

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

As of November 30, 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	CAD - London	1.580%	1.580%
2	REP AUSTRIA GOV	0.612%	2.192%
3	FINLAND GOVERNMENT	0.603%	2.795%
4	SWEDISH GOVT 3.	0.585%	3.380%
5	APPLE INC	0.560%	3.940%
6	BANK OF MONTREAL COMMON STOCK	0.550%	4.490%
7	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.549%	5.039%
8	EUROPEAN STABIL	0.524%	5.563%
9	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.519%	6.082%
10	AT+T INC COMMON STOCK USD1.0	0.512%	6.594%
11	ORACLE CORP SR UNSECURED 09/21 1.9	0.495%	7.089%
12	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.494%	7.584%
13	BANK OF NOVA SCOTIA COMMON STOCK	0.480%	8.064%
14	TORONTO DOMINION BANK COMMON STOCK	0.456%	8.519%
15	FRENCH REPUBLIC	0.432%	8.952%
16	WELLS FARGO + CO COMMON STOCK USD1.666	0.418%	9.369%
17	SUNCOR ENERGY INC COMMON STOCK	0.415%	9.785%
18	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.392%	10.177%
19	ROYAL BANK OF CANADA COMMON STOCK	0.380%	10.557%
20	EXXON MOBIL CORP COMMON STOCK	0.353%	10.910%
21	KREDIT FUER WIE	0.329%	11.239%
22	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.310%	11.549%
23	BANK OF AMERICA	0.295%	11.845%
24	INTEL CORP COMMON STOCK USD.001	0.290%	12.135%
25	KOMMUNINVEST I	0.287%	12.422%
26	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.285%	12.707%
27	KOMMUNINVEST I	0.284%	12.991%
28	SINGAPORE GOVERNMENT	0.281%	13.272%
29	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.278%	13.550%
30	MICROSOFT CORP COMMON STOCK USD.00000625	0.277%	13.827%
31	COMCAST CORP CLASS A COMMON STOCK USD.01	0.275%	14.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SWEDISH EXP CRE	0.273%	14.375%
33	WESTPAC BKG COR	0.270%	14.645%
34	CANADA HOUSING	0.257%	14.902%
35	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.255%	15.156%
36	UNEDIC ASSEO 0.	0.253%	15.409%
37	MANULIFE FINANCIAL CORP COMMON STOCK	0.253%	15.662%
38	ROYAL BK OF CAN	0.249%	15.911%
39	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.249%	16.160%
40	MICROSOFT CORP	0.241%	16.401%
41	CHEVRON CORP COMMON STOCK USD.75	0.237%	16.639%
42	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.236%	16.874%
43	TECK RESOURCES LTD CLS B COMMON STOCK	0.232%	17.106%
44	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.227%	17.333%
45	CHEVRON CORP 2.	0.225%	17.558%
46	IBM CORP SR UNSECURED 01/22 2.5	0.225%	17.782%
47	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.220%	18.002%
48	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.218%	18.219%
49	UK(GOVT OF) 4.2	0.216%	18.436%
50	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.216%	18.652%
51	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.215%	18.867%
52	MAGNA INTERNATIONAL INC COMMON STOCK	0.213%	19.080%
53	SWEDEN GOVERNME	0.208%	19.288%
54	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.208%	19.495%
55	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.205%	19.700%
56	CITIGROUP INC COMMON STOCK USD.01	0.204%	19.904%
57	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.203%	20.107%
58	CISCO SYSTEMS	0.202%	20.309%
59	US TREASURY N/B 05/25 2.125	0.201%	20.510%
60	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.200%	20.710%
61	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.200%	20.910%
62	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.197%	21.107%
63	NATL AUST BANK	0.197%	21.303%
64	WAL-MART STORES	0.196%	21.500%
65	NETWORK RAIL IN	0.194%	21.693%
66	CANADIAN NATURAL RESOURCES COMMON STOCK	0.192%	21.886%
67	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.191%	22.077%
68	SAMSUNG ELECTRO	0.190%	22.267%
69	PFIZER INC COMMON STOCK USD.05	0.186%	22.453%
70	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.186%	22.639%
71	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.181%	22.820%
72	FRENCH REP GOVT	0.179%	22.999%
73	SHELL INTL.FIN.	0.175%	23.174%
74	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.175%	23.348%
75	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.174%	23.523%
76	IBM CORP SR UNSECURED 02/21 2.25	0.172%	23.695%
77	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.171%	23.866%
78	AMAZON.COM INC	0.171%	24.037%
79	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.170%	24.207%
80	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.169%	24.376%
81	APPLE INC SR UNSECURED 02/22 2.5	0.168%	24.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	KINGDOM BELGIUM	0.167%	24.711%
83	AGENCE FRANCAIS	0.165%	24.876%
84	SUN LIFE FINANCIAL INC COMMON STOCK	0.164%	25.040%
85	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.163%	25.203%
86	TOTAL SA	0.160%	25.364%
87	UNITEDHEALTH GR	0.159%	25.523%
88	SINGAPORE GOVT	0.157%	25.680%
89	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.157%	25.837%
90	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.157%	25.994%
91	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.153%	26.147%
92	CAISSE D'AMORT	0.151%	26.298%
93	FACEBOOK INC A COMMON STOCK USD.000006	0.151%	26.449%
94	BANK NEDERLANDS	0.150%	26.600%
95	NESTLE SA	0.148%	26.748%
96	PFIZER INC	0.143%	26.891%
97	ALPHABET INC CL C COMMON STOCK USD.001	0.141%	27.032%
98	NATIONAL BK CDA	0.141%	27.172%
99	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.138%	27.310%
100	DEXIA CREDIT LO	0.138%	27.448%
101	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.137%	27.585%
102	TRANSCANADA CORP COMMON STOCK	0.136%	27.721%
103	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.135%	27.856%
104	SINGAPORE GOVT	0.135%	27.991%
105	ALPHABET INC CL A COMMON STOCK USD.001	0.135%	28.126%
106	CHEVRON CORP SR UNSECURED 03/22 2.411	0.135%	28.261%
107	FMS WERTMANAGEM	0.134%	28.395%
108	PROCTER + GAMBLE CO/THE COMMON STOCK	0.134%	28.528%
109	LANDESKREDITBAN	0.134%	28.662%
110	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.132%	28.794%
111	INTL BK RECON &	0.132%	28.926%
112	NESTLE FINANCE	0.131%	29.057%
113	ENBRIDGE INC COMMON STOCK	0.131%	29.188%
114	COOPERATIEVE RA	0.130%	29.319%
115	GENERAL MOTORS CO COMMON STOCK USD.01	0.130%	29.449%
116	BK OF NOVA SCOT	0.130%	29.578%
117	DAIMLER AG	0.129%	29.708%
118	UNEDIC ASSEO 0.	0.129%	29.837%
119	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.126%	29.962%
120	TOYOTA MOTOR CO	0.126%	30.088%
121	DEUTSCHE BAHN F	0.125%	30.213%
122	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.123%	30.335%
123	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.122%	30.458%
124	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.121%	30.579%
125	BK NED GEMEENTE	0.121%	30.700%
126	HSBC HOLDINGS PLC SPONS ADR ADR	0.121%	30.821%
127	CANADIAN NATL RAILWAY CO COMMON STOCK	0.121%	30.942%
128	MERCK + CO INC SR UNSECURED 02/22 2.35	0.120%	31.062%
129	QUALCOMM INC COMMON STOCK USD.0001	0.119%	31.181%
130	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.119%	31.300%
131	BANK OF MONTREA	0.118%	31.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	NEDERLANDSE WAT	0.118%	31.536%
133	CHEVRON CORP SR UNSECURED 06/23 3.191	0.118%	31.654%
134	VODAFONE GROUP	0.115%	31.770%
135	AGENCE FRANCAIS	0.115%	31.885%
136	CHINA CONST BK	0.115%	32.001%
137	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.114%	32.115%
138	WESTPAC BKG COR	0.112%	32.227%
139	WALT DISNEY(HLD	0.112%	32.339%
140	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.109%	32.448%
141	DEXIA CREDIT LO	0.109%	32.556%
142	MICROSOFT CORP SR UNSECURED 11/20 2	0.107%	32.664%
143	PFIZER INC 0.25	0.107%	32.771%
144	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.105%	32.876%
145	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.103%	32.979%
146	EFSF ZC 17NOV22	0.103%	33.082%
147	TOTAL CAPITAL I	0.103%	33.185%
148	SNCF RESEAU 3.1	0.102%	33.287%
149	BHP BILLITON LT	0.102%	33.390%
150	NOVARTIS CAP CO	0.102%	33.492%
151	BCE INC COMMON STOCK	0.102%	33.594%
152	BP PLC	0.102%	33.695%
153	BK NED GEMEENTE	0.101%	33.797%
154	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.101%	33.898%
155	ENCANA CORP COMMON STOCK	0.100%	33.998%
156	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.099%	34.097%
157	FORD MOTOR CO COMMON STOCK USD.01	0.099%	34.196%
158	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.098%	34.294%
159	CVS HEALTH CORP COMMON STOCK USD.01	0.098%	34.392%
160	BARRICK GOLD CORP COMMON STOCK	0.098%	34.490%
161	SHELL INTERNATI	0.097%	34.587%
162	MORGAN STANLEY COMMON STOCK USD.01	0.096%	34.683%
163	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.094%	34.778%
164	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.094%	34.872%
165	ROYAL DUTCH SHELL SPON ADR A ADR	0.093%	34.966%
166	GENERAL ELECTRI	0.092%	35.058%
167	BASF SE	0.092%	35.150%
168	INTER-AMERICAN	0.092%	35.241%
169	UNION PACIFIC CORP COMMON STOCK USD2.5	0.091%	35.333%
170	KINROSS GOLD CORP COMMON STOCK	0.091%	35.424%
171	PROVINCE OF QUE	0.090%	35.514%
172	FEDEX CORPORATI	0.090%	35.605%
173	BERKSHIRE HATHA	0.090%	35.694%
174	WASTE CONNECTIONS INC COMMON STOCK	0.089%	35.784%
175	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.089%	35.873%
176	ASB FINANCE LTD	0.089%	35.961%
177	ORACLE CORP SR UNSECURED 07/21 2.8	0.088%	36.049%
178	MICRON TECHNOLO	0.087%	36.137%
179	US BANCORP COMMON STOCK USD.01	0.087%	36.224%
180	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.087%	36.311%
181	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.087%	36.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.086%	36.484%
183	SVENSKA HANDELS	0.086%	36.570%
184	TEMASEK FINL I	0.086%	36.655%
185	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.086%	36.741%
186	DEXIA CREDIT LO	0.085%	36.826%
187	DEXIA CREDIT LO	0.085%	36.911%
188	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.085%	36.995%
189	SIMON PROPERTY GROUP INC REIT USD.0001	0.084%	37.080%
190	AUST & NZ BANKI	0.084%	37.164%
191	ROYAL DUTCH SHE	0.084%	37.247%
192	HONDA MOTOR CO	0.083%	37.331%
193	AMERICAN TOWER CORP REIT USD.01	0.083%	37.414%
194	AGRIUM INC COMMON STOCK NPV	0.083%	37.497%
195	KINGDOM OF BELG	0.083%	37.580%
196	ANTHEM INC COMMON STOCK USD.01	0.082%	37.662%
197	APPLE INC SR UNSECURED 05/23 2.4	0.082%	37.744%
198	ORACLE CORP COMMON STOCK USD.01	0.082%	37.825%
199	MERCK + CO. INC. COMMON STOCK USD.5	0.081%	37.906%
200	AMGEN INC COMMON STOCK USD.0001	0.081%	37.987%
201	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.080%	38.067%
202	TRAVELERS COS	0.080%	38.147%
203	DENMARK GOVT BO	0.080%	38.227%
204	APPLE INC 1.55%	0.079%	38.307%
205	LANDWIRT RENTEN	0.079%	38.386%
206	PNC BANK	0.079%	38.465%
207	COCA-COLA CO	0.079%	38.544%
208	ONTARIO(PROV OF	0.079%	38.622%
209	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.078%	38.701%
210	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.078%	38.779%
211	INTL BUSINESS M	0.078%	38.857%
212	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.078%	38.934%
213	TIME WARNER INC COMMON STOCK USD.01	0.078%	39.012%
214	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.077%	39.089%
215	VOLKSWAGEN AG	0.076%	39.165%
216	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.076%	39.241%
217	BNP PARIBAS SA	0.076%	39.316%
218	PROV OF SASK CA	0.075%	39.391%
219	MEDTRONIC PLC	0.075%	39.466%
220	UNIBAIL-RODAMCO	0.074%	39.540%
221	EUROPEAN FIN ST	0.074%	39.614%
222	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.074%	39.688%
223	TENCENT HLDGS L	0.074%	39.762%
224	NATIONAL AUSTRAL	0.073%	39.835%
225	HOME DEPOT INC COMMON STOCK USD.05	0.073%	39.908%
226	EUROPEAN INVEST	0.073%	39.981%
227	ABBOTT LABORATORIES COMMON STOCK	0.073%	40.054%
228	INDUSTRIAL ALLI	0.072%	40.126%
229	ONTARIO(PROV OF	0.072%	40.197%
230	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.071%	40.269%
231	WEST FRASER TIM	0.071%	40.340%

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232	AGNICO EAGLE MINES LTD COMMON STOCK	0.071%	40.410%
233	NOVARTIS AG	0.071%	40.481%
234	INDUSTRIAL & CO	0.070%	40.552%
235	ANZ (INT'L) LD	0.070%	40.622%
236	CHINA NATIONAL	0.070%	40.692%
237	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.069%	40.761%
238	LUNDIN MINING C	0.069%	40.830%
239	PFIZER INC SR UNSECURED 12/21 2.2	0.069%	40.899%
240	VALERO ENERGY C	0.069%	40.967%
241	ACE LTD	0.068%	41.035%
242	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.068%	41.103%
243	DELTA AIRLINES	0.068%	41.170%
244	BANCO SANTANDER	0.068%	41.238%
245	GILEAD SCIENCES	0.068%	41.306%
246	COCA-COLA CO/TH	0.067%	41.373%
247	FORTIS INC COMMON STOCK	0.067%	41.440%
248	INTERNATIONAL F	0.066%	41.507%
249	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.066%	41.572%
250	CIGNA CORP	0.065%	41.637%
251	ROYAL DUTCH SH-	0.064%	41.701%
252	HITACHI	0.064%	41.765%
253	CATERPILLAR INC COMMON STOCK USD1.0	0.064%	41.830%
254	CENOVUS ENERGY INC COMMON STOCK	0.063%	41.893%
255	CANADIAN TIRE C	0.063%	41.956%
256	TEMASEK FINANCI	0.062%	42.018%
257	GOLDCORP INC COMMON STOCK	0.062%	42.080%
258	SWEDEN GOVERNME	0.062%	42.143%
259	CHEVRON CORP SR UNSECURED 03/20 1.961	0.062%	42.205%
260	ANTHEM INC SR UNSECURED 05/22 3.125	0.062%	42.266%
261	NRW BANK 0% 080	0.062%	42.328%
262	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.062%	42.390%
263	FIRST QUANTUM M	0.062%	42.451%
264	CANADIAN (GOVT	0.061%	42.512%
265	ALLERGAN PLC	0.061%	42.574%
266	SVENSKA HANDELS	0.060%	42.634%
267	EXXON MOBIL COR	0.060%	42.694%
268	CAPITAL ONE FIN	0.060%	42.755%
269	EUROPEAN INVEST	0.060%	42.815%
270	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.060%	42.874%
271	EQUINIX INC REIT USD.001	0.060%	42.934%
272	PROCTER & GAMBL	0.059%	42.993%
273	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.059%	43.052%
274	AGENCE FRANCAIS	0.059%	43.111%
275	DEUTSCHE TELEKO	0.059%	43.170%
276	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.059%	43.229%
277	SHAW COMMUNICATIONS INC B COMMON STOCK	0.059%	43.288%
278	FINNING INTL LT	0.058%	43.346%
279	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.058%	43.404%
280	AIA GROUP LTD	0.058%	43.463%
281	TOTAL CAPITAL I	0.058%	43.520%

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282	BRIT AMER TOBAC	0.058%	43.578%
283	BOEING CO/THE COMMON STOCK USD5.0	0.058%	43.636%
284	PROLOGIS INC REIT USD.01	0.058%	43.693%
285	L-BANK BW FOERD	0.057%	43.751%
286	ARC RESOURCES L	0.057%	43.808%
287	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.057%	43.865%
288	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.057%	43.922%
289	FRENCH REPUBLIC	0.057%	43.979%
290	BLACKROCK INC COMMON STOCK USD.01	0.057%	44.036%
291	PEPSICO INC COMMON STOCK USD.017	0.057%	44.092%
292	CSX CORP	0.057%	44.149%
293	BAYERISCHE MOTO	0.056%	44.205%
294	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.056%	44.261%
295	NORFOLK STHN CO	0.056%	44.317%
296	SCHLUMBERGER LTD COMMON STOCK USD.01	0.056%	44.373%
297	CROWN CASTLE INTL CORP REIT USD.01	0.055%	44.428%
298	ABB LTD	0.055%	44.484%
299	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.055%	44.539%
300	ROYAL BANK OF C	0.055%	44.594%
301	SHELL INTL.FIN.	0.055%	44.649%
302	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.054%	44.703%
303	ORANGE SA	0.054%	44.757%
304	SVENSKA HANDELS	0.054%	44.811%
305	NEWBELCO SA/NV	0.054%	44.864%
306	STATE OF NORTH	0.054%	44.918%
307	ABBVIE INC COMMON STOCK USD.01	0.053%	44.971%
308	MARATHON PETROLEUM CORP COMMON STOCK	0.053%	45.024%
309	BLACKBERRY LTD COMMON STOCK	0.053%	45.077%
310	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.053%	45.130%
311	VALE SA	0.053%	45.183%
312	TELUS CORPORATI	0.052%	45.235%
313	NVIDIA CORP	0.052%	45.287%
314	EMPIRE CO LTD N	0.052%	45.340%
315	NATIONAL AUSTRALIA	0.052%	45.392%
316	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.052%	45.444%
317	CHEVRON CORP SR UNSECURED 11/20 2.419	0.052%	45.496%
318	GERMANY(FED REP)	0.052%	45.548%
319	PING AN INSURAN	0.052%	45.600%
320	SANOFI-AVENTIS	0.052%	45.652%
321	JPMORGAN CHASE	0.052%	45.704%
322	PUBLIC STORAGE	0.052%	45.756%
323	GLENCORE XSTRA	0.052%	45.807%
324	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.052%	45.859%
325	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.052%	45.911%
326	PROVINCE OF QUE	0.052%	45.962%
327	TARGET CORPORAT	0.051%	46.014%
328	RIO TINTO PLC SPON ADR ADR	0.051%	46.065%
329	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.051%	46.116%
330	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.051%	46.166%
331	E TRADE FINANCI	0.051%	46.217%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	MCDONALD S CORP COMMON STOCK USD.01	0.051%	46.267%
333	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.050%	46.318%
334	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.050%	46.368%
335	LINAMAR CORP	0.050%	46.418%
336	TEXAS INSTRUMEN	0.050%	46.468%
337	EUROPEAN FIN ST	0.050%	46.517%
338	ALLSTATE CORP COMMON STOCK USD.01	0.049%	46.567%
339	CANADIAN WESTER	0.049%	46.616%
340	3M CO COMMON STOCK USD.01	0.049%	46.665%
341	CONOCOPHILLIPS COMMON STOCK USD.01	0.049%	46.714%
342	WESTPAC BANK CO	0.049%	46.763%
343	MASTERCARD INC A COMMON STOCK USD.0001	0.049%	46.811%
344	AFLAC INC COMMON STOCK USD.1	0.048%	46.859%
345	ROCHE HOLDING A	0.048%	46.907%
346	TAIWAN SEMI-ADR	0.048%	46.955%
347	KINDER MORGAN INC COMMON STOCK USD.01	0.048%	47.003%
348	AETNA INC COMMON STOCK USD.01	0.048%	47.051%
349	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.048%	47.099%
350	TARGET CORP SR UNSECURED 01/22 2.9	0.048%	47.146%
351	AUST & NZ BANK	0.048%	47.194%
352	ENGIE	0.047%	47.241%
353	CAMECO CORP COMMON STOCK	0.047%	47.288%
354	IAMGOLD CORP COMMON STOCK	0.047%	47.335%
355	IBERDROLA SA	0.047%	47.382%
356	ITALY BUONI POL	0.047%	47.429%
357	ANGLO AMERICAN	0.047%	47.476%
358	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.047%	47.523%
359	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.046%	47.569%
360	ENERPLUS CORP COMMON STOCK	0.046%	47.615%
361	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.046%	47.661%
362	PROVINCE OF ALB	0.046%	47.707%
363	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.046%	47.753%
364	COTT CORP	0.046%	47.799%
365	GENERAL ELECTRI	0.046%	47.845%
366	BRITISH TELECOM	0.046%	47.891%
367	MICHELIN(CGDE)	0.046%	47.936%
368	BROADCOM LTD	0.045%	47.981%
369	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.045%	48.026%
370	ALTRIA GROUP INC COMMON STOCK USD.333	0.045%	48.071%
371	BAYER AG	0.044%	48.116%
372	TFI INTERNATION	0.044%	48.160%
373	CORNING INC COMMON STOCK USD.5	0.044%	48.204%
374	DIGITAL REALTY	0.044%	48.249%
375	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.044%	48.293%
376	ZURICH FIN SVS	0.044%	48.337%
377	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.044%	48.381%
378	NISSAN MOTOR CO	0.044%	48.425%
379	NOVARTIS AG SPONSORED ADR ADR	0.044%	48.469%
380	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.044%	48.513%
381	WHITECAP RESOUR	0.044%	48.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	WSP GLOBAL INC	0.044%	48.600%
383	HUMANA INC	0.043%	48.644%
384	WESTPAC BANKING	0.043%	48.687%
385	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.043%	48.730%
386	STARS GROUP INC/THE COMMON STOCK	0.043%	48.773%
387	WESTJET AIRLINE	0.043%	48.815%
388	DAIWA SECS GROU	0.043%	48.858%
389	ALIMENTATION CO	0.043%	48.901%
390	BP CAPITAL MARK	0.043%	48.944%
391	CAE INC COMMON STOCK	0.043%	48.986%
392	BCO BILBAO VIZC	0.042%	49.029%
393	PAN AMERICAN SILVER CORP COMMON STOCK	0.042%	49.071%
394	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.042%	49.113%
395	GEORGE WESTON L	0.042%	49.155%
396	METHANEX CORP COMMON STOCK	0.042%	49.197%
397	AVALONBAY COMMUNITIES INC REIT USD.01	0.042%	49.239%
398	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.042%	49.281%
399	SPAIN GOVERNMEN	0.042%	49.323%
400	NATL AUSTRALIA	0.042%	49.365%
401	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.042%	49.406%
402	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.042%	49.448%
403	DANAHER CORP COMMON STOCK USD.01	0.041%	49.489%
404	EQUITY RESIDENT	0.041%	49.531%
405	PRICELINE GROUP	0.041%	49.572%
406	INTESA SANPAOLO	0.041%	49.613%
407	CK HUTCHINSON H	0.041%	49.654%
408	SIEMENS AG	0.041%	49.695%
409	CRESCENT POINT ENERGY CORP COMMON STOCK	0.041%	49.736%
410	SOUTHWEST AIRLI	0.041%	49.777%
411	AIR CANADA	0.041%	49.817%
412	SPAIN GOVERNMEN	0.041%	49.858%
413	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.040%	49.898%
414	IMPERIAL OIL LTD COMMON STOCK	0.040%	49.939%
415	ANDEAVOR COMMON STOCK USD.167	0.040%	49.979%
416	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.040%	50.020%
417	WELLTOWER INC REIT USD1.0	0.040%	50.060%
418	BEST BUY CO INC	0.040%	50.100%
419	CMNWLTH BK OF A	0.040%	50.140%
420	BNP PARIBAS SA	0.040%	50.180%
421	COUNCIL OF EURO	0.040%	50.220%
422	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.040%	50.260%
423	EUROPEAN FIN ST	0.040%	50.299%
424	B2GOLD CORP COM	0.040%	50.339%
425	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.040%	50.379%
426	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.040%	50.418%
427	COSTCO WHOLESA	0.039%	50.458%
428	SNC-LAVALIN GRO	0.039%	50.497%
429	TOYOTA MOTOR CO	0.039%	50.536%
430	SONY CORP	0.039%	50.575%
431	THOMSON REUTERS CORP COMMON STOCK	0.039%	50.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	BANK TOKYO-MITS	0.039%	50.653%
433	DOLLARAMA INC	0.038%	50.691%
434	TOURMALINE OIL	0.038%	50.730%
435	DISCOVER FINL S	0.038%	50.768%
436	UNEDIC ASSEO 1.	0.038%	50.806%
437	FREEPORT-MCMORA	0.038%	50.845%
438	EATON CORP PLC	0.038%	50.883%
439	MCKESSON CORP.	0.038%	50.921%
440	KROGER CO	0.038%	50.959%
441	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.038%	50.997%
442	LINK R/EST INVE	0.038%	51.034%
443	MOLSONCOORS-B-U	0.038%	51.072%
444	GILDAN ACTIVEWEAR INC COMMON STOCK	0.038%	51.110%
445	STATOIL ASA COMPANY GUAR 01/24 2.65	0.038%	51.147%
446	ALLIANZ SE SPON ADR ADR	0.037%	51.185%
447	VENTAS INC-REIT	0.037%	51.222%
448	CHINA EVERGRAND	0.037%	51.260%
449	ALAMOS GOLD INC CLASS A COMMON STOCK	0.037%	51.297%
450	DANSKE BANK A/S	0.037%	51.334%
451	NORDEA BANK AB	0.037%	51.372%
452	BB+T CORP COMMON STOCK USD5.0	0.037%	51.409%
453	MITSUBISHI UFJ	0.037%	51.446%
454	HON HAI PRECISI	0.037%	51.483%
455	EXPORT DEVELOPM	0.037%	51.520%
456	INTESA SANPAOLO	0.037%	51.557%
457	LVMH MOET HENNE	0.037%	51.594%
458	TOYOTA MOTOR CR	0.037%	51.630%
459	TOTAL CAPITAL I	0.037%	51.667%
460	MUNICIPALITY FI	0.037%	51.704%
461	CONSTELLATION S	0.037%	51.740%
462	SUMITOMO MITSUI	0.036%	51.777%
463	ASSIC GENERALI	0.036%	51.813%
464	TYSON FOODS INC	0.036%	51.849%
465	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.036%	51.886%
466	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.036%	51.922%
467	LLOYDS BANKING	0.036%	51.958%
468	ALLIANZ AG	0.036%	51.994%
469	CHINA MOBILE LT	0.036%	52.030%
470	ONEOK INC COMPANY GUAR 02/22 4.25	0.036%	52.066%
471	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.036%	52.102%
472	DOVER CORP	0.036%	52.138%
473	FINLAND GOVERNM	0.036%	52.174%
474	BANK OF CHINA L	0.036%	52.210%
475	ENBRIDGE	0.036%	52.246%
476	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.036%	52.282%
477	LAURENTIAN BANK	0.035%	52.317%
478	CME GROUP INC COMMON STOCK USD.01	0.035%	52.353%
479	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.035%	52.388%
480	DIAGEO PLC ADR	0.035%	52.423%
481	ENI S.P.A.	0.035%	52.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	NATL AUSTRALIA	0.035%	52.493%
483	ITALY BUONI POL	0.035%	52.528%
484	LOBLAW COS LTD	0.035%	52.563%
485	GOLDCORP INC SR UNSECURED 06/21 3.625	0.035%	52.598%
486	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.035%	52.633%
487	BOSTON PROPERTIES INC REIT USD.01	0.035%	52.668%
488	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.035%	52.702%
489	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.035%	52.737%
490	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.035%	52.771%
491	UPM-KYMMENE OYJ	0.034%	52.806%
492	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.034%	52.840%
493	NIKE INC CL B COMMON STOCK USD1.0	0.034%	52.874%
494	PACCAR INC	0.034%	52.909%
495	STATE STREET CORP COMMON STOCK USD1.0	0.034%	52.943%
496	HYNIX SEMICONDU	0.034%	52.978%
497	PHILLIPS 66 COMMON STOCK	0.034%	53.012%
498	OESTERREIC KONT	0.034%	53.046%
499	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.034%	53.080%
500	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.034%	53.115%
501	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.034%	53.149%
502	KREDITANST FUR	0.034%	53.183%
503	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.034%	53.218%
504	INTACT FINANCA	0.034%	53.252%
505	APPLE INC SR UNSECURED 05/22 2.3	0.034%	53.286%
506	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.034%	53.320%
507	FIFTH THIRD BAN	0.034%	53.355%
508	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.034%	53.389%
509	ROCKWELL COLLIN	0.034%	53.423%
510	UBS GROUP	0.034%	53.457%
511	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.034%	53.491%
512	PROVINCE OF ONT	0.034%	53.525%
513	MIZUHO FINANCA	0.034%	53.559%
514	GLAXOSMITHKLINE	0.034%	53.593%
515	SEVEN GENERATIO	0.034%	53.627%
516	MITSUBISHI CHEM	0.034%	53.661%
517	ANGLO AMERICAN	0.034%	53.695%
518	ELEMENT FINANCI	0.034%	53.729%
519	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.034%	53.763%
520	APPLE INC SR UNSECURED 09/22 2.1	0.034%	53.797%
521	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.034%	53.830%
522	BPCE SA COMPANY GUAR 04/24 4	0.034%	53.864%
523	ECOLAB INC 2.37	0.034%	53.898%
524	KIRKLAND LAKE G	0.034%	53.932%
525	WOODSIDE PETROL	0.033%	53.965%
526	CANADA HOUSING	0.033%	53.998%
527	PROGRESSIVE CORP COMMON STOCK USD1.0	0.033%	54.032%
528	UNILEVER NV 0.5	0.033%	54.065%
529	DANONE SA	0.033%	54.099%
530	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.033%	54.132%
531	JX HOLDINGS INC	0.033%	54.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CGI GROUP INC CLASS A COMMON STOCK	0.033%	54.199%
533	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.033%	54.232%
534	KOHL S CORPORATION SR UNSECURED 11/21 4	0.033%	54.265%
535	MGM MIRAGE INC	0.033%	54.298%
536	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.033%	54.332%
537	E.ON SE	0.033%	54.365%
538	CCL INDS INC CL	0.033%	54.398%
539	WESTERN DIGITAL	0.033%	54.431%
540	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.033%	54.464%
541	HUBBAY MINERALS INC COMMON STOCK NPV	0.033%	54.497%
542	ANHEUSER-BUSCH	0.033%	54.530%
543	ING GROEP NV	0.033%	54.563%
544	MAPLE LEAF FOOD	0.033%	54.596%
545	CONCHO RESOURCE	0.033%	54.629%
546	TELEFONICA EMIS	0.033%	54.662%
547	NOVO-NORDISK AS	0.033%	54.695%
548	TE CONNECTIVITY	0.033%	54.727%
549	ASTRAZENECA PLC SPONS ADR ADR	0.033%	54.760%
550	EBAY INC	0.033%	54.793%
551	LEAR CORP	0.033%	54.826%
552	METLIFE INC COMMON STOCK USD.01	0.033%	54.858%
553	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.032%	54.890%
554	KONINKLIJKE AHO	0.032%	54.923%
555	FIAT CHRYSLER A	0.032%	54.955%
556	CONTINENTAL AG	0.032%	54.987%
557	TOTAL CAPITAL C	0.032%	55.019%
558	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.032%	55.051%
559	SKANDINAVISKA E	0.032%	55.083%
560	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.032%	55.115%
561	TMX GROUP LTD	0.032%	55.147%
562	RIOCAN REAL EST	0.032%	55.178%
563	MOAIC CO SR UNSECURED 11/21 3.75	0.032%	55.210%
564	NEW GOLD INC COMMON STOCK	0.032%	55.242%
565	HUSKY ENERGY IN	0.032%	55.273%
566	BIOGEN IDEC INC	0.032%	55.305%
567	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.032%	55.337%
568	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.032%	55.368%
569	SOFTBANK CORP	0.031%	55.400%
570	YAMANA GOLD INC COMMON STOCK	0.031%	55.431%
571	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.031%	55.462%
572	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.031%	55.493%
573	RAYTHEON COMPANY COMMON STOCK USD.01	0.031%	55.525%
574	DR HORTON INC COMMON STOCK USD.01	0.031%	55.556%
575	REGIONS FINANCI	0.031%	55.587%
576	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.031%	55.618%
577	GEELY AUTOMOBIL	0.031%	55.649%
578	GREAT WEST LIFE	0.031%	55.680%
579	AKZO NOBEL NV	0.031%	55.711%
580	KREDITANSTALT F	0.031%	55.742%
581	LIBERTY MUTUAL	0.031%	55.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	COMCAST CORP COMPANY GUAR 08/25 3.375	0.031%	55.804%
583	ORANGE SA SR UNSECURED 09/21 4.125	0.031%	55.835%
584	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.031%	55.866%
585	KBC GROEP NV	0.031%	55.897%
586	ITAU UNIBANCO S	0.031%	55.928%
587	AXA	0.031%	55.959%
588	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.031%	55.990%
589	ACCENTURE PLC A	0.031%	56.020%
590	SUNTRUST BANKS	0.031%	56.051%
591	SCHWAB(CHARLES)	0.031%	56.082%
592	STRYKER CORP SR UNSECURED 03/21 2.625	0.031%	56.112%
593	BRIDGESTONE COR	0.030%	56.143%
594	SBA COMMUNICATIONS CORP REIT USD.01	0.030%	56.173%
595	EASTMAN CHEMICA	0.030%	56.203%
596	ABN AMRO BANK N	0.030%	56.234%
597	H&R REIT UNITS	0.030%	56.264%
598	GEN DYNAMICS CO	0.030%	56.294%
599	ABBVIE INC SR UNSECURED 11/22 2.9	0.030%	56.324%
600	CARNIVAL CORP COMMON STOCK USD.01	0.030%	56.354%
601	MICROSOFT CORP	0.030%	56.385%
602	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.030%	56.415%
603	SOC GENERALE	0.030%	56.445%
604	TOKIO MARINE HL	0.030%	56.475%
605	SCENTRE GROUP	0.030%	56.505%
606	T MOBILE US INC COMMON STOCK USD.0001	0.030%	56.535%
607	BANK OF NY MELL	0.030%	56.565%
608	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.030%	56.594%
609	ROCKWELL COLLIN	0.030%	56.624%
610	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.030%	56.654%
611	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.030%	56.684%
612	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.030%	56.713%
613	JOHNSON CONTROL	0.030%	56.743%
614	GENWORTH MI CAN	0.029%	56.772%
615	CENTENE CORP COMMON STOCK USD.001	0.029%	56.801%
616	NUCOR CORP	0.029%	56.831%
617	BRITISH SKY BRO	0.029%	56.860%
618	UNICREDIT SPA	0.029%	56.889%
619	COGECO COMMUNIC	0.029%	56.918%
620	RWE AG (NEU)	0.029%	56.948%
621	RIO TINTO	0.029%	56.977%
622	TRANSALTA CORP COMMON STOCK	0.029%	57.006%
623	UTD PARCEL SERV	0.029%	57.035%
624	ORIX CORP	0.029%	57.064%
625	BHP BILLITON PL	0.029%	57.093%
626	DAVITA INC COMMON STOCK USD.001	0.029%	57.122%
627	SOLVAY	0.029%	57.151%
628	ELI LILLY + CO COMMON STOCK	0.029%	57.179%
629	MYLAN INC/PA	0.029%	57.208%
630	WILLIAMS COS IN	0.029%	57.236%
631	CANFOR CORPORAT	0.029%	57.265%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ESSEX PROP TRUS	0.029%	57.294%
633	AUST & NZ BK GP	0.029%	57.322%
634	CUMMINS INC	0.028%	57.350%
635	APPLIED MATERIALS INC COMMON STOCK USD.01	0.028%	57.379%
636	LAM RESEARCH CORP COMMON STOCK USD.001	0.028%	57.407%
637	VINCI SA	0.028%	57.436%
638	ASAHI KASEI COR	0.028%	57.464%
639	EASTMAN CHEMICA	0.028%	57.492%
640	LOCKHEED MARTIN	0.028%	57.520%
641	TAIWAN SEMICOND	0.028%	57.549%
642	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.028%	57.577%
643	VOLVO AB	0.028%	57.605%
644	MIZUHO FINANCIA	0.028%	57.633%
645	STARBUCKS CORP	0.028%	57.662%
646	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.028%	57.690%
647	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.028%	57.718%
648	STANTEC INC COMMON STOCK	0.028%	57.746%
649	STATOIL ASA	0.028%	57.774%
650	INTER PIPELINE	0.028%	57.801%
651	LLOYDS BANKING	0.028%	57.829%
652	APPLE INC SR UNSECURED 02/27 3.35	0.028%	57.857%
653	PRICELINE GROUP	0.028%	57.885%
654	DETOUR GOLD COR	0.028%	57.912%
655	COMPAGNIE DE SA	0.027%	57.940%
656	CSX CORP 3.7% 3	0.027%	57.967%
657	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.027%	57.995%
658	TRANSCONTINENTA	0.027%	58.022%
659	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.027%	58.049%
660	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.027%	58.077%
661	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.027%	58.104%
662	DOLLAR TREE INC	0.027%	58.132%
663	ROLLS-ROYCE GRO	0.027%	58.159%
664	CI FINANCIAL CO	0.027%	58.186%
665	SAPUTO GROUP IN	0.027%	58.213%
666	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.027%	58.240%
667	PANASONIC CORP	0.027%	58.268%
668	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.027%	58.295%
669	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.027%	58.322%
670	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.027%	58.349%
671	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.027%	58.376%
672	EURO FIN STABIL	0.027%	58.403%
673	OCEANAGOLD CORP	0.027%	58.429%
674	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.027%	58.456%
675	ALTAGAS LTD	0.027%	58.483%
676	STANDARD CHARTE	0.027%	58.510%
677	TOROMONT INDS L	0.027%	58.536%
678	DBS GROUP HLDGS	0.027%	58.563%
679	CELGENE CORP	0.027%	58.590%
680	KREDITANST FUER	0.027%	58.616%
681	GGP INC REIT USD.01	0.027%	58.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.027%	58.670%
683	WHIRLPOOL CORP	0.027%	58.696%
684	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.027%	58.723%
685	PEUGEOT SA	0.027%	58.750%
686	GAP INC	0.027%	58.776%
687	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.027%	58.803%
688	DSV A/S	0.027%	58.829%
689	CANADIAN APARTM	0.026%	58.856%
690	REALTY INCOME C	0.026%	58.882%
691	NEXTERA ENERGY INC COMMON STOCK USD.01	0.026%	58.908%
692	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.026%	58.935%
693	DEVON ENERGY CORP COMMON STOCK USD.1	0.026%	58.961%
694	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.026%	58.987%
695	BOMBARDIER INC	0.026%	59.014%
696	AMERISOURCEBERG	0.026%	59.040%
697	OPEN TEXT CORPO	0.026%	59.066%
698	RENAULT	0.026%	59.092%
699	SCOTTISH AND SO	0.026%	59.118%
700	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.026%	59.144%
701	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.026%	59.170%
702	STANDARD BANK G	0.026%	59.196%
703	TIME WARNER INC	0.026%	59.222%
704	ARCELORMITTAL	0.026%	59.248%
705	DEUTSCHE LUFTHA	0.026%	59.274%
706	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.026%	59.300%
707	SEVEN & I HOLDI	0.026%	59.326%
708	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.026%	59.352%
709	NORTHROP GRUMMA	0.026%	59.378%
710	ALLY FINANCIAL INC COMMON STOCK USD.1	0.026%	59.404%
711	COMMONWEALTH BA	0.026%	59.430%
712	CIGNA CORP SR UNSECURED 02/22 4	0.026%	59.455%
713	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.026%	59.481%
714	INGERSOLL-RAND	0.026%	59.507%
715	HOST HOTELS &	0.026%	59.533%
716	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.026%	59.558%
717	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.026%	59.584%
718	WALGREEN CO COMPANY GUAR 09/22 3.1	0.026%	59.610%
719	PNC BANK NA 2.6	0.026%	59.635%
720	EATON CORP COMPANY GUAR 11/22 2.75	0.026%	59.661%
721	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.026%	59.686%
722	ENEL S.p.A.	0.026%	59.712%
723	MACQUARIE GP LT	0.025%	59.737%
724	LINDE AG	0.025%	59.763%
725	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.025%	59.788%
726	RESTAURANT BRANDS INTERN COMMON STOCK	0.025%	59.813%
727	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.025%	59.839%
728	KEYERA CORP	0.025%	59.864%
729	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.025%	59.889%
730	VERIZON COMMUN	0.025%	59.914%
731	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.025%	59.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.025%	59.965%
733	XPO LOGISTICS INC COMMON STOCK USD.001	0.025%	59.990%
734	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.025%	60.015%
735	HARTFORD FINANC	0.025%	60.040%
736	IGM FINANCIAL I	0.025%	60.065%
737	RELIANCE INDS	0.025%	60.090%
738	CREDIT SUISSE G	0.025%	60.115%
739	DEERE + CO COMMON STOCK USD1.0	0.025%	60.140%
740	SIKA FINANZ AG	0.025%	60.165%
741	REPSOL SA	0.025%	60.190%
742	BAXTER INTL INC	0.025%	60.215%
743	OMNICOM GROUP I	0.025%	60.239%
744	CHINA MOBILE	0.025%	60.264%
745	CRH	0.025%	60.289%
746	MUNCHENER RUCKV	0.025%	60.313%
747	COUNTRY GARDEN	0.025%	60.338%
748	EOG RESOURCES	0.025%	60.362%
749	GOODYEAR TIRE &	0.025%	60.387%
750	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.024%	60.411%
751	DOVER CORP	0.024%	60.436%
752	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.024%	60.460%
753	MITSUBISHI CORP	0.024%	60.484%
754	LEGG MASON INC SR UNSECURED 03/26 4.75	0.024%	60.509%
755	KROGER CO SR UNSECURED 04/22 3.4	0.024%	60.533%
756	ARCHER DANIELS	0.024%	60.557%
757	OP CORPORATE BA	0.024%	60.581%
758	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.024%	60.605%
759	NORDEA AB	0.024%	60.629%
760	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.024%	60.654%
761	DEUTSCHE BANK A	0.024%	60.678%
762	INTL BUSINESS M	0.024%	60.702%
763	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.024%	60.726%
764	ING BANK	0.024%	60.749%
765	TEXTRON INC COMMON STOCK USD.125	0.024%	60.773%
766	US BANCORP SR UNSECURED 01/24 3.7	0.024%	60.797%
767	EMERA INC.	0.024%	60.821%
768	MTN GROUP LTD	0.024%	60.845%
769	NATIONWIDE B/S	0.024%	60.869%
770	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.024%	60.892%
771	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.024%	60.916%
772	BEST BUY CO INC	0.024%	60.940%
773	CA INC SR UNSECURED 03/27 4.7	0.024%	60.963%
774	AGEAS	0.024%	60.987%
775	LLOYDS BANKING	0.024%	61.011%
776	SHIN-ETSU CHEM	0.024%	61.034%
777	MID AMERICA APARTMENT COMM REIT USD.01	0.024%	61.058%
778	CENTURYLINK INC COMMON STOCK USD1.0	0.024%	61.081%
779	MITSUBISHI ELEC	0.023%	61.105%
780	WESTFIELD CORP	0.023%	61.128%
781	UNILEVER NV	0.023%	61.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.023%	61.175%
783	EUROPEAN INVEST	0.023%	61.198%
784	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.023%	61.222%
785	QUEST DIAGNOSTI	0.023%	61.245%
786	WOLTERS KLUWERS	0.023%	61.268%
787	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.023%	61.292%
788	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.023%	61.315%
789	TESCO PLC	0.023%	61.338%
790	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.023%	61.362%
791	VORNADO REALTY TRUST REIT USD.04	0.023%	61.385%
792	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.023%	61.408%
793	KOHL'S CORPORATI	0.023%	61.431%
794	ELECTRICITE DE	0.023%	61.454%
795	KEY BANK NA SR UNSECURED 06/25 3.3	0.023%	61.477%
796	INVESCO LTD COMMON STOCK USD.2	0.023%	61.500%
797	NORDSTROM INC SR UNSECURED 05/20 4.75	0.023%	61.524%
798	INTL BANK FOR R	0.023%	61.547%
799	CNOOC LTD	0.023%	61.570%
800	LOWE'S COS INC	0.023%	61.593%
801	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.023%	61.616%
802	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.023%	61.638%
803	METRO INC	0.023%	61.661%
804	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.023%	61.684%
805	DUKE ENERGY CORP COMMON STOCK USD.001	0.023%	61.707%
806	SCHNEIDER SA	0.023%	61.729%
807	PEYTO EXPLORATI	0.023%	61.752%
808	CIE FINANCIERE	0.023%	61.775%
809	VIACOM INC CLASS B COMMON STOCK USD.001	0.023%	61.798%
810	SKYWORCS SOLUTIONS INC COMMON STOCK USD.25	0.023%	61.820%
811	HORMEL FOODS CORP COMMON STOCK USD.01465	0.023%	61.843%
812	KEYCORP	0.023%	61.866%
813	SUPERIOR PLUS C	0.023%	61.888%
814	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.023%	61.911%
815	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.023%	61.934%
816	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.023%	61.956%
817	NETAPP INC.	0.023%	61.979%
818	M + T BANK CORP COMMON STOCK USD.5	0.022%	62.001%
819	TELEFONICA SA	0.022%	62.024%
820	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.022%	62.046%
821	KDDI CORP	0.022%	62.068%
822	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.022%	62.090%
823	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.022%	62.113%
824	ROLLS ROYCE	0.022%	62.135%
825	OWENS CORNING COMMON STOCK USD.001	0.022%	62.157%
826	STMICROELECTRON	0.022%	62.179%
827	AT+T INC SR UNSECURED 05/25 3.4	0.022%	62.202%
828	MARTINREA INTER	0.022%	62.224%
829	CELESTICA INC COMMON STOCK NPV	0.022%	62.246%
830	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.022%	62.268%
831	ARCONIC INC SR UNSECURED 02/22 5.87	0.022%	62.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.022%	62.313%
833	VERMILION ENERGY INC COMMON STOCK	0.022%	62.335%
834	CA INC COMMON STOCK USD.1	0.022%	62.357%
835	GOODMAN GROUP	0.022%	62.379%
836	AIR LIQUIDE(L')	0.022%	62.401%
837	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.022%	62.423%
838	CBRE GROUP INC A COMMON STOCK USD.01	0.022%	62.445%
839	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.022%	62.466%
840	PETROCHINA CO	0.022%	62.488%
841	ZIMMER HLDGS IN	0.022%	62.510%
842	INTERFOR CORP	0.022%	62.532%
843	OVERSEA-CHINESE	0.022%	62.554%
844	GIBSON ENERGY I	0.022%	62.576%
845	VIVENDI SA	0.022%	62.597%
846	HCP INC.	0.022%	62.619%
847	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.022%	62.641%
848	CANON INC	0.022%	62.663%
849	VOLKSWAGEN LEAS	0.022%	62.684%
850	HUNTSMAN CORP COMMON STOCK USD.01	0.022%	62.706%
851	WESFARMERS LTD	0.022%	62.728%
852	LG Electronics	0.022%	62.749%
853	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.022%	62.771%
854	PRAXAIR STK	0.022%	62.793%
855	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.022%	62.814%
856	HOUSING DEVEL F	0.022%	62.836%
857	NORWEGIAN CRUIS	0.022%	62.857%
858	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.022%	62.879%
859	PRUDENTIAL ADR	0.021%	62.900%
860	SOUTHERN CO SR UNSECURED 06/20 2.75	0.021%	62.922%
861	HSBC HOLDINGS P	0.021%	62.943%
862	STORA ENSO OYJ	0.021%	62.964%
863	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.021%	62.986%
864	SASOL	0.021%	63.007%
865	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.021%	63.028%
866	CARDINAL HEALTH	0.021%	63.050%
867	AMETEK INC COMMON STOCK USD.01	0.021%	63.071%
868	BORGWARNER INC COMMON STOCK USD.01	0.021%	63.092%
869	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.021%	63.114%
870	PERSIMMON PLC	0.021%	63.135%
871	KOMATSU	0.021%	63.156%
872	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.021%	63.177%
873	IVANHOE MINES L	0.021%	63.199%
874	GEN DYNAMICS CO	0.021%	63.220%
875	RYDER SYSTEM IN	0.021%	63.241%
876	RAGING RIVER EX	0.021%	63.262%
877	BK NED GEMEENTE	0.021%	63.283%
878	SWISS RE AG	0.021%	63.304%
879	NESTE OIL OYJ	0.021%	63.325%
880	REPUBLIC SERVIC	0.021%	63.346%
881	BECTON DICKINSON	0.021%	63.367%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	DEUTSCHE BANK A	0.021%	63.388%
883	UTD TECHNOLOGIE	0.021%	63.409%
884	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.021%	63.430%
885	LEGAL & GENERAL	0.021%	63.451%
886	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.021%	63.472%
887	MTU AERO ENGINE	0.021%	63.493%
888	ADOBE SYSTEMS I	0.021%	63.514%
889	AIR PRODS & CHE	0.021%	63.535%
890	APACHE CORP COMMON STOCK USD.625	0.021%	63.556%
891	FUJITSU	0.021%	63.577%
892	CALPINE CORP	0.021%	63.597%
893	BORALEX INC CL	0.021%	63.618%
894	CENTERRA GOLD INC COMMON STOCK	0.021%	63.639%
895	MINITUBISHI UFJ FINL SPON ADR ADR	0.021%	63.660%
896	BHP BILLITON FI	0.021%	63.680%
897	NRW BANK 0% 11N	0.021%	63.701%
898	3M CO 0.375% 15	0.021%	63.722%
899	FLEXTRONICS INT	0.021%	63.743%
900	PARAMOUNT RESOU	0.021%	63.763%
901	KOMMUNINVEST I	0.021%	63.784%
902	LKQ CORP COMMON STOCK USD.01	0.021%	63.805%
903	ING GROEP NV 0.	0.021%	63.825%
904	NEWMONT MINING CORP COMMON STOCK USD1.6	0.021%	63.846%
905	ERICSSON LM SR UNSECURED 05/22 4.125	0.021%	63.866%
906	SWISSCOM AG	0.021%	63.887%
907	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.021%	63.907%
908	BOUYGUES	0.021%	63.928%
909	AMEREN CORP SR UNSECURED 11/20 2.7	0.021%	63.948%
910	NETEASE INC ADR ADR USD.0001	0.021%	63.969%
911	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.021%	63.989%
912	STRYKER CORP	0.020%	64.010%
913	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.020%	64.030%
914	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.020%	64.051%
915	WESTROCK CO COMMON STOCK	0.020%	64.071%
916	ARKEMA	0.020%	64.091%
917	STRYKER CORP SR UNSECURED 05/24 3.375	0.020%	64.112%
918	L BRANDS INC COMPANY GUAR 02/22 5.625	0.020%	64.132%
919	REGENCY CENTERS CORP REIT USD.01	0.020%	64.152%
920	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.020%	64.172%
921	PTT PUBLIC COMP	0.020%	64.192%
922	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.020%	64.212%
923	Banco Sabadell	0.020%	64.233%
924	3I GROUP PLC	0.020%	64.253%
925	HUNTINGTON BANC	0.020%	64.273%
926	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.020%	64.293%
927	REINSURANCE GRO	0.020%	64.313%
928	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.020%	64.333%
929	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.020%	64.353%
930	GE CAPITAL EURO	0.020%	64.373%
931	ANALOG DEVICES INC COMMON STOCK USD.167	0.020%	64.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	DOMINION RES(VI	0.020%	64.413%
933	NATIONWIDE BLDG	0.020%	64.432%
934	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.020%	64.452%
935	TRICAN WELL SER	0.020%	64.472%
936	VODAFONE GROUP PLC SP ADR ADR	0.020%	64.492%
937	AVIVA PLC	0.020%	64.512%
938	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.020%	64.532%
939	CARMAX INC COMMON STOCK USD.5	0.020%	64.552%
940	VOLKSWAGEN LEAS	0.020%	64.571%
941	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.020%	64.591%
942	SPARK INFRASTRU	0.020%	64.611%
943	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.020%	64.631%
944	SUMITOMO CHEMIC	0.020%	64.651%
945	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.020%	64.670%
946	LYONDELLBASELL	0.020%	64.690%
947	METLIFE INC SR UNSECURED 04/24 3.6	0.020%	64.710%
948	LIBERTY MUTUAL	0.020%	64.729%
949	ARCONIC INC COMMON STOCK	0.020%	64.749%
950	RUSSEL METALS I	0.020%	64.769%
951	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.020%	64.788%
952	UNUM GROUP	0.020%	64.808%
953	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.020%	64.828%
954	NIELSEN HOLDING	0.020%	64.847%
955	LENNAR CORP CL	0.020%	64.867%
956	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.020%	64.887%
957	FIRSTSERVICE CORP COMMON STOCK	0.020%	64.906%
958	DEUTSCHE POST A	0.020%	64.926%
959	KELLOGG CO 4% 1	0.020%	64.945%
960	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.020%	64.965%
961	BAXTER INTL INC	0.020%	64.984%
962	ARAMARK COMMON STOCK USD.01	0.019%	65.004%
963	ENERFLEX LTD	0.019%	65.023%
964	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.019%	65.043%
965	ASHTREAD GROUP	0.019%	65.062%
966	DANONE S.A. COM	0.019%	65.082%
967	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.019%	65.101%
968	THOR INDUSTRIES INC COMMON STOCK USD.1	0.019%	65.120%
969	NORTHERN TRUST	0.019%	65.140%
970	MACY S INC COMMON STOCK USD.01	0.019%	65.159%
971	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.019%	65.178%
972	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.019%	65.197%
973	MITSUBISHI HVY	0.019%	65.216%
974	CLARIANT AG	0.019%	65.236%
975	ACTIVISION BLIZ	0.019%	65.255%
976	BOLIDEN AB	0.019%	65.274%
977	THERMO FISHER S	0.019%	65.293%
978	HYUNDAI MOTOR C	0.019%	65.312%
979	MYLAN NV 3.125%	0.019%	65.331%
980	TAPESTRY INC COMMON STOCK USD.01	0.019%	65.350%
981	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	65.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CA INC 3.6% 01A	0.019%	65.388%
983	EXTRA SPACE STO	0.019%	65.407%
984	PAREX RESOURCES	0.019%	65.426%
985	JONES LANG LASA	0.019%	65.445%
986	ETRADE FINANCIA	0.019%	65.464%
987	BARCLAYS PLC 1.	0.019%	65.483%
988	UTD RENTALS INC	0.019%	65.502%
989	BRITISH AMERICAN TOB SP ADR ADR	0.019%	65.521%
990	MARSH & MCLENNA	0.019%	65.540%
991	AES CORP/VA SR UNSECURED 07/21 7.375	0.019%	65.559%
992	GLAXOSMITHKLINE PLC SPON ADR ADR	0.019%	65.578%
993	STEEL DYNAMICS INC COMMON STOCK USD.005	0.019%	65.597%
994	DEXIA CREDIT LO	0.019%	65.616%
995	QUEBECOR INC 'B	0.019%	65.635%
996	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.019%	65.654%
997	UDR INC REIT USD.01	0.019%	65.673%
998	HARRIS CORP	0.019%	65.692%
999	JPMORGAN CHASE	0.019%	65.710%
1000	AUTOLIV INC	0.019%	65.729%
1001	BP PLC SPONS ADR ADR	0.019%	65.748%
1002	INGREDION INC COMMON STOCK USD.01	0.019%	65.767%
1003	AUTONATION INC	0.019%	65.785%
1004	CHINA COMMUNICA	0.019%	65.804%
1005	SUMITOMO MITSUI	0.019%	65.823%
1006	COOPERATIEVE RA	0.019%	65.841%
1007	NORTHLAND POWER	0.019%	65.860%
1008	GENUINE PARTS C	0.019%	65.879%
1009	PULTEGROUP INC.	0.019%	65.897%
1010	PREMIUM BRANDS	0.019%	65.916%
1011	UNILEVER NV	0.019%	65.935%
1012	TOTAL SA SPON ADR ADR	0.019%	65.953%
1013	NATIONAL AUSTRAL	0.019%	65.972%
1014	ATOS ORIGIN SA	0.019%	65.990%
1015	CHINA PETROLEUM	0.019%	66.009%
1016	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.018%	66.027%
1017	DEN DANSKE BANK	0.018%	66.046%
1018	POST HOLDINGS INC COMMON STOCK USD.01	0.018%	66.064%
1019	HYATT HOTELS CO	0.018%	66.083%
1020	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.018%	66.101%
1021	HOLOGIC INC COMMON STOCK USD.01	0.018%	66.120%
1022	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.018%	66.138%
1023	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.018%	66.156%
1024	BUNGE LTD COMMON STOCK USD.01	0.018%	66.175%
1025	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.018%	66.193%
1026	GAP INC/THE SR UNSECURED 04/21 5.95	0.018%	66.212%
1027	MULLEN GROUP LT	0.018%	66.230%
1028	IRON MOUNTAIN INC REIT USD.01	0.018%	66.248%
1029	BALL CORP COMPANY GUAR 03/22 5	0.018%	66.267%
1030	SL GREEN REALTY	0.018%	66.285%
1031	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.018%	66.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	VF CORP SR UNSECURED 09/21 3.5	0.018%	66.321%
1033	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.018%	66.340%
1034	PVH CORP COMMON STOCK USD1.0	0.018%	66.358%
1035	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.018%	66.376%
1036	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.018%	66.394%
1037	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.018%	66.412%
1038	BARCLAYS ADR-EA	0.018%	66.431%
1039	DOWDUPONT INC COMMON STOCK USD.01	0.018%	66.449%
1040	FRANCO NEVADA CORP COMMON STOCK	0.018%	66.467%
1041	BLUESCOPE STEEL	0.018%	66.485%
1042	ING GROEP NV	0.018%	66.503%
1043	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.018%	66.521%
1044	DUKE REALTY CORP REIT USD.01	0.018%	66.539%
1045	LINCOLN NATL CO	0.018%	66.557%
1046	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.018%	66.575%
1047	COLGATE-PALMOLI	0.018%	66.593%
1048	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.018%	66.611%
1049	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.018%	66.629%
1050	LAND SECURITIES	0.018%	66.647%
1051	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.018%	66.665%
1052	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.018%	66.683%
1053	TELIASONERA AB	0.018%	66.701%
1054	NIPPON STEEL CO	0.018%	66.719%
1055	NASDAQ INC SR UNSECURED 06/24 4.25	0.018%	66.737%
1056	NUVISTA ENERGY	0.018%	66.755%
1057	WESTPAC BANKING	0.018%	66.773%
1058	FNF GROUP TRACKING STK USD.0001	0.018%	66.791%
1059	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.018%	66.809%
1060	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.018%	66.827%
1061	NOKIA CORP	0.018%	66.845%
1062	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.018%	66.863%
1063	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.018%	66.880%
1064	SOUTHERN CO	0.018%	66.898%
1065	ENDEAVOUR MININ	0.018%	66.916%
1066	TAYLOR WIMPEY	0.018%	66.934%
1067	AETNA INC 4.125	0.018%	66.951%
1068	AMGEN INC SR UNSECURED 11/21 3.875	0.018%	66.969%
1069	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.018%	66.987%
1070	WR BERKLEY CORP	0.018%	67.005%
1071	PACIFIC GAS & E	0.018%	67.022%
1072	ANADARKO PETROL	0.018%	67.040%
1073	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.018%	67.058%
1074	SUZUKI MOTOR CO	0.018%	67.075%
1075	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.018%	67.093%
1076	ENERCARE INC	0.018%	67.110%
1077	UTD THERAPEUTIC	0.018%	67.128%
1078	EBAY INC SR UNSECURED 03/22 3.8	0.018%	67.146%
1079	LAFARGEHOLCIM L	0.018%	67.163%
1080	PHILIPS ELECTRO	0.018%	67.181%
1081	UBISOFT ENTERTA	0.018%	67.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.017%	67.216%
1083	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.017%	67.233%
1084	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.017%	67.251%
1085	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.017%	67.268%
1086	TELEPERFORMANCE	0.017%	67.285%
1087	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.017%	67.303%
1088	NOKIA OYJ SR UNSECURED 06/22 3.375	0.017%	67.320%
1089	SEGRO PLC	0.017%	67.338%
1090	TAHOE RESOURCES INC COMMON STOCK	0.017%	67.355%
1091	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.017%	67.372%
1092	LOEWS CORP COMMON STOCK USD.01	0.017%	67.390%
1093	JM SMUCKER CO/THE COMMON STOCK	0.017%	67.407%
1094	NETAPP INC SR UNSECURED 06/21 3.375	0.017%	67.424%
1095	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	67.442%
1096	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.017%	67.459%
1097	VIACOM INC SR UNSECURED 12/21 3.875	0.017%	67.476%
1098	CBS CORP COMPANY GUAR 03/22 3.375	0.017%	67.494%
1099	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.017%	67.511%
1100	LABRADOR IRON O	0.017%	67.528%
1101	ROPER TECHNOLOG	0.017%	67.545%
1102	AUTODESK INC SR UNSECURED 06/20 3.125	0.017%	67.563%
1103	UNILEVER PLC SPONSORED ADR ADR	0.017%	67.580%
1104	KONINKLIJKE KPN	0.017%	67.597%
1105	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.017%	67.614%
1106	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.017%	67.632%
1107	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.017%	67.649%
1108	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.017%	67.666%
1109	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.017%	67.683%
1110	SEMPRA ENERGY	0.017%	67.700%
1111	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.017%	67.717%
1112	ANIXTER INC COMPANY GUAR 10/21 5.125	0.017%	67.735%
1113	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.017%	67.752%
1114	MORGAN STANLEY	0.017%	67.769%
1115	MICHAEL KORS HO	0.017%	67.786%
1116	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.017%	67.803%
1117	TRINITY INDS	0.017%	67.820%
1118	UNUM GROUP SR UNSECURED 05/21 3	0.017%	67.837%
1119	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.017%	67.855%
1120	US BANCORP SR UNSECURED 01/22 2.625	0.017%	67.872%
1121	SPIRIT AEROSYST	0.017%	67.889%
1122	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.017%	67.906%
1123	WILLIS TOWERS W	0.017%	67.923%
1124	CHEVRON CORP SR UNSECURED 05/21 2.1	0.017%	67.940%
1125	PNC BANK NA SR UNSECURED 07/20 2.6	0.017%	67.957%
1126	LEGG MASON INC SR UNSECURED 07/19 2.7	0.017%	67.974%
1127	GECINA SA	0.017%	67.992%
1128	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.017%	68.009%
1129	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.017%	68.026%
1130	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.017%	68.043%
1131	BAE SYSTEMS HLD	0.017%	68.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.017%	68.077%
1133	KONINKLIJKE DSM	0.017%	68.094%
1134	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.017%	68.111%
1135	JOHN DEERE CAPI	0.017%	68.128%
1136	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.017%	68.145%
1137	CITIGROUP INC SR UNSECURED 03/21 2.7	0.017%	68.162%
1138	XEROX CORP COMMON STOCK USD1.0	0.017%	68.179%
1139	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.017%	68.196%
1140	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.017%	68.213%
1141	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.017%	68.231%
1142	US BANCORP SR UNSECURED 01/21 2.35	0.017%	68.248%
1143	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.017%	68.265%
1144	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.017%	68.282%
1145	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.017%	68.299%
1146	SUN HUNG KAI PR	0.017%	68.316%
1147	COMERICA BANK SR UNSECURED 06/20 2.5	0.017%	68.333%
1148	SANTANDER HLDG	0.017%	68.350%
1149	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.017%	68.367%
1150	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.017%	68.384%
1151	RYDER SYSTEM IN	0.017%	68.401%
1152	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.017%	68.418%
1153	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.017%	68.435%
1154	WALT DISNEY CO	0.017%	68.452%
1155	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.017%	68.469%
1156	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.017%	68.486%
1157	CITIGROUP INC	0.017%	68.503%
1158	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	68.520%
1159	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.017%	68.537%
1160	NTT DOCOMO INC	0.017%	68.554%
1161	BRITISH LAND CO	0.017%	68.571%
1162	UNIVERSAL HLTH	0.017%	68.588%
1163	QUALCOMM INC SR UNSECURED 05/22 3	0.017%	68.605%
1164	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.017%	68.622%
1165	HARLEY DAVIDSON	0.017%	68.639%
1166	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.017%	68.655%
1167	AT+T INC SR UNSECURED 06/20 2.45	0.017%	68.672%
1168	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.017%	68.689%
1169	UNIONE DI BAN.	0.017%	68.706%
1170	DANA HOLDING CO	0.017%	68.723%
1171	CONSTELLATION B	0.017%	68.740%
1172	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.017%	68.757%
1173	ALLIED PPTY,REI	0.017%	68.774%
1174	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.017%	68.791%
1175	MAZDA MOTOR COR	0.017%	68.808%
1176	NEW FLYER COMMO	0.017%	68.824%
1177	ADIDAS AG	0.017%	68.841%
1178	ADECCO SA	0.017%	68.858%
1179	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.017%	68.875%
1180	NRG ENERGY	0.017%	68.892%
