	90.865%
3655	KONECRANES O	0.004%	90.869%
3656	JAPAN AIRLINES	0.004%	90.874%
3657	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.878%
3658	CRANSWICK	0.004%	90.883%
3659	KONINKLIJKE BAM	0.004%	90.887%
3660	CBL & ASSOC PRO	0.004%	90.892%
3661	RENGO CO	0.004%	90.896%
3662	TOPDANMARK A/S	0.004%	90.900%
3663	CABELA S INC COMMON STOCK USD.01	0.004%	90.905%
3664	NEUSTAR INC-CLA	0.004%	90.909%
3665	ICA GRUPPEN AB	0.004%	90.914%
3666	JSE LTD	0.004%	90.918%
3667	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.004%	90.922%
3668	H2O RETAILING C	0.004%	90.927%
3669	AXIATA GROUP	0.004%	90.931%
3670	CHINA RAILWAY C	0.004%	90.935%
3671	AYALA CORP	0.004%	90.940%
3672	SEGA SAMMY HOLD	0.004%	90.944%
3673	NISSHINBO IND I	0.004%	90.949%
3674	TRITON INTERNAT	0.004%	90.953%
3675	INTRUM JUSTITIA	0.004%	90.957%
3676	DFDS A/S	0.004%	90.962%
3677	KEMIRA OY	0.004%	90.966%
3678	SHIMIZU CORP	0.004%	90.970%
3679	BJ S RESTAURANTS INC COMMON STOCK	0.004%	90.975%
3680	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	90.979%
3681	FRANSHION PROPE	0.004%	90.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	KUBOTA CORP	0.004%	90.988%
3683	AWA BANK	0.004%	90.992%
3684	SAPURAKENCANA P	0.004%	90.997%
3685	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.001%
3686	PEOPLE'S INSURA	0.004%	91.005%
3687	BTG PLC	0.004%	91.010%
3688	GRAFTON GROUP P	0.004%	91.014%
3689	GLORY	0.004%	91.018%
3690	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.023%
3691	SUPER GROUP	0.004%	91.027%
3692	EMMI AG	0.004%	91.031%
3693	BANCOLOMBIA SA	0.004%	91.036%
3694	OSG CORP	0.004%	91.040%
3695	WOONGJIN COWAY	0.004%	91.044%
3696	SAMSUNG SECS CO	0.004%	91.049%
3697	CHINA STATE CON	0.004%	91.053%
3698	EBIX INC COMMON STOCK USD.1	0.004%	91.057%
3699	HUA NAN FINANCI	0.004%	91.062%
3700	NAGOYA RAILROAD	0.004%	91.066%
3701	NISOURCE INC	0.004%	91.070%
3702	OMNICELL INC COMMON STOCK USD.001	0.004%	91.074%
3703	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.079%
3704	TAIYO YUDEN CO	0.004%	91.083%
3705	FLEXIUM INTERCO	0.004%	91.087%
3706	CENTURY TOKYO	0.004%	91.092%
3707	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.004%	91.096%
3708	CHART INDUSTRIE	0.004%	91.100%
3709	MIRACA HOLDIN	0.004%	91.105%
3710	COMPUTERSHARE L	0.004%	91.109%
3711	FAR EAST HORIZO	0.004%	91.113%
3712	DUNDEE PRECIOUS	0.004%	91.117%
3713	SEVEN BANK LTD.	0.004%	91.122%
3714	PTT GLOBAL CHEM	0.004%	91.126%
3715	MONOGRAM RESIDENTIAL TRUST I REIT	0.004%	91.130%
3716	ALLREAL HOLDING	0.004%	91.135%
3717	CABLE ONE INC COMMON STOCK USD.01	0.004%	91.139%
3718	DHX MEDIA LTD	0.004%	91.143%
3719	D'IETEREN TRADI	0.004%	91.147%
3720	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	91.152%
3721	E L FINL CORP L	0.004%	91.156%
3722	YUEXIU PROPERTY	0.004%	91.160%
3723	COMPEQ MFG	0.004%	91.165%
3724	BREWIN DOLPHIN	0.004%	91.169%
3725	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.173%
3726	HAZAMA CORP(NEW	0.004%	91.177%
3727	CRH MEDICAL COR	0.004%	91.181%
3728	BANRISUL	0.004%	91.186%
3729	BOSSARD HOLDING	0.004%	91.190%
3730	PIONEER FOODS L	0.004%	91.194%
3731	KOTAK MAHINDRA	0.004%	91.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	LOGAN PROPERTY	0.004%	91.203%
3733	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.004%	91.207%
3734	OXFORD INDUSTRI	0.004%	91.211%
3735	QUBE HOLDINGS L	0.004%	91.215%
3736	JAPAN EXCHANGE	0.004%	91.220%
3737	Samsung Life In	0.004%	91.224%
3738	ALS LTD	0.004%	91.228%
3739	BDO UNIBANK INC	0.004%	91.232%
3740	BANCA POPOLARE	0.004%	91.236%
3741	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	91.241%
3742	DRAX GROUP PLC	0.004%	91.245%
3743	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	91.249%
3744	ORKLA ASA	0.004%	91.253%
3745	TADANO	0.004%	91.257%
3746	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.262%
3747	BARCO(NEW)	0.004%	91.266%
3748	MEDIBANK PVT LT	0.004%	91.270%
3749	SHENZHEN INTERN	0.004%	91.274%
3750	REXFORD INDUSTR	0.004%	91.279%
3751	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	91.283%
3752	SOHO CHINA LTD	0.004%	91.287%
3753	TOKYU CORP	0.004%	91.291%
3754	POWER INTEGRATI	0.004%	91.295%
3755	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.299%
3756	FUJITSU GENERAL	0.004%	91.304%
3757	WOORI BANK	0.004%	91.308%
3758	INTEGRATED DEVI	0.004%	91.312%
3759	WIN SEMICONDUCT	0.004%	91.316%
3760	EXXARO	0.004%	91.320%
3761	PRIVATEBANCORP INC COMMON STOCK	0.004%	91.325%
3762	NITORI CO LTD	0.004%	91.329%
3763	JAPAN EXCELLENT	0.004%	91.333%
3764	NIPPON TEL&TEL	0.004%	91.337%
3765	ATLAS COPCO AB	0.004%	91.341%
3766	GOLDEN AGRI RES	0.004%	91.346%
3767	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.004%	91.350%
3768	ARMSTRONG WORLD	0.004%	91.354%
3769	SHRIRAM TRANSP	0.004%	91.358%
3770	AG GROWTH INTER	0.004%	91.362%
3771	INVESTEC LIMITE	0.004%	91.366%
3772	SUEZ ENVIRONMEN	0.004%	91.371%
3773	EPAM SYSTEMS INC COMMON STOCK USD.001	0.004%	91.375%
3774	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.379%
3775	INDUS HOLDING A	0.004%	91.383%
3776	ASSECO POLAND S	0.004%	91.387%
3777	ULTRAPAR PARTIC	0.004%	91.391%
3778	LEE & MAN PAPER	0.004%	91.396%
3779	KT & G	0.004%	91.400%
3780	PORTUCEL EMPRES	0.004%	91.404%
3781	UNIT CORP	0.004%	91.408%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ASIA CEMENT	0.004%	91.412%
3783	ULTRA ELECTRONI	0.004%	91.416%
3784	LUK FOOK HOLDIN	0.004%	91.421%
3785	SODEXHO ALLIANC	0.004%	91.425%
3786	SHIGA BANK	0.004%	91.429%
3787	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.433%
3788	TELEFONICA DEUT	0.004%	91.437%
3789	CHINA HONGQIAO	0.004%	91.441%
3790	VEON LTD ADR	0.004%	91.445%
3791	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.450%
3792	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	91.454%
3793	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	91.458%
3794	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.462%
3795	HARVEY NORMAN H	0.004%	91.466%
3796	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	91.470%
3797	BLACKPEARL RESO	0.004%	91.474%
3798	TERANGA GOLD CO	0.004%	91.479%
3799	ISRAEL DISCOUNT	0.004%	91.483%
3800	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.487%
3801	SMC CORP	0.004%	91.491%
3802	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	91.495%
3803	GRAINCORP LTD	0.004%	91.499%
3804	MAPLETREE INDUS	0.004%	91.503%
3805	NORTH PACIFIC B	0.004%	91.507%
3806	ORIENT OVERSEAS	0.004%	91.512%
3807	KITE REALTY GROUP TRUST REIT USD.01	0.004%	91.516%
3808	CFE	0.004%	91.520%
3809	ELIOR	0.004%	91.524%
3810	MEIJI HOLDINGS	0.004%	91.528%
3811	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	91.532%
3812	TRILOGY ENERGY	0.004%	91.536%
3813	B&M EUROPEAN VA	0.004%	91.540%
3814	RECORDATI SPA	0.004%	91.544%
3815	TAIYO NIPPON SA	0.004%	91.549%
3816	APOLLO TYRES	0.004%	91.553%
3817	USHIO INC	0.004%	91.557%
3818	BELMOND LTD	0.004%	91.561%
3819	QUALICORP SA	0.004%	91.565%
3820	NIPPON LIGHT ME	0.004%	91.569%
3821	JTEKT CORP.	0.004%	91.573%
3822	BREMBO SPA	0.004%	91.577%
3823	EOH HOLDINGS LT	0.004%	91.581%
3824	SPIRE INC COMMON STOCK USD1.0	0.004%	91.585%
3825	NETWORK HEALTHC	0.004%	91.589%
3826	PENTA OCEAN CON	0.004%	91.594%
3827	SANKYO CO LTD	0.004%	91.598%
3828	WESTERN REFININ	0.004%	91.602%
3829	BENESSE CORP	0.004%	91.606%
3830	CLIFFS NATURAL	0.004%	91.610%
3831	KRUNG THAI BNK	0.004%	91.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	GUANGDONG INVES	0.004%	91.618%
3833	UTD INTERNET AG	0.004%	91.622%
3834	FIRST PACIFIC C	0.004%	91.626%
3835	BOLSAS Y MERCAD	0.004%	91.630%
3836	Denison Mines C	0.004%	91.634%
3837	ITC LTD	0.004%	91.638%
3838	GIANT MFG CO	0.004%	91.642%
3839	NAGASE & CO	0.004%	91.646%
3840	NEXTEER AUTOMOT	0.004%	91.651%
3841	HORIBA	0.004%	91.655%
3842	CASTELLUM AB NE	0.004%	91.659%
3843	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.663%
3844	KUEHNE & NAGEL	0.004%	91.667%
3845	SPAR GROUP LIMI	0.004%	91.671%
3846	HERMES INTL	0.004%	91.675%
3847	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	91.679%
3848	CONMED CORP COMMON STOCK USD.01	0.004%	91.683%
3849	TONGDA GROUP HL	0.004%	91.687%
3850	FANUC	0.004%	91.691%
3851	AEDIFICA	0.004%	91.695%
3852	SHOWA SHELL SEK	0.004%	91.699%
3853	HORIZON NORTH L	0.004%	91.703%
3854	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.707%
3855	SHISEIDO CO	0.004%	91.711%
3856	TRIUMPH GROUP I	0.004%	91.715%
3857	MODERN TIMES GR	0.004%	91.719%
3858	MORI TRUST SOGO	0.004%	91.723%
3859	DAIICHI KOSHO C	0.004%	91.727%
3860	EXPONENT INC COMMON STOCK USD.001	0.004%	91.731%
3861	GPO CARSO SA DE	0.004%	91.735%
3862	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	91.739%
3863	BHP BILLITON LTD SPON ADR ADR	0.004%	91.743%
3864	EQUATORIAL ENER	0.004%	91.747%
3865	NCSOFT CORPN	0.004%	91.751%
3866	JAIN IRRIGATION	0.004%	91.755%
3867	AOYAMA TRADING	0.004%	91.759%
3868	1ST SOURCE CORP COMMON STOCK	0.004%	91.763%
3869	ASHMORE GROUP	0.004%	91.767%
3870	GENTHERM INC COMMON STOCK	0.004%	91.771%
3871	HANWA CO	0.004%	91.775%
3872	ADVANCED MICRO	0.004%	91.779%
3873	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	91.783%
3874	RAMBUS INC	0.004%	91.787%
3875	PIRAMAL ENTERPR	0.004%	91.791%
3876	NISHI-NIPPON FI	0.004%	91.795%
3877	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.799%
3878	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.803%
3879	RENISHAW	0.004%	91.807%
3880	TENNANT CO	0.004%	91.811%
3881	LULULEMON	0.004%	91.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	91.819%
3883	NIPPON KONPO UN	0.004%	91.823%
3884	APA GROUP	0.004%	91.827%
3885	PT TAMBANG BATU	0.004%	91.831%
3886	PUNJAB NATIONAL	0.004%	91.835%
3887	ENERGY DEVELOP	0.004%	91.839%
3888	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.843%
3889	GRAY TELEVISION INC COMMON STOCK	0.004%	91.847%
3890	DASSAULT SYSTEM	0.004%	91.851%
3891	KAMIGUMI CO	0.004%	91.855%
3892	TRONOX LTD-CL A	0.004%	91.859%
3893	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	91.863%
3894	NIPPON SHOKUBAI	0.004%	91.867%
3895	CJ CORP.	0.004%	91.871%
3896	HEXPOL AB	0.004%	91.875%
3897	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.004%	91.879%
3898	ROLLINS INC	0.004%	91.883%
3899	MEDIATEK INC	0.004%	91.887%
3900	ASM PACIFIC TEC	0.004%	91.891%
3901	GALLIFORD TRY P	0.004%	91.895%
3902	ARVIND LTD	0.004%	91.899%
3903	PKO BANK POLSKI	0.004%	91.903%
3904	HTC CORP COMMON	0.004%	91.907%
3905	ANDRITZ AG	0.004%	91.910%
3906	ECONOCOM GROUP	0.004%	91.914%
3907	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	91.918%
3908	FAR EASTONE TEL	0.004%	91.922%
3909	ASSOCIATED BRIT	0.004%	91.926%
3910	CST BRANDS INC COMMON STOCK USD.01	0.004%	91.930%
3911	MAIDEN HLDGS LT	0.004%	91.934%
3912	TRACTOR SUPPLY	0.004%	91.938%
3913	JUBILANT LIFE S	0.004%	91.942%
3914	NIPPON SUISAN	0.004%	91.946%
3915	CHESAPEAKE LODG	0.004%	91.950%
3916	FABRINET	0.004%	91.954%
3917	CIMAREX ENERGY CO COMMON STOCK USD.01	0.004%	91.957%
3918	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	91.961%
3919	DAEWOO SECURITI	0.004%	91.965%
3920	METSA BOARD	0.004%	91.969%
3921	TASEKO MINES LT	0.004%	91.973%
3922	GLATFELTER(PH)C	0.004%	91.977%
3923	WETHERSPOON (J.	0.004%	91.981%
3924	CHINA EVERBRIGH	0.004%	91.985%
3925	DLF LIMITED	0.004%	91.989%
3926	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	91.992%
3927	SKYWORTH DIGITA	0.004%	91.996%
3928	MAEDA CORP	0.004%	92.000%
3929	BHARTI INFRATEL	0.004%	92.004%
3930	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	92.008%
3931	LION CORP	0.004%	92.012%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	KONAMI CO	0.004%	92.016%
3933	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.004%	92.020%
3934	SHOPPING CENTRE	0.004%	92.023%
3935	THIRD POINT REI	0.004%	92.027%
3936	SILICON LABORAT	0.004%	92.031%
3937	NORTHWEST HEALT	0.004%	92.035%
3938	LATAM AIRLINES GROUP SP ADR ADR	0.004%	92.039%
3939	TOHO HOLDINGS C	0.004%	92.043%
3940	DIODES INC COMMON STOCK USD.667	0.004%	92.047%
3941	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	92.051%
3942	AMBU A/S	0.004%	92.054%
3943	DAH SING FINANC	0.004%	92.058%
3944	QUALITY CARE PROPERTIES REIT USD.01	0.004%	92.062%
3945	GPO FIN INBURSA	0.004%	92.066%
3946	BIG YELLOW GROU	0.004%	92.070%
3947	BRASKEM SA	0.004%	92.074%
3948	EPLUS INC	0.004%	92.077%
3949	PAPA JOHN'S INT	0.004%	92.081%
3950	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	92.085%
3951	mitsui eng&ship	0.004%	92.089%
3952	MARUHA NICHIRO	0.004%	92.093%
3953	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	92.097%
3954	IMPLENIA AG	0.004%	92.101%
3955	MORINAGA & CO	0.004%	92.104%
3956	SING AIRP TRM S	0.004%	92.108%
3957	ANDERSONS INC/THE COMMON STOCK	0.004%	92.112%
3958	RAMSAY HEALTH C	0.004%	92.116%
3959	JAFCO CO LTD	0.004%	92.120%
3960	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	92.124%
3961	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.127%
3962	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	92.131%
3963	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	92.135%
3964	CAVIUM INC COMMON STOCK USD.001	0.004%	92.139%
3965	PNM RESOURCES I	0.004%	92.143%
3966	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.147%
3967	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.004%	92.150%
3968	MAEDA ROAD CONS	0.004%	92.154%
3969	MARSTON'S PLC	0.004%	92.158%
3970	KYUDENKO CORP	0.004%	92.162%
3971	TRIPOD TECHNOLO	0.004%	92.166%
3972	MERRY ELECTRONI	0.004%	92.169%
3973	CHINA RESOURCES	0.004%	92.173%
3974	KNOLL INC COMMON STOCK USD.01	0.004%	92.177%
3975	CAP SA	0.004%	92.181%
3976	WEST JAPAN RAIL	0.004%	92.185%
3977	UTD DRUG	0.004%	92.188%
3978	INDUSTRIAS PENO	0.004%	92.192%
3979	EDP RENOVAVEIS	0.004%	92.196%
3980	SHIRE PLC ADR	0.004%	92.200%
3981	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	92.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	92.207%
3983	K-REIT ASIA	0.004%	92.211%
3984	MAXLINEAR INC COMMON STOCK	0.004%	92.215%
3985	OCI	0.004%	92.219%
3986	OUTOTEC OYJ	0.004%	92.223%
3987	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	92.226%
3988	HOKKOKU BANK	0.004%	92.230%
3989	OKUMA CORP	0.004%	92.234%
3990	UNIBET GROUP PL	0.004%	92.238%
3991	FORTUNA SILVER MINES INC COMMON STOCK	0.004%	92.242%
3992	EMPRESAS CMPC S	0.004%	92.245%
3993	AECI	0.004%	92.249%
3994	CTS EVENTIM	0.004%	92.253%
3995	COM2US CORPORAT	0.004%	92.257%
3996	RATOS AB-B SHS	0.004%	92.260%
3997	GPO TELEVISA	0.004%	92.264%
3998	C & C GROUP PLC	0.004%	92.268%
3999	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.004%	92.272%
4000	AUTONEUM HOLDIN	0.004%	92.275%
4001	SENIOR PLC	0.004%	92.279%
4002	MORGAN ADVANCE	0.004%	92.283%
4003	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.287%
4004	INTERPUMP GROUP	0.004%	92.290%
4005	IMPERIAL METALS	0.004%	92.294%
4006	TERUMO CORP	0.004%	92.298%
4007	SIAM CEMENT PCL	0.004%	92.302%
4008	IMCD GROUP NV	0.004%	92.305%
4009	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.004%	92.309%
4010	CCR SA	0.004%	92.313%
4011	KB HOME COMMON STOCK USD1.0	0.004%	92.317%
4012	DENA CO LTD	0.004%	92.320%
4013	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	92.324%
4014	VIA VAREJO SA	0.004%	92.328%
4015	CARILLION	0.004%	92.332%
4016	DECHRA PHARMA	0.004%	92.335%
4017	INDIVIOR PLC	0.004%	92.339%
4018	ACCELL GROUP	0.004%	92.343%
4019	LUZERNER KTBK	0.004%	92.347%
4020	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.350%
4021	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	92.354%
4022	LG INNOTEK CO	0.004%	92.358%
4023	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	92.362%
4024	NORMA GROUP AG	0.004%	92.365%
4025	HAIER ELECTRONI	0.004%	92.369%
4026	TOYO SEIKAN KAI	0.004%	92.373%
4027	OKI ELECTRIC IN	0.004%	92.376%
4028	YAMAHA CORP	0.004%	92.380%
4029	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	92.384%
4030	NORTHAM PLATINU	0.004%	92.388%
4031	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	92.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	92.395%
4033	KAJIMA CORP	0.004%	92.399%
4034	EXTERRAN CORP COMMON STOCK USD.01	0.004%	92.402%
4035	LIBERTY HLDGS	0.004%	92.406%
4036	CIFI HOLDINGS G	0.004%	92.410%
4037	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.413%
4038	TELSTRA CORP	0.004%	92.417%
4039	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.421%
4040	FOXCONN TECHNOL	0.004%	92.425%
4041	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	92.428%
4042	ENTERPRISE INNS	0.004%	92.432%
4043	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	92.436%
4044	NASPERS LIMITED	0.004%	92.439%
4045	MEDICLINIC INTE	0.004%	92.443%
4046	CHASE CORP COMMON STOCK USD.1	0.004%	92.447%
4047	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.004%	92.450%
4048	MASSMART HOLDIN	0.004%	92.454%
4049	SAVILLS PLC	0.004%	92.458%
4050	SHINSEGAE DEPT	0.004%	92.461%
4051	FAR EAST TEXTIL	0.004%	92.465%
4052	BOYD GAMING COR	0.004%	92.469%
4053	KOREAN AIR LINE	0.004%	92.472%
4054	WH SMITH PLC	0.004%	92.476%
4055	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	92.480%
4056	GRUPO FINANCIER	0.004%	92.484%
4057	SWEDISH MATCH C	0.004%	92.487%
4058	OAD GAZPROM	0.004%	92.491%
4059	EURONEXT NV	0.004%	92.495%
4060	SONAE, S.G.P.S.	0.004%	92.498%
4061	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	92.502%
4062	GRIFFON CORP COMMON STOCK USD.25	0.004%	92.506%
4063	GAMUDA BERHAD	0.004%	92.509%
4064	ACER INC	0.004%	92.513%
4065	TERRENO REALTY CORP REIT USD.01	0.004%	92.517%
4066	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	92.520%
4067	SMILES SA	0.004%	92.524%
4068	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.528%
4069	ENEA SA	0.004%	92.531%
4070	WR GRACE + CO COMMON STOCK USD.01	0.004%	92.535%
4071	ACERINOX SA	0.004%	92.538%
4072	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.542%
4073	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	92.546%
4074	NUFARM	0.004%	92.549%
4075	ALMACENES EXITO	0.004%	92.553%
4076	MR PRICE GROUP	0.004%	92.557%
4077	KIER GROUP	0.004%	92.560%
4078	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.564%
4079	AEON FINANCIAL	0.004%	92.568%
4080	DAISHI BANK	0.004%	92.571%
4081	CIMB GROUP HOLD	0.004%	92.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	ZHONGSHENG GROU	0.004%	92.579%
4083	VIAD CORP	0.004%	92.582%
4084	CHINA PETROLEUM	0.004%	92.586%
4085	INSPERITY INC	0.004%	92.590%
4086	ASIANA AIRLINES	0.004%	92.593%
4087	AARHUSKARLSHAMN	0.004%	92.597%
4088	LHC GROUP INC COMMON STOCK USD.01	0.004%	92.600%
4089	LCY CHEMICAL CO	0.004%	92.604%
4090	PATRICK INDUSTRIES INC COMMON STOCK	0.004%	92.608%
4091	NISSAN CHEMICAL	0.004%	92.611%
4092	STANLEY ELECTRI	0.004%	92.615%
4093	WALSIN LIHWA CO	0.004%	92.619%
4094	SCHWEITER TECH	0.004%	92.622%
4095	FORMOSA PLASTIC	0.004%	92.626%
4096	TS TECH CO.LTD	0.004%	92.629%
4097	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	92.633%
4098	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	92.637%
4099	SHIMACHU CO	0.004%	92.640%
4100	KEIYO BANK	0.004%	92.644%
4101	AF AB	0.004%	92.648%
4102	CHENG SHIN RUBB	0.004%	92.651%
4103	BYD ELECTRONIC	0.004%	92.655%
4104	GENESCO INC COMMON STOCK USD1.0	0.004%	92.658%
4105	SOUTH INDIA BAN	0.004%	92.662%
4106	TAIWAN PAIHO	0.004%	92.666%
4107	TSUBAKIMOTO CHA	0.004%	92.669%
4108	VALORA HOLDING	0.004%	92.673%
4109	ILIAD	0.004%	92.676%
4110	MAPLETREE GREAT	0.004%	92.680%
4111	SIG	0.004%	92.684%
4112	SOCIETE TELEVIS	0.004%	92.687%
4113	THAI OIL PCL-FR	0.004%	92.691%
4114	SHANGHAI PHARMA	0.004%	92.694%
4115	APOLLO HOSPITAL	0.004%	92.698%
4116	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.701%
4117	NAVIGANT CONSUL	0.004%	92.705%
4118	WORKSPACE GROUP	0.004%	92.709%
4119	AMANO CORPORATI	0.004%	92.712%
4120	MCGRATH RENTCORP COMMON STOCK	0.004%	92.716%
4121	EXLSERVICE HLDG	0.004%	92.719%
4122	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	92.723%
4123	TF ADNUBUSTRADO	0.004%	92.727%
4124	NIPPON SEIKI CO	0.004%	92.730%
4125	FUJI OIL CO	0.004%	92.734%
4126	MINERAL RESOURC	0.004%	92.737%
4127	STORNOWAY DIAMO	0.004%	92.741%
4128	COSMAX INC	0.004%	92.744%
4129	HEIWA CORP	0.004%	92.748%
4130	BUREAU VERITAS	0.004%	92.752%
4131	BANCO SANTANDER	0.004%	92.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.759%
4133	BADGER METER INC COMMON STOCK USD1.0	0.004%	92.762%
4134	NGK INSULATORS	0.004%	92.766%
4135	ESTACIO PARTICI	0.004%	92.769%
4136	WESTPAC BANKING	0.004%	92.773%
4137	BB SEGURIDADE P	0.004%	92.776%
4138	MERIDIAN BANCORP INC COMMON STOCK	0.004%	92.780%
4139	LONDOMETRIC PR	0.004%	92.783%
4140	ALON USA ENERGY INC COMMON STOCK USD.01	0.004%	92.787%
4141	SHINSEI BANK	0.004%	92.791%
4142	EICHER MOTORS	0.004%	92.794%
4143	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	92.798%
4144	OSAKA GAS CO	0.004%	92.801%
4145	TENAGA NASIONL	0.004%	92.805%
4146	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.808%
4147	US ECOLOGY INC COMMON STOCK USD.01	0.004%	92.812%
4148	DR REDDYS LABS	0.004%	92.815%
4149	ALLIANCE FINANC	0.004%	92.819%
4150	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.822%
4151	INDUSTRIAS CH S	0.004%	92.826%
4152	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	92.829%
4153	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	92.833%
4154	DET N O A	0.004%	92.836%
4155	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	92.840%
4156	AVISTA CORP	0.004%	92.843%
4157	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	92.847%
4158	SA DES CIMENTS	0.004%	92.850%
4159	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	92.854%
4160	MONEYSUPERMARKE	0.003%	92.857%
4161	TOTVS SA	0.003%	92.861%
4162	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	92.864%
4163	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.868%
4164	BIOCON	0.003%	92.871%
4165	WHITEHAVEN COAL	0.003%	92.875%
4166	ASICS CORP	0.003%	92.878%
4167	EVERTZ TECHNOLO	0.003%	92.882%
4168	SHIMANO INC	0.003%	92.885%
4169	STROER OUT-OF-H	0.003%	92.889%
4170	TRIMAS CORP COMMON STOCK USD.01	0.003%	92.892%
4171	WELBILT INC COMMON STOCK USD.01	0.003%	92.896%
4172	BRIGGS & STRATT	0.003%	92.899%
4173	ODAKYU ELEC RLW	0.003%	92.903%
4174	TELEVISION BROA	0.003%	92.906%
4175	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.910%
4176	MIRVAC GROUP RE	0.003%	92.913%
4177	SAN IN GODO BAN	0.003%	92.917%
4178	CHINA RESOURCES	0.003%	92.920%
4179	CBIZ INC COMMON STOCK USD.01	0.003%	92.924%
4180	REALTEK SEMICON	0.003%	92.927%
4181	IWATANI INTL CO	0.003%	92.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	TAIWAN UNION TE	0.003%	92.934%
4183	SURUGA BANK	0.003%	92.937%
4184	IIDA GROUP HOLD	0.003%	92.941%
4185	KOREAN REINSURA	0.003%	92.944%
4186	STEADFAST GROUP	0.003%	92.948%
4187	HINDUSTAN PETRO	0.003%	92.951%
4188	KERNEL HOLDING	0.003%	92.955%
4189	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	92.958%
4190	WRIGHT MEDICAL	0.003%	92.962%
4191	BRITVIC	0.003%	92.965%
4192	HAW PAR CORP LT	0.003%	92.969%
4193	HELLA KGAA HUEC	0.003%	92.972%
4194	AGREE REALTY CORP REIT USD.0001	0.003%	92.975%
4195	NEOGEN CORP COMMON STOCK USD.16	0.003%	92.979%
4196	HERA	0.003%	92.982%
4197	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	92.986%
4198	KWG PROPERTY HL	0.003%	92.989%
4199	ALFRESA HOLDING	0.003%	92.993%
4200	CAPITAL & COUNT	0.003%	92.996%
4201	LUPIN LTD	0.003%	93.000%
4202	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.003%
4203	ITAU CORPBANCA	0.003%	93.006%
4204	PZ CUSSENS PLC	0.003%	93.010%
4205	RYOSAN CO	0.003%	93.013%
4206	DELPHI ENERGY C	0.003%	93.017%
4207	SINOPEC ENGINEE	0.003%	93.020%
4208	KOREA LIFE INSU	0.003%	93.024%
4209	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.027%
4210	LEOPALACE 21	0.003%	93.030%
4211	NACHI-FUJIKOSHI	0.003%	93.034%
4212	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.037%
4213	HILL & SMITH HL	0.003%	93.041%
4214	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.044%
4215	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	93.048%
4216	CUMMINS INDIA	0.003%	93.051%
4217	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.003%	93.054%
4218	SOHGO SECURITY	0.003%	93.058%
4219	KIYO BANK	0.003%	93.061%
4220	KIMBERLY CLARK	0.003%	93.065%
4221	SFS GROUP AG	0.003%	93.068%
4222	CITY DEVELOPMEN	0.003%	93.071%
4223	ENEL CHILE SA ADR	0.003%	93.075%
4224	MAYORA INDAH	0.003%	93.078%
4225	UTD ENGINEERS	0.003%	93.082%
4226	BAVARIAN NORDIC	0.003%	93.085%
4227	NOMURA RESEARCH	0.003%	93.088%
4228	EMPRESAS COPEC	0.003%	93.092%
4229	EBRO FOODS SA	0.003%	93.095%
4230	GPO CATALANA OC	0.003%	93.099%
4231	SANDS CHINA LTD	0.003%	93.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	CITIC SECURITIE	0.003%	93.105%
4233	KUMAGAI GUMI CO	0.003%	93.109%
4234	LOTTE SHOPPING	0.003%	93.112%
4235	VALE SA SP ADR ADR	0.003%	93.115%
4236	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.003%	93.119%
4237	CHINA LONGYUAN	0.003%	93.122%
4238	MARFRIG GLOBAL	0.003%	93.126%
4239	ELECTA AB B SHS	0.003%	93.129%
4240	STEEL AUTHORITY	0.003%	93.132%
4241	SCANSOURCE INC COMMON STOCK	0.003%	93.136%
4242	ESPRIT HOLDINGS	0.003%	93.139%
4243	JAPAN RENTAL HO	0.003%	93.142%
4244	BOBST GROUP AG	0.003%	93.146%
4245	MITIE GROUP	0.003%	93.149%
4246	BANKRATE INC COMMON STOCK USD.01	0.003%	93.153%
4247	NORTHGATE	0.003%	93.156%
4248	TOPRE CORPORATI	0.003%	93.159%
4249	MALAYSIA AIRPOR	0.003%	93.163%
4250	DAEWOO INTERNAT	0.003%	93.166%
4251	ORIENTAL LAND C	0.003%	93.169%
4252	PLDT INC	0.003%	93.173%
4253	BLACKBAUD INC	0.003%	93.176%
4254	ROBINSONS LAND	0.003%	93.180%
4255	AOZORA BANK	0.003%	93.183%
4256	HOKUETSU KISHU	0.003%	93.186%
4257	HYSAN DEVELOPME	0.003%	93.190%
4258	NEWS CORP CLASS B COMMON STOCK	0.003%	93.193%
4259	SENSHU IKEDA HL	0.003%	93.196%
4260	AKER ASA	0.003%	93.200%
4261	UNIMICRON TECHN	0.003%	93.203%
4262	UNIQA INSURANCE	0.003%	93.206%
4263	HITACHI TRNSPT	0.003%	93.210%
4264	ONWARD KASHIYAM	0.003%	93.213%
4265	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.216%
4266	TRUEBLUE INC COMMON STOCK	0.003%	93.220%
4267	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.223%
4268	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	93.226%
4269	TRANSUNION COMMON STOCK USD.01	0.003%	93.230%
4270	MEGACABLE HOLDI	0.003%	93.233%
4271	ANIMA HOLDING S	0.003%	93.236%
4272	TELENET GROUP H	0.003%	93.240%
4273	TATA POWER CO L	0.003%	93.243%
4274	AIR CHINA LTD	0.003%	93.246%
4275	OCLARO INC COMMON STOCK USD.01	0.003%	93.250%
4276	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	93.253%
4277	CALLIDUS CAPITA	0.003%	93.256%
4278	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.260%
4279	RIO TINTO PLC	0.003%	93.263%
4280	HYUNDAI DEVELOP	0.003%	93.266%
4281	TRADE ME LTD	0.003%	93.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	YAMATAKE CORP Y	0.003%	93.273%
4283	KEYENCE CORP	0.003%	93.276%
4284	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.280%
4285	RINGKJOEBING LA	0.003%	93.283%
4286	HEIDELBERGER DR	0.003%	93.286%
4287	COCA-COLA AMATI	0.003%	93.290%
4288	HYUNDAI WIA COR	0.003%	93.293%
4289	TOTO	0.003%	93.296%
4290	TREND MICRO INC	0.003%	93.300%
4291	HANSTEEN HOLDIN	0.003%	93.303%
4292	KAYABA INDUSTRY	0.003%	93.306%
4293	FRESNILLO PLC	0.003%	93.310%
4294	NIPPON HODO CO	0.003%	93.313%
4295	LYDALL INC COMMON STOCK USD.1	0.003%	93.316%
4296	FP CORP	0.003%	93.320%
4297	FIVE BELOW COMMON STOCK USD.01	0.003%	93.323%
4298	SAN MIGUEL CORP	0.003%	93.326%
4299	PFEIFFER VAC TE	0.003%	93.329%
4300	JOHNSON ELECTRI	0.003%	93.333%
4301	TSOGO SUN HOLDI	0.003%	93.336%
4302	TATA GLOBAL	0.003%	93.339%
4303	SEINO TRANSPORT	0.003%	93.343%
4304	TUPRAS-TURKIYE	0.003%	93.346%
4305	MATERION CORP COMMON STOCK	0.003%	93.349%
4306	CHINA AIRLINES	0.003%	93.353%
4307	TESLA INC COMMON STOCK USD.001	0.003%	93.356%
4308	CHURCHILL DOWNS INC COMMON STOCK	0.003%	93.359%
4309	FIDESA	0.003%	93.362%
4310	UNITE GROUP PLC	0.003%	93.366%
4311	TELECOM ITALIA	0.003%	93.369%
4312	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.372%
4313	LINTEC CORP	0.003%	93.376%
4314	HITACHI HIGH-TE	0.003%	93.379%
4315	MARINE HARVEST	0.003%	93.382%
4316	SEOUL SEMICONDU	0.003%	93.385%
4317	DAH SING BANKIN	0.003%	93.389%
4318	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.392%
4319	H&E EQUIPMENT S	0.003%	93.395%
4320	ST MODWEN PROPS	0.003%	93.398%
4321	KORIAN	0.003%	93.402%
4322	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	93.405%
4323	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.408%
4324	NOBIA AB NEW	0.003%	93.412%
4325	KINTETSU CORP	0.003%	93.415%
4326	IPSOS	0.003%	93.418%
4327	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.421%
4328	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.425%
4329	JUROKU BANK	0.003%	93.428%
4330	WINBOND ELECTRO	0.003%	93.431%
4331	MRF LTD	0.003%	93.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	BANREGIO GRUPO	0.003%	93.438%
4333	CHINA OILFIELD	0.003%	93.441%
4334	DEWAN HOUSING F	0.003%	93.444%
4335	BOJANGLES INC COMMON STOCK USD.01	0.003%	93.447%
4336	KUMBA IRON ORE	0.003%	93.451%
4337	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.454%
4338	ST GALLER KTBK	0.003%	93.457%
4339	CHARTER HALL	0.003%	93.460%
4340	ILUKA RESOURCES	0.003%	93.464%
4341	AVON PRODUCTS I	0.003%	93.467%
4342	MACQUARIE KOREA	0.003%	93.470%
4343	PETROCHINA COMP	0.003%	93.473%
4344	ORGANIZACI SORI	0.003%	93.477%
4345	SUMITOMO BAKELI	0.003%	93.480%
4346	CHIN-POON INDL	0.003%	93.483%
4347	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	93.486%
4348	CALLAWAY GOLF C	0.003%	93.490%
4349	SHIMAMURA CO	0.003%	93.493%
4350	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	93.496%
4351	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.499%
4352	GPE EUROTUNNEL	0.003%	93.503%
4353	PORT OF TAURANG	0.003%	93.506%
4354	YAMATO KOGYO CO	0.003%	93.509%
4355	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.512%
4356	ONTEX GROUP NV	0.003%	93.516%
4357	GREGGS PLC	0.003%	93.519%
4358	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.522%
4359	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.525%
4360	NCC LTD/INDIA	0.003%	93.528%
4361	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.003%	93.532%
4362	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	93.535%
4363	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.538%
4364	KAP IND HLDG LT	0.003%	93.541%
4365	DOOSAN HEAVY IN	0.003%	93.544%
4366	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.548%
4367	SANFILIPPO(JOHN	0.003%	93.551%
4368	GUARDIAN CAP GR	0.003%	93.554%
4369	FED SIGNAL CORP	0.003%	93.557%
4370	DOOSAN INFRACOR	0.003%	93.561%
4371	ARCELORMITTAL-N	0.003%	93.564%
4372	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	93.567%
4373	HUNTING PLC	0.003%	93.570%
4374	BANK OF INDIA C	0.003%	93.573%
4375	EDION CORP	0.003%	93.577%
4376	BYD CO	0.003%	93.580%
4377	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.583%
4378	BLUCORA INC COMMON STOCK USD.0001	0.003%	93.586%
4379	SARAS SPA	0.003%	93.589%
4380	SABRE CORP COMMON STOCK USD.01	0.003%	93.592%
4381	TONGAAT-HULETT	0.003%	93.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	DOMINOS PIZZA E	0.003%	93.599%
4383	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.602%
4384	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	93.605%
4385	ARCADIS NV	0.003%	93.608%
4386	TREX COMPANY INC COMMON STOCK USD.01	0.003%	93.612%
4387	NIHON PARKERIZI	0.003%	93.615%
4388	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.618%
4389	ACACIA MINING	0.003%	93.621%
4390	INVINCIBLE INVE	0.003%	93.624%
4391	BCO SANTANDER-C	0.003%	93.628%
4392	THAI MILITARY B	0.003%	93.631%
4393	SSAB SVENSKT ST	0.003%	93.634%
4394	DAETWYLER HOLDI	0.003%	93.637%
4395	UNIPRES CORP.	0.003%	93.640%
4396	BR MALLS PARTIC	0.003%	93.643%
4397	TOD'S SPA	0.003%	93.647%
4398	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.650%
4399	TOYO SUISAN KAI	0.003%	93.653%
4400	ADVANSIX INC COMMON STOCK USD.01	0.003%	93.656%
4401	POLY HONG KONG	0.003%	93.659%
4402	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.662%
4403	COMFORIA RESIDE	0.003%	93.666%
4404	HALFORDS GROUP	0.003%	93.669%
4405	AK STEEL HOLDIN	0.003%	93.672%
4406	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.675%
4407	KELLY SERVICES	0.003%	93.678%
4408	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.681%
4409	KONINKLIJKE WES	0.003%	93.685%
4410	ANGLOVAAL MININ	0.003%	93.688%
4411	HITACHI ZOSEN C	0.003%	93.691%
4412	TAIWAN FERTILIZ	0.003%	93.694%
4413	WOORI INVESTMEN	0.003%	93.697%
4414	CANWEL BUILDING	0.003%	93.700%
4415	LG PHILIPS LCD	0.003%	93.703%
4416	NN INC COMMON STOCK USD.01	0.003%	93.707%
4417	TURK SISE VE CA	0.003%	93.710%
