

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

As of January 31, 2018 (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	REP AUSTRIA GOV	0.608%	0.608%
2	EUROPEAN STABIL	0.603%	1.210%
3	FINLAND GOVERNMENT	0.598%	1.808%
4	CAD - London	0.596%	2.404%
5	SWEDISH GOVT 3.	0.590%	2.994%
6	BANK OF MONTREAL COMMON STOCK	0.566%	3.560%
7	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.541%	4.101%
8	CAISSE D'AMORT	0.531%	4.632%
9	AT+T INC COMMON STOCK USD1.0	0.499%	5.131%
10	APPLE INC	0.498%	5.629%
11	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.495%	6.124%
12	ORACLE CORP SR UNSECURED 09/21 1.9	0.472%	6.597%
13	BANK OF NOVA SCOTIA COMMON STOCK	0.471%	7.068%
14	TORONTO DOMINION BANK COMMON STOCK	0.468%	7.536%
15	WELLS FARGO + CO COMMON STOCK USD1.666	0.459%	7.995%
16	FRENCH REPUBLIC	0.430%	8.424%
17	SUNCOR ENERGY INC COMMON STOCK	0.424%	8.848%
18	ROYAL BANK OF CANADA COMMON STOCK	0.403%	9.251%
19	EXXON MOBIL CORP COMMON STOCK	0.393%	9.644%
20	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.372%	10.017%
21	KREDIT FUER WIE	0.328%	10.345%
22	BANK OF AMERICA	0.315%	10.659%
23	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.304%	10.963%
24	MICROSOFT CORP COMMON STOCK USD.00000625	0.297%	11.261%
25	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.295%	11.556%
26	COMCAST CORP CLASS A COMMON STOCK USD.01	0.295%	11.851%
27	INTEL CORP COMMON STOCK USD.001	0.293%	12.144%
28	KOMMUNINVEST I	0.291%	12.435%
29	TECK RESOURCES LTD CLS B COMMON STOCK	0.289%	12.724%
30	KOMMUNINVEST I	0.288%	13.012%
31	CHEVRON CORP COMMON STOCK USD.75	0.268%	13.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SWEDISH EXP CRE	0.260%	13.539%
33	WESTPAC BKG COR	0.257%	13.796%
34	UNEDIC ASSEO 0.	0.252%	14.047%
35	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.248%	14.296%
36	CANADA HOUSING	0.244%	14.540%
37	NETHERLANDS GOV	0.244%	14.784%
38	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.244%	15.027%
39	ROYAL BK OF CAN	0.238%	15.265%
40	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.237%	15.503%
41	MICROSOFT CORP	0.230%	15.733%
42	MANULIFE FINANCIAL CORP COMMON STOCK	0.226%	15.959%
43	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.225%	16.184%
44	CANADIAN NATURAL RESOURCES COMMON STOCK	0.222%	16.406%
45	PFIZER INC COMMON STOCK USD.05	0.220%	16.626%
46	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.216%	16.842%
47	IBM CORP SR UNSECURED 01/22 2.5	0.214%	17.056%
48	CHEVRON CORP 2.	0.214%	17.270%
49	STATE OF NORTH	0.213%	17.483%
50	CISCO SYSTEMS	0.211%	17.694%
51	UK(GOVT OF) 4.2	0.209%	17.904%
52	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.208%	18.112%
53	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.207%	18.319%
54	BUNDESOBLIGATIO	0.207%	18.525%
55	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.206%	18.731%
56	SWEDEN GOVERNME	0.204%	18.935%
57	WAL-MART STORES	0.202%	19.137%
58	AMAZON.COM INC	0.200%	19.337%
59	MAGNA INTERNATIONAL INC COMMON STOCK	0.199%	19.536%
60	CITIGROUP INC COMMON STOCK USD.01	0.198%	19.735%
61	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.197%	19.932%
62	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.195%	20.128%
63	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.194%	20.321%
64	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.193%	20.515%
65	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.191%	20.706%
66	NETWORK RAIL IN	0.190%	20.896%
67	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.189%	21.084%
68	NATL AUST BANK	0.187%	21.271%
69	US TREASURY N/B 05/25 2.125	0.185%	21.456%
70	EFSF ZC 17NOV22	0.184%	21.641%
71	SUN LIFE FINANCIAL INC COMMON STOCK	0.182%	21.823%
72	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.182%	22.004%
73	SAMSUNG ELECTRO	0.176%	22.181%
74	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.173%	22.354%
75	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.172%	22.525%
76	FRENCH REP GOVT	0.170%	22.696%
77	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.167%	22.863%
78	NUTRIEN LTD COMMON STOCK	0.167%	23.029%
79	AGENCE FRANCAIS	0.164%	23.194%
80	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.164%	23.357%
81	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.164%	23.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.162%	23.683%
83	APPLE INC SR UNSECURED 02/22 2.5	0.160%	23.843%
84	KINGDOM BELGIUM	0.159%	24.002%
85	GENERAL ELECTRI	0.158%	24.160%
86	BP PLC	0.158%	24.317%
87	TOTAL SA	0.154%	24.471%
88	ALPHABET INC CL C COMMON STOCK USD.001	0.154%	24.625%
89	BANK NEDERLANDS	0.152%	24.777%
90	FACEBOOK INC A COMMON STOCK USD.000006	0.151%	24.928%
91	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.150%	25.078%
92	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.149%	25.227%
93	ALPHABET INC CL A COMMON STOCK USD.001	0.147%	25.374%
94	DAIMLER AG	0.146%	25.520%
95	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.145%	25.665%
96	KREDITANSTALT F	0.143%	25.808%
97	CHINA CONST BK	0.142%	25.950%
98	NESTLE SA	0.140%	26.090%
99	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.138%	26.228%
100	DEXIA CREDIT LO	0.137%	26.366%
101	UNITEDHEALTH GR	0.136%	26.501%
102	FMS WERTMANAGEM	0.135%	26.637%
103	DENMARK GOVT BO	0.135%	26.772%
104	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.135%	26.906%
105	INTL BK RECON &	0.133%	27.040%
106	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.132%	27.172%
107	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.132%	27.304%
108	IBM CORP SR UNSECURED 02/21 2.25	0.132%	27.436%
109	ORACLE CORP COMMON STOCK USD.01	0.131%	27.567%
110	SINGAPORE GOVT	0.130%	27.697%
111	NESTLE FINANCE	0.129%	27.826%
112	ENBRIDGE INC COMMON STOCK	0.129%	27.956%
113	TOYOTA MOTOR CO	0.129%	28.084%
114	CHEVRON CORP SR UNSECURED 03/22 2.411	0.128%	28.212%
115	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.128%	28.340%
116	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.128%	28.469%
117	LANDESKREDITBAN	0.128%	28.596%
118	UNEDIC ASSEO 0.	0.128%	28.724%
119	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.127%	28.851%
120	COOPERATIEVE RA	0.126%	28.977%
121	BK OF NOVA SCOT	0.123%	29.100%
122	HSBC HOLDINGS PLC SPONS ADR ADR	0.123%	29.223%
123	CANADIAN NATL RAILWAY CO COMMON STOCK	0.123%	29.346%
124	DEUTSCHE BAHN F	0.122%	29.468%
125	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.122%	29.589%
126	BK NEDERLANDSE	0.121%	29.710%
127	PROCTER + GAMBLE CO/THE COMMON STOCK	0.121%	29.831%
128	GENERAL MOTORS CO COMMON STOCK USD.01	0.120%	29.951%
129	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.120%	30.071%
130	BARRICK GOLD CORP COMMON STOCK	0.119%	30.190%
131	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.116%	30.306%

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132	MERCK + CO INC SR UNSECURED 02/22 2.35	0.115%	30.421%
133	BK NED GEMEENTE	0.115%	30.536%
134	QUALCOMM INC COMMON STOCK USD.0001	0.115%	30.651%
135	VODAFONE GROUP	0.114%	30.765%
136	NEDERLANDSE WAT	0.113%	30.878%
137	BHP BILLITON LT	0.112%	30.990%
138	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.111%	31.102%
139	AGENCE FRANCAIS	0.111%	31.213%
140	DEXIA CREDIT LO	0.110%	31.322%
141	CHEVRON CORP SR UNSECURED 06/23 3.191	0.109%	31.431%
142	WALT DISNEY(HLD	0.109%	31.541%
143	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.109%	31.650%
144	PFIZER INC 0.25	0.107%	31.757%
145	WESTPAC BKG COR	0.107%	31.864%
146	BANCO SANTANDER	0.106%	31.970%
147	NATIONAL BK CDA	0.106%	32.076%
148	MICROSOFT CORP SR UNSECURED 11/20 2	0.103%	32.179%
149	NRW BANK 0% 080	0.103%	32.281%
150	WALMART INC SR UNSECURED 04/23 2.55	0.101%	32.382%
151	MORGAN STANLEY COMMON STOCK USD.01	0.100%	32.483%
152	ENCANA CORP COMMON STOCK	0.100%	32.583%
153	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.100%	32.682%
154	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.100%	32.782%
155	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.100%	32.882%
156	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.099%	32.980%
157	TOTAL CAPITAL I	0.098%	33.078%
158	AMERICAN TOWER CORP REIT USD.01	0.098%	33.176%
159	SNCF RESEAU 3.1	0.098%	33.274%
160	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.097%	33.371%
161	SHELL INTERNATI	0.097%	33.468%
162	BCE INC COMMON STOCK	0.095%	33.563%
163	KINROSS GOLD CORP COMMON STOCK	0.095%	33.658%
164	CVS HEALTH CORP COMMON STOCK USD.01	0.095%	33.753%
165	NOVARTIS CAP CO	0.095%	33.847%
166	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.094%	33.941%
167	TRANSCANADA CORP COMMON STOCK	0.093%	34.034%
168	BK NED GEMEENTE	0.092%	34.126%
169	MICRON TECHNOLO	0.091%	34.217%
170	UNION PACIFIC CORP COMMON STOCK USD2.5	0.091%	34.307%
171	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.090%	34.398%
172	BASF SE	0.090%	34.488%
173	TENCENT HLDGS L	0.090%	34.578%
174	LUNDIN MINING C	0.090%	34.668%
175	ASB FINANCE LTD	0.089%	34.757%
176	EURO STABILITY	0.088%	34.845%
177	PFIZER INC	0.088%	34.932%
178	BERKSHIRE HATHA	0.087%	35.020%
179	PROVINCE OF QUE	0.087%	35.107%
180	US BANCORP COMMON STOCK USD.01	0.086%	35.193%
181	SVENSKA HANDELS	0.086%	35.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	DEXIA CREDIT LO	0.086%	35.365%
183	FINLAND GOVERNMENT	0.086%	35.450%
184	KREDITANSTALT F	0.086%	35.536%
185	TEMASEK FINL I	0.085%	35.621%
186	NOVARTIS AG	0.084%	35.705%
187	TRAVELERS COS	0.083%	35.788%
188	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.083%	35.871%
189	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.083%	35.954%
190	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.083%	36.036%
191	HONDA MOTOR CO	0.083%	36.119%
192	ROYAL DUTCH SHE	0.082%	36.201%
193	ORACLE CORP SR UNSECURED 05/22 2.5	0.082%	36.284%
194	MERCK + CO. INC. COMMON STOCK USD.5	0.082%	36.365%
195	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.081%	36.447%
196	DEXIA CREDIT LO	0.081%	36.528%
197	FORD MOTOR CO COMMON STOCK USD.01	0.081%	36.609%
198	AUST & NZ BANKI	0.081%	36.690%
199	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.081%	36.771%
200	BANK OF MONTREA	0.081%	36.852%
201	LANDWIRT RENTEN	0.080%	36.932%
202	AMGEN INC COMMON STOCK USD.0001	0.080%	37.012%
203	VOLKSWAGEN AG	0.080%	37.092%
204	INDUSTRIAL & CO	0.080%	37.171%
205	CHINA NATIONAL	0.079%	37.251%
206	KINGDOM OF BELG	0.079%	37.330%
207	COCA-COLA CO	0.079%	37.409%
208	HOME DEPOT INC COMMON STOCK USD.05	0.077%	37.485%
209	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.076%	37.562%
210	APPLE INC SR UNSECURED 05/23 2.4	0.076%	37.638%
211	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.076%	37.714%
212	APPLE INC 1.55%	0.076%	37.790%
213	ONTARIO(PROV OF	0.076%	37.866%
214	TIME WARNER INC COMMON STOCK USD.01	0.076%	37.941%
215	ROYAL DUTCH SHELL SPON ADR A ADR	0.076%	38.017%
216	ABBOTT LABORATORIES COMMON STOCK	0.075%	38.092%
217	DOWDUPONT INC COMMON STOCK USD.01	0.075%	38.167%
218	WEST FRASER TIM	0.075%	38.242%
219	PNC BANK	0.074%	38.316%
220	SIMON PROPERTY GROUP INC REIT USD.0001	0.074%	38.390%
221	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.074%	38.464%
222	FIRST QUANTUM M	0.074%	38.538%
223	MEDTRONIC PLC	0.074%	38.611%
224	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.074%	38.685%
225	NATIONAL AUSTRA	0.073%	38.758%
226	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.073%	38.831%
227	UNIBAIL-RODAMCO	0.073%	38.904%
228	INTL BUSINESS M	0.072%	38.976%
229	FEDEX CORPORATI	0.072%	39.048%
230	IRELAND GOVT BO	0.072%	39.120%
231	EUROPEAN INVEST	0.072%	39.192%

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232	GILEAD SCIENCES	0.072%	39.263%
233	PROV OF SASK CA	0.072%	39.335%
234	SWEDISH GOVERNMENT	0.071%	39.406%
235	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.071%	39.477%
236	EUROPEAN FIN ST	0.071%	39.548%
237	ANZ (INT'L) LD	0.070%	39.618%
238	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.070%	39.688%
239	DELTA AIRLINES	0.070%	39.758%
240	CATERPILLAR INC COMMON STOCK USD1.0	0.069%	39.827%
241	BOEING CO/THE COMMON STOCK USD5.0	0.069%	39.897%
242	ANTHEM INC COMMON STOCK USD.01	0.069%	39.966%
243	INDUSTRIAL ALLI	0.069%	40.035%
244	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.069%	40.103%
245	TARGET CORPORAT	0.068%	40.172%
246	GOLDCORP INC COMMON STOCK	0.068%	40.240%
247	ACE LTD	0.068%	40.308%
248	INTERNATIONAL F	0.067%	40.375%
249	ROYAL DUTCH SH-	0.067%	40.442%
250	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.066%	40.509%
251	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.066%	40.575%
252	PFIZER INC SR UNSECURED 12/21 2.2	0.066%	40.640%
253	COCA-COLA CO/TH	0.065%	40.706%
254	ANGLO AMERICAN	0.065%	40.771%
255	CROWN CASTLE INTL CORP REIT USD.01	0.065%	40.836%
256	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.065%	40.900%
257	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.064%	40.965%
258	HITACHI	0.064%	41.029%
259	CANADIAN TIRE C	0.063%	41.092%
260	BAYERISCHE MOTO	0.063%	41.155%
261	TEMASEK FINANCI	0.063%	41.218%
262	LINAMAR CORP	0.063%	41.280%
263	FINNING INTL LT	0.063%	41.343%
264	CENOVUS ENERGY INC COMMON STOCK	0.062%	41.405%
265	FORTIS INC COMMON STOCK	0.062%	41.468%
266	VALERO ENERGY C	0.062%	41.530%
267	AIR LIQUIDE FIN	0.061%	41.591%
268	SVENSKA HANDELS	0.061%	41.653%
269	ABBVIE INC COMMON STOCK USD.01	0.060%	41.713%
270	SHAW COMMUNICATIONS INC B COMMON STOCK	0.060%	41.773%
271	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.060%	41.833%
272	BLACKROCK INC COMMON STOCK USD.01	0.060%	41.892%
273	VALE SA	0.060%	41.952%
274	ABBVIE INC SR UNSECURED 11/22 2.9	0.060%	42.011%
275	CHEVRON CORP SR UNSECURED 03/20 1.961	0.059%	42.071%
276	EQUINIX INC REIT USD.001	0.059%	42.130%
277	SCHLUMBERGER LTD COMMON STOCK USD.01	0.059%	42.189%
278	ARC RESOURCES L	0.059%	42.248%
279	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.059%	42.307%
280	EUROPEAN INVEST	0.059%	42.366%
281	PROCTER & GAMBL	0.058%	42.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	ENERPLUS CORP COMMON STOCK	0.058%	42.483%
283	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.058%	42.541%
284	BRIT AMER TOBAC	0.058%	42.599%
285	L-BANK BW FOERD	0.058%	42.657%
286	PING AN INSURAN	0.058%	42.715%
287	CANADIAN (GOVT	0.058%	42.772%
288	EXXON MOBIL COR	0.058%	42.830%
289	CAPITAL ONE FIN	0.057%	42.887%
290	NATL AUSTRALIA	0.057%	42.945%
291	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.057%	43.002%
292	AIA GROUP LTD	0.057%	43.059%
293	NORFOLK STHN CO	0.057%	43.116%
294	ANTHEM INC SR UNSECURED 05/22 3.125	0.057%	43.173%
295	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.057%	43.230%
296	ABB LTD	0.056%	43.286%
297	PEPSICO INC COMMON STOCK USD.017	0.056%	43.343%
298	AGENCE FRANCAIS	0.056%	43.399%
299	RIO TINTO PLC SPON ADR ADR	0.056%	43.455%
300	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.056%	43.511%
301	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.056%	43.567%
302	ORANGE SA	0.056%	43.623%
303	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.056%	43.678%
304	GLENCORE XSTRA	0.055%	43.734%
305	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.055%	43.789%
306	PRICELINE GROUP	0.055%	43.843%
307	FRENCH REPUBLIC	0.054%	43.898%
308	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.054%	43.952%
309	DEUTSCHE TELEKO	0.054%	44.006%
310	BROADCOM LTD	0.054%	44.061%
311	TOTAL CAPITAL I	0.054%	44.114%
312	CANADIAN WESTER	0.053%	44.168%
313	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.053%	44.221%
314	CRESCENT POINT ENERGY CORP COMMON STOCK	0.053%	44.274%
315	BNP PARIBAS SA	0.053%	44.327%
316	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.053%	44.380%
317	MASTERCARD INC A COMMON STOCK USD.0001	0.053%	44.433%
318	FREEMPORT-MCMORA	0.052%	44.485%
319	WHITECAP RESOUR	0.052%	44.537%
320	NATIONAL AUSTRALIA	0.052%	44.590%
321	ROYAL BANK OF C	0.052%	44.642%
322	CONOCOPHILLIPS COMMON STOCK USD.01	0.052%	44.694%
323	MICHELIN(CGDE)	0.052%	44.746%
324	ALLERGAN PLC	0.052%	44.799%
325	SPAIN GOVERNMENT	0.052%	44.851%
326	WESTPAC BANK CO	0.052%	44.903%
327	PROVINCE OF QUE	0.052%	44.955%
328	CIGNA CORP	0.052%	45.007%
329	YAMANA GOLD INC COMMON STOCK	0.052%	45.059%
330	WASTE CONNECTIONS INC COMMON STOCK	0.052%	45.111%
331	BRITISH TELECOM	0.052%	45.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	NVIDIA CORP	0.052%	45.214%
333	TAIWAN SEMI-ADR	0.052%	45.266%
334	STATE OF NORTH	0.051%	45.317%
335	TELUS CORPORATI	0.051%	45.368%
336	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.051%	45.420%
337	SHELL INTL.FIN.	0.051%	45.471%
338	SANOFI 0.5% 13J	0.051%	45.521%
339	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.050%	45.572%
340	IAMGOLD CORP COMMON STOCK	0.050%	45.622%
341	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.050%	45.672%
342	MARATHON PETROLEUM CORP COMMON STOCK	0.050%	45.722%
343	AGENCE FRANCAIS	0.050%	45.772%
344	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.050%	45.822%
345	PROLOGIS INC REIT USD.01	0.050%	45.872%
346	ZURICH FIN SVS	0.050%	45.922%
347	CHEVRON CORP SR UNSECURED 11/20 2.419	0.050%	45.972%
348	ROCHE HOLDING A	0.050%	46.022%
349	SINGAPORE GOVT	0.050%	46.071%
350	NEWBELCO SA/IV	0.050%	46.121%
351	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.050%	46.171%
352	JPMORGAN CHASE	0.050%	46.221%
353	GERMANY(FED REP	0.050%	46.270%
354	AGNICO EAGLE MINES LTD COMMON STOCK	0.049%	46.320%
355	EUROPEAN FIN ST	0.049%	46.369%
356	3M CO COMMON STOCK USD.01	0.049%	46.418%
357	GEORGE WESTON L	0.048%	46.466%
358	MCDONALD S CORP COMMON STOCK USD.01	0.048%	46.515%
359	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.048%	46.563%
360	BNP PARIBAS SA	0.048%	46.611%
361	AUST & NZ BANK	0.048%	46.659%
362	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.048%	46.707%
363	METHANEX CORP COMMON STOCK	0.048%	46.755%
364	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.048%	46.803%
365	COUNCIL OF EURO	0.048%	46.850%
366	BLACKBERRY LTD COMMON STOCK	0.048%	46.898%
367	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.048%	46.945%
368	SEVEN GENERATIO	0.047%	46.993%
369	CAMECO CORP COMMON STOCK	0.047%	47.040%
370	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.047%	47.087%
371	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.047%	47.134%
372	TEXAS INSTRUMEN	0.047%	47.181%
373	E TRADE FINANCI	0.047%	47.227%
374	AETNA INC COMMON STOCK USD.01	0.047%	47.274%
375	SANOFI-AVENTIS	0.047%	47.320%
376	HUMANA INC	0.046%	47.367%
377	AFLAC INC COMMON STOCK USD.1	0.046%	47.413%
378	NISSAN MOTOR CO	0.046%	47.458%
379	ALIMENTATION CO	0.046%	47.504%
380	ALLSTATE CORP COMMON STOCK USD.01	0.046%	47.550%
381	ANHEUSER-BUSCH	0.046%	47.595%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	STARS GROUP INC/THE COMMON STOCK	0.046%	47.641%
383	KINDER MORGAN INC COMMON STOCK USD.01	0.046%	47.687%
384	BEST BUY CO INC	0.045%	47.732%
385	DOLLARAMA INC	0.045%	47.777%
386	ALTRIA GROUP INC COMMON STOCK USD.333	0.045%	47.822%
387	IBERDROLA SA	0.045%	47.867%
388	TE CONNECTIVITY	0.045%	47.912%
389	ITALY BUONI POL	0.045%	47.957%
390	MOLSONCOORS-B-U	0.044%	48.001%
391	IMPERIAL OIL LTD COMMON STOCK	0.044%	48.046%
392	ENGIE	0.044%	48.090%
393	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.044%	48.134%
394	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.044%	48.178%
395	PAN AMERICAN SILVER CORP COMMON STOCK	0.044%	48.222%
396	COTT CORP	0.044%	48.266%
397	TARGET CORP SR UNSECURED 01/22 2.9	0.044%	48.310%
398	PUBLIC STORAGE	0.044%	48.353%
399	GENERAL ELECTRI	0.044%	48.397%
400	PROVINCE OF ALB	0.044%	48.441%
401	TFI INTERNATIONAL	0.044%	48.485%
402	BAYER AG	0.044%	48.528%
403	UBS GROUP	0.043%	48.572%
404	CONSTELLATION S	0.043%	48.615%
405	INTESA SANPAOLO	0.043%	48.658%
406	NOVARTIS AG SPONSORED ADR ADR	0.043%	48.701%
407	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.043%	48.745%
408	WESTPAC BANKING	0.043%	48.788%
409	KBC GROEP NV	0.043%	48.831%
410	AIR CANADA	0.043%	48.873%
411	EMPIRE CO LTD N	0.042%	48.916%
412	FIAT CHRYSLER A	0.042%	48.958%
413	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.042%	49.000%
414	DISCOVER FINL S	0.042%	49.043%
415	WESTJET AIRLINE	0.042%	49.085%
416	LOBLAW COS LTD	0.042%	49.126%
417	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.042%	49.168%
418	DANAHER CORP COMMON STOCK USD.01	0.042%	49.210%
419	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.041%	49.251%
420	SUMITOMO MITSUI	0.041%	49.292%
421	B2GOLD CORP COM	0.041%	49.334%
422	SPAIN GOVERNMEN	0.041%	49.375%
423	CK HUTCHINSON H	0.041%	49.416%
424	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.041%	49.457%
425	MCKESSON CORP.	0.041%	49.498%
426	BP CAPITAL MARK	0.041%	49.539%
427	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.041%	49.579%
428	HUDBAY MINERALS INC COMMON STOCK NPV	0.041%	49.620%
429	AMGEN INC 1.25%	0.040%	49.661%
430	COUNCIL OF EURO	0.040%	49.701%
431	TOYOTA MOTOR CO	0.040%	49.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	CORNING INC COMMON STOCK USD.5	0.040%	49.781%
433	CIGNA CORP SR UNSECURED 02/22 4	0.040%	49.821%
434	CHINA MOBILE LT	0.040%	49.861%
435	CGI GROUP INC CLASS A COMMON STOCK	0.040%	49.901%
436	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.040%	49.940%
437	CSX CORP	0.040%	49.980%
438	INTESA SANPAOLO	0.040%	50.020%
439	SIEMENS AG	0.040%	50.059%
440	BB+T CORP COMMON STOCK USD5.0	0.039%	50.099%
441	METLIFE INC COMMON STOCK USD.01	0.039%	50.138%
442	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.039%	50.177%
443	CMNWLT BK OF A	0.039%	50.216%
444	DAIWA SECS GROU	0.039%	50.256%
445	COSTCO WHOLESAL	0.039%	50.295%
446	SNC-LAVALIN GRO	0.039%	50.334%
447	ENBRIDGE	0.039%	50.373%
448	ANDEAVOR COMMON STOCK USD.167	0.039%	50.412%
449	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.039%	50.451%
450	EBAY INC	0.039%	50.489%
451	GILDAN ACTIVEWEAR INC COMMON STOCK	0.039%	50.528%
452	EATON CORP PLC	0.039%	50.567%
453	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.039%	50.605%
454	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.039%	50.644%
455	SOUTHWEST AIRLI	0.038%	50.682%
456	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.038%	50.720%
457	EQUITY RESIDENT	0.038%	50.759%
458	EUROPEAN FIN ST	0.038%	50.797%
459	TESCO PLC	0.038%	50.835%
460	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.038%	50.873%
461	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.038%	50.911%
462	PACCAR INC	0.038%	50.949%
463	NIKE INC CL B COMMON STOCK USD1.0	0.038%	50.986%
464	DIGITAL REALTY	0.038%	51.024%
465	ALLIANZ SE SPON ADR ADR	0.038%	51.062%
466	ENI S.P.A.	0.038%	51.100%
467	SONY CORP	0.038%	51.137%
468	ITAU UNIBANCO S	0.038%	51.175%
469	JX HOLDINGS INC	0.037%	51.212%
470	THOMSON REUTERS CORP COMMON STOCK	0.037%	51.250%
471	CAE INC COMMON STOCK	0.037%	51.287%
472	STATE STREET CORP COMMON STOCK USD1.0	0.037%	51.324%
473	BANK TOKYO-MITS	0.037%	51.361%
474	LVMH MOET HENNE	0.037%	51.399%
475	WELLTOWER INC REIT USD1.0	0.037%	51.435%
476	ING GROEP NV	0.037%	51.472%
477	ASSIC GENERALI	0.037%	51.509%
478	TOYOTA MOTOR CR	0.037%	51.546%
479	BCO BILBAO VIZC	0.037%	51.583%
480	HUSKY ENERGY IN	0.037%	51.620%
481	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.036%	51.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	UNEDIC ASSEO 1.	0.036%	51.692%
483	UPM-KYMMENE OYJ	0.036%	51.728%
484	TMX GROUP LTD	0.036%	51.765%
485	NORDEA BANK AB	0.036%	51.801%
486	WSP GLOBAL INC	0.036%	51.837%
487	BIOGEN IDEC INC	0.036%	51.873%
488	WOODSIDE PETROL	0.035%	51.908%
489	ONTARIO(PROV OF	0.035%	51.943%
490	KROGER CO	0.035%	51.978%
491	STANDARD BANK G	0.035%	52.014%
492	SBA COMMUNICATIONS CORP REIT USD.01	0.035%	52.049%
493	LLOYDS BANKING	0.035%	52.084%
494	MUNICIPALITY FI	0.035%	52.119%
495	WESTERN DIGITAL	0.035%	52.154%
496	AVALONBAY COMMUNITIES INC REIT USD.01	0.035%	52.189%
497	FIFTH THIRD BAN	0.035%	52.223%
498	STATOIL ASA COMPANY GUAR 01/24 2.65	0.035%	52.258%
499	DOVER CORP	0.035%	52.293%
500	OESTERREIC KONT	0.035%	52.328%
501	SOC GENERALE	0.035%	52.362%
502	SOFTBANK CORP	0.035%	52.397%
503	BANK OF CHINA L	0.035%	52.432%
504	DAVITA INC COMMON STOCK USD.001	0.035%	52.466%
505	TOURMALINE OIL	0.035%	52.501%
506	DIAGEO PLC ADR	0.034%	52.535%
507	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.034%	52.570%
508	DANSKE BANK A/S	0.034%	52.604%
509	DEUTSCHE BANK A	0.034%	52.638%
510	CME GROUP INC COMMON STOCK USD.01	0.034%	52.672%
511	EOG RESOURCES	0.034%	52.706%
512	TOTAL CAPITAL I	0.034%	52.740%
513	CONTINENTAL AG	0.034%	52.774%
514	PHILLIPS 66 COMMON STOCK	0.034%	52.808%
515	AXA	0.034%	52.842%
516	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.034%	52.875%
517	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.034%	52.909%
518	ITALY BUONI POL	0.034%	52.942%
519	ONEOK INC COMPANY GUAR 02/22 4.25	0.033%	52.976%
520	NUCOR CORP	0.033%	53.009%
521	VENTAS INC-REIT	0.033%	53.043%
522	GLAXOSMITHKLINE	0.033%	53.076%
523	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.033%	53.109%
524	LAURENTIAN BANK	0.033%	53.143%
525	MGM MIRAGE INC	0.033%	53.176%
526	BHP BILLITON PL	0.033%	53.209%
527	NOVO-NORDISK AS	0.033%	53.242%
528	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.033%	53.275%
529	CHINA O/SEAS LA	0.033%	53.308%
530	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.033%	53.341%
531	PEUGEOT SA	0.033%	53.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	GEN DYNAMICS CO	0.033%	53.407%
533	BANK OF AMERICA	0.033%	53.440%
534	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.033%	53.472%
535	ASTRAZENECA PLC SPONS ADR ADR	0.033%	53.505%
536	H&R REIT UNITS	0.033%	53.538%
537	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.033%	53.571%
538	KREDITANST FUR	0.033%	53.603%
539	ALLIANZ AG	0.033%	53.636%
540	APPLE INC SR UNSECURED 05/22 2.3	0.033%	53.669%
541	ANGLO AMERICAN	0.033%	53.701%
542	ACCENTURE PLC A	0.033%	53.734%
543	HON HAI PRECISI	0.033%	53.766%
544	SEVEN & I HOLDI	0.033%	53.799%
545	VINCI SA	0.033%	53.831%
546	PROVINCE OF ONT	0.032%	53.864%
547	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.032%	53.896%
548	APPLE INC SR UNSECURED 09/22 2.1	0.032%	53.928%
549	SUNTRUST BANKS	0.032%	53.960%
550	CELGENE CORP SR UNSECURED 08/22 3.55	0.032%	53.993%
551	CARNIVAL CORP COMMON STOCK USD.01	0.032%	54.025%
552	UNILEVER NV 0.5	0.032%	54.057%
553	GOLDCORP INC SR UNSECURED 06/21 3.625	0.032%	54.089%
554	SKANDINAVISKA E	0.032%	54.121%
555	RAYTHEON COMPANY COMMON STOCK USD.01	0.032%	54.153%
556	TOTAL CAPITAL C	0.032%	54.185%
557	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.032%	54.217%
558	NEW GOLD INC COMMON STOCK	0.032%	54.249%
559	PROGRESSIVE CORP COMMON STOCK USD1.0	0.032%	54.281%
560	MITSUBISHI CHEM	0.032%	54.312%
561	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.032%	54.344%
562	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.032%	54.376%
563	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.032%	54.408%
564	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.032%	54.439%
565	CANADA HOUSING	0.032%	54.471%
566	ORIX CORP	0.032%	54.503%
567	TELEFONICA EMIS	0.032%	54.534%
568	CHINA EVERGRAND	0.032%	54.566%
569	ELEMENT FINANCI	0.032%	54.598%
570	BOSTON PROPERTIES INC REIT USD.01	0.032%	54.629%
571	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.032%	54.661%
572	KONINKLIJKE AHO	0.032%	54.692%
573	RELIANCE INDS	0.032%	54.724%
574	MYLAN INC/PA	0.031%	54.755%
575	DEXIA CREDIT LO	0.031%	54.787%
576	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.031%	54.818%
577	SCHWAB(CHARLES)	0.031%	54.849%
578	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.031%	54.881%
579	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.031%	54.912%
580	UNICREDIT SPA	0.031%	54.944%
581	MIZUHO FINANCIA	0.031%	54.975%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	BPCE SA COMPANY GUAR 04/24 4	0.031%	55.006%
583	RIOCAN REAL EST	0.031%	55.038%
584	ROCKWELL COLLIN	0.031%	55.069%
585	MIZUHO FINANCIA	0.031%	55.100%
586	T MOBILE US INC COMMON STOCK USD.0001	0.031%	55.131%
587	JOHN DEERE CAP	0.031%	55.163%
588	SCHNEIDER SA	0.031%	55.194%
589	CONCHO RESOURCE	0.031%	55.225%
590	RIO TINTO	0.031%	55.256%
591	CANFOR CORPORAT	0.031%	55.287%
592	KIRKLAND LAKE G	0.031%	55.318%
593	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.031%	55.350%
594	CREDIT SUISSE G	0.031%	55.381%
595	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.031%	55.412%
596	MAPLE LEAF FOOD	0.031%	55.443%
597	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.031%	55.474%
598	KREDITANSTALT F	0.031%	55.505%
599	KOHL S CORPORATION SR UNSECURED 11/21 4	0.031%	55.536%
600	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.031%	55.566%
601	ECOLAB INC 2.37	0.031%	55.597%
602	STATOIL ASA	0.031%	55.628%
603	STANTEC INC COMMON STOCK	0.031%	55.659%
604	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.031%	55.689%
605	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.031%	55.720%
606	TAIWAN SEMICOND	0.031%	55.751%
607	DANONE SA	0.031%	55.781%
608	BOMBARDIER INC	0.031%	55.812%
609	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.031%	55.843%
610	BRIDGESTONE COR	0.030%	55.873%
611	HYNIX SEMICONDU	0.030%	55.903%
612	AKZO NOBEL NV	0.030%	55.933%
613	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.030%	55.963%
614	ALAMOS GOLD INC CLASS A COMMON STOCK	0.030%	55.994%
615	OPEN TEXT CORPO	0.030%	56.024%
616	LEAR CORP	0.030%	56.053%
617	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.030%	56.083%
618	GREAT WEST LIFE	0.030%	56.113%
619	BMW US CAPITAL	0.030%	56.143%
620	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.030%	56.172%
621	LOCKHEED MARTIN	0.030%	56.202%
622	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.029%	56.231%
623	EASTMAN CHEMICA	0.029%	56.261%
624	COMPAGNIE DE SA	0.029%	56.290%
625	ABN AMRO BANK N	0.029%	56.319%
626	KOHL'S CORPORATI	0.029%	56.349%
627	MOSAIC CO SR UNSECURED 11/21 3.75	0.029%	56.378%
628	WESTFIELD CORP	0.029%	56.407%
629	ARCELORMITTAL	0.029%	56.437%
630	SCENTRE GROUP	0.029%	56.466%
631	TOKIO MARINE HL	0.029%	56.495%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	ROCKWELL COLLIN	0.029%	56.524%
633	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.029%	56.553%
634	DEVON ENERGY CORP COMMON STOCK USD.1	0.029%	56.583%
635	LLOYDS BANKING	0.029%	56.612%
636	CENTENE CORP COMMON STOCK USD.001	0.029%	56.641%
637	WILLIAMS COS IN	0.029%	56.670%
638	GENWORTH MI CAN	0.029%	56.699%
639	ELECTRICITE DE	0.029%	56.728%
640	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.029%	56.756%
641	BRITISH SKY BRO	0.029%	56.785%
642	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.029%	56.814%
643	JOHNSON CONTROL	0.029%	56.843%
644	DOLLAR TREE INC	0.029%	56.872%
645	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.029%	56.900%
646	LINK R/EST INVE	0.029%	56.929%
647	UTD PARCEL SERV	0.029%	56.958%
648	TYSON FOODS INC	0.029%	56.986%
649	COMCAST CORP COMPANY GUAR 08/25 3.375	0.029%	57.015%
650	APPLIED MATERIALS INC COMMON STOCK USD.01	0.029%	57.043%
651	EASTMAN CHEMICA	0.028%	57.072%
652	ORANGE SA SR UNSECURED 09/21 4.125	0.028%	57.100%
653	LIBERTY MUTUAL	0.028%	57.129%
654	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.028%	57.157%
655	VOLVO AB	0.028%	57.186%
656	AIR LIQUIDE(L)	0.028%	57.214%
657	E.ON SE	0.028%	57.242%
658	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.028%	57.270%
659	XPO LOGISTICS INC COMMON STOCK USD.001	0.028%	57.299%
660	DR HORTON INC COMMON STOCK USD.01	0.028%	57.327%
661	STRYKER CORP SR UNSECURED 03/21 2.625	0.028%	57.355%
662	RENAULT	0.028%	57.383%
663	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.028%	57.411%
664	TRANSALTA CORP COMMON STOCK	0.028%	57.439%
665	ANADARKO PETROL	0.028%	57.467%
666	ENEL S.p.A.	0.028%	57.495%
667	CI FINANCIAL CO	0.028%	57.522%
668	MICROSOFT CORP	0.028%	57.550%
669	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.028%	57.578%
670	SOLVAY	0.028%	57.606%
671	ASAHI KASEI COR	0.028%	57.634%
672	ING GROEP NV 0.	0.028%	57.661%
673	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.028%	57.689%
674	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.028%	57.716%
675	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.028%	57.744%
676	OCEANAGOLD CORP	0.028%	57.772%
677	ROLLS-ROYCE GRO	0.027%	57.799%
678	RESTAURANT BRANDS INTERN COMMON STOCK	0.027%	57.826%
679	DEERE + CO COMMON STOCK USD1.0	0.027%	57.854%
680	DETOUR GOLD COR	0.027%	57.881%
681	AIR PRODS & CHE	0.027%	57.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	BANK OF NY MELL	0.027%	57.936%
683	AUST & NZ BK GP	0.027%	57.963%
684	LOWE'S COS INC	0.027%	57.990%
685	KREDITANST FUER	0.027%	58.017%
686	PRICELINE GROUP	0.027%	58.044%
687	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.027%	58.071%
688	NORTHROP GRUMMA	0.027%	58.098%
689	CENTURYLINK INC COMMON STOCK USD1.0	0.027%	58.125%
690	ALLY FINANCIAL INC COMMON STOCK USD.1	0.027%	58.152%
691	WHIRLPOOL CORP	0.027%	58.179%
692	TRANSCONTINENTA	0.027%	58.206%
693	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.027%	58.232%
694	INGERSOLL-RAND	0.027%	58.259%
695	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.027%	58.285%
696	INTACT FINANCIA	0.027%	58.312%
697	DSV A/S	0.027%	58.339%
698	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.026%	58.365%
699	SAPUTO GROUP IN	0.026%	58.391%
700	REALTY INCOME C	0.026%	58.418%
701	GEELY AUTOMOBIL	0.026%	58.444%
702	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.026%	58.471%
703	COUNTRY GARDEN	0.026%	58.497%
704	PETROBRAS PFEFE	0.026%	58.523%
705	CANADIAN APARTM	0.026%	58.549%
706	MTN GROUP LTD	0.026%	58.575%
707	CCL INDS INC CL	0.026%	58.602%
708	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.026%	58.628%
709	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.026%	58.654%
710	DEUTSCHE BANK A	0.026%	58.680%
711	STARBUCKS CORP	0.026%	58.706%
712	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.026%	58.732%
713	ELI LILLY + CO COMMON STOCK	0.026%	58.758%
714	COMMONWEALTH BA	0.026%	58.784%
715	INTER PIPELINE	0.026%	58.809%
716	MACQUARIE GP LT	0.026%	58.835%