1181	EMC CORP(MASS)	0.017%	68.909%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.017%	68.925%
1183	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.017%	68.942%
1184	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.017%	68.959%
1185	BP CAPITAL MARK	0.017%	68.976%
1186	JABIL CIRCUIT I	0.017%	68.993%
1187	TOYOTA TSUSHO C	0.017%	69.009%
1188	KLEPIERRE	0.017%	69.026%
1189	TJX COS INC SR UNSECURED 06/21 2.75	0.017%	69.043%
1190	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.017%	69.060%
1191	NVIDIA CORP	0.017%	69.076%
1192	AEON CO., LTD	0.017%	69.093%
1193	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.017%	69.110%
1194	COMERICA INC	0.017%	69.127%
1195	CANADIAN REAL E	0.017%	69.143%
1196	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.017%	69.160%
1197	LONZA GROUP AG	0.017%	69.177%
1198	BELLWAY	0.017%	69.193%
1199	QUANTA SERVICES	0.017%	69.210%
1200	SUMITOMO ELEC I	0.017%	69.227%
1201	AECON GROUP INC	0.017%	69.243%
1202	EXCHANGE INCOME	0.017%	69.260%
1203	LG CHEM LTD	0.017%	69.277%
1204	OSHKOSH CORP COMMON STOCK USD.01	0.017%	69.293%
1205	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.017%	69.310%
1206	SECURE ENERGY S	0.017%	69.327%
1207	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.017%	69.343%
1208	PLAINS ALL AMER	0.017%	69.360%
1209	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.017%	69.377%
1210	PRETIUM RESOURC	0.017%	69.393%
1211	NASDAQ INC COMMON STOCK USD.01	0.017%	69.410%
1212	PETROBRAS PREE	0.017%	69.426%
1213	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.017%	69.443%
1214	RADIANT OPTO EL	0.017%	69.459%
1215	GIVAUDAN	0.017%	69.476%
1216	BALL CORP	0.016%	69.492%
1217	INTL BUSINESS M	0.016%	69.509%
1218	CHINA MERCHANTS	0.016%	69.525%
1219	ECOLAB INC COMMON STOCK USD1.0	0.016%	69.542%
1220	COTY INC CL A COMMON STOCK USD.01	0.016%	69.558%
1221	SSR MINING INC COMMON STOCK	0.016%	69.575%
1222	ONEX CORP SUB V	0.016%	69.591%
1223	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.016%	69.607%
1224	AFFILIATED MNGR	0.016%	69.624%
1225	MATTEL INC SR UNSECURED 08/21 2.35	0.016%	69.640%
1226	BOC HONG KONG H	0.016%	69.657%
1227	HP INC COMMON STOCK USD.01	0.016%	69.673%
1228	TJX COS INC	0.016%	69.689%
1229	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.016%	69.706%
1230	MICROSEMI	0.016%	69.722%
1231	NASPERS LIMITED	0.016%	69.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	FRESENIUS MEDIC	0.016%	69.755%
1233	JFE HOLDINGS IN	0.016%	69.771%
1234	LANXESS	0.016%	69.787%
1235	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.016%	69.804%
1236	MEG ENERGY CORP	0.016%	69.820%
1237	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	69.836%
1238	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.016%	69.853%
1239	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.016%	69.869%
1240	SMART REAL ESTA	0.016%	69.885%
1241	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.016%	69.901%
1242	mitsui & CO	0.016%	69.918%
1243	CORUS ENTERTAIN	0.016%	69.934%
1244	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.016%	69.950%
1245	JANUS CAPITAL G	0.016%	69.966%
1246	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.016%	69.982%
1247	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.016%	69.998%
1248	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.016%	70.014%
1249	CHINA O/SEAS LA	0.016%	70.031%
1250	PENTAIR PLC	0.016%	70.047%
1251	ASAHI GLASS CO	0.016%	70.063%
1252	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.016%	70.079%
1253	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.016%	70.095%
1254	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.016%	70.111%
1255	CARPENTER TECHN	0.016%	70.127%
1256	SMURFIT KAPPA P	0.016%	70.143%
1257	CORNING INC SR UNSECURED 08/20 4.25	0.016%	70.159%
1258	INTERNATIONAL G	0.016%	70.175%
1259	CNH INDUSTRIAL	0.016%	70.191%
1260	AGILENT TECHNOL	0.016%	70.207%
1261	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.016%	70.223%
1262	MARKEL CORP COMMON STOCK	0.016%	70.239%
1263	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.016%	70.255%
1264	ELECTR DE FRANC	0.016%	70.271%
1265	SANTANDER UK PLC SR UNSECURED 03/24 4	0.016%	70.286%
1266	WM MORRISON SUP	0.016%	70.302%
1267	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.016%	70.318%
1268	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.016%	70.334%
1269	FAURECIA	0.016%	70.350%
1270	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.016%	70.366%
1271	STOCKLAND TRUST	0.016%	70.382%
1272	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.016%	70.398%
1273	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	70.413%
1274	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.016%	70.429%
1275	AGCO CORP	0.016%	70.445%
1276	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.016%	70.461%
1277	AMP LIMITED	0.016%	70.477%
1278	IBM CORP SR UNSECURED 02/24 3.625	0.016%	70.493%
1279	BAT INTL FINANC	0.016%	70.508%
1280	AVNET INC SR UNSECURED 04/26 4.625	0.016%	70.524%
1281	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	70.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.016%	70.556%
1283	T MOBILE USA INC COMPANY GUAR 04/22 4	0.016%	70.571%
1284	HEWLETT PACKARD	0.016%	70.587%
1285	SNAP-ON INC	0.016%	70.603%
1286	MASTERCARD INC SR UNSECURED 04/24 3.375	0.016%	70.619%
1287	ROSS STORES INC	0.016%	70.634%
1288	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.016%	70.650%
1289	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	70.666%
1290	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	70.681%
1291	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	70.697%
1292	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	70.713%
1293	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	70.729%
1294	IMPERIAL TOBACC	0.016%	70.744%
1295	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	70.760%
1296	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	70.776%
1297	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	70.791%
1298	LAB CORP OF AME	0.016%	70.807%
1299	ATCO LTD CL I N	0.016%	70.823%
1300	HESS CORPORATIO	0.016%	70.838%
1301	BLACKROCK INC SR UNSECURED 06/22 3.375	0.016%	70.854%
1302	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	70.870%
1303	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	70.885%
1304	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	70.901%
1305	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	70.917%
1306	LG DISPLAY CO	0.016%	70.932%
1307	TIFFANY & CO	0.016%	70.948%
1308	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.016%	70.964%
1309	REXEL PROMESSES	0.016%	70.979%
1310	MOSAIC CO SR UNSECURED 11/23 4.25	0.016%	70.995%
1311	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	71.010%
1312	TDK CORP	0.016%	71.026%
1313	MEDTRONIC INC 3	0.016%	71.042%
1314	GRAN TIERRA ENE	0.016%	71.057%
1315	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	71.073%
1316	AON PLC	0.016%	71.088%
1317	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.016%	71.104%
1318	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	71.120%
1319	STATE STREET CORP SR UNSECURED 12/24 3.3	0.016%	71.135%
1320	UNITED OVERSEAS	0.016%	71.151%
1321	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	71.166%
1322	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.016%	71.182%
1323	DEXUS PROPERTY	0.016%	71.197%
1324	CARREFOUR SA	0.016%	71.213%
1325	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.016%	71.229%
1326	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	71.244%
1327	ASSURANT INC	0.016%	71.260%
1328	ARROW ELECTRONI	0.016%	71.275%
1329	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.016%	71.291%
1330	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	71.306%
1331	TELECOM ITALIA	0.016%	71.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	STERLING BANCORP/DE COMMON STOCK USD.01	0.016%	71.337%
1333	TAPESTRY INC SR UNSECURED 04/25 4.25	0.016%	71.353%
1334	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	71.368%
1335	UNUM GROUP	0.015%	71.384%
1336	MANITOBA PROVIN	0.015%	71.399%
1337	GRUPO MEXICO SA	0.015%	71.415%
1338	CSL LIMITED	0.015%	71.430%
1339	EQT CORPORATION	0.015%	71.446%
1340	DENSO CORP	0.015%	71.461%
1341	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.015%	71.476%
1342	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	71.492%
1343	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.015%	71.507%
1344	VISA INC SR UNSECURED 12/25 3.15	0.015%	71.523%
1345	VALEO SA	0.015%	71.538%
1346	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.015%	71.553%
1347	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	71.569%
1348	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.015%	71.584%
1349	GENERAL MILLS I	0.015%	71.600%
1350	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.015%	71.615%
1351	ESSITY AKTIEBOL	0.015%	71.630%
1352	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.015%	71.646%
1353	AETNA INC SR UNSECURED 11/24 3.5	0.015%	71.661%
1354	ANTHEM INC	0.015%	71.676%
1355	YAMAHA MOTOR CO	0.015%	71.692%
1356	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.015%	71.707%
1357	MINEBEA CO	0.015%	71.722%
1358	CME GROUP INC SR UNSECURED 03/25 3	0.015%	71.738%
1359	BANK TOKYO-MIT	0.015%	71.753%
1360	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.015%	71.768%
1361	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.015%	71.784%
1362	COMMERZBANK AG	0.015%	71.799%
1363	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	71.814%
1364	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.015%	71.830%
1365	MANPOWER INC	0.015%	71.845%
1366	A.P. MOLLER-MAE	0.015%	71.860%
1367	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.015%	71.876%
1368	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.015%	71.891%
1369	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.015%	71.906%
1370	SMITHS GROUP	0.015%	71.921%
1371	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.015%	71.936%
1372	DEUTSCHE BK AG	0.015%	71.952%
1373	PFIZER INC SR UNSECURED 12/26 3	0.015%	71.967%
1374	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	71.982%
1375	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.015%	71.997%
1376	EXELON CORP SR UNSECURED 04/26 3.4	0.015%	72.013%
1377	BANCO BBPM SPA	0.015%	72.028%
1378	BAE SYSTEMS	0.015%	72.043%
1379	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.015%	72.058%
1380	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.015%	72.073%
1381	CITIGROUP INC SR UNSECURED 04/25 3.3	0.015%	72.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.015%	72.104%
1383	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	72.119%
1384	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.015%	72.134%
1385	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	72.149%
1386	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.015%	72.165%
1387	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.015%	72.180%
1388	MS&AD INSURANCE	0.015%	72.195%
1389	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.015%	72.210%
1390	EXPEDIA INC COMMON STOCK USD.001	0.015%	72.225%
1391	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.015%	72.240%
1392	SBERBANK OF RUS	0.015%	72.256%
1393	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	72.271%
1394	BANK RAKYAT IND	0.015%	72.286%
1395	JOHNSON MATTHEY	0.015%	72.301%
1396	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.015%	72.316%
1397	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.015%	72.331%
1398	AIRBUS GROUP NV	0.015%	72.346%
1399	SONY CORP SPONSORED ADR ADR	0.015%	72.361%
1400	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.015%	72.376%
1401	NORDSTROM INC	0.015%	72.391%
1402	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.407%
1403	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.015%	72.422%
1404	ORACLE CORP SR UNSECURED 10/22 2.5	0.015%	72.437%
1405	QUALCOMM INC SR UNSECURED 05/25 3.45	0.015%	72.452%
1406	JUNIPER NETWORK	0.015%	72.467%
1407	TAKEDA PHARMACE	0.015%	72.482%
1408	VIACOM INC SR UNSECURED 04/24 3.875	0.015%	72.497%
1409	SENSATA TECHNOL	0.015%	72.512%
1410	STATOIL ASA COMPANY GUAR 01/23 2.45	0.015%	72.527%
1411	AMADEUS IT HLDG	0.015%	72.542%
1412	ITOCHU CORP	0.015%	72.557%
1413	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.015%	72.572%
1414	MORGAN STANLEY	0.015%	72.587%
1415	NEWELL BRANDS INC COMMON STOCK USD1.0	0.015%	72.602%
1416	OLIN CORP	0.015%	72.616%
1417	MARTIN MARIETTA	0.015%	72.631%
1418	SWISS LIFE HLDG	0.015%	72.646%
1419	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	72.661%
1420	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.015%	72.676%
1421	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.015%	72.691%
1422	BANK LEUMI LE-I	0.015%	72.706%
1423	VULCAN MATERIAL	0.015%	72.721%
1424	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.015%	72.735%
1425	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	72.750%
1426	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.015%	72.765%
1427	CARLSBERG	0.015%	72.780%
1428	POLSKI KON NAF	0.015%	72.795%
1429	WR BERKLEY CORP COMMON STOCK USD.2	0.015%	72.809%
1430	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.015%	72.824%
1431	BOEING CO SR UNSECURED 03/25 2.5	0.015%	72.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.015%	72.854%
1433	TUI AG	0.015%	72.868%
1434	SK ENERGY CO LT	0.015%	72.883%
1435	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.015%	72.898%
1436	LAS VEGAS SANDS	0.015%	72.913%
1437	SOMPO JAPAN NIP	0.015%	72.927%
1438	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.015%	72.942%
1439	SHOWA DENKO KK	0.015%	72.957%
1440	AMER ELEC POWER	0.015%	72.971%
1441	KELT EXPLORATIO	0.015%	72.986%
1442	PARKLAND FUEL C	0.015%	73.000%
1443	PETROBRAS COMMO	0.015%	73.015%
1444	CAMDEN PROPERTY	0.015%	73.030%
1445	BROTHERIndustr	0.015%	73.044%
1446	CIT GROUP INC SR UNSECURED 05/20 5.375	0.015%	73.059%
1447	HARLEY DAVIDSON	0.015%	73.073%
1448	ROCKWELL AUTO	0.015%	73.088%
1449	HEALTHSOUTH CORP COMMON STOCK USD.01	0.015%	73.102%
1450	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.015%	73.117%
1451	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.015%	73.132%
1452	KIMCO REALTY	0.015%	73.146%
1453	PERRIGO CO PLC	0.014%	73.161%
1454	KROGER CO SR UNSECURED 01/21 3.3	0.014%	73.175%
1455	GARMIN LTD.	0.014%	73.189%
1456	IPG PHOTONICS C	0.014%	73.204%
1457	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	73.218%
1458	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	73.233%
1459	ASSURANT INC COMMON STOCK USD.01	0.014%	73.247%
1460	SANDSTORM GOLD	0.014%	73.262%
1461	STANDARD LIFE P	0.014%	73.276%
1462	YASKAWA ELEC CO	0.014%	73.291%
1463	AECOM COMMON STOCK USD.01	0.014%	73.305%
1464	NESTLE FINANCE	0.014%	73.319%
1465	WESTERN FOREST	0.014%	73.334%
1466	KINGSPAN GROUP	0.014%	73.348%
1467	ERSTE GROUP BAN	0.014%	73.363%
1468	S+P GLOBAL INC COMMON STOCK USD1.0	0.014%	73.377%
1469	FORTESCUE METAL	0.014%	73.392%
1470	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.014%	73.406%
1471	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.014%	73.420%
1472	DELL TECHNOLOGIES INC CL V TRACKING STK	0.014%	73.435%
1473	UTD MICRO ELECT	0.014%	73.449%
1474	ARRIS INTERNATI	0.014%	73.463%
1475	FRESENIUS SE &	0.014%	73.478%
1476	HOME CAP GRP IN	0.014%	73.492%
1477	MACERICH CO	0.014%	73.506%
1478	TOSOH CORP	0.014%	73.521%
1479	SUN COMMUNITIES INC REIT USD.01	0.014%	73.535%
1480	SANLAM LIMITED	0.014%	73.549%
1481	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.014%	73.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	DAI-HCHI LIFE	0.014%	73.578%
1483	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	73.592%
1484	SONOCO PRODUCTS	0.014%	73.607%
1485	MIRVAC GROUP RE	0.014%	73.621%
1486	ALBEMARLE CORP	0.014%	73.635%
1487	SK C&C CO LTD	0.014%	73.649%
1488	FISCHER(GEORG)A	0.014%	73.663%
1489	CDN UTILS LTD N	0.014%	73.678%
1490	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.014%	73.692%
1491	RECKITT BENCKIS	0.014%	73.706%
1492	PRAIRIESKY ROYA	0.014%	73.720%
1493	HALMA	0.014%	73.734%
1494	GPT GROUP	0.014%	73.749%
1495	SESA STERLITE	0.014%	73.763%
1496	DUFREY AG-REG	0.014%	73.777%
1497	BM&F BOVESPA SA	0.014%	73.791%
1498	AIR LEASE CORP	0.014%	73.805%
1499	Cineplex Inc.	0.014%	73.819%
1500	UMICORE	0.014%	73.834%
1501	VICINITY CENTER	0.014%	73.848%
1502	INFINEON TECHNO	0.014%	73.862%
1503	STELLA JONES IN	0.014%	73.876%
1504	EIFPAGE SA	0.014%	73.890%
1505	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	73.904%
1506	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	73.918%
1507	INTERTEK TESTIN	0.014%	73.932%
1508	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.014%	73.947%
1509	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.014%	73.961%
1510	COMMERCE BANCSH	0.014%	73.975%
1511	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.014%	73.989%
1512	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.014%	74.003%
1513	CBS CORP COMPANY GUAR 01/27 2.9	0.014%	74.017%
1514	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	74.031%
1515	WH GROUP LTD	0.014%	74.045%
1516	FIRST CAPITAL R	0.014%	74.059%
1517	BANK OF THE OZARKS COMMON STOCK USD.01	0.014%	74.073%
1518	CBS CORP COMPANY GUAR 01/25 3.5	0.014%	74.087%
1519	TORC OIL & GAS	0.014%	74.101%
1520	XEROX CORP 2.75	0.014%	74.115%
1521	NETFLIX INC COMMON STOCK USD.001	0.014%	74.128%
1522	ATS AUTOMATION	0.014%	74.142%
1523	SCOR	0.014%	74.156%
1524	SHIRE PLC	0.014%	74.170%
1525	ROYAL MAIL PLC-	0.014%	74.184%
1526	MARKS & SPENCER	0.014%	74.198%
1527	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	74.212%
1528	NORBORD INC COMMON STOCK	0.014%	74.226%
1529	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	74.239%
1530	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.014%	74.253%
1531	RHEINMETALL AG	0.014%	74.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	FERRARI NV	0.014%	74.281%
1533	MARATHON OIL CO	0.014%	74.294%
1534	NATIONAL OILWEL	0.014%	74.308%
1535	BERKELEY GROUP	0.014%	74.322%
1536	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.014%	74.335%
1537	BPCE SA SR UNSECURED 02/21 2.65	0.014%	74.349%
1538	GENTEX CORP COMMON STOCK USD.06	0.014%	74.363%
1539	FREEHOLD ROYALT	0.014%	74.377%
1540	ADIENT PLC	0.014%	74.390%
1541	RITCHIE BROS. A	0.014%	74.404%
1542	PRIMERICA INC COMMON STOCK	0.014%	74.417%
1543	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	74.431%
1544	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	74.445%
1545	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	74.458%
1546	HEXCEL CORP COMMON STOCK USD.01	0.014%	74.472%
1547	CAIXABANK	0.014%	74.485%
1548	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.014%	74.499%
1549	GREAT CANADIAN	0.014%	74.513%
1550	MURPHY OIL CORP	0.014%	74.526%
1551	EXELON CORP COMMON STOCK	0.014%	74.540%
1552	AISIN SEIKI CO	0.014%	74.553%
1553	BEMIS CO INC	0.013%	74.567%
1554	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	74.580%
1555	SWEDBANK AB	0.013%	74.594%
1556	CHINA PHARMACEU	0.013%	74.607%
1557	GALP ENERGIA	0.013%	74.621%
1558	DARDEN RESTAURA	0.013%	74.634%
1559	HEIDELBERGCEMEN	0.013%	74.647%
1560	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.013%	74.661%
1561	OMV AG	0.013%	74.674%
1562	BAYTEX ENERGY CORP COMMON STOCK	0.013%	74.687%
1563	VOLKSWAGEN AG	0.013%	74.701%
1564	UNI-SELECT INC	0.013%	74.714%
1565	KILROY REALTY C	0.013%	74.727%
1566	INFOSYS TECHNOL	0.013%	74.741%
1567	COMMONWEALTH BA	0.013%	74.754%
1568	COMMONWEALTH BA	0.013%	74.767%
1569	SHOPIFY INC CLASS A COMMON STOCK	0.013%	74.781%
1570	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.013%	74.794%
1571	DELPHI AUTOMOTI	0.013%	74.807%
1572	OLD MUTUAL PLC	0.013%	74.821%
1573	ASML HOLDING NV	0.013%	74.834%
1574	INTL BK RECON &	0.013%	74.847%
1575	CAPITAL POWER C	0.013%	74.861%
1576	ASIAN DEVELOPME	0.013%	74.874%
1577	TERADYNE INC	0.013%	74.887%
1578	PADDY POWER PLC	0.013%	74.900%
1579	PRECISION DRILLING CORP COMMON STOCK	0.013%	74.914%
1580	GKN PLC	0.013%	74.927%
1581	HAMMERSON	0.013%	74.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.013%	74.953%
1583	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	74.966%
1584	TREASURY WINE E	0.013%	74.979%
1585	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.013%	74.993%
1586	HDFC BANK LTD	0.013%	75.006%
1587	PERRIGO FIN UNL	0.013%	75.019%
1588	ELISA OYJ-A	0.013%	75.032%
1589	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	75.045%
1590	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.013%	75.058%
1591	CHINA UNICOM LT	0.013%	75.071%
1592	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.013%	75.084%
1593	DOUGLAS EMMETT INC REIT USD.01	0.013%	75.097%
1594	APTARGROUP INC COMMON STOCK USD.01	0.013%	75.110%
1595	NEC CORP	0.013%	75.123%
1596	MKS INSTRUMENTS INC COMMON STOCK	0.013%	75.136%
1597	EQUIFAX INC	0.013%	75.150%
1598	ROYAL DUTCH SH-	0.013%	75.163%
1599	SKAND ENSKILDA	0.013%	75.176%
1600	PACWEST BANCORP COMMON STOCK	0.013%	75.189%
1601	TORAY INDS INC	0.013%	75.201%
1602	NIPPON BUILDING	0.013%	75.214%
1603	NN GROUP NV	0.013%	75.227%
1604	NEVSUN RESOURCES LTD COMMON STOCK	0.013%	75.240%
1605	AGRICULTURAL BK	0.013%	75.253%
1606	BALOISE- HOLDIN	0.013%	75.266%
1607	CNOOC LTD	0.013%	75.279%
1608	INNERGEX RENEWA	0.013%	75.292%
1609	ISUZU MOTORS	0.013%	75.305%
1610	SLM CORP COMMON STOCK USD.2	0.013%	75.318%
1611	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	75.331%
1612	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	75.344%
1613	AKAMAI TECHNOLO	0.013%	75.356%
1614	EMCOR GROUP INC COMMON STOCK USD.01	0.013%	75.369%
1615	CREDIT AGRICOLE	0.013%	75.382%
1616	WEX INC COMMON STOCK USD.01	0.013%	75.395%
1617	CUBESMART REIT USD.01	0.013%	75.408%
1618	BANK OF IRELAND	0.013%	75.421%
1619	FOREST CITY REALTY TRUST A REIT USD.01	0.013%	75.433%
1620	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	75.446%
1621	BRUNSWICK CORP	0.013%	75.459%
1622	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	75.472%
1623	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.013%	75.485%
1624	INTUIT INC COMMON STOCK USD.01	0.013%	75.498%
1625	TORCHMARK CORP COMMON STOCK USD1.0	0.013%	75.510%
1626	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	75.523%
1627	MURATA MFG CO	0.013%	75.536%
1628	PORSCHE AUTOMOB	0.013%	75.549%
1629	FIRST HORIZON N	0.013%	75.561%
1630	BCO BRADESCO,AD	0.013%	75.574%
1631	KIMBERLY-CLARK	0.013%	75.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	COMINAR REAL ES	0.013%	75.599%
1633	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.013%	75.612%
1634	RSA INSURANCE G	0.013%	75.625%
1635	COOPER COS INC	0.013%	75.637%
1636	MEDIOBANCA SPA	0.013%	75.650%
1637	FLIR SYSTEMS INC COMMON STOCK USD.01	0.013%	75.662%
1638	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.013%	75.675%
1639	TATA MOTORS LTD	0.013%	75.688%
1640	BEMIS COMPANY COMMON STOCK USD.1	0.013%	75.700%
1641	CASCADES INC	0.013%	75.713%
1642	SHAWCOR LTD	0.013%	75.725%
1643	AAC TECHNOLOGIE	0.013%	75.738%
1644	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	75.750%
1645	BARD(CR)INC	0.013%	75.763%
1646	HYDRO ONE LTD	0.013%	75.775%
1647	STATE STREET CORP SR UNSECURED 05/21 1.95	0.012%	75.788%
1648	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.012%	75.800%
1649	IDEMITSU KOSAN	0.012%	75.813%
1650	CARLISLE COS IN	0.012%	75.825%
1651	SPARTAN ENERGY	0.012%	75.838%
1652	CHINA RES BEIJ	0.012%	75.850%
1653	STEINHOFF INTER	0.012%	75.863%
1654	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.012%	75.875%
1655	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	75.887%
1656	POSCO	0.012%	75.900%
1657	JULIUS BAER GRO	0.012%	75.912%
1658	NOBLE ENERGY IN	0.012%	75.925%
1659	WOLSELEY PLC	0.012%	75.937%
1660	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.012%	75.950%
1661	RAIFFEISEN BANK	0.012%	75.962%
1662	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	75.975%
1663	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.012%	75.987%
1664	AALBERTS INDUST	0.012%	75.999%
1665	SEMAFO INC COMM	0.012%	76.012%
1666	SANDVIK AB	0.012%	76.024%
1667	SWATCH GROUP	0.012%	76.037%
1668	UNIPER SE	0.012%	76.049%
1669	DCT INDUSTRIAL TRUST INC REIT USD.01	0.012%	76.061%
1670	GAS NATURAL SDG	0.012%	76.074%
1671	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	76.086%
1672	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.012%	76.098%
1673	XYLEM INC COMMON STOCK	0.012%	76.111%
1674	CYPRESS SEMICON	0.012%	76.123%
1675	GAMING AND LEISURE PROPERTIE REIT	0.012%	76.135%
1676	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.012%	76.148%
1677	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	76.160%
1678	NSK	0.012%	76.172%
1679	MITEL NETWORKS	0.012%	76.184%
1680	CREDIT ACCEPTAN	0.012%	76.197%
1681	MARVELL TECH GR	0.012%	76.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	76.221%
1683	ENTEGRIS INC COMMON STOCK USD.01	0.012%	76.233%
1684	MELROSE INDUSTR	0.012%	76.246%
1685	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.012%	76.258%
1686	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.012%	76.270%
1687	VEREIT INC REIT USD.01	0.012%	76.282%
1688	SKF AB - B SHAR	0.012%	76.294%
1689	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.012%	76.306%
1690	HIGHWOODS PROPE	0.012%	76.318%
1691	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.012%	76.331%
1692	K&S AG	0.012%	76.343%
1693	USG CORP	0.012%	76.355%
1694	HYUNDAI MOBIS	0.012%	76.367%
1695	BNP PARIBAS SR UNSECURED 05/20 2.375	0.012%	76.379%
1696	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	76.391%
1697	RANDGOLD RESOUR	0.012%	76.403%
1698	NATIONAL GRID PLC SP ADR ADR	0.012%	76.415%
1699	BIG LOTS INC COMMON STOCK USD.01	0.012%	76.427%
1700	RANDSTAD HOLDIN	0.012%	76.439%
1701	ECN CAPITAL COR	0.012%	76.451%
1702	CHRISTIAN HANSE	0.012%	76.464%
1703	MASTEC INC	0.012%	76.476%
1704	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.488%
1705	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.012%	76.500%
1706	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.012%	76.512%
1707	FUJI HEAVY INDS	0.012%	76.524%
1708	RADIAN GROUP INC SR UNSECURED 03/21 7	0.012%	76.536%
1709	SUMITOMO CORP	0.012%	76.548%
1710	JSW STEEL LTD	0.012%	76.560%
1711	INPEX CORPORATI	0.012%	76.572%
1712	SPIRAX-SARCO EN	0.012%	76.584%
1713	WOOD GROUP (JOH	0.012%	76.596%
1714	AMERCO COMMON STOCK USD.25	0.012%	76.607%
1715	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	76.619%
1716	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	76.631%
1717	CBOE GLOBAL MARKETS INC COMMON STOCK	0.012%	76.643%
1718	HISCOX LTD	0.012%	76.655%
1719	TWITTER INC COMMON STOCK USD.000005	0.012%	76.667%
1720	WILLIAMS-SONOMA	0.012%	76.679%
1721	ASSURED GUARANT	0.012%	76.691%
1722	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	76.703%
1723	UNILEVER CAP CO	0.012%	76.715%
1724	DIRECT LINE INS	0.012%	76.727%
1725	CINTAS CORP	0.012%	76.739%
1726	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.012%	76.751%
1727	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	76.762%
1728	HANA FINANCIAL	0.012%	76.774%
1729	CYRUSONE INC REIT USD.01	0.012%	76.786%
1730	SIERRA WIRELESS INC COMMON STOCK	0.012%	76.798%
1731	MUFG AMERICAS H	0.012%	76.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	FORTIVE CORP COMMON STOCK USD.01	0.012%	76.822%
1733	WESTSHORE TERMI	0.012%	76.834%
1734	LAZARD LTD CL A COMMON STOCK USD.01	0.012%	76.845%
1735	SEKISUI CHEMICA	0.012%	76.857%
1736	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	76.869%
1737	EDF	0.012%	76.881%
1738	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	76.893%
1739	MOL HUNGARIAN O	0.012%	76.905%
1740	CASEYS GEN STOR	0.012%	76.916%
1741	DOREL INDS INC	0.012%	76.928%
1742	WP CAREY INC REIT USD.001	0.012%	76.940%
1743	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.012%	76.952%
1744	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.012%	76.964%
1745	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	76.975%
1746	AVNET INC	0.012%	76.987%
1747	AMPHENOL CORP	0.012%	76.999%
1748	BANK OF NOVA SC	0.012%	77.011%
1749	EPR PROPERTIES REIT USD.01	0.012%	77.022%
1750	FIRSTSTRAND LIMIT	0.012%	77.034%
1751	ENSIGN ENERGY S	0.012%	77.046%
1752	CIMAREX ENERGY CO COMMON STOCK USD.01	0.012%	77.058%
1753	NOMURA HOLD INC	0.012%	77.070%
1754	Arch Capital Gr	0.012%	77.081%
1755	L'OREAL	0.012%	77.093%
1756	BIRCHCLIFF ENER	0.012%	77.105%
1757	BROWN + BROWN INC COMMON STOCK USD.1	0.012%	77.116%
1758	NAVIENT CORP COMMON STOCK USD.01	0.012%	77.128%
1759	JAPAN REAL ESTA	0.012%	77.140%
1760	NORTH WEST CO I	0.012%	77.152%
1761	RENAISSANCE RE	0.012%	77.163%
1762	NORDEA BANK AB	0.012%	77.175%
1763	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	77.187%
1764	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	77.198%
1765	ONEOK INC	0.012%	77.210%
1766	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	77.222%
1767	WELLS FARGO & C	0.012%	77.233%
1768	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.012%	77.245%
1769	TRACTOR SUPPLY	0.012%	77.257%
1770	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.012%	77.268%
1771	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.012%	77.280%
1772	DNB NOR ASA	0.012%	77.292%
1773	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	77.303%
1774	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	77.315%
1775	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.012%	77.326%
1776	GRANITE REAL ES	0.012%	77.338%
1777	CREE INC COMMON STOCK USD.00125	0.012%	77.350%
1778	ST JAMES PLACE	0.012%	77.361%
1779	TDC A/S	0.012%	77.373%
1780	CHARTWELL RETIR	0.012%	77.384%
1781	CHINA UNICOM	0.012%	77.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	VISTEON CORP COMMON STOCK	0.012%	77.407%
1783	ESSENT GROUP LT	0.012%	77.419%
1784	AMKOR TECHNOLOG	0.012%	77.430%
1785	KION GROUP AG	0.012%	77.442%
1786	SUMITOMO RLTY&D	0.012%	77.453%
1787	VIFOR PHARMA AG	0.012%	77.465%
1788	UCB	0.012%	77.476%
1789	HANG SENG BANK	0.011%	77.488%
1790	KIRIN HOLDINGS	0.011%	77.499%
1791	ANGLOGOLD ASHANTI SPON ADR ADR	0.011%	77.511%
1792	BARCLAYS AFRICA	0.011%	77.522%
1793	TOLL BROTHERS INC COMMON STOCK USD.01	0.011%	77.534%
1794	BHARTI AIRTEL L	0.011%	77.545%
1795	FLUGHAFEN ZUERI	0.011%	77.557%
1796	ZOETIS INC COMMON STOCK USD.01	0.011%	77.568%
1797	SVENSKA HANDELS	0.011%	77.579%
1798	TERADATA CORP COMMON STOCK USD.01	0.011%	77.591%
1799	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.011%	77.602%
1800	VF CORP	0.011%	77.613%
1801	BAT INTL FINANC	0.011%	77.625%
1802	TELEFLEX INC COMMON STOCK USD1.0	0.011%	77.636%
1803	VESTAS WIND SYS	0.011%	77.648%
1804	XL GROUP LTD	0.011%	77.659%
1805	WESTERN POWER W	0.011%	77.670%
1806	TCF FINL CORP	0.011%	77.682%
1807	TOREX GOLD RESO	0.011%	77.693%
1808	TEREX CORP	0.011%	77.704%
1809	EVEREST RE GROU	0.011%	77.716%
1810	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.011%	77.727%
1811	KEMPER CORP COMMON STOCK USD.1	0.011%	77.738%
1812	HALLIBURTON CO	0.011%	77.750%
1813	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	77.761%
1814	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.772%
1815	APACHE CORP SR UNSECURED 04/22 3.25	0.011%	77.783%
1816	CATCHER TECHNOL	0.011%	77.795%
1817	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.011%	77.806%
1818	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	77.817%
1819	TECH DATA CORP COMMON STOCK USD.0015	0.011%	77.828%
1820	DYCOM INDUSTRIE	0.011%	77.840%
1821	SHERWIN WILLIAM	0.011%	77.851%
1822	LAGARDERE S.C.A	0.011%	77.862%
1823	HUDSON'S BAY CO	0.011%	77.873%
1824	GENPACT LIMITED	0.011%	77.884%
1825	SPRINT CORP COMMON STOCK USD.01	0.011%	77.896%
1826	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	77.907%
1827	AEGON N.V.	0.011%	77.918%
1828	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	77.929%
1829	ZIONS BANCORP	0.011%	77.940%
1830	ACKERMANS & VAN	0.011%	77.951%
1831	ELECTRONIC ARTS	0.011%	77.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	FEDERATED INVES	0.011%	77.973%
1833	DST SYST INC DE	0.011%	77.985%
1834	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.011%	77.996%
1835	BELDEN INC COMMON STOCK USD.01	0.011%	78.007%
1836	PT UNITED TRACT	0.011%	78.018%
1837	CATALENT INC COMMON STOCK USD.01	0.011%	78.029%
1838	SAINSBURY (J) P	0.011%	78.040%
1839	POLARISIndustr	0.011%	78.051%
1840	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	78.062%
1841	KINGBOARD CHEMI	0.011%	78.073%
1842	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	78.084%
1843	ROYAL GOLD INC	0.011%	78.095%
1844	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	78.106%
1845	SKECHERS USA INC CL A COMMON STOCK USD.001	0.011%	78.117%
1846	HANCOCK HOLDING	0.011%	78.128%
1847	JEAN COUTU GRP	0.011%	78.139%
1848	ABN AMRO GROUP	0.011%	78.150%
1849	COPA HOLDINGS S	0.011%	78.161%
1850	QORVO INC COMMON STOCK USD.0001	0.011%	78.172%
1851	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.011%	78.182%
1852	CHINA PETROLEUM	0.011%	78.193%
1853	PHOENIX GROUP H	0.011%	78.204%
1854	ERICSSON LM-B S	0.011%	78.215%
1855	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	78.226%
1856	COCA COLA HBC A	0.011%	78.237%
1857	ANSYS INC COMMON STOCK USD.01	0.011%	78.248%
1858	TECHNIPFMC PLC	0.011%	78.259%
1859	HP INC SR UNSECURED 12/21 4.65	0.011%	78.270%
1860	KNIGHT THERAPEU	0.011%	78.281%
1861	ELDORADO GOLD CORP COMMON STOCK	0.011%	78.292%
1862	COLFAX CORP	0.011%	78.302%
1863	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	78.313%
1864	DS SMITH PLC	0.011%	78.324%
1865	JYSKE BANK A/S	0.011%	78.335%
1866	ENAGAS	0.011%	78.346%
1867	WPX ENERGY INC COMMON STOCK	0.011%	78.357%
1868	SAFRAN SA	0.011%	78.367%
1869	LOJAS RENNER SA	0.011%	78.378%
1870	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.011%	78.389%
1871	MERLIN PROPERTI	0.011%	78.400%
1872	SES GLOBAL	0.011%	78.411%
1873	OSRAM LICHT AG	0.011%	78.421%
1874	HILLENBRAND INC COMMON STOCK	0.011%	78.432%
1875	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.011%	78.443%
1876	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	78.454%
1877	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.011%	78.465%
1878	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	78.475%
1879	SVENSKA HANDELS	0.011%	78.486%
1880	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	78.497%
1881	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	78.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.011%	78.518%
1883	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	78.529%
1884	MEGGITT	0.011%	78.540%
1885	SIGNET JEWELERS	0.011%	78.550%
1886	MIDDLEBY CORP COMMON STOCK USD.01	0.011%	78.561%
1887	ITT INC COMMON STOCK USD1.0	0.011%	78.572%
1888	DREAM OFFICE RE	0.011%	78.583%
1889	BURBERRY GROUP	0.011%	78.593%
1890	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.011%	78.604%
1891	NEWCREST MINING	0.011%	78.615%
1892	KB FINANCIAL GR	0.011%	78.625%
1893	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.011%	78.636%
1894	GALAXY ENTERTA	0.011%	78.647%
1895	RICHELIEU HARDW	0.011%	78.657%
1896	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	78.668%
1897	CENTENNIAL RESO	0.011%	78.678%
1898	TELE2 AB-B SHS	0.011%	78.689%
1899	INTERDIGITAL IN	0.011%	78.700%
1900	TARGA RESOURCES CORP COMMON STOCK USD.001	0.011%	78.710%
1901	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.011%	78.721%
1902	INTERMEDIATE CA	0.011%	78.731%
1903	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.011%	78.742%
1904	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	78.753%
1905	KERRY GROUP PLC	0.011%	78.763%
1906	NESTLE FINANCE	0.011%	78.774%
1907	LEIDOS HOLDINGS	0.011%	78.784%
1908	INGENICO	0.011%	78.795%
1909	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	78.805%
1910	ALCOA CORP COMMON STOCK USD.01	0.011%	78.816%
1911	CIRRUS LOGIC IN	0.011%	78.827%
1912	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.011%	78.837%
1913	OJI PAPER CO	0.011%	78.848%
1914	WOODWARD INC COMMON STOCK USD.00292	0.011%	78.858%
1915	SUNCORP GROUP	0.010%	78.869%
1916	NITTO DENKO COR	0.010%	78.879%
1917	FLOWSERVE CORP COMMON STOCK USD1.25	0.010%	78.890%
1918	SAMPO OYJ	0.010%	78.900%
1919	LENNAR CORP COMPANY GUAR 01/22 4.125	0.010%	78.910%
1920	TAIHEIYO CEMENT	0.010%	78.921%
1921	CRED SUIS GP FU	0.010%	78.931%
1922	HUBBELL INC COMMON STOCK USD.01	0.010%	78.942%
1923	CTBC FINANCIAL	0.010%	78.952%
1924	FNB CORP COMMON STOCK USD.01	0.010%	78.963%
1925	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.010%	78.973%
1926	FUBON FINANCIAL	0.010%	78.984%
1927	XILINX INC	0.010%	78.994%
1928	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.004%
1929	GN STORE NORD	0.010%	79.015%
1930	YUM BRANDS INC COMMON STOCK	0.010%	79.025%
1931	SUMITOMO HEAVY	0.010%	79.036%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.010%	79.046%
1933	FREENET AG	0.010%	79.056%
1934	BANKUNITED INC COMMON STOCK USD.01	0.010%	79.067%
1935	NIPPON TEL&TEL	0.010%	79.077%
1936	EAGLE MATERIALS	0.010%	79.088%
1937	WINPAK LTD	0.010%	79.098%
1938	CHINA INSURANCE	0.010%	79.108%
1939	FIBRA UNO ADMIN	0.010%	79.119%
1940	HENRY SCHEIN CO	0.010%	79.129%
1941	GALAPAGOS NV	0.010%	79.139%
1942	KEYCORP	0.010%	79.150%
1943	IDEX CORP	0.010%	79.160%
1944	STATE STREET CORP SR UNSECURED 08/20 2.55	0.010%	79.170%
1945	ENBRIDGE ENERGY	0.010%	79.181%
1946	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	79.191%
1947	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.010%	79.201%
1948	PRUDENTIAL CORP	0.010%	79.211%
1949	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	79.222%
1950	SERVICE CORP IN	0.010%	79.232%
1951	SINGAPORE AIRLI	0.010%	79.242%
1952	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.010%	79.252%
1953	SAPPI	0.010%	79.263%
1954	STORE CAPITAL CORP REIT USD.01	0.010%	79.273%
1955	LOGAN PROPERTY	0.010%	79.283%
1956	YES BANK LTD	0.010%	79.294%
1957	JAZZ PHARMACEUT	0.010%	79.304%
1958	INTL CONS AIRLI	0.010%	79.314%
1959	HUMANA INC SR UNSECURED 10/19 2.625	0.010%	79.324%
1960	MURPHY USA INC COMMON STOCK	0.010%	79.335%
1961	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	79.345%
1962	BCO BRADESCO,PR	0.010%	79.355%
1963	FIRST SOLAR INC	0.010%	79.365%
1964	CNH INDUSTRIAL	0.010%	79.375%
1965	MITSUBISHI GAS	0.010%	79.386%
1966	WW GRAINGER INC	0.010%	79.396%
1967	TOKYO ELECTRON	0.010%	79.406%
1968	BIDVEST GROUP L	0.010%	79.416%
1969	BARRATT DEVEL	0.010%	79.426%
1970	SYSCO CORP COMMON STOCK USD1.0	0.010%	79.436%
1971	DR PEPPER SNAPP	0.010%	79.446%
1972	INCHCAPE PLC	0.010%	79.457%
1973	CARNIVAL PLC	0.010%	79.467%
1974	UMPQUA HOLDINGS CORP COMMON STOCK	0.010%	79.477%
1975	HONG KONG EXCHA	0.010%	79.487%
1976	VOESTALPINE AG	0.010%	79.497%
1977	SENIOR HOUSING PROP TRUST REIT USD.01	0.010%	79.507%
1978	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.010%	79.517%
1979	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.010%	79.527%
1980	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	79.537%
1981	POSCO	0.010%	79.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ESSILOR INTERNA	0.010%	79.557%
1983	MORNEAU SHEPELL	0.010%	79.567%
1984	COGECO INC COMMON STOCK	0.010%	79.577%
1985	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	79.588%
1986	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	79.598%
1987	ILG INC COMMON STOCK USD.01	0.010%	79.608%
1988	SINOPHARM GROUP	0.010%	79.618%
1989	SUNNY OPTICAL T	0.010%	79.628%
1990	WHITBREAD PLC	0.010%	79.638%
1991	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	79.648%
1992	CORESITE REALTY CORP REIT USD.01	0.010%	79.658%
1993	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.010%	79.668%
1994	MONDI PLC	0.010%	79.678%
1995	SAP AG	0.010%	79.688%
1996	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	79.698%
1997	ARTIS REAL ESTA	0.010%	79.708%
1998	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	79.718%
1999	ORIGIN ENERGY L	0.010%	79.728%
2000	DAIWA HOUSE IND	0.010%	79.738%
2001	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	79.748%
2002	TREVALI MINING	0.010%	79.758%
2003	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.010%	79.768%
2004	T&D HOLDINGS IN	0.010%	79.778%
2005	HUHTAMAKI OY	0.010%	79.788%
2006	GENTING BHD	0.010%	79.798%
2007	WHITE MOUNTAINS	0.010%	79.807%
2008	BOOKER GROUP	0.010%	79.817%
2009	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	79.827%
2010	DELUXE CORP	0.010%	79.837%
2011	LENOVO GROUP LT	0.010%	79.847%
2012	RELX NV	0.010%	79.857%
2013	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.010%	79.867%
2014	ASTELLAS PHARMA	0.010%	79.877%
2015	CNO FINANCIAL	0.010%	79.887%
2016	DEUTSCHE BOERSE	0.010%	79.896%
2017	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.010%	79.906%
2018	KINGFISHER PLC	0.010%	79.916%
2019	GROUP 4 SECURIC	0.010%	79.926%
2020	DEUTSCHE WOHNEN	0.010%	79.936%
2021	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	79.946%
2022	SANOFI ADR ADR	0.010%	79.955%
2023	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	79.965%
2024	NOVOZYMES A/S	0.010%	79.975%
2025	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	79.985%
2026	FRAPORT AG	0.010%	79.995%
2027	TOKYU FUDOSAN H	0.010%	80.004%
2028	KLA TENCOR CORP COMMON STOCK USD.001	0.010%	80.014%
2029	MITSUBISHI ESTA	0.010%	80.024%
2030	LONGFOR PROPERT	0.010%	80.034%
2031	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	80.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	SVENSKA CELLULO	0.010%	80.053%
2033	PREMIER GOLD MI	0.010%	80.063%
2034	FUJIFILM HLDGS	0.010%	80.073%
2035	ALSTOM	0.010%	80.082%
2036	MOSAIC CO	0.010%	80.092%
2037	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	80.102%
2038	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.010%	80.111%
2039	BANK HAPOALIM B	0.010%	80.121%
2040	BARNES GROUP INC COMMON STOCK USD.01	0.010%	80.131%
2041	US FOODS HOLDING CORP COMMON STOCK USD.01	0.010%	80.140%
2042	SAMSUNG ELEC-ME	0.010%	80.150%
2043	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	80.160%
2044	LIBERTY VENTURES SER A TRACKING STK USD.01	0.010%	80.169%
2045	SHINHAN FINANCI	0.010%	80.179%
2046	AXIS CAPITAL HO	0.010%	80.189%
2047	TIMKEN CO	0.010%	80.198%
2048	SEMPRA ENERGY COMMON STOCK	0.010%	80.208%
2049	FISERV INC COMMON STOCK USD.01	0.010%	80.218%
2050	KIRBY CORP	0.010%	80.227%
2051	SPECTRIS PLC	0.010%	80.237%
2052	HANKYU CORP	0.010%	80.247%
2053	DTE ENERGY INC	0.010%	80.256%
2054	ALTUS GROUP LTD	0.010%	80.266%
2055	OC OERLIKON COR	0.010%	80.275%
2056	NU SKIN ENTERPR	0.010%	80.285%
2057	LOCALIZA RENT A	0.010%	80.295%
2058	OBAYASHI CORP	0.010%	80.304%
2059	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	80.314%
2060	REXNORD CORP COMMON STOCK USD.01	0.010%	80.323%
2061	IBERIABANK CORP	0.010%	80.333%
2062	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	80.343%
2063	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.010%	80.352%
2064	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.010%	80.362%
2065	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	80.371%
2066	PG&E CORP	0.010%	80.381%
2067	WESCO INTERNATI	0.010%	80.390%
2068	WESTERN GAS PAR	0.010%	80.400%
2069	EQUITABLE GROUP	0.010%	80.409%
2070	BBA AVIATION	0.010%	80.419%
2071	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	80.429%
2072	VALIDUS HOLDING	0.010%	80.438%
2073	CORELOGIC INC COMMON STOCK USD1.0	0.010%	80.448%
2074	INCITEC PIVOT	0.010%	80.457%
2075	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	80.467%
2076	HOME BANCSHARES INC COMMON STOCK USD.01	0.010%	80.476%
2077	CABOT CORP	0.010%	80.486%
2078	MICRO FOCUS INT	0.010%	80.495%
2079	ALARIS ROYALTY	0.010%	80.505%
2080	CRANE CO	0.009%	80.514%
2081	VONOVIA SE	0.009%	80.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	GLOBAL PAYMENTS INC COMMON STOCK	0.009%	80.533%
2083	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.009%	80.543%
2084	ROBERT HALF INT	0.009%	80.552%
2085	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	80.562%
2086	ASCENDAS REAL E	0.009%	80.571%
2087	OLD NATIONAL BANCORP COMMON STOCK	0.009%	80.581%
2088	FURUKAWA ELECTR	0.009%	80.590%
2089	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	80.599%
2090	BRENTAG AG	0.009%	80.609%
2091	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.009%	80.618%
2092	MORGAN STANLEY	0.009%	80.628%
2093	DOMTAR CORP USD	0.009%	80.637%
2094	NEW WORLD DEVEL	0.009%	80.647%
2095	NOKIAN RENKAAT	0.009%	80.656%
2096	COPART INC	0.009%	80.665%
2097	MAXIM INTEGRATE	0.009%	80.675%
2098	CALFRAC WELL SE	0.009%	80.684%
2099	ORICA LIMITED	0.009%	80.694%
2100	MAN STRATEGIC H	0.009%	80.703%
2101	EAST JAPAN RAIL	0.009%	80.712%
2102	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	80.722%
2103	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	80.731%
2104	TEIJIN	0.009%	80.741%
2105	EXTENDED STAY AMERICA INC UNIT USD.01	0.009%	80.750%
2106	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.009%	80.759%
2107	CARTER S INC COMMON STOCK USD.01	0.009%	80.769%
2108	PTT EXP&PROD-FG	0.009%	80.778%
2109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.009%	80.787%
2110	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.009%	80.797%
2111	CHIMEI INNOLUX	0.009%	80.806%
2112	PUBLIC SERVICE	0.009%	80.815%
2113	WHIRLPOOL CORP	0.009%	80.825%
2114	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	80.834%
2115	FASTENAL	0.009%	80.843%
2116	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	80.853%
2117	AGILE PROPERTY	0.009%	80.862%
2118	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	80.871%
2119	GROWTHPOINT PRO	0.009%	80.880%
2120	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.009%	80.890%
2121	FORTUM OYJ	0.009%	80.899%
2122	VISHAY INTERTEC	0.009%	80.908%
2123	OP CORPORATE BA	0.009%	80.918%
2124	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.009%	80.927%
2125	SEMICONDUCTOR M	0.009%	80.936%
2126	AUTOZONE INC SR UNSECURED 04/22 3.7	0.009%	80.945%
2127	SUNRISE COMMUNC	0.009%	80.955%
2128	BLUEBIRD BIO IN	0.009%	80.964%
2129	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	80.973%
2130	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.982%
2131	WEC ENERGY GROU	0.009%	80.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	81.001%
2133	NVR INC COMMON STOCK USD.01	0.009%	81.010%
2134	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	81.019%
2135	MCCORMICK & CO	0.009%	81.028%
2136	BOSKALIS WESTMN	0.009%	81.038%
2137	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	81.047%
2138	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	81.056%
2139	CIENA CORP COMMON STOCK USD.01	0.009%	81.065%
2140	INDIABULLS HOUS	0.009%	81.074%
2141	BRP INC/CA- SUB	0.009%	81.083%
2142	EDISON INTERNATIONAL COMMON STOCK	0.009%	81.093%
2143	SBM OFFSHORE NV	0.009%	81.102%
2144	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	81.111%
2145	MINITUBISHI MATE	0.009%	81.120%
2146	SERVICEMASTER G	0.009%	81.129%
2147	ASSA ABLOY AB	0.009%	81.138%
2148	HELVETIA HOLDIN	0.009%	81.148%
2149	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	81.157%
2150	QBE INSURANCE	0.009%	81.166%
2151	CHINA SHENHUA E	0.009%	81.175%
2152	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.009%	81.184%
2153	LIFE STORAGE INC REIT USD.01	0.009%	81.193%
2154	PURE INDUSTRIAL	0.009%	81.202%
2155	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.009%	81.212%
2156	ENSTAR GROUP LT	0.009%	81.221%
2157	DREAM GLOBAL RE	0.009%	81.230%
2158	INFORMA PLC	0.009%	81.239%
2159	AIR FRANCE-KLM	0.009%	81.248%
2160	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	81.257%
2161	CENTRICA PLC	0.009%	81.266%
2162	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	81.275%
2163	JAPAN RETAIL FU	0.009%	81.284%
2164	RELX PLC SPON ADR ADR	0.009%	81.293%
2165	NOMURA REAL EST	0.009%	81.302%
2166	ECOLAB INC SR UNSECURED 12/21 4.35	0.009%	81.311%
2167	GS HOLDINGS COR	0.009%	81.321%
2168	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.009%	81.330%
2169	BARLOWORLD LTD	0.009%	81.339%
2170	KIA MOTORS CORP	0.009%	81.348%
2171	MEREDITH CORP	0.009%	81.357%
2172	SKYWEST INC COMMON STOCK	0.009%	81.366%
2173	IMI PLC	0.009%	81.375%
2174	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	81.384%
2175	CLOROX CO	0.009%	81.393%
2176	DERWENT LONDON	0.009%	81.402%
2177	SYNOPSIS INC	0.009%	81.411%
2178	KAO CORP	0.009%	81.420%
2179	VIASAT INC COMMON STOCK USD.0001	0.009%	81.429%
2180	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.009%	81.438%
2181	ASSOCD BANC-COR	0.009%	81.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	81.456%
2183	LEGG MASON INC COMMON STOCK USD.1	0.009%	81.465%
2184	TATE & LYLE	0.009%	81.474%
2185	SAMSUNG SDI CO	0.009%	81.483%
2186	SINO BIOPHAMACE	0.009%	81.492%
2187	MAPFRE SA	0.009%	81.501%
2188	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	81.510%
2189	COMPASS GROUP P	0.009%	81.519%
2190	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	81.528%
2191	FONCIERE DES RE	0.009%	81.537%
2192	GPO FIN BANORTE	0.009%	81.546%
2193	SEALED AIR CORP COMMON STOCK USD.1	0.009%	81.555%
2194	EXELON GENERATI	0.009%	81.564%
2195	HENGAN INTL	0.009%	81.573%
2196	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	81.582%
2197	ISHIKAWAJIMA HA	0.009%	81.590%
2198	DAIWA SECURITIE	0.009%	81.599%
2199	CES ENERGY SOLU	0.009%	81.608%
2200	SEB SA	0.009%	81.617%
2201	NIPPON PROLOGIS	0.009%	81.626%
2202	CITRIX SYSTEMS	0.009%	81.635%
2203	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.009%	81.644%
2204	STERIS PLC	0.009%	81.653%
2205	TEGNA INC COMMON STOCK USD1.0	0.009%	81.662%
2206	ICICI BANK LTD	0.009%	81.671%
2207	CH ROBINSON WOR	0.009%	81.680%
2208	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.009%	81.689%
2209	FLUOR CORP COMMON STOCK USD.01	0.009%	81.698%
2210	INTERTAPE POLYM	0.009%	81.706%
2211	TULLOW OIL PLC	0.009%	81.715%
2212	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	81.724%
2213	CERNER CORP	0.009%	81.733%
2214	MOODY S CORP COMMON STOCK USD.01	0.009%	81.742%
2215	SONOVA HOLDING	0.009%	81.751%
2216	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.009%	81.760%
2217	MARUBENI CORP	0.009%	81.769%
2218	OMNICOM GROUP I	0.009%	81.777%
2219	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	81.786%
2220	DISCOVERY HLDGS	0.009%	81.795%
2221	MINTH GROUP LTD	0.009%	81.804%
2222	JAPAN TOBACCO I	0.009%	81.813%
2223	B+G FOODS INC COMMON STOCK USD.01	0.009%	81.822%
2224	RENTOKIL INITIA	0.009%	81.830%
2225	KLX INC COMMON STOCK USD.01	0.009%	81.839%
2226	BARRY CALLEBAUT	0.009%	81.848%
2227	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	81.857%
2228	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	81.866%
2229	AAREAL BANK AG	0.009%	81.874%
2230	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.009%	81.883%
2231	CATHAY FINANCIA	0.009%	81.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	LIXIL GROUP COR	0.009%	81.901%
2233	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	81.910%
2234	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	81.918%
2235	TRAVIS PERKINS	0.009%	81.927%
2236	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.009%	81.936%
2237	NORDSTROM INC	0.009%	81.945%
2238	MSC INDUSTRIAL	0.009%	81.953%
2239	TEMENOS GROUP A	0.009%	81.962%
2240	REDEFINE PROPER	0.009%	81.971%
2241	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.009%	81.980%
2242	CONVERGYS CORP COMMON STOCK	0.009%	81.988%
2243	AGF MGMT LTD CL	0.009%	81.997%
2244	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	82.006%
2245	CHILDRENS PLACE	0.009%	82.015%
2246	FOOT LOCKER INC COMMON STOCK USD.01	0.009%	82.023%
2247	AVERY DENNISON	0.009%	82.032%
2248	TOTAL ENERGY SE	0.009%	82.041%
2249	DOWNER EDI LTD	0.009%	82.050%
2250	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.009%	82.058%
2251	THERMO FISHER S	0.009%	82.067%
2252	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	82.076%
2253	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.009%	82.084%
2254	CABOT OIL & GAS	0.009%	82.093%
2255	GRACO INC COMMON STOCK USD1.0	0.009%	82.102%
2256	VOLKSWAGEN LEAS	0.009%	82.110%
2257	SUNTEC REIT	0.009%	82.119%
2258	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	82.128%
2259	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.009%	82.137%
2260	OMRON CORP	0.009%	82.145%
2261	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	82.154%
2262	DAIKIN INDUSTRI	0.009%	82.163%
2263	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.009%	82.171%
2264	CHORUS AVIATION	0.009%	82.180%
2265	BAJAJ FINSERV L	0.009%	82.189%
2266	KAWASAKI HEAVY	0.009%	82.197%
2267	EXPRESS SCRIPTS	0.009%	82.206%
2268	UNITED URBAN IN	0.009%	82.214%
2269	NIKE INC SR UNSECURED 11/26 2.375	0.009%	82.223%
2270	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.009%	82.232%
2271	BECTON DICKINSON	0.009%	82.240%
2272	INDITEX SA	0.009%	82.249%
2273	AMERICA MOVIL S	0.009%	82.258%
2274	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	82.266%
2275	Atlantia SpA	0.009%	82.275%
2276	HELMERICH & PAY	0.009%	82.283%
2277	HEINEKEN NV	0.009%	82.292%
2278	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.009%	82.301%
2279	TRANSOCEAN LTD	0.009%	82.309%
2280	PPL CORPORATION	0.009%	82.318%
2281	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.009%	82.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.009%	82.335%
2283	KONICA MINOLTA	0.009%	82.344%
2284	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	82.352%
2285	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	82.361%
2286	FMC CORP	0.009%	82.369%
2287	II VI INC COMMON STOCK	0.009%	82.378%
2288	SNYDERS LANCE INC COMMON STOCK USD.833	0.009%	82.387%
2289	BCA POP EMILIA	0.009%	82.395%
2290	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	82.404%
2291	KERING	0.009%	82.412%
2292	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.009%	82.421%
2293	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	82.429%
2294	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	82.438%
2295	AT+T INC SR UNSECURED 02/21 2.8	0.009%	82.447%
2296	PATTERSON COS INC COMMON STOCK USD.01	0.009%	82.455%
2297	SHELL INTERNATI	0.009%	82.464%
2298	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	82.472%
2299	FIRST INDL REAL	0.009%	82.481%
2300	METSO OYJ	0.009%	82.489%
2301	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	82.498%
2302	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	82.506%
2303	WILLIAM HILL PL	0.009%	82.515%
2304	LEONI AG	0.009%	82.523%
2305	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	82.532%
2306	GOLD FIELDS LTD SPONS ADR ADR	0.009%	82.540%
2307	PANDORA A/S	0.009%	82.549%
2308	CAPITACOMMERCIA	0.009%	82.557%
2309	GATX CORP	0.008%	82.566%
2310	SEKISUI HOUSE	0.008%	82.574%
2311	COHERENT INC	0.008%	82.583%
2312	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	82.591%
2313	EXPERIAN PLC	0.008%	82.600%
2314	ACS, ACTIVIDADE	0.008%	82.608%
2315	AXIS BANK	0.008%	82.617%
2316	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.625%
2317	BANCORPSOUTH BANK COMMON STOCK	0.008%	82.634%
2318	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	82.642%
2319	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.008%	82.651%
2320	KEYBANK NA/CLEV	0.008%	82.659%
2321	CAP GEMINI	0.008%	82.668%
2322	ALPS ELECTRIC C	0.008%	82.676%
2323	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	82.685%
2324	AVIGILON CORP C	0.008%	82.693%
2325	VARIAN MEDICAL	0.008%	82.702%
2326	IMPERIAL HOLDIN	0.008%	82.710%
2327	KROTON EDUCACIO	0.008%	82.718%
2328	EVERSOURCE ENER	0.008%	82.727%
2329	BUCHER IND-REGD	0.008%	82.735%
2330	CK ASSET HOLDIN	0.008%	82.744%
2331	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	82.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	RESONA HOLDINGS	0.008%	82.761%
2333	KEPPEL CORP	0.008%	82.769%
2334	RLJ LODGING TRUST REIT	0.008%	82.778%
2335	NICHIREI CORP	0.008%	82.786%
2336	SHINHAN FIN GRO	0.008%	82.794%
2337	GEBERIT AG-REG	0.008%	82.803%
2338	VENTURE CORP	0.008%	82.811%
2339	WORTHINGTON IND	0.008%	82.820%
2340	LIVANOVA PLC	0.008%	82.828%
2341	PERKINELMER INC COMMON STOCK USD1.0	0.008%	82.837%
2342	SANMINA CORP COMMON STOCK USD.01	0.008%	82.845%
2343	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.853%
2344	BEAZLEY PLC	0.008%	82.862%
2345	BENDIGO AND ADE	0.008%	82.870%
2346	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.879%
2347	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.008%	82.887%
2348	HCL TECHNOLOGIE	0.008%	82.895%
2349	KESKO	0.008%	82.904%
2350	ADVANCED SEMICO	0.008%	82.912%
2351	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	82.921%
2352	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.929%
2353	DENKI KAGAKU KO	0.008%	82.937%
2354	BED BATH & BEYO	0.008%	82.946%
2355	BABCOCK INTL GR	0.008%	82.954%
2356	A P MOLLER - MA	0.008%	82.962%
2357	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	82.971%
2358	PASON SYSTEMS I	0.008%	82.979%
2359	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.987%
2360	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.008%	82.996%
2361	RPC GROUP	0.008%	83.004%
2362	MAXIMUS INC COMMON STOCK	0.008%	83.012%
2363	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	83.021%
2364	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	83.029%
2365	ROGERS CORP COMMON STOCK USD1.0	0.008%	83.037%
2366	CNX RESOURCES CORP COMMON STOCK USD.01	0.008%	83.046%
2367	GOLDEN RESORTS	0.008%	83.054%
2368	YY INC ADR ADR USD.00001	0.008%	83.062%
2369	CHINA MERCHANT	0.008%	83.070%
2370	CREW ENERGY INC	0.008%	83.079%
2371	BLACK KNIGHT INC COMMON STOCK	0.008%	83.087%
2372	HKT TRUST	0.008%	83.095%
2373	SIGNATURE BANK COMMON STOCK USD.01	0.008%	83.103%