4418	SOCIETE BIC SA	0.003%	93.713%
4419	EVA AIRWAYS	0.003%	93.716%
4420	NOVANTA INC COMMON STOCK	0.003%	93.719%
4421	SINOTRANS LIMIT	0.003%	93.722%
4422	MARSHALLS PLC	0.003%	93.725%
4423	JB HI-FI	0.003%	93.729%
4424	EULER & HERMES	0.003%	93.732%
4425	ZCL COMPOSITES	0.003%	93.735%
4426	BONAVA AB - B S	0.003%	93.738%
4427	FNFV GROUP TRACKING STK USD.0001	0.003%	93.741%
4428	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.744%
4429	KINGBOARD LAMIN	0.003%	93.747%
4430	CAR INC	0.003%	93.751%
4431	SPAR NORD BANK	0.003%	93.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	AICA KOGYO CO	0.003%	93.757%
4433	MEGMILK SNOW BR	0.003%	93.760%
4434	SIXT SE PFD	0.003%	93.763%
4435	AZIMUT HOLDING	0.003%	93.766%
4436	GENTING MALAYSI	0.003%	93.769%
4437	VALOR CO LTD	0.003%	93.772%
4438	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	93.776%
4439	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.003%	93.779%
4440	INDEPENDENCE GR	0.003%	93.782%
4441	CALTEX AUSTRALI	0.003%	93.785%
4442	POSTNL	0.003%	93.788%
4443	ZTE CORP	0.003%	93.791%
4444	ERG SPA	0.003%	93.794%
4445	COSAN SA INDUST	0.003%	93.797%
4446	SIDERURGICA NAC	0.003%	93.800%
4447	ST JOE CO/THE COMMON STOCK	0.003%	93.804%
4448	VOLTAS LTD	0.003%	93.807%
4449	JG SUMMIT HLDGS	0.003%	93.810%
4450	RATIONAL	0.003%	93.813%
4451	GT CAPITAL HOLD	0.003%	93.816%
4452	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.819%
4453	SHIONOGI & CO	0.003%	93.822%
4454	TECAN AG	0.003%	93.825%
4455	ALIOR BANK SA	0.003%	93.828%
4456	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.831%
4457	ENDEAVOUR SILVE	0.003%	93.835%
4458	WACKER CONSTRUC	0.003%	93.838%
4459	TVS MOTOR CO	0.003%	93.841%
4460	TOHOKU ELEC POW	0.003%	93.844%
4461	KENDA RUBBER IN	0.003%	93.847%
4462	CIELO SA	0.003%	93.850%
4463	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.003%	93.853%
4464	ALAMO GROUP INC	0.003%	93.856%
4465	INTERCONTINENTA	0.003%	93.859%
4466	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.003%	93.862%
4467	AAON INC COMMON STOCK USD.004	0.003%	93.865%
4468	AMOREPACIFIC GR	0.003%	93.868%
4469	DATATEC	0.003%	93.871%
4470	ASHOK LEYLAND	0.003%	93.875%
4471	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.878%
4472	DAIO PAPER CORP	0.003%	93.881%
4473	MACRONIX INTERN	0.003%	93.884%
4474	BAJAJ FINANCE L	0.003%	93.887%
4475	DAVIDE CAMPARI-	0.003%	93.890%
4476	TCC HONG KONG C	0.003%	93.893%
4477	RELIANCE ENERGY	0.003%	93.896%
4478	TODA CORP	0.003%	93.899%
4479	TOKAI RIKAI CO	0.003%	93.902%
4480	MORGUARD REAL E	0.003%	93.905%
4481	SIEGFRIED HOLDI	0.003%	93.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	PAZ OIL CO LTD	0.003%	93.911%
4483	KINPO ELECTRONI	0.003%	93.914%
4484	MERCER INTL INC	0.003%	93.917%
4485	OPHIR ENERGY PL	0.003%	93.920%
4486	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.003%	93.923%
4487	YAGEO CORP	0.003%	93.927%
4488	ROHTO PHARM	0.003%	93.930%
4489	MONCLER SPA	0.003%	93.933%
4490	DAIRY CREST GRO	0.003%	93.936%
4491	BAIC MOTOR CORP	0.003%	93.939%
4492	HYAKUGO BANK(10	0.003%	93.942%
4493	TRICO BANCSHARES COMMON STOCK	0.003%	93.945%
4494	GRANITE OIL COR	0.003%	93.948%
4495	DIASORIN SPA EU	0.003%	93.951%
4496	WIENER STAEDTIS	0.003%	93.954%
4497	ASPEN PHARMACAR	0.003%	93.957%
4498	SHINMAYWA INDS	0.003%	93.960%
4499	MELCO INTERNATI	0.003%	93.963%
4500	DAOU TECHNOLOGY	0.003%	93.966%
4501	SIME DARBY BHD	0.003%	93.969%
4502	MIZRAHI TEFAHOT	0.003%	93.972%
4503	COLGATE-PALM (I	0.003%	93.975%
4504	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	93.978%
4505	UNILEVER NV	0.003%	93.981%
4506	ATEA ASA	0.003%	93.984%
4507	AEROPORTS DE PA	0.003%	93.987%
4508	KRONES AG	0.003%	93.990%
4509	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.993%
4510	ZHUZHOU CSR TIM	0.003%	93.996%
4511	EMAMI LTD	0.003%	93.999%
4512	PC CONNECTION	0.003%	94.002%
4513	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.005%
4514	DIAMOND OFFSHOR	0.003%	94.008%
4515	SACYR SA	0.003%	94.011%
4516	ANSALDO STS SPA	0.003%	94.014%
4517	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.017%
4518	KCC CORP	0.003%	94.020%
4519	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.023%
4520	ADVANCED INFO S	0.003%	94.026%
4521	MARUI CO	0.003%	94.029%
4522	US CONCRETE INC COMMON STOCK USD.001	0.003%	94.032%
4523	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.003%	94.035%
4524	HARMONY GOLD MN	0.003%	94.038%
4525	GENUS PLC	0.003%	94.041%
4526	JENOPTIK AG	0.003%	94.044%
4527	NATL HOUSE INDL	0.003%	94.047%
4528	CAPITAL ONE BAN	0.003%	94.050%
4529	BWP TRUST	0.003%	94.053%
4530	DRILLISCH AG	0.003%	94.056%
4531	WEST CORP COMMON STOCK USD.001	0.003%	94.059%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.062%
4533	INDO TAMBANGRAY	0.003%	94.065%
4534	FORTUNE REIT	0.003%	94.068%
4535	SCORPIO TANKERS	0.003%	94.071%
4536	CHINA RAILWAY G	0.003%	94.074%
4537	KING YUAN ELECT	0.003%	94.077%
4538	EXIDE INDUSTRIE	0.003%	94.080%
4539	PRESIDENT CHAIN	0.003%	94.083%
4540	TOKYU REIT INC	0.003%	94.086%
4541	ADITYA BIRLA NU	0.003%	94.089%
4542	COCA-COLA EUROP	0.003%	94.092%
4543	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	94.095%
4544	MAHINDRA & MAHI	0.003%	94.098%
4545	CLOETTA AB B SH	0.003%	94.101%
4546	NANKAI ELEC RAI	0.003%	94.104%
4547	TRANSAT AT INC	0.003%	94.107%
4548	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.003%	94.110%
4549	BAJAJ AUTO LTD	0.003%	94.113%
4550	NAGACORP LTD	0.003%	94.116%
4551	SPX CORP COMMON STOCK USD.01	0.003%	94.119%
4552	CHINA ZHONGWANG	0.003%	94.122%
4553	TAIWAN BUSINESS	0.003%	94.125%
4554	BANK DANAMON PT	0.003%	94.128%
4555	AFRICA OIL CORP	0.003%	94.131%
4556	TOYOTA BOSHOKU	0.003%	94.134%
4557	AUROBINDO PHARM	0.003%	94.137%
4558	INDUSTRIAL & IN	0.003%	94.140%
4559	CHOW SANG SANG	0.003%	94.143%
4560	CARETRUST REIT INC REIT USD.01	0.003%	94.146%
4561	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	94.149%
4562	SYDNEY AIRPORT	0.003%	94.152%
4563	BANCO DE CHILE ADR ADR	0.003%	94.155%
4564	MARCUS CORP	0.003%	94.157%
4565	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.160%
4566	JARDINE CYCLE	0.003%	94.163%
4567	JAPAN STEEL WOR	0.003%	94.166%
4568	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.003%	94.169%
4569	PHOTRONICS INC COMMON STOCK USD.01	0.003%	94.172%
4570	MUSASHINO BANK	0.003%	94.175%
4571	NAVISTAR INTL C	0.003%	94.178%
4572	KYOWA EXEO CORP	0.003%	94.181%
4573	REUNERT	0.003%	94.184%
4574	CANON MARKETING	0.003%	94.187%
4575	EMEMORY TECHNOL	0.003%	94.190%
4576	FIELMANN AG	0.003%	94.193%
4577	TURKIYE HALK	0.003%	94.196%
4578	HAITIAN INTL HL	0.003%	94.199%
4579	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.202%
4580	ALLIED GROUP LT	0.003%	94.205%
4581	MAPLETREE LOGIS	0.003%	94.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	IRPC PUBLIC CO	0.003%	94.210%
4583	UNI-CHARM CORP	0.003%	94.213%
4584	U-MING MARINE	0.003%	94.216%
4585	AUSNET SERVICES	0.003%	94.219%
4586	NTHN STAR RES L	0.003%	94.222%
4587	KELLER GROUP	0.003%	94.225%
4588	ALKERMES PLC	0.003%	94.228%
4589	GRUPO ELEKTRA(N	0.003%	94.231%
4590	SINO LAND CO	0.003%	94.234%
4591	CHINA LESSO GRO	0.003%	94.237%
4592	SIMPLO TECHNOLO	0.003%	94.240%
4593	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	94.243%
4594	NICHIAS CORP	0.003%	94.245%
4595	BORREGAARD ASA	0.003%	94.248%
4596	FABEGE AB	0.003%	94.251%
4597	JERONIMO MARTIN	0.003%	94.254%
4598	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.257%
4599	OKASAN SECURITI	0.003%	94.260%
4600	SAF-HOLLAND SA	0.003%	94.263%
4601	PANALPINA WELT	0.003%	94.266%
4602	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.269%
4603	HOME PRODUCT CE	0.003%	94.272%
4604	K12 INC COMMON STOCK USD.0001	0.003%	94.275%
4605	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	94.277%
4606	SHIP HEALTHCARE	0.003%	94.280%
4607	QIAGEN NV	0.003%	94.283%
4608	TOAGOSEI CO LTD	0.003%	94.286%
4609	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.289%
4610	THAI UNION GROU	0.003%	94.292%
4611	MANDO CORPORATI	0.003%	94.295%
4612	IMERYS SA	0.003%	94.298%
4613	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.301%
4614	SLIGRO FOOD GRO	0.003%	94.304%
4615	INVESTMENT TECH	0.003%	94.306%
4616	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.309%
4617	IPSEN	0.003%	94.312%
4618	L&T FINANCE HOL	0.003%	94.315%
4619	POLYPIPE GROUP	0.003%	94.318%
4620	MAKALOTIndustr	0.003%	94.321%
4621	TOKIO MARINE HO	0.003%	94.324%
4622	PRIMARY HEALTH	0.003%	94.327%
4623	UTD INTEGRATION	0.003%	94.329%
4624	CAIRN INDIA LTD	0.003%	94.332%
4625	TOKAI CARBON CO	0.003%	94.335%
4626	GUESS? INC COMMON STOCK USD.01	0.003%	94.338%
4627	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.341%
4628	TAKKT AG	0.003%	94.344%
4629	MACQUARIE MEXIC	0.003%	94.347%
4630	HYPERMARCAS SA	0.003%	94.349%
4631	BEACH PETROLEUM	0.003%	94.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	PZU GR	0.003%	94.355%
4633	KING'S TOWN BAN	0.003%	94.358%
4634	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.361%
4635	KRUK SA	0.003%	94.364%
4636	PETRA DIAMONDS	0.003%	94.367%
4637	MERCIALYS	0.003%	94.369%
4638	CHINA CONCH VEN	0.003%	94.372%
4639	SAFESTORE HOLDI	0.003%	94.375%
4640	CHINA STHN AIRL	0.003%	94.378%
4641	NOS SGPS	0.003%	94.381%
4642	FIBRIA CELULOSE	0.003%	94.384%
4643	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.387%
4644	INVENSENSE INC COMMON STOCK USD.001	0.003%	94.389%
4645	TARKETT SA	0.003%	94.392%
4646	RPC INC COMMON STOCK USD.1	0.003%	94.395%
4647	BUMI ARMADA BER	0.003%	94.398%
4648	A2A SPA	0.003%	94.401%
4649	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.404%
4650	FELCOR LODGING	0.003%	94.406%
4651	AIRPORTS OF THA	0.003%	94.409%
4652	UTD STATES CELL	0.003%	94.412%
4653	DUSKIN CO LTD	0.003%	94.415%
4654	GPO IND BIMBO	0.003%	94.418%
4655	OAD ROSNEFT OIL	0.003%	94.421%
4656	WT MICROELECTRO	0.003%	94.423%
4657	GANNETT CO INC COMMON STOCK	0.003%	94.426%
4658	SEVERSTAL GDR REG S GDR	0.003%	94.429%
4659	BRINKER INTL IN	0.003%	94.432%
4660	NOLATO AB	0.003%	94.435%
4661	SCIENTIFIC GAME	0.003%	94.438%
4662	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.440%
4663	NIPPON GAS CO L	0.003%	94.443%
4664	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.003%	94.446%
4665	COLOPLAST AS	0.003%	94.449%
4666	SAUL CENTERS INC REIT USD.01	0.003%	94.452%
4667	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	94.455%
4668	FUKUYAMA TRANSP	0.003%	94.457%
4669	GIMV NV	0.003%	94.460%
4670	SANOMA OYJ	0.003%	94.463%
4671	MYRIAD GENETICS	0.003%	94.466%
4672	BALKRISHNA INDS	0.003%	94.469%
4673	GREENTOWN CHINA	0.003%	94.471%
4674	DIGI.COM BHD	0.003%	94.474%
4675	FUGRO NV-CVA	0.003%	94.477%
4676	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	94.480%
4677	BEFIMMO SCA	0.003%	94.483%
4678	DCM JAPAN HOLDI	0.003%	94.485%
4679	PIGEON CORP	0.003%	94.488%
4680	LINDT & SPRUENG	0.003%	94.491%
4681	HARGREAVES LANS	0.003%	94.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.497%
4683	LEROY SEAFOOD G	0.003%	94.500%
4684	CHINA VANKE CO	0.003%	94.502%
4685	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.505%
4686	SHIP FINANCE IN	0.003%	94.508%
4687	LIPPO KARAWACI	0.003%	94.511%
4688	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.513%
4689	DEBENHAMS	0.003%	94.516%
4690	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.519%
4691	SEKISUI HOUSE R	0.003%	94.522%
4692	BALFOUR BEATTY	0.003%	94.525%
4693	KYUSHU ELEC POW	0.003%	94.527%
4694	ENGIE BRASIL SA	0.003%	94.530%
4695	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.533%
4696	BANK MILLENIUM	0.003%	94.536%
4697	ABIOMED INC COMMON STOCK USD.01	0.003%	94.539%
4698	ALUMINA LTD-SPO	0.003%	94.541%
4699	TOPCO SCIENTIFI	0.003%	94.544%
4700	SSP GROUP PLC	0.003%	94.547%
4701	WONIK IPS CO LT	0.003%	94.550%
4702	AIRBOSS OF AMER	0.003%	94.553%
4703	METROPOLITAN BA	0.003%	94.555%
4704	SYSMEX CORP	0.003%	94.558%
4705	OTSUKA HLDGS CO	0.003%	94.561%
4706	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	94.564%
4707	OM ASSET MANAGE	0.003%	94.566%
4708	RELIANCE POWER	0.003%	94.569%
4709	DEUTZ AG	0.003%	94.572%
4710	HYUNDAI MIPO DO	0.003%	94.575%
4711	GRAND PACIF PET	0.003%	94.577%
4712	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.580%
4713	FUKUOKA REIT CO	0.003%	94.583%
4714	CHINA EVERBRIGH	0.003%	94.586%
4715	TOWER SEMICONDU	0.003%	94.589%
4716	TISCO FINANCIAL	0.003%	94.591%
4717	OCI COMPANY LTD	0.003%	94.594%
4718	COSMO ENERGY HO	0.003%	94.597%
4719	SIXT AG	0.003%	94.600%
4720	HAVAS SA	0.003%	94.602%
4721	BRF SA	0.003%	94.605%
4722	ZAKLADY METALI	0.003%	94.608%
4723	BROOKFIELD OFFI	0.003%	94.611%
4724	KFORCE INC COMMON STOCK USD.01	0.003%	94.613%
4725	HUBER & SUHNER	0.003%	94.616%
4726	HOTA INDUSTRIAL	0.003%	94.619%
4727	BANK OF BARODA	0.003%	94.622%
4728	AIR NEW ZEALAND	0.003%	94.624%
4729	YELLOW PAGES LT	0.003%	94.627%
4730	DOMINO'S PIZZA	0.003%	94.630%
4731	AVICHINA INDUST	0.003%	94.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.635%
4733	MEDIPAL HOLDING	0.003%	94.638%
4734	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.003%	94.641%
4735	ANDREW PELLER-A	0.003%	94.643%
4736	ULTRATECH INC COMMON STOCK USD.001	0.003%	94.646%
4737	GLAXOSMITHKLINE	0.003%	94.649%
4738	TEC CORPORATION	0.003%	94.652%
4739	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	94.654%
4740	SUPERGROUP PLC	0.003%	94.657%
4741	NOBLE CORP PLC	0.003%	94.660%
4742	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.663%
4743	ASTRONICS CORP COMMON STOCK USD.01	0.003%	94.665%
4744	AEROVIRONMENT I	0.003%	94.668%
4745	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.671%
4746	NOBLE GROUP LTD	0.003%	94.674%
4747	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.676%
4748	TOKYO ELEC POWE	0.003%	94.679%
4749	TELECOM PLUS	0.003%	94.682%
4750	FUYO GENERAL LE	0.003%	94.684%
4751	CHINA BLUECHEMI	0.003%	94.687%
4752	ZHAOJIN MINING	0.003%	94.690%
4753	TELECOM ITALIA	0.003%	94.693%
4754	INVERSIONES AGU	0.003%	94.695%
4755	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.698%
4756	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.701%
4757	STARTS CORP INC	0.003%	94.704%
4758	DURATEX SA	0.003%	94.706%
4759	TOHO GAS CO	0.003%	94.709%
4760	JC DECAUX SA	0.003%	94.712%
4761	OPEN HOUSE CO L	0.003%	94.714%
4762	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.003%	94.717%
4763	ABERCROMBIE & F	0.003%	94.720%
4764	ELITE MATERIAL	0.003%	94.723%
4765	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.725%
4766	CHINA GALAXY SE	0.003%	94.728%
4767	SIBANYE GOLD SPON ADR ADR	0.003%	94.731%
4768	HAP SENG CONSOL	0.003%	94.733%
4769	FAR EAST INTL B	0.003%	94.736%
4770	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.739%
4771	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.741%
4772	CHINA PACIFIC I	0.003%	94.744%
4773	SAMSUNG ELECTRO	0.003%	94.747%
4774	VERITIV CORP COMMON STOCK USD.01	0.003%	94.749%
4775	SERIA CO LTD	0.003%	94.752%
4776	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	94.755%
4777	CENTRAL GLASS C	0.003%	94.757%
4778	BAJAJ AUTO	0.003%	94.760%
4779	HYAKUJUSHI BANK	0.003%	94.763%
4780	TUNG HO STEEL E	0.003%	94.766%
4781	NHN ENTERTAINME	0.003%	94.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	LONG CHEN PAPER	0.003%	94.771%
4783	KOREA ELEC POWE	0.003%	94.774%
4784	AGFA GEVAERT NV	0.003%	94.776%
4785	PARADE TECHNOLO	0.003%	94.779%
4786	TOKYO SEIMITSU	0.003%	94.782%
4787	PHH CORP COMMON STOCK USD.01	0.003%	94.784%
4788	CHIPOTLE MEXICA	0.003%	94.787%
4789	LADBROKES PLC	0.003%	94.790%
4790	KOMORI CORPORAT	0.003%	94.792%
4791	PROTO LABS INC COMMON STOCK USD.001	0.003%	94.795%
4792	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.797%
4793	MONMOUTH REAL E	0.003%	94.800%
4794	IMMOFINANZ IMMO	0.003%	94.803%
4795	KUMHO TIRE CO	0.003%	94.805%
4796	MINDTREE LTD	0.003%	94.808%
4797	SYNTEL INC COMMON STOCK	0.003%	94.811%
4798	INTERRENT REAL	0.003%	94.813%
4799	COMSYS HOLDINGS	0.003%	94.816%
4800	INFICON HOLDING	0.003%	94.819%
4801	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	94.821%
4802	CHINA GEN PLAST	0.003%	94.824%
4803	EXPRESS INC COMMON STOCK	0.003%	94.827%
4804	MELEXIS	0.003%	94.829%
4805	TOBU RAILWAY CO	0.003%	94.832%
4806	TURK HAVA YOLLA	0.003%	94.835%
4807	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.837%
4808	AEGION CORP COMMON STOCK USD.01	0.003%	94.840%
4809	ITOHAM YONEKYU	0.003%	94.842%
4810	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.003%	94.845%
4811	LUXOTTICA GROUP	0.003%	94.848%
4812	CIPUTRA DEVELOP	0.003%	94.850%
4813	PREMIER INVESTM	0.003%	94.853%
4814	MOBIMO HLDG AG	0.003%	94.856%
4815	ORANGE SPON ADR ADR	0.003%	94.858%
4816	CHINA DONGXIANG	0.003%	94.861%
4817	HANNSTAR DISPLA	0.003%	94.864%
4818	RAMCO-GERSHENSO	0.003%	94.866%
4819	VTECH HLDGS	0.003%	94.869%
4820	ABAXIS INC COMMON STOCK	0.003%	94.871%
4821	CARSALES.COM LT	0.003%	94.874%
4822	ALM. BRAND	0.003%	94.877%
4823	IMP DEL DES Y E	0.003%	94.879%
4824	JAPAN DISPLAY I	0.003%	94.882%
4825	MANHATTAN ASSOC	0.003%	94.884%
4826	JIANGSU EXPRESS	0.003%	94.887%
4827	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.890%
4828	ENGINEERS INDIA	0.003%	94.892%
4829	KOLON INDUSTRIE	0.003%	94.895%
4830	KEIO CORP	0.003%	94.898%
4831	FIRST BANCORP/NC COMMON STOCK	0.003%	94.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	PACIFIC BASIN S	0.003%	94.903%
4833	EXEDY CORP	0.003%	94.905%
4834	ENQUEST PLC	0.003%	94.908%
4835	NANTO BANK	0.003%	94.911%
4836	STONERIDGE INC COMMON STOCK	0.003%	94.913%
4837	MAKINO MILLING	0.003%	94.916%
4838	H.I.S.CO	0.003%	94.918%
4839	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.921%
4840	KINAXIS INC	0.003%	94.924%
4841	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.926%
4842	MAN WAH HOLDING	0.003%	94.929%
4843	ITO EN	0.003%	94.931%
4844	OGAKI KYORITSU	0.003%	94.934%
4845	PARMALAT S.P.A	0.003%	94.937%
4846	FUTURE LAND DEV	0.003%	94.939%
4847	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.942%
4848	SLATE RETAIL RE	0.003%	94.944%
4849	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.947%
4850	DE'LONGHI SPA	0.003%	94.949%
4851	ITEQ CORP	0.003%	94.952%
4852	LAIRD PLC	0.003%	94.955%
4853	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.957%
4854	SINGAPORE TECH	0.003%	94.960%
4855	MULTIPLAN EMPRE	0.003%	94.962%
4856	RAKUTEN INC	0.003%	94.965%
4857	POLSKIE GORNICT	0.003%	94.968%
4858	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.970%
4859	ALK-ABELLO A/S	0.003%	94.973%
4860	SIGMA PHARMACEU	0.003%	94.975%
4861	TIANNENG POWER	0.003%	94.978%
4862	MAGELLAN FINANC	0.003%	94.980%
4863	MODINE MFG CO	0.003%	94.983%
4864	KOMERI CO	0.003%	94.986%
4865	ORION CORP	0.003%	94.988%
4866	CORETRONICS COR	0.003%	94.991%
4867	PAN OCEAN CO	0.003%	94.993%
4868	SERCOMM CORP	0.003%	94.996%
4869	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.998%
4870	MARICO LTD	0.003%	95.001%
4871	DEUTSCHE EUROSH	0.003%	95.004%
4872	INDUSIND BANK	0.003%	95.006%
4873	SEMEN GRESIK	0.003%	95.009%
4874	RYOHIN KEIKAKU	0.003%	95.011%
4875	Ayala Land Inc	0.003%	95.014%
4876	RHONE-KLINIKUM	0.003%	95.016%
4877	EFG INTERNATION	0.003%	95.019%
4878	PARK STERLING CORP COMMON STOCK USD.01	0.003%	95.022%
4879	CAHYA MATA SARA	0.003%	95.024%
4880	CONZZETA AG	0.003%	95.027%
4881	AMBEV SA ADR ADR	0.003%	95.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	TOMTOM NV	0.003%	95.032%
4883	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	95.034%
4884	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	95.037%
4885	AUTOMOTIVE HOLD	0.003%	95.040%
4886	K WAH INTL HLDG	0.003%	95.042%
4887	MILLENNIUM&COPT	0.003%	95.045%
4888	ANALOGIC CORP	0.003%	95.047%
4889	AUTODESK INC	0.003%	95.050%
4890	BHARAT PETROL C	0.003%	95.052%
4891	KISSEI PHARM CO	0.003%	95.055%
4892	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	95.057%
4893	REGIS RESOURCES	0.003%	95.060%
4894	HAMBORNER AG	0.003%	95.062%
4895	BANGKOK LAND PC	0.003%	95.065%
4896	AIRASIA BHD	0.003%	95.068%
4897	HINDUSTAN LEVER	0.003%	95.070%
4898	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	95.073%
4899	XINYI SOLAR HOL	0.003%	95.075%
4900	EZ TEC EMPREEND	0.003%	95.078%
4901	WPT INDUSTRIAL	0.003%	95.080%
4902	KANEMATSU CORP	0.003%	95.083%
4903	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	95.085%
4904	KIWI PROPERTY G	0.003%	95.088%
4905	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	95.090%
4906	CIECH SA	0.003%	95.093%
4907	PHARMERICA CORP COMMON STOCK USD.01	0.003%	95.095%
4908	HOMESTREET INC COMMON STOCK	0.003%	95.098%
4909	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	95.100%
4910	RITEK INC	0.003%	95.103%
4911	USS CO. LTD.	0.003%	95.105%
4912	AEON REIT INVES	0.003%	95.108%
4913	INDUTRADE AB	0.003%	95.111%
4914	VAKRANGEE LTD	0.003%	95.113%
4915	KANDENKO CO	0.003%	95.116%
4916	SENKO CO	0.003%	95.118%
4917	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	95.121%
4918	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	95.123%
4919	TRAVELPORT WORL	0.003%	95.126%
4920	FCC CO LTD	0.003%	95.128%
4921	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	95.131%
4922	GLENMARK PHARM	0.003%	95.133%
4923	CORBY SPIRIT AN	0.003%	95.136%
4924	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	95.138%
4925	MARUICHI STL TU	0.003%	95.141%
4926	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	95.143%
4927	FENG TAY ENTRPR	0.003%	95.146%
4928	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	95.148%
4929	OKUMURA CORP	0.003%	95.151%
4930	ASCOM HOLDING A	0.003%	95.153%
4931	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	SUMITOMO WAREHO	0.002%	95.158%
4933	MINMETALS RES	0.002%	95.161%
4934	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.163%
4935	SUNTORY BEVERAG	0.002%	95.166%
4936	TONG YANG INDUS	0.002%	95.168%
4937	ASATSU INC	0.002%	95.171%
4938	GS ENGINEERING	0.002%	95.173%
4939	CROMWELL PROPER	0.002%	95.176%
4940	CHINA MOTOR CO	0.002%	95.178%
4941	TRAVELSKY TECHN	0.002%	95.181%
4942	TOWER INTL INC	0.002%	95.183%
4943	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.186%
4944	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.188%
4945	CHINA TRAVEL IN	0.002%	95.191%
4946	MITSUBA CORP	0.002%	95.193%
4947	FINISH LINE INC	0.002%	95.195%
4948	TAIWAN STYRENE	0.002%	95.198%
4949	NISHIMATSU CONS	0.002%	95.200%
4950	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.203%
4951	HUFVUDSTADEN AB	0.002%	95.205%
4952	NINTENDO CO	0.002%	95.208%
4953	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.002%	95.210%
4954	FLIGHT CENTRE L	0.002%	95.213%
4955	SINGAPORE POST	0.002%	95.215%
4956	TSRC CORP	0.002%	95.218%
4957	DUZONBIZON CO L	0.002%	95.220%
4958	ASSURA PLC	0.002%	95.223%
4959	TASSAL GROUP	0.002%	95.225%
4960	MUTHOOT FINANCE	0.002%	95.228%
4961	SINO-AMERICAN S	0.002%	95.230%
4962	AEON MALL CO LT	0.002%	95.232%
4963	TOOTSIE ROLL IN	0.002%	95.235%
4964	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.237%
4965	GLOBE TELECOM I	0.002%	95.240%
4966	CIMPRESS NV	0.002%	95.242%
4967	BLUEBIRD BIO IN	0.002%	95.245%
4968	EURONAV SA	0.002%	95.247%
4969	POWER GRID CORP	0.002%	95.250%
4970	TOKYO TY FINANC	0.002%	95.252%
4971	MITSUBISHI TANA	0.002%	95.255%
4972	CIA SANEAMENTO	0.002%	95.257%
4973	SIAS SPA	0.002%	95.259%
4974	SECURITY BANK C	0.002%	95.262%
4975	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.264%
4976	FRUTAROM	0.002%	95.267%
4977	NEWALTA INC	0.002%	95.269%
4978	TXC CORPN	0.002%	95.272%
4979	SHANDONG WEIGAO	0.002%	95.274%
4980	ETERNAL CHEMICA	0.002%	95.277%
4981	MYER HOLDINGS L	0.002%	95.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	DULUXGROUP LTD	0.002%	95.282%
4983	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.284%
4984	MATSUMOTOKIYOSH	0.002%	95.286%
4985	PERPETUAL TST A	0.002%	95.289%
4986	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.291%
4987	HAITONG INTL SE	0.002%	95.294%
4988	BETSSON AB	0.002%	95.296%
4989	AKER SOLUTIONS	0.002%	95.299%
4990	NIHON M&A CENTE	0.002%	95.301%
4991	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.303%
4992	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.306%
4993	PGT INC	0.002%	95.308%
4994	OBARA CORP	0.002%	95.311%
4995	KEIHIN ELEC EXP	0.002%	95.313%
4996	CHENG LOONG	0.002%	95.316%
4997	FENNER	0.002%	95.318%
4998	IDBI BANK LTD	0.002%	95.320%
4999	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.323%
5000	INDIA INFOLINE	0.002%	95.325%
5001	SHIMADZU CORP	0.002%	95.328%
5002	MORGUARD CORP	0.002%	95.330%
5003	CHORUS LIMITED	0.002%	95.333%
5004	ANRITSU CORP	0.002%	95.335%
5005	FUJI MACHINE MF	0.002%	95.337%
5006	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.340%
5007	VIDRALA S.A.	0.002%	95.342%
5008	HANSSEM CO	0.002%	95.345%
5009	SA CORP REAL ES	0.002%	95.347%
5010	JUMBO SA	0.002%	95.350%
5011	CRAMO OYJ B SHS	0.002%	95.352%
5012	SEABRIDGE GOLD	0.002%	95.354%
5013	EMS-CHEMIE HLDG	0.002%	95.357%
5014	IOI PROPERTIES	0.002%	95.359%
5015	PROSEGUR CIA DE	0.002%	95.362%
5016	CHARGEURS SA	0.002%	95.364%
5017	PERLIS PLANTATI	0.002%	95.366%
5018	KOKUYO CO	0.002%	95.369%
5019	GUOTAI JUNAN IN	0.002%	95.371%
5020	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.374%
5021	LINDAB INTL AB	0.002%	95.376%
5022	PRIMAX ELECTRON	0.002%	95.379%
5023	BCO BILBAO VIZC	0.002%	95.381%
5024	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	95.383%
5025	OPUS BANK	0.002%	95.386%
5026	C.P. ALL PCL-FG	0.002%	95.388%
5027	TOMY CO LTD	0.002%	95.391%
5028	PETROLEUM GEO-S	0.002%	95.393%
5029	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	95.395%
5030	CHICONY ELECTRO	0.002%	95.398%
5031	ACADIAN TIMBER	0.002%	95.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	CHAROEN PKPD-FG	0.002%	95.403%
5033	MITAC HOLDINGS	0.002%	95.405%
5034	RIETER HLDGS AG	0.002%	95.407%
5035	ADVANCED	0.002%	95.410%
5036	NIHON KOHDEN CO	0.002%	95.412%
5037	ITOCHU TECHNO S	0.002%	95.415%
5038	SINGAPORE EXCHA	0.002%	95.417%
5039	RELIANCE INDS-S	0.002%	95.419%
5040	MISUMI CORPORAT	0.002%	95.422%
5041	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.424%
5042	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.426%
5043	ACC LIMITED	0.002%	95.429%
5044	OVS SPA	0.002%	95.431%
5045	AIA ENGINEERING	0.002%	95.434%
5046	JM FINANCIAL	0.002%	95.436%
5047	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.438%
5048	DREAM INDUSTRIA	0.002%	95.441%
5049	DYNEGY INC COMMON STOCK USD.01	0.002%	95.443%
5050	AVANGRID INC COMMON STOCK USD.01	0.002%	95.446%
5051	KANGWON LAND IN	0.002%	95.448%
5052	MAINFREIGHT LTD	0.002%	95.450%
5053	TRUE CORP PCL	0.002%	95.453%
5054	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.455%
5055	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.457%
5056	KIWOOM SECURITI	0.002%	95.460%
5057	NIHON UNISYS	0.002%	95.462%
5058	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.465%
5059	EI TOWERS SPA	0.002%	95.467%
5060	CALIFORNIA WATE	0.002%	95.469%
5061	NICHI-IKO PHARM	0.002%	95.472%
5062	BARITO PAC TBK	0.002%	95.474%
5063	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.476%
5064	TELEFONICA BRASIL ADR ADR	0.002%	95.479%
5065	NIPPON STEEL	0.002%	95.481%
5066	BERNER KTBK	0.002%	95.483%
5067	KOREA ZINC	0.002%	95.486%
5068	PETKIM	0.002%	95.488%
5069	KYORITSU MAINT	0.002%	95.491%
5070	IRESS MARKET TE	0.002%	95.493%
5071	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.495%
5072	SPEEDWAY MOTORS	0.002%	95.498%
5073	DIGNITY PLC	0.002%	95.500%
5074	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.502%
5075	TAICHUNG	0.002%	95.505%
5076	NISSIN ELECTRIC	0.002%	95.507%
5077	KOA CORPORATION	0.002%	95.509%
5078	BARR(A.G.)	0.002%	95.512%
5079	BONDUELLE SCA	0.002%	95.514%
5080	SHIKOKU ELEC PO	0.002%	95.516%
5081	Rocky Mountain	0.002%	95.519%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	TOKYO DOME CORP	0.002%	95.521%
5083	ACTUA CORP COMMON STOCK USD.001	0.002%	95.524%
5084	CIA HERING	0.002%	95.526%
5085	HCI GROUP INC COMMON STOCK	0.002%	95.528%
5086	CORONATION FUND	0.002%	95.531%
5087	KOMAX HOLDING A	0.002%	95.533%
5088	RATHBONE BROTHE	0.002%	95.535%
5089	ASAHI INTECC CO	0.002%	95.538%
5090	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.540%
5091	CAPITAL SECURIT	0.002%	95.542%
5092	SHIMA SEIKI MFG	0.002%	95.545%
5093	FUJITEC CO	0.002%	95.547%
5094	EZAKI GLICO CO	0.002%	95.549%
5095	SUMITOMO MITSUI	0.002%	95.552%
5096	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.554%
5097	LONKING HOLDING	0.002%	95.556%
5098	CIE AUTOMOTIVE	0.002%	95.559%
5099	METROPOLE TV-(M	0.002%	95.561%
5100	EDELWEISS FIN S	0.002%	95.563%
5101	TIM PARTICIPA	0.002%	95.566%
5102	AMOREPACIFIC-NE	0.002%	95.568%
5103	INWIDO AB	0.002%	95.570%
5104	ZEE ENTERTAIN E	0.002%	95.573%
5105	GUDANG GARAM(PE	0.002%	95.575%
5106	PARKWAY INC REIT USD.001	0.002%	95.577%
5107	MATAHARI DEPART	0.002%	95.580%
5108	MYCRONIC AB	0.002%	95.582%
5109	CPFL ENERGIA SA	0.002%	95.584%
5110	CyberAgent, Inc	0.002%	95.587%
5111	DRAEGERWERK AG	0.002%	95.589%
5112	TATNEFT PAO SPONSORED ADR ADR	0.002%	95.591%
5113	FIRST NATIONAL	0.002%	95.594%
5114	THE NISSHIN OIL	0.002%	95.596%
5115	ATLANTICA YIELD	0.002%	95.598%
5116	BIC CAMERA INC.	0.002%	95.601%
5117	STELLA INTERNAT	0.002%	95.603%
5118	ROCHE HOLDING A	0.002%	95.605%
5119	U-BLOX AG	0.002%	95.608%
5120	CAPCOM CO	0.002%	95.610%
5121	BANCA IFIS	0.002%	95.612%
5122	VASTNED RETAIL	0.002%	95.614%
5123	AMERICAN RAILCA	0.002%	95.617%
5124	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	95.619%
5125	SINGAPORE PRESS	0.002%	95.621%
5126	ALUMINIUM CORP	0.002%	95.624%
5127	IREN SPA	0.002%	95.626%
5128	SEIREN CO	0.002%	95.628%
5129	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.631%
5130	EVERLIGHT ELECT	0.002%	95.633%
5131	KAKEN PHARM	0.002%	95.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	GREE INC	0.002%	95.638%
5133	JAPAN AVIATN EL	0.002%	95.640%
5134	MITSUBISHI LOGI	0.002%	95.642%
5135	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.645%
5136	BEZEQ ISRAEL TE	0.002%	95.647%
5137	VIRTUSA CORP COMMON STOCK USD.01	0.002%	95.649%
5138	SHANGHAI ELECTR	0.002%	95.651%
5139	CALGON CARBON C	0.002%	95.654%
5140	RPX CORP COMMON STOCK USD.0001	0.002%	95.656%
5141	SKY PERFECT JSA	0.002%	95.658%
5142	UNI-PRESIDENT C	0.002%	95.661%
5143	F E CONSORTM IN	0.002%	95.663%
5144	H. LUNDBECK A/S	0.002%	95.665%
5145	KADANT INC COMMON STOCK USD.01	0.002%	95.667%
5146	INDIA CEMENTS	0.002%	95.670%
5147	TONG REN TANG T	0.002%	95.672%
5148	GLOBAL NET LEASE INC REIT USD.01	0.002%	95.674%
5149	KINDEN CORPORAT	0.002%	95.677%
5150	CHINA TRADITION	0.002%	95.679%
5151	AUTOGRILL SPA	0.002%	95.681%
5152	GRENDENE SA	0.002%	95.684%
5153	GPO DE INVERSIO	0.002%	95.686%
5154	TV18 BROADCAST	0.002%	95.688%
5155	AVEVA GROUP PLC	0.002%	95.690%
5156	JAPFA COMFEED I	0.002%	95.693%
5157	SKY NETWORK TEL	0.002%	95.695%
5158	GENTING INTERNA	0.002%	95.697%
5159	TOMRA SYSTEMS A	0.002%	95.699%
5160	BAYWA AG (BAYER	0.002%	95.702%
5161	TRUSCO NAKAYAMA	0.002%	95.704%
5162	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.706%
5163	GLOVIS	0.002%	95.709%
5164	CJ E&M CORPORAT	0.002%	95.711%
5165	GETAC TECHNOLOG	0.002%	95.713%
5166	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	95.715%
5167	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.718%
5168	RHB Capital	0.002%	95.720%
5169	KEIHIN CORP	0.002%	95.722%
5170	MITCHELLS & BUT	0.002%	95.725%
5171	LG HAUSYS LTD	0.002%	95.727%
5172	HSN INC COMMON STOCK USD.01	0.002%	95.729%
5173	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.731%
5174	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.734%
5175	INMOBILIARIA CO	0.002%	95.736%
5176	GRAMMER AG	0.002%	95.738%
5177	NANOMETRICS	0.002%	95.740%
5178	TELEFONICA DE E	0.002%	95.743%
5179	SANYO SPEC STEE	0.002%	95.745%
5180	ARCADYAN TECHNO	0.002%	95.747%
5181	COHU INC COMMON STOCK USD1.0	0.002%	95.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	TRIGANO	0.002%	95.752%
5183	CEBU AIR INC	0.002%	95.754%
5184	EMP NAC ELECTRI	0.002%	95.756%
5185	UNDER ARMOUR IN	0.002%	95.758%
5186	AMBUJA CEMENTS	0.002%	95.761%
5187	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.763%
5188	MEIDENSHA CORP	0.002%	95.765%
5189	FASTIGHETS AB B	0.002%	95.768%
5190	FULLSHARE HOLDI	0.002%	95.770%
5191	ZARDOYA-OTIS	0.002%	95.772%
5192	SKC CO	0.002%	95.774%
5193	AIRTAC INTERNAT	0.002%	95.777%
5194	SOMFY SA	0.002%	95.779%
5195	MANAPPURAM FINA	0.002%	95.781%
5196	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	95.783%
5197	CHOW TAI FOOK J	0.002%	95.786%
5198	HEXAGON AB	0.002%	95.788%
5199	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.790%