717	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.026%	58.861%
718	EURO FIN STABIL	0.026%	58.887%
719	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.026%	58.913%
720	NEXTERA ENERGY INC COMMON STOCK USD.01	0.026%	58.938%
721	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.026%	58.964%
722	ALTAGAS LTD	0.026%	58.989%
723	CUMMINS INC	0.026%	59.015%
724	GAP INC	0.026%	59.041%
725	APPLE INC SR UNSECURED 02/27 3.35	0.026%	59.066%
726	CRH	0.026%	59.092%
727	TOROMONT INDS L	0.025%	59.117%
728	RAGING RIVER EX	0.025%	59.143%
729	AT&T INC 1.45%	0.025%	59.168%
730	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.025%	59.194%
731	SIKA FINANZ AG	0.025%	59.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.025%	59.244%
733	NORDEA AB	0.025%	59.270%
734	DEUTSCHE LUFTHA	0.025%	59.295%
735	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.025%	59.320%
736	PANASONIC CORP	0.025%	59.345%
737	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.025%	59.370%
738	LINDE AG	0.025%	59.396%
739	CELGENE CORP	0.025%	59.421%
740	METRO INC	0.025%	59.446%
741	DOVER CORP	0.025%	59.471%
742	MUNCHENER RUCKV	0.025%	59.496%
743	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.025%	59.521%
744	GGP INC REIT USD.01	0.025%	59.546%
745	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.025%	59.571%
746	STANDARD CHARTE	0.025%	59.595%
747	VERMILION ENERGY INC COMMON STOCK	0.025%	59.620%
748	HOST HOTELS &	0.025%	59.645%
749	INFOSYS TECHNOL	0.025%	59.670%
750	MITSUBISHI UFJ	0.025%	59.695%
751	PETROCHINA CO	0.025%	59.720%
752	IGM FINANCIAL I	0.025%	59.744%
753	ESSEX PROP TRUS	0.025%	59.769%
754	CNOOC LTD	0.025%	59.794%
755	APACHE CORP COMMON STOCK USD.625	0.025%	59.819%
756	GOODYEAR TIRE &	0.025%	59.843%
757	INTERFOR CORP	0.025%	59.868%
758	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.025%	59.893%
759	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.025%	59.918%
760	SCOTTISH AND SO	0.025%	59.942%
761	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.025%	59.967%
762	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.025%	59.991%
763	KOMATSU	0.024%	60.016%
764	LLOYDS BANKING	0.024%	60.040%
765	EMERA INC.	0.024%	60.065%
766	ARCHER DANIELS	0.024%	60.089%
767	MITSUBISHI ELEC	0.024%	60.114%
768	KEYERA CORP	0.024%	60.138%
769	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.024%	60.162%
770	CHINA PETROLEUM	0.024%	60.187%
771	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.024%	60.211%
772	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.024%	60.235%
773	CARDINAL HEALTH	0.024%	60.259%
774	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.024%	60.284%
775	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.024%	60.308%
776	ANIXTER INC COMPANY GUAR 10/21 5.125	0.024%	60.332%
777	OP CORPORATE BA	0.024%	60.356%
778	SVENSKA HANDELS	0.024%	60.380%
779	HARTFORD FINANC	0.024%	60.404%
780	SHIN-ETSU CHEM	0.024%	60.428%
781	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.024%	60.452%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	CHINA MOBILE	0.024%	60.476%
783	AMERISOURCEBERG	0.024%	60.500%
784	RWE AG (NEU)	0.024%	60.524%
785	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.024%	60.548%
786	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.024%	60.572%
787	TIME WARNER INC	0.024%	60.596%
788	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.024%	60.620%
789	M + T BANK CORP COMMON STOCK USD.5	0.024%	60.643%
790	HARRIS CORP	0.024%	60.667%
791	KELLOGG CO 0.8%	0.024%	60.691%
792	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.024%	60.715%
793	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.024%	60.738%
794	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.024%	60.762%
795	REPSOL SA	0.024%	60.786%
796	EUROPEAN INVEST	0.024%	60.809%
797	MULLEN GROUP LT	0.024%	60.833%
798	ACTIVISION BLIZ	0.024%	60.857%
799	TEXTRON INC COMMON STOCK USD.125	0.024%	60.880%
800	PTT PUBLIC COMP	0.024%	60.904%
801	QUEST DIAGNOSTI	0.024%	60.927%
802	WALGREEN CO COMPANY GUAR 09/22 3.1	0.024%	60.951%
803	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.024%	60.974%
804	REGIONS FINANCI	0.023%	60.998%
805	PNC BANK NA 2.6	0.023%	61.021%
806	EATON CORP COMPANY GUAR 11/22 2.75	0.023%	61.045%
807	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.023%	61.068%
808	LG Electronics	0.023%	61.091%
809	INTL BANK FOR R	0.023%	61.115%
810	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.023%	61.138%
811	ADOBE SYSTEMS I	0.023%	61.161%
812	NUVISTA ENERGY	0.023%	61.184%
813	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.023%	61.207%
814	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.023%	61.231%
815	KDDI CORP	0.023%	61.254%
816	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.023%	61.277%
817	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.023%	61.300%
818	SUPERIOR PLUS C	0.023%	61.323%
819	Banco Sabadell	0.023%	61.346%
820	NETAPP INC.	0.023%	61.369%
821	SWISS RE AG	0.023%	61.392%
822	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.023%	61.415%
823	HOUSING DEVEL F	0.023%	61.438%
824	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.023%	61.461%
825	ING BANK	0.023%	61.484%
826	BAXTER INTL INC	0.023%	61.507%
827	AVIVA PLC	0.023%	61.530%
828	SASOL	0.023%	61.552%
829	HORMEL FOODS CORP COMMON STOCK USD.01465	0.023%	61.575%
830	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.023%	61.598%
831	NORWEGIAN CRUIS	0.023%	61.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.023%	61.643%
833	OMNICOM GROUP I	0.023%	61.666%
834	MACY S INC COMMON STOCK USD.01	0.023%	61.688%
835	KEYCORP	0.023%	61.711%
836	LEGG MASON INC SR UNSECURED 03/26 4.75	0.023%	61.733%
837	GIBSON ENERGY I	0.023%	61.756%
838	STORA ENSO OYJ	0.023%	61.778%
839	CA INC COMMON STOCK USD.1	0.022%	61.801%
840	SECURE ENERGY S	0.022%	61.823%
841	VIACOM INC CLASS B COMMON STOCK USD.001	0.022%	61.845%
842	WOLTERS KLUWERS	0.022%	61.868%
843	ECOLAB INC COMMON STOCK USD1.0	0.022%	61.890%
844	KROGER CO SR UNSECURED 04/22 3.4	0.022%	61.912%
845	VORNADO REALTY TRUST REIT USD.04	0.022%	61.934%
846	COGECO COMMUNIC	0.022%	61.957%
847	US BANCORP SR UNSECURED 01/24 3.7	0.022%	61.979%
848	PARKLAND FUEL C	0.022%	62.001%
849	BOUYGUES	0.022%	62.023%
850	AGEAS	0.022%	62.045%
851	DANONE S.A. COM	0.022%	62.067%
852	HUNTSMAN CORP COMMON STOCK USD.01	0.022%	62.089%
853	BEST BUY CO INC	0.022%	62.111%
854	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.022%	62.133%
855	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.022%	62.155%
856	NESTE OIL OYJ	0.022%	62.177%
857	CA INC SR UNSECURED 03/27 4.7	0.022%	62.199%
858	OWENS CORNING COMMON STOCK USD.001	0.022%	62.221%
859	ROLLS ROYCE	0.022%	62.243%
860	BARCLAYS AFRICA	0.022%	62.265%
861	NATIONWIDE B/S	0.022%	62.287%
862	UNILEVER NV	0.022%	62.309%
863	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.022%	62.331%
864	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.022%	62.352%
865	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.022%	62.374%
866	ANALOG DEVICES INC COMMON STOCK USD.167	0.022%	62.396%
867	OVERSEA-CHINESE	0.022%	62.418%
868	CBRE GROUP INC A COMMON STOCK USD.01	0.022%	62.439%
869	PRUDENTIAL ADR	0.022%	62.461%
870	INVESCO LTD COMMON STOCK USD.2	0.022%	62.483%
871	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.022%	62.504%
872	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.022%	62.526%
873	PETROBRAS COMMO	0.022%	62.547%
874	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.022%	62.569%
875	CNOOC LTD	0.022%	62.591%
876	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.022%	62.612%
877	STMICROELECTRON	0.022%	62.634%
878	ELECTRICITE DE	0.022%	62.655%
879	HSBC HOLDINGS P	0.021%	62.677%
880	WESFARMERS LTD	0.021%	62.698%
881	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.021%	62.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	KEY BANK NA SR UNSECURED 06/25 3.3	0.021%	62.741%
883	RUSSEL METALS I	0.021%	62.762%
884	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.021%	62.784%
885	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.021%	62.805%
886	MARTINREA INTER	0.021%	62.826%
887	NORDSTROM INC SR UNSECURED 05/20 4.75	0.021%	62.848%
888	LEGAL & GENERAL	0.021%	62.869%
889	PARAMOUNT RESOU	0.021%	62.890%
890	PRAXAIR STK	0.021%	62.911%
891	REPUBLIC SERVIC	0.021%	62.933%
892	LYONDELLBASELL	0.021%	62.954%
893	CANON INC	0.021%	62.975%
894	HUNTINGTON BANC	0.021%	62.996%
895	ASHTREAD GROUP	0.021%	63.018%
896	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.021%	63.039%
897	NEWMONT MINING CORP COMMON STOCK USD1.6	0.021%	63.060%
898	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.021%	63.081%
899	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.021%	63.102%
900	STRYKER CORP	0.021%	63.123%
901	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.021%	63.144%
902	CHINA RES BEIJ	0.021%	63.165%
903	BK NED GEMEENTE	0.021%	63.186%
904	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.021%	63.207%
905	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.021%	63.228%
906	TELEFONICA SA	0.021%	63.249%
907	AMETEK INC COMMON STOCK USD.01	0.021%	63.270%
908	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.021%	63.291%
909	STEEL DYNAMICS INC COMMON STOCK USD.005	0.021%	63.312%
910	AUTOLIV INC	0.021%	63.333%
911	OLD MUTUAL PLC	0.021%	63.354%
912	SUMITOMO CHEMIC	0.021%	63.375%
913	THERMO FISHER S	0.021%	63.396%
914	KOMMUNINVEST I	0.021%	63.417%
915	VOLKSWAGEN LEAS	0.021%	63.437%
916	MITSUBISHI UFJ FINL SPON ADR ADR	0.021%	63.458%
917	3M CO 0.375% 15	0.021%	63.479%
918	AT+T INC SR UNSECURED 05/25 3.4	0.021%	63.500%
919	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.021%	63.521%
920	CHINA COMMUNICA	0.021%	63.541%
921	ARKEMA	0.021%	63.562%
922	NRW BANK 0% 11N	0.021%	63.583%
923	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.021%	63.603%
924	ALLIED PPTY,REI	0.021%	63.624%
925	MEG ENERGY CORP	0.021%	63.645%
926	PERSIMMON PLC	0.021%	63.665%
927	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.021%	63.686%
928	LKQ CORP COMMON STOCK USD.01	0.021%	63.706%
929	ASAHI GLASS CO	0.021%	63.727%
930	ARCONIC INC SR UNSECURED 02/22 5.87	0.021%	63.748%
931	BOLIDEN AB	0.021%	63.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	MITSUI & CO	0.021%	63.789%
933	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	63.809%
934	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.020%	63.830%
935	CENTERRA GOLD INC COMMON STOCK	0.020%	63.850%
936	PAREX RESOURCES	0.020%	63.871%
937	WESTROCK CO COMMON STOCK	0.020%	63.891%
938	BORALEX INC CL	0.020%	63.911%
939	NORTHERN TRUST	0.020%	63.931%
940	ENERFLEX LTD	0.020%	63.952%
941	UTD RENTALS INC	0.020%	63.972%
942	MID AMERICA APARTMENT COMM REIT USD.01	0.020%	63.992%
943	HCP INC.	0.020%	64.012%
944	TAPESTRY INC COMMON STOCK USD.01	0.020%	64.033%
945	BORGWARNER INC COMMON STOCK USD.01	0.020%	64.053%
946	PREMIUM BRANDS	0.020%	64.073%
947	UTD TECHNOLOGIE	0.020%	64.093%
948	ENEL FINANCE IN	0.020%	64.113%
949	BAXTER INTL INC	0.020%	64.133%
950	INGREDION INC COMMON STOCK USD.01	0.020%	64.153%
951	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.020%	64.174%
952	GECINA SA	0.020%	64.194%
953	DEN DANSKE BANK	0.020%	64.214%
954	SPARK INFRASTRU	0.020%	64.234%
955	LABRADOR IRON O	0.020%	64.254%
956	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.020%	64.274%
957	DUKE ENERGY CORP COMMON STOCK USD.001	0.020%	64.294%
958	SWISSCOM AG	0.020%	64.314%
959	GRAN TIERRA ENE	0.020%	64.334%
960	GE CAPITAL EURO	0.020%	64.353%
961	BHP BILLITON FI	0.020%	64.373%
962	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.020%	64.393%
963	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.020%	64.413%
964	CELESTICA INC COMMON STOCK NPV	0.020%	64.433%
965	LAND SECURITIES	0.020%	64.453%
966	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	64.472%
967	SOUTHERN CO SR UNSECURED 06/20 2.75	0.020%	64.492%
968	BECTON DICKINSON	0.020%	64.512%
969	NIPPON STEEL CO	0.020%	64.532%
970	FUJITSU	0.020%	64.551%
971	FIRSTSERVICE CORP COMMON STOCK	0.020%	64.571%
972	ARAMARK COMMON STOCK USD.01	0.020%	64.591%
973	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	64.610%
974	STANLEY BLACK + DECKER INC COMMON STOCK USD.25	0.020%	64.630%
975	LANXESS	0.020%	64.650%
976	GEN DYNAMICS CO	0.020%	64.669%
977	CALPINE CORP	0.020%	64.689%
978	GENUINE PARTS C	0.020%	64.708%
979	RYDER SYSTEM IN	0.020%	64.728%
980	NIELSEN HOLDING	0.020%	64.748%
981	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.020%	64.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	SANDSTORM GOLD	0.020%	64.787%
983	MTU AERO ENGINE	0.020%	64.806%
984	ETRADE FINANCA	0.020%	64.826%
985	SPIRIT AEROSYST	0.020%	64.845%
986	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.019%	64.865%
987	FLEXTRONICS INT	0.019%	64.884%
988	ZIMMER HLDGS IN	0.019%	64.903%
989	TELIASONERA AB	0.019%	64.923%
990	SMART REAL ESTA	0.019%	64.942%
991	BRITISH LAND CO	0.019%	64.961%
992	CARMAX INC COMMON STOCK USD.5	0.019%	64.980%
993	CIE FINANCIERE	0.019%	65.000%
994	LIBERTY MUTUAL	0.019%	65.019%
995	3I GROUP PLC	0.019%	65.038%
996	GOODMAN GROUP	0.019%	65.057%
997	NATIONWIDE BLDG	0.019%	65.076%
998	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	65.095%
999	ONEX CORP SUB V	0.019%	65.115%
1000	AUTONATION INC	0.019%	65.134%
1001	TRICAN WELL SER	0.019%	65.153%
1002	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.019%	65.172%
1003	CHINA MERCHANTS	0.019%	65.191%
1004	BRITISH AMERICAN TOB SP ADR ADR	0.019%	65.210%
1005	GLAXOSMITHKLINE PLC SPON ADR ADR	0.019%	65.229%
1006	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.019%	65.248%
1007	ERICSSON LM SR UNSECURED 05/22 4.125	0.019%	65.267%
1008	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.019%	65.286%
1009	VOLKSWAGEN LEAS	0.019%	65.305%
1010	RADIANT OPTO EL	0.019%	65.324%
1011	BLUESCOPE STEEL	0.019%	65.343%
1012	AMEREN CORP SR UNSECURED 11/20 2.7	0.019%	65.362%
1013	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.019%	65.381%
1014	DEXIA CREDIT LO	0.019%	65.400%
1015	PRECISION DRILLING CORP COMMON STOCK	0.019%	65.419%
1016	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.019%	65.438%
1017	CLARIANT AG	0.019%	65.456%
1018	HALLIBURTON CO	0.019%	65.475%
1019	NETFLIX INC COMMON STOCK USD.001	0.019%	65.494%
1020	MARSH & MCLENNA	0.019%	65.513%
1021	ECN CAPITAL COR	0.019%	65.532%
1022	STRYKER CORP SR UNSECURED 05/24 3.375	0.019%	65.550%
1023	BP PLC SPONS ADR ADR	0.019%	65.569%
1024	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.019%	65.588%
1025	NETEASE INC ADR ADR USD.0001	0.019%	65.607%
1026	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.019%	65.625%
1027	MYLAN NV 3.125%	0.019%	65.644%
1028	VODAFONE GROUP PLC SP ADR ADR	0.019%	65.663%
1029	HOLOGIC INC COMMON STOCK USD.01	0.019%	65.681%
1030	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.019%	65.700%
1031	THERMO FISHER S	0.019%	65.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.019%	65.737%
1033	TELECOM ITALIA	0.019%	65.756%
1034	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.019%	65.774%
1035	WH GROUP LTD	0.019%	65.793%
1036	ATOS ORIGIN SA	0.019%	65.811%
1037	WESTERN FOREST	0.018%	65.830%
1038	QUEBECOR INC 'B	0.018%	65.848%
1039	ING GROEP NV	0.018%	65.867%
1040	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.018%	65.885%
1041	XEROX CORP COMMON STOCK USD1.0	0.018%	65.904%
1042	L BRANDS INC COMPANY GUAR 02/22 5.625	0.018%	65.922%
1043	REINSURANCE GRO	0.018%	65.940%
1044	KLEPIERRE	0.018%	65.959%
1045	LINCOLN NATL CO	0.018%	65.977%
1046	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.018%	65.995%
1047	LAFARGEHOLCIM L	0.018%	66.014%
1048	UBISOFT ENTERTA	0.018%	66.032%
1049	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.018%	66.050%
1050	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.018%	66.069%
1051	MINITUB MITSUBISHI HVY	0.018%	66.087%
1052	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.018%	66.105%
1053	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.018%	66.123%
1054	DEUTSCHE POST A	0.018%	66.142%
1055	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.018%	66.160%
1056	BARCLAYS PLC 1.	0.018%	66.178%
1057	JPMORGAN CHASE	0.018%	66.196%
1058	NORTHLAND POWER	0.018%	66.214%
1059	BPCE	0.018%	66.233%
1060	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.018%	66.251%
1061	VIVENDI SA	0.018%	66.269%
1062	SEMAFO INC COMM	0.018%	66.287%
1063	EXCHANGE INCOME	0.018%	66.305%
1064	SHAWCOR LTD	0.018%	66.324%
1065	MICHAEL KORS HO	0.018%	66.342%
1066	DOMINION RES(VI	0.018%	66.360%
1067	METLIFE INC SR UNSECURED 04/24 3.6	0.018%	66.378%
1068	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	66.396%
1069	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.018%	66.414%
1070	SL GREEN REALTY	0.018%	66.432%
1071	COOPERATIEVE RA	0.018%	66.451%
1072	UNILEVER NV	0.018%	66.469%
1073	ESSILOR INTERNA	0.018%	66.487%
1074	AEON CO., LTD	0.018%	66.505%
1075	NOKIA CORP	0.018%	66.523%
1076	UNIONE DI BAN.	0.018%	66.541%
1077	KELLOGG CO 4% 1	0.018%	66.559%
1078	SUMITOMO MITSUI	0.018%	66.577%
1079	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.018%	66.595%
1080	NATIONAL AUSTRA	0.018%	66.613%
1081	COMERICA INC	0.018%	66.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	MICROSEMI	0.018%	66.649%
1083	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.018%	66.667%
1084	TOTAL SA SPON ADR ADR	0.018%	66.685%
1085	FORTESCUE METAL	0.018%	66.702%
1086	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.018%	66.720%
1087	UNIVERSAL HLTH	0.018%	66.738%
1088	ADECCO SA	0.018%	66.756%
1089	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.018%	66.774%
1090	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.018%	66.792%
1091	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.018%	66.810%
1092	NEW FLYER COMMO	0.018%	66.827%
1093	GKN PLC	0.018%	66.845%
1094	FRESENIUS MEDIC	0.018%	66.863%
1095	JM SMUCKER CO/THE COMMON STOCK	0.018%	66.880%
1096	KONINKLIJKE DSM	0.018%	66.898%
1097	CA INC 3.6% 01A	0.018%	66.916%
1098	ENERCARE INC	0.018%	66.933%
1099	COTY INC CL A COMMON STOCK USD.01	0.018%	66.951%
1100	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.018%	66.968%
1101	ADIDAS AG	0.018%	66.986%
1102	KELT EXPLORATIO	0.018%	67.004%
1103	SUZUKI MOTOR CO	0.018%	67.021%
1104	CANADIAN REAL E	0.018%	67.039%
1105	AES CORP/VA SR UNSECURED 07/21 7.375	0.018%	67.056%
1106	SANLAM LIMITED	0.018%	67.074%
1107	SBERBANK OF RUS	0.018%	67.091%
1108	FAURECIA	0.017%	67.109%
1109	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.017%	67.126%
1110	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.017%	67.144%
1111	ATCO LTD CL I N	0.017%	67.161%
1112	LG DISPLAY CO	0.017%	67.178%
1113	WESTPAC BANKING	0.017%	67.196%
1114	ONEOK INC	0.017%	67.213%
1115	LENNAR CORP CL	0.017%	67.230%
1116	TAHOE RESOURCES INC COMMON STOCK	0.017%	67.248%
1117	SEGRO PLC	0.017%	67.265%
1118	FIRST HORIZON N	0.017%	67.282%
1119	PHILIPS ELECTRO	0.017%	67.299%
1120	COMMERZBANK AG	0.017%	67.317%
1121	HYATT HOTELS CO	0.017%	67.334%
1122	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.017%	67.351%
1123	SHOWA DENKO KK	0.017%	67.368%
1124	AMP LIMITED	0.017%	67.385%
1125	EXTRA SPACE STO	0.017%	67.402%
1126	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.017%	67.419%
1127	TAYLOR WIMPEY	0.017%	67.436%
1128	TAKEDA PHARMACE	0.017%	67.453%
1129	JOHNSON MATTHEY	0.017%	67.470%
1130	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.017%	67.487%
1131	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.017%	67.504%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	AECON GROUP INC	0.017%	67.521%
1133	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.017%	67.538%
1134	TUI AG	0.017%	67.555%
1135	IRON MOUNTAIN INC REIT USD.01	0.017%	67.572%
1136	GAP INC/THE SR UNSECURED 04/21 5.95	0.017%	67.589%
1137	RYDER SYSTEM IN	0.017%	67.605%
1138	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.017%	67.622%
1139	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.017%	67.639%
1140	VF CORP SR UNSECURED 09/21 3.5	0.017%	67.656%
1141	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.017%	67.673%
1142	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.017%	67.690%
1143	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.017%	67.706%
1144	PEYTO EXPLORATI	0.017%	67.723%
1145	T MOBILE USA INC COMPANY GUAR 04/22 4	0.017%	67.740%
1146	COLGATE-PALMOLI	0.017%	67.757%
1147	LOEWS CORP COMMON STOCK USD.01	0.017%	67.773%
1148	BALL CORP COMPANY GUAR 03/22 5	0.017%	67.790%
1149	HP INC COMMON STOCK USD.01	0.017%	67.807%
1150	TELEPERFORMANCE	0.017%	67.823%
1151	NASPERS LIMITED	0.017%	67.840%
1152	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.017%	67.857%
1153	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.017%	67.873%
1154	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.017%	67.890%
1155	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.017%	67.907%
1156	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.017%	67.923%
1157	BANK OF IRELAND	0.017%	67.940%
1158	NASDAQ INC SR UNSECURED 06/24 4.25	0.017%	67.957%
1159	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.017%	67.973%
1160	FIRST CAPITAL R	0.017%	67.990%
1161	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.017%	68.006%
1162	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.017%	68.023%
1163	CARREFOUR SA	0.017%	68.040%
1164	TIFFANY & CO	0.017%	68.056%
1165	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.017%	68.073%
1166	LIBERTY BROADBAND C COMMON STOCK USD.01	0.017%	68.089%
1167	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.017%	68.106%
1168	POST HOLDINGS INC COMMON STOCK USD.01	0.017%	68.122%
1169	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.016%	68.139%
1170	SMURFIT KAPPA P	0.016%	68.155%
1171	BANK RAKYAT IND	0.016%	68.172%
1172	MAZDA MOTOR COR	0.016%	68.188%
1173	MITSUBISHI CORP	0.016%	68.205%
1174	GREAT CANADIAN	0.016%	68.221%
1175	TDK CORP	0.016%	68.237%
1176	UTD THERAPEUTIC	0.016%	68.254%
1177	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.016%	68.270%
1178	GRUPO MEXICO SA	0.016%	68.287%
1179	CHEVRON CORP SR UNSECURED 05/21 2.1	0.016%	68.303%
1180	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.016%	68.319%
1181	GIVAUDAN	0.016%	68.336%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.016%	68.352%
1183	AETNA INC 4.125	0.016%	68.368%
1184	CSL LIMITED	0.016%	68.385%
1185	AMGEN INC SR UNSECURED 11/21 3.875	0.016%	68.401%
1186	TJX COS INC	0.016%	68.417%
1187	GENTEX CORP COMMON STOCK USD.06	0.016%	68.434%
1188	FRESENIUS SE &	0.016%	68.450%
1189	FISCHER(GEORG)A	0.016%	68.466%
1190	SSR MINING INC COMMON STOCK	0.016%	68.483%
1191	EBAY INC SR UNSECURED 03/22 3.8	0.016%	68.499%
1192	ENDEAVOUR MININ	0.016%	68.515%
1193	POSCO	0.016%	68.531%
1194	FNF GROUP TRACKING STK USD.0001	0.016%	68.547%
1195	WR BERKLEY CORP	0.016%	68.564%
1196	VIACOM INC SR UNSECURED 12/21 3.875	0.016%	68.580%
1197	HESS CORPORATIO	0.016%	68.596%
1198	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.016%	68.612%
1199	UNILEVER PLC SPONSORED ADR ADR	0.016%	68.628%
1200	SMITHS GROUP	0.016%	68.644%
1201	BAE SYSTEMS	0.016%	68.661%
1202	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.016%	68.677%
1203	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.016%	68.693%
1204	RADIAN GROUP INC SR UNSECURED 03/21 7	0.016%	68.709%
1205	PERRIGO CO PLC	0.016%	68.725%
1206	DENSO CORP	0.016%	68.741%
1207	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.016%	68.757%
1208	THOR INDUSTRIES INC COMMON STOCK USD.1	0.016%	68.773%
1209	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	68.790%
1210	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.016%	68.806%
1211	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.016%	68.822%
1212	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.016%	68.838%
1213	ELECTR DE FRANC	0.016%	68.854%
1214	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	68.870%
1215	ROSS STORES INC	0.016%	68.886%
1216	CBS CORP COMPANY GUAR 03/22 3.375	0.016%	68.902%
1217	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.016%	68.918%
1218	NETAPP INC SR UNSECURED 06/21 3.375	0.016%	68.934%
1219	HOME CAP GRP IN	0.016%	68.950%
1220	BANCO BBPM SPA	0.016%	68.966%
1221	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.016%	68.981%
1222	QUANTA SERVICES	0.016%	68.997%
1223	ROPER TECHNOLOG	0.016%	69.013%
1224	AUTODESK INC SR UNSECURED 06/20 3.125	0.016%	69.029%
1225	CIT GROUP INC SR UNSECURED 05/20 5.375	0.016%	69.045%
1226	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.016%	69.061%
1227	ITOCHU CORP	0.016%	69.077%
1228	MCCORMICK & CO	0.016%	69.093%
1229	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.016%	69.109%
1230	AGRICULTURAL BK	0.016%	69.124%
1231	INTERNATIONAL G	0.016%	69.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	69.156%
1233	WM MORRISON SUP	0.016%	69.172%
1234	NASDAQ INC COMMON STOCK USD.01	0.016%	69.188%
1235	SOUTHERN CO	0.016%	69.204%
1236	SENSATA TECHNOL	0.016%	69.220%
1237	VERIZON COMMUN	0.016%	69.235%
1238	LEGG MASON INC SR UNSECURED 07/19 2.7	0.016%	69.251%
1239	NOKIA OYJ SR UNSECURED 06/22 3.375	0.016%	69.267%
1240	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.016%	69.283%
1241	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.016%	69.299%
1242	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.016%	69.315%
1243	AKAMAI TECHNOLO	0.016%	69.330%
1244	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.016%	69.346%
1245	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.016%	69.362%
1246	UNUM GROUP SR UNSECURED 05/21 3	0.016%	69.378%
1247	STOCKLAND TRUST	0.016%	69.393%
1248	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.016%	69.409%
1249	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.016%	69.425%
1250	BAE SYSTEMS HLD	0.016%	69.441%
1251	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.016%	69.456%
1252	OSHKOSH CORP COMMON STOCK USD.01	0.016%	69.472%
1253	SANTANDER HLDG	0.016%	69.488%
1254	BELLWAY	0.016%	69.504%
1255	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.016%	69.519%
1256	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.016%	69.535%
1257	HARLEY DAVIDSON	0.016%	69.551%
1258	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.016%	69.567%
1259	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	69.582%
1260	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.016%	69.598%
1261	TREVALI MINING	0.016%	69.614%
1262	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.016%	69.630%
1263	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.016%	69.645%
1264	CITIGROUP INC	0.016%	69.661%
1265	UCB	0.016%	69.677%
1266	COMERICA BANK SR UNSECURED 06/20 2.5	0.016%	69.692%
1267	YASKAWA ELEC CO	0.016%	69.708%
1268	VULCAN MATERIAL	0.016%	69.724%
1269	SPARTAN ENERGY	0.016%	69.740%
1270	CITIGROUP INC SR UNSECURED 03/21 2.7	0.016%	69.755%
1271	QUALCOMM INC SR UNSECURED 05/22 3	0.016%	69.771%
1272	VALEO SA	0.016%	69.787%
1273	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.016%	69.802%
1274	US BANCORP SR UNSECURED 01/22 2.625	0.016%	69.818%
1275	AIRBUS GROUP NV	0.016%	69.834%
1276	UNITED OVERSEAS	0.016%	69.849%
1277	REGENCY CENTERS CORP REIT USD.01	0.016%	69.865%
1278	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.016%	69.880%
1279	BANK OF THE OZARKS COMMON STOCK USD.01	0.016%	69.896%
1280	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.016%	69.912%
1281	CHARTWELL RETIR	0.016%	69.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	EMC CORP(MASS)	0.016%	69.943%
1283	GENERAL MOTORS	0.016%	69.958%
1284	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.016%	69.974%
1285	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.016%	69.990%
1286	SHOPIFY INC CLASS A COMMON STOCK	0.016%	70.005%
1287	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.016%	70.021%
1288	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	70.036%
1289	TRINITY INDS	0.016%	70.052%
1290	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.016%	70.067%
1291	ARCONIC INC COMMON STOCK	0.016%	70.083%
1292	CONSTELLATION B	0.016%	70.098%
1293	MARKEL CORP COMMON STOCK	0.016%	70.114%
1294	HYDRO ONE LTD	0.015%	70.129%
1295	BCO BRADESCO,AD	0.015%	70.145%
1296	BP CAPITAL MARK	0.015%	70.160%
1297	TJX COS INC SR UNSECURED 06/21 2.75	0.015%	70.176%
1298	UDR INC REIT USD.01	0.015%	70.191%
1299	AFFILIATED MNGR	0.015%	70.207%
1300	SESA STERLITE	0.015%	70.222%
1301	KONINKLIJKE KPN	0.015%	70.238%
1302	LAS VEGAS SANDS	0.015%	70.253%
1303	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.015%	70.269%
1304	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.015%	70.284%
1305	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.015%	70.299%
1306	NVIDIA CORP	0.015%	70.315%
1307	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.015%	70.330%
1308	LOGAN PROPERTY	0.015%	70.346%
1309	BOC HONG KONG H	0.015%	70.361%
1310	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.015%	70.376%
1311	BANK LEUMI LE-I	0.015%	70.392%
1312	INFINEON TECHNO	0.015%	70.407%
1313	TORC OIL & GAS	0.015%	70.422%
1314	PLAINS ALL AMER	0.015%	70.438%
1315	LG CHEM LTD	0.015%	70.453%
1316	JFE HOLDINGS IN	0.015%	70.469%
1317	MARTIN MARIETTA	0.015%	70.484%
1318	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.015%	70.499%
1319	WELLS FARGO & C	0.015%	70.514%
1320	MACERICH CO	0.015%	70.530%
1321	NTT DOCOMO INC	0.015%	70.545%
1322	YAMAHA MOTOR CO	0.015%	70.560%
1323	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.015%	70.576%
1324	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.015%	70.591%
1325	ORBITAL ATK INC COMMON STOCK USD.01	0.015%	70.606%
1326	SUMITOMO ELEC I	0.015%	70.621%
1327	BNP PARIBAS	0.015%	70.637%
1328	AGCO CORP	0.015%	70.652%
1329	ROYAL MAIL PLC-	0.015%	70.667%
1330	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.015%	70.682%
1331	KINGSPAN GROUP	0.015%	70.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.015%	70.713%
1333	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.015%	70.728%
1334	REXEL PROMESSES	0.015%	70.743%
1335	UNUM GROUP	0.015%	70.758%
1336	WILLIS TOWERS W	0.015%	70.774%
1337	A.P. MOLLER-MAE	0.015%	70.789%
1338	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.015%	70.804%
1339	PENTAIR PLC	0.015%	70.819%
1340	CASCADES INC	0.015%	70.834%
1341	INTL BUSINESS M	0.015%	70.849%
1342	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.015%	70.865%
1343	AMADEUS IT HLDG	0.015%	70.880%
1344	FIRSTRAND LIMIT	0.015%	70.895%
1345	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.015%	70.910%
1346	RHEINMETALL AG	0.015%	70.925%
1347	SHELL INTERNATI	0.015%	70.940%
1348	DUKE REALTY CORP REIT USD.01	0.015%	70.955%
1349	JANUS CAPITAL G	0.015%	70.970%
1350	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.015%	70.985%
1351	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	71.000%
1352	BUNGE LTD COMMON STOCK USD.01	0.015%	71.015%
1353	SVENSKA HANDELS	0.015%	71.030%
1354	PVH CORP COMMON STOCK USD1.0	0.015%	71.045%
1355	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.015%	71.060%
1356	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	71.075%
1357	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.015%	71.090%
1358	SUMITOMO RLTY&D	0.015%	71.105%
1359	UMICORE	0.015%	71.120%
1360	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.015%	71.135%
1361	GENERAL MILLS I	0.015%	71.150%
1362	SNAP-ON INC	0.015%	71.165%
1363	AIR LEASE CORP	0.015%	71.180%
1364	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.015%	71.194%
1365	SWEDBANK AB	0.015%	71.209%
1366	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.015%	71.224%
1367	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.015%	71.239%
1368	EXPEDIA INC COMMON STOCK USD.001	0.015%	71.254%
1369	BALL CORP	0.015%	71.269%
1370	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.015%	71.284%
1371	S+P GLOBAL INC COMMON STOCK USD1.0	0.015%	71.298%
1372	SWISS LIFE HLDG	0.015%	71.313%
1373	CREDIT AGRICOLE	0.015%	71.328%
1374	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.015%	71.343%
1375	MKS INSTRUMENTS INC COMMON STOCK	0.015%	71.358%
1376	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.015%	71.372%
1377	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.015%	71.387%
1378	SK C&C CO LTD	0.015%	71.402%
1379	CORNING INC SR UNSECURED 08/20 4.25	0.015%	71.417%
1380	SANTANDER UK PLC SR UNSECURED 03/24 4	0.015%	71.431%
1381	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.015%	71.446%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CHINA UNICOM LT	0.015%	71.461%
1383	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.015%	71.475%
1384	PADDY POWER PLC	0.015%	71.490%
1385	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.015%	71.505%
1386	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.015%	71.519%
1387	ARROW ELECTRONI	0.015%	71.534%
1388	CARPENTER TECHN	0.015%	71.549%
1389	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.015%	71.563%
1390	CNH INDUSTRIAL	0.015%	71.578%
1391	ENSIGN ENERGY S	0.015%	71.593%
1392	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	71.607%
1393	RECKITT BENCKIS	0.015%	71.622%
1394	OLIN CORP	0.015%	71.637%
1395	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.015%	71.651%
1396	HYUNDAI MOTOR C	0.015%	71.666%
1397	LAB CORP OF AME	0.015%	71.681%
1398	NN GROUP NV	0.015%	71.695%
1399	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.015%	71.710%
1400	IBM CORP SR UNSECURED 02/24 3.625	0.015%	71.725%
1401	MINITUBISHI ESTA	0.015%	71.739%
1402	EIFPAGE SA	0.015%	71.754%
1403	MANPOWER INC	0.015%	71.769%
1404	VOLKSWAGEN AG	0.015%	71.783%
1405	IMPERIAL TOBACC	0.015%	71.798%
1406	SUN COMMUNITIES INC REIT USD.01	0.015%	71.812%
1407	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	71.827%
1408	MATTEL INC SR UNSECURED 08/21 2.35	0.015%	71.841%
1409	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.015%	71.856%
1410	TECHNIPFMC PLC	0.015%	71.871%
1411	BAT INTL FINANC	0.015%	71.885%