2374	WATERS CORP	0.008%	83.112%
2375	ICADE	0.008%	83.120%
2376	ANHUI CONCH CEM	0.008%	83.128%
2377	AXA-UAP	0.008%	83.136%
2378	SYDBANK	0.008%	83.145%
2379	CHINA RESOURCES	0.008%	83.153%
2380	EUTELSAT COMMUN	0.008%	83.161%
2381	KURARAY CO	0.008%	83.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	ASAHI BREWERIES	0.008%	83.177%
2383	HERMAN MILLER I	0.008%	83.186%
2384	MICROCHIP TECHN	0.008%	83.194%
2385	ANTOFAGASTA HLD	0.008%	83.202%
2386	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.210%
2387	SBI HOLDINGS IN	0.008%	83.218%
2388	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	83.227%
2389	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	83.235%
2390	COBHAM PLC	0.008%	83.243%
2391	CARPENTER TECH	0.008%	83.251%
2392	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	83.259%
2393	SUMITOMO MITSUI	0.008%	83.267%
2394	SUBSEA 7 SA	0.008%	83.275%
2395	MCKESSON CORP SR UNSECURED 03/21 4.75	0.008%	83.284%
2396	EQUITY COMMONWEALTH REIT USD.01	0.008%	83.292%
2397	ORIX JREIT INC	0.008%	83.300%
2398	PARTNERS GROUP	0.008%	83.308%
2399	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	83.316%
2400	ESTEE LAUDER CO	0.008%	83.324%
2401	FERROGLOBE PLC	0.008%	83.332%
2402	INVITATION HOMES INC REIT USD.01	0.008%	83.340%
2403	CATTOLICA ASSIC	0.008%	83.348%
2404	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	83.357%
2405	DONALDSON CO IN	0.008%	83.365%
2406	MATADOR RESOURCES CO COMMON STOCK USD.01	0.008%	83.373%
2407	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	83.381%
2408	PRA HEALTH SCIE	0.008%	83.389%
2409	BORAL LIMITED	0.008%	83.397%
2410	DEUTSCHE TELEKO	0.008%	83.405%
2411	POPULAR INC COMMON STOCK USD.01	0.008%	83.413%
2412	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.008%	83.421%
2413	BID CORP LTD	0.008%	83.429%
2414	UNI-PRESIDENT E	0.008%	83.437%
2415	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	83.445%
2416	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.008%	83.453%
2417	WATSCO INC COMMON STOCK USD.5	0.008%	83.461%
2418	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	83.469%
2419	TELEFONICA EMIS	0.008%	83.477%
2420	DAVE & BUSTER'S	0.008%	83.486%
2421	SUNSTONE HOTEL	0.008%	83.494%
2422	BAYER MOTOREN W	0.008%	83.502%
2423	J + J SNACK FOODS CORP COMMON STOCK	0.008%	83.510%
2424	AMERIPRISE FINA	0.008%	83.518%
2425	WENDY S CO/THE COMMON STOCK USD.1	0.008%	83.526%
2426	THYSSEN KRUPP A	0.008%	83.534%
2427	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	83.542%
2428	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	83.550%
2429	VISTRA ENERGY CORP COMMON STOCK	0.008%	83.558%
2430	ALLEGIANT TRAVE	0.008%	83.566%
2431	CRODA INTERNATI	0.008%	83.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	ALACER GOLD COR	0.008%	83.581%
2433	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	83.589%
2434	ACCOR	0.008%	83.597%
2435	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.008%	83.605%
2436	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	83.613%
2437	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	83.621%
2438	ORIX CORP	0.008%	83.629%
2439	BANK OF QUEENSL	0.008%	83.637%
2440	H.B. FULLER CO. COMMON STOCK USD1.0	0.008%	83.645%
2441	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	83.653%
2442	TAUBMAN CENTERS INC REIT USD.01	0.008%	83.661%
2443	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	83.669%
2444	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	83.677%
2445	SOUTH32 LTD	0.008%	83.685%
2446	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	83.692%
2447	LINCOLN ELEC HL	0.008%	83.700%
2448	AARON S INC COMMON STOCK USD.5	0.008%	83.708%
2449	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	83.716%
2450	PROXIMUS	0.008%	83.724%
2451	METRO WHOLESALE	0.008%	83.732%
2452	SHAFTESBURY	0.008%	83.740%
2453	ILLINOIS TOOL W	0.008%	83.748%
2454	ELECTROCOMPONEN	0.008%	83.756%
2455	COUSINS PROPERTIES INC REIT USD1.0	0.008%	83.764%
2456	DAIWAHOUSE RE	0.008%	83.771%
2457	CRACKER BARREL	0.008%	83.779%
2458	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	83.787%
2459	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	83.795%
2460	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	83.803%
2461	SINGAPORE TELEC	0.008%	83.811%
2462	CIT GROUP INC COMMON STOCK USD.01	0.008%	83.819%
2463	PT BANK CENTRAL	0.008%	83.827%
2464	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	83.834%
2465	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	83.842%
2466	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	83.850%
2467	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	83.858%
2468	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	83.866%
2469	ULVAC INC.	0.008%	83.874%
2470	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	83.881%
2471	ROGERS SUGAR IN	0.008%	83.889%
2472	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	83.897%
2473	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.008%	83.905%
2474	KB FINANCIAL GROUP INC ADR ADR	0.008%	83.913%
2475	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	83.921%
2476	COLRUYT SA	0.008%	83.928%
2477	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.008%	83.936%
2478	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	83.944%
2479	ITAU UNIBANCO H SPON PRF ADR ADR	0.008%	83.952%
2480	PAYSAFE GROUP P	0.008%	83.960%
2481	OASIS PETROLEUM INC COMMON STOCK USD.01	0.008%	83.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	SALESFORCE.COM	0.008%	83.975%
2483	HP INC SR UNSECURED 06/21 4.3	0.008%	83.983%
2484	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	83.991%
2485	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	83.998%
2486	CLOSE BROS GROU	0.008%	84.006%
2487	BIOVERATIV INC COMMON STOCK USD.001	0.008%	84.014%
2488	TELENOR AS	0.008%	84.022%
2489	SHIMAO PROPERTY	0.008%	84.029%
2490	JUPITER PLC	0.008%	84.037%
2491	SABRE CORP COMMON STOCK USD.01	0.008%	84.045%
2492	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	84.053%
2493	BHARAT FORGE LT	0.008%	84.060%
2494	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	84.068%
2495	CHURCH & DWIGHT	0.008%	84.076%
2496	PROCTER & GAMBL	0.008%	84.084%
2497	CONDUENT INC COMMON STOCK USD.01	0.008%	84.091%
2498	SHOPRITE HLDGS	0.008%	84.099%
2499	AURUBIS AG	0.008%	84.107%
2500	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.008%	84.114%
2501	PLASTIC OMNIUM	0.008%	84.122%
2502	TOPBUILD CORP COMMON STOCK	0.008%	84.130%
2503	GETINGE AB, B S	0.008%	84.138%
2504	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	84.145%
2505	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	84.153%
2506	AUTOCANADA INC	0.008%	84.161%
2507	ENTERPRISE PROD	0.008%	84.168%
2508	CHINA GAS HOLDI	0.008%	84.176%
2509	TOYO SEIKAN KAI	0.008%	84.184%
2510	INVESTEC PLC	0.008%	84.192%
2511	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	84.199%
2512	EBAY INC 3.45%	0.008%	84.207%
2513	GRUBHUB INC COMMON STOCK USD.0001	0.008%	84.215%
2514	CLEAN HARBOR IN	0.008%	84.222%
2515	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	84.230%
2516	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	84.238%
2517	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	84.245%
2518	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	84.253%
2519	EVERCORE PARTNE	0.008%	84.261%
2520	TAIWAN CEMENT	0.008%	84.268%
2521	THK CO	0.008%	84.276%
2522	CENTRAL JAPAN R	0.008%	84.284%
2523	TRINSEO SA	0.008%	84.291%
2524	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	84.299%
2525	HUSQVARNA AB -	0.008%	84.307%
2526	FIRSTCASH INC COMMON STOCK USD.01	0.008%	84.314%
2527	NEW YORK TIMES	0.008%	84.322%
2528	RED HAT INC COMMON STOCK USD.0001	0.008%	84.330%
2529	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	84.337%
2530	J FRONT RETAILI	0.008%	84.345%
2531	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.008%	84.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	BCO BRADESCO SA	0.008%	84.360%
2533	WABTEC CORP COMMON STOCK USD.01	0.008%	84.368%
2534	TEVA PHARMACEUTICAL SP ADR ADR	0.008%	84.375%
2535	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	84.383%
2536	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	84.391%
2537	BOARDWALK REIT	0.008%	84.398%
2538	CVB FINANCIAL CORP COMMON STOCK	0.008%	84.406%
2539	JANUS HENDERSON	0.008%	84.413%
2540	GUYANA GOLDFIEL	0.008%	84.421%
2541	BAIDU INC SPON ADR ADR USD.00005	0.008%	84.428%
2542	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	84.436%
2543	LITTELFUSE INC COMMON STOCK USD.01	0.008%	84.444%
2544	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	84.451%
2545	VERINT SYSTEMS	0.008%	84.459%
2546	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	84.466%
2547	ANIXTER INTL IN	0.008%	84.474%
2548	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	84.482%
2549	KAPSTONE PAPER	0.008%	84.489%
2550	HINDALCO INDS	0.008%	84.497%
2551	FIRST MERCHANTS CORP COMMON STOCK	0.008%	84.504%
2552	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.008%	84.512%
2553	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	84.519%
2554	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	84.527%
2555	SILGAN HLDGS	0.008%	84.534%
2556	BT GROUP PLC	0.008%	84.542%
2557	CALLON PETROLEUM CO COMMON STOCK USD.01	0.008%	84.550%
2558	GLACIER BANCORP INC COMMON STOCK USD.01	0.008%	84.557%
2559	CANACCORD FINAN	0.008%	84.565%
2560	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	84.572%
2561	ADVANCE RESIDEN	0.008%	84.580%
2562	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.008%	84.587%
2563	TRELLEBORG AB	0.008%	84.595%
2564	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	84.602%
2565	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	84.610%
2566	CAPITAMALL TRUS	0.008%	84.617%
2567	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	84.625%
2568	DAINIPPON INK&C	0.007%	84.632%
2569	LOGMEIN INC COMMON STOCK USD.01	0.007%	84.640%
2570	WILLIAM DEMANT	0.007%	84.647%
2571	FERROVIAL SA	0.007%	84.655%
2572	LEGRAND SA	0.007%	84.662%
2573	STAR ENTERTAINM	0.007%	84.670%
2574	SANTOS LIMITED	0.007%	84.677%
2575	ENTERGY CORP	0.007%	84.685%
2576	HASEKO CORP	0.007%	84.692%
2577	ATLAS COPCO AB-	0.007%	84.700%
2578	HASBRO INC	0.007%	84.707%
2579	TARO PHARMACEUT	0.007%	84.714%
2580	TRIMBLE INC COMMON STOCK	0.007%	84.722%
2581	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	84.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	UBE INDUSTRIES	0.007%	84.737%
2583	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	84.744%
2584	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	84.752%
2585	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	84.759%
2586	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.007%	84.767%
2587	SUMITOMO RUBBER	0.007%	84.774%
2588	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.007%	84.782%
2589	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.789%
2590	SINCLAIR BROADC	0.007%	84.796%
2591	MAJOR DRILLING	0.007%	84.804%
2592	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.811%
2593	ENERSYS COMMON STOCK USD.01	0.007%	84.819%
2594	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.007%	84.826%
2595	GAM HOLDING LTD	0.007%	84.834%
2596	CANACOL ENERGY	0.007%	84.841%
2597	TERNA RETE ELET	0.007%	84.848%
2598	RAIA DROGASIL S	0.007%	84.856%
2599	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.863%
2600	CALATLANTIC GRO	0.007%	84.871%
2601	TRITON INTERNAT	0.007%	84.878%
2602	MILLICOM INTL C	0.007%	84.885%
2603	WIENERBERGER AG	0.007%	84.893%
2604	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.900%
2605	ABM INDUSTRIES INC COMMON STOCK USD.01	0.007%	84.908%
2606	GREAT WALL AUTO	0.007%	84.915%
2607	AMEREN CORP	0.007%	84.922%
2608	HAEMONETICS COR	0.007%	84.930%
2609	CAPSTONE MINING	0.007%	84.937%
2610	DENTSU INC.	0.007%	84.944%
2611	NIPPON YUSEN KK	0.007%	84.952%
2612	UPL LTD	0.007%	84.959%
2613	CREDICORP	0.007%	84.966%
2614	CHINA RESOURCES	0.007%	84.974%
2615	CHINA GOLD INTL	0.007%	84.981%
2616	ASTRA INTERNATI	0.007%	84.988%
2617	WORLEYPARSONS	0.007%	84.996%
2618	CEZ AS	0.007%	85.003%
2619	FAMILYMART CO	0.007%	85.010%
2620	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.018%
2621	FORTUNA SILVER MINES INC COMMON STOCK	0.007%	85.025%
2622	NATIXIS	0.007%	85.032%
2623	NGK INSULATORS	0.007%	85.040%
2624	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.007%	85.047%
2625	COMPAL ELECTRON	0.007%	85.054%
2626	PAYCHEX INC	0.007%	85.061%
2627	WANT WANT CHINA	0.007%	85.069%
2628	FERRO CORP	0.007%	85.076%
2629	CNPC (HONG KONG	0.007%	85.083%
2630	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	85.090%
2631	JBG SMITH PROPERTIES REIT USD.01	0.007%	85.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	EXELON CORP SR UNSECURED 12/20 5.15	0.007%	85.105%
2633	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.112%
2634	EHOSTAR CORP A COMMON STOCK USD.001	0.007%	85.119%
2635	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	85.127%
2636	O'REILLY AUTOMO	0.007%	85.134%
2637	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	85.141%
2638	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.007%	85.148%
2639	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	85.156%
2640	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	85.163%
2641	BYD CO	0.007%	85.170%
2642	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.177%
2643	MITSUMI OSK LINE	0.007%	85.184%
2644	SUNOPTA INC COMMON STOCK	0.007%	85.192%
2645	Straumann AG	0.007%	85.199%
2646	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	85.206%
2647	SAMSUNG FIRE &	0.007%	85.213%
2648	TRUSTMARK CORP COMMON STOCK	0.007%	85.221%
2649	ORPEA	0.007%	85.228%
2650	LG TELECOM LTD	0.007%	85.235%
2651	ALTIUS MINERALS	0.007%	85.242%
2652	WPP PLC	0.007%	85.249%
2653	COOPER TIRE&RUB	0.007%	85.256%
2654	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.264%
2655	UBS GROUP	0.007%	85.271%
2656	SURGE ENERGY IN	0.007%	85.278%
2657	COMPEQ MFG	0.007%	85.285%
2658	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	85.292%
2659	AT+T INC SR UNSECURED 02/21 4.6	0.007%	85.299%
2660	MEGA FINANCIAL	0.007%	85.307%
2661	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	85.314%
2662	ALFA SA DE CV	0.007%	85.321%
2663	EASTGROUP PROPERTIES INC REIT	0.007%	85.328%
2664	LENNAR CORP 4.7	0.007%	85.335%
2665	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.007%	85.342%
2666	IG GROUP HLDGS	0.007%	85.350%
2667	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	85.357%
2668	RLI CORP COMMON STOCK USD1.0	0.007%	85.364%
2669	BANCO SANTANDER SA SPON ADR ADR	0.007%	85.371%
2670	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	85.378%
2671	Dongbu Insuranc	0.007%	85.385%
2672	PARAMOUNT GROUP INC REIT USD.01	0.007%	85.392%
2673	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	85.399%
2674	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	85.407%
2675	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	85.414%
2676	PROGRESS ENERGY	0.007%	85.421%
2677	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	85.428%
2678	LEGGETT + PLATT INC COMMON STOCK USD.01	0.007%	85.435%
2679	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	85.442%
2680	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	85.449%
2681	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	85.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	BRUKER CORP COMMON STOCK USD.01	0.007%	85.463%
2683	HAYS	0.007%	85.470%
2684	EMPIRE STATE RE	0.007%	85.478%
2685	NATIONAL GENERA	0.007%	85.485%
2686	ACCIONA SA	0.007%	85.492%
2687	YOKOHAMA RUBBER	0.007%	85.499%
2688	WAJAX CORP	0.007%	85.506%
2689	SUNAC CHINA HLD	0.007%	85.513%
2690	B&M EUROPEAN VA	0.007%	85.520%
2691	AMER SPORTS OYJ	0.007%	85.527%
2692	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	85.534%
2693	ASPEN PHARMACAR	0.007%	85.541%
2694	GATX CORP	0.007%	85.548%
2695	MATTEL INC COMMON STOCK USD1.0	0.007%	85.555%
2696	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	85.562%
2697	CAMPBELL SOUP C	0.007%	85.569%
2698	PRICESMART INC	0.007%	85.576%
2699	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	85.583%
2700	NORDEA BANK AB	0.007%	85.590%
2701	APERAM SA	0.007%	85.597%
2702	DONGFENG MOTOR	0.007%	85.604%
2703	CAMBREX CORP COMMON STOCK USD.1	0.007%	85.611%
2704	RESILIENT REIT	0.007%	85.618%
2705	ENSCO PLC CLASS	0.007%	85.625%
2706	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.007%	85.632%
2707	CANFOR PULP PRO	0.007%	85.639%
2708	MSCI INC	0.007%	85.646%
2709	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.007%	85.653%
2710	JTEKT CORP.	0.007%	85.660%
2711	SAMSONITE INTL	0.007%	85.667%
2712	NEWS CORP CLASS A COMMON STOCK USD.01	0.007%	85.674%
2713	WALSIN TECHNOLO	0.007%	85.681%
2714	ASML HOLDING NV	0.007%	85.688%
2715	SIENNA SENIOR L	0.007%	85.695%
2716	SAIPEM SPA	0.007%	85.702%
2717	VEOLIA ENVIRONM	0.007%	85.709%
2718	CABLE ONE INC COMMON STOCK USD.01	0.007%	85.716%
2719	TASEKO MINES LT	0.007%	85.723%
2720	YOKOGAWA ELECTR	0.007%	85.730%
2721	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	85.737%
2722	ENGHOUSE SYSTEM	0.007%	85.743%
2723	SYMRISE AG	0.007%	85.750%
2724	GPO TELEVISA	0.007%	85.757%
2725	LUKOIL PJSC - A	0.007%	85.764%
2726	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	85.771%
2727	NINE DRAGONS PA	0.007%	85.778%
2728	INTL FLAVORS&FR	0.007%	85.785%
2729	BRANDYWINE REAL	0.007%	85.792%
2730	GLOBUS MEDICAL	0.007%	85.799%
2731	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.007%	85.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	SEABOARD CORP COMMON STOCK USD1.0	0.007%	85.813%
2733	PARAGON GROUP O	0.007%	85.820%
2734	MARUTI SUZUKI	0.007%	85.827%
2735	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.833%
2736	SEAGATE TECHNOL	0.007%	85.840%
2737	KAZAKHMYS PLC	0.007%	85.847%
2738	BANCO COMERCIAL	0.007%	85.854%
2739	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	85.861%
2740	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.007%	85.868%
2741	MITSUBISHI UJF	0.007%	85.875%
2742	AUTOZONE INC COMMON STOCK USD.01	0.007%	85.882%
2743	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	85.889%
2744	SOTHEBY S COMMON STOCK USD.01	0.007%	85.895%
2745	TRANSALTA RENEW	0.007%	85.902%
2746	HITACHI CONST M	0.007%	85.909%
2747	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.916%
2748	WALGREEN BOOTS	0.007%	85.923%
2749	EMPRESA BRASILE	0.007%	85.930%
2750	FINISAR CORPORATION COMMON STOCK USD.001	0.007%	85.936%
2751	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	85.943%
2752	L BRANDS INC COMMON STOCK USD.5	0.007%	85.950%
2753	GERRESHEIMER GR	0.007%	85.957%
2754	GRANITE CONST	0.007%	85.964%
2755	ARCH COAL INC A COMMON STOCK USD.01	0.007%	85.971%
2756	MINERAL RESOURC	0.007%	85.977%
2757	KASIKORNBANK PL	0.007%	85.984%
2758	RED ELECTRICA C	0.007%	85.991%
2759	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	85.998%
2760	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	86.005%
2761	ELECTROLUX AB-S	0.007%	86.012%
2762	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.007%	86.018%
2763	BUFFALO WILD WINGS INC COMMON STOCK	0.007%	86.025%
2764	FIRST FINANCIAL	0.007%	86.032%
2765	VALVOLINE INC COMMON STOCK USD.01	0.007%	86.039%
2766	FINMECCANICA SP	0.007%	86.045%
2767	INDOFOODS SUKSE	0.007%	86.052%
2768	SM ENERGY CO COMMON STOCK USD.01	0.007%	86.059%
2769	WACKER CHEMIE A	0.007%	86.066%
2770	GPE EUROTUNNEL	0.007%	86.072%
2771	LOOMIS AB	0.007%	86.079%
2772	GREIF INC CL A COMMON STOCK	0.007%	86.086%
2773	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	86.093%
2774	EVONIK INDUSTRI	0.007%	86.099%
2775	WARTSILA OYJ AB	0.007%	86.106%
2776	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	86.113%
2777	HOWDEN JOINERY	0.007%	86.120%
2778	OWENS-ILLINOIS	0.007%	86.126%
2779	EBARA CORP	0.007%	86.133%
2780	AXEL SPRINGER A	0.007%	86.140%
2781	WALKER + DUNLOP INC COMMON STOCK	0.007%	86.146%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	86.153%
2783	CHEMED CORP COMMON STOCK USD1.0	0.007%	86.160%
2784	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.007%	86.167%
2785	TENNECO AUTOMOT	0.007%	86.173%
2786	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	86.180%
2787	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	86.187%
2788	TRIBUNE MEDIA C	0.007%	86.193%
2789	BADGER DAYLIGHT	0.007%	86.200%
2790	ANGLOVAAL INDS	0.007%	86.207%
2791	LIFEPOINT HOSPI	0.007%	86.213%
2792	THE FOSCHINI GR	0.007%	86.220%
2793	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	86.227%
2794	PROCTER & GAMBL	0.007%	86.233%
2795	SEVERN TRENT	0.007%	86.240%
2796	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	86.247%
2797	E L FINL CORP L	0.007%	86.253%
2798	PSEG POWER	0.007%	86.260%
2799	TRICON CAPITAL	0.007%	86.267%
2800	LEND LEASE CORP	0.007%	86.273%
2801	FUJIKURA	0.007%	86.280%
2802	EDENRED	0.007%	86.287%
2803	KOSMOS ENERGY L	0.007%	86.293%
2804	MEXICHEM SAB DE	0.007%	86.300%
2805	ALLREAL HOLDING	0.007%	86.307%
2806	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	86.313%
2807	TRUWORTHS INTER	0.007%	86.320%
2808	GRUPO AEROPORTU	0.007%	86.326%
2809	SUMITOMO METAL	0.007%	86.333%
2810	MASCO CORP	0.007%	86.340%
2811	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.007%	86.346%
2812	NOVO NORDISK A/S SPONS ADR ADR	0.007%	86.353%
2813	TULLETT PREBON	0.007%	86.360%
2814	CJ CHEILJEDANG	0.007%	86.366%
2815	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	86.373%
2816	COCA-COLA EUROP	0.007%	86.379%
2817	HANG LUNG DEVEL	0.007%	86.386%
2818	CITIC LTD	0.007%	86.393%
2819	ROYAL UNIBREW A	0.007%	86.399%
2820	GERDAU SA SIDER	0.007%	86.406%
2821	LOTTE CHEMICAL	0.007%	86.412%
2822	ARISTOCRAT LEIS	0.007%	86.419%
2823	KBR INC COMMON STOCK USD.001	0.007%	86.426%
2824	BANNER CORPORATION COMMON STOCK USD.01	0.007%	86.432%
2825	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	86.439%
2826	WPP PLC SPONSORED ADR ADR	0.007%	86.445%
2827	CMS ENERGY CORP	0.007%	86.452%
2828	GRAHAM HOLDINGS	0.007%	86.459%
2829	SALZGITTER AG	0.007%	86.465%
2830	ILLUMINA INC	0.007%	86.472%
2831	AURIZON HOLDING	0.007%	86.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	ROTORK PLC	0.007%	86.485%
2833	JAPAN PRIME REA	0.007%	86.491%
2834	COGNEX CORP	0.007%	86.498%
2835	WHEELLOCK & COMP	0.007%	86.504%
2836	GEMALTO NV	0.007%	86.511%
2837	HYUNDAI MARINE&	0.007%	86.517%
2838	BROWN-FORMAN CO	0.007%	86.524%
2839	LAMAR ADVERTISING CO A REIT USD.001	0.007%	86.531%
2840	LI & FUNG LIMIT	0.007%	86.537%
2841	ABERTIS INFRAES	0.007%	86.544%
2842	PEGATRON CORP	0.007%	86.550%
2843	LEG IMMOBILIEN	0.007%	86.557%
2844	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	86.563%
2845	RESMED INC	0.007%	86.570%
2846	SOJITZ CORP COM	0.007%	86.576%
2847	DCC PLC	0.006%	86.583%
2848	SAP SE SPONSORED ADR ADR	0.006%	86.589%
2849	YARA INTERNATIO	0.006%	86.596%
2850	HANWHA CHEMICAL	0.006%	86.602%
2851	BONAVISTA ENERG	0.006%	86.609%
2852	TGS NOPEC GEOPH	0.006%	86.615%
2853	PDC ENERGY INC COMMON STOCK USD.01	0.006%	86.622%
2854	HOMESERVE PLC	0.006%	86.628%
2855	BODYCOTE PLC	0.006%	86.635%
2856	ITRON INC	0.006%	86.641%
2857	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	86.648%
2858	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	86.654%
2859	GUANGZHOU R&F P	0.006%	86.660%
2860	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.006%	86.667%
2861	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.006%	86.673%
2862	HORIZON PHARMA	0.006%	86.680%
2863	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	86.686%
2864	MORNINGSTAR INC COMMON STOCK	0.006%	86.693%
2865	BALCHEM CORP COMMON STOCK USD.0667	0.006%	86.699%
2866	PICC PROPERTY &	0.006%	86.706%
2867	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.712%
2868	ATHENAHEALTH IN	0.006%	86.719%
2869	BILLERUD AB	0.006%	86.725%
2870	HANKOOK TIRE CO	0.006%	86.731%
2871	UNIPOLSAI SPA	0.006%	86.738%
2872	NOMURA REAL EST	0.006%	86.744%
2873	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	86.751%
2874	JUNGHEINRICH -	0.006%	86.757%
2875	NAVER CORP	0.006%	86.764%
2876	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	86.770%
2877	ANTA SPORTS PRO	0.006%	86.776%
2878	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.006%	86.783%
2879	RUBIS SCA	0.006%	86.789%
2880	HRG GROUP INC COMMON STOCK USD.01	0.006%	86.796%
2881	INNOGY SE	0.006%	86.802%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	PIEDMONT OFFICE	0.006%	86.808%
2883	FUJI ELECTRIC C	0.006%	86.815%
2884	F5 NETWORKS INC COMMON STOCK	0.006%	86.821%
2885	MERCK KGAA	0.006%	86.827%
2886	KULICKE&SOFFA I	0.006%	86.834%
2887	ROHM CO	0.006%	86.840%
2888	CEMEX SA	0.006%	86.847%
2889	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	86.853%
2890	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.006%	86.859%
2891	PRYSMIAN SPA CO	0.006%	86.866%
2892	BMW FINANCE NV	0.006%	86.872%
2893	TOPDANMARK A/S	0.006%	86.878%
2894	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	86.885%
2895	LG CORP	0.006%	86.891%
2896	KELLOGG CO	0.006%	86.898%
2897	SPARK NEW ZEA	0.006%	86.904%
2898	GROUP 1 AUTO	0.006%	86.910%
2899	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	86.917%
2900	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	86.923%
2901	PKO BANK POLSKI	0.006%	86.929%
2902	ROCKWOOL INTL	0.006%	86.936%
2903	LUCARA DIAMOND	0.006%	86.942%
2904	BLOCK(H&R)INC	0.006%	86.948%
2905	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	86.955%
2906	ACXIOM CORP COMMON STOCK USD.1	0.006%	86.961%
2907	QIAGEN NV	0.006%	86.967%
2908	mitsui fudosan	0.006%	86.974%
2909	KB HOME COMMON STOCK USD1.0	0.006%	86.980%
2910	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	86.986%
2911	FBL FINANCIAL G	0.006%	86.993%
2912	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.999%
2913	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	87.005%
2914	ENERSIS SA	0.006%	87.012%
2915	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	87.018%
2916	NEXANS	0.006%	87.024%
2917	ACCTON	0.006%	87.030%
2918	NGK SPARK PLUG	0.006%	87.037%
2919	EDISON INTERNAT	0.006%	87.043%
2920	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	87.049%
2921	WOOLWORTHS LTD	0.006%	87.056%
2922	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.062%
2923	CEMEX SA	0.006%	87.068%
2924	KINAXIS INC	0.006%	87.075%
2925	KOBE STEEL	0.006%	87.081%
2926	CONCORDIA FINAN	0.006%	87.087%
2927	MALAYAN BKG BHD	0.006%	87.093%
2928	TAISEI CORP	0.006%	87.100%
2929	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	87.106%
2930	PEBBLEBROOK HOT	0.006%	87.112%
2931	LANDSTAR SYSTEM	0.006%	87.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	YAMATO HOLDINGS	0.006%	87.125%
2933	ASM INTL NV	0.006%	87.131%
2934	HERMES INTL	0.006%	87.137%
2935	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.006%	87.143%
2936	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	87.150%
2937	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	87.156%
2938	RECRUIT HOLDING	0.006%	87.162%
2939	QUALICORP SA	0.006%	87.168%
2940	CHINA VANKE CO	0.006%	87.174%
2941	KONE OYJ	0.006%	87.181%
2942	ATHABASCA OIL C	0.006%	87.187%
2943	E.SUN FINANCIAL	0.006%	87.193%
2944	HYUNDAI STEEL C	0.006%	87.199%
2945	SEIKO EPSON COR	0.006%	87.205%
2946	AMBEV SA	0.006%	87.212%
2947	KGHM POLSKA MIE	0.006%	87.218%
2948	TIGER BRANDS	0.006%	87.224%
2949	FOSUN INTERNATI	0.006%	87.230%
2950	CASINO GUICH-PE	0.006%	87.236%
2951	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	87.243%
2952	TELETECH HOLDIN	0.006%	87.249%
2953	NIPRO CORP	0.006%	87.255%
2954	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.261%
2955	NORDEA BANK AB	0.006%	87.267%
2956	OIL SEARCH LTD	0.006%	87.273%
2957	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	87.280%
2958	UNIVAR INC COMMON STOCK USD.01	0.006%	87.286%
2959	NATIONAL EXPRES	0.006%	87.292%
2960	HUGO BOSS AG	0.006%	87.298%
2961	AKORN INC COMMON STOCK	0.006%	87.304%
2962	NORSK HYDRO AS	0.006%	87.310%
2963	GLP J-REIT	0.006%	87.317%
2964	BQE CANT VAUDOI	0.006%	87.323%
2965	UNIPOL GRUPPO F	0.006%	87.329%
2966	HELEN OF TROY C	0.006%	87.335%
2967	MCDERMOTT INTL	0.006%	87.341%
2968	AIR WATER INC.	0.006%	87.347%
2969	JAPAN HOTEL REI	0.006%	87.354%
2970	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.360%
2971	OCEANEERING INT	0.006%	87.366%
2972	BE SEMICONDUCTO	0.006%	87.372%
2973	MEDNAX INC	0.006%	87.378%
2974	CALERES INC COMMON STOCK USD.01	0.006%	87.384%
2975	MERCURY GENERAL	0.006%	87.390%
2976	SEI INVESTMENT	0.006%	87.396%
2977	SASOL	0.006%	87.403%
2978	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.409%
2979	FILA KOREA LTD	0.006%	87.415%
2980	CHEMOURS CO/THE COMMON STOCK	0.006%	87.421%
2981	GREAT PORTLAND	0.006%	87.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	87.433%
2983	FRESH DEL MONTE	0.006%	87.439%
2984	ROWAN COMPANIES	0.006%	87.445%
2985	WEATHERFORD INT	0.006%	87.451%
2986	SANWA SHUTTER C	0.006%	87.458%
2987	SHERRITT INTERN	0.006%	87.464%
2988	CARS.COM INC COMMON STOCK USD.01	0.006%	87.470%
2989	KYOCERA CORP SPONS ADR ADR	0.006%	87.476%
2990	TIVO CORP COMMON STOCK USD.001	0.006%	87.482%
2991	UNITED UTILITIE	0.006%	87.488%
2992	ORIENT OVERSEAS	0.006%	87.494%
2993	DAINIPPON SCREE	0.006%	87.500%
2994	DKSH HOLDING LT	0.006%	87.506%
2995	MORI SEIKI CO	0.006%	87.513%
2996	FIRSTGROUP	0.006%	87.519%
2997	ASPEN INSURANCE	0.006%	87.525%
2998	OTP BANK PLC	0.006%	87.531%
2999	SABINA SILVER C	0.006%	87.537%
3000	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.543%
3001	GCL-POLY ENERGY	0.006%	87.549%
3002	ALLIANT ENERGY	0.006%	87.555%
3003	GLANBIA PLC	0.006%	87.561%
3004	VECTREN CORP COMMON STOCK	0.006%	87.567%
3005	ASTRAZENECA	0.006%	87.573%
3006	NORTHVIEW APART	0.006%	87.579%
3007	NIKON CORP	0.006%	87.585%
3008	AIRCASTLE LTD	0.006%	87.591%
3009	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	87.597%
3010	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.006%	87.603%
3011	DILLARD DEPT ST	0.006%	87.609%
3012	SHISEIDO CO	0.006%	87.615%
3013	TATA STEEL LIMI	0.006%	87.621%
3014	SHIN KONG FINL	0.006%	87.628%
3015	SLEEP COUNTRY C	0.006%	87.634%
3016	CENTERPOINT ENE	0.006%	87.640%
3017	IT HOLDINGS COR	0.006%	87.646%
3018	SMITH AND NEPHE	0.006%	87.652%
3019	SAPPORO BREWERI	0.006%	87.658%
3020	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	87.664%
3021	SAAB AB	0.006%	87.670%
3022	KLONDEX MINES L	0.006%	87.676%
3023	BCO DO BRASIL S	0.006%	87.682%
3024	VONAGE HLDGS CO	0.006%	87.688%
3025	DISH NETWORK	0.006%	87.693%
3026	EXTENDICARE INC	0.006%	87.699%
3027	OUTOKUMPU OY	0.006%	87.705%
3028	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.711%
3029	ARYZTA AG	0.006%	87.717%
3030	FORMOSA CHEMICA	0.006%	87.723%
3031	TOYOTA INDUSTRI	0.006%	87.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	SEBFCORP INDUST	0.006%	87.735%
3033	E-MART CO. LTD.	0.006%	87.741%
3034	KERRY PROPETIE	0.006%	87.747%
3035	VAIL RESORTS	0.006%	87.753%
3036	MEDIASET	0.006%	87.759%
3037	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	87.765%
3038	GRUPA LOTOS S.A	0.006%	87.771%
3039	TKH GROUP NV DU	0.006%	87.777%
3040	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	87.783%
3041	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.006%	87.789%
3042	CENTAMIN PLC	0.006%	87.794%
3043	AGT FOOD AND IN	0.006%	87.800%
3044	AJINOMOTO CO IN	0.006%	87.806%
3045	MONDI LTD	0.006%	87.812%
3046	PEARSON	0.006%	87.818%
3047	LAM RESEARCH CO	0.006%	87.824%
3048	NIPPON MEAT PAC	0.006%	87.830%
3049	TRITAX BIG BOX	0.006%	87.836%
3050	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.842%
3051	ALLETE INC	0.006%	87.848%
3052	MONRO INC COMMON STOCK USD.01	0.006%	87.854%
3053	SGS SA-REG COMM	0.006%	87.859%
3054	BEIJING ENTERPR	0.006%	87.865%
3055	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.006%	87.871%
3056	WOORI BANK	0.006%	87.877%
3057	MUELLER INDS IN	0.006%	87.883%
3058	METCASH LTD	0.006%	87.889%
3059	COFINIMMO	0.006%	87.895%
3060	BUNZL PLC	0.006%	87.901%
3061	T GARANTI BANKA	0.006%	87.907%
3062	SWIRE PACIFIC	0.006%	87.912%
3063	LA Z BOY INC COMMON STOCK USD1.0	0.006%	87.918%
3064	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	87.924%
3065	NIDEC CORPORATI	0.006%	87.930%
3066	MO OCH DOMSJO A	0.006%	87.936%
3067	BK OF KYOTO	0.006%	87.942%
3068	A2A SPA	0.006%	87.948%
3069	LIFE HEALTHCARE	0.006%	87.953%
3070	WIN SEMICONDUCT	0.006%	87.959%
3071	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	87.965%
3072	GARTNER GROUP I	0.006%	87.971%
3073	AGGREKO PLC	0.006%	87.977%
3074	ORORA LTD	0.006%	87.983%
3075	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	87.988%
3076	HYUNDAI ENG & C	0.006%	87.994%
3077	CAPITEC BANK HL	0.006%	88.000%
3078	WHARF REAL ESTA	0.006%	88.006%
3079	PLAYTECH	0.006%	88.012%
3080	ONTEX GROUP NV	0.006%	88.018%
3081	HANWHA CORP	0.006%	88.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	CHINA HUARONG A	0.006%	88.029%
3083	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	88.035%
3084	SPAR GROUP LIMI	0.006%	88.041%
3085	AG GROWTH INTER	0.006%	88.047%
3086	AXALTA COATING	0.006%	88.052%
3087	OFFICE DEPOT IN	0.006%	88.058%
3088	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	88.064%
3089	VICTREX PLC	0.006%	88.070%
3090	CARGOTEC CORP-B	0.006%	88.075%
3091	STEPAN CO COMMON STOCK USD1.0	0.006%	88.081%
3092	MEDIATEK INC	0.006%	88.087%
3093	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.006%	88.093%
3094	CHAILEASE HOLDI	0.006%	88.099%
3095	STERICYCLE INC COMMON STOCK USD.01	0.006%	88.104%
3096	PGE POLSKA GRUP	0.006%	88.110%
3097	LG HOUSEHOLD HE	0.006%	88.116%
3098	HERBALIFE LTD COMMON STOCK USD.002	0.006%	88.122%
3099	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	88.127%
3100	BONTERRA ENERGY	0.006%	88.133%
3101	TAISHIN FINANCI	0.006%	88.139%
3102	HENDERSON LAND	0.006%	88.145%
3103	SANKYU INC	0.006%	88.150%
3104	PUBLICIS GROUPE	0.006%	88.156%
3105	CROMBIE REAL ES	0.006%	88.162%
3106	SUZUKEN CO LTD	0.006%	88.168%
3107	DAITO TRUST CON	0.006%	88.173%
3108	HEXAGON AB	0.006%	88.179%
3109	NORDSON CORP COMMON STOCK	0.006%	88.185%
3110	SUZANO PAPEL E	0.006%	88.190%
3111	EXLSERVICE HLDG	0.006%	88.196%
3112	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	88.202%
3113	BRADY(WH)	0.006%	88.208%
3114	CREDIT SAISON C	0.006%	88.213%
3115	HENNES & MAURIT	0.006%	88.219%
3116	MYRIAD GENETICS	0.006%	88.225%
3117	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.006%	88.231%
3118	CLP HOLDINGS	0.006%	88.236%
3119	CHINA STEEL	0.006%	88.242%
3120	ADANI PORT & SE	0.006%	88.248%
3121	ARGO GROUP INTE	0.006%	88.253%
3122	NOK CORP	0.006%	88.259%
3123	ASSOCIATED BRIT	0.006%	88.265%
3124	LARSEN & TOUBRO	0.006%	88.270%
3125	URBAN EDGE PROPERTIES REIT USD.01	0.006%	88.276%
3126	COSMO ENERGY HO	0.006%	88.282%
3127	CLICLS GROUP	0.006%	88.287%
3128	TOTO	0.006%	88.293%
3129	SWISS PRIME SIT	0.006%	88.299%
3130	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	88.305%
3131	YAGEO CORP	0.006%	88.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	WESTERN UNION CO COMMON STOCK USD.01	0.006%	88.316%
3133	NEXT PLC	0.006%	88.322%
3134	QUANTA COMPUTER	0.006%	88.327%
3135	AAR CORP	0.006%	88.333%
3136	NELNET INC CL A COMMON STOCK USD.01	0.006%	88.339%
3137	MSA SAFETY INC COMMON STOCK	0.006%	88.344%
3138	TAKASHIMAYA CO	0.006%	88.350%
3139	ZEON CO	0.006%	88.356%
3140	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	88.361%
3141	KURITA WATER IN	0.006%	88.367%
3142	COMPUTER MODELL	0.006%	88.372%
3143	TECHTRONIC INDU	0.006%	88.378%
3144	INFOSYS LTD SP ADR ADR	0.006%	88.384%
3145	INTU PROPERTIES	0.006%	88.389%
3146	BRAMBLES LIMITE	0.006%	88.395%
3147	HNI CORP	0.006%	88.400%
3148	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	88.406%
3149	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	88.412%
3150	WAL-MART DE MEX	0.006%	88.417%
3151	KRATON CORP COMMON STOCK USD.01	0.006%	88.423%
3152	DAICEL CHEM IND	0.006%	88.428%
3153	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	88.434%
3154	SPX FLOW INC COMMON STOCK USD.01	0.006%	88.440%
3155	Samsung Life In	0.006%	88.445%
3156	KANEKA CORP	0.006%	88.451%
3157	BOVIS HOMES GRO	0.006%	88.456%
3158	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	88.462%
3159	HSBC USA INC SR UNSECURED 08/20 2.75	0.006%	88.468%
3160	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	88.473%
3161	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	88.479%
3162	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	88.484%
3163	NTN CORPORATION	0.006%	88.490%
3164	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	88.495%
3165	TRIPADVISOR INC COMMON STOCK USD.001	0.006%	88.501%
3166	LEONS FURNITURE	0.006%	88.507%
3167	UGI CORP COMMON STOCK	0.006%	88.512%
3168	UNITE GROUP PLC	0.006%	88.518%
3169	HERA	0.006%	88.523%
3170	TRANSUNION COMMON STOCK USD.01	0.006%	88.529%
3171	NABTESCO CORP	0.006%	88.534%
3172	HUTCHISON PORT	0.006%	88.540%
3173	HANESBRANDS INC COMMON STOCK USD.01	0.006%	88.545%
3174	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	88.551%
3175	SKANSKA AB	0.006%	88.556%
3176	TOWNE BANK COMMON STOCK USD1.667	0.006%	88.562%
3177	GEN COMMUNICATI	0.006%	88.568%
3178	LONDON STOCK EX	0.006%	88.573%
3179	TATA CONSULTANC	0.006%	88.579%
3180	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.006%	88.584%
3181	TINGYI(CAYMAN I	0.006%	88.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	BANK OF COMMUNI	0.006%	88.595%
3183	ALUMINA LTD	0.006%	88.601%
3184	GRIFOLS SA	0.006%	88.606%
3185	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	88.612%
3186	VOLVO AB	0.006%	88.617%
3187	TRYGVESTA AS	0.006%	88.623%
3188	DRIL QUIP INC	0.006%	88.628%
3189	ACTIVIA PROPERT	0.006%	88.634%
3190	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	88.639%
3191	BEIJING ENT WAT	0.006%	88.645%
3192	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	88.650%
3193	WESBANCO INC COMMON STOCK USD2.0833	0.005%	88.656%
3194	PUBLIC BNK-LOCA	0.005%	88.661%
3195	SECOM CO	0.005%	88.667%
3196	SCHRODERS PLC	0.005%	88.672%
3197	STATE BK OF IND	0.005%	88.678%
3198	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	88.683%
3199	VIA VAREJO SA	0.005%	88.689%
3200	CIMB GROUP HOLD	0.005%	88.694%
3201	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.005%	88.700%
3202	GUESS? INC COMMON STOCK USD.01	0.005%	88.705%
3203	KENEDIX REALTY	0.005%	88.711%
3204	HFF INC CLASS A COMMON STOCK USD.01	0.005%	88.716%
3205	INTEGRATED DEVI	0.005%	88.722%
3206	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	88.727%
3207	AMBU A/S	0.005%	88.733%
3208	SHENZHOU INT GR	0.005%	88.738%
3209	NIPPON ELEC GLA	0.005%	88.744%
3210	HYUNDAI ROBOTIC	0.005%	88.749%
3211	CIA BRASILEIRA	0.005%	88.754%
3212	CLEANAWAY WASTE	0.005%	88.760%
3213	VALLOUREC SA	0.005%	88.765%
3214	WPG HOLDINGS	0.005%	88.771%
3215	LANCASTER COLON	0.005%	88.776%
3216	ACADIA REALTY TRUST REIT USD.001	0.005%	88.782%
3217	COCHLEAR LTD	0.005%	88.787%
3218	SRC ENERGY INC COMMON STOCK USD.001	0.005%	88.793%
3219	ENDESA S.A.	0.005%	88.798%
3220	MARUI CO	0.005%	88.803%
3221	ENN ENERGY HOLD	0.005%	88.809%
3222	CHINA MEDICAL S	0.005%	88.814%
3223	FLS INDUSTRIES	0.005%	88.820%
3224	SEEK LTD.	0.005%	88.825%
3225	EUROFINS SCIENT	0.005%	88.831%
3226	HELLA KGAA HUEC	0.005%	88.836%
3227	ARGONAUT GOLD I	0.005%	88.841%
3228	TRIUMPH GROUP I	0.005%	88.847%
3229	IDEA CELLULAR L	0.005%	88.852%
3230	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	88.858%
3231	AMCOR LIMITED	0.005%	88.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	TESSENDERLO CHE	0.005%	88.868%
3233	RENISHAW	0.005%	88.874%
3234	NISSHINBO IND I	0.005%	88.879%
3235	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	88.885%
3236	MEDICAL FACILIT	0.005%	88.890%
3237	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	88.895%
3238	TOKYO TATEMONO	0.005%	88.901%
3239	METHODE ELEC IN	0.005%	88.906%
3240	KOREA INVESTMEN	0.005%	88.912%
3241	HERSHEY FOODS C	0.005%	88.917%
3242	KILLAM APART RE	0.005%	88.922%
3243	TECH MAHINDRA L	0.005%	88.928%
3244	BT GROUP PLC SPON ADR ADR	0.005%	88.933%
3245	BIOMERIEUX	0.005%	88.939%
3246	CUBIC CORP COMMON STOCK	0.005%	88.944%
3247	BK MANDIRI	0.005%	88.949%
3248	ENVISION HEALTHCARE CORP COMMON STOCK	0.005%	88.955%
3249	QISDA CORP	0.005%	88.960%
3250	TOKAI CARBON CO	0.005%	88.965%
3251	CAIRN ENERGY PL	0.005%	88.971%
3252	LG CABLE &MCHY	0.005%	88.976%
3253	AQUA AMERICA INC COMMON STOCK USD.5	0.005%	88.981%
3254	FUKUOKA FINANCI	0.005%	88.987%
3255	UBM PLC	0.005%	88.992%
3256	BOLLORE	0.005%	88.998%
3257	DYNEGY INC COMMON STOCK USD.01	0.005%	89.003%
3258	LOGITECH INTERN	0.005%	89.008%
3259	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	89.014%
3260	BHP BILLITON FI	0.005%	89.019%
3261	DUERR AG	0.005%	89.024%
3262	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	89.030%
3263	CEMBRA MONEY BA	0.005%	89.035%
3264	SIMS GROUP LTD	0.005%	89.040%
3265	OZ MINERALS LTD	0.005%	89.046%
3266	VALENER INC	0.005%	89.051%
3267	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.056%
3268	NEWMARKET CORP COMMON STOCK	0.005%	89.062%
3269	GANNETT CO INC COMMON STOCK USD.01	0.005%	89.067%
3270	GREENE KING	0.005%	89.072%
3271	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.078%
3272	LEOPALACE 21	0.005%	89.083%
3273	MERCK & CO INC	0.005%	89.088%
3274	HITACHI METALS	0.005%	89.094%
3275	KAWASAKI KISEN	0.005%	89.099%
3276	CITIZEN WATCH C	0.005%	89.104%
3277	SAMSUNG HEAVY	0.005%	89.110%
3278	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.005%	89.115%
3279	SOPRA	0.005%	89.120%
3280	JINDAL STEEL &	0.005%	89.125%
3281	SINO-OCEAN LAND	0.005%	89.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	89.136%
3283	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.141%
3284	TRANSURBAN GROU	0.005%	89.147%
3285	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.152%
3286	YUE YUEN INDUST	0.005%	89.157%
3287	VERISIGN	0.005%	89.162%
3288	LLOYD THOMPSON	0.005%	89.168%
3289	AVX CORP COMMON STOCK USD.01	0.005%	89.173%
3290	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.005%	89.178%
3291	CHINA EVERBRIGH	0.005%	89.184%
3292	ACI WORLDWIDE INC COMMON STOCK USD.005	0.005%	89.189%
3293	KYUDENKO CORP	0.005%	89.194%
3294	STATOIL ASA SPON ADR ADR	0.005%	89.199%
3295	GILDEMEISTER AG	0.005%	89.205%
3296	Alten	0.005%	89.210%
3297	DIAMONDRock HOSPITALITY CO REIT USD.01	0.005%	89.215%
3298	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	89.220%
3299	TIME INC COMMON STOCK USD.01	0.005%	89.226%
3300	ALFA LAVAL AB	0.005%	89.231%
3301	MUELLER WATER P	0.005%	89.236%
3302	WASHINGTON REIT REIT USD.01	0.005%	89.241%
3303	COSCO PACIFIC	0.005%	89.247%
3304	DDR CORP REIT USD.1	0.005%	89.252%
3305	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.257%
3306	INMARSAT PLC	0.005%	89.262%
3307	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.268%
3308	MTR CORP	0.005%	89.273%
3309	VALIANT HOLDING	0.005%	89.278%
3310	MASIMO CORP COMMON STOCK USD.001	0.005%	89.283%
3311	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.288%
3312	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.294%
3313	NIPPON EXPRESS	0.005%	89.299%
3314	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.304%
3315	SHARP CORP	0.005%	89.309%
3316	LEE & MAN PAPER	0.005%	89.315%
3317	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.320%
3318	RICOH CO	0.005%	89.325%
3319	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	89.330%
3320	LITE-ON TECHNOL	0.005%	89.335%
3321	SUMITOMO OSAKA	0.005%	89.341%
3322	NAGASE & CO	0.005%	89.346%
3323	NIFCO INC	0.005%	89.351%
3324	FAST RETAILING	0.005%	89.356%
3325	ARCBEST CORP COMMON STOCK USD.01	0.005%	89.361%
3326	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	89.366%
3327	EASYJET	0.005%	89.372%
3328	JAMES HARDIE IN	0.005%	89.377%
3329	MTY FOOD GROUP	0.005%	89.382%
3330	MAEDA CORP	0.005%	89.387%
3331	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	OSI SYSTEMS INC	0.005%	89.398%
3333	MAHINDRA &MAHIN	0.005%	89.403%
3334	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	89.408%
3335	TATA GLOBAL	0.005%	89.413%
3336	PLANTRONICS INC COMMON STOCK USD.01	0.005%	89.418%
3337	WEICHAI POWER-H	0.005%	89.423%
3338	BUZZI UNICEM SP	0.005%	89.429%
3339	ABERCROMBIE & F	0.005%	89.434%
3340	SCIENTIFIC GAME	0.005%	89.439%
3341	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.444%
3342	INTERFACE INC COMMON STOCK USD.1	0.005%	89.449%
3343	AMS AG	0.005%	89.454%
3344	N B T BANCORP INC COMMON STOCK USD.01	0.005%	89.459%
3345	NCR CORP	0.005%	89.465%
3346	VOPAK (KON)	0.005%	89.470%
3347	ALSTRIA OFFICE	0.005%	89.475%
3348	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	89.480%
3349	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	89.485%
3350	MDU RES GROUP I	0.005%	89.490%
3351	RANGE RESOURCES CORP COMMON STOCK USD.01	0.005%	89.495%
3352	HYPROP INVESTME	0.005%	89.501%
3353	BEIJING CAPITAL	0.005%	89.506%
3354	TOYODA GOSEI	0.005%	89.511%
3355	UNIQA INSURANCE	0.005%	89.516%
3356	NORDSTROM INC COMMON STOCK	0.005%	89.521%
3357	DSW INC CLASS A COMMON STOCK	0.005%	89.526%
3358	BENCHMARK ELECT	0.005%	89.531%
3359	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.536%
3360	ADELAIDE BRIGHT	0.005%	89.541%
3361	CHONGQING RURAL	0.005%	89.547%
3362	WIPRO	0.005%	89.552%
3363	SCRIPPS NETWORK	0.005%	89.557%
3364	HENKEL KGAA-PRE	0.005%	89.562%
3365	SAIA INC COMMON STOCK USD.001	0.005%	89.567%
3366	DAI NIPPON PRIN	0.005%	89.572%
3367	NAVISTAR INTL C	0.005%	89.577%
3368	SPROTT INC COMM	0.005%	89.582%
3369	ADARO ENERGY TB	0.005%	89.587%
3370	LIC HOUSING FIN	0.005%	89.593%
3371	EXXARO	0.005%	89.598%
3372	SUEDZUCKER AG	0.005%	89.603%
3373	DUNDEE PRECIOUS	0.005%	89.608%
3374	XINYI GLASS HOL	0.005%	89.613%
3375	FORWARD AIR COR	0.005%	89.618%
3376	CSR LIMITED	0.005%	89.623%
3377	HOYA CORP	0.005%	89.628%
3378	FRANSHION PROPE	0.005%	89.633%
3379	SAGE GROUP PLC/	0.005%	89.638%
3380	CALLAWAY GOLF C	0.005%	89.643%
3381	NIBE INDUSTRIER	0.005%	89.648%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.654%
3383	SECURITAS	0.005%	89.659%
3384	COMFORT SYSTEMS	0.005%	89.664%
3385	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.669%
3386	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.674%
3387	ESTACIO PARTICI	0.005%	89.679%
3388	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	89.684%
3389	MATSON INC COMMON STOCK	0.005%	89.689%
3390	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.694%
3391	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.005%	89.699%
3392	VONTOBEL HLDGS	0.005%	89.704%
3393	NIPPON PAPER IN	0.005%	89.709%
3394	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.714%
3395	BNK FINANCIAL G	0.005%	89.719%
3396	AMER NATL INS	0.005%	89.724%
3397	HAIER ELECTRONI	0.005%	89.729%
3398	REDROW	0.005%	89.734%
3399	ATMOS ENERGY CO	0.005%	89.739%
3400	IDACORP INC COMMON STOCK	0.005%	89.744%
3401	ALTRAN TECHNOLO	0.005%	89.749%
3402	CHIBA BANK	0.005%	89.754%
3403	CONTINENTAL GOL	0.005%	89.759%
3404	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.764%
3405	WILMAR INTERL L	0.005%	89.769%
3406	MALLINCKRODT PL	0.005%	89.774%
3407	K'S HOLDINGS	0.005%	89.779%
3408	STAMPS.COM INC COMMON STOCK USD.001	0.005%	89.784%
3409	EVOLUTION MININ	0.005%	89.789%
3410	BRITISH SKY BRO	0.005%	89.794%
3411	GENTHERM INC COMMON STOCK	0.005%	89.799%
3412	AENA SA	0.005%	89.804%
3413	PENTA OCEAN CON	0.005%	89.809%
3414	ESCORTS LTD	0.005%	89.814%
3415	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.819%
3416	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.005%	89.824%
3417	SILICON LABORAT	0.005%	89.829%
3418	PETRONET LNG LT	0.005%	89.834%
3419	GS YUASA CORP	0.005%	89.839%
3420	THALES SA	0.005%	89.844%
3421	KUMBA IRON ORE	0.005%	89.849%
3422	TAIYO YUDEN CO	0.005%	89.854%
3423	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	89.859%
3424	HK & CHINA GAS	0.005%	89.864%
3425	HYOSUNG CORP	0.005%	89.869%
3426	MAPLETREE COMME	0.005%	89.874%
3427	GMS INC COMMON STOCK USD.01	0.005%	89.879%
3428	HANNOVER RUECKV	0.005%	89.884%
3429	TRINIDAD DRILLI	0.005%	89.889%
3430	SNAM SPA	0.005%	89.894%
3431	SINOPAC HLDG	0.005%	89.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	OTSUKA HLDGS CO	0.005%	89.904%
3433	ASUSTEK COMPUTE	0.005%	89.909%
3434	RUMO SA	0.005%	89.914%
3435	TOYO TIRE & RUB	0.005%	89.918%
3436	NEX GROUP PLC	0.005%	89.923%
3437	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.928%
3438	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	89.933%
3439	WADDELL & REED	0.005%	89.938%
3440	GVC HOLDINGS PL	0.005%	89.943%
3441	EUROCOMMERCIAL	0.005%	89.948%
3442	VESUVIUS PLC	0.005%	89.953%
3443	JAPAN STEEL WOR	0.005%	89.958%
3444	KINGBOARD LAMIN	0.005%	89.963%
3445	SUN ART RETAIL	0.005%	89.968%
3446	HOPEWELL HLDGS	0.005%	89.973%
3447	UTD INTERNET AG	0.005%	89.978%
3448	KOITO MFG CO	0.005%	89.982%
3449	NIPPON KAYAKU C	0.005%	89.987%
3450	THOMAS COOK GRO	0.005%	89.992%
3451	PEARSON STK	0.005%	89.997%
3452	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	90.002%
3453	HEROUX DEVTEK	0.005%	90.007%
3454	RICHTER GEDEON	0.005%	90.012%
3455	CHALLENGER FIN	0.005%	90.017%
3456	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	90.022%
3457	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	90.027%
3458	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	90.031%
3459	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	90.036%
3460	RADIAN GROUP	0.005%	90.041%
3461	SEMTECH CORP	0.005%	90.046%
3462	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.051%
3463	SMC CORP	0.005%	90.056%
3464	YUANTA FINL HOL	0.005%	90.061%
3465	LULULEMON	0.005%	90.066%
3466	WACOAL CORP	0.005%	90.071%
3467	STAG INDUSTRIAL INC REIT USD.01	0.005%	90.075%
3468	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	90.080%
3469	CHARTER HALL GR	0.005%	90.085%
3470	FISHER & PAYKEL	0.005%	90.090%
3471	STOREBRAND ASA	0.005%	90.095%
3472	KONECRANES O	0.005%	90.100%
3473	LANDING INTL DE	0.005%	90.105%
3474	MERITZ SECURITI	0.005%	90.109%
3475	COM HEM HLDG AB	0.005%	90.114%
3476	SULZER AG	0.005%	90.119%
3477	Rural Electrifi	0.005%	90.124%
3478	SYMANTEC CORP	0.005%	90.129%
3479	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	90.134%
3480	PRA GROUP INC COMMON STOCK USD.01	0.005%	90.138%
3481	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	90.143%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	THIRD POINT REI	0.005%	90.148%
3483	NOF CORP	0.005%	90.153%
3484	BARCLAYS PLC	0.005%	90.158%
3485	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	90.163%
3486	YAMAGUCHI FINAN	0.005%	90.167%
3487	TOPCON CORPORAT	0.005%	90.172%
3488	TOKUYAMA CORP	0.005%	90.177%
3489	BELIMO HOLDING	0.005%	90.182%
3490	WOOLWORTHS HLDG	0.005%	90.187%
3491	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	90.192%
3492	BANCFIRST CORP	0.005%	90.196%
3493	SONIC HEALTHCAR	0.005%	90.201%
3494	BIRD CONSTRUCTI	0.005%	90.206%
3495	BUWOG AG	0.005%	90.211%
3496	AOYAMA TRADING	0.005%	90.215%
3497	AU OPTRONICS CO	0.005%	90.220%
3498	DASSAULT SYSTEM	0.005%	90.225%
3499	China Mengniu D	0.005%	90.230%
3500	FIERA SCEPTRE I	0.005%	90.235%
3501	ALEXANDER + BALDWIN INC REIT	0.005%	90.239%
3502	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	90.244%
3503	NTT DATA	0.005%	90.249%
3504	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	90.254%
3505	BK OF EAST ASIA	0.005%	90.259%
3506	JOHNSON ELECTRI	0.005%	90.263%
3507	TALANX AG	0.005%	90.268%
3508	NOLATO AB	0.005%	90.273%
3509	JAPAN AIRLINES	0.005%	90.278%
3510	DOWA HOLDING CO	0.005%	90.282%
3511	ABB LTD SPON ADR ADR	0.005%	90.287%
3512	SUMITOMO FOREST	0.005%	90.292%
3513	CHINA STATE CON	0.005%	90.297%
3514	KAJIMA CORP	0.005%	90.301%
3515	CIFI HOLDINGS G	0.005%	90.306%
3516	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.005%	90.311%
3517	NEDCOR LTD ZAR1	0.005%	90.316%
3518	INNOSPEC INC COMMON STOCK USD.01	0.005%	90.320%
3519	BYD ELECTRONIC	0.005%	90.325%
3520	TRONOX LTD-CL A	0.005%	90.330%
3521	H&E EQUIPMENT S	0.005%	90.335%
3522	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	90.339%
3523	PEABODY ENERGY CORP COMMON STOCK	0.005%	90.344%
3524	VALMET CORP	0.005%	90.349%
3525	ENI	0.005%	90.354%
3526	OAO GAZPROM-SPO	0.005%	90.358%
3527	CENTURY TOKYO	0.005%	90.363%
3528	CHART INDUSTRIE	0.005%	90.368%
3529	MEDIASET ESPANA	0.005%	90.373%
3530	DIODES INC COMMON STOCK USD.667	0.005%	90.377%
3531	KAISA GROUP HLD	0.005%	90.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	TS TECH CO.LTD	0.005%	90.387%
3533	HINO MOTORS	0.005%	90.391%
3534	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.396%
3535	TIETO CORP OYJ	0.005%	90.401%
3536	PEAB AB	0.005%	90.405%
3537	BILFINGER BERGE	0.005%	90.410%
3538	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	90.415%
3539	KAMIGUMI CO	0.005%	90.419%
3540	CALGON CARBON C	0.005%	90.424%
3541	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	90.429%
3542	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	90.433%
3543	NETGEAR INC COMMON STOCK USD.001	0.005%	90.438%
3544	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	90.443%
3545	DAIDO STEEL CO	0.005%	90.447%
3546	NEXTEER AUTOMOT	0.005%	90.452%
3547	WGL HOLDINGS INC COMMON STOCK	0.005%	90.457%
3548	IBIDEN CO	0.005%	90.461%
3549	PERNOD-RICARD	0.005%	90.466%
3550	WINBOND ELECTRO	0.005%	90.471%
3551	MANDO CORPORATI	0.005%	90.475%
3552	GREGGS PLC	0.005%	90.480%
3553	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	90.485%
3554	KAMAN CORP COMMON STOCK USD1.0	0.005%	90.489%
3555	CRANSWICK	0.005%	90.494%
3556	CORE-MARK HLDG	0.005%	90.499%
3557	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	90.503%
3558	RIGHTMOVE GROUP	0.005%	90.508%
3559	ARROW ELECTRONI	0.005%	90.512%
3560	KUBOTA CORP	0.005%	90.517%
3561	HECLA MINING CO	0.005%	90.522%
3562	TRANSAT AT INC	0.005%	90.526%
3563	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	90.531%
3564	LENDINGTREE INC COMMON STOCK USD.01	0.005%	90.536%
3565	BERKSHIRE HAT E	0.005%	90.540%
3566	ELEMENTIS (1998	0.005%	90.545%
3567	SCHWEITZER-MAUD	0.005%	90.549%
3568	LARGAN PRECISIO	0.005%	90.554%
3569	FED SIGNAL CORP	0.005%	90.559%
3570	TOPPAN PRINTING	0.005%	90.563%
3571	SIMCORP A/S	0.005%	90.568%
3572	PENNON GROUP	0.005%	90.572%
3573	NAN YA PLASTIC	0.005%	90.577%
3574	SSAB SVENSKT ST	0.005%	90.582%
3575	JAPAN EXCHANGE	0.005%	90.586%
3576	NORTHWEST HEALT	0.005%	90.591%
3577	IMCD GROUP NV	0.005%	90.595%
3578	MACRONIX INTERN	0.005%	90.600%
3579	INGEVITY CORP COMMON STOCK USD.01	0.005%	90.604%
3580	TESLA INC COMMON STOCK USD.001	0.005%	90.609%
3581	CIPLA LTD	0.005%	90.614%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	90.618%
3583	ULTRAPAR PARTIC	0.005%	90.623%
3584	NHK SPRING CO	0.005%	90.627%
3585	T IS BANKASI	0.005%	90.632%
3586	OPEN HOUSE CO L	0.005%	90.636%
3587	IMPALA PLATINUM	0.005%	90.641%
3588	ONE GAS INC COMMON STOCK	0.005%	90.645%
3589	USIMINAS USI SD	0.005%	90.650%
3590	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	90.654%
3591	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	90.659%
3592	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	90.663%
3593	CEAT LTD	0.005%	90.668%
3594	NIPPON ACCOMMOD	0.005%	90.672%
3595	COCA-COLA BOTTL	0.005%	90.677%
3596	INVESTA OFFICE	0.005%	90.682%
3597	SHINSEGAE DEPT	0.005%	90.686%
3598	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	90.691%
3599	MAGELLAN AEROSP	0.005%	90.695%
3600	REALPAGE INC COMMON STOCK USD.001	0.005%	90.700%
3601	BANCA POPOLARE	0.005%	90.704%
3602	MULTI COLOR CORP COMMON STOCK	0.005%	90.709%
3603	SUL AMERICA SA	0.005%	90.713%
3604	ISS A/S	0.005%	90.718%
3605	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	90.722%
3606	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	90.727%
3607	POOL CORP COMMON STOCK USD.001	0.004%	90.731%
3608	ORION CORP	0.004%	90.736%
3609	ADMIRAL GROUP	0.004%	90.740%
3610	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	90.745%
3611	PROTO LABS INC COMMON STOCK USD.001	0.004%	90.749%
3612	PORTO SEGURO SA	0.004%	90.754%
3613	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	90.758%
3614	A.P. MOLLER-MAE	0.004%	90.762%
3615	ACTUANT CORP A COMMON STOCK USD.2	0.004%	90.767%
3616	ISETAN MITSUKOS	0.004%	90.771%
3617	TATA MOTORS LTD	0.004%	90.776%
3618	DRAX GROUP PLC	0.004%	90.780%
3619	CHINA CONCH VEN	0.004%	90.785%
3620	ZHONGSHENG GROU	0.004%	90.789%
3621	ASHIKAGA HOLDIN	0.004%	90.794%
3622	KEMIRA OY	0.004%	90.798%
3623	EBIX INC COMMON STOCK USD.1	0.004%	90.803%
3624	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	90.807%
3625	SHOWA SHELL SEK	0.004%	90.812%
3626	SUMCO CORPORATI	0.004%	90.816%
3627	ACER INC	0.004%	90.820%
3628	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	90.825%
3629	NAMCO BANDAI HO	0.004%	90.829%
3630	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.834%
3631	REXFORD INDUSTR	0.004%	90.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	UTD O/S LAND	0.004%	90.843%
3633	ZILLOW GROUP INC C COMMON STOCK	0.004%	90.847%
3634	NOVANTA INC COMMON STOCK	0.004%	90.851%
3635	CHINA CITIC BK	0.004%	90.856%
3636	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	90.860%
3637	FORMOSA PLASTIC	0.004%	90.865%
3638	CAPITALAND	0.004%	90.869%
3639	BAIC MOTOR CORP	0.004%	90.874%
3640	BOB EVANS FARMS	0.004%	90.878%
3641	BANK OF NT BUTT	0.004%	90.882%
3642	TATTS GROUP LTD	0.004%	90.887%
3643	S-OIL CORPORATI	0.004%	90.891%
3644	SYNTHOMER PLC	0.004%	90.896%
3645	JM AB	0.004%	90.900%
3646	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.004%	90.905%
3647	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	90.909%
3648	MMI HOLDINGS LT	0.004%	90.913%
3649	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	90.918%
3650	SEINO TRANSPORT	0.004%	90.922%
3651	POU CHEN	0.004%	90.927%
3652	ARMSTRONG WORLD	0.004%	90.931%
3653	SHRIRAM TRANSP	0.004%	90.935%
3654	ELIOR	0.004%	90.940%