5200	NIB HOLDINGS LT	0.002%	95.792%
5201	DENBURY RESOURC	0.002%	95.795%
5202	FORTUNE R/EST I	0.002%	95.797%
5203	RESTAURANT GROU	0.002%	95.799%
5204	SALVATORE FERRA	0.002%	95.801%
5205	ARCELIK AS	0.002%	95.803%
5206	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.806%
5207	PIONEER CORP JP	0.002%	95.808%
5208	SUMMERSET GROUP	0.002%	95.810%
5209	BANCO COMERCIAL	0.002%	95.812%
5210	DON QUIJOTE	0.002%	95.815%
5211	NATURA COSMETIC	0.002%	95.817%
5212	BIZLINK HOLDING	0.002%	95.819%
5213	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.821%
5214	CU BANCORP COMMON STOCK	0.002%	95.824%
5215	BANCA GENERALI	0.002%	95.826%
5216	HEALTHSTREAM INC COMMON STOCK	0.002%	95.828%
5217	KCE ELECTRONICS	0.002%	95.830%
5218	BBMG CORPORATIO	0.002%	95.833%
5219	PUBLICIS GROUPE	0.002%	95.835%
5220	LISI	0.002%	95.837%
5221	YUEN FOONG YU M	0.002%	95.839%
5222	APPLUS SERVICES	0.002%	95.841%
5223	WD 40 CO COMMON STOCK USD.001	0.002%	95.844%
5224	THERATECHNOLOGI	0.002%	95.846%
5225	NATIXIS	0.002%	95.848%
5226	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.850%
5227	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	95.853%
5228	MERITOR INC COMMON STOCK USD1.0	0.002%	95.855%
5229	INDRA SISTEMAS	0.002%	95.857%
5230	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.859%
5231	POWERLONG REAL	0.002%	95.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	SWISS LIFE HLDG	0.002%	95.864%
5233	CHAMPION REAL E	0.002%	95.866%
5234	YAMAGATA BANK	0.002%	95.868%
5235	VOCUS COMMUN LT	0.002%	95.870%
5236	ZENSHO CO LTD	0.002%	95.873%
5237	AUSTEVOLL SEAFO	0.002%	95.875%
5238	CELLTRION INC K	0.002%	95.877%
5239	HOPSON DEVELOPM	0.002%	95.879%
5240	PTC INC COMMON STOCK USD.01	0.002%	95.881%
5241	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.884%
5242	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.886%
5243	KOENIG & BAUER	0.002%	95.888%
5244	TOHO BANK	0.002%	95.890%
5245	E INK HOLDINGS	0.002%	95.893%
5246	NIPPON SODA CO	0.002%	95.895%
5247	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	95.897%
5248	AFG ARBONIA-FOR	0.002%	95.899%
5249	KANAMOTO CO LTD	0.002%	95.901%
5250	DIGITAL CHINA H	0.002%	95.904%
5251	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.906%
5252	Mobistar SA	0.002%	95.908%
5253	ORTHOPIX INTL N	0.002%	95.910%
5254	TAL EDUCATION GROUP ADR ADR	0.002%	95.912%
5255	KYORIN CO LTD.	0.002%	95.915%
5256	SEIBU HOLDINGS	0.002%	95.917%
5257	TEXWINCA HLDGS	0.002%	95.919%
5258	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.921%
5259	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.923%
5260	INDIAN OIL CORP	0.002%	95.926%
5261	OMNIA HOLDINGS	0.002%	95.928%
5262	CHUNGHWA TELECO	0.002%	95.930%
5263	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.932%
5264	STRIDES ARCOLAB	0.002%	95.934%
5265	CROMPTON GREAVE	0.002%	95.937%
5266	COCOKARA FINE H	0.002%	95.939%
5267	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.002%	95.941%
5268	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.943%
5269	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.945%
5270	TOMONY HOLDINGS	0.002%	95.948%
5271	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.950%
5272	TAKEUCHI MANUFA	0.002%	95.952%
5273	BCO ABC BRASIL	0.002%	95.954%
5274	JB FINANCIAL GR	0.002%	95.956%
5275	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.959%
5276	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.961%
5277	UNITIKA	0.002%	95.963%
5278	YUZHOU PROPERTI	0.002%	95.965%
5279	SANFIRE RESOURC	0.002%	95.967%
5280	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.969%
5281	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	D/S NORDEN	0.002%	95.974%
5283	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.976%
5284	LAZARD LTD CL A COMMON STOCK USD.01	0.002%	95.978%
5285	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.980%
5286	CHINA POWER INT	0.002%	95.983%
5287	OBRASCON HUAR L	0.002%	95.985%
5288	INTERROLL HOLDI	0.002%	95.987%
5289	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.989%
5290	HEMFOSA FASTIGH	0.002%	95.991%
5291	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.993%
5292	MID REIT INC	0.002%	95.996%
5293	SHINKO ELEC IND	0.002%	95.998%
5294	IWATE(BANK OF)	0.002%	96.000%
5295	ITAU UNIBANCO H	0.002%	96.002%
5296	SILVER BAY REALTY TRUST CORP REIT USD.01	0.002%	96.004%
5297	UNITED ARROWS L	0.002%	96.006%
5298	FRESENIUS MEDIC	0.002%	96.009%
5299	AUSTRALIAN PHAR	0.002%	96.011%
5300	TAG TEGERNSEE I	0.002%	96.013%
5301	HERO HONDA	0.002%	96.015%
5302	NITTO BOSEKI CO	0.002%	96.017%
5303	BANG & OLUFSEN	0.002%	96.019%
5304	UNIPETROL	0.002%	96.022%
5305	CAPITARETAIL CH	0.002%	96.024%
5306	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	96.026%
5307	SEVEN GROUP HLD	0.002%	96.028%
5308	JSW ENERGY LTD	0.002%	96.030%
5309	JGC CORP	0.002%	96.032%
5310	HEALTHCARE SERV	0.002%	96.035%
5311	VTB BANK(JSC)	0.002%	96.037%
5312	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.039%
5313	NAMPAK LTD.	0.002%	96.041%
5314	RESORTTRUST INC	0.002%	96.043%
5315	ITE GROUP	0.002%	96.045%
5316	INTERCONEXION E	0.002%	96.047%
5317	CHINA SCE PROPE	0.002%	96.050%
5318	ULTIMATE	0.002%	96.052%
5319	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.054%
5320	BANGKOK AIRWAYS	0.002%	96.056%
5321	NS SOLUTIONS CO	0.002%	96.058%
5322	LUKOIL PJSC- SP	0.002%	96.060%
5323	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.063%
5324	JACCS CO	0.002%	96.065%
5325	TALK TALK TELEC	0.002%	96.067%
5326	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.069%
5327	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.071%
5328	CHINA OVERASEA	0.002%	96.073%
5329	FISHER (JAMES)	0.002%	96.075%
5330	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.078%
5331	SEVEN WEST MEDI	0.002%	96.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	GROUPE FNAC	0.002%	96.082%
5333	YAMANASHI CHUO	0.002%	96.084%
5334	SHOWA CORP	0.002%	96.086%
5335	SEIKO CORPORATI	0.002%	96.088%
5336	SWIRE PACIFIC	0.002%	96.090%
5337	THANACHART CAPI	0.002%	96.092%
5338	UPC TECHNOLOGY	0.002%	96.095%
5339	INDS BACHOCO SA	0.002%	96.097%
5340	METALL ZUG AG	0.002%	96.099%
5341	CSR CORP	0.002%	96.101%
5342	RELO HOLDINGS I	0.002%	96.103%
5343	YAMAZAKI BAKING	0.002%	96.105%
5344	RYOBI	0.002%	96.107%
5345	FLEURY SA	0.002%	96.109%
5346	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.112%
5347	TEAM INC	0.002%	96.114%
5348	FENG HSIN IRON&	0.002%	96.116%
5349	PEREGRINE HLDGS	0.002%	96.118%
5350	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.120%
5351	GORMAN-RUPP CO	0.002%	96.122%
5352	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.124%
5353	AIR FRANCE-KLM	0.002%	96.126%
5354	KEMET CORP	0.002%	96.128%
5355	RALLYE	0.002%	96.131%
5356	FRANK'S INTERNA	0.002%	96.133%
5357	PETRONAS CHEMIC	0.002%	96.135%
5358	PARKWAY LIFE RE	0.002%	96.137%
5359	LIVANOVA PLC	0.002%	96.139%
5360	ABACUS PROPERTY	0.002%	96.141%
5361	TAKARA STANDARD	0.002%	96.143%
5362	ALL NIPPON AIRW	0.002%	96.145%
5363	TAIWAN SEMICOND	0.002%	96.147%
5364	VEDANTA RESOURC	0.002%	96.150%
5365	SONY FINANCIAL	0.002%	96.152%
5366	BECHTLE AG	0.002%	96.154%
5367	SAMSUNG TECHWIN	0.002%	96.156%
5368	ROUND ONE CORP	0.002%	96.158%
5369	BLACK DIAMOND G	0.002%	96.160%
5370	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.162%
5371	SAGAMI RAILWAY	0.002%	96.164%
5372	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.166%
5373	SK CHEMICALS	0.002%	96.168%
5374	JINRO LTD	0.002%	96.171%
5375	HUATAI SECURITI	0.002%	96.173%
5376	NAN YA PRINTED	0.002%	96.175%
5377	IOOF HOLDINGS L	0.002%	96.177%
5378	VECTURA GROUP	0.002%	96.179%
5379	SCHNITZER STEEL	0.002%	96.181%
5380	CJ O SHOPPING C	0.002%	96.183%
5381	CHATHAM LODGING	0.002%	96.185%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	MORGUARD NORTH	0.002%	96.187%
5383	GETTY PETROLEUM	0.002%	96.189%
5384	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.191%
5385	FINECOBANK BANC	0.002%	96.194%
5386	LIBERBANK SA	0.002%	96.196%
5387	GF SECURITIES C	0.002%	96.198%
5388	XENCOR INC COMMON STOCK USD.01	0.002%	96.200%
5389	CITIC RESOURCES	0.002%	96.202%
5390	RYMAN HEALTHCAR	0.002%	96.204%
5391	STONEGATE BANK COMMON STOCK USD.01	0.002%	96.206%
5392	CHENG UEI PRECI	0.002%	96.208%
5393	HITACHI MAXELL	0.002%	96.210%
5394	TIER REIT INC REIT USD.0001	0.002%	96.212%
5395	GREAT WALL ENTE	0.002%	96.214%
5396	SONDA S.A.	0.002%	96.217%
5397	TATA CHEMICALS	0.002%	96.219%
5398	GOLDEN EAGLE RE	0.002%	96.221%
5399	UACJ CORP	0.002%	96.223%
5400	KITZ CORPORATIO	0.002%	96.225%
5401	TOKYU CONST	0.002%	96.227%
5402	SAWAI PHARM CO	0.002%	96.229%
5403	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.231%
5404	GIORDANO INTL L	0.002%	96.233%
5405	TOYO INK MFG CO	0.002%	96.235%
5406	ALMOST FAMILY INC COMMON STOCK USD.1	0.002%	96.237%
5407	CONSORT MEDICAL	0.002%	96.239%
5408	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.241%
5409	WING TAI HOLDIN	0.002%	96.243%
5410	YAHOO JAPAN COR	0.002%	96.246%
5411	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.248%
5412	KERRY LOGISTICS	0.002%	96.250%
5413	BANGCHAK CORP P	0.002%	96.252%
5414	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.254%
5415	ACEA SPA	0.002%	96.256%
5416	KABU.COM SECURI	0.002%	96.258%
5417	TOSHIBA PLANT K	0.002%	96.260%
5418	KADOKAWA DWANGO	0.002%	96.262%
5419	IMA(IND MACC AU	0.002%	96.264%
5420	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.266%
5421	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.268%
5422	JAPAN SECS FINA	0.002%	96.270%
5423	MY EG SERVICES	0.002%	96.272%
5424	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.002%	96.274%
5425	CANCOM SE	0.002%	96.276%
5426	CTS CORP COMMON STOCK	0.002%	96.278%
5427	DELTA ELECTRONI	0.002%	96.280%
5428	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	96.283%
5429	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.285%
5430	HUAKU DEVELOPME	0.002%	96.287%
5431	FUTABA CORP	0.002%	96.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.291%
5433	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.293%
5434	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.295%
5435	IBJ LEASING CO	0.002%	96.297%
5436	PARAMOUNT BED H	0.002%	96.299%
5437	JUST EAT PLC	0.002%	96.301%
5438	TAIWAN MOBILE	0.002%	96.303%
5439	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	96.305%
5440	CONTAINER CORP	0.002%	96.307%
5441	SINBON ELECTRON	0.002%	96.309%
5442	SONIC CORP	0.002%	96.311%
5443	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.313%
5444	CIR-COMPAGNIE I	0.002%	96.315%
5445	TESARO INC	0.002%	96.317%
5446	ASCOTT RESIDENC	0.002%	96.319%
5447	KANSAI PAINT CO	0.002%	96.321%
5448	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	96.323%
5449	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.325%
5450	BIOSTIME INTERN	0.002%	96.327%
5451	HONG KONG LAND	0.002%	96.329%
5452	SPAREBANK 1 SR	0.002%	96.331%
5453	CHINA SYNTH RUB	0.002%	96.334%
5454	ATHENAHEALTH IN	0.002%	96.336%
5455	PT ANEKA TAMBAN	0.002%	96.338%
5456	YODOGAWA STEEL	0.002%	96.340%
5457	NISSIN KOGYO	0.002%	96.342%
5458	CJ CGV	0.002%	96.344%
5459	KYOWA HAKKO KIR	0.002%	96.346%
5460	SQUARE ENIX HOL	0.002%	96.348%
5461	MENZIES(JOHN)	0.002%	96.350%
5462	BRICKWORKS	0.002%	96.352%
5463	SHUI ON LAND LT	0.002%	96.354%
5464	CREDITO VALTELL	0.002%	96.356%
5465	GENOMMA LAB INT	0.002%	96.358%
5466	ZHEJIANG EXPRES	0.002%	96.360%
5467	OUTFRONT MEDIA INC REIT USD.01	0.002%	96.362%
5468	NIPPON SIGNAL C	0.002%	96.364%
5469	XCERRA CORP COMMON STOCK USD.05	0.002%	96.366%
5470	HARMONIC INC	0.002%	96.368%
5471	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	96.370%
5472	POONGSAN CORP(N	0.002%	96.372%
5473	FISERV INC SR UNSECURED 06/20 2.7	0.002%	96.374%
5474	FTD COS INC COMMON STOCK USD.0001	0.002%	96.376%
5475	MISC BERHAD	0.002%	96.378%
5476	ALPINE ELECTRON	0.002%	96.380%
5477	OKINAWA BANK	0.002%	96.382%
5478	BIM BIRLESIK MA	0.002%	96.384%
5479	FOXCONN INTERNA	0.002%	96.386%
5480	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.002%	96.388%
5481	FELDA GLOBAL VE	0.002%	96.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	PARK 24 CO	0.002%	96.392%
5483	NATIONAL THERMA	0.002%	96.394%
5484	VERBUND AG	0.002%	96.396%
5485	MAANSHAN IRON &	0.002%	96.398%
5486	PACIFIC INDUSTR	0.002%	96.400%
5487	IRB INFRASTRUCT	0.002%	96.402%
5488	NANYA TECHNOLOG	0.002%	96.404%
5489	BCO CREDITO INV	0.002%	96.406%
5490	TAIWAN TEA CORP	0.002%	96.408%
5491	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.410%
5492	IS DONGSEO CO L	0.002%	96.412%
5493	DE LA RUE	0.002%	96.414%
5494	SHOWA SANGYO CO	0.002%	96.416%
5495	SWIRE PROPRTIE	0.002%	96.418%
5496	ACORDA THERAPEU	0.002%	96.420%
5497	HENKEL KGAA-BEA	0.002%	96.422%
5498	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.424%
5499	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.426%
5500	UNIFI INC	0.002%	96.428%
5501	BARNES & NOBLE	0.002%	96.430%
5502	GUNZE	0.002%	96.432%
5503	HOKURIKU ELEC P	0.002%	96.434%
5504	DONGBU HITEK CO	0.002%	96.436%
5505	HOSIDEN CORP	0.002%	96.438%
5506	UNITED PHOTOVOL	0.002%	96.440%
5507	KENEDIX RESIDEN	0.002%	96.442%
5508	EPSILON ENERGY	0.002%	96.444%
5509	SHUN TAK HLDGS	0.002%	96.446%
5510	ENNIS INC COMMON STOCK USD2.5	0.002%	96.448%
5511	CHIPBOND TECHNO	0.002%	96.450%
5512	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	96.452%
5513	AOMORI BANK	0.002%	96.454%
5514	AOKI INTL	0.002%	96.456%
5515	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.458%
5516	AUCKLAND INTERN	0.002%	96.460%
5517	IINO KAIUN KAIS	0.002%	96.462%
5518	BLUE LABEL TELE	0.002%	96.464%
5519	ABSOLUTE SOFTWA	0.002%	96.466%
5520	WEG SA	0.002%	96.468%
5521	ANGANG NEW STEE	0.002%	96.470%
5522	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.472%
5523	BURE INVESTMENT	0.002%	96.474%
5524	HANJIN KAL CORP	0.002%	96.476%
5525	TEMP HOLDINGS C	0.002%	96.478%
5526	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.480%
5527	INTERNET INITIA	0.002%	96.482%
5528	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.484%
5529	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.486%
5530	NICE SYSTEMS	0.002%	96.488%
5531	PREMIER INVESTM	0.002%	96.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	ORIOR AG	0.002%	96.492%
5533	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.494%
5534	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.496%
5535	CASTROL INDIA L	0.002%	96.497%
5536	ADVANTECH CO LT	0.002%	96.499%
5537	EVENT HOSPITALI	0.002%	96.501%
5538	TOPPAN FORMS	0.002%	96.503%
5539	ESSENDANT INC COMMON STOCK USD.1	0.002%	96.505%
5540	GLOBAL BRANDS G	0.002%	96.507%
5541	MOTECH INDUSTRI	0.002%	96.509%
5542	TOKYO STEEL MFG	0.002%	96.511%
5543	WOWPRIME CORP	0.002%	96.513%
5544	NEW WAVE GROUP	0.002%	96.515%
5545	EMBOTELLA ANDIN	0.002%	96.517%
5546	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.519%
5547	ZUGER KANTONALB	0.002%	96.521%
5548	BURCKHARDT COMP	0.002%	96.523%
5549	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	96.525%
5550	SIAM CITY CEMEN	0.002%	96.527%
5551	GLOBAL INDEMNIT	0.002%	96.529%
5552	NIC INC COMMON STOCK	0.002%	96.531%
5553	YIT OYJ	0.002%	96.533%
5554	KEPPEL DC REIT	0.002%	96.535%
5555	ARCS CO LTD	0.002%	96.537%
5556	FIRST INTER BK	0.002%	96.539%
5557	QUALYS INC COMMON STOCK USD.001	0.002%	96.541%
5558	HAYNES INTL INC	0.002%	96.543%
5559	CITIC 1616 HLDG	0.002%	96.545%
5560	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.547%
5561	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.548%
5562	VANGUARD INTL S	0.002%	96.550%
5563	Meritz Fire & M	0.002%	96.552%
5564	AXFOOD AB	0.002%	96.554%
5565	GMP CAPITAL COR	0.002%	96.556%
5566	SUPER RETAIL GR	0.002%	96.558%
5567	EVRAZ PLC	0.002%	96.560%
5568	REGIS CORP COMMON STOCK USD.05	0.002%	96.562%
5569	FRED'S INC	0.002%	96.564%
5570	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.566%
5571	VITASOY INTL	0.002%	96.568%
5572	ELRINGKLINGER	0.002%	96.570%
5573	SOUTHERN CROSS	0.002%	96.572%
5574	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.574%
5575	INPHI CORP COMMON STOCK	0.002%	96.576%
5576	PP LONDON SUMAT	0.002%	96.578%
5577	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.580%
5578	NORDEX AG	0.002%	96.582%
5579	ADASTRIA HOLDI	0.002%	96.583%
5580	KITE PHARMA INC COMMON STOCK USD.001	0.002%	96.585%
5581	CEWE COLOR HLDG	0.002%	96.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	MEDIA NUSANTARA	0.002%	96.589%
5583	EXAR CORP COMMON STOCK USD.0001	0.002%	96.591%
5584	AMTRAN TECHNOLO	0.002%	96.593%
5585	1ST PHILIPPINE	0.002%	96.595%
5586	KUNGSLEDEN AB N	0.002%	96.597%
5587	RETAILMENOT INC COMMON STOCK USD.001	0.002%	96.599%
5588	UNISEM (M) BHD	0.002%	96.601%
5589	CARGOJET INC.	0.002%	96.603%
5590	BELLUNA CO.LTD	0.002%	96.605%
5591	GRAINGER TRUST	0.002%	96.607%
5592	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.609%
5593	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.611%
5594	ZZZPRIMA MEAT P	0.002%	96.612%
5595	HAREL INSURANCE	0.002%	96.614%
5596	MPHASIS LTD	0.002%	96.616%
5597	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.618%
5598	G8 EDUCATION LT	0.002%	96.620%
5599	ESSO (THAILAND)	0.002%	96.622%
5600	COM HEM HLDG AB	0.002%	96.624%
5601	KUDELSKI S.A.	0.002%	96.626%
5602	TRANSM ALIANCA	0.002%	96.628%
5603	SEKISUI HOUSE	0.002%	96.630%
5604	DERICHEBOURG	0.002%	96.632%
5605	GRANGES AB	0.002%	96.634%
5606	BOLSA MEXICANA	0.002%	96.636%
5607	INDUSTR L FIN(IF	0.002%	96.637%
5608	SHIKUN & BINUI	0.002%	96.639%
5609	WISTRON NEWEB C	0.002%	96.641%
5610	ABOITIZ EQUITY	0.002%	96.643%
5611	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.645%
5612	TRANSPORT INTL	0.002%	96.647%
5613	HONG LEONG CRED	0.002%	96.649%
5614	SEMBCORP MARINE	0.002%	96.651%
5615	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.653%
5616	NISSAN SHATAI C	0.002%	96.655%
5617	BUNKA SHUTTER C	0.002%	96.657%
5618	SYNCMOLD ENTERP	0.002%	96.658%
5619	STARHILL GLOBAL	0.002%	96.660%
5620	AXCELIS TECHNOL	0.002%	96.662%
5621	NAUTILUS GROUP	0.002%	96.664%
5622	NIPPON REIT INV	0.002%	96.666%
5623	JOLLIBEE FOODS	0.002%	96.668%
5624	CHUDENKO CORP	0.002%	96.670%
5625	LASSILA & TIKAN	0.002%	96.672%
5626	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.002%	96.674%
5627	SUPALAI PUBLIC	0.002%	96.676%
5628	LUXOFT HOLDING	0.002%	96.678%
5629	MONOTARO CO.LTD	0.002%	96.679%
5630	COMPUTACENTER P	0.002%	96.681%
5631	NISHI NIPPON RR	0.002%	96.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.685%
5633	IZUMI CO	0.002%	96.687%
5634	HOSHIZAKI ELECT	0.002%	96.689%
5635	ANADOLU EFES BI	0.002%	96.691%
5636	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.693%
5637	SITRONIX TECHNO	0.002%	96.695%
5638	CRAY INC COMMON STOCK USD.01	0.002%	96.696%
5639	CHINA SHIPPING	0.002%	96.698%
5640	KEISEI ELEC RY	0.002%	96.700%
5641	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.702%
5642	FUYAO GLASS IND	0.002%	96.704%
5643	PLAZA RETAIL RE	0.002%	96.706%
5644	CKD CORP	0.002%	96.708%
5645	IOI CORPORATION	0.002%	96.710%
5646	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.712%
5647	FRASERS CENTREP	0.002%	96.713%
5648	K-BRO LINEN INC	0.002%	96.715%
5649	TOKAI TOKYO SEC	0.002%	96.717%
5650	TACHI-S CO	0.002%	96.719%
5651	CONSTRUCCIONES	0.002%	96.721%
5652	AIN PHARMACIEZ	0.002%	96.723%
5653	CHINA BILLS FIN	0.002%	96.725%
5654	HALLA HOLDINGS	0.002%	96.727%
5655	TRANSCEND INFOR	0.002%	96.729%
5656	SOL MELIA SA	0.002%	96.730%
5657	SYNNEX TECH INT	0.002%	96.732%
5658	NIPPON SHEET GL	0.002%	96.734%
5659	ADVANCED WIRELE	0.002%	96.736%
5660	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	96.738%
5661	ENTERTAINMENT O	0.002%	96.740%
5662	LIBERTY GLOBAL	0.002%	96.742%
5663	SIIX CORPORATIO	0.002%	96.744%
5664	AUTOBACS SEVEN	0.002%	96.746%
5665	HEIWADO CO LTD	0.002%	96.747%
5666	HEIWA REAL ESTA	0.002%	96.749%
5667	CONCENTRIC AB	0.002%	96.751%
5668	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.753%
5669	JUBLIANT FOODWO	0.002%	96.755%
5670	C C LAND HOLDIN	0.002%	96.757%
5671	REDEFINE INTERN	0.002%	96.759%
5672	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.761%
5673	GUJARAT STATE P	0.002%	96.762%
5674	SCHINDLER-HDLG	0.002%	96.764%
5675	MELCO RESORTS + ENTERT ADR ADR USD.01	0.002%	96.766%
5676	JOEL-JERUSALEM	0.002%	96.768%
5677	KEWPIE CORP	0.002%	96.770%
5678	OKINAWA ELEC PO	0.002%	96.772%
5679	NISSHA PRINTING	0.002%	96.774%
5680	TLG IMMOBILIEN	0.002%	96.775%
5681	SUNDRUG CO LTD	0.002%	96.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.779%
5683	ORIFLAME HOLDIN	0.002%	96.781%
5684	WALLENSTAM AB	0.002%	96.783%
5685	FAMOUS BRANDS L	0.002%	96.785%
5686	NET ONE SYSTEMS	0.002%	96.787%
5687	SAMSUNG FINE CH	0.002%	96.789%
5688	HEADLAM GROUP	0.002%	96.790%
5689	REED ELSEVIER P	0.002%	96.792%
5690	INDORAMA VENTUR	0.002%	96.794%
5691	DXP ENTERPRISES	0.002%	96.796%
5692	ZHEN DING TECHN	0.002%	96.798%
5693	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.800%
5694	SEMAPA SOC INVE	0.002%	96.802%
5695	CORVEL CORP COMMON STOCK USD.0001	0.002%	96.803%
5696	O/SEAS UNION EN	0.002%	96.805%
5697	CP POKPHAND CO	0.002%	96.807%
5698	IDFC BANK LTD	0.002%	96.809%
5699	J TRUST CO. LTD	0.002%	96.811%
5700	JOY CITY PROPER	0.002%	96.813%
5701	NEXON CO LTD	0.002%	96.815%
5702	MIGDAL INSURAN	0.002%	96.816%
5703	CHIYODA CORP	0.002%	96.818%
5704	YUNG TAY ENGINE	0.002%	96.820%
5705	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.822%
5706	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.824%
5707	CITYCON OYJ	0.002%	96.826%
5708	TECHNICOLOR	0.002%	96.828%
5709	KINGSTON COMM(H	0.002%	96.829%
5710	GOODMAN PROPERT	0.002%	96.831%
5711	BRIGHTOIL PETRO	0.002%	96.833%
5712	MBANK	0.002%	96.835%
5713	TRULY INTL HLDG	0.002%	96.837%
5714	DOOSAN CORP	0.002%	96.839%
5715	RIB SOFTWARE AG	0.002%	96.840%
5716	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.842%
5717	REALESTATE.COM.	0.002%	96.844%
5718	OESTERREICHISCH	0.002%	96.846%
5719	KT CORPORATION	0.002%	96.848%
5720	CHEUNG KONG INF	0.002%	96.850%
5721	BEIJING CAP LAN	0.002%	96.851%
5722	SMARTONE TELECO	0.002%	96.853%
5723	COCA-COLA FEMSA	0.002%	96.855%
5724	ASSORE	0.002%	96.857%
5725	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.859%
5726	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	96.861%
5727	VOSSLOH AG	0.002%	96.863%
5728	FUCHS PETRO AG	0.002%	96.864%
5729	UNITED SUPER MA	0.002%	96.866%
5730	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.868%
5731	CDL HOSPITALITY	0.002%	96.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	SAMSUNG HEAVY	0.002%	96.872%
5733	GUNGHO ONLINE E	0.002%	96.873%
5734	HAKUHODO DY HLD	0.002%	96.875%
5735	KOREA PETROCHEM	0.002%	96.877%
5736	FIRST RESOURCES	0.002%	96.879%
5737	FOCALTECH SYSTE	0.002%	96.881%
5738	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.883%
5739	SK NETWORKS CO	0.002%	96.884%
5740	SUMMARECON AGUN	0.002%	96.886%
5741	HOUSING DEVELOP	0.002%	96.888%
5742	NORWEGIAN AIR S	0.002%	96.890%
5743	SRF LTD	0.002%	96.892%
5744	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.894%
5745	OKAMOTO INDUSTR	0.002%	96.895%
5746	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.897%
5747	NIPPON CHEMI-CO	0.002%	96.899%
5748	RAMCO CEMENTS	0.002%	96.901%
5749	LG INDL SYSTEMS	0.002%	96.903%
5750	NICHICON CORP	0.002%	96.905%
5751	CARNIVAL PLC	0.002%	96.906%
5752	GOLD FIELDS LTD	0.002%	96.908%
5753	MIRAIT HLDG COR	0.002%	96.910%
5754	BK ZACHODNI WBK	0.002%	96.912%
5755	KUNG LONG BATTE	0.002%	96.914%
5756	888 HOLDINGS	0.002%	96.915%
5757	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.917%
5758	ALMIRALL SA	0.002%	96.919%
5759	KENEDIX RETAIL	0.002%	96.921%
5760	B&B TOOLS AB	0.002%	96.923%
5761	PROMOTORA Y OPE	0.002%	96.924%
5762	VSE CORP COMMON STOCK USD.05	0.002%	96.926%
5763	ITALMOBILIARE	0.002%	96.928%
5764	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.930%
5765	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.932%
5766	RAMIRENT OYJ	0.002%	96.934%
5767	DONGKUK STEEL M	0.002%	96.935%
5768	CHANGSHA ZOOMLI	0.002%	96.937%
5769	HANKYU REIT INC	0.002%	96.939%
5770	CHINA SOUTH CIT	0.002%	96.941%
5771	FUFENG GROUP LT	0.002%	96.943%
5772	ASIAN PAINTS LT	0.002%	96.944%
5773	CRYOLIFE INC	0.002%	96.946%
5774	LIEN HWA INDL	0.002%	96.948%
5775	HINDUSTAN CONST	0.002%	96.950%
5776	MELCOR DEVS LTD	0.002%	96.952%
5777	TOKYO OHKA KOGY	0.002%	96.953%
5778	ALIBABA PICTURE	0.002%	96.955%
5779	DAIKYO INC	0.002%	96.957%
5780	RICOH LEASING	0.002%	96.959%
5781	ORION CORP	0.002%	96.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SK GAS	0.002%	96.962%
5783	KIATNAKIN FIN&S	0.002%	96.964%
5784	METRO HOLDINGS	0.002%	96.966%
5785	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.968%
5786	NATIONAL ALUMIN	0.002%	96.969%
5787	INVACARE CORP	0.002%	96.971%
5788	GINKO INTERNATI	0.002%	96.973%
5789	LOOKERS PLC	0.002%	96.975%
5790	GRUPO HERDEZ SA	0.002%	96.977%
5791	AK HOLDINGS INC	0.002%	96.978%
5792	MEITEC CORPORAT	0.002%	96.980%
5793	PALTAC CORP	0.002%	96.982%
5794	SEMICONDUCTOR M	0.002%	96.984%
5795	TRINITY MIRROR	0.002%	96.985%
5796	PRESS METAL	0.002%	96.987%
5797	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.989%
5798	CHESSWOOD GROUP	0.002%	96.991%
5799	KATO SANGYO CO	0.002%	96.993%
5800	HANSON INTL TBK	0.002%	96.994%
5801	START TODAY CO	0.002%	96.996%
5802	ZENKOKU HOSHO C	0.002%	96.998%
5803	XEROX CORP 4.07	0.002%	97.000%
5804	SOSEI GROUP COR	0.002%	97.001%
5805	ENERGIAS DO BRA	0.002%	97.003%
5806	NONG SHIM CO	0.002%	97.005%
5807	SPIRENT COMMUNI	0.002%	97.007%
5808	HISAMITSU PHARM	0.002%	97.008%
5809	SAMSUNG SDS CO	0.002%	97.010%
5810	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	97.012%
5811	SAIZERIYA COMPA	0.002%	97.014%
5812	SRI TRANG AGRO	0.002%	97.016%
5813	DAIWABO CO LTD	0.002%	97.017%
5814	DIALOG GROUP BH	0.002%	97.019%
5815	MYTILINEOS	0.002%	97.021%
5816	GEMTEK TECHNOLO	0.002%	97.023%
5817	INABATA & CO	0.002%	97.024%
5818	CHINA EASTERN A	0.002%	97.026%
5819	TEIKOKU PISTON	0.002%	97.028%
5820	PCHOME ONLINE I	0.002%	97.030%
5821	RICARDO	0.002%	97.031%
5822	TOSHIBA MACHINE	0.002%	97.033%
5823	TTY BIPHARM CO	0.002%	97.035%
5824	ELETROBRAS PREF	0.002%	97.037%
5825	SODA SANAYII	0.002%	97.038%
5826	OCADO GROUP PLC	0.002%	97.040%
5827	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.042%
5828	KOREA KUMHO PET	0.002%	97.044%
5829	FUKUI BANK	0.002%	97.045%
5830	BANK TABUNGAN N	0.002%	97.047%
5831	DUCOMMUN INC COMMON STOCK USD.01	0.002%	97.049%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	HOSHINO RESORTS	0.002%	97.051%
5833	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.052%
5834	URSTADT BIDDLE	0.002%	97.054%
5835	INFRASTRUCTURE	0.002%	97.056%
5836	BERTRANDT AG	0.002%	97.057%
5837	PT BUMI SERPONG	0.002%	97.059%
5838	YULON MOTOR	0.002%	97.061%
5839	BILIA AB	0.002%	97.063%
5840	NEXTDC LTD	0.002%	97.064%
5841	GRINDROD LIMITE	0.002%	97.066%
5842	SANYO DENKI CO	0.002%	97.068%
5843	KUREHA CHEM IND	0.002%	97.070%
5844	CHUGOKU ELEC PO	0.002%	97.071%
5845	HUTCHISON TEL-H	0.002%	97.073%
5846	TEXTAINER GROUP	0.002%	97.075%
5847	PUMA AG	0.002%	97.077%
5848	INTL METAL SERV	0.002%	97.078%
5849	GLOBAL ONE REAL	0.002%	97.080%
5850	PUREGOLD PRICE	0.002%	97.082%
5851	VUKILE PROPERTY	0.002%	97.084%
5852	PAO DE ACUCAR C	0.002%	97.085%
5853	BT INVESTMENT M	0.002%	97.087%
5854	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	97.089%
5855	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	97.090%
5856	HOUSE FOODS COR	0.002%	97.092%
5857	TEMBEC INC	0.002%	97.094%
5858	KOSE	0.002%	97.096%
5859	MONEX GROUP INC	0.002%	97.097%
5860	SUGI HOLDINGS C	0.002%	97.099%
5861	TENARIS S.A.	0.002%	97.101%
5862	EXACTECH INC COMMON STOCK USD.01	0.002%	97.103%
5863	RPS GROUP PLC	0.002%	97.104%
5864	LOTTE CHILSUNG	0.002%	97.106%
5865	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	97.108%
5866	SPAREBANK 1 SMN	0.002%	97.109%
5867	KURABO INDUSTRI	0.002%	97.111%
5868	OCI MATERIALS C	0.002%	97.113%
5869	SANKEN ELECTRIC	0.002%	97.115%
5870	LG HOME SHOPPIN	0.002%	97.116%
5871	FUJI SEAL INC	0.002%	97.118%
5872	DOSHISHA CO	0.002%	97.120%
5873	CROWN LTD.	0.002%	97.121%
5874	NEMETSCHEK AG	0.002%	97.123%
5875	MARR SPA	0.002%	97.125%
5876	RESOLUTE MINING	0.002%	97.127%
5877	COMPUGROUP HOLD	0.002%	97.128%
5878	WEST CHINA CEME	0.002%	97.130%
5879	VISUAL PHOTONIC	0.002%	97.132%
5880	RECHI PRECISION	0.002%	97.133%
5881	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	97.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.137%
5883	VEIDEKKE ASA	0.002%	97.139%
5884	RADIAN GROUP	0.002%	97.140%
5885	BRITISH AMERICA	0.002%	97.142%
5886	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.144%
5887	COPPER MTN MNG	0.002%	97.145%
5888	NH HOTELES	0.002%	97.147%
5889	GLOBAL LOGISTIC	0.002%	97.149%
5890	MLP AG	0.002%	97.150%
5891	FUSHAN INTL ENE	0.002%	97.152%
5892	GUERBET	0.002%	97.154%
5893	WESTERN ENERGY	0.002%	97.156%
5894	HANIL CEMENT MF	0.002%	97.157%
5895	PI INDUSTRIES L	0.002%	97.159%
5896	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.161%
5897	KINTETSU WORLD	0.002%	97.162%
5898	IBASE TECHNOLOG	0.002%	97.164%
5899	TAINAN SPINNING	0.002%	97.166%
5900	P/F BAKKAFROST	0.002%	97.167%
5901	PRECINT PRO	0.002%	97.169%
5902	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	97.171%
5903	YOOX NET-A-PORT	0.002%	97.173%
5904	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.002%	97.174%
5905	WATERLAND FIN H	0.002%	97.176%
5906	STRABAG SE	0.002%	97.178%
5907	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	97.179%
5908	GENWORTH MORTGA	0.002%	97.181%
5909	CHEIL WORLDWIDE	0.002%	97.183%
5910	CD PROJEKT SA	0.002%	97.184%
5911	TOHO CO	0.002%	97.186%
5912	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	97.188%
5913	CENTRAL GARDEN&	0.002%	97.189%
5914	CWT LTD	0.002%	97.191%
5915	KOREA LINE CORP	0.002%	97.193%
5916	ZUMIEZ INC COMMON STOCK	0.002%	97.195%
5917	MACNICA FUJI EL	0.002%	97.196%
5918	AICHI BANK	0.002%	97.198%
5919	QUIDEL CORP COMMON STOCK USD.001	0.002%	97.200%
5920	OSAKI ELECTRIC	0.002%	97.201%
5921	KENEDIX INC	0.002%	97.203%
5922	GOLDEN STAR RES	0.002%	97.205%
5923	CHINA MACHINERY	0.002%	97.206%
5924	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	97.208%
5925	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.210%
5926	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	97.211%
5927	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.213%
5928	SARACEN MINERAL	0.002%	97.215%
5929	FORMOSA TAFFETA	0.002%	97.216%
5930	HEALTHSCOPE LTD	0.002%	97.218%
5931	DENNY S CORP COMMON STOCK USD.01	0.002%	97.220%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	COOLPAD GROUP L	0.002%	97.221%
5933	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	97.223%
5934	OLAM INTERNATIO	0.002%	97.225%
5935	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.226%
5936	YOKOHAMA REITO	0.002%	97.228%
5937	AVEO GROUP	0.002%	97.230%
5938	CACHE LOGISTICS	0.002%	97.231%
5939	SSY GROUP LTD	0.002%	97.233%
5940	DELTIC TIMBER	0.002%	97.235%
5941	MUSASHI SEIMITS	0.002%	97.236%
5942	WELSPUN INDIA L	0.002%	97.238%
5943	GIGABYTE TECHNO	0.002%	97.240%
5944	WOCKHARDT LIMIT	0.002%	97.241%
5945	KINSUS INTERCON	0.002%	97.243%
5946	SUPREMEIndustr	0.002%	97.245%
5947	JOWA HLDGS CO L	0.002%	97.246%
5948	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.002%	97.248%
5949	FISKARS OYJ	0.002%	97.250%
5950	NICHIHA CORP	0.002%	97.251%
5951	ZZZMITSUI SUGAR	0.002%	97.253%
5952	CLAL INSURANCE	0.002%	97.255%
5953	CHINASOFT INTER	0.002%	97.256%
5954	KUALA LUMPUR KE	0.002%	97.258%
5955	RENHE COMMERCIA	0.002%	97.260%
5956	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.261%
5957	GP STRATEGIES C	0.002%	97.263%
5958	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.265%
5959	UPONOR OYJ	0.002%	97.266%
5960	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	97.268%
5961	GAZTRANSPORT ET	0.002%	97.270%
5962	MANDALAY RESOUR	0.002%	97.271%
5963	MERIDA INDUSTRY	0.002%	97.273%
5964	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	97.275%
5965	FUJI SOFT ABC	0.002%	97.276%
5966	SUPREME ELECTRO	0.002%	97.278%
5967	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	97.279%
5968	ADVA AG	0.002%	97.281%
5969	TECO ELEC&MACHI	0.002%	97.283%
5970	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.284%
5971	PACIFIC TEXTILE	0.002%	97.286%
5972	SHANGHAI PETROC	0.002%	97.288%
5973	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.289%
5974	RTL GROUP SA	0.002%	97.291%
5975	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	97.293%
5976	SAMYANG HOLDING	0.002%	97.294%