1412	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	71.900%
1413	HEWLETT PACKARD	0.015%	71.914%
1414	SOMPO JAPAN NIP	0.015%	71.929%
1415	GAMING AND LEISURE PROPERTIE REIT	0.015%	71.943%
1416	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	71.958%
1417	CIMAREX ENERGY CO COMMON STOCK USD.01	0.015%	71.972%
1418	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	71.987%
1419	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	72.001%
1420	SONY CORP SPONSORED ADR ADR	0.015%	72.016%
1421	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.014%	72.030%
1422	WEX INC COMMON STOCK USD.01	0.014%	72.045%
1423	FLIR SYSTEMS INC COMMON STOCK USD.01	0.014%	72.059%
1424	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.014%	72.074%
1425	AVNET INC SR UNSECURED 04/26 4.625	0.014%	72.088%
1426	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.014%	72.103%
1427	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.014%	72.117%
1428	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.014%	72.132%
1429	MEDTRONIC INC 3	0.014%	72.146%
1430	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.014%	72.161%
1431	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.014%	72.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.014%	72.190%
1433	MASTERCARD INC SR UNSECURED 04/24 3.375	0.014%	72.204%
1434	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	72.219%
1435	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.014%	72.233%
1436	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.014%	72.248%
1437	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.014%	72.262%
1438	ASML HOLDING NV	0.014%	72.276%
1439	TAPESTRY INC SR UNSECURED 04/25 4.25	0.014%	72.291%
1440	COMINAR REAL ES	0.014%	72.305%
1441	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.014%	72.320%
1442	FORTUNA SILVER MINES INC COMMON STOCK	0.014%	72.334%
1443	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.014%	72.348%
1444	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.014%	72.363%
1445	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.014%	72.377%
1446	NESTLE FINANCE	0.014%	72.392%
1447	HSBC USA INC SR UNSECURED 06/24 3.5	0.014%	72.406%
1448	CELGENE CORP SR UNSECURED 05/24 3.625	0.014%	72.420%
1449	NIPPON BUILDING	0.014%	72.435%
1450	ANTHEM INC	0.014%	72.449%
1451	PULTEGROUP INC.	0.014%	72.463%
1452	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.014%	72.478%
1453	ASSURANT INC	0.014%	72.492%
1454	BIDVEST GROUP L	0.014%	72.506%
1455	DUFRY AG-REG	0.014%	72.521%
1456	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.014%	72.535%
1457	STATE STREET CORP SR UNSECURED 12/24 3.3	0.014%	72.549%
1458	IDEMITSU KOSAN	0.014%	72.564%
1459	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.014%	72.578%
1460	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.014%	72.592%
1461	UNUM GROUP	0.014%	72.606%
1462	AETNA INC SR UNSECURED 11/24 3.5	0.014%	72.621%
1463	UNI-SELECT INC	0.014%	72.635%
1464	MINEBEA CO	0.014%	72.649%
1465	MANITOBA PROVIN	0.014%	72.664%
1466	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.014%	72.678%
1467	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.014%	72.692%
1468	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.014%	72.706%
1469	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.014%	72.720%
1470	STERLING BANCORP/DE COMMON STOCK USD.01	0.014%	72.735%
1471	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.014%	72.749%
1472	ASML HOLDING NV	0.014%	72.763%
1473	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.014%	72.777%
1474	VISA INC SR UNSECURED 12/25 3.15	0.014%	72.791%
1475	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.014%	72.806%
1476	FERRARI NV	0.014%	72.820%
1477	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.014%	72.834%
1478	DEUTSCHE BK AG	0.014%	72.848%
1479	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.014%	72.862%
1480	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.014%	72.876%
1481	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.014%	72.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	ELECTRONIC ARTS	0.014%	72.905%
1483	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.014%	72.919%
1484	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.014%	72.933%
1485	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.014%	72.947%
1486	AECOM COMMON STOCK USD.01	0.014%	72.961%
1487	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.014%	72.975%
1488	SOUTH32 LTD	0.014%	72.989%
1489	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.014%	73.003%
1490	CME GROUP INC SR UNSECURED 03/25 3	0.014%	73.018%
1491	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.014%	73.032%
1492	BROTHERIndustr	0.014%	73.046%
1493	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.014%	73.060%
1494	CITIGROUP INC SR UNSECURED 04/25 3.3	0.014%	73.074%
1495	CAPITAL POWER C	0.014%	73.088%
1496	BANK TOKYO-MIT	0.014%	73.102%
1497	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.014%	73.116%
1498	NATIONAL OILWEL	0.014%	73.130%
1499	HEXCEL CORP COMMON STOCK USD.01	0.014%	73.144%
1500	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.014%	73.159%
1501	EXELON CORP SR UNSECURED 04/26 3.4	0.014%	73.173%
1502	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.014%	73.187%
1503	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.014%	73.201%
1504	TWITTER INC COMMON STOCK USD.000005	0.014%	73.215%
1505	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.014%	73.229%
1506	BERKELEY GROUP	0.014%	73.243%
1507	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.014%	73.257%
1508	PFIZER INC SR UNSECURED 12/26 3	0.014%	73.271%
1509	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.014%	73.285%
1510	NORDSTROM INC	0.014%	73.299%
1511	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.014%	73.313%
1512	JONES LANG LASA	0.014%	73.327%
1513	CHINA PHARMACEU	0.014%	73.341%
1514	DEXUS PROPERTY	0.014%	73.355%
1515	SKF AB - B SHAR	0.014%	73.369%
1516	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.014%	73.383%
1517	FEDERAL REALTY INVS TRUST REIT USD.01	0.014%	73.397%
1518	AGILENT TECHNOL	0.014%	73.411%
1519	DOUGLAS EMMETT INC REIT USD.01	0.014%	73.425%
1520	HALMA	0.014%	73.439%
1521	SKAND ENSKILDA	0.014%	73.452%
1522	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.014%	73.466%
1523	STATOIL ASA COMPANY GUAR 01/23 2.45	0.014%	73.480%
1524	PORSCHE AUTOMOB	0.014%	73.494%
1525	TOSOH CORP	0.014%	73.508%
1526	OJI PAPER CO	0.014%	73.522%
1527	QUALCOMM INC SR UNSECURED 05/25 3.45	0.014%	73.536%
1528	JABIL CIRCUIT I	0.014%	73.550%
1529	DST SYST INC DE	0.014%	73.564%
1530	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.014%	73.578%
1531	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.014%	73.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	NEC CORP	0.014%	73.605%
1533	SK ENERGY CO LT	0.014%	73.619%
1534	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.014%	73.633%
1535	VIFOR PHARMA AG	0.014%	73.647%
1536	AISIN SEIKI CO	0.014%	73.660%
1537	TOYOTA TSUSHO C	0.014%	73.674%
1538	GARMIN LTD.	0.014%	73.688%
1539	MARATHON OIL CO	0.014%	73.702%
1540	CATALENT INC COMMON STOCK USD.01	0.014%	73.715%
1541	BOEING CO SR UNSECURED 03/25 2.5	0.014%	73.729%
1542	NATIONAL RETAIL PROPERTIES REIT USD.01	0.014%	73.743%
1543	UTD MICRO ELECT	0.014%	73.756%
1544	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	73.770%
1545	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.014%	73.784%
1546	MORGAN STANLEY	0.014%	73.798%
1547	BRUNSWICK CORP	0.014%	73.811%
1548	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.014%	73.825%
1549	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.014%	73.838%
1550	K&S AG	0.014%	73.852%
1551	HEIDELBERGCEMEN	0.014%	73.866%
1552	MURPHY OIL CORP	0.014%	73.879%
1553	COMMERCE BANCSH	0.014%	73.893%
1554	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.014%	73.907%
1555	SONOCO PRODUCTS	0.014%	73.920%
1556	IVANHOE MINES L	0.014%	73.934%
1557	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	73.947%
1558	NOBLE ENERGY IN	0.014%	73.961%
1559	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.014%	73.974%
1560	MITEL NETWORKS	0.014%	73.988%
1561	COMMONWEALTH BA	0.014%	74.001%
1562	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	74.015%
1563	INTL BK RECON &	0.014%	74.028%
1564	COMMONWEALTH BA	0.014%	74.042%
1565	LAM RESEARCH CORP COMMON STOCK USD.001	0.014%	74.055%
1566	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	74.069%
1567	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.013%	74.082%
1568	TARGET CORP SR UNSECURED 04/26 2.5	0.013%	74.096%
1569	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.013%	74.109%
1570	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	74.123%
1571	ASIAN DEVELOPME	0.013%	74.136%
1572	HDFC BANK LTD	0.013%	74.150%
1573	CDN UTILS LTD N	0.013%	74.163%
1574	MURATA MFG CO	0.013%	74.177%
1575	MIRVAC GROUP RE	0.013%	74.190%
1576	MASTEC INC	0.013%	74.204%
1577	EQUIFAX INC	0.013%	74.217%
1578	BAYTEX ENERGY CORP COMMON STOCK	0.013%	74.230%
1579	ROYAL DUTCH SH-	0.013%	74.244%
1580	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.013%	74.257%
1581	KROGER CO SR UNSECURED 01/21 3.3	0.013%	74.271%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.013%	74.284%
1583	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.013%	74.297%
1584	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.013%	74.311%
1585	INTERTEK TESTIN	0.013%	74.324%
1586	SANDVIK AB	0.013%	74.337%
1587	XYLEM INC COMMON STOCK	0.013%	74.351%
1588	BAT INTL FIN PL	0.013%	74.364%
1589	BIOVERATIV INC COMMON STOCK USD.001	0.013%	74.377%
1590	WPX ENERGY INC COMMON STOCK	0.013%	74.390%
1591	ADIENT PLC	0.013%	74.404%
1592	JUNIPER NETWORK	0.013%	74.417%
1593	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.013%	74.430%
1594	DOREL INDS INC	0.013%	74.444%
1595	DARDEN RESTAURA	0.013%	74.457%
1596	DANA HOLDING CO	0.013%	74.470%
1597	CAMDEN PROPERTY	0.013%	74.483%
1598	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	74.497%
1599	FREEHOLD ROYALT	0.013%	74.510%
1600	GALAPAGOS NV	0.013%	74.523%
1601	SHINHAN FINANCI	0.013%	74.536%
1602	LAZARD LTD CL A COMMON STOCK USD.01	0.013%	74.549%
1603	FUBON FINANCIAL	0.013%	74.563%
1604	AMERICAN HOMES 4 RENT A REIT USD.01	0.013%	74.576%
1605	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.013%	74.589%
1606	HARLEY DAVIDSON	0.013%	74.602%
1607	CBS CORP COMPANY GUAR 01/27 2.9	0.013%	74.616%
1608	L'OREAL	0.013%	74.629%
1609	TDC A/S	0.013%	74.642%
1610	MARKS & SPENCER	0.013%	74.655%
1611	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	74.668%
1612	PURE INDUSTRIAL	0.013%	74.681%
1613	NOMURA HOLD INC	0.013%	74.694%
1614	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.013%	74.707%
1615	CORUS ENTERTAIN	0.013%	74.720%
1616	XEROX CORP 2.75	0.013%	74.733%
1617	CBS CORP COMPANY GUAR 01/25 3.5	0.013%	74.746%
1618	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	74.759%
1619	RANDSTAD HOLDIN	0.013%	74.772%
1620	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.013%	74.785%
1621	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.013%	74.798%
1622	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.013%	74.811%
1623	CIT GROUP INC COMMON STOCK USD.01	0.013%	74.824%
1624	OMV AG	0.013%	74.837%
1625	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.013%	74.850%
1626	EXELON CORP COMMON STOCK	0.013%	74.863%
1627	ALCOA CORP COMMON STOCK USD.01	0.013%	74.876%
1628	JSW STEEL LTD	0.013%	74.889%
1629	ALARIS ROYALTY	0.013%	74.902%
1630	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.013%	74.915%
1631	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	74.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	DELPHI AUTOMOTI	0.013%	74.940%
1633	INPEX CORPORATI	0.013%	74.953%
1634	PRAIRIESKY ROYA	0.013%	74.966%
1635	SUN HUNG KAI PR	0.013%	74.979%
1636	GPT GROUP	0.013%	74.992%
1637	ELISA OYJ-A	0.013%	75.005%
1638	TORAY INDS INC	0.013%	75.018%
1639	HAMMERSON	0.013%	75.030%
1640	ABN AMRO GROUP	0.013%	75.043%
1641	INTUIT INC COMMON STOCK USD.01	0.013%	75.056%
1642	KIMCO REALTY	0.013%	75.069%
1643	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.013%	75.082%
1644	VICINITY CENTER	0.013%	75.094%
1645	SYNNEX CORP COMMON STOCK USD.001	0.013%	75.107%
1646	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	75.120%
1647	BHP BILLITON PL	0.013%	75.133%
1648	GALP ENERGIA	0.013%	75.145%
1649	SALESFORCE.COM	0.013%	75.158%
1650	HONG KONG EXCHA	0.013%	75.171%
1651	ATS AUTOMATION	0.013%	75.183%
1652	LONGFOR PROPERT	0.013%	75.196%
1653	RSA INSURANCE G	0.013%	75.209%
1654	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.013%	75.221%
1655	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.013%	75.234%
1656	STELLA JONES IN	0.013%	75.246%
1657	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.013%	75.259%
1658	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.013%	75.272%
1659	AON PLC	0.013%	75.284%
1660	BPCE SA SR UNSECURED 02/21 2.65	0.013%	75.297%
1661	RAIFFEISEN BANK	0.013%	75.309%
1662	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	75.322%
1663	GRANITE REAL ES	0.013%	75.334%
1664	CREDIT ACCEPTAN	0.013%	75.347%
1665	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.012%	75.359%
1666	NSK	0.012%	75.372%
1667	WOLSELEY PLC	0.012%	75.384%
1668	CYPRESS SEMICON	0.012%	75.397%
1669	US dollar - Lon	0.012%	75.409%
1670	AALBERTS INDUST	0.012%	75.422%
1671	MEDIOBANCA SPA	0.012%	75.434%
1672	BEMIS CO INC	0.012%	75.447%
1673	NAVIENT CORP COMMON STOCK USD.01	0.012%	75.459%
1674	WP CAREY INC REIT USD.001	0.012%	75.471%
1675	PRIMERICA INC COMMON STOCK	0.012%	75.484%
1676	AJINOMOTO CO IN	0.012%	75.496%
1677	DELL TECHNOLOGIES INC CL V TRACKING STK	0.012%	75.509%
1678	CHINA PETROLEUM	0.012%	75.521%
1679	INNERGEX RENEWA	0.012%	75.533%
1680	VALIDUS HOLDING	0.012%	75.546%
1681	ASSURANT INC COMMON STOCK USD.01	0.012%	75.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	75.570%
1683	MS&AD INSURANCE	0.012%	75.583%
1684	BCO BRADESCO,PR	0.012%	75.595%
1685	SHIRE PLC	0.012%	75.607%
1686	NEVSUN RESOURCES LTD COMMON STOCK	0.012%	75.619%
1687	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	75.631%
1688	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.012%	75.644%
1689	TRACTOR SUPPLY	0.012%	75.656%
1690	CBOE GLOBAL MARKETS INC COMMON STOCK	0.012%	75.668%
1691	AMER ELEC POWER	0.012%	75.680%
1692	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.012%	75.693%
1693	KION GROUP AG	0.012%	75.705%
1694	GALAXY ENTERTAI	0.012%	75.717%
1695	AMPHENOL CORP	0.012%	75.729%
1696	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	75.741%
1697	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.012%	75.753%
1698	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.012%	75.765%
1699	APTARGROUP INC COMMON STOCK USD.01	0.012%	75.778%
1700	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.012%	75.790%
1701	PT UNITED TRACT	0.012%	75.802%
1702	FLUGHAFEN ZUERI	0.012%	75.814%
1703	SINOPHARM GROUP	0.012%	75.826%
1704	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	75.838%
1705	PERRIGO FIN UNL	0.012%	75.850%
1706	SAFRAN SA	0.012%	75.862%
1707	JAPAN REAL ESTA	0.012%	75.874%
1708	ISUZU MOTORS	0.012%	75.886%
1709	BARCLAYS ADR-EA	0.012%	75.898%
1710	WESTSHORE TERMI	0.012%	75.910%
1711	DAIWA HOUSE IND	0.012%	75.922%
1712	COOPER COS INC	0.012%	75.934%
1713	WR BERKLEY CORP COMMON STOCK USD.2	0.012%	75.946%
1714	MARVELL TECH GR	0.012%	75.958%
1715	GAS NATURAL SDG	0.012%	75.970%
1716	VEREIT INC REIT USD.01	0.012%	75.982%
1717	NEWELL BRANDS INC COMMON STOCK USD1.0	0.012%	75.994%
1718	GROWTHPOINT PRO	0.012%	76.006%
1719	SLM CORP COMMON STOCK USD.2	0.012%	76.018%
1720	CINTAS CORP	0.012%	76.030%
1721	HOWARD HUGHES CORP/THE COMMON STOCK	0.012%	76.042%
1722	PTT EXP&PROD-FG	0.012%	76.054%
1723	MEGGITT	0.012%	76.066%
1724	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.012%	76.078%
1725	VF CORP	0.012%	76.090%
1726	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	76.101%
1727	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.012%	76.113%
1728	LOCALIZA RENT A	0.012%	76.125%
1729	NORBORD INC COMMON STOCK	0.012%	76.137%
1730	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.012%	76.149%
1731	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	AEGON N.V.	0.012%	76.173%
1733	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.012%	76.184%
1734	DIRECT LINE INS	0.012%	76.196%
1735	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.012%	76.208%
1736	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	76.220%
1737	FUJI HEAVY INDS	0.012%	76.232%
1738	CYRUSONE INC REIT USD.01	0.012%	76.243%
1739	PEABODY ENERGY CORP COMMON STOCK	0.012%	76.255%
1740	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	76.267%
1741	SINO BIOPHAMACE	0.012%	76.279%
1742	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	76.291%
1743	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.012%	76.302%
1744	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.012%	76.314%
1745	ELDORADO GOLD CORP COMMON STOCK	0.012%	76.326%
1746	BEMIS COMPANY COMMON STOCK USD.1	0.012%	76.337%
1747	TORCHMARK CORP COMMON STOCK USD1.0	0.012%	76.349%
1748	TATA MOTORS LTD	0.012%	76.361%
1749	WOOD GROUP (JOH	0.012%	76.373%
1750	TULLOW OIL PLC	0.012%	76.384%
1751	NORTH WEST CO I	0.012%	76.396%
1752	SHIMAO PROPERTY	0.012%	76.408%
1753	MOL HUNGARIAN O	0.012%	76.420%
1754	CALFRAC WELL SE	0.012%	76.431%
1755	FUJIFILM HLDGS	0.012%	76.443%
1756	LIBERTY VENTURES SER A TRACKING STK USD.01	0.012%	76.455%
1757	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	76.466%
1758	UNIPER SE	0.012%	76.478%
1759	KIMBERLY-CLARK	0.012%	76.490%
1760	WW GRAINGER INC	0.012%	76.501%
1761	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.012%	76.513%
1762	FORTUM OYJ	0.012%	76.524%
1763	BIG LOTS INC COMMON STOCK USD.01	0.012%	76.536%
1764	NORDEA BANK AB	0.012%	76.548%
1765	CARLISLE COS IN	0.012%	76.559%
1766	LOJAS RENNER SA	0.012%	76.571%
1767	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.012%	76.583%
1768	ANGLOGOLD ASHANTI SPON ADR ADR	0.012%	76.594%
1769	SPIRAX-SARCO EN	0.012%	76.606%
1770	STATE STREET CORP SR UNSECURED 05/21 1.95	0.012%	76.617%
1771	CHINA SHENHUA E	0.012%	76.629%
1772	USG CORP	0.012%	76.640%
1773	Cineplex Inc.	0.012%	76.652%
1774	POLSKI KON NAF	0.012%	76.663%
1775	KIRIN HOLDINGS	0.012%	76.675%
1776	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	76.687%
1777	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	76.698%
1778	CANACCORD FINAN	0.012%	76.710%
1779	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.011%	76.721%
1780	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	76.733%
1781	CUBESMART REIT USD.01	0.011%	76.744%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	DYCOM INDUSTRIE	0.011%	76.755%
1783	CTrip.COM INTERNATIONAL ADR ADR USD.01	0.011%	76.767%
1784	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	76.778%
1785	IMPERIAL HOLDIN	0.011%	76.790%
1786	US FOODS HOLDING CORP COMMON STOCK USD.01	0.011%	76.801%
1787	SAINSBURY (J) P	0.011%	76.813%
1788	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	76.824%
1789	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.011%	76.835%
1790	VESTAS WIND SYS	0.011%	76.847%
1791	TERADATA CORP COMMON STOCK USD.01	0.011%	76.858%
1792	ZIONS BANCORP	0.011%	76.870%
1793	ESSENT GROUP LT	0.011%	76.881%
1794	OBAYASHI CORP	0.011%	76.892%
1795	ARRIS INTERNATI	0.011%	76.904%
1796	ZOETIS INC COMMON STOCK USD.01	0.011%	76.915%
1797	EQUITABLE GROUP	0.011%	76.926%
1798	SVENSKA HANDELS	0.011%	76.938%
1799	AVNET INC	0.011%	76.949%
1800	EDF	0.011%	76.960%
1801	TOREX GOLD RESO	0.011%	76.972%
1802	FORTIVE CORP COMMON STOCK USD.01	0.011%	76.983%
1803	HUDSON'S BAY CO	0.011%	76.994%
1804	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	77.006%
1805	ERICSSON LM-B S	0.011%	77.017%
1806	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.011%	77.028%
1807	MERLIN PROPERTI	0.011%	77.040%
1808	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	77.051%
1809	BROWN + BROWN INC COMMON STOCK USD.1	0.011%	77.062%
1810	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	77.073%
1811	BAT INTL FINANC	0.011%	77.085%
1812	TCF FINL CORP	0.011%	77.096%
1813	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	77.107%
1814	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	77.118%
1815	CENTENNIAL RESO	0.011%	77.130%
1816	AAC TECHNOLOGIE	0.011%	77.141%
1817	YES BANK LTD	0.011%	77.152%
1818	WILLIAMS-SONOMA	0.011%	77.163%
1819	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.011%	77.174%
1820	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.011%	77.186%
1821	HELMERICH & PAY	0.011%	77.197%
1822	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.011%	77.208%
1823	WESTERN POWER W	0.011%	77.219%
1824	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	77.230%
1825	CHINA UNICOM	0.011%	77.242%
1826	KILROY REALTY C	0.011%	77.253%
1827	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	77.264%
1828	TELEFLEX INC COMMON STOCK USD1.0	0.011%	77.275%
1829	MURPHY USA INC COMMON STOCK	0.011%	77.286%
1830	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	77.297%
1831	DREAM OFFICE RE	0.011%	77.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	GN STORE NORD	0.011%	77.320%
1833	CATCHER TECHNOL	0.011%	77.331%
1834	EVEREST RE GROU	0.011%	77.342%
1835	CASEYS GEN STOR	0.011%	77.353%
1836	SINGAPORE AIRLI	0.011%	77.364%
1837	ACKERMANS & VAN	0.011%	77.375%
1838	WELLS FARGO & C	0.011%	77.386%
1839	EPR PROPERTIES REIT USD.01	0.011%	77.397%
1840	ALBEMARLE CORP	0.011%	77.409%
1841	ROYAL GOLD INC	0.011%	77.420%
1842	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.011%	77.431%
1843	TERADYNE INC	0.011%	77.442%
1844	POSCO	0.011%	77.453%
1845	ORIGIN ENERGY L	0.011%	77.464%
1846	KAPSTONE PAPER	0.011%	77.475%
1847	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	77.486%
1848	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.011%	77.497%
1849	PHOENIX GROUP H	0.011%	77.508%
1850	AMERCO COMMON STOCK USD.25	0.011%	77.519%
1851	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	77.530%
1852	GENPACT LIMITED	0.011%	77.541%
1853	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.011%	77.552%
1854	JAPAN TOBACCO I	0.011%	77.563%
1855	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.011%	77.574%
1856	MERITAGE HOMES	0.011%	77.585%
1857	SHERWIN WILLIAM	0.011%	77.596%
1858	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	77.607%
1859	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.011%	77.618%
1860	DREAM GLOBAL RE	0.011%	77.629%
1861	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	77.640%
1862	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	77.651%
1863	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.011%	77.662%
1864	LIXIL GROUP COR	0.011%	77.673%
1865	ASSURED GUARANT	0.011%	77.684%
1866	MUFG AMERICAS H	0.011%	77.695%
1867	PARK HOTELS + RESORTS INC REIT USD.01	0.011%	77.706%
1868	COLFAX CORP	0.011%	77.717%
1869	SEKISUI CHEMICA	0.011%	77.728%
1870	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.011%	77.739%
1871	REDEFINE PROPER	0.011%	77.750%
1872	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.011%	77.761%
1873	CHRISTIAN HANSE	0.011%	77.772%
1874	CNH INDUSTRIAL	0.011%	77.782%
1875	FRAPORT AG	0.011%	77.793%
1876	MITSUI CHEMICAL	0.011%	77.804%
1877	SUMITOMO HEAVY	0.011%	77.815%
1878	JEAN COUTU GRP	0.011%	77.826%
1879	ZIMMER HOLDINGS	0.011%	77.837%
1880	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.848%
1881	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.011%	77.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	China Mengniu D	0.011%	77.869%
1883	MATADOR RESOURCES CO COMMON STOCK USD.01	0.011%	77.880%
1884	ARTIS REAL ESTA	0.011%	77.891%
1885	HELVETIA HOLDIN	0.011%	77.902%
1886	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	77.913%
1887	NIPPON TEL&TEL	0.011%	77.923%
1888	BHARTI AIRTEL L	0.011%	77.934%
1889	TATA CONSULTANC	0.011%	77.945%
1890	FEDERATED INVES	0.011%	77.956%
1891	AGILE PROPERTY	0.011%	77.966%
1892	STANDARD LIFE P	0.011%	77.977%
1893	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.011%	77.988%
1894	HANCOCK HOLDING	0.011%	77.999%
1895	WHITBREAD PLC	0.011%	78.009%
1896	LARSEN & TOUBRO	0.011%	78.020%
1897	INGENICO	0.011%	78.031%
1898	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	78.042%
1899	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.011%	78.052%
1900	BANKUNITED INC COMMON STOCK USD.01	0.011%	78.063%
1901	YY INC ADR ADR USD.00001	0.011%	78.074%
1902	GROUP 4 SECURIC	0.011%	78.085%
1903	BARLOWORLD LTD	0.011%	78.095%
1904	COCA COLA HBC A	0.011%	78.106%
1905	PREMIER GOLD MI	0.011%	78.117%
1906	TEREX CORP	0.011%	78.127%
1907	KNIGHT THERAPEU	0.011%	78.138%
1908	EAST JAPAN RAIL	0.011%	78.149%
1909	CTBC FINANCIAL	0.011%	78.159%
1910	VISTEON CORP COMMON STOCK	0.011%	78.170%
1911	DEUTSCHE BOERSE	0.011%	78.181%
1912	MORNEAU SHEPELL	0.011%	78.191%
1913	GENTING BHD	0.011%	78.202%
1914	FRANCO NEVADA CORP COMMON STOCK	0.011%	78.213%
1915	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.011%	78.223%
1916	ST JAMES PLACE	0.011%	78.234%
1917	HUBBELL INC COMMON STOCK USD.01	0.011%	78.245%
1918	HIGHWOODS PROPE	0.011%	78.255%
1919	COPA HOLDINGS S	0.011%	78.266%
1920	BALOISE- HOLDIN	0.011%	78.276%
1921	KINGBOARD CHEMI	0.011%	78.287%
1922	Arch Capital Gr	0.011%	78.298%
1923	VOESTALPINE AG	0.011%	78.308%
1924	CHINA RESOURCES	0.011%	78.319%
1925	NESTLE FINANCE	0.011%	78.329%
1926	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	78.340%
1927	ILG INC COMMON STOCK USD.01	0.011%	78.350%
1928	CREE INC COMMON STOCK USD.00125	0.011%	78.361%
1929	TOKYU FUDOSAN H	0.011%	78.371%
1930	INTL CONS AIRLI	0.011%	78.382%
1931	RENAISSANCE RE	0.011%	78.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	ORICA LIMITED	0.010%	78.403%
1933	MONDI PLC	0.010%	78.413%
1934	GS HOLDINGS COR	0.010%	78.424%
1935	FLUOR CORP COMMON STOCK USD.01	0.010%	78.434%
1936	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.010%	78.445%
1937	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.010%	78.455%
1938	SUMITOMO MITSUI	0.010%	78.466%
1939	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.010%	78.476%
1940	CRANE CO	0.010%	78.487%
1941	APACHE CORP SR UNSECURED 04/22 3.25	0.010%	78.497%
1942	BARNES GROUP INC COMMON STOCK USD.01	0.010%	78.507%
1943	SBI HOLDINGS IN	0.010%	78.518%
1944	SNYDERS LANCE INC COMMON STOCK USD.833	0.010%	78.528%
1945	BELDEN INC COMMON STOCK USD.01	0.010%	78.539%
1946	SVENSKA CELLULO	0.010%	78.549%
1947	NIPPON PROLOGIS	0.010%	78.559%
1948	DAI-ICHI LIFE	0.010%	78.570%
1949	PRUDENTIAL CORP	0.010%	78.580%
1950	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.010%	78.591%
1951	IPG PHOTONICS C	0.010%	78.601%
1952	ITT INC COMMON STOCK USD1.0	0.010%	78.611%
1953	ALSTOM	0.010%	78.622%
1954	SYSCO CORP COMMON STOCK USD1.0	0.010%	78.632%
1955	FIRST SOLAR INC	0.010%	78.642%
1956	HANG SENG BANK	0.010%	78.653%
1957	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.010%	78.663%
1958	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.010%	78.673%
1959	BCA POP EMILIA	0.010%	78.684%
1960	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.010%	78.694%
1961	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	78.704%
1962	TECH DATA CORP COMMON STOCK USD.0015	0.010%	78.715%
1963	OSRAM LICHT AG	0.010%	78.725%
1964	AMKOR TECHNOLOG	0.010%	78.735%
1965	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	78.746%
1966	XILINX INC	0.010%	78.756%
1967	MAXIM INTEGRATE	0.010%	78.766%
1968	BLUEBIRD BIO IN	0.010%	78.776%
1969	HENRY SCHEIN CO	0.010%	78.787%
1970	ALACER GOLD COR	0.010%	78.797%
1971	MARUBENI CORP	0.010%	78.807%
1972	IDEX CORP	0.010%	78.817%
1973	CARNIVAL PLC	0.010%	78.828%
1974	MOODY S CORP COMMON STOCK USD.01	0.010%	78.838%
1975	INCITEC PIVOT	0.010%	78.848%
1976	NOKIAN RENKAAT	0.010%	78.858%
1977	RIO TINTO PLC	0.010%	78.868%
1978	INTERDIGITAL IN	0.010%	78.879%
1979	ISHIKAWAJIMA HA	0.010%	78.889%
1980	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	78.899%
1981	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	78.909%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	REXNORD CORP COMMON STOCK USD.01	0.010%	78.919%
1983	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	78.929%
1984	JYSKE BANK A/S	0.010%	78.940%
1985	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.010%	78.950%
1986	UNITED URBAN IN	0.010%	78.960%
1987	STORE CAPITAL CORP REIT USD.01	0.010%	78.970%
1988	PACWEST BANCORP COMMON STOCK	0.010%	78.980%
1989	XL GROUP LTD	0.010%	78.990%
1990	MAN STRATEGIC H	0.010%	79.000%
1991	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.010%	79.010%
1992	LOGMEIN INC COMMON STOCK USD.01	0.010%	79.021%
1993	KERRY GROUP PLC	0.010%	79.031%
1994	BOOKER GROUP	0.010%	79.041%
1995	CHIMEI INNOLUX	0.010%	79.051%
1996	TAIHEIYO CEMENT	0.010%	79.061%
1997	CRED SUIS GP FU	0.010%	79.071%
1998	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	79.081%
1999	TEIJIN	0.010%	79.091%
2000	KIRBY CORP	0.010%	79.101%
2001	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	79.111%
2002	DONALDSON CO IN	0.010%	79.121%
2003	KAWASAKI HEAVY	0.010%	79.131%
2004	mitsui fudosan	0.010%	79.141%
2005	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.010%	79.151%
2006	SAP AG	0.010%	79.161%
2007	LITHIA MOTORS INC CL A COMMON STOCK	0.010%	79.172%
2008	JAZZ PHARMACEUT	0.010%	79.182%
2009	AIR FRANCE-KLM	0.010%	79.192%
2010	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	79.202%
2011	RESONA HOLDINGS	0.010%	79.212%
2012	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	79.222%
2013	INDIABULLS HOUS	0.010%	79.232%
2014	SWATCH GROUP	0.010%	79.242%
2015	HP INC SR UNSECURED 12/21 4.65	0.010%	79.252%
2016	LAGARDERE S.C.A	0.010%	79.262%
2017	HCL TECHNOLOGIE	0.010%	79.272%
2018	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	79.282%
2019	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	79.292%
2020	NATIONAL GRID PLC SP ADR ADR	0.010%	79.302%
2021	SLEEP COUNTRY C	0.010%	79.312%
2022	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	79.322%
2023	ALTUS GROUP LTD	0.010%	79.332%
2024	NOMURA REAL EST	0.010%	79.342%
2025	KEMPER CORP COMMON STOCK USD.1	0.010%	79.352%
2026	GEMALTO NV	0.010%	79.362%
2027	LAMAR ADVERTISING CO A REIT USD.001	0.010%	79.372%
2028	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	79.381%
2029	MICROCHIP TECHN	0.010%	79.391%
2030	ENTEGRIS INC COMMON STOCK USD.01	0.010%	79.401%
2031	FIBRA UNO ADMIN	0.010%	79.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	BRP INC/CA- SUB	0.010%	79.421%
2033	DS SMITH PLC	0.010%	79.431%
2034	BANK HAPOALIM B	0.010%	79.441%
2035	TOLL BROTHERS INC COMMON STOCK USD.01	0.010%	79.451%
2036	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	79.461%
2037	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	79.471%
2038	BBA AVIATION	0.010%	79.481%
2039	FNB CORP COMMON STOCK USD.01	0.010%	79.491%
2040	YUM BRANDS INC COMMON STOCK	0.010%	79.501%
2041	CHINA COMMUNICA	0.010%	79.511%
2042	WOODWARD INC COMMON STOCK USD.00292	0.010%	79.520%
2043	CABOT CORP	0.010%	79.530%
2044	SPECTRIS PLC	0.010%	79.540%
2045	OC OERLIKON COR	0.010%	79.550%
2046	KINAXIS INC	0.010%	79.560%
2047	FREENET AG	0.010%	79.570%
2048	FURUKAWA ELECTR	0.010%	79.580%
2049	HILLENBRAND INC COMMON STOCK	0.010%	79.589%
2050	TEVA PHARMACEUTICAL SP ADR ADR	0.010%	79.599%
2051	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	79.609%
2052	EQT CORPORATION	0.010%	79.619%
2053	DAIWA SECURITIE	0.010%	79.629%
2054	ORIX JREIT INC	0.010%	79.638%
2055	DISCOVERY HLDGS	0.010%	79.648%
2056	DERWENT LONDON	0.010%	79.658%
2057	SERVICE CORP IN	0.010%	79.668%
2058	IBERIABANK CORP	0.010%	79.678%
2059	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	79.687%
2060	SAPPI	0.010%	79.697%
2061	CARTER S INC COMMON STOCK USD.01	0.010%	79.707%
2062	EAGLE MATERIALS	0.010%	79.717%
2063	TRICON CAPITAL	0.010%	79.726%
2064	TELE2 AB-B SHS	0.010%	79.736%
2065	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.010%	79.746%
2066	CORELOGIC INC COMMON STOCK USD1.0	0.010%	79.756%
2067	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	79.765%
2068	DELUXE CORP	0.010%	79.775%
2069	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	79.785%
2070	KLX INC COMMON STOCK USD.01	0.010%	79.794%
2071	FISERV INC COMMON STOCK USD.01	0.010%	79.804%
2072	TARGA RESOURCES CORP COMMON STOCK USD.001	0.010%	79.814%
2073	LEIDOS HOLDINGS	0.010%	79.823%
2074	INCHCAPE PLC	0.010%	79.833%
2075	BURBERRY GROUP	0.010%	79.843%
2076	TOKYO ELECTRON	0.010%	79.852%
2077	RICHELIEU HARDW	0.010%	79.862%
2078	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.872%
2079	SBM OFFSHORE NV	0.010%	79.881%
2080	ICICI BANK LTD	0.010%	79.891%
2081	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	79.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	PDC ENERGY INC COMMON STOCK USD.01	0.010%	79.910%
2083	LENNAR CORP COMPANY GUAR 01/22 4.125	0.010%	79.920%
2084	CK ASSET HOLDIN	0.010%	79.930%
2085	KURARAY CO	0.010%	79.939%
2086	TATE & LYLE	0.010%	79.949%
2087	QORVO INC COMMON STOCK USD.0001	0.010%	79.958%
2088	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.010%	79.968%
2089	ANHUI CONCH CEM	0.010%	79.978%
2090	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.010%	79.987%
2091	JAPAN RETAIL FU	0.010%	79.997%
2092	SES GLOBAL	0.010%	80.006%
2093	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.010%	80.016%
2094	CORESITE REALTY CORP REIT USD.01	0.010%	80.026%
2095	ASTELLAS PHARMA	0.010%	80.035%
2096	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.010%	80.045%
2097	KAO CORP	0.010%	80.054%
2098	ITAU UNIBANCO H SPON PRF ADR ADR	0.010%	80.064%
2099	HINDALCO INDS	0.010%	80.073%
2100	TIMKEN CO	0.010%	80.083%
2101	ANSYS INC COMMON STOCK USD.01	0.010%	80.092%
2102	LIFE STORAGE INC REIT USD.01	0.010%	80.102%
2103	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.010%	80.112%
2104	NU SKIN ENTERPR	0.010%	80.121%