3655	BROOKS AUTOMATI	0.004%	90.944%
3656	CASIO COMPUTER	0.004%	90.949%
3657	NTT DOCOMO INC SPON ADR ADR	0.004%	90.953%
3658	ARCA CONTINEN	0.004%	90.957%
3659	DAIICHI SANKYO	0.004%	90.962%
3660	BANCA MEDIOLANU	0.004%	90.966%
3661	METSA BOARD	0.004%	90.971%
3662	HARSCO CORP	0.004%	90.975%
3663	CHINA DEVELOPME	0.004%	90.979%
3664	SSP GROUP PLC	0.004%	90.984%
3665	JIANGXI COPPER	0.004%	90.988%
3666	ADTRAN INC	0.004%	90.993%
3667	PARK NATIONAL CORP COMMON STOCK	0.004%	90.997%
3668	EULER & HERMES	0.004%	91.001%
3669	CREST NICHOLSON	0.004%	91.006%
3670	SHUTTERFLY INC	0.004%	91.010%
3671	IMERYSA SA	0.004%	91.014%
3672	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	91.019%
3673	CHINA MINSHENG	0.004%	91.023%
3674	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	91.028%
3675	AGL ENERGY LTD	0.004%	91.032%
3676	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.004%	91.036%
3677	DELTA ELECTRONI	0.004%	91.041%
3678	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	91.045%
3679	SHIZUOKA BANK	0.004%	91.049%
3680	FORBO HLDG	0.004%	91.054%
3681	SOFTWARE AG	0.004%	91.058%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	PCCW LIMITED	0.004%	91.062%
3683	CHINA PETROLEUM	0.004%	91.067%
3684	KNOWLES CORP COMMON STOCK USD.01	0.004%	91.071%
3685	HANG LUNG PROPE	0.004%	91.075%
3686	SOUTH32 ADR ADR	0.004%	91.080%
3687	NITORI CO LTD	0.004%	91.084%
3688	MRC GLOBAL INC COMMON STOCK USD.01	0.004%	91.088%
3689	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.093%
3690	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.097%
3691	INTERCONTINENTAL HOTELS ADR ADR	0.004%	91.101%
3692	WAREHOUSES DE P	0.004%	91.106%
3693	77TH BANK	0.004%	91.110%
3694	GLUSKIN SHEFF &	0.004%	91.114%
3695	NIPPON KONPO UN	0.004%	91.119%
3696	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	91.123%
3697	HITACHI CHEMICA	0.004%	91.127%
3698	NWS HOLDINGS LT	0.004%	91.132%
3699	SHIMAMURA CO	0.004%	91.136%
3700	KT & G	0.004%	91.140%
3701	MODERN TIMES GR	0.004%	91.144%
3702	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.149%
3703	VAKRANGEE LTD	0.004%	91.153%
3704	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.157%
3705	WISTRON CORP	0.004%	91.162%
3706	DORMA+KABA HOLD	0.004%	91.166%
3707	CJ CORP.	0.004%	91.170%
3708	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	91.175%
3709	TAIWAN UNION TE	0.004%	91.179%
3710	CHICO'S FAS INC	0.004%	91.183%
3711	DAELIM INDUSTRI	0.004%	91.187%
3712	FRONTIER REIT	0.004%	91.192%
3713	HUANENG RENEWAB	0.004%	91.196%
3714	ADEKA CORPORATI	0.004%	91.200%
3715	ORIENTAL LAND C	0.004%	91.205%
3716	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	91.209%
3717	HARVEY NORMAN H	0.004%	91.213%
3718	BOYD GAMING COR	0.004%	91.217%
3719	ACORDA THERAPEU	0.004%	91.222%
3720	STEELCASE INC	0.004%	91.226%
3721	BANK OF GEORGIA	0.004%	91.230%
3722	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.004%	91.234%
3723	SEGA SAMMY HOLD	0.004%	91.239%
3724	LIQUOR STORES N	0.004%	91.243%
3725	PRIMARY HEALTH	0.004%	91.247%
3726	CELLTRION INC K	0.004%	91.251%
3727	SIG	0.004%	91.256%
3728	DIPLOMA (NEW)	0.004%	91.260%
3729	BRIGGS & STRATT	0.004%	91.264%
3730	SLEEP NUMBER CORP COMMON STOCK USD.01	0.004%	91.268%
3731	NUFARM	0.004%	91.273%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NISHIMATSU CONS	0.004%	91.277%
3733	TORO CO	0.004%	91.281%
3734	OM ASSET MANAGE	0.004%	91.285%
3735	FLEXIUM INTERCO	0.004%	91.290%
3736	BEACH PETROLEUM	0.004%	91.294%
3737	SELECT INCOME REIT REIT USD.01	0.004%	91.298%
3738	GEA GROUP AG	0.004%	91.302%
3739	INDIVIOR PLC	0.004%	91.307%
3740	FACTSET RESEARC	0.004%	91.311%
3741	MORI HILLS REIT	0.004%	91.315%
3742	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.319%
3743	PAINTED PONY EN	0.004%	91.323%
3744	BOFI HOLDING INC COMMON STOCK USD.01	0.004%	91.328%
3745	BANKIA SA	0.004%	91.332%
3746	SHIMIZU CORP	0.004%	91.336%
3747	NIPPON SUISAN	0.004%	91.340%
3748	IOOF HOLDINGS L	0.004%	91.344%
3749	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.004%	91.349%
3750	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.353%
3751	LOJAS AMERICANA	0.004%	91.357%
3752	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	91.361%
3753	FAR EAST HORIZO	0.004%	91.365%
3754	UNIVERSAL CORP	0.004%	91.370%
3755	MORINAGA MILK I	0.004%	91.374%
3756	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.378%
3757	CORE LABORATORI	0.004%	91.382%
3758	GRASIM INDUSTRI	0.004%	91.386%
3759	SCHOLASTIC CORP	0.004%	91.391%
3760	FUTURE LAND DEV	0.004%	91.395%
3761	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.399%
3762	CCR SA	0.004%	91.403%
3763	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.407%
3764	TADANO	0.004%	91.411%
3765	WHITEHAVEN COAL	0.004%	91.416%
3766	WERELDHAVE NV	0.004%	91.420%
3767	LOGITECH INTERN	0.004%	91.424%
3768	SUEZ ENVIRONMEN	0.004%	91.428%
3769	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.432%
3770	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	91.437%
3771	ENDO INTERNATIO	0.004%	91.441%
3772	YAMAHA CORP	0.004%	91.445%
3773	POWER ASSETS HO	0.004%	91.449%
3774	IYO BANK	0.004%	91.453%
3775	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.457%
3776	ANALOGIC CORP	0.004%	91.461%
3777	INDUSTRIAL BANK	0.004%	91.466%
3778	HACHIJUNI BANK	0.004%	91.470%
3779	CALIFORNIA WATE	0.004%	91.474%
3780	CORBION NV	0.004%	91.478%
3781	LUK FOOK HOLDIN	0.004%	91.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	SHENZHEN INVEST	0.004%	91.486%
3783	AUTO TRADER GRO	0.004%	91.491%
3784	GUNMA BANK	0.004%	91.495%
3785	TAIWAN COOPERAT	0.004%	91.499%
3786	ENERGIAS DE POR	0.004%	91.503%
3787	WETHERSPOON (J.	0.004%	91.507%
3788	STANLEY ELECTRI	0.004%	91.511%
3789	GOME ELECTRICAL	0.004%	91.515%
3790	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.520%
3791	OXFORD INDUSTRI	0.004%	91.524%
3792	MACK CALI REALTY CORP REIT USD.01	0.004%	91.528%
3793	ZHUZHOU CSR TIM	0.004%	91.532%
3794	AYALA CORP	0.004%	91.536%
3795	KYUSHU FINANCIA	0.004%	91.540%
3796	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	91.544%
3797	CNP ASSURANCES	0.004%	91.548%
3798	EXELIXIS INC	0.004%	91.553%
3799	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.557%
3800	GREENCORE GROUP	0.004%	91.561%
3801	RECORDATI SPA	0.004%	91.565%
3802	TERUMO CORP	0.004%	91.569%
3803	GREAT EAGLE HLD	0.004%	91.573%
3804	POWER INTEGRATI	0.004%	91.577%
3805	IIDA GROUP HOLD	0.004%	91.581%
3806	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.586%
3807	KONAMI CO	0.004%	91.590%
3808	AEDIFICA	0.004%	91.594%
3809	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.598%
3810	CSRA INC COMMON STOCK USD.001	0.004%	91.602%
3811	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	91.606%
3812	NIPPON LIGHT ME	0.004%	91.610%
3813	INDEPENDENCE GR	0.004%	91.614%
3814	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.618%
3815	PTT GLOBAL CHEM	0.004%	91.622%
3816	IROBOT CORP	0.004%	91.626%
3817	BREWIN DOLPHIN	0.004%	91.631%
3818	CHINA HONGQIAO	0.004%	91.635%
3819	EXPONENT INC COMMON STOCK USD.001	0.004%	91.639%
3820	PIZZA PIZZA ROY	0.004%	91.643%
3821	SKY CITY	0.004%	91.647%
3822	SANTEN PHARM CO	0.004%	91.651%
3823	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	91.655%
3824	DET N O A	0.004%	91.659%
3825	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.663%
3826	NABORS INDUSTRI	0.004%	91.667%
3827	SHANGRI-LA ASIA	0.004%	91.671%
3828	NORMA GROUP AG	0.004%	91.675%
3829	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	91.679%
3830	CHESAPEAKE LODG	0.004%	91.683%
3831	NILFISK HOLDING	0.004%	91.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	TAURON POLSKA E	0.004%	91.692%
3833	COMPUTERSHARE L	0.004%	91.696%
3834	HITACHI CAPITAL	0.004%	91.700%
3835	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.704%
3836	ISRAEL DISCOUNT	0.004%	91.708%
3837	IWG PLC	0.004%	91.712%
3838	IJM CORP BERHAD	0.004%	91.716%
3839	BEKAERT SA	0.004%	91.720%
3840	MCGRATH RENTCORP COMMON STOCK	0.004%	91.724%
3841	KWG PROPERTY HL	0.004%	91.728%
3842	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	91.732%
3843	AXIATA GROUP	0.004%	91.736%
3844	SARTORIUS AG-VO	0.004%	91.740%
3845	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	91.744%
3846	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	91.748%
3847	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.752%
3848	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.756%
3849	UNIBET GROUP PL	0.004%	91.760%
3850	SPIRE INC COMMON STOCK USD1.0	0.004%	91.764%
3851	ALLEGION PLC	0.004%	91.768%
3852	NISOURCE INC	0.004%	91.772%
3853	FUCHS PETROLUB	0.004%	91.777%
3854	ASICS CORP	0.004%	91.781%
3855	SHANGHAI INDL	0.004%	91.785%
3856	VISCOFAN SA	0.004%	91.789%
3857	BIG YELLOW GROU	0.004%	91.793%
3858	CHIPOTLE MEXICA	0.004%	91.797%
3859	MODINE MFG CO	0.004%	91.801%
3860	TURK HAVA YOLLA	0.004%	91.805%
3861	LANCASHIRE HLDG	0.004%	91.809%
3862	HIROSHIMA BANK	0.004%	91.813%
3863	NOVATEK MICROEL	0.004%	91.817%
3864	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.821%
3865	INSURANCE AUSTR	0.004%	91.825%
3866	LG INNOTEK CO	0.004%	91.829%
3867	ZIJIN MINING GR	0.004%	91.833%
3868	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.837%
3869	MIRACA HOLDIN	0.004%	91.841%
3870	BENESSE CORP	0.004%	91.845%
3871	KEIHAN ELECTRIC	0.004%	91.849%
3872	SAMSUNG SECS CO	0.004%	91.853%
3873	SENIOR PLC	0.004%	91.857%
3874	SEOUL SEMICONDU	0.004%	91.861%
3875	K-REIT ASIA	0.004%	91.865%
3876	MEDIBANK PVT LT	0.004%	91.869%
3877	NOS SGPS	0.004%	91.873%
3878	CTS EVENTIM	0.004%	91.877%
3879	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	91.881%
3880	ALSEA SAB DE CV	0.004%	91.884%
3881	ATLAS COPCO AB	0.004%	91.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	JAPAN LOGISTICS	0.004%	91.892%
3883	ERG SPA	0.004%	91.896%
3884	RENGO CO	0.004%	91.900%
3885	ST MODWEN PROPS	0.004%	91.904%
3886	QUBE HOLDINGS L	0.004%	91.908%
3887	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	91.912%
3888	CASTELLUM AB NE	0.004%	91.916%
3889	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.920%
3890	58.COM INC ADR ADR	0.004%	91.924%
3891	LTC PROPERTIES	0.004%	91.928%
3892	WABASH NATIONAL	0.004%	91.932%
3893	RPC INC COMMON STOCK USD.1	0.004%	91.936%
3894	MAPLETREE INDUS	0.004%	91.940%
3895	CHINA RESOURCES	0.004%	91.944%
3896	FIRM CAPITAL MO	0.004%	91.948%
3897	KINGSOFT CORP L	0.004%	91.952%
3898	KORIAN	0.004%	91.956%
3899	HISPANIA ACTIVO	0.004%	91.960%
3900	CHUGOKU BANK	0.004%	91.964%
3901	TAIYO NIPPON SA	0.004%	91.968%
3902	KEYENCE CORP	0.004%	91.971%
3903	MARUHA NICHIRO	0.004%	91.975%
3904	BOSSARD HOLDING	0.004%	91.979%
3905	TOYOBO CO	0.004%	91.983%
3906	SCHOUW & CO	0.004%	91.987%
3907	NISHI-NIPPON FI	0.004%	91.991%
3908	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.995%
3909	MEDICLINIC INTE	0.004%	91.999%
3910	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.003%
3911	USHIO INC	0.004%	92.007%
3912	MAEDA ROAD CONS	0.004%	92.011%
3913	AEROPORTS DE PA	0.004%	92.015%
3914	CRH (DUBLIN)	0.004%	92.019%
3915	FAR EAST TEXTIL	0.004%	92.023%
3916	KEWPIE CORP	0.004%	92.027%
3917	HAZAMA CORP(NEW	0.004%	92.030%
3918	MICHAEL PAGE IN	0.004%	92.034%
3919	SUN TV NETWORK	0.004%	92.038%
3920	DEWAN HOUSING F	0.004%	92.042%
3921	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	92.046%
3922	FEDERAL BANK LT	0.004%	92.050%
3923	CHANG HWA COMME	0.004%	92.054%
3924	CAVIUM INC COMMON STOCK USD.001	0.004%	92.058%
3925	OLYMPUS OPTICAL	0.004%	92.062%
3926	MR PRICE GROUP	0.004%	92.066%
3927	UNITI GROUP INC REIT USD.0001	0.004%	92.070%
3928	GRAFTON GROUP P	0.004%	92.073%
3929	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.077%
3930	INTERPUMP GROUP	0.004%	92.081%
3931	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.004%	92.085%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	SOCIETE TELEVIS	0.004%	92.089%
3933	SCHWEITER TECH	0.004%	92.093%
3934	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	92.097%
3935	SUN PHARMACEUTI	0.004%	92.101%
3936	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.105%
3937	SHENZHEN INTERN	0.004%	92.109%
3938	SYNAPTICS INC COMMON STOCK USD.001	0.004%	92.112%
3939	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	92.116%
3940	ROLLINS INC	0.004%	92.120%
3941	RAMBUS INC	0.004%	92.124%
3942	EPISTAR CORP	0.004%	92.128%
3943	SJM HOLDINGS LT	0.004%	92.132%
3944	DA OFFICE INV C	0.004%	92.136%
3945	MBIA INC	0.004%	92.140%
3946	KYOWA EXEO CORP	0.004%	92.144%
3947	DGB FINANCIAL G	0.004%	92.147%
3948	NISSAN CHEMICAL	0.004%	92.151%
3949	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	92.155%
3950	ASTEC INDUSTRIE	0.004%	92.159%
3951	ICA GRUPPEN AB	0.004%	92.163%
3952	INSPERITY INC	0.004%	92.167%
3953	BRF SA ADR ADR	0.004%	92.171%
3954	KUEHNE & NAGEL	0.004%	92.174%
3955	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	92.178%
3956	PFEIFFER VAC TE	0.004%	92.182%
3957	OKUMA CORP	0.004%	92.186%
3958	ELECTRONICS	0.004%	92.190%
3959	PNM RESOURCES I	0.004%	92.194%
3960	YTL CORP	0.004%	92.198%
3961	TOKYU CORP	0.004%	92.201%
3962	BHP BILLITON LTD SPON ADR ADR	0.004%	92.205%
3963	JAFCO CO LTD	0.004%	92.209%
3964	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	92.213%
3965	EMPRESAS CMPC S	0.004%	92.217%
3966	VIAD CORP	0.004%	92.221%
3967	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	92.224%
3968	GLORY	0.004%	92.228%
3969	INDUS HOLDING A	0.004%	92.232%
3970	NEOGEN CORP COMMON STOCK USD.16	0.004%	92.236%
3971	SINO-AMERICAN S	0.004%	92.240%
3972	HANWA CO	0.004%	92.243%
3973	CINEWORLD GROUP	0.004%	92.247%
3974	WEIR GROUP	0.004%	92.251%
3975	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	92.255%
3976	SIXT SE PFD	0.004%	92.259%
3977	NIPPON GAS CO L	0.004%	92.263%
3978	BARCO(NEW)	0.004%	92.266%
3979	SIAS SPA	0.004%	92.270%
3980	SIHUAN PHARMACE	0.004%	92.274%
3981	SUPER GROUP	0.004%	92.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	INVENTEC CORP	0.004%	92.282%
3983	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	92.285%
3984	TVS MOTOR CO	0.004%	92.289%
3985	DECHRA PHARMA	0.004%	92.293%
3986	MARINE HARVEST	0.004%	92.297%
3987	YUEXIU PROPERTY	0.004%	92.301%
3988	THAI OIL PCL-FR	0.004%	92.304%
3989	GRUPO FINANCIER	0.004%	92.308%
3990	EURONEXT NV	0.004%	92.312%
3991	NCC AB-B	0.004%	92.316%
3992	STROER OUT-OF-H	0.004%	92.319%
3993	WALSIN LIHWA CO	0.004%	92.323%
3994	WH SMITH PLC	0.004%	92.327%
3995	ALAMO GROUP INC	0.004%	92.331%
3996	NAGOYA RAILROAD	0.004%	92.335%
3997	KOKUYO CO	0.004%	92.338%
3998	AMMB HOLDINGS B	0.004%	92.342%
3999	OMNICELL INC COMMON STOCK USD.001	0.004%	92.346%
4000	NKT HOLDING A/S	0.004%	92.350%
4001	TPK HOLDINGS CO	0.004%	92.353%
4002	CIELO SA	0.004%	92.357%
4003	TOKYO GAS CO	0.004%	92.361%
4004	Denison Mines C	0.004%	92.365%
4005	AIRPORTS OF THA	0.004%	92.369%
4006	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.372%
4007	GOEASY LTD	0.004%	92.376%
4008	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	92.380%
4009	SHIMACHU CO	0.004%	92.384%
4010	POWERTECH TECHN	0.004%	92.387%
4011	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	92.391%
4012	TOWER SEMICONDU	0.004%	92.395%
4013	TERRENO REALTY CORP REIT USD.01	0.004%	92.399%
4014	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	92.402%
4015	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.406%
4016	QINETIQ GROUP P	0.004%	92.410%
4017	PORTUCEL EMPRES	0.004%	92.414%
4018	SIXT AG	0.004%	92.417%
4019	AZZ INC COMMON STOCK USD1.0	0.004%	92.421%
4020	ENTEL EMP NAC T	0.004%	92.425%
4021	CHASE CORP COMMON STOCK USD.1	0.004%	92.429%
4022	ASHMORE GROUP	0.004%	92.432%
4023	OCI COMPANY LTD	0.004%	92.436%
4024	HOKUHOKU FINANC	0.004%	92.440%
4025	NAGACORP LTD	0.004%	92.443%
4026	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	92.447%
4027	ANGLOVAAL MININ	0.004%	92.451%
4028	AES CORP COMMON STOCK USD.01	0.004%	92.455%
4029	AVISTA CORP	0.004%	92.458%
4030	HUA NAN FINANCI	0.004%	92.462%
4031	H20 RETAILING C	0.004%	92.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	JD SPORTS FASHI	0.004%	92.470%
4033	GOLDEN AGRI RES	0.004%	92.473%
4034	CONZZETA AG	0.004%	92.477%
4035	UTD DRUG	0.004%	92.481%
4036	KANSAI ELEC POW	0.004%	92.484%
4037	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.004%	92.488%
4038	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	92.492%
4039	DHX MEDIA LTD	0.004%	92.496%
4040	CYRELA BRAZIL R	0.004%	92.499%
4041	MEGACABLE HOLDI	0.004%	92.503%
4042	FUJI OIL CO	0.004%	92.507%
4043	AMC NETWORKS INC A COMMON STOCK	0.004%	92.510%
4044	CAPELLA EDUCATI	0.004%	92.514%
4045	PEOPLE'S INSURA	0.004%	92.518%
4046	FOMENTO ECON ME	0.004%	92.521%
4047	CHINA PACIFIC I	0.004%	92.525%
4048	TOAGOSEI CO LTD	0.004%	92.529%
4049	LATAM AIRLINES	0.004%	92.532%
4050	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.536%
4051	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.540%
4052	MOBIMO HLDG AG	0.004%	92.544%
4053	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.547%
4054	CARA OPERATIONS	0.004%	92.551%
4055	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	92.555%
4056	TRIPOD TECHNOLO	0.004%	92.558%
4057	DAIICHI KOSHO C	0.004%	92.562%
4058	NOMURA RESEARCH	0.004%	92.566%
4059	DEAN FOODS CO COMMON STOCK USD.01	0.004%	92.569%
4060	BADGER METER INC COMMON STOCK USD1.0	0.004%	92.573%
4061	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.577%
4062	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	92.580%
4063	HIGH LINER FOOD	0.004%	92.584%
4064	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	92.588%
4065	GLOBAL NET LEASE INC REIT USD.01	0.004%	92.591%
4066	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.595%
4067	BANKINTER SA	0.004%	92.598%
4068	NETWORK HEALTHC	0.004%	92.602%
4069	AMANO CORPORATI	0.004%	92.606%
4070	BRITVIC	0.004%	92.609%
4071	PIRAMAL ENTERPR	0.004%	92.613%
4072	GAIL INDIA LTD	0.004%	92.617%
4073	D'IETEREN TRADI	0.004%	92.620%
4074	SOHO CHINA LTD	0.004%	92.624%
4075	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	92.628%
4076	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.631%
4077	LHC GROUP INC COMMON STOCK USD.01	0.004%	92.635%
4078	OCI	0.004%	92.639%
4079	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.642%
4080	PSP SWISS PROPE	0.004%	92.646%
4081	DON QUIJOTE	0.004%	92.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	BANRISUL	0.004%	92.653%
4083	CONMED CORP COMMON STOCK USD.01	0.004%	92.657%
4084	DERICHEBOURG	0.004%	92.660%
4085	SIBANYE STILLWATER SPONS ADR ADR	0.004%	92.664%
4086	ITV PLC	0.004%	92.668%
4087	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	92.671%
4088	KOREA LIFE INSU	0.004%	92.675%
4089	ARCADIS NV	0.004%	92.678%
4090	JAPAN EXCELLENT	0.004%	92.682%
4091	EPLUS INC	0.004%	92.686%
4092	SINOTRANS LIMIT	0.004%	92.689%
4093	WOONGJIN COWAY	0.004%	92.693%
4094	AMERISAFE INC COMMON STOCK USD.01	0.004%	92.696%
4095	EL PASO ELECTRIC CO COMMON STOCK	0.004%	92.700%
4096	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	92.704%
4097	FLETCHER BUILDI	0.004%	92.707%
4098	OSG CORP	0.004%	92.711%
4099	ALEXANDERS INC	0.004%	92.714%
4100	QANTAS AIRWAYS	0.004%	92.718%
4101	JD.COM INC ADR ADR USD.00002	0.004%	92.722%
4102	AEROVIRONMENT I	0.004%	92.725%
4103	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	92.729%
4104	XPERI CORP COMMON STOCK USD.001	0.004%	92.732%
4105	DOOSAN INFRACOR	0.004%	92.736%
4106	EQUATORIAL ENER	0.004%	92.739%
4107	SOHGO SECURITY	0.004%	92.743%
4108	DENA CO LTD	0.004%	92.747%
4109	BRILLIANCE CHIN	0.004%	92.750%
4110	SEVEN BANK LTD.	0.004%	92.754%
4111	SIEGFRIED HOLDI	0.004%	92.757%
4112	PROSIEBENSAT.1	0.004%	92.761%
4113	TATNEFT PAO SPONSORED ADR ADR	0.004%	92.764%
4114	HORIBA	0.004%	92.768%
4115	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	92.772%
4116	DRILLISCH AG	0.004%	92.775%
4117	GENUS PLC	0.004%	92.779%
4118	VALORA HOLDING	0.004%	92.782%
4119	ARVIND LTD	0.004%	92.786%
4120	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	92.789%
4121	FIBRIA CELULOSE	0.004%	92.793%
4122	TOMY CO LTD	0.004%	92.797%
4123	APOLLO TYRES	0.004%	92.800%
4124	MELCO INTERNATI	0.004%	92.804%
4125	YAMATAKE CORP Y	0.004%	92.807%
4126	MERLIN ENTERTAI	0.004%	92.811%
4127	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	92.814%
4128	TREND MICRO INC	0.004%	92.818%
4129	LONDOMETRIC PR	0.004%	92.821%
4130	SAVILLS PLC	0.004%	92.825%
4131	CHUBU ELEC POWE	0.004%	92.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	PARADE TECHNOLO	0.004%	92.832%
4133	DELTIC TIMBER	0.004%	92.835%
4134	BOBST GROUP AG	0.004%	92.839%
4135	DLF LIMITED	0.004%	92.843%
4136	MAPLETREE LOGIS	0.004%	92.846%
4137	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.850%
4138	ST JOE CO/THE COMMON STOCK	0.004%	92.853%
4139	NOW INC COMMON STOCK USD.01	0.004%	92.857%
4140	KONINKLIJKE WES	0.004%	92.860%
4141	HYUNDAI DS,NEW	0.004%	92.864%
4142	CENCOSUD SA	0.004%	92.867%
4143	SODEXHO ALLIANC	0.004%	92.871%
4144	1ST SOURCE CORP COMMON STOCK	0.004%	92.874%
4145	AEON FINANCIAL	0.004%	92.878%
4146	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	92.881%
4147	FUJITSU GENERAL	0.004%	92.885%
4148	ROHTO PHARM	0.004%	92.888%
4149	BANCOLOMBIA SA	0.004%	92.892%
4150	NEOPOST	0.003%	92.895%
4151	FIVE BELOW COMMON STOCK USD.01	0.003%	92.899%
4152	GRUPO ELEKTRA(N	0.003%	92.902%
4153	BELMOND LTD	0.003%	92.906%
4154	ASHOK LEYLAND	0.003%	92.909%
4155	CHICAGO BRIDGE	0.003%	92.913%
4156	KCC CORP	0.003%	92.916%
4157	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.920%
4158	MATERION CORP COMMON STOCK	0.003%	92.923%
4159	CHINA COMMUNICA	0.003%	92.927%
4160	NEWS CORP CLASS B COMMON STOCK	0.003%	92.930%
4161	LUZERNER KTBK	0.003%	92.934%
4162	ORKLA ASA	0.003%	92.937%
4163	GENTING INTERNA	0.003%	92.941%
4164	DIXONS CARPHONE	0.003%	92.944%
4165	SWEDISH MATCH C	0.003%	92.948%
4166	MABUCHI MOTOR C	0.003%	92.951%
4167	COM2US CORPORAT	0.003%	92.955%
4168	HEIDELBERGER DR	0.003%	92.958%
4169	HEALTHCARE SERV	0.003%	92.961%
4170	EVERTZ TECHNOLO	0.003%	92.965%
4171	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	92.968%
4172	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	92.972%
4173	MAPLETREE GREAT	0.003%	92.975%
4174	AVANGRID INC COMMON STOCK USD.01	0.003%	92.979%
4175	VALE SA SP ADR WHEN ISSUED ADR	0.003%	92.982%
4176	MORI TRUST SOGO	0.003%	92.986%
4177	HAITIAN INTL HL	0.003%	92.989%
4178	JAMES RIVER GRO	0.003%	92.993%
4179	SING AIRP TRM S	0.003%	92.996%
4180	CHINA AIRLINES	0.003%	93.000%
4181	SUMITOMO BAKELI	0.003%	93.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	LONG CHEN PAPER	0.003%	93.006%
4183	NIHON PARKERIZI	0.003%	93.010%
4184	MEIJI HOLDINGS	0.003%	93.013%
4185	CARSALES.COM LT	0.003%	93.017%
4186	INVINCIBLE INVE	0.003%	93.020%
4187	BIOCON	0.003%	93.024%
4188	TAIWAN PAIHO	0.003%	93.027%
4189	SHOPPING CENTRE	0.003%	93.031%
4190	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	93.034%
4191	ARGAN INC COMMON STOCK USD.15	0.003%	93.037%
4192	EFG INTERNATION	0.003%	93.041%
4193	SHIGA BANK	0.003%	93.044%
4194	AARHUSKARLSHAMN	0.003%	93.048%
4195	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.051%
4196	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.003%	93.055%
4197	WEST JAPAN RAIL	0.003%	93.058%
4198	METRO AG	0.003%	93.061%
4199	VIDRALA S.A.	0.003%	93.065%
4200	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.068%
4201	CANNAE HOLDINGS INC COMMON STOCK	0.003%	93.072%
4202	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.075%
4203	US ECOLOGY INC COMMON STOCK USD.01	0.003%	93.079%
4204	ABIOMED INC COMMON STOCK USD.01	0.003%	93.082%
4205	DAIO PAPER CORP	0.003%	93.085%
4206	ACERINOX SA	0.003%	93.089%
4207	LINTEC CORP	0.003%	93.092%
4208	H.I.S.CO	0.003%	93.096%
4209	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.099%
4210	AGREE REALTY CORP REIT USD.0001	0.003%	93.103%
4211	EDELWEISS FIN S	0.003%	93.106%
4212	ENTERPRISE INNS	0.003%	93.109%
4213	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.113%
4214	TELKOM GROUP LT	0.003%	93.116%
4215	STRATASYS LTD	0.003%	93.120%
4216	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.123%
4217	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.127%
4218	TENAGA NASIONL	0.003%	93.130%
4219	UNIT CORP	0.003%	93.133%
4220	NIPPON HODO CO	0.003%	93.137%
4221	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.140%
4222	SERVICENOW INC COMMON STOCK USD.001	0.003%	93.144%
4223	CFE	0.003%	93.147%
4224	WORKSPACE GROUP	0.003%	93.150%
4225	NACHI-FUJIKOSHI	0.003%	93.154%
4226	EMPRESAS COPEC	0.003%	93.157%
4227	ADVANCED	0.003%	93.161%
4228	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.164%
4229	KELLY SERVICES	0.003%	93.167%
4230	BAJAJ FINANCE L	0.003%	93.171%
4231	AWA BANK	0.003%	93.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.178%
4233	APA GROUP	0.003%	93.181%
4234	BLACKBAUD INC	0.003%	93.184%
4235	QUARTERHILL INC	0.003%	93.188%
4236	GPO FIN INBURSA	0.003%	93.191%
4237	BHARAT HEAVY EL	0.003%	93.194%
4238	CHINA CINDA ASS	0.003%	93.198%
4239	EDP RENOVAVEIS	0.003%	93.201%
4240	SA DES CEMENTS	0.003%	93.205%
4241	RATIONAL	0.003%	93.208%
4242	TOYO INK MFG CO	0.003%	93.211%
4243	AIR CHINA LTD	0.003%	93.215%
4244	GRAINCORP LTD	0.003%	93.218%
4245	AEON REIT INVES	0.003%	93.221%
4246	MORINAGA & CO	0.003%	93.225%
4247	SINGAPORE PRESS	0.003%	93.228%
4248	COEUR MINING IN	0.003%	93.232%
4249	VEON LTD ADR	0.003%	93.235%
4250	JUST ENERGY GROUP INC COMMON STOCK	0.003%	93.238%
4251	ENEA SA	0.003%	93.242%
4252	DAVIDE CAMPARI-	0.003%	93.245%
4253	CD PROJEKT SA	0.003%	93.248%
4254	BREMBO SPA	0.003%	93.252%
4255	SFS GROUP AG	0.003%	93.255%
4256	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.258%
4257	BUREAU VERITAS	0.003%	93.262%
4258	HIKMA PHARMACEU	0.003%	93.265%
4259	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	93.268%
4260	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.272%
4261	MATSUMOTOKIYOSH	0.003%	93.275%
4262	DINEQUITY INC	0.003%	93.278%
4263	AMUNDI SA	0.003%	93.282%
4264	UNIPRES CORP.	0.003%	93.285%
4265	JSE LTD	0.003%	93.288%
4266	MITSUBISHI LOGI	0.003%	93.292%
4267	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.295%
4268	KAYABA INDUSTRY	0.003%	93.298%
4269	DAISHI BANK	0.003%	93.302%
4270	TUPRAS-TURKIYE	0.003%	93.305%
4271	KOREAN AIR LINE	0.003%	93.308%
4272	JBS SA	0.003%	93.312%
4273	PGT INC	0.003%	93.315%
4274	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	93.318%
4275	EICHER MOTORS	0.003%	93.322%
4276	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	93.325%
4277	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	93.328%
4278	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	93.332%
4279	NTHN STAR RES L	0.003%	93.335%
4280	HINDUSTAN PETRO	0.003%	93.338%
4281	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	93.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	ANDRITZ AG	0.003%	93.345%
4283	HAW PAR CORP LT	0.003%	93.348%
4284	WACKER CONSTRUC	0.003%	93.352%
4285	FORMFACTOR INC COMMON STOCK USD.001	0.003%	93.355%
4286	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.358%
4287	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	93.362%
4288	LION CORP	0.003%	93.365%
4289	ALUMINIUM CORP	0.003%	93.368%
4290	FABRINET	0.003%	93.371%
4291	PRIMAX ELECTRON	0.003%	93.375%
4292	MERRY ELECTRONI	0.003%	93.378%
4293	VERBUND AG	0.003%	93.381%
4294	BALKRISHNA INDS	0.003%	93.385%
4295	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.388%
4296	HOCHTIEF AG	0.003%	93.391%
4297	MEIKO ELECTRONI	0.003%	93.395%
4298	DEUTSCHE PFANDB	0.003%	93.398%
4299	FIRST PACIFIC C	0.003%	93.401%
4300	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.404%
4301	DFDS A/S	0.003%	93.408%
4302	IMAX CORP	0.003%	93.411%
4303	PAZ OIL CO LTD	0.003%	93.414%
4304	HITACHI TRANSPT	0.003%	93.418%
4305	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.421%
4306	ASIANA AIRLINES	0.003%	93.424%
4307	DIALOG SEMICOND	0.003%	93.427%
4308	HOME PRODUCT CE	0.003%	93.431%
4309	SARAS SPA	0.003%	93.434%
4310	CHINA RESOURCES	0.003%	93.437%
4311	INNOVIVA INC COMMON STOCK	0.003%	93.440%
4312	RIO TINTO PLC	0.003%	93.444%
4313	CHINA AGRI-INDU	0.003%	93.447%
4314	KITE REALTY GROUP TRUST REIT USD.01	0.003%	93.450%
4315	CANWEL BUILDING	0.003%	93.454%
4316	BANK MILLENIUM	0.003%	93.457%
4317	WONIK IPS CO LT	0.003%	93.460%
4318	BHARTI INFRATEL	0.003%	93.463%
4319	TOYOTA BOSHOKU	0.003%	93.467%
4320	TAIWAN HON CHUA	0.003%	93.470%
4321	SPORTS DIRECT I	0.003%	93.473%
4322	AKER ASA	0.003%	93.476%
4323	L&T FINANCE HOL	0.003%	93.480%
4324	HITACHI HIGH-TE	0.003%	93.483%
4325	E INK HOLDINGS	0.003%	93.486%
4326	POWER FINANCE C	0.003%	93.489%
4327	FUYO GENERAL LE	0.003%	93.493%
4328	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.496%
4329	LIBERTY HLDGS	0.003%	93.499%
4330	BR MALLS PARTIC	0.003%	93.502%
4331	TRIMAS CORP COMMON STOCK USD.01	0.003%	93.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	PROMOTORA Y OPE	0.003%	93.509%
4333	MALAYSIA AIRPOR	0.003%	93.512%
4334	SHINSEI BANK	0.003%	93.515%
4335	LATAM AIRLINES GROUP SP ADR ADR	0.003%	93.518%
4336	HORIZON NORTH L	0.003%	93.522%
4337	KNOLL INC COMMON STOCK USD.01	0.003%	93.525%
4338	A2 MILK CO LTD	0.003%	93.528%
4339	SAN IN GODO BAN	0.003%	93.531%
4340	BLACKPEARL RESO	0.003%	93.535%
4341	AICA KOGYO CO	0.003%	93.538%
4342	SAPURAKENCANA P	0.003%	93.541%
4343	HALFORDS GROUP	0.003%	93.544%
4344	ASSURA PLC	0.003%	93.548%
4345	COMSYS HOLDINGS	0.003%	93.551%
4346	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.554%
4347	GRAY TELEVISION INC COMMON STOCK	0.003%	93.557%
4348	DISTRIBUIDORA I	0.003%	93.560%
4349	TOKYU REIT INC	0.003%	93.564%
4350	FP CORP	0.003%	93.567%
4351	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	93.570%
4352	AVICHINA INDUST	0.003%	93.573%
4353	YAMADA DENKI CO	0.003%	93.576%
4354	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.580%
4355	CHEUNG KONG INF	0.003%	93.583%
4356	MAHINDRA & MAHI	0.003%	93.586%
4357	AIMIA INC	0.003%	93.589%
4358	TF ADNUBUSTRADO	0.003%	93.592%
4359	GRAND PACIF PET	0.003%	93.596%
4360	EMMI AG	0.003%	93.599%
4361	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.602%
4362	CHINA EVERBRIGH	0.003%	93.605%
4363	SMILES FIDELIDA	0.003%	93.608%
4364	ALMACENES EXITO	0.003%	93.612%
4365	BOLSAS Y MERCAD	0.003%	93.615%
4366	CHINA STHN AIRL	0.003%	93.618%
4367	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.621%
4368	CATHAY PACIFIC	0.003%	93.624%
4369	REALTEK SEMICON	0.003%	93.628%
4370	FINECOBANK BANC	0.003%	93.631%
4371	ASM PACIFIC TEC	0.003%	93.634%
4372	SILTRONIC AG	0.003%	93.637%
4373	ITEQ CORP	0.003%	93.640%
4374	SYNTEL INC COMMON STOCK	0.003%	93.643%
4375	SAWAI PHARM CO	0.003%	93.647%
4376	KEIYO BANK	0.003%	93.650%
4377	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.653%
4378	NIPPON SEIKI CO	0.003%	93.656%
4379	TELENET GROUP H	0.003%	93.659%
4380	HYUNDAI HEAVY I	0.003%	93.662%
4381	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	INTRUM JUSTITIA	0.003%	93.669%
4383	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.672%
4384	SANKYO CO LTD	0.003%	93.675%
4385	DIASORIN SPA EU	0.003%	93.678%
4386	ROUND ONE CORP	0.003%	93.681%
4387	GPO CATALANA OC	0.003%	93.684%
4388	CHINA LIFE INS	0.003%	93.688%
4389	ANDREW PELLER-A	0.003%	93.691%
4390	KONINKLIJKE BAM	0.003%	93.694%
4391	HYSAN DEVELOPME	0.003%	93.697%
4392	INCYTE PHARMACE	0.003%	93.700%
4393	SAFESTORE HOLDI	0.003%	93.703%
4394	TOMTOM NV	0.003%	93.706%
4395	ADVANTEST	0.003%	93.710%
4396	WELBILT INC COMMON STOCK USD.01	0.003%	93.713%
4397	SERIA CO LTD	0.003%	93.716%
4398	TECAN AG	0.003%	93.719%
4399	DAETWYLER HOLDI	0.003%	93.722%
4400	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.725%
4401	AIR NEW ZEALAND	0.003%	93.728%
4402	FAR EASTONE TEL	0.003%	93.731%
4403	ODAKYU ELEC RLW	0.003%	93.735%
4404	OBARA CORP	0.003%	93.738%
4405	FUJI MACHINE MF	0.003%	93.741%
4406	RYOSAN CO	0.003%	93.744%
4407	SCORPIO TANKERS	0.003%	93.747%
4408	HEICO CORP	0.003%	93.750%
4409	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.753%
4410	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.756%
4411	RAMSAY HEALTH C	0.003%	93.759%
4412	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.763%
4413	DIEBOLD INC	0.003%	93.766%
4414	KADANT INC COMMON STOCK USD.01	0.003%	93.769%
4415	YIT OYJ	0.003%	93.772%
4416	TOTVS SA	0.003%	93.775%
4417	TRUEBLUE INC COMMON STOCK	0.003%	93.778%
4418	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.781%
4419	ASSECO POLAND S	0.003%	93.784%
4420	GLATFELTER(PH)C	0.003%	93.787%
4421	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.790%
4422	WEIS MARKETS IN	0.003%	93.794%
4423	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	93.797%
4424	EMAMI LTD	0.003%	93.800%
4425	MORGAN ADVANCE	0.003%	93.803%
4426	OAO ROSNEFT OIL	0.003%	93.806%
4427	HTC CORP COMMON	0.003%	93.809%
4428	SONAE, S.G.P.S.	0.003%	93.812%
4429	BTG PLC	0.003%	93.815%
4430	CHINA RAILWAY C	0.003%	93.818%
4431	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	93.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SAMSUNG C&T COR	0.003%	93.824%
4433	TOHO HOLDINGS C	0.003%	93.828%
4434	ASIA CEMENT	0.003%	93.831%
4435	TAIWAN SEMICON	0.003%	93.834%
4436	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.837%
4437	EDION CORP	0.003%	93.840%
4438	COMFORTDELGRO C	0.003%	93.843%
4439	TATA POWER CO L	0.003%	93.846%
4440	HANNSTAR DISPLA	0.003%	93.849%
4441	IPSOS	0.003%	93.852%
4442	FRUTAROM	0.003%	93.855%
4443	ONWARD KASHIYAM	0.003%	93.858%
4444	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.861%
4445	MARSHALLS PLC	0.003%	93.864%
4446	DAEWOO SECURITI	0.003%	93.868%
4447	ITC LTD	0.003%	93.871%
4448	KINDEN CORPORAT	0.003%	93.874%
4449	NICHIAS CORP	0.003%	93.877%
4450	SCRIPPS(EW)CO(N	0.003%	93.880%
4451	MISUMI CORPORAT	0.003%	93.883%
4452	INDUSTRIAS PENO	0.003%	93.886%
4453	ORSTED A/S	0.003%	93.889%
4454	FAIRFAX MEDIA L	0.003%	93.892%
4455	ALM. BRAND	0.003%	93.895%
4456	CROWN LTD.	0.003%	93.898%
4457	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	93.901%
4458	CAPITAL & COUNT	0.003%	93.904%
4459	COHU INC COMMON STOCK USD1.0	0.003%	93.907%
4460	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.910%
4461	TOPRE CORPORATI	0.003%	93.913%
4462	KIYO BANK	0.003%	93.916%
4463	WHARF(HLDGS)	0.003%	93.919%
4464	BCO SANTANDER-C	0.003%	93.922%
4465	UNIPETROL	0.003%	93.926%
4466	mitsui eng&ship	0.003%	93.929%
4467	SANOMA OYJ	0.003%	93.932%
4468	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.935%
4469	MACQUARIE KOREA	0.003%	93.938%
4470	TIME WARNER INC	0.003%	93.941%
4471	VIRGIN MONEY HL	0.003%	93.944%
4472	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.947%
4473	SHIMA SEIKI MFG	0.003%	93.950%
4474	INFINERA CORP	0.003%	93.953%
4475	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.956%
4476	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.959%
4477	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	93.962%
4478	NORTHAM PLATINU	0.003%	93.965%
4479	CARDTRONICS PLC	0.003%	93.968%
4480	BANCO SANTANDER	0.003%	93.971%
4481	SWATCH GROUP AG	0.003%	93.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	ESSENTRA PLC	0.003%	93.977%
4483	HAPAG-LLOYD AG	0.003%	93.980%
4484	HYUNDAI DEVELOP	0.003%	93.983%
4485	NCC LTD/INDIA	0.003%	93.986%
4486	MERITOR INC COMMON STOCK USD1.0	0.003%	93.989%
4487	CARETRUST REIT INC REIT USD.01	0.003%	93.992%
4488	CITY DEVELOPMEN	0.003%	93.995%
4489	OUTFRONT MEDIA INC REIT USD.01	0.003%	93.998%
4490	GAMUDA BERHAD	0.003%	94.001%
4491	SLIGRO FOOD GRO	0.003%	94.004%
4492	HYUNDAI WIA COR	0.003%	94.007%
4493	SKYWORTH DIGITA	0.003%	94.010%
4494	AF AB	0.003%	94.013%
4495	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.016%
4496	HUNTING PLC	0.003%	94.019%
4497	PORT OF TAURANG	0.003%	94.022%
4498	AMOREPACIFIC GR	0.003%	94.025%
4499	CIMPRESS NV	0.003%	94.028%
4500	MRV ENGENHARIA	0.003%	94.031%
4501	PREMIER INVESTM	0.003%	94.034%
4502	SANDS CHINA LTD	0.003%	94.037%
4503	EMBRAER SA SPON ADR ADR	0.003%	94.040%
4504	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.043%
4505	MITCHELLS & BUT	0.003%	94.046%
4506	GROUPE FNAC	0.003%	94.049%
4507	HULIC REIT INC	0.003%	94.052%
4508	TOKYO SEIMITSU	0.003%	94.055%
4509	JAIN IRRIGATION	0.003%	94.058%
4510	TURKIYE VAKIFLA	0.003%	94.061%
4511	TOYO SUISAN KAI	0.003%	94.064%
4512	BAJAJ AUTO	0.003%	94.067%
4513	HOMESTREET INC COMMON STOCK	0.003%	94.070%
4514	NIHON M&A CENTE	0.003%	94.073%
4515	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.076%
4516	OSAKA GAS CO	0.003%	94.079%
4517	AOZORA BANK	0.003%	94.082%
4518	GALLIFORD TRY P	0.003%	94.085%
4519	HAITONG SECURIT	0.003%	94.088%
4520	CALTEX AUSTRALI	0.003%	94.091%
4521	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.094%
4522	CANON MARKETING	0.003%	94.097%
4523	COCA-COLA WEST	0.003%	94.100%
4524	TRICO BANCSHARES COMMON STOCK	0.003%	94.103%
4525	FIDESA	0.003%	94.106%
4526	INTERRENT REAL	0.003%	94.109%
4527	FLIGHT CENTRE L	0.003%	94.112%
4528	RATOS AB-B SHS	0.003%	94.114%
4529	MAXLINEAR INC COMMON STOCK	0.003%	94.117%
4530	ULTRAPAR PARTIC	0.003%	94.120%
4531	SURUGA BANK	0.003%	94.123%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	FIRST BANCORP/NC COMMON STOCK	0.003%	94.126%
4533	LCY CHEMICAL CO	0.003%	94.129%
4534	IWATANI INTL CO	0.003%	94.132%
4535	TENNANT CO	0.003%	94.135%
4536	SUPERGROUP PLC	0.003%	94.138%
4537	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.141%
4538	PARADISE CO	0.003%	94.144%
4539	OUTOTEC OYJ	0.003%	94.147%
4540	ITAU UNIBANCO H	0.003%	94.150%
4541	AIRTAC INTERNAT	0.003%	94.153%
4542	FOXCONN INTERNA	0.003%	94.156%
4543	SIAM CEMENT PCL	0.003%	94.159%
4544	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.162%
4545	MONEYSUPERMARKE	0.003%	94.165%
4546	EXACT SCIENCES	0.003%	94.168%
4547	EBRO FOODS SA	0.003%	94.170%
4548	ANGANG NEW STEE	0.003%	94.173%
4549	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.176%
4550	ANIMA HOLDING S	0.003%	94.179%
4551	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.182%
4552	BLUCORA INC COMMON STOCK USD.0001	0.003%	94.185%
4553	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.188%
4554	YAMATO KOGYO CO	0.003%	94.191%
4555	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.194%
4556	SHUI ON LAND LT	0.003%	94.197%
4557	MARSTON'S PLC	0.003%	94.200%
4558	FINNAIR	0.003%	94.203%
4559	MYTILINEOS	0.003%	94.206%
4560	ST GALLER KTBK	0.003%	94.209%
4561	GUANGDONG INVES	0.003%	94.211%
4562	KUMAGAI GUMI CO	0.003%	94.214%
4563	MERCER INTL INC	0.003%	94.217%
4564	JAPAN RENTAL HO	0.003%	94.220%
4565	MILLENNIUM&COPT	0.003%	94.223%
4566	SACYR SA	0.003%	94.226%
4567	RYOHIN KEIKAKU	0.003%	94.229%
4568	CITIC SECURITIE	0.003%	94.232%
4569	ECONOCOM GROUP	0.003%	94.235%
4570	KOREAN REINSURA	0.003%	94.238%
4571	FABEGE AB	0.003%	94.241%
4572	GOLD FIELDS LTD	0.003%	94.243%
4573	INDUSTRIAL & IN	0.003%	94.246%
4574	HYAKUGO BANK(10	0.003%	94.249%
4575	AUTONEUM HOLDIN	0.003%	94.252%
4576	MIZRAHI TEFAHOT	0.003%	94.255%
4577	TOKAI TOKYO SEC	0.003%	94.258%
4578	ASAHI INTECC CO	0.003%	94.261%
4579	DURATEX SA	0.003%	94.264%
4580	YAMAZAKI BAKING	0.003%	94.267%
4581	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	94.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	SHINMAYWA INDS	0.003%	94.273%
4583	PIGEON CORP	0.003%	94.275%
4584	RELO HOLDINGS I	0.003%	94.278%
4585	HEALTH AND HAPP	0.003%	94.281%
4586	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.284%
4587	KING YUAN ELECT	0.003%	94.287%
4588	SHIP HEALTHCARE	0.003%	94.290%
4589	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	94.293%
4590	CHAROEN PKPD-FG	0.003%	94.296%
4591	PT TAMBANG BATU	0.003%	94.299%
4592	INVESTEC LIMITE	0.003%	94.301%
4593	EURONAV SA	0.003%	94.304%
4594	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.307%
4595	TAKARA SHUZO CO	0.003%	94.310%
4596	COLOPLAST AS	0.003%	94.313%
4597	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.316%
4598	CBIZ INC COMMON STOCK USD.01	0.003%	94.319%
4599	KINTETSU CORP	0.003%	94.322%
4600	ABAXIS INC COMMON STOCK	0.003%	94.324%
4601	MAKITA CORP	0.003%	94.327%
4602	TOKAI RIKAI CO	0.003%	94.330%
4603	KLOECKNER & CO	0.003%	94.333%
4604	WIENER STAEDTIS	0.003%	94.336%
4605	HEXPOL AB	0.003%	94.339%
4606	KING'S TOWN BAN	0.003%	94.342%
4607	NEWRIVER REIT P	0.003%	94.345%
4608	WOORI INVESTMEN	0.003%	94.347%
4609	SCANA CORP COMMON STOCK	0.003%	94.350%
4610	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.353%
4611	LYDALL INC COMMON STOCK USD.1	0.003%	94.356%
4612	TISCO FINANCIAL	0.003%	94.359%
4613	HOKKOKU BANK	0.003%	94.362%
4614	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	94.365%
4615	BEFIMMO SCA	0.003%	94.367%
4616	BAJAJ AUTO LTD	0.003%	94.370%
4617	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.373%
4618	INDAH KIAT PULP	0.003%	94.376%
4619	ILIAD	0.003%	94.379%
4620	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.382%
4621	RINGKJOEBING LA	0.003%	94.385%
4622	SKC CO	0.003%	94.387%
4623	COPPER MTN MNG	0.003%	94.390%
4624	TOKYO OHKA KOGY	0.003%	94.393%
4625	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	94.396%
4626	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.399%
4627	HILL & SMITH HL	0.003%	94.402%
4628	SYSMEX CORP	0.003%	94.404%
4629	SHANGHAI PHARMA	0.003%	94.407%
4630	TRIGANO	0.003%	94.410%
4631	SHIMADZU CORP	0.003%	94.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.416%
4633	CAP SA	0.003%	94.419%
4634	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.421%
4635	TATUNG	0.003%	94.424%
4636	ITALGAS SPA	0.003%	94.427%
4637	LG PHILIPS LCD	0.003%	94.430%
4638	PRESS METAL ALU	0.003%	94.433%
4639	HINDUSTAN LEVER	0.003%	94.436%
4640	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.438%
4641	THAI MILITARY B	0.003%	94.441%
4642	ENTERCOM COMMUN	0.003%	94.444%
4643	IREN SPA	0.003%	94.447%
4644	GIANT MFG CO	0.003%	94.450%
4645	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	94.452%
4646	BANCO DE CHILE ADR ADR	0.003%	94.455%
4647	GREENTOWN CHINA	0.003%	94.458%
4648	MONCLER SPA	0.003%	94.461%
4649	Rocky Mountain	0.003%	94.464%
4650	YANGARRA RESOUR	0.003%	94.467%
4651	BARITO PAC TBK	0.003%	94.469%
4652	FIELMANN AG	0.003%	94.472%
4653	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.003%	94.475%
4654	DATATEC	0.003%	94.478%
4655	HARGREAVES LANS	0.003%	94.481%
4656	ESPRIT HOLDINGS	0.003%	94.483%
4657	GROUPON INC COMMON STOCK USD.0001	0.003%	94.486%
4658	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.489%
4659	YANZHOU COAL MI	0.003%	94.492%
4660	FUKUYAMA TRANSP	0.003%	94.495%
4661	BWP TRUST	0.003%	94.497%
4662	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	94.500%
4663	ERAMET	0.003%	94.503%
4664	MINMETALS RES	0.003%	94.506%
4665	SAN MIGUEL CORP	0.003%	94.509%
4666	KOREA ZINC	0.003%	94.511%
4667	FCC CO LTD	0.003%	94.514%
4668	KOLON INDUSTRIE	0.003%	94.517%
4669	TODA CORP	0.003%	94.520%
4670	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.522%
4671	EVA AIRWAYS	0.003%	94.525%
4672	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.528%
4673	JUBILANT LIFE S	0.003%	94.531%
4674	NIHON UNISYS	0.003%	94.534%
4675	NIPPON SHOKUBAI	0.003%	94.536%
4676	ALLIANCE FINANC	0.003%	94.539%
4677	ENEL CHILE SA ADR ADR	0.003%	94.542%
4678	STORNOWAY DIAMO	0.003%	94.545%
4679	SHIONOGI & CO	0.003%	94.547%
4680	ATEA ASA	0.003%	94.550%
4681	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	94.553%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	AUROBINDO PHARM	0.003%	94.556%
4683	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.559%
4684	OKUMURA CORP	0.003%	94.561%
4685	BRASKEM SA	0.003%	94.564%
4686	COSMAX INC	0.003%	94.567%
4687	AMERICAN STATES WATER CO COMMON STOCK	0.003%	94.570%
4688	DIAMOND OFFSHOR	0.003%	94.572%
4689	JENOPTIK AG	0.003%	94.575%
4690	MITIE GROUP	0.003%	94.578%
4691	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.581%
4692	BANG & OLUFSEN	0.003%	94.583%
4693	HENKEL KGAA-BEA	0.003%	94.586%
4694	MEGMILK SNOW BR	0.003%	94.589%
4695	ALIOR BANK SA	0.003%	94.592%
4696	QUALITY CARE PROPERTIES REIT USD.01	0.003%	94.594%
4697	DUSKIN CO LTD	0.003%	94.597%
4698	TSINGTAO BREWER	0.003%	94.600%
4699	COMPUTACENTER P	0.003%	94.603%
4700	ENCE ENERGIA	0.003%	94.605%
4701	TEC CORPORATION	0.003%	94.608%
4702	CKD CORP	0.003%	94.611%
4703	GIMV NV	0.003%	94.614%
4704	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.616%
4705	CHIN-POON INDL	0.003%	94.619%
4706	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	94.622%
4707	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.625%
4708	DUZONBIZON CO L	0.003%	94.627%
4709	CHIYODA CORP	0.003%	94.630%
4710	INGERSOLL GLB H	0.003%	94.633%
4711	PIONEER FOODS L	0.003%	94.636%
4712	ANDERSONS INC/THE COMMON STOCK	0.003%	94.638%
4713	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.641%
4714	DAH SING BANKIN	0.003%	94.644%
4715	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	94.646%
4716	UNILEVER NV	0.003%	94.649%
4717	TELEFONICA DEUT	0.003%	94.652%
4718	DAH SING FINANC	0.003%	94.655%
4719	MRF LTD	0.003%	94.657%
4720	INDO TAMBANGRAY	0.003%	94.660%
4721	CHINA OILFIELD	0.003%	94.663%
4722	PRESIDENT CHAIN	0.003%	94.666%
4723	RYMAN HEALTHCAR	0.003%	94.668%
4724	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	94.671%
4725	TOBU RAILWAY CO	0.003%	94.674%
4726	RAKUTEN INC	0.003%	94.676%
4727	IMPLENIA AG	0.003%	94.679%
4728	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.682%
4729	TERANGA GOLD CO	0.003%	94.685%
4730	NORTH PACIFIC B	0.003%	94.687%
4731	TAG TEGERNSEE I	0.003%	94.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	94.693%
4733	SPARTANNASH CO COMMON STOCK	0.003%	94.695%
4734	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.698%
4735	TONGAAT-HULETT	0.003%	94.701%
4736	CARGOJET INC.	0.003%	94.704%
4737	VISUAL PHOTONIC	0.003%	94.706%
4738	PUNJAB NATIONAL	0.003%	94.709%
4739	CHARTER HALL	0.003%	94.712%
4740	ALPINE ELECTRON	0.003%	94.714%
4741	TSUBAKIMOTO CHA	0.003%	94.717%
4742	SOCIETE BIC SA	0.003%	94.720%
4743	FORTINET INC	0.003%	94.722%
4744	ITOHAM YONEKYU	0.003%	94.725%
4745	NANYA TECHNOLOG	0.003%	94.728%
4746	MUSASHINO BANK	0.003%	94.731%
4747	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.733%
4748	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.736%
4749	HAMBORNER AG	0.003%	94.739%
4750	SPX CORP COMMON STOCK USD.01	0.003%	94.741%
4751	PANALPINA WELT	0.003%	94.744%
4752	RELIANCE INDS-S	0.003%	94.747%
4753	KRONES AG	0.003%	94.749%
4754	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.752%
4755	INTERCONTINENTA	0.003%	94.755%
4756	XINYI SOLAR HOL	0.003%	94.757%
4757	PZU GR	0.003%	94.760%
4758	UTD ENGINEERS	0.003%	94.763%
4759	APOLLO HOSPITAL	0.003%	94.765%
4760	OKAMURA CORP	0.003%	94.768%
4761	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.771%
4762	CRAY INC COMMON STOCK USD.01	0.003%	94.773%
4763	SQUARE ENIX HOL	0.003%	94.776%
4764	SCHNITZER STEEL	0.003%	94.779%
4765	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	94.781%
4766	MONMOUTH REAL E	0.003%	94.784%
4767	FORTUNE REIT	0.003%	94.787%
4768	JC DECAUX SA	0.003%	94.789%
4769	PZ CUSSONS PLC	0.003%	94.792%
4770	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	94.795%
4771	TIM PARTICIPA	0.003%	94.797%
4772	SUNTORY BEVERAG	0.003%	94.800%
4773	RINNAI CORP	0.003%	94.803%
4774	ASCOM HOLDING A	0.003%	94.805%
4775	BONDUELLE SCA	0.003%	94.808%
4776	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.811%
4777	CIE AUTOMOTIVE	0.003%	94.813%
4778	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	94.816%
4779	CHINA COAL ENER	0.003%	94.819%
4780	WESTPAC BANKING	0.003%	94.821%
4781	SEVERSTAL GDR REG S GDR	0.003%	94.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	SYDNEY AIRPORT	0.003%	94.826%
4783	AUSNET SERVICES	0.003%	94.829%
4784	MACQUARIE MEXIC	0.003%	94.832%
4785	SINOPEC SHANGHA	0.003%	94.834%
4786	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.837%
4787	ANSALDO STS SPA	0.003%	94.840%
4788	VTB BANK(JSC)	0.003%	94.842%
4789	JUBLIANT FOODWO	0.003%	94.845%
4790	AEGION CORP COMMON STOCK USD.01	0.003%	94.847%
4791	NN INC COMMON STOCK USD.01	0.003%	94.850%
4792	FIRST INTER BK	0.003%	94.853%
4793	KAP IND HLDG LT	0.003%	94.855%
4794	GUARDIAN CAP GR	0.003%	94.858%
4795	NEXON CO LTD	0.003%	94.861%
4796	RHONE-KLINIKUM	0.003%	94.863%
4797	ASATSU INC	0.003%	94.866%
4798	DELPHI ENERGY C	0.003%	94.868%
4799	AXCELIS TECHNOL	0.003%	94.871%
4800	SEIBU HOLDINGS	0.003%	94.874%
4801	MAYORA INDAH	0.003%	94.876%
4802	KELLER GROUP	0.003%	94.879%
4803	TOMONY HOLDINGS	0.003%	94.881%
4804	DCM JAPAN HOLDI	0.003%	94.884%
4805	AFRICA OIL CORP	0.003%	94.887%
4806	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.889%
4807	PETROCHINA COMP	0.003%	94.892%
4808	SPAR NORD BANK	0.003%	94.894%
4809	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.897%
4810	ADVANCED INFO S	0.003%	94.900%
4811	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.902%
4812	CHINA RAILWAY G	0.003%	94.905%
4813	BANREGIO GRUPO	0.003%	94.907%
4814	KFORCE INC COMMON STOCK USD.01	0.003%	94.910%
4815	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.913%
4816	POLY HONG KONG	0.003%	94.915%
4817	UNI-CHARM CORP	0.003%	94.918%
4818	HOSHINO RESORTS	0.003%	94.920%
4819	JERONIMO MARTIN	0.003%	94.923%
4820	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.926%
4821	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	94.928%
4822	YUZHOU PROPERTI	0.003%	94.931%
4823	TAL EDUCATION GROUP ADR ADR	0.003%	94.933%
4824	PREMIER INVESTM	0.003%	94.936%
4825	CHINA ZHONGWANG	0.003%	94.939%
4826	FIRST NATIONAL	0.003%	94.941%
4827	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.944%
4828	WT MICROELECTRO	0.003%	94.946%
4829	AVEVA GROUP PLC	0.003%	94.949%
4830	VANGUARD INTL S	0.003%	94.951%
4831	MERCIALYS	0.003%	94.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	SHIMANO INC	0.003%	94.957%
4833	AGFA GEVAERT NV	0.003%	94.959%
4834	COMFORIA RESIDE	0.003%	94.962%
4835	BRAIT SA	0.003%	94.964%
4836	DAILY MAIL&GEN	0.003%	94.967%
4837	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.970%
4838	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.972%
4839	MASSMART HOLDIN	0.003%	94.975%
4840	OKASAN SECURITI	0.003%	94.977%
4841	DR REDDYS LABS	0.003%	94.980%
4842	INDIA INFOLINE	0.003%	94.982%
4843	SPAREBANK 1 SR	0.003%	94.985%
4844	HAP SENG CONSOL	0.003%	94.988%
4845	DAIRY CREST GRO	0.003%	94.990%
4846	SINO LAND CO	0.003%	94.993%
4847	MELEXIS	0.003%	94.995%
4848	BECHTLE AG	0.003%	94.998%
4849	ORGANIZACI SORI	0.003%	95.000%
4850	HEMFOSA FASTIGH	0.003%	95.003%
4851	TURKIYE HALK	0.003%	95.006%
4852	Ayala Land Inc	0.003%	95.008%
4853	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	95.011%
4854	JM FINANCIAL	0.003%	95.013%
4855	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	95.016%
4856	JUROKU BANK	0.003%	95.018%
4857	CAPCOM CO	0.003%	95.021%
4858	AUTODESK INC	0.003%	95.023%
4859	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	95.026%
4860	FRESNILLO PLC	0.003%	95.029%
4861	SANYO DENKI CO	0.003%	95.031%
4862	NINE ENTERTAINM	0.003%	95.034%
4863	CAPITAL ONE BAN	0.003%	95.036%
4864	TELECOM ITALIA	0.003%	95.039%
4865	PRIMARY HEALTH	0.003%	95.041%
4866	LEROY SEAFOOD G	0.003%	95.044%
4867	NIPPON STEEL	0.003%	95.046%
4868	VALOR CO LTD	0.003%	95.049%
4869	REGIS RESOURCES	0.003%	95.051%
4870	SEVEN GROUP HLD	0.003%	95.054%
4871	AZIMUT HOLDOING	0.003%	95.057%
4872	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	95.059%
4873	PETKIM	0.003%	95.062%
4874	SHIP FINANCE IN	0.003%	95.064%
4875	JB HI-FI	0.003%	95.067%
4876	KRUK SA	0.003%	95.069%
4877	HYPERMARCAS SA	0.003%	95.072%
4878	FUKUOKA REIT CO	0.003%	95.074%
4879	JAPAN AVIATN EL	0.003%	95.077%
4880	ORANGE SPON ADR ADR	0.003%	95.079%
4881	DREAM UNLIMIITE	0.003%	95.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	95.085%
4883	COLGATE-PALM (I	0.003%	95.087%
4884	IPSEN	0.003%	95.090%
4885	PROSEGUR CIA DE	0.003%	95.092%
4886	SAUL CENTERS INC REIT USD.01	0.003%	95.095%
4887	SCANSOURCE INC COMMON STOCK	0.003%	95.097%
4888	BB SEGURIDADE P	0.003%	95.100%
4889	SAMSUNG FINE CH	0.003%	95.102%
4890	SINOTRUK HONG K	0.003%	95.105%
4891	F E CONSORTM IN	0.003%	95.107%
4892	IMMOFINANZ IMMO	0.003%	95.110%
4893	CHINA SYNTH RUB	0.003%	95.112%
4894	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	95.115%
4895	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	95.117%
4896	BANK DANAMON PT	0.003%	95.120%
4897	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	95.123%
4898	FAES FARMA SA	0.003%	95.125%
4899	OGAKI KYORITSU	0.003%	95.128%
4900	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	95.130%
4901	FUFENG GROUP LT	0.003%	95.133%
4902	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	95.135%
4903	TARKETT SA	0.003%	95.138%
4904	TAIWAN BUSINESS	0.003%	95.140%
4905	TPG TELECOM	0.003%	95.143%
4906	FOXCONN TECHNOL	0.003%	95.145%
4907	AAON INC COMMON STOCK USD.004	0.003%	95.148%
4908	CONNECTONE BANCORP INC COMMON STOCK	0.003%	95.150%
4909	SIMPLO TECHNOLO	0.003%	95.153%
4910	KOMERI CO	0.003%	95.155%
4911	STARTS CORP INC	0.003%	95.158%
4912	COFACE SA	0.003%	95.160%
4913	KANEMATSU CORP	0.003%	95.163%
4914	UNDER ARMOUR IN	0.003%	95.165%
4915	GIGABYTE TECHNO	0.003%	95.168%
4916	KEMET CORP	0.003%	95.170%
4917	JOY CITY PROPER	0.003%	95.173%
4918	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	95.175%
4919	GJENSIDIGE FORS	0.003%	95.178%
4920	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	95.180%
4921	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	95.183%
4922	TOHOKU ELEC POW	0.003%	95.185%
4923	MAINFREIGHT LTD	0.003%	95.188%
4924	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	95.190%
4925	FIVE PRIME THER	0.003%	95.193%
4926	UPC TECHNOLOGY	0.003%	95.195%
4927	SPIN MASTER COR	0.003%	95.198%
4928	ORION CORP/REPU	0.002%	95.200%
4929	C.P. ALL PCL-FG	0.002%	95.203%
4930	TELSTRA CORP	0.002%	95.205%
4931	ABC-MART INC	0.002%	95.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	CUMMINS INDIA	0.002%	95.210%
4933	ORTHOPIX INTL N	0.002%	95.213%
4934	STONERIDGE INC COMMON STOCK	0.002%	95.215%
4935	KANDENKO CO	0.002%	95.218%
4936	VTECH HLDGS	0.002%	95.220%
4937	CHENG SHIN RUBB	0.002%	95.223%
4938	NANKAI ELEC RAI	0.002%	95.225%
4939	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.228%
4940	USS CO. LTD.	0.002%	95.230%
4941	SAF-HOLLAND SA	0.002%	95.233%
4942	ALFRESA HOLDING	0.002%	95.235%
4943	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.238%
4944	ROBINSONS LAND	0.002%	95.240%
4945	INFICON HOLDING	0.002%	95.243%
4946	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.245%
4947	DEUTZ AG	0.002%	95.248%
4948	FUJITEC CO	0.002%	95.250%
4949	ITAU CORPBANCA	0.002%	95.253%
4950	BEIERSDORF AG	0.002%	95.255%
4951	BIC CAMERA INC.	0.002%	95.258%
4952	INDUSTRIAS CH S	0.002%	95.260%
4953	VASTNED RETAIL	0.002%	95.262%
4954	AECI	0.002%	95.265%
4955	CHINA GEN PLAST	0.002%	95.267%
4956	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.002%	95.270%
4957	TOHO GAS CO	0.002%	95.272%
4958	Meritz Fire & M	0.002%	95.275%
4959	QUALYS INC COMMON STOCK USD.001	0.002%	95.277%
4960	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.280%
4961	NET ONE SYSTEMS	0.002%	95.282%
4962	FINCANTIERI SPA	0.002%	95.285%
4963	LINDT & SPRUENG	0.002%	95.287%
4964	CHINA LONGYUAN	0.002%	95.290%
4965	TURK SISE VE CA	0.002%	95.292%
4966	EXPRESS INC COMMON STOCK	0.002%	95.294%
4967	CHINA ZHEGTONG	0.002%	95.297%
4968	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.299%
4969	SUMITOMO WAREHO	0.002%	95.302%
4970	TRADE ME LTD	0.002%	95.304%
4971	OPUS BANK	0.002%	95.307%
4972	JUST EAT PLC	0.002%	95.309%
4973	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.312%
4974	MAANSHAN IRON &	0.002%	95.314%
4975	MAKINO MILLING	0.002%	95.317%
4976	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.002%	95.319%
4977	SEIREN CO	0.002%	95.321%
4978	SINOPEC ENGINEE	0.002%	95.324%
4979	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.326%
4980	KYORITSU MAINT	0.002%	95.329%
4981	CHINASOFT INTER	0.002%	95.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	OCLARO INC COMMON STOCK USD.01	0.002%	95.334%
4983	OBRASCON HUAR L	0.002%	95.336%
4984	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.002%	95.338%
4985	PARMALAT S.P.A	0.002%	95.341%
4986	SK CHEMICALS	0.002%	95.343%
4987	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.346%
4988	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.002%	95.348%
4989	GS ENGINEERING	0.002%	95.351%
4990	HOUSE FOODS COR	0.002%	95.353%
4991	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.356%
4992	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	95.358%
4993	TOMRA SYSTEMS A	0.002%	95.360%
4994	TOWER INTL INC	0.002%	95.363%
4995	BCO CREDITO INV	0.002%	95.365%
4996	KIWI PROPERTY G	0.002%	95.368%
4997	KYUSHU ELEC POW	0.002%	95.370%
4998	KOTAK MAHINDRA	0.002%	95.372%
4999	INDUSIND BANK	0.002%	95.375%
5000	COSAN SA INDUST	0.002%	95.377%
5001	IOCHPE-MAXION	0.002%	95.380%
5002	FULLSHARE HOLDI	0.002%	95.382%
5003	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.385%
5004	DAOU TECHNOLOGY	0.002%	95.387%
5005	DULUXGROUP LTD	0.002%	95.389%
5006	ZZZPRIMA MEAT P	0.002%	95.392%
5007	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.002%	95.394%
5008	CAR INC	0.002%	95.397%
5009	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.399%
5010	COCOKARA FINE H	0.002%	95.402%
5011	SIAM COMMERCIAL	0.002%	95.404%
5012	MORGUARD REAL E	0.002%	95.406%
5013	KIMBERLY CLARK	0.002%	95.409%
5014	FUJI SEAL INC	0.002%	95.411%
5015	ENGINEERS INDIA	0.002%	95.414%
5016	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.416%
5017	MINDTREE LTD	0.002%	95.418%
5018	ACEA SPA	0.002%	95.421%
5019	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.423%
5020	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.426%
5021	SECURITY BANK C	0.002%	95.428%
5022	GENTING MALAYSI	0.002%	95.430%