5977	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.296%
5978	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.297%
5979	INVOCARE LTD	0.002%	97.299%
5980	HELICAL BAR PLC	0.002%	97.301%
5981	SKISTAR AB	0.002%	97.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	NSD CO LTD	0.002%	97.304%
5983	SANYO CHEMICAL	0.002%	97.306%
5984	MIZUNO CORP	0.002%	97.307%
5985	AVEX GROUP HOLD	0.002%	97.309%
5986	ITALIAN-THAI DE	0.002%	97.310%
5987	EBOS GROUP LTD	0.002%	97.312%
5988	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.314%
5989	FRONTLINE LTD/B	0.002%	97.315%
5990	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.317%
5991	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.319%
5992	NIKKISO CO	0.002%	97.320%
5993	RESOLUTE FOREST	0.002%	97.322%
5994	LIECHTENSTEIN L	0.002%	97.323%
5995	SITC INTERNATIO	0.002%	97.325%
5996	GINTECH ENERGY	0.002%	97.327%
5997	OTSUKA CORP	0.002%	97.328%
5998	SKYLARK CO LTD	0.002%	97.330%
5999	USI CORPORATION	0.002%	97.332%
6000	NEW CHINA LIFE	0.002%	97.333%
6001	ADITYA BIRLA FA	0.002%	97.335%
6002	FAES FARMA SA	0.002%	97.336%
6003	GRUPO SIMEC S.A	0.002%	97.338%
6004	BOINGO WIRELESS INC COMMON STOCK	0.002%	97.340%
6005	MOTOR OIL SA	0.002%	97.341%
6006	SM PRIME HLDGS	0.002%	97.343%
6007	INDIABULL REAL	0.002%	97.344%
6008	ACANDO AB	0.002%	97.346%
6009	COMMERCIAL INTE	0.002%	97.348%
6010	EIZO NANA O CORP	0.002%	97.349%
6011	CIMIC GROUP LTD	0.002%	97.351%
6012	HOKUETSU BANK	0.002%	97.352%
6013	TPI POLENE PCL	0.002%	97.354%
6014	PERUSAHAAN GAS	0.002%	97.356%
6015	CONTACT ENERGY	0.002%	97.357%
6016	TORRENT PHARM	0.002%	97.359%
6017	SJW GROUP COMMON STOCK USD.001	0.002%	97.361%
6018	ARC LAND SAKAMO	0.002%	97.362%
6019	ELITE ADVANCED	0.002%	97.364%
6020	HOGY MEDICAL CO	0.002%	97.365%
6021	TOKAI HOLDINGS	0.002%	97.367%
6022	MAX INDIA	0.002%	97.369%
6023	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	97.370%
6024	MAGYAR TELEKOM	0.002%	97.372%
6025	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	97.373%
6026	SHINKONG SYNTHE	0.002%	97.375%
6027	FUJI MEDIA HOLD	0.002%	97.377%
6028	DIAGEO PLC	0.002%	97.378%
6029	GOLDEN RESORTS	0.002%	97.380%
6030	DAINICHISEIKA C	0.002%	97.381%
6031	EPIZYME INC COMMON STOCK USD.0001	0.002%	97.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	TON YI CORP	0.002%	97.384%
6033	SCHRODERS(NEW)	0.002%	97.386%
6034	MARUDAI FOOD CO	0.002%	97.388%
6035	COLOPL INC	0.002%	97.389%
6036	UNION BNK OF IN	0.002%	97.391%
6037	WORLDPAY GRP PL	0.002%	97.392%
6038	ITALGAS SPA	0.002%	97.394%
6039	TELEKOM AUSTRIA	0.002%	97.396%
6040	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	97.397%
6041	ALSO HOLDING-RE	0.002%	97.399%
6042	CULP INC COMMON STOCK USD.05	0.002%	97.400%
6043	ASTRAL FOODS	0.002%	97.402%
6044	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	97.404%
6045	TECNICAS REUNID	0.002%	97.405%
6046	BORUSSIA DORTMU	0.002%	97.407%
6047	HU LANE ASSOCIA	0.002%	97.408%
6048	AEON DELIGHT	0.002%	97.410%
6049	YANLORD LAND GR	0.002%	97.411%
6050	INTL CONTAINER	0.002%	97.413%
6051	AURICO METALS INC COMMON STOCK	0.002%	97.415%
6052	RUENTEX DEVELOP	0.002%	97.416%
6053	ORIENT CORP	0.002%	97.418%
6054	CENTRAL CHINA S	0.002%	97.419%
6055	DAKTRONICS INC COMMON STOCK	0.002%	97.421%
6056	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.422%
6057	HOKKAIDO ELEC P	0.002%	97.424%
6058	INDIAN HOTELS	0.002%	97.426%
6059	ACETO CORP COMMON STOCK USD.01	0.002%	97.427%
6060	HAVELLS INDIA L	0.002%	97.429%
6061	CLEANAWAY CO LT	0.002%	97.430%
6062	ELETRORBRAS COMM	0.002%	97.432%
6063	CONTROLADORA VU	0.002%	97.433%
6064	CHINA HUARONG A	0.002%	97.435%
6065	CAPITA GROUP PL	0.002%	97.437%
6066	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	97.438%
6067	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.440%
6068	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	97.441%
6069	TAIWAN GLASS	0.002%	97.443%
6070	A2 MILK CO LTD	0.002%	97.444%
6071	CADILA HEALTHCA	0.002%	97.446%
6072	CHINA FOOD LTD	0.002%	97.448%
6073	INDOCEMENT TUNG	0.002%	97.449%
6074	ZOJIRUSHI CORP	0.002%	97.451%
6075	KARDEX	0.002%	97.452%
6076	GREENLAND HONG	0.002%	97.454%
6077	CANON INC SPONS ADR ADR	0.002%	97.455%
6078	INVESCO OFFICE	0.002%	97.457%
6079	NATIONAL GRID	0.002%	97.459%
6080	HIKARI TSUSHIN	0.002%	97.460%
6081	ARAKAWA CHEMICA	0.002%	97.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	IRISH RESIDENTI	0.002%	97.463%
6083	SPLUNK INC COMMON STOCK USD.001	0.002%	97.465%
6084	PRADA SPA	0.002%	97.466%
6085	TAKATA CORP	0.002%	97.468%
6086	PT TIMAH TBK	0.002%	97.470%
6087	UTD COMMUNITY F	0.002%	97.471%
6088	SANTAM	0.002%	97.473%
6089	VEDANTA LTD ADR ADR	0.002%	97.474%
6090	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.476%
6091	SPORTS DIRECT I	0.002%	97.477%
6092	METRO PACIFIC I	0.002%	97.479%
6093	WAN HAI LINES	0.002%	97.480%
6094	GASLOG LTD	0.002%	97.482%
6095	MIGHTY RIVER PO	0.002%	97.484%
6096	PER AARSLEFF A/	0.002%	97.485%
6097	SAO PAU ALPARGA	0.002%	97.487%
6098	TELENAV INC COMMON STOCK USD.001	0.002%	97.488%
6099	Alliance Global	0.002%	97.490%
6100	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.491%
6101	SILTRONIC AG	0.002%	97.493%
6102	HAKDEX AB	0.002%	97.494%
6103	KYOKUTO KAIHATS	0.002%	97.496%
6104	HEXAWARE TECHNO	0.002%	97.498%
6105	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	97.499%
6106	PLANET FITNESS INC CL A COMMON STOCK	0.002%	97.501%
6107	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	97.502%
6108	DAISHIN SECURIT	0.002%	97.504%
6109	CLARION CO	0.002%	97.505%
6110	OIL & NATURAL G	0.002%	97.507%
6111	TAISHO PHARMACE	0.002%	97.508%
6112	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.510%
6113	HK ELECTRIC INV	0.002%	97.511%
6114	AUSTRALIAN AGRI	0.002%	97.513%
6115	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.515%
6116	DYDO DRINCO INC	0.002%	97.516%
6117	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.518%
6118	SALINI IMPREGIL	0.002%	97.519%
6119	DIGI INTL INC	0.002%	97.521%
6120	DAIHEN CORP	0.002%	97.522%
6121	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.524%
6122	CLAS OHLSON AB	0.002%	97.525%
6123	NEO SOLAR POWER	0.002%	97.527%
6124	HAWKINS INC COMMON STOCK USD.05	0.002%	97.528%
6125	TIANJIN PORT DE	0.002%	97.530%
6126	ECHO GLOBAL LOG	0.002%	97.531%
6127	CHINA ZHEGTONG	0.002%	97.533%
6128	LOTTE CONFECT	0.002%	97.535%
6129	TAKUMA CO	0.002%	97.536%
6130	ASAHI HOLDINGS	0.002%	97.538%
6131	TORSTAR CORP CL	0.002%	97.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	SWISS PRIME SIT	0.002%	97.541%
6133	SCHMOLZ+BICKENB	0.002%	97.542%
6134	FU SHOU YUAN IN	0.002%	97.544%
6135	MAYNE PHARMA GR	0.002%	97.545%
6136	VODACOM GP-PRPT	0.002%	97.547%
6137	PERFICIENT INC COMMON STOCK USD.001	0.002%	97.548%
6138	TITAN INDUSTRIE	0.002%	97.550%
6139	TOPY INDUSTRIES	0.002%	97.551%
6140	GROWTHPOINT PRO	0.002%	97.553%
6141	TAKARA SHUZO CO	0.002%	97.554%
6142	JUKI CORP	0.002%	97.556%
6143	SPARKASSEN IMMO	0.002%	97.558%
6144	S.A.C.I. FALABE	0.002%	97.559%
6145	LANDEC CORP	0.002%	97.561%
6146	AKITA BANK	0.002%	97.562%
6147	NORITZ CORP	0.002%	97.564%
6148	RELIANCE COMMUN	0.002%	97.565%
6149	DHT HOLDINGS IN	0.002%	97.567%
6150	RAMAYANA LESTAR	0.002%	97.568%
6151	ATEN INTERNATIO	0.002%	97.570%
6152	ENTERCOM COMMUN	0.002%	97.571%
6153	CASCADE BANCORP COMMON STOCK	0.002%	97.573%
6154	NEXEN TIRE CORP	0.002%	97.574%
6155	TREDEGAR CORP COMMON STOCK	0.002%	97.576%
6156	PAX GLOBAL TECH	0.002%	97.577%
6157	BQE NATL BELGIQ	0.002%	97.579%
6158	DAI-ICHI KOGYO	0.002%	97.580%
6159	WISDOM MARINE L	0.002%	97.582%
6160	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	97.583%
6161	TRAKYA CAM SANA	0.002%	97.585%
6162	BK OF NAGOYA	0.002%	97.586%
6163	WILSON BAYLY HO	0.002%	97.588%
6164	KANTO DENKA KOG	0.002%	97.589%
6165	YAOKO CO	0.002%	97.591%
6166	AJANTA PHARMA	0.002%	97.592%
6167	DAINIPPON PHARM	0.002%	97.594%
6168	EVOTEC OAI AG	0.002%	97.595%
6169	MAJOR CINEPLEX	0.002%	97.597%
6170	IPCA LABORATORI	0.002%	97.598%
6171	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	97.600%
6172	ELITE SEMICONDU	0.002%	97.601%
6173	BML INC	0.002%	97.603%
6174	BK OF RYUKYUS	0.002%	97.604%
6175	SAN-A CO LTD	0.002%	97.606%
6176	TITAN CEMENT CO	0.001%	97.607%
6177	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	97.609%
6178	YOUNGWON CORP	0.001%	97.610%
6179	AICHI STEEL WOR	0.001%	97.612%
6180	CVR ENERGY INC	0.001%	97.613%
6181	GLADSTONE COMME	0.001%	97.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	TAIKISHA	0.001%	97.616%
6183	SINTEX INDUSTRI	0.001%	97.618%
6184	SUPERVALU INC	0.001%	97.619%
6185	PARADISE CO	0.001%	97.621%
6186	VISTA LAND & LI	0.001%	97.622%
6187	CALIFORNIA AMPL	0.001%	97.624%
6188	TRC COS INC COMMON STOCK USD.1	0.001%	97.625%
6189	DMCI HLDGS INC	0.001%	97.627%
6190	TEJON RANCH CO	0.001%	97.628%
6191	EPISTAR CORP	0.001%	97.630%
6192	LIFESTYLE INTER	0.001%	97.631%
6193	ONEREIT	0.001%	97.633%
6194	ORIENTAL UNION	0.001%	97.634%
6195	TONG YANG INV B	0.001%	97.636%
6196	GRUMA SA DE CV	0.001%	97.637%
6197	HIWIN TECH CORP	0.001%	97.639%
6198	PREMIER OIL	0.001%	97.640%
6199	TIKKURILA OY	0.001%	97.642%
6200	ECLAT TEXTILE C	0.001%	97.643%
6201	SAO MARTINHO SA	0.001%	97.645%
6202	KRUNGTHAI CARD	0.001%	97.646%
6203	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	97.648%
6204	MATAS AS	0.001%	97.649%
6205	SHIN-ETSU POLYM	0.001%	97.651%
6206	TSURUHA HOLDING	0.001%	97.652%
6207	REDINGTON INDIA	0.001%	97.654%
6208	AI HOLDINGS COR	0.001%	97.655%
6209	Goldcrest Co.,	0.001%	97.657%
6210	BEML LTD	0.001%	97.658%
6211	SEMIRARA MINING	0.001%	97.660%
6212	GJENSIDIGE FORS	0.001%	97.661%
6213	FORMOSA PETROCH	0.001%	97.662%
6214	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.664%
6215	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.001%	97.665%
6216	COAL INDIA LTD	0.001%	97.667%
6217	ELEC POWER DEV	0.001%	97.668%
6218	BANCOLOMBIA SA	0.001%	97.670%
6219	JVC KENWOOD HLD	0.001%	97.671%
6220	MUHIBBAH ENGINE	0.001%	97.673%
6221	MATSUYA FOODS C	0.001%	97.674%
6222	MEKONOMEN AB	0.001%	97.676%
6223	STAGECOACH GROU	0.001%	97.677%
6224	G-RESOURCES GP	0.001%	97.679%
6225	ARISAWA MFG CO	0.001%	97.680%
6226	IOCHPE-MAXION	0.001%	97.682%
6227	ARN MONDADORI E	0.001%	97.683%
6228	KARNATAKA BANK	0.001%	97.685%
6229	TV ASAHI CORP	0.001%	97.686%
6230	GLOW ENERGY	0.001%	97.687%
6231	CHINA HARMONY N	0.001%	97.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	PRESS KOGYO CO	0.001%	97.690%
6233	ALTAREA SCA	0.001%	97.692%
6234	SWECO AB	0.001%	97.693%
6235	NITTO ELECTRIC	0.001%	97.695%
6236	MARCO POLO DEV	0.001%	97.696%
6237	CHUGOKU MAR PAI	0.001%	97.698%
6238	OHL MEXICO SAB	0.001%	97.699%
6239	SANOFI INDIA LT	0.001%	97.701%
6240	GPO DE INVERSIO	0.001%	97.702%
6241	SAINT MARC HLDG	0.001%	97.704%
6242	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	97.705%
6243	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.706%
6244	SHIKOKU BANK	0.001%	97.708%
6245	SIERRA BANCORP COMMON STOCK	0.001%	97.709%
6246	VIVOTEK INC	0.001%	97.711%
6247	TSINGTAO BREWER	0.001%	97.712%
6248	WIHLBORGS FASTI	0.001%	97.714%
6249	INTILAND DEVPT	0.001%	97.715%
6250	ATWOOD OCEANICS	0.001%	97.717%
6251	SUNLIGHT REAL E	0.001%	97.718%
6252	MITRA ADIPERKAS	0.001%	97.720%
6253	CREDITO EMILIAN	0.001%	97.721%
6254	TENARIS S.A.	0.001%	97.722%
6255	TKC CORPORATION	0.001%	97.724%
6256	CT ENVIRONMENTA	0.001%	97.725%
6257	TALGO SA	0.001%	97.727%
6258	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.728%
6259	AMCOR LTD-SP AD	0.001%	97.730%
6260	PRINCE HOUSING	0.001%	97.731%
6261	HUIZHANG BANK C	0.001%	97.733%
6262	SOULBRAIN CO LT	0.001%	97.734%
6263	DEVELOPMENT CRE	0.001%	97.736%
6264	VILLEROY & BOCH	0.001%	97.737%
6265	MICHINOKU BANK	0.001%	97.738%
6266	VT HOLDINGS CO	0.001%	97.740%
6267	SINOPEC SHANGHA	0.001%	97.741%
6268	EMPEROR INTL HL	0.001%	97.743%
6269	SUN HUNG KAI CO	0.001%	97.744%
6270	V TECHNOLOGY	0.001%	97.746%
6271	FAR EAST DEPT	0.001%	97.747%
6272	SINOPEC KANTONS	0.001%	97.749%
6273	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.750%
6274	TOKYO BROADCAST	0.001%	97.751%
6275	STUART OLSON IN	0.001%	97.753%
6276	TAIYO INK MFG C	0.001%	97.754%
6277	TOKEN CORP	0.001%	97.756%
6278	FAGRON	0.001%	97.757%
6279	J-OIL MILLS INC	0.001%	97.759%
6280	LEYOU TECHNOLOG	0.001%	97.760%
6281	VST HLDGS	0.001%	97.761%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	DAISEKI CO LTD	0.001%	97.763%
6283	MEIKO ELECTRONI	0.001%	97.764%
6284	NISSEI BUILD KO	0.001%	97.766%
6285	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.767%
6286	NIPPON FLOUR MI	0.001%	97.769%
6287	LE NOBLE AGE	0.001%	97.770%
6288	MONADELPHOUS GR	0.001%	97.771%
6289	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.773%
6290	MIZUHO FINL GP	0.001%	97.774%
6291	ESURE GROUP PLC	0.001%	97.776%
6292	CALLON PETROLEUM CO COMMON STOCK USD.01	0.001%	97.777%
6293	ASIA OPTICAL CO	0.001%	97.779%
6294	CAWACHI LTD	0.001%	97.780%
6295	WILMAR INTERL L	0.001%	97.781%
6296	CGN POWER CO LT	0.001%	97.783%
6297	ORIOLA-KD CORP	0.001%	97.784%
6298	HI-LEX CORP	0.001%	97.786%
6299	SIBANYE GOLD LT	0.001%	97.787%
6300	DAIBIRU CORP	0.001%	97.789%
6301	ETSY INC COMMON STOCK USD.001	0.001%	97.790%
6302	TAV HAVALIMANLA	0.001%	97.791%
6303	ZERIA PHARMACEU	0.001%	97.793%
6304	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.794%
6305	INDIAN BANK	0.001%	97.796%
6306	PREMIER FOODS	0.001%	97.797%
6307	SODICK CO	0.001%	97.799%
6308	SKS MICROFINANC	0.001%	97.800%
6309	CASHBUILD LTD	0.001%	97.801%
6310	NAVITAS LTD	0.001%	97.803%
6311	BANK OF PHILIPP	0.001%	97.804%
6312	MESA LABORATORIES INC COMMON STOCK	0.001%	97.806%
6313	NSI NC	0.001%	97.807%
6314	AMADA HOLDINGS	0.001%	97.808%
6315	EHIME BANK	0.001%	97.810%
6316	ADLER REAL ESTA	0.001%	97.811%
6317	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	97.813%
6318	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.814%
6319	ALTAMIR AMBOISE	0.001%	97.816%
6320	PETRON CORP	0.001%	97.817%
6321	INFRATIL LTD	0.001%	97.818%
6322	QUIMICA Y MINER	0.001%	97.820%
6323	AGELLAN COMMERC	0.001%	97.821%
6324	SIIC ENVIRONMEN	0.001%	97.823%
6325	VITAL HEALTHCAR	0.001%	97.824%
6326	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.825%
6327	TIGA PILAR SEJA	0.001%	97.827%
6328	ICICI BANK	0.001%	97.828%
6329	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.830%
6330	NOVELION THERAP	0.001%	97.831%
6331	SAVANNA ENERGY	0.001%	97.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	LONMIN PLC	0.001%	97.834%
6333	TORII PHARM CO	0.001%	97.835%
6334	CONTROLADORA VUELA CIA ADR ADR	0.001%	97.837%
6335	TSI HOLDINGS CO	0.001%	97.838%
6336	PRUKSA HOLDING	0.001%	97.839%
6337	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.841%
6338	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.842%
6339	TATSUTA ELEC WI	0.001%	97.844%
6340	FUJI CO(TOKYO)	0.001%	97.845%
6341	KOREA AEROSPACE	0.001%	97.846%
6342	BANGKOK EXPRESS	0.001%	97.848%
6343	ALPEK SAB	0.001%	97.849%
6344	FRASERS COMMERC	0.001%	97.851%
6345	GURUNAVI INC	0.001%	97.852%
6346	COGOBUY GROUP	0.001%	97.853%
6347	SOILBUILD BUSIN	0.001%	97.855%
6348	TOWA PHARM CO L	0.001%	97.856%
6349	CARBONITE INC COMMON STOCK USD.01	0.001%	97.858%
6350	HEIWA REAL ESTA	0.001%	97.859%
6351	YANZHOU COAL MI	0.001%	97.860%
6352	OKAMURA CORP	0.001%	97.862%
6353	MITSUBISHI STEE	0.001%	97.863%
6354	IXYS CORPORATION COMMON STOCK USD.01	0.001%	97.865%
6355	PRIMERO MINING CORP COMMON STOCK	0.001%	97.866%
6356	AMPLIFON SPA NE	0.001%	97.867%
6357	QUALITY HOUSES	0.001%	97.869%
6358	SEAH STEEL	0.001%	97.870%
6359	XEBIO CO	0.001%	97.871%
6360	YIEH PHUI ENTS	0.001%	97.873%
6361	DEL FRISCOS RES	0.001%	97.874%
6362	MAYR-MELNHOF KA	0.001%	97.876%
6363	NOVAE GROUP PLC	0.001%	97.877%
6364	FORTINET INC	0.001%	97.878%
6365	LIMELIGHT NETW	0.001%	97.880%
6366	CONEXIO CORP	0.001%	97.881%
6367	EMIRA PROPERTY	0.001%	97.883%
6368	MASTERLINK SECS	0.001%	97.884%
6369	ERCROS SA	0.001%	97.885%
6370	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.887%
6371	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.888%
6372	BURSA MALAYSIA	0.001%	97.889%
6373	M3 INC	0.001%	97.891%
6374	CLARKSON(HORACE	0.001%	97.892%
6375	DAESANG CORP	0.001%	97.894%
6376	DORIAN LPG LTD	0.001%	97.895%
6377	CHINA AOYUAN PR	0.001%	97.896%
6378	XO GROUP INC COMMON STOCK USD.01	0.001%	97.898%
6379	PHISON ELECTRON	0.001%	97.899%
6380	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.001%	97.900%
6381	OIL REFINERIES	0.001%	97.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	LG FASHION CORP	0.001%	97.903%
6383	KINEPOLIS GROUP	0.001%	97.904%
6384	CHAUN-CHOUNG TE	0.001%	97.906%
6385	ISEKI & CO	0.001%	97.907%
6386	SLATE OFFICE RE	0.001%	97.909%
6387	CHROMA ATE INC	0.001%	97.910%
6388	S&T MOTIV CO LT	0.001%	97.911%
6389	DONGFANG ELECT	0.001%	97.913%
6390	SHIN ZU SHING C	0.001%	97.914%
6391	ARGOSY PROPERTY	0.001%	97.915%
6392	EIGHTEENTH BANK	0.001%	97.917%
6393	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.918%
6394	EVERGREEN MARIN	0.001%	97.920%
6395	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.921%
6396	BANK OF CHONGQI	0.001%	97.922%
6397	LG INTL CORP	0.001%	97.924%
6398	TAKASAGO INTL C	0.001%	97.925%
6399	YANG MING MARIN	0.001%	97.926%
6400	ELBIT SYSTEMS L	0.001%	97.928%
6401	SAVENCIA SA	0.001%	97.929%
6402	THORESEN THAI A	0.001%	97.930%
6403	DEXCOM INC COMMON STOCK USD.001	0.001%	97.932%
6404	LANDAUER INC COMMON STOCK USD.1	0.001%	97.933%
6405	KOREA EXPRESS C	0.001%	97.934%
6406	MAH SING GROUP	0.001%	97.936%
6407	SYSTEX CORPORAT	0.001%	97.937%
6408	FUKUSHIMA IND C	0.001%	97.939%
6409	MCJ CO LTD	0.001%	97.940%
6410	GROUP COMERCIAL	0.001%	97.941%
6411	HONG LEONG BANK	0.001%	97.943%
6412	CANON ELECTRONI	0.001%	97.944%
6413	JCU CORP	0.001%	97.945%
6414	AVANZA BANK HOL	0.001%	97.947%
6415	CAFE DE CORAL H	0.001%	97.948%
6416	NEO-CHINA GROUP	0.001%	97.949%
6417	GLOBANT SA	0.001%	97.951%
6418	NOVOLIPET STEEL	0.001%	97.952%
6419	CHOFU SEISAKUSH	0.001%	97.953%
6420	ICHIGO REAL EST	0.001%	97.955%
6421	DAH CHONG HONG	0.001%	97.956%
6422	MULTIPLUS SA	0.001%	97.957%
6423	JAPAN WOOL TEXT	0.001%	97.959%
6424	RAITO KOGYO CO	0.001%	97.960%
6425	UNITED LABORATO	0.001%	97.961%
6426	CHINA METAL PRO	0.001%	97.963%
6427	CHINA SINGYES S	0.001%	97.964%
6428	SANKI ENGINEERI	0.001%	97.966%
6429	PHOTO-ME INTERN	0.001%	97.967%
6430	HUA HONG SEMICO	0.001%	97.968%
6431	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	NEC NETWK & SYS	0.001%	97.971%
6433	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.972%
6434	FINCANTIERI SPA	0.001%	97.974%
6435	HAMAMATSU PHOTO	0.001%	97.975%
6436	MGM CHINA HLDGS	0.001%	97.976%
6437	DANIELI & CO CO	0.001%	97.978%
6438	B2W-CIA GLOBAL	0.001%	97.979%
6439	OTE(HELLENIC TL	0.001%	97.980%
6440	KENKO MAYONNAIS	0.001%	97.982%
6441	ZALANDO SE	0.001%	97.983%
6442	BW OFFSHORE LTD	0.001%	97.984%
6443	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	97.986%
6444	SHANGHAI JIN JI	0.001%	97.987%
6445	ONEBEACON INSUR	0.001%	97.988%
6446	ICL-ISRAEL CHEM	0.001%	97.990%
6447	KAKAKU.COM INC	0.001%	97.991%
6448	OSSTEM IMPLANT	0.001%	97.992%
6449	HANA TOUR SERVI	0.001%	97.994%
6450	NAKANISHI INC	0.001%	97.995%
6451	DALMIA BHARAT L	0.001%	97.996%
6452	FANTASIA HOLDIN	0.001%	97.998%
6453	AIMS AMP CAPITA	0.001%	97.999%
6454	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.000%
6455	DAEWOO ENGINEER	0.001%	98.002%
6456	STARHUB LIMITED	0.001%	98.003%
6457	PETMED EXPRESS INC COMMON STOCK USD.001	0.001%	98.004%
6458	ONESAVINGS BANK	0.001%	98.006%
6459	COSTAIN GROUP P	0.001%	98.007%
6460	INOGEN INC COMMON STOCK USD.001	0.001%	98.008%
6461	PILOT CORP (NEW	0.001%	98.009%
6462	INTERNATIONAL P	0.001%	98.011%
6463	GREEN REIT PLC	0.001%	98.012%
6464	PAZ CORP SA	0.001%	98.013%
6465	STELLA CHEMIFA	0.001%	98.015%
6466	INTL NICKEL IND	0.001%	98.016%
6467	ST SHINE OPTICA	0.001%	98.017%
6468	GMO INTERNET IN	0.001%	98.019%
6469	NORTHERN BLIZZA	0.001%	98.020%
6470	GEO CO LTD	0.001%	98.021%
6471	TONGYANG LIFE I	0.001%	98.023%
6472	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.024%
6473	CERVED INFORMAT	0.001%	98.025%
6474	YAPI VE KREDI B	0.001%	98.027%
6475	LENZING AG	0.001%	98.028%
6476	HUNG SHENG CONS	0.001%	98.029%
6477	SCSK CORPORATIO	0.001%	98.031%
6478	SANRIO CO	0.001%	98.032%
6479	DIGITAL GARAGE	0.001%	98.033%
6480	RUTH'S HOSPITAL	0.001%	98.034%
6481	CIMC ENRIC HOLD	0.001%	98.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	HANSOL PAPER CO	0.001%	98.037%
6483	ROCK FIELD CO	0.001%	98.038%
6484	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.040%
6485	JU TENG INTERNA	0.001%	98.041%
6486	MIYAZAKI BANK	0.001%	98.042%
6487	NIPPON DENKO CO	0.001%	98.044%
6488	KWS SAAT AG	0.001%	98.045%
6489	DAIDO METAL CO	0.001%	98.046%
6490	KAPPAHL HOLDING	0.001%	98.048%
6491	ASAHI DIAMOND I	0.001%	98.049%
6492	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.050%
6493	BIOGAIA AB	0.001%	98.051%
6494	TUBE INV OF IND	0.001%	98.053%
6495	EVA PRECISION I	0.001%	98.054%
6496	GO-AHEAD GROUP	0.001%	98.055%
6497	CORP MOCTEZUMA	0.001%	98.057%
6498	COCA-COLA FEMSA	0.001%	98.058%
6499	ZZZSAN-AI OIL C	0.001%	98.059%
6500	GPO AEROPORTUAR	0.001%	98.060%
6501	TANSEISHA CO	0.001%	98.062%
6502	BEC WORLD PUBLI	0.001%	98.063%
6503	IGUATEMI EMP SH	0.001%	98.064%
6504	YUEXIU REAL ES	0.001%	98.066%
6505	BOIRON	0.001%	98.067%
6506	CRA INTERNATIONAL INC COMMON STOCK	0.001%	98.068%
6507	CALIAN GROUP LT	0.001%	98.070%
6508	RING ENERGY INC COMMON STOCK USD.001	0.001%	98.071%
6509	CHAROEN POK PHA	0.001%	98.072%
6510	COLOWIDE CO LTD	0.001%	98.073%
6511	ALGOMA CENTRAL	0.001%	98.075%
6512	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.076%
6513	KALBE FARMA	0.001%	98.077%
6514	CHINA COAL ENER	0.001%	98.079%
6515	SP SETIA	0.001%	98.080%
6516	ODONTOPREV SA	0.001%	98.081%
6517	CA IMMOBILIEN A	0.001%	98.082%
6518	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.084%
6519	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.085%
6520	ASSOCD INTL HOT	0.001%	98.086%
6521	RAFFLES MEDICAL	0.001%	98.088%
6522	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.089%
6523	CLEVO	0.001%	98.090%
6524	EZION HOLDINGS	0.001%	98.091%
6525	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.093%
6526	L'OCCITANE INTE	0.001%	98.094%
6527	SINARMAS LAND	0.001%	98.095%
6528	KOC HOLDING AS	0.001%	98.096%
6529	BEIERSDORF AG	0.001%	98.098%
6530	T.HASEGAWA CO	0.001%	98.099%
6531	VALID SOLUCOES	0.001%	98.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	VTG AG	0.001%	98.102%
6533	NIHON NOHYAKU	0.001%	98.103%
6534	PETRONAS DAGANG	0.001%	98.104%
6535	CENTRL PLAZA HO	0.001%	98.105%
6536	TOKAI RUBBER IN	0.001%	98.107%
6537	IRISO ELECTRONI	0.001%	98.108%
6538	KENDRION NV	0.001%	98.109%
6539	HOCHDORF HOLDIN	0.001%	98.110%
6540	CIA TRANSM ENER	0.001%	98.112%
6541	SANDEN CORP	0.001%	98.113%
6542	SUMITOMO REAL E	0.001%	98.114%
6543	VZ HOLDING AG	0.001%	98.116%
6544	CMK CORP	0.001%	98.117%
6545	TOHO ZINC CO LT	0.001%	98.118%
6546	JIANGNAN GROUP	0.001%	98.119%
6547	CHINA WATER AFF	0.001%	98.121%
6548	CTCI CORP	0.001%	98.122%
6549	ASIA AVIATION P	0.001%	98.123%
6550	BROWN (N) GROUP	0.001%	98.124%
6551	EASY BIO INC	0.001%	98.126%
6552	CALIX INC COMMON STOCK	0.001%	98.127%
6553	CIA DE DIST INT	0.001%	98.128%
6554	CIA SANEAMENTO	0.001%	98.129%
6555	DESCENTE LTD.	0.001%	98.131%
6556	TESCO CORP	0.001%	98.132%
6557	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.133%
6558	BOMBARDIER INC	0.001%	98.134%
6559	OPTO TECH CORPN	0.001%	98.136%
6560	KINDOM CONSTRUC	0.001%	98.137%
6561	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.001%	98.138%
6562	FUKUDA DENSHI C	0.001%	98.139%
6563	HULIC CO LTD	0.001%	98.141%
6564	HARBIN POWER EQ	0.001%	98.142%
6565	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.143%
6566	DAIKYONISHIKAWA	0.001%	98.144%
6567	HAMBURGER HAFEN	0.001%	98.146%
6568	LENDINGTREE INC COMMON STOCK USD.01	0.001%	98.147%
6569	ASSYSTEM	0.001%	98.148%
6570	FIRST REIT	0.001%	98.149%
6571	CALBEE INC	0.001%	98.151%
6572	AMERICAN PUBLIC	0.001%	98.152%
6573	EXTREME NETWORKS INC COMMON STOCK USD.001	0.001%	98.153%
6574	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.154%
6575	UNID CO LTD	0.001%	98.156%
6576	TAIWAN ACCEPTAN	0.001%	98.157%
6577	QAD INC A COMMON STOCK	0.001%	98.158%
6578	RICHTER GEDEON	0.001%	98.159%
6579	CHESNARA PLC	0.001%	98.161%
6580	NISHIO RENT ALL	0.001%	98.162%
6581	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	HARASHIN CO LTD	0.001%	98.164%
6583	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.166%
6584	MOCHIDA PHARM C	0.001%	98.167%
6585	MALAYSIA BUILD	0.001%	98.168%
6586	WEIQIAO TEXTILE	0.001%	98.169%
6587	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.171%
6588	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.172%
6589	HKR INTL LTD	0.001%	98.173%
6590	KINGDEE INTERNA	0.001%	98.174%
6591	MERSEN SA	0.001%	98.176%
6592	ALBIOMA	0.001%	98.177%
6593	KUMIAI CHEM IND	0.001%	98.178%
6594	TV TOKYO HLDG C	0.001%	98.179%
6595	SINTOKOGIO	0.001%	98.181%
6596	ASTALDI	0.001%	98.182%
6597	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.183%
6598	SINOTRUK HONG K	0.001%	98.184%
6599	WAKITA & CO	0.001%	98.186%
6600	ADANI POWER LTD	0.001%	98.187%
6601	DIRTT ENVIRONME	0.001%	98.188%
6602	COLBUN S.A.	0.001%	98.189%
6603	METLIFECARE LTD	0.001%	98.191%
6604	MOTHERSON SUMI	0.001%	98.192%
6605	FUTABA INDUSTRI	0.001%	98.193%
6606	VAREX IMAGING CORP COMMON STOCK	0.001%	98.194%
6607	JIN CO.LTD	0.001%	98.195%
6608	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.197%
6609	SHANKS GROUP PL	0.001%	98.198%
6610	MAX CO	0.001%	98.199%
6611	DAIFUKU CO	0.001%	98.200%
6612	ANGLO AMERICAN	0.001%	98.202%
6613	YANZHOU COAL MI	0.001%	98.203%
6614	NESTLE INDIA	0.001%	98.204%
6615	GEA GROUP AG	0.001%	98.205%
6616	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	98.207%
6617	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.208%
6618	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	98.209%
6619	KOLON CORPORATI	0.001%	98.210%
6620	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.212%
6621	KURODA ELECTRIC	0.001%	98.213%
6622	NEXITY	0.001%	98.214%
6623	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.215%
6624	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.216%
6625	MAINSTREET EQUI	0.001%	98.218%
6626	KOREA GAS CORP	0.001%	98.219%
6627	WINCANTON	0.001%	98.220%
6628	TAIWAN COGENERA	0.001%	98.221%
6629	US Wire Order	0.001%	98.223%
6630	BRODRENE HARTMA	0.001%	98.224%
6631	MCBRIDE PLC	0.001%	98.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	PHILIPPINE NATL	0.001%	98.226%
6633	KONOIKE TRANSP	0.001%	98.227%
6634	MGI COUTIER	0.001%	98.229%
6635	BANK PEKAO	0.001%	98.230%
6636	THAI VEGETABLE	0.001%	98.231%
6637	GODADDY INC CLASS A COMMON STOCK USD.001	0.001%	98.232%
6638	LIPPO MALLS IN	0.001%	98.234%
6639	FINGERPRINT CAR	0.001%	98.235%
6640	KOREA KOLMAR CO	0.001%	98.236%
6641	WASHTEC AG	0.001%	98.237%
6642	POLYTEC HOLDING	0.001%	98.238%
6643	BENI STABILI IT	0.001%	98.240%
6644	BW LPG LTD	0.001%	98.241%
6645	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.242%
6646	FLEXIGROUP LIMI	0.001%	98.243%
6647	OCEAN YIELD ASA	0.001%	98.245%
6648	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.246%
6649	HEADWATERS INC COMMON STOCK USD.001	0.001%	98.247%
6650	ITOCHU FUEL COR	0.001%	98.248%
6651	CAPITAL® PRO	0.001%	98.249%
6652	SRA HOLDINGS IN	0.001%	98.251%
6653	PIOLAX CO	0.001%	98.252%
6654	TURKIYE SINAI K	0.001%	98.253%
6655	BEIJER ALMA AB	0.001%	98.254%
6656	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.255%
6657	FURUKAWA CO	0.001%	98.257%
6658	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.258%
6659	EL AL ISRAEL AI	0.001%	98.259%
6660	CHINA AEROSPACE	0.001%	98.260%
6661	HIRATA TECHNICA	0.001%	98.261%
6662	FLYTECH TECHNOL	0.001%	98.263%
6663	JAIPRAKASH ASSO	0.001%	98.264%
6664	ASTRA AGRO LEST	0.001%	98.265%
6665	YELLOW HAT LTD.	0.001%	98.266%
6666	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.267%
6667	JAPAN LIFELINE	0.001%	98.269%
6668	KOMERCNI BANKA	0.001%	98.270%
6669	ENERCHINA HOLDI	0.001%	98.271%
6670	XL AXIATA TBK P	0.001%	98.272%
6671	SATO CORP	0.001%	98.273%
6672	ERAMET	0.001%	98.275%
6673	UNILEVER INDONE	0.001%	98.276%
6674	SUNWAY BHD	0.001%	98.277%
6675	ISHIHARA SANGYO	0.001%	98.278%
6676	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.279%
6677	BANGKOK DUSIT M	0.001%	98.281%
6678	HOKUTO CORP	0.001%	98.282%
6679	CHANGYOU.COM LTD ADR ADR	0.001%	98.283%
6680	21VIANET GROUP INC ADR ADR USD.00001	0.001%	98.284%
6681	UKC HOLDINGS CO	0.001%	98.285%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	IGG INC	0.001%	98.287%
6683	INTERTAIN GROUP	0.001%	98.288%
6684	RAISIO YHTYMA O	0.001%	98.289%
6685	TPG TELECOM	0.001%	98.290%
6686	HO BEE INVESTME	0.001%	98.291%
6687	SAMSUNG C&T COR	0.001%	98.293%
6688	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.294%
6689	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.295%
6690	RMP ENERGY INC	0.001%	98.296%
6691	CHINA HUIYUAN J	0.001%	98.297%
6692	FORMULA SYST(19	0.001%	98.299%
6693	OITA BANK	0.001%	98.300%
6694	FOSTER ELECTRIC	0.001%	98.301%
6695	ALPHA & OMEGA S	0.001%	98.302%
6696	TAIHEI DENGYO	0.001%	98.303%
6697	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.305%
6698	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.001%	98.306%
6699	GREEN CROSS HLD	0.001%	98.307%
6700	HOLY STONE ENTE	0.001%	98.308%
6701	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.309%
6702	BRUNEL INTL	0.001%	98.310%
6703	UNIBAIL-RODAMCO	0.001%	98.312%
6704	NIPPON PAINT CO	0.001%	98.313%
6705	XINGDA INTERNAT	0.001%	98.314%
6706	SOGEFI	0.001%	98.315%
6707	GRAPE KING INC	0.001%	98.316%
6708	ANDHRA BANK	0.001%	98.318%
6709	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	98.319%
6710	YUASA TRADING C	0.001%	98.320%
6711	KOWLOON DEVMT	0.001%	98.321%
6712	TAMURA CORP	0.001%	98.322%
6713	FARGLORY LAND D	0.001%	98.324%
6714	UMS HLDGS LTD	0.001%	98.325%
6715	TOYO ENG CORP	0.001%	98.326%
6716	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.327%
6717	BK OF SAGA	0.001%	98.328%
6718	TECHNOLOGY ONE	0.001%	98.329%
6719	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.001%	98.331%
6720	NEUROCRINE BIOS	0.001%	98.332%
6721	INFIGEN ENERGY	0.001%	98.333%
6722	ALTICE NV	0.001%	98.334%
6723	VETROPACK HOLDI	0.001%	98.335%
6724	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	98.337%
6725	HUADIAN POWER I	0.001%	98.338%
6726	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.339%
6727	NVE CORP	0.001%	98.340%
6728	H&R WASAG AG	0.001%	98.341%
6729	AUSDRILL LIMITE	0.001%	98.342%
6730	ADHI KARYA PERS	0.001%	98.344%
6731	JOSHIN DENKI CO	0.001%	98.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	BACHEM HLD AG-B	0.001%	98.346%
6733	PEARSON STK	0.001%	98.347%
6734	CHOICE PROPERTI	0.001%	98.348%
6735	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.349%
6736	ROLAND DG CORP	0.001%	98.351%
6737	CITIZENS INC COMMON STOCK	0.001%	98.352%
6738	PRESSANCE CORPO	0.001%	98.353%
6739	TRONC INC COMMON STOCK USD.01	0.001%	98.354%
6740	BENETEAU	0.001%	98.355%
6741	YANGARRA RESOUR	0.001%	98.356%
6742	VIRGIN MONEY HL	0.001%	98.358%
6743	HIBERNIA REIT P	0.001%	98.359%
6744	VS INDUSTRY BHD	0.001%	98.360%
6745	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.361%
6746	GRUPO AEROPORTU	0.001%	98.362%
6747	ADVTECH LTD	0.001%	98.363%
6748	LIFE CORPORATIO	0.001%	98.365%
6749	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.366%
6750	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.367%
6751	REZIDOR HOTEL G	0.001%	98.368%
6752	MACATAWA BANK CORP COMMON STOCK	0.001%	98.369%
6753	FIRST GEN CORPO	0.001%	98.370%
6754	KESKO OYJ	0.001%	98.372%
6755	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.373%
6756	SHIZUOKAGAS CO	0.001%	98.374%
6757	TIME DOTCOM BHD	0.001%	98.375%
6758	GODREJ CONSUMER	0.001%	98.376%
6759	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.377%
6760	SELECT HARVESTS	0.001%	98.379%
6761	VECTRUS INC COMMON STOCK USD.01	0.001%	98.380%
6762	D.A. CONSORTIUM	0.001%	98.381%
6763	DEUTSCHE BETEI	0.001%	98.382%
6764	MINOR INTERNATI	0.001%	98.383%
6765	SAIBU GAS CO	0.001%	98.384%
6766	Sponda Oyj	0.001%	98.386%
6767	CONN S INC COMMON STOCK USD.01	0.001%	98.387%
6768	YAMABIKO CORP	0.001%	98.388%
6769	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.389%
6770	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.390%
6771	SALMAR ASA	0.001%	98.391%
6772	SUMITOMO DENSET	0.001%	98.392%
6773	USIMINAS USI SD	0.001%	98.394%
6774	ATUL LTD	0.001%	98.395%