2105	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	80.131%
2106	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	80.140%
2107	ACI WORLDWIDE INC COMMON STOCK USD.005	0.010%	80.150%
2108	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.010%	80.159%
2109	KEYCORP	0.010%	80.169%
2110	BCO BRADESCO SA	0.010%	80.178%
2111	TRANSOCEAN LTD	0.009%	80.188%
2112	INTERMEDIATE CA	0.009%	80.197%
2113	HUMANA INC SR UNSECURED 10/19 2.625	0.009%	80.207%
2114	MINITUBISHI MATE	0.009%	80.216%
2115	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.009%	80.226%
2116	MEREDITH CORP	0.009%	80.235%
2117	CHINA GOLD INTL	0.009%	80.245%
2118	ENBRIDGE ENERGY	0.009%	80.254%
2119	DEUTSCHE WOHNEN	0.009%	80.263%
2120	SUNRISE COMMUNC	0.009%	80.273%
2121	DOMTAR CORP USD	0.009%	80.282%
2122	ENAGAS	0.009%	80.292%
2123	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.009%	80.301%
2124	NOVOZYMES A/S	0.009%	80.310%
2125	KBR INC COMMON STOCK USD.001	0.009%	80.320%
2126	METRO WHOLESALE	0.009%	80.329%
2127	IMI PLC	0.009%	80.339%
2128	HANKYU CORP	0.009%	80.348%
2129	SEB SA	0.009%	80.357%
2130	APPLE HOSPITALITY REIT INC REIT NPV	0.009%	80.367%
2131	AVIGILON CORP C	0.009%	80.376%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	ASSA ABLOY AB	0.009%	80.386%
2133	NGK INSULATORS	0.009%	80.395%
2134	AGF MGMT LTD CL	0.009%	80.404%
2135	TOTAL ENERGY SE	0.009%	80.414%
2136	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	80.423%
2137	LENOVO GROUP LT	0.009%	80.432%
2138	COVESTRO AG	0.009%	80.442%
2139	SPRINT CORP COMMON STOCK USD.01	0.009%	80.451%
2140	VONOVIA SE	0.009%	80.460%
2141	WESCO INTERNATI	0.009%	80.470%
2142	CARLSBERG	0.009%	80.479%
2143	ADVANCED SEMICO	0.009%	80.488%
2144	GAM HOLDING LTD	0.009%	80.498%
2145	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	80.507%
2146	SERVICEMASTER G	0.009%	80.516%
2147	HYUNDAI MOBIS	0.009%	80.525%
2148	DR PEPPER SNAPP	0.009%	80.535%
2149	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.009%	80.544%
2150	HKT TRUST	0.009%	80.553%
2151	OP CORPORATE BA	0.009%	80.562%
2152	ENGHOUSE SYSTEM	0.009%	80.572%
2153	CHILDRENS PLACE	0.009%	80.581%
2154	NRG ENERGY	0.009%	80.590%
2155	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	80.599%
2156	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	80.609%
2157	BRENNTAG AG	0.009%	80.618%
2158	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	80.627%
2159	LEGRAND SA	0.009%	80.636%
2160	POLARIS INDUSTR	0.009%	80.646%
2161	CAIXABANK	0.009%	80.655%
2162	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.009%	80.664%
2163	SIGNET JEWELERS	0.009%	80.673%
2164	TEMENOS GROUP A	0.009%	80.682%
2165	FASTENAL	0.009%	80.691%
2166	KERING	0.009%	80.701%
2167	CAP GEMINI	0.009%	80.710%
2168	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	80.719%
2169	AURUBIS AG	0.009%	80.728%
2170	KEPPEL CORP	0.009%	80.737%
2171	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.009%	80.746%
2172	MORGAN STANLEY	0.009%	80.755%
2173	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	80.765%
2174	NIPPON YUSEN KK	0.009%	80.774%
2175	BUCHER IND-REGD	0.009%	80.783%
2176	NITTO DENKO COR	0.009%	80.792%
2177	RLJ LODGING TRUST REIT	0.009%	80.801%
2178	TEGNA INC COMMON STOCK USD1.0	0.009%	80.810%
2179	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.009%	80.819%
2180	BOSKALIS WESTMN	0.009%	80.828%
2181	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	80.847%
2183	BOARDWALK REIT	0.009%	80.856%
2184	ATLAS COPCO AB-	0.009%	80.865%
2185	SHOPRITE HLDGS	0.009%	80.874%
2186	BARRY CALLEBAUT	0.009%	80.883%
2187	SKYWEST INC COMMON STOCK	0.009%	80.892%
2188	SENIOR HOUSING PROP TRUST REIT USD.01	0.009%	80.901%
2189	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.910%
2190	VARIAN MEDICAL	0.009%	80.919%
2191	MOSAIC CO	0.009%	80.928%
2192	BENDIGO AND ADE	0.009%	80.937%
2193	KESKO	0.009%	80.946%
2194	PASON SYSTEMS I	0.009%	80.956%
2195	OBSIDIAN ENERGY LTD COMMON STOCK	0.009%	80.965%
2196	HUHTAMAKI OY	0.009%	80.974%
2197	LITTELFUSE INC COMMON STOCK USD.01	0.009%	80.983%
2198	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.009%	80.992%
2199	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.009%	81.001%
2200	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	81.010%
2201	CANACOL ENERGY	0.009%	81.019%
2202	CNO FINANCIAL	0.009%	81.028%
2203	COPART INC	0.009%	81.037%
2204	BEAZLEY PLC	0.009%	81.046%
2205	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.009%	81.055%
2206	WOOLWORTHS HLDG	0.009%	81.064%
2207	LEGG MASON INC COMMON STOCK USD.1	0.009%	81.073%
2208	LIVANOVA PLC	0.009%	81.082%
2209	COBHAM PLC	0.009%	81.091%
2210	ROCKWELL AUTO	0.009%	81.100%
2211	WILLIAM HILL PL	0.009%	81.109%
2212	RELX NV	0.009%	81.118%
2213	ESSITY AKTIEBOL	0.009%	81.127%
2214	ASCENDAS REAL E	0.009%	81.136%
2215	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.009%	81.145%
2216	HANA FINANCIAL	0.009%	81.153%
2217	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	81.162%
2218	BYD CO	0.009%	81.171%
2219	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	81.180%
2220	OMNICOM GROUP I	0.009%	81.189%
2221	HEINEKEN NV	0.009%	81.198%
2222	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	81.207%
2223	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	81.216%
2224	HAYS	0.009%	81.225%
2225	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	81.234%
2226	MAPFRE SA	0.009%	81.243%
2227	THE FOSCHINI GR	0.009%	81.252%
2228	E L FINL CORP L	0.009%	81.260%
2229	WORTHINGTON IND	0.009%	81.269%
2230	CITRIX SYSTEMS	0.009%	81.278%
2231	VENTURE CORP	0.009%	81.287%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	SEMICONDUCTOR M	0.009%	81.296%
2233	CIRRUS LOGIC IN	0.009%	81.305%
2234	AMERICA MOVIL S	0.009%	81.314%
2235	TRUWORTHS INTER	0.009%	81.322%
2236	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.009%	81.331%
2237	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.009%	81.340%
2238	DOWNER EDI LTD	0.009%	81.349%
2239	CH ROBINSON WOR	0.009%	81.358%
2240	PANDORA A/S	0.009%	81.367%
2241	SEMPRA ENERGY COMMON STOCK	0.009%	81.375%
2242	EXPERIAN PLC	0.009%	81.384%
2243	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	81.393%
2244	NIPPON EXPRESS	0.009%	81.402%
2245	SASOL	0.009%	81.411%
2246	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	81.419%
2247	SONOVA HOLDING	0.009%	81.428%
2248	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	81.437%
2249	WESTERN GAS PAR	0.009%	81.446%
2250	CENTRAL JAPAN R	0.009%	81.455%
2251	SYNEOS HEALTH INC COMMON STOCK USD.01	0.009%	81.463%
2252	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	81.472%
2253	BAT INTL FINANC	0.009%	81.481%
2254	REGAL BELOIT CORP COMMON STOCK USD.01	0.009%	81.490%
2255	GUYANA GOLDFIEL	0.009%	81.498%
2256	AXIS CAPITAL HO	0.009%	81.507%
2257	COMPASS GROUP P	0.009%	81.516%
2258	VISHAY INTERTEC	0.009%	81.525%
2259	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	81.533%
2260	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.009%	81.542%
2261	CLOSE BROS GROU	0.009%	81.551%
2262	AUTOZONE INC COMMON STOCK USD.01	0.009%	81.560%
2263	HERMAN MILLER I	0.009%	81.568%
2264	GRACO INC COMMON STOCK USD1.0	0.009%	81.577%
2265	POPULAR INC COMMON STOCK USD.01	0.009%	81.586%
2266	BAYER MOTOREN W	0.009%	81.594%
2267	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	81.603%
2268	AARON S INC COMMON STOCK USD.5	0.009%	81.612%
2269	SYNOPSIS INC	0.009%	81.620%
2270	CERNER CORP	0.009%	81.629%
2271	WHIRLPOOL CORP	0.009%	81.638%
2272	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	81.646%
2273	THYSSEN KRUPP A	0.009%	81.655%
2274	UBE INDUSTRIES	0.009%	81.664%
2275	CLOROX CO	0.009%	81.672%
2276	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	81.681%
2277	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	81.689%
2278	WINPAK LTD	0.009%	81.698%
2279	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	81.707%
2280	VIASAT INC COMMON STOCK USD.0001	0.009%	81.715%
2281	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	81.724%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	MILLICOM INTL C	0.009%	81.733%
2283	SHINHAN FIN GRO	0.009%	81.741%
2284	JBG SMITH PROPERTIES REIT USD.01	0.009%	81.750%
2285	CABOT OIL & GAS	0.009%	81.758%
2286	GEBERIT AG-REG	0.009%	81.767%
2287	PLASTIC OMNIUM	0.009%	81.776%
2288	TRITON INTERNAT	0.009%	81.784%
2289	PERKINELMER INC COMMON STOCK USD1.0	0.009%	81.793%
2290	GUANGZHOU R&F P	0.009%	81.801%
2291	MCDERMOTT INTL	0.009%	81.810%
2292	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	81.818%
2293	PARTNERS GROUP	0.009%	81.827%
2294	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	81.836%
2295	MSC INDUSTRIAL	0.009%	81.844%
2296	MITSUI MINING &	0.009%	81.853%
2297	PUBLIC SERVICE	0.009%	81.861%
2298	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	81.870%
2299	AUTOCANADA INC	0.009%	81.878%
2300	BLACK KNIGHT INC COMMON STOCK	0.009%	81.887%
2301	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	81.896%
2302	THERMO FISHER S	0.009%	81.904%
2303	LINCOLN ELEC HL	0.009%	81.913%
2304	RITCHIE BROS. A	0.009%	81.921%
2305	BCO DO BRASIL S	0.009%	81.930%
2306	CHORUS AVIATION	0.009%	81.938%
2307	UNI-PRESIDENT E	0.009%	81.947%
2308	DAIKIN INDUSTRI	0.008%	81.955%
2309	DENKI KAGAKU KO	0.008%	81.964%
2310	MAXIMUS INC COMMON STOCK	0.008%	81.972%
2311	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.008%	81.981%
2312	FMC CORP	0.008%	81.989%
2313	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	81.997%
2314	AUTOZONE INC SR UNSECURED 04/22 3.7	0.008%	82.006%
2315	WATERS CORP	0.008%	82.014%
2316	CITIC LTD	0.008%	82.023%
2317	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.008%	82.031%
2318	ICADE	0.008%	82.040%
2319	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	82.048%
2320	MINITUBISHI UJF	0.008%	82.057%
2321	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	82.065%
2322	SEAGATE TECHNOL	0.008%	82.074%
2323	AXA-UAP	0.008%	82.082%
2324	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	82.090%
2325	EMPRESA BRASILE	0.008%	82.099%
2326	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.107%
2327	OLD NATIONAL BANCORP COMMON STOCK	0.008%	82.116%
2328	BANCO COMERCIAL	0.008%	82.124%
2329	IG GROUP HLDGS	0.008%	82.132%
2330	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	82.141%
2331	INVESTORS BANCORP INC COMMON STOCK USD.01	0.008%	82.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.008%	82.158%
2333	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.166%
2334	PRA HEALTH SCIE	0.008%	82.174%
2335	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.008%	82.183%
2336	TAUBMAN CENTERS INC REIT USD.01	0.008%	82.191%
2337	CRACKER BARREL	0.008%	82.200%
2338	SAIPEM SPA	0.008%	82.208%
2339	FAMILYMART CO	0.008%	82.216%
2340	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	82.225%
2341	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.008%	82.233%
2342	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.008%	82.241%
2343	VOLKSWAGEN LEAS	0.008%	82.250%
2344	EVERCORE PARTNE	0.008%	82.258%
2345	MINTH GROUP LTD	0.008%	82.266%
2346	WIENERBERGER AG	0.008%	82.275%
2347	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	82.283%
2348	BARCLAYS PLC	0.008%	82.291%
2349	ANIXTER INTL IN	0.008%	82.299%
2350	ROGERS SUGAR IN	0.008%	82.308%
2351	LEONI AG	0.008%	82.316%
2352	TAIWAN CEMENT	0.008%	82.324%
2353	RANDGOLD RESOUR	0.008%	82.333%
2354	MIDDLEBY CORP COMMON STOCK USD.01	0.008%	82.341%
2355	ASAHI BREWERIES	0.008%	82.349%
2356	CENTRICA PLC	0.008%	82.357%
2357	VISTRA ENERGY CORP COMMON STOCK	0.008%	82.366%
2358	EQUITY COMMONWEALTH REIT USD.01	0.008%	82.374%
2359	DTE ENERGY INC	0.008%	82.382%
2360	ANTOFAGASTA HLD	0.008%	82.390%
2361	ACS, ACTIVIDADE	0.008%	82.399%
2362	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	82.407%
2363	CNPC (HONG KONG	0.008%	82.415%
2364	ESTEE LAUDER CO	0.008%	82.423%
2365	CRODA INTERNATI	0.008%	82.432%
2366	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.008%	82.440%
2367	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.008%	82.448%
2368	HENGAN INTL	0.008%	82.456%
2369	SUNSTONE HOTEL	0.008%	82.465%
2370	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	82.473%
2371	TRANSALTA RENEW	0.008%	82.481%
2372	EXELON GENERATI	0.008%	82.489%
2373	COUSINS PROPERTIES INC REIT USD1.0	0.008%	82.497%
2374	KONICA MINOLTA	0.008%	82.506%
2375	ASSOCD BANC-COR	0.008%	82.514%
2376	JULIUS BAER GRO	0.008%	82.522%
2377	HUSQVARNA AB -	0.008%	82.530%
2378	INDITEX SA	0.008%	82.538%
2379	CIFI HOLDINGS G	0.008%	82.547%
2380	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	82.555%
2381	OTSUKA HLDGS CO	0.008%	82.563%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.008%	82.571%
2383	RPC GROUP	0.008%	82.579%
2384	TOPBUILD CORP COMMON STOCK	0.008%	82.587%
2385	SIGNATURE BANK COMMON STOCK USD.01	0.008%	82.596%
2386	OMRON CORP	0.008%	82.604%
2387	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.008%	82.612%
2388	FIRST INDL REAL	0.008%	82.620%
2389	CES ENERGY SOLU	0.008%	82.628%
2390	ORIX CORP	0.008%	82.636%
2391	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	82.644%
2392	SUBSEA 7 SA	0.008%	82.653%
2393	BABCOCK INTL GR	0.008%	82.661%
2394	BED BATH & BEYO	0.008%	82.669%
2395	RENTOKIL INITIA	0.008%	82.677%
2396	LOTTE CHEMICAL	0.008%	82.685%
2397	WATSCO INC COMMON STOCK USD.5	0.008%	82.693%
2398	MICRO FOCUS INT	0.008%	82.701%
2399	NORDSTROM INC	0.008%	82.709%
2400	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	82.717%
2401	WILLIAM DEMANT	0.008%	82.725%
2402	GOLD FIELDS LTD SPONS ADR ADR	0.008%	82.733%
2403	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	82.741%
2404	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	82.750%
2405	BIRCHCLIFF ENER	0.008%	82.758%
2406	DAINIPPON INK&C	0.008%	82.766%
2407	Atlantia SpA	0.008%	82.774%
2408	NIKE INC SR UNSECURED 11/26 2.375	0.008%	82.782%
2409	BANCORPSOUTH BANK COMMON STOCK	0.008%	82.790%
2410	TRINSEO SA	0.008%	82.798%
2411	WEC ENERGY GROU	0.008%	82.806%
2412	TATA STEEL LIMI	0.008%	82.814%
2413	UNIPOL GRUPPO F	0.008%	82.822%
2414	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	82.830%
2415	INTERTAPE POLYM	0.008%	82.838%
2416	ENSTAR GROUP LT	0.008%	82.846%
2417	INVESTEC PLC	0.008%	82.854%
2418	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.862%
2419	SYMANTEC CORP	0.008%	82.870%
2420	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.008%	82.878%
2421	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	82.886%
2422	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	82.894%
2423	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	82.902%
2424	BECTON DICKINSON	0.008%	82.910%
2425	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	82.918%
2426	EXPRESS SCRIPTS	0.008%	82.926%
2427	CARPENTER TECH	0.008%	82.933%
2428	SUNTEC REIT	0.008%	82.941%
2429	ROGERS CORP COMMON STOCK USD1.0	0.008%	82.949%
2430	UBS GROUP	0.008%	82.957%
2431	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	82.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.008%	82.973%
2433	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	82.981%
2434	NVR INC COMMON STOCK USD.01	0.008%	82.989%
2435	METSO OYJ	0.008%	82.997%
2436	ERSTE GROUP BAN	0.008%	83.005%
2437	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	83.013%
2438	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	83.021%
2439	NIDEC CORPORATI	0.008%	83.028%
2440	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	83.036%
2441	BEIJING ENT WAT	0.008%	83.044%
2442	GATX CORP	0.008%	83.052%
2443	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	83.060%
2444	WOOLWORTHS LTD	0.008%	83.068%
2445	AT+T INC SR UNSECURED 02/21 2.8	0.008%	83.076%
2446	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	83.084%
2447	BID CORP LTD	0.008%	83.091%
2448	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	83.099%
2449	PATTERSON COS INC COMMON STOCK USD.01	0.008%	83.107%
2450	HANWHA CHEMICAL	0.008%	83.115%
2451	COGECO INC COMMON STOCK	0.008%	83.123%
2452	ALLEGIANT TRAVE	0.008%	83.131%
2453	EVERSOURCE ENER	0.008%	83.139%
2454	RELX PLC SPON ADR ADR	0.008%	83.146%
2455	TELEFONICA EMIS	0.008%	83.154%
2456	STERIS PLC	0.008%	83.162%
2457	CHINA STEEL	0.008%	83.170%
2458	CELLTRION INC K	0.008%	83.178%
2459	NABORS INDUSTRI	0.008%	83.186%
2460	EATON VANCE CORP COMMON STOCK USD.00390625	0.008%	83.193%
2461	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	83.201%
2462	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.209%
2463	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	83.217%
2464	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	83.225%
2465	NEW WORLD DEVEL	0.008%	83.233%
2466	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	83.240%
2467	FONCIERE DES RE	0.008%	83.248%
2468	SEKISUI HOUSE	0.008%	83.256%
2469	TRELLEBORG AB	0.008%	83.264%
2470	SEMBCORP INDUST	0.008%	83.272%
2471	Dongbu Insuranc	0.008%	83.279%
2472	FUKUOKA FINANCI	0.008%	83.287%
2473	CONDUENT INC COMMON STOCK USD.01	0.008%	83.295%
2474	CNX RESOURCES CORP COMMON STOCK USD.01	0.008%	83.303%
2475	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.008%	83.311%
2476	WACKER CHEMIE A	0.008%	83.318%
2477	KEYBANK NA/CLEV	0.008%	83.326%
2478	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.334%
2479	EDENRED	0.008%	83.342%
2480	CHINA VANKE CO	0.008%	83.349%
2481	KB HOME COMMON STOCK USD1.0	0.008%	83.357%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	J FRONT RETAIL	0.008%	83.365%
2483	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	83.373%
2484	CONVERGYS CORP COMMON STOCK	0.008%	83.380%
2485	MERCURY GENERAL	0.008%	83.388%
2486	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	83.396%
2487	HAEMONETICS COR	0.008%	83.404%
2488	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	83.411%
2489	PROCTER & GAMBL	0.008%	83.419%
2490	ORPEA	0.008%	83.427%
2491	ENERSYS COMMON STOCK USD.01	0.008%	83.435%
2492	GRUBHUB INC COMMON STOCK USD.0001	0.008%	83.442%
2493	ANGLOVAAL INDS	0.008%	83.450%
2494	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.008%	83.458%
2495	CONTINENTAL GOL	0.008%	83.465%
2496	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	83.473%
2497	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	83.481%
2498	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	83.488%
2499	KIA MOTORS CORP	0.008%	83.496%
2500	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	83.504%
2501	CEZ AS	0.008%	83.511%
2502	RECRUIT HOLDING	0.008%	83.519%
2503	SUMITOMO RUBBER	0.008%	83.527%
2504	DAIWAHOUSE RE	0.008%	83.534%
2505	LUKOIL PJSC - A	0.008%	83.542%
2506	WANT WANT CHINA	0.008%	83.550%
2507	ARCH COAL INC A COMMON STOCK USD.01	0.008%	83.557%
2508	COLRUYT SA	0.008%	83.565%
2509	APERAM SA	0.008%	83.573%
2510	ASPEN PHARMACAR	0.008%	83.580%
2511	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.588%
2512	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	83.596%
2513	ROBERT HALF INT	0.008%	83.603%
2514	ENSCO PLC CLASS	0.008%	83.611%
2515	SAMSUNG FIRE &	0.008%	83.618%
2516	SINCLAIR BROADC	0.008%	83.626%
2517	SINO-OCEAN LAND	0.008%	83.634%
2518	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.008%	83.641%
2519	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	83.649%
2520	SCOR	0.008%	83.656%
2521	SAMSUNG ELEC-ME	0.008%	83.664%
2522	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	83.672%
2523	NTN CORPORATION	0.008%	83.679%
2524	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	83.687%
2525	CAPITACOMMERCIA	0.008%	83.694%
2526	B&M EUROPEAN VA	0.008%	83.702%
2527	COMPAL ELECTRON	0.008%	83.709%
2528	CAMBREX CORP COMMON STOCK USD.1	0.008%	83.717%
2529	TELENOR AS	0.008%	83.725%
2530	CREDICORP	0.008%	83.732%
2531	HITACHI CONST M	0.008%	83.740%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	83.747%
2533	ALFA SA DE CV	0.008%	83.755%
2534	DAIICHI SANKYO	0.008%	83.762%
2535	WENDY S CO/THE COMMON STOCK USD.1	0.008%	83.770%
2536	WABTEC CORP COMMON STOCK USD.01	0.008%	83.777%
2537	FILA KOREA LTD	0.008%	83.785%
2538	ELECTROCOMPONEN	0.008%	83.792%
2539	ALTIUS MINERALS	0.008%	83.800%
2540	CHURCH & DWIGHT	0.008%	83.808%
2541	JANUS HENDERSON	0.008%	83.815%
2542	HYUNDAI ENG & C	0.008%	83.823%
2543	NEDCOR LTD ZAR1	0.008%	83.830%
2544	JUPITER PLC	0.008%	83.838%
2545	NEW YORK TIMES	0.008%	83.845%
2546	AMERICAN WOODMARK CORP COMMON STOCK	0.008%	83.853%
2547	MB FINANCIAL INC COMMON STOCK USD.01	0.008%	83.860%
2548	WOORI BANK	0.008%	83.868%
2549	MAJOR DRILLING	0.008%	83.875%
2550	BRUKER CORP COMMON STOCK USD.01	0.008%	83.883%
2551	YOKOHAMA RUBBER	0.007%	83.890%
2552	NATIXIS	0.007%	83.898%
2553	XCEL ENERGY INC COMMON STOCK USD2.5	0.007%	83.905%
2554	EUTELSAT COMMUN	0.007%	83.913%
2555	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	83.920%
2556	BANK OF HAWAII CORP COMMON STOCK USD.01	0.007%	83.928%
2557	FANUC	0.007%	83.935%
2558	DEUTSCHE TELEKO	0.007%	83.943%
2559	MCKESSON CORP SR UNSECURED 03/21 4.75	0.007%	83.950%
2560	GLP J-REIT	0.007%	83.957%
2561	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	83.965%
2562	AMERIPRISE FINA	0.007%	83.972%
2563	MORGAN STANLEY	0.007%	83.980%
2564	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	83.987%
2565	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.007%	83.995%
2566	GATX CORP	0.007%	84.002%
2567	NORSK HYDRO AS	0.007%	84.010%
2568	BM&F BOVESPA SA	0.007%	84.017%
2569	FIRSTCASH INC COMMON STOCK USD.01	0.007%	84.024%
2570	LIFE HEALTHCARE	0.007%	84.032%
2571	YAMATO HOLDINGS	0.007%	84.039%
2572	TIGER BRANDS	0.007%	84.047%
2573	KAZAKHMYS PLC	0.007%	84.054%
2574	SANTOS LIMITED	0.007%	84.061%
2575	BANCO SANTANDER SA SPON ADR ADR	0.007%	84.069%
2576	CLEAN HARBOR IN	0.007%	84.076%
2577	CHINA MERCHANT	0.007%	84.084%
2578	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	84.091%
2579	ACCIONA SA	0.007%	84.099%
2580	WHITE MOUNTAINS	0.007%	84.106%
2581	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	84.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.007%	84.121%
2583	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.128%
2584	MYRIAD GENETICS	0.007%	84.135%
2585	ASTRA INTERNATI	0.007%	84.143%
2586	BAIDU INC SPON ADR ADR USD.00005	0.007%	84.150%
2587	BT GROUP PLC	0.007%	84.158%
2588	ROTORK PLC	0.007%	84.165%
2589	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	84.172%
2590	TRIMBLE INC COMMON STOCK	0.007%	84.180%
2591	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	84.187%
2592	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	84.194%
2593	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	84.202%
2594	ILLINOIS TOOL W	0.007%	84.209%
2595	MEGA FINANCIAL	0.007%	84.216%
2596	HANG LUNG DEVEL	0.007%	84.224%
2597	INVITATION HOMES INC REIT USD.01	0.007%	84.231%
2598	HEXAGON AB	0.007%	84.238%
2599	CAPSTONE MINING	0.007%	84.246%
2600	EDISON INTERNATIONAL COMMON STOCK	0.007%	84.253%
2601	T GARANTI BANKA	0.007%	84.260%
2602	AGGREKO PLC	0.007%	84.268%
2603	SILGAN HLDGS	0.007%	84.275%
2604	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.007%	84.282%
2605	SPROTT INC COMM	0.007%	84.290%
2606	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	84.297%
2607	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	84.304%
2608	FERROVIAL SA	0.007%	84.312%
2609	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	84.319%
2610	SUMITOMO CORP	0.007%	84.326%
2611	NICHIREI CORP	0.007%	84.334%
2612	PROXIMUS	0.007%	84.341%
2613	ARGONAUT GOLD I	0.007%	84.348%
2614	DONGFENG MOTOR	0.007%	84.355%
2615	TASEKO MINES LT	0.007%	84.363%
2616	JAPAN PRIME REA	0.007%	84.370%
2617	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	84.377%
2618	CALLON PETROLEUM CO COMMON STOCK USD.01	0.007%	84.385%
2619	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	84.392%
2620	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	84.399%
2621	HYUNDAI MARINE&	0.007%	84.406%
2622	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.414%
2623	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	84.421%
2624	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	84.428%
2625	SEMGROUP CORP CLASS A COMMON STOCK	0.007%	84.435%
2626	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	84.443%
2627	MARUTI SUZUKI	0.007%	84.450%
2628	II VI INC COMMON STOCK	0.007%	84.457%
2629	ROYAL UNIBREW A	0.007%	84.464%
2630	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	84.472%
2631	MOMO INC SPON ADR ADR USD.0001	0.007%	84.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	DENTSU INC.	0.007%	84.486%
2633	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.007%	84.493%
2634	INNOGY SE	0.007%	84.501%
2635	PRETIUM RESOURC	0.007%	84.508%
2636	GLOBUS MEDICAL	0.007%	84.515%
2637	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	84.522%
2638	CAPITAMALL TRUS	0.007%	84.529%
2639	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	84.537%
2640	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	84.544%
2641	PEGATRON CORP	0.007%	84.551%
2642	SALZGITTER AG	0.007%	84.558%
2643	RESMED INC	0.007%	84.565%
2644	ADVANCE RESIDEN	0.007%	84.573%
2645	RLI CORP COMMON STOCK USD1.0	0.007%	84.580%
2646	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.007%	84.587%
2647	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	84.594%
2648	BRANDYWINE REAL	0.007%	84.601%
2649	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.007%	84.609%
2650	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	84.616%
2651	SINGAPORE TELEC	0.007%	84.623%
2652	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.007%	84.630%
2653	ENTERPRISE PROD	0.007%	84.637%
2654	UPL LTD	0.007%	84.645%
2655	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.007%	84.652%
2656	COOPER TIRE&RUB	0.007%	84.659%
2657	SM ENERGY CO COMMON STOCK USD.01	0.007%	84.666%
2658	GPO TELEVISA	0.007%	84.673%
2659	INMOBILIARIA CO	0.007%	84.680%
2660	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	84.688%
2661	CANFOR PULP PRO	0.007%	84.695%
2662	HP INC SR UNSECURED 06/21 4.3	0.007%	84.702%
2663	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	84.709%
2664	ALPS ELECTRIC C	0.007%	84.716%
2665	GREAT WALL AUTO	0.007%	84.723%
2666	CHINA CONCH VEN	0.007%	84.730%
2667	GREAT PORTLAND	0.007%	84.738%
2668	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	84.745%
2669	HASBRO INC	0.007%	84.752%
2670	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	84.759%
2671	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	84.766%
2672	CIENA CORP COMMON STOCK USD.01	0.007%	84.773%
2673	SUZANO PAPEL E	0.007%	84.780%
2674	BROWN-FORMAN CO	0.007%	84.787%
2675	ARISTOCRAT LEIS	0.007%	84.795%
2676	ENERSIS SA	0.007%	84.802%
2677	AMER SPORTS OYJ	0.007%	84.809%
2678	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	84.816%
2679	EBAY INC 3.45%	0.007%	84.823%
2680	BODYCOTE PLC	0.007%	84.830%
2681	MSCI INC	0.007%	84.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	84.844%
2683	NOMURA REAL EST	0.007%	84.851%
2684	B+G FOODS INC COMMON STOCK USD.01	0.007%	84.858%
2685	LI & FUNG LIMIT	0.007%	84.865%
2686	KB FINANCIAL GR	0.007%	84.872%
2687	A P MOLLER - MA	0.007%	84.879%
2688	SEALED AIR CORP COMMON STOCK USD.1	0.007%	84.887%
2689	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	84.894%
2690	LG TELECOM LTD	0.007%	84.901%
2691	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	84.908%
2692	CIMB GROUP HOLD	0.007%	84.915%
2693	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.007%	84.922%
2694	SABRE CORP COMMON STOCK USD.01	0.007%	84.929%
2695	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.936%
2696	EBARA CORP	0.007%	84.943%
2697	PPL CORPORATION	0.007%	84.950%
2698	HASEKO CORP	0.007%	84.957%
2699	PG&E CORP	0.007%	84.964%
2700	JBS SA	0.007%	84.971%
2701	CARS.COM INC COMMON STOCK USD.01	0.007%	84.978%
2702	NORDEA BANK AB	0.007%	84.985%
2703	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.992%
2704	GERRESHEIMER GR	0.007%	84.999%
2705	INDOFOODS SUKSE	0.007%	85.006%
2706	AXEL SPRINGER A	0.007%	85.013%
2707	FIRST MERCHANTS CORP COMMON STOCK	0.007%	85.020%
2708	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	85.027%
2709	SIERRA WIRELESS INC COMMON STOCK	0.007%	85.034%
2710	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	85.041%
2711	FUJI ELECTRIC C	0.007%	85.048%
2712	WHEELock & COMP	0.007%	85.055%
2713	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	85.062%
2714	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	85.069%
2715	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	85.076%
2716	TRANSURBAN GROU	0.007%	85.083%
2717	HAIER ELECTRONI	0.007%	85.090%
2718	PRICESMART INC	0.007%	85.096%
2719	ADARO ENERGY TB	0.007%	85.103%
2720	SHAFTESBURY	0.007%	85.110%
2721	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.117%
2722	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	85.124%
2723	PAYCHEX INC	0.007%	85.131%
2724	NAVER CORP	0.007%	85.138%
2725	COSMO ENERGY HO	0.007%	85.145%
2726	Straumann AG	0.007%	85.152%
2727	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	85.159%
2728	SHUTTERFLY INC	0.007%	85.166%
2729	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	85.173%
2730	KGHM POLSKA MIE	0.007%	85.180%
2731	AG GROWTH INTER	0.007%	85.187%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	WPP PLC	0.007%	85.193%
2733	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	85.200%
2734	MEDNAX INC	0.007%	85.207%
2735	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	85.214%
2736	LANDSTAR SYSTEM	0.007%	85.221%
2737	ITRON INC	0.007%	85.228%
2738	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	85.235%
2739	CENTAMIN PLC	0.007%	85.242%
2740	J + J SNACK FOODS CORP COMMON STOCK	0.007%	85.249%
2741	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	85.255%
2742	RUBIS SCA	0.007%	85.262%
2743	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	85.269%
2744	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	85.276%
2745	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	85.283%
2746	TINGYI(CAYMAN I	0.007%	85.290%
2747	CATTOLICA ASSIC	0.007%	85.297%
2748	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	85.304%
2749	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	85.310%
2750	GREIF INC CL A COMMON STOCK	0.007%	85.317%
2751	RAIA DROGASIL S	0.007%	85.324%
2752	FORMOSA CHEMICA	0.007%	85.331%
2753	MEDIATEK INC	0.007%	85.338%
2754	FRANSHION PROPE	0.007%	85.345%
2755	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.351%
2756	CHINA GAS HOLDI	0.007%	85.358%
2757	HOWDEN JOINERY	0.007%	85.365%
2758	SAMSONITE INTL	0.007%	85.372%
2759	PARAMOUNT GROUP INC REIT USD.01	0.007%	85.379%
2760	FIRST FINANCIAL	0.007%	85.386%
2761	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.007%	85.392%
2762	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	85.399%
2763	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.007%	85.406%
2764	NATIONAL EXPRES	0.007%	85.413%
2765	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	85.420%
2766	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	85.426%
2767	HYOSUNG CORP	0.007%	85.433%
2768	SURGE ENERGY IN	0.007%	85.440%
2769	MEXICHEM SAB DE	0.007%	85.447%
2770	TERNA RETE ELET	0.007%	85.454%
2771	SPAR GROUP LIMI	0.007%	85.460%
2772	ELECTROLUX AB-S	0.007%	85.467%
2773	VERINT SYSTEMS	0.007%	85.474%
2774	CVB FINANCIAL CORP COMMON STOCK	0.007%	85.481%
2775	METCASH LTD	0.007%	85.488%
2776	JTEKT CORP.	0.007%	85.494%
2777	WAJAX CORP	0.007%	85.501%
2778	CALATLANTIC GRO	0.007%	85.508%
2779	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	85.515%
2780	OWENS-ILLINOIS	0.007%	85.521%
2781	ORORA LTD	0.007%	85.528%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BE SEMICONDUCTO	0.007%	85.535%
2783	KILLAM APART RE	0.007%	85.542%
2784	FERROGLOBE PLC	0.007%	85.548%
2785	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.555%
2786	NGK SPARK PLUG	0.007%	85.562%
2787	MALAYAN BKG BHD	0.007%	85.569%
2788	WALGREEN BOOTS	0.007%	85.575%
2789	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.007%	85.582%
2790	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.589%
2791	STAR ENTERTAINM	0.007%	85.595%
2792	JAPAN HOTEL REI	0.007%	85.602%
2793	GCL-POLY ENERGY	0.007%	85.609%
2794	CABLE ONE INC COMMON STOCK USD.01	0.007%	85.616%
2795	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	85.622%
2796	FUTURE LAND DEV	0.007%	85.629%
2797	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.636%
2798	EVONIK INDUSTRI	0.007%	85.642%
2799	SWISS PRIME SIT	0.007%	85.649%
2800	CMS ENERGY CORP	0.007%	85.656%
2801	DAICEL CHEM IND	0.007%	85.662%
2802	GPE EUROTUNNEL	0.007%	85.669%
2803	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	85.676%
2804	DAVE & BUSTER'S	0.007%	85.682%
2805	DUNDEE PRECIOUS	0.007%	85.689%
2806	SIENNA SENIOR L	0.007%	85.696%
2807	SABINA SILVER C	0.007%	85.702%
2808	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.709%
2809	CARA OPERATIONS	0.007%	85.716%
2810	CHEMED CORP COMMON STOCK USD1.0	0.007%	85.722%
2811	O'REILLY AUTOMO	0.007%	85.729%
2812	ABERTIS INFRAES	0.007%	85.736%
2813	PROCTER & GAMBL	0.007%	85.742%
2814	HELLA KGAA HUEC	0.007%	85.749%
2815	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	85.756%
2816	UNIPOLSAI SPA	0.007%	85.762%
2817	TARO PHARMACEUT	0.007%	85.769%
2818	UNIQA INSURANCE	0.007%	85.776%
2819	CASINO GUICH-PE	0.007%	85.782%
2820	JUNGHEINRICH -	0.007%	85.789%
2821	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.796%
2822	SHISEIDO CO	0.007%	85.802%
2823	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.007%	85.809%
2824	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.007%	85.815%
2825	TRIPADVISOR INC COMMON STOCK USD.001	0.007%	85.822%
2826	EASTGROUP PROPERTIES INC REIT	0.007%	85.829%
2827	TOPDANMARK A/S	0.007%	85.835%
2828	GOEASY LTD	0.007%	85.842%
2829	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	85.848%
2830	DCC PLC	0.007%	85.855%
2831	AT+T INC SR UNSECURED 02/21 4.6	0.007%	85.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	IDEA CELLULAR L	0.007%	85.868%
2833	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	85.875%
2834	SOTHEBY S COMMON STOCK USD.01	0.007%	85.882%