5023	RIB SOFTWARE AG	0.002%	95.433%
5024	VISTA OUTDOOR INC COMMON STOCK USD.01	0.002%	95.435%
5025	IMP DEL DES Y E	0.002%	95.438%
5026	PACIFIC BASIN S	0.002%	95.440%
5027	INDUTRADE AB	0.002%	95.442%
5028	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.445%
5029	BUNKA SHUTTER C	0.002%	95.447%
5030	NIPPON REIT INV	0.002%	95.450%
5031	EREGLI DEMIR CE	0.002%	95.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	ULTRA ELECTRONI	0.002%	95.454%
5033	C & C GROUP PLC	0.002%	95.457%
5034	ACCELL GROUP	0.002%	95.459%
5035	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.462%
5036	BANK OF INDIA C	0.002%	95.464%
5037	ANRITSU CORP	0.002%	95.466%
5038	TOSHIBA MACHINE	0.002%	95.469%
5039	AUCKLAND INTERN	0.002%	95.471%
5040	KEIHIN CORP	0.002%	95.474%
5041	RAMCO-GERSHENSO	0.002%	95.476%
5042	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.478%
5043	TONG YANG INDUS	0.002%	95.481%
5044	AMERICA MOVIL SPN ADR CL L ADR	0.002%	95.483%
5045	EXEDY CORP	0.002%	95.485%
5046	GUANGZHOU AUTOM	0.002%	95.488%
5047	KINPO ELECTRONI	0.002%	95.490%
5048	POSTNL	0.002%	95.493%
5049	NH HOTELES	0.002%	95.495%
5050	CANCOM SE	0.002%	95.497%
5051	FISHER (JAMES)	0.002%	95.500%
5052	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.502%
5053	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.505%
5054	ESSO (THAILAND)	0.002%	95.507%
5055	SIDERURGICA NAC	0.002%	95.509%
5056	FAR EAST INTL B	0.002%	95.512%
5057	GPO TELEVISA	0.002%	95.514%
5058	UNIMICRON TECHN	0.002%	95.516%
5059	PC CONNECTION	0.002%	95.519%
5060	HITACHI ZOSEN C	0.002%	95.521%
5061	MITSUBISHI TANA	0.002%	95.523%
5062	DOOSAN HEAVY IN	0.002%	95.526%
5063	KAKEN PHARM	0.002%	95.528%
5064	KOMORI CORPORAT	0.002%	95.531%
5065	NAVIGANT CONSUL	0.002%	95.533%
5066	UACJ CORP	0.002%	95.535%
5067	SHANDONG WEIGAO	0.002%	95.538%
5068	KEIO CORP	0.002%	95.540%
5069	LADBROKES PLC	0.002%	95.542%
5070	EMEMORY TECHNOL	0.002%	95.545%
5071	DOMINO'S PIZZA	0.002%	95.547%
5072	GENTERA SAB DE	0.002%	95.549%
5073	REUNERT	0.002%	95.552%
5074	ENTERTAINMENT O	0.002%	95.554%
5075	COCA-COLA AMATI	0.002%	95.556%
5076	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.559%
5077	SEMBCORP MARINE	0.002%	95.561%
5078	ASIA OPTICAL CO	0.002%	95.564%
5079	LINK ADMINISTRA	0.002%	95.566%
5080	SHANKS GROUP PL	0.002%	95.568%
5081	WPT INDUSTRIAL	0.002%	95.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	REGIS CORP COMMON STOCK USD.05	0.002%	95.573%
5083	KRUNG THAI BNK	0.002%	95.575%
5084	KANAMOTO CO LTD	0.002%	95.578%
5085	PAN OCEAN CO	0.002%	95.580%
5086	SEIKO CORPORATI	0.002%	95.582%
5087	ITOCHU TECHNO S	0.002%	95.585%
5088	MAGELLAN FINANC	0.002%	95.587%
5089	PAPA JOHN'S INT	0.002%	95.589%
5090	DREAM INDUSTRIA	0.002%	95.592%
5091	NIPPON PAINT CO	0.002%	95.594%
5092	GT CAPITAL HOLD	0.002%	95.596%
5093	KERRY LOGISTICS	0.002%	95.599%
5094	SOHU.COM INC	0.002%	95.601%
5095	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	95.603%
5096	PLDT INC	0.002%	95.606%
5097	GLOBAL LOGISTIC	0.002%	95.608%
5098	KISSEI PHARM CO	0.002%	95.610%
5099	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.002%	95.613%
5100	CHINA TRAVEL IN	0.002%	95.615%
5101	BURCKHARDT COMP	0.002%	95.617%
5102	MAKALOTIndustr	0.002%	95.620%
5103	MUTHOOT FINANCE	0.002%	95.622%
5104	TSOGO SUN HOLDI	0.002%	95.624%
5105	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.627%
5106	MAN WAH HOLDING	0.002%	95.629%
5107	WAFER WORKS COR	0.002%	95.631%
5108	TOKYO ELEC POWE	0.002%	95.633%
5109	AURICO METALS INC COMMON STOCK	0.002%	95.636%
5110	NEXITY	0.002%	95.638%
5111	GPO CARSO SA DE	0.002%	95.640%
5112	ENGIE BRASIL SA	0.002%	95.643%
5113	CHENG LOONG	0.002%	95.645%
5114	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.647%
5115	SOUTH INDIA BAN	0.002%	95.650%
5116	COMTECH TELE CO	0.002%	95.652%
5117	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.654%
5118	TRUSCO NAKAYAMA	0.002%	95.657%
5119	CENTRAL GLASS C	0.002%	95.659%
5120	KOSE	0.002%	95.661%
5121	MORGUARD CORP	0.002%	95.664%
5122	POLYPIPE GROUP	0.002%	95.666%
5123	LAWSON	0.002%	95.668%
5124	HIBERNIA REIT P	0.002%	95.670%
5125	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.673%
5126	HEIWA CORP	0.002%	95.675%
5127	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.677%
5128	KOMAX HOLDING A	0.002%	95.680%
5129	ZAKLADY METALI	0.002%	95.682%
5130	NIPPON FLOUR MI	0.002%	95.684%
5131	CHINA EVERBRIGH	0.002%	95.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	CHORUS LIMITED	0.002%	95.689%
5133	ALL NIPPON AIRW	0.002%	95.691%
5134	ACADIAN TIMBER	0.002%	95.693%
5135	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.696%
5136	MID REIT INC	0.002%	95.698%
5137	SENKO CO	0.002%	95.700%
5138	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	95.703%
5139	NIPPON SODA CO	0.002%	95.705%
5140	FENG TAY ENTRPR	0.002%	95.707%
5141	BONAVA AB - B S	0.002%	95.709%
5142	HOTA INDUSTRIAL	0.002%	95.712%
5143	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.714%
5144	INVACARE CORP	0.002%	95.716%
5145	U-BLOX AG	0.002%	95.719%
5146	SSY GROUP LTD	0.002%	95.721%
5147	COCA-COLA FEMSA	0.002%	95.723%
5148	BANCA GENERALI	0.002%	95.725%
5149	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.728%
5150	AIN PHARMACIEZ	0.002%	95.730%
5151	MITAC HOLDINGS	0.002%	95.732%
5152	CTS CORP COMMON STOCK	0.002%	95.734%
5153	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.737%
5154	TONGDA GROUP HL	0.002%	95.739%
5155	RESORTTRUST INC	0.002%	95.741%
5156	TIMBERCREEK FIN	0.002%	95.744%
5157	TOD'S SPA	0.002%	95.746%
5158	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.748%
5159	NORTHGATE	0.002%	95.750%
5160	CROMWELL PROPER	0.002%	95.753%
5161	AMBEV SA ADR ADR	0.002%	95.755%
5162	SERCOMM CORP	0.002%	95.757%
5163	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.759%
5164	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.762%
5165	DAEWOO INTERNAT	0.002%	95.764%
5166	EI TOWERS SPA	0.002%	95.766%
5167	INVERSIONES AGU	0.002%	95.769%
5168	SSAB SVENSKT ST	0.002%	95.771%
5169	TRUE CORP PCL	0.002%	95.773%
5170	JOWA HLDGS CO L	0.002%	95.775%
5171	INVESCO OFFICE	0.002%	95.778%
5172	LIBERBANK SA	0.002%	95.780%
5173	TRANSPORT INTL	0.002%	95.782%
5174	CBL & ASSOC PRO	0.002%	95.784%
5175	ELECTA AB B SHS	0.002%	95.787%
5176	METROPOLE TV-(M	0.002%	95.789%
5177	UTD STATES CELL	0.002%	95.791%
5178	ZARDOYA-OTIS	0.002%	95.793%
5179	OKINAWA BANK	0.002%	95.796%
5180	GPO IND BIMBO	0.002%	95.798%
5181	FISKARS OYJ	0.002%	95.800%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.802%
5183	BBMG CORPORATIO	0.002%	95.805%
5184	HOKUETSU KISHU	0.002%	95.807%
5185	ATLANTICA YIELD	0.002%	95.809%
5186	PARK 24 CO	0.002%	95.811%
5187	DAI-ICHI KOGYO	0.002%	95.814%
5188	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.816%
5189	RATHBONE BROTHE	0.002%	95.818%
5190	TELECOM PLUS	0.002%	95.820%
5191	JAPAN LIFELINE	0.002%	95.823%
5192	GLOVIS	0.002%	95.825%
5193	INDS BACHOCO SA	0.002%	95.827%
5194	THANACHART CAPI	0.002%	95.829%
5195	BANCA IFIS	0.002%	95.832%
5196	TACHI-S CO	0.002%	95.834%
5197	EXIDE INDUSTRIE	0.002%	95.836%
5198	RELIANCE CAPITA	0.002%	95.838%
5199	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.841%
5200	SUMMERSET GROUP	0.002%	95.843%
5201	ITO EN	0.002%	95.845%
5202	CAPITAL SECURIT	0.002%	95.847%
5203	CHINA TRADITION	0.002%	95.849%
5204	ADVANCED MICRO	0.002%	95.852%
5205	UTD INTEGRATION	0.002%	95.854%
5206	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.856%
5207	ALSO HOLDING-RE	0.002%	95.858%
5208	AXIA REAL ESTAT	0.002%	95.861%
5209	FUGRO NV-CVA	0.002%	95.863%
5210	SARACEN MINERAL	0.002%	95.865%
5211	CERVED INFORMAT	0.002%	95.867%
5212	BALFOUR BEATTY	0.002%	95.870%
5213	IINO KAIUN KAIS	0.002%	95.872%
5214	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.874%
5215	HYAKUJUSHI BANK	0.002%	95.876%
5216	HAITONG INTL SE	0.002%	95.878%
5217	EVRAZ PLC	0.002%	95.881%
5218	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.883%
5219	CIA SANEAMENTO	0.002%	95.885%
5220	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.887%
5221	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.890%
5222	CORONATION FUND	0.002%	95.892%
5223	ABACUS PROPERTY	0.002%	95.894%
5224	PALTAC CORP	0.002%	95.896%
5225	SAIZERIYA COMPA	0.002%	95.898%
5226	CROMPTON GREAVE	0.002%	95.901%
5227	BDO UNIBANK INC	0.002%	95.903%
5228	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.905%
5229	DIGI.COM BHD	0.002%	95.907%
5230	UNITED ARROWS L	0.002%	95.909%
5231	PETROFAC LTD	0.002%	95.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	ZZZSAN-AI OIL C	0.002%	95.914%
5233	LISI	0.002%	95.916%
5234	HIWIN TECH CORP	0.002%	95.918%
5235	ANSELL LTD	0.002%	95.920%
5236	ESURE GROUP PLC	0.002%	95.923%
5237	GUDANG GARAM(PE	0.002%	95.925%
5238	DAIFUKU CO	0.002%	95.927%
5239	CIA HERING	0.002%	95.929%
5240	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.931%
5241	TEXTAINER GROUP	0.002%	95.934%
5242	CRAMO OYJ B SHS	0.002%	95.936%
5243	THAI UNION GROU	0.002%	95.938%
5244	NAMPAK LTD.	0.002%	95.940%
5245	KENDRION NV	0.002%	95.942%
5246	TECO ELEC&MACHI	0.002%	95.945%
5247	KIWOOM SECURITI	0.002%	95.947%
5248	BHARAT PETROL C	0.002%	95.949%
5249	BOMBARDIER INC	0.002%	95.951%
5250	JSR CORPORATION	0.002%	95.953%
5251	PACIFICIndustr	0.002%	95.956%
5252	ALLIED GROUP LT	0.002%	95.958%
5253	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.960%
5254	AEON MALL CO LT	0.002%	95.962%
5255	Mobistar SA	0.002%	95.964%
5256	YELLOW PAGES LT	0.002%	95.966%
5257	SEKISUI HOUSE R	0.002%	95.969%
5258	KATO SANGYO CO	0.002%	95.971%
5259	SITC INTERNATIO	0.002%	95.973%
5260	SHIKOKU ELEC PO	0.002%	95.975%
5261	GAMESA CORP TEC	0.002%	95.977%
5262	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.980%
5263	TITAN INDUSTRIE	0.002%	95.982%
5264	TAKEUCHI MANUFA	0.002%	95.984%
5265	NOBLE CORP PLC	0.002%	95.986%
5266	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.988%
5267	HAREL INSURANCE	0.002%	95.990%
5268	SANFILIPPO(JOHN	0.002%	95.993%
5269	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.995%
5270	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.997%
5271	AOMORI BANK	0.002%	95.999%
5272	SKYLARK CO LTD	0.002%	96.001%
5273	KERNEL HOLDING	0.002%	96.003%
5274	ELITE MATERIAL	0.002%	96.006%
5275	INDORAMA VENTUR	0.002%	96.008%
5276	JSW ENERGY LTD	0.002%	96.010%
5277	NANTO BANK	0.002%	96.012%
5278	MARUICHI STL TU	0.002%	96.014%
5279	GUNZE	0.002%	96.016%
5280	LUXOTTICA GROUP	0.002%	96.019%
5281	NIB HOLDINGS LT	0.002%	96.021%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.023%
5283	CHAMPION REAL E	0.002%	96.025%
5284	KEPPEL DC REIT	0.002%	96.027%
5285	CHINA DONGXIANG	0.002%	96.029%
5286	SENSHU IKEDA HL	0.002%	96.032%
5287	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	96.034%
5288	GPO DE INVERSIO	0.002%	96.036%
5289	ASCOTT RESIDENC	0.002%	96.038%
5290	KUREHA CHEM IND	0.002%	96.040%
5291	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	96.042%
5292	ALKERMES PLC	0.002%	96.045%
5293	CIPUTRA DEVELOP	0.002%	96.047%
5294	AUSDRILL LIMITE	0.002%	96.049%
5295	AUTOMOTIVE HOLD	0.002%	96.051%
5296	INVESTMENT TECH	0.002%	96.053%
5297	FASTIGHETS AB B	0.002%	96.055%
5298	BCO BILBAO VIZC	0.002%	96.057%
5299	NICE SYSTEMS	0.002%	96.060%
5300	CHROMA ATE INC	0.002%	96.062%
5301	CHIPBOND TECHNO	0.002%	96.064%
5302	MEDICLINIC INTE	0.002%	96.066%
5303	PTC INC COMMON STOCK USD.01	0.002%	96.068%
5304	MANAPPURAM FINA	0.002%	96.070%
5305	JARDINE CYCLE	0.002%	96.073%
5306	NITTO BOSEKI CO	0.002%	96.075%
5307	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.077%
5308	ACTUA CORP COMMON STOCK USD.001	0.002%	96.079%
5309	MOMO INC SPON ADR ADR USD.0001	0.002%	96.081%
5310	TRAVELSKY TECHN	0.002%	96.083%
5311	U-MING MARINE	0.002%	96.085%
5312	INTERROLL HOLDI	0.002%	96.088%
5313	AUTOGRILL SPA	0.002%	96.090%
5314	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	96.092%
5315	BENI STABILI IT	0.002%	96.094%
5316	OLAM INTERNATIO	0.002%	96.096%
5317	UNIFI INC	0.002%	96.098%
5318	CJ O SHOPPING C	0.002%	96.100%
5319	MACNICA FUJI EL	0.002%	96.102%
5320	CHINA SHIPPING	0.002%	96.105%
5321	OCADO GROUP PLC	0.002%	96.107%
5322	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.109%
5323	CAREER TECHNOLO	0.002%	96.111%
5324	NOBIA AB NEW	0.002%	96.113%
5325	TAKKT AG	0.002%	96.115%
5326	BANGCHAK CORP P	0.002%	96.117%
5327	CHARGEURS SA	0.002%	96.120%
5328	ANGLOGOLD LTD	0.002%	96.122%
5329	MEIDENSHA CORP	0.002%	96.124%
5330	NICHICON CORP	0.002%	96.126%
5331	B2W-CIA GLOBAL	0.002%	96.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	POLSKIE GORNICT	0.002%	96.130%
5333	KOC HOLDING AS	0.002%	96.132%
5334	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	96.134%
5335	CJ E&M CORPORAT	0.002%	96.137%
5336	AMOREPACIFIC-NE	0.002%	96.139%
5337	CORBYSPIRIT AN	0.002%	96.141%
5338	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.143%
5339	SEKISUI HOUSE	0.002%	96.145%
5340	NIPPON CHEMI-CO	0.002%	96.147%
5341	CHINA LESSO GRO	0.002%	96.149%
5342	KEISEI ELEC RY	0.002%	96.151%
5343	UNI-PRESIDENT C	0.002%	96.153%
5344	PERLIS PLANTATI	0.002%	96.156%
5345	OKI ELECTRIC IN	0.002%	96.158%
5346	SLATE RETAIL RE	0.002%	96.160%
5347	KYOCERA CORP	0.002%	96.162%
5348	VITASOY INTL	0.002%	96.164%
5349	TRULY INTL HLDG	0.002%	96.166%
5350	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.168%
5351	GETTY PETROLEUM	0.002%	96.170%
5352	NS SOLUTIONS CO	0.002%	96.172%
5353	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	96.175%
5354	HARMONY GOLD MN	0.002%	96.177%
5355	CHOW SANG SANG	0.002%	96.179%
5356	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.181%
5357	PATRIZIA IMMO A	0.002%	96.183%
5358	EMS-CHEMIE HLDG	0.002%	96.185%
5359	TOKYO DOME CORP	0.002%	96.187%
5360	LOTTE SHOPPING	0.002%	96.189%
5361	CHUGOKU ELEC PO	0.002%	96.191%
5362	RYOBI	0.002%	96.194%
5363	APPLUS SERVICES	0.002%	96.196%
5364	OUTSOURCING INC	0.002%	96.198%
5365	CROCS INC COMMON STOCK USD.001	0.002%	96.200%
5366	GOODMAN PROPERT	0.002%	96.202%
5367	AIRASIA BHD	0.002%	96.204%
5368	SKYFAME REALTY	0.002%	96.206%
5369	TRAVELPORT WORL	0.002%	96.208%
5370	TIANNENG POWER	0.002%	96.210%
5371	CyberAgent, Inc	0.002%	96.213%
5372	ISHIHARA SANGYO	0.002%	96.215%
5373	SALINI IMPREGIL	0.002%	96.217%
5374	K12 INC COMMON STOCK USD.0001	0.002%	96.219%
5375	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.221%
5376	DOOSAN CORP	0.002%	96.223%
5377	TONG REN TANG T	0.002%	96.225%
5378	KANGWON LAND IN	0.002%	96.227%
5379	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.229%
5380	TRANSM ALIANCA	0.002%	96.231%
5381	GUOTAI JUNAN IN	0.002%	96.233%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	WD 40 CO COMMON STOCK USD.001	0.002%	96.236%
5383	JG SUMMIT HLDGS	0.002%	96.238%
5384	SEABRIDGE GOLD	0.002%	96.240%
5385	FRASERS CENTREP	0.002%	96.242%
5386	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	96.244%
5387	LAR ESPANA REAL	0.002%	96.246%
5388	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	96.248%
5389	JINRO LTD	0.002%	96.250%
5390	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	96.252%
5391	SAMSUNG SDS CO	0.002%	96.254%
5392	TELEVISION BROA	0.002%	96.256%
5393	START TODAY CO	0.002%	96.259%
5394	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.261%
5395	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.263%
5396	G8 EDUCATION LT	0.002%	96.265%
5397	ECHO GLOBAL LOG	0.002%	96.267%
5398	PARKWAY LIFE RE	0.002%	96.269%
5399	CHUDENKO CORP	0.002%	96.271%
5400	SPEEDWAY MOTORS	0.002%	96.273%
5401	CHINA SCE PROPE	0.002%	96.275%
5402	DE'LONGHI SPA	0.002%	96.277%
5403	ETERNAL CHEMICA	0.002%	96.279%
5404	GRAPHITE INDIA	0.002%	96.281%
5405	SINGAPORE EXCHA	0.002%	96.283%
5406	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.285%
5407	GENWORTH MORTGA	0.002%	96.288%
5408	KENEDIX RETAIL	0.002%	96.290%
5409	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.292%
5410	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	96.294%
5411	CHENG UEI PRECI	0.002%	96.296%
5412	BANK OF BARODA	0.002%	96.298%
5413	LAIRD PLC	0.002%	96.300%
5414	MYCRONIC AB	0.002%	96.302%
5415	CHATHAM LODGING	0.002%	96.304%
5416	ZEE ENTERTAIN E	0.002%	96.306%
5417	PPC LTD	0.002%	96.308%
5418	HSN INC COMMON STOCK USD.01	0.002%	96.310%
5419	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.312%
5420	LIECHTENSTEINIS	0.002%	96.314%
5421	TOKYU CONST	0.002%	96.316%
5422	DOMINOS PIZZA E	0.002%	96.318%
5423	ASSORE	0.002%	96.321%
5424	BIZLINK HOLDING	0.002%	96.323%
5425	LASALLE LOGIPOR	0.002%	96.325%
5426	POONGSAN CORP(N	0.002%	96.327%
5427	KENEDIX INC	0.002%	96.329%
5428	GREEN REIT PLC	0.002%	96.331%
5429	SUMITOMO MITSUI	0.002%	96.333%
5430	JUST RETIREMENT	0.002%	96.335%
5431	WING TAI HOLDIN	0.002%	96.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	96.339%
5433	TEMP HOLDINGS C	0.002%	96.341%
5434	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.343%
5435	MANHATTAN ASSOC	0.002%	96.345%
5436	HYUNDAI MIPO DO	0.002%	96.347%
5437	KYOKUTO KAIHATS	0.002%	96.349%
5438	MARICO LTD	0.002%	96.351%
5439	CLOETTA AB B SH	0.002%	96.353%
5440	CDL HOSPITALITY	0.002%	96.355%
5441	ZCL COMPOSITES	0.002%	96.357%
5442	DAINIPPON PHARM	0.002%	96.359%
5443	INABATA & CO	0.002%	96.361%
5444	HONG KONG LAND	0.002%	96.363%
5445	NHN ENTERTAINME	0.002%	96.366%
5446	HUFVUDSTADEN AB	0.002%	96.368%
5447	ACC LIMITED	0.002%	96.370%
5448	GEO CO LTD	0.002%	96.372%
5449	MPHASIS LTD	0.002%	96.374%
5450	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.376%
5451	KOENIG & BAUER	0.002%	96.378%
5452	INTERCONEXION E	0.002%	96.380%
5453	KUNGSLEDEN AB N	0.002%	96.382%
5454	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.384%
5455	THERATECHNOLOGI	0.002%	96.386%
5456	SUNDRUG CO LTD	0.002%	96.388%
5457	CHINA AOYUAN PR	0.002%	96.390%
5458	RIETER HLDGS AG	0.002%	96.392%
5459	AIRBOSS OF AMER	0.002%	96.394%
5460	KENDA RUBBER IN	0.002%	96.396%
5461	TOOTSIE ROLL IN	0.002%	96.398%
5462	CHICONY ELECTRO	0.002%	96.400%
5463	NEW ORIENTAL ED	0.002%	96.402%
5464	BARR(A.G.)	0.002%	96.404%
5465	MARCUS CORP	0.002%	96.406%
5466	TIER REIT INC REIT USD.0001	0.002%	96.408%
5467	SAO MARTINHO SA	0.002%	96.410%
5468	PIONEER CORP JP	0.002%	96.412%
5469	BERNER KTBK	0.002%	96.414%
5470	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.416%
5471	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.418%
5472	SINGAPORE POST	0.002%	96.420%
5473	GREAT WALL ENTE	0.002%	96.422%
5474	OVS SPA	0.002%	96.424%
5475	THE NISSHIN OIL	0.002%	96.426%
5476	NISSIN ELECTRIC	0.002%	96.428%
5477	RECTICEL	0.002%	96.430%
5478	JIANGSU EXPRESS	0.002%	96.432%
5479	CONTACT ENERGY	0.002%	96.434%
5480	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	96.436%
5481	BANK TABUNGAN N	0.002%	96.438%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	OPHIR ENERGY PL	0.002%	96.440%
5483	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.442%
5484	RPS GROUP PLC	0.002%	96.444%
5485	MBANK	0.002%	96.446%
5486	IBJ LEASING CO	0.002%	96.448%
5487	AMBUJA CEMENTS	0.002%	96.450%
5488	IRISO ELECTRONI	0.002%	96.452%
5489	DEUTSCHE EUROSH	0.002%	96.454%
5490	SOMFY SA	0.002%	96.457%
5491	EXACTECH INC COMMON STOCK USD.01	0.002%	96.459%
5492	GORMAN-RUPP CO	0.002%	96.461%
5493	KANSAI PAINT CO	0.002%	96.463%
5494	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.465%
5495	SINBON ELECTRON	0.002%	96.467%
5496	ELIA SYS OPERAT	0.002%	96.469%
5497	CHINA HARMONY N	0.002%	96.471%
5498	SEMAPA SOC INVE	0.002%	96.473%
5499	NAN YA PRINTED	0.002%	96.475%
5500	AK STEEL HOLDIN	0.002%	96.477%
5501	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.479%
5502	KUMHO TIRE CO	0.002%	96.481%
5503	BAYWA AG (BAYER	0.002%	96.483%
5504	RAMIRENT OYJ	0.002%	96.485%
5505	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.486%
5506	FRESENIUS MEDIC	0.002%	96.488%
5507	FUTABA CORP	0.002%	96.490%
5508	TOSHIBA PLANT K	0.002%	96.492%
5509	NIHON KOHDEN CO	0.002%	96.494%
5510	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.496%
5511	TOHO ZINC CO LT	0.002%	96.498%
5512	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.500%
5513	POWER GRID CORP	0.002%	96.502%
5514	NEMETSCHKE AG	0.002%	96.504%
5515	GETAC TECHNOLOG	0.002%	96.506%
5516	ALK-ABELLO A/S	0.002%	96.508%
5517	IRPC PUBLIC CO	0.002%	96.510%
5518	TELECOM ITALIA	0.002%	96.512%
5519	TAISHO PHARMACE	0.002%	96.514%
5520	EMP NAC ELECTRI	0.002%	96.516%
5521	TAICHUNG	0.002%	96.518%
5522	LONKING HOLDING	0.002%	96.520%
5523	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.522%
5524	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.524%
5525	FURUKAWA CO	0.002%	96.526%
5526	SYNNEX TECH INT	0.002%	96.528%
5527	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.530%
5528	KINGDEE INTERNA	0.002%	96.532%
5529	ALS LTD	0.002%	96.534%
5530	LATECOERE	0.002%	96.536%
5531	PROVIDENT FINAN	0.002%	96.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	96.540%
5533	REALESTATE.COM.	0.002%	96.542%
5534	AUTOBACS SEVEN	0.002%	96.544%
5535	AUSTRIA TECHNOL	0.002%	96.546%
5536	RESOLUTE FOREST	0.002%	96.548%
5537	WIHLBORGS FASTI	0.002%	96.550%
5538	SHOWA CORP	0.002%	96.552%
5539	AOKI INTL	0.002%	96.554%
5540	SANFIRE RESOURC	0.002%	96.556%
5541	GAZTRANSPORT ET	0.002%	96.558%
5542	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.560%
5543	CSR CORP	0.002%	96.562%
5544	CAHYA MATA SARA	0.002%	96.564%
5545	ENNIS INC COMMON STOCK USD2.5	0.002%	96.566%
5546	GOLDEN STAR RES	0.002%	96.568%
5547	WORLDPAY GRP PL	0.002%	96.570%
5548	COMPUGROUP HOLD	0.002%	96.572%
5549	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.574%
5550	PETS AT HOME GR	0.002%	96.576%
5551	YODOGAWA STEEL	0.002%	96.578%
5552	CHINA BLUECHEMI	0.002%	96.579%
5553	EOH HOLDINGS LT	0.002%	96.581%
5554	KURABO INDUSTRI	0.002%	96.583%
5555	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	96.585%
5556	CEVA INC COMMON STOCK USD.001	0.002%	96.587%
5557	MIRAIT HLDG COR	0.002%	96.589%
5558	SHINKO ELEC IND	0.002%	96.591%
5559	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.593%
5560	ELIS SA	0.002%	96.595%
5561	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.597%
5562	AXFOOD AB	0.002%	96.599%
5563	TAIWAN FERTILIZ	0.002%	96.601%
5564	ECLIPX GROUP LT	0.002%	96.603%
5565	SIBANYE GOLD LT	0.002%	96.605%
5566	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.607%
5567	SAGAMI RAILWAY	0.002%	96.609%
5568	BORREGAARD ASA	0.002%	96.611%
5569	CONSORT MEDICAL	0.002%	96.613%
5570	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.615%
5571	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	96.617%
5572	JCU CORP	0.002%	96.619%
5573	AUSTEVOLL SEAFO	0.002%	96.620%
5574	RPX CORP COMMON STOCK USD.0001	0.002%	96.622%
5575	PACIFIC TEXTILE	0.002%	96.624%
5576	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.626%
5577	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.628%
5578	SA CORP REAL ES	0.002%	96.630%
5579	YUEN FOONG YU M	0.002%	96.632%
5580	SUPER RETAIL GR	0.002%	96.634%
5581	HERO HONDA	0.002%	96.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	NISSHIN STEEL H	0.002%	96.638%
5583	PANDOX AB	0.002%	96.640%
5584	ANADOLU EFES BI	0.002%	96.642%
5585	CAPITARETAIL CH	0.002%	96.644%
5586	RAIN INDUSTRIES	0.002%	96.646%
5587	BRINKER INTL IN	0.002%	96.648%
5588	JUKI CORP	0.002%	96.650%
5589	PHH CORP COMMON STOCK USD.01	0.002%	96.652%
5590	FORTUNE R/EST I	0.002%	96.653%
5591	CHINA RAILWAY S	0.002%	96.655%
5592	BAVARIAN NORDIC	0.002%	96.657%
5593	WESTERN AREAS N	0.002%	96.659%
5594	NISHI NIPPON RR	0.002%	96.661%
5595	ITE GROUP	0.002%	96.663%
5596	GLAXOSMITHKLINE	0.002%	96.665%
5597	NISSIN KOGYO	0.002%	96.667%
5598	HIKARI TSUSHIN	0.002%	96.669%
5599	AIA ENGINEERING	0.002%	96.671%
5600	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.673%
5601	JACCS CO	0.002%	96.675%
5602	LIEN HWA INDL	0.002%	96.677%
5603	LG INDL SYSTEMS	0.002%	96.679%
5604	BELLUNA CO.LTD	0.002%	96.680%
5605	DIALOG GROUP BH	0.002%	96.682%
5606	NICHI-IKO PHARM	0.002%	96.684%
5607	MACQUARIE LEISU	0.002%	96.686%
5608	PARAMOUNT BED H	0.002%	96.688%
5609	EBOS GROUP LTD	0.002%	96.690%
5610	SLATE OFFICE RE	0.002%	96.692%
5611	FRASERS LOGISTI	0.002%	96.694%
5612	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.696%
5613	S FOODS INC	0.002%	96.698%
5614	DONGYUE GROUP	0.002%	96.700%
5615	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.702%
5616	TAKARA LEBEN CO	0.002%	96.703%
5617	OIL REFINERIES	0.002%	96.705%
5618	TELEFONICA BRASIL ADR ADR	0.002%	96.707%
5619	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.709%
5620	SINGAPORE TECH	0.002%	96.711%
5621	DIGNITY PLC	0.002%	96.713%
5622	GLOBAL ONE REAL	0.002%	96.715%
5623	MOTOR OIL SA	0.002%	96.717%
5624	ZZZMITSUI SUGAR	0.002%	96.719%
5625	CIMIC GROUP LTD	0.002%	96.721%
5626	JUMBO SA	0.002%	96.723%
5627	TAIWAN STYRENE	0.002%	96.724%
5628	TATA CHEMICALS	0.002%	96.726%
5629	NIPPON SIGNAL C	0.002%	96.728%
5630	TOKEN CORP	0.002%	96.730%
5631	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	KOREA ELEC POWE	0.002%	96.734%
5633	SAN-A CO LTD	0.002%	96.736%
5634	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.738%
5635	ARCADYAN TECHNO	0.002%	96.740%
5636	PERPETUAL TST A	0.002%	96.742%
5637	INDIABULL REAL	0.002%	96.743%
5638	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.745%
5639	CHINA EASTERN A	0.002%	96.747%
5640	TLG IMMOBILIEN	0.002%	96.749%
5641	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.751%
5642	TOKYO TY FINANC	0.002%	96.753%
5643	GRAINGER TRUST	0.002%	96.755%
5644	JB FINANCIAL GR	0.002%	96.757%
5645	STRIDES ARCOLAB	0.002%	96.759%
5646	CHINA SOUTH CIT	0.002%	96.760%
5647	KOA CORPORATION	0.002%	96.762%
5648	REDINGTON INDIA	0.002%	96.764%
5649	DAINICHISEIKA C	0.002%	96.766%
5650	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.768%
5651	MEDIPAL HOLDING	0.002%	96.770%
5652	NISSHA PRINTING	0.002%	96.772%
5653	HIGHWEALTH CONS	0.002%	96.774%
5654	SANKEN ELECTRIC	0.002%	96.776%
5655	HEXAWARE TECHNO	0.002%	96.777%
5656	GRAMMER AG	0.002%	96.779%
5657	EVERLIGHT ELECT	0.002%	96.781%
5658	OTSUKA CORP	0.002%	96.783%
5659	LG HAUSYS LTD	0.002%	96.785%
5660	DEBENHAMS	0.002%	96.787%
5661	TV18 BROADCAST	0.002%	96.789%
5662	IZUMI CO	0.002%	96.790%
5663	MANTRA GROUP LT	0.002%	96.792%
5664	KENEDIX RESIDEN	0.002%	96.794%
5665	D/S NORDEN	0.002%	96.796%
5666	TASSAL GROUP	0.002%	96.798%
5667	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.800%
5668	TSRC CORP	0.002%	96.802%
5669	K WAH INTL HLDG	0.002%	96.804%
5670	K-BRO LINEN INC	0.002%	96.805%
5671	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.807%
5672	BIM BIRLESIK MA	0.002%	96.809%
5673	NIC INC COMMON STOCK	0.002%	96.811%
5674	SKY PERFECT JSA	0.002%	96.813%
5675	DIGITAL CHINA H	0.002%	96.815%
5676	PETRONAS CHEMIC	0.002%	96.817%
5677	MY EG SERVICES	0.002%	96.818%
5678	VST HLDGS	0.002%	96.820%
5679	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.822%
5680	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.824%
5681	CHINA OVERASEA	0.002%	96.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.828%
5683	CHOW TAI FOOK J	0.002%	96.830%
5684	CANARA BANK	0.002%	96.831%
5685	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.833%
5686	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.835%
5687	BRICKWORKS	0.002%	96.837%
5688	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.839%
5689	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	96.841%
5690	H. LUNDBECK A/S	0.002%	96.843%
5691	HEIWA REAL ESTA	0.002%	96.844%
5692	FELDA GLOBAL VE	0.002%	96.846%
5693	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.848%
5694	ROCHE HOLDING A	0.002%	96.850%
5695	INDRA SISTEMAS	0.002%	96.852%
5696	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.854%
5697	CHUNGHWA TELECO	0.002%	96.855%
5698	YAKO CO	0.002%	96.857%
5699	ULTIMATE	0.002%	96.859%
5700	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.861%
5701	SJW GROUP COMMON STOCK USD.001	0.002%	96.863%
5702	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.865%
5703	AMERICAN RAILCA	0.002%	96.867%
5704	TUNG HO STEEL E	0.002%	96.868%
5705	MIGDAL INSURAN	0.002%	96.870%
5706	CVR ENERGY INC	0.002%	96.872%
5707	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.874%
5708	UNISEM (M) BHD	0.002%	96.876%
5709	OKINAWA ELEC PO	0.002%	96.878%
5710	HOPSON DEVELOPM	0.002%	96.879%
5711	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.881%
5712	KITZ CORPORATIO	0.002%	96.883%
5713	DAIHEN CORP	0.002%	96.885%
5714	KADOKAWA DWANGO	0.002%	96.887%
5715	COVESTRO AG	0.002%	96.889%
5716	RUTH'S HOSPITAL	0.002%	96.890%
5717	ZENSHO CO LTD	0.002%	96.892%
5718	JOLLIBEE FOODS	0.002%	96.894%
5719	YAMAGATA BANK	0.002%	96.896%
5720	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.898%
5721	EZAKI GLICO CO	0.002%	96.900%
5722	ASTRAL FOODS	0.002%	96.901%
5723	NORITSU KOKI CO	0.002%	96.903%
5724	VEDANTA RESOURC	0.002%	96.905%
5725	FENG HSIN IRON&	0.002%	96.907%
5726	HUBER & SUHNER	0.002%	96.909%
5727	HUATAI SECURITI	0.002%	96.910%
5728	TXC CORPN	0.002%	96.912%
5729	KINTETSU WORLD	0.002%	96.914%
5730	TELEKOM AUSTRIA	0.002%	96.916%
5731	BILIA AB	0.002%	96.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.920%
5733	SUMITOMO DENSET	0.002%	96.921%
5734	PILOT CORP (NEW)	0.002%	96.923%
5735	KOMBASSAN HOLDI	0.002%	96.925%
5736	COOLPAD GROUP L	0.002%	96.927%
5737	ARC LAND SAKAMO	0.002%	96.929%
5738	MONADELPHOUS GR	0.002%	96.930%
5739	YAHOO JAPAN COR	0.002%	96.932%
5740	KOREA KUMHO PET	0.002%	96.934%
5741	TATSUTA ELEC WI	0.002%	96.936%
5742	KAKAKU.COM INC	0.002%	96.938%
5743	MEITEC CORPORAT	0.002%	96.939%
5744	ZAGG INC COMMON STOCK USD.001	0.002%	96.941%
5745	POWERLONG REAL	0.002%	96.943%
5746	NATIONAL THERMA	0.002%	96.945%
5747	HALLA HOLDINGS	0.002%	96.947%
5748	LASERTEC CORP	0.002%	96.949%
5749	SUDAMERICANA VA	0.002%	96.950%
5750	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.952%
5751	INTERTAIN GROUP	0.002%	96.954%
5752	TOPCO SCIENTIFI	0.002%	96.956%
5753	HITACHI MAXELL	0.002%	96.958%
5754	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	96.959%
5755	TAKUMA CO	0.002%	96.961%
5756	KARDEMIR KARABU	0.002%	96.963%
5757	HUTCHISON TEL-H	0.002%	96.965%
5758	LUKOIL PJSC- SP	0.002%	96.967%
5759	SAMSUNG TECHWIN	0.002%	96.968%
5760	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.970%
5761	ASANKO GOLD INC	0.002%	96.972%
5762	JOSHIN DENKI CO	0.002%	96.974%
5763	RUENTEX DEVELOP	0.002%	96.976%
5764	HOSHIZAKI ELECT	0.002%	96.977%
5765	FORMOSA PETROCH	0.002%	96.979%
5766	SALFACORP SA	0.002%	96.981%
5767	NIPPON SHEET GL	0.002%	96.983%
5768	GUJARAT STATE P	0.002%	96.985%
5769	ITOCHU FUEL COR	0.002%	96.986%
5770	TOHO BANK	0.002%	96.988%
5771	FENNER	0.002%	96.990%
5772	GLOBE TELECOM I	0.002%	96.992%
5773	OMNIA HOLDINGS	0.002%	96.993%
5774	YIRENDAI LTD AD	0.002%	96.995%
5775	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.997%
5776	SONY FINANCIAL	0.002%	96.999%
5777	CARD FACTORY PL	0.002%	97.001%
5778	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	97.002%
5779	JAPAN SECS FINA	0.002%	97.004%
5780	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	97.006%
5781	ROYAL CO	0.002%	97.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	TABCORP HLDGS L	0.002%	97.010%
5783	IWATE(BANK OF)	0.002%	97.011%
5784	EVENT HOSPITALI	0.002%	97.013%
5785	STUART OLSON IN	0.002%	97.015%
5786	NATIONAL ALUMIN	0.002%	97.017%
5787	KURODA ELECTRIC	0.002%	97.018%
5788	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	97.020%
5789	TOEI CO	0.002%	97.022%
5790	ORBCOMM INC COMMON STOCK USD.001	0.002%	97.024%
5791	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	97.026%
5792	CHINA NATIONAL	0.002%	97.027%
5793	AKER SOLUTIONS	0.002%	97.029%
5794	URSTADT BIDDLE	0.002%	97.031%
5795	YANGTZE OPT FIB	0.002%	97.033%
5796	CHINA MOTOR CO	0.002%	97.034%
5797	REFRESCO GROUP	0.002%	97.036%
5798	SUPREME ELECTRO	0.002%	97.038%
5799	HEALTHSCOPE LTD	0.002%	97.040%
5800	ZENKOKU HOSHO C	0.002%	97.041%
5801	MORGUARD NORTH	0.002%	97.043%
5802	UNIVERSAL ENTER	0.002%	97.045%
5803	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	97.047%
5804	CEBU AIR INC	0.002%	97.049%
5805	LIMELIGHT NETW	0.002%	97.050%
5806	QUIMICA Y MINER	0.002%	97.052%
5807	TOPPAN FORMS	0.002%	97.054%
5808	KIATNAKIN FIN&S	0.002%	97.056%
5809	ZUGER KANTONALB	0.002%	97.057%
5810	ENDEAVOUR SILVE	0.002%	97.059%
5811	HUA HONG SEMICO	0.002%	97.061%
5812	REED ELSEVIER P	0.002%	97.063%
5813	HUAKU DEVELOPME	0.002%	97.064%
5814	KINGSTON COMM(H	0.002%	97.066%
5815	DAIHO CONSTRUCT	0.002%	97.068%
5816	HANSSEM CO	0.002%	97.070%
5817	RENHE COMMERCIA	0.002%	97.071%
5818	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	97.073%
5819	VOCUS COMMUN LT	0.002%	97.075%
5820	SANYO SPEC STEE	0.002%	97.077%
5821	IRESS MARKET TE	0.002%	97.078%
5822	INTERNET INITIA	0.002%	97.080%
5823	NATURA COSMETIC	0.002%	97.082%
5824	ORIENTAL UNION	0.002%	97.084%
5825	ARCS CO LTD	0.002%	97.085%
5826	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	97.087%
5827	INMOBILIARIA CO	0.002%	97.089%
5828	GUNGHO ONLINE E	0.002%	97.091%
5829	CENTRL PLAZA HO	0.002%	97.092%
5830	NEW CHINA LIFE	0.002%	97.094%
5831	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	97.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	WAKITA & CO	0.002%	97.098%
5833	EIZO NANA O CORP	0.002%	97.099%
5834	FORHOUSE CORP	0.002%	97.101%
5835	LINDAB INTL AB	0.002%	97.103%
5836	YOOX NET-A-PORT	0.002%	97.105%
5837	GENESCO INC COMMON STOCK USD1.0	0.002%	97.106%
5838	NISSAN SHATAI C	0.002%	97.108%
5839	SONDA S.A.	0.002%	97.110%
5840	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.111%
5841	CALLIDUS CAPITA	0.002%	97.113%
5842	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	97.115%
5843	FLEURY SA	0.002%	97.117%
5844	RENT A CENTER INC COMMON STOCK USD.01	0.002%	97.118%
5845	LASSILA & TIKAN	0.002%	97.120%
5846	YAMANASHI CHUO	0.002%	97.122%
5847	ALIBABA PICTURE	0.002%	97.124%
5848	EMBOTELLA ANDIN	0.002%	97.125%
5849	ICHIGO REAL EST	0.002%	97.127%
5850	SHUN TAK HLDGS	0.002%	97.129%
5851	GIORDANO INTL L	0.002%	97.130%
5852	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	97.132%
5853	MISC BERHAD	0.002%	97.134%
5854	JAPAN DISPLAY I	0.002%	97.136%
5855	GLOBAL INDEMNIT	0.002%	97.137%
5856	SCHINDLER-HDLG	0.002%	97.139%
5857	PRECINT PRO	0.002%	97.141%
5858	LUPIN LTD	0.002%	97.143%
5859	VTG AG	0.002%	97.144%
5860	IMAX CHINA HOLD	0.002%	97.146%
5861	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	97.148%
5862	HEIWA REAL ESTA	0.002%	97.149%
5863	VOLTAS LTD	0.002%	97.151%
5864	FUYAO GLASS IND	0.002%	97.153%
5865	NSD CO LTD	0.002%	97.155%
5866	NICHIHA CORP	0.002%	97.156%
5867	ARCHROCK INC COMMON STOCK USD.01	0.002%	97.158%
5868	MENZIES(JOHN)	0.002%	97.160%
5869	EPSILON ENERGY	0.002%	97.161%
5870	TELEFONICA DE E	0.002%	97.163%
5871	SWIRE PACIFIC	0.002%	97.165%
5872	INVESTORS REAL ESTATE TRUST REIT	0.002%	97.166%
5873	SINOPEC KANTONS	0.002%	97.168%
5874	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	97.170%
5875	GROUP COMERCIAL	0.002%	97.172%
5876	BEZEQ ISRAEL TE	0.002%	97.173%
5877	CHINA REINSURAN	0.002%	97.175%
5878	BK ZACHODNI WBK	0.002%	97.177%
5879	PEREGRINE HLDGS	0.002%	97.178%
5880	MONEX GROUP INC	0.002%	97.180%
5881	JGC CORP	0.002%	97.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	SANTAM	0.002%	97.184%
5883	MUSASHI SEIMITS	0.002%	97.185%
5884	WUESTENROT & WU	0.002%	97.187%
5885	CHANGSHA ZOOMLI	0.002%	97.189%
5886	ALTAREA SCA	0.002%	97.190%
5887	INVOCARE LTD	0.002%	97.192%
5888	MAIDEN HLDGS LT	0.002%	97.194%
5889	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	97.195%
5890	TAKARA STANDARD	0.002%	97.197%
5891	PUREGOLD PRICE	0.002%	97.199%
5892	STELLA INTERNAT	0.002%	97.200%
5893	PREMIER OIL	0.002%	97.202%
5894	INOGEN INC COMMON STOCK USD.001	0.002%	97.204%
5895	CORETRONICS COR	0.002%	97.206%
5896	HAKUHODO DY HLD	0.002%	97.207%
5897	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	97.209%
5898	SYRAH RESOURCES	0.002%	97.211%
5899	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.212%
5900	ZAKL AZOT W	0.002%	97.214%
5901	TAKISHA	0.002%	97.216%
5902	BCO ABC BRASIL	0.002%	97.217%
5903	JAPFA COMFEED I	0.002%	97.219%
5904	CHANGYOU.COM LTD ADR ADR	0.002%	97.221%
5905	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	97.222%
5906	KYORIN CO LTD.	0.002%	97.224%
5907	ZUMIEZ INC COMMON STOCK	0.002%	97.226%
5908	CACHE LOGISTICS	0.002%	97.227%
5909	XCERRA CORP COMMON STOCK USD.05	0.002%	97.229%
5910	CHINA FOOD LTD	0.002%	97.231%
5911	LIPPO KARAWACI	0.002%	97.233%
5912	LUXOFT HOLDING	0.002%	97.234%
5913	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.236%
5914	WALLENSTAM AB	0.002%	97.238%
5915	GF SECURITIES C	0.002%	97.239%
5916	KEIHIN ELEC EXP	0.002%	97.241%
5917	PUBLICIS GROUPE	0.002%	97.243%
5918	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	97.244%
5919	BANGKOK AIRWAYS	0.002%	97.246%
5920	ARN MONDADORI E	0.002%	97.248%
5921	NISSHIN SEIFUN	0.002%	97.249%
5922	CONN S INC COMMON STOCK USD.01	0.002%	97.251%
5923	METLIFECARE LTD	0.002%	97.253%
5924	CEWE COLOR HLDG	0.002%	97.254%
5925	NSI NV	0.002%	97.256%
5926	VSE CORP COMMON STOCK USD.05	0.002%	97.258%
5927	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	97.259%
5928	CIECH SA	0.002%	97.261%
5929	BETSSON AB	0.002%	97.263%
5930	UNITIKA	0.002%	97.264%
5931	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	97.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	Alliance Global	0.002%	97.268%
5933	TRAKYA CAM SANA	0.002%	97.269%
5934	FANUC	0.002%	97.271%
5935	HANJIN KAL CORP	0.002%	97.273%
5936	KABU.COM SECURI	0.002%	97.274%
5937	CRYOLIFE INC	0.002%	97.276%
5938	KLAB INC	0.002%	97.278%
5939	FARADAY TECHNOL	0.002%	97.279%
5940	TOKYO BROADCAST	0.002%	97.281%
5941	RHB Capital	0.002%	97.283%
5942	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	97.284%
5943	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	97.286%
5944	KRUNGTHAI CARD	0.002%	97.288%
5945	GREENLAND HONG	0.002%	97.289%
5946	SIIX CORPORATIO	0.002%	97.291%
5947	TSURUHA HOLDING	0.002%	97.293%
5948	SUNLIGHT REAL E	0.002%	97.294%
5949	SEMEN GRESIK	0.002%	97.296%
5950	SWIRE PROPRTIE	0.002%	97.298%
5951	INTL METAL SERV	0.002%	97.299%
5952	ST SHINE OPTICA	0.002%	97.301%
5953	METALL ZUG AG	0.002%	97.303%
5954	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.304%
5955	CLARKSON(HORACE	0.002%	97.306%
5956	STEADFAST GROUP	0.002%	97.308%
5957	IMA(IND MACC AU	0.002%	97.309%
5958	LUYE PHARMA GRO	0.002%	97.311%
5959	SPARKASSEN IMMO	0.002%	97.312%
5960	STARHILL GLOBAL	0.002%	97.314%
5961	LUNDIN PERTOLEU	0.002%	97.316%
5962	GASLOG LTD	0.002%	97.317%
5963	VS INDUSTRY BHD	0.002%	97.319%
5964	AEON DELIGHT	0.002%	97.321%
5965	NEPI ROCKCASTLE	0.002%	97.322%
5966	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	97.324%
5967	BOJANGLES INC COMMON STOCK USD.01	0.002%	97.326%
5968	LEGEND HOLDINGS	0.002%	97.327%
5969	RIPLEY CORP SA	0.002%	97.329%
5970	DELTA ELECTRONI	0.002%	97.331%
5971	KANTO DENKA KOG	0.002%	97.332%
5972	TOHO CO	0.002%	97.334%
5973	KOREA PETROCHEM	0.002%	97.336%
5974	Z ENERGY LTD	0.002%	97.337%
5975	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.339%
5976	DEVELOPMENT CRE	0.002%	97.340%
5977	WISTRON NEWEB C	0.002%	97.342%
5978	OESTERREICHISCH	0.002%	97.344%
5979	NEW SENIOR INVESTMENT GROUP REIT	0.002%	97.345%
5980	YULON MOTOR	0.002%	97.347%
5981	ENQUEST PLC	0.002%	97.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	YUHAN CORP	0.002%	97.350%
5983	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	97.352%
5984	BRIGHTOIL PETRO	0.002%	97.354%
5985	DAIWABO CO LTD	0.002%	97.355%
5986	AK HOLDINGS INC	0.002%	97.357%
5987	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.358%
5988	HANIL CEMENT MF	0.002%	97.360%
5989	CONSTRUCCIONES	0.002%	97.362%
5990	CLAL INSURANCE	0.002%	97.363%
5991	SEMICONDUCTOR M	0.002%	97.365%
5992	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	97.367%
5993	CONSOL MINING CORP W/I COMMON STOCK USD.01	0.002%	97.368%
5994	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	97.370%
5995	IRISH RESIDENTI	0.002%	97.371%
5996	CHINA BILLS FIN	0.002%	97.373%
5997	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.375%
5998	TAIWAN MOBILE	0.002%	97.376%
5999	SPIE SA	0.002%	97.378%
6000	HOSIDEN CORP	0.002%	97.380%
6001	EVERGREEN MARIN	0.002%	97.381%
6002	FUCHS PETRO AG	0.002%	97.383%
6003	SUPALAI PUBLIC	0.002%	97.384%
6004	ORIOR AG	0.002%	97.386%
6005	DE LA RUE	0.002%	97.388%
6006	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.389%
6007	FORMOSA TAFFETA	0.002%	97.391%
6008	HAMBURGER HAFEN	0.002%	97.393%
6009	INARI AMERTRON	0.002%	97.394%
6010	FUSHAN INTL ENE	0.002%	97.396%
6011	PICK'N PAY STOR	0.002%	97.397%
6012	YUNG TAY ENGINE	0.002%	97.399%
6013	HONG LEONG CRED	0.002%	97.401%
6014	SANKI ENGINEERI	0.002%	97.402%
6015	FARMER BROS CO COMMON STOCK USD1.0	0.002%	97.404%
6016	ELITE ADVANCED	0.002%	97.405%
6017	51JOB INC ADR ADR USD.0001	0.002%	97.407%
6018	TRENCOR	0.002%	97.409%
6019	SODICK CO	0.002%	97.410%
6020	SM PRIME HLDGS	0.002%	97.412%
6021	PROLOGIS PROPER	0.002%	97.413%
6022	XL AXIATA TBK P	0.002%	97.415%
6023	FUJI SOFT ABC	0.002%	97.417%
6024	SANYO CHEMICAL	0.002%	97.418%
6025	DAISHIN SECURIT	0.002%	97.420%
6026	ZHAOJIN MINING	0.002%	97.422%
6027	EZ TEC EMPREEND	0.002%	97.423%
6028	ZHEN DING TECHN	0.002%	97.425%
6029	INDIAN OIL CORP	0.002%	97.426%
6030	DONGKUK STEEL M	0.002%	97.428%
6031	UNITED SUPER MA	0.002%	97.430%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	97.431%
6033	RED STAR MACALL	0.002%	97.433%
6034	EVOTEC OAI AG	0.002%	97.434%
6035	ZHEJIANG EXPRES	0.002%	97.436%
6036	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.438%
6037	ARAKAWA CHEMICA	0.002%	97.439%
6038	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	97.441%
6039	PT ANEKA TAMBAN	0.002%	97.442%
6040	RESTAURANT GROU	0.002%	97.444%
6041	SAGA PLC	0.002%	97.446%
6042	REDEFINE INTERN	0.002%	97.447%
6043	IOI CORPORATION	0.002%	97.449%
6044	BUMI ARMADA BER	0.002%	97.450%
6045	SPLUNK INC COMMON STOCK USD.001	0.002%	97.452%
6046	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	97.454%
6047	AMOTECH CO LTD	0.002%	97.455%
6048	DALMIA BHARAT L	0.002%	97.457%
6049	STEEL AUTHORITY	0.002%	97.458%
6050	PACIFIC METALS	0.002%	97.460%
6051	AV HOMES INC COMMON STOCK USD1.0	0.002%	97.462%
6052	GPO FIN INTERAC	0.002%	97.463%
6053	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.465%
6054	PT BUMI SERPONG	0.002%	97.466%
6055	NYRSTAR NV	0.002%	97.468%
6056	RICOH LEASING	0.002%	97.470%
6057	SHOWA SANGYO CO	0.002%	97.471%
6058	CHEIL WORLDWIDE	0.002%	97.473%
6059	CGN POWER CO LT	0.002%	97.474%
6060	SONIC CORP	0.002%	97.476%
6061	SALVATORE FERRA	0.002%	97.477%
6062	BOLSA MEXICANA	0.002%	97.479%
6063	FU SHOU YUAN IN	0.002%	97.481%
6064	P/F BAKKAFROST	0.002%	97.482%
6065	KOHNAN SHOJI	0.002%	97.484%
6066	MERSEN SA	0.002%	97.485%
6067	HESKA CORP	0.002%	97.487%
6068	AFG ARBONIA-FOR	0.002%	97.489%
6069	IDBI BANK LTD	0.002%	97.490%
6070	INPHI CORP COMMON STOCK	0.002%	97.492%
6071	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	97.493%
6072	KOREA ELEC POWER CORP SP ADR ADR	0.002%	97.495%
6073	HEIWADO CO LTD	0.002%	97.497%
6074	PSK INC	0.002%	97.498%
6075	MERCURIES LIFE	0.002%	97.500%
6076	FIRST RESOURCES	0.002%	97.501%
6077	HELICAL BAR PLC	0.002%	97.503%
6078	SRF LTD	0.002%	97.504%
6079	GENOMMA LAB INT	0.002%	97.506%
6080	CITYCON OYJ	0.002%	97.508%
6081	BEIJING CAP LAN	0.002%	97.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	GRINDROD LIMITE	0.002%	97.511%
6083	RITEK INC	0.002%	97.512%
6084	HEALTHSTREAM INC COMMON STOCK	0.002%	97.514%
6085	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.515%
6086	SAO PAU ALPARGA	0.002%	97.517%
6087	LG HOME SHOPPIN	0.002%	97.519%
6088	HOKURIKU ELEC P	0.002%	97.520%
6089	PI INDUSTRIES L	0.002%	97.522%
6090	COSTAIN GROUP P	0.002%	97.523%
6091	CARNIVAL PLC	0.002%	97.525%
6092	LE NOBLE AGE	0.002%	97.526%
6093	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	97.528%
6094	AKITA BANK	0.002%	97.530%
6095	CALIFORNIA AMPL	0.002%	97.531%
6096	FOSTER ELECTRIC	0.002%	97.533%
6097	TANSEISHA CO	0.002%	97.534%
6098	MICRO-STAR INTL	0.002%	97.536%
6099	OCI MATERIALS C	0.002%	97.537%
6100	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.539%
6101	CONCENTRIC AB	0.002%	97.540%
6102	SYNCMOLD ENTERP	0.002%	97.542%
6103	BEGA CHEESE LTD	0.002%	97.544%
6104	MIZUNO CORP	0.002%	97.545%
6105	GRANITE OIL COR	0.002%	97.547%
6106	BERTRANDT AG	0.002%	97.548%
6107	INTL CONTAINER	0.002%	97.550%
6108	GMO INTERNET IN	0.002%	97.551%
6109	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.553%
6110	BURE INVESTMENT	0.002%	97.555%
6111	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.556%
6112	TEXWINCA HLDGS	0.002%	97.558%
6113	DIAGEO PLC	0.002%	97.559%
6114	ZENRIN CO LTD	0.002%	97.561%
6115	MENICON CO LTD	0.002%	97.562%
6116	ELRINGKLINGER	0.002%	97.564%
6117	KOREA AEROSPACE	0.002%	97.565%
6118	KOREA LINE CORP	0.002%	97.567%
6119	PLATINUM ASSET	0.002%	97.568%
6120	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	97.570%
6121	RICARDO	0.002%	97.572%
6122	HOLY STONE ENTE	0.002%	97.573%
6123	TKC CORPORATION	0.002%	97.575%
6124	FERREXPO PLC	0.002%	97.576%
6125	MANULIFE US REA	0.002%	97.578%
6126	INDIA CEMENTS	0.002%	97.579%
6127	RELIANCE POWER	0.002%	97.581%
6128	HARMONIC DRIVE	0.002%	97.582%
6129	TIBET WATER RES	0.002%	97.584%
6130	GRANGES AB	0.002%	97.585%
6131	ONESAVINGS BANK	0.002%	97.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	CITIC RESOURCES	0.002%	97.589%
6133	SUGI HOLDINGS C	0.002%	97.590%
6134	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	97.592%
6135	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	97.593%
6136	HOOKEER FURNITURE CORP COMMON STOCK	0.002%	97.595%
6137	MARCOPOLO SA	0.002%	97.596%
6138	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	97.598%
6139	RALLYE	0.002%	97.599%
6140	SEVEN WEST MEDI	0.002%	97.601%
6141	ZERIA PHARMACEU	0.002%	97.602%
6142	CONTAINER CORP	0.002%	97.604%
6143	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.605%
6144	VUKILE PROPERTY	0.002%	97.607%
6145	ALBIOMA	0.002%	97.609%
6146	CMK CORP	0.002%	97.610%
6147	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.612%
6148	VEDANTA LTD ADR ADR	0.002%	97.613%
6149	RAMCO CEMENTS	0.002%	97.615%
6150	METRO HOLDINGS	0.002%	97.616%
6151	CASTROL INDIA L	0.002%	97.618%
6152	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.619%
6153	INTERNATIONAL P	0.002%	97.621%
6154	BENETEAU	0.002%	97.622%
6155	IOI PROPERTIES	0.002%	97.624%
6156	CREDITO EMILIAN	0.002%	97.625%
6157	GLOBAL BRANDS G	0.002%	97.627%
6158	GDI PROPERTY GR	0.002%	97.628%
6159	ASAHI DIAMOND I	0.002%	97.630%
6160	DONGBU HITEK CO	0.002%	97.631%
6161	ITALMOBILIARE S	0.002%	97.633%
6162	MARR SPA	0.002%	97.634%
6163	IS DONGSEO CO L	0.002%	97.636%
6164	GMP CAPITAL COR	0.002%	97.638%
6165	PRESTIGE ESTATE	0.002%	97.639%
6166	ABSOLUTE SOFTWA	0.002%	97.641%
6167	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.642%
6168	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.644%
6169	CJ CGV	0.002%	97.645%
6170	BLUE LABEL TELE	0.002%	97.647%
6171	POLARIS INFRAS	0.002%	97.648%
6172	HOGY MEDICAL CO	0.002%	97.650%
6173	GURIT HOLDING A	0.002%	97.651%
6174	EARTH CHEMICAL	0.002%	97.653%
6175	ASIAN PAINTS LT	0.002%	97.654%
6176	ALTICE NV CLAS	0.002%	97.656%
6177	PRESS KOGYO CO	0.002%	97.657%
6178	VISTA LAND & LI	0.002%	97.659%
6179	GRUPO HERDEZ SA	0.002%	97.660%
6180	FUKUSHIMA IND C	0.002%	97.662%
6181	KCE ELECTRONICS	0.002%	97.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	KT CORPORATION	0.002%	97.665%
6183	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.666%
6184	COVENANT TRANSP	0.001%	97.668%
6185	MITSUBA CORP	0.001%	97.669%
6186	DOMAIN HOLDINGS	0.001%	97.671%
6187	STOBART GROUP L	0.001%	97.672%
6188	ARDENTEC CORP	0.001%	97.674%
6189	CPFL ENERGIA SA	0.001%	97.675%
6190	TSUKUI CORP	0.001%	97.677%
6191	BANPU PUBLIC CO	0.001%	97.678%
6192	ONO PHARMACEUTI	0.001%	97.680%
6193	CIA ENERGETICA	0.001%	97.681%
6194	MARFRIG GLOBAL	0.001%	97.683%
6195	TAYCA CORP	0.001%	97.684%
6196	NEW WAVE GROUP	0.001%	97.686%
6197	TAMURA CORP	0.001%	97.687%
6198	HANA TOUR SERVI	0.001%	97.689%
6199	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.690%
6200	NANOMETRICS	0.001%	97.692%
6201	COLOPL INC	0.001%	97.693%
6202	INDIAN HOTELS	0.001%	97.695%
6203	SOULBRAIN CO LT	0.001%	97.696%
6204	EPS CO LTD	0.001%	97.697%
6205	TED BAKER PLC	0.001%	97.699%
6206	DRAEGERWERK AG	0.001%	97.700%
6207	WAN HAI LINES	0.001%	97.702%
6208	BRF SA	0.001%	97.703%
6209	CANON INC SPONS ADR ADR	0.001%	97.705%
6210	LG FASHION CORP	0.001%	97.706%
6211	TEIKOKU PISTON	0.001%	97.708%
6212	SOUTHERN CROSS	0.001%	97.709%
6213	VODACOM GP-PRPT	0.001%	97.711%
6214	BANK NEGARA IND	0.001%	97.712%
6215	TRANSCEND INFOR	0.001%	97.714%
6216	CONEXIO CORP	0.001%	97.715%
6217	ARCELIK AS	0.001%	97.717%
6218	TALK TALK TELEC	0.001%	97.718%
6219	MSG NETWORKS INC A COMMON STOCK USD.01	0.001%	97.720%
6220	CA IMMOBILIE A	0.001%	97.721%
6221	NCISOFT CORPN	0.001%	97.723%
6222	DENNY S CORP COMMON STOCK USD.01	0.001%	97.724%
6223	UTD COMMUNITY F	0.001%	97.726%
6224	888 HOLDINGS	0.001%	97.727%
6225	PLAZA RETAIL RE	0.001%	97.729%
6226	GRIEG SEAFOOD A	0.001%	97.730%
6227	SHINKONG SYNTHE	0.001%	97.731%
6228	ORIFLAME HOLDIN	0.001%	97.733%
6229	AIXTRON AG	0.001%	97.734%
6230	ADVANTECH CO LT	0.001%	97.736%
6231	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	SCHRODERS(NEW)	0.001%	97.739%
6233	SINTOKOGIO	0.001%	97.740%
6234	S&T AG	0.001%	97.742%
6235	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.743%
6236	UNITED LABORATO	0.001%	97.745%
6237	PER AARSLEFF A/	0.001%	97.746%
6238	ENERGIAS DO BRA	0.001%	97.748%
6239	TONG YANG INV B	0.001%	97.749%
6240	DNO INTERNATIONAL	0.001%	97.751%
6241	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.752%
6242	J-OIL MILLS INC	0.001%	97.753%
6243	MAGNESITA REFRA	0.001%	97.755%
6244	MATAS AS	0.001%	97.756%
6245	O/SEAS UNION EN	0.001%	97.758%
6246	SHIKOKU BANK	0.001%	97.759%
6247	BELLAMY'S AUSTR	0.001%	97.761%
6248	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.762%
6249	NISSEI BUILD KO	0.001%	97.764%
6250	SUPREME INDUSTR	0.001%	97.765%
6251	DXP ENTERPRISES	0.001%	97.767%
6252	DENBURY RESOURC	0.001%	97.768%
6253	CHINA MOLYBDENU	0.001%	97.770%
6254	CENTRAL GARDEN&	0.001%	97.771%
6255	ACOM CO	0.001%	97.772%
6256	M3 INC	0.001%	97.774%
6257	PAGE INDUSTRIES	0.001%	97.775%
6258	DAIBIRU CORP	0.001%	97.777%
6259	XEROX CORP 4.07	0.001%	97.778%
6260	Q TECHNOLOGY GR	0.001%	97.780%
6261	ALGOMA CENTRAL	0.001%	97.781%
6262	INFRASTRUCTURE	0.001%	97.783%
6263	JOEL-JERUSALEM	0.001%	97.784%
6264	GREENCROSS LTD	0.001%	97.786%
6265	MELCOR DEVS LTD	0.001%	97.787%
6266	XENCOR INC COMMON STOCK USD.01	0.001%	97.788%
6267	SKS MICROFINANC	0.001%	97.790%
6268	CHOFU SEISAKUSH	0.001%	97.791%
6269	ZOGENIX INC COMMON STOCK USD.001	0.001%	97.793%
6270	INDIAN BANK	0.001%	97.794%
6271	BROWN (N) GROUP	0.001%	97.796%
6272	SUNWAY BHD	0.001%	97.797%
6273	IRB INFRASTRUCT	0.001%	97.799%
6274	OKAMOTO INDUSTR	0.001%	97.800%
6275	SITRONIX TECHNO	0.001%	97.802%
6276	DIRTT ENVIRONME	0.001%	97.803%
6277	ELEC POWER DEV	0.001%	97.804%
6278	PP LONDON SUMAT	0.001%	97.806%
6279	DERMIRA INC	0.001%	97.807%
6280	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.809%
6281	WATERLAND FIN H	0.001%	97.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	ALTERRA POWER C	0.001%	97.812%
6283	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.813%
6284	KUALA LUMPUR KE	0.001%	97.815%
6285	FUKUI BANK	0.001%	97.816%
6286	DMCI HLDGS INC	0.001%	97.817%
6287	KINEPOLIS GROUP	0.001%	97.819%
6288	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.820%
6289	CHUGOKU MAR PAI	0.001%	97.822%
6290	TAIWAN GLASS	0.001%	97.823%
6291	PUMA AG	0.001%	97.825%
6292	AES TIETE ENERG	0.001%	97.826%
6293	CITIC 1616 HLDG	0.001%	97.827%
6294	WEST CHINA CEME	0.001%	97.829%
6295	JVC KENWOOD HLD	0.001%	97.830%
6296	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	97.832%
6297	DAISEKI CO LTD	0.001%	97.833%
6298	TREDEGAR CORP COMMON STOCK	0.001%	97.835%
6299	XINJIANG GOLDWI	0.001%	97.836%
6300	D.A. CONSORTIUM	0.001%	97.837%
6301	YOKOGAWA BRIDGE	0.001%	97.839%
6302	LG INTL CORP	0.001%	97.840%
6303	ADASTRIA HOLDI	0.001%	97.842%
6304	NIPPON DENKO CO	0.001%	97.843%
6305	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.845%
6306	DEUTSCHE BETEI	0.001%	97.846%
6307	AICHI BANK	0.001%	97.848%
6308	BLACKMORES LTD	0.001%	97.849%
6309	LEYOU TECHNOLOG	0.001%	97.850%
6310	VILMORIN CLAUSE	0.001%	97.852%
6311	UNITED ENERGY G	0.001%	97.853%
6312	Goldcrest Co.,	0.001%	97.855%
6313	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.856%
6314	TOA CORP	0.001%	97.857%
6315	MAGYAR TELEKOM	0.001%	97.859%
6316	MOTHERSON SUMI	0.001%	97.860%
6317	DAEDUCK GDS	0.001%	97.862%
6318	IMMOBILIARE GRA	0.001%	97.863%
6319	PIAGGIO	0.001%	97.865%
6320	TOPY INDUSTRIES	0.001%	97.866%
6321	COMMUNITY HEALT	0.001%	97.867%
6322	SOL MELIA SA	0.001%	97.869%
6323	ABOITIZ EQUITY	0.001%	97.870%
6324	KUNG LONG BATTE	0.001%	97.872%
6325	UPONOR OYJ	0.001%	97.873%
6326	AMPLIFON SPA NE	0.001%	97.875%
6327	SHANGHAI PETROC	0.001%	97.876%
6328	GUERBET	0.001%	97.877%
6329	PLAYA HOTELS &	0.001%	97.879%
6330	SUN FRONTIER FU	0.001%	97.880%
6331	MYOB GROUP LTD	0.001%	97.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	SUNPLUS TECHNOL	0.001%	97.883%
6333	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.885%
6334	TTY BIPHARM CO	0.001%	97.886%
6335	CIR-COMPAGNIE I	0.001%	97.887%
6336	CP POKPHAND CO	0.001%	97.889%
6337	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.890%
6338	USI CORPORATION	0.001%	97.892%
6339	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.893%
6340	WOWPRIME CORP	0.001%	97.894%
6341	SUMMIT INDUSTRI	0.001%	97.896%
6342	CHINA ORIENTAL	0.001%	97.897%
6343	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.001%	97.899%
6344	GROWTHPOINT PRO	0.001%	97.900%
6345	ANGLO AMERICAN	0.001%	97.901%
6346	NAVITAS LTD	0.001%	97.903%
6347	SSANGYONG CEMEN	0.001%	97.904%
6348	BW OFFSHORE LTD	0.001%	97.906%
6349	TV ASAHI CORP	0.001%	97.907%
6350	TAV HAVALIMANLA	0.001%	97.908%
6351	GCL NEW ENERGY	0.001%	97.910%
6352	MALAYSIAN RES C	0.001%	97.911%
6353	NEC NETWK & SYS	0.001%	97.913%
6354	RTL GROUP SA	0.001%	97.914%
6355	GRUPO AEROPORTU	0.001%	97.915%
6356	DAIKYO INC	0.001%	97.917%
6357	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.918%
6358	SHUTTLE INC	0.001%	97.920%
6359	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.921%
6360	NITTO ELECTRIC	0.001%	97.922%
6361	HU LANE ASSOCIA	0.001%	97.924%
6362	MATAHARI DEPART	0.001%	97.925%
6363	FINISH LINE INC	0.001%	97.927%
6364	FUJI MEDIA HOLD	0.001%	97.928%
6365	MOCHIDA PHARM C	0.001%	97.929%
6366	STELLA CHEMIFA	0.001%	97.931%
6367	MONOTARO CO.LTD	0.001%	97.932%
6368	AGELLAN COMMERC	0.001%	97.934%
6369	1ST PHILIPPINE	0.001%	97.935%
6370	TAIWAN TEA CORP	0.001%	97.936%
6371	GENMAB A/S	0.001%	97.938%
6372	HOSOKAWA MICRON	0.001%	97.939%
6373	TOKYOTOKEIBA CO	0.001%	97.941%
6374	INWIDO AB	0.001%	97.942%
6375	KOREA EXPRESS C	0.001%	97.943%
6376	ELMOS SEMICONDU	0.001%	97.945%
6377	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.946%
6378	KARDEX	0.001%	97.947%
6379	TOKYO STEEL MFG	0.001%	97.949%
6380	HC INTERNATIONAL	0.001%	97.950%
6381	RETAIL ESTATES	0.001%	97.952%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	DAIKYONISHIKAWA	0.001%	97.953%
6383	CHOICE PROPERTI	0.001%	97.954%
6384	MEC COMPANY LTD	0.001%	97.956%
6385	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	97.957%
6386	SPIRENT COMMUNI	0.001%	97.958%
6387	TAIWAN ACCEPTAN	0.001%	97.960%
6388	PROTECTOR FORSI	0.001%	97.961%
6389	REDES ENERGETIC	0.001%	97.963%
6390	ODONTOPREV SA	0.001%	97.964%
6391	DYDO DRINCO INC	0.001%	97.965%
6392	CALIAN GROUP LT	0.001%	97.967%
6393	SIGMA PHARMACEU	0.001%	97.968%
6394	BML INC	0.001%	97.969%
6395	YOKOHAMA REITO	0.001%	97.971%
6396	HAVELLS INDIA L	0.001%	97.972%
6397	FISSION URANIUM	0.001%	97.974%
6398	PAO DE ACUCAR C	0.001%	97.975%
6399	J TRUST CO. LTD	0.001%	97.976%
6400	EUROPCAR GROUPE	0.001%	97.978%
6401	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.979%
6402	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.980%
6403	MULTIPLAN EMPRE	0.001%	97.982%
6404	JAHWA ELECTRONI	0.001%	97.983%
6405	TAINAN SPINNING	0.001%	97.985%
6406	GOLDEN EAGLE RE	0.001%	97.986%
6407	HEADLAM GROUP	0.001%	97.987%
6408	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.989%
6409	OTE(HELLENIC TL	0.001%	97.990%
6410	HUNG SHENG CONS	0.001%	97.991%
6411	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.993%
6412	UMS HLDGS LTD	0.001%	97.994%
6413	CASHBUILD LTD	0.001%	97.995%
6414	DAESANG CORP	0.001%	97.997%
6415	OSSTEM IMPLANT	0.001%	97.998%
6416	HOCHSCHILD MINI	0.001%	98.000%
6417	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	98.001%
6418	KOTOBUKI SPIRIT	0.001%	98.002%
6419	AKBANK TAS	0.001%	98.004%
6420	MAYR-MELNHOF KA	0.001%	98.005%
6421	POLYTEC HOLDING	0.001%	98.006%
6422	TIKKURILA OY	0.001%	98.008%
6423	BANGKOK EXPRESS	0.001%	98.009%
6424	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	98.010%
6425	GLOW ENERGY	0.001%	98.012%
6426	GRENDENE SA	0.001%	98.013%
6427	DALI FOODS GROU	0.001%	98.014%
6428	ISEKI & CO	0.001%	98.016%
6429	TOP GLOVE CORP	0.001%	98.017%
6430	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	98.019%
6431	TOKAI HOLDINGS	0.001%	98.020%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	CHESSWOOD GROUP	0.001%	98.021%
6433	NIPPON DENSETSU	0.001%	98.023%
6434	TENARIS S.A.	0.001%	98.024%
6435	BT INVESTMENT M	0.001%	98.025%
6436	CIA TRANSM ENER	0.001%	98.027%
6437	KONGSBERG AUTOM	0.001%	98.028%
6438	NAKANISHI INC	0.001%	98.029%
6439	HANKYU REIT INC	0.001%	98.031%
6440	KENKO MAYONNAIS	0.001%	98.032%
6441	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	98.033%