6775	CERVECERIAS UNI	0.001%	98.396%
6776	JASA MARGA	0.001%	98.397%
6777	VITTORIA ASSICU	0.001%	98.398%
6778	SINFONIA TECHNO	0.001%	98.399%
6779	LOTTE FOOD CO	0.001%	98.401%
6780	CLEARWATER SEAF	0.001%	98.402%
6781	POS MALAYSIA	0.001%	98.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	TOA CORP	0.001%	98.404%
6783	DATA COMMUNICAT	0.001%	98.405%
6784	CHINA WATER IND	0.001%	98.406%
6785	TUBOS REUNIDOS	0.001%	98.407%
6786	ALAM SUTERA REA	0.001%	98.409%
6787	NINE ENTERTAINM	0.001%	98.410%
6788	NAMURA SHIPBUIL	0.001%	98.411%
6789	CHINA SHENGMU O	0.001%	98.412%
6790	HOCHSCHILD MINI	0.001%	98.413%
6791	HUANENG POWER I	0.001%	98.414%
6792	WEST BANCORPORATION COMMON STOCK	0.001%	98.415%
6793	DEVOTEAM SA	0.001%	98.417%
6794	OBIC	0.001%	98.418%
6795	SINOTRANS SHIPP	0.001%	98.419%
6796	ALE PROPERTY TR	0.001%	98.420%
6797	UNIVERSAL MEDIC	0.001%	98.421%
6798	GURIT HOLDING A	0.001%	98.422%
6799	GREAT EASTERN S	0.001%	98.423%
6800	CT REAL ESTATE	0.001%	98.425%
6801	RISO KAGAKU COR	0.001%	98.426%
6802	TOWA BANK	0.001%	98.427%
6803	PLATINUM ASSET	0.001%	98.428%
6804	CARD FACTORY PL	0.001%	98.429%
6805	OPAP SA	0.001%	98.430%
6806	NISHIMATSUYA CH	0.001%	98.431%
6807	BYGGMAX GROUP A	0.001%	98.433%
6808	BELC CO LTD	0.001%	98.434%
6809	CHINA SHIPPING	0.001%	98.435%
6810	COVENANT TRANSP	0.001%	98.436%
6811	LIU CHONG HING	0.001%	98.437%
6812	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.438%
6813	LASERTEC CORP	0.001%	98.439%
6814	CORFICOLOMBIANA	0.001%	98.441%
6815	UTD INDUSTRIAL	0.001%	98.442%
6816	NUTRACEUTICAL I	0.001%	98.443%
6817	GIGA SOLAR MAT	0.001%	98.444%
6818	SUPER-SOL	0.001%	98.445%
6819	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.446%
6820	PARTRON CO LTD	0.001%	98.447%
6821	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.448%
6822	PAGE INDUSTRIES	0.001%	98.450%
6823	NISSHIN STEEL H	0.001%	98.451%
6824	SHIBUYA KOGYO C	0.001%	98.452%
6825	AFFICHAGE HOLDI	0.001%	98.453%
6826	BANDO CHEMICAL	0.001%	98.454%
6827	DONGJIANG ENVIR	0.001%	98.455%
6828	PIAGGIO	0.001%	98.456%
6829	DEXERIALS CORP	0.001%	98.458%
6830	ANGLOGOLD LTD	0.001%	98.459%
6831	SPH REIT	0.001%	98.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	FERREXPO PLC	0.001%	98.461%
6833	QOL CO LTD	0.001%	98.462%
6834	SOLOR A/S	0.001%	98.463%
6835	JAPAN PULP & PA	0.001%	98.464%
6836	COLTENE HOLDI	0.001%	98.465%
6837	HENGDELI HOLDIN	0.001%	98.467%
6838	MALAYSIAN RES C	0.001%	98.468%
6839	UMH PROP INC	0.001%	98.469%
6840	SUNGWOO HITECH	0.001%	98.470%
6841	HOTAI MOTOR CO	0.001%	98.471%
6842	BLOOMBERRY RESO	0.001%	98.472%
6843	GREAT LAKES DRE	0.001%	98.473%
6844	DAIHO CONSTRUCT	0.001%	98.474%
6845	RIKEN CORP	0.001%	98.476%
6846	CHAROEN POKPHAN	0.001%	98.477%
6847	AIDA ENGINEERIN	0.001%	98.478%
6848	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.001%	98.479%
6849	TOWA CORP	0.001%	98.480%
6850	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.481%
6851	NTT URBAN DEVEL	0.001%	98.482%
6852	KINIK CO	0.001%	98.483%
6853	KOSSAN RUBBER I	0.001%	98.484%
6854	DUNI AB	0.001%	98.486%
6855	THAI AIRWAYS IN	0.001%	98.487%
6856	BLOOMAGE BIOTEC	0.001%	98.488%
6857	VERBIO VEREINIG	0.001%	98.489%
6858	ARDENTEC CORP	0.001%	98.490%
6859	AUSTAL LTD	0.001%	98.491%
6860	SAMYANG CORP	0.001%	98.492%
6861	NIEN HSING TEXT	0.001%	98.493%
6862	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.494%
6863	HUNTER DOUGLAS	0.001%	98.496%
6864	MOBILEONE LTD.	0.001%	98.497%
6865	HANDSOME CORP	0.001%	98.498%
6866	WAFER WORKS COR	0.001%	98.499%
6867	GREATVIEW ASEPT	0.001%	98.500%
6868	NITTA CORP	0.001%	98.501%
6869	COBHAM PLC RTS	0.001%	98.502%
6870	LUYE PHARMA GRO	0.001%	98.503%
6871	MOUNT GIBSON IR	0.001%	98.504%
6872	MANITOU	0.001%	98.506%
6873	PRESTIGE INTERN	0.001%	98.507%
6874	PROSPERITY REIT	0.001%	98.508%
6875	DAUM COMMUNICAT	0.001%	98.509%
6876	AKEBONO BRAKE I	0.001%	98.510%
6877	WEYCO GROUP INC	0.001%	98.511%
6878	I.T LIMITED	0.001%	98.512%
6879	TOKYOTOKEIBA CO	0.001%	98.513%
6880	YOSHINOYA D&C C	0.001%	98.514%
6881	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	GOEASY LTD	0.001%	98.517%
6883	EPS CO LTD	0.001%	98.518%
6884	EAGLE INDUSTRY	0.001%	98.519%
6885	SUN FRONTIER FU	0.001%	98.520%
6886	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	98.521%
6887	WINMARK CORP COMMON STOCK	0.001%	98.522%
6888	MENICON CO LTD	0.001%	98.523%
6889	TATA COMMUNICAT	0.001%	98.524%
6890	ROBINSONS RETAI	0.001%	98.525%
6891	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.526%
6892	mitsui soko co	0.001%	98.528%
6893	KAJARIA CERAMIC	0.001%	98.529%
6894	BANCO DAVIVIEND	0.001%	98.530%
6895	XIAMEN INTL POR	0.001%	98.531%
6896	SINGAPORE FINAN	0.001%	98.532%
6897	FREEMAN FINANCI	0.001%	98.533%
6898	DEVRO	0.001%	98.534%
6899	GWA GROUP LTD	0.001%	98.535%
6900	LPKF LASER & EL	0.001%	98.536%
6901	SDL PLC	0.001%	98.537%
6902	CEMEX LATAM HLD	0.001%	98.539%
6903	OUTSOURCING INC	0.001%	98.540%
6904	LEXTAR ELECTRON	0.001%	98.541%
6905	ESPEC CORP	0.001%	98.542%
6906	ALIANSCE SHOPPI	0.001%	98.543%
6907	SHORETEL INC COMMON STOCK USD.001	0.001%	98.544%
6908	GENESIS ENERGY	0.001%	98.545%
6909	KYOEI STEEL LTD	0.001%	98.546%
6910	NAMCHOW CHEMICA	0.001%	98.547%
6911	CONCENTRADORA	0.001%	98.548%
6912	ENCE ENERGIA	0.001%	98.549%
6913	TOWNGAS CHINA C	0.001%	98.551%
6914	VITAL KSK HOLDI	0.001%	98.552%
6915	GEMDALE PROPERT	0.001%	98.553%
6916	mitsuboshi belt	0.001%	98.554%
6917	PATRIZIA IMMO A	0.001%	98.555%
6918	QINGDAO PORT IN	0.001%	98.556%
6919	KIKUCHI CO LTD	0.001%	98.557%
6920	BLACKMORES LTD	0.001%	98.558%
6921	CENT PATTANA PU	0.001%	98.559%
6922	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.560%
6923	BTB REAL ESTATE	0.001%	98.561%
6924	BURKHALTER HOLD	0.001%	98.562%
6925	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.564%
6926	GCL NEW ENERGY	0.001%	98.565%
6927	UOA DEVELOPMENT	0.001%	98.566%
6928	ULTRA TECH CEMC	0.001%	98.567%
6929	LAWSON	0.001%	98.568%
6930	GREIF INC CL B COMMON STOCK	0.001%	98.569%
6931	FBD HLDGS	0.001%	98.570%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	SUMITOMO SEIKA	0.001%	98.571%
6933	WEBJET LTD	0.001%	98.572%
6934	SHIKOKU CHEMICA	0.001%	98.573%
6935	MITSUBISHI PENC	0.001%	98.574%
6936	KATAKURA INDS	0.001%	98.575%
6937	BREVILLE GROUP	0.001%	98.577%
6938	MIDAS HLDGS	0.001%	98.578%
6939	CAREER TECHNOLO	0.001%	98.579%
6940	XTEP INTERNATIO	0.001%	98.580%
6941	FUJI KYUKO CO L	0.001%	98.581%
6942	BOSCH LTD	0.001%	98.582%
6943	SIRTEX MEDICAL	0.001%	98.583%
6944	D-LINK	0.001%	98.584%
6945	RECRUIT HOLDING	0.001%	98.585%
6946	NIPPON CARBON C	0.001%	98.586%
6947	PIERRE & VACANC	0.001%	98.587%
6948	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.588%
6949	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.589%
6950	MIQUEL Y COSTAS	0.001%	98.590%
6951	MODEC INC	0.001%	98.591%
6952	HANNSTOUCH SOLU	0.001%	98.593%
6953	MIURA CO	0.001%	98.594%
6954	MURRAY & ROBERT	0.001%	98.595%
6955	ELIS SA	0.001%	98.596%
6956	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.597%
6957	AP THAILAND PCL	0.001%	98.598%
6958	ANANDA DEVELOPM	0.001%	98.599%
6959	MCMILLAN SHAKES	0.001%	98.600%
6960	CHEMRING GROUP	0.001%	98.601%
6961	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.602%
6962	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.603%
6963	PETS AT HOME GR	0.001%	98.604%
6964	UNITIL CORP COMMON STOCK	0.001%	98.605%
6965	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.606%
6966	SIGURD MICROELE	0.001%	98.607%
6967	ATRIUM LJUNGBER	0.001%	98.608%
6968	CHINA MAPLE LEA	0.001%	98.610%
6969	YAMAICHI ELECTR	0.001%	98.611%
6970	XXENTRIA TECHNO	0.001%	98.612%
6971	NISSHIN SEIFUN	0.001%	98.613%
6972	VAUDOISE ASSURA	0.001%	98.614%
6973	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.615%
6974	OTONOMY INC COMMON STOCK USD.001	0.001%	98.616%
6975	WORLD ACCEPTANCE CORP COMMON STOCK	0.001%	98.617%
6976	TECHTARGET COMMON STOCK USD.001	0.001%	98.618%
6977	INDAH KIAT PULP	0.001%	98.619%
6978	MANILA ELECTRIC	0.001%	98.620%
6979	ONE LIBERTY PRO	0.001%	98.621%
6980	MERCURIES LIFE	0.001%	98.622%
6981	VAISALA	0.001%	98.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	NETENT AB	0.001%	98.624%
6983	SIAM COMMERCIAL	0.001%	98.625%
6984	COSMOS PHARMACE	0.001%	98.626%
6985	GOLDSUN DEV/CON	0.001%	98.627%
6986	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.628%
6987	KASAI KOGYO CO	0.001%	98.630%
6988	ACHILLES CORP	0.001%	98.631%
6989	RANDON SA IMPL	0.001%	98.632%
6990	CHINA MANMADE F	0.001%	98.633%
6991	CHAOWEI POWER H	0.001%	98.634%
6992	CONSUN PHARMACE	0.001%	98.635%
6993	DAIICHI KIGENSO	0.001%	98.636%
6994	PACT GROUP HOLD	0.001%	98.637%
6995	FOLKESTONE EDU	0.001%	98.638%
6996	JOYFUL HONDA CO	0.001%	98.639%
6997	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.640%
6998	AGRANA BETEILIG	0.001%	98.641%
6999	TOLI CORP	0.001%	98.642%
7000	HORNBAACH BAUMAR	0.001%	98.643%
7001	BULTEN AB	0.001%	98.644%
7002	BINCK NV	0.001%	98.645%
7003	CORPORATE TRAVE	0.001%	98.646%
7004	BIOTEST AG	0.001%	98.647%
7005	KVAERNER ASA	0.001%	98.648%
7006	PLENUS CO	0.001%	98.649%
7007	ZENRIN CO LTD	0.001%	98.650%
7008	S.M. ENTERTAINM	0.001%	98.651%
7009	LATECOERE	0.001%	98.652%
7010	MACQUARIE LEISU	0.001%	98.653%
7011	TRUECAR INC COMMON STOCK USD.0001	0.001%	98.655%
7012	PPC LTD	0.001%	98.656%
7013	AICHI CORPORATI	0.001%	98.657%
7014	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.658%
7015	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.659%
7016	IGB REAL ESTATE	0.001%	98.660%
7017	AES TIETE ENERG	0.001%	98.661%
7018	NICE HOLDINGS C	0.001%	98.662%
7019	NATIONAL STORAG	0.001%	98.663%
7020	LEWIS GROUP LTD	0.001%	98.664%
7021	PETRONAS GAS	0.001%	98.665%
7022	PKP CARGO SA	0.001%	98.666%
7023	TAKARA LEBEN CO	0.001%	98.667%
7024	YPSOMED HOLDING	0.001%	98.668%
7025	DISCO CORPORATI	0.001%	98.669%
7026	LINX SA	0.001%	98.670%
7027	STOLT-NIELSEN L	0.001%	98.671%
7028	SANYANG INDUSTR	0.001%	98.672%
7029	KRBL LTD	0.001%	98.673%
7030	UNIVERSAL ROBIN	0.001%	98.674%
7031	REGAL HOTELS IN	0.001%	98.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	KARUR VYSYA BAN	0.001%	98.676%
7033	TOP GLOVE CORP	0.001%	98.677%
7034	AKKA TECHNOLOGI	0.001%	98.678%
7035	FUSO CHEMICAL C	0.001%	98.679%
7036	CAVERION CORP	0.001%	98.680%
7037	RUSHYDRO PJSC ADR ADR	0.001%	98.681%
7038	TENMA CORPORATI	0.001%	98.682%
7039	AISAN INDUSTRY	0.001%	98.683%
7040	GLORIA MATERIAL	0.001%	98.684%
7041	SFA ENGINEERING	0.001%	98.685%
7042	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.686%
7043	POLA ORBIS HLDG	0.001%	98.687%
7044	LAI SUN DEVELOP	0.001%	98.688%
7045	EMPEROR CAPITAL	0.001%	98.689%
7046	MERUS LABS INTE	0.001%	98.690%
7047	BELL AG - REG	0.001%	98.691%
7048	DOUTOR NICHIRE	0.001%	98.692%
7049	DONG-A SOCIO	0.001%	98.693%
7050	PROGRAMMED MAIN	0.001%	98.694%
7051	YAMAZEN CORPORA	0.001%	98.695%
7052	CHOLAMANDALAM I	0.001%	98.697%
7053	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	98.698%
7054	DAI-DAN CO	0.001%	98.699%
7055	STOBART GROUP L	0.001%	98.700%
7056	COMDIRECT BANK	0.001%	98.701%
7057	TAMRON CO LTD	0.001%	98.702%
7058	KONAI CO LTD	0.001%	98.703%
7059	PACIFIC METALS	0.001%	98.704%
7060	GMR INFRASTRUCT	0.001%	98.705%
7061	TSUKISHIMA KIKA	0.001%	98.706%
7062	PHOENIX HLDGS L	0.001%	98.707%
7063	CHINESE ESTATES	0.001%	98.708%
7064	BGF RETAIL CO L	0.001%	98.709%
7065	PROTECTOR FORSI	0.001%	98.710%
7066	ZOGENIX INC COMMON STOCK USD.001	0.001%	98.711%
7067	INTERSERVE PLC	0.001%	98.712%
7068	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.713%
7069	PCM INC COMMON STOCK USD.001	0.001%	98.714%
7070	CSI PROPERTIES	0.001%	98.715%
7071	UNITED INTL ENT	0.001%	98.716%
7072	PARK ELECTROCHE	0.001%	98.717%
7073	AKASTOR ASA	0.001%	98.718%
7074	MELISRON LTD	0.001%	98.719%
7075	AA PLC	0.001%	98.720%
7076	FEDERAL CORP	0.001%	98.721%
7077	TRENCOR	0.001%	98.722%
7078	SILICONWARE PRE	0.001%	98.723%
7079	LT GROUP INC	0.001%	98.724%
7080	SUMMIT INDUSTRI	0.001%	98.725%
7081	TED BAKER PLC	0.001%	98.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.727%
7083	NITTETSU MINING	0.001%	98.728%
7084	KIKKOMAN CORP	0.001%	98.729%
7085	INABA DENKISANG	0.001%	98.730%
7086	DSP GROUP INC	0.001%	98.731%
7087	SEAH BESTEEL CO	0.001%	98.732%
7088	VILMORIN CLAUSE	0.001%	98.733%
7089	REPLY SPA	0.001%	98.734%
7090	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.735%
7091	CHINA SHINEWAY	0.001%	98.736%
7092	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.737%
7093	TAIWAN SECOM	0.001%	98.738%
7094	WYNN MACAU LTD	0.001%	98.739%
7095	SK TELECOM ADR	0.001%	98.740%
7096	DR REDDYS LABS	0.001%	98.741%
7097	FUJIMORI KOGYO	0.001%	98.742%
7098	SANKYO TATEYAMA	0.001%	98.743%
7099	HEINEKEN MALAYS	0.001%	98.744%
7100	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.745%
7101	YOKOGAWA BRIDGE	0.001%	98.746%
7102	PENDRAGON PLC	0.001%	98.747%
7103	MEC COMPANY LTD	0.001%	98.748%
7104	DAIICHI JITSUGY	0.001%	98.749%
7105	ABC-MART INC	0.001%	98.750%
7106	CAMBRIDGE INDUS	0.001%	98.751%
7107	POU SHENG INTL	0.001%	98.752%
7108	CITY OFFICE REI	0.001%	98.753%
7109	SUPER GROUP LTD	0.001%	98.754%
7110	ECORODOVIAS INF	0.001%	98.755%
7111	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.756%
7112	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.757%
7113	PARTNER COMMUNI	0.001%	98.758%
7114	VERA BRADLEY INC COMMON STOCK	0.001%	98.759%
7115	LIGHT S.A.	0.001%	98.760%
7116	ALTERRA POWER C	0.001%	98.761%
7117	XING AG	0.001%	98.762%
7118	CEMENTIR S.p.A.	0.001%	98.763%
7119	EMLAK KONUT GYO	0.001%	98.764%
7120	KOHNAN SHOJI	0.001%	98.765%
7121	GUOCOLAND LTD	0.001%	98.766%
7122	EVEN CONSTRUCTO	0.001%	98.767%
7123	ACE HARDWARE IN	0.001%	98.768%
7124	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.769%
7125	SREI INFRASTRUC	0.001%	98.770%
7126	BRUNELLO CUCINE	0.001%	98.770%
7127	GUANGDONG NAN Y	0.001%	98.771%
7128	RECTICEL	0.001%	98.772%
7129	SAGA PLC	0.001%	98.773%
7130	BORYSZEW SA	0.001%	98.774%
7131	SSANGYONG CEMEN	0.001%	98.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	Z ENERGY LTD	0.001%	98.776%
7133	GLORIOUS PROPER	0.001%	98.777%
7134	NIPPON PISTON R	0.001%	98.778%
7135	TT ELECTRONICS	0.001%	98.779%
7136	RIGNET INC COMMON STOCK USD.001	0.001%	98.780%
7137	RIKEN VITAMIN C	0.001%	98.781%
7138	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	98.782%
7139	PHOENIX MECANO	0.001%	98.783%
7140	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.784%
7141	INFOMART CORP	0.001%	98.785%
7142	STAR MICRONICS	0.001%	98.786%
7143	FIDEA HOLDINGS	0.001%	98.787%
7144	OBERBANK AG	0.001%	98.788%
7145	FINOLEX CABLES	0.001%	98.789%
7146	MINATO BANK	0.001%	98.790%
7147	CESC	0.001%	98.791%
7148	SINO THAI EN,FG	0.001%	98.792%
7149	TONG HSING ELEC	0.001%	98.793%
7150	WELCIA HOLDINGS	0.001%	98.794%
7151	UCB	0.001%	98.795%
7152	NIDEC CORPORATI	0.001%	98.796%
7153	NIPPON ROAD CO	0.001%	98.797%
7154	MERIDIAN ENERGY	0.001%	98.798%
7155	GLOBERIDE INC	0.001%	98.799%
7156	CHINA NATIONAL	0.001%	98.800%
7157	DAIKI ALUMINIUM	0.001%	98.801%
7158	BES ENGINEERING	0.001%	98.802%
7159	ONE HOSPITALITY	0.001%	98.803%
7160	TOYO CONSTRUCTI	0.001%	98.804%
7161	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.805%
7162	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.806%
7163	PTT PUBLIC COMP	0.001%	98.807%
7164	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.808%
7165	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.809%
7166	SBS HOLDINGS IN	0.001%	98.810%
7167	SHIMIZU BANK	0.001%	98.810%
7168	NEWOCEAN ENERGY	0.001%	98.811%
7169	SHANGHAI FOSUN	0.001%	98.812%
7170	FUJIBO HOLDINGS	0.001%	98.813%
7171	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.814%
7172	RANK GROUP PLC	0.001%	98.815%
7173	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.816%
7174	ARROW GLOBAL GR	0.001%	98.817%
7175	HAPPINET CORP	0.001%	98.818%
7176	OKABE CO	0.001%	98.819%
7177	INTOPS CO	0.001%	98.820%
7178	COFACE SA	0.001%	98.821%
7179	S FOODS INC	0.001%	98.822%
7180	ESSENTIAL ENERG	0.001%	98.823%
7181	HAMAKYOREX CO L	0.001%	98.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	SEA HOLDINGS LT	0.001%	98.825%
7183	ORACLE FIN SERV	0.001%	98.826%
7184	SPOTLESS GROUP	0.001%	98.827%
7185	TOKAI CORP/GIFU	0.001%	98.828%
7186	PC DEPOT CORP	0.001%	98.829%
7187	TOCHIGI BANK	0.001%	98.830%
7188	GEOX S.P.A.	0.001%	98.831%
7189	BANK NEGARA IND	0.001%	98.832%
7190	HANON SYSTEMS	0.001%	98.833%
7191	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.834%
7192	ANTENA 3 DE TEL	0.001%	98.834%
7193	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.835%
7194	JIH SUN FINANCI	0.001%	98.836%
7195	RAJESH EXPORTS	0.001%	98.837%
7196	361 DEGREES INT	0.001%	98.838%
7197	NOJIMA CORP	0.001%	98.839%
7198	ROYAL CO	0.001%	98.840%
7199	WCT HOLDINGS BH	0.001%	98.841%
7200	BUKIT SEMBAWNG	0.001%	98.842%
7201	EVS BROADCAST E	0.001%	98.843%
7202	HANMI PHARM CO	0.001%	98.844%
7203	MEDY-TOX INC	0.001%	98.845%
7204	LIVZON PHARMACE	0.001%	98.846%
7205	SCHOELLER BLECK	0.001%	98.847%
7206	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.848%
7207	SUZLON ENERGY L	0.001%	98.849%
7208	AKR CORPORINDO	0.001%	98.850%
7209	KAGA ELECTRONIC	0.001%	98.851%
7210	PICK'N PAY STOR	0.001%	98.852%
7211	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.853%
7212	TOSEI CORP	0.001%	98.853%
7213	CHINA RESOURCES	0.001%	98.854%
7214	IRISH CONTINENT	0.001%	98.855%
7215	METAWATER CO LT	0.001%	98.856%
7216	GRUPO AEROMEXIC	0.001%	98.857%
7217	LOJAS AMERICANA	0.001%	98.858%
7218	WILH. WILHELMSE	0.001%	98.859%
7219	RIPLEY CORP SA	0.001%	98.860%
7220	SINOFERT HOLDIN	0.001%	98.861%
7221	JAHWA ELECTRONI	0.001%	98.862%
7222	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.863%
7223	NAN KANG RUBB T	0.001%	98.864%
7224	KONGSBERG AUTOM	0.001%	98.865%
7225	PSK INC	0.001%	98.866%
7226	HYUNDAI ELEVATO	0.001%	98.867%
7227	CHONG HONG CONS	0.001%	98.868%
7228	HYUNDAI ROTEM C	0.001%	98.869%
7229	ENPLAS CORP	0.001%	98.870%
7230	ZEHNDER GROUP A	0.001%	98.870%
7231	COPEL PARANA EN	0.001%	98.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	SANSHIN ELECTRO	0.001%	98.872%
7233	GREATEK ELECTRO	0.001%	98.873%
7234	PALFINGER AG	0.001%	98.874%
7235	REDES ENERGETIC	0.001%	98.875%
7236	YANGTZE OPT FIB	0.001%	98.876%
7237	RENEWABLE ENER	0.001%	98.877%
7238	ALLIED PROPERTI	0.001%	98.878%
7239	HIMART CO LTD	0.001%	98.879%
7240	AMOTECH CO LTD	0.001%	98.880%
7241	SUNDARAM FINANC	0.001%	98.881%
7242	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.882%
7243	LIBBEY INC COMMON STOCK USD.01	0.001%	98.883%
7244	NICE INFORMATIO	0.001%	98.884%
7245	TONG YANG CEMEN	0.001%	98.884%
7246	BANK COOP AG	0.001%	98.885%
7247	MALAYSIA MINING	0.001%	98.886%
7248	SMS CO LTD	0.001%	98.887%
7249	ASCENDAS HOSPIT	0.001%	98.888%
7250	HEUNG-A SHIPPIN	0.001%	98.889%
7251	MACAU LEGEND DE	0.001%	98.890%
7252	FERROTEC CORP	0.001%	98.891%
7253	KEPPEL INFRASTR	0.001%	98.892%
7254	HOSOKAWA MICRON	0.001%	98.893%
7255	GERDAU SA	0.001%	98.894%
7256	GUJARAT GAS LTD	0.001%	98.895%
7257	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.896%
7258	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.897%
7259	OBEROI REALTY L	0.001%	98.898%
7260	YAKULT HONSHA C	0.001%	98.898%
7261	ELECOM CO LTD	0.001%	98.899%
7262	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.900%
7263	HNZ GROUP INC	0.001%	98.901%
7264	JEOL	0.001%	98.902%
7265	IMMOBILIARE GRA	0.001%	98.903%
7266	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.904%
7267	GOLD CIRCUIT EL	0.001%	98.905%
7268	ATRIUM EUROPEAN	0.001%	98.906%
7269	NOVATEK OAO	0.001%	98.907%
7270	SURTECO SE	0.001%	98.908%
7271	THULE GROUP AB/	0.001%	98.909%
7272	KANSAI URBAN BA	0.001%	98.910%
7273	DELEK GROUP	0.001%	98.910%
7274	KOTOBUKI SPIRIT	0.001%	98.911%
7275	LINK ADMINISTRA	0.001%	98.912%
7276	HARIM CO LTD	0.001%	98.913%
7277	SPCG	0.001%	98.914%
7278	NORDIC SEMICOND	0.001%	98.915%
7279	HARMONIC DRIVE	0.001%	98.916%
7280	TEIKOKU SEN-I C	0.001%	98.917%
7281	ARB CORP LTD	0.001%	98.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	FORD OTOSAN	0.001%	98.919%
7283	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.920%
7284	JUST DIAL LTD	0.001%	98.921%
7285	OLYMPIC STEEL I	0.001%	98.921%
7286	NOVA MEASURING	0.001%	98.922%
7287	MENORA MIVTACHI	0.001%	98.923%
7288	ALTRI SGPS S.A.	0.001%	98.924%
7289	SPIN MASTER COR	0.001%	98.925%
7290	CAPE	0.001%	98.926%
7291	ENERGA SA	0.001%	98.927%
7292	GENTING PLANTA	0.001%	98.928%
7293	YEONG GUAN ENER	0.001%	98.929%
7294	DASSAULT AVIATI	0.001%	98.930%
7295	ROBERT WALTERS	0.001%	98.931%
7296	DAEDUCK GDS	0.001%	98.932%
7297	CATHAY CONST	0.001%	98.932%
7298	GRIEG SEAFOOD A	0.001%	98.933%
7299	VIRTUS HEALTH L	0.001%	98.934%
7300	YURTEC CORPORAT	0.001%	98.935%
7301	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.936%
7302	RVH INC	0.001%	98.937%
7303	HURCO COMPANIES INC COMMON STOCK	0.001%	98.938%
7304	KT SKYLIFE CO L	0.001%	98.939%
7305	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.940%
7306	EASTERN & ORIE	0.001%	98.941%
7307	HONGKONG&SHANG	0.001%	98.942%
7308	NIPPON BEET SUG	0.001%	98.942%
7309	PROCTOR&GAMBLE	0.001%	98.943%
7310	OPERA SOFTWARE	0.001%	98.944%
7311	JAMCO COPORATIN	0.001%	98.945%
7312	SUN INTL LTD	0.001%	98.946%
7313	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.947%
7314	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.948%
7315	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.949%
7316	DIP CORPORATION	0.001%	98.950%
7317	QSC AG	0.001%	98.951%
7318	PHX ENERGY SERV	0.001%	98.951%
7319	CHUBU SHIRYO CO	0.001%	98.952%
7320	MOTA ENGIL SGPS	0.001%	98.953%
7321	TIPP24 SE	0.001%	98.954%
7322	INGENIA COMMUNI	0.001%	98.955%
7323	CORP COMERCI SA	0.001%	98.956%
7324	AFFIN HLDGS BHD	0.001%	98.957%
7325	SHINSHO CORP	0.001%	98.958%
7326	MAGNITOGORS-SPO	0.001%	98.959%
7327	CMC MAGNETICS C	0.001%	98.960%
7328	BERJAYA CORPORA	0.001%	98.960%
7329	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.961%
7330	TOBISHIMA CORP	0.001%	98.962%
7331	DR.CI:LABO CO L	0.001%	98.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	STRIDE STAPLED	0.001%	98.964%
7333	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.965%
7334	DEPO AUTO PARTS	0.001%	98.966%
7335	SONG WON IND	0.001%	98.967%
7336	TAYCA CORP	0.001%	98.968%
7337	AUSTRIA TECHNOL	0.001%	98.969%
7338	SHANDONG CHENMI	0.001%	98.969%
7339	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.970%
7340	NORITSU KOKI CO	0.001%	98.971%
7341	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.972%
7342	EIS ECZACIBASI	0.001%	98.973%
7343	RTX TELECOM	0.001%	98.974%
7344	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.975%
7345	ALTEK CORP	0.001%	98.976%
7346	TEXHONG TEXTILE	0.001%	98.977%
7347	DRAEGERWERK KGA	0.001%	98.977%
7348	HYUNDAI DS,OLD	0.001%	98.978%
7349	S1 CORP	0.001%	98.979%
7350	GUJARAT STATE F	0.001%	98.980%
7351	K.C. TECH	0.001%	98.981%
7352	SMI HOLDINGS GR	0.001%	98.982%
7353	LOPEZ HOLDINGS	0.001%	98.983%
7354	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.984%
7355	KAWADA TECHNOLO	0.001%	98.984%
7356	CPMC HLDGS LTD	0.001%	98.985%
7357	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.986%
7358	RADIUM LIFE TEC	0.001%	98.987%
7359	FUDO CONSTRUCTI	0.001%	98.988%
7360	GOL LINHAS AERE	0.001%	98.989%
7361	T-GAIA CORP	0.001%	98.990%
7362	13 HOLDINGS LTD	0.001%	98.991%
7363	EUROMONEY INST	0.001%	98.992%
7364	BASSO INDUSTRY	0.001%	98.992%
7365	MASISA SA	0.001%	98.993%
7366	AMER SOFTWARE I	0.001%	98.994%
7367	TAKASAGO THML E	0.001%	98.995%
7368	ALPIQ HOLDING A	0.001%	98.996%
7369	ALBIS CO LTD	0.001%	98.997%
7370	CORP INMOBILIAR	0.001%	98.998%
7371	BEIJING NORTH S	0.001%	98.999%
7372	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.999%
7373	AYGAZ	0.001%	99.000%
7374	HYUNDAI HOME SH	0.001%	99.001%
7375	VILLAGE SUPERMA	0.001%	99.002%
7376	TELSTRA CORP-AD	0.001%	99.003%
7377	STOCKMANN OYJ A	0.001%	99.004%
7378	INTERVEST OFFIC	0.001%	99.005%
7379	ELIA SYS OPERAT	0.001%	99.006%
7380	RAYMOND LTD	0.001%	99.006%
7381	DASSAULT SYSTEM	0.001%	99.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	GPO FIN INTERAC	0.001%	99.008%
7383	GIGASTORAGE COR	0.001%	99.009%
7384	WINGSTOP INC COMMON STOCK USD.01	0.001%	99.010%
7385	HEY SONG	0.001%	99.011%
7386	ARROWHEAD PROR	0.001%	99.012%
7387	TOYO KANETSU KK	0.001%	99.013%
7388	AOI ELECTRONICS	0.001%	99.013%
7389	FINANCIAL PRODU	0.001%	99.014%
7390	MAGNUM BERHAD	0.001%	99.015%
7391	ZIX CORP COMMON STOCK USD.01	0.001%	99.016%
7392	OBAYASHI ROAD C	0.001%	99.017%
7393	TAI CHEUNG HLDG	0.001%	99.018%
7394	SSANGYONG MOTOR	0.001%	99.019%
7395	CELSIA SA ESP	0.001%	99.019%
7396	MITANI CORP	0.001%	99.020%
7397	ACCORDIA GOLF T	0.001%	99.021%
7398	TIBET WATER RES	0.001%	99.022%
7399	FORMOSA LABORAT	0.001%	99.023%
7400	MPACT LIMITED	0.001%	99.024%
7401	DAISO CO	0.001%	99.025%
7402	PARCO CO	0.001%	99.026%
7403	PEGASUS SEWING	0.001%	99.026%
7404	BATA INDIA LTD	0.001%	99.027%
7405	ST BARBARA MINE	0.001%	99.028%
7406	ASSET MANAGERS	0.001%	99.029%
7407	CK LIFE SCIENCE	0.001%	99.030%
7408	CHINA GREENLAND	0.001%	99.031%
7409	WHITESTONE REIT REIT USD.001	0.001%	99.032%
7410	TOKUSHU TOKAI H	0.001%	99.032%
7411	BOYAA INTERACTI	0.001%	99.033%
7412	EUROPAC PAPELES	0.001%	99.034%
7413	REGAL REIT	0.001%	99.035%
7414	STEF-TFE NEW	0.001%	99.036%
7415	FAR EAST HOSPIT	0.001%	99.037%
7416	CROMPTON GREAVE	0.001%	99.038%
7417	NETIA SA	0.001%	99.038%
7418	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.039%
7419	SWORD GROUP	0.001%	99.040%
7420	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.041%
7421	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	99.042%
7422	BOUSTEAD HLDGS	0.001%	99.043%
7423	SKF AB	0.001%	99.044%
7424	CERVUS EQUIPMEN	0.001%	99.044%
7425	TOCALO CO LTD	0.001%	99.045%
7426	MEARS GROUP PLC	0.001%	99.046%
7427	EISAI CO	0.001%	99.047%
7428	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	99.048%
7429	RETAIL ESTATES	0.001%	99.049%
7430	KOBAYASHI PHARM	0.001%	99.050%
7431	LING SEN PRECIS	0.001%	99.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	SEKISUI JUSHI C	0.001%	99.051%
7433	STARZEN CO LTD	0.001%	99.052%
7434	ETALON GROUP-GD	0.001%	99.053%
7435	BEIJING ENT MED	0.001%	99.054%
7436	SUESS MICRO TEC	0.001%	99.055%
7437	KEPCO PLANT SER	0.001%	99.056%
7438	FILINVEST LAND	0.001%	99.056%
7439	MARCOPOLO SA	0.001%	99.057%
7440	VINA CONCHA Y T	0.001%	99.058%
7441	SILVER LAKE RES	0.001%	99.059%
7442	SEIKITOKYU KOGY	0.001%	99.060%
7443	ALPEN CO LTD	0.001%	99.061%
7444	SPEEDY HIRE PLC	0.001%	99.062%
7445	ANGLO PACIFIC G	0.001%	99.062%
7446	LUXOTTICA GROUP	0.001%	99.063%
7447	SHRIRAM CITY UN	0.001%	99.064%
7448	NORITAKE CO	0.001%	99.065%
7449	ORACLE CORP JAP	0.001%	99.066%
7450	MAIRE TECNIMONT	0.001%	99.067%
7451	SIA REIT INC	0.001%	99.067%
7452	SCHAEFFLER AG P	0.001%	99.068%
7453	NORTH MINING SH	0.001%	99.069%
7454	DAWNRAYS PHARMS	0.001%	99.070%
7455	SAFILO GROUP SP	0.001%	99.071%
7456	SHINDENGEN ELEC	0.001%	99.072%
7457	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.072%
7458	ORIENTAL HLDGS	0.001%	99.073%
7459	KLAB INC	0.001%	99.074%
7460	TSUKUI CORP	0.001%	99.075%
7461	SOLARTECH INTL	0.001%	99.076%
7462	VALVOLINE INC W/I COMMON STOCK USD.01	0.001%	99.077%
7463	VALSPAR CORP	0.001%	99.078%
7464	GREAT EASTERN H	0.001%	99.078%
7465	BKW ENERGIE AG	0.001%	99.079%
7466	GRO-BELS CO LTD	0.001%	99.080%
7467	TIM PARTICIPACOES SA ADR ADR	0.001%	99.081%
7468	BEST PACIFIC IN	0.001%	99.082%
7469	HIQ INTERNATION	0.001%	99.083%
7470	FORTIS HLTH (IN	0.001%	99.083%
7471	HANSOL LCD INC	0.001%	99.084%
7472	TIMMINS GOLD CO	0.001%	99.085%
7473	DARFON ELECTRON	0.001%	99.086%
7474	UEM SUNRISE BHD	0.001%	99.087%
7475	DYNAPACK INTL T	0.001%	99.088%
7476	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.088%
7477	ORDINA NV	0.001%	99.089%
7478	SYNERGIE	0.001%	99.090%
7479	SPIRE HEALTHCAR	0.001%	99.091%
7480	INTL GAME SYSTE	0.001%	99.092%
7481	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	WARABEYA NICHIIY	0.001%	99.093%
7483	STABILUS SA	0.001%	99.094%
7484	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.095%
7485	MERCURIES & ASS	0.001%	99.096%
7486	TAIFLEX SCIENTI	0.001%	99.097%
7487	JSP CORP	0.001%	99.098%
7488	TAKAMATSU CONS	0.001%	99.098%
7489	TSUBAKI NAKASHI	0.001%	99.099%
7490	SHREE CEMENT LT	0.001%	99.100%
7491	FORHOUSE CORP	0.001%	99.101%
7492	SHINNIHON CORP	0.001%	99.102%
7493	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.103%
7494	CRAFT BREWERS A	0.001%	99.103%
7495	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.104%
7496	LIANHUA SUPERMA	0.001%	99.105%
7497	GDI PROPERTY GR	0.001%	99.106%
7498	FUNAI ELECTRIC	0.001%	99.107%
7499	SURMODICS INC COMMON STOCK USD.05	0.001%	99.107%
7500	ORIENTAL BK OF	0.001%	99.108%
7501	EREGLI DEMIR CE	0.001%	99.109%
7502	IMAX CHINA HOLD	0.001%	99.110%
7503	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.111%
7504	INVESTEC PROP F	0.001%	99.112%
7505	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.112%
7506	BANK JABAR BANT	0.001%	99.113%
7507	DAIRY FARM INTL	0.001%	99.114%
7508	AJISEN CHINA HO	0.001%	99.115%
7509	GRASIM INDUSTRI	0.001%	99.116%
7510	MUNKSJO OYJ	0.001%	99.117%
7511	SHINKO PLANTECH	0.001%	99.117%
7512	MANILA WATER CO	0.001%	99.118%
7513	AHRESTY CORP	0.001%	99.119%
7514	WILLDAN GROUP I	0.001%	99.120%
7515	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.121%
7516	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.121%
7517	TIAN AN CHINA I	0.001%	99.122%
7518	TURKIYE VAKIFLA	0.001%	99.123%
7519	FOXTONS GROUP P	0.001%	99.124%
7520	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.125%
7521	DAI NIPPON TORY	0.001%	99.126%
7522	CONSORCIO ARA S	0.001%	99.126%
7523	KENTUCKY FRIED	0.001%	99.127%
7524	MINISTOP CO	0.001%	99.128%
7525	COMBA TELECOM S	0.001%	99.129%
7526	APT SATELLITE	0.001%	99.130%
7527	SINGAMAS CONTAI	0.001%	99.131%
7528	RAYSEARCH LABOR	0.001%	99.131%
7529	KARDEMIR KARABU	0.001%	99.132%
7530	LOCK&LOCK CO LT	0.001%	99.133%
7531	AGABANG&COMPANY	0.001%	99.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	GUANGSHEN RAILW	0.001%	99.135%
7533	INTERSHOP HOLDI	0.001%	99.135%
7534	DEA CAPITAL SPA	0.001%	99.136%
7535	TELEKOM MALAYSI	0.001%	99.137%
7536	KONTRON AG	0.001%	99.138%
7537	SHOEI CO LTD	0.001%	99.139%
7538	NICHIDEN CORP	0.001%	99.139%
7539	SAGAX AB	0.001%	99.140%
7540	HORIZON GLOBAL CORP COMMON STOCK	0.001%	99.141%
7541	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.142%
7542	Minerva SA	0.001%	99.143%
7543	SIAM GLOBAL HOU	0.001%	99.144%
7544	HONGHUA GROUP L	0.001%	99.144%
7545	OKURA INDUSTRIA	0.001%	99.145%
7546	PULSE SEISMIC	0.001%	99.146%
7547	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	99.147%
7548	NIPPON DENSETSU	0.001%	99.148%
7549	CHINA LILANG LT	0.001%	99.148%
7550	GULLIVER INTERN	0.001%	99.149%
7551	TOENEC CORP	0.001%	99.150%
7552	VANACHAI GROUP	0.001%	99.151%
7553	SL CORP	0.001%	99.152%
7554	NICHII GAKKAN C	0.001%	99.152%
7555	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.153%
7556	AEON FANTASY CO	0.001%	99.154%
7557	KITA-NIPPON BAN	0.001%	99.155%
7558	STS SEMICONDUCT	0.001%	99.156%
7559	CHINA STEEL CHE	0.001%	99.156%
7560	G&L BEIJER AB B	0.001%	99.157%
7561	COSCO INTERNATI	0.001%	99.158%
7562	SUNWAY REAL EST	0.001%	99.159%
7563	PARIS ORLEANS S	0.001%	99.160%
7564	MK ELECTRON	0.001%	99.160%
7565	KAMEI CORP	0.001%	99.161%
7566	UNIZYX HOLDING	0.001%	99.162%
7567	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.163%
7568	TAIWAN SURFACE	0.001%	99.164%
7569	ASIA VITAL COMP	0.001%	99.164%
7570	METAIR INVESTME	0.001%	99.165%
7571	QUINTIS LTD	0.001%	99.166%
7572	KONGSBERG GRUPP	0.001%	99.167%
7573	ELECTRA	0.001%	99.168%
7574	JAPAN DRILLING	0.001%	99.168%
7575	KONISHI CO LTD	0.001%	99.169%
7576	GREENCROSS LTD	0.001%	99.170%
7577	SAKAI CHEMICAL	0.001%	99.171%
7578	GOODBABY INTERN	0.001%	99.172%
7579	AIRPORT CITY LT	0.001%	99.172%
7580	ARATA CORP	0.001%	99.173%
7581	OTOKAR OTOMOTIV	0.001%	99.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.175%
7583	GLOBAL MEDIACOM	0.001%	99.176%
7584	SKYWAY SECURITI	0.001%	99.176%
7585	SIPEF(PLANT FIN	0.001%	99.177%
7586	NIPPON THOMPSON	0.001%	99.178%
7587	SRE GROUP LTD	0.001%	99.179%
7588	DAIWA INDUSTRIE	0.001%	99.180%
7589	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.180%
7590	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.181%
7591	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	99.182%
7592	SKY PLC SPN ADR ADR	0.001%	99.183%
7593	WIZZ AIR HOLDIN	0.001%	99.184%
7594	FINNAIR	0.001%	99.184%
7595	GAMEHOST INC	0.001%	99.185%
7596	YOUNGONE CORP	0.001%	99.186%