2835	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	85.888%
2836	PTT GLOBAL CHEM	0.007%	85.895%
2837	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.007%	85.901%
2838	KERRY PROPRTIE	0.007%	85.908%
2839	ASM INTL NV	0.007%	85.914%
2840	ATHABASCA OIL C	0.007%	85.921%
2841	VIA VAREJO SA	0.007%	85.928%
2842	PROGRESS ENERGY	0.007%	85.934%
2843	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	85.941%
2844	GRUPO AEROPORTU	0.007%	85.947%
2845	SUNOPTA INC COMMON STOCK	0.007%	85.954%
2846	LENNAR CORP 4.7	0.007%	85.960%
2847	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.007%	85.967%
2848	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	85.973%
2849	FUJIKURA	0.007%	85.980%
2850	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	85.987%
2851	BADGER DAYLIGHT	0.007%	85.993%
2852	KOREA INVESTMEN	0.007%	86.000%
2853	SINGAPORE PRESS	0.007%	86.006%
2854	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	86.013%
2855	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	86.019%
2856	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	86.026%
2857	TOYO SEIKAN KAI	0.007%	86.032%
2858	SUNNY OPTICAL T	0.007%	86.039%
2859	OUTOKUMPU OY	0.007%	86.045%
2860	SHIMIZU CORP	0.007%	86.052%
2861	WARTSILA OYJ AB	0.007%	86.058%
2862	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	86.065%
2863	INSURANCE AUSTR	0.007%	86.071%
2864	SWIRE PACIFIC	0.007%	86.078%
2865	SIMS GROUP LTD	0.007%	86.084%
2866	CONCORDIA FINAN	0.007%	86.091%
2867	ACTIVIA PROPERT	0.007%	86.098%
2868	CEMEX SA	0.007%	86.104%
2869	SEABOARD CORP COMMON STOCK USD1.0	0.007%	86.111%
2870	VEOLIA ENVIRONM	0.006%	86.117%
2871	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	86.123%
2872	OZ MINERALS LTD	0.006%	86.130%
2873	MINERAL RESOURC	0.006%	86.136%
2874	TRIBUNE MEDIA C	0.006%	86.143%
2875	VALLOUREC SA	0.006%	86.149%
2876	MASCO CORP	0.006%	86.156%
2877	ARYZTA AG	0.006%	86.162%
2878	KONE OYJ	0.006%	86.169%
2879	LIFEPOINT HOSPI	0.006%	86.175%
2880	LUCARA DIAMOND	0.006%	86.182%
2881	LEG IMMOBILIEN	0.006%	86.188%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.006%	86.195%
2883	XINYI GLASS HOL	0.006%	86.201%
2884	PT BANK CENTRAL	0.006%	86.208%
2885	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	86.214%
2886	F5 NETWORKS INC COMMON STOCK	0.006%	86.221%
2887	MORI SEIKI CO	0.006%	86.227%
2888	KOBE STEEL	0.006%	86.234%
2889	ASPEN INSURANCE	0.006%	86.240%
2890	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.006%	86.246%
2891	CAPITALAND	0.006%	86.253%
2892	CARDINAL ENERGY	0.006%	86.259%
2893	HUGO BOSS AG	0.006%	86.266%
2894	CEMEX SA	0.006%	86.272%
2895	GRANITE CONST	0.006%	86.279%
2896	INTU PROPERTIES	0.006%	86.285%
2897	LEGGETT + PLATT INC COMMON STOCK USD.01	0.006%	86.291%
2898	ANTA SPORTS PRO	0.006%	86.298%
2899	ALLREAL HOLDING	0.006%	86.304%
2900	BUWOG AG	0.006%	86.311%
2901	AU OPTRONICS CO	0.006%	86.317%
2902	NETWORK HEALTHC	0.006%	86.324%
2903	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.006%	86.330%
2904	ZIJIN MINING GR	0.006%	86.336%
2905	UNITE GROUP PLC	0.006%	86.343%
2906	ULVAC INC.	0.006%	86.349%
2907	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	86.356%
2908	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	86.362%
2909	SYMRISE AG	0.006%	86.369%
2910	CHINA RESOURCES	0.006%	86.375%
2911	TECH MAHINDRA L	0.006%	86.381%
2912	COCA-COLA EUROP	0.006%	86.388%
2913	Samsung Life In	0.006%	86.394%
2914	QBE INSURANCE	0.006%	86.401%
2915	HERBALIFE LTD COMMON STOCK USD.002	0.006%	86.407%
2916	FINMECCANICA SP	0.006%	86.413%
2917	ENTERGY CORP	0.006%	86.420%
2918	LITE-ON TECHNOL	0.006%	86.426%
2919	AMBEV SA	0.006%	86.432%
2920	CENTERPOINT ENE	0.006%	86.439%
2921	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	86.445%
2922	SUN ART RETAIL	0.006%	86.452%
2923	CATHAY FINANCIA	0.006%	86.458%
2924	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.006%	86.464%
2925	TRITAX BIG BOX	0.006%	86.471%
2926	AAREAL BANK AG	0.006%	86.477%
2927	CJ CHEILJEDANG	0.006%	86.483%
2928	SPARK NEW ZEA	0.006%	86.490%
2929	DILLARD DEPT ST	0.006%	86.496%
2930	COFINIMMO	0.006%	86.502%
2931	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	86.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	VALVOLINE INC COMMON STOCK USD.01	0.006%	86.515%
2933	WPP PLC SPONSORED ADR ADR	0.006%	86.522%
2934	NEXT PLC	0.006%	86.528%
2935	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.006%	86.534%
2936	MEDICAL FACILIT	0.006%	86.541%
2937	CHINA EVERBRIGH	0.006%	86.547%
2938	AIR WATER INC.	0.006%	86.553%
2939	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	86.560%
2940	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	86.566%
2941	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.572%
2942	TRUSTMARK CORP COMMON STOCK	0.006%	86.579%
2943	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	86.585%
2944	TGS NOPEC GEOPH	0.006%	86.591%
2945	FERRO CORP	0.006%	86.597%
2946	MORNINGSTAR INC COMMON STOCK	0.006%	86.604%
2947	PRYSMIAN SPA CO	0.006%	86.610%
2948	YANZHOU COAL MI	0.006%	86.616%
2949	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.623%
2950	HRG GROUP INC COMMON STOCK USD.01	0.006%	86.629%
2951	QUANTA COMPUTER	0.006%	86.635%
2952	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	86.642%
2953	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.006%	86.648%
2954	PIEDMONT OFFICE	0.006%	86.654%
2955	NATIONAL GENERA	0.006%	86.661%
2956	ULTA BEAUTY INC COMMON STOCK USD.01	0.006%	86.667%
2957	GRAHAM HOLDINGS	0.006%	86.673%
2958	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	86.679%
2959	INTL FLAVORS&FR	0.006%	86.686%
2960	ASUSTEK COMPUTE	0.006%	86.692%
2961	COHERENT INC	0.006%	86.698%
2962	KANEKA CORP	0.006%	86.704%
2963	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.006%	86.711%
2964	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	86.717%
2965	MONDI LTD	0.006%	86.723%
2966	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	86.729%
2967	YUE YUEN INDUST	0.006%	86.736%
2968	LONDON STOCK EX	0.006%	86.742%
2969	HUTCHISON PORT	0.006%	86.748%
2970	HOMESERVE PLC	0.006%	86.754%
2971	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	86.761%
2972	CHAILEASE HOLDI	0.006%	86.767%
2973	HANWHA CORP	0.006%	86.773%
2974	ILLUMINA INC	0.006%	86.779%
2975	DKSH HOLDING LT	0.006%	86.786%
2976	CAMPBELL SOUP C	0.006%	86.792%
2977	MONRO INC COMMON STOCK USD.01	0.006%	86.798%
2978	WEICHAI POWER-H	0.006%	86.804%
2979	AURORA CANNABIS	0.006%	86.810%
2980	IMERYS SA	0.006%	86.817%
2981	RESILIENT REIT	0.006%	86.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	NORDEA BANK AB	0.006%	86.829%
2983	KEYENCE CORP	0.006%	86.835%
2984	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	86.841%
2985	GRUPA LOTOS S.A	0.006%	86.848%
2986	AGT FOOD AND IN	0.006%	86.854%
2987	E.SUN FINANCIAL	0.006%	86.860%
2988	VONAGE HLDGS CO	0.006%	86.866%
2989	STERICYCLE INC COMMON STOCK USD.01	0.006%	86.872%
2990	MERCK KGAA	0.006%	86.878%
2991	PSEG POWER	0.006%	86.884%
2992	KELLOGG CO	0.006%	86.891%
2993	NIPRO CORP	0.006%	86.897%
2994	SEI INVESTMENT	0.006%	86.903%
2995	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.909%
2996	HORIZON PHARMA	0.006%	86.915%
2997	LOOMIS AB	0.006%	86.921%
2998	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	86.927%
2999	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.934%
3000	HERMES INTL	0.006%	86.940%
3001	TENNECO AUTOMOT	0.006%	86.946%
3002	PERNOD-RICARD	0.006%	86.952%
3003	AMEREN CORP	0.006%	86.958%
3004	SEVERN TRENT	0.006%	86.964%
3005	LOGITECH INTERN	0.006%	86.970%
3006	TOKYO TATEMONO	0.006%	86.976%
3007	OCEANEERING INT	0.006%	86.983%
3008	DOWA HOLDING CO	0.006%	86.989%
3009	ASTRAZENECA	0.006%	86.995%
3010	CITIGROUP INC	0.006%	87.001%
3011	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.007%
3012	HANKOOK TIRE CO	0.006%	87.013%
3013	SAP SE SPONSORED ADR ADR	0.006%	87.019%
3014	HEROUX DEVTEK	0.006%	87.025%
3015	BMW FINANCE NV	0.006%	87.031%
3016	INFOSYS LTD SP ADR ADR	0.006%	87.037%
3017	OTP BANK PLC	0.006%	87.043%
3018	GPO FIN BANORTE	0.006%	87.050%
3019	YOKOGAWA ELECTR	0.006%	87.056%
3020	CHONGQING RURAL	0.006%	87.062%
3021	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	87.068%
3022	HYPROP INVESTME	0.006%	87.074%
3023	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.080%
3024	TECHTRONIC INDU	0.006%	87.086%
3025	SANMINA CORP COMMON STOCK USD.01	0.006%	87.092%
3026	NABTESCO CORP	0.006%	87.098%
3027	VICTREX PLC	0.006%	87.104%
3028	FIERA SCEPTRE I	0.006%	87.110%
3029	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	87.116%
3030	TRINIDAD DRILLI	0.006%	87.122%
3031	JD.COM INC ADR ADR USD.00002	0.006%	87.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	CLICLS GROUP	0.006%	87.134%
3033	NINE DRAGONS PA	0.006%	87.140%
3034	PEBBLEBROOK HOT	0.006%	87.147%
3035	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.153%
3036	BLOCK(H&R)INC	0.006%	87.159%
3037	ROCKWOOL INTL	0.006%	87.165%
3038	NORDSON CORP COMMON STOCK	0.006%	87.171%
3039	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.006%	87.177%
3040	CROMBIE REAL ES	0.006%	87.183%
3041	LG CABLE &MCHY	0.006%	87.189%
3042	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.195%
3043	BEACH PETROLEUM	0.006%	87.201%
3044	BANK OF COMMUNI	0.006%	87.207%
3045	HELEN OF TROY C	0.006%	87.213%
3046	Alten	0.006%	87.219%
3047	SGS SA-REG COMM	0.006%	87.225%
3048	SANWA SHUTTER C	0.006%	87.231%
3049	EASYJET	0.006%	87.237%
3050	NHK SPRING CO	0.006%	87.243%
3051	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	87.249%
3052	OAD GAZPROM-SPO	0.006%	87.255%
3053	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.261%
3054	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	87.267%
3055	HARVEY NORMAN H	0.006%	87.273%
3056	RED ELECTRICA C	0.006%	87.279%
3057	PUBLIC BNK-LOCA	0.006%	87.285%
3058	HYUNDAI STEEL C	0.006%	87.291%
3059	NORTHVIEW APART	0.006%	87.297%
3060	QUALICORP SA	0.006%	87.303%
3061	CHINA HUARONG A	0.006%	87.309%
3062	NEXANS	0.006%	87.314%
3063	MDU RES GROUP I	0.006%	87.320%
3064	SECOM CO	0.006%	87.326%
3065	SSAB SVENSKT ST	0.006%	87.332%
3066	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	87.338%
3067	VAREX IMAGING CORP COMMON STOCK USD.01	0.006%	87.344%
3068	WALKER + DUNLOP INC COMMON STOCK	0.006%	87.350%
3069	T&D HOLDINGS IN	0.006%	87.356%
3070	KUMBA IRON ORE	0.006%	87.362%
3071	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.368%
3072	HYUNDAI ROBOTIC	0.006%	87.374%
3073	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.006%	87.380%
3074	LEONS FURNITURE	0.006%	87.386%
3075	NETGEAR INC COMMON STOCK USD.001	0.006%	87.392%
3076	KASIKORNBANK PL	0.006%	87.398%
3077	ACXIOM CORP COMMON STOCK USD.1	0.006%	87.403%
3078	MEDIASET	0.006%	87.409%
3079	A2A SPA	0.006%	87.415%
3080	TOWNE BANK COMMON STOCK USD1.667	0.006%	87.421%
3081	CREDIT SAISON C	0.006%	87.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	ISETAN MITSUKOS	0.006%	87.433%
3083	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.006%	87.439%
3084	KOSMOS ENERGY L	0.006%	87.445%
3085	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.451%
3086	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.006%	87.456%
3087	LIQUOR STORES N	0.006%	87.462%
3088	NEWCREST MINING	0.006%	87.468%
3089	UNIVAR INC COMMON STOCK USD.01	0.006%	87.474%
3090	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	87.480%
3091	SOPRA	0.006%	87.486%
3092	BEIJING ENTERPR	0.006%	87.492%
3093	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	87.497%
3094	SANKYU INC	0.006%	87.503%
3095	SIDERURGICA NAC	0.006%	87.509%
3096	EMPIRE STATE RE	0.006%	87.515%
3097	IT HOLDINGS COR	0.006%	87.521%
3098	KENEDIX REALTY	0.006%	87.527%
3099	HNI CORP	0.006%	87.533%
3100	GARTNER GROUP I	0.006%	87.538%
3101	EVOLUTION MININ	0.006%	87.544%
3102	ROWAN COMPANIES	0.006%	87.550%
3103	BANNER CORPORATION COMMON STOCK USD.01	0.006%	87.556%
3104	SHENZHOU INT GR	0.006%	87.562%
3105	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	87.568%
3106	SCHRODERS PLC	0.006%	87.573%
3107	MR PRICE GROUP	0.006%	87.579%
3108	LEOPALACE 21	0.006%	87.585%
3109	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	87.591%
3110	ADANI PORT & SE	0.006%	87.597%
3111	ALEXANDER + BALDWIN INC REIT	0.006%	87.602%
3112	SEIKO EPSON COR	0.006%	87.608%
3113	INDEPENDENCE GR	0.006%	87.614%
3114	SINOPAC HLDG	0.006%	87.620%
3115	BANK OF QUEENSL	0.006%	87.626%
3116	SRC ENERGY INC COMMON STOCK USD.001	0.006%	87.631%
3117	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	87.637%
3118	NCR CORP	0.006%	87.643%
3119	TRANSAT AT INC	0.006%	87.649%
3120	T IS BANKASI	0.006%	87.655%
3121	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.660%
3122	GROUP 1 AUTO	0.006%	87.666%
3123	CHEMOURS CO/THE COMMON STOCK	0.006%	87.672%
3124	STATOIL ASA SPON ADR ADR	0.006%	87.678%
3125	ARMSTRONG WORLD	0.006%	87.683%
3126	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.689%
3127	ICU MEDICAL INC COMMON STOCK USD.1	0.006%	87.695%
3128	SHARP CORP	0.006%	87.701%
3129	ZEON CO	0.006%	87.707%
3130	FINISAR CORPORATION COMMON STOCK USD.001	0.006%	87.712%
3131	AURIZON HOLDING	0.006%	87.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	PEARSON STK	0.006%	87.724%
3133	L BRANDS INC COMMON STOCK USD.5	0.006%	87.729%
3134	COMPUTER MODELL	0.006%	87.735%
3135	SHERRITT INTERN	0.006%	87.741%
3136	MATTEL INC COMMON STOCK USD1.0	0.006%	87.747%
3137	AKORN INC COMMON STOCK	0.006%	87.752%
3138	SMITH AND NEPHE	0.006%	87.758%
3139	GUESS? INC COMMON STOCK USD.01	0.006%	87.764%
3140	BIOMERIEUX	0.006%	87.770%
3141	AVERY DENNISON	0.006%	87.775%
3142	HOYA CORP	0.006%	87.781%
3143	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.787%
3144	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	87.792%
3145	GRIFOLS SA	0.006%	87.798%
3146	PKO BANK POLSKI	0.006%	87.804%
3147	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.006%	87.810%
3148	ATHENAHEALTH IN	0.006%	87.815%
3149	SEMTECH CORP	0.006%	87.821%
3150	PEARSON	0.006%	87.827%
3151	TTEC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.832%
3152	TAISEI CORP	0.006%	87.838%
3153	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	87.844%
3154	CLEANAWAY WASTE	0.006%	87.849%
3155	SEEK LTD.	0.006%	87.855%
3156	STAMPS.COM INC COMMON STOCK USD.001	0.006%	87.861%
3157	NAMCO BANDAI HO	0.006%	87.866%
3158	FIRSTGROUP	0.006%	87.872%
3159	BANKIA SA	0.006%	87.878%
3160	WIPRO	0.006%	87.883%
3161	ENVISION HEALTHCARE CORP COMMON STOCK	0.006%	87.889%
3162	PGE POLSKA GRUP	0.006%	87.895%
3163	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	87.901%
3164	NORMA GROUP AG	0.006%	87.906%
3165	CIA BRASILEIRA	0.006%	87.912%
3166	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	87.917%
3167	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.923%
3168	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.929%
3169	BUNZL PLC	0.006%	87.934%
3170	VONTOBEL HLDGS	0.006%	87.940%
3171	VALENER INC	0.006%	87.946%
3172	EXTENDICARE INC	0.006%	87.951%
3173	SAMSUNG SECS CO	0.006%	87.957%
3174	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	87.963%
3175	NORTHWEST HEALT	0.006%	87.968%
3176	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.006%	87.974%
3177	KRATON CORP COMMON STOCK USD.01	0.006%	87.979%
3178	PUBLICIS GROUPE	0.006%	87.985%
3179	FAST RETAILING	0.006%	87.991%
3180	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.996%
3181	HFF INC CLASS A COMMON STOCK USD.01	0.006%	88.002%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	88.007%
3183	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	88.013%
3184	DDR CORP REIT USD.1	0.006%	88.018%
3185	WAL-MART DE MEX	0.006%	88.024%
3186	COMPEQ MFG	0.006%	88.030%
3187	TRANSUNION COMMON STOCK USD.01	0.006%	88.035%
3188	FRESH DEL MONTE	0.006%	88.041%
3189	DRIL QUIP INC	0.006%	88.046%
3190	MORINAGA MILK I	0.006%	88.052%
3191	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	88.057%
3192	BHARAT FORGE LT	0.006%	88.063%
3193	VOLVO AB	0.006%	88.069%
3194	BRITISH SKY BRO	0.006%	88.074%
3195	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	88.080%
3196	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.006%	88.085%
3197	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	88.091%
3198	NIPPON PAPER IN	0.006%	88.096%
3199	MATSON INC COMMON STOCK	0.006%	88.102%
3200	KULICKE&SOFFA I	0.006%	88.108%
3201	SMC CORP	0.006%	88.113%
3202	ESTACIO PARTICI	0.006%	88.119%
3203	BONTERRA ENERGY	0.006%	88.124%
3204	PLEXUS CORP COMMON STOCK USD.01	0.006%	88.130%
3205	TKH GROUP NV DU	0.006%	88.135%
3206	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	88.141%
3207	SAAB AB	0.006%	88.146%
3208	DAINIPPON SCREE	0.006%	88.152%
3209	COGNEX CORP	0.006%	88.157%
3210	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.006%	88.163%
3211	TRONOX LTD-CL A	0.006%	88.168%
3212	CHINA RESOURCES	0.006%	88.174%
3213	CSR LIMITED	0.006%	88.179%
3214	CARGOTEC CORP-B	0.006%	88.185%
3215	KURITA WATER IN	0.006%	88.191%
3216	DASSAULT SYSTEM	0.006%	88.196%
3217	HINO MOTORS	0.006%	88.202%
3218	GETINGE AB, B S	0.006%	88.207%
3219	LG HOUSEHOLD HE	0.006%	88.213%
3220	SAIA INC COMMON STOCK USD.001	0.005%	88.218%
3221	CHINA STATE CON	0.005%	88.224%
3222	RED HAT INC COMMON STOCK USD.0001	0.005%	88.229%
3223	INTRUM JUSTITIA	0.005%	88.235%
3224	BALCHEM CORP COMMON STOCK USD.0667	0.005%	88.240%
3225	DUERR AG	0.005%	88.245%
3226	CEMBRA MONEY BA	0.005%	88.251%
3227	TOTO	0.005%	88.256%
3228	BANK OF NT BUTT	0.005%	88.262%
3229	QISDA CORP	0.005%	88.267%
3230	FBL FINANCIAL G	0.005%	88.273%
3231	LAM RESEARCH CO	0.005%	88.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	88.284%
3233	BAIC MOTOR CORP	0.005%	88.289%
3234	OIL SEARCH LTD	0.005%	88.295%
3235	AIRCASTLE LTD	0.005%	88.300%
3236	PLANTRONICS INC COMMON STOCK USD.01	0.005%	88.306%
3237	EUROFINS SCIENT	0.005%	88.311%
3238	ALFA LAVAL AB	0.005%	88.317%
3239	GEN COMMUNICATI	0.005%	88.322%
3240	KINGFISHER PLC	0.005%	88.327%
3241	VALIANT HOLDING	0.005%	88.333%
3242	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.338%
3243	KYOCERA CORP SPONS ADR ADR	0.005%	88.344%
3244	BILLERUD AB	0.005%	88.349%
3245	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	88.355%
3246	HERA	0.005%	88.360%
3247	SPX FLOW INC COMMON STOCK USD.01	0.005%	88.366%
3248	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	88.371%
3249	NIPPON MEAT PAC	0.005%	88.376%
3250	SUNCORP GROUP	0.005%	88.382%
3251	KEWPIE CORP	0.005%	88.387%
3252	WISTRON CORP	0.005%	88.393%
3253	SAPPORO BREWERI	0.005%	88.398%
3254	VAIL RESORTS	0.005%	88.403%
3255	DHX MEDIA LTD	0.005%	88.409%
3256	HANESBRANDS INC COMMON STOCK USD.01	0.005%	88.414%
3257	UNITED UTILITIE	0.005%	88.420%
3258	AXALTA COATING	0.005%	88.425%
3259	VALMET CORP	0.005%	88.431%
3260	CHINA RAILWAY C	0.005%	88.436%
3261	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	88.441%
3262	NAVISTAR INTL C	0.005%	88.447%
3263	ASICS CORP	0.005%	88.452%
3264	RICOH CO	0.005%	88.457%
3265	OFFICE DEPOT IN	0.005%	88.463%
3266	PLAYTECH	0.005%	88.468%
3267	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.005%	88.474%
3268	BRAMBLES LIMITE	0.005%	88.479%
3269	MMI HOLDINGS LT	0.005%	88.484%
3270	IWG PLC	0.005%	88.490%
3271	SEGA SAMMY HOLD	0.005%	88.495%
3272	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	88.501%
3273	BOVIS HOMES GRO	0.005%	88.506%
3274	ENN ENERGY HOLD	0.005%	88.511%
3275	EXXARO	0.005%	88.517%
3276	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	88.522%
3277	IDACORP INC COMMON STOCK	0.005%	88.527%
3278	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	88.533%
3279	CLP HOLDINGS	0.005%	88.538%
3280	URBAN EDGE PROPERTIES REIT USD.01	0.005%	88.543%
3281	SUL AMERICA SA	0.005%	88.549%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	BT GROUP PLC SPON ADR ADR	0.005%	88.554%
3283	ARGO GROUP INTE	0.005%	88.559%
3284	LULULEMON	0.005%	88.565%
3285	THK CO	0.005%	88.570%
3286	OUTFRONT MEDIA INC REIT USD.01	0.005%	88.575%
3287	BUZZI UNICEM SP	0.005%	88.581%
3288	BNK FINANCIAL G	0.005%	88.586%
3289	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.591%
3290	UTD INTERNET AG	0.005%	88.597%
3291	ENERGEN CORP COMMON STOCK USD.01	0.005%	88.602%
3292	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.607%
3293	UNITI GROUP INC REIT USD.0001	0.005%	88.613%
3294	BAJAJ FINSERV L	0.005%	88.618%
3295	MERCK & CO INC	0.005%	88.623%
3296	EXLSERVICE HLDG	0.005%	88.629%
3297	SOJITZ CORP COM	0.005%	88.634%
3298	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.005%	88.639%
3299	NEENAH INC COMMON STOCK USD.01	0.005%	88.645%
3300	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	88.650%
3301	WHITEHAVEN COAL	0.005%	88.655%
3302	TURK HAVA YOLLA	0.005%	88.661%
3303	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	88.666%
3304	KINGSOFT CORP L	0.005%	88.671%
3305	MTY FOOD GROUP	0.005%	88.676%
3306	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	88.682%
3307	COM HEM HLDG AB	0.005%	88.687%
3308	MUELLER WATER P	0.005%	88.692%
3309	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	88.698%
3310	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.703%
3311	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	88.708%
3312	BRADY(WH)	0.005%	88.713%
3313	MUELLER INDS IN	0.005%	88.719%
3314	LLOYD THOMPSON	0.005%	88.724%
3315	GREENE KING	0.005%	88.729%
3316	SHIMAMURA CO	0.005%	88.734%
3317	CENTURY TOKYO	0.005%	88.740%
3318	WABASH NATIONAL	0.005%	88.745%
3319	MARUI CO	0.005%	88.750%
3320	QUBE HOLDINGS L	0.005%	88.755%
3321	WADDELL & REED	0.005%	88.761%
3322	CITIZEN WATCH C	0.005%	88.766%
3323	GLANBIA PLC	0.005%	88.771%
3324	CALERES INC COMMON STOCK USD.01	0.005%	88.776%
3325	ATLAS COPCO AB	0.005%	88.782%
3326	JAFCO CO LTD	0.005%	88.787%
3327	RUMO SA	0.005%	88.792%
3328	DAIDO STEEL CO	0.005%	88.797%
3329	MASIMO CORP COMMON STOCK USD.001	0.005%	88.802%
3330	CHINA MEDICAL S	0.005%	88.808%
3331	TESSENDERLO CHE	0.005%	88.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	COCHLEAR LTD	0.005%	88.818%
3333	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	88.823%
3334	KAMIGUMI CO	0.005%	88.828%
3335	ASSOCIATED BRIT	0.005%	88.834%
3336	JAMES HARDIE IN	0.005%	88.839%
3337	DISH NETWORK	0.005%	88.844%
3338	DYNEGY INC COMMON STOCK USD.01	0.005%	88.849%
3339	KONECRANES O	0.005%	88.854%
3340	TRYGVESTA AS	0.005%	88.859%
3341	AAR CORP	0.005%	88.865%
3342	77TH BANK	0.005%	88.870%
3343	NELNET INC CL A COMMON STOCK USD.01	0.005%	88.875%
3344	THALES SA	0.005%	88.880%
3345	CAIRN ENERGY PL	0.005%	88.885%
3346	SHIN KONG FINL	0.005%	88.890%
3347	ABERCROMBIE & F	0.005%	88.896%
3348	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.901%
3349	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.906%
3350	VOPAK (KON)	0.005%	88.911%
3351	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.916%
3352	DAITO TRUST CON	0.005%	88.921%
3353	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	88.927%
3354	EUROCOMMERCIAL	0.005%	88.932%
3355	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	88.937%
3356	TOPCON CORPORAT	0.005%	88.942%
3357	HSBC USA INC SR UNSECURED 08/20 2.75	0.005%	88.947%
3358	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	88.952%
3359	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	88.957%
3360	SHINSEGAE DEPT	0.005%	88.963%
3361	ALTRAN TECHNOLO	0.005%	88.968%
3362	SOUTH32 ADR ADR	0.005%	88.973%
3363	MERITZ SECURITI	0.005%	88.978%
3364	ORIENTAL LAND C	0.005%	88.983%
3365	MAPLETREE COMME	0.005%	88.988%
3366	THOMAS COOK GRO	0.005%	88.993%
3367	CAPITEC BANK HL	0.005%	88.998%
3368	ENDESA S.A.	0.005%	89.004%
3369	WEATHERFORD INT	0.005%	89.009%
3370	AENA SA	0.005%	89.014%
3371	ADELAIDE BRIGHT	0.005%	89.019%
3372	ALSTRIA OFFICE	0.005%	89.024%
3373	MIRACA HOLDIN	0.005%	89.029%
3374	STEPAN CO COMMON STOCK USD1.0	0.005%	89.034%
3375	WPG HOLDINGS	0.005%	89.039%
3376	JSE LTD	0.005%	89.045%
3377	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	89.050%
3378	KLONDEX MINES L	0.005%	89.055%
3379	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.060%
3380	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	89.065%
3381	SUMITOMO FOREST	0.005%	89.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	INTEGRATED DEVI	0.005%	89.075%
3383	TOKUYAMA CORP	0.005%	89.080%
3384	HITACHI METALS	0.005%	89.085%
3385	SONIC HEALTHCAR	0.005%	89.090%
3386	TOYODA GOSEI	0.005%	89.096%
3387	FORWARD AIR COR	0.005%	89.101%
3388	ULTRAPAR PARTIC	0.005%	89.106%
3389	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	89.111%
3390	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	89.116%
3391	NOK CORP	0.005%	89.121%
3392	NIFCO INC	0.005%	89.126%
3393	ASHIKAGA HOLDIN	0.005%	89.131%
3394	ZHONGSHENG GROU	0.005%	89.136%
3395	K'S HOLDINGS	0.005%	89.141%
3396	BOLLORE	0.005%	89.146%
3397	OPEN HOUSE CO L	0.005%	89.151%
3398	CJ CORP.	0.005%	89.156%
3399	INDUSTRIAL BANK	0.005%	89.162%
3400	AMCOR LIMITED	0.005%	89.167%
3401	FINECOBANK BANC	0.005%	89.172%
3402	TOPPAN PRINTING	0.005%	89.177%
3403	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	89.182%
3404	LA Z BOY INC COMMON STOCK USD1.0	0.005%	89.187%
3405	HOPEWELL HLDGS	0.005%	89.192%
3406	SPIN MASTER COR	0.005%	89.197%
3407	FIRM CAPITAL MO	0.005%	89.202%
3408	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.005%	89.207%
3409	HERSHEY FOODS C	0.005%	89.212%
3410	WESBANCO INC COMMON STOCK USD2.0833	0.005%	89.217%
3411	ALLIANT ENERGY	0.005%	89.222%
3412	AMBU A/S	0.005%	89.227%
3413	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	89.232%
3414	YAMAZAKI BAKING	0.005%	89.237%
3415	SHIZUOKA BANK	0.005%	89.242%
3416	EMPRESAS CMPC S	0.005%	89.247%
3417	CIELO SA	0.005%	89.252%
3418	BONAVISTA ENERG	0.005%	89.257%
3419	NOVANTA INC COMMON STOCK	0.005%	89.262%
3420	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	89.267%
3421	TAMARACK VALLEY	0.005%	89.272%
3422	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.277%
3423	TAKASHIMAYA CO	0.005%	89.282%
3424	SECURITAS	0.005%	89.287%
3425	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	89.292%
3426	RIGHTMOVE GROUP	0.005%	89.297%
3427	ALLETE INC	0.005%	89.302%
3428	GVC HOLDINGS PL	0.005%	89.307%
3429	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.005%	89.312%
3430	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	89.317%
3431	NEWMARKET CORP COMMON STOCK	0.005%	89.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	89.327%
3433	H. LUNDBECK A/S	0.005%	89.332%
3434	VECTREN CORP COMMON STOCK	0.005%	89.337%
3435	IROBOT CORP	0.005%	89.342%
3436	USIMINAS USI SD	0.005%	89.347%
3437	BOYD GAMING COR	0.005%	89.352%
3438	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.357%
3439	RENISHAW	0.005%	89.362%
3440	TATA GLOBAL	0.005%	89.367%
3441	VERISIGN	0.005%	89.372%
3442	GILDEMEISTER AG	0.005%	89.376%
3443	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.381%
3444	INMARSAT PLC	0.005%	89.386%
3445	CREW ENERGY INC	0.005%	89.391%
3446	RADIAN GROUP	0.005%	89.396%
3447	HENKEL KGAA-PRE	0.005%	89.401%
3448	BELIMO HOLDING	0.005%	89.406%
3449	SILICON LABORAT	0.005%	89.411%
3450	WILMAR INTERL L	0.005%	89.416%
3451	BEIJING CAPITAL	0.005%	89.421%
3452	YTL CORP	0.005%	89.426%
3453	LANCASTER COLON	0.005%	89.431%
3454	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	89.436%
3455	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.005%	89.441%
3456	REDROW	0.005%	89.445%
3457	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.450%
3458	AKBANK TAS	0.005%	89.455%
3459	BHP BILLITON FI	0.005%	89.460%
3460	CRH (DUBLIN)	0.005%	89.465%
3461	TIETO CORP OYJ	0.005%	89.470%
3462	AVX CORP COMMON STOCK USD.01	0.005%	89.475%
3463	SUMITOMO OSAKA	0.005%	89.480%
3464	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.485%
3465	HACHIJUNI BANK	0.005%	89.490%
3466	IBIDEN CO	0.005%	89.494%
3467	ENI	0.005%	89.499%
3468	DAI NIPPON PRIN	0.005%	89.504%
3469	ATMOS ENERGY CO	0.005%	89.509%
3470	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.514%
3471	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.519%
3472	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	89.524%
3473	KINGBOARD LAMIN	0.005%	89.529%
3474	UGI CORP COMMON STOCK	0.005%	89.533%
3475	LEE & MAN PAPER	0.005%	89.538%
3476	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.005%	89.543%
3477	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.548%
3478	TERUMO CORP	0.005%	89.553%
3479	NIBE INDUSTRIER	0.005%	89.558%
3480	HENNES & MAURIT	0.005%	89.563%
3481	ABB LTD SPON ADR ADR	0.005%	89.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	PENTA OCEAN CON	0.005%	89.572%
3483	CALLAWAY GOLF C	0.005%	89.577%
3484	BANK OF GEORGIA	0.005%	89.582%
3485	BANCA MEDIOLANU	0.005%	89.587%
3486	INTERFACE INC COMMON STOCK USD.1	0.005%	89.592%
3487	SAGE GROUP PLC/	0.005%	89.596%
3488	NEX GROUP PLC	0.005%	89.601%
3489	MSA SAFETY INC COMMON STOCK	0.005%	89.606%
3490	HOKUHOKU FINANC	0.005%	89.611%
3491	GRAY TELEVISION INC COMMON STOCK	0.005%	89.616%
3492	GS YUASA CORP	0.005%	89.621%
3493	HISPANIA ACTIVO	0.005%	89.625%
3494	METSA BOARD	0.005%	89.630%
3495	HANNOVER RUECKV	0.005%	89.635%
3496	HANG LUNG PROPE	0.005%	89.640%
3497	SHENZHEN INTERN	0.005%	89.645%
3498	ELEMENTIS (1998	0.005%	89.650%
3499	TOYO TIRE & RUB	0.005%	89.654%
3500	TRIUMPH GROUP I	0.005%	89.659%
3501	AT HOME GROUP INC COMMON STOCK USD.01	0.005%	89.664%
3502	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	89.669%
3503	PETRONET LNG LT	0.005%	89.673%
3504	KYUDENKO CORP	0.005%	89.678%
3505	PROTO LABS INC COMMON STOCK USD.001	0.005%	89.683%
3506	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.688%
3507	AMER NATL INS	0.005%	89.693%
3508	ONTEX GROUP NV	0.005%	89.697%
3509	MTR CORP	0.005%	89.702%
3510	SEMPRA ENERGY	0.005%	89.707%
3511	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	89.712%
3512	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	89.716%
3513	UNIBET GROUP PL	0.005%	89.721%
3514	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	89.726%
3515	WEIGHT WATCHERS INTL INC COMMON STOCK	0.005%	89.731%
3516	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	89.735%
3517	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.740%
3518	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	89.745%
3519	POWER ASSETS HO	0.005%	89.749%
3520	SARTORIUS AG-VO	0.005%	89.754%
3521	CUBIC CORP COMMON STOCK	0.005%	89.759%
3522	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.764%
3523	SCRIPPS NETWORK	0.005%	89.768%
3524	WASHINGTON REIT REIT USD.01	0.005%	89.773%
3525	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.778%
3526	H&E EQUIPMENT S	0.005%	89.782%
3527	LOGITECH INTERN	0.005%	89.787%
3528	YUANTA FINL HOL	0.005%	89.792%
3529	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.797%
3530	PIZZA PIZZA ROY	0.005%	89.801%
3531	WOORI INVESTMEN	0.005%	89.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	COMFORT SYSTEMS	0.005%	89.811%
3533	HK & CHINA GAS	0.005%	89.815%
3534	CHINA INSURANCE	0.005%	89.820%
3535	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	89.825%
3536	KAWASAKI KISEN	0.005%	89.830%
3537	UNILEVER NV	0.005%	89.834%
3538	COSCO PACIFIC	0.005%	89.839%
3539	DET N O A	0.005%	89.844%
3540	KOITO MFG CO	0.005%	89.848%
3541	BILFINGER BERGE	0.005%	89.853%
3542	NOLATO AB	0.005%	89.858%
3543	PRA GROUP INC COMMON STOCK USD.01	0.005%	89.862%
3544	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.867%
3545	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	89.872%
3546	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.876%
3547	FORBO HLDG	0.005%	89.881%
3548	KOREAN AIR LINE	0.005%	89.886%
3549	TAIYO YUDEN CO	0.005%	89.890%
3550	KUBOTA CORP	0.005%	89.895%
3551	ASIA CEMENT	0.005%	89.900%
3552	REALPAGE INC COMMON STOCK USD.001	0.005%	89.904%
3553	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	89.909%
3554	Rural Electrifi	0.005%	89.913%
3555	IMCD GROUP NV	0.005%	89.918%
3556	INTERCONTINENTAL HOTELS ADR ADR	0.005%	89.923%
3557	CHINA MINSHENG	0.005%	89.927%
3558	RENGO CO	0.005%	89.932%
3559	BROOKS AUTOMATI	0.005%	89.937%
3560	SUPER GROUP	0.005%	89.941%
3561	SHOWA SHELL SEK	0.005%	89.946%
3562	PCCW LIMITED	0.005%	89.950%
3563	GRAFTON GROUP P	0.005%	89.955%
3564	KCC CORP	0.005%	89.960%
3565	JOHNSON ELECTRI	0.005%	89.964%
3566	POU CHEN	0.005%	89.969%
3567	FAR EAST HORIZO	0.005%	89.974%
3568	GERDAU SA SIDER	0.005%	89.978%
3569	JAPAN AIRLINES	0.005%	89.983%
3570	CHARTER HALL GR	0.005%	89.987%
3571	SINO-AMERICAN S	0.005%	89.992%
3572	FISHER & PAYKEL	0.005%	89.997%
3573	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	90.001%
3574	TS TECH CO.LTD	0.005%	90.006%
3575	NAGACORP LTD	0.005%	90.010%
3576	YANGARRA RESOUR	0.005%	90.015%
3577	N B T BANCORP INC COMMON STOCK USD.01	0.005%	90.020%
3578	OCI COMPANY LTD	0.005%	90.024%
3579	MABUCHI MOTOR C	0.005%	90.029%
3580	SFS GROUP AG	0.005%	90.033%
3581	ERAMET	0.005%	90.038%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	REXFORD INDUSTR	0.005%	90.042%
3583	IMPALA PLATINUM	0.005%	90.047%
3584	DGB FINANCIAL G	0.005%	90.052%
3585	KAMAN CORP COMMON STOCK USD1.0	0.005%	90.056%
3586	NIPPON ACCOMMOD	0.005%	90.061%
3587	ARCBEST CORP COMMON STOCK USD.01	0.005%	90.065%
3588	Denison Mines C	0.005%	90.070%
3589	GOLDEN AGRI RES	0.005%	90.074%
3590	ORION CORP	0.005%	90.079%
3591	GLUSKIN SHEFF &	0.005%	90.084%
3592	KEMIRA OY	0.005%	90.088%
3593	NEXITY	0.005%	90.093%
3594	BENCHMARK ELECT	0.005%	90.097%
3595	CHINA HONGQIAO	0.005%	90.102%
3596	SIMCORP A/S	0.005%	90.106%
3597	HAITIAN INTL HL	0.005%	90.111%
3598	GREGGS PLC	0.005%	90.115%
3599	POOL CORP COMMON STOCK USD.001	0.005%	90.120%
3600	SULZER AG	0.005%	90.125%
3601	BIRD CONSTRUCTI	0.005%	90.129%
3602	BYD ELECTRONIC	0.005%	90.134%
3603	RPC INC COMMON STOCK USD.1	0.005%	90.138%
3604	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	90.143%
3605	MAGELLAN AEROSP	0.005%	90.147%
3606	MAPLETREE INDUS	0.005%	90.152%
3607	TOYOBO CO	0.005%	90.156%
3608	PETROFAC LTD	0.005%	90.161%
3609	CHINA LODGING GROUP SPON ADS ADR	0.005%	90.165%
3610	MAEDA CORP	0.005%	90.170%
3611	INDIVIOR PLC	0.005%	90.174%
3612	CHART INDUSTRIE	0.005%	90.179%
3613	BLACKPEARL RESO	0.005%	90.183%
3614	ZILLOW GROUP INC C COMMON STOCK	0.005%	90.188%