6442	SHIKUN & BINUI	0.001%	98.035%
6443	mitsubishi stee	0.001%	98.036%
6444	MEYER BURGER TE	0.001%	98.037%
6445	INTL NICKEL IND	0.001%	98.039%
6446	AXT INC COMMON STOCK USD.001	0.001%	98.040%
6447	BQE NATL BELGIQ	0.001%	98.041%
6448	STRABAG SE	0.001%	98.043%
6449	COMMERCIAL INTE	0.001%	98.044%
6450	POLA ORBIS HLDG	0.001%	98.045%
6451	US Wire Order	0.001%	98.047%
6452	PIOLAX CO	0.001%	98.048%
6453	SIERRA BANCORP COMMON STOCK	0.001%	98.049%
6454	AT HOME GROUP INC COMMON STOCK USD.01	0.001%	98.051%
6455	CARDINAL ENERGY	0.001%	98.052%
6456	TSI HOLDINGS CO	0.001%	98.053%
6457	SINOTRANS SHIPP	0.001%	98.055%
6458	CANON ELECTRONI	0.001%	98.056%
6459	KOSSAN RUBBER I	0.001%	98.057%
6460	SINFONIA TECHNO	0.001%	98.059%
6461	GUANGSHEN RAILW	0.001%	98.060%
6462	BLACK DIAMOND G	0.001%	98.061%
6463	VAUDOISE ASSURA	0.001%	98.063%
6464	PAZ CORP SA	0.001%	98.064%
6465	GEMDALE PROPERT	0.001%	98.065%
6466	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	98.067%
6467	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.068%
6468	QOL CO LTD	0.001%	98.069%
6469	BK OF RYUKYUS	0.001%	98.071%
6470	BARNES & NOBLE	0.001%	98.072%
6471	NEO SOLAR POWER	0.001%	98.073%
6472	PC DEPOT CORP	0.001%	98.075%
6473	FUJII KYUKO CO L	0.001%	98.076%
6474	WARABEYA NICHII	0.001%	98.077%
6475	BK OF NAGOYA	0.001%	98.079%
6476	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.080%
6477	RENEWABLE ENER	0.001%	98.081%
6478	AMERICAN PUBLIC	0.001%	98.083%
6479	V TECHNOLOGY	0.001%	98.084%
6480	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	98.085%
6481	FRASERS COMMERC	0.001%	98.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	NOVOLIPET STEEL	0.001%	98.088%
6483	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.089%
6484	HONG LEONG BANK	0.001%	98.091%
6485	NIKKISO CO	0.001%	98.092%
6486	SHANGHAI JIN JI	0.001%	98.093%
6487	HK ELECTRIC INV	0.001%	98.095%
6488	YANG MING MARIN	0.001%	98.096%
6489	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.097%
6490	DAKTRONICS INC COMMON STOCK	0.001%	98.098%
6491	GLENMARK PHARM	0.001%	98.100%
6492	YAMAICHI ELECTR	0.001%	98.101%
6493	VILLEROY & BOCH	0.001%	98.102%
6494	BANGKOK LAND PC	0.001%	98.104%
6495	CHINA POWER INT	0.001%	98.105%
6496	SMARTONE TELECO	0.001%	98.106%
6497	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.108%
6498	YOUNGWON CORP	0.001%	98.109%
6499	NEUROCRINE BIOS	0.001%	98.110%
6500	SHIBUYA KOGYO C	0.001%	98.112%
6501	S.A.C.I. FALABE	0.001%	98.113%
6502	PAN JIT INTERNA	0.001%	98.114%
6503	RECHI PRECISION	0.001%	98.116%
6504	MITRA ADIPERKAS	0.001%	98.117%
6505	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.118%
6506	RAISIO YHTYMA O	0.001%	98.119%
6507	QINGDAO PORT IN	0.001%	98.121%
6508	ADITYA BIRLA FA	0.001%	98.122%
6509	CULP INC COMMON STOCK USD.05	0.001%	98.123%
6510	CREDIT CORP GRO	0.001%	98.125%
6511	CLEANAWAY CO LT	0.001%	98.126%
6512	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.127%
6513	SK GAS	0.001%	98.129%
6514	EMPEROR INTL HL	0.001%	98.130%
6515	AMADA HOLDINGS	0.001%	98.131%
6516	SANDEN CORP	0.001%	98.132%
6517	ELBIT SYSTEMS L	0.001%	98.134%
6518	JAPAN AIRPORT T	0.001%	98.135%
6519	NATIONAL STORAG	0.001%	98.136%
6520	THULE GROUP AB/	0.001%	98.138%
6521	AIDA ENGINEERIN	0.001%	98.139%
6522	ZALANDO SE	0.001%	98.140%
6523	INFRATIL LTD	0.001%	98.142%
6524	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	98.143%
6525	SANOFI INDIA LT	0.001%	98.144%
6526	METRO PACIFIC I	0.001%	98.145%
6527	PRESTIGE INTERN	0.001%	98.147%
6528	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.148%
6529	KYOWA HAKKO KIR	0.001%	98.149%
6530	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.151%
6531	HOKKAIDO ELEC P	0.001%	98.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	SKISTAR AB	0.001%	98.153%
6533	MYER HOLDINGS L	0.001%	98.155%
6534	INVESTEC PROP F	0.001%	98.156%
6535	NITTA CORP	0.001%	98.157%
6536	ARATA CORP	0.001%	98.158%
6537	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	98.160%
6538	BLOOMBERRY RESO	0.001%	98.161%
6539	KINSUS INTERCON	0.001%	98.162%
6540	DESCENTE LTD.	0.001%	98.164%
6541	PRUKSA HOLDING	0.001%	98.165%
6542	HAMAMATSU PHOTO	0.001%	98.166%
6543	CHINA HIGH SPEE	0.001%	98.167%
6544	WIZZ AIR HOLDIN	0.001%	98.169%
6545	FERROTEC CORP	0.001%	98.170%
6546	GLADSTONE COMME	0.001%	98.171%
6547	WILSON BAYLY HO	0.001%	98.173%
6548	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.174%
6549	HANON SYSTEMS	0.001%	98.175%
6550	SK NETWORKS CO	0.001%	98.176%
6551	SHIKOKU CHEMICA	0.001%	98.178%
6552	XEBIO CO	0.001%	98.179%
6553	MARCO POLO DEV	0.001%	98.180%
6554	DIVERS RES BHD	0.001%	98.182%
6555	CHUBU SHIRYO CO	0.001%	98.183%
6556	IMPERIAL METALS	0.001%	98.184%
6557	PETRA DIAMONDS	0.001%	98.185%
6558	RAJESH EXPORTS	0.001%	98.187%
6559	CRH MEDICAL COR	0.001%	98.188%
6560	PETROLEUM GEO-S	0.001%	98.189%
6561	IDFC BANK LTD	0.001%	98.191%
6562	JASA MARGA	0.001%	98.192%
6563	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	98.193%
6564	SUPER-SOL	0.001%	98.194%
6565	C C LAND HOLDIN	0.001%	98.196%
6566	DEXERIALS CORP	0.001%	98.197%
6567	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.198%
6568	CARBONITE INC COMMON STOCK USD.01	0.001%	98.199%
6569	CHINA SHENGMU O	0.001%	98.201%
6570	BANCOLOMBIA SA	0.001%	98.202%
6571	TORII PHARM CO	0.001%	98.203%
6572	MARUDAI FOOD CO	0.001%	98.205%
6573	SMI HOLDINGS GR	0.001%	98.206%
6574	CLAS OHLSON AB	0.001%	98.207%
6575	AVEX GROUP HOLD	0.001%	98.208%
6576	S&T MOTIV CO LT	0.001%	98.210%
6577	UNION BNK OF IN	0.001%	98.211%
6578	ACCORDIA GOLF T	0.001%	98.212%
6579	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.214%
6580	NORITZ CORP	0.001%	98.215%
6581	TOYO CONSTRUCTI	0.001%	98.216%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	IBASE TECHNOLOG	0.001%	98.217%
6583	LEXTAR ELECTRON	0.001%	98.219%
6584	SANSIRI PUBLIC	0.001%	98.220%
6585	JAPAN WOOL TEXT	0.001%	98.221%
6586	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	98.222%
6587	AGRANA BETEILIG	0.001%	98.224%
6588	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	98.225%
6589	GRUPO SIMEC S.A	0.001%	98.226%
6590	ASTRA AGRO LEST	0.001%	98.227%
6591	ROCK FIELD CO	0.001%	98.229%
6592	TSUMURA & CO	0.001%	98.230%
6593	INDUSTRL FIN(IF	0.001%	98.231%
6594	YELLOW HAT LTD.	0.001%	98.233%
6595	ARISAWA MFG CO	0.001%	98.234%
6596	POSCO CHEMTECH	0.001%	98.235%
6597	CHINA GALAXY SE	0.001%	98.236%
6598	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	98.238%
6599	CENT PATTANA PU	0.001%	98.239%
6600	COLOWIDE CO LTD	0.001%	98.240%
6601	ALTAMIR AMBOISE	0.001%	98.241%
6602	CLAIRVEST GROUP INC COMMON STOCK	0.001%	98.243%
6603	ADVANCED WIRELE	0.001%	98.244%
6604	VZ HOLDING AG	0.001%	98.245%
6605	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	98.246%
6606	ASAHI CO LTD	0.001%	98.248%
6607	AICHI STEEL WOR	0.001%	98.249%
6608	TEJON RANCH CO	0.001%	98.250%
6609	TPI POLENE PCL	0.001%	98.251%
6610	TOWNGAS CHINA C	0.001%	98.253%
6611	VECTURA GROUP	0.001%	98.254%
6612	CLARION CO	0.001%	98.255%
6613	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.256%
6614	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	98.258%
6615	KONOIKE TRANSP	0.001%	98.259%
6616	LING SEN PRECIS	0.001%	98.260%
6617	RAITO KOGYO CO	0.001%	98.261%
6618	KUMIAI CHEM IND	0.001%	98.263%
6619	GREIF INC CL B COMMON STOCK	0.001%	98.264%
6620	CADILA HEALTHCA	0.001%	98.265%
6621	K.C. TECH	0.001%	98.266%
6622	DAH CHONG HONG	0.001%	98.268%
6623	MGM CHINA HLDGS	0.001%	98.269%
6624	CHINA WATER AFF	0.001%	98.270%
6625	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.271%
6626	VITTORIA ASSICU	0.001%	98.273%
6627	BEML LTD	0.001%	98.274%
6628	TORSTAR CORP CL	0.001%	98.275%
6629	SIME DARBY PLAN	0.001%	98.276%
6630	DEVOTEAM SA	0.001%	98.278%
6631	MITSUBOSHI BELT	0.001%	98.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	PHOTO-ME INTERN	0.001%	98.280%
6633	MUHIBBAH ENGINE	0.001%	98.281%
6634	VITAL HEALTHCAR	0.001%	98.283%
6635	VOSSLOH AG	0.001%	98.284%
6636	SHIZUOKAGAS CO	0.001%	98.285%
6637	XO GROUP INC COMMON STOCK USD.01	0.001%	98.286%
6638	TEKKEN CORP	0.001%	98.288%
6639	GS RETAIL CO LT	0.001%	98.289%
6640	MCBRIDE PLC	0.001%	98.290%
6641	ILUKA RESOURCES	0.001%	98.291%
6642	SODA SANAYII	0.001%	98.293%
6643	PHISON ELECTRON	0.001%	98.294%
6644	NIPPON CARBON C	0.001%	98.295%
6645	GREEN CROSS HLD	0.001%	98.296%
6646	AVIC INTERNATIO	0.001%	98.298%
6647	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.299%
6648	FUKUDA DENSHI C	0.001%	98.300%
6649	YAMABIKO CORP	0.001%	98.301%
6650	SURTECO SE	0.001%	98.302%
6651	TON YI CORP	0.001%	98.304%
6652	PREMIER FOODS	0.001%	98.305%
6653	SAVENCIA SA	0.001%	98.306%
6654	AUSTRALIAN PHAR	0.001%	98.307%
6655	BRITISH AMERICA	0.001%	98.309%
6656	TA YA ELEC WIR&	0.001%	98.310%
6657	WASHTEC AG	0.001%	98.311%
6658	SATO CORP	0.001%	98.312%
6659	INFOMART CORP	0.001%	98.314%
6660	PETRON CORP	0.001%	98.315%
6661	OSAKI ELECTRIC	0.001%	98.316%
6662	SUESS MICRO TEC	0.001%	98.317%
6663	KASAI KOGYO CO	0.001%	98.319%
6664	WISDOM MARINE L	0.001%	98.320%
6665	AKR CORPORINDO	0.001%	98.321%
6666	MIZUHO FINL GP	0.001%	98.322%
6667	CORP MOCTEZUMA	0.001%	98.323%
6668	KVAERNER ASA	0.001%	98.325%
6669	FOCALTECH SYSTE	0.001%	98.326%
6670	NISSIN CORP	0.001%	98.327%
6671	OIL & NATURAL G	0.001%	98.328%
6672	GREATVIEW ASEPT	0.001%	98.330%
6673	MOTA ENGL SGPS	0.001%	98.331%
6674	VP BANK AG	0.001%	98.332%
6675	NOJIMA CORP	0.001%	98.333%
6676	DEL FRISCOS RES	0.001%	98.334%
6677	YUEXIU REAL ES	0.001%	98.336%
6678	CHINA LIFE INSU	0.001%	98.337%
6679	CHINA MACHINERY	0.001%	98.338%
6680	ALPEK SAB	0.001%	98.339%
6681	TAIYO INK MFG C	0.001%	98.341%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	HCI GROUP INC COMMON STOCK	0.001%	98.342%
6683	SKY NETWORK TEL	0.001%	98.343%
6684	SAKATA INX CORP	0.001%	98.344%
6685	HOKUETSU BANK	0.001%	98.345%
6686	SCHRODER REAL E	0.001%	98.347%
6687	HAYNES INTL INC	0.001%	98.348%
6688	PEMBANGUNAN P	0.001%	98.349%
6689	KWS SAAT AG	0.001%	98.350%
6690	IGUATEMI EMP SH	0.001%	98.352%
6691	AMTRAN TECHNOLO	0.001%	98.353%
6692	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.354%
6693	ACACIA MINING	0.001%	98.355%
6694	MAH SING GROUP	0.001%	98.356%
6695	SUMITOMO SEIKA	0.001%	98.358%
6696	VECTRUS INC COMMON STOCK USD.01	0.001%	98.359%
6697	MASTERLINK SECS	0.001%	98.360%
6698	NORITAKE CO	0.001%	98.361%
6699	BANK PEKAO	0.001%	98.362%
6700	TORRENT PHARM	0.001%	98.364%
6701	MAN SE	0.001%	98.365%
6702	ORIENT CORP	0.001%	98.366%
6703	HULIC CO LTD	0.001%	98.367%
6704	CONSUN PHARMACE	0.001%	98.368%
6705	DATA COMMUNICAT	0.001%	98.370%
6706	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.371%
6707	TOWA PHARM CO L	0.001%	98.372%
6708	HARMONIC INC	0.001%	98.373%
6709	MINOR INTERNATI	0.001%	98.375%
6710	CHAROEN POKPHAN	0.001%	98.376%
6711	OBIC	0.001%	98.377%
6712	FRONTERA ENERGY	0.001%	98.378%
6713	ACANDO AB	0.001%	98.379%
6714	BELC CO LTD	0.001%	98.381%
6715	CEMEX LATAM HLD	0.001%	98.382%
6716	JOYFUL HONDA CO	0.001%	98.383%
6717	COAL INDIA LTD	0.001%	98.384%
6718	KAGA ELECTRONIC	0.001%	98.385%
6719	PRINCE HOUSING	0.001%	98.387%
6720	DAIKI ALUMINIUM	0.001%	98.388%
6721	SRA HOLDINGS IN	0.001%	98.389%
6722	MGM GROWTH PROPERTIES LLC A REIT	0.001%	98.390%
6723	JAPARA HEALTHCA	0.001%	98.391%
6724	SOILBUILD BUSIN	0.001%	98.393%
6725	ASANUMA CORP	0.001%	98.394%
6726	ARGOSY PROPERTY	0.001%	98.395%
6727	SEAH STEEL	0.001%	98.396%
6728	DAI-DAN CO	0.001%	98.397%
6729	ECO WORLD DEVL	0.001%	98.399%
6730	MATSUYA FOODS C	0.001%	98.400%
6731	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.401%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	ATEN INTERNATIO	0.001%	98.402%
6733	STEF-TFE NEW	0.001%	98.403%
6734	SALMAR ASA	0.001%	98.404%
6735	SLC AGRICOLA SA	0.001%	98.406%
6736	DISCO CORPORATI	0.001%	98.407%
6737	EUROPAC PAPELES	0.001%	98.408%
6738	HI-LEX CORP	0.001%	98.409%
6739	YUASA TRADING C	0.001%	98.410%
6740	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.412%
6741	LIFESTYLE INTER	0.001%	98.413%
6742	METROPOLITAN BA	0.001%	98.414%
6743	TRONC INC COMMON STOCK USD.01	0.001%	98.415%
6744	FRANK'S INTERNA	0.001%	98.416%
6745	GPO DE INVERSIO	0.001%	98.418%
6746	AVANZA BANK HOL	0.001%	98.419%
6747	ESPEC CORP	0.001%	98.420%
6748	NIDEC CORPORATI	0.001%	98.421%
6749	TAIHEI DENGYO	0.001%	98.422%
6750	EAGLE INDUSTRY	0.001%	98.424%
6751	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.425%
6752	AKASTOR ASA	0.001%	98.426%
6753	MIQUEL Y COSTAS	0.001%	98.427%
6754	AI HOLDINGS COR	0.001%	98.428%
6755	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.429%
6756	ANANDA DEVELOPM	0.001%	98.431%
6757	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.432%
6758	MAJOR CINEPLEX	0.001%	98.433%
6759	COWEN INC COMMON STOCK USD.01	0.001%	98.434%
6760	CARL ZEISS MEDI	0.001%	98.435%
6761	NISHIO RENT ALL	0.001%	98.436%
6762	KRBL LTD	0.001%	98.438%
6763	KOLON CORPORATI	0.001%	98.439%
6764	GLOBANT SA	0.001%	98.440%
6765	TT ELECTRONICS	0.001%	98.441%
6766	HKR INTL LTD	0.001%	98.442%
6767	SCSK CORPORATIO	0.001%	98.444%
6768	RANDON SA IMPL	0.001%	98.445%
6769	ACHILLES CORP	0.001%	98.446%
6770	WOCKHARDT LIMIT	0.001%	98.447%
6771	EHIME BANK	0.001%	98.448%
6772	LIVZON PHARMACE	0.001%	98.449%
6773	CEMENTIR S.p.A.	0.001%	98.451%
6774	STARHUB LIMITED	0.001%	98.452%
6775	AVEO GROUP	0.001%	98.453%
6776	SEMIRARA MINING	0.001%	98.454%
6777	OBEROI REALTY L	0.001%	98.455%
6778	DASSAULT AVIATI	0.001%	98.456%
6779	AMSTERDAM COMMO	0.001%	98.458%
6780	BANDO CHEMICAL	0.001%	98.459%
6781	VERITIV CORP COMMON STOCK USD.01	0.001%	98.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	MCMILLAN SHAKES	0.001%	98.461%
6783	FUKUDA CORP	0.001%	98.462%
6784	SAMYANG HOLDING	0.001%	98.463%
6785	OPAP SA	0.001%	98.465%
6786	NONG SHIM CO	0.001%	98.466%
6787	ERCROS SA	0.001%	98.467%
6788	LOOKERS PLC	0.001%	98.468%
6789	MICHINOKU BANK	0.001%	98.469%
6790	GLORIA MATERIAL	0.001%	98.470%
6791	TITAN CEMENT CO	0.001%	98.471%
6792	RESOLUTE MINING	0.001%	98.473%
6793	CONSTRUTORA TEN	0.001%	98.474%
6794	CHINA MANMADE F	0.001%	98.475%
6795	WCT HOLDINGS BH	0.001%	98.476%
6796	COGOBUY GROUP	0.001%	98.477%
6797	SHIBAURA ELECTR	0.001%	98.478%
6798	VT HOLDINGS CO	0.001%	98.480%
6799	KUDELSKI S.A.	0.001%	98.481%
6800	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.482%
6801	FUTABA INDUSTRI	0.001%	98.483%
6802	KIER GROUP	0.001%	98.484%
6803	NESTLE INDIA	0.001%	98.485%
6804	GP STRATEGIES C	0.001%	98.487%
6805	HURCO COMPANIES INC COMMON STOCK	0.001%	98.488%
6806	RIKEN CORP	0.001%	98.489%
6807	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.490%
6808	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.491%
6809	FB FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.492%
6810	VETROPACK HOLDI	0.001%	98.493%
6811	AUSTRALIAN AGRI	0.001%	98.495%
6812	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	98.496%
6813	KARNATAKA BANK	0.001%	98.497%
6814	BANK OF PHILIPP	0.001%	98.498%
6815	FBD HLDGS	0.001%	98.499%
6816	FRASERS HOSPITA	0.001%	98.500%
6817	BACHEM HLD AG-B	0.001%	98.501%
6818	NEXEN TIRE CORP	0.001%	98.503%
6819	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.504%
6820	LANDEC CORP	0.001%	98.505%
6821	YIEH PHUI ENTS	0.001%	98.506%
6822	CAWACHI LTD	0.001%	98.507%
6823	PT TIMAH TBK	0.001%	98.508%
6824	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.509%
6825	HIQ INTERNATION	0.001%	98.511%
6826	NIPPON PILLAR P	0.001%	98.512%
6827	HEARTLAND NEW Z	0.001%	98.513%
6828	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.514%
6829	CAPITA GROUP PL	0.001%	98.515%
6830	KINIK CO	0.001%	98.516%
6831	XTEP INTERNATIO	0.001%	98.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	AOI ELECTRONICS	0.001%	98.519%
6833	DIC ASSET AG	0.001%	98.520%
6834	BURSA MALAYSIA	0.001%	98.521%
6835	HYUNDAI ELEVATO	0.001%	98.522%
6836	NEO-CHINA GROUP	0.001%	98.523%
6837	MIYAZAKI BANK	0.001%	98.524%
6838	STABILUS SA	0.001%	98.525%
6839	SP SETIA	0.001%	98.527%
6840	BREVILLE GROUP	0.001%	98.528%
6841	RORZE CORP	0.001%	98.529%
6842	HANSON INTL TBK	0.001%	98.530%
6843	SYSTEX CORPORAT	0.001%	98.531%
6844	CHAROEN POK PHA	0.001%	98.532%
6845	GRUMA SA DE CV	0.001%	98.533%
6846	TOCALO CO LTD	0.001%	98.534%
6847	SHOEI FOODS COR	0.001%	98.536%
6848	TAEYOUNG ENGINE	0.001%	98.537%
6849	STAGECOACH GROU	0.001%	98.538%
6850	DAIICHI KIGENSO	0.001%	98.539%
6851	SCHMOLZ+BICKENB	0.001%	98.540%
6852	NAUTILUS GROUP	0.001%	98.541%
6853	NISSEI PLSTIC I	0.001%	98.542%
6854	MEDIA NUSANTARA	0.001%	98.543%
6855	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.545%
6856	DATANG INTL POW	0.001%	98.546%
6857	KOREA KOLMAR CO	0.001%	98.547%
6858	SHANDONG CHENMI	0.001%	98.548%
6859	CUTERA INC COMMON STOCK USD.001	0.001%	98.549%
6860	MAINSTREET EQUI	0.001%	98.550%
6861	JAIPRAKASH ASSO	0.001%	98.551%
6862	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.552%
6863	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.554%
6864	FAR EAST DEPT	0.001%	98.555%
6865	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.556%
6866	SHANGHAI ELECTR	0.001%	98.557%
6867	MLP AG	0.001%	98.558%
6868	UKC HOLDINGS CO	0.001%	98.559%
6869	AIMS AMP CAPITA	0.001%	98.560%
6870	BINCK NV	0.001%	98.561%
6871	SIIC ENVIRONMEN	0.001%	98.563%
6872	HIMART CO LTD	0.001%	98.564%
6873	MESA LABORATORIES INC COMMON STOCK	0.001%	98.565%
6874	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	98.566%
6875	ESSENTIAL ENERG	0.001%	98.567%
6876	AEKYUNG PETROCH	0.001%	98.568%
6877	AEON FANTASY CO	0.001%	98.569%
6878	NOVA MEASURING	0.001%	98.570%
6879	ADANI POWER LTD	0.001%	98.572%
6880	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.573%
6881	CIA SANEAMENTO	0.001%	98.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.575%
6883	NTT URBAN DEVEL	0.001%	98.576%
6884	MEKONOMEN AB	0.001%	98.577%
6885	CLEVO	0.001%	98.578%
6886	INDOCEMENT TUNG	0.001%	98.579%
6887	TENARIS S.A.	0.001%	98.580%
6888	SUMMARECON AGUN	0.001%	98.582%
6889	REPLY SPA	0.001%	98.583%
6890	PETRONAS DAGANG	0.001%	98.584%
6891	OPTO TECH CORPN	0.001%	98.585%
6892	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.586%
6893	FIRST REIT	0.001%	98.587%
6894	GINKO INTERNATI	0.001%	98.588%
6895	TAIWAN COGENERA	0.001%	98.589%
6896	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.590%
6897	ASSOCD INTL HOT	0.001%	98.592%
6898	T.HASEGAWA CO	0.001%	98.593%
6899	HOTEL SHILLA	0.001%	98.594%
6900	MGI COUTIER	0.001%	98.595%
6901	YASUNAGA CORP	0.001%	98.596%
6902	BUKIT SEMBAWNG	0.001%	98.597%
6903	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	98.598%
6904	HIBIYA ENGINEER	0.001%	98.599%
6905	ROBINSONS RETAI	0.001%	98.600%
6906	SAINT MARC HLDG	0.001%	98.602%
6907	CONCORD NEW ENE	0.001%	98.603%
6908	CMBC CAPITAL HO	0.001%	98.604%
6909	TOKAI RUBBER IN	0.001%	98.605%
6910	SELECT HARVESTS	0.001%	98.606%
6911	ECOPETROL SA	0.001%	98.607%
6912	ONE HOSPITALITY	0.001%	98.608%
6913	OCEAN YIELD ASA	0.001%	98.609%
6914	TOWA CORP	0.001%	98.610%
6915	XING AG	0.001%	98.612%
6916	SUMITOMO TITANI	0.001%	98.613%
6917	H&R GMBH & CO K	0.001%	98.614%
6918	GROUPE CRIT	0.001%	98.615%
6919	TECHTARGET COMMON STOCK USD.001	0.001%	98.616%
6920	EL PUERTO DE LI	0.001%	98.617%
6921	TECHNICOLOR	0.001%	98.618%
6922	HOWA MACHINERY	0.001%	98.619%
6923	GEMTEK TECHNOLO	0.001%	98.620%
6924	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.621%
6925	O-NET COMMUNICA	0.001%	98.623%
6926	SIAMGAS AND PET	0.001%	98.624%
6927	HONGHUA GROUP L	0.001%	98.625%
6928	NIPPON ROAD CO	0.001%	98.626%
6929	L'OCCITANE INTE	0.001%	98.627%
6930	EREX CO LTD	0.001%	98.628%
6931	DAIDO METAL CO	0.001%	98.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	PARQUE ARAUCO S	0.001%	98.630%
6933	VEIDEKKE ASA	0.001%	98.631%
6934	CPMC HLDGS LTD	0.001%	98.632%
6935	NICHII GAKKAN C	0.001%	98.634%
6936	YANZHOU COAL MI	0.001%	98.635%
6937	KIKUCHI CO LTD	0.001%	98.636%
6938	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.637%
6939	TOSEI CORP	0.001%	98.638%
6940	GINTECH ENERGY	0.001%	98.639%
6941	SRI TRANG AGRO	0.001%	98.640%
6942	AVON PRODUCTS I	0.001%	98.641%
6943	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.642%
6944	BK OF SAGA	0.001%	98.643%
6945	VIRTUS HEALTH L	0.001%	98.644%
6946	BANGKOK DUSIT M	0.001%	98.646%
6947	KYOKUTO BOEKI K	0.001%	98.647%
6948	FULLTECH FIBER	0.001%	98.648%
6949	CHINA MAPLE LEA	0.001%	98.649%
6950	HNZ GROUP INC	0.001%	98.650%
6951	DEVRO	0.001%	98.651%
6952	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.652%
6953	NINTENDO CO	0.001%	98.653%
6954	NORDEX AG	0.001%	98.654%
6955	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.655%
6956	TIANJIN PORT DE	0.001%	98.656%
6957	NATIONAL GRID P	0.001%	98.658%
6958	GUOCO GROUP	0.001%	98.659%
6959	EN-JAPAN INC.	0.001%	98.660%
6960	FORMULA SYST(19	0.001%	98.661%
6961	SHIN-ETSU POLYM	0.001%	98.662%
6962	COMBA TELECOM S	0.001%	98.663%
6963	CT ENVIRONMENTA	0.001%	98.664%
6964	EASY BIO INC	0.001%	98.665%
6965	BES ENGINEERING	0.001%	98.666%
6966	KOMERCNI BANKA	0.001%	98.667%
6967	SOL SPA	0.001%	98.668%
6968	SHIN ZU SHING C	0.001%	98.669%
6969	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.671%
6970	AISAN INDUSTRY	0.001%	98.672%
6971	SEED CO LTD/TOK	0.001%	98.673%
6972	INABA DENKISANG	0.001%	98.674%
6973	SPEEDCAST INTL	0.001%	98.675%
6974	TAMARACK VALLEY	0.001%	98.676%
6975	COSCO CORPORATI	0.001%	98.677%
6976	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.678%
6977	RONSHINE CHINA	0.001%	98.679%
6978	ARROW GLOBAL GR	0.001%	98.680%
6979	BANK OF CHONGQI	0.001%	98.681%
6980	TAKASAGO INTL C	0.001%	98.682%
6981	CT REAL ESTATE	0.001%	98.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	ASSYSTEM	0.001%	98.685%
6983	EMIRA PROPERTY	0.001%	98.686%
6984	WYNN MACAU LTD	0.001%	98.687%
6985	NITTETSU MINING	0.001%	98.688%
6986	BRODRENE HARTMA	0.001%	98.689%
6987	UNILEVER INDONE	0.001%	98.690%
6988	CORP COMERCI SA	0.001%	98.691%
6989	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.692%
6990	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.693%
6991	TOWA BANK	0.001%	98.694%
6992	ORACLE CORP JAP	0.001%	98.695%
6993	TIME DOTCOM BHD	0.001%	98.696%
6994	CHESNARA PLC	0.001%	98.697%
6995	WELCIA HOLDINGS	0.001%	98.698%
6996	LAI SUN DEVELOP	0.001%	98.700%
6997	DR.CHLABO CO L	0.001%	98.701%
6998	BAUER AG	0.001%	98.702%
6999	PIERRE & VACANC	0.001%	98.703%
7000	SIGURD MICROELE	0.001%	98.704%
7001	KAPPAHL HOLDING	0.001%	98.705%
7002	NISHIMATSUYA CH	0.001%	98.706%
7003	TOYO KANETSU KK	0.001%	98.707%
7004	YURTEC CORPORAT	0.001%	98.708%
7005	HOUSING DEVELOP	0.001%	98.709%
7006	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.710%
7007	UTD INDUSTRIAL	0.001%	98.711%
7008	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.712%
7009	FINOLEX CABLES	0.001%	98.713%
7010	SCHOELLER BLECK	0.001%	98.714%
7011	HAMAKYOREX CO L	0.001%	98.716%
7012	BORUSSIA DORTMU	0.001%	98.717%
7013	TI FINANCIAL HO	0.001%	98.718%
7014	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.719%
7015	SHINDENGEN ELEC	0.001%	98.720%
7016	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.721%
7017	COLTENE HOLDI	0.001%	98.722%
7018	FRONTLINE LTD/B	0.001%	98.723%
7019	DONGFANG ELECT	0.001%	98.724%
7020	SONG WON IND	0.001%	98.725%
7021	CIA DE DIST INT	0.001%	98.726%
7022	MIXI INC	0.001%	98.727%
7023	SAS AB	0.001%	98.728%
7024	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.729%
7025	DANIELI & CO CO	0.001%	98.730%
7026	MERIDA INDUSTRY	0.001%	98.731%
7027	KALBE FARMA	0.001%	98.732%
7028	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.733%
7029	IRON BRIDGE RES	0.001%	98.735%
7030	DIGI INTL INC	0.001%	98.736%
7031	GODREJ CONSUMER	0.001%	98.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TOTETSU KOGYO C	0.001%	98.738%
7033	ASX LTD	0.001%	98.739%
7034	EVN AG	0.001%	98.740%
7035	GL EVENTS	0.001%	98.741%
7036	CHINA METAL PRO	0.001%	98.742%
7037	ECLAT TEXTILE C	0.001%	98.743%
7038	KIKKOMAN CORP	0.001%	98.744%
7039	PRESSANCE CORPO	0.001%	98.745%
7040	SPH REIT	0.001%	98.746%
7041	TAEKWANG IND CO	0.001%	98.747%
7042	ANGLO PACIFIC G	0.001%	98.748%
7043	WELSPUN INDIA L	0.001%	98.749%
7044	ALPHA & OMEGA S	0.001%	98.750%
7045	G.U.D. HOLDINGS	0.001%	98.751%
7046	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.752%
7047	HO BEE INVESTME	0.001%	98.753%
7048	MATSUI SECURITI	0.001%	98.754%
7049	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.755%
7050	UNIVERSAL MEDIC	0.001%	98.756%
7051	YAKULT HONSHA C	0.001%	98.757%
7052	EUGENE CORP	0.001%	98.759%
7053	GEOX S.P.A.	0.001%	98.760%
7054	LIPPO MALLS IN	0.001%	98.761%
7055	AGRITRADE RESOU	0.001%	98.762%
7056	ELITE SEMICONDU	0.001%	98.763%
7057	JAPAN PULP & PA	0.001%	98.764%
7058	FINANCIAL PRODU	0.001%	98.765%
7059	MOUNT GIBSON IR	0.001%	98.766%
7060	RISO KAGAKU COR	0.001%	98.767%
7061	ROBERT WALTERS	0.001%	98.768%
7062	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.769%
7063	HUNTER DOUGLAS	0.001%	98.770%
7064	ECORODOVIAS INF	0.001%	98.771%
7065	LIU CHONG HING	0.001%	98.772%
7066	MACQUARIE ATLAS	0.001%	98.773%
7067	CHEMRING GROUP	0.001%	98.774%
7068	SHANGHAI FOSUN	0.001%	98.775%
7069	ROKKO BUTTER CO	0.001%	98.776%
7070	AP THAILAND PCL	0.001%	98.777%
7071	SINARMAS LAND	0.001%	98.778%
7072	SUN HUNG KAI CO	0.001%	98.779%
7073	NIHON NOHYAKU	0.001%	98.780%
7074	FUJI CO(TOKYO)	0.001%	98.781%
7075	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	98.782%
7076	INTILAND DEVPT	0.001%	98.783%
7077	ICL-ISRAEL CHEM	0.001%	98.784%
7078	BRUNEL INTL	0.001%	98.785%
7079	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.786%
7080	BOIRON	0.001%	98.787%
7081	COCA-COLA FEMSA	0.001%	98.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	CALBEE INC	0.001%	98.790%
7083	HANDSOME CORP	0.001%	98.791%
7084	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.792%
7085	BEIJER ALMA AB	0.001%	98.793%
7086	MORGAN SINDALL	0.001%	98.794%
7087	KESKO OYJ	0.001%	98.795%
7088	NORWEGIAN AIR S	0.001%	98.796%
7089	SIA REIT INC	0.001%	98.797%
7090	CERVUS EQUIPMEN	0.001%	98.798%
7091	TV TOKYO HLDG C	0.001%	98.799%
7092	AJANTA PHARMA	0.001%	98.800%
7093	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.801%
7094	EIS ECZACIBASI	0.001%	98.802%
7095	LT GROUP INC	0.001%	98.803%
7096	LIVART CO LTD	0.001%	98.804%
7097	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.805%
7098	SANGETSU CO	0.001%	98.806%
7099	OITA BANK	0.001%	98.807%
7100	BETER BED HOLD	0.001%	98.808%
7101	DAI NIPPON TORY	0.001%	98.809%
7102	CALIX INC COMMON STOCK	0.001%	98.810%
7103	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.811%
7104	MACATAWA BANK CORP COMMON STOCK	0.001%	98.812%
7105	TECNICAS REUNID	0.001%	98.813%
7106	TEXHONG TEXTILE	0.001%	98.814%
7107	QL RESOURCES BH	0.001%	98.815%
7108	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.816%
7109	CAMBIAN GROUP P	0.001%	98.817%
7110	GREAT LAKES DRE	0.001%	98.818%
7111	YAMAZEN CORPORA	0.001%	98.819%
7112	DANAL	0.001%	98.820%
7113	ATUL LTD	0.001%	98.821%
7114	DHT HOLDINGS IN	0.001%	98.822%
7115	ACE HARDWARE IN	0.001%	98.823%
7116	ALIANSCE SHOPPI	0.001%	98.824%
7117	ASAHI HOLDINGS	0.001%	98.825%
7118	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.826%
7119	OBERBANK AG	0.001%	98.827%
7120	MODEC INC	0.001%	98.828%
7121	UMW OIL & GAS C	0.001%	98.829%
7122	UNIBAIL-RODAMCO	0.001%	98.830%
7123	HYUNDAI ROTEM C	0.001%	98.831%
7124	JSP CORP	0.001%	98.832%
7125	ALTRI SGPS S.A.	0.001%	98.833%
7126	GRAPE KING INC	0.001%	98.834%
7127	SUPERBLOCK PCL	0.001%	98.835%
7128	TOX FREE SOLUTI	0.001%	98.836%
7129	mitsui fudosan	0.001%	98.837%
7130	UNID CO LTD	0.001%	98.838%
7131	MAGNITOGORS-SPO	0.001%	98.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	CORP INMOBILIAR	0.001%	98.840%
7133	HARASHIN CO LTD	0.001%	98.841%
7134	SWECO AB	0.001%	98.842%
7135	SANSHIN ELECTRO	0.001%	98.843%
7136	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.844%
7137	NETUREN CO	0.001%	98.845%
7138	HONGKONG&SHANG	0.001%	98.846%
7139	HAKDEX AB	0.001%	98.847%
7140	PHOENIX MECANO	0.001%	98.848%
7141	KYOEI STEEL LTD	0.001%	98.849%
7142	ODFJELL DRILLIN	0.001%	98.850%
7143	E CL SA	0.001%	98.851%
7144	JINDAL SAW LTD	0.001%	98.852%
7145	GO-AHEAD GROUP	0.001%	98.853%
7146	PHOENIX HLDGS L	0.001%	98.854%
7147	SBS HOLDINGS IN	0.001%	98.855%
7148	F-TECH INC	0.001%	98.856%
7149	AKKA TECHNOLOGI	0.001%	98.857%
7150	EUROMONEY INST	0.001%	98.858%
7151	GPO AEROPORTUAR	0.001%	98.859%
7152	CARNIVAL GROUP	0.001%	98.861%
7153	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.862%
7154	KOREA GAS CORP	0.001%	98.863%
7155	FAMOUS BRANDS L	0.001%	98.864%
7156	ORION CORP	0.001%	98.865%
7157	HIRATA TECHNICA	0.001%	98.865%
7158	COSCO HOLDINGS	0.001%	98.866%
7159	MCJ CO LTD	0.001%	98.867%
7160	mitsui soko co	0.001%	98.868%
7161	QAD INC A COMMON STOCK	0.001%	98.869%
7162	JIN CO.LTD	0.001%	98.870%
7163	CHINA INTL MARI	0.001%	98.871%
7164	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.872%
7165	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.873%
7166	NVE CORP	0.001%	98.874%
7167	HANSTEEN HOLDIN	0.001%	98.875%
7168	SAIBU GAS CO	0.001%	98.876%
7169	THAI AIRWAYS IN	0.001%	98.877%
7170	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.878%
7171	HOCHIKI CORPORA	0.001%	98.879%
7172	ALCONIX CORPORA	0.001%	98.880%
7173	CYFROWY POLSAT	0.001%	98.881%
7174	SANRIO CO	0.001%	98.882%
7175	B&B TOOLS AB	0.001%	98.883%
7176	HORNBACH BAUMAR	0.001%	98.884%
7177	SIMMTECH CO LTD	0.001%	98.885%
7178	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.886%
7179	KAJARIA CERAMIC	0.001%	98.887%
7180	GOLDSUN DEV/CON	0.001%	98.888%
7181	FUSO CHEMICAL C	0.001%	98.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	KAMEI CORP	0.001%	98.890%
7183	BIESSE	0.001%	98.891%
7184	SURMODICS INC COMMON STOCK USD.05	0.001%	98.892%
7185	BRUNELLO CUCINE	0.001%	98.893%
7186	DOOSAN ENGINE C	0.001%	98.894%
7187	TONG HSING ELEC	0.001%	98.895%
7188	BIRLA CORP LTD	0.001%	98.896%
7189	TAMRON CO LTD	0.001%	98.897%
7190	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.898%
7191	ALE PROPERTY TR	0.001%	98.899%
7192	HUONS CO LTD	0.001%	98.900%
7193	BYGGMAX GROUP A	0.001%	98.901%
7194	MAX CO	0.001%	98.902%
7195	WESTERN ENERGY	0.001%	98.903%
7196	G&L BEIJER AB B	0.001%	98.904%
7197	SOLOR A/S	0.001%	98.905%
7198	MOTECH INDUSTRI	0.001%	98.906%
7199	ARB CORP LTD	0.001%	98.907%
7200	TAIFLEX SCIENTI	0.001%	98.908%
7201	CIA SANEAMENTO	0.001%	98.909%
7202	BIOTEST AG	0.001%	98.910%
7203	GOL LINHAS AERE	0.001%	98.911%
7204	ORIOLA-KD CORP	0.001%	98.912%
7205	ASIA VITAL COMP	0.001%	98.913%
7206	CITIZENS INC COMMON STOCK	0.001%	98.914%
7207	REGAL HOTELS IN	0.001%	98.915%
7208	SDI CORP	0.001%	98.916%
7209	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.917%
7210	COSMOS PHARMACE	0.001%	98.918%
7211	CIMC ENRIC HOLD	0.001%	98.919%
7212	LINX SA	0.001%	98.920%
7213	MULTIPLUS SA	0.001%	98.921%
7214	PULSE SEISMIC	0.001%	98.922%
7215	PARTNER COMMUNI	0.001%	98.923%
7216	JIH SUN FINANCI	0.001%	98.924%
7217	CRAFT BREWERS A	0.001%	98.925%
7218	PSG GROUP LTD	0.001%	98.926%
7219	LIFE CORPORATIO	0.001%	98.927%
7220	AKTIA BANK OYJ	0.001%	98.928%
7221	RAMAYANA LESTAR	0.001%	98.929%
7222	MIGHTY RIVER PO	0.001%	98.929%
7223	ADITYA BIRLA CA	0.001%	98.930%
7224	EIGHTEENTH BANK	0.001%	98.931%
7225	ASCENTIAL PLC	0.001%	98.932%
7226	ONE LIBERTY PRO	0.001%	98.933%
7227	SENEX ENERGY LT	0.001%	98.934%
7228	G-RESOURCES GP	0.001%	98.935%
7229	CGN MEIYA POWER	0.001%	98.936%
7230	CAFE DE CORAL H	0.001%	98.937%
7231	ACCESS CO LTD	0.001%	98.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	CHOLAMANDALAM I	0.001%	98.939%
7233	PROSPERITY REIT	0.001%	98.940%
7234	BIOGAIA AB	0.001%	98.941%
7235	FANTASIA HOLDIN	0.001%	98.942%
7236	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.943%
7237	KYOKUYO CO LTD	0.001%	98.944%
7238	GUOCOLAND LTD	0.001%	98.945%
7239	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.946%
7240	MANILA ELECTRIC	0.001%	98.947%
7241	RANK GROUP PLC	0.001%	98.948%
7242	HIBISCUS PETROL	0.001%	98.949%
7243	CYBG PLC	0.001%	98.950%
7244	REDCO PROPERTIE	0.001%	98.951%
7245	SOGEFI	0.001%	98.952%
7246	AUST WORLDWIDE	0.001%	98.953%
7247	GREATEK ELECTRO	0.001%	98.954%
7248	FORD OTOSAN	0.001%	98.955%
7249	MALAYSIA BUILD	0.001%	98.956%
7250	TRINITY MIRROR	0.001%	98.957%
7251	IP GROUP	0.001%	98.958%
7252	NETAS TELEKOMUN	0.001%	98.959%
7253	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.959%
7254	SAMYANG CORP	0.001%	98.960%
7255	COSTAMARE INC	0.001%	98.961%
7256	HOKUTO CORP	0.001%	98.962%
7257	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.963%
7258	STOCK SPIRITS G	0.001%	98.964%
7259	PROCTOR&GAMBLE	0.001%	98.965%
7260	TESARO INC	0.001%	98.966%
7261	TEIKOKU SEN-I C	0.001%	98.967%
7262	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.968%
7263	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.969%
7264	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.970%
7265	TYC BROTHER IND	0.001%	98.971%
7266	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.972%
7267	SEAH BESTEEL CO	0.001%	98.973%
7268	POU SHENG INTL	0.001%	98.974%
7269	KARUR VYSYA BAN	0.001%	98.975%
7270	CHINA AIRCRAFT	0.001%	98.976%
7271	TURKIYE SINAI K	0.001%	98.977%
7272	TOYO KOHAN CO	0.001%	98.978%
7273	DELEK GROUP	0.001%	98.979%
7274	DAIRY FARM INTL	0.001%	98.980%
7275	PARCO CO	0.001%	98.981%
7276	BELL AG - REG	0.001%	98.981%
7277	GULLIVER INTERN	0.001%	98.982%
7278	HAWKINS INC COMMON STOCK USD.05	0.001%	98.983%
7279	LI NING CO. LTD	0.001%	98.984%
7280	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.985%
7281	SK TELECOM ADR	0.001%	98.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	DOUTOR NICHRES	0.001%	98.987%
7283	I.T LIMITED	0.001%	98.988%
7284	CENTURY TEXT &	0.001%	98.989%
7285	VAISALA	0.001%	98.990%
7286	MUNKSJO OYJ	0.001%	98.991%
7287	DIVI'S LABORATO	0.001%	98.992%
7288	IRISH CONTINENT	0.001%	98.993%
7289	VINA CONCHA Y T	0.001%	98.994%
7290	HOCHDORF HOLDIN	0.001%	98.995%
7291	ADVAN CO LTD	0.001%	98.996%
7292	YAPI VE KREDI B	0.001%	98.997%
7293	CORFICOLOMBIANA	0.001%	98.998%
7294	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.999%
7295	KONISHI CO LTD	0.001%	98.999%
7296	TOYO TANSO CO L	0.001%	99.000%
7297	COROMANDEL INTL	0.001%	99.001%
7298	MITANI CORP	0.001%	99.002%
7299	CENTURIA INDUST	0.001%	99.003%
7300	QGEP PARTICIPAC	0.001%	99.004%
7301	KOWLOON DEVMT	0.001%	99.005%
7302	AMBARELLA INC	0.001%	99.006%
7303	SFA ENGINEERING	0.001%	99.007%
7304	CHINA SILVER GR	0.001%	99.008%
7305	PANDA GREEN ENE	0.001%	99.009%
7306	TALGO SA	0.001%	99.010%
7307	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	99.011%
7308	UNITIL CORP COMMON STOCK	0.001%	99.012%
7309	PRADA SPA	0.001%	99.013%
7310	SHINKO PLANTECH	0.001%	99.014%
7311	GET NICE HOLDIN	0.001%	99.015%
7312	RAYMOND LTD	0.001%	99.016%
7313	SMS CO LTD	0.001%	99.016%
7314	RH COMMON STOCK USD.0001	0.001%	99.017%
7315	CHINA SHANSHUI	0.001%	99.018%
7316	BANK JABAR BANT	0.001%	99.019%
7317	ENERCHINA HOLDI	0.001%	99.020%
7318	ROLAND DG CORP	0.001%	99.021%
7319	ZUG ESTATES HLD	0.001%	99.022%
7320	AUSTAL LTD	0.001%	99.023%
7321	IPCA LABORATORI	0.001%	99.024%
7322	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	99.025%
7323	TOLI CORP	0.001%	99.026%
7324	GREE INC	0.001%	99.027%
7325	WIJAYA KARYA	0.001%	99.028%
7326	CERVECERIAS UNI	0.001%	99.029%
7327	TUNG THIH ELECT	0.001%	99.030%
7328	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	99.030%
7329	CHAOWEI POWER H	0.001%	99.031%
7330	COLBUN S.A.	0.001%	99.032%
7331	GUANGZHOU PHARM	0.001%	99.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	WINMARK CORP COMMON STOCK	0.001%	99.034%
7333	CHINA SUNTIEN G	0.001%	99.035%
7334	FUJIMORI KOGYO	0.001%	99.036%
7335	UOA DEVELOPMENT	0.001%	99.037%
7336	SINGAPORE FINAN	0.001%	99.038%
7337	YOSHINOYA D&C C	0.001%	99.039%
7338	TONGYANG LIFE I	0.001%	99.040%
7339	CONTROLADORA VU	0.001%	99.041%
7340	ASSET MANAGERS	0.001%	99.042%
7341	HOTAI MOTOR CO	0.001%	99.043%
7342	MIRATI THERAPEU	0.001%	99.044%
7343	AJ RENT CAR	0.001%	99.044%
7344	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	99.045%
7345	ZEHNDER GROUP A	0.001%	99.046%
7346	STANDARD LIFE I	0.001%	99.047%
7347	CHAUN-CHOUNG TE	0.001%	99.048%
7348	STAR ASIAN INVE	0.001%	99.049%
7349	WINCANTON	0.001%	99.050%
7350	CAPITAL® PRO	0.001%	99.051%
7351	T-GAIA CORP	0.001%	99.052%
7352	SCANDI STANDARD	0.001%	99.053%
7353	NICE INFORMATIO	0.001%	99.054%
7354	TECHNOLOGY ONE	0.001%	99.055%
7355	SUNSHINE 10	0.001%	99.056%
7356	INGENIA COMMUNI	0.001%	99.056%
7357	MARUWA CO LTD	0.001%	99.057%
7358	ENERGISA SA	0.001%	99.058%
7359	FOLKESTONE EDU	0.001%	99.059%
7360	SHOEI CO LTD	0.001%	99.060%
7361	WEYCO GROUP INC	0.001%	99.061%
7362	NAMYANG DAIRY P	0.001%	99.062%
7363	E-COMMODITIES H	0.001%	99.063%
7364	SREI INFRASTRUC	0.001%	99.064%
7365	NAMURA SHIPBUIL	0.001%	99.065%
7366	VERBIO VEREINIG	0.001%	99.066%
7367	ARROWHEAD PROR	0.001%	99.067%
7368	CELLCOM ISRAEL	0.001%	99.067%
7369	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	99.068%
7370	UNITED INTL ENT	0.001%	99.069%
7371	PARIS ORLEANS S	0.001%	99.070%
7372	FUJIBO HOLDINGS	0.001%	99.071%
7373	ESSENDANT INC COMMON STOCK USD.1	0.001%	99.072%
7374	BW LPG LTD	0.001%	99.073%
7375	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	99.074%
7376	PARK ELECTROCHE	0.001%	99.075%
7377	ASKUL	0.001%	99.076%
7378	KGINICIS	0.001%	99.077%
7379	CONCENTRADORA	0.001%	99.077%
7380	INTOPS CO	0.001%	99.078%
7381	SEIKA CORP	0.001%	99.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	DAHCHI SEIKO	0.001%	99.080%
7383	FIAT CHRYSLER A	0.001%	99.081%
7384	BEC WORLD PUBLI	0.001%	99.082%
7385	XINGDA INTERNAT	0.001%	99.083%
7386	PAX GLOBAL TECH	0.001%	99.084%
7387	PHILIPPINE NATL	0.001%	99.085%
7388	SUNGWOO HITECH	0.001%	99.086%
7389	ALPHA CORP	0.001%	99.087%
7390	NAMCHOW CHEMICA	0.001%	99.087%
7391	GALATASARAY SPO	0.001%	99.088%
7392	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	99.089%
7393	UMH PROP INC	0.001%	99.090%
7394	RCF	0.001%	99.091%
7395	ALAM SUTERA REA	0.001%	99.092%
7396	COMPAGNIE DES A	0.001%	99.093%
7397	HANSOL PAPER CO	0.001%	99.094%
7398	GR ED L'ESPRESS	0.001%	99.095%
7399	AFFICHAGE HOLDI	0.001%	99.096%
7400	BTB REAL ESTATE	0.001%	99.097%
7401	YOROZU CORP	0.001%	99.097%
7402	FAR EAST HOSPIT	0.001%	99.098%
7403	GRUPO INDUSTRIA	0.001%	99.099%
7404	TEKFEN HOLDING	0.001%	99.100%
7405	PENDRAGON PLC	0.001%	99.101%
7406	TOKAI CORP/GIFU	0.001%	99.102%
7407	NICHIREKI CO LT	0.001%	99.103%
7408	TRANS COSMOS	0.001%	99.104%
7409	RADICO KHAITAN	0.001%	99.105%
7410	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	99.106%
7411	ULTRA TECH CEMC	0.001%	99.106%
7412	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	99.107%
7413	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	99.108%
7414	EVEN CONSTRUCTO	0.001%	99.109%
7415	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.110%
7416	IWAKI & CO LTD	0.001%	99.111%
7417	HUADIAN POWER I	0.001%	99.112%
7418	XIAMEN INTL POR	0.001%	99.113%
7419	ADVA AG	0.001%	99.114%
7420	MK ELECTRON	0.001%	99.115%
7421	DORIAN LPG LTD	0.001%	99.115%
7422	WEBJET LTD	0.001%	99.116%
7423	THAI VEGETABLE	0.001%	99.117%
7424	SINTEX PLASTICS	0.001%	99.118%
7425	ZOJIRUSHI CORP	0.001%	99.119%
7426	GMR INFRASTRUCT	0.001%	99.120%
7427	WEST BANCORPORATION COMMON STOCK	0.001%	99.121%
7428	ROAD KING INFRA	0.001%	99.122%
7429	GNCO	0.001%	99.123%
7430	ANDHRA BANK	0.001%	99.124%
7431	CHIBA KOGYO BAN	0.001%	99.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	FUNAI ELECTRIC	0.001%	99.125%
7433	ALUPAR INVEST S	0.001%	99.126%
7434	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	99.127%
7435	ADANI TRANSMISS	0.001%	99.128%
7436	TOYO ENG CORP	0.001%	99.129%
7437	PTT PUBLIC COMP	0.001%	99.130%
7438	BATA INDIA LTD	0.001%	99.131%
7439	HANNSTOUCH SOLU	0.001%	99.132%
7440	QUALITY HOUSES	0.001%	99.132%
7441	PASONA GROUP IN	0.001%	99.133%
7442	TAIWAN SECOM	0.001%	99.134%
7443	MIKUNI CORP	0.001%	99.135%
7444	TEAM INC	0.001%	99.136%
7445	DAEWOO ENGINEER	0.001%	99.137%
7446	NORDIC SEMICOND	0.001%	99.138%
7447	SA SA INTL HLDG	0.001%	99.139%
7448	DIP CORPORATION	0.001%	99.140%
7449	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	99.140%
7450	MIURA CO	0.001%	99.141%
7451	HANWHA NON-LIFE	0.001%	99.142%
7452	FURUKAWA BATTER	0.001%	99.143%
7453	LINK AND MOTIVA	0.001%	99.144%
7454	HEINEKEN MALAYS	0.001%	99.145%
7455	SUNDARAM FINANC	0.001%	99.146%
7456	VESTEL ELECTRON	0.001%	99.147%
7457	GREAT EASTERN H	0.001%	99.148%
7458	SHOUGANG CNCRD	0.001%	99.148%
7459	FREIGHTWAYS LTD	0.001%	99.149%
7460	GMO PAYMENT GAT	0.001%	99.150%
7461	LUNDIN GOLD INC	0.001%	99.151%
7462	TAKASAGO THML E	0.001%	99.152%
7463	ST BARBARA MINE	0.001%	99.153%
7464	SAKAI CHEMICAL	0.001%	99.154%
7465	LOTTE CONFECT	0.001%	99.155%
7466	GATEWAY LIFESTY	0.001%	99.156%
7467	FLEXIGROUP LIMI	0.001%	99.156%
7468	RADNET INC COMMON STOCK USD.0001	0.001%	99.157%
7469	PEGASUS SEWING	0.001%	99.158%
7470	CITY OFFICE REI	0.001%	99.159%
7471	GOLD CIRCUIT EL	0.001%	99.160%
7472	LPP SA	0.001%	99.161%
7473	PKP CARGO SA	0.001%	99.162%
7474	TAI CHEUNG HLDG	0.001%	99.163%
7475	KEPPEL INFRASTR	0.001%	99.163%
7476	STHREE	0.001%	99.164%
7477	SINGAMAS CONTAI	0.001%	99.165%
7478	BROADLEAF CO LT	0.001%	99.166%
7479	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	99.167%
7480	SINOFERT HOLDIN	0.001%	99.168%
7481	OKURA INDUSTRIA	0.001%	99.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.001%	99.170%
7483	PTC INDIA LTD	0.001%	99.171%
7484	JU TENG INTERNA	0.001%	99.171%
7485	5N PLUS INC.	0.001%	99.172%
7486	SYNERGIE	0.001%	99.173%
7487	KUANGCHI SCIENC	0.001%	99.174%
7488	CTCI CORP	0.001%	99.175%
7489	INTERNATIONAL M	0.001%	99.176%
7490	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	99.177%
7491	SUNPOWER CORP COMMON STOCK USD.001	0.001%	99.178%
7492	TATA COMMUNICAT	0.001%	99.178%
7493	DUNI AB	0.001%	99.179%
7494	SL CORP	0.001%	99.180%
7495	MITSUI HIGH TEC	0.001%	99.181%
7496	HANMI PHARM CO	0.001%	99.182%
7497	CHINESE ESTATES	0.001%	99.183%
7498	CHINA LILANG LT	0.001%	99.184%
7499	AKEBONO BRAKE I	0.001%	99.185%
7500	TORIDOLL CORPOR	0.001%	99.185%
7501	TSUKISHIMA KIKA	0.001%	99.186%
7502	DAWONSYS	0.001%	99.187%
7503	DAEHAN FLOUR MI	0.001%	99.188%
7504	BOUSTEAD HLDGS	0.001%	99.189%
7505	NIPPON BEET SUG	0.001%	99.190%
7506	MENORA MIVTACHI	0.001%	99.191%
7507	SWISSQUOTE GP H	0.001%	99.192%
7508	CROSS-HARBOUR H	0.001%	99.192%
7509	JIAYUAN INTERNA	0.001%	99.193%
7510	HANSOL LCD INC	0.001%	99.194%
7511	ASCENDAS HOSPIT	0.001%	99.195%
7512	HUANENG POWER I	0.001%	99.196%
7513	ACETO CORP COMMON STOCK USD.01	0.001%	99.197%
7514	INFOCOM CORP	0.001%	99.198%
7515	TSUBAKI NAKASHI	0.001%	99.198%
7516	RIKEN VITAMIN C	0.001%	99.199%
7517	CHINA AEROSPACE	0.001%	99.200%
7518	SIRTEX MEDICAL	0.001%	99.201%
7519	SANYANGIndustr	0.001%	99.202%
7520	CESC	0.001%	99.203%
7521	PLENUS CO	0.001%	99.204%
7522	VITAL KSK HOLDI	0.001%	99.205%
7523	DSP GROUP INC	0.001%	99.205%
7524	SINON CORP	0.001%	99.206%
7525	DOSHISHA CO	0.001%	99.207%
7526	GREAT EASTERN S	0.001%	99.208%
7527	COSAN LOGISTICA	0.001%	99.209%
7528	CORPORATE TRAVE	0.001%	99.210%
7529	GWA GROUP LTD	0.001%	99.211%
7530	UNIDEN CORP	0.001%	99.211%
7531	RYOSHOKU LTD	0.001%	99.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	DASSAULT SYSTEM	0.001%	99.213%
7533	ALONY HETZ	0.001%	99.214%
7534	SEASPAN CORP	0.001%	99.215%
7535	UNITECH PRINTED	0.001%	99.216%
7536	POTBELLY CORP COMMON STOCK USD.01	0.001%	99.217%
7537	TENMA CORPORATI	0.001%	99.217%
7538	HAPPINET CORP	0.001%	99.218%
7539	PHIBRO ANIMAL H	0.001%	99.219%
7540	SILICONWARE PRE	0.001%	99.220%
7541	HI SUN TECH CHI	0.001%	99.221%
7542	CONA RESOURCES	0.001%	99.222%
7543	WHITESTONE REIT REIT USD.001	0.001%	99.223%
7544	MEGACHIPS CORP	0.001%	99.223%
7545	XUNLEI LTD ADR ADR USD.00025	0.001%	99.224%
7546	TRUE NORTH COMM	0.001%	99.225%
7547	MURRAY & ROBERT	0.001%	99.226%
7548	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.227%
7549	STARZEN CO LTD	0.001%	99.228%
7550	KYUNG DONG	0.001%	99.229%
7551	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	99.229%
7552	JAMMU & KASHMIR	0.001%	99.230%
7553	ALBIS CO LTD	0.001%	99.231%
7554	YUMESHIN HOLDIN	0.001%	99.232%
7555	DAEWOONG CO LTD	0.001%	99.233%
7556	TICON INDUSTRIA	0.001%	99.234%
7557	SOLIUM CAPITAL	0.001%	99.235%
7558	CHINA OVERSEAS	0.001%	99.235%
7559	AMER SOFTWARE I	0.001%	99.236%
7560	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.237%
7561	HODOGAYA CHEMIC	0.001%	99.238%
7562	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	99.239%
7563	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.240%
7564	KPIT TECHNOLOGI	0.001%	99.241%
7565	JAMCO COPORATIN	0.001%	99.241%
7566	KARDEMIR KARABU	0.001%	99.242%
7567	CLEARWATER SEAF	0.001%	99.243%
7568	KATAKURA INDS	0.001%	99.244%
7569	GRUPO FAMSA SA	0.001%	99.245%
7570	COMPANHIA DE GA	0.001%	99.246%
7571	CTCBIO INC	0.001%	99.246%
7572	COSTA GROUP HOL	0.001%	99.247%
7573	HANSOL PAPER CO	0.001%	99.248%
7574	MEGA WORLD PROP	0.001%	99.249%
7575	KUSURI NO AOKI	0.001%	99.250%
7576	ELECOM CO LTD	0.001%	99.251%
7577	MAINSTREET HEAL	0.001%	99.252%
7578	MOMENTUM GROUP	0.001%	99.252%
7579	FIBROGEN INC COMMON STOCK USD.01	0.001%	99.253%
7580	OOH!MEDIA LTD	0.001%	99.254%
7581	LAND MARK OPTOE	0.001%	99.255%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ALTIUM LTD	0.001%	99.256%
7583	BELLEVUE GROUP	0.001%	99.257%
7584	PALFINGER AG	0.001%	99.257%
7585	AUSNUTRIA DAIRY	0.001%	99.258%
7586	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	99.259%
7587	KOBAYASHI PHARM	0.001%	99.260%
7588	CHONG HONG CONS	0.001%	99.261%
7589	ADHI KARYA PERS	0.001%	99.262%
7590	BERJAYA CORPORA	0.001%	99.262%
7591	TSUGAMI CORP	0.001%	99.263%
7592	IGB REAL ESTATE	0.001%	99.264%
7593	OKABE CO	0.001%	99.265%
7594	ALTEK CORP	0.001%	99.266%
7595	DEXCOM INC COMMON STOCK USD.001	0.001%	99.267%
7596	BULTEN AB	0.001%	99.268%
7597	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	99.268%
7598	RAFFLES MEDICAL	0.001%	99.269%
7599	BANCO DAVIVIEND	0.001%	99.270%
7600	SMK CORP	0.001%	99.271%
7601	SPCG	0.001%	99.272%
7602	JAC RECRUITMENT	0.001%	99.273%
7603	CHINA SINGYES S	0.001%	99.273%
7604	CMC MAGNETICS C	0.001%	99.274%
7605	TOWER SEMICONDU	0.001%	99.275%
7606	INTAGE INC	0.001%	99.276%
7607	MERIDIAN ENERGY	0.001%	99.277%
7608	HYUNDAI HOME SH	0.001%	99.278%
7609	TOP SPRING INTL	0.001%	99.278%
7610	DONGJIN SEMICHE	0.001%	99.279%
7611	SAMTY CO.LTD.	0.001%	99.280%
7612	3SBIO INC	0.001%	99.281%
7613	ALMIRALL SA	0.001%	99.282%
7614	WING ON CO INT	0.001%	99.283%
7615	YICHANG HEC CHA	0.001%	99.283%
7616	KPJ HEALTHCARE	0.001%	99.284%
7617	ATRIUM LJUNGBER	0.001%	99.285%
7618	SUMIDA ELECTRIC	0.001%	99.286%
7619	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	99.287%
7620	Y G-1	0.001%	99.288%
7621	361 DEGREES INT	0.001%	99.288%
7622	WILH. WILHELMSE	0.001%	99.289%
7623	QUALITAS CONTOL	0.001%	99.290%
7624	TRANCOM CO, LTD	0.001%	99.291%
7625	GLOBERIDE INC	0.001%	99.292%
7626	AICHI CORPORATI	0.001%	99.293%
7627	FLYTECH TECHNOL	0.001%	99.293%
7628	CCC SA	0.001%	99.294%
7629	IDI INSURANCE C	0.001%	99.295%
7630	ORACLE FIN SERV	0.001%	99.296%
7631	FACC AG	0.001%	99.297%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	CAMBRIDGE INDUS	0.001%	99.297%
7633	DAITO PHARM	0.001%	99.298%
7634	NCC GROUP LTD.	0.001%	99.299%
7635	SEKISUI JUSHI C	0.001%	99.300%
7636	CREDITO VALTELL	0.001%	99.301%
7637	SURUGA CO LTD	0.001%	99.302%
7638	HUMAX CO LTD	0.001%	99.302%
7639	ASIA AVIATION P	0.001%	99.303%
7640	BANGKOK LIFE AS	0.001%	99.304%
7641	ARENA REIT	0.001%	99.305%
7642	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	99.306%
7643	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.307%
7644	DAISO CO	0.001%	99.307%
7645	SUNONWEALTH ELE	0.001%	99.308%
7646	SANSHA ELECTRIC	0.001%	99.309%
7647	MONTEA SCA	0.001%	99.310%
7648	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.311%
7649	GET NICE FINANC	0.001%	99.311%
7650	RETAIL FOOD GRO	0.001%	99.312%
7651	SIAM CITY CEMEN	0.001%	99.313%
7652	MERCURIES & ASS	0.001%	99.314%
7653	BORYUNG PHARM	0.001%	99.315%
7654	SENTUL CITY TBK	0.001%	99.316%
7655	ALPEN CO LTD	0.001%	99.316%
7656	TIAN AN CHINA I	0.001%	99.317%
7657	GUJARAT STATE F	0.001%	99.318%
7658	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.319%
7659	GAMEHOST INC	0.001%	99.320%
7660	RIDLEY CORP LTD	0.001%	99.320%
7661	CENTRAL CHINA S	0.001%	99.321%
7662	FEDERAL CORP	0.001%	99.322%
7663	PARTRON CO LTD	0.001%	99.323%
7664	PCHOME ONLINE I	0.001%	99.324%
7665	DAIICHI JITSUGY	0.001%	99.324%
7666	Technopolis Oyj	0.001%	99.325%
7667	ORANGE POLSKA	0.001%	99.326%
7668	RELIANCE ENERGY	0.001%	99.327%
7669	TELENAV INC COMMON STOCK USD.001	0.001%	99.328%
7670	MATRIX	0.001%	99.328%
7671	PROPERTY FOR IN	0.001%	99.329%
7672	CHINA WATER IND	0.001%	99.330%
7673	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.331%
7674	KATHMANDU HOLDI	0.001%	99.332%
7675	DIRECIONAL ENGE	0.001%	99.333%
7676	VAN LANSCHOT NV	0.001%	99.333%
7677	SOBHA LIMITED	0.001%	99.334%
7678	JUST DIAL LTD	0.001%	99.335%
7679	YOUYUAN INTERNA	0.001%	99.336%
7680	NIPPON SEISEN C	0.001%	99.337%
7681	SOITEC	0.001%	99.337%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	99.338%
7683	HANJIN HEAVY IN	0.001%	99.339%
7684	CSI PROPERTIES	0.001%	99.340%
7685	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.341%
7686	EMPRESA NACIONAL	0.001%	99.341%
7687	ADVTECH LTD	0.001%	99.342%
7688	FREEMAN FINANCI	0.001%	99.343%
7689	DEVELOPMENT SEC	0.001%	99.344%
7690	FERROLIGAS FERB	0.001%	99.345%
7691	WEG SA	0.001%	99.345%
7692	ADLER REAL ESTA	0.001%	99.346%
7693	PETROPAVLOVSK	0.001%	99.347%
7694	TYNTEK CORP	0.001%	99.348%
7695	NIPPON THOMPSON	0.001%	99.349%
7696	MOBILEONE LTD.	0.001%	99.349%
7697	MARUWA UNYU	0.001%	99.350%
7698	NETENT AB	0.001%	99.351%
7699	NL INDUSTRIES	0.001%	99.352%
7700	SANKYO TATEYAMA	0.001%	99.353%
7701	STAR MICRONICS	0.001%	99.353%
7702	LITE-ON SEMICON	0.001%	99.354%
7703	HOTELES CITY EX	0.001%	99.355%
7704	SONGA OFFSHORE	0.001%	99.356%
7705	MINATO BANK	0.001%	99.357%
7706	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.357%
7707	MAIRE TECNIMONT	0.001%	99.358%
7708	PANIN FINANCIAL	0.001%	99.359%
7709	TONG YANG CEMEN	0.001%	99.360%
7710	LC CORP S.A.	0.001%	99.361%
7711	WIRECARD AG	0.001%	99.361%
7712	EVERLIGHT CHEMI	0.001%	99.362%
7713	LA DORIA SPA	0.001%	99.363%
7714	FUJITSU KIDEN	0.001%	99.364%
7715	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.365%
7716	ALLIED PROPERTI	0.001%	99.365%
7717	ESSO(FRANCAISE)	0.001%	99.366%
7718	BENEFIT ONE INC	0.001%	99.367%
7719	LAYNE CHRISTENS	0.001%	99.368%
7720	YG ENTERTAINMEN	0.001%	99.369%
7721	FIDEA HOLDINGS	0.001%	99.369%
7722	S1 CORP	0.001%	99.370%
7723	GUJARAT GAS LTD	0.001%	99.371%
7724	SAKAI MOVING SE	0.001%	99.372%
7725	CHINA RESOURCES	0.001%	99.373%
7726	AMERICAS SILVER	0.001%	99.373%
7727	CROMPTON GREAVE	0.001%	99.374%
7728	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.375%
7729	ADDTECH AB B SH	0.001%	99.376%
7730	RCR TOMLINSON L	0.001%	99.377%
7731	CHINA OIL & GAS	0.001%	99.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	CIA ENERGETICA	0.001%	99.378%
7733	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.379%
7734	VERA BRADLEY INC COMMON STOCK	0.001%	99.380%
7735	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	99.381%
7736	HIDAY HIDAKA CO	0.001%	99.381%
7737	SRI REJEKI ISMA	0.001%	99.382%
7738	HAGIHARA INDUST	0.001%	99.383%
7739	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	99.384%
7740	SYMPHONY HLDGS	0.001%	99.384%
7741	DUNELM GROUP PL	0.001%	99.385%
7742	CHANNEL WELL TE	0.001%	99.386%
7743	GOODBABY INTERN	0.001%	99.387%
7744	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.388%
7745	GAMEVIL INC	0.001%	99.388%
7746	DARFON ELECTRON	0.001%	99.389%
7747	CHIMEI MATERIAL	0.001%	99.390%
7748	GESCO AG	0.001%	99.391%
7749	INV LA CONSTRUC	0.001%	99.391%
7750	PNE WIND AG	0.001%	99.392%
7751	FIRST GEN CORPO	0.001%	99.393%
7752	STOLT-NIELSEN L	0.001%	99.394%
7753	INOVALIS REAL E	0.001%	99.395%
7754	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.395%
7755	METAWATER CO LT	0.001%	99.396%
7756	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	99.397%
7757	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	99.398%
7758	KISCO CORP	0.001%	99.399%
7759	JASTRZEBSKA SPO	0.001%	99.399%
7760	HMC INVESTMENT	0.001%	99.400%
7761	GLOBAL POWER SY	0.001%	99.401%
7762	MORITA HOLDINGS	0.001%	99.402%
7763	CAVERION CORP	0.001%	99.402%
7764	BANK COOP AG	0.001%	99.403%
7765	NAMESON	0.001%	99.404%
7766	CHINA SHINEWAY	0.001%	99.405%
7767	DONG-A SOCIO	0.001%	99.406%
7768	KANSAI URBAN BA	0.001%	99.406%
7769	K&O ENERGY GROU	0.001%	99.407%
7770	PADINI HLDGS BH	0.001%	99.408%
7771	VALUETRONICS HL	0.001%	99.409%
7772	NUFLARE TECHNOL	0.001%	99.409%
7773	ALDERMORE GROUP	0.001%	99.410%
7774	LOTTE NON-LIFE	0.001%	99.411%
7775	ENVESTNET INC COMMON STOCK	0.001%	99.412%
7776	BOSCH LTD	0.001%	99.413%
7777	EDREAMS ODIGEO	0.001%	99.413%
7778	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.414%
7779	ASIA PACIFIC	0.001%	99.415%
7780	FARGLORY LAND D	0.001%	99.416%
7781	VILLA WORLD LTD	0.001%	99.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	99.417%
7783	STRAUSS GROUP L	0.001%	99.418%
7784	INTERVEST OFFIC	0.001%	99.419%
7785	NITTOKU ENG CO	0.001%	99.419%
7786	XXENTRIA TECHNO	0.001%	99.420%
7787	TUPY SA	0.001%	99.421%
7788	PETRONAS GAS	0.001%	99.422%
7789	SPEEDY HIRE PLC	0.001%	99.423%
7790	STRIDE STAPLED	0.001%	99.423%
7791	BPOST SA	0.001%	99.424%
7792	ROXGOLD INC	0.001%	99.425%
7793	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.426%
7794	KJB FINANCIAL G	0.001%	99.426%
7795	MEDY-TOX INC	0.001%	99.427%
7796	SHW AG	0.001%	99.428%
7797	JUSTSYSTEM	0.001%	99.429%
7798	RYOYO ELECTRO C	0.001%	99.429%
7799	DONG-A ST CO LT	0.001%	99.430%
7800	CHN INTL CAP (H	0.001%	99.431%
7801	ALIO GOLD INC	0.001%	99.432%
7802	NICE-SYSTEMS LT	0.001%	99.433%
7803	BEIJING GAS BLU	0.001%	99.433%
7804	IMF (AUSTRALIA)	0.001%	99.434%
7805	SILICON INTEG S	0.001%	99.435%
7806	NIPPON PISTON R	0.001%	99.436%
7807	TIM PARTICIPACOES SA ADR ADR	0.001%	99.436%
7808	FREIGHTCAR AMER	0.001%	99.437%
7809	TA CHEN STAINLE	0.001%	99.438%
7810	DAEWON PHARMACE	0.001%	99.439%
7811	KAMEDA SEIKA CO	0.001%	99.439%
7812	BKW ENERGIE AG	0.001%	99.440%
7813	TAIWAN SURFACE	0.001%	99.441%
7814	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	99.442%
7815	PRESIDENT SECS	0.001%	99.442%
7816	PLASTIVALOIRE	0.001%	99.443%
7817	PACT GROUP HOLD	0.001%	99.444%
7818	OPPENHEIMER HLD	0.001%	99.445%
7819	SDL PLC	0.001%	99.445%
7820	GLAXOSMITHKLINE	0.001%	99.446%
7821	KOREA CIRCUIT C	0.001%	99.447%
7822	GRUPO CEMENTOS	0.001%	99.448%
7823	SAGAX AB	0.001%	99.449%
7824	REGAL REIT	0.001%	99.449%
7825	LOTES CO LTD	0.001%	99.450%
7826	ALPIQ HOLDING A	0.001%	99.451%
7827	WILH WILHELMSSEN	0.001%	99.452%
7828	PARROT	0.001%	99.452%
7829	CHINA AVIATION	0.001%	99.453%
7830	DAIWA INDUSTRIE	0.001%	99.454%
7831	TOURISM HOLDING	0.001%	99.455%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.455%
7833	YPSOMED HOLDING	0.001%	99.456%
7834	DABUR INDIA LTD	0.001%	99.457%
7835	STS SEMICONDUCT	0.001%	99.458%
7836	MANDALAY RESOUR	0.001%	99.458%
7837	EMPEROR CAPITAL	0.001%	99.459%
7838	BOYAA INTERACTI	0.001%	99.460%
7839	ELECTRA	0.001%	99.461%
7840	COOPER ENERGY L	0.001%	99.461%
7841	KAS BANK	0.001%	99.462%
7842	HYUNDAI DS,OLD	0.001%	99.463%
7843	CELSIA SA ESP	0.001%	99.464%
7844	SHENGJING BANK	0.001%	99.464%
7845	ASAHI ORGANIC C	0.001%	99.465%
7846	MILBON CO	0.001%	99.466%
7847	QSC AG	0.001%	99.467%
7848	SHIMIZU BANK	0.001%	99.467%
7849	CONSORCIO ARA S	0.001%	99.468%
7850	NRW HOLDINGS LT	0.001%	99.469%
7851	NAN KANG RUBB T	0.001%	99.470%
7852	TAKAMATSU CONS	0.001%	99.470%
7853	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	99.471%
7854	AIRPORT CITY LT	0.001%	99.472%
7855	SHINNIHON CORP	0.001%	99.473%
7856	NICE HOLDINGS C	0.001%	99.473%
7857	AJISEN CHINA HO	0.001%	99.474%
7858	HIRATA CORP	0.001%	99.475%
7859	COLOUR LIFE SER	0.001%	99.476%
7860	MINISTOP CO	0.001%	99.476%
7861	GERDAU SA	0.001%	99.477%
7862	CENTRAL CHINA R	0.001%	99.478%
7863	FILINVEST LAND	0.001%	99.478%
7864	SOGO MEDICAL CO	0.001%	99.479%
7865	YOUNGONE CORP	0.001%	99.480%
7866	HI-P INTERNATIO	0.001%	99.481%
7867	TOHO TITANIUM C	0.001%	99.481%
7868	HKBN LTD	0.001%	99.482%
7869	TYK CORP	0.001%	99.483%
7870	LEAGOLD MINING	0.001%	99.484%
7871	ATRIUM EUROPEAN	0.001%	99.484%
7872	MPACT LIMITED	0.001%	99.485%
7873	CURRO HOLDINGS	0.001%	99.486%
7874	CHUNG HUNG STEE	0.001%	99.487%
7875	FUDO CONSTRUCTI	0.001%	99.487%
7876	ANEST IWATA COR	0.001%	99.488%
7877	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.489%
7878	GENTING PLANTA	0.001%	99.490%
7879	SCATEC SOLAR AS	0.001%	99.490%
7880	SUNDRAM FASTNER	0.001%	99.491%
7881	EIKEN CHEMICAL	0.001%	99.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	TOENEC CORP	0.001%	99.493%
7883	DEPO AUTO PARTS	0.001%	99.493%
7884	CHUNG HSIN ELEC	0.001%	99.494%
7885	IKEGAMI TSUSHIN	0.001%	99.495%
7886	NATUREX	0.001%	99.495%
7887	PT PAKUWON JATI	0.001%	99.496%
7888	OXFORD INSTRUME	0.001%	99.497%
7889	BURKHALTER HOLD	0.001%	99.498%
7890	SALA CORPORATIO	0.001%	99.498%
7891	FRENCKEN GROUP	0.001%	99.499%
7892	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.500%
7893	RUSHYDRO PJSC ADR ADR	0.001%	99.501%
7894	XIABUXIABU CATE	0.001%	99.501%
7895	BORYSZEW SA	0.001%	99.502%
7896	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.503%
7897	NEXTDC LTD	0.001%	99.504%
7898	EZION HOLDINGS	0.001%	99.504%
7899	DELTA DUNIA PET	0.001%	99.505%
7900	SOLARTECH INTL	0.001%	99.506%
7901	INFIGEN ENERGY	0.001%	99.506%
7902	PC JEWELLER LIM	0.001%	99.507%
7903	CALIDA HLDG	0.001%	99.508%
7904	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.509%
7905	ORIENTAL HLDGS	0.001%	99.509%
7906	NETIA SA	0.001%	99.510%
7907	SIOEN INDUSTRIE	0.001%	99.511%