7597	PRESIDENT SECS	0.001%	99.187%
7598	TUNG THIH ELECT	0.001%	99.188%
7599	NETUREN CO	0.001%	99.188%
7600	POLYPLEX THAILA	0.001%	99.189%
7601	JASMINE INTERNA	0.001%	99.190%
7602	TIMBERCREEK FIN	0.001%	99.191%
7603	CUTERA INC COMMON STOCK USD.001	0.001%	99.192%
7604	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.192%
7605	M DIAS BRANCO S	0.001%	99.193%
7606	COSCO CAPITAL I	0.001%	99.194%
7607	MEGA WORLD PROP	0.001%	99.195%
7608	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.195%
7609	ESPRINET SPA	0.001%	99.196%
7610	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.197%
7611	CELLCOM ISRAEL	0.001%	99.198%
7612	MEDIVIR	0.001%	99.199%
7613	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.199%
7614	SHW AG	0.001%	99.200%
7615	AKITA DRILLING	0.001%	99.201%
7616	STRAUSS GROUP L	0.001%	99.202%
7617	CHINA OCEANWIDE	0.001%	99.203%
7618	RYOYO ELECTRO C	0.001%	99.203%
7619	SPIE SA	0.001%	99.204%
7620	HUADIAN FUXIN E	0.001%	99.205%
7621	PICO FAR EAST H	0.001%	99.206%
7622	QINGLING MOTORS	0.001%	99.206%
7623	WOWOW INC	0.001%	99.207%
7624	RENAISSANCE INC	0.001%	99.208%
7625	TORIDOLL CORPOR	0.001%	99.209%
7626	TUPY SA	0.001%	99.210%
7627	KAVERI SEED CO	0.001%	99.210%
7628	SEOHEE CONSTRUC	0.001%	99.211%
7629	SRI REJEKI ISMA	0.001%	99.212%
7630	FUKUSHIMA BANK	0.001%	99.213%
7631	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	GFT TECHNOLOGY	0.001%	99.214%
7633	ACOM CO	0.001%	99.215%
7634	INTERNATIONAL M	0.001%	99.216%
7635	W-SCOPE CO	0.001%	99.217%
7636	INFOCOM CORP	0.001%	99.217%
7637	UNILEVER PLC	0.001%	99.218%
7638	HOTEL SHILLA	0.001%	99.219%
7639	BELLE CORPORATI	0.001%	99.220%
7640	HAN JIN TRANSP	0.001%	99.220%
7641	DUNELM GROUP PL	0.001%	99.221%
7642	MIRAMAR HTEL &	0.001%	99.222%
7643	EXMAR	0.001%	99.223%
7644	SAKAI HEAVY IND	0.001%	99.224%
7645	TCL MULTIMEDIA	0.001%	99.224%
7646	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.225%
7647	HI SUN TECH CHI	0.001%	99.226%
7648	CHINA OIL & GAS	0.001%	99.227%
7649	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.227%
7650	EVERLIGHT CHEMI	0.001%	99.228%
7651	IDI INSURANCE C	0.001%	99.229%
7652	SANSIRI PUBLIC	0.001%	99.230%
7653	AKSA AKRILIK KI	0.001%	99.230%
7654	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.231%
7655	ADDTECH AB B SH	0.001%	99.232%
7656	PANDOX AB	0.001%	99.233%
7657	TA CHEN STAINLE	0.001%	99.234%
7658	AMARA RAJA BATT	0.001%	99.234%
7659	HOEGH LNG HOLDI	0.001%	99.235%
7660	INOVALIS REAL E	0.001%	99.236%
7661	TRANCOM CO, LTD	0.001%	99.237%
7662	TEKFEN HOLDING	0.001%	99.237%
7663	COROMANDEL INTL	0.001%	99.238%
7664	HELLENIC EXCH H	0.001%	99.239%
7665	PHIBRO ANIMAL H	0.001%	99.240%
7666	ZAGG INC COMMON STOCK USD.001	0.001%	99.240%
7667	CHINA REINSURAN	0.001%	99.241%
7668	GLAXOSMITHKLINE	0.001%	99.242%
7669	INTAGE INC	0.001%	99.243%
7670	SUPERMAX CORPOR	0.001%	99.243%
7671	ORIENT SEMICOND	0.001%	99.244%
7672	DENKI KOGYO CO	0.001%	99.245%
7673	KPIT TECHNOLOGI	0.001%	99.246%
7674	ALPHA NETWORKS	0.001%	99.247%
7675	SHENG SIONG GRO	0.001%	99.247%
7676	PROBI AB	0.001%	99.248%
7677	NAUTILUS MINERA	0.001%	99.249%
7678	TSURUMI MFG CO	0.001%	99.250%
7679	NATUREX	0.001%	99.250%
7680	DEVELOPMENT SEC	0.001%	99.251%
7681	XTREME DRILLING	0.001%	99.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	CARDINAL ENERGY	0.001%	99.253%
7683	YUEXIU TRANSPOR	0.001%	99.253%
7684	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.254%
7685	VESTEL ELECTRON	0.001%	99.255%
7686	TOPBI INTERNATI	0.001%	99.256%
7687	TOTETSU KOGYO C	0.001%	99.256%
7688	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.257%
7689	TAMEDIA AG	0.001%	99.258%
7690	TOYO WHARF & W	0.001%	99.259%
7691	AXT INC COMMON STOCK USD.001	0.001%	99.259%
7692	KURA CORPORATIO	0.001%	99.260%
7693	ATSUGI NYLON IN	0.001%	99.261%
7694	ZOOPLA PROPERTY	0.001%	99.262%
7695	SMK CORP	0.001%	99.262%
7696	XINJIANG GOLDWI	0.001%	99.263%
7697	FUKUDA CORP	0.001%	99.264%
7698	UOB-KAY HIAN HO	0.001%	99.265%
7699	ISELECT LTD	0.001%	99.265%
7700	DABUR INDIA LTD	0.001%	99.266%
7701	RICH DEVELOPMEN	0.001%	99.267%
7702	ZINWELL CORP	0.001%	99.268%
7703	ACTRON TECHNOLO	0.001%	99.268%
7704	DNO INTERNATIONAL	0.001%	99.269%
7705	BYUCKSAN CORP	0.001%	99.270%
7706	UNITECH LIMITED	0.001%	99.271%
7707	YOROZU CORP	0.001%	99.271%
7708	AEKYUNG PETROCH	0.001%	99.272%
7709	UNIVERSAL CEMEN	0.001%	99.273%
7710	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.273%
7711	OPUS GROUP AB	0.001%	99.274%
7712	SUNG KWANG BEND	0.001%	99.275%
7713	AJ RENT CAR	0.001%	99.276%
7714	PAYPOINT	0.001%	99.276%
7715	PT PAKUWON JATI	0.001%	99.277%
7716	FIAT CHRYSLER A	0.001%	99.278%
7717	CRH PLC	0.001%	99.279%
7718	BRIGHT SMART SE	0.001%	99.279%
7719	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.280%
7720	CONCORD NEW ENE	0.001%	99.281%
7721	SHANGHAI DASHEN	0.001%	99.282%
7722	NUFLARE TECHNOL	0.001%	99.282%
7723	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.283%
7724	CABCHARGE AUSTR	0.001%	99.284%
7725	DAITO PHARM	0.001%	99.285%
7726	OMAXE LTD	0.001%	99.285%
7727	MATRIX	0.001%	99.286%
7728	DAISAN BANK	0.001%	99.287%
7729	BLACK BOX CORP	0.001%	99.288%
7730	ASCOPIAVE SPA	0.001%	99.288%
7731	CROCS INC COMMON STOCK USD.001	0.001%	99.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	GLOBE TRADE CEN	0.001%	99.290%
7733	TIANJIN DEVMT H	0.001%	99.290%
7734	GENESIS ENERGY	0.001%	99.291%
7735	FURUKAWA BATTER	0.001%	99.292%
7736	FUJITSU KIDEN	0.001%	99.293%
7737	CALIDA HLDG	0.001%	99.293%
7738	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.294%
7739	ALPHA CORP	0.001%	99.295%
7740	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.296%
7741	SOLIUM CAPITAL	0.001%	99.296%
7742	LPN DEVELOPMENT	0.001%	99.297%
7743	SAKATA INX CORP	0.001%	99.298%
7744	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.299%
7745	VARDHMAN TEXTIL	0.001%	99.299%
7746	ZUMTOBEL AG	0.001%	99.300%
7747	LI PENG ENTERPR	0.001%	99.301%
7748	KOPIN CORP COMMON STOCK USD.01	0.001%	99.301%
7749	REGIS HEALTHCAR	0.001%	99.302%
7750	FACC AG	0.001%	99.303%
7751	LECTRA SYSTEMES	0.001%	99.304%
7752	STHREE	0.001%	99.304%
7753	ZENG HSING INDL	0.001%	99.305%
7754	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.306%
7755	GL EVENTS	0.001%	99.307%
7756	MORITA HOLDINGS	0.001%	99.307%
7757	BPOST SA	0.001%	99.308%
7758	IMF (AUSTRALIA)	0.001%	99.309%
7759	SOL SPA	0.001%	99.309%
7760	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.310%
7761	CHIBA KOGYO BAN	0.001%	99.311%
7762	CHINA SUNTIEN G	0.001%	99.312%
7763	RIDLEY CORP LTD	0.001%	99.312%
7764	RYOSHOKU LTD	0.001%	99.313%
7765	HANSOL CHEMICAL	0.001%	99.314%
7766	ECO WORLD DEVL	0.001%	99.315%
7767	PROPERTY FOR IN	0.001%	99.315%
7768	BEIJING URBAN C	0.001%	99.316%
7769	BALRAMPUR CHINI	0.001%	99.317%
7770	SYMPHONY HLDGS	0.001%	99.317%
7771	SUNDRAM FASTNER	0.001%	99.318%
7772	NICE-SYSTEMS LT	0.001%	99.319%
7773	WASION METERS G	0.001%	99.320%
7774	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.320%
7775	FREIGHTCAR AMER	0.001%	99.321%
7776	SILVER GRANT IN	0.001%	99.322%
7777	NISSIN SUGAR HO	0.001%	99.323%
7778	CHUNG HSIN ELEC	0.001%	99.323%
7779	PSG GROUP LTD	0.001%	99.324%
7780	BENEFIT ONE INC	0.001%	99.325%
7781	T & K TOKA CO L	0.001%	99.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CHAIN STORE OKU	0.001%	99.326%
7783	HEARTLAND NEW Z	0.001%	99.327%
7784	GIKEN LTD	0.001%	99.328%
7785	GATEWAY DISTRIIP	0.001%	99.328%
7786	QL RESOURCES BH	0.001%	99.329%
7787	CGN MEIYA POWER	0.001%	99.330%
7788	CHUNG HUNG STEE	0.001%	99.330%
7789	LEASINVEST REAL	0.001%	99.331%
7790	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.332%
7791	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.333%
7792	BELLEVUE GROUP	0.001%	99.333%
7793	YASUNAGA CORP	0.001%	99.334%
7794	KYOKUTO SECURIT	0.001%	99.335%
7795	ASAHI CO LTD	0.001%	99.335%
7796	BIESSE	0.001%	99.336%
7797	ARDMORE SHIPPIN	0.001%	99.337%
7798	KUSURI NO AOKI	0.001%	99.338%
7799	VALUETRONICS HL	0.001%	99.338%
7800	SHN EXPRESSWAY	0.001%	99.339%
7801	TEKKEN CORP	0.001%	99.340%
7802	KYODO PRINTING	0.001%	99.340%
7803	YINSON HOLDINGS	0.001%	99.341%
7804	ZIJIN MINING GR	0.001%	99.342%
7805	SHINOKEN GROUP	0.001%	99.343%
7806	HUONS CO LTD	0.001%	99.343%
7807	HANWHA NON-LIFE	0.001%	99.344%
7808	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.345%
7809	TAIWAN LAND DEV	0.001%	99.345%
7810	PACK CORP	0.001%	99.346%
7811	GAFISA SA	0.001%	99.347%
7812	SIEMENS INDIA L	0.001%	99.347%
7813	PURE TECHNOLOGI	0.001%	99.348%
7814	DOGAN HOLDINGS	0.001%	99.349%
7815	SWISSQUOTE GP H	0.001%	99.350%
7816	SK TELECOM	0.001%	99.350%
7817	SEIKA CORP	0.001%	99.351%
7818	COSCO CORPORATI	0.001%	99.352%
7819	ROAD KING INFRA	0.001%	99.352%
7820	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.353%
7821	AMSTERDAM COMMO	0.001%	99.354%
7822	YAT SING HOLDIN	0.001%	99.354%
7823	ASAHI KOGYOSHA	0.001%	99.355%
7824	MONTEA SCA	0.001%	99.356%
7825	GUOLIAN SECURIT	0.001%	99.357%
7826	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.357%
7827	PERSISTENT SYST	0.001%	99.358%
7828	ANICOM HOLDINGS	0.001%	99.359%
7829	SEMPERIT AG HOL	0.001%	99.359%
7830	BERJAYA SPORTS	0.001%	99.360%
7831	YAHAGI CONST CO	0.001%	99.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	TAIWAN PCB TECH	0.001%	99.361%
7833	MOSHIMOSHI HOTL	0.001%	99.362%
7834	SUNNINGDALE TEC	0.001%	99.363%
7835	MIE BANK LTD/TH	0.001%	99.363%
7836	PTC INDIA LTD	0.001%	99.364%
7837	SENEX ENERGY LT	0.001%	99.365%
7838	SA SA INTL HLDG	0.001%	99.366%
7839	CHINA MERCHANTS	0.001%	99.366%
7840	ICHIYOSHI SECS	0.001%	99.367%
7841	HUSQVARNA AB	0.001%	99.368%
7842	OILES CORPORATI	0.001%	99.368%
7843	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.369%
7844	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.370%
7845	TYC BROTHER IND	0.001%	99.370%
7846	POYA CO LTD	0.001%	99.371%
7847	GLOBAL YATIRIM	0.001%	99.372%
7848	NAPHTHA ISRAEL	0.001%	99.372%
7849	DELTA-GALIL IND	0.001%	99.373%
7850	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.374%
7851	ALLAHABAD BANK	0.001%	99.374%
7852	SAS AB	0.001%	99.375%
7853	LAND & HOUSE PU	0.001%	99.376%
7854	CHUETSU PULP&PA	0.001%	99.377%
7855	DAE DUCK ELECTR	0.001%	99.377%
7856	AIRASIA X BHD	0.001%	99.378%
7857	WPP AUNZ LTD	0.001%	99.379%
7858	KAROON GAS AUST	0.001%	99.379%
7859	CORONA CORP	0.001%	99.380%
7860	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.381%
7861	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.381%
7862	K&O ENERGY GROU	0.001%	99.382%
7863	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.383%
7864	AIPHONE CO	0.001%	99.383%
7865	JAPAN AIRPORT T	0.001%	99.384%
7866	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	99.385%
7867	IMASEN ELEC IND	0.001%	99.385%
7868	NISSIN CORP	0.001%	99.386%
7869	XAAR	0.001%	99.387%
7870	SAMTY CO.LTD.	0.001%	99.387%
7871	WILH WILHELMESEN	0.001%	99.388%
7872	KIRKLAND S INC COMMON STOCK	0.001%	99.389%
7873	BIJOU BRIGITTE	0.001%	99.389%
7874	HANSEN TECHNOLO	0.001%	99.390%
7875	WONIK IPS CO LT	0.001%	99.391%
7876	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.391%
7877	TAIWAN SOGO SHI	0.001%	99.392%
7878	RINNAI CORP	0.001%	99.393%
7879	VIJAYA BANK	0.001%	99.393%
7880	SCHALTBAU HOLDI	0.001%	99.394%
7881	AGRITRADE RESOU	0.001%	99.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	BROADLEAF CO LT	0.001%	99.395%
7883	SUMIDA ELECTRIC	0.001%	99.396%
7884	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.397%
7885	WAH LEE INDUSTR	0.001%	99.397%
7886	DATANG INTL POW	0.001%	99.398%
7887	HOCHIKI CORPORA	0.001%	99.399%
7888	SVENSKA CELLULO	0.001%	99.399%
7889	ENVESTNET INC COMMON STOCK	0.001%	99.400%
7890	DYNAGREEN ENVIR	0.001%	99.401%
7891	MITSUBISHI PAPE	0.001%	99.401%
7892	OLAV THON EIEND	0.001%	99.402%
7893	PARQUE ARAUCO S	0.001%	99.403%
7894	FINOLEX INDUSTR	0.001%	99.403%
7895	TOHO TITANIUM C	0.001%	99.404%
7896	XINJIANG XINXIN	0.001%	99.405%
7897	MESOBLAST LTD	0.001%	99.405%
7898	SDI CORP	0.001%	99.406%
7899	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.407%
7900	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.407%
7901	PANIN FINANCIAL	0.001%	99.408%
7902	PARKSON RETAIL	0.001%	99.409%
7903	DIVI'S LABORATO	0.001%	99.409%
7904	STUDIO ALICE CO	0.001%	99.410%
7905	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.411%
7906	FENIX OUTDOOR I	0.001%	99.411%
7907	AMERICAS SILVER	0.001%	99.412%
7908	METKA SA	0.001%	99.413%
7909	MACQUARIE ATLAS	0.001%	99.413%
7910	MASTER GLORY GR	0.001%	99.414%
7911	HONG KONG AIRCR	0.001%	99.415%
7912	GUANGSHEN RAILW	0.001%	99.415%
7913	PVR LTD	0.001%	99.416%
7914	NAGATANIEN CO L	0.001%	99.417%
7915	TOSHIBA CORP	0.001%	99.417%
7916	SEED CO LTD/TOK	0.001%	99.418%
7917	OSAKA STEEL CO	0.001%	99.419%
7918	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.419%
7919	HIDAY HIDAKA CO	0.001%	99.420%
7920	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.421%
7921	SOGO MEDICAL CO	0.001%	99.421%
7922	FONTERRA SHAREH	0.001%	99.422%
7923	SCANDI STANDARD	0.001%	99.423%
7924	EN-JAPAN INC.	0.001%	99.423%
7925	HANA MICROELECT	0.001%	99.424%
7926	TOKYO ROPE MFG	0.001%	99.425%
7927	JIMOTO HLDGS IN	0.001%	99.425%
7928	PERSEUS MINING	0.001%	99.426%
7929	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.426%
7930	NIHON CHOUZAI C	0.001%	99.427%
7931	KNM GROUP BERHA	0.001%	99.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	BOSIDENG INTL H	0.001%	99.428%
7933	AMUSE INC	0.001%	99.429%
7934	F-TECH INC	0.001%	99.430%
7935	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.430%
7936	INTERPARK CORP	0.001%	99.431%
7937	CHINA INTL MARI	0.001%	99.432%
7938	EDREAMS ODIGEO	0.001%	99.432%
7939	BAUER AG	0.001%	99.433%
7940	LAOX CO	0.001%	99.434%
7941	PELION SA	0.001%	99.434%
7942	CTT-CORREIOS DE	0.001%	99.435%
7943	CHINA SANJIANG	0.001%	99.436%
7944	ONOKEN CO LTD	0.001%	99.436%
7945	MATSUDA SANGYO	0.001%	99.437%
7946	DISH TV INDIA L	0.001%	99.437%
7947	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.438%
7948	SCHIBSTED ASA	0.001%	99.439%
7949	SILICONWARE PRE	0.001%	99.439%
7950	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.440%
7951	HAGIHARA INDUST	0.001%	99.441%
7952	IWAICOSMO HLDGS	0.001%	99.441%
7953	MINOR INTL	0.001%	99.442%
7954	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	99.443%
7955	KANTO TSUKUBA B	0.001%	99.443%
7956	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.444%
7957	SHANGHAI FUDAN-	0.001%	99.444%
7958	UNITECH PRINTED	0.001%	99.445%
7959	FORMOSAN RUBBER	0.001%	99.446%
7960	WHAN IN PHARMAC	0.001%	99.446%
7961	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.447%
7962	GMO PAYMENT GAT	0.001%	99.448%
7963	OKINAWA CELLULA	0.001%	99.448%
7964	ASTRO JAPAN PR	0.001%	99.449%
7965	FUJI PHARM CO L	0.001%	99.450%
7966	SIGDO KOPPERS S	0.001%	99.450%
7967	DELEK AUTOMOTIV	0.001%	99.451%
7968	MULTI PACKAGING	0.001%	99.451%
7969	SVENSKA HANDELS	0.001%	99.452%
7970	VIRBAC	0.001%	99.453%
7971	HYFLUX LTD	0.001%	99.453%
7972	EUROCASH SA	0.001%	99.454%
7973	MIYAJI ENGINEER	0.001%	99.455%
7974	CEMENTOS ARGOS	0.001%	99.455%
7975	CSE GLOBAL LIMI	0.001%	99.456%
7976	ZHENGZHOU COAL	0.001%	99.457%
7977	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.457%
7978	OHSO FOOD SERV	0.001%	99.458%
7979	CRAWFORD & CO	0.001%	99.458%
7980	MALAYSIAN PACIF	0.001%	99.459%
7981	LITE-ON SEMICON	0.001%	99.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.460%
7983	PACIFIC HOSPITA	0.001%	99.461%
7984	MEDICLINIC INTE	0.001%	99.462%
7985	NEXT CO LTD	0.001%	99.462%
7986	CENTRAL SPORTS	0.001%	99.463%
7987	FUJIMI INC	0.001%	99.463%
7988	CHINA SILVER GR	0.001%	99.464%
7989	LOTES CO LTD	0.001%	99.465%
7990	TRUE NORTH COMM	0.001%	99.465%
7991	CASETEK HOLDING	0.001%	99.466%
7992	HUNG POO CONSTR	0.001%	99.467%
7993	SOUNDWILL HOLDI	0.001%	99.467%
7994	TAIHO KOGYO	0.001%	99.468%
7995	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.468%
7996	BOLSA DE VALOR	0.001%	99.469%
7997	MEDCO ENERGI IN	0.001%	99.470%
7998	NORTHWEST PIPE	0.001%	99.470%
7999	VP BANK AG	0.001%	99.471%
8000	BASLER KTBK	0.001%	99.472%
8001	MORGAN SINDALL	0.001%	99.472%
8002	IP GROUP	0.001%	99.473%
8003	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.473%
8004	RADNET INC COMMON STOCK USD.0001	0.001%	99.474%
8005	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.475%
8006	HOLTEK SEMICOND	0.001%	99.475%
8007	SLC AGRICOLA SA	0.001%	99.476%
8008	AIXTRON SE	0.001%	99.477%
8009	CHUKYO BANK	0.001%	99.477%
8010	FRASERS HOSPITA	0.001%	99.478%
8011	IMAGINATION TEC	0.001%	99.478%
8012	REBOSIS PROPERT	0.001%	99.479%
8013	SEKONIX CO LTD	0.001%	99.480%
8014	MEIKO NETWORK J	0.001%	99.480%
8015	DAIKEN CORP	0.001%	99.481%
8016	LIFETECH SCIENT	0.001%	99.481%
8017	ESSO(FRANCAISE)	0.001%	99.482%
8018	TA ENTERPRISE B	0.001%	99.483%
8019	ITOKI CORP	0.001%	99.483%
8020	FUSION PARTNERS	0.001%	99.484%
8021	MARUWA CO LTD	0.001%	99.485%
8022	ASANUMA CORP	0.001%	99.485%
8023	INTERNAP CORP COMMON STOCK USD.001	0.001%	99.486%
8024	FRASERS CENTREP	0.001%	99.486%
8025	BING-GRAE	0.001%	99.487%
8026	YEUN CHYANG IND	0.001%	99.488%
8027	DAIKOKU DENKI C	0.001%	99.488%
8028	INFO SVS INTL	0.001%	99.489%
8029	TOWER SEMICONDU	0.001%	99.489%
8030	TAEKWANG IND CO	0.001%	99.490%
8031	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.491%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	SERCO GROUP	0.001%	99.491%
8033	GS RETAIL CO LT	0.001%	99.492%
8034	LAMPRELL PLC	0.001%	99.492%
8035	MALAYAN CEMENT	0.001%	99.493%
8036	CHINA STRATEGIC	0.001%	99.494%
8037	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.494%
8038	MITSUUROKO CO L	0.001%	99.495%
8039	REDCO PROPRTIE	0.001%	99.496%
8040	NIPPON YUSOKI C	0.001%	99.496%
8041	MAXIS BHD	0.001%	99.497%
8042	NHPC LTD	0.001%	99.497%
8043	GIANPLUS TECHN	0.001%	99.498%
8044	MEDIGENE AG	0.001%	99.499%
8045	GESCO AG	0.001%	99.499%
8046	ICHINEN CO LTD	0.001%	99.500%
8047	LUNDIN GOLD INC	0.001%	99.500%
8048	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.501%
8049	GET NICE HOLDIN	0.001%	99.502%
8050	VITROLIFE AB	0.001%	99.502%
8051	PW MEDTECH GROU	0.001%	99.503%
8052	ACTIA GROUP	0.001%	99.503%
8053	SANYO ELEC RAIL	0.001%	99.504%
8054	CDI CORP COMMON STOCK USD.1	0.001%	99.505%
8055	FEINTOOL INTERN	0.001%	99.505%
8056	WATAMI FOOD SER	0.001%	99.506%
8057	TENWOW INTL HLD	0.001%	99.506%
8058	KURIMOTO	0.001%	99.507%
8059	DAH-ICHI SEIKO	0.001%	99.508%
8060	TOYO SECURITIES	0.001%	99.508%
8061	PT PAN INDONESIA	0.001%	99.509%
8062	FREIGHTWAYS LTD	0.001%	99.509%
8063	WESTGOLD RESOUR	0.001%	99.510%
8064	CHU KONG SHIPPI	0.001%	99.511%
8065	CHIP ENG SENG C	0.001%	99.511%
8066	GROUPE CRIT	0.001%	99.512%
8067	TOA CORP	0.001%	99.512%
8068	STP & I PCL-FOR	0.001%	99.513%
8069	NITTO KOHKI CO	0.001%	99.514%
8070	TREVI FINANZIAR	0.001%	99.514%
8071	BATU KAWAN BHD	0.001%	99.515%
8072	LA DORIA SPA	0.001%	99.515%
8073	CIA SANEAMENTO	0.001%	99.516%
8074	WALLISER KANTON	0.001%	99.517%
8075	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.517%
8076	HOPEWELL HIGHWA	0.001%	99.518%
8077	TELESITES SAB D	0.001%	99.518%
8078	SYRAH RESOURCES	0.001%	99.519%
8079	MOBILEPHONE TEL	0.001%	99.520%
8080	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.520%
8081	CMIC HOLDINGS C	0.001%	99.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	CREATE SD HOLDI	0.001%	99.521%
8083	MILBON CO	0.001%	99.522%
8084	FURUSATO INDUST	0.001%	99.523%
8085	MARVELOUS AQL I	0.001%	99.523%
8086	MATSUI CONST CO	0.001%	99.524%
8087	UCHIDA YOKO CO	0.001%	99.524%
8088	SEKERBANK	0.001%	99.525%
8089	L&K ENGINEERING	0.001%	99.525%
8090	OPPENHEIMER HLD	0.001%	99.526%
8091	NIPPON SEISEN C	0.001%	99.527%
8092	LAYNE CHRISTENS	0.001%	99.527%
8093	ALEXANDER FORBE	0.001%	99.528%
8094	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.528%
8095	CHIYODA INTEGRE	0.001%	99.529%
8096	EAST CAPITAL EX	0.001%	99.530%
8097	ALICO INC COMMON STOCK USD1.0	0.001%	99.530%
8098	5N PLUS INC.	0.001%	99.531%
8099	MEISEI INDUSTRI	0.001%	99.531%
8100	GENESIS LAND DE	0.001%	99.532%
8101	TOX FREE SOLUTI	0.001%	99.533%
8102	COMMUNISIS PLC	0.001%	99.533%
8103	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.534%
8104	SINCERE NAVIGAT	0.001%	99.534%
8105	HOTEL PROPERTY	0.001%	99.535%
8106	WAKACHIKU CONST	0.001%	99.536%
8107	UNIVERSAL ENTER	0.001%	99.536%
8108	CHINA EVERBRIGH	0.001%	99.537%
8109	FREUND CORP	0.001%	99.537%
8110	HISAKA WORKS LT	0.001%	99.538%
8111	HILTON FOOD GRO	0.001%	99.538%
8112	E.I.D.-PARRY(IN	0.001%	99.539%
8113	SHINKONG INSURA	0.001%	99.540%
8114	BITTIUM OYJ	0.001%	99.540%
8115	CHUNG HWA PULP	0.001%	99.541%
8116	HANNSTAR BOARD	0.001%	99.541%
8117	GUJARAT NARM	0.001%	99.542%
8118	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.001%	99.543%
8119	F&A AQUA HOLDIN	0.001%	99.543%
8120	INARI AMERTRON	0.001%	99.544%
8121	PEMBANGUNAN P	0.001%	99.544%
8122	ICHIA TECHNOLOG	0.001%	99.545%
8123	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.545%
8124	SANOH INDUSTRIA	0.001%	99.546%
8125	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.547%
8126	CREDITO REAL SA	0.001%	99.547%
8127	NETMIND FINANCI	0.001%	99.548%
8128	JUSTSYSTEM	0.001%	99.548%
8129	CENIT AG SYSTEM	0.001%	99.549%
8130	NEWRIVER REIT P	0.001%	99.549%
8131	AUSTBROKERS HLD	0.001%	99.550%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	PLAYMATES TOYS	0.001%	99.551%
8133	OXFORD INSTRUME	0.001%	99.551%
8134	EMCORE CORP COMMON STOCK	0.001%	99.552%
8135	SCHIBSTED ASA	0.001%	99.552%
8136	SHINKO SHOJI CO	0.001%	99.553%
8137	TAUNG GOLD INTE	0.001%	99.553%
8138	CIVEO CORP	0.001%	99.554%
8139	SOBHA LIMITED	0.001%	99.555%
8140	ASAHI ORGANIC C	0.001%	99.555%
8141	NEC CAPITAL SOL	0.001%	99.556%
8142	NIIT TECHNOLOGI	0.001%	99.556%
8143	MANTRA GROUP LT	0.001%	99.557%
8144	TOYO CORPORATIO	0.001%	99.558%
8145	ASKA PHARMACEU	0.001%	99.558%
8146	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.559%
8147	TECHNOPRO HLDGS	0.001%	99.559%
8148	GUNNEBO AB	0.001%	99.560%
8149	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.560%
8150	ABOITIZ POWER C	0.001%	99.561%
8151	NOHMI BOSAI	0.001%	99.562%
8152	MIMASU SEMICOND	0.001%	99.562%
8153	BIRLA CORP LTD	0.001%	99.563%
8154	DORO AB	0.001%	99.563%
8155	SINOLINK WORLDW	0.001%	99.564%
8156	SUNPLUS TECHNOL	0.001%	99.564%
8157	OCTODEC	0.001%	99.565%
8158	ASIA PACIFIC TE	0.001%	99.566%
8159	SC ASSET CORPOR	0.001%	99.566%
8160	STANDARD FOODS	0.001%	99.567%
8161	GUJARAT FLUOROC	0.001%	99.567%
8162	ZUIKO CORP	0.001%	99.568%
8163	GRUPO AVAL ACCI	0.001%	99.568%
8164	COSMO LADY CHIN	0.001%	99.569%
8165	JUNGFRAUBAHN HL	0.001%	99.570%
8166	PRONEXUS INC	0.001%	99.570%
8167	CONNECT GROUP	0.001%	99.571%
8168	HAICHANG HOLDIN	0.001%	99.571%
8169	VALUE PARTNERS	0.001%	99.572%
8170	KPJ HEALTHCARE	0.001%	99.572%
8171	RELIGARE HEALTH	0.001%	99.573%
8172	QAF LTD	0.001%	99.573%
8173	JALUX INC	0.001%	99.574%
8174	ADCOCK INGRAM H	0.001%	99.575%
8175	DREAM UNLIMIITE	0.001%	99.575%
8176	TATUNG	0.001%	99.576%
8177	SINKO INDUSTRIE	0.001%	99.576%
8178	XP POWER LTD	0.001%	99.577%
8179	HIGASHI NIHON H	0.001%	99.577%
8180	SAES GETTERS	0.001%	99.578%
8181	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	ISRA VISION AG	0.001%	99.579%
8183	NIPPON PILLAR P	0.001%	99.580%
8184	AUBAY	0.001%	99.580%
8185	BLUE DART EXPRE	0.001%	99.581%
8186	MATSUI SECURITI	0.001%	99.581%
8187	AGUAS ANDINAS S	0.001%	99.582%
8188	TOMOKU CO	0.001%	99.582%
8189	STARTS PROCEED	0.001%	99.583%
8190	KANAGAWA CHUO K	0.001%	99.584%
8191	HEIJMANS	0.001%	99.584%
8192	KINGSWAY FINANC	0.001%	99.585%
8193	TOYO TANSO CO L	0.001%	99.585%
8194	TAKACHIHO ELECT	0.001%	99.586%
8195	CIA ENERGETICA	0.001%	99.586%
8196	JANOME SEWING M	0.001%	99.587%
8197	KINGSOFT CORP L	0.001%	99.587%
8198	STARTEK INC	0.001%	99.588%
8199	UNITED ENERGY G	0.001%	99.589%
8200	ICOM INCORPORAT	0.001%	99.589%
8201	OSJB HOLDINGS C	0.001%	99.590%
8202	KAISA GROUP HLD	0.001%	99.590%
8203	ITC PROPERTIES	0.001%	99.591%
8204	RAMELIUS RESOUR	0.001%	99.591%
8205	KH VATEC	0.001%	99.592%
8206	PLASTIVALOIRE	0.001%	99.592%
8207	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.593%
8208	51JOB INC ADR ADR USD.0001	0.001%	99.594%
8209	FJ NEXT CO LTD	0.001%	99.594%
8210	RYODEN TRADING	0.001%	99.595%
8211	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.595%
8212	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.596%
8213	SARTORIUS STEDI	0.001%	99.596%
8214	LH FINANCIAL GR	0.001%	99.597%
8215	SALA CORPORATIO	0.001%	99.597%
8216	MERITZ FINANCIA	0.001%	99.598%
8217	SAKAI MOVING SE	0.001%	99.599%
8218	TUBACEX SA	0.001%	99.599%
8219	HARIMA CHEMICAL	0.001%	99.600%
8220	OYO CORPORATION	0.001%	99.600%
8221	YASUDA WAREHOUS	0.001%	99.601%
8222	NATORI CO LTD	0.001%	99.601%
8223	XERO LIMITED	0.001%	99.602%
8224	SHENYIN WANGUO(0.001%	99.602%
8225	MISAWA HOMES HO	0.001%	99.603%
8226	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.603%
8227	NET INSIGHT	0.001%	99.604%
8228	KEIYO CO	0.001%	99.605%
8229	UCO BANK	0.001%	99.605%
8230	mitsui + CO LTD SPONS ADR ADR	0.001%	99.606%
8231	UNION BANK OF P	0.001%	99.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	MAN SE	0.001%	99.607%
8233	KOMATSU SEIREN	0.001%	99.607%
8234	CITY LODGE HOTE	0.001%	99.608%
8235	REXLOT HOLDINGS	0.001%	99.608%
8236	FORUS S.A.	0.001%	99.609%
8237	SERVCORP	0.001%	99.609%
8238	ITOCHU SHOKUJIN	0.001%	99.610%
8239	ANHUI EXPRESSWA	0.001%	99.611%
8240	SINOSOFT TECHNO	0.001%	99.611%
8241	SCIENTEX BERHAD	0.001%	99.612%
8242	POSCO ICT CO LT	0.001%	99.612%
8243	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.613%
8244	DONG AH TIRE&RU	0.001%	99.613%
8245	AMOT INVESTMENT	0.001%	99.614%
8246	CONVOY FINANCIA	0.001%	99.614%
8247	RH COMMON STOCK USD.0001	0.001%	99.615%
8248	CARL ZEISS MEDI	0.001%	99.615%
8249	GOCOMPARE.COM G	0.001%	99.616%
8250	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.616%
8251	MARUZEN SHOWA U	0.001%	99.617%
8252	ATLAS FINANCIAL	0.001%	99.618%
8253	SUPALAI PCL-NVD	0.001%	99.618%
8254	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.619%
8255	KAWAI MUSICAL I	0.001%	99.619%
8256	GERRY WEBER INT	0.001%	99.620%
8257	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.620%
8258	SABANA SHARIAH	0.001%	99.621%
8259	ALCONIX CORPORA	0.001%	99.621%
8260	BESALCO SA	0.001%	99.622%
8261	NYRSTAR NV	0.001%	99.622%
8262	HODOGAYA CHEMIC	0.001%	99.623%
8263	ACBEL POLYTECH	0.001%	99.623%
8264	MUHAK CO LTD	0.001%	99.624%
8265	RIKEN KEIKI CO	0.001%	99.624%
8266	UMW OIL & GAS C	0.001%	99.625%
8267	NICHIREKI CO LT	0.001%	99.626%
8268	HARBOUR CENTRE	0.001%	99.626%
8269	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.627%
8270	TOKYO THEATRES	0.001%	99.627%
8271	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.628%
8272	NIPPON FINE CHE	0.001%	99.628%
8273	HIBIYA ENGINEER	0.001%	99.629%
8274	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.629%
8275	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.630%
8276	SAMPO CORP	0.001%	99.630%
8277	BIOTEST AG	0.001%	99.631%
8278	CHIYODA CO	0.001%	99.631%
8279	PAN INTL INDL	0.001%	99.632%
8280	GRAPHITE INDIA	0.001%	99.632%
8281	HAPAG-LLOYD AG	0.001%	99.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	FIRST TRACTOR C	0.001%	99.633%
8283	GLOBAL&YUASA BA	0.001%	99.634%
8284	VICTORY CITY IN	0.001%	99.635%
8285	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.635%
8286	KANADEN CORP	0.001%	99.636%
8287	LANDING INTL DE	0.001%	99.636%
8288	TONAMI HOLDINGS	0.001%	99.637%
8289	F-SECURE OYJ	0.001%	99.637%
8290	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.638%
8291	NISSHIN FUDOSAN	0.001%	99.638%
8292	U-SHIN	0.001%	99.639%
8293	WUS PRINTD CIRC	0.001%	99.639%
8294	KAWASAN INDS JA	0.001%	99.640%
8295	TIANGONG INTERN	0.001%	99.640%
8296	KNOW IT AB	0.001%	99.641%
8297	JUST RETIREMENT	0.001%	99.641%
8298	EUGENE CORP	0.001%	99.642%
8299	ASCENDAS INDIA	0.001%	99.642%
8300	YOUYUAN INTERNA	0.001%	99.643%
8301	PAL CO LTD	0.001%	99.643%
8302	QUESTERRE ENERG	0.001%	99.644%
8303	MONASH IVF GRP	0.001%	99.644%
8304	BIMB HLDGS BERH	0.001%	99.645%
8305	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.645%
8306	KAMEDA SEIKA CO	0.001%	99.646%
8307	STAR CRUISES LT	0.001%	99.647%
8308	AOC HOLDINGS IN	0.001%	99.647%
8309	DIOS FASTIGHETE	0.001%	99.648%
8310	TOKYO ENERGY&SY	0.001%	99.648%
8311	DALRADIAN RESOU	0.001%	99.649%
8312	MOTHERCARE	0.001%	99.649%
8313	PRESTIGE ESTATE	0.001%	99.650%
8314	ORBITE TECHNOLO	0.001%	99.650%
8315	PASONA GROUP IN	0.001%	99.651%
8316	FRANCE BED HOLD	0.001%	99.651%
8317	ARIAKE JAPAN CO	0.001%	99.652%
8318	KISWIRE LTD	0.001%	99.652%
8319	JAPAN PILE CORP	0.001%	99.653%
8320	YORK WATER CO COMMON STOCK	0.001%	99.653%
8321	LUMENS CO LTD	0.001%	99.654%
8322	YUGANG INTL	0.001%	99.654%
8323	YOMIURI LAND CO	0.001%	99.655%
8324	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.655%
8325	VA TECH WABAG L	0.001%	99.656%
8326	CREATE RESTAURA	0.001%	99.656%
8327	TECK RESOURCES	0.001%	99.657%
8328	SANEI ARCHITECT	0.001%	99.657%
8329	BANCO SANTANDER CHILE ADR ADR	0.001%	99.658%
8330	NL INDUSTRIES	0.001%	99.658%
8331	KT CORP SP ADR ADR	0.001%	99.659%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	TOHO CO LTD	0.001%	99.659%
8333	CENTURIA INDUST	0.001%	99.660%
8334	MEDIA PRIMA BHD	0.001%	99.660%
8335	NISSUI PHARM CO	0.001%	99.661%
8336	LEALEA ENTERPRI	0.001%	99.661%
8337	NAMYANG DAIRY P	0.001%	99.662%
8338	GUJARAT MINERAL	0.001%	99.662%
8339	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.663%
8340	WESTAR ENERGY I	0.001%	99.663%
8341	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.664%
8342	TOKYO ELECTRON	0.001%	99.664%
8343	VILLAGE ROADSHO	0.001%	99.665%
8344	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.666%
8345	ARTNATURE INC	0.001%	99.666%
8346	WIRECARD AG	0.001%	99.667%
8347	SWCC SHOWA HOLD	0.001%	99.667%
8348	ABG SUNDAL COLL	0.001%	99.668%
8349	PLATINUM GROUP	0.001%	99.668%
8350	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.669%
8351	CITYCHAMP WATCH	0.001%	99.669%
8352	CARLSBERG BREWE	0.001%	99.670%
8353	RAIN INDUSTRIES	0.001%	99.670%
8354	NISSEI PLSTIC I	0.001%	99.671%
8355	NOKIA CORP ADR	0.001%	99.671%
8356	MANDOM CORP	0.001%	99.672%
8357	CHORI CO LTD	0.001%	99.672%
8358	ALBANY MOLECULA	0.001%	99.673%
8359	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.673%
8360	GUJARAT PIPAVAV	0.001%	99.674%
8361	TAIKO BANK	0.001%	99.674%
8362	LEIFHEIT AG	0.000%	99.675%
8363	SICHUAN EXPRESS	0.000%	99.675%
8364	KVH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.676%
8365	SANY HEAVY EQUI	0.000%	99.676%
8366	SEKISUI PLASTIC	0.000%	99.677%
8367	DONGWONIndustr	0.000%	99.677%
8368	KEC INTERNATION	0.000%	99.678%
8369	LOTUS BAKERIES	0.000%	99.678%
8370	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.679%
8371	ENERGY FUELS INC COMMON STOCK	0.000%	99.679%
8372	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.680%
8373	ROMANDE ENERGIE	0.000%	99.680%
8374	SIRTEC INTERNAT	0.000%	99.681%
8375	NIPPON CARBIDE	0.000%	99.681%
8376	SUGIMOTO & CO L	0.000%	99.682%
8377	STO AG-PREFERRE	0.000%	99.682%
8378	S&T DYNAMICS CO	0.000%	99.683%
8379	PRIMO WATER CORP COMMON STOCK	0.000%	99.683%
8380	IMDEX LTD	0.000%	99.684%
8381	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	SMA SOLAR TECHN	0.000%	99.684%
8383	SCATEC SOLAR AS	0.000%	99.685%
8384	AKER AMERICAN S	0.000%	99.685%
8385	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.686%
8386	CANVEST ENVIRON	0.000%	99.686%
8387	KROSAKI CORP	0.000%	99.687%
8388	BANCO BTG PACTU	0.000%	99.687%
8389	PFIZER LTD	0.000%	99.688%
8390	PAN JIT INTERNA	0.000%	99.688%
8391	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.689%
8392	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.689%
8393	FERRARI NV	0.000%	99.690%
8394	TOURISM HOLDING	0.000%	99.690%
8395	IWASAKI ELECTRI	0.000%	99.691%
8396	HUCHEMS FINE CH	0.000%	99.691%
8397	WELLING HOLD LT	0.000%	99.692%
8398	KOREA ELEC TERM	0.000%	99.692%
8399	GODREJ INDUSTRI	0.000%	99.693%
8400	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.693%
8401	CHUANGS CONS IN	0.000%	99.694%
8402	SAMSUNG ENGINEE	0.000%	99.694%
8403	SENSHUKAI CO	0.000%	99.695%
8404	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.695%
8405	GRAND KOREA LEI	0.000%	99.696%
8406	TOKYO KEIKI INC	0.000%	99.696%
8407	LAI SUN GARMENT	0.000%	99.697%
8408	YOMEISHU SEIZO	0.000%	99.697%
8409	MUCKLOW(A&J) GR	0.000%	99.698%
8410	FURUNO ELECTRIC	0.000%	99.698%
8411	PROACT IT GROUP	0.000%	99.699%
8412	FUJICCO CO	0.000%	99.699%
8413	COMPAGNIE DES A	0.000%	99.700%
8414	I-NET CORP	0.000%	99.700%
8415	HONG FOK CORP	0.000%	99.701%
8416	CENTROTEC SUSTA	0.000%	99.701%