3615	DELTA ELECTRONI	0.005%	90.192%
3616	CRANSWICK	0.005%	90.197%
3617	DSW INC CLASS A COMMON STOCK	0.005%	90.201%
3618	SJM HOLDINGS LT	0.005%	90.206%
3619	WINBOND ELECTRO	0.004%	90.210%
3620	SAMSUNG HEAVY	0.004%	90.215%
3621	FAR EAST TEXTIL	0.004%	90.219%
3622	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	90.224%
3623	AXIS BANK	0.004%	90.228%
3624	TESLA INC COMMON STOCK USD.001	0.004%	90.233%
3625	MARINE HARVEST	0.004%	90.237%
3626	JAPAN STEEL WOR	0.004%	90.242%
3627	NILFISK HOLDING	0.004%	90.246%
3628	TIVO CORP COMMON STOCK USD.001	0.004%	90.251%
3629	PICC PROPERTY &	0.004%	90.255%
3630	NTT DATA	0.004%	90.260%
3631	SNAM SPA	0.004%	90.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.269%
3633	INNOSPEC INC COMMON STOCK USD.01	0.004%	90.273%
3634	NIPPON KAYAKU C	0.004%	90.278%
3635	HITACHI CAPITAL	0.004%	90.282%
3636	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	90.287%
3637	ACCO BRANDS CORP COMMON STOCK USD.01	0.004%	90.291%
3638	CORE LABORATORI	0.004%	90.296%
3639	MICHAEL PAGE IN	0.004%	90.300%
3640	SUMCO CORPORATI	0.004%	90.304%
3641	HECLA MINING CO	0.004%	90.309%
3642	CHIBA BANK	0.004%	90.313%
3643	LIC HOUSING FIN	0.004%	90.318%
3644	PSP SWISS PROPE	0.004%	90.322%
3645	EBIX INC COMMON STOCK USD.1	0.004%	90.327%
3646	OXFORD INDUSTRI	0.004%	90.331%
3647	POWERTECH TECHN	0.004%	90.336%
3648	JIANGXI COPPER	0.004%	90.340%
3649	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.004%	90.344%
3650	BANCFIRST CORP	0.004%	90.349%
3651	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	90.353%
3652	CSRA INC COMMON STOCK USD.001	0.004%	90.358%
3653	NOF CORP	0.004%	90.362%
3654	AEON FINANCIAL	0.004%	90.366%
3655	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.371%
3656	SAN IN GODO BAN	0.004%	90.375%
3657	MODERN TIMES GR	0.004%	90.380%
3658	YAGEO CORP	0.004%	90.384%
3659	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	90.389%
3660	KEIHAN ELECTRIC	0.004%	90.393%
3661	NORDSTROM INC COMMON STOCK	0.004%	90.397%
3662	INVINCIBLE INVE	0.004%	90.402%
3663	METHODE ELEC IN	0.004%	90.406%
3664	HYUNDAI DEVELOP	0.004%	90.410%
3665	NISHI-NIPPON FI	0.004%	90.415%
3666	BK OF KYOTO	0.004%	90.419%
3667	CHINA CINDA ASS	0.004%	90.424%
3668	CYRELA BRAZIL R	0.004%	90.428%
3669	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	90.432%
3670	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	90.437%
3671	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.441%
3672	AUTO TRADER GRO	0.004%	90.446%
3673	RANGE RESOURCES CORP COMMON STOCK USD.01	0.004%	90.450%
3674	KOREA LIFE INSU	0.004%	90.454%
3675	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	90.459%
3676	ISS A/S	0.004%	90.463%
3677	WGL HOLDINGS INC COMMON STOCK	0.004%	90.467%
3678	GOME ELECTRICAL	0.004%	90.472%
3679	SAWAI PHARM CO	0.004%	90.476%
3680	ENTEL EMP NAC T	0.004%	90.480%
3681	HUANENG RENEWAB	0.004%	90.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.004%	90.489%
3683	WAREHOUSES DE P	0.004%	90.493%
3684	OM ASSET MANAGE	0.004%	90.498%
3685	CALGON CARBON C	0.004%	90.502%
3686	CHICO'S FAS INC	0.004%	90.506%
3687	CHINA STHN AIRL	0.004%	90.511%
3688	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.004%	90.515%
3689	ELIOR	0.004%	90.519%
3690	NIPPON LIGHT ME	0.004%	90.524%
3691	KROTON EDUCACIO	0.004%	90.528%
3692	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	90.532%
3693	DA OFFICE INV C	0.004%	90.537%
3694	NEXTEER AUTOMOT	0.004%	90.541%
3695	S-OIL CORPORATI	0.004%	90.545%
3696	MERITOR INC COMMON STOCK USD1.0	0.004%	90.550%
3697	SKY CITY	0.004%	90.554%
3698	SCHWEITZER-MAUD	0.004%	90.558%
3699	SYNTHOMER PLC	0.004%	90.563%
3700	CHINA PACIFIC I	0.004%	90.567%
3701	NEWS CORP CLASS B COMMON STOCK	0.004%	90.571%
3702	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	90.576%
3703	AMMB HOLDINGS B	0.004%	90.580%
3704	TAISHIN FINANCI	0.004%	90.584%
3705	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	90.588%
3706	CREST NICHOLSON	0.004%	90.593%
3707	SCIENTIFIC GAME	0.004%	90.597%
3708	BANREGIO GRUPO	0.004%	90.601%
3709	MULTI COLOR CORP COMMON STOCK	0.004%	90.606%
3710	ARROW ELECTRONI	0.004%	90.610%
3711	MEDIASET ESPANA	0.004%	90.614%
3712	ZHUZHOU CSR TIM	0.004%	90.618%
3713	BANCA POPOLARE	0.004%	90.623%
3714	ACADIA REALTY TRUST REIT USD.001	0.004%	90.627%
3715	AIR CHINA LTD	0.004%	90.631%
3716	CIPLA LTD	0.004%	90.636%
3717	FLS INDUSTRIES	0.004%	90.640%
3718	BOSSARD HOLDING	0.004%	90.644%
3719	WERELDHAVE NV	0.004%	90.648%
3720	GMS INC COMMON STOCK USD.01	0.004%	90.653%
3721	DEUTSCHE PFANDB	0.004%	90.657%
3722	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	90.661%
3723	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	90.665%
3724	CASIO COMPUTER	0.004%	90.670%
3725	SLEEP NUMBER CORP COMMON STOCK USD.01	0.004%	90.674%
3726	BERKSHIRE HAT E	0.004%	90.678%
3727	DIPLOMA (NEW)	0.004%	90.682%
3728	TAL EDUCATION GROUP ADR ADR	0.004%	90.687%
3729	USHIO INC	0.004%	90.691%
3730	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	90.695%
3731	BHP BILLITON LTD SPON ADR ADR	0.004%	90.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NIPPON GAS CO L	0.004%	90.704%
3733	DIODES INC COMMON STOCK USD.667	0.004%	90.708%
3734	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	90.712%
3735	BANK MILLENIUM	0.004%	90.716%
3736	ADMIRAL GROUP	0.004%	90.721%
3737	TOKYO GAS CO	0.004%	90.725%
3738	LONDONMETRIC PR	0.004%	90.729%
3739	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	90.733%
3740	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	90.738%
3741	CHINA CITIC BK	0.004%	90.742%
3742	ANGLOVAAL MININ	0.004%	90.746%
3743	PACIFIC GAS & E	0.004%	90.750%
3744	AXIATA GROUP	0.004%	90.755%
3745	HIROSHIMA BANK	0.004%	90.759%
3746	NIPPON PAINT CO	0.004%	90.763%
3747	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	90.767%
3748	INVESTA OFFICE	0.004%	90.771%
3749	ASHMORE GROUP	0.004%	90.776%
3750	DOOSAN INFRACOR	0.004%	90.780%
3751	TPK HOLDINGS CO	0.004%	90.784%
3752	A.P. MOLLER-MAE	0.004%	90.788%
3753	TOKAI TOKYO SEC	0.004%	90.792%
3754	DRAX GROUP PLC	0.004%	90.797%
3755	KAJIMA CORP	0.004%	90.801%
3756	ADEKA CORPORATI	0.004%	90.805%
3757	YUEXIU PROPERTY	0.004%	90.809%
3758	FRONTIER REIT	0.004%	90.813%
3759	WETHERSPOON (J.	0.004%	90.818%
3760	MACRONIX INTERN	0.004%	90.822%
3761	1ST SOURCE CORP COMMON STOCK	0.004%	90.826%
3762	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	90.830%
3763	CHINA RESOURCES	0.004%	90.834%
3764	SILTRONIC AG	0.004%	90.839%
3765	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	90.843%
3766	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	90.847%
3767	CENCOSUD SA	0.004%	90.851%
3768	JAPAN EXCHANGE	0.004%	90.855%
3769	PEAB AB	0.004%	90.860%
3770	CHICAGO BRIDGE	0.004%	90.864%
3771	SYNAPTICS INC COMMON STOCK USD.001	0.004%	90.868%
3772	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	90.872%
3773	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	90.876%
3774	ACCTON	0.004%	90.881%
3775	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	90.885%
3776	MARUHA NICHIRO	0.004%	90.889%
3777	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	90.893%
3778	VAKRANGEE LTD	0.004%	90.897%
3779	CRAY INC COMMON STOCK USD.01	0.004%	90.902%
3780	GENTHERM INC COMMON STOCK	0.004%	90.906%
3781	TAIYO NIPPON SA	0.004%	90.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	90.914%
3783	MINMETALS RES	0.004%	90.918%
3784	TATA MOTORS LTD	0.004%	90.922%
3785	OSG CORP	0.004%	90.926%
3786	EURONEXT NV	0.004%	90.931%
3787	BUREAU VERITAS	0.004%	90.935%
3788	BREWIN DOLPHIN	0.004%	90.939%
3789	QUARTERHILL INC	0.004%	90.943%
3790	PRIMARY HEALTH	0.004%	90.947%
3791	BEKAERT SA	0.004%	90.951%
3792	MORI HILLS REIT	0.004%	90.956%
3793	IIDA GROUP HOLD	0.004%	90.960%
3794	PT TAMBANG BATU	0.004%	90.964%
3795	ST MODWEN PROPS	0.004%	90.968%
3796	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.972%
3797	DH EUROPE FINAN	0.004%	90.976%
3798	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	90.980%
3799	NOVATEK MICROEL	0.004%	90.984%
3800	VISCOFAN SA	0.004%	90.988%
3801	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	90.993%
3802	SUEZ ENVIRONMEN	0.004%	90.997%
3803	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	91.001%
3804	CHINA AIRLINES	0.004%	91.005%
3805	SHIONOGI & CO	0.004%	91.009%
3806	IYO BANK	0.004%	91.013%
3807	PENNON GROUP	0.004%	91.017%
3808	STEELCASE INC	0.004%	91.021%
3809	HAPAG-LLOYD AG	0.004%	91.025%
3810	KORIAN	0.004%	91.030%
3811	HULIC REIT INC	0.004%	91.034%
3812	ASTEC INDUSTRIE	0.004%	91.038%
3813	TIMBERCREEK FIN	0.004%	91.042%
3814	GEA GROUP AG	0.004%	91.046%
3815	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.050%
3816	THAI OIL PCL-FR	0.004%	91.054%
3817	NISOURCE INC	0.004%	91.058%
3818	SENIOR PLC	0.004%	91.062%
3819	FED SIGNAL CORP	0.004%	91.066%
3820	TATNEFT PAO SPONSORED ADR ADR	0.004%	91.070%
3821	MEDICLINIC INTE	0.004%	91.074%
3822	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	91.079%
3823	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.083%
3824	NIPPON KONPO UN	0.004%	91.087%
3825	SHANGHAI INDL	0.004%	91.091%
3826	COMPUTERSHARE L	0.004%	91.095%
3827	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.099%
3828	JD SPORTS FASHI	0.004%	91.103%
3829	SANTEN PHARM CO	0.004%	91.107%
3830	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	91.111%
3831	SSP GROUP PLC	0.004%	91.115%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	SINOTRANS LIMIT	0.004%	91.119%
3833	SHENZHEN INVEST	0.004%	91.123%
3834	DECHRA PHARMA	0.004%	91.127%
3835	JM AB	0.004%	91.131%
3836	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.135%
3837	ACORDA THERAPEU	0.004%	91.139%
3838	ERG SPA	0.004%	91.144%
3839	MEDIBANK PVT LT	0.004%	91.148%
3840	AIMIA INC	0.004%	91.152%
3841	THIRD POINT REI	0.004%	91.156%
3842	PROSIEBENSAT.1	0.004%	91.160%
3843	DFDS A/S	0.004%	91.164%
3844	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.168%
3845	CANOPY GROWTH C	0.004%	91.172%
3846	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	91.176%
3847	CHIPOTLE MEXICA	0.004%	91.180%
3848	ASSURA PLC	0.004%	91.184%
3849	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.188%
3850	ADVANSIX INC COMMON STOCK USD.01	0.004%	91.192%
3851	GPO FIN INBURSA	0.004%	91.196%
3852	MAPLETREE LOGIS	0.004%	91.200%
3853	SIXT AG	0.004%	91.204%
3854	AEROPORTS DE PA	0.004%	91.208%
3855	AEDIFICA	0.004%	91.212%
3856	NUVASIVE INC COMMON STOCK USD.001	0.004%	91.216%
3857	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.220%
3858	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.224%
3859	TORO CO	0.004%	91.228%
3860	ISRAEL DISCOUNT	0.004%	91.232%
3861	TERANGA GOLD CO	0.004%	91.236%
3862	GREENTOWN CHINA	0.004%	91.240%
3863	GASLOG LTD	0.004%	91.244%
3864	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.248%
3865	NTT DOCOMO INC SPON ADR ADR	0.004%	91.252%
3866	INTERPUMP GROUP	0.004%	91.256%
3867	COCA-COLA BOTTL	0.004%	91.260%
3868	K-REIT ASIA	0.004%	91.264%
3869	FACTSET RESEARC	0.004%	91.268%
3870	UBM PLC	0.004%	91.272%
3871	BENESSE CORP	0.004%	91.276%
3872	CCR SA	0.004%	91.280%
3873	IJM CORP BERHAD	0.004%	91.284%
3874	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	91.288%
3875	LIBERTY HLDGS	0.004%	91.292%
3876	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.296%
3877	VALE SA SP ADR ADR	0.004%	91.300%
3878	FORMOSA PLASTIC	0.004%	91.304%
3879	WORKSPACE GROUP	0.004%	91.308%
3880	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.312%
3881	ABAXIS INC COMMON STOCK	0.004%	91.316%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	CANWEL BUILDING	0.004%	91.320%
3883	NITORI CO LTD	0.004%	91.324%
3884	NIPPON SHOKUBAI	0.004%	91.328%
3885	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	91.331%
3886	SANOFI ADR ADR	0.004%	91.335%
3887	AKER ASA	0.004%	91.339%
3888	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.343%
3889	TRAVIS PERKINS	0.004%	91.347%
3890	MURPHY OIL CORP SR UNSECURED 06/22 4	0.004%	91.351%
3891	VODACOM GP-PRPT	0.004%	91.355%
3892	CASTELLUM AB NE	0.004%	91.359%
3893	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.363%
3894	CORBION NV	0.004%	91.367%
3895	PFEIFFER VAC TE	0.004%	91.371%
3896	AF AB	0.004%	91.375%
3897	STANLEY ELECTRI	0.004%	91.379%
3898	DON QUIJOTE	0.004%	91.383%
3899	GLORY	0.004%	91.387%
3900	ACTUANT CORP A COMMON STOCK USD.2	0.004%	91.391%
3901	KYOWA EXEO CORP	0.004%	91.395%
3902	TAIWAN UNION TE	0.004%	91.398%
3903	CHUGOKU BANK	0.004%	91.402%
3904	KNOWLES CORP COMMON STOCK USD.01	0.004%	91.406%
3905	FUCHS PETROLUB	0.004%	91.410%
3906	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.414%
3907	TAURON POLSKA E	0.004%	91.418%
3908	OSISKO MINING I	0.004%	91.422%
3909	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	91.426%
3910	DAIICHI KOSHO C	0.004%	91.430%
3911	KYUSHU FINANCIA	0.004%	91.434%
3912	ICA GRUPPEN AB	0.004%	91.438%
3913	XPERI CORP COMMON STOCK USD.001	0.004%	91.442%
3914	HARSCO CORP	0.004%	91.446%
3915	STATE BK OF IND	0.004%	91.449%
3916	HITACHI CHEMICA	0.004%	91.453%
3917	INGEVITY CORP COMMON STOCK USD.01	0.004%	91.457%
3918	BANCOLOMBIA SA	0.004%	91.461%
3919	RECORDATI SPA	0.004%	91.465%
3920	ANALOGIC CORP	0.004%	91.469%
3921	DORMA+KABA HOLD	0.004%	91.473%
3922	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	91.477%
3923	SURUGA BANK	0.004%	91.481%
3924	ENERGIAS DE POR	0.004%	91.485%
3925	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.488%
3926	AYALA CORP	0.004%	91.492%
3927	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.496%
3928	POLARIS INFRAS	0.004%	91.500%
3929	WACKER CONSTRUC	0.004%	91.504%
3930	SHINSEI BANK	0.004%	91.508%
3931	NISHIMATSU CONS	0.004%	91.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.516%
3933	ABIOMED INC COMMON STOCK USD.01	0.004%	91.520%
3934	TSINGTAO BREWER	0.004%	91.523%
3935	KANSAI ELEC POW	0.004%	91.527%
3936	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	91.531%
3937	CHINA DEVELOPME	0.004%	91.535%
3938	SIXT SE PFD	0.004%	91.539%
3939	MACK CALI REALTY CORP REIT USD.01	0.004%	91.543%
3940	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.547%
3941	SIHUAN PHARMACE	0.004%	91.551%
3942	JOY CITY PROPER	0.004%	91.554%
3943	BRIGGS & STRATT	0.004%	91.558%
3944	MITSUBISHI LOGI	0.004%	91.562%
3945	OKUMA CORP	0.004%	91.566%
3946	JAPAN LOGISTICS	0.004%	91.570%
3947	WEST JAPAN RAIL	0.004%	91.574%
3948	INVENTEC CORP	0.004%	91.578%
3949	INDUS HOLDING A	0.004%	91.581%
3950	NIPPON SUISAN	0.004%	91.585%
3951	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.589%
3952	TELKOM GROUP LT	0.004%	91.593%
3953	MODINE MFG CO	0.004%	91.597%
3954	PARK NATIONAL CORP COMMON STOCK	0.004%	91.601%
3955	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.605%
3956	SONAE, S.G.P.S.	0.004%	91.608%
3957	ADVANCED	0.004%	91.612%
3958	BIG YELLOW GROU	0.004%	91.616%
3959	FIRST BANCORP/NC COMMON STOCK	0.004%	91.620%
3960	CTS EVENTIM	0.004%	91.624%
3961	NAGOYA RAILROAD	0.004%	91.627%
3962	ALUMINIUM CORP	0.004%	91.631%
3963	FISSION URANIUM	0.004%	91.635%
3964	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	91.639%
3965	COM2US CORPORAT	0.004%	91.643%
3966	AES CORP COMMON STOCK USD.01	0.004%	91.647%
3967	FUYO GENERAL LE	0.004%	91.650%
3968	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.654%
3969	CVR ENERGY INC	0.004%	91.658%
3970	HAZAMA CORP(NEW	0.004%	91.662%
3971	EXELIXIS INC	0.004%	91.666%
3972	PEOPLE'S INSURA	0.004%	91.669%
3973	CAVIUM INC COMMON STOCK USD.001	0.004%	91.673%
3974	DREAM UNLIMIITE	0.004%	91.677%
3975	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.681%
3976	GUANGDONG INVES	0.004%	91.685%
3977	ONE GAS INC COMMON STOCK	0.004%	91.689%
3978	WH SMITH PLC	0.004%	91.692%
3979	SIAS SPA	0.004%	91.696%
3980	MCGRATH RENTCORP COMMON STOCK	0.004%	91.700%
3981	SAVILLS PLC	0.004%	91.704%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	TURKIYE VAKIFLA	0.004%	91.708%
3983	KWG PROPERTY HL	0.004%	91.711%
3984	AEROVIRONMENT I	0.004%	91.715%
3985	HUA NAN FINANCI	0.004%	91.719%
3986	TERRENO REALTY CORP REIT USD.01	0.004%	91.723%
3987	DINEQUITY INC	0.004%	91.726%
3988	KUEHNE & NAGEL	0.004%	91.730%
3989	LEND LEASE CORP	0.004%	91.734%
3990	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.738%
3991	COEUR MINING IN	0.004%	91.742%
3992	CD PROJEKT SA	0.004%	91.745%
3993	NUFARM	0.004%	91.749%
3994	AIR NEW ZEALAND	0.004%	91.753%
3995	TOKYU CORP	0.004%	91.757%
3996	WIRECARD AG	0.004%	91.760%
3997	EQUATORIAL ENER	0.004%	91.764%
3998	INTERRENT REAL	0.004%	91.768%
3999	SUN TV NETWORK	0.004%	91.772%
4000	INSPERITY INC	0.004%	91.776%
4001	NOW INC COMMON STOCK USD.01	0.004%	91.779%
4002	MOBIMO HLDG AG	0.004%	91.783%
4003	EXPONENT INC COMMON STOCK USD.001	0.004%	91.787%
4004	FOMENTO ECON ME	0.004%	91.791%
4005	LANCASHIRE HLDG	0.004%	91.794%
4006	RAKUTEN INC	0.004%	91.798%
4007	FLETCHER BUILDI	0.004%	91.802%
4008	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.806%
4009	GENTING MALAYSI	0.004%	91.809%
4010	GRASIM INDUSTRI	0.004%	91.813%
4011	HORIZON NORTH L	0.004%	91.817%
4012	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.821%
4013	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.824%
4014	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.828%
4015	NOS SGPS	0.004%	91.832%
4016	KONAMI CO	0.004%	91.836%
4017	AEON REIT INVES	0.004%	91.839%
4018	ITV PLC	0.004%	91.843%
4019	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.847%
4020	HIGH LINER FOOD	0.004%	91.850%
4021	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.854%
4022	AUTODESK INC	0.004%	91.858%
4023	GUARDIAN CAP GR	0.004%	91.862%
4024	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	91.865%
4025	MANDO CORPORATI	0.004%	91.869%
4026	CHIYODA CORP	0.004%	91.873%
4027	SACYR SA	0.004%	91.876%
4028	CAP SA	0.004%	91.880%
4029	NISSAN CHEMICAL	0.004%	91.884%
4030	GROUPE FNAC	0.004%	91.887%
4031	GALLIFORD TRY P	0.004%	91.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	OSI SYSTEMS INC	0.004%	91.895%
4033	CALTEX AUSTRALI	0.004%	91.899%
4034	CARDTRONICS PLC	0.004%	91.902%
4035	AARHUSKARLSHAMN	0.004%	91.906%
4036	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	91.910%
4037	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.913%
4038	FIRST NATIONAL	0.004%	91.917%
4039	INDO TAMBANGRAY	0.004%	91.921%
4040	ALSEA SAB DE CV	0.004%	91.924%
4041	FUJITSU GENERAL	0.004%	91.928%
4042	MEGMILK SNOW BR	0.004%	91.932%
4043	ENDO INTERNATIO	0.004%	91.935%
4044	SIG	0.004%	91.939%
4045	SYDBANK	0.004%	91.943%
4046	SEVEN BANK LTD.	0.004%	91.946%
4047	ORSTED A/S	0.004%	91.950%
4048	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.954%
4049	HUNTING PLC	0.004%	91.957%
4050	CONMED CORP COMMON STOCK USD.01	0.004%	91.961%
4051	POWER INTEGRATI	0.004%	91.965%
4052	SCHOLASTIC CORP	0.004%	91.968%
4053	JUBILANT LIFE S	0.004%	91.972%
4054	ST GALLER KTBK	0.004%	91.976%
4055	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	91.979%
4056	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	91.983%
4057	NIPPON ELEC GLA	0.004%	91.987%
4058	SUEDZUCKER AG	0.004%	91.990%
4059	FLEXIUM INTERCO	0.004%	91.994%
4060	JAPAN EXCELLENT	0.004%	91.998%
4061	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	92.001%
4062	SPIE SA	0.004%	92.005%
4063	COSAN SA INDUST	0.004%	92.009%
4064	DBS GROUP HLDGS	0.004%	92.012%
4065	FUJI OIL CO	0.004%	92.016%
4066	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.020%
4067	DRILLISCH AG	0.004%	92.023%
4068	DUZONBIZON CO L	0.004%	92.027%
4069	MAEDA ROAD CONS	0.004%	92.030%
4070	TATUNG	0.004%	92.034%
4071	MAPLETREE GREAT	0.004%	92.038%
4072	GENUS PLC	0.004%	92.041%
4073	YUZHOU PROPERTI	0.004%	92.045%
4074	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	92.049%
4075	UNIT CORP	0.004%	92.052%
4076	ASIANA AIRLINES	0.004%	92.056%
4077	VERBUND AG	0.004%	92.059%
4078	HOME PRODUCT CE	0.004%	92.063%
4079	SUNTORY BEVERAG	0.004%	92.067%
4080	VALORA HOLDING	0.004%	92.070%
4081	STROER OUT-OF-H	0.004%	92.074%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	OAD ROSNEFT OIL	0.004%	92.077%
4083	FORTUNE REIT	0.004%	92.081%
4084	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	92.085%
4085	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	92.088%
4086	SELECT INCOME REIT REIT USD.01	0.004%	92.092%
4087	COLOPLAST AS	0.004%	92.095%
4088	SINOPEC ENGINEE	0.004%	92.099%
4089	INDUSTRIAS PENO	0.004%	92.103%
4090	A2 MILK CO LTD	0.004%	92.106%
4091	ANDREW PELLER-A	0.004%	92.110%
4092	KT & G	0.004%	92.113%
4093	YAMATAKE CORP Y	0.004%	92.117%
4094	BADGER METER INC COMMON STOCK USD1.0	0.004%	92.120%
4095	SA DES CEMENTS	0.004%	92.124%
4096	SOHO CHINA LTD	0.004%	92.128%
4097	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.131%
4098	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	92.135%
4099	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	92.138%
4100	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	92.142%
4101	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	92.145%
4102	CHANG HWA COMME	0.004%	92.149%
4103	HYUNDAI DS,NEW	0.004%	92.152%
4104	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	92.156%
4105	AOYAMA TRADING	0.004%	92.160%
4106	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.163%
4107	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	92.167%
4108	SPORTS DIRECT I	0.004%	92.170%
4109	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.174%
4110	AMANO CORPORATI	0.004%	92.177%
4111	BCO SANTANDER-C	0.004%	92.181%
4112	ASHOK LEYLAND	0.004%	92.184%
4113	ROUND ONE CORP	0.004%	92.188%
4114	EFG INTERNATION	0.004%	92.192%
4115	HENKEL KGAA-BEA	0.004%	92.195%
4116	MACQUARIE ATLAS	0.004%	92.199%
4117	VIAD CORP	0.004%	92.202%
4118	COMFORTDELGRO C	0.004%	92.206%
4119	UNIVERSAL CORP	0.004%	92.209%
4120	TOMY CO LTD	0.004%	92.213%
4121	GAIL INDIA LTD	0.004%	92.216%
4122	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.220%
4123	AMUNDI SA	0.004%	92.223%
4124	ACERINOX SA	0.004%	92.227%
4125	CARSALES.COM LT	0.004%	92.230%
4126	NACHI-FUJIKOSHI	0.004%	92.234%
4127	CINEWORLD GROUP	0.004%	92.237%
4128	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	92.241%
4129	KOREA ZINC	0.004%	92.244%
4130	QINETIQ GROUP P	0.004%	92.248%
4131	JINDAL STEEL &	0.004%	92.251%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	CONZZETA AG	0.004%	92.255%
4133	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.258%
4134	TOKAI RIKA CO	0.004%	92.262%
4135	EMMI AG	0.004%	92.265%
4136	SEKISUI HOUSE R	0.004%	92.269%
4137	DEWAN HOUSING F	0.003%	92.272%
4138	LTC PROPERTIES	0.003%	92.276%
4139	NOMURA RESEARCH	0.003%	92.279%
4140	MITSUBISHI MOTO	0.003%	92.283%
4141	SWEDISH MATCH C	0.003%	92.286%
4142	PROMOTORA Y OPE	0.003%	92.290%
4143	mitsui eng&ship	0.003%	92.293%
4144	SHUI ON LAND LT	0.003%	92.297%
4145	BHARAT HEAVY EL	0.003%	92.300%
4146	MASSMART HOLDIN	0.003%	92.304%
4147	AGREE REALTY CORP REIT USD.0001	0.003%	92.307%
4148	MGP INGREDIENTS INC COMMON STOCK	0.003%	92.311%
4149	AMC NETWORKS INC A COMMON STOCK	0.003%	92.314%
4150	CALIFORNIA WATE	0.003%	92.318%
4151	MALAYSIA AIRPOR	0.003%	92.321%
4152	CHINA AOYUAN PR	0.003%	92.325%
4153	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.003%	92.328%
4154	ALMACENES EXITO	0.003%	92.332%
4155	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	92.335%
4156	TOWER SEMICONDU	0.003%	92.339%
4157	MEGACABLE HOLDI	0.003%	92.342%
4158	SPAREBANK 1 SR	0.003%	92.346%
4159	HEALTHCARE SERV	0.003%	92.349%
4160	SING AIRP TRM S	0.003%	92.352%
4161	HEALTH AND HAPP	0.003%	92.356%
4162	ALAMO GROUP INC	0.003%	92.359%
4163	GREENCORE GROUP	0.003%	92.363%
4164	OKASAN SECURITI	0.003%	92.366%
4165	FIVE BELOW COMMON STOCK USD.01	0.003%	92.370%
4166	HORIBA	0.003%	92.373%
4167	HITACHI HIGH-TE	0.003%	92.377%
4168	SYSMEX CORP	0.003%	92.380%
4169	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.003%	92.384%
4170	SOCIETE TELEVIS	0.003%	92.387%
4171	MELCO INTERNATI	0.003%	92.390%
4172	CARGOJET INC.	0.003%	92.394%
4173	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	92.397%
4174	WIENER STAEDTIS	0.003%	92.401%
4175	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	92.404%
4176	WPT INDUSTRIAL	0.003%	92.408%
4177	ELECTRONICS	0.003%	92.411%
4178	OLYMPUS OPTICAL	0.003%	92.414%
4179	DISTRIBUIDORA I	0.003%	92.418%
4180	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	92.421%
4181	KAYABA INDUSTRY	0.003%	92.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	LARGAN PRECISIO	0.003%	92.428%
4183	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.003%	92.432%
4184	TRIPOD TECHNOLO	0.003%	92.435%
4185	SANDS CHINA LTD	0.003%	92.438%
4186	ALIOR BANK SA	0.003%	92.442%
4187	CHINA AGRI-INDU	0.003%	92.445%
4188	APOLLO TYRES	0.003%	92.449%
4189	TENAGA NASIONL	0.003%	92.452%
4190	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.003%	92.455%
4191	BOBST GROUP AG	0.003%	92.459%
4192	TPG TELECOM	0.003%	92.462%
4193	INNOVIVA INC COMMON STOCK	0.003%	92.466%
4194	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	92.469%
4195	BELMOND LTD	0.003%	92.473%
4196	OCI	0.003%	92.476%
4197	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.003%	92.479%
4198	OSAKA GAS CO	0.003%	92.483%
4199	WOONGJIN COWAY	0.003%	92.486%
4200	VIRGIN MONEY HL	0.003%	92.490%
4201	NORTHAM PLATINU	0.003%	92.493%
4202	YAMAGUCHI FINAN	0.003%	92.496%
4203	SUMITOMO BAKELI	0.003%	92.500%
4204	D'IETEREN TRADI	0.003%	92.503%
4205	BANK DANAMON PT	0.003%	92.507%
4206	CHESAPEAKE LODG	0.003%	92.510%
4207	RATIONAL	0.003%	92.513%
4208	RICHTER GEDEON	0.003%	92.517%
4209	DELTIC TIMBER	0.003%	92.520%
4210	ITAU UNIBANCO H	0.003%	92.524%
4211	CAPITAL & COUNT	0.003%	92.527%
4212	CHINA EVERBRIGH	0.003%	92.530%
4213	ORKLA ASA	0.003%	92.534%
4214	AVISTA CORP	0.003%	92.537%
4215	GENTING INTERNA	0.003%	92.540%
4216	NCC AB-B	0.003%	92.544%
4217	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.003%	92.547%
4218	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	92.551%
4219	KLOECKNER & CO	0.003%	92.554%
4220	MORI TRUST SOGO	0.003%	92.557%
4221	GLOBAL NET LEASE INC REIT USD.01	0.003%	92.561%
4222	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.003%	92.564%
4223	EVA AIRWAYS	0.003%	92.568%
4224	DAISHI BANK	0.003%	92.571%
4225	LUZERNER KTBK	0.003%	92.574%
4226	NIHON PARKERIZI	0.003%	92.578%
4227	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	92.581%
4228	NORTHGATE	0.003%	92.584%
4229	APA GROUP	0.003%	92.588%
4230	SMILES FIDELIDA	0.003%	92.591%
4231	NEOGEN CORP COMMON STOCK USD.16	0.003%	92.594%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	SHRIRAM TRANSP	0.003%	92.598%
4233	FLIGHT CENTRE L	0.003%	92.601%
4234	SHIGA BANK	0.003%	92.605%
4235	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	92.608%
4236	KING YUAN ELECT	0.003%	92.611%
4237	HEIDELBERGER DR	0.003%	92.615%
4238	TADANO	0.003%	92.618%
4239	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	92.621%
4240	TALANX AG	0.003%	92.625%
4241	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	92.628%
4242	KING'S TOWN BAN	0.003%	92.631%
4243	ARCADIS NV	0.003%	92.635%
4244	ANDRITZ AG	0.003%	92.638%
4245	ANIMA HOLDING S	0.003%	92.641%
4246	MORGAN ADVANCE	0.003%	92.645%
4247	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	92.648%
4248	YIT OYJ	0.003%	92.651%
4249	LINTEC CORP	0.003%	92.655%
4250	CITIC SECURITIE	0.003%	92.658%
4251	AICA KOGYO CO	0.003%	92.661%
4252	MATERION CORP COMMON STOCK	0.003%	92.665%
4253	BALKRISHNA INDS	0.003%	92.668%
4254	EVERTZ TECHNOLO	0.003%	92.671%
4255	AZZ INC COMMON STOCK USD1.0	0.003%	92.675%
4256	NIHON M&A CENTE	0.003%	92.678%
4257	KOREA KUMHO PET	0.003%	92.681%
4258	ULTRAPAR PARTIC	0.003%	92.685%
4259	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	92.688%
4260	LEGEND HOLDINGS	0.003%	92.691%
4261	NTHN STAR RES L	0.003%	92.694%
4262	ALLEGION PLC	0.003%	92.698%
4263	OMNICELL INC COMMON STOCK USD.001	0.003%	92.701%
4264	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	92.704%
4265	PAINTED PONY EN	0.003%	92.708%
4266	QANTAS AIRWAYS	0.003%	92.711%
4267	ST JOE CO/THE COMMON STOCK	0.003%	92.714%
4268	SAN MIGUEL CORP	0.003%	92.718%
4269	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	92.721%
4270	BAJAJ FINANCE L	0.003%	92.724%
4271	CHUBU ELEC POWE	0.003%	92.728%
4272	AUTONEUM HOLDIN	0.003%	92.731%
4273	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.734%
4274	FRUTAROM	0.003%	92.737%
4275	SOHGO SECURITY	0.003%	92.741%
4276	DAIO PAPER CORP	0.003%	92.744%
4277	EDION CORP	0.003%	92.747%
4278	BREMBO SPA	0.003%	92.751%
4279	AWA BANK	0.003%	92.754%
4280	CHINA OILFIELD	0.003%	92.757%
4281	MRV ENGENHARIA	0.003%	92.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	BRITVIC	0.003%	92.764%
4283	MINDTREE LTD	0.003%	92.767%
4284	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	92.770%
4285	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	92.773%
4286	US ECOLOGY INC COMMON STOCK USD.01	0.003%	92.777%
4287	MORINAGA & CO	0.003%	92.780%
4288	SIAM COMMERCIAL	0.003%	92.783%
4289	HISCOX LTD	0.003%	92.786%
4290	BLUCORA INC COMMON STOCK USD.0001	0.003%	92.790%
4291	SEABRIDGE GOLD	0.003%	92.793%
4292	GRAND PACIF PET	0.003%	92.796%
4293	GLATFELTER(PH)C	0.003%	92.800%
4294	TELENET GROUP H	0.003%	92.803%
4295	TRIGANO	0.003%	92.806%
4296	VIDRALA S.A.	0.003%	92.809%
4297	AIRPORTS OF THA	0.003%	92.813%
4298	MERLIN ENTERTAI	0.003%	92.816%
4299	Z ENERGY LTD	0.003%	92.819%
4300	LHC GROUP INC COMMON STOCK USD.01	0.003%	92.822%
4301	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	92.826%
4302	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	92.829%
4303	GRAINCORP LTD	0.003%	92.832%
4304	INDUSTRIAL & IN	0.003%	92.835%
4305	SHOPPING CENTRE	0.003%	92.839%
4306	TAIWAN HON CHUA	0.003%	92.842%
4307	HEICO CORP	0.003%	92.845%
4308	EMPRESAS COPEC	0.003%	92.848%
4309	PREMIER INVESTM	0.003%	92.852%
4310	SODEXHO ALLIANC	0.003%	92.855%
4311	CAPELLA EDUCATI	0.003%	92.858%
4312	CHINA EVERBRIGH	0.003%	92.861%
4313	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	92.865%
4314	ASTRONICS CORP COMMON STOCK USD.01	0.003%	92.868%
4315	DURATEX SA	0.003%	92.871%
4316	EPLUS INC	0.003%	92.874%
4317	ENTERPRISE INNS	0.003%	92.877%
4318	CROWN LTD.	0.003%	92.881%
4319	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	92.884%
4320	ALFRESA HOLDING	0.003%	92.887%
4321	SLIGRO FOOD GRO	0.003%	92.890%
4322	BANK NEGARA IND	0.003%	92.893%
4323	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	92.897%
4324	FAR EASTONE TEL	0.003%	92.900%
4325	TOTVS SA	0.003%	92.903%
4326	ASSECO POLAND S	0.003%	92.906%
4327	DENA CO LTD	0.003%	92.910%
4328	ASAHI INTECC CO	0.003%	92.913%
4329	CHINA LIFE INS	0.003%	92.916%
4330	HARGREAVES LANS	0.003%	92.919%
4331	ALLIANCE FINANC	0.003%	92.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	CAPCOM CO	0.003%	92.926%
4333	QUAD GRAPHICS INC COMMON STOCK USD.025	0.003%	92.929%
4334	ARVIND LTD	0.003%	92.932%
4335	XINYI SOLAR HOL	0.003%	92.935%
4336	HITACHI TRNSPT	0.003%	92.938%
4337	DEAN FOODS CO COMMON STOCK USD.01	0.003%	92.942%
4338	KNOLL INC COMMON STOCK USD.01	0.003%	92.945%
4339	MERIDIAN BANCORP INC COMMON STOCK	0.003%	92.948%
4340	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.951%
4341	ECONOCOM GROUP	0.003%	92.954%
4342	KAP IND HLDG LT	0.003%	92.957%
4343	CKD CORP	0.003%	92.961%
4344	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	92.964%
4345	REALTEK SEMICON	0.003%	92.967%
4346	DNB NOR ASA	0.003%	92.970%
4347	AUSNET SERVICES	0.003%	92.973%
4348	ROLLINS INC	0.003%	92.977%
4349	CFE	0.003%	92.980%
4350	LUK FOOK HOLDIN	0.003%	92.983%
4351	MBIA INC	0.003%	92.986%
4352	TABCORP HLDGS L	0.003%	92.989%
4353	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	92.992%
4354	JUST ENERGY GROUP INC COMMON STOCK	0.003%	92.996%
4355	MELROSEIndustr	0.003%	92.999%
4356	GREAT EAGLE HLD	0.003%	93.002%
4357	K WAH INTL HLDG	0.003%	93.005%
4358	HOCHTIEF AG	0.003%	93.008%
4359	MONCLER SPA	0.003%	93.011%
4360	TONGAAT-HULETT	0.003%	93.015%
4361	TREND MICRO INC	0.003%	93.018%
4362	TRUE CORP PCL	0.003%	93.021%
4363	MIXI INC	0.003%	93.024%
4364	IWATANI INTL CO	0.003%	93.027%
4365	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.030%
4366	TOMTOM NV	0.003%	93.034%
4367	OUTOTEC OYJ	0.003%	93.037%
4368	MYTILINEOS	0.003%	93.040%
4369	TOKYU REIT INC	0.003%	93.043%
4370	CHINA REINSURAN	0.003%	93.046%
4371	CHAROEN PKPD-FG	0.003%	93.049%
4372	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	93.052%
4373	TOYOTA BOSHOKU	0.003%	93.056%
4374	SAMSUNG C&T COR	0.003%	93.059%
4375	STRATASYS LTD	0.003%	93.062%
4376	HALFORDS GROUP	0.003%	93.065%
4377	PRIMAX ELECTRON	0.003%	93.068%
4378	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.071%
4379	ELECTA AB B SHS	0.003%	93.074%
4380	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.078%
4381	PARADE TECHNOLO	0.003%	93.081%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	DERICHEBOURG	0.003%	93.084%
4383	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.087%
4384	UNIPRES CORP.	0.003%	93.090%
4385	JAIN IRRIGATION	0.003%	93.093%
4386	BQE CANT VAUDOI	0.003%	93.096%
4387	AMERISAFE INC COMMON STOCK USD.01	0.003%	93.100%
4388	CHASE CORP COMMON STOCK USD.1	0.003%	93.103%
4389	Rocky Mountain	0.003%	93.106%
4390	CITY DEVELOPMEN	0.003%	93.109%
4391	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	93.112%
4392	KINTETSU CORP	0.003%	93.115%
4393	GUNMA BANK	0.003%	93.118%
4394	HTC CORP COMMON	0.003%	93.121%
4395	KEIYO BANK	0.003%	93.124%
4396	TRIMAS CORP COMMON STOCK USD.01	0.003%	93.128%
4397	MEIJI HOLDINGS	0.003%	93.131%
4398	JB HI-FI	0.003%	93.134%
4399	BIOCON	0.003%	93.137%
4400	SHIMACHU CO	0.003%	93.140%
4401	KOREAN REINSURA	0.003%	93.143%
4402	RAMBUS INC	0.003%	93.146%
4403	KEMET CORP	0.003%	93.149%
4404	LION CORP	0.003%	93.153%
4405	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.156%
4406	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	93.159%
4407	CERVED INFORMAT	0.003%	93.162%
4408	AUROBINDO PHARM	0.003%	93.165%
4409	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.168%
4410	TUPRAS-TURKIYE	0.003%	93.171%
4411	UNIMICRON TECHN	0.003%	93.174%
4412	KUREHA CHEM IND	0.003%	93.177%
4413	KELLY SERVICES	0.003%	93.180%
4414	HIKMA PHARMACEU	0.003%	93.184%