7908	CHINA STEEL CHE	0.001%	99.512%
7909	SEA HOLDINGS LT	0.001%	99.512%
7910	ANTENA 3 DE TEL	0.001%	99.513%
7911	MANITOU	0.001%	99.514%
7912	SHINKO SHOJI CO	0.001%	99.514%
7913	T & K TOKA CO L	0.001%	99.515%
7914	PT PAN INDONESIA	0.001%	99.516%
7915	NAN HAI CORPORA	0.001%	99.517%
7916	SKF AB	0.001%	99.517%
7917	HARBIN POWER EQ	0.001%	99.518%
7918	SINOLINK WORLDW	0.001%	99.519%
7919	FORUS S.A.	0.001%	99.520%
7920	TOCHIGI BANK	0.001%	99.520%
7921	NONG SHIM HOLDI	0.001%	99.521%
7922	ACTRON TECHNOLO	0.001%	99.522%
7923	DOMETIC GROUP A	0.001%	99.522%
7924	SOCIEDAD MATRIZ	0.001%	99.523%
7925	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.524%
7926	MELISRON LTD	0.001%	99.525%
7927	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.525%
7928	SIPEF(PLANT FIN	0.001%	99.526%
7929	KLOVERN AB B SH	0.001%	99.527%
7930	D-LINK	0.001%	99.527%
7931	IDEC CORPORATIO	0.001%	99.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	TOBISHIMA CORP	0.001%	99.529%
7933	SEIKAGAKU CORP	0.001%	99.530%
7934	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.530%
7935	CHINA SHIPPING	0.001%	99.531%
7936	IWAICOSMO HLDGS	0.001%	99.532%
7937	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.532%
7938	TOA CORP	0.001%	99.533%
7939	STARTS PROCEED	0.001%	99.534%
7940	SEKISUI PLASTIC	0.001%	99.535%
7941	SAES GETTERS	0.001%	99.535%
7942	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.536%
7943	BELLE CORPORATI	0.001%	99.537%
7944	GENSCRIPT BIOTE	0.001%	99.537%
7945	SIAM GLOBAL HOU	0.001%	99.538%
7946	ANICOM HOLDINGS	0.001%	99.539%
7947	SIGDO KOPPERS S	0.001%	99.540%
7948	SEIKITOKYU KOGY	0.001%	99.540%
7949	MITSUBISHI PENC	0.001%	99.541%
7950	HIROCA HOLDINGS	0.001%	99.542%
7951	YINSON HOLDINGS	0.001%	99.542%
7952	NEWALTA INC	0.001%	99.543%
7953	KNOW IT AB	0.001%	99.544%
7954	GUANGDONG NAN Y	0.001%	99.545%
7955	GRUPO ROTOPLAS	0.001%	99.545%
7956	SESA SPA	0.001%	99.546%
7957	GLOBAL MEDIACOM	0.001%	99.547%
7958	NOVATEK OAO	0.001%	99.547%
7959	SAJO INDUSTRIES	0.001%	99.548%
7960	WISOL CO LTD	0.001%	99.549%
7961	LEES PHARMACEUT	0.001%	99.550%
7962	GUJARAT NARM	0.001%	99.550%
7963	JAPAN PETROLEUM	0.001%	99.551%
7964	VILLAGE ROADSHO	0.001%	99.552%
7965	TSURUMI MFG CO	0.001%	99.552%
7966	NIPPON YUSOKI C	0.001%	99.553%
7967	MIRAIAL CO LTD	0.001%	99.554%
7968	CHINA HUIYUAN J	0.001%	99.555%
7969	BANK HANDLOWY W	0.001%	99.555%
7970	IMASEN ELEC IND	0.001%	99.556%
7971	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.557%
7972	BANK PERMATA TB	0.001%	99.557%
7973	KENTUCKY FRIED	0.001%	99.558%
7974	WONIK IPS CO LT	0.001%	99.559%
7975	TOPBI INTERNATI	0.001%	99.559%
7976	TAKACHIHO ELECT	0.001%	99.560%
7977	INTERSHOP HOLDI	0.001%	99.561%
7978	GURUNAVI INC	0.001%	99.562%
7979	PACK CORP	0.001%	99.562%
7980	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.563%
7981	ORDINA NV	0.001%	99.564%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	KUKDO CHEMICAL	0.001%	99.564%
7983	HUADIAN FUXIN E	0.001%	99.565%
7984	ASCOPIAVE SPA	0.001%	99.566%
7985	GIKEN LTD	0.001%	99.566%
7986	KURA CORPORATIO	0.001%	99.567%
7987	DR REDDYS LABS	0.001%	99.568%
7988	TOKUSHU TOKAI H	0.001%	99.569%
7989	ONOKEN CO LTD	0.001%	99.569%
7990	VILLAGE SUPERMA	0.001%	99.570%
7991	CORONA CORP	0.001%	99.571%
7992	TURKCELL ILETIS	0.001%	99.571%
7993	MONOGATARI CORP	0.001%	99.572%
7994	DONGKUK STRUCTU	0.001%	99.573%
7995	BANGKOK CHAIN H	0.001%	99.573%
7996	SCHAEFFLER AG P	0.001%	99.574%
7997	LENZING AG	0.001%	99.575%
7998	MUHAK CO LTD	0.001%	99.576%
7999	YEUN CHYANG IND	0.001%	99.576%
8000	FAIRWOOD HOLDIN	0.001%	99.577%
8001	GRENKELEASING A	0.001%	99.578%
8002	PETRON MALAYSIA	0.001%	99.578%
8003	CHINA TELECOM C	0.001%	99.579%
8004	UNILEVER PLC	0.001%	99.580%
8005	DAIKEN CORP	0.001%	99.580%
8006	TELEFONICA BRAS	0.001%	99.581%
8007	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	99.582%
8008	SRE GROUP LTD	0.001%	99.583%
8009	Minerva SA	0.001%	99.583%
8010	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.584%
8011	HOLTEK SEMICOND	0.001%	99.585%
8012	BANK PEMBANGUNA	0.001%	99.585%
8013	CO-TECH	0.001%	99.586%
8014	NISSIN SUGAR HO	0.001%	99.587%
8015	GENESIS ENERGY	0.001%	99.587%
8016	HEIJMANS	0.001%	99.588%
8017	FORMOSA LABORAT	0.001%	99.589%
8018	SUNWAY REAL EST	0.001%	99.589%
8019	WONIK MATERIALS	0.001%	99.590%
8020	RHI MAGNESITA N	0.001%	99.591%
8021	ETRON TECHNOLOG	0.001%	99.592%
8022	CHINA OCEANWIDE	0.001%	99.592%
8023	LAOX CO	0.001%	99.593%
8024	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.594%
8025	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.594%
8026	MACAU LEGEND DE	0.001%	99.595%
8027	FEED ONE CO LTD	0.001%	99.596%
8028	HEY SONG	0.001%	99.596%
8029	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.597%
8030	UNIQUE ENGINEER	0.001%	99.598%
8031	DRAEGERWERK KGA	0.001%	99.598%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	KINDOM CONSTRUC	0.001%	99.599%
8033	SUNNINGDALE TEC	0.001%	99.600%
8034	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.600%
8035	YOULCHON CHEMIC	0.001%	99.601%
8036	ADANI ENTERPRIS	0.001%	99.602%
8037	UEM SUNRISE BHD	0.001%	99.603%
8038	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.603%
8039	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.604%
8040	PICO FAR EAST H	0.001%	99.605%
8041	ELETROPAULO MET	0.001%	99.605%
8042	GRUPO AEROMEXIC	0.001%	99.606%
8043	BASSO INDUSTRY	0.001%	99.607%
8044	NEW PROVENANCE	0.001%	99.607%
8045	TCL MULTIMEDIA	0.001%	99.608%
8046	NIIT TECHNOLOGI	0.001%	99.609%
8047	CHICONY POWER T	0.001%	99.609%
8048	LOJAS AMERICANA	0.001%	99.610%
8049	NORWEGIAN FINAN	0.001%	99.611%
8050	AIZAWA SECURITI	0.001%	99.611%
8051	THORESEN THAI A	0.001%	99.612%
8052	PHOSAGRO OJSC	0.001%	99.613%
8053	HANWHA SECS	0.001%	99.613%
8054	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.614%
8055	MEARS GROUP PLC	0.001%	99.615%
8056	DENKI KOGYO CO	0.001%	99.615%
8057	HB TECHNOLOGY C	0.001%	99.616%
8058	CASETEK HOLDING	0.001%	99.617%
8059	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.617%
8060	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.618%
8061	DAUM COMMUNICAT	0.001%	99.619%
8062	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.619%
8063	LI PENG ENTERPR	0.001%	99.620%
8064	XERO LIMITED	0.001%	99.621%
8065	OILES CORPORATI	0.001%	99.621%
8066	MEDCO ENERGI IN	0.001%	99.622%
8067	ELETROBRAS COMM	0.001%	99.623%
8068	RADIUM LIFE TEC	0.001%	99.623%
8069	MATSUDA SANGYO	0.001%	99.624%
8070	EVS BROADCAST E	0.001%	99.625%
8071	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.625%
8072	BEST WORLD	0.001%	99.626%
8073	ORIENT SEMICOND	0.001%	99.627%
8074	BRIGHT SMART SE	0.001%	99.627%
8075	CARDNO LIMITED	0.001%	99.628%
8076	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.629%
8077	GENESIS ENERGY	0.001%	99.629%
8078	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.630%
8079	KENON HLDGS LTD	0.001%	99.631%
8080	SAWIT SUMBERMAS	0.001%	99.631%
8081	TAMEDIA AG	0.001%	99.632%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	KRESNA	0.001%	99.633%
8083	OLYMPIC STEEL I	0.001%	99.633%
8084	IMAGICA ROBOT H	0.001%	99.634%
8085	ICHINEN CO LTD	0.001%	99.635%
8086	MODERN LAND CHI	0.001%	99.635%
8087	DAE DUCK ELECTR	0.001%	99.636%
8088	FUKUSHIMA BANK	0.001%	99.637%
8089	NORTHWEST PIPE	0.001%	99.637%
8090	VITROLIFE AB	0.001%	99.638%
8091	ON-BRIGHT ELECT	0.001%	99.639%
8092	CITY TELECOM (H	0.001%	99.639%
8093	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.640%
8094	GSI CREOS CORP	0.001%	99.641%
8095	CAPITAL ENVIRON	0.001%	99.641%
8096	CK LIFE SCIENCE	0.001%	99.642%
8097	SUPERMAX CORPOR	0.001%	99.643%
8098	RUENTEX INDUSTR	0.001%	99.643%
8099	AKSA AKRILIK KI	0.001%	99.644%
8100	SK TELECOM	0.001%	99.645%
8101	RIKEN KEIKI CO	0.001%	99.645%
8102	MALAYSIA MINING	0.001%	99.646%
8103	RIGNET INC COMMON STOCK USD.001	0.001%	99.647%
8104	IMMSI SPA	0.001%	99.647%
8105	TIPP24 SE	0.001%	99.648%
8106	TELEKOM MALAYSI	0.001%	99.649%
8107	CHINA ANIMATION	0.001%	99.649%
8108	CHEVALIER INTL	0.001%	99.650%
8109	HELLENIC EXCH H	0.001%	99.651%
8110	AMUSE INC	0.001%	99.651%
8111	CITYCHAMP WATCH	0.001%	99.652%
8112	ALPHA NETWORKS	0.001%	99.653%
8113	DEA CAPITAL SPA	0.001%	99.653%
8114	SANEI ARCHITECT	0.001%	99.654%
8115	AVIANCA HOLDING	0.001%	99.655%
8116	DOGAN HOLDINGS	0.001%	99.655%
8117	YOUNGTEK ELECTR	0.001%	99.656%
8118	GLOBE TRADE CEN	0.001%	99.657%
8119	CARE PROPERTY I	0.001%	99.657%
8120	AOC HOLDINGS IN	0.001%	99.658%
8121	CIA DE SANEAMEN	0.001%	99.659%
8122	SHINOKEN GROUP	0.001%	99.659%
8123	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.660%
8124	EXMAR	0.001%	99.661%
8125	SHIBUSAWA W'HOU	0.001%	99.661%
8126	BEIJING NORTH S	0.001%	99.662%
8127	GUARARAPES CONF	0.001%	99.663%
8128	DAISAN BANK	0.001%	99.663%
8129	MAGNUM BERHAD	0.001%	99.664%
8130	ENNOCONN CORP	0.001%	99.665%
8131	ASTI	0.001%	99.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	LONMIN PLC	0.001%	99.666%
8133	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.666%
8134	WAH LEE INDUSTR	0.001%	99.667%
8135	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.668%
8136	KT SKYLIFE CO L	0.001%	99.668%
8137	IGG INC	0.001%	99.669%
8138	MINOR INTL	0.001%	99.670%
8139	ZHONG AN REAL E	0.001%	99.670%
8140	PERSISTENT SYST	0.001%	99.671%
8141	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.672%
8142	CHINA SANJIANG	0.001%	99.672%
8143	NICHIRIN CO LTD	0.001%	99.673%
8144	TOYO WHARF & W	0.001%	99.674%
8145	CH KARNCHANG,FG	0.001%	99.674%
8146	KEY COFFEE INC	0.001%	99.675%
8147	UNIVERSAL ROBIN	0.001%	99.676%
8148	FENIX OUTDOOR I	0.001%	99.676%
8149	OYO CORPORATION	0.001%	99.677%
8150	GLOBAL&YUASA BA	0.001%	99.678%
8151	SHIKIBO LTD	0.001%	99.678%
8152	DAWNRAYS PHARMS	0.001%	99.679%
8153	IMDEX LTD	0.001%	99.679%
8154	KANTO TSUKUBA B	0.001%	99.680%
8155	AFFIN HLDGS BHD	0.001%	99.681%
8156	RATCHTHANI	0.001%	99.681%
8157	SHRIRAM CITY UN	0.001%	99.682%
8158	TOMSON GROUP	0.001%	99.683%
8159	SHENG SIONG GRO	0.001%	99.683%
8160	ADCOCK INGRAM H	0.001%	99.684%
8161	CHIP ENG SENG C	0.001%	99.685%
8162	TUBOS REUNIDOS	0.001%	99.685%
8163	COX & KINGS LTD	0.001%	99.686%
8164	TESCO CORP	0.001%	99.687%
8165	CENTROTEC SUSTA	0.001%	99.687%
8166	CENTRAL SPORTS	0.001%	99.688%
8167	CATHAY CONST	0.001%	99.688%
8168	DENYO CO	0.001%	99.689%
8169	MIYAJI ENGINEER	0.001%	99.690%
8170	SM INVESTMENTS	0.001%	99.690%
8171	M DIAS BRANCO S	0.001%	99.691%
8172	RICH DEVELOPMEN	0.001%	99.692%
8173	JAPAN MATERIAL	0.001%	99.692%
8174	LECTRA SYSTEMES	0.001%	99.693%
8175	GLORIOUS PROPER	0.001%	99.694%
8176	METAIR INVESTME	0.001%	99.694%
8177	TELESITES SAB D	0.001%	99.695%
8178	XP POWER LTD	0.001%	99.695%
8179	HANA MICROELECT	0.001%	99.696%
8180	NOHMI BOSAI	0.001%	99.697%
8181	MIRAMAR HTEL &	0.001%	99.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	OPUS GROUP AB	0.001%	99.698%
8183	TRISURA GROUP LTD COMMON STOCK	0.001%	99.699%
8184	BASTIDE LE CONF	0.001%	99.699%
8185	LACTO JAPAN CO	0.001%	99.700%
8186	QINGLING MOTORS	0.001%	99.701%
8187	RTX TELECOM	0.001%	99.701%
8188	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.702%
8189	SMA SOLAR TECHN	0.001%	99.702%
8190	SOLAR APPLIED M	0.001%	99.703%
8191	ASAHI KOGYOSHA	0.001%	99.704%
8192	UNIVENTURES	0.001%	99.704%
8193	UMW HLDGS BERHA	0.001%	99.705%
8194	ETALON GROUP-GD	0.001%	99.706%
8195	RELIGARE HEALTH	0.001%	99.706%
8196	LIANHUA SUPERMA	0.001%	99.707%
8197	P S CORPORATION	0.001%	99.707%
8198	KAWADA TECHNOLO	0.001%	99.708%
8199	AUBAY	0.001%	99.709%
8200	PURE TECHNOLOGI	0.001%	99.709%
8201	CAIRO COMMUNICA	0.001%	99.710%
8202	HANMI PHARM CO	0.001%	99.711%
8203	SAMSUNG CARD	0.001%	99.711%
8204	NIPPON CHEM IND	0.001%	99.712%
8205	TURVO INTERNATI	0.001%	99.713%
8206	MBK PCL	0.001%	99.713%
8207	KOREA ELEC TERM	0.001%	99.714%
8208	GRAND KOREA LEI	0.001%	99.714%
8209	EASTERN & ORIE	0.001%	99.715%
8210	S.M. ENTERTAINM	0.001%	99.716%
8211	RVH INC	0.001%	99.716%
8212	UOB-KAY HIAN HO	0.001%	99.717%
8213	MEISEI INDUSTRI	0.001%	99.718%
8214	RENAISSANCE INC	0.001%	99.718%
8215	HIGASHI NIHON H	0.001%	99.719%
8216	THERMADOR GROUP	0.001%	99.719%
8217	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.720%
8218	BGF RETAIL CO L	0.001%	99.721%
8219	MICO LTD	0.001%	99.721%
8220	MANDOM CORP	0.001%	99.722%
8221	MORITO CO	0.001%	99.723%
8222	MAYNE PHARMA GR	0.001%	99.723%
8223	RENTIAN TECHNOL	0.001%	99.724%
8224	EKOVEST BHD	0.001%	99.724%
8225	COMDIRECT BANK	0.001%	99.725%
8226	SKANDIABANKEN A	0.001%	99.726%
8227	HOKKO CHEMICAL	0.001%	99.726%
8228	KITA-NIPPON BAN	0.001%	99.727%
8229	LIAN BENG GROUP	0.001%	99.728%
8230	NEC CAPITAL SOL	0.001%	99.728%
8231	SHN EXPRESSWAY	0.001%	99.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	OHSO FOOD SERV	0.001%	99.729%
8233	UCHIDA YOKO CO	0.001%	99.730%
8234	AURAS TECHNOLOG	0.001%	99.731%
8235	BYUCKSAN CORP	0.001%	99.731%
8236	PVR LTD	0.001%	99.732%
8237	NEWOCEAN ENERGY	0.001%	99.732%
8238	FUJI PHARM CO L	0.001%	99.733%
8239	ALINCO INC	0.001%	99.734%
8240	MIE BANK LTD/TH	0.001%	99.734%
8241	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.735%
8242	HAKUTO CO	0.001%	99.736%
8243	CAPRO CORPN	0.001%	99.736%
8244	ZIG SHENG INDL	0.001%	99.737%
8245	MASISA SA	0.001%	99.737%
8246	YEARIMDANG PUBL	0.001%	99.738%
8247	ADATA TECHNOLOG	0.001%	99.739%
8248	GENESIS LAND DE	0.001%	99.739%
8249	DELTA-GALIL IND	0.001%	99.740%
8250	SWANCOR	0.001%	99.741%
8251	DONGKUKIndustr	0.001%	99.741%
8252	AIPHONE CO	0.001%	99.742%
8253	NAVIGATOR GLOBA	0.001%	99.742%
8254	SEMPERIT AG HOL	0.001%	99.743%
8255	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.744%
8256	mitsui mining c	0.001%	99.744%
8257	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.745%
8258	WASION METERS G	0.001%	99.745%
8259	HAN JIN TRANSPo	0.001%	99.746%
8260	VARDHMAN TEXTIL	0.001%	99.747%
8261	COWELL E HOLDIN	0.001%	99.747%
8262	COSCO INTERNATI	0.001%	99.748%
8263	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.749%
8264	DONGWON DEVELOP	0.001%	99.749%
8265	WONIK QNC CORP	0.001%	99.750%
8266	OSAKA STEEL CO	0.001%	99.750%
8267	SEOHEE CONSTRUC	0.001%	99.751%
8268	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	99.752%
8269	KIRKLAND S INC COMMON STOCK	0.001%	99.752%
8270	PARKSON RETAIL	0.001%	99.753%
8271	FINOLEXIndustr	0.001%	99.753%
8272	SENSHU ELECTRIC	0.001%	99.754%
8273	FUJIMI INC	0.001%	99.755%
8274	EMLAK KONUT GYO	0.001%	99.755%
8275	YAKUODO CO LTD	0.001%	99.756%
8276	TAIHO KOGYO	0.001%	99.756%
8277	LANNA RESOURCES	0.001%	99.757%
8278	UNIZYX HOLDING	0.001%	99.758%
8279	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.758%
8280	ELETRORBRAS PREF	0.001%	99.759%
8281	BRACK CAPITAL P	0.001%	99.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	SHIPPING CP IND	0.001%	99.760%
8283	CAPITOL HEALTH	0.001%	99.761%
8284	SHREE CEMENT LT	0.001%	99.761%
8285	KEC INTERNATION	0.001%	99.762%
8286	SHINSHO CORP	0.001%	99.763%
8287	MALAYSIAN PACIF	0.001%	99.763%
8288	ITOKI CORP	0.001%	99.764%
8289	ENPLAS CORP	0.001%	99.764%
8290	BR PROPERTIES S	0.001%	99.765%
8291	ZINWELL CORP	0.001%	99.766%
8292	INFRASTRUCTURA	0.001%	99.766%
8293	WILLDAN GROUP I	0.001%	99.767%
8294	ARIAKE JAPAN CO	0.001%	99.767%
8295	NORTH MINING SH	0.001%	99.768%
8296	LAND & HOUSE PU	0.001%	99.769%
8297	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.769%
8298	WELLING HOLD LT	0.001%	99.770%
8299	SANTOS BRASIL P	0.001%	99.770%
8300	GIANPLUS TECHN	0.001%	99.771%
8301	MARUKA MACHINER	0.001%	99.772%
8302	IRON FORCE INDU	0.001%	99.772%
8303	MANILA WATER CO	0.001%	99.773%
8304	STUDIO ALICE CO	0.001%	99.773%
8305	TOYO SECURITIES	0.001%	99.774%
8306	METALS X LTD	0.001%	99.775%
8307	COSMO LADY CHIN	0.001%	99.775%
8308	NEXT CO LTD	0.001%	99.776%
8309	TOKYO ENERGY&SY	0.001%	99.776%
8310	ZHENGZHOU COAL	0.001%	99.777%
8311	TECHNOPRO HLDGS	0.001%	99.778%
8312	KONGSBERG GRUPP	0.001%	99.778%
8313	ARDMORE SHIPPIN	0.001%	99.779%
8314	HELLENIC PETROL	0.001%	99.780%
8315	BITTIUM OYJ	0.001%	99.780%
8316	TUAN SING HLDGS	0.001%	99.781%
8317	INTL GAME SYSTE	0.001%	99.781%
8318	HANSEN TECHNOLO	0.001%	99.782%
8319	FUJICCO CO	0.001%	99.783%
8320	CHINA ELEC OPTI	0.001%	99.783%
8321	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.784%
8322	E.I.D.-PARRY(IN	0.001%	99.784%
8323	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.785%
8324	AICHI TOKEI DEN	0.001%	99.786%
8325	STOCKMANN OYJ A	0.001%	99.786%
8326	LEASINVEST REAL	0.001%	99.787%
8327	DAESANG HOLDING	0.001%	99.787%
8328	GS GLOBAL CORP	0.001%	99.788%
8329	BUDIMEX	0.001%	99.789%
8330	PERSEUS MINING	0.001%	99.789%
8331	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.790%
8333	SINKO INDUSTRIE	0.001%	99.791%
8334	MEGHMANI ORGANI	0.001%	99.791%
8335	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.792%
8336	COSCO CAPITAL I	0.001%	99.793%
8337	SILVER GRANT IN	0.001%	99.793%
8338	SEWON CELLONTEC	0.001%	99.794%
8339	HISAKA WORKS LT	0.001%	99.794%
8340	HANSOL CHEMICAL	0.001%	99.795%
8341	SUNG KWANG BEND	0.001%	99.796%
8342	ATSUGI NYLON IN	0.001%	99.796%
8343	SK-ELECTRONICS	0.001%	99.797%
8344	ITOCHU SHOKUHHN	0.001%	99.797%
8345	LOCK&LOCK CO LT	0.001%	99.798%
8346	DMS CO LTD	0.001%	99.799%
8347	YUEXIU TRANSPOR	0.001%	99.799%
8348	YADEA GROUP HOL	0.001%	99.800%
8349	BALRAMPUR CHINI	0.001%	99.800%
8350	TIPCO ASPHALT P	0.001%	99.801%
8351	EASTON CO	0.001%	99.802%
8352	MIRLE AUTOMATIO	0.001%	99.802%
8353	ARTNATURE INC	0.001%	99.803%
8354	LIGHT S.A.	0.001%	99.803%
8355	MIDAS HLDGS	0.001%	99.804%
8356	OPERA SOFTWARE	0.001%	99.805%
8357	KOZA ANADOLU ME	0.001%	99.805%
8358	UNION BANK OF P	0.001%	99.806%
8359	XAAR	0.001%	99.806%
8360	MITSUUROKO CO L	0.001%	99.807%
8361	VALID SOLUCOES	0.001%	99.807%
8362	KYOKUTO SECURIT	0.001%	99.808%
8363	WATAMI FOOD SER	0.001%	99.809%
8364	PAYPOINT	0.001%	99.809%
8365	SEIKO PMC CORP	0.001%	99.810%
8366	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.810%
8367	DECEUNINCK	0.001%	99.811%
8368	OPTRONTEC INC	0.001%	99.812%
8369	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.812%
8370	KANEMATSU ELEC	0.001%	99.813%
8371	SCHIBSTED ASA	0.001%	99.813%
8372	TELSTRA CORP-AD	0.001%	99.814%
8373	IHH HEALTHCARE	0.001%	99.815%
8374	ICHIKOHIndustr	0.001%	99.815%
8375	COMMUNISIS PLC	0.001%	99.816%
8376	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.816%
8377	CHINA GREENLAND	0.001%	99.817%
8378	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.817%
8379	WALLISER KANTON	0.001%	99.818%
8380	EL AL ISRAEL AI	0.001%	99.819%
8381	MARS ENGINEERIN	0.001%	99.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	SIME DARBY BHD	0.001%	99.820%
8383	ASKA PHARMACEU	0.001%	99.820%
8384	TAIWAN PCB TECH	0.001%	99.821%
8385	VANACHAI GROUP	0.001%	99.822%
8386	INNOTECH CORP	0.001%	99.822%
8387	DE LICACY INDUS	0.001%	99.823%
8388	MERITZ FINANCIA	0.001%	99.823%
8389	BOSIDENG INTL H	0.001%	99.824%
8390	AMARA RAJA BATT	0.001%	99.824%
8391	ESUN HOLDINGS L	0.001%	99.825%
8392	KOMATSU SEIREN	0.001%	99.826%
8393	LEALEA ENTERPRI	0.001%	99.826%
8394	WAKACHIKU CONST	0.001%	99.827%
8395	ON THE BEACH GR	0.001%	99.827%
8396	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.828%
8397	GLOBE UNION IND	0.001%	99.829%
8398	ASIA STD INTL G	0.001%	99.829%
8399	SOLARTECH ENERG	0.001%	99.830%
8400	QST INT	0.001%	99.830%
8401	EHEALTH INC COMMON STOCK USD.001	0.001%	99.831%
8402	OSJB HOLDINGS C	0.001%	99.831%
8403	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.832%
8404	DAIKOKU DENKI C	0.001%	99.833%
8405	ZIX CORP COMMON STOCK USD.01	0.001%	99.833%
8406	NIPPON KOEI CO	0.001%	99.834%
8407	BESALCO SA	0.001%	99.834%
8408	CHINO CORPORATI	0.001%	99.835%
8409	CMIC HOLDINGS C	0.001%	99.836%
8410	PFIZER LTD	0.001%	99.836%
8411	FERRARI NV	0.001%	99.837%
8412	TK DEVELOPMENT	0.001%	99.837%
8413	POLYPLEX THAILA	0.001%	99.838%
8414	CNA GR PHAR	0.001%	99.838%
8415	CROPENERGIES AG	0.001%	99.839%
8416	WOWOW INC	0.001%	99.840%
8417	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.840%
8418	CRCC HIGH-TECH	0.001%	99.841%
8419	ISRA VISION AG	0.001%	99.841%
8420	JASMINE INTERNA	0.001%	99.842%
8421	CRH PLC	0.001%	99.842%
8422	PAB K TJIWI KIM	0.001%	99.843%
8423	RESTAURANT BRAN	0.001%	99.844%
8424	URTHECAST CORP	0.001%	99.844%
8425	YAHAGI CONST CO	0.001%	99.845%
8426	NISSHIN FUDOSAN	0.001%	99.845%
8427	ZOOPLA PROPERTY	0.001%	99.846%
8428	NIPPON KINZOKU	0.001%	99.847%
8429	NEOWIZ GAMES CO	0.001%	99.847%
8430	FIRST TRACTOR C	0.001%	99.848%
8431	MALAYAN CEMENT	0.001%	99.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	JINLI GROUP HOL	0.001%	99.849%
8433	JAPAN PILE CORP	0.001%	99.849%
8434	FRASERS CENTREP	0.001%	99.850%
8435	GUJARAT MINERAL	0.001%	99.851%
8436	YEONG GUAN ENER	0.001%	99.851%
8437	CHAIN STORE OKU	0.001%	99.852%
8438	LUBELSKI WEGIEL	0.001%	99.852%
8439	FONTERRA SHAREH	0.001%	99.853%
8440	C UYEMURA & CO	0.001%	99.853%
8441	MIMASU SEMICOND	0.001%	99.854%
8442	SOLOCAL GROUP	0.001%	99.855%
8443	UFLEX LTD	0.001%	99.855%
8444	ZENITAKA CORP	0.001%	99.856%
8445	TOMOKU CO	0.001%	99.856%
8446	KYODO PRINTING	0.001%	99.857%
8447	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.857%
8448	PHX ENERGY SERV	0.001%	99.858%
8449	UNIVERSAL CEMEN	0.001%	99.859%
8450	CREATE RESTAURA	0.001%	99.859%
8451	ATRIA GROUP PLC	0.001%	99.860%
8452	RYODEN TRADING	0.001%	99.860%
8453	TUBACEX SA	0.001%	99.861%
8454	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.861%
8455	ENF TECHNOLOGY	0.001%	99.862%
8456	AHRESTY CORP	0.001%	99.863%
8457	BEIJING URBAN C	0.001%	99.863%
8458	KOLAO HOLDINGS	0.001%	99.864%
8459	TELE COLUMBUS A	0.001%	99.864%
8460	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.865%
8461	MITSUBISHI MOTO	0.001%	99.865%
8462	NAKANO CORP/TOK	0.001%	99.866%
8463	ASIA POLYMER	0.001%	99.866%
8464	SHINKONG INSURA	0.001%	99.867%
8465	F-SECURE OYJ	0.001%	99.868%
8466	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.868%
8467	SANY HEAVY EQUI	0.001%	99.869%
8468	BIGBEN INTERACT	0.001%	99.869%
8469	CHINA MERCHANTS	0.001%	99.870%
8470	VINDA INTERNATI	0.001%	99.870%
8471	TENWOW INTL HLD	0.001%	99.871%
8472	DIOS FASTIGHETE	0.001%	99.872%
8473	GUANGSHEN RAILW	0.001%	99.872%
8474	APT SATELLITE	0.001%	99.873%
8475	SHANDONG XINHUA	0.001%	99.873%
8476	GATEWAY DISTRIIP	0.001%	99.874%
8477	TPV TECHNOLOGY	0.001%	99.874%
8478	AIXTRON SE	0.001%	99.875%
8479	JUNGFRAUBAHN HL	0.001%	99.875%
8480	OKINAWA CELLULA	0.001%	99.876%
8481	NITTOC CONST CO	0.001%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	STRATEC BIOMEDI	0.001%	99.877%
8483	JK TYRE & INDUS	0.001%	99.878%
8484	LIFESTYLE CHINA	0.001%	99.878%
8485	KYOBO SECURITIE	0.001%	99.879%
8486	HASTINGS GROUP	0.001%	99.879%
8487	GIGASTORAGE COR	0.001%	99.880%
8488	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.881%
8489	FTD COS INC COMMON STOCK USD.0001	0.001%	99.881%
8490	HOTEL PROPERTY	0.001%	99.882%
8491	AKITA DRILLING	0.001%	99.882%
8492	FRED'S INC	0.001%	99.883%
8493	BIJOU BRIGITTE	0.001%	99.883%
8494	MICROBIO CO LTD	0.001%	99.884%
8495	TAOKAENOI	0.001%	99.884%
8496	YASUDA WAREHOUS	0.001%	99.885%
8497	BATU KAWAN BHD	0.001%	99.886%
8498	GERRY WEBER INT	0.001%	99.886%
8499	KANADEN CORP	0.001%	99.887%
8500	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.887%
8501	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.888%
8502	H+H INTERNATIONAL	0.001%	99.888%
8503	FURUSATO INDUST	0.001%	99.889%
8504	AMOT INVESTMENT	0.001%	99.889%
8505	PHARMAENGINE IN	0.001%	99.890%
8506	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.891%
8507	SEC CORPORATION	0.001%	99.891%
8508	HYUNDAI CONSTRU	0.001%	99.892%
8509	OLDTOWN BHD	0.001%	99.892%
8510	NIPPON VALQUA I	0.001%	99.893%
8511	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.893%
8512	ORASCOM DEVELOP	0.001%	99.894%
8513	SC ASSET CORPOR	0.001%	99.894%
8514	EBARA JITSUGYO	0.001%	99.895%
8515	MISAWA HOMES HO	0.001%	99.896%
8516	LATTICE SEMICON	0.001%	99.896%
8517	SUN INTL LTD	0.001%	99.897%
8518	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.897%
8519	CSBC CORPORATIO	0.001%	99.898%
8520	ICICI BANK	0.001%	99.898%
8521	CREATE SD HOLDI	0.001%	99.899%
8522	LEWIS GROUP LTD	0.001%	99.899%
8523	HEG LIMITED	0.001%	99.900%
8524	PACIFIC HOSPITA	0.001%	99.901%
8525	FALCK RENEWABLE	0.001%	99.901%
8526	LOPEZ HOLDINGS	0.001%	99.902%
8527	CHUNG HWA PULP	0.001%	99.902%
8528	POONGSAN HOLDIN	0.001%	99.903%
8529	JACKPOTJOY PLC	0.001%	99.903%
8530	TAIWAN SOGO SHI	0.001%	99.904%
8531	POSCO ICT CO LT	0.001%	99.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	REBOSIS PROPERT	0.001%	99.905%
8533	INSAS BHD	0.001%	99.905%
8534	TONAMI HOLDINGS	0.001%	99.906%
8535	SSANGYONG MOTOR	0.001%	99.907%
8536	LAMPRELL PLC	0.001%	99.907%
8537	CHIYODA INTEGRE	0.001%	99.908%
8538	GLOBAL YATIRIM	0.001%	99.908%
8539	ERAWAN GROUP	0.001%	99.909%
8540	TYMAN PLC	0.001%	99.909%
8541	F&A AQUA HOLDIN	0.001%	99.910%
8542	WUS PRINTD CIRC	0.001%	99.910%
8543	FARMSCO	0.001%	99.911%
8544	MARVELOUS AQL I	0.001%	99.911%
8545	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.912%
8546	IHLAS HOLDING	0.001%	99.912%
8547	NIPPON SHARYO	0.001%	99.913%
8548	IMARKETKOREA IN	0.001%	99.914%
8549	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.914%
8550	SILICONWARE PRE	0.001%	99.915%
8551	HAGIWARA ELECTR	0.001%	99.915%
8552	NITTO KOHKI CO	0.001%	99.916%
8553	SHINSEGAE INTER	0.001%	99.916%
8554	VALUE PARTNERS	0.001%	99.917%
8555	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.917%
8556	TACHIBANA ELETE	0.001%	99.918%
8557	GUJARAT FLUOROC	0.001%	99.918%
8558	OROCOBRE LTD	0.001%	99.919%
8559	NAGATANIEN CO L	0.001%	99.920%
8560	GUJARAT ALKALIE	0.001%	99.920%
8561	JANOME SEWING M	0.001%	99.921%
8562	DATALOGIC SPA	0.001%	99.921%
8563	MEDIGENE AG	0.001%	99.922%
8564	NOEVIR HOLDINGS	0.001%	99.922%
8565	I-NET CORP	0.001%	99.923%
8566	YP	0.001%	99.923%
8567	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.924%
8568	HANNSTAR BOARD	0.001%	99.924%
8569	SPIRE HEALTHCAR	0.001%	99.925%
8570	ZENG HSING INDL	0.001%	99.925%
8571	NAMHAE CHEMICAL	0.001%	99.926%
8572	KAROON GAS AUST	0.001%	99.926%
8573	THROMBOGENICS N	0.001%	99.927%
8574	ECKERT & ZIEGLE	0.001%	99.928%
8575	TAIWAN LAND DEV	0.001%	99.928%
8576	HILTON FOOD GRO	0.001%	99.929%
8577	GOCOMPARE.COM G	0.001%	99.929%
8578	BROOKFIELD REAL	0.001%	99.930%
8579	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.930%
8580	UNIPAR UNIAO DE	0.001%	99.931%
8581	APPLIED DEVELOP	0.001%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	SUZLON ENERGY L	0.001%	99.932%
8583	FREUND CORP	0.001%	99.932%
8584	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.933%
8585	NEL ASA	0.001%	99.933%
8586	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.934%
8587	KITO CORP	0.001%	99.934%
8588	HUSQVARNA AB	0.001%	99.935%
8589	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.936%
8590	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.936%
8591	KYUNG DONG NAVI	0.001%	99.937%
8592	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.937%
8593	AMADEUS FIRE AG	0.001%	99.938%
8594	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.938%
8595	BING-GRAE	0.001%	99.939%
8596	NICHIBAN CO	0.001%	99.939%
8597	EAGLE NICE INTE	0.001%	99.940%
8598	MPI CORPORATION	0.001%	99.940%
8599	VOYAGE GROUP IN	0.001%	99.941%
8600	STO AG-PREFERRE	0.001%	99.941%
8601	BANCO DE BOGOTA	0.001%	99.942%
8602	JALUX INC	0.001%	99.942%
8603	OLAV THON EIEND	0.001%	99.943%
8604	EXEL INDUSTRIES	0.001%	99.943%
8605	TSUDAKOMA CORP	0.001%	99.944%
8606	STAR PETROLEUM	0.001%	99.944%
8607	MESOBLAST LTD	0.001%	99.945%
8608	NIPPON CARBIDE	0.001%	99.946%
8609	AMATA CORP PUBL	0.001%	99.946%
8610	MICROPORT SCIEN	0.001%	99.947%
8611	STANDARD FOODS	0.001%	99.947%
8612	ALLAHABAD BANK	0.001%	99.948%
8613	MATSUYA CO (TOK	0.001%	99.948%
8614	FINGERPRINT CAR	0.001%	99.949%
8615	HAESUNG DS	0.001%	99.949%
8616	NIPPON FINE CHE	0.001%	99.950%
8617	OPT HOLDING INC	0.001%	99.950%
8618	HARIMA CHEMICAL	0.001%	99.951%
8619	DALRADIAN RESOU	0.001%	99.951%
8620	GRUPO NUTRESA S	0.001%	99.952%
8621	KWANG DONG PHAR	0.001%	99.952%
8622	SAM YOUNG ELECT	0.001%	99.953%
8623	ALICO INC COMMON STOCK USD1.0	0.001%	99.953%
8624	HARDINGE INC	0.001%	99.954%
8625	KURIMOTO	0.001%	99.954%
8626	GROUPE OPEN	0.001%	99.955%
8627	IVE GROUP LTD	0.001%	99.955%
8628	MEIWA ESTATE CO	0.001%	99.956%
8629	EAST CAPITAL EX	0.001%	99.956%
8630	REGIS HEALTHCAR	0.001%	99.957%
8631	TCI CO LTD	0.001%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.958%
8633	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.959%
8634	AJIS CO LTD	0.001%	99.959%
8635	MIRAE ASSET LIF	0.001%	99.960%
8636	CENIT AG SYSTEM	0.001%	99.960%
8637	SINCERE NAVIGAT	0.001%	99.961%
8638	JIMOTO HLDGS IN	0.001%	99.961%
8639	ABILITY ENTERPR	0.001%	99.962%
8640	BOLSA DE VALOR	0.001%	99.962%
8641	SCHIBSTED ASA	0.001%	99.963%
8642	HOPEWELL HIGHWA	0.001%	99.963%
8643	POYA CO LTD	0.001%	99.964%
8644	PINGUELY-HAULOT	0.001%	99.964%
8645	HUA HAN BIO-PHA	0.001%	99.965%
8646	ASIA PACIFIC TE	0.001%	99.965%
8647	KEIHANSHIN RL	0.001%	99.966%
8648	QUESTERRE ENERG	0.001%	99.966%
8649	QUANTA STORAGE	0.001%	99.967%
8650	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.967%
8651	EMPRESAS LA POL	0.001%	99.968%
8652	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.968%
8653	HAMILTON BEACH	0.001%	99.969%
8654	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.969%
8655	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.970%
8656	CHINA SUNSHINE	0.001%	99.970%
8657	CHINA ALL ACCES	0.001%	99.971%
8658	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.971%
8659	DYNAGREEN ENVIR	0.001%	99.972%
8660	CHINA STRATEGIC	0.001%	99.972%
8661	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.973%
8662	SAFILO GROUP SP	0.001%	99.974%
8663	TURCAS PETROL	0.001%	99.974%
8664	SANYO SHOKAI	0.001%	99.975%
8665	TV AZTECA	0.001%	99.975%
8666	BASLER AG	0.001%	99.976%
8667	SANOH INDUSTRIA	0.001%	99.976%
8668	PROMATE ELECTRO	0.001%	99.977%
8669	SWCC SHOWA HOLD	0.001%	99.977%
8670	CITY LODGE HOTE	0.001%	99.978%
8671	CHINA CHEM&PHAR	0.001%	99.978%
8672	GUOLIAN SECURIT	0.001%	99.979%
8673	PLASSONIndustr	0.001%	99.979%
8674	TOREX SEMICONDU	0.001%	99.980%
8675	YOMIURI LAND CO	0.001%	99.980%
8676	TA ENTERPRISE B	0.001%	99.981%
8677	CHUKYO BANK	0.001%	99.981%
8678	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.982%
8679	HONG KONG AIRCR	0.001%	99.982%
8680	BERJAYA SPORTS	0.001%	99.983%
8681	TOKYO ROPE MFG	0.001%	99.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	XINJIANG XINXIN	0.001%	99.984%
8683	CREDITO REAL SA	0.001%	99.984%
8684	MITSUMI + CO LTD SPONS ADR ADR	0.001%	99.985%
8685	SAETA YIELD SA	0.001%	99.985%
8686	MITSUBISHI PAPE	0.001%	99.986%
8687	TAEWOONG CO	0.001%	99.986%
8688	MOBILEPHONE TEL	0.001%	99.987%
8689	CARLO CAVAZZI H	0.001%	99.987%
8690	MARUZEN SHOWA U	0.001%	99.988%
8691	ORIENTAL BK OF	0.001%	99.988%
8692	INFO SVS INTL	0.001%	99.989%
8693	ICHIYOSHI SECS	0.001%	99.989%
8694	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.990%
8695	JAPAN CASH MACH	0.001%	99.990%
8696	TK CORP	0.001%	99.991%
8697	ARGAN SA	0.001%	99.991%
8698	BEST PACIFIC IN	0.001%	99.992%
8699	YUGANG INTL	0.001%	99.992%
8700	GEK GROUP OF CO	0.001%	99.993%
8701	NIHON CHOUZAI C	0.001%	99.993%
8702	NAUTILUS MINERA	0.001%	99.994%
8703	ASHIMORI INDUST	0.001%	99.994%
8704	SABATE DIOSOS	0.001%	99.995%
8705	SEKERBANK	0.001%	99.995%
8706	SILVER LAKE RES	0.001%	99.996%
8707	NIPPON COMMER D	0.001%	99.996%
8708	SHINSEGAE FOOD	0.001%	99.997%
8709	CHINA YURUN FOO	0.001%	99.997%
8710	AA PLC	0.001%	99.998%
8711	LUMENS CO LTD	0.001%	99.998%
8712	MILLS ESTRUTURA	0.001%	99.999%
8713	GOLFZON CO LTD	0.000%	99.999%
8714	L&K ENGINEERING	0.000%	100.000%
8715	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.000%	100.000%
8716	INTERNATIONAL S	0.000%	100.001%
8717	PRECIOUS SHIPPI	0.000%	100.001%
8718	HINOKIYA	0.000%	100.002%
8719	HNA HLDGS GP CO	0.000%	100.002%
8720	MASTER GLORY GR	0.000%	100.003%
8721	LIBBEY INC COMMON STOCK USD.01	0.000%	100.003%
8722	LAI SUN GARMENT	0.000%	100.004%
8723	DELEK AUTOMOTIV	0.000%	100.004%
8724	CEDAR WOODS PRO	0.000%	100.005%
8725	CHUETSU PULP&PA	0.000%	100.005%
8726	STARTEK INC	0.000%	100.006%
8727	DAEJAN HOLDINGS	0.000%	100.006%
8728	PAL CO LTD	0.000%	100.007%
8729	ENERGA SA	0.000%	100.007%
8730	EUGENE INVS&SEC	0.000%	100.008%
8731	SANYO ELEC RAIL	0.000%	100.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	FOOSUNG CO LTD	0.000%	100.009%
8733	SOCO INTERNATIO	0.000%	100.009%
8734	NODA CORP	0.000%	100.010%
8735	KEIYO CO	0.000%	100.010%
8736	SESODA CORP	0.000%	100.011%
8737	GILLETTE INDIA	0.000%	100.011%
8738	FRANCE BED HOLD	0.000%	100.012%
8739	ARES ALLERGY HO	0.000%	100.012%
8740	IJT TECHNOLOGY	0.000%	100.013%
8741	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.000%	100.013%
8742	OENON HOLDINGS	0.000%	100.014%
8743	CHU KONG SHIPPI	0.000%	100.014%
8744	MAXIS BHD	0.000%	100.015%
8745	ASUNARO AOKI CO	0.000%	100.015%
8746	NIHON TOKUSHU T	0.000%	100.016%
8747	MATSUI CONST CO	0.000%	100.016%
8748	KITAGAWA IRON W	0.000%	100.017%
8749	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.000%	100.017%
8750	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	100.018%
8751	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	100.018%
8752	NIEN MADE ENTER	0.000%	100.019%
8753	BANCO SANTANDER CHILE ADR ADR	0.000%	100.019%
8754	ELDERS LTD	0.000%	100.020%
8755	HILONG HOLDING	0.000%	100.020%
8756	KEPCO PLANT SER	0.000%	100.021%
8757	NOBINA AB	0.000%	100.021%
8758	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	100.022%
8759	KAWAI MUSICAL I	0.000%	100.022%
8760	SCIENTEX BERHAD	0.000%	100.022%
8761	ALEXANDER FORBE	0.000%	100.023%
8762	PRUMO LOGISTICA	0.000%	100.023%
8763	NAC CO LTD	0.000%	100.024%
8764	TODA KOGYO CORP	0.000%	100.024%
8765	CHINA ELECTRIC	0.000%	100.025%
8766	WESTGOLD RESOUR	0.000%	100.025%
8767	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	100.026%
8768	LH FINANCIAL GR	0.000%	100.026%
8769	ENERGY DEVELOP	0.000%	100.027%
8770	VIRGIN AUSTRALI	0.000%	100.027%
8771	DEEPAK FERT&PE	0.000%	100.028%
8772	RELIANCE HOME F	0.000%	100.028%
8773	MASON FINANCIAL	0.000%	100.029%
8774	ICHIA TECHNOLOG	0.000%	100.029%
8775	TI FINANCIAL HO	0.000%	100.030%
8776	KYOSAN ELECTRIC	0.000%	100.030%
8777	GREEN SEAL HOLD	0.000%	100.031%
8778	CHINA XLX FERTI	0.000%	100.031%
8779	KOATSU GAS KOGY	0.000%	100.032%
8780	HWASUNG INDUSTR	0.000%	100.032%
8781	ESTIA HELATH LT	0.000%	100.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	GRUPO AVAL ACCI	0.000%	100.033%
8783	SANKO METAL IND	0.000%	100.034%
8784	FJ NEXT CO LTD	0.000%	100.034%
8785	KOMAI TEKKO INC	0.000%	100.035%
8786	FURUNO ELECTRIC	0.000%	100.035%
8787	SARTORIUS STEDI	0.000%	100.036%
8788	VIJAYA BANK	0.000%	100.036%
8789	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	100.037%
8790	ATLAS FINANCIAL	0.000%	100.037%
8791	SHANGHAI DASHEN	0.000%	100.037%
8792	DAOU DATA CORP	0.000%	100.038%
8793	ALTISOURCE PORT	0.000%	100.038%
8794	OTOKAR OTOMOTIV	0.000%	100.039%
8795	WHAN IN PHARMAC	0.000%	100.039%
8796	HYUNDAI BNG STE	0.000%	100.040%
8797	CST GROUP LTD	0.000%	100.040%
8798	TOKYO KEIKI INC	0.000%	100.041%
8799	COLUMBUS A/S	0.000%	100.041%
8800	SCHALTBAU HOLDI	0.000%	100.042%
8801	HOEGH LNG HOLDI	0.000%	100.042%
8802	KOPIN CORP COMMON STOCK USD.01	0.000%	100.043%
8803	HO TUNG CHEMICA	0.000%	100.043%
8804	METALLURGICAL C	0.000%	100.044%
8805	ING BANK SLASKI	0.000%	100.044%
8806	ESSITY AKTIEBOL	0.000%	100.045%
8807	YOMEISHU SEIZO	0.000%	100.045%
8808	MATRIX CONCEPTS	0.000%	100.046%
8809	FALCO BIOSYSTEM	0.000%	100.046%
8810	EM-TECH CO LTD	0.000%	100.047%
8811	INBODY CO LTD	0.000%	100.047%
8812	DELTA PROPERTY	0.000%	100.047%
8813	HAICHANG HOLDIN	0.000%	100.048%
8814	TAKIRON CO	0.000%	100.048%
8815	KANAGAWA CHUO K	0.000%	100.049%
8816	MR MAX CORP	0.000%	100.049%
8817	GODO STEEL	0.000%	100.050%
8818	AIRASIA X BHD	0.000%	100.050%
8819	GUANGDONG KELON	0.000%	100.051%
8820	HARIM HOLDINGS	0.000%	100.051%
8821	OSK HOLDINGS BH	0.000%	100.052%
8822	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	100.052%
8823	GFT TECHNOLOGY	0.000%	100.053%
8824	YUNGSHIN GLOBAL	0.000%	100.053%
8825	MINERA FRISCO S	0.000%	100.054%
8826	KANGDA INTERNAT	0.000%	100.054%
8827	FORTIS HLTH (IN	0.000%	100.055%
8828	NAKABAYASHI CO	0.000%	100.055%
8829	GEOSTR CORP	0.000%	100.055%
8830	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	100.056%
8831	KNM GROUP BERHA	0.000%	100.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	100.057%
8833	ILSHIN SPINNING	0.000%	100.057%
8834	QINHUANGDAO POR	0.000%	100.058%
8835	SUNSPRING METAL	0.000%	100.058%
8836	MEIKO NETWORK J	0.000%	100.059%
8837	AGUAS ANDINAS S	0.000%	100.059%
8838	SVENSKA CELLULO	0.000%	100.060%
8839	YATAK VE YO	0.000%	100.060%
8840	RAYSEARCH LABOR	0.000%	100.061%
8841	SEBANG CO LTD	0.000%	100.061%
8842	ROYAL BK SCOT G	0.000%	100.062%
8843	DONGJIANG ENVIR	0.000%	100.062%
8844	UNITECH LIMITED	0.000%	100.062%
8845	ALMA MEDIA CORP	0.000%	100.063%
8846	EVA PRECISION I	0.000%	100.063%
8847	HARBOUR CENTRE	0.000%	100.064%
8848	NISSEI ASB MACH	0.000%	100.064%
8849	BOE VARITRONIX	0.000%	100.065%
8850	MARKETECH INTL	0.000%	100.065%
8851	CYBERTAN TECHNO	0.000%	100.066%
8852	GOLD ROAD RESOU	0.000%	100.066%
8853	WESTAR ENERGY I	0.000%	100.067%
8854	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	100.067%
8855	SAPPE PCL	0.000%	100.068%
8856	FIRST MINING FI	0.000%	100.068%
8857	MORY INDUSTRIES	0.000%	100.068%
8858	SAKAI HEAVY IND	0.000%	100.069%
8859	HUGEL INC	0.000%	100.069%
8860	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	100.070%
8861	STI EDUCATION S	0.000%	100.070%
8862	NIEN HSING TEXT	0.000%	100.071%
8863	ANHUI EXPRESSWA	0.000%	100.071%
8864	AEON CREDIT SER	0.000%	100.072%
8865	ACTIA GROUP	0.000%	100.072%
8866	MITSUBISHI KAKO	0.000%	100.073%
8867	LIFETECH SCIENT	0.000%	100.073%
8868	PRONEXUS INC	0.000%	100.074%
8869	PALIBURG HOLDIN	0.000%	100.074%
8870	SUGIMOTO & CO L	0.000%	100.074%
8871	KITANO CONST CO	0.000%	100.075%
8872	THURGAUER KANTO	0.000%	100.075%
8873	ICOM INCORPORAT	0.000%	100.076%
8874	NISSUI PHARM CO	0.000%	100.076%
8875	SUNGCHANG ENTER	0.000%	100.077%
8876	SPACE CO LTD	0.000%	100.077%
8877	TOVIS CO LTD	0.000%	100.078%
8878	TECK RESOURCES	0.000%	100.078%
8879	HUNG POO CONSTR	0.000%	100.079%
8880	CHUANGS CONS IN	0.000%	100.079%
8881	EUROCASH SA	0.000%	100.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	FUSION PARTNERS	0.000%	100.080%
8883	TOA OIL CO LTD	0.000%	100.080%
8884	HEUNG-A SHIPPIN	0.000%	100.081%
8885	MUCKLOW(A&J) GR	0.000%	100.081%
8886	TONICHI CARLIFE	0.000%	100.082%
8887	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	100.082%
8888	KWALITY LTD	0.000%	100.083%
8889	CHIYODA CO	0.000%	100.083%
8890	SAMSUNG ENGINEE	0.000%	100.084%
8891	I-SENS INC	0.000%	100.084%
8892	SUPALAI PCL-NVD	0.000%	100.084%
8893	JAPAN MEDICAL D	0.000%	100.085%
8894	DEUTSCHE BANK M	0.000%	100.085%
8895	EKORNES ASA	0.000%	100.086%
8896	REIS INC COMMON STOCK USD.01	0.000%	100.086%
8897	ZUIKO CORP	0.000%	100.087%
8898	DISH TV INDIA L	0.000%	100.087%
8899	SKELLERUP HOLDI	0.000%	100.088%
8900	SERVCORP	0.000%	100.088%
8901	MEDIA PRIMA BHD	0.000%	100.089%
8902	CEMENTOS ARGOS	0.000%	100.089%
8903	FEINTOOL INTERN	0.000%	100.089%
8904	SHANGHAI ZENDAI	0.000%	100.090%
8905	TUNE INS HOLDIN	0.000%	100.090%
8906	G-7 HOLDINGS IN	0.000%	100.091%
8907	HYUNDAI CORP	0.000%	100.091%
8908	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	100.092%
8909	RASSINI SAB DE	0.000%	100.092%
8910	SHINWA KAIUN	0.000%	100.093%
8911	BEIJING ENT MED	0.000%	100.093%
8912	BIMB HLDGS BERH	0.000%	100.093%
8913	ASCENCIO	0.000%	100.094%
8914	EMPERIA HOLDING	0.000%	100.094%
8915	NIPPON DENWA SH	0.000%	100.095%
8916	TOA DORO KOGYO	0.000%	100.095%
8917	F&F COMPANY	0.000%	100.096%
8918	WOORI BANK SPON ADR ADR	0.000%	100.096%
8919	SILICON WORKS	0.000%	100.097%
8920	PRIMO WATER CORP COMMON STOCK	0.000%	100.097%
8921	HSIN KUANG STEE	0.000%	100.097%
8922	ISU CHEMICAL	0.000%	100.098%
8923	TOM TAILOR HOLD	0.000%	100.098%
8924	ITC PROPERTIES	0.000%	100.099%
8925	KH VATEC	0.000%	100.099%
8926	SAMMOK S-FORM C	0.000%	100.100%
8927	JW HOLDINGS COR	0.000%	100.100%
8928	NHPC LTD	0.000%	100.101%
8929	HARIM CO LTD	0.000%	100.101%
8930	VETOQUINOL SA	0.000%	100.101%
8931	NITTO SEIKO CO	0.000%	100.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	KEPPEL TELECOM&	0.000%	100.102%
8933	NICHIDEN CORP	0.000%	100.103%
8934	ELECNOR SA	0.000%	100.103%
8935	VIRBAC	0.000%	100.104%
8936	CLS HOLDINGS PL	0.000%	100.104%
8937	KAIT	0.000%	100.105%
8938	WERELDHAVE BELG	0.000%	100.105%
8939	CARLIT HOLDINGS	0.000%	100.105%
8940	TOYO RADIATOR C	0.000%	100.106%
8941	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	100.106%
8942	BANGKOK BANK	0.000%	100.107%
8943	ASCENDAS INDIA	0.000%	100.107%
8944	TAKEEI CORPORAT	0.000%	100.108%
8945	RASA INDUSTRIES	0.000%	100.108%
8946	MODERNLAND REAL	0.000%	100.109%
8947	ICD CO LTD	0.000%	100.109%
8948	ASALEO CARE LTD	0.000%	100.109%
8949	SUMMIT R/EST HL	0.000%	100.110%
8950	CHORI CO LTD	0.000%	100.110%
8951	THYE MING INDUS	0.000%	100.111%
8952	KROSAKI CORP	0.000%	100.111%
8953	CHIA HSIN CEMEN	0.000%	100.112%
8954	RAMELIUS RESOUR	0.000%	100.112%
8955	ADO Group Ltd	0.000%	100.112%
8956	SURYA CITRA MED	0.000%	100.113%
8957	MAHLE METAL LEV	0.000%	100.113%
8958	CARLSBERG BREWE	0.000%	100.114%
8959	HUCHEMS FINE CH	0.000%	100.114%
8960	ABG SUNDAL COLL	0.000%	100.115%
8961	CIE FINANCIER T	0.000%	100.115%
8962	SINOSOFT TECHNO	0.000%	100.115%
8963	OP FINANCIAL IN	0.000%	100.116%
8964	GRUH FINANCE	0.000%	100.116%
8965	MCLEOD RUSSEL I	0.000%	100.117%
8966	EGUARANTEE INC.	0.000%	100.117%
8967	HARBIN BANK CO	0.000%	100.118%
8968	CENTURIA METROP	0.000%	100.118%
8969	NAPHTHA ISRAEL	0.000%	100.119%
8970	MITO SECURITIES	0.000%	100.119%
8971	HEVEABOARD	0.000%	100.119%
8972	ABOITIZ POWER C	0.000%	100.120%
8973	TAIKO BANK	0.000%	100.120%
8974	DFS FURNITURE L	0.000%	100.121%
8975	SAN HOLDINGS, I	0.000%	100.121%
8976	SATA SHOJI CORP	0.000%	100.122%
8977	NOVELION THERAP	0.000%	100.122%
8978	SERCO GROUP	0.000%	100.122%
8979	ACBEL POLYTECH	0.000%	100.123%
8980	RESILUX	0.000%	100.123%
8981	HADERA PAPER LT	0.000%	100.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	APCB INC	0.000%	100.124%
8983	QLIRO GROUP AB	0.000%	100.125%
8984	PAN INTL INDL	0.000%	100.125%
8985	OCEAN-LAND GROU	0.000%	100.125%
8986	NIPPON CONCRETE	0.000%	100.126%
8987	LPN DEVELOPMENT	0.000%	100.126%
8988	XINYUAN REAL ES	0.000%	100.127%
8989	AVIC INTL HOLD	0.000%	100.127%
8990	HIOKI EE CORP	0.000%	100.128%
8991	TOYO ELECTRIC	0.000%	100.128%
8992	LPKF LASER & EL	0.000%	100.128%
8993	SPARTON CORP COMMON STOCK USD1.25	0.000%	100.129%
8994	ROCKY BRANDS INC COMMON STOCK	0.000%	100.129%
8995	HANDOK PHARMS	0.000%	100.130%
8996	SABANA SHARIAH	0.000%	100.130%
8997	CHINA RESOURCES	0.000%	100.131%
8998	FOXTONS GROUP P	0.000%	100.131%
8999	CNQC INTERNATIO	0.000%	100.131%
9000	NIHON ESLEAD CO	0.000%	100.132%
9001	U-SHIN	0.000%	100.132%
9002	MQ HOLDING AB	0.000%	100.133%
9003	NAGANO BANK	0.000%	100.133%
9004	NAKAMURAYA CO L	0.000%	100.133%
9005	TOHO CO LTD	0.000%	100.134%
9006	TEIKOKU TSUSHIN	0.000%	100.134%
9007	HONG FOK CORP	0.000%	100.135%
9008	WPP AUNZ LTD	0.000%	100.135%
9009	SHINYOUNG SECS	0.000%	100.136%
9010	LOTUS BAKERIES	0.000%	100.136%
9011	SAWADA HOLDINGS	0.000%	100.136%
9012	NIHON KAGAKU SA	0.000%	100.137%
9013	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.137%
9014	KISWIRE LTD	0.000%	100.138%
9015	CONNECT GROUP	0.000%	100.138%
9016	BAYSIDE LAND CO	0.000%	100.139%
9017	SVENSKA HANDELS	0.000%	100.139%
9018	ASCENDIS HEALTH	0.000%	100.139%
9019	TOYO CORPORATIO	0.000%	100.140%
9020	SEKONIX CO LTD	0.000%	100.140%
9021	THE BASIC HOUSE	0.000%	100.141%
9022	HYUNDAI HCN CO	0.000%	100.141%
9023	SYNDICATE BANK	0.000%	100.141%
9024	PW MEDTECH GROU	0.000%	100.142%
9025	COLLINS FOOD LT	0.000%	100.142%
9026	YORK WATER CO COMMON STOCK	0.000%	100.143%
9027	JOHN LAING GROU	0.000%	100.143%
9028	VIEWWORKS CO LTD	0.000%	100.144%
9029	MAXVALU TOKAI C	0.000%	100.144%
9030	YAT SING HOLDIN	0.000%	100.144%
9031	FORMOSAN RUBBER	0.000%	100.145%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	UNION BANK OF I	0.000%	100.145%
9033	KINGSWAY FINANC	0.000%	100.146%
9034	FUJI KIKO CO LT	0.000%	100.146%
9035	CHAYANG SHENG D	0.000%	100.147%
9036	CELLNEX TELECOM	0.000%	100.147%
9037	KEYW HOLDING CORP/THE COMMON STOCK	0.000%	100.147%
9038	IWASAKI ELECTRI	0.000%	100.148%
9039	DAIHAN	0.000%	100.148%
9040	DAIHATSU DIESEL	0.000%	100.149%
9041	TORRENT POWER L	0.000%	100.149%
9042	JAPAN BUSINESS	0.000%	100.149%
9043	PHOENIX SATELLI	0.000%	100.150%
9044	SCORPIO BULKERS	0.000%	100.150%
9045	BMTC GROUP INC	0.000%	100.151%
9046	WANG ON GROUP	0.000%	100.151%
9047	CANVEST ENVIRON	0.000%	100.152%
9048	FANG HOLDINGS LTD ADR ADR	0.000%	100.152%
9049	LAGERCANTZ GRO	0.000%	100.152%
9050	SIXT LEASING AG	0.000%	100.153%
9051	TAKARA PRINTING	0.000%	100.153%
9052	TAISEI LAMICK C	0.000%	100.154%
9053	TER BEKE SA	0.000%	100.154%
9054	AUDIX CORP	0.000%	100.154%
9055	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	100.155%
9056	MACA LIMITED	0.000%	100.155%
9057	UNICHEM LABS	0.000%	100.156%
9058	ANTON OILFIELD	0.000%	100.156%
9059	SOUNDWILL HOLDI	0.000%	100.156%
9060	ENTRA ASA	0.000%	100.157%
9061	A8 DIG MUS	0.000%	100.157%
9062	INTERPARK CORP	0.000%	100.158%
9063	ATOM CORPORATIO	0.000%	100.158%
9064	PROACT IT GROUP	0.000%	100.159%
9065	EMCORE CORP COMMON STOCK	0.000%	100.159%
9066	HANIL E-HWA CO	0.000%	100.159%
9067	FUJIJURA RUBBER	0.000%	100.160%
9068	ABC ARBITRAGE	0.000%	100.160%
9069	F@N COMMUNICATI	0.000%	100.161%
9070	SHINAGAWA FUEL	0.000%	100.161%
9071	EMPEROR WATCH A	0.000%	100.161%
9072	SWORD GROUP	0.000%	100.162%
9073	CHONGKUNDANG	0.000%	100.162%
9074	CHENNAI PETROLE	0.000%	100.163%
9075	ENERGY FUELS INC COMMON STOCK	0.000%	100.163%
9076	JIANGNAN GROUP	0.000%	100.163%
9077	ESSEX BIO-TECHN	0.000%	100.164%
9078	TAKAOKA TOKO HL	0.000%	100.164%
9079	DONGWON INDUSTR	0.000%	100.165%
9080	ISC CO LTD	0.000%	100.165%
9081	BUMRUNGRAD HOPT	0.000%	100.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TAKISAWA MACHIN	0.000%	100.166%
9083	NS SHOPPING CO	0.000%	100.166%
9084	NIPPON YAKIN KO	0.000%	100.167%
9085	TAMBURI INVESTM	0.000%	100.167%
9086	LSI INDUSTRIES INC COMMON STOCK	0.000%	100.168%
9087	CIRCASSIA PHARM	0.000%	100.168%
9088	DYNAPACK INTL T	0.000%	100.168%
9089	REALORD GROUP H	0.000%	100.169%
9090	GREAT PANTHER S	0.000%	100.169%
9091	TOFAS TURK OTOM	0.000%	100.170%
9092	TPI COMPOSITES INC COMMON STOCK USD.01	0.000%	100.170%
9093	MEIWACORPORATIO	0.000%	100.170%
9094	GIGA SOLAR MAT	0.000%	100.171%
9095	TACHIKAWA CORP	0.000%	100.171%
9096	MAEZAWA KYUSO I	0.000%	100.172%
9097	MAMEZOU	0.000%	100.172%
9098	SOC BAINS DE ME	0.000%	100.172%
9099	MELBOURNE IT	0.000%	100.173%
9100	CENTURY CITY IN	0.000%	100.173%
9101	POLY CULTURE GR	0.000%	100.174%
9102	BEIJING ENTERPR	0.000%	100.174%
9103	HUNTSWORTH PLC	0.000%	100.174%
9104	GENKY STORES IN	0.000%	100.175%
9105	CONTINENTAL HLD	0.000%	100.175%
9106	GRAND BAOXIN AU	0.000%	100.176%
9107	SCHAFFNER HOLDI	0.000%	100.176%
9108	MATCH GROUP INC COMMON STOCK USD.001	0.000%	100.176%
9109	CONVOY FINANCIA	0.000%	100.177%
9110	SHANGHAI FUDAN	0.000%	100.177%
9111	LE BELIER	0.000%	100.178%
9112	KAWASAN INDS JA	0.000%	100.178%
9113	TRIVENI ENGINEE	0.000%	100.178%
9114	ASTALDI	0.000%	100.179%
9115	KUNSUL CHEM IND	0.000%	100.179%
9116	DEOLEO SA	0.000%	100.180%
9117	REGIONAL REIT L	0.000%	100.180%
9118	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	100.180%
9119	DHIPAYA INSURAN	0.000%	100.181%
9120	HUANG HSIANG CO	0.000%	100.181%
9121	ELBIT SYSTEMS L	0.000%	100.182%
9122	GLANBIA PLC	0.000%	100.182%
9123	CABCHARGE AUSTR	0.000%	100.182%
9124	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.183%
9125	CAL-COMP ELECTR	0.000%	100.183%
9126	GUN EI CHEM IND	0.000%	100.184%
9127	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	100.184%
9128	BERLI JUCKER CO	0.000%	100.184%
9129	KT CORP SP ADR ADR	0.000%	100.185%
9130	SHENYIN WANGUO(0.000%	100.185%
9131	COPEL PARANA EN	0.000%	100.186%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	HIROSE ELECTRIC	0.000%	100.186%
9133	INFRASTRUTTURE	0.000%	100.186%
9134	KAWAGISHI BRIDG	0.000%	100.187%
9135	KR A/GLASS	0.000%	100.187%
9136	COSEL CO	0.000%	100.187%
9137	MARUBUN CORP	0.000%	100.188%
9138	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	100.188%
9139	WELL SHIN TECHN	0.000%	100.189%
9140	SAM KWANG GLASS	0.000%	100.189%
9141	HONEYS CO LTD	0.000%	100.189%
9142	HOUSTON WIRE &	0.000%	100.190%
9143	BLUE DART EXPRE	0.000%	100.190%
9144	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	100.191%
9145	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	100.191%
9146	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.000%	100.191%
9147	DORO AB	0.000%	100.192%
9148	CK POWER PCL	0.000%	100.192%
9149	TOTAL ACCESS CO	0.000%	100.193%
9150	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	100.193%
9151	OSAKA ORGANIC C	0.000%	100.193%
9152	CHIPMOS TECHNOL	0.000%	100.194%
9153	SAC'S BAR HOLDI	0.000%	100.194%
9154	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	100.195%
9155	ELAN MICROELECT	0.000%	100.195%
9156	NILKAMAL	0.000%	100.195%
9157	QAF LTD	0.000%	100.196%
9158	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	100.196%
9159	HOOSIERS HOLDIN	0.000%	100.196%
9160	VITEC HLDG	0.000%	100.197%
9161	ESPRINET SPA	0.000%	100.197%
9162	SWEDISH ORPHAN	0.000%	100.198%
9163	VA TECH WABAG L	0.000%	100.198%
9164	POWER LOGICS	0.000%	100.198%
9165	TOWER BERSAMA I	0.000%	100.199%
9166	GOLDEN LAND PRO	0.000%	100.199%
9167	INTERNAP CORP COMMON STOCK USD.001	0.000%	100.200%
9168	KRS CORPORATION	0.000%	100.200%
9169	SOMBOON ADVANCE	0.000%	100.200%
9170	HANKUK CARBON C	0.000%	100.201%
9171	CLEANUP CORP	0.000%	100.201%
9172	ASIA CEMENT CHI	0.000%	100.201%
9173	IMVESCOR RESTAU	0.000%	100.202%
9174	KI-STAR REAL ES	0.000%	100.202%
9175	ORGANO	0.000%	100.203%
9176	MANI INC	0.000%	100.203%
9177	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	100.203%
9178	NOKIA CORP ADR	0.000%	100.204%
9179	BONHEUR ASA	0.000%	100.204%
9180	NZX LTD	0.000%	100.205%
9181	SK SECURITIES C	0.000%	100.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	SIAM FUTURE DEV	0.000%	100.205%
9183	KAVERI SEED CO	0.000%	100.206%
9184	ALPHA SYSTEMS I	0.000%	100.206%
9185	WIZ SOL CORR DE	0.000%	100.206%
9186	S&T DYNAMICS CO	0.000%	100.207%
9187	ACCURAY INC COMMON STOCK USD.001	0.000%	100.207%
9188	ANN JOO RESOURC	0.000%	100.208%
9189	TRANSACTION CAP	0.000%	100.208%
9190	HIRANO TECSEED	0.000%	100.208%
9191	YUSHIRO CHEMICA	0.000%	100.209%
9192	ROO HSING	0.000%	100.209%
9193	KATO WORKS CO	0.000%	100.209%
9194	EXCELSIOR MEDIC	0.000%	100.210%
9195	ISELECT LTD	0.000%	100.210%
9196	NIHON DENKEI CO	0.000%	100.211%
9197	STAR CRUISES LT	0.000%	100.211%
9198	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	100.211%
9199	XAC AUTOMATION	0.000%	100.212%
9200	KHON KAEN SUGAR	0.000%	100.212%
9201	ECLERX SERVICES	0.000%	100.213%
9202	YUSEN LOGISTICS	0.000%	100.213%
9203	HANSHIN CONSTRU	0.000%	100.213%
9204	UNION TOOL CO	0.000%	100.214%
9205	SAMICK MUSICAL	0.000%	100.214%
9206	SPARX ASSET MAN	0.000%	100.214%
9207	TELEFONICA CZEC	0.000%	100.215%
9208	THE WILL-BES &	0.000%	100.215%
9209	mitsui matsushi	0.000%	100.216%
9210	SOCOVEDA SA	0.000%	100.216%
9211	HUANENG POWER INTL SPONS ADR ADR	0.000%	100.216%
9212	MEGAWIDE CONS C	0.000%	100.217%
9213	STAMFORD LAND	0.000%	100.217%
9214	MAEZAWA KASEI I	0.000%	100.217%
9215	RINGER HUT CO L	0.000%	100.218%
9216	KERRY TJ LOGIST	0.000%	100.218%
9217	SPRING REAL EST	0.000%	100.219%
9218	CONCORD SECURIT	0.000%	100.219%
9219	MITANI SEKISAN	0.000%	100.219%
9220	HITRON TECHNOLO	0.000%	100.220%
9221	RHYTHM WATCH CO	0.000%	100.220%
9222	SYNLAIT MILK LT	0.000%	100.220%
9223	PLAZZA AG REG A	0.000%	100.221%
9224	GUJARAT PIPAVAV	0.000%	100.221%
9225	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	100.222%
9226	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	100.222%
9227	NEXEN CORPORATI	0.000%	100.222%
9228	SABAF SPA	0.000%	100.223%
9229	FLEURY MICHON	0.000%	100.223%
9230	ZUMTOBEL AG	0.000%	100.223%
9231	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	100.224%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	WAI KEE HOLDING	0.000%	100.224%
9233	ROMANDE ENERGIE	0.000%	100.224%
9234	DAIDO KOGYO CO	0.000%	100.225%
9235	JHSF PARTICIPAC	0.000%	100.225%
9236	DAIKOKUTENBUSSA	0.000%	100.226%
9237	PRICER AB	0.000%	100.226%
9238	ALI CORP	0.000%	100.226%
9239	TEST RESEARCH I	0.000%	100.227%
9240	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	100.227%
9241	SIRTEC INTERNAT	0.000%	100.227%
9242	MANZ AUTOMATION	0.000%	100.228%
9243	EIDAI CO.LTD.	0.000%	100.228%
9244	KALPATARU POWER	0.000%	100.229%
9245	TOKYO RAKUTENCH	0.000%	100.229%
9246	CEGEDIM	0.000%	100.229%
9247	TEEKAY CORP COMMON STOCK USD.001	0.000%	100.230%
9248	RIKEN TECHNOS C	0.000%	100.230%
9249	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	100.230%
9250	mitsui home co	0.000%	100.231%
9251	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	100.231%
9252	AIRPORT FACILIT	0.000%	100.231%
9253	FUJI CORP LTD/O	0.000%	100.232%
9254	KOBE BUSSAN CO	0.000%	100.232%
9255	ALPS LOGISTICS	0.000%	100.233%
9256	CTT-CORREIOS DE	0.000%	100.233%
9257	HYFLUX LTD	0.000%	100.233%
9258	TORISHIMA PUMP	0.000%	100.234%
9259	KOMATSU WALL IN	0.000%	100.234%
9260	CRAWFORD & CO	0.000%	100.234%
9261	BW PLANTATION	0.000%	100.235%
9262	CENTRAL SEC PAT	0.000%	100.235%
9263	TECHNOVATOR INT	0.000%	100.235%
9264	SBS MEDIA HOLDI	0.000%	100.236%
9265	ABLYNX NV	0.000%	100.236%
9266	HUONS CO LTD	0.000%	100.237%
9267	SHIN NIPPON AIR	0.000%	100.237%
9268	MAEDA KOSEN CO.	0.000%	100.237%
9269	NEW WORLD DEPT	0.000%	100.238%
9270	MINMETALS LAND	0.000%	100.238%
9271	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	100.238%
9272	ROSENBAUER INTE	0.000%	100.239%
9273	RAUBEX GROUP LT	0.000%	100.239%
9274	JAPAN ASIA GROU	0.000%	100.239%
9275	BAOYE GROUP CO	0.000%	100.240%
9276	ZORLU ENRJI	0.000%	100.240%
9277	INSULET CORP	0.000%	100.241%
9278	SUNCALL CORP	0.000%	100.241%
9279	SHANGHAI FUDAN-	0.000%	100.241%
9280	GAKKEN CO	0.000%	100.242%
9281	CHIHO-TIANDE GR	0.000%	100.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	CHONG KUN DANG	0.000%	100.242%
9283	LUMAX INTERNATI	0.000%	100.243%
9284	SANKYO SEIKO CO	0.000%	100.243%
9285	VIA HOLDINGS IN	0.000%	100.243%
9286	SKP RESOURCES B	0.000%	100.244%
9287	ISTYLE INC	0.000%	100.244%
9288	EHWA TECHNOLOGI	0.000%	100.244%
9289	ECZACIBASI YATI	0.000%	100.245%
9290	TSUTSUMI JEWELR	0.000%	100.245%
9291	JAPAN TRANSCITY	0.000%	100.246%
9292	TOEI ANIMATION	0.000%	100.246%
9293	IWATSUKA CONFEC	0.000%	100.246%
9294	SONAE CAPITAL S	0.000%	100.247%
9295	EAST WEST BANKI	0.000%	100.247%
9296	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	100.247%
9297	SHINAGAWA REFRA	0.000%	100.248%
9298	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	100.248%
9299	CSE GLOBAL LIMI	0.000%	100.248%
9300	ST. IVES PLC	0.000%	100.249%
9301	SPRINGLAND INTE	0.000%	100.249%
9302	FUJIKURA KASEI	0.000%	100.249%
9303	SK D&D	0.000%	100.250%
9304	BOOT BARN HOLDINGS INC COMMON STOCK	0.000%	100.250%
9305	TOSHO PRINTING	0.000%	100.251%
9306	HSIL LTD	0.000%	100.251%
9307	SICHUAN EXPRESS	0.000%	100.251%
9308	DAEHAN STEEL CO	0.000%	100.252%
9309	DISTELL GROUP L	0.000%	100.252%
9310	WALTON ADVANCED	0.000%	100.252%
9311	AUSTBROKERS HLD	0.000%	100.253%
9312	ROBERTET SA	0.000%	100.253%
9313	IC COMPANYS	0.000%	100.253%
9314	GEAR ENERGY LTD	0.000%	100.254%
9315	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	100.254%
9316	CRAWFORD & CO	0.000%	100.254%
9317	FORMOSAN UNION	0.000%	100.255%
9318	BAOZUN INC SPN ADR ADR USD.0001	0.000%	100.255%
9319	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	100.255%
9320	SHINKAWA	0.000%	100.256%
9321	AMPER SA	0.000%	100.256%
9322	LEIFHEIT AG	0.000%	100.256%
9323	FUJITA KANKO IN	0.000%	100.257%
9324	ORBIS	0.000%	100.257%
9325	HELBOR EMPREEND	0.000%	100.258%
9326	ATTACQ LTD	0.000%	100.258%
9327	ELNUSA TBK	0.000%	100.258%
9328	KEE TAI PROPERT	0.000%	100.259%
9329	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	100.259%
9330	UNIFIN FINANCI	0.000%	100.259%
9331	MODETOUR NETWOR	0.000%	100.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	YACHIYO INDUS C	0.000%	100.260%
9333	CN T L GAS	0.000%	100.260%
9334	DONGSUNG HOLDIN	0.000%	100.261%
9335	YOUNG POONG COR	0.000%	100.261%
9336	EXCEL CO LTD	0.000%	100.261%
9337	VINY THAI	0.000%	100.262%
9338	CHUNGHWA PICTUR	0.000%	100.262%
9339	NICK SCALI LTD	0.000%	100.262%
9340	RENO DE MEDICI	0.000%	100.263%
9341	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	100.263%
9342	NORWAY ROYAL SA	0.000%	100.263%
9343	OTONOMY INC COMMON STOCK USD.001	0.000%	100.264%
9344	HUDACO INDUSTRI	0.000%	100.264%
9345	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	100.265%
9346	NEOWIZ CORP	0.000%	100.265%
9347	JAPAN KENZAI CO	0.000%	100.265%
9348	JAGRAN PRAKASHA	0.000%	100.266%
9349	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	100.266%
9350	DALIAN PORT (PD	0.000%	100.266%
9351	GAFISA SA	0.000%	100.267%
9352	REALIA BUSINESS	0.000%	100.267%
9353	NICOX	0.000%	100.267%
9354	CLEAR CHANNEL O	0.000%	100.268%
9355	YONDENKO CORP	0.000%	100.268%
9356	TAIWAN FU HSING	0.000%	100.268%
9357	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	100.269%
9358	SAFEWAY INC	0.000%	100.269%
9359	ENDO LIGHTING C	0.000%	100.269%
9360	TAKANA CO LTD	0.000%	100.270%
9361	UCO BANK	0.000%	100.270%
9362	WARSAW STOCK EX	0.000%	100.270%
9363	EQT HOLDINGS LT	0.000%	100.271%
9364	ICHIKEN CO LTD	0.000%	100.271%
9365	AXTEL SAB DE CV	0.000%	100.271%
9366	RIGHT-ON CO	0.000%	100.272%
9367	GETIN NOBLE BA	0.000%	100.272%