8417	ALTISOURCE PORT	0.000%	99.702%
8418	KENON HLDGS LTD	0.000%	99.702%
8419	TUAN SING HLDGS	0.000%	99.703%
8420	PRECIOUS SHIPPI	0.000%	99.703%
8421	TRANS COSMOS	0.000%	99.704%
8422	WESTERN AREAS N	0.000%	99.704%
8423	REPCO HOME FINA	0.000%	99.704%
8424	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.705%
8425	LATTICE SEMICON	0.000%	99.705%
8426	TOWER BERSAMA I	0.000%	99.706%
8427	NITTOKU ENG CO	0.000%	99.706%
8428	MAHLE METAL LEV	0.000%	99.707%
8429	HMC INVESTMENT	0.000%	99.707%
8430	DATALOGIC SPA	0.000%	99.708%
8431	SHINWA KAIUN	0.000%	99.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	CNQC INTERNATIO	0.000%	99.709%
8433	BASTIDE LE CONF	0.000%	99.709%
8434	KEIHANSHIN RL	0.000%	99.710%
8435	SANYO SHOKAI	0.000%	99.710%
8436	NAKAMURAYA CO L	0.000%	99.711%
8437	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.711%
8438	NIPPON VALQUA I	0.000%	99.712%
8439	JHSF PARTICIPAC	0.000%	99.712%
8440	REIS INC COMMON STOCK USD.01	0.000%	99.713%
8441	QINHUANGDAO POR	0.000%	99.713%
8442	ASUNARO AOKI CO	0.000%	99.714%
8443	EUGENE INVS&SEC	0.000%	99.714%
8444	FALCK RENEWABLE	0.000%	99.714%
8445	CHINA LNG GROUP	0.000%	99.715%
8446	CYFROWY POLSAT	0.000%	99.715%
8447	mitsui HIGH TEC	0.000%	99.716%
8448	TACHIBANA ELETE	0.000%	99.716%
8449	YTL POWER INTL	0.000%	99.717%
8450	HELLENIC PETROL	0.000%	99.717%
8451	H+H INTERNATION	0.000%	99.718%
8452	PRICER AB	0.000%	99.718%
8453	HO TUNG CHEMICA	0.000%	99.719%
8454	CENTRAL CHINA R	0.000%	99.719%
8455	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.720%
8456	INAGEYA CO LTD	0.000%	99.720%
8457	KYOKUYO CO LTD	0.000%	99.721%
8458	ANGIE S LIST INC COMMON STOCK USD.001	0.000%	99.721%
8459	CHAMPION TECHNO	0.000%	99.722%
8460	URTHECAST CORP	0.000%	99.722%
8461	GL LTD	0.000%	99.722%
8462	ARES ALLERGY HO	0.000%	99.723%
8463	AMVIG HOLDINGS	0.000%	99.723%
8464	EXEL INDUSTRIES	0.000%	99.724%
8465	STAMFORD LAND	0.000%	99.724%
8466	HSIN KUANG STEE	0.000%	99.725%
8467	SONGA OFFSHORE	0.000%	99.725%
8468	GUANGZHOU PHARM	0.000%	99.726%
8469	UMW HLDGS BERHA	0.000%	99.726%
8470	G.U.D. HOLDINGS	0.000%	99.727%
8471	BAOYE GROUP CO	0.000%	99.727%
8472	HAKUTO CO	0.000%	99.728%
8473	ING BANK SLASKI	0.000%	99.728%
8474	VISHAY PRECISION GROUP COMMON STOCK	0.000%	99.729%
8475	FLEURY MICHON	0.000%	99.729%
8476	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.729%
8477	MOBILEZONE HOLD	0.000%	99.730%
8478	EMPEROR WATCH A	0.000%	99.730%
8479	STEIN MART INC COMMON STOCK USD.01	0.000%	99.731%
8480	KEE TAI PROPERT	0.000%	99.731%
8481	JAPAN MEDICAL D	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	CLEAR CHANNEL O	0.000%	99.732%
8483	MITSUI MATSUSHI	0.000%	99.733%
8484	C UYEMURA & CO	0.000%	99.733%
8485	ABC ARBITRAGE	0.000%	99.734%
8486	KAS BANK	0.000%	99.734%
8487	AIZAWA SECURITI	0.000%	99.734%
8488	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.735%
8489	GUN EI CHEM IND	0.000%	99.735%
8490	OSAKA ORGANIC C	0.000%	99.736%
8491	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.000%	99.736%
8492	SUMMIT R/EST HL	0.000%	99.737%
8493	PALIBURG HOLDIN	0.000%	99.737%
8494	HNA HLDGS GP CO	0.000%	99.738%
8495	TAIWAN FU HSING	0.000%	99.738%
8496	GUANGZHOU AUTOM	0.000%	99.739%
8497	LI NING CO. LTD	0.000%	99.739%
8498	OP FINANCIAL IN	0.000%	99.740%
8499	HONEYS CO LTD	0.000%	99.740%
8500	RAUBEX GROUP LT	0.000%	99.740%
8501	MATSUYA CO (TOK	0.000%	99.741%
8502	RADEX-HERAKLITH	0.000%	99.741%
8503	BANPU PUBLIC CO	0.000%	99.742%
8504	PNE WIND AG	0.000%	99.742%
8505	MANZ AUTOMATION	0.000%	99.743%
8506	TOYO RADIATOR C	0.000%	99.743%
8507	SAMART CORP PCL	0.000%	99.744%
8508	BOER POWER HOLD	0.000%	99.744%
8509	CITY TELECOM (H	0.000%	99.744%
8510	PINGUELY-HAULOT	0.000%	99.745%
8511	SPACE CO LTD	0.000%	99.745%
8512	NITTOC CONST CO	0.000%	99.746%
8513	KOATSU GAS KOGY	0.000%	99.746%
8514	TEST RESEARCH I	0.000%	99.747%
8515	TAKAOKA TOKO HL	0.000%	99.747%
8516	EL.EN. SPA	0.000%	99.748%
8517	F@N COMMUNICATI	0.000%	99.748%
8518	WOORI BANK SPON ADR ADR	0.000%	99.749%
8519	COSLIGHT TECH I	0.000%	99.749%
8520	DAIKOKUTENBUSSA	0.000%	99.749%
8521	SYNDICATE BANK	0.000%	99.750%
8522	YOULCHON CHEMIC	0.000%	99.750%
8523	DEOLEO SA	0.000%	99.751%
8524	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.751%
8525	FLOW TRADERS	0.000%	99.752%
8526	MICROBIO CO LTD	0.000%	99.752%
8527	ISTYLE INC	0.000%	99.753%
8528	TAN CHONG MOTOR	0.000%	99.753%
8529	V1 GROUP LTD	0.000%	99.753%
8530	CMMB VISION HOL	0.000%	99.754%
8531	CLS HOLDINGS PL	0.000%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	MITANI SEKISAN	0.000%	99.755%
8533	LUMAX INTERNATI	0.000%	99.755%
8534	BEST DENKI CO	0.000%	99.756%
8535	TOA OIL CO LTD	0.000%	99.756%
8536	CIMSA	0.000%	99.757%
8537	ATRIA GROUP PLC	0.000%	99.757%
8538	THAICOM PUBLIC	0.000%	99.757%
8539	NZX LTD	0.000%	99.758%
8540	NIPPON YAKIN KO	0.000%	99.758%
8541	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.759%
8542	DEUTSCHE BANK M	0.000%	99.759%
8543	RCR TOMLINSON L	0.000%	99.760%
8544	GREAT PANTHER S	0.000%	99.760%
8545	PLAZZA AG REG A	0.000%	99.761%
8546	SHINAGAWA FUEL	0.000%	99.761%
8547	CHIMEI MATERIAL	0.000%	99.761%
8548	SHIN NIPPON AIR	0.000%	99.762%
8549	TOTAL ACCESS CO	0.000%	99.762%
8550	CIRCASSIA PHARM	0.000%	99.763%
8551	BANGKOK BANK	0.000%	99.763%
8552	MONOGATARI CORP	0.000%	99.764%
8553	KITAGAWA IRON W	0.000%	99.764%
8554	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.765%
8555	COOKPAD INC	0.000%	99.765%
8556	BETER BED HOLD	0.000%	99.765%
8557	AMADEUS FIRE AG	0.000%	99.766%
8558	IJT TECHNOLOGY	0.000%	99.766%
8559	JAPAN TRANSCITY	0.000%	99.767%
8560	MAEZAWA KASEI I	0.000%	99.767%
8561	DENYO CO	0.000%	99.768%
8562	INDOSAT TBK PT	0.000%	99.768%
8563	COSAN LOGISTICA	0.000%	99.768%
8564	HOUSTON WIRE &	0.000%	99.769%
8565	EHEALTH INC COMMON STOCK USD.001	0.000%	99.769%
8566	CARE PROPERTY I	0.000%	99.770%
8567	DAOU DATA CORP	0.000%	99.770%
8568	MABUCHI MOTOR C	0.000%	99.771%
8569	SEPTENI CO LTD	0.000%	99.771%
8570	SHIBAURA ELECTR	0.000%	99.772%
8571	TELEFONICA CZEC	0.000%	99.772%
8572	QUINSTREET INC COMMON STOCK USD.001	0.000%	99.772%
8573	COSEL CO	0.000%	99.773%
8574	TIPTREE INC COMMON STOCK USD.001	0.000%	99.773%
8575	NIHON TOKUSHU T	0.000%	99.774%
8576	KITO CORP	0.000%	99.774%
8577	EMPRESA NACIONAL	0.000%	99.775%
8578	ARGAN SA	0.000%	99.775%
8579	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.775%
8580	POCKET CARD CO	0.000%	99.776%
8581	ACNB CORP COMMON STOCK USD2.5	0.000%	99.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	YUME INC COMMON STOCK USD.001	0.000%	99.777%
8583	AVANCE GAS HOLD	0.000%	99.777%
8584	mitsui HOME CO	0.000%	99.778%
8585	TYMAN PLC	0.000%	99.778%
8586	SPEEDCAST INTL	0.000%	99.778%
8587	CLEANUP CORP	0.000%	99.779%
8588	DAE-IL CORP	0.000%	99.779%
8589	GODO STEEL	0.000%	99.780%
8590	LOTTE NON-LIFE	0.000%	99.780%
8591	HUDACO INDUSTRI	0.000%	99.781%
8592	SPRING REAL EST	0.000%	99.781%
8593	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.781%
8594	ENKA INSAAT VE	0.000%	99.782%
8595	JAPAN MATERIAL	0.000%	99.782%
8596	SAWADA HOLDINGS	0.000%	99.783%
8597	RIGHT-ON CO	0.000%	99.783%
8598	SK SECURITIES C	0.000%	99.784%
8599	AUST WORLDWIDE	0.000%	99.784%
8600	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.784%
8601	ARENA REIT	0.000%	99.785%
8602	TOSHO PRINTING	0.000%	99.785%
8603	WONDERFUL SKY F	0.000%	99.786%
8604	ECLERX SERVICES	0.000%	99.786%
8605	ELNUSA TBK	0.000%	99.787%
8606	PDL BIOPHARMA INC COMMON STOCK USD.01	0.000%	99.787%
8607	CYBEROPTICS CORP COMMON STOCK	0.000%	99.787%
8608	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.788%
8609	KYOSAN ELECTRIC	0.000%	99.788%
8610	PUBLIC FINANCIA	0.000%	99.789%
8611	B2W COMP	0.000%	99.789%
8612	MANI INC	0.000%	99.789%
8613	GRUH FINANCE	0.000%	99.790%
8614	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.790%
8615	SAC'S BAR HOLDI	0.000%	99.791%
8616	MARUWA UNYU	0.000%	99.791%
8617	FARADAY TECHNOL	0.000%	99.792%
8618	CREDIT CORP GRO	0.000%	99.792%
8619	HILONG HOLDING	0.000%	99.792%
8620	FUJITA KANKO IN	0.000%	99.793%
8621	SLEEP COUNTRY C	0.000%	99.793%
8622	SAFEWAY INC	0.000%	99.794%
8623	SEASPAN CORP	0.000%	99.794%
8624	BANK BUKOPIN PT	0.000%	99.795%
8625	ASCENDIS HEALTH	0.000%	99.795%
8626	CAL-COMP ELECTR	0.000%	99.795%
8627	BANGKOK LIFE AS	0.000%	99.796%
8628	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.796%
8629	ROCKY BRANDS INC COMMON STOCK	0.000%	99.797%
8630	SPROTT RESOURCE	0.000%	99.797%
8631	AMATA CORP PUBL	0.000%	99.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	TAEYOUNG ENGINE	0.000%	99.798%
8633	PHOENIX SATELLI	0.000%	99.798%
8634	PROLOGIS PROPER	0.000%	99.799%
8635	COLABOR GROUP I	0.000%	99.799%
8636	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.800%
8637	CLEAR MEDIA	0.000%	99.800%
8638	BUMRUNGRAD HOPT	0.000%	99.800%
8639	TSUTSUMI JEWELR	0.000%	99.801%
8640	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.801%
8641	ATTACQ LTD	0.000%	99.802%
8642	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.802%
8643	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.802%
8644	AXWAY SOFTWARE	0.000%	99.803%
8645	MAXVALU TOKAI C	0.000%	99.803%
8646	IC COMPANYS	0.000%	99.804%
8647	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.804%
8648	RM PLC	0.000%	99.804%
8649	DIVERS RES BHD	0.000%	99.805%
8650	INBODY CO LTD	0.000%	99.805%
8651	EKORNES ASA	0.000%	99.806%
8652	COPEL PARANA EN	0.000%	99.806%
8653	ENERNOC INC	0.000%	99.806%
8654	SCHAFFNER HOLDI	0.000%	99.807%
8655	ACCURAY INC COMMON STOCK USD.001	0.000%	99.807%
8656	FUJI KIKO CO LT	0.000%	99.808%
8657	HIROSE ELECTRIC	0.000%	99.808%
8658	FUJIKURA KASEI	0.000%	99.809%
8659	ATOM CORPORATIO	0.000%	99.809%
8660	ROSENBAUER INTE	0.000%	99.809%
8661	ENTRA ASA	0.000%	99.810%
8662	CHINA ALL ACCES	0.000%	99.810%
8663	RINGER HUT CO L	0.000%	99.811%
8664	NIHON KAGAKU SA	0.000%	99.811%
8665	STRATASYS LTD	0.000%	99.811%
8666	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.812%
8667	PYEONG HWA AUTO	0.000%	99.812%
8668	JMS CO	0.000%	99.813%
8669	GODFREY PHILLIP	0.000%	99.813%
8670	TAMBURI INVESTM	0.000%	99.813%
8671	CJ HELLOVISION	0.000%	99.814%
8672	MORITO CO	0.000%	99.814%
8673	KITANO CONST CO	0.000%	99.815%
8674	MAEZAWA KYUSO I	0.000%	99.815%
8675	TOP FRONTIER IN	0.000%	99.815%
8676	CYBERTAN TECHNO	0.000%	99.816%
8677	EAGLE NICE INTE	0.000%	99.816%
8678	LAGERCANTZ GRO	0.000%	99.817%
8679	COLLINS FOOD LT	0.000%	99.817%
8680	TORISHIMA PUMP	0.000%	99.817%
8681	BANK OF KAOHSIU	0.000%	99.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	WERELDHAVE BELG	0.000%	99.818%
8683	EIDAI CO.LTD.	0.000%	99.819%
8684	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.819%
8685	BANCO POPULAR E	0.000%	99.819%
8686	SAMSUNG CARD	0.000%	99.820%
8687	TOA DORO KOGYO	0.000%	99.820%
8688	DO & CO AG	0.000%	99.821%
8689	ORGANO	0.000%	99.821%
8690	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.821%
8691	NCC GROUP LTD.	0.000%	99.822%
8692	MAXIM POWER COR	0.000%	99.822%
8693	TAKEEI CORPORAT	0.000%	99.823%
8694	DAEJAN HOLDINGS	0.000%	99.823%
8695	CEGEDIM	0.000%	99.823%
8696	YUSHIRO CHEMICA	0.000%	99.824%
8697	GILLETTE INDIA	0.000%	99.824%
8698	FEED ONE CO LTD	0.000%	99.825%
8699	DALI FOODS GROU	0.000%	99.825%
8700	KWANG DONG PHAR	0.000%	99.825%
8701	NEW ZEALAND OIL	0.000%	99.826%
8702	HANMI PHARM CO	0.000%	99.826%
8703	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.827%
8704	SANGETSU CO	0.000%	99.827%
8705	JAPFA LTD	0.000%	99.827%
8706	OSTASIATISKE KO	0.000%	99.828%
8707	TAKIRON CO	0.000%	99.828%
8708	DIC ASSET AG	0.000%	99.829%
8709	TONG-TAI MACHIN	0.000%	99.829%
8710	KSL HLDGS BERHA	0.000%	99.829%
8711	JAPAN BUSINESS	0.000%	99.830%
8712	NATIONAL AGRICU	0.000%	99.830%
8713	FIELDS CORP	0.000%	99.831%
8714	SHANGHAI FUDAN	0.000%	99.831%
8715	EVEREST TEXTILE	0.000%	99.831%
8716	EGUARANTEE INC.	0.000%	99.832%
8717	EVERGREEN INTL	0.000%	99.832%
8718	MIKUNI CORP	0.000%	99.833%
8719	ELAN MICROELECT	0.000%	99.833%
8720	MERAFA RESOURCE	0.000%	99.833%
8721	SIOEN INDUSTRIE	0.000%	99.834%
8722	SAM KWANG GLASS	0.000%	99.834%
8723	MANGALORE REF &	0.000%	99.834%
8724	AIRPORT FACILIT	0.000%	99.835%
8725	ORBIS	0.000%	99.835%
8726	BOUSTEAD SINGAP	0.000%	99.836%
8727	ELBIT SYSTEMS L	0.000%	99.836%
8728	HIRAMATSU INC	0.000%	99.836%
8729	HARDINGE INC	0.000%	99.837%
8730	VANTAGE INTERNA	0.000%	99.837%
8731	EMPERIA HOLDING	0.000%	99.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	BHAKTI INVESTAM	0.000%	99.838%
8733	DALIAN PORT (PD	0.000%	99.838%
8734	POONGSAN HOLDIN	0.000%	99.839%
8735	INUI GLOBAL LOG	0.000%	99.839%
8736	VEDANTA LTD	0.000%	99.840%
8737	MAX INDIA LTD/N	0.000%	99.840%
8738	MARS ENGINEERIN	0.000%	99.840%
8739	UNITED UTILITIE	0.000%	99.841%
8740	GRUPO CEMENTOS	0.000%	99.841%
8741	KOMATSU WALL IN	0.000%	99.841%
8742	MICROPORT SCIEN	0.000%	99.842%
8743	E CL SA	0.000%	99.842%
8744	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.843%
8745	CHINA NEW TOWN	0.000%	99.843%
8746	ION BEAM APPLIC	0.000%	99.843%
8747	INDOFOOD AGRI R	0.000%	99.844%
8748	ELEC DE STRASBO	0.000%	99.844%
8749	VAN LANSCHOT NV	0.000%	99.845%
8750	PLAYMATES TOY H	0.000%	99.845%
8751	CYIENT LIMITED	0.000%	99.845%
8752	ASX LTD	0.000%	99.846%
8753	LOW & BONAR PLC	0.000%	99.846%
8754	PLANET PAYMENT	0.000%	99.846%
8755	LE BELIER	0.000%	99.847%
8756	BMTC GROUP INC	0.000%	99.847%
8757	OIL INDIA LTD	0.000%	99.848%
8758	CENTRAL SEC PAT	0.000%	99.848%
8759	NICHIBAN CO	0.000%	99.848%
8760	FUJI CORP LTD/O	0.000%	99.849%
8761	TOKYO RAKUTENCH	0.000%	99.849%
8762	CROPENERGIES AG	0.000%	99.849%
8763	THORN GROUP LTD	0.000%	99.850%
8764	NICOX	0.000%	99.850%
8765	TMAC RESOURCES	0.000%	99.851%
8766	SHINAGAWA REFRA	0.000%	99.851%
8767	RESTAURANT BRAN	0.000%	99.851%
8768	PINE CLIFF ENER	0.000%	99.852%
8769	NIPPON CHEMIPHA	0.000%	99.852%
8770	CHINA ANIMATION	0.000%	99.852%
8771	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.853%
8772	UNION BANK OF I	0.000%	99.853%
8773	GENMAB A/S	0.000%	99.854%
8774	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.854%
8775	LANDS END INC COMMON STOCK USD.01	0.000%	99.854%
8776	GEK GROUP OF CO	0.000%	99.855%
8777	VAN DE VELDE	0.000%	99.855%
8778	ELDERS LTD	0.000%	99.855%
8779	RIKEN TECHNOS C	0.000%	99.856%
8780	MICRONICS JAPAN	0.000%	99.856%
8781	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	ICHIKOH INDUSTR	0.000%	99.857%
8783	EQT HOLDINGS LT	0.000%	99.857%
8784	IDEC CORPORATIO	0.000%	99.858%
8785	TOYO KOHAN CO	0.000%	99.858%
8786	EMPRESA DE ENER	0.000%	99.858%
8787	ALPS LOGISTICS	0.000%	99.859%
8788	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.859%
8789	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.860%
8790	ICHIKEN CO LTD	0.000%	99.860%
8791	BEGA CHEESE LTD	0.000%	99.860%
8792	WEST HOLDINGS C	0.000%	99.861%
8793	BELLAMY'S AUSTR	0.000%	99.861%
8794	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.861%
8795	SHUNFENG INTL C	0.000%	99.862%
8796	QLIRO GROUP AB	0.000%	99.862%
8797	KRS CORPORATION	0.000%	99.862%
8798	WOORI FINANCIAL	0.000%	99.863%
8799	NITTO SEIKO CO	0.000%	99.863%
8800	BONHEUR ASA	0.000%	99.864%
8801	ALMA MEDIA CORP	0.000%	99.864%
8802	P S CORPORATION	0.000%	99.864%
8803	CARLO CAVAZZI H	0.000%	99.865%
8804	FIBRA SHOP PORT	0.000%	99.865%
8805	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.865%
8806	DUSTIN GROUP AB	0.000%	99.866%
8807	BUDIMEX	0.000%	99.866%
8808	MODERNLAND REAL	0.000%	99.866%
8809	COLOUR LIFE SER	0.000%	99.867%
8810	QUANTA STORAGE	0.000%	99.867%
8811	MYOB GROUP LTD	0.000%	99.868%
8812	SINCERE WATCH H	0.000%	99.868%
8813	CHUN YUAN STEEL	0.000%	99.868%
8814	FISSION URANIUM	0.000%	99.869%
8815	DELTA DUNIA PET	0.000%	99.869%
8816	EM-TECH CO LTD	0.000%	99.869%
8817	VIRGIN AUSTRALI	0.000%	99.870%
8818	KOBE BUSSAN CO	0.000%	99.870%
8819	CSBC CORPORATIO	0.000%	99.870%
8820	HIRAKAWA HEWTEC	0.000%	99.871%
8821	VIEL ET COMPAGN	0.000%	99.871%
8822	IWATSUKA CONFEC	0.000%	99.872%
8823	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.872%
8824	MORY INDUSTRIES	0.000%	99.872%
8825	NOEVIR HOLDINGS	0.000%	99.873%
8826	TIVOLI A/S	0.000%	99.873%
8827	SHIBUSAWA W'HO	0.000%	99.873%
8828	NIPPON DENWA SH	0.000%	99.874%
8829	TODA KOGYO CORP	0.000%	99.874%
8830	RHYTHM WATCH CO	0.000%	99.874%
8831	S&T AG	0.000%	99.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	VARITRONIX INTL	0.000%	99.875%
8833	DIRECT INSURANC	0.000%	99.875%
8834	NIPPON CONCRETE	0.000%	99.876%
8835	SPRINGLAND INTE	0.000%	99.876%
8836	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.877%
8837	SCHRODER REAL E	0.000%	99.877%
8838	UNION TOOL CO	0.000%	99.877%
8839	KINGS TOWN CONS	0.000%	99.878%
8840	ODELIC CO LTD	0.000%	99.878%
8841	EARTH CHEMICAL	0.000%	99.878%
8842	MITO SECURITIES	0.000%	99.879%
8843	KSB AG	0.000%	99.879%
8844	KALPATARU POWER	0.000%	99.879%
8845	MAOYE INTL HOLD	0.000%	99.880%
8846	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.000%	99.880%
8847	NIPPON KOEI CO	0.000%	99.880%
8848	HAP SENG PLANTA	0.000%	99.881%
8849	SAMYUNG TRA	0.000%	99.881%
8850	SYNTHOS SA	0.000%	99.881%
8851	FUSO PHARM	0.000%	99.882%
8852	ELITEGROUP COMP	0.000%	99.882%
8853	KORADIOR HOLDIN	0.000%	99.882%
8854	INDS BACHOCO SA	0.000%	99.883%
8855	CHINA SHANSHUI	0.000%	99.883%
8856	CARA OPERATIONS	0.000%	99.884%
8857	FOLLI FOLLIE GP	0.000%	99.884%
8858	SUDAMERICANA VA	0.000%	99.884%
8859	PLDT INC SPON ADR ADR	0.000%	99.885%
8860	KOZA ANADOLU ME	0.000%	99.885%
8861	MIDLAND REALTY	0.000%	99.885%
8862	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.886%
8863	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.886%
8864	GUANGDONG LAND	0.000%	99.886%
8865	BEIJING JINGNEN	0.000%	99.887%
8866	SECHE ENVIRONNE	0.000%	99.887%
8867	EXFO INC	0.000%	99.887%
8868	LIPPO CHINA RES	0.000%	99.888%
8869	ALINCO INC	0.000%	99.888%
8870	COLLECTION HOUS	0.000%	99.888%
8871	ISU CHEMICAL	0.000%	99.889%
8872	CELLNEX TELECOM	0.000%	99.889%
8873	FINDEL	0.000%	99.889%
8874	CHINA RAILWAY S	0.000%	99.890%
8875	ENERGIEDIENST H	0.000%	99.890%
8876	AVON RUBBER	0.000%	99.890%
8877	HADERA PAPER LT	0.000%	99.891%
8878	NOMURA CO LTD	0.000%	99.891%
8879	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.891%
8880	KONAKA CO LTD	0.000%	99.892%
8881	SANKYO SEIKO CO	0.000%	99.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	CONSTRUTORA TEN	0.000%	99.892%
8883	TOM TAILOR HOLD	0.000%	99.893%
8884	FANCL CORP	0.000%	99.893%
8885	INABA SEISAKUSH	0.000%	99.894%
8886	INFORMATION SVC	0.000%	99.894%
8887	NAGAWA CO LTD	0.000%	99.894%
8888	OLVI	0.000%	99.895%
8889	MASON FINANCIAL	0.000%	99.895%
8890	HONWORLD GROUP	0.000%	99.895%
8891	JAPAN RADIO CO	0.000%	99.896%
8892	LIFESTYLE CHINA	0.000%	99.896%
8893	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.896%
8894	BANQUE CANTONAL	0.000%	99.897%
8895	CHUO SPRING CO	0.000%	99.897%
8896	1ST SHANGHAI IN	0.000%	99.897%
8897	SHANGHAI PRIME	0.000%	99.898%
8898	YASHILI INTL HL	0.000%	99.898%
8899	CHINA POWER NEW	0.000%	99.898%
8900	NIHON DEMPA KOG	0.000%	99.899%
8901	THAI STANLEY EL	0.000%	99.899%
8902	COMMUNITY HEALT	0.000%	99.899%
8903	GADANG HOLDINGS	0.000%	99.900%
8904	NIPPON HUME PIP	0.000%	99.900%
8905	INFRASTRUCTURA	0.000%	99.900%
8906	ADANI ENTERPRIS	0.000%	99.901%
8907	PETROPAVLOVSK	0.000%	99.901%
8908	MINMETALS LAND	0.000%	99.901%
8909	FALCO BIOSYSTEM	0.000%	99.902%
8910	ELANDERS AB	0.000%	99.902%
8911	HANSOL PAPER CO	0.000%	99.902%
8912	REALIA BUSINESS	0.000%	99.903%
8913	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.000%	99.903%
8914	CHINA YURUN FOO	0.000%	99.903%
8915	CSS INDUSTRIES	0.000%	99.904%
8916	HKBN LTD	0.000%	99.904%
8917	NICHIRIN CO LTD	0.000%	99.904%
8918	COMTECH TELE CO	0.000%	99.905%
8919	LIAN BENG GROUP	0.000%	99.905%
8920	GENKY STORES IN	0.000%	99.905%
8921	ASHIMORI INDUST	0.000%	99.906%
8922	YOKOWO CO LTD	0.000%	99.906%
8923	TOMOE ENGINEERI	0.000%	99.906%
8924	QGEP PARTICIPAC	0.000%	99.907%
8925	BEIJINGWEST IND	0.000%	99.907%
8926	YAMAMURA GLASS	0.000%	99.907%
8927	CAC CORPORATION	0.000%	99.908%
8928	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.908%
8929	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.908%
8930	CHINA CHEM&PHAR	0.000%	99.909%
8931	TAMURA TAIKO HL	0.000%	99.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	KINKI NIPPON TO	0.000%	99.909%
8933	HIGHLIGHT COMMU	0.000%	99.910%
8934	EHI CAR SERVICES SPON ADR ADR USD.001	0.000%	99.910%
8935	ITAB SHOP CONCE	0.000%	99.910%
8936	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.911%
8937	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.911%
8938	ELMOS SEMICONDU	0.000%	99.911%
8939	NITTO FC CO	0.000%	99.912%
8940	DEL MONTE PACIF	0.000%	99.912%
8941	KAWASHO GECOSS	0.000%	99.912%
8942	ELECTRA CONSUME	0.000%	99.913%
8943	TARSUS GROUP PL	0.000%	99.913%
8944	BANK HANDLOWY W	0.000%	99.913%
8945	ASIA POLYMER	0.000%	99.914%
8946	DONGWHA PHARM.C	0.000%	99.914%
8947	CURRO HOLDINGS	0.000%	99.914%
8948	CHINA XLX FERTI	0.000%	99.915%
8949	SINYI REALTY IN	0.000%	99.915%
8950	CIE FINANCIER T	0.000%	99.915%
8951	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.915%
8952	SENTUL CITY TBK	0.000%	99.916%
8953	FUJIJURA RUBBER	0.000%	99.916%
8954	LUBY'S INC.	0.000%	99.916%
8955	NIHON ESLEAD CO	0.000%	99.917%
8956	SHINKAWA	0.000%	99.917%
8957	AP EAGERS LTD	0.000%	99.917%
8958	DAEKYO	0.000%	99.918%
8959	BEADELL RESOURC	0.000%	99.918%
8960	SHOFU INC	0.000%	99.918%
8961	RASA INDUSTRIES	0.000%	99.919%
8962	THERMADOR GROUP	0.000%	99.919%
8963	TAO HEUNG HOLDI	0.000%	99.919%
8964	HSIN CHONG CONS	0.000%	99.920%
8965	SOC BAINS DE ME	0.000%	99.920%
8966	YUSEN LOGISTICS	0.000%	99.920%
8967	SEMCON AB	0.000%	99.921%
8968	CHINOOK ENERGY	0.000%	99.921%
8969	GUJARAT ALKALIE	0.000%	99.921%
8970	HONGKONG CHINES	0.000%	99.922%
8971	MBK PCL	0.000%	99.922%
8972	HIMATSINGKA SEI	0.000%	99.922%
8973	MAEDA KOSEN CO.	0.000%	99.923%
8974	MARUBUN CORP	0.000%	99.923%
8975	VECTOR	0.000%	99.923%
8976	HYUNDAI ENGINEE	0.000%	99.924%
8977	AKCANSА CIMENTO	0.000%	99.924%
8978	MIE KOTSU GP HL	0.000%	99.924%
8979	SHIPPING CP IND	0.000%	99.924%
8980	DONGWON DEVELOP	0.000%	99.925%
8981	CHUGAI RO CO LT	0.000%	99.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	MAGNESITA REFRA	0.000%	99.925%
8983	TAKIHYO CO LTD	0.000%	99.926%
8984	GAKKEN CO	0.000%	99.926%
8985	DOTTIKON ES HOL	0.000%	99.926%
8986	BANCO DE BOGOTA	0.000%	99.927%
8987	RECRM RESEARCH	0.000%	99.927%
8988	DAISYO CORP	0.000%	99.927%
8989	SESODA CORP	0.000%	99.928%
8990	FOURLIS S.A.	0.000%	99.928%
8991	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.928%
8992	MR MAX CORP	0.000%	99.929%
8993	GLACIER MEDIA I	0.000%	99.929%
8994	OROCOBRE LTD	0.000%	99.929%
8995	VOLT INFO SCIEN	0.000%	99.929%
8996	HANNOVER RUECKV	0.000%	99.930%
8997	ROSTELECOM OJSC	0.000%	99.930%
8998	NISHIKAWA RUBBE	0.000%	99.930%
8999	LAURENT-PERRIER	0.000%	99.931%
9000	TNPL	0.000%	99.931%
9001	BK OF GREECE	0.000%	99.931%
9002	LUNG YEN LIFE S	0.000%	99.932%
9003	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.932%
9004	MATRIX CONCEPTS	0.000%	99.932%
9005	HANJIN HEAVY IN	0.000%	99.933%
9006	SINDO RICOH	0.000%	99.933%
9007	mitsui mining c	0.000%	99.933%
9008	AROTECH CORP COMMON STOCK USD.01	0.000%	99.933%
9009	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.934%
9010	ALARKO HOLDINGS	0.000%	99.934%
9011	JOBAN KOSAN CO	0.000%	99.934%
9012	TER BEKE SA	0.000%	99.935%
9013	ANGLO-EASTN PLA	0.000%	99.935%
9014	NORDJYSKE BANK	0.000%	99.935%
9015	ESCALADE INC COMMON STOCK	0.000%	99.936%
9016	WING ON CO INT	0.000%	99.936%
9017	XXL ASA	0.000%	99.936%
9018	RAMI LEVI CHAIN	0.000%	99.937%
9019	BOURBON SA	0.000%	99.937%
9020	NICHIEI CO	0.000%	99.937%
9021	AMBASSADOR HOTE	0.000%	99.937%
9022	YIZHENG CHEM FI	0.000%	99.938%
9023	PACIFIC CENTURY	0.000%	99.938%
9024	LINEDATA SERVIC	0.000%	99.938%
9025	OHASHI TECHNICA	0.000%	99.939%
9026	CROOZ INC	0.000%	99.939%
9027	EASTERN WATER R	0.000%	99.939%
9028	MIRATI THERAPEU	0.000%	99.940%
9029	KJB FINANCIAL G	0.000%	99.940%
9030	BAY ENERGY LTD	0.000%	99.940%
9031	POLARIS INFRAST	0.000%	99.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.941%
9033	GRUPPO MUTUIONL	0.000%	99.941%
9034	SOFT-WORLD INTL	0.000%	99.941%
9035	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.942%
9036	BUND CENTER INV	0.000%	99.942%
9037	JAMMU & KASHMIR	0.000%	99.942%
9038	IHH HEALTHCARE	0.000%	99.943%
9039	TAISEI LAMICK C	0.000%	99.943%
9040	ENDO LIGHTING C	0.000%	99.943%
9041	ANADOLU SIGORTA	0.000%	99.943%
9042	RESILUX	0.000%	99.944%
9043	BELL SYSTEM24 H	0.000%	99.944%
9044	RADISYS CORP COMMON STOCK	0.000%	99.944%
9045	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.945%
9046	RED STAR MACALL	0.000%	99.945%
9047	SARKUYSAN ELEKT	0.000%	99.945%
9048	LONG BON INTERN	0.000%	99.945%
9049	YAMATANE CORP N	0.000%	99.946%
9050	3M INDIA LTD	0.000%	99.946%
9051	ZEALAND PHARMA	0.000%	99.946%
9052	CIA ENERGETICA	0.000%	99.947%
9053	STRATTEC SECURI	0.000%	99.947%
9054	UNISYS CORP	0.000%	99.947%
9055	KYOBO SECURITIE	0.000%	99.948%
9056	HANKUK CARBON C	0.000%	99.948%
9057	VECIMA NETWORKS	0.000%	99.948%
9058	VITEC GROUP	0.000%	99.948%
9059	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.949%
9060	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.949%
9061	EL PUERTO DE LI	0.000%	99.949%
9062	CTI ENGINEERING	0.000%	99.950%
9063	GEM DIAMONDS	0.000%	99.950%
9064	PROTO CORP	0.000%	99.950%
9065	CIA ENERGET CEA	0.000%	99.950%
9066	STILLWATER MINI	0.000%	99.951%
9067	SPARX ASSET MAN	0.000%	99.951%
9068	CENTRAL AUTO	0.000%	99.951%
9069	ABTERRA LTD	0.000%	99.952%
9070	POLETOWIN PITCR	0.000%	99.952%
9071	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.952%
9072	KEY COFFEE INC	0.000%	99.952%
9073	ASIA STD INTL G	0.000%	99.953%
9074	FAITH INC	0.000%	99.953%
9075	STANDARD LIFE I	0.000%	99.953%
9076	TTW PUBLIC COMP	0.000%	99.954%
9077	PROMOTORA DE IN	0.000%	99.954%
9078	ALI CORP	0.000%	99.954%
9079	PFSWEB INC COMMON STOCK USD.001	0.000%	99.954%
9080	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.955%
9081	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TOEI CO	0.000%	99.955%
9083	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.956%
9084	ISENTIA GROUP L	0.000%	99.956%
9085	NEO-NEON HOLDIN	0.000%	99.956%
9086	NISSIN FOOD HOL	0.000%	99.956%
9087	SAM JIN PHARM	0.000%	99.957%
9088	ELECNOR SA	0.000%	99.957%
9089	YUSHIN PRECISIO	0.000%	99.957%
9090	ANTON OILFIELD	0.000%	99.957%
9091	KOBE ELECTRIC R	0.000%	99.958%
9092	TECHNO RYOWA LT	0.000%	99.958%
9093	KINGMAKER FOOTW	0.000%	99.958%
9094	ENERGY RESOURCE	0.000%	99.959%
9095	CELLCOM ISRAEL	0.000%	99.959%
9096	CAIRO COMMUNICA	0.000%	99.959%
9097	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.959%
9098	CROWN CONFECTIO	0.000%	99.960%
9099	MELCO HOLDINGS	0.000%	99.960%
9100	MAINSTREET HEAL	0.000%	99.960%
9101	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.961%
9102	ODFJELL DRILLIN	0.000%	99.961%
9103	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.961%
9104	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.961%
9105	SMS MANAGEMENT	0.000%	99.962%
9106	VP PLC	0.000%	99.962%
9107	EVN AG	0.000%	99.962%
9108	COMP ENG & CONS	0.000%	99.962%
9109	JAPAN PETROLEUM	0.000%	99.963%
9110	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.963%
9111	VINDA INTERNATI	0.000%	99.963%
9112	WILMINGTON GROU	0.000%	99.964%
9113	WEATHERNEWS INC	0.000%	99.964%
9114	NCI INC A COMMON STOCK USD.019	0.000%	99.964%
9115	BIG SHOPPING CE	0.000%	99.964%
9116	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.965%
9117	MARUSAN SECUR	0.000%	99.965%
9118	AINSWORTH GAME	0.000%	99.965%
9119	CARLIT HOLDINGS	0.000%	99.965%
9120	ICHIBANYA CO LT	0.000%	99.966%
9121	KEY TRONIC CORP COMMON STOCK	0.000%	99.966%
9122	CHEUK NANG HLDG	0.000%	99.966%
9123	G-7 HOLDINGS IN	0.000%	99.967%
9124	AEON CO. (M) BH	0.000%	99.967%
9125	TOEI ANIMATION	0.000%	99.967%
9126	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.967%
9127	BAYSIDE LAND CO	0.000%	99.968%
9128	PRG-SCHULTZ INT	0.000%	99.968%
9129	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.968%
9130	TAMA HOME CO LT	0.000%	99.968%
9131	COOPER ENERGY L	0.000%	99.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	MEGAWIDE CONS C	0.000%	99.969%
9133	TECHNOVATOR INT	0.000%	99.969%
9134	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.970%
9135	PETRA FOODS LTD	0.000%	99.970%
9136	MEYER BURGER TE	0.000%	99.970%
9137	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.970%
9138	BGP HOLDINGS (P	0.000%	99.971%
9139	PARIS MIKI INC	0.000%	99.971%
9140	AVENG	0.000%	99.971%
9141	TAKISAWA MACHIN	0.000%	99.971%
9142	ABILITY ENTERPR	0.000%	99.972%
9143	WMIH CORP COMMON STOCK USD.00001	0.000%	99.972%
9144	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.972%
9145	SAMCHULLY	0.000%	99.972%
9146	SEACHANGE INTL	0.000%	99.973%
9147	ATENOR	0.000%	99.973%
9148	OKK CORP	0.000%	99.973%
9149	REJECT SHOP LTD	0.000%	99.973%
9150	GREEN CROSS COR	0.000%	99.974%
9151	METRO KAJANG HL	0.000%	99.974%
9152	TOWER LTD	0.000%	99.974%
9153	INVICTA HOLDING	0.000%	99.975%
9154	HILAN LTD	0.000%	99.975%
9155	ROLLS-ROYCE HOL	0.000%	99.975%
9156	TOTTORI BANK	0.000%	99.975%
9157	QUALITAS CONTOL	0.000%	99.976%
9158	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.976%
9159	MQ HOLDING AB	0.000%	99.976%
9160	NZ REFINING CO	0.000%	99.976%
9161	SOCO INTERNATIO	0.000%	99.977%
9162	KECK SENG(MAL)B	0.000%	99.977%
9163	TRAKCJA SA	0.000%	99.977%
9164	ZIGNAGO VETRO S	0.000%	99.977%
9165	ASPO OYJ	0.000%	99.978%
9166	WANG ON GROUP	0.000%	99.978%
9167	YC CO LTD	0.000%	99.978%
9168	BCO DESIO E BRI	0.000%	99.978%
9169	BROOKFIELD REAL	0.000%	99.979%
9170	HALCYON AGRI CO	0.000%	99.979%
9171	AWARE INC	0.000%	99.979%
9172	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.979%
9173	EMPEROR ENTERTA	0.000%	99.980%
9174	YUKEN KOGYO	0.000%	99.980%
9175	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.980%
9176	SHOEI FOODS COR	0.000%	99.980%
9177	FLYBE GROUP PLC	0.000%	99.981%
9178	ARGO GRAPHICS I	0.000%	99.981%
9179	LIPPO CIKARANG	0.000%	99.981%
9180	GRANULES INDIA	0.000%	99.982%
9181	BRAEMAR SHIPPIN	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	THROMBOGENICS N	0.000%	99.982%
9183	SOCOVESA SA	0.000%	99.982%
9184	HUONS CO LTD	0.000%	99.983%
9185	WORLDLINE	0.000%	99.983%
9186	QUABIT INMOBILI	0.000%	99.983%
9187	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.983%
9188	HANWHA SECS	0.000%	99.984%
9189	GCA SAVVIAN COR	0.000%	99.984%
9190	RUENTEXIndustr	0.000%	99.984%
9191	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.984%
9192	SUMITOMO PRECIS	0.000%	99.985%
9193	ADDLIFE AB	0.000%	99.985%
9194	SABATE DIOSOS	0.000%	99.985%
9195	MOROZOFF LIMITE	0.000%	99.985%
9196	ALPHA SYSTEMS I	0.000%	99.986%
9197	CARPETRIGHT	0.000%	99.986%
9198	ASESOR DE ACTIV	0.000%	99.986%
9199	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.986%
9200	HOOSIERS HOLDIN	0.000%	99.987%
9201	FOX WIZEL LTD	0.000%	99.987%
9202	ID LOGISTICS GR	0.000%	99.987%
9203	HIRANO TECSEED	0.000%	99.987%
9204	NISSEI ASB MACH	0.000%	99.988%
9205	KATO WORKS CO	0.000%	99.988%
9206	CLERE AG	0.000%	99.988%
9207	WAREHOUSE GROUP	0.000%	99.988%
9208	CLARK INC COMMO	0.000%	99.989%
9209	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.989%
9210	SCOPE METALS GR	0.000%	99.989%
9211	PC TEL INC COMMON STOCK USD.001	0.000%	99.989%
9212	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.990%
9213	KYERYONG CONST	0.000%	99.990%
9214	BANGKOK AVIAT F	0.000%	99.990%
9215	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.990%
9216	HY LOK	0.000%	99.991%
9217	TOKYO TEKKO CO	0.000%	99.991%
9218	ALROV PROPRTIE	0.000%	99.991%
9219	DAIDO KOGYO CO	0.000%	99.991%
9220	ROYAL BAFOKENG	0.000%	99.992%
9221	EXCEL CO LTD	0.000%	99.992%
9222	SECOM JOSHINETS	0.000%	99.992%
9223	POLYMET MINING	0.000%	99.992%
9224	ASIA FINANCIAL	0.000%	99.993%
9225	GROUP FIVE	0.000%	99.993%
9226	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.993%
9227	COSCO HOLDINGS	0.000%	99.993%
9228	MUNSUN CAPITAL	0.000%	99.994%
9229	TRADELINK ELECT	0.000%	99.994%
9230	MITSUBISHI RESE	0.000%	99.994%
9231	SEVERFIELD-ROWE	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	AMIYAKI TEI CO	0.000%	99.995%
9233	BASWARE OYJ	0.000%	99.995%
9234	ANEST IWATA COR	0.000%	99.995%
9235	TREASURE ASA	0.000%	99.995%
9236	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.995%
9237	VIDEOCON INDUST	0.000%	99.996%
9238	MONGOLIAN MININ	0.000%	99.996%
9239	KOZA ALTIN ISLE	0.000%	99.996%
9240	BURWILL HOLDING	0.000%	99.996%