4415	BLACKBAUD INC	0.003%	93.187%
4416	SAMSUNG FINE CH	0.003%	93.190%
4417	BARITO PAC TBK	0.003%	93.193%
4418	NIPPON HODO CO	0.003%	93.196%
4419	DIASORIN SPA EU	0.003%	93.199%
4420	AAON INC COMMON STOCK USD.004	0.003%	93.202%
4421	ITC LTD	0.003%	93.205%
4422	GAMUDA BERHAD	0.003%	93.208%
4423	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.211%
4424	EDELWEISS FIN S	0.003%	93.214%
4425	UNI-CHARM CORP	0.003%	93.217%
4426	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	93.221%
4427	ALM. BRAND	0.003%	93.224%
4428	L&T FINANCE HOL	0.003%	93.227%
4429	CANNAE HOLDINGS INC COMMON STOCK	0.003%	93.230%
4430	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.233%
4431	BANCA IFIS	0.003%	93.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	TSUBAKIMOTO CHA	0.003%	93.239%
4433	H.I.S.CO	0.003%	93.242%
4434	AVICHINA INDUST	0.003%	93.245%
4435	HYAKUGO BANK(10	0.003%	93.248%
4436	ENEA SA	0.003%	93.251%
4437	CHUGOKU ELEC PO	0.003%	93.254%
4438	TF ADNUBUSTRADO	0.003%	93.257%
4439	LCY CHEMICAL CO	0.003%	93.261%
4440	SPIRE INC COMMON STOCK USD1.0	0.003%	93.264%
4441	INVESTEC LIMITE	0.003%	93.267%
4442	CEAT LTD	0.003%	93.270%
4443	KFORCE INC COMMON STOCK USD.01	0.003%	93.273%
4444	FUFENG GROUP LT	0.003%	93.276%
4445	CHINA OVERASEA	0.003%	93.279%
4446	JG SUMMIT HLDGS	0.003%	93.282%
4447	STORNOWAY DIAMO	0.003%	93.285%
4448	SCRIPPS(EW)CO(N	0.003%	93.288%
4449	FAIRFAX MEDIA L	0.003%	93.291%
4450	NIC INC COMMON STOCK	0.003%	93.294%
4451	ENEL CHILE SA ADR ADR	0.003%	93.297%
4452	PGT INC	0.003%	93.300%
4453	IPSOS	0.003%	93.303%
4454	MITSUBISHI TANA	0.003%	93.306%
4455	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.309%
4456	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	93.312%
4457	JAMES RIVER GRO	0.003%	93.315%
4458	ODAKYU ELEC RLW	0.003%	93.319%
4459	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.322%
4460	SEMBICORP MARINE	0.003%	93.325%
4461	RAMSAY HEALTH C	0.003%	93.328%
4462	BOLSAS Y MERCAD	0.003%	93.331%
4463	BANG & OLUFSEN	0.003%	93.334%
4464	HAITONG SECURIT	0.003%	93.337%
4465	DREAM INDUSTRIA	0.003%	93.340%
4466	COMSYS HOLDINGS	0.003%	93.343%
4467	KOMERI CO	0.003%	93.346%
4468	ONWARD KASHIYAM	0.003%	93.349%
4469	NICHIAS CORP	0.003%	93.352%
4470	DAILY MAIL&GEN	0.003%	93.355%
4471	POLY HONG KONG	0.003%	93.358%
4472	MEDIFAST INC COMMON STOCK USD.001	0.003%	93.361%
4473	PNM RESOURCES I	0.003%	93.364%
4474	CBIZ INC COMMON STOCK USD.01	0.003%	93.367%
4475	PETKIM	0.003%	93.370%
4476	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.373%
4477	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	93.376%
4478	RELO HOLDINGS I	0.003%	93.379%
4479	DAOU TECHNOLOGY	0.003%	93.382%
4480	TOPRE CORPORATI	0.003%	93.385%
4481	ATEA ASA	0.003%	93.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	HINDUSTAN PETRO	0.003%	93.391%
4483	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.394%
4484	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	93.397%
4485	OCADO GROUP PLC	0.003%	93.400%
4486	GMP CAPITAL COR	0.003%	93.403%
4487	BRF SA ADR ADR	0.003%	93.406%
4488	CHINA RESOURCES	0.003%	93.409%
4489	PAZ OIL CO LTD	0.003%	93.412%
4490	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.415%
4491	U-BLOX AG	0.003%	93.418%
4492	PARAGON GROUP O	0.003%	93.421%
4493	CANON MARKETING	0.003%	93.424%
4494	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.427%
4495	SAFESTORE HOLDI	0.003%	93.430%
4496	HEXPOL AB	0.003%	93.433%
4497	ITAU CORPBANCA	0.003%	93.436%
4498	AVANGRID INC COMMON STOCK USD.01	0.003%	93.439%
4499	TSOGO SUN HOLDI	0.003%	93.442%
4500	SYNNEX TECH INT	0.003%	93.445%
4501	JAPAN RENTAL HO	0.003%	93.448%
4502	POWER FINANCE C	0.003%	93.451%
4503	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.454%
4504	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.457%
4505	C & C GROUP PLC	0.003%	93.460%
4506	AECI	0.003%	93.463%
4507	SANKYO CO LTD	0.003%	93.466%
4508	MISUMI CORPORAT	0.003%	93.469%
4509	SINOPEC SHANGHA	0.003%	93.472%
4510	SIAM CEMENT PCL	0.003%	93.475%
4511	SARAS SPA	0.003%	93.478%
4512	VEON LTD ADR	0.003%	93.481%
4513	RATOS AB-B SHS	0.003%	93.483%
4514	ILIAD	0.003%	93.486%
4515	SKC CO	0.003%	93.489%
4516	AFRICA OIL CORP	0.003%	93.492%
4517	PIONEER FOODS L	0.003%	93.495%
4518	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.498%
4519	GIANT MFG CO	0.003%	93.501%
4520	HOSHINO RESORTS	0.003%	93.504%
4521	CHINA LIFE INSU	0.003%	93.507%
4522	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.510%
4523	FUJI SEAL INC	0.003%	93.513%
4524	NKT HOLDING A/S	0.003%	93.516%
4525	INTERTAIN GROUP	0.003%	93.519%
4526	WONIK IPS CO LT	0.003%	93.522%
4527	CIMPRESS NV	0.003%	93.525%
4528	SEIBU HOLDINGS	0.003%	93.528%
4529	21VIANET GROUP INC ADR ADR USD.00001	0.003%	93.531%
4530	CHINA ZHONGWANG	0.003%	93.534%
4531	FIRST PACIFIC C	0.003%	93.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	LADBROKES PLC	0.003%	93.539%
4533	EBRO FOODS SA	0.003%	93.542%
4534	NEOPOST	0.003%	93.545%
4535	BEIERSDORF AG	0.003%	93.548%
4536	Meritz Fire & M	0.003%	93.551%
4537	EURONAV SA	0.003%	93.554%
4538	TOKYO SEIMITSU	0.003%	93.557%
4539	LG INNOTEK CO	0.003%	93.560%
4540	RYOHIN KEIKAKU	0.003%	93.563%
4541	SCHNITZER STEEL	0.003%	93.566%
4542	TIM PARTICIPA	0.003%	93.569%
4543	MONEYSUPERMARKE	0.003%	93.572%
4544	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.575%
4545	WIN SEMICONDUCT	0.003%	93.578%
4546	INDIA INFOLINE	0.003%	93.580%
4547	WELBILT INC COMMON STOCK USD.01	0.003%	93.583%
4548	FERROTEC CORP	0.003%	93.586%
4549	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.589%
4550	TOHOKU ELEC POW	0.003%	93.592%
4551	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.595%
4552	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	93.598%
4553	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.601%
4554	HOKKOKU BANK	0.003%	93.604%
4555	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.607%
4556	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.610%
4557	TAIWAN PAIHO	0.003%	93.612%
4558	BCO CREDITO INV	0.003%	93.615%
4559	MIZRAHI TEFAHOT	0.003%	93.618%
4560	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.621%
4561	MARSHALLS PLC	0.003%	93.624%
4562	CORE-MARK HLDG	0.003%	93.627%
4563	UNIPETROL	0.003%	93.630%
4564	HINDUSTAN LEVER	0.003%	93.633%
4565	KENEDIX RETAIL	0.003%	93.636%
4566	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.639%
4567	CIE AUTOMOTIVE	0.003%	93.641%
4568	YAMATO KOGYO CO	0.003%	93.644%
4569	FINCANTIERI SPA	0.003%	93.647%
4570	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.650%
4571	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	93.653%
4572	BEFIMMO SCA	0.003%	93.656%
4573	CGN POWER CO LT	0.003%	93.659%
4574	BRASKEM SA	0.003%	93.662%
4575	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.003%	93.665%
4576	ITEQ CORP	0.003%	93.667%
4577	AVEVA GROUP PLC	0.003%	93.670%
4578	HAW PAR CORP LT	0.003%	93.673%
4579	ARCA CONTINEN	0.003%	93.676%
4580	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.679%
4581	AGFA GEVAERT NV	0.003%	93.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NORTH PACIFIC B	0.003%	93.685%
4583	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	93.688%
4584	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.690%
4585	JUBLIANT FOODWO	0.003%	93.693%
4586	OBARA CORP	0.003%	93.696%
4587	CIPUTRA DEVELOP	0.003%	93.699%
4588	KELLER GROUP	0.003%	93.702%
4589	SSAB SVENSKT ST	0.003%	93.705%
4590	HEALTHQUITY INC COMMON STOCK USD.0001	0.003%	93.708%
4591	FP CORP	0.003%	93.710%
4592	COHU INC COMMON STOCK USD1.0	0.003%	93.713%
4593	TURK SISE VE CA	0.003%	93.716%
4594	KADANT INC COMMON STOCK USD.01	0.003%	93.719%
4595	INTERCONTINENTA	0.003%	93.722%
4596	AZIMUT HOLDOING	0.003%	93.725%
4597	COFACE SA	0.003%	93.728%
4598	TURKIYE HALK	0.003%	93.730%
4599	SIBANYE GOLD LT	0.003%	93.733%
4600	DIAMOND OFFSHOR	0.003%	93.736%
4601	NINE ENTERTAINM	0.003%	93.739%
4602	WEIR GROUP	0.003%	93.742%
4603	PETROCHINA COMP	0.003%	93.745%
4604	KAISA GROUP HLD	0.003%	93.748%
4605	YAMADA DENKI CO	0.003%	93.750%
4606	HEALTHSCOPE LTD	0.003%	93.753%
4607	ADTRAN INC	0.003%	93.756%
4608	EICHER MOTORS	0.003%	93.759%
4609	MERCER INTL INC	0.003%	93.762%
4610	KIYO BANK	0.003%	93.765%
4611	BALFOUR BEATTY	0.003%	93.767%
4612	EVRAZ PLC	0.003%	93.770%
4613	RITE AID CORP	0.003%	93.773%
4614	IMPLENIA AG	0.003%	93.776%
4615	VTB BANK(JSC)	0.003%	93.779%
4616	INOGEN INC COMMON STOCK USD.001	0.003%	93.782%
4617	MITCHELLS & BUT	0.003%	93.784%
4618	NEXON CO LTD	0.003%	93.787%
4619	TENNANT CO	0.003%	93.790%
4620	PANALPINA WELT	0.003%	93.793%
4621	MARSTON'S PLC	0.003%	93.796%
4622	BB SEGURIDADE P	0.003%	93.799%
4623	MANAPPURAM FINA	0.003%	93.801%
4624	BONDUELLE SCA	0.003%	93.804%
4625	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.807%
4626	MGM GROWTH PROPERTIES LLC A REIT	0.003%	93.810%
4627	BJ S RESTAURANTS INC COMMON STOCK	0.003%	93.813%
4628	SINOTRUK HONG K	0.003%	93.816%
4629	CHINA COAL ENER	0.003%	93.818%
4630	CATHAY PACIFIC	0.003%	93.821%
4631	LG PHILIPS LCD	0.003%	93.824%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.827%
4633	TIME WARNER INC	0.003%	93.830%
4634	CHINA LESSO GRO	0.003%	93.832%
4635	ULTRA ELECTRONI	0.003%	93.835%
4636	ASM PACIFIC TEC	0.003%	93.838%
4637	ADVANCED INFO S	0.003%	93.841%
4638	HANNSTAR DISPLA	0.003%	93.844%
4639	WEIS MARKETS IN	0.003%	93.846%
4640	DIEBOLD INC	0.003%	93.849%
4641	GS ENGINEERING	0.003%	93.852%
4642	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	93.855%
4643	MORGUARD CORP	0.003%	93.858%
4644	KRUNGTHAI CARD	0.003%	93.860%
4645	TRUEBLUE INC COMMON STOCK	0.003%	93.863%
4646	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.866%
4647	FIDESA	0.003%	93.869%
4648	BIC CAMERA INC.	0.003%	93.872%
4649	DAEWOO INTERNAT	0.003%	93.874%
4650	BAJAJ AUTO	0.003%	93.877%
4651	CHINA SYNTH RUB	0.003%	93.880%
4652	DIXONS CARPHONE	0.003%	93.883%
4653	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.886%
4654	BOMBARDIER INC	0.003%	93.888%
4655	ALIBABA PICTURE	0.003%	93.891%
4656	NIPPON SEIKI CO	0.003%	93.894%
4657	CARETRUST REIT INC REIT USD.01	0.003%	93.897%
4658	MUSASHINO BANK	0.003%	93.900%
4659	LAIRD PLC	0.003%	93.902%
4660	IREN SPA	0.003%	93.905%
4661	KIWI PROPERTY G	0.003%	93.908%
4662	NIHON UNISYS	0.003%	93.911%
4663	SUMMIT INDUSTRI	0.003%	93.913%
4664	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.916%
4665	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	93.919%
4666	GRUPO ELEKTRA(N	0.003%	93.922%
4667	SYSTEMAX INC COMMON STOCK USD.01	0.003%	93.925%
4668	WT MICROELECTRO	0.003%	93.927%
4669	P/F BAKKAFROST	0.003%	93.930%
4670	SSY GROUP LTD	0.003%	93.933%
4671	GOLD FIELDS LTD	0.003%	93.936%
4672	KRONES AG	0.003%	93.938%
4673	KUMAGAI GUMI CO	0.003%	93.941%
4674	DATATEC	0.003%	93.944%
4675	ABC-MART INC	0.003%	93.947%
4676	FORTINET INC	0.003%	93.949%
4677	NIPPON STEEL	0.003%	93.952%
4678	FCC CO LTD	0.003%	93.955%
4679	HAMBORNER AG	0.003%	93.958%
4680	CHINA GEN PLAST	0.003%	93.961%
4681	TECAN AG	0.003%	93.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	SERIA CO LTD	0.003%	93.966%
4683	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.969%
4684	SHANGHAI PHARMA	0.003%	93.972%
4685	GREEN REIT PLC	0.003%	93.974%
4686	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.977%
4687	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.980%
4688	PATRIZIA IMMO A	0.003%	93.983%
4689	SKYWORTH DIGITA	0.003%	93.985%
4690	K-BRO LINEN INC	0.003%	93.988%
4691	SHANGRI-LA ASIA	0.003%	93.991%
4692	MAHINDRA &MAHIN	0.003%	93.994%
4693	KARDEMIR KARABU	0.003%	93.996%
4694	TATA POWER CO L	0.003%	93.999%
4695	SHIP HEALTHCARE	0.003%	94.002%
4696	CNP ASSURANCES	0.003%	94.005%
4697	AMOREPACIFIC GR	0.003%	94.007%
4698	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	94.010%
4699	HIBERNIA REIT P	0.003%	94.013%
4700	CHINA RAILWAY G	0.003%	94.016%
4701	SQUARE INC A COMMON STOCK USD.000001	0.003%	94.018%
4702	MEIKO ELECTRONI	0.003%	94.021%
4703	BAJAJ AUTO LTD	0.003%	94.024%
4704	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.027%
4705	KOENIG & BAUER	0.003%	94.029%
4706	REUNERT	0.003%	94.032%
4707	COMPUTACENTER P	0.003%	94.035%
4708	IPSEN	0.003%	94.037%
4709	OGAKI KYORITSU	0.003%	94.040%
4710	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	94.043%
4711	STOREBRAND ASA	0.003%	94.046%
4712	AIRASIA BHD	0.003%	94.048%
4713	COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01	0.003%	94.051%
4714	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.054%
4715	FIRST INTER BK	0.003%	94.057%
4716	PZU GR	0.003%	94.059%
4717	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.062%
4718	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.065%
4719	REPLIGEN CORP COMMON STOCK USD.01	0.003%	94.067%
4720	FUKUOKA REIT CO	0.003%	94.070%
4721	CHINA EASTERN A	0.003%	94.073%
4722	MAXLINEAR INC COMMON STOCK	0.003%	94.076%
4723	RIETER HLDGS AG	0.003%	94.078%
4724	DELPHI ENERGY C	0.003%	94.081%
4725	RELIANCE INDS-S	0.003%	94.084%
4726	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	94.086%
4727	SHINMAYWA INDS	0.003%	94.089%
4728	NEWRIVER REIT P	0.003%	94.092%
4729	ANDERSONS INC/THE COMMON STOCK	0.003%	94.094%
4730	RIB SOFTWARE AG	0.003%	94.097%
4731	EREGLI DEMIR CE	0.003%	94.100%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	TSUMURA & CO	0.003%	94.103%
4733	HOMESTREET INC COMMON STOCK	0.003%	94.105%
4734	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	94.108%
4735	COSMAX INC	0.003%	94.111%
4736	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	94.113%
4737	TOBU RAILWAY CO	0.003%	94.116%
4738	DLF LIMITED	0.003%	94.119%
4739	TOKYO ELEC POWE	0.003%	94.122%
4740	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.124%
4741	KIWOOM SECURITI	0.003%	94.127%
4742	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	94.130%
4743	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.132%
4744	LONG CHEN PAPER	0.003%	94.135%
4745	FIBROGEN INC COMMON STOCK USD.01	0.003%	94.138%
4746	ALEXANDERS INC	0.003%	94.140%
4747	ASCOM HOLDING A	0.003%	94.143%
4748	GIMV NV	0.003%	94.146%
4749	SAMSUNG SDS CO	0.003%	94.148%
4750	DAH SING FINANC	0.003%	94.151%
4751	NOBLE CORP PLC	0.003%	94.154%
4752	STARTS CORP INC	0.003%	94.156%
4753	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	94.159%
4754	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	94.162%
4755	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	94.164%
4756	YELLOW PAGES LT	0.003%	94.167%
4757	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.170%
4758	ESSO (THAILAND)	0.003%	94.173%
4759	ACADIAN TIMBER	0.003%	94.175%
4760	BARCO(NEW)	0.003%	94.178%
4761	TOYO SUISAN KAI	0.003%	94.181%
4762	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.183%
4763	C.P. ALL PCL-FG	0.003%	94.186%
4764	KANEMATSU CORP	0.003%	94.189%
4765	REGIS RESOURCES	0.003%	94.191%
4766	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.194%
4767	DAIRY CREST GRO	0.003%	94.197%
4768	MERCIALYS	0.003%	94.199%
4769	DENBURY RESOURC	0.003%	94.202%
4770	SANFIRE RESOURC	0.003%	94.205%
4771	COSCO HOLDINGS	0.003%	94.207%
4772	FOXCONN INTERNA	0.003%	94.210%
4773	TELSTRA CORP	0.003%	94.213%
4774	M3 INC	0.003%	94.215%
4775	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.218%
4776	PRESIDENT CHAIN	0.003%	94.221%
4777	APPLUS SERVICES	0.003%	94.223%
4778	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.226%
4779	BWP TRUST	0.003%	94.228%
4780	KONINKLIJKE BAM	0.003%	94.231%
4781	ANSALDO STS SPA	0.003%	94.234%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.236%
4783	MAN WAH HOLDING	0.003%	94.239%
4784	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.242%
4785	BURCKHARDT COMP	0.003%	94.244%
4786	G8 EDUCATION LT	0.003%	94.247%
4787	MAINFREIGHT LTD	0.003%	94.250%
4788	FIELMANN AG	0.003%	94.252%
4789	JERONIMO MARTIN	0.003%	94.255%
4790	HILL & SMITH HL	0.003%	94.258%
4791	HYUNDAI HEAVY I	0.003%	94.260%
4792	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.263%
4793	SIMPLO TECHNOLO	0.003%	94.265%
4794	SANYO DENKI CO	0.003%	94.268%
4795	SINO LAND CO	0.003%	94.271%
4796	FRESNILLO PLC	0.003%	94.273%
4797	INVERSIONES AGU	0.003%	94.276%
4798	JM FINANCIAL	0.003%	94.279%
4799	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.281%
4800	HEIWA CORP	0.003%	94.284%
4801	SYNTEL INC COMMON STOCK	0.003%	94.286%
4802	ENTERTAINMENT O	0.003%	94.289%
4803	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	94.292%
4804	SEVERSTAL GDR REG S GDR	0.003%	94.294%
4805	HYUNDAI WIA COR	0.003%	94.297%
4806	TELECOM ITALIA	0.003%	94.299%
4807	CHOICE PROPERTI	0.003%	94.302%
4808	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	94.305%
4809	CHINA GALAXY SE	0.003%	94.307%
4810	RINNAI CORP	0.003%	94.310%
4811	EXEDY CORP	0.003%	94.313%
4812	KYORITSU MAINT	0.003%	94.315%
4813	UTD DRUG	0.003%	94.318%
4814	MILLENNIUM&COPT	0.003%	94.320%
4815	KANDENKO CO	0.003%	94.323%
4816	IOCHPE-MAXION	0.003%	94.326%
4817	CHINA TRADITION	0.003%	94.328%
4818	MONMOUTH REAL E	0.003%	94.331%
4819	TAKKT AG	0.003%	94.333%
4820	CORONATION FUND	0.003%	94.336%
4821	COLGATE-PALM (I	0.003%	94.339%
4822	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.341%
4823	WESTPAC BANKING	0.003%	94.344%
4824	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.346%
4825	WACOAL CORP	0.003%	94.349%
4826	PORTUCEL EMPRES	0.003%	94.352%
4827	BRICKWORKS	0.003%	94.354%
4828	PICK'N PAY STOR	0.003%	94.357%
4829	MELEXIS	0.003%	94.359%
4830	UTD ENGINEERS	0.003%	94.362%
4831	NAGASE & CO	0.003%	94.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	ITALGAS SPA	0.003%	94.367%
4833	JC DECAUX SA	0.003%	94.370%
4834	PPC LTD	0.003%	94.372%
4835	KOLON INDUSTRIE	0.003%	94.375%
4836	LASALLE LOGIPOR	0.003%	94.377%
4837	ASANKO GOLD INC	0.003%	94.380%
4838	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	94.383%
4839	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.385%
4840	NISSHIN SEIFUN	0.003%	94.388%
4841	INDUTRADE AB	0.003%	94.390%
4842	DIALOG SEMICONDR	0.003%	94.393%
4843	TOYO INK MFG CO	0.003%	94.396%
4844	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	94.398%
4845	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	94.401%
4846	SPAR NORD BANK	0.003%	94.403%
4847	MRF LTD	0.003%	94.406%
4848	GEO CO LTD	0.003%	94.408%
4849	BECHTLE AG	0.003%	94.411%
4850	OKINAWA BANK	0.003%	94.414%
4851	HOUSE FOODS COR	0.003%	94.416%
4852	PRIMARY HEALTH	0.003%	94.419%
4853	CANCOM SE	0.003%	94.421%
4854	TOYOTA INDUSTRI	0.003%	94.424%
4855	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.426%
4856	CHINA SHIPPING	0.003%	94.429%
4857	AXFOOD AB	0.003%	94.432%
4858	SUPERGROUP PLC	0.003%	94.434%
4859	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.437%
4860	GRIFFON CORP COMMON STOCK USD.25	0.003%	94.439%
4861	ITOHAM YONEKYU	0.003%	94.442%
4862	SALFACORP SA	0.003%	94.444%
4863	EPISTAR CORP	0.003%	94.447%
4864	AIRTAC INTERNAT	0.003%	94.449%
4865	GPO CARSO SA DE	0.003%	94.452%
4866	COPPER MTN MNG	0.003%	94.455%
4867	KOTAK MAHINDRA	0.003%	94.457%
4868	FULLSHARE HOLDI	0.003%	94.460%
4869	SUMITOMO MITSUI	0.003%	94.462%
4870	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.465%
4871	PIGEON CORP	0.003%	94.467%
4872	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.470%
4873	FOSUN INTERNATI	0.003%	94.472%
4874	INGERSOLL GLB H	0.003%	94.475%
4875	ANRITSU CORP	0.003%	94.477%
4876	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.480%
4877	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.483%
4878	GLOVIS	0.003%	94.485%
4879	DAIHEN CORP	0.003%	94.488%
4880	TAIWAN COOPERAT	0.003%	94.490%
4881	INFINERA CORP	0.003%	94.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	NN INC COMMON STOCK USD.01	0.003%	94.495%
4883	IMMOFINANZ IMMO	0.003%	94.498%
4884	HAITONG INTL SE	0.003%	94.500%
4885	PZ CUSSONS PLC	0.003%	94.503%
4886	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.505%
4887	ENCE ENERGIA	0.003%	94.508%
4888	SCANA CORP COMMON STOCK	0.003%	94.510%
4889	NIKON CORP	0.003%	94.513%
4890	B2W-CIA GLOBAL	0.003%	94.516%
4891	DAIFUKU CO	0.003%	94.518%
4892	ACEA SPA	0.003%	94.521%
4893	TOKYO DOME CORP	0.003%	94.523%
4894	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	94.526%
4895	MAGELLAN FINANC	0.003%	94.528%
4896	EMAMI LTD	0.003%	94.531%
4897	HONG KONG LAND	0.003%	94.533%
4898	ENTERCOM COMMUN	0.003%	94.536%
4899	HEMFOSA FASTIGH	0.003%	94.538%
4900	COMFORIA RESIDE	0.003%	94.541%
4901	SEIREN CO	0.003%	94.543%
4902	POSTNL	0.003%	94.546%
4903	GIGABYTE TECHNO	0.003%	94.548%
4904	SHIMANO INC	0.003%	94.551%
4905	SCORPIO TANKERS	0.003%	94.553%
4906	VASTNED RETAIL	0.003%	94.556%
4907	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.558%
4908	GT CAPITAL HOLD	0.003%	94.561%
4909	DCM JAPAN HOLDI	0.003%	94.563%
4910	CyberAgent, Inc	0.003%	94.566%
4911	SHIMADZU CORP	0.003%	94.568%
4912	SONY FINANCIAL	0.003%	94.571%
4913	LATAM AIRLINES	0.003%	94.573%
4914	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	94.576%
4915	LISI	0.003%	94.578%
4916	GRAPHITE INDIA	0.002%	94.581%
4917	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.002%	94.583%
4918	SQUARE ENIX HOL	0.002%	94.586%
4919	ORANGE SPON ADR ADR	0.002%	94.588%
4920	UPC TECHNOLOGY	0.002%	94.591%
4921	MAANSHAN IRON &	0.002%	94.593%
4922	KEIHIN ELEC EXP	0.002%	94.596%
4923	TAIWAN SEMICOND	0.002%	94.598%
4924	SOCIETE BIC SA	0.002%	94.601%
4925	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.603%
4926	STONERIDGE INC COMMON STOCK	0.002%	94.606%
4927	CHINA LONGYUAN	0.002%	94.608%
4928	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	94.611%
4929	CHINASOFT INTER	0.002%	94.613%
4930	TOMONY HOLDINGS	0.002%	94.616%
4931	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	94.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	TOKYO TY FINANC	0.002%	94.621%
4933	TAKEUCHI MANUFA	0.002%	94.623%
4934	WASHINGTON PRIME GROUP INC REIT USD.0001	0.002%	94.626%
4935	AMERICAN STATES WATER CO COMMON STOCK	0.002%	94.628%
4936	SUPER RETAIL GR	0.002%	94.631%
4937	KYORIN CO LTD.	0.002%	94.633%
4938	FOMENTO ECON ME	0.002%	94.636%
4939	ORTHOFIX INTL N	0.002%	94.638%
4940	LASERTEC CORP	0.002%	94.641%
4941	FUJI MACHINE MF	0.002%	94.643%
4942	TELECOM PLUS	0.002%	94.645%
4943	VOCUS COMMUN LT	0.002%	94.648%
4944	COCA-COLA AMATI	0.002%	94.650%
4945	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.002%	94.653%
4946	NCC LTD/INDIA	0.002%	94.655%
4947	TEC CORPORATION	0.002%	94.658%
4948	GPO TELEVISA	0.002%	94.660%
4949	FUGRO NV-CVA	0.002%	94.663%
4950	FISKARS OYJ	0.002%	94.665%
4951	CHINA TRAVEL IN	0.002%	94.668%
4952	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	94.670%
4953	SPX CORP COMMON STOCK USD.01	0.002%	94.673%
4954	INVESCO OFFICE	0.002%	94.675%
4955	HOKUETSU KISHU	0.002%	94.678%
4956	GROUPON INC COMMON STOCK USD.0001	0.002%	94.680%
4957	USS CO. LTD.	0.002%	94.682%
4958	ALPINE ELECTRON	0.002%	94.685%
4959	AEON MALL CO LT	0.002%	94.687%
4960	DAIWABO CO LTD	0.002%	94.690%
4961	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	94.692%
4962	SUMMERSET GROUP	0.002%	94.695%
4963	UNDER ARMOUR IN	0.002%	94.697%
4964	JUST EAT PLC	0.002%	94.700%
4965	VALOR CO LTD	0.002%	94.702%
4966	QUALYS INC COMMON STOCK USD.001	0.002%	94.705%
4967	HULIC CO LTD	0.002%	94.707%
4968	LINDT & SPRUENG	0.002%	94.710%
4969	OPUS BANK	0.002%	94.712%
4970	TRICO BANCSHARES COMMON STOCK	0.002%	94.714%
4971	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	94.717%
4972	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	94.719%
4973	MITIE GROUP	0.002%	94.722%
4974	INFICON HOLDING	0.002%	94.724%
4975	MBANK	0.002%	94.727%
4976	GJENSIDIGE FORS	0.002%	94.729%
4977	MAKALOT INDUSTR	0.002%	94.732%
4978	AMERICA MOVIL SPN ADR CL L ADR	0.002%	94.734%
4979	SPARTANNASH CO COMMON STOCK	0.002%	94.736%
4980	SP PLUS CORP COMMON STOCK USD.001	0.002%	94.739%
4981	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	CROCS INC COMMON STOCK USD.001	0.002%	94.744%
4983	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	94.746%
4984	PAPA JOHN'S INT	0.002%	94.749%
4985	DONGYUE GROUP	0.002%	94.751%
4986	LINK ADMINISTRA	0.002%	94.754%
4987	Ayala Land Inc	0.002%	94.756%
4988	SENSHU IKEDA HL	0.002%	94.758%
4989	PAN OCEAN CO	0.002%	94.761%
4990	POLYPIPE GROUP	0.002%	94.763%
4991	STUART OLSON IN	0.002%	94.766%
4992	KOSE	0.002%	94.768%
4993	CHAMPION REAL E	0.002%	94.771%
4994	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	94.773%
4995	NANKAI ELEC RAI	0.002%	94.775%
4996	NET ONE SYSTEMS	0.002%	94.778%
4997	TOMRA SYSTEMS A	0.002%	94.780%
4998	DAELIM INDUSTRI	0.002%	94.783%
4999	INDORAMA VENTUR	0.002%	94.785%
5000	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.002%	94.788%
5001	UACJ CORP	0.002%	94.790%
5002	DAVIDE CAMPARI-	0.002%	94.792%
5003	SAMPO OYJ	0.002%	94.795%
5004	PROSEGUR CIA DE	0.002%	94.797%
5005	SYDNEY AIRPORT	0.002%	94.800%
5006	FENG TAY ENTRPR	0.002%	94.802%
5007	THAI UNION GROU	0.002%	94.804%
5008	QUALITY CARE PROPERTIES REIT USD.01	0.002%	94.807%
5009	ELIS SA	0.002%	94.809%
5010	SITC INTERNATIO	0.002%	94.812%
5011	FABRINET	0.002%	94.814%
5012	SLATE RETAIL RE	0.002%	94.816%
5013	TOD'S SPA	0.002%	94.819%
5014	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	94.821%
5015	OBRASCON HUAR L	0.002%	94.824%
5016	UNITED ARROWS L	0.002%	94.826%
5017	CHORUS LIMITED	0.002%	94.829%
5018	DOMINO'S PIZZA	0.002%	94.831%
5019	IMAX CORP	0.002%	94.833%
5020	MORGUARD REAL E	0.002%	94.836%
5021	HIWIN TECH CORP	0.002%	94.838%
5022	YUHAN CORP	0.002%	94.841%
5023	MO OCH DOMSJO A	0.002%	94.843%
5024	GOLDEN STAR RES	0.002%	94.845%
5025	GAZTRANSPORT ET	0.002%	94.848%
5026	INVESTMENT TECH	0.002%	94.850%
5027	CHARTER HALL	0.002%	94.853%
5028	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	94.855%
5029	INV LA CONSTRUC	0.002%	94.857%
5030	ESCORTS LTD	0.002%	94.860%
5031	CHIPBOND TECHNO	0.002%	94.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	CHINA SCE PROPE	0.002%	94.864%
5033	H2O RETAILING C	0.002%	94.867%
5034	TOHO GAS CO	0.002%	94.869%
5035	DR REDDYS LABS	0.002%	94.872%
5036	SHANDONG WEIGAO	0.002%	94.874%
5037	JAPAN LIFELINE	0.002%	94.876%
5038	ARGAN INC COMMON STOCK USD.15	0.002%	94.879%
5039	FAES FARMA SA	0.002%	94.881%
5040	KEIO CORP	0.002%	94.884%
5041	INTERROLL HOLDI	0.002%	94.886%
5042	LUNDIN PERTOLEU	0.002%	94.888%
5043	SWIRE PACIFIC	0.002%	94.891%
5044	COCA-COLA FEMSA	0.002%	94.893%
5045	EMEMORY TECHNOL	0.002%	94.895%
5046	DAI-ICHI KOGYO	0.002%	94.898%
5047	PETROLEUM GEO-S	0.002%	94.900%
5048	CIA SANEAMENTO	0.002%	94.903%
5049	KRUNG THAI BNK	0.002%	94.905%
5050	DAETWYLER HOLDI	0.002%	94.907%
5051	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	94.910%
5052	KEPPEL DC REIT	0.002%	94.912%
5053	NAVIGANT CONSUL	0.002%	94.914%
5054	KIMBERLY CLARK	0.002%	94.917%
5055	CLOETTA AB B SH	0.002%	94.919%
5056	ZAKLADY METALI	0.002%	94.922%
5057	VISTA OUTDOOR INC COMMON STOCK USD.01	0.002%	94.924%
5058	CAPITAL ONE BAN	0.002%	94.926%
5059	CHENG SHIN RUBB	0.002%	94.929%
5060	MPHASIS LTD	0.002%	94.931%
5061	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	94.933%
5062	CHINA BLUECHEMI	0.002%	94.936%
5063	MERRY ELECTRONI	0.002%	94.938%
5064	TARKETT SA	0.002%	94.941%
5065	NHN ENTERTAINME	0.002%	94.943%
5066	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	94.945%
5067	AMBEV SA ADR ADR	0.002%	94.948%
5068	KOMAX HOLDING A	0.002%	94.950%
5069	RINGKJOEBING LA	0.002%	94.952%
5070	CORVEL CORP COMMON STOCK USD.0001	0.002%	94.955%
5071	TOKAI HOLDINGS	0.002%	94.957%
5072	TRADE ME LTD	0.002%	94.959%
5073	KEIHIN CORP	0.002%	94.962%
5074	ASSORE	0.002%	94.964%
5075	SHIP FINANCE IN	0.002%	94.966%
5076	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	94.969%
5077	KERRY LOGISTICS	0.002%	94.971%
5078	ASIA OPTICAL CO	0.002%	94.973%
5079	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	94.976%
5080	HAREL INSURANCE	0.002%	94.978%
5081	UNI-PRESIDENT C	0.002%	94.981%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	ROHTO PHARM	0.002%	94.983%
5083	ROCHE HOLDING A	0.002%	94.985%
5084	JUMBO SA	0.002%	94.988%
5085	KINPO ELECTRONI	0.002%	94.990%
5086	RATHBONE BROTHE	0.002%	94.992%
5087	AUSDRILL LIMITE	0.002%	94.995%
5088	NAN YA PRINTED	0.002%	94.997%
5089	YOOX NET-A-PORT	0.002%	94.999%
5090	LYDALL INC COMMON STOCK USD.1	0.002%	95.002%
5091	BANRISUL	0.002%	95.004%
5092	FISHER (JAMES)	0.002%	95.006%
5093	DOOSAN HEAVY IN	0.002%	95.009%
5094	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.011%
5095	NIPPON REIT INV	0.002%	95.013%
5096	FINNAIR	0.002%	95.016%
5097	MALLINCKRODT PL	0.002%	95.018%
5098	ITO EN	0.002%	95.020%
5099	COMPUGROUP HOLD	0.002%	95.022%
5100	DEUTSCHE EUROSH	0.002%	95.025%
5101	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	95.027%
5102	TOHO HOLDINGS C	0.002%	95.029%
5103	SUZUKEN CO LTD	0.002%	95.032%
5104	BANGCHAK CORP P	0.002%	95.034%
5105	KAKEN PHARM	0.002%	95.036%
5106	PARMALAT S.P.A	0.002%	95.039%
5107	BRAIT SA	0.002%	95.041%
5108	RESORTTRUST INC	0.002%	95.043%
5109	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.046%
5110	DIGI.COM BHD	0.002%	95.048%
5111	HITACHI ZOSEN C	0.002%	95.050%
5112	SEIKO CORPORATI	0.002%	95.053%
5113	NICHIHA CORP	0.002%	95.055%
5114	SEKISUI HOUSE	0.002%	95.057%
5115	SWATCH GROUP AG	0.002%	95.060%
5116	CHIN-POON INDL	0.002%	95.062%
5117	ESSENTA PLC	0.002%	95.064%
5118	KINGDEE INTERNA	0.002%	95.066%
5119	MACQUARIE MEXIC	0.002%	95.069%
5120	LOTTE SHOPPING	0.002%	95.071%
5121	EXIDE INDUSTRIE	0.002%	95.073%
5122	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.076%
5123	NIKKISO CO	0.002%	95.078%
5124	BRILLIANCE CHIN	0.002%	95.080%
5125	IMP DEL DES Y E	0.002%	95.083%
5126	INDUSTRIAS CH S	0.002%	95.085%
5127	EXACT SCIENCES	0.002%	95.087%
5128	KOC HOLDING AS	0.002%	95.090%
5129	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.092%
5130	PERUSAHAAN GAS	0.002%	95.094%
5131	RESOLUTE FOREST	0.002%	95.096%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	GUNZE	0.002%	95.099%
5133	SUGI HOLDINGS C	0.002%	95.101%
5134	PTC INC COMMON STOCK USD.01	0.002%	95.103%
5135	NH HOTELES	0.002%	95.106%
5136	THANACHART CAPI	0.002%	95.108%
5137	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.110%
5138	AIN PHARMACIEZ	0.002%	95.113%
5139	KERNEL HOLDING	0.002%	95.115%
5140	ELIA SYS OPERAT	0.002%	95.117%
5141	ALSO HOLDING-RE	0.002%	95.119%
5142	CHINA DONGXIANG	0.002%	95.122%
5143	TRUSCO NAKAYAMA	0.002%	95.124%
5144	TIANNENG POWER	0.002%	95.126%
5145	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.129%
5146	JUST RETIREMENT	0.002%	95.131%
5147	MATSUMOTOKIYOSH	0.002%	95.133%
5148	SHANKS GROUP PL	0.002%	95.135%
5149	MANHATTAN ASSOC	0.002%	95.138%
5150	APOLLO HOSPITAL	0.002%	95.140%
5151	PANDOX AB	0.002%	95.142%
5152	VANGUARD INTL S	0.002%	95.145%
5153	UTD STATES CELL	0.002%	95.147%
5154	POLSKIE GORNICT	0.002%	95.149%
5155	TRAVELSKY TECHN	0.002%	95.151%
5156	ELEC POWER DEV	0.002%	95.154%
5157	RYMAN HEALTHCAR	0.002%	95.156%
5158	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	95.158%
5159	BANCA GENERALI	0.002%	95.161%
5160	CHARGEURS SA	0.002%	95.163%
5161	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.165%
5162	DAINIPPON PHARM	0.002%	95.167%
5163	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.170%
5164	SERCOMM CORP	0.002%	95.172%
5165	GS RETAIL CO LT	0.002%	95.174%
5166	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.176%
5167	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	95.179%
5168	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.181%
5169	SA CORP REAL ES	0.002%	95.183%
5170	RYOBI	0.002%	95.186%
5171	JOWA HLDGS CO L	0.002%	95.188%
5172	PLDT INC	0.002%	95.190%
5173	SHIKOKU ELEC PO	0.002%	95.192%
5174	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.195%
5175	SAMSUNG TECHWIN	0.002%	95.197%
5176	CHATHAM LODGING	0.002%	95.199%
5177	ENGIE BRASIL SA	0.002%	95.201%
5178	SEINO TRANSPORT	0.002%	95.204%
5179	ANADOLU EFES BI	0.002%	95.206%
5180	BERNER KTBK	0.002%	95.208%
5181	SCANSOURCE INC COMMON STOCK	0.002%	95.210%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	CRAMO OYJ B SHS	0.002%	95.213%
5183	EVERGREEN MARIN	0.002%	95.215%
5184	BBMG CORPORATIO	0.002%	95.217%
5185	NIPPON FLOUR MI	0.002%	95.219%
5186	PERFICIENT INC COMMON STOCK USD.001	0.002%	95.222%
5187	CHINA HARMONY N	0.002%	95.224%
5188	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	95.226%
5189	LUXOTTICA GROUP	0.002%	95.228%
5190	GENESCO INC COMMON STOCK USD1.0	0.002%	95.231%
5191	LAR ESPANA REAL	0.002%	95.233%
5192	EXACTECH INC COMMON STOCK USD.01	0.002%	95.235%
5193	INVACARE CORP	0.002%	95.237%
5194	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.240%
5195	ASCOTT RESIDENC	0.002%	95.242%
5196	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.244%
5197	TONG REN TANG T	0.002%	95.246%
5198	AEGION CORP COMMON STOCK USD.01	0.002%	95.249%
5199	SARACEN MINERAL	0.002%	95.251%
5200	CUMMINS INDIA	0.002%	95.253%
5201	FRONTERA ENERGY	0.002%	95.255%
5202	VTECH HLDGS	0.002%	95.258%
5203	MEDIPAL HOLDING	0.002%	95.260%
5204	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.262%
5205	MID REIT INC	0.002%	95.264%
5206	ABACUS PROPERTY	0.002%	95.267%
5207	DE'LONGHI SPA	0.002%	95.269%
5208	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.271%
5209	BONAVA AB - B S	0.002%	95.273%
5210	ZZZPRIMA MEAT P	0.002%	95.275%
5211	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.278%
5212	MACQUARIE LEISU	0.002%	95.280%
5213	GPO DE INVERSIO	0.002%	95.282%
5214	ADVANTEST	0.002%	95.284%
5215	LEROY SEAFOOD G	0.002%	95.287%
5216	HYAKUJUSHI BANK	0.002%	95.289%
5217	TOKYO OHKA KOGY	0.002%	95.291%
5218	INDS BACHOCO SA	0.002%	95.293%
5219	ALKERMES PLC	0.002%	95.295%
5220	KENDRION NV	0.002%	95.298%
5221	GPO IND BIMBO	0.002%	95.300%
5222	GRAINGER TRUST	0.002%	95.302%
5223	JAPAN AVIATN EL	0.002%	95.304%
5224	DULUXGROUP LTD	0.002%	95.306%
5225	TOKEN CORP	0.002%	95.309%
5226	HANSTEEN HOLDIN	0.002%	95.311%
5227	GUDANG GARAM(PE	0.002%	95.313%
5228	CDL HOSPITALITY	0.002%	95.315%
5229	CORBY SPIRIT AN	0.002%	95.317%
5230	TITAN INDUSTRIE	0.002%	95.320%
5231	DELPHI TECHNOLO	0.002%	95.322%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	MAYORA INDAH	0.002%	95.324%
5233	TEXTAINER GROUP	0.002%	95.326%