9368	G SHANK ENTERPR	0.000%	100.272%
9369	KSB AG	0.000%	100.273%
9370	ODELIC CO LTD	0.000%	100.273%
9371	DIRECT INSURANC	0.000%	100.273%
9372	HOPEFLUENT GP H	0.000%	100.274%
9373	NAGAWA CO LTD	0.000%	100.274%
9374	TIGA PILAR SEJA	0.000%	100.274%
9375	KLCC PROPERTY H	0.000%	100.275%
9376	TIPTREE INC COMMON STOCK USD.001	0.000%	100.275%
9377	BANK BUKOPIN PT	0.000%	100.275%
9378	ACTER CO LTD	0.000%	100.276%
9379	YAMATANE CORP N	0.000%	100.276%
9380	PLANET PAYMENT	0.000%	100.277%
9381	LAURENT-PERRIER	0.000%	100.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	NIPPON KANZAI C	0.000%	100.277%
9383	NZ REFINING CO	0.000%	100.278%
9384	KOREA ALCOHOL I	0.000%	100.278%
9385	SAMART CORP PCL	0.000%	100.278%
9386	KINKI NIPPON TO	0.000%	100.279%
9387	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	100.279%
9388	EVERGREEN INTL	0.000%	100.279%
9389	HEXAGON COMPOSI	0.000%	100.280%
9390	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	100.280%
9391	NOMURA CO LTD	0.000%	100.280%
9392	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	100.281%
9393	TECNISA SA	0.000%	100.281%
9394	RECRM RESEARCH	0.000%	100.281%
9395	KSL HLDGS BERHA	0.000%	100.282%
9396	TUNIU CORP SPON ADR ADR USD.0001	0.000%	100.282%
9397	TOMOE ENGINEERI	0.000%	100.282%
9398	MIE KOTSU GP HL	0.000%	100.283%
9399	MAXIM POWER COR	0.000%	100.283%
9400	OCTODEC	0.000%	100.283%
9401	MOIL LTD	0.000%	100.284%
9402	BIOTEST AG	0.000%	100.284%
9403	SENSHUKAI CO	0.000%	100.284%
9404	DUSTIN GROUP AB	0.000%	100.285%
9405	GUNNEBO AB	0.000%	100.285%
9406	ELECTRICITY GEN	0.000%	100.285%
9407	IL&FS TRANSPORT	0.000%	100.286%
9408	AVON RUBBER	0.000%	100.286%
9409	ACNB CORP COMMON STOCK USD2.5	0.000%	100.286%
9410	TMAC RESOURCES	0.000%	100.287%
9411	COUNTRYWIDE	0.000%	100.287%
9412	TOP FRONTIER IN	0.000%	100.287%
9413	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	100.288%
9414	STRATTEC SECURI	0.000%	100.288%
9415	CIVEO CORP	0.000%	100.288%
9416	FIELDS CORP	0.000%	100.289%
9417	EMPRESA DE ENER	0.000%	100.289%
9418	LEADCORP (THE)	0.000%	100.289%
9419	ASAHI PRINT	0.000%	100.290%
9420	ANADOLU SIGORTA	0.000%	100.290%
9421	ELECTRA CONSUME	0.000%	100.290%
9422	HISAMITSU PHARM	0.000%	100.291%
9423	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	100.291%
9424	SINDO RICOH	0.000%	100.291%
9425	DAISHINKU CORP	0.000%	100.292%
9426	GODREJ PROPERTI	0.000%	100.292%
9427	CYIENT LIMITED	0.000%	100.292%
9428	NISHIKAWA RUBBE	0.000%	100.293%
9429	TOMORROW FOCUS	0.000%	100.293%
9430	CHINA PIONEER P	0.000%	100.293%
9431	KARO PHARMA AB	0.000%	100.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	JINDAL	0.000%	100.294%
9433	CSG LIMITED	0.000%	100.294%
9434	CLEAR MEDIA	0.000%	100.294%
9435	HKC HOLDINGS LT	0.000%	100.295%
9436	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	100.295%
9437	MAISONS FRANCE	0.000%	100.295%
9438	OIL INDIA LTD	0.000%	100.296%
9439	DOTTIKON ES HOL	0.000%	100.296%
9440	MACROGENICS INC COMMON STOCK USD.01	0.000%	100.296%
9441	ORION CORP	0.000%	100.297%
9442	CHONGQING MACHI	0.000%	100.297%
9443	DONGWON FOOD& B	0.000%	100.297%
9444	SUPALAI PCL WTS	0.000%	100.298%
9445	BOUSTEAD SINGAP	0.000%	100.298%
9446	ADCORP HLDGS	0.000%	100.298%
9447	PUBLIC FINANCIA	0.000%	100.299%
9448	TA GLOBAL BHD	0.000%	100.299%
9449	YESCO CO LTD	0.000%	100.299%
9450	ROJANA INDUSTRI	0.000%	100.300%
9451	RM PLC	0.000%	100.300%
9452	PCM INC COMMON STOCK USD.001	0.000%	100.300%
9453	REGINA MIRACLE	0.000%	100.301%
9454	FOURLIS S.A.	0.000%	100.301%
9455	GRUPO SANDBORNS	0.000%	100.301%
9456	BERJAYA ASSETS	0.000%	100.302%
9457	IEI INTEGRATION	0.000%	100.302%
9458	SHIN NIPPON BIO	0.000%	100.302%
9459	3M INDIA LTD	0.000%	100.303%
9460	KONOSHIMA CHEMI	0.000%	100.303%
9461	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	100.303%
9462	MALAYAN FLOUR M	0.000%	100.304%
9463	UNITED SPIRITS	0.000%	100.304%
9464	BOURBON SA	0.000%	100.304%
9465	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	100.305%
9466	RASSINI SAB DE	0.000%	100.305%
9467	REPCO HOME FINA	0.000%	100.305%
9468	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	100.306%
9469	FLUIDRA SA	0.000%	100.306%
9470	BORUSAN BORU	0.000%	100.306%
9471	DECMIL GROUP LT	0.000%	100.306%
9472	KAWASHO GECOSS	0.000%	100.307%
9473	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	100.307%
9474	JMS CO	0.000%	100.307%
9475	VIEL ET COMPAGN	0.000%	100.308%
9476	RF-LINK SYSTEM	0.000%	100.308%
9477	ULKER BISKUVI S	0.000%	100.308%
9478	YTL POWER INTL	0.000%	100.309%
9479	RAFFLES EDUCATI	0.000%	100.309%
9480	KANEKO SEEDS CO	0.000%	100.309%
9481	EL.EN. SPA	0.000%	100.310%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	THAI STANLEY EL	0.000%	100.310%
9483	NIPPON HUME PIP	0.000%	100.310%
9484	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.311%
9485	CENTRAL AUTO	0.000%	100.311%
9486	E1 CORPORATION	0.000%	100.311%
9487	STAR MICA CO LT	0.000%	100.312%
9488	TNPL	0.000%	100.312%
9489	CHANG WAH ELECT	0.000%	100.312%
9490	SARAWAK OIL PAL	0.000%	100.313%
9491	JAPAN DRILLING	0.000%	100.313%
9492	TEXCELL	0.000%	100.313%
9493	ROTTNEROS AB	0.000%	100.313%
9494	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	100.314%
9495	AKER AMERICAN S	0.000%	100.314%
9496	BK OF GREECE	0.000%	100.314%
9497	ALTECH CORP	0.000%	100.315%
9498	SUN-WA TECHNOS	0.000%	100.315%
9499	PEGASUS HAVA TA	0.000%	100.315%
9500	NATORI CO LTD	0.000%	100.316%
9501	NEXTURN	0.000%	100.316%
9502	ES-CON JAPAN LT	0.000%	100.316%
9503	BANQUE CANTONAL	0.000%	100.317%
9504	KAWASUMI LABS I	0.000%	100.317%
9505	BELL SYSTEM24 H	0.000%	100.317%
9506	MOBILEZONE HOLD	0.000%	100.318%
9507	BALMER LAWRIE	0.000%	100.318%
9508	YASHILI INTL HL	0.000%	100.318%
9509	CATHEDRAL ENERG	0.000%	100.319%
9510	CHUO SPRING CO	0.000%	100.319%
9511	SECHE ENVIRONNE	0.000%	100.319%
9512	DONGWHA PHARM.C	0.000%	100.319%
9513	HIGHLIGHT COMMU	0.000%	100.320%
9514	REALNETWORKS INC COMMON STOCK USD.001	0.000%	100.320%
9515	HK INTL CONSTR	0.000%	100.320%
9516	AGUNG PODOMORO	0.000%	100.321%
9517	MERAFAE RESOURCE	0.000%	100.321%
9518	MONGOLIAN MININ	0.000%	100.321%
9519	WOONGJIN HOLDIN	0.000%	100.322%
9520	TONG-TAI MACHIN	0.000%	100.322%
9521	RION CO LTD	0.000%	100.322%
9522	ENERGY RESOURCE	0.000%	100.323%
9523	LINGKARAN TRANS	0.000%	100.323%
9524	STRAITS TRADING	0.000%	100.323%
9525	WORLDLINE	0.000%	100.324%
9526	DHAMPUR SUGAR M	0.000%	100.324%
9527	HOME INVEST BEL	0.000%	100.324%
9528	ITALIAN-THAI DE	0.000%	100.324%
9529	SRG TAKAMI	0.000%	100.325%
9530	INDS BACHOCO SA	0.000%	100.325%
9531	SUNGSHIN CEMENT	0.000%	100.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	AEON CO. (M) BH	0.000%	100.326%
9533	PORTOBELLO SA	0.000%	100.326%
9534	SINYI REALTY IN	0.000%	100.326%
9535	CHAMBAL FER	0.000%	100.327%
9536	BANK OF KAOHSIU	0.000%	100.327%
9537	AMVIG HOLDINGS	0.000%	100.327%
9538	TUNAS BARU LAMP	0.000%	100.328%
9539	OLVI	0.000%	100.328%
9540	MARUFUJI SHEET	0.000%	100.328%
9541	VAN DE VELDE	0.000%	100.328%
9542	JUKEN SANGYO CO	0.000%	100.329%
9543	WEIKENGIndustr	0.000%	100.329%
9544	ALTICE NV	0.000%	100.329%
9545	FINDEL	0.000%	100.330%
9546	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	100.330%
9547	POLETOWIN PITCR	0.000%	100.330%
9548	CIMSA	0.000%	100.331%
9549	TARSUS GROUP PL	0.000%	100.331%
9550	DAE-IL CORP	0.000%	100.331%
9551	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	100.332%
9552	YUME INC COMMON STOCK USD.001	0.000%	100.332%
9553	AROTECH CORP COMMON STOCK USD.01	0.000%	100.332%
9554	VITEC GROUP	0.000%	100.332%
9555	SUMMIT ASCENT H	0.000%	100.333%
9556	SCALES CORP LTD	0.000%	100.333%
9557	SAMPO CORP	0.000%	100.333%
9558	CHINA LNG GROUP	0.000%	100.334%
9559	HAP SENG PLANTA	0.000%	100.334%
9560	KARDEMIR KARABU	0.000%	100.334%
9561	CHINA NEW TOWN	0.000%	100.335%
9562	ENKA INSAAT VE	0.000%	100.335%
9563	YUANSHENGTAI DA	0.000%	100.335%
9564	UBM DEVELOPMENT	0.000%	100.335%
9565	FAR EAST ORCH	0.000%	100.336%
9566	CONTROLADORA VUELA CIA ADR ADR	0.000%	100.336%
9567	EVEREST TEXTILE	0.000%	100.336%
9568	SIME DARBY PROP	0.000%	100.337%
9569	AVANCE GAS HOLD	0.000%	100.337%
9570	SEPTENI CO LTD	0.000%	100.337%
9571	OHASHI TECHNICA	0.000%	100.338%
9572	ENERGIEDIENST H	0.000%	100.338%
9573	DAITO BANK	0.000%	100.338%
9574	SEOBU T&D	0.000%	100.338%
9575	UNIVERSE INTERN	0.000%	100.339%
9576	GREEN CROSS COR	0.000%	100.339%
9577	INABA SEISAKUSH	0.000%	100.339%
9578	NIPPON CHEMIPHA	0.000%	100.340%
9579	FLEETWOOD CORP	0.000%	100.340%
9580	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	100.340%
9581	GRUPO LALA SAB	0.000%	100.340%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	SAMYUNG TRA	0.000%	100.341%
9583	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	100.341%
9584	KYUNGBANG LTD	0.000%	100.341%
9585	JEOL	0.000%	100.342%
9586	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	100.342%
9587	SEOYEON CO	0.000%	100.342%
9588	ALL RING	0.000%	100.343%
9589	ARGO GRAPHICS I	0.000%	100.343%
9590	OZNER WATER INT	0.000%	100.343%
9591	HIRAKAWA HEWTEC	0.000%	100.343%
9592	TTW PUBLIC COMP	0.000%	100.344%
9593	BAY ENERGY LTD	0.000%	100.344%
9594	CHINA VAST INDU	0.000%	100.344%
9595	HOKURIKU ELECTR	0.000%	100.345%
9596	GRUPO ARGOS S.A	0.000%	100.345%
9597	TONLY ELECTRONI	0.000%	100.345%
9598	COLLECTION HOUS	0.000%	100.345%
9599	MANGALORE REF &	0.000%	100.346%
9600	TOMOE CORP	0.000%	100.346%
9601	DATA#3 LTD	0.000%	100.346%
9602	GL LTD	0.000%	100.347%
9603	DCM SHRIRAM LTD	0.000%	100.347%
9604	SHOFU INC	0.000%	100.347%
9605	ALVIVA HOLDINGS	0.000%	100.348%
9606	YOKOWO CO LTD	0.000%	100.348%
9607	FUSO PHARM	0.000%	100.348%
9608	INNER MONGOLIA	0.000%	100.348%
9609	ELITEGROUP COMP	0.000%	100.349%
9610	MAHINDRA CIE AU	0.000%	100.349%
9611	WOONGJIN THINKB	0.000%	100.349%
9612	KONAKA CO LTD	0.000%	100.350%
9613	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	100.350%
9614	NISSIN FOOD HOL	0.000%	100.350%
9615	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	100.350%
9616	PRIMA INDUSTRIE	0.000%	100.351%
9617	NORDJYSKE BANK	0.000%	100.351%
9618	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	100.351%
9619	TRAVELZOO COMMON STOCK USD.01	0.000%	100.352%
9620	NET INSIGHT	0.000%	100.352%
9621	D&L INDUSTRIES	0.000%	100.352%
9622	CAC CORPORATION	0.000%	100.352%
9623	SILVER CHEF LTD	0.000%	100.353%
9624	OPTEX COMPANY	0.000%	100.353%
9625	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	100.353%
9626	NUSANTARA INFRA	0.000%	100.354%
9627	HARMONICARE MED	0.000%	100.354%
9628	IBSTOCK PLC	0.000%	100.354%
9629	ZONGTAI REAL ES	0.000%	100.354%
9630	PICANOL	0.000%	100.355%
9631	KPX CHEMICAL	0.000%	100.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	SUBARU ENTERPRI	0.000%	100.355%
9633	CSS INDUSTRIES	0.000%	100.356%
9634	ASIA HOLDINGS C	0.000%	100.356%
9635	JAPFA LTD	0.000%	100.356%
9636	KOREA DISTRICT	0.000%	100.356%
9637	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	100.357%
9638	MARUSAN SECUR	0.000%	100.357%
9639	TAUNG GOLD INTE	0.000%	100.357%
9640	MAOYE INTL HOLD	0.000%	100.358%
9641	WEST HOLDINGS C	0.000%	100.358%
9642	OSTASIATISKE KO	0.000%	100.358%
9643	CROWN CONFECTIO	0.000%	100.358%
9644	SANSEI YUSOKI C	0.000%	100.359%
9645	MAX INDIA LTD/N	0.000%	100.359%
9646	LIPPO CHINA RES	0.000%	100.359%
9647	MK RESTAURANT G	0.000%	100.360%
9648	DONGYANG GANGCH	0.000%	100.360%
9649	DO & CO AG	0.000%	100.360%
9650	MIWON SC	0.000%	100.360%
9651	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	100.361%
9652	SHANGHAI PRIME	0.000%	100.361%
9653	KOZA ALTIN ISLE	0.000%	100.361%
9654	S-CONNECT CO LT	0.000%	100.362%
9655	KEYSTONE GL	0.000%	100.362%
9656	STALPRODUKT SA	0.000%	100.362%
9657	GODFREY PHILLIP	0.000%	100.362%
9658	CHUN YUAN STEEL	0.000%	100.363%
9659	COLABOR GROUP I	0.000%	100.363%
9660	YAMAMURA GLASS	0.000%	100.363%
9661	HAINAN MEILAN A	0.000%	100.363%
9662	OCEAN PLASTICS	0.000%	100.364%
9663	SYNTHOS SA	0.000%	100.364%
9664	MEGA 1ST CORP B	0.000%	100.364%
9665	GOOD-YEAR	0.000%	100.365%
9666	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	100.365%
9667	BOC AVIATION LT	0.000%	100.365%
9668	NAVA BHARAT VEN	0.000%	100.365%
9669	CHINA ENERGINE	0.000%	100.366%
9670	NIHON PLAST CO	0.000%	100.366%
9671	TERAOKA SEISAKU	0.000%	100.366%
9672	NOZAWA CORP	0.000%	100.367%
9673	INFORMATION SVC	0.000%	100.367%
9674	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	100.367%
9675	KINGS TOWN CONS	0.000%	100.367%
9676	SHINSEGAE ENGIN	0.000%	100.368%
9677	TAKIHYO CO LTD	0.000%	100.368%
9678	ICHIBANYA CO LT	0.000%	100.368%
9679	GRUPPO MUTUIONL	0.000%	100.368%
9680	THAIKOM PUBLIC	0.000%	100.369%
9681	REJECT SHOP LTD	0.000%	100.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	MBT FINANCIAL CORP COMMON STOCK	0.000%	100.369%
9683	COOKPAD INC	0.000%	100.370%
9684	POLYMET MINING	0.000%	100.370%
9685	ANGLO-EASTN PLA	0.000%	100.370%
9686	VECTOR	0.000%	100.370%
9687	CHINESE MARITIM	0.000%	100.371%
9688	OVER FIFTY GP L	0.000%	100.371%
9689	SPORTON INTERNA	0.000%	100.371%
9690	DONG AH TIRE&RU	0.000%	100.371%
9691	NIHON DEMPA KOG	0.000%	100.372%
9692	SPROTT RESOURCE	0.000%	100.372%
9693	UNITED UTILITIE	0.000%	100.372%
9694	HIRAMATSU INC	0.000%	100.373%
9695	PROTO CORP	0.000%	100.373%
9696	COMP ENG & CONS	0.000%	100.373%
9697	HILAN LTD	0.000%	100.373%
9698	DAISYO CORP	0.000%	100.374%
9699	S&T HOLDINGS CO	0.000%	100.374%
9700	HINDUSTAN CONST	0.000%	100.374%
9701	SINTEX INDUSTRI	0.000%	100.374%
9702	WESTPORTS HOLDI	0.000%	100.375%
9703	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	100.375%
9704	EASTERN WATER R	0.000%	100.375%
9705	INUI GLOBAL LOG	0.000%	100.376%
9706	PYEONG HWA AUTO	0.000%	100.376%
9707	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	100.376%
9708	NICKEL ASIA COR	0.000%	100.376%
9709	TOKYO ELECTRON	0.000%	100.377%
9710	HAITAI CONFECTI	0.000%	100.377%
9711	AXWAY SOFTWARE	0.000%	100.377%
9712	RAMI LEVI CHAIN	0.000%	100.377%
9713	JOBAN KOSAN CO	0.000%	100.378%
9714	TDC SOFTWARE EN	0.000%	100.378%
9715	TAMURA TAIKO HL	0.000%	100.378%
9716	PLAYMATES HOLDI	0.000%	100.378%
9717	EXFO INC	0.000%	100.379%
9718	SHIN POONG PHAR	0.000%	100.379%
9719	SH LA CHAP	0.000%	100.379%
9720	YUKEN KOGYO	0.000%	100.380%
9721	MOROZOFF LIMITE	0.000%	100.380%
9722	ALROV PROPERTIE	0.000%	100.380%
9723	ASPO OYJ	0.000%	100.380%
9724	FUKOKU CO LTD	0.000%	100.381%
9725	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	100.381%
9726	HANSAE YES24 HO	0.000%	100.381%
9727	INDOFOOD AGRI R	0.000%	100.381%
9728	OUE COMMERCIAL	0.000%	100.382%
9729	AP EAGERS LTD	0.000%	100.382%
9730	SINGHA ESTATE P	0.000%	100.382%
9731	NOCIL LTD	0.000%	100.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	MELCO HOLDINGS	0.000%	100.383%
9733	INDOSAT TBK PT	0.000%	100.383%
9734	TIME TECHNO	0.000%	100.383%
9735	1ST SHANGHAI IN	0.000%	100.384%
9736	XTREME DRILLING	0.000%	100.384%
9737	GRUPO HSF	0.000%	100.384%
9738	SHAPIR ENGINEER	0.000%	100.384%
9739	BOMBAY RAYON FA	0.000%	100.385%
9740	LUNG KEE(BERMUD	0.000%	100.385%
9741	CHUGAI RO CO LT	0.000%	100.385%
9742	SUHEUNG CAPSULE	0.000%	100.385%
9743	ZUKEN INC	0.000%	100.386%
9744	INTERSERVE PLC	0.000%	100.386%
9745	PARKER CORP	0.000%	100.386%
9746	ROYAL BAFOKENG	0.000%	100.386%
9747	FLOW TRADERS	0.000%	100.387%
9748	FIBRA SHOP PORT	0.000%	100.387%
9749	CIA ENERGET CEA	0.000%	100.387%
9750	GCA SAVVIAN COR	0.000%	100.387%
9751	KUOYANG CONSTRU	0.000%	100.388%
9752	ELEMENTIA SAB D	0.000%	100.388%
9753	MONASH IVF GRP	0.000%	100.388%
9754	JAPAN FOUNDTN E	0.000%	100.388%
9755	ALARKO HOLDINGS	0.000%	100.389%
9756	DAEKYO	0.000%	100.389%
9757	NEDAP(NED APP)N	0.000%	100.389%
9758	KEPCO ENGINEERI	0.000%	100.390%
9759	VOCENTO	0.000%	100.390%
9760	PACIFIC CENTURY	0.000%	100.390%
9761	SAM JIN PHARM	0.000%	100.390%
9762	ITALTILE	0.000%	100.391%
9763	GILAT SATELLITE	0.000%	100.391%
9764	TOC CO	0.000%	100.391%
9765	YAMAYA CO	0.000%	100.391%
9766	GFPT PCL	0.000%	100.392%
9767	CAYMAN ENGLE Y I	0.000%	100.392%
9768	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	100.392%
9769	ACAL	0.000%	100.392%
9770	CYBEROPTICS CORP COMMON STOCK	0.000%	100.393%
9771	AINSWORTH GAME	0.000%	100.393%
9772	PRG-SCHULTZ INT	0.000%	100.393%
9773	GUANGDONG LAND	0.000%	100.393%
9774	PREMIER MARKETI	0.000%	100.394%
9775	VANTAGE INTERNA	0.000%	100.394%
9776	SAMCHULLY	0.000%	100.394%
9777	DEL MONTE PACIF	0.000%	100.394%
9778	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	100.395%
9779	SRV GROUP OYJ	0.000%	100.395%
9780	PSI AG GESELL F	0.000%	100.395%
9781	KERUR HOLDINGS	0.000%	100.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ESCALADE INC COMMON STOCK	0.000%	100.396%
9783	SURYA SEMESTA I	0.000%	100.396%
9784	N.W BIO	0.000%	100.396%
9785	FURYU CORP	0.000%	100.396%
9786	GRANA Y MONTERO SA SPON ADR ADR	0.000%	100.397%
9787	LUBY'S INC.	0.000%	100.397%
9788	HIMATSINGKA SEI	0.000%	100.397%
9789	SIEMENS INDIA L	0.000%	100.397%
9790	MANDARIN ORIENT	0.000%	100.398%
9791	VP PLC	0.000%	100.398%
9792	KOJIMA	0.000%	100.398%
9793	REGIONAL CONT L	0.000%	100.398%
9794	VICTORIA PARK A	0.000%	100.399%
9795	CJ HELLOVISION	0.000%	100.399%
9796	HYUNDAI ENGINEE	0.000%	100.399%
9797	FOLLI FOLLIE GP	0.000%	100.399%
9798	HONWORLD GROUP	0.000%	100.400%
9799	FAITH INC	0.000%	100.400%
9800	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	100.400%
9801	SARKUYSAN ELEKT	0.000%	100.400%
9802	NICHIEI CO	0.000%	100.401%
9803	A H BELO CORP A COMMON STOCK USD.01	0.000%	100.401%
9804	INTER PARFUMS	0.000%	100.401%
9805	FUTURE SYSTEMS	0.000%	100.401%
9806	SEOHAN CO LTD	0.000%	100.402%
9807	SAN SHING FASTE	0.000%	100.402%
9808	SOFT-WORLD INTL	0.000%	100.402%
9809	BANGKOK AVIAT F	0.000%	100.402%
9810	CTI ENGINEERING	0.000%	100.403%
9811	HANKOOK SHELL O	0.000%	100.403%
9812	GRUPO SECURITY	0.000%	100.403%
9813	GADANG HOLDINGS	0.000%	100.403%
9814	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	100.404%
9815	OHB SE	0.000%	100.404%
9816	SHIRE PLC ADR	0.000%	100.404%
9817	MOTHERCARE	0.000%	100.404%
9818	ANADOLU CAM	0.000%	100.405%
9819	MUGEN ESTATE CO	0.000%	100.405%
9820	SAKAI OVEX CO L	0.000%	100.405%
9821	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	100.405%
9822	SHUNFENG INTL C	0.000%	100.406%
9823	SUMINOE TEXTILE	0.000%	100.406%
9824	BUFAB AB	0.000%	100.406%
9825	LOW & BONAR PLC	0.000%	100.406%
9826	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	100.407%
9827	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	100.407%
9828	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	100.407%
9829	TOSHO CO LTD	0.000%	100.407%
9830	MOTONIC CORP	0.000%	100.408%
9831	PYI CORPORATION	0.000%	100.408%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	CARILLION	0.000%	100.408%
9833	ASIA CEMENT CO	0.000%	100.408%
9834	WHA CORP PCL	0.000%	100.409%
9835	DAIICHI KENSETS	0.000%	100.409%
9836	TAMA HOME CO LT	0.000%	100.409%
9837	ZIGNAGO VETRO S	0.000%	100.409%
9838	BUND CENTER INV	0.000%	100.410%
9839	CHINA POWER CLE	0.000%	100.410%
9840	SHELL REFINING(0.000%	100.410%
9841	HONGKONG CHINES	0.000%	100.410%
9842	PLAYMATES TOYS	0.000%	100.411%
9843	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	100.411%
9844	BHAKTI INVESTAM	0.000%	100.411%
9845	BRASILAGRO	0.000%	100.411%
9846	CITIC DAMENG HO	0.000%	100.412%
9847	TRIDENT LTD/IND	0.000%	100.412%
9848	ROBINSON PCL	0.000%	100.412%
9849	AFRICA ISRAEL P	0.000%	100.412%
9850	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	100.413%
9851	SHOBUNSHA PUB I	0.000%	100.413%
9852	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	100.413%
9853	AMIYAKI TEI CO	0.000%	100.413%
9854	BOER POWER HOLD	0.000%	100.414%
9855	HANEDA ZENITH H	0.000%	100.414%
9856	PARTNERS REAL E	0.000%	100.414%
9857	KURIYAMA HOLDIN	0.000%	100.414%
9858	BEIJING JINGNEN	0.000%	100.414%
9859	PTG ENERGY PCL	0.000%	100.415%
9860	ALBARAKA TURK K	0.000%	100.415%
9861	OKK CORP	0.000%	100.415%
9862	NITTO FC CO	0.000%	100.415%
9863	KINGMAKER FOOTW	0.000%	100.416%
9864	MAGMA FINCORP L	0.000%	100.416%
9865	UNION BK OF TAI	0.000%	100.416%
9866	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	100.416%
9867	STADIO HOLDINGS	0.000%	100.417%
9868	LIPPO CIKARANG	0.000%	100.417%
9869	ELLAKTOR SA	0.000%	100.417%
9870	AMBASSADOR HOTE	0.000%	100.417%
9871	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	100.418%
9872	YC CO LTD	0.000%	100.418%
9873	ATENOR	0.000%	100.418%
9874	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	100.418%
9875	SRI SPORTS LIM1	0.000%	100.419%
9876	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	100.419%
9877	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	100.419%
9878	SANDOWN CAPITAL	0.000%	100.419%
9879	BRAEMAR SHIPPIN	0.000%	100.419%
9880	MITSUBISHI RESE	0.000%	100.420%
9881	MICRONICS JAPAN	0.000%	100.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	VIVA INDUSTRIAL	0.000%	100.420%
9883	HY LOK	0.000%	100.420%
9884	VIOHALCO SA	0.000%	100.421%
9885	VECIMA NETWORKS	0.000%	100.421%
9886	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	100.421%
9887	PLDT INC SPON ADR ADR	0.000%	100.421%
9888	COPEL PARANA EN	0.000%	100.422%
9889	MCPHERSONS LTD	0.000%	100.422%
9890	SECOM JOSHINETS	0.000%	100.422%
9891	CICOR TECHNOLOG	0.000%	100.422%
9892	XXL ASA	0.000%	100.423%
9893	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	100.423%
9894	ADDLIFE AB	0.000%	100.423%
9895	J.B. CHEM	0.000%	100.423%
9896	SEACHANGE INTL	0.000%	100.423%
9897	FIRST STEAMSHIP	0.000%	100.424%
9898	SFP DINING	0.000%	100.424%
9899	KOMEHYO	0.000%	100.424%
9900	GEM DIAMONDS	0.000%	100.424%
9901	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	100.425%
9902	PINE CLIFF ENER	0.000%	100.425%
9903	NICE INFORMATIO	0.000%	100.425%
9904	NOBLE GROUP LTD	0.000%	100.425%
9905	CHINOOK ENERGY	0.000%	100.425%
9906	EUSKALTEL SA	0.000%	100.426%
9907	FIREEYE INC COMMON STOCK USD.0001	0.000%	100.426%
9908	ELANDERS AB	0.000%	100.426%
9909	VON ROLL HOLDIN	0.000%	100.426%
9910	HUVIS CORP	0.000%	100.427%
9911	BEIJINGWEST IND	0.000%	100.427%
9912	CELLCOM ISRAEL	0.000%	100.427%
9913	BCO DESIO E BRI	0.000%	100.427%
9914	MIX TELEMATICS	0.000%	100.428%
9915	TECHNOTRANS AG	0.000%	100.428%
9916	SERVICE STREAM	0.000%	100.428%
9917	WILMINGTON GROU	0.000%	100.428%
9918	PFSWEB INC COMMON STOCK USD.001	0.000%	100.428%
9919	LINEDATA SERVIC	0.000%	100.429%
9920	SINCERE WATCH H	0.000%	100.429%
9921	KOBE ELECTRIC R	0.000%	100.429%
9922	AREZZO INDUSTRI	0.000%	100.429%
9923	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	100.430%
9924	FNM SPA	0.000%	100.430%
9925	RATCHABURI ELEC	0.000%	100.430%
9926	HARUM ENERGY TB	0.000%	100.430%
9927	VISTULA GROUP S	0.000%	100.430%
9928	HUISHANG BANK C	0.000%	100.431%
9929	AMERIGO RESOURC	0.000%	100.431%
9930	SPRINGS GLOBAL	0.000%	100.431%
9931	RHODES FOOD GRO	0.000%	100.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.432%
9933	JK CEMENTS LTD	0.000%	100.432%
9934	POS MALAYSIA	0.000%	100.432%
9935	ASESOR DE ACTIV	0.000%	100.432%
9936	CRUCIALTEC CO L	0.000%	100.433%
9937	GLACIER MEDIA I	0.000%	100.433%
9938	YIZHENG CHEM FI	0.000%	100.433%
9939	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	100.433%
9940	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	100.433%
9941	PARIS MIKI INC	0.000%	100.434%
9942	TOUNG LOONG TEX	0.000%	100.434%
9943	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	100.434%
9944	ITFOR INC	0.000%	100.434%
9945	GENIE ENERGY LTD B COMMON STOCK	0.000%	100.434%
9946	SINMAG BAKERY M	0.000%	100.435%
9947	WONDERFUL SKY F	0.000%	100.435%
9948	BRIGADE ENTERPR	0.000%	100.435%
9949	BIG SHOPPING CE	0.000%	100.435%
9950	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	100.436%
9951	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	100.436%
9952	HKSCAN OYJ	0.000%	100.436%
9953	NESCO LTD	0.000%	100.436%
9954	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	100.436%
9955	SUMITOMO PRECIS	0.000%	100.437%
9956	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	100.437%
9957	BLACK BOX CORP	0.000%	100.437%
9958	NEW HOPE CORP	0.000%	100.437%
9959	KG CHEMICAL COR	0.000%	100.438%
9960	METRO KAJANG HL	0.000%	100.438%
9961	TOTTORI BANK	0.000%	100.438%
9962	ID LOGISTICS GR	0.000%	100.438%
9963	GEO ENERGY RESO	0.000%	100.438%
9964	FURSYS	0.000%	100.439%
9965	KEIYU CO., LTD	0.000%	100.439%
9966	MECHEL PJSC SPONSORED ADR ADR	0.000%	100.439%
9967	TIVOLI A/S	0.000%	100.439%
9968	INTEGRAL DIAGNO	0.000%	100.439%
9969	KEY TRONIC CORP COMMON STOCK	0.000%	100.440%
9970	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	100.440%
9971	KEYANG ELEC	0.000%	100.440%
9972	ITAB SHOP CONCE	0.000%	100.440%
9973	HELBOR EMPREEND	0.000%	100.441%
9974	PACIFIC CURRENT	0.000%	100.441%
9975	DONG A ELTEK CO	0.000%	100.441%
9976	KECK SENG(MAL)B	0.000%	100.441%
9977	DHX MEDIA	0.000%	100.441%
9978	STAR MEDIA GROU	0.000%	100.442%
9979	ESSEL PROP	0.000%	100.442%
9980	SATORI ELECTRIC	0.000%	100.442%
9981	SCOPE METALS GR	0.000%	100.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	DAEWON SANUP	0.000%	100.442%
9983	DATAWATCH CORP COMMON STOCK USD.01	0.000%	100.443%
9984	TECHNO RYOWA LT	0.000%	100.443%
9985	YONGNAM HOLDING	0.000%	100.443%
9986	QUABIT IMMOBILI	0.000%	100.443%
9987	ASIA FINANCIAL	0.000%	100.444%
9988	CATENA AB	0.000%	100.444%
9989	NIKKO CO	0.000%	100.444%
9990	RATNAMANI METAL	0.000%	100.444%
9991	HALCYON AGRI CO	0.000%	100.444%
9992	BasicNet S.p.A.	0.000%	100.445%
9993	GYM GROUP PLC/T	0.000%	100.445%
9994	CAVOTEC SA	0.000%	100.445%
9995	MAX'S GROUP INC	0.000%	100.445%
9996	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	100.445%
9997	CARASSO MOTORS	0.000%	100.446%
9998	KYERYONG CONST	0.000%	100.446%
9999	AWARE INC	0.000%	100.446%
10000	ISENTIA GROUP L	0.000%	100.446%
10001	ANF IMMOBILIER	0.000%	100.446%
10002	INDUSTRIAL BLDG	0.000%	100.447%
10003	FUJI CORP/MIYAG	0.000%	100.447%
10004	MUTOW CO LTD	0.000%	100.447%
10005	HARADA IND	0.000%	100.447%
10006	PENN VIRGINIA CORP COMMON STOCK	0.000%	100.447%
10007	GHCL LTD	0.000%	100.448%
10008	GOLDPAC GROUP L	0.000%	100.448%
10009	AKSIGORTA AS	0.000%	100.448%
10010	WEATHERNEWS INC	0.000%	100.448%
10011	REGENT PACIFIC	0.000%	100.449%
10012	HIAG IMMOBILIEN	0.000%	100.449%
10013	WAREHOUSE GROUP	0.000%	100.449%
10014	MAHARASHTRA SEA	0.000%	100.449%
10015	SUN KING POWER	0.000%	100.449%
10016	KYORITSU PRINTI	0.000%	100.450%
10017	LONG BON INTERN	0.000%	100.450%
10018	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	100.450%
10019	CENTER LABORATO	0.000%	100.450%
10020	ARDELYX INC COMMON STOCK USD.000001	0.000%	100.450%
10021	DHI GROUP INC COMMON STOCK USD.01	0.000%	100.451%
10022	ECO'S CO LTD/JA	0.000%	100.451%
10023	INDUSTRIA REIT	0.000%	100.451%
10024	BOUSTEAD PLANTA	0.000%	100.451%
10025	AKCANSА CIMENTO	0.000%	100.451%
10026	SAN FANG CHEMIC	0.000%	100.452%
10027	NAK SEALING	0.000%	100.452%
10028	KYOWA LEATHER	0.000%	100.452%
10029	AEON CREDIT SER	0.000%	100.452%
10030	BSL CORPORATION	0.000%	100.452%
10031	ROSTELECOM OJSC	0.000%	100.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	EMPEROR ENTERTA	0.000%	100.453%
10033	CHEUK NANG HLDG	0.000%	100.453%
10034	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.453%
10035	BLUECOM	0.000%	100.453%
10036	SNT CORP	0.000%	100.454%
10037	SEMCON AB	0.000%	100.454%
10038	TMK PAO GDR REG S GDR	0.000%	100.454%
10039	INAGEYA CO LTD	0.000%	100.454%
10040	CMMB VISION HOL	0.000%	100.454%
10041	MEITO SANGYO CO	0.000%	100.455%
10042	KORADIOR HOLDIN	0.000%	100.455%
10043	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	100.455%
10044	AGRO-KANESHO CO	0.000%	100.455%
10045	TECHNO ELECTRIC	0.000%	100.455%
10046	FOX WIZEL LTD	0.000%	100.456%
10047	BEADELL RESOURC	0.000%	100.456%
10048	CLARK INC COMMO	0.000%	100.456%
10049	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	100.456%
10050	STP & I PCL-FOR	0.000%	100.456%
10051	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	100.456%
10052	YELP INC COMMON STOCK USD.000001	0.000%	100.457%
10053	RIMO INTERNATIO	0.000%	100.457%
10054	INDIAN OVERSEAS	0.000%	100.457%
10055	PC TEL INC COMMON STOCK USD.001	0.000%	100.457%
10056	INVICTA HOLDING	0.000%	100.457%
10057	HONG YI FIBER I	0.000%	100.458%
10058	INDO COUNT INDU	0.000%	100.458%
10059	COFFEE DAY ENTE	0.000%	100.458%
10060	OUG HOLDING	0.000%	100.458%
10061	MIGROS TICARET	0.000%	100.458%
10062	KORTEK CORPN	0.000%	100.459%
10063	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	100.459%
10064	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	100.459%
10065	TREASURE ASA	0.000%	100.459%
10066	CARBORUNDUM	0.000%	100.459%
10067	FONAR CORP COMMON STOCK USD.0001	0.000%	100.460%
10068	SUNLAND GROUP L	0.000%	100.460%
10069	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	100.460%
10070	WISDOM HOLDINGS	0.000%	100.460%
10071	FOOD EMPIRE HOL	0.000%	100.460%
10072	AXACTOR AB	0.000%	100.461%
10073	CHANGH ETH	0.000%	100.461%
10074	ZEALAND PHARMA	0.000%	100.461%
10075	FAR LTD	0.000%	100.461%
10076	CHAMPION TECHNO	0.000%	100.461%
10077	EIH LTD	0.000%	100.461%
10078	LIFCO AB-B SHS	0.000%	100.462%
10079	PIHLAJALINNA OY	0.000%	100.462%
10080	STEIN MART INC COMMON STOCK USD.01	0.000%	100.462%
10081	TOWN HEALTH INT	0.000%	100.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	C.BANNER INTERN	0.000%	100.462%
10083	MORTGAGE CHOICE	0.000%	100.463%
10084	PEET LIMITED	0.000%	100.463%
10085	EMPERADOR INC	0.000%	100.463%
10086	DAIDOH	0.000%	100.463%
10087	NAKAYAMA STEEL	0.000%	100.463%
10088	GOLFZON CO LTD	0.000%	100.464%
10089	BGP HOLDINGS (P	0.000%	100.464%
10090	CAPIO AB	0.000%	100.464%
10091	HONG LEONG ASIA	0.000%	100.464%
10092	UNION MEDICAL H	0.000%	100.464%
10093	NEPES CORPORATI	0.000%	100.465%
10094	WESTPORT INNOVA	0.000%	100.465%
10095	DA MING INTERNA	0.000%	100.465%
10096	SUNRUN INC COMMON STOCK USD.0001	0.000%	100.465%
10097	CAN DO CO LTD	0.000%	100.465%
10098	HIGH ARCTIC ENE	0.000%	100.465%
10099	KAPSCH TRAFFICC	0.000%	100.466%
10100	INDUSTRI JAMU D	0.000%	100.466%
10101	THORN GROUP LTD	0.000%	100.466%
10102	GULF KEYSTONE P	0.000%	100.466%
10103	TOMATO BANK LTD	0.000%	100.466%
10104	ALKANE RESOURCE	0.000%	100.467%
10105	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	100.467%
10106	SINO GAS & ENER	0.000%	100.467%
10107	TWIN DISC INC COMMON STOCK	0.000%	100.467%
10108	HALOWS CO LTD	0.000%	100.467%
10109	WASKITA KARYA T	0.000%	100.467%
10110	MIVTACH SHAMIR	0.000%	100.468%
10111	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	100.468%
10112	FAG BEARINGS IN	0.000%	100.468%
10113	TOKYO TEKKO CO	0.000%	100.468%
10114	HATHWAY CABLE	0.000%	100.468%
10115	SOKEN CHEMICAL	0.000%	100.469%
10116	DY CORP	0.000%	100.469%
10117	SKF INDIA LTD	0.000%	100.469%
10118	NAPEC INC	0.000%	100.469%
10119	MONEY3 CORP LTD	0.000%	100.469%
10120	KONDOTEC INC	0.000%	100.470%
10121	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	100.470%
10122	IDP EDUCATION L	0.000%	100.470%
10123	PAN BROTHERS TB	0.000%	100.470%
10124	AARTI INDS	0.000%	100.470%
10125	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	100.470%
10126	POLYTEC ASSET H	0.000%	100.471%
10127	ECHELON FINANCI	0.000%	100.471%
10128	MALAKOFF CORP B	0.000%	100.471%
10129	ALLIED ELECTRON	0.000%	100.471%
10130	UNITY OPTO TECH	0.000%	100.471%
10131	COLLECTOR AB	0.000%	100.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	PHIHONG TECHNOL	0.000%	100.472%
10133	SUNJIN	0.000%	100.472%
10134	TELEPIZZA SA	0.000%	100.472%
10135	SHIMOJIMA CO LT	0.000%	100.472%
10136	OCL INDIA LTD	0.000%	100.472%
10137	YAMATO CORPORAT	0.000%	100.473%
10138	CHINA FINANCIAL	0.000%	100.473%
10139	KNR CONSTRUCTIO	0.000%	100.473%
10140	TAIHEIYO KOUHAT	0.000%	100.473%
10141	TVA GROUP INC B SHRS COMMON STOCK	0.000%	100.473%
10142	ERM POWER LTD	0.000%	100.473%
10143	IMPEXMETAL	0.000%	100.474%
10144	SALUTICA	0.000%	100.474%
10145	KOREA TECH BANK	0.000%	100.474%
10146	SCANDIC HOTELS	0.000%	100.474%
10147	TOBU STORE CO L	0.000%	100.474%
10148	PROGRESS WERK A	0.000%	100.475%
10149	CROOZ INC	0.000%	100.475%
10150	SNAI SPA	0.000%	100.475%
10151	SIMPLEX INFRAST	0.000%	100.475%
10152	AMICA WRONKI	0.000%	100.475%
10153	TA-I TECHNOLOGY	0.000%	100.475%
10154	MJ GLEESON PLC	0.000%	100.476%
10155	OVERSEAS CHINES	0.000%	100.476%
10156	SEVERFIELD-ROWE	0.000%	100.476%
10157	GRANULES INDIA	0.000%	100.476%
10158	PROMOTORA DE IN	0.000%	100.476%
10159	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	100.477%
10160	NICHIA STEEL WO	0.000%	100.477%
10161	E TEC E&C LTD	0.000%	100.477%
10162	IMPERIAL HOTEL	0.000%	100.477%
10163	ALLCARGO	0.000%	100.477%
10164	NUVECTRA CORP COMMON STOCK USD.001	0.000%	100.477%
10165	CODAN LTD	0.000%	100.478%
10166	HT MEDIA LTD	0.000%	100.478%
10167	TIANJIN DEVMT H	0.000%	100.478%
10168	TAIWAN FIRE & M	0.000%	100.478%
10169	UEM EDGENTA BHD	0.000%	100.478%
10170	BASWARE OYJ	0.000%	100.478%
10171	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	100.479%
10172	VICTORY NEW MAT	0.000%	100.479%
10173	SAVEZONE IC	0.000%	100.479%
10174	FUJISHOJI CO.LT	0.000%	100.479%
10175	SERVIZI ITALIA	0.000%	100.479%
10176	SODA NIKKA CO	0.000%	100.479%
10177	DAEWOO SHIPBUIL	0.000%	100.480%
10178	INGERSOLL	0.000%	100.480%
10179	VAIBHAV GL	0.000%	100.480%
10180	TOKYO SANGY	0.000%	100.480%
10181	OTSUKA KAGU	0.000%	100.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	CARPETRIGHT	0.000%	100.480%
10183	JSL SA	0.000%	100.481%
10184	PERENNIAL REAL	0.000%	100.481%
10185	PACASMAYO	0.000%	100.481%
10186	MUNSUN CAPITAL	0.000%	100.481%
10187	KEY TECHNOLOGY INC COMMON STOCK	0.000%	100.481%
10188	TAT HONG HOLDIN	0.000%	100.481%
10189	INROM CONSTRUCT	0.000%	100.482%
10190	SAMSE SA	0.000%	100.482%
10191	GRUPO ARGOS SA	0.000%	100.482%
10192	TRADELINK ELECT	0.000%	100.482%
10193	LBS BINA GROUP	0.000%	100.482%
10194	TAO HEUNG HOLDI	0.000%	100.483%
10195	STANDARD CHEMIC	0.000%	100.483%
10196	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	100.483%
10197	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	100.483%
10198	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	100.483%
10199	SHIHLIN ELEC &	0.000%	100.483%
10200	POSFUL CORPORAT	0.000%	100.484%
10201	JINMAO INVESTME	0.000%	100.484%
10202	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	100.484%
10203	UNISYS CORP	0.000%	100.484%
10204	LIFENET INSURAN	0.000%	100.484%
10205	HANKUK PAPER MF	0.000%	100.484%
10206	KANSAI SUPERMAR	0.000%	100.485%
10207	YNH PROPERTY BH	0.000%	100.485%
10208	MARCOPOLO SA	0.000%	100.485%
10209	HANMI SEMICONDU	0.000%	100.485%
10210	REPLIGEN CORP COMMON STOCK USD.01	0.000%	100.485%
10211	JK PAPER	0.000%	100.485%
10212	Phoenix Mills L	0.000%	100.485%
10213	CASTINGS	0.000%	100.486%
10214	CATHAY NO 1 REI	0.000%	100.486%
10215	GODREJ INDUSTRI	0.000%	100.486%
10216	STAGE STORES INC COMMON STOCK USD.01	0.000%	100.486%
10217	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	100.486%
10218	CHINA HANKING H	0.000%	100.486%
10219	PESTECH	0.000%	100.487%
10220	AUTECH	0.000%	100.487%
10221	UTD PLANTATION	0.000%	100.487%
10222	COUNTRYSIDE PRO	0.000%	100.487%
10223	BURWILL HOLDING	0.000%	100.487%
10224	EVERBRIGHT SECU	0.000%	100.487%
10225	T COOK IND	0.000%	100.488%
10226	STRONG PETROCHE	0.000%	100.488%
10227	LANDS END INC COMMON STOCK USD.01	0.000%	100.488%
10228	GRUPO GICSA SA	0.000%	100.488%
10229	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	100.488%
10230	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	100.488%
10231	PARAGON CAR	0.000%	100.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	JYOTHY LABORATO	0.000%	100.489%
10233	S.A.S. DRAGON H	0.000%	100.489%
10234	KASEN INTERNATI	0.000%	100.489%
10235	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	100.489%
10236	COCO'S JAPAN CO	0.000%	100.489%
10237	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	100.489%
10238	OXLEY HOLDINGS	0.000%	100.490%
10239	TAINAN ENTERPRI	0.000%	100.490%
10240	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	100.490%
10241	YAIZU SUISANKAG	0.000%	100.490%
10242	PRIME FOCUS	0.000%	100.490%
10243	MAGNI-TECH INDU	0.000%	100.490%
10244	TAKE AND GIVE	0.000%	100.491%
10245	CGN MINING CO L	0.000%	100.491%
10246	ZHUHAI HLDGS IN	0.000%	100.491%
10247	INTL PAPER	0.000%	100.491%
10248	SAFETY GODOWN C	0.000%	100.491%
10249	MAXITRANS INDS	0.000%	100.491%
10250	GFOOT CO LTD	0.000%	100.492%
10251	BLUE SQUARE REA	0.000%	100.492%
10252	ION BEAM APPLIC	0.000%	100.492%
10253	WATAHAN & CO LT	0.000%	100.492%
10254	SINO GRANDNESS	0.000%	100.492%
10255	SANFORD LTD	0.000%	100.492%
10256	DUTY FREE INTER	0.000%	100.492%
10257	SSI GROUP INC	0.000%	100.493%
10258	FDC LTD/INDIA	0.000%	100.493%
10259	NEMAK SAB DE CV	0.000%	100.493%
10260	IMMOBEL	0.000%	100.493%
10261	NORCROS PLC	0.000%	100.493%
10262	MYSTATE LTD	0.000%	100.493%
10263	ADO PROPERTIES	0.000%	100.494%
10264	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	100.494%
10265	SINO THAI EN,FG	0.000%	100.494%
10266	APPROACH RESOUR	0.000%	100.494%
10267	KISCO HOLDINGS	0.000%	100.494%
10268	VOLT INFO SCIEN	0.000%	100.494%
10269	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	100.494%
10270	CW GROUP HLDGS	0.000%	100.495%
10271	HUA ENG WIRE&CA	0.000%	100.495%
10272	AGV PRODUCTS	0.000%	100.495%
10273	ATTENDO AB	0.000%	100.495%
10274	INTER CARS SA	0.000%	100.495%
10275	KAORI HEAT TREA	0.000%	100.495%
10276	SUPERLOOP LTD	0.000%	100.495%
10277	HOGG ROBINSON G	0.000%	100.496%
10278	MEDUSA MINING L	0.000%	100.496%
10279	IBI GROUP INC.	0.000%	100.496%
10280	FDM GROUP PLC	0.000%	100.496%
10281	GREAVES COT	0.000%	100.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	AGORA	0.000%	100.496%
10283	AES GENER SA	0.000%	100.496%
10284	SANYO TRADING C	0.000%	100.497%
10285	ROLLS-ROYCE HOL	0.000%	100.497%
10286	PLATZER FASTIGH	0.000%	100.497%
10287	COCA-COLA ICECE	0.000%	100.497%
10288	TOHOKU BANK	0.000%	100.497%
10289	NAGANO KEIKI CO	0.000%	100.497%
10290	ADVANCETEK ENTE	0.000%	100.498%
10291	FULLER SMITH &	0.000%	100.498%
10292	CALEDONIA MININ	0.000%	100.498%
10293	QUINTIS LTD	0.000%	100.498%
10294	KRAKATAU STEEL	0.000%	100.498%
10295	TWI PHARMACEUTI	0.000%	100.498%
10296	TRIFAST PLC	0.000%	100.498%
10297	HWA SHIN CO	0.000%	100.499%
10298	NATURES SUNSHIN	0.000%	100.499%
10299	MANNATECH INC COMMON STOCK USD.0001	0.000%	100.499%
10300	SADBHAV ENGINEE	0.000%	100.499%
10301	PHILEX MINING C	0.000%	100.499%
10302	HOKUETSU INDS C	0.000%	100.499%
10303	WEIQIAO TEXTILE	0.000%	100.499%
10304	LAKSHMI VILAS B	0.000%	100.500%
10305	SKANDINAVISKA E	0.000%	100.500%
10306	COMVITA LTD	0.000%	100.500%
10307	GOOD RESOURCES	0.000%	100.500%
10308	HT&E LTD	0.000%	100.500%
10309	ROS AGRO PLC GD	0.000%	100.500%
10310	ROCKWOOL INTL P	0.000%	100.500%
10311	INOX LEISURE LT	0.000%	100.500%
10312	NATURAL ALTERNT	0.000%	100.501%
10313	HEIDELBERGCEMEN	0.000%	100.501%
10314	HOIST FINANCE A	0.000%	100.501%
10315	TRINITY LTD	0.000%	100.501%
10316	TOW CO LTD	0.000%	100.501%
10317	TA ANN HOLDINGS	0.000%	100.501%
10318	NNIT A/S	0.000%	100.501%
10319	CHORUS LTD ADR ADR	0.000%	100.502%
10320	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	100.502%
10321	EZRA HOLDINGS	0.000%	100.502%
10322	NSL LTD	0.000%	100.502%
10323	BARON DE LEY	0.000%	100.502%
10324	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	100.502%
10325	KINKI SHARYO CO	0.000%	100.502%
10326	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	100.503%
10327	UNITED MICROELECTRON SP ADR ADR	0.000%	100.503%
10328	VINA CONCHA Y T	0.000%	100.503%
10329	INFOMEDIA	0.000%	100.503%
10330	DONG AH TIR	0.000%	100.503%
10331	CENTURY PACIFIC	0.000%	100.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	ENERGY EQUITY C	0.000%	100.503%
10333	CHOSUN REFRACTO	0.000%	100.503%
10334	BANYAN TREE HOL	0.000%	100.504%
10335	CARR'S GROUP PL	0.000%	100.504%
10336	RATTANINDIA	0.000%	100.504%
10337	MACMAHON HOLDIN	0.000%	100.504%
10338	KINTETSU DPT ST	0.000%	100.504%
10339	DONGBU SECURITI	0.000%	100.504%
10340	PETRA FOODS LTD	0.000%	100.504%
10341	TAIKO PHARMACEU	0.000%	100.505%
10342	HONG KONG FERRY	0.000%	100.505%
10343	DIALIGHT PLC	0.000%	100.505%
10344	SITTOY GROUP HLD	0.000%	100.505%
10345	PACIFIC ONLINE	0.000%	100.505%
10346	NORWEGIAN PROPE	0.000%	100.505%
10347	ASHTROM PROPERT	0.000%	100.505%
10348	NEW TIMES ENERG	0.000%	100.505%
10349	CHINA RUNDONG A	0.000%	100.506%
10350	GWANGJU SHINSEG	0.000%	100.506%
10351	DRDGOLD LTD	0.000%	100.506%
10352	SANYO HOUSING N	0.000%	100.506%
10353	WHIRLPOOL OF IN	0.000%	100.506%
10354	YAC CO LTD	0.000%	100.506%
10355	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	100.506%
10356	TBK Co., Ltd.	0.000%	100.506%
10357	DIFFER GRP	0.000%	100.507%
10358	R.E.A. HOLDINGS	0.000%	100.507%
10359	THERMAX LTD	0.000%	100.507%
10360	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	100.507%
10361	YUNNAN WATER IN	0.000%	100.507%
10362	SEJONG INDUSTRI	0.000%	100.507%
10363	TOPPS TILES	0.000%	100.507%
10364	BEST BRIDAL INC	0.000%	100.507%
10365	CONSTANTIN MEDI	0.000%	100.508%
10366	ORIGIN ELECTRIC	0.000%	100.508%
10367	CORP BANK	0.000%	100.508%
10368	BANK INTERNASIO	0.000%	100.508%
10369	ORBITE TECHNOLO	0.000%	100.508%
10370	JBF INDUSTRIES	0.000%	100.508%
10371	TOMEN DEVICES C	0.000%	100.508%
10372	CK SAN-ETSU	0.000%	100.508%
10373	ENEA AB	0.000%	100.509%
10374	SELCUK ECZA DEP	0.000%	100.509%
10375	SALIM IVOMAS	0.000%	100.509%
10376	AEGIS LOGISTICS	0.000%	100.509%
10377	FAMUR SA	0.000%	100.509%
10378	WMIH CORP COMMON STOCK USD.00001	0.000%	100.509%
10379	WIN HANVERKY HO	0.000%	100.509%
10380	PHARMA MAR SA	0.000%	100.509%
10381	Tessi S.A.	0.000%	100.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	KOHSOKU CORP	0.000%	100.510%
10383	NATIONAL AGRICU	0.000%	100.510%
10384	PMP COMMUNICATI	0.000%	100.510%
10385	ZENITRON CORP	0.000%	100.510%
10386	KIMOTO CO LTD	0.000%	100.510%
10387	PIPAVAV DEFENCE	0.000%	100.510%
10388	MINEROS S.A.	0.000%	100.510%
10389	D.B. CORP LIMIT	0.000%	100.511%
10390	SELVAAG BOLIG A	0.000%	100.511%
10391	T4F ENTRETENIMN	0.000%	100.511%
10392	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	100.511%
10393	TURK TRKTOR VE	0.000%	100.511%
10394	GROUP LEASE PUB	0.000%	100.511%
10395	K1 VENTURES LTD	0.000%	100.511%
10396	GLAXO SMITHKLIN	0.000%	100.511%
10397	HIROSHIMA ELEC	0.000%	100.511%
10398	LOW KENG HUAT(S	0.000%	100.512%
10399	EUROTECH SPA	0.000%	100.512%
10400	MAXVALU NISHINI	0.000%	100.512%
10401	FREQUENCY ELEC	0.000%	100.512%
10402	KP TISSUE INC	0.000%	100.512%
10403	PLATINUM GROUP	0.000%	100.512%
10404	GRANDVISION BV	0.000%	100.512%
10405	STREET CAPITAL	0.000%	100.512%
10406	TRIVENI TURBINE	0.000%	100.512%
10407	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	100.513%
10408	EASTERN MEDIA	0.000%	100.513%
10409	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	100.513%
10410	OAO GAZPROM	0.000%	100.513%
10411	LEMMINKAINEN OY	0.000%	100.513%
10412	FAR EAST HOLDIN	0.000%	100.513%
10413	REALDOLMEN	0.000%	100.513%
10414	SHIDAX CORP	0.000%	100.513%
10415	DICKSON CONCEPT	0.000%	100.513%
10416	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	100.514%
10417	FLYBE GROUP PLC	0.000%	100.514%
10418	GETIN HOLDING S	0.000%	100.514%
10419	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.514%
10420	NORDAX GROUP AB	0.000%	100.514%
10421	EQUITY FIN HOLD	0.000%	100.514%
10422	TSUI WAH HOLDIN	0.000%	100.514%
10423	LINK NET TBK PT	0.000%	100.514%
10424	RIZAL COMMML BAN	0.000%	100.514%
10425	NVC LIGHTING HO	0.000%	100.515%
10426	HOKKAI CAN CO	0.000%	100.515%
10427	GROUP FIVE	0.000%	100.515%
10428	BOOT(HENRY) & S	0.000%	100.515%
10429	TOKYO THEATRES	0.000%	100.515%
10430	COXON PRECISE I	0.000%	100.515%
10431	WAH SEONG	0.000%	100.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	100.515%
10433	ATHENS WATER SU	0.000%	100.515%
10434	S.T.CHEMICAL CO	0.000%	100.516%
10435	FABRYKI MEBLI F	0.000%	100.516%
10436	MIDLAND REALTY	0.000%	100.516%
10437	FUJISASH CO LTD	0.000%	100.516%
10438	NEW YORK & CO I	0.000%	100.516%
10439	WARTECK INVEST	0.000%	100.516%
10440	COIMA RES SPA	0.000%	100.516%
10441	AREALINK CO LTD	0.000%	100.516%
10442	TAKASHIMA & CO	0.000%	100.516%
10443	CRISIL LTD	0.000%	100.516%
10444	SHENG YU STEEL	0.000%	100.517%
10445	ASIA SATELLITE	0.000%	100.517%
10446	KIAN JOO CAN FC	0.000%	100.517%
10447	CHEROKEE INC COMMON STOCK USD.02	0.000%	100.517%
10448	VOLUTION GROUP	0.000%	100.517%
10449	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	100.517%
10450	TILT RENEWABLES	0.000%	100.517%
10451	WEE HUR HOLDING	0.000%	100.517%
10452	CHC HEALTHCARE	0.000%	100.517%
10453	HOSTELWORLD GRO	0.000%	100.518%
10454	LSL PROPERTY SE	0.000%	100.518%
10455	DYNAMIC ELECTRO	0.000%	100.518%
10456	RECKON LTD	0.000%	100.518%
10457	OCEANA GROUP LT	0.000%	100.518%
10458	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	100.518%
10459	BILLABONG INTER	0.000%	100.518%
10460	BIO PAPPEL SAB	0.000%	100.518%
10461	NEO-NEON HOLDIN	0.000%	100.518%
10462	WING TAI PROPER	0.000%	100.518%
10463	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.519%
10464	HSIN CHONG CONS	0.000%	100.519%
10465	MARUYAMA MFG CO	0.000%	100.519%
10466	IPE GROUP LTD	0.000%	100.519%
10467	VGI GLOBAL MEDI	0.000%	100.519%
10468	HAGOROMO FOODS	0.000%	100.519%
10469	LOGISTEC CORP C	0.000%	100.519%
10470	RXP SERVICES LT	0.000%	100.519%
10471	IRC LIMITED	0.000%	100.519%
10472	MIMAKI ENGINEER	0.000%	100.519%
10473	KAM HING INTERN	0.000%	100.520%
10474	TRAKCJA SA	0.000%	100.520%
10475	WINBOND ELECTRO	0.000%	100.520%
10476	HUAJUN HOLDINGS	0.000%	100.520%
10477	EQUITAL	0.000%	100.520%
10478	HEUNGKUK FIRE&M	0.000%	100.520%
10479	AVENG	0.000%	100.520%
10480	CERAGON NETWORK	0.000%	100.520%
10481	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	100.520%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	100.520%
10483	MEDIVIR	0.000%	100.520%
10484	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	100.521%
10485	TONGYANG CEMENT	0.000%	100.521%
10486	KYOWA ELECTRONI	0.000%	100.521%
10487	NISSEI INDUSTRI	0.000%	100.521%
10488	PT INTERNATIONA	0.000%	100.521%
10489	AFFINE	0.000%	100.521%
10490	ALIMAK GROUP AB	0.000%	100.521%
10491	FAGRON	0.000%	100.521%
10492	BSQUARE CORP COMMON STOCK	0.000%	100.521%
10493	SUPALAI PCL WTS	0.000%	100.521%
10494	SALEM COMM CORP	0.000%	100.521%
10495	ORIENTAL WATCH	0.000%	100.522%
10496	ISE CHEMICAL CO	0.000%	100.522%
10497	TERNA ENERGY SA	0.000%	100.522%
10498	MIYOSHI OIL & F	0.000%	100.522%
10499	LIBERTY GOLD CO	0.000%	100.522%
10500	NIPPON FILCON C	0.000%	100.522%
10501	OZFOREX GROUP L	0.000%	100.522%
10502	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	100.522%
10503	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	100.522%
10504	PROMOTORA Y OPE	0.000%	100.522%
10505	UTD MALACCA BER	0.000%	100.522%
10506	INTRALOT SA - I	0.000%	100.523%
10507	TORIGOE CO LTD	0.000%	100.523%
10508	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	100.523%
10509	CHINA BANKING C	0.000%	100.523%
10510	ERICSSON LM-A S	0.000%	100.523%
10511	REDES ENERGETIC	0.000%	100.523%
10512	ASHFORD INC COMMON STOCK USD.01	0.000%	100.523%
10513	CIA DE LOCACAO	0.000%	100.523%
10514	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	100.523%
10515	YIP'S CHEMICAL	0.000%	100.523%
10516	TOWN CENTRE SEC	0.000%	100.523%
10517	SUPREMEX INC	0.000%	100.523%
10518	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	100.524%
10519	GDI INTERGRATED	0.000%	100.524%
10520	OOEDO ONSEN REI	0.000%	100.524%
10521	MEDICAL SYSTEM	0.000%	100.524%
10522	DEPOMED INC COMMON STOCK	0.000%	100.524%
10523	APN OUTDOOR GRO	0.000%	100.524%
10524	SKYLINE CORP	0.000%	100.524%
10525	CB INDUSTRIAL P	0.000%	100.524%
10526	MOUNTAIN PROVIN	0.000%	100.524%
10527	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	100.524%
10528	KOSEI SECURITIE	0.000%	100.524%
10529	CROCODILE GARME	0.000%	100.524%
10530	EUROZ LTD	0.000%	100.524%
10531	GALLANT VENTURE	0.000%	100.525%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	SUGIH ENERGY TB	0.000%	100.525%
10533	IRADIMED CORP COMMON STOCK USD.0001	0.000%	100.525%
10534	GUANGNAN(HLDGS)	0.000%	100.525%
10535	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	100.525%
10536	VITRO SA	0.000%	100.525%
10537	PEARL ORIENTAL	0.000%	100.525%
10538	INTEVAC INC	0.000%	100.525%
10539	STARK TECHNOLOG	0.000%	100.525%
10540	AYGAZ	0.000%	100.525%
10541	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	100.525%
10542	CVC BRASIL OP A	0.000%	100.525%
10543	SIERRA METALS I	0.000%	100.525%
10544	A&D CO LTD	0.000%	100.525%
10545	FRAGRANCE GROUP	0.000%	100.526%
10546	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	100.526%
10547	SUNWAY CONSTRUC	0.000%	100.526%
10548	TOTAL ACCESS CO	0.000%	100.526%
10549	EASTMAIN RES IN	0.000%	100.526%
10550	BSM TECHNOLOGIE	0.000%	100.526%
10551	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	100.526%
10552	MODUSLINK GLOBA	0.000%	100.526%
10553	ASPEN GROUP	0.000%	100.526%
10554	ASANTE INC	0.000%	100.526%
10555	WORLD HOLDINGS	0.000%	100.526%
10556	SOCAM DEVELOPME	0.000%	100.526%
10557	ANTALIS INTERNA	0.000%	100.526%
10558	GLORIOUS SUN EN	0.000%	100.526%
10559	HOKKAIDO GAS CO	0.000%	100.527%
10560	DYNASTY FINE WI	0.000%	100.527%
10561	MCKAY SECURITIE	0.000%	100.527%
10562	CONSTRUCTORA CO	0.000%	100.527%
10563	SAPEC	0.000%	100.527%
10564	W-SCOPE CO	0.000%	100.527%
10565	ROULARTA MEDIA	0.000%	100.527%
10566	SUNWAY BHD WTS	0.000%	100.527%
10567	NIHON TRIM CO	0.000%	100.527%
10568	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	100.527%
10569	LAURA ASHLEY HO	0.000%	100.527%
10570	V1 GROUP LTD	0.000%	100.527%
10571	HANISON CONSTRU	0.000%	100.527%
10572	INES CORPORATIO	0.000%	100.527%
10573	PRIME MEDIA GRO	0.000%	100.527%
10574	TSH RESOURCES B	0.000%	100.528%
10575	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	100.528%
10576	OLYMPIC CORP	0.000%	100.528%
10577	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	100.528%
10578	PETRUS RESOURCE	0.000%	100.528%
10579	BOLU CIMENTO SA	0.000%	100.528%
10580	CHINA PROPERTIE	0.000%	100.528%
10581	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	100.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	CHINA LOTSYNERG	0.000%	100.528%
10583	FOUNTAIN SET HL	0.000%	100.528%
10584	ELEC DE STRASBO	0.000%	100.528%
10585	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	100.528%
10586	ZEDGE INC CL B COMMON STOCK	0.000%	100.528%
10587	WT MICROELECTRO	0.000%	100.528%
10588	AMREP CORP COMMON STOCK USD.1	0.000%	100.528%
10589	ABTERRA LTD	0.000%	100.528%
10590	ANXIN-CHINA HOL	0.000%	100.528%
10591	MEGASTUDY CO LT	0.000%	100.529%
10592	BOUSTEAD PROJEC	0.000%	100.529%
10593	ALANDSBANKEN	0.000%	100.529%
10594	ABAN OFFSHORE	0.000%	100.529%
10595	ONO SOKKI CO	0.000%	100.529%
10596	AUSWIDE BANK LT	0.000%	100.529%
10597	HARIM CO LTD RT	0.000%	100.529%
10598	NICE SPA	0.000%	100.529%
10599	ADDNODE GROUP A	0.000%	100.529%
10600	HITE HOLDINGS C	0.000%	100.529%
10601	NAGARJUNA FERTI	0.000%	100.529%
10602	SILVER BASE GRO	0.000%	100.529%
10603	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	100.529%
10604	QAD INC B COMMON STOCK USD.001	0.000%	100.529%
10605	PERCEPTRON INC COMMON STOCK USD.01	0.000%	100.529%
10606	PFENEX INC COMMON STOCK USD.001	0.000%	100.529%
10607	TOWER LTD	0.000%	100.529%
10608	K.P.R. MILL	0.000%	100.529%
10609	ARCELORMITTAL S	0.000%	100.529%
10610	US AUTO PARTS N	0.000%	100.530%
10611	CHINA RARE EART	0.000%	100.530%
10612	HIPAY GROUP SA	0.000%	100.530%
10613	MIN XIN HLDGS	0.000%	100.530%
10614	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.530%
10615	XERIUM TECHNOLO	0.000%	100.530%
10616	CHINA POWER INT	0.000%	100.530%
10617	BANK OF KOCHI L	0.000%	100.530%
10618	CEQUENCE ENERGY	0.000%	100.530%
10619	RADISYS CORP COMMON STOCK	0.000%	100.530%
10620	TRUBA ALAM MANU	0.000%	100.530%
10621	CHINA FIBER OPT	0.000%	100.530%
10622	DELTICOM AG	0.000%	100.530%
10623	MALAYSIAN RESOU	0.000%	100.530%
10624	BGR ENERGY SYST	0.000%	100.530%
10625	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.530%
10626	ECOSYNTHETIX IN	0.000%	100.530%
10627	NRJ GROUP	0.000%	100.530%
10628	BROCKMAN MINING	0.000%	100.530%
10629	I-CABLE COMMUNI	0.000%	100.530%
10630	STEEL & TUBE HL	0.000%	100.530%
10631	PALADIN ENERGY	0.000%	100.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.531%
10633	BLOOMSBURY PUBL	0.000%	100.531%
10634	TELEGRAAF MEDIA	0.000%	100.531%
10635	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.531%
10636	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.531%
10637	LOTTE CONFECT	0.000%	100.531%
10638	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.531%
10639	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.531%
10640	KONG SUN HLDGS	0.000%	100.531%
10641	PARADISE ENTERT	0.000%	100.531%
10642	FORTRESS PAPER	0.000%	100.531%
10643	UMW OIL & GAS C	0.000%	100.531%
10644	SP SETIA BHD GR	0.000%	100.531%
10645	5PAISA CAPITAL	0.000%	100.531%
10646	BRILLIANT CIRCL	0.000%	100.531%
10647	YEO HIAP SENG	0.000%	100.531%
10648	QUNXING PAPER H	0.000%	100.531%
10649	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.531%
10650	LUKS GROUP (VH)	0.000%	100.531%
10651	CHINA DAYE NON-	0.000%	100.531%
10652	AEGON NV	0.000%	100.531%
10653	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.531%
10654	SALMAT LTD	0.000%	100.531%
10655	ENERGY ABSOLUTE	0.000%	100.531%
10656	QUMU CORP COMMON STOCK USD.01	0.000%	100.531%
10657	JAKARTA INTL HT	0.000%	100.531%
10658	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.531%
10659	PERPETUAL ENERG	0.000%	100.531%
10660	BE GROUP AB	0.000%	100.532%
10661	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.532%
10662	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.532%
10663	TAKACHIHO KOHEK	0.000%	100.532%
10664	JINDAL POLY FIL	0.000%	100.532%
10665	TEEKAY TANKERS	0.000%	100.532%
10666	CARINDALE PROPE	0.000%	100.532%
10667	CHINA DYNAMICS	0.000%	100.532%
10668	CRUCIALTEC CO L	0.000%	100.532%
10669	DYAX CORPORATIO	0.000%	100.532%
10670	ARRIUM LTD	0.000%	100.532%
10671	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.532%
10672	PROSAFE ASA	0.000%	100.532%
10673	DAN FORM HOLDIN	0.000%	100.532%
10674	13 HOLDINGS LTD	0.000%	100.532%
10675	YANCHANG PETROL	0.000%	100.532%
10676	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.532%
10677	POLARIS SOFTWARE	0.000%	100.532%
10678	TUNAS RIDEAN	0.000%	100.532%
10679	ARALEZ PHARMACE	0.000%	100.532%
10680	MAX VENTURES &	0.000%	100.532%
10681	VIDEOCON INDUST	0.000%	100.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	SINAR MAS MULTI	0.000%	100.532%
10683	LYDIAN INTERNAT	0.000%	100.532%
10684	ASSURA PLC RTS	0.000%	100.532%
10685	WATPAC LIMITED	0.000%	100.532%
10686	EMPRESAS ICA SA	0.000%	100.532%
10687	MINGFA GROUP	0.000%	100.532%
10688	PACIFIC ANDES I	0.000%	100.532%
10689	TOWER LTD RTS E	0.000%	100.532%
10690	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.532%
10691	SAFEWAY INC	0.000%	100.532%
10692	SOCIETE MANUTAN	0.000%	100.532%
10693	MCBRIDE PLC B R	0.000%	100.532%
10694	ITE TECH INC	0.000%	100.532%
10695	CROWN CONFECTIO	0.000%	100.532%
10696	CHINA SOFT POWE	0.000%	100.532%
10697	DOGUS OTOMOTIV	0.000%	100.532%
10698	IMPERIAL METALS	0.000%	100.532%
10699	S&T DEUTSCHLAND	0.000%	100.532%
10700	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.532%
10701	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.532%
10702	REAL INDUSTRY I	0.000%	100.532%
10703	HEARTLAND BANK	0.000%	100.532%
10704	CARE PROPERTY I	0.000%	100.532%
10705	SWIBER HOLDINGS	0.000%	100.532%
10706	NOVUS HOLDINGS	0.000%	100.532%
10707	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.532%
10708	PROBI AB	0.000%	100.532%
10709	MIDLAND IC&I LT	0.000%	100.532%
10710	TPI TRIUNFO PAR	0.000%	100.532%
10711	D AMICO INTL SH	0.000%	100.532%
10712	SPORTECH PLC	0.000%	100.532%
10713	TALVIVAARA MINI	0.000%	100.532%
10714	NORDIC AMERICAN	0.000%	100.532%
10715	ASTRO JAPAN PR	0.000%	100.532%
10716	VISTA GROUP INT	0.000%	100.532%
10717	CHENNAI SUPER K	0.000%	100.532%
10718	ZENITH CAPITAL	0.000%	100.533%
10719	TA CHEN STAINLE	0.000%	100.533%
10720	SING HOLDINGS L	0.000%	100.533%
10721	NORCROS PLC RTS	0.000%	100.533%
10722	STRAD ENERGY SE	0.000%	100.533%
10723	BERJAYA LAND BH	0.000%	100.533%
10724	CHINA HUIZHAN D	0.000%	100.533%
10725	MANITOK ENERGY	0.000%	100.533%
10726	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.533%
10727	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.533%
10728	ORMAT TECHNOLOG	0.000%	100.533%
10729	RB ENERGY INC	0.000%	100.533%
10730	ASCENDIS HEALTH	0.000%	100.533%
10731	BANCA MONTE DEI	0.000%	100.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ENERGIX-RENEWAB	0.000%	100.533%
10733	DEVA HLDG	0.000%	100.533%
10734	CIA ENERGETICA	-	100.533%
10735	CHINA LUMENA NE	-	100.533%
10736	EGANAGOLDPFEIL	-	100.533%
10737	ETABLISSEMENTS	-	100.533%
10738	TEN NETWORK HLD	-	100.533%
10739	CTBC FINANCIAL	-	100.533%
10740	ANGLO IRISH BAN	-	100.533%
10741	AFREN PLC COMMO	-	100.533%
10742	HANFENG EVERGRE	-	100.533%
10743	SNS REAAL GROEP	-	100.533%
10744	PEACE MARK HLDG	-	100.533%
10745	PRIME RETIREMEN	-	100.533%
10746	CHINA METAL REC	-	100.533%
10747	QLT INC WTS EXP	-	100.533%
10748	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.533%
10749	BCO ESPIR SANTO	-	100.533%
10750	RHB CAPITAL BHD	-	100.533%
10751	PRIME AET & D H	-	100.533%
10752	QLT INC DOJ/SEC	-	100.533%
10753	TOUCHSTONE EXPL	-	100.533%
10754	MINCO BASE META	-	100.533%
10755	C A DE MEDITERR	-	100.533%
10756	VIRGIN AUSTRALI	-	100.533%
10757	LIGHTSTREAM RES	-	100.533%
10758	INTERCELL AG RI	-	100.533%
10759	RREEF CHINA COM	-	100.533%
10760	BERLIAN LAJU TA	-	100.533%
10761	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.533%
10762	QLT INC CLASS A	-	100.533%
10763	AFRICA ISRAEL I	-	100.533%
10764	PACT GROUP HOLD	-	100.533%
10765	TRANSCOM WORLDW	-	100.533%
10766	SP SETIA BHD GR	-	100.533%
10767	US Wire Order -	-0.000%	100.533%
10768	US dollar - Lon	-0.533%	100.000%