9241	MACA LIMITED	0.000%	99.997%
9242	PIPAVAV DEFENCE	0.000%	99.997%
9243	FURSYS	0.000%	99.997%
9244	RION CO LTD	0.000%	99.997%
9245	ENERGY EQUITY C	0.000%	99.998%
9246	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.998%
9247	CHONGQING MACHI	0.000%	99.998%
9248	PARTNERS REAL E	0.000%	99.998%
9249	FAR LTD	0.000%	99.999%
9250	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.999%
9251	ES-CON JAPAN LT	0.000%	99.999%
9252	ADANI TRANSMISS	0.000%	99.999%
9253	GRUPO SECURITY	0.000%	100.000%
9254	UNITY OPTO TECH	0.000%	100.000%
9255	CHINA DYNAMICS	0.000%	100.000%
9256	ELLAKTOR SA	0.000%	100.000%
9257	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	100.001%
9258	NAGANO BANK	0.000%	100.001%
9259	VINY THAI	0.000%	100.001%
9260	SUMINOE TEXTILE	0.000%	100.001%
9261	INTL PAPER	0.000%	100.001%
9262	ASIA CEMENT CHI	0.000%	100.002%
9263	HANKUK PAPER MF	0.000%	100.002%
9264	OENON HOLDINGS	0.000%	100.002%
9265	CCC SA	0.000%	100.002%
9266	AFRICA ISRAEL P	0.000%	100.003%
9267	TAEWOONG CO	0.000%	100.003%
9268	KAORI HEAT TREA	0.000%	100.003%
9269	ROBINSON DEPT S	0.000%	100.003%
9270	TMK PAO GDR REG S GDR	0.000%	100.004%
9271	VICTORIA PARK A	0.000%	100.004%
9272	INTER PARFUMS	0.000%	100.004%
9273	LUBELSKI WEGIEL	0.000%	100.004%
9274	ZENITAKA CORP	0.000%	100.005%
9275	HONG LEONG ASIA	0.000%	100.005%
9276	AES GENER SA	0.000%	100.005%
9277	KESORAM INDUSTR	0.000%	100.005%
9278	FUJI CORP/MIYAG	0.000%	100.005%
9279	ZUKEN INC	0.000%	100.006%
9280	MK RESTAURANT G	0.000%	100.006%
9281	HUA HAN BIO-PHA	0.000%	100.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	BasicNet S.p.A.	0.000%	100.006%
9283	NIPPON CHEM IND	0.000%	100.007%
9284	TRANSACTION CAP	0.000%	100.007%
9285	RATCHABURI ELEC	0.000%	100.007%
9286	ACAL	0.000%	100.007%
9287	ESSEL PROP	0.000%	100.008%
9288	HATHWAY CABLE	0.000%	100.008%
9289	SERVICE STREAM	0.000%	100.008%
9290	GHCL LTD	0.000%	100.008%
9291	KINKI SHARYO CO	0.000%	100.008%
9292	HAGIWARA ELECTR	0.000%	100.009%
9293	TOMATO BANK LTD	0.000%	100.009%
9294	YANCHANG PETROL	0.000%	100.009%
9295	SKF INDIA LTD	0.000%	100.009%
9296	DAIDOH	0.000%	100.010%
9297	WHA CORP PCL	0.000%	100.010%
9298	AKSIGORTA AS	0.000%	100.010%
9299	KRAKATAU STEEL	0.000%	100.010%
9300	GR ED L'ESPRESS	0.000%	100.011%
9301	CHINA FINANCIAL	0.000%	100.011%
9302	AVIC INTERNATIO	0.000%	100.011%
9303	TPV TECHNOLOGY	0.000%	100.011%
9304	OPTEX COMPANY	0.000%	100.011%
9305	BLUE SQUARE REA	0.000%	100.012%
9306	DIALIGHT PLC	0.000%	100.012%
9307	UNITED SPIRITS	0.000%	100.012%
9308	ABLYNX NV	0.000%	100.012%
9309	SHINYOUNG SECS	0.000%	100.013%
9310	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	100.013%
9311	DAIICHI KENSETS	0.000%	100.013%
9312	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.013%
9313	EIKEN CHEMICAL	0.000%	100.013%
9314	SUNLAND GROUP L	0.000%	100.014%
9315	KANGDA INTERNAT	0.000%	100.014%
9316	INDUSTRIAL BLDG	0.000%	100.014%
9317	CAN DO CO LTD	0.000%	100.014%
9318	CW GROUP HLDGS	0.000%	100.015%
9319	COMPANHIA DE GA	0.000%	100.015%
9320	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.015%
9321	NIKKO CO	0.000%	100.015%
9322	NAKAYAMA STEEL	0.000%	100.015%
9323	AEON CREDIT SER	0.000%	100.016%
9324	ITFOR INC	0.000%	100.016%
9325	OVERSEAS CHINES	0.000%	100.016%
9326	MIVTACH SHAMIR	0.000%	100.016%
9327	APN NEWS & MEDI	0.000%	100.017%
9328	PACIFIC ONLINE	0.000%	100.017%
9329	NIHON PLAST CO	0.000%	100.017%
9330	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.017%
9331	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	KYOWA LEATHER	0.000%	100.018%
9333	KURIYAMA HOLDIN	0.000%	100.018%
9334	POLYTEC ASSET H	0.000%	100.018%
9335	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.018%
9336	MUGEN ESTATE CO	0.000%	100.019%
9337	KAWASUMI LABS I	0.000%	100.019%
9338	YUANSHENGTAI DA	0.000%	100.019%
9339	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.019%
9340	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	100.019%
9341	IMPERIAL HOTEL	0.000%	100.020%
9342	TAINAN ENTERPRI	0.000%	100.020%
9343	SHIMOJIMA CO LT	0.000%	100.020%
9344	MORTGAGE CHOICE	0.000%	100.020%
9345	CHINA FIBER OPT	0.000%	100.020%
9346	FUTURE SYSTEMS	0.000%	100.021%
9347	AARTI INDS	0.000%	100.021%
9348	SINO GRANDNESS	0.000%	100.021%
9349	SATORI ELECTRIC	0.000%	100.021%
9350	CGN MINING CO L	0.000%	100.022%
9351	DCM SHRIRAM LTD	0.000%	100.022%
9352	CHUNGHWA PICTUR	0.000%	100.022%
9353	ECHELON FINANCI	0.000%	100.022%
9354	AUDIOCODES	0.000%	100.022%
9355	TOBU STORE CO L	0.000%	100.023%
9356	EXETER RESOURCE	0.000%	100.023%
9357	SHENGJING BANK	0.000%	100.023%
9358	FAG BEARINGS IN	0.000%	100.023%
9359	DAIHATSU DIESEL	0.000%	100.023%
9360	TOSHO CO LTD	0.000%	100.024%
9361	GILAT SATELLITE	0.000%	100.024%
9362	EASTERN PLATINU	0.000%	100.024%
9363	HUMAX CO LTD	0.000%	100.024%
9364	ADCORP HLDGS	0.000%	100.024%
9365	CHEVALIER INTL	0.000%	100.025%
9366	UNICHEM LABS	0.000%	100.025%
9367	REGIONAL CONT L	0.000%	100.025%
9368	CROWN CONFECTIO	0.000%	100.025%
9369	AXACTOR AB	0.000%	100.026%
9370	SOLAR APPLIED M	0.000%	100.026%
9371	SILICON WORKS	0.000%	100.026%
9372	AREZZO INDUSTRI	0.000%	100.026%
9373	SFP DINING	0.000%	100.026%
9374	PERENNIAL REAL	0.000%	100.027%
9375	ELECTRICITY GEN	0.000%	100.027%
9376	KEPPEL TELECOM&	0.000%	100.027%
9377	RCF	0.000%	100.027%
9378	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.027%
9379	KASEN INTERNATI	0.000%	100.028%
9380	CRAWFORD & CO	0.000%	100.028%
9381	DY CORP	0.000%	100.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	HALOWS CO LTD	0.000%	100.028%
9383	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.028%
9384	EIH LTD	0.000%	100.029%
9385	SAKAI OVEX CO L	0.000%	100.029%
9386	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.029%
9387	TUNAS BARU LAMP	0.000%	100.029%
9388	CORP BANK	0.000%	100.029%
9389	SRV GROUP OYJ	0.000%	100.030%
9390	CERAGON NETWORK	0.000%	100.030%
9391	KHON KAEN SUGAR	0.000%	100.030%
9392	SAPIENS INTERNA	0.000%	100.030%
9393	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	100.030%
9394	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	100.031%
9395	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.031%
9396	COCA-COLA ICECE	0.000%	100.031%
9397	WOONGJIN THINKB	0.000%	100.031%
9398	ZHUHAI HLDGS IN	0.000%	100.031%
9399	MANDARIN ORIENT	0.000%	100.032%
9400	ANF IMMOBILIER	0.000%	100.032%
9401	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.032%
9402	CASTINGS	0.000%	100.032%
9403	INDUSTRIA REIT	0.000%	100.032%
9404	MCLEOD RUSSEL I	0.000%	100.033%
9405	DAPHNE INTERNA	0.000%	100.033%
9406	ECKERT & ZIEGLE	0.000%	100.033%
9407	SNAI SPA	0.000%	100.033%
9408	COX & KINGS LTD	0.000%	100.033%
9409	OTSUKA KAGU	0.000%	100.034%
9410	FUJISHOJI CO.LT	0.000%	100.034%
9411	YAC CO LTD	0.000%	100.034%
9412	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	100.034%
9413	AVIC INTL HOLD	0.000%	100.034%
9414	IMPEXMETAL	0.000%	100.035%
9415	SHIHLIN ELEC &	0.000%	100.035%
9416	CODAN LTD	0.000%	100.035%
9417	TOMOE CORP	0.000%	100.035%
9418	NS SHOPPING CO	0.000%	100.035%
9419	HWA SHIN CO	0.000%	100.036%
9420	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.036%
9421	SESA SPA	0.000%	100.036%
9422	BRACK CAPITAL P	0.000%	100.036%
9423	JOHN LAING GROU	0.000%	100.036%
9424	TOPPS TILES	0.000%	100.037%
9425	MJ GLEESON PLC	0.000%	100.037%
9426	SALIM IVOMAS	0.000%	100.037%
9427	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	100.037%
9428	GOOD RESOURCES	0.000%	100.037%
9429	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.038%
9430	HANEDA ZENITH H	0.000%	100.038%
9431	PEET LIMITED	0.000%	100.038%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	HSIL LTD	0.000%	100.038%
9433	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.038%
9434	KOREA TECH BANK	0.000%	100.039%
9435	WIJAYA KARYA	0.000%	100.039%
9436	SURYA CITRA MED	0.000%	100.039%
9437	SUNGCHANG ENTER	0.000%	100.039%
9438	INNOTECH CORP	0.000%	100.039%
9439	TOYO ELECTRIC	0.000%	100.039%
9440	KAPSCH TRAFFICC	0.000%	100.040%
9441	YAIZU SUISANKAG	0.000%	100.040%
9442	SEADRILL LTD	0.000%	100.040%
9443	KONDOTEC INC	0.000%	100.040%
9444	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.040%
9445	YELP INC COMMON STOCK USD.000001	0.000%	100.041%
9446	MUTOW CO LTD	0.000%	100.041%
9447	SAFETY GODOWN C	0.000%	100.041%
9448	PHARMA MAR SA	0.000%	100.041%
9449	GFOOT CO LTD	0.000%	100.041%
9450	LAKSHMI VILAS B	0.000%	100.042%
9451	SRI SPORTS LIMI	0.000%	100.042%
9452	CHORUS LTD ADR ADR	0.000%	100.042%
9453	ADVAN CO LTD	0.000%	100.042%
9454	DAEWOO SHIPBUIL	0.000%	100.042%
9455	IMMOBEL	0.000%	100.042%
9456	DAEHAN STEEL CO	0.000%	100.043%
9457	PMP COMMUNICATI	0.000%	100.043%
9458	KYUNGBANG LTD	0.000%	100.043%
9459	POLY CULTURE GR	0.000%	100.043%
9460	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.043%
9461	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	100.044%
9462	NEW HOPE CORP	0.000%	100.044%
9463	NRW HOLDINGS LT	0.000%	100.044%
9464	KG CHEMICAL COR	0.000%	100.044%
9465	GUARARAPES CONF	0.000%	100.044%
9466	CALEDONIA MININ	0.000%	100.045%
9467	CARBORUNDUM	0.000%	100.045%
9468	YUNNAN WATER IN	0.000%	100.045%
9469	KUANGCHI SCIENC	0.000%	100.045%
9470	FLUIDRA SA	0.000%	100.045%
9471	TECHNOTRANS AG	0.000%	100.045%
9472	DECMIL GROUP LT	0.000%	100.046%
9473	DELTA PROPERTY	0.000%	100.046%
9474	GENERATION HEAL	0.000%	100.046%
9475	DRDGOLD LTD	0.000%	100.046%
9476	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.046%
9477	SELCUK ECZA DEP	0.000%	100.047%
9478	AGV PRODUCTS	0.000%	100.047%
9479	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.047%
9480	MAHARASHTRA SEA	0.000%	100.047%
9481	MELBOURNE IT	0.000%	100.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TOHOKU BANK	0.000%	100.047%
9483	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	100.048%
9484	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	100.048%
9485	COCO'S JAPAN CO	0.000%	100.048%
9486	INVESTORE PROP	0.000%	100.048%
9487	SALEM COMM CORP	0.000%	100.048%
9488	FULLER SMITH &	0.000%	100.048%
9489	FDC LTD/INDIA	0.000%	100.049%
9490	CHINA AVIATION	0.000%	100.049%
9491	TECHNIPFMC PLC	0.000%	100.049%
9492	UTD PLANTATION	0.000%	100.049%
9493	ORANGE POLSKA	0.000%	100.049%
9494	BILLABONG INTER	0.000%	100.050%
9495	HOME INVEST BEL	0.000%	100.050%
9496	OCEAN-LAND GROU	0.000%	100.050%
9497	FIRST STEAMSHIP	0.000%	100.050%
9498	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	100.050%
9499	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.050%
9500	ALMADEN MINERAL	0.000%	100.051%
9501	TA ANN HOLDINGS	0.000%	100.051%
9502	ZUG ESTATES HLD	0.000%	100.051%
9503	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.051%
9504	TSC GROUP HOLDI	0.000%	100.051%
9505	VETOQUINOL SA	0.000%	100.051%
9506	FAR EAST ORCH	0.000%	100.052%
9507	SELVAAG BOLIG A	0.000%	100.052%
9508	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.052%
9509	PT MULTIPLOAR C	0.000%	100.052%
9510	SOLOCAL GROUP	0.000%	100.052%
9511	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.052%
9512	RATTANINDIA	0.000%	100.053%
9513	BANK INTERNASIO	0.000%	100.053%
9514	CHINA OVERSEAS	0.000%	100.053%
9515	SEJONG INDUSTRI	0.000%	100.053%
9516	CIA ENERGETICA	0.000%	100.053%
9517	NICHIA STEEL WO	0.000%	100.053%
9518	MEDUSA MINING L	0.000%	100.054%
9519	WIN HANVERKY HO	0.000%	100.054%
9520	MYSTATE LTD	0.000%	100.054%
9521	DEPOMED INC COMMON STOCK	0.000%	100.054%
9522	EUROTECH SPA	0.000%	100.054%
9523	HOGG ROBINSON G	0.000%	100.054%
9524	AGORA	0.000%	100.055%
9525	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.055%
9526	ALKANE RESOURCE	0.000%	100.055%
9527	NSL LTD	0.000%	100.055%
9528	HONG KONG FERRY	0.000%	100.055%
9529	GULF MARINE SER	0.000%	100.055%
9530	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.056%
9531	CARDNO LIMITED	0.000%	100.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	VIVA INDUSTRIAL	0.000%	100.056%
9533	ASIA SATELLITE	0.000%	100.056%
9534	AMERIGO RESOURC	0.000%	100.056%
9535	TAT HONG HOLDIN	0.000%	100.056%
9536	ITC CORP	0.000%	100.056%
9537	ASKUL	0.000%	100.057%
9538	VINA CONCHA Y T	0.000%	100.057%
9539	NATURAL ALTERNT	0.000%	100.057%
9540	OXLEY HOLDINGS	0.000%	100.057%
9541	AEROPORTO VENEZ	0.000%	100.057%
9542	HKSCAN OYJ	0.000%	100.057%
9543	STREET CAPITAL	0.000%	100.058%
9544	DISTELL GROUP L	0.000%	100.058%
9545	NORCROS PLC	0.000%	100.058%
9546	SOCAM DEVELOPME	0.000%	100.058%
9547	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.058%
9548	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.058%
9549	GEAR ENERGY LTD	0.000%	100.059%
9550	KERRY TJ LOGIST	0.000%	100.059%
9551	SUNCALL CORP	0.000%	100.059%
9552	HOTELES CITY EX	0.000%	100.059%
9553	NVC LIGHTING HO	0.000%	100.059%
9554	TWIN DISC INC COMMON STOCK	0.000%	100.059%
9555	FREQUENCY ELEC	0.000%	100.059%
9556	R.E.A. HOLDINGS	0.000%	100.060%
9557	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	100.060%
9558	SITTOY GROUP HLD	0.000%	100.060%
9559	BARON DE LEY	0.000%	100.060%
9560	INTEVAC INC	0.000%	100.060%
9561	CGG SA	0.000%	100.060%
9562	KINTETSU DPT ST	0.000%	100.061%
9563	JAGRAN PRAKASHA	0.000%	100.061%
9564	IBI GROUP INC.	0.000%	100.061%
9565	SADBHAV ENGINEE	0.000%	100.061%
9566	NORWEGIAN PROPE	0.000%	100.061%
9567	HULIC REIT INC	0.000%	100.061%
9568	SAMSE SA	0.000%	100.061%
9569	COVISINT CORP COMMON STOCK	0.000%	100.062%
9570	BIO PAPPEL SAB	0.000%	100.062%
9571	SANYO TRADING C	0.000%	100.062%
9572	INFOMEDIA	0.000%	100.062%
9573	REFRESCO GROUP	0.000%	100.062%
9574	TRIFAST PLC	0.000%	100.062%
9575	APPROACH RESOUR	0.000%	100.063%
9576	THURGAUER KANTO	0.000%	100.063%
9577	BIOAMBER INC COMMON STOCK USD.01	0.000%	100.063%
9578	ENEA AB	0.000%	100.063%
9579	HEIDELBERGCEMEN	0.000%	100.063%
9580	BANYAN TREE HOL	0.000%	100.063%
9581	HOKKAI CAN CO	0.000%	100.063%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	CEQUENCE ENERGY	0.000%	100.064%
9583	HFA HOLDINGS LI	0.000%	100.064%
9584	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.064%
9585	AKTIA BANK OYJ	0.000%	100.064%
9586	VIOHALCO SA	0.000%	100.064%
9587	LINK NET TBK PT	0.000%	100.064%
9588	SURYA SEMESTA I	0.000%	100.064%
9589	IFG GROUP PLC	0.000%	100.065%
9590	OHB SE	0.000%	100.065%
9591	TBK Co., Ltd.	0.000%	100.065%
9592	IRC LIMITED	0.000%	100.065%
9593	FAR EAST HOLDIN	0.000%	100.065%
9594	BSL CORPORATION	0.000%	100.065%
9595	RENTIAN TECHNOL	0.000%	100.065%
9596	BEST BRIDAL INC	0.000%	100.066%
9597	TK DEVELOPMENT	0.000%	100.066%
9598	IMAGI INTERNATI	0.000%	100.066%
9599	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.066%
9600	MINEROS S.A.	0.000%	100.066%
9601	LAURA ASHLEY HO	0.000%	100.066%
9602	OSK HOLDINGS BH	0.000%	100.066%
9603	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	100.067%
9604	HOKUETSU INDS C	0.000%	100.067%
9605	GLAXO SMITHKLIN	0.000%	100.067%
9606	THERMAX LTD	0.000%	100.067%
9607	TRINITY LTD	0.000%	100.067%
9608	DAISHINKU CORP	0.000%	100.067%
9609	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.067%
9610	TRIVENI TURBINE	0.000%	100.068%
9611	MAHINDRA CIE AU	0.000%	100.068%
9612	KPX CHEMICAL	0.000%	100.068%
9613	TSUI WAH HOLDIN	0.000%	100.068%
9614	CEDAR WOODS PRO	0.000%	100.068%
9615	INVESTORS TITLE CO COMMON STOCK	0.000%	100.068%
9616	EASTERN MEDIA	0.000%	100.068%
9617	PADDY POWER BET	0.000%	100.069%
9618	KOMEHYO	0.000%	100.069%
9619	HESKA CORP	0.000%	100.069%
9620	TOW CO LTD	0.000%	100.069%
9621	ORIGIN ELECTRIC	0.000%	100.069%
9622	GATEWAY LIFESTY	0.000%	100.069%
9623	REAL INDUSTRY I	0.000%	100.069%
9624	FDM GROUP PLC	0.000%	100.070%
9625	EQUITAL	0.000%	100.070%
9626	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.070%
9627	NATURES SUNSHIN	0.000%	100.070%
9628	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.070%
9629	DONGBU SECURITI	0.000%	100.070%
9630	TOFAS TURK OTOM	0.000%	100.070%
9631	CRISIL LTD	0.000%	100.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KATHMANDU HOLDI	0.000%	100.071%
9633	TILT RENEWABLES	0.000%	100.071%
9634	VILLA WORLD LTD	0.000%	100.071%
9635	GRANDVISION BV	0.000%	100.071%
9636	SANYO HOUSING N	0.000%	100.071%
9637	CENTURIA METROP	0.000%	100.071%
9638	ASHTROM PROPERT	0.000%	100.071%
9639	MEITO SANGYO CO	0.000%	100.072%
9640	ZHONG AN REAL E	0.000%	100.072%
9641	WATAHAN & CO LT	0.000%	100.072%
9642	RIZAL COMML BAN	0.000%	100.072%
9643	CONTINENTAL HLD	0.000%	100.072%
9644	LOW KENG HUAT(S	0.000%	100.072%
9645	SHIDAX CORP	0.000%	100.072%
9646	HUA ENG WIRE&CA	0.000%	100.072%
9647	AICHI TOKEI DEN	0.000%	100.073%
9648	DECEUNINCK	0.000%	100.073%
9649	IPE GROUP LTD	0.000%	100.073%
9650	TAKE AND GIVE	0.000%	100.073%
9651	CHINA GREAT STA	0.000%	100.073%
9652	EASTMAIN RES IN	0.000%	100.073%
9653	K1 VENTURES LTD	0.000%	100.073%
9654	PALADIN ENERGY	0.000%	100.074%
9655	FUJISASH CO LTD	0.000%	100.074%
9656	WARTECK INVEST	0.000%	100.074%
9657	UNITED MICROELECTRON SP ADR ADR	0.000%	100.074%
9658	CONSTANTIN MEDI	0.000%	100.074%
9659	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.074%
9660	EUSKALTEL SA	0.000%	100.074%
9661	CHAMBAL FER	0.000%	100.074%
9662	ELRON ELECTRONI	0.000%	100.075%
9663	HIROSHIMA ELEC	0.000%	100.075%
9664	KLOVERN AB B SH	0.000%	100.075%
9665	PILOT GOLD INC	0.000%	100.075%
9666	KOHSOKU CORP	0.000%	100.075%
9667	SHENGUAN HOLDIN	0.000%	100.075%
9668	DICKSON CONCEPT	0.000%	100.075%
9669	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.075%
9670	BORYUNG PHARM	0.000%	100.076%
9671	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.076%
9672	YONDENKO CORP	0.000%	100.076%
9673	WHIRLPOOL OF IN	0.000%	100.076%
9674	WEE HUR HOLDING	0.000%	100.076%
9675	PFENEX INC COMMON STOCK USD.001	0.000%	100.076%
9676	RECKON LTD	0.000%	100.076%
9677	HANMI SEMICONDU	0.000%	100.076%
9678	NONG SHIM HOLDI	0.000%	100.076%
9679	KIAN JOO CAN FC	0.000%	100.077%
9680	METALS X LTD	0.000%	100.077%
9681	CROCODILE GARME	0.000%	100.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	CHINA LOTSYNERG	0.000%	100.077%
9683	OZFOREX GROUP L	0.000%	100.077%
9684	DONGYUE GROUP	0.000%	100.077%
9685	Tessi S.A.	0.000%	100.077%
9686	BSQUARE CORP COMMON STOCK	0.000%	100.077%
9687	USA TECHNOLOGIES INC COMMON STOCK	0.000%	100.078%
9688	HAGOROMO FOODS	0.000%	100.078%
9689	D'AMICO INTERNA	0.000%	100.078%
9690	COXON PRECISE I	0.000%	100.078%
9691	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.078%
9692	TAKASHIMA & CO	0.000%	100.078%
9693	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.078%
9694	MACMAHON HOLDIN	0.000%	100.078%
9695	SAMSON HOLDING	0.000%	100.078%
9696	HEG LIMITED	0.000%	100.079%
9697	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	100.079%
9698	TAIKO PHARMACEU	0.000%	100.079%
9699	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	100.079%
9700	BCB BANCORP INC COMMON STOCK	0.000%	100.079%
9701	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.079%
9702	WESTPORT INNOVA	0.000%	100.079%
9703	SILICON INTEG S	0.000%	100.079%
9704	GUANGNAN(HLDGS)	0.000%	100.079%
9705	INTRALOT SA - I	0.000%	100.080%
9706	SEARS CANADA INC COMMON STOCK NPV	0.000%	100.080%
9707	KIMOTO CO LTD	0.000%	100.080%
9708	FORTRESS PAPER	0.000%	100.080%
9709	GAJAH TUNGGAL	0.000%	100.080%
9710	ORIENTAL WATCH	0.000%	100.080%
9711	ASCENCIO	0.000%	100.080%
9712	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.080%
9713	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.080%
9714	THE BASIC HOUSE	0.000%	100.081%
9715	CSG LIMITED	0.000%	100.081%
9716	GRUPO ARGOS SA	0.000%	100.081%
9717	MARUYAMA MFG CO	0.000%	100.081%
9718	LEMMINKAINEN OY	0.000%	100.081%
9719	CHINA ELEC OPTI	0.000%	100.081%
9720	VOLUTION GROUP	0.000%	100.081%
9721	ALVIVA HOLDINGS	0.000%	100.081%
9722	PARADISE ENTERT	0.000%	100.081%
9723	AVIANCA HOLDING	0.000%	100.081%
9724	ATHENS WATER SU	0.000%	100.082%
9725	GETIN HOLDING S	0.000%	100.082%
9726	SHELL REFINING(0.000%	100.082%
9727	MIYOSHI OIL & F	0.000%	100.082%
9728	BALMER LAWRIE	0.000%	100.082%
9729	STARK TECHNOLOG	0.000%	100.082%
9730	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.082%
9731	QAD INC B COMMON STOCK USD.001	0.000%	100.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	TOMEN DEVICES C	0.000%	100.082%
9733	BOOT(HENRY) & S	0.000%	100.082%
9734	APN OUTDOOR GRO	0.000%	100.083%
9735	EQUITY FIN HOLD	0.000%	100.083%
9736	ERICSSON LM-A S	0.000%	100.083%
9737	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.083%
9738	NAPEC INC	0.000%	100.083%
9739	TOP SPRING INTL	0.000%	100.083%
9740	GLORIOUS SUN EN	0.000%	100.083%
9741	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.083%
9742	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.083%
9743	KOSEI SECURITIE	0.000%	100.083%
9744	TROY RESOURCES	0.000%	100.084%
9745	LOGISTEC CORP C	0.000%	100.084%
9746	CHINA ENERGY DE	0.000%	100.084%
9747	XERIUM TECHNOLO	0.000%	100.084%
9748	AFFINE	0.000%	100.084%
9749	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.084%
9750	BOLU CIMENTO SA	0.000%	100.084%
9751	CB INDUSTRIAL P	0.000%	100.084%
9752	DYNAMIC ELECTRO	0.000%	100.084%
9753	GALLANT VENTURE	0.000%	100.084%
9754	LSL PROPERTY SE	0.000%	100.084%
9755	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.085%
9756	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.085%
9757	SUGIH ENERGY TB	0.000%	100.085%
9758	CHINA HUIZHAN D	0.000%	100.085%
9759	MINERA FRISCO S	0.000%	100.085%
9760	MIE HOLDINGS CO	0.000%	100.085%
9761	US AUTO PARTS N	0.000%	100.085%
9762	ROULARTA MEDIA	0.000%	100.085%
9763	PROSAFE ASA	0.000%	100.085%
9764	NEW YORK & CO I	0.000%	100.085%
9765	TOTAL GABON	0.000%	100.085%
9766	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.086%
9767	WAH SEONG	0.000%	100.086%
9768	MODUSLINK GLOBA	0.000%	100.086%
9769	FRAGRANCE GROUP	0.000%	100.086%
9770	NIPPON FILCON C	0.000%	100.086%
9771	TOWN CENTRE SEC	0.000%	100.086%
9772	INNODATA INC COMMON STOCK USD.01	0.000%	100.086%
9773	EUROZ LTD	0.000%	100.086%
9774	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.086%
9775	HI-P INTERNATIO	0.000%	100.086%
9776	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	100.086%
9777	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.086%
9778	VGI GLOBAL MEDI	0.000%	100.087%
9779	IMMSI SPA	0.000%	100.087%
9780	DYNASTY FINE WI	0.000%	100.087%
9781	CONSTRUCTORA CO	0.000%	100.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	TORIGOE CO LTD	0.000%	100.087%
9783	ARCELORMITTAL S	0.000%	100.087%
9784	PETRUS RESOURCE	0.000%	100.087%
9785	ISE CHEMICAL CO	0.000%	100.087%
9786	SHIKIBO LTD	0.000%	100.087%
9787	KAM HING INTERN	0.000%	100.087%
9788	HANISON CONSTRU	0.000%	100.087%
9789	ASPEN GROUP	0.000%	100.087%
9790	EXCELSIOR MEDIC	0.000%	100.088%
9791	O LUXE HOLDINGS	0.000%	100.088%
9792	VOCENTO	0.000%	100.088%
9793	HOKKAIDO GAS CO	0.000%	100.088%
9794	TSH RESOURCES B	0.000%	100.088%
9795	STRONG PETROCHE	0.000%	100.088%
9796	MEDICAL SYSTEM	0.000%	100.088%
9797	S.T.CHEMICAL CO	0.000%	100.088%
9798	PRIME MEDIA GRO	0.000%	100.088%
9799	MIMAKI ENGINEER	0.000%	100.088%
9800	YUANDA CHINA HO	0.000%	100.088%
9801	DB REALTY LTD	0.000%	100.088%
9802	B2W CIA DIGITAL	0.000%	100.088%
9803	ABAN OFFSHORE	0.000%	100.089%
9804	TOTAL ACCESS CO	0.000%	100.089%
9805	CHINA PROPERTIE	0.000%	100.089%
9806	FALCON ENERGY G	0.000%	100.089%
9807	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.089%
9808	ZEDGE INC CL B COMMON STOCK	0.000%	100.089%
9809	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.089%
9810	TOMORROW FOCUS	0.000%	100.089%
9811	PEARL ORIENTAL	0.000%	100.089%
9812	DELTICOM AG	0.000%	100.089%
9813	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	100.089%
9814	ASANTE INC	0.000%	100.089%
9815	ALTium LTD	0.000%	100.089%
9816	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	100.090%
9817	NAGARJUNA FERTI	0.000%	100.090%
9818	INES CORPORATIO	0.000%	100.090%
9819	TV AZTECA	0.000%	100.090%
9820	CATENA AB	0.000%	100.090%
9821	CATABASIS PHARM	0.000%	100.090%
9822	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.090%
9823	ANXIN-CHINA HOL	0.000%	100.090%
9824	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.090%
9825	NISSEI INDUSTRI	0.000%	100.090%
9826	ESUN HOLDINGS L	0.000%	100.090%
9827	LPP SA	0.000%	100.090%
9828	FOUNTAIN SET HL	0.000%	100.090%
9829	ONO SOKKI CO	0.000%	100.090%
9830	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.091%
9831	SUNWAY CONSTRUC	0.000%	100.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	OLYMPIC CORP	0.000%	100.091%
9833	DYNA-MAC HOLDIN	0.000%	100.091%
9834	CHINA PUBLIC PR	0.000%	100.091%
9835	MEGASTUDY CO LT	0.000%	100.091%
9836	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.091%
9837	HITE HOLDINGS C	0.000%	100.091%
9838	ADDNODE GROUP A	0.000%	100.091%
9839	TERNA ENERGY SA	0.000%	100.091%
9840	PYI CORPORATION	0.000%	100.091%
9841	BOUSTEAD PROJEC	0.000%	100.091%
9842	GET NICE FINANC	0.000%	100.091%
9843	MCKAY SECURITIE	0.000%	100.091%
9844	LEES PHARMACEUT	0.000%	100.091%
9845	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.092%
9846	KONG SUN HLDGS	0.000%	100.092%
9847	CVC BRASIL OP A	0.000%	100.092%
9848	BGR ENERGY SYST	0.000%	100.092%
9849	BROCKMAN MINING	0.000%	100.092%
9850	MIN XIN HLDGS	0.000%	100.092%
9851	MEIWA ESTATE CO	0.000%	100.092%
9852	GRUPO FAMSA SA	0.000%	100.092%
9853	AUSWIDE BANK LT	0.000%	100.092%
9854	WORLD HOLDINGS	0.000%	100.092%
9855	MINGFA GROUP	0.000%	100.092%
9856	GROUPE OPEN	0.000%	100.092%
9857	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.092%
9858	AMREP CORP COMMON STOCK USD.1	0.000%	100.092%
9859	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.092%
9860	SINON CORP	0.000%	100.092%
9861	FERROLIGAS FERB	0.000%	100.092%
9862	MKH BHD RTS EXP	0.000%	100.093%
9863	STRAD ENERGY SE	0.000%	100.093%
9864	ASHFORD INC COMMON STOCK USD.01	0.000%	100.093%
9865	REAL NUTRICEUTI	0.000%	100.093%
9866	K.P.R. MILL	0.000%	100.093%
9867	ORASCOM DEVELOP	0.000%	100.093%
9868	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.093%
9869	SIAM CITY CEMEN	0.000%	100.093%
9870	PACIFIC CURRENT	0.000%	100.093%
9871	GETIN NOBLE BA	0.000%	100.093%
9872	BRILLIANT CIRCL	0.000%	100.093%
9873	BANK OF KOCHI L	0.000%	100.093%
9874	ALANDSBANKEN	0.000%	100.093%
9875	KAPPA CREATE CO	0.000%	100.093%
9876	TRUBA ALAM MANU	0.000%	100.093%
9877	STEEL & TUBE HL	0.000%	100.093%
9878	FUTURE BRIGHT H	0.000%	100.093%
9879	NIHON TRIM CO	0.000%	100.094%
9880	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.094%
9881	CHINA RARE EART	0.000%	100.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	BOUSTEAD PLANTA	0.000%	100.094%
9883	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	100.094%
9884	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.094%
9885	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.094%
9886	NRJ GROUP	0.000%	100.094%
9887	MEGASTUDY EDUCA	0.000%	100.094%
9888	A&D CO LTD	0.000%	100.094%
9889	PVA TEPLA AG	0.000%	100.094%
9890	ECOSYNTHETIX IN	0.000%	100.094%
9891	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.094%
9892	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.094%
9893	SALMAT LTD	0.000%	100.094%
9894	PERPETUAL ENERG	0.000%	100.094%
9895	COMPUGEN LTD	0.000%	100.094%
9896	CHINA DAYE NON-	0.000%	100.094%
9897	E.SUN FINANCIAL	0.000%	100.094%
9898	SKYLINE CORP	0.000%	100.094%
9899	BANRO CORPORATI	0.000%	100.095%
9900	BERJAYA LAND BH	0.000%	100.095%
9901	HIPAY GROUP SA	0.000%	100.095%
9902	BAOXIN AUTO GRO	0.000%	100.095%
9903	LUKS GROUP (VH)	0.000%	100.095%
9904	YEO HIAP SENG	0.000%	100.095%
9905	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.095%
9906	JINDAL SAW LTD	0.000%	100.095%
9907	CGG SPON ADR ADR	0.000%	100.095%
9908	TELEGRAAF MEDIA	0.000%	100.095%
9909	QUNXING PAPER H	0.000%	100.095%
9910	SILVER BASE GRO	0.000%	100.095%
9911	AFRICAN PHOENIX	0.000%	100.095%
9912	DAN FORM HOLDIN	0.000%	100.095%
9913	BLOOMSBURY PUBL	0.000%	100.095%
9914	TECHNICOLOR	0.000%	100.095%
9915	AFRICA ISRAEL I	0.000%	100.095%
9916	QUMU CORP COMMON STOCK USD.01	0.000%	100.095%
9917	TEEKAY TANKERS	0.000%	100.095%
9918	O'KEY GROUP SA	0.000%	100.095%
9919	MIDLAND IC&I LT	0.000%	100.095%
9920	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.095%
9921	SLATER & GORDON	0.000%	100.095%
9922	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.096%
9923	AXTEL SAB DE CV	0.000%	100.096%
9924	April Group	0.000%	100.096%
9925	JAKARTA INTL HT	0.000%	100.096%
9926	JINDAL POLY FIL	0.000%	100.096%
9927	CENTAUR MEDIA	0.000%	100.096%
9928	AEGON NV	0.000%	100.096%
9929	TEN NETWORK HLD	0.000%	100.096%
9930	EZRA HOLDINGS	0.000%	100.096%
9931	MAX VENTURES &	0.000%	100.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	BONJOUR HOLDING	0.000%	100.096%
9933	TEIXEIRA DUARTE	0.000%	100.096%
9934	DYAX CORPORATIO	0.000%	100.096%
9935	TUNAS RIDEAN	0.000%	100.096%
9936	CARINDALE PROPE	0.000%	100.096%
9937	TAKACHIHO KOHEK	0.000%	100.096%
9938	CHIA HSIN CEMEN	0.000%	100.096%
9939	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.096%
9940	ARALEZ PHARMACE	0.000%	100.096%
9941	YONGNAM HOLDING	0.000%	100.096%
9942	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.096%
9943	SSANGYONG INFOR	0.000%	100.096%
9944	ADVEO GROUP INT	0.000%	100.096%
9945	ARRIUM LTD	0.000%	100.096%
9946	EMPRESAS ICA SA	0.000%	100.096%
9947	TONLY ELECTRONI	0.000%	100.096%
9948	SWIBER HOLDINGS	0.000%	100.096%
9949	WATPAC LIMITED	0.000%	100.096%
9950	ASALEO CARE LTD	0.000%	100.096%
9951	QINQIN FOODSTUF	0.000%	100.096%
9952	LYDIAN INTERNAT	0.000%	100.096%
9953	PACIFIC ANDES I	0.000%	100.096%
9954	DOGUS OTOMOTIV	0.000%	100.096%
9955	ENERGY ABSOLUTE	0.000%	100.096%
9956	REDKNEE SOLUTIO	0.000%	100.096%
9957	CHINA ENVIRONME	0.000%	100.097%
9958	SINAR MAS MULTI	0.000%	100.097%
9959	SAFEWAY INC	0.000%	100.097%
9960	CUDECO LIMITED	0.000%	100.097%
9961	BE GROUP AB	0.000%	100.097%
9962	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.097%
9963	HILLS INDUSTRIE	0.000%	100.097%
9964	ITE TECH INC	0.000%	100.097%
9965	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.097%
9966	D'AMICO INTEL S	0.000%	100.097%
9967	GLOBAL PREMIUM	0.000%	100.097%
9968	SOCIETE MANUTAN	0.000%	100.097%
9969	POLARIS SOFTWAR	0.000%	100.097%
9970	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.097%
9971	BCO PINE SA	0.000%	100.097%
9972	TPI TRIUNFO PAR	0.000%	100.097%
9973	SEPURA PLC	0.000%	100.097%
9974	KENMARE RESOURC	0.000%	100.097%
9975	SPORTECH PLC	0.000%	100.097%
9976	TPG TELECOM LTD	0.000%	100.097%
9977	NAM CHEONG LIMI	0.000%	100.097%
9978	PARSVNATH DEVEL	0.000%	100.097%
9979	TALVIVAARA MINI	0.000%	100.097%
9980	CHENNAI SUPER K	0.000%	100.097%
9981	ZENITH CAPITAL	0.000%	100.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	FIRST STEAMSHIP	0.000%	100.097%
9983	JITF INFRALOGIS	0.000%	100.097%
9984	SING HOLDINGS L	0.000%	100.097%
9985	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.097%
9986	BANCA MONTE DEI	0.000%	100.097%
9987	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.097%
9988	RB ENERGY INC	0.000%	100.097%
9989	ORMAT TECHNOLOG	0.000%	100.097%
9990	BANCO PAN SA	0.000%	100.097%
9991	CIA DE GAS SAO	0.000%	100.097%
9992	ENERGIX-RENEWAB	0.000%	100.097%
9993	DEVA HLDG	0.000%	100.097%
9994	SNS REAAL GROEP	-	100.097%
9995	EGANAGOLDPFEIL	-	100.097%
9996	PRIME AET & D H	-	100.097%
9997	ANGLO IRISH BAN	-	100.097%
9998	CHINA METAL REC	-	100.097%
9999	INTERCELL AG RI	-	100.097%
10000	QLT INC DOJ/SEC	-	100.097%
10001	HANFENG EVERGRE	-	100.097%
10002	WARRANTS CONTRA	-	100.097%
10003	BCA POP ETRUR-L	-	100.097%
10004	BCO ESPIR SANTO	-	100.097%
10005	C A DE MEDITERR	-	100.097%
10006	CRAFT OIL LTD	-	100.097%
10007	LIGHTSTREAM RES	-	100.097%
10008	BANK OF COMMUNI	-	100.097%
10009	ALAPIS HOLDING	-	100.097%
10010	CHINA EVERBRIGH	-	100.097%
10011	FRASER PAPERS I	-	100.097%
10012	PESCANOVA SA	-	100.097%
10013	BERLIAN LAJU TA	-	100.097%
10014	TOUCHSTONE EXPL	-	100.097%
10015	PRIME RETIREMEN	-	100.097%
10016	RHB CAPITAL BHD	-	100.097%
10017	SCANIA AB	-	100.097%
10018	MINCO BASE META	-	100.097%
10019	ETABLISSEMENTS	-	100.097%
10020	CHINA LUMENA NE	-	100.097%
10021	QLT INC CLASS A	-	100.097%
10022	KARDEMIR KARABU	-	100.097%
10023	RREEF CHINA COM	-	100.097%
10024	CARE PROPERTY I	-	100.097%
10025	QLT INC WTS EXP	-	100.097%
10026	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.097%
10027	FERROGLOBE PLC	-	100.097%
10028	PEACE MARK HLDG	-	100.097%
10029	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.097%
10030	AFREN PLC COMMO	-	100.097%
10031	VIRGIN AUSTRALI	-	100.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	US Wire Order -	-0.000%	100.097%
10033	US dollar - Lon	-0.097%	100.000%