5234	WING TAI HOLDIN	0.002%	95.328%
5235	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.331%
5236	CHENG LOONG	0.002%	95.333%
5237	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.335%
5238	REGIS CORP COMMON STOCK USD.05	0.002%	95.337%
5239	ALL NIPPON AIRW	0.002%	95.339%
5240	GUOTAI JUNAN IN	0.002%	95.342%
5241	TOHO ZINC CO LT	0.002%	95.344%
5242	CROMWELL PROPER	0.002%	95.346%
5243	AUTOGRILL SPA	0.002%	95.348%
5244	GRANGES AB	0.002%	95.350%
5245	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.353%
5246	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	95.355%
5247	METROPOLE TV-(M	0.002%	95.357%
5248	KYUSHU ELEC POW	0.002%	95.359%
5249	ENQUEST PLC	0.002%	95.361%
5250	GENTERA SAB DE	0.002%	95.363%
5251	CHOW SANG SANG	0.002%	95.366%
5252	EMS-CHEMIE HLDG	0.002%	95.368%
5253	EMP NAC ELECTRI	0.002%	95.370%
5254	DUSKIN CO LTD	0.002%	95.372%
5255	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.374%
5256	SINGAPORE EXCHA	0.002%	95.377%
5257	FIBRIA CELULOSE	0.002%	95.379%
5258	POONGSAN CORP(N	0.002%	95.381%
5259	CHINA SOUTH CIT	0.002%	95.383%
5260	DONGBU HITEK CO	0.002%	95.385%
5261	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.387%
5262	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.390%
5263	ENGINEERS INDIA	0.002%	95.392%
5264	TOHO BANK	0.002%	95.394%
5265	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.396%
5266	COCOKARA FINE H	0.002%	95.398%
5267	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	95.400%
5268	SALINI IMPREGIL	0.002%	95.403%
5269	F E CONSORTM IN	0.002%	95.405%
5270	LIBERBANK SA	0.002%	95.407%
5271	ZARDOYA-OTIS	0.002%	95.409%
5272	GUANGZHOU AUTOM	0.002%	95.411%
5273	MORGUARD NORTH	0.002%	95.413%
5274	ODONTOPREV SA	0.002%	95.416%
5275	CENTRAL GLASS C	0.002%	95.418%
5276	COMTECH TELE CO	0.002%	95.420%
5277	SIEGFRIED HOLDI	0.002%	95.422%
5278	TOKYU CONST	0.002%	95.424%
5279	FENNER	0.002%	95.426%
5280	UTD INTEGRATION	0.002%	95.429%
5281	PACIFIC INDUSTR	0.002%	95.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	MARUICHI STL TU	0.002%	95.433%
5283	SENKO CO	0.002%	95.435%
5284	VISUAL PHOTONIC	0.002%	95.437%
5285	FRESENIUS MEDIC	0.002%	95.439%
5286	MONOTARO CO.LTD	0.002%	95.442%
5287	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.444%
5288	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.446%
5289	GOODMAN PROPERT	0.002%	95.448%
5290	CAR INC	0.002%	95.450%
5291	CTS CORP COMMON STOCK	0.002%	95.452%
5292	RAMCO-GERSHENSO	0.002%	95.454%
5293	KINDEN CORPORAT	0.002%	95.457%
5294	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.459%
5295	JSW ENERGY LTD	0.002%	95.461%
5296	LG INTL CORP	0.002%	95.463%
5297	VEDANTA RESOURC	0.002%	95.465%
5298	SAO MARTINHO SA	0.002%	95.467%
5299	MY EG SERVICES	0.002%	95.469%
5300	PARK 24 CO	0.002%	95.472%
5301	ORGANIZACI SORI	0.002%	95.474%
5302	NIB HOLDINGS LT	0.002%	95.476%
5303	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.002%	95.478%
5304	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.480%
5305	SM PRIME HLDGS	0.002%	95.482%
5306	NANTO BANK	0.002%	95.484%
5307	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.487%
5308	IINO KAIUN KAIS	0.002%	95.489%
5309	GUOCO GROUP	0.002%	95.491%
5310	GREENLAND HONG	0.002%	95.493%
5311	CHEUNG KONG INF	0.002%	95.495%
5312	SAMSUNG CARD	0.002%	95.497%
5313	SANTAM	0.002%	95.499%
5314	TOWER INTL INC	0.002%	95.502%
5315	AIRBOSS OF AMER	0.002%	95.504%
5316	AXIA REAL ESTAT	0.002%	95.506%
5317	TULLETT PREBON	0.002%	95.508%
5318	SANKEN ELECTRIC	0.002%	95.510%
5319	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.512%
5320	LENDINGTREE INC COMMON STOCK USD.01	0.002%	95.514%
5321	KOREA PETROCHEM	0.002%	95.516%
5322	AEON DELIGHT	0.002%	95.519%
5323	PC CONNECTION	0.002%	95.521%
5324	SEMAPA SOC INVE	0.002%	95.523%
5325	SEOUL SEMICONDU	0.002%	95.525%
5326	ASTRAL FOODS	0.002%	95.527%
5327	LAWSON	0.002%	95.529%
5328	TRANSPORT INTL	0.002%	95.531%
5329	RPS GROUP PLC	0.002%	95.533%
5330	ENDEAVOUR SILVE	0.002%	95.536%
5331	NWS HOLDINGS LT	0.002%	95.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	OUTSOURCING INC	0.002%	95.540%
5333	CJ E&M CORPORAT	0.002%	95.542%
5334	JIANGSU EXPRESS	0.002%	95.544%
5335	CAHYA MATA SARA	0.002%	95.546%
5336	KENEDIX RESIDEN	0.002%	95.548%
5337	PARKWAY LIFE RE	0.002%	95.550%
5338	BOC AVIATION LT	0.002%	95.553%
5339	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.555%
5340	SANFILIPPO(JOHN	0.002%	95.557%
5341	FUJITEC CO	0.002%	95.559%
5342	NAN YA PLASTIC	0.002%	95.561%
5343	INTERCONEXION E	0.002%	95.563%
5344	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	95.565%
5345	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.567%
5346	LIECHTENSTEINIS	0.002%	95.569%
5347	ECHO GLOBAL LOG	0.002%	95.571%
5348	ANGLOGOLD LTD	0.002%	95.574%
5349	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.576%
5350	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.578%
5351	SKYFAME REALTY	0.002%	95.580%
5352	AUSTEVOLL SEAFO	0.002%	95.582%
5353	CONTACT ENERGY	0.002%	95.584%
5354	IS DONGSEO CO L	0.002%	95.586%
5355	TONG YANG INDUS	0.002%	95.588%
5356	ZCL COMPOSITES	0.002%	95.590%
5357	IRPC PUBLIC CO	0.002%	95.593%
5358	AOMORI BANK	0.002%	95.595%
5359	RAMIRENT OYJ	0.002%	95.597%
5360	KEISEI ELEC RY	0.002%	95.599%
5361	NICE SYSTEMS	0.002%	95.601%
5362	GETTY PETROLEUM	0.002%	95.603%
5363	ZZZSAN-AI OIL C	0.002%	95.605%
5364	SPEEDWAY MOTORS	0.002%	95.607%
5365	KOMORI CORPORAT	0.002%	95.609%
5366	FRASERS CENTREP	0.002%	95.611%
5367	TELEFONICA BRASIL ADR ADR	0.002%	95.613%
5368	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.616%
5369	ROBINSONS LAND	0.002%	95.618%
5370	BURE INVESTMENT	0.002%	95.620%
5371	FASTIGHETS AB B	0.002%	95.622%
5372	LUYE PHARMA GRO	0.002%	95.624%
5373	PT ANEKA TAMBAN	0.002%	95.626%
5374	MYCRONIC AB	0.002%	95.628%
5375	ADANI ENTERPRIS	0.002%	95.630%
5376	NIPPON DENSETSU	0.002%	95.632%
5377	BARR(A.G.)	0.002%	95.634%
5378	DOMINOS PIZZA E	0.002%	95.636%
5379	GO-AHEAD GROUP	0.002%	95.638%
5380	ADVANCED MICRO	0.002%	95.640%
5381	PALTAC CORP	0.002%	95.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.645%
5383	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.647%
5384	PIONEER CORP JP	0.002%	95.649%
5385	DAH SING BANKIN	0.002%	95.651%
5386	HIGHWEALTH CONS	0.002%	95.653%
5387	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	95.655%
5388	ORION CORP	0.002%	95.657%
5389	AUTOMOTIVE HOLD	0.002%	95.659%
5390	K12 INC COMMON STOCK USD.0001	0.002%	95.661%
5391	INTL METAL SERV	0.002%	95.663%
5392	CT REAL ESTATE	0.002%	95.665%
5393	NEW WAVE GROUP	0.002%	95.667%
5394	MUTHOOT FINANCE	0.002%	95.669%
5395	NEW ORIENTAL ED	0.002%	95.672%
5396	BENI STABILI IT	0.002%	95.674%
5397	JARDINE CYCLE	0.002%	95.676%
5398	PRADA SPA	0.002%	95.678%
5399	FAR EAST INTL B	0.002%	95.680%
5400	FERREXPO PLC	0.002%	95.682%
5401	AUSTRIA TECHNOL	0.002%	95.684%
5402	NS SOLUTIONS CO	0.002%	95.686%
5403	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.688%
5404	LG INDL SYSTEMS	0.002%	95.690%
5405	SOMFY SA	0.002%	95.692%
5406	MOCHIDA PHARM C	0.002%	95.694%
5407	BIZLINK HOLDING	0.002%	95.696%
5408	GETAC TECHNOLOG	0.002%	95.698%
5409	ECLIPX GROUP LT	0.002%	95.700%
5410	KRUK SA	0.002%	95.702%
5411	TEMP HOLDINGS C	0.002%	95.704%
5412	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	95.706%
5413	ALLIED GROUP LT	0.002%	95.708%
5414	OLAM INTERNATIO	0.002%	95.711%
5415	WESTERN AREAS N	0.002%	95.713%
5416	OVS SPA	0.002%	95.715%
5417	AOZORA BANK	0.002%	95.717%
5418	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.719%
5419	ZEE ENTERTAIN E	0.002%	95.721%
5420	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.723%
5421	SAUL CENTERS INC REIT USD.01	0.002%	95.725%
5422	ISHIHARA SANGYO	0.002%	95.727%
5423	CJ O SHOPPING C	0.002%	95.729%
5424	EBOS GROUP LTD	0.002%	95.731%
5425	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.733%
5426	BW OFFSHORE LTD	0.002%	95.735%
5427	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.737%
5428	BT INVESTMENT M	0.002%	95.739%
5429	BHARAT PETROL C	0.002%	95.741%
5430	PERPETUAL TST A	0.002%	95.743%
5431	WD 40 CO COMMON STOCK USD.001	0.002%	95.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	INVESQUE INC	0.002%	95.747%
5433	TOAGOSEI CO LTD	0.002%	95.749%
5434	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	95.751%
5435	CONSORT MEDICAL	0.002%	95.753%
5436	TLG IMMOBILIEN	0.002%	95.755%
5437	TACHI-S CO	0.002%	95.757%
5438	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.759%
5439	HOTA INDUSTRIAL	0.002%	95.761%
5440	ORIFLAME HOLDIN	0.002%	95.763%
5441	MIRAIT HLDG COR	0.002%	95.765%
5442	KATO SANGYO CO	0.002%	95.767%
5443	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.770%
5444	ACTUA CORP COMMON STOCK USD.001	0.002%	95.772%
5445	EXPRESS INC COMMON STOCK	0.002%	95.774%
5446	THAI MILITARY B	0.002%	95.776%
5447	SHINKO ELEC IND	0.002%	95.778%
5448	BELLUNA CO.LTD	0.002%	95.780%
5449	ALS LTD	0.002%	95.782%
5450	LANDING INTL DE	0.002%	95.784%
5451	FORMOSA PETROCH	0.002%	95.786%
5452	NATURA COSMETIC	0.002%	95.788%
5453	RIPLEY CORP SA	0.002%	95.790%
5454	NISSAN SHATAI C	0.002%	95.792%
5455	MONEX GROUP INC	0.002%	95.794%
5456	HEXAWARE TECHNO	0.002%	95.796%
5457	PETRONAS CHEMIC	0.002%	95.798%
5458	NAMPAK LTD.	0.002%	95.800%
5459	SAIZERIYA COMPA	0.002%	95.802%
5460	RECTICEL	0.002%	95.804%
5461	IOOF HOLDINGS L	0.002%	95.806%
5462	MEIDENSHA CORP	0.002%	95.808%
5463	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.810%
5464	JACCS CO	0.002%	95.812%
5465	KITZ CORPORATIO	0.002%	95.814%
5466	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.816%
5467	TRAVELPORT WORL	0.002%	95.818%
5468	FENG HSIN IRON&	0.002%	95.820%
5469	SUDAMERICANA VA	0.002%	95.822%
5470	FOXCONN TECHNOL	0.002%	95.824%
5471	NITTO BOSEKI CO	0.002%	95.826%
5472	IRISO ELECTRONI	0.002%	95.828%
5473	SKYLARK CO LTD	0.002%	95.830%
5474	WUESTENROT & WU	0.002%	95.832%
5475	KARDEX	0.002%	95.834%
5476	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.836%
5477	DIALOG GROUP BH	0.002%	95.838%
5478	ESURE GROUP PLC	0.002%	95.840%
5479	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.842%
5480	YUEN FOONG YU M	0.002%	95.844%
5481	POWERLONG REAL	0.002%	95.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	ARCS CO LTD	0.002%	95.848%
5483	YAMANASHI CHUO	0.002%	95.850%
5484	FELDA GLOBAL VE	0.002%	95.852%
5485	Mobistar SA	0.002%	95.854%
5486	ALGOMA CENTRAL	0.002%	95.856%
5487	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.858%
5488	OKI ELECTRIC IN	0.002%	95.860%
5489	PARAMOUNT BED H	0.002%	95.862%
5490	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.864%
5491	FUTABA CORP	0.002%	95.866%
5492	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	95.868%
5493	CSR CORP	0.002%	95.870%
5494	LUKOIL PJSC- SP	0.002%	95.872%
5495	NIPPON CHEMI-CO	0.002%	95.874%
5496	TAICHUNG	0.002%	95.876%
5497	LEAGOLD MINING	0.002%	95.878%
5498	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.880%
5499	FRASERS LOGISTI	0.002%	95.882%
5500	JB FINANCIAL GR	0.002%	95.884%
5501	NOBIA AB NEW	0.002%	95.886%
5502	ITOCHU TECHNO S	0.002%	95.888%
5503	JGC CORP	0.002%	95.890%
5504	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.892%
5505	ATLANTICA YIELD	0.002%	95.894%
5506	PETS AT HOME GR	0.002%	95.896%
5507	AXCELIS TECHNOL	0.002%	95.898%
5508	PREMIER OIL	0.002%	95.900%
5509	CHINA ORIENTAL	0.002%	95.902%
5510	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.904%
5511	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.906%
5512	NISSHIN STEEL H	0.002%	95.908%
5513	ETERNAL CHEMICA	0.002%	95.909%
5514	NISHIO RENT ALL	0.002%	95.911%
5515	OTSUKA CORP	0.002%	95.913%
5516	CHINA NATIONAL	0.002%	95.915%
5517	MATCH GROUP INC COMMON STOCK USD.001	0.002%	95.917%
5518	RAIN INDUSTRIES	0.002%	95.919%
5519	MICRO-STAR INTL	0.002%	95.921%
5520	JAPAN DISPLAY I	0.002%	95.923%
5521	JUKI CORP	0.002%	95.925%
5522	CROMPTON GREAVE	0.002%	95.927%
5523	VITASOY INTL	0.002%	95.929%
5524	SCHAEFFLER AG P	0.002%	95.931%
5525	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.933%
5526	HUFVUDSTADEN AB	0.002%	95.935%
5527	MARICO LTD	0.002%	95.937%
5528	GREAT WALL ENTE	0.002%	95.939%
5529	TAIWAN FERTILIZ	0.002%	95.941%
5530	KANAMOTO CO LTD	0.002%	95.943%
5531	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	95.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	RAJESH EXPORTS	0.002%	95.947%
5533	AMOREPACIFIC-NE	0.002%	95.949%
5534	EI TOWERS SPA	0.002%	95.951%
5535	CAPITARETAIL CH	0.002%	95.953%
5536	TAG TEGERNSEE I	0.002%	95.955%
5537	UNIFI INC	0.002%	95.957%
5538	TOPCO SCIENTIFI	0.002%	95.959%
5539	FORTUNE R/EST I	0.002%	95.961%
5540	DOMETIC GROUP A	0.002%	95.962%
5541	AK STEEL HOLDIN	0.002%	95.964%
5542	LATECOERE	0.002%	95.966%
5543	SUPALAI PUBLIC	0.002%	95.968%
5544	GLAXOSMITHKLINE	0.002%	95.970%
5545	BANPU PUBLIC CO	0.002%	95.972%
5546	AK HOLDINGS INC	0.002%	95.974%
5547	RPX CORP COMMON STOCK USD.0001	0.002%	95.976%
5548	Alliance Global	0.002%	95.978%
5549	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.980%
5550	CRH MEDICAL COR	0.002%	95.982%
5551	NISHI NIPPON RR	0.002%	95.984%
5552	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.986%
5553	GEAR ENERGY LTD	0.002%	95.988%
5554	PRECINT PRO	0.002%	95.990%
5555	SAGAMI RAILWAY	0.002%	95.992%
5556	KYOKUTO KAIHATS	0.002%	95.994%
5557	FREEMAN FINANCI	0.002%	95.995%
5558	WIHLBORGS FASTI	0.002%	95.997%
5559	BK OF EAST ASIA	0.002%	95.999%
5560	IBJ LEASING CO	0.002%	96.001%
5561	ALTAREA SCA	0.002%	96.003%
5562	TUNG HO STEEL E	0.002%	96.005%
5563	SINGAPORE POST	0.002%	96.007%
5564	BEIJING CAP LAN	0.002%	96.009%
5565	AKER SOLUTIONS	0.002%	96.011%
5566	JINRO LTD	0.002%	96.013%
5567	ALBIOMA	0.002%	96.015%
5568	ALTICE NV CLAS	0.002%	96.017%
5569	NEMETSCHEK AG	0.002%	96.019%
5570	NIHON KOHDEN CO	0.002%	96.021%
5571	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.022%
5572	ARCHROCK INC COMMON STOCK USD.01	0.002%	96.024%
5573	GLOBAL ONE REAL	0.002%	96.026%
5574	GENSCRIPT BIOTE	0.002%	96.028%
5575	IRESS MARKET TE	0.002%	96.030%
5576	E-MART CO. LTD.	0.002%	96.032%
5577	NANYA TECHNOLOG	0.002%	96.034%
5578	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	96.036%
5579	AOKI INTL	0.002%	96.038%
5580	BK ZACHODNI WBK	0.002%	96.040%
5581	HEIWADO CO LTD	0.002%	96.042%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	TAISHO PHARMACE	0.002%	96.043%
5583	ACCELL GROUP	0.002%	96.045%
5584	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.047%
5585	DIVERS RES BHD	0.002%	96.049%
5586	HOPSON DEVELOPM	0.002%	96.051%
5587	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.053%
5588	OMNIA HOLDINGS	0.002%	96.055%
5589	OCLARO INC COMMON STOCK USD.01	0.002%	96.057%
5590	AIA ENGINEERING	0.002%	96.059%
5591	TRANSM ALIANCA	0.002%	96.061%
5592	ULTIMATE	0.002%	96.063%
5593	SLATE OFFICE RE	0.002%	96.064%
5594	TRAKYA CAM SANA	0.002%	96.066%
5595	YODOGAWA STEEL	0.002%	96.068%
5596	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.070%
5597	HARMONY GOLD MN	0.002%	96.072%
5598	INCYTE PHARMACE	0.002%	96.074%
5599	HITACHI MAXELL	0.002%	96.076%
5600	SHOWA CORP	0.002%	96.078%
5601	ZUGER KANTONALB	0.002%	96.080%
5602	KUNGSLEDEN AB N	0.002%	96.082%
5603	BAYWA AG (BAYER	0.002%	96.083%
5604	SAN-A CO LTD	0.002%	96.085%
5605	FLEURY SA	0.002%	96.087%
5606	HUATAI SECURITI	0.002%	96.089%
5607	RUTH'S HOSPITAL	0.002%	96.091%
5608	KIATNAKIN FIN&S	0.002%	96.093%
5609	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	96.095%
5610	SINGAPORE TECH	0.002%	96.097%
5611	BCO ABC BRASIL	0.002%	96.099%
5612	BIM BIRLESIK MA	0.002%	96.101%
5613	ZHEN DING TECHN	0.002%	96.102%
5614	SATO CORP	0.002%	96.104%
5615	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	96.106%
5616	IZUMI CO	0.002%	96.108%
5617	KINTETSU WORLD	0.002%	96.110%
5618	HANJIN KAL CORP	0.002%	96.112%
5619	KADOKAWA DWANGO	0.002%	96.114%
5620	START TODAY CO	0.002%	96.116%
5621	EVENT HOSPITALI	0.002%	96.118%
5622	TISCO FINANCIAL	0.002%	96.119%
5623	TELEFONICA DEUT	0.002%	96.121%
5624	GENWORTH MORTGA	0.002%	96.123%
5625	KAKAKU.COM INC	0.002%	96.125%
5626	CHINA RAILWAY S	0.002%	96.127%
5627	ONESAVINGS BANK	0.002%	96.129%
5628	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.131%
5629	CHICONY ELECTRO	0.002%	96.133%
5630	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.134%
5631	DOOSAN CORP	0.002%	96.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	HERO HONDA	0.002%	96.138%
5633	HUA HONG SEMICO	0.002%	96.140%
5634	HUTCHISON TEL-H	0.002%	96.142%
5635	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.144%
5636	JOLLIBEE FOODS	0.002%	96.146%
5637	NICHI-IKO PHARM	0.002%	96.148%
5638	INDRA SISTEMAS	0.002%	96.149%
5639	TIER REIT INC REIT USD.0001	0.002%	96.151%
5640	INABATA & CO	0.002%	96.153%
5641	ELITE MATERIAL	0.002%	96.155%
5642	ALCONIX CORPORA	0.002%	96.157%
5643	BELLAMY'S AUSTR	0.002%	96.159%
5644	PIOLAX CO	0.002%	96.161%
5645	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	96.162%
5646	CYFROWY POLSAT	0.002%	96.164%
5647	HUBER & SUHNER	0.002%	96.166%
5648	CORETRONICS COR	0.002%	96.168%
5649	CBL & ASSOC PRO	0.002%	96.170%
5650	CIA HERING	0.002%	96.172%
5651	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.174%
5652	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.175%
5653	CHUNGHWA TELECO	0.002%	96.177%
5654	CHINA SHIPPING	0.002%	96.179%
5655	SEMEN GRESIK	0.002%	96.181%
5656	DIGITAL CHINA H	0.002%	96.183%
5657	SKY PERFECT JSA	0.002%	96.185%
5658	MANTRA GROUP LT	0.002%	96.187%
5659	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.188%
5660	MOTOR OIL SA	0.002%	96.190%
5661	RUENTEX DEVELOP	0.002%	96.192%
5662	METALL ZUG AG	0.002%	96.194%
5663	BAVARIAN NORDIC	0.002%	96.196%
5664	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.198%
5665	RETROPHIN INC COMMON STOCK USD.0001	0.002%	96.200%
5666	DAIBIRU CORP	0.002%	96.201%
5667	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.203%
5668	FURUKAWA CO	0.002%	96.205%
5669	LUMINEX CORP COMMON STOCK USD.001	0.002%	96.207%
5670	CA IMMOBILIEN A	0.002%	96.209%
5671	GUNGHO ONLINE E	0.002%	96.211%
5672	METLIFECARE LTD	0.002%	96.212%
5673	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	96.214%
5674	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.002%	96.216%
5675	CYBG PLC	0.002%	96.218%
5676	SINBON ELECTRON	0.002%	96.220%
5677	NOJIMA CORP	0.002%	96.222%
5678	SHUN TAK HLDGS	0.002%	96.223%
5679	REALESTATE.COM.	0.002%	96.225%
5680	JAPAN SECS FINA	0.002%	96.227%
5681	INTERNET INITIA	0.002%	96.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	KABU.COM SECURI	0.002%	96.231%
5683	HONG LEONG CRED	0.002%	96.233%
5684	GROUP COMERCIAL	0.002%	96.234%
5685	MACQUARIE KOREA	0.002%	96.236%
5686	TAIWAN STYRENE	0.002%	96.238%
5687	TASSAL GROUP	0.002%	96.240%
5688	3SBIO INC	0.002%	96.242%
5689	HIKARI TSUSHIN	0.002%	96.244%
5690	MEDY-TOX INC	0.002%	96.245%
5691	BTG PLC	0.002%	96.247%
5692	INDIABULL REAL	0.002%	96.249%
5693	TXC CORPN	0.002%	96.251%
5694	S FOODS INC	0.002%	96.253%
5695	TOOTSIE ROLL IN	0.002%	96.255%
5696	CHENG UEI PRECI	0.002%	96.256%
5697	TOP GLOVE CORP	0.002%	96.258%
5698	HEIWA REAL ESTA	0.002%	96.260%
5699	PACIFIC TEXTILE	0.002%	96.262%
5700	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.264%
5701	LINDAB INTL AB	0.002%	96.265%
5702	GRAMMER AG	0.002%	96.267%
5703	SHIMA SEIKI MFG	0.002%	96.269%
5704	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.271%
5705	POSTE ITALIANE	0.002%	96.273%
5706	HEIWA REAL ESTA	0.002%	96.275%
5707	RHB Capital	0.002%	96.276%
5708	INDAH KIAT PULP	0.002%	96.278%
5709	BANK OF BARODA	0.002%	96.280%
5710	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.282%
5711	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.284%
5712	BORREGAARD ASA	0.002%	96.285%
5713	KYUSHU RAILWAY	0.002%	96.287%
5714	JAPAN AIRPORT T	0.002%	96.289%
5715	TONGDA GROUP HL	0.002%	96.291%
5716	CHINA INTL MARI	0.002%	96.293%
5717	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.294%
5718	LASSILA & TIKAN	0.002%	96.296%
5719	HYSAN DEVELOPME	0.002%	96.298%
5720	EMBOTELLA ANDIN	0.002%	96.300%
5721	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.302%
5722	CEWE COLOR HLDG	0.002%	96.303%
5723	MISC BERHAD	0.002%	96.305%
5724	CIECH SA	0.002%	96.307%
5725	BETSSON AB	0.002%	96.309%
5726	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.311%
5727	BRINKER INTL IN	0.002%	96.312%
5728	DAINICHISEIKA C	0.002%	96.314%
5729	ARCADYAN TECHNO	0.002%	96.316%
5730	RESOLUTE MINING	0.002%	96.318%
5731	KOHNAN SHOJI	0.002%	96.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	EVERLIGHT ELECT	0.002%	96.321%
5733	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.323%
5734	ZENKOKU HOSHO C	0.002%	96.325%
5735	RITEK INC	0.002%	96.327%
5736	S&T AG	0.002%	96.329%
5737	CALLIDUS CAPITA	0.002%	96.330%
5738	PLAZA RETAIL RE	0.002%	96.332%
5739	TATA CHEMICALS	0.002%	96.334%
5740	YAHOO JAPAN COR	0.002%	96.336%
5741	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.338%
5742	SUMITOMO METAL	0.002%	96.339%
5743	HELICAL BAR PLC	0.002%	96.341%
5744	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.343%
5745	CHOW TAI FOOK J	0.002%	96.345%
5746	ELRINGKLINGER	0.002%	96.346%
5747	FIVE PRIME THER	0.002%	96.348%
5748	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	96.350%
5749	YAOKO CO	0.002%	96.352%
5750	ITE GROUP	0.002%	96.354%
5751	KOMBASSAN HOLDI	0.002%	96.355%
5752	RED STAR MACALL	0.002%	96.357%
5753	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.359%
5754	POWER GRID CORP	0.002%	96.361%
5755	PRINCE HOUSING	0.002%	96.363%
5756	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.364%
5757	ZENSHO CO LTD	0.002%	96.366%
5758	SUNDRUG CO LTD	0.002%	96.368%
5759	WORLDPAY INC	0.002%	96.370%
5760	ICHIGO REAL EST	0.002%	96.371%
5761	DAIKYO INC	0.002%	96.373%
5762	MEITEC CORPORAT	0.002%	96.375%
5763	MIGDAL INSURAN	0.002%	96.377%
5764	LUPIN LTD	0.002%	96.378%
5765	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.380%
5766	EZAKI GLICO CO	0.002%	96.382%
5767	HAKUHODO DY HLD	0.002%	96.384%
5768	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.386%
5769	CASHBUILD LTD	0.002%	96.387%
5770	KANSAI PAINT CO	0.002%	96.389%
5771	FUTABA INDUSTRI	0.002%	96.391%
5772	BANCO SANTANDER	0.002%	96.393%
5773	RONSHINE CHINA	0.002%	96.394%
5774	RTL GROUP SA	0.002%	96.396%
5775	LUXOFT HOLDING	0.002%	96.398%
5776	SCHINDLER-HDLG	0.002%	96.400%
5777	TAKARA LEBEN CO	0.002%	96.401%
5778	FUYAO GLASS IND	0.002%	96.403%
5779	RELIANCE POWER	0.002%	96.405%
5780	CHESSWOOD GROUP	0.002%	96.407%
5781	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.408%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	FUSHAN INTL ENE	0.002%	96.410%
5783	PREMIER INVESTM	0.002%	96.412%
5784	ADANI POWER LTD	0.002%	96.414%
5785	JAPFA COMFEED I	0.002%	96.416%
5786	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.417%
5787	BEZEQ ISRAEL TE	0.002%	96.419%
5788	MARCUS CORP	0.002%	96.421%
5789	BUMI ARMADA BER	0.002%	96.423%
5790	BILIA AB	0.002%	96.424%
5791	CHINA HIGH SPEE	0.002%	96.426%
5792	GEMDALE PROPERT	0.002%	96.428%
5793	STEEL AUTHORITY	0.002%	96.430%
5794	ARC LAND SAKAMO	0.002%	96.431%
5795	DEUTSCHE BETEI	0.002%	96.433%
5796	TSI HOLDINGS CO	0.002%	96.435%
5797	VUKILE PROPERTY	0.002%	96.437%
5798	PORTO SEGURO SA	0.002%	96.438%
5799	PILOT CORP (NEW	0.002%	96.440%
5800	HUAKU DEVELOPME	0.002%	96.442%
5801	DNO INTERNATION	0.002%	96.444%
5802	TOSHIBA MACHINE	0.002%	96.445%
5803	KANGWON LAND IN	0.002%	96.447%
5804	GF SECURITIES C	0.002%	96.449%
5805	TV18 BROADCAST	0.002%	96.451%
5806	SAINT MARC HLDG	0.002%	96.452%
5807	ABSOLUTE SOFTWA	0.002%	96.454%
5808	FORHOUSE CORP	0.002%	96.456%
5809	NISSIN ELECTRIC	0.002%	96.457%
5810	SHANGHAI ELECTR	0.002%	96.459%
5811	NSI NV	0.002%	96.461%
5812	FUKUYAMA TRANSP	0.002%	96.463%
5813	NISSIN KOGYO	0.002%	96.464%
5814	YUEXIU REAL ES	0.002%	96.466%
5815	SOHU.COM INC	0.002%	96.468%
5816	TSRC CORP	0.002%	96.470%
5817	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.471%
5818	REFRESCO GROUP	0.002%	96.473%
5819	ZHEJIANG EXPRES	0.002%	96.475%
5820	ENNIS INC COMMON STOCK USD2.5	0.002%	96.477%
5821	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.478%
5822	KOREA EXPRESS C	0.002%	96.480%
5823	SPLUNK INC COMMON STOCK USD.001	0.002%	96.482%
5824	TVS MOTOR CO	0.002%	96.484%
5825	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	96.485%
5826	PAZ CORP SA	0.002%	96.487%
5827	TAV HAVALIMANLA	0.002%	96.489%
5828	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.490%
5829	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.492%
5830	XINJIANG GOLDWI	0.002%	96.494%
5831	MENZIES(JOHN)	0.002%	96.496%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	CONCENTRIC AB	0.002%	96.497%
5833	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.499%
5834	INABA DENKISANG	0.002%	96.501%
5835	MAIDEN HLDGS LT	0.002%	96.503%
5836	ASIA PACIFIC TE	0.002%	96.504%
5837	LG HAUSYS LTD	0.002%	96.506%
5838	BINCK NV	0.002%	96.508%
5839	KOREA ELEC POWE	0.002%	96.509%
5840	ROXGOLD INC	0.002%	96.511%
5841	ENERGY FUELS INC COMMON STOCK	0.002%	96.513%
5842	MARCOPOLO SA	0.002%	96.515%
5843	INTL NICKEL IND	0.002%	96.516%
5844	SINOPEC KANTONS	0.002%	96.518%
5845	QUIMICA Y MINER	0.002%	96.520%
5846	JCU CORP	0.002%	96.521%
5847	CHINA FOOD LTD	0.002%	96.523%
5848	VST HLDGS	0.002%	96.525%
5849	IP GROUP	0.002%	96.527%
5850	REDES ENERGETIC	0.002%	96.528%
5851	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.530%
5852	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.532%
5853	GAMESA CORP TEC	0.002%	96.533%
5854	PLATINUM ASSET	0.002%	96.535%
5855	BENETEAU	0.002%	96.537%
5856	NIPPON SHEET GL	0.002%	96.539%
5857	TOPPAN FORMS	0.002%	96.540%
5858	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.542%
5859	GENMAB A/S	0.002%	96.544%
5860	STRIDES ARCOLAB	0.002%	96.545%
5861	GRUPO AEROPORTU	0.002%	96.547%
5862	EN-JAPAN INC.	0.002%	96.549%
5863	TELEKOM AUSTRIA	0.002%	96.551%
5864	YAMAGATA BANK	0.002%	96.552%
5865	GLOBE TELECOM I	0.002%	96.554%
5866	PEREGRINE HLDGS	0.002%	96.556%
5867	D/S NORDEN	0.002%	96.557%
5868	ADVTECH LTD	0.002%	96.559%
5869	PRESS METAL ALU	0.002%	96.561%
5870	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.562%
5871	CEVA INC COMMON STOCK USD.001	0.002%	96.564%
5872	IWATE(BANK OF)	0.002%	96.566%
5873	CONSTRUCCIONES	0.002%	96.568%
5874	YIRENDAI LTD AD	0.002%	96.569%
5875	DAISHIN SECURIT	0.002%	96.571%
5876	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.573%
5877	NYRSTAR NV	0.002%	96.574%
5878	TAIWAN BUSINESS	0.002%	96.576%
5879	PUNJAB NATIONAL	0.002%	96.578%
5880	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	96.579%
5881	WAKITA & CO	0.002%	96.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.583%
5883	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.585%
5884	SPARKASSEN IMMO	0.002%	96.586%
5885	ST SHINE OPTICA	0.002%	96.588%
5886	G&L BEIJER AB B	0.002%	96.590%
5887	HAMBURGER HAFEN	0.002%	96.591%
5888	TOKYO STEEL MFG	0.002%	96.593%
5889	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.595%
5890	TRENCOR	0.002%	96.596%
5891	JASTRZEBSKA SPO	0.002%	96.598%
5892	CONN S INC COMMON STOCK USD.01	0.002%	96.600%
5893	GRIEG SEAFOOD A	0.002%	96.602%
5894	PUREGOLD PRICE	0.002%	96.603%
5895	OPHIR ENERGY PL	0.002%	96.605%
5896	VEDANTA LTD ADR ADR	0.002%	96.607%
5897	RICARDO	0.002%	96.608%
5898	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.610%
5899	SONDA S.A.	0.002%	96.612%
5900	CHINA MOTOR CO	0.002%	96.613%
5901	FU SHOU YUAN IN	0.002%	96.615%
5902	MUSASHI SEIMITS	0.002%	96.617%
5903	DXP ENTERPRISES	0.002%	96.618%
5904	JVC KENWOOD HLD	0.002%	96.620%
5905	TAEYOUNG ENGINE	0.002%	96.622%
5906	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.623%
5907	MONADELPHOUS GR	0.002%	96.625%
5908	ECOPETROL SA	0.002%	96.627%
5909	MENICON CO LTD	0.002%	96.629%
5910	FORMOSA TAFFETA	0.002%	96.630%
5911	REDINGTON INDIA	0.002%	96.632%
5912	HOSHIZAKI ELECT	0.002%	96.634%
5913	OKINAWA ELEC PO	0.002%	96.635%
5914	CACHE LOGISTICS	0.002%	96.637%
5915	BERTRANDT AG	0.002%	96.639%
5916	GRUMA SA DE CV	0.002%	96.640%
5917	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.642%
5918	AMERICAN RAILCA	0.002%	96.644%
5919	XL AXIATA TBK P	0.002%	96.645%
5920	HANIL CEMENT MF	0.002%	96.647%
5921	GRINDROD LIMITE	0.002%	96.649%
5922	OIL REFINERIES	0.002%	96.650%
5923	MYOB GROUP LTD	0.002%	96.652%
5924	FARADAY TECHNOL	0.002%	96.654%
5925	DAIHO CONSTRUCT	0.002%	96.655%
5926	NISSHINBO IND I	0.002%	96.657%
5927	TED BAKER PLC	0.002%	96.659%
5928	CHINA POWER INT	0.002%	96.660%
5929	SIIX CORPORATIO	0.002%	96.662%
5930	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.664%
5931	OTE(HELLENIC TL	0.002%	96.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	AFG ARBONIA-FOR	0.002%	96.667%
5933	PT BUMI SERPONG	0.002%	96.669%
5934	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.670%
5935	PEMBANGUNAN P	0.002%	96.672%
5936	PACIFIC METALS	0.002%	96.674%
5937	BOLSA MEXICANA	0.002%	96.675%
5938	NORITZ CORP	0.002%	96.677%
5939	TEIKOKU PISTON	0.002%	96.678%
5940	ROYAL CO	0.002%	96.680%
5941	ZAKL AZOT W	0.002%	96.682%
5942	COMMUNITY HEALT	0.002%	96.683%
5943	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.685%
5944	SELECT HARVESTS	0.002%	96.687%
5945	JIAYUAN INTERNA	0.002%	96.688%
5946	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	96.690%
5947	NIPPON VALQUA I	0.002%	96.692%
5948	NEW CHINA LIFE	0.002%	96.693%
5949	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.695%
5950	COSTAIN GROUP P	0.002%	96.697%
5951	IOI CORPORATION	0.002%	96.698%
5952	SUMITOMO DENSET	0.002%	96.700%
5953	FOSTER ELECTRIC	0.002%	96.702%
5954	ZHAOJIN MINING	0.002%	96.703%
5955	TATSUTA ELEC WI	0.002%	96.705%
5956	DONGKUK STEEL M	0.002%	96.707%
5957	SK CHEMICALS CO	0.002%	96.708%
5958	YUNG TAY ENGINE	0.002%	96.710%
5959	CENTRL PLAZA HO	0.002%	96.712%
5960	SINOTRANS SHIPP	0.002%	96.713%
5961	TAKARA STANDARD	0.002%	96.715%
5962	BARRATT DEVEL	0.002%	96.716%
5963	STARHILL GLOBAL	0.002%	96.718%
5964	PUBLICIS GROUPE	0.002%	96.720%
5965	TOEI CO	0.002%	96.721%
5966	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.723%
5967	NSD CO LTD	0.002%	96.725%
5968	STEADFAST GROUP	0.002%	96.726%
5969	STEINHOFF INTER	0.002%	96.728%
5970	SAGE THERAPEUTI	0.002%	96.730%
5971	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.731%
5972	MERSEN SA	0.002%	96.733%
5973	UNITED LABORATO	0.002%	96.735%
5974	SANYO SPEC STEE	0.002%	96.736%
5975	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.738%
5976	ALK-ABELLO A/S	0.002%	96.739%
5977	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.741%
5978	GPO CATALANA OC	0.002%	96.743%
5979	CIA ENERGETICA	0.002%	96.744%
5980	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.746%
5981	ASAHI DIAMOND I	0.002%	96.748%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	PER AARSLEFF A/	0.002%	96.749%
5983	TAYCA CORP	0.002%	96.751%
5984	JAHWA ELECTRONI	0.002%	96.752%
5985	YOKOGAWA BRIDGE	0.002%	96.754%
5986	O/SEAS UNION EN	0.002%	96.756%
5987	BANCO SANTANDER	0.002%	96.757%
5988	ORIOR AG	0.002%	96.759%
5989	VSE CORP COMMON STOCK USD.05	0.002%	96.761%
5990	KUMHO TIRE CO	0.002%	96.762%
5991	TAIWAN MOBILE	0.002%	96.764%
5992	IRISH RESIDENTI	0.002%	96.765%
5993	INDIAN OIL CORP	0.002%	96.767%
5994	OESTERREICHISCH	0.002%	96.769%
5995	EOH HOLDINGS LT	0.002%	96.770%
5996	NIPPON SIGNAL C	0.002%	96.772%
5997	SLC AGRICOLA SA	0.002%	96.774%
5998	CERVUS EQUIPMEN	0.002%	96.775%
5999	CITYCON OYJ	0.002%	96.777%
6000	SOUTH INDIA BAN	0.002%	96.778%
6001	DRAEGERWERK AG	0.002%	96.780%
6002	SUNLIGHT REAL E	0.002%	96.782%
6003	KCE ELECTRONICS	0.002%	96.783%
6004	PURE TECHNOLOGI	0.002%	96.785%
6005	SUMITOMO TITANI	0.002%	96.786%
6006	GORMAN-RUPP CO	0.002%	96.788%
6007	ADVANTECH CO LT	0.002%	96.790%
6008	YANGTZE OPT FIB	0.002%	96.791%
6009	KONINKLIJKE WES	0.002%	96.793%
6010	ARN MONDADORI E	0.002%	96.795%
6011	INARI AMERTRON	0.002%	96.796%
6012	TELEFONICA DE E	0.002%	96.798%
6013	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.799%
6014	ORIENTAL UNION	0.002%	96.801%
6015	CANARA BANK	0.002%	96.803%
6016	FUCHS PETRO AG	0.002%	96.804%
6017	VISTA LAND & LI	0.002%	96.806%
6018	SWIRE PROPRTIE	0.002%	96.807%
6019	MANULIFE US REA	0.002%	96.809%
6020	KOTOBUKI SPIRIT	0.002%	96.811%
6021	CARNIVAL PLC	0.002%	96.812%
6022	IMA(IND MACC AU	0.002%	96.814%
6023	CHEIL WORLDWIDE	0.002%	96.815%
6024	WISTRON NEWEB C	0.002%	96.817%
6025	TAIWAN GLASS	0.002%	96.819%
6026	SYRAH RESOURCES	0.002%	96.820%
6027	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.822%
6028	BLACK DIAMOND G	0.002%	96.823%
6029	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.825%
6030	CEBU AIR INC	0.002%	96.827%
6031	RICOH LEASING	0.002%	96.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	SEMICONDUCTOR M	0.002%	96.830%
6033	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.831%
6034	XCERRA CORP COMMON STOCK USD.05	0.002%	96.833%
6035	GMO INTERNET IN	0.002%	96.835%
6036	DALI FOODS GROU	0.002%	96.836%
6037	KANTO DENKA KOG	0.002%	96.838%
6038	SEED CO LTD/TOK	0.002%	96.839%
6039	UNITED ENERGY G	0.002%	96.841%
6040	HONG LEONG BANK	0.002%	96.842%
6041	KLAB INC	0.002%	96.844%
6042	SODICK CO	0.002%	96.846%
6043	GREENCROSS LTD	0.002%	96.847%
6044	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.849%
6045	EZ TEC EMPREEND	0.002%	96.850%
6046	INDIAN HOTELS	0.002%	96.852%
6047	STATE STREET CORP SR UNSECURED 08/20 2.55	0.002%	96.854%
6048	SIRTEX MEDICAL	0.002%	96.855%
6049	IOI PROPERTIES	0.002%	96.857%
6050	REDEFINE INTERN	0.002%	96.858%
6051	GLOBAL INDEMNIT	0.002%	96.860%
6052	CREDITO EMILIAN	0.002%	96.861%
6053	AMOTECH CO LTD	0.002%	96.863%
6054	RAMCO CEMENTS	0.002%	96.865%
6055	KINGSTON COMM(H	0.002%	96.866%
6056	BCO BILBAO VIZC	0.002%	96.868%
6057	TSURUHA HOLDING	0.002%	96.869%
6058	888 HOLDINGS	0.002%	96.871%
6059	CALIFORNIA AMPL	0.002%	96.872%
6060	TAKUMA CO	0.002%	96.874%
6061	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.876%
6062	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.877%
6063	EPS CO LTD	0.002%	96.879%
6064	ASX LTD	0.002%	96.880%
6065	SWISSQUOTE GP H	0.002%	96.882%
6066	GPO FIN INTERAC	0.002%	96.883%
6067	BML INC	0.002%	96.885%
6068	EVN AG	0.002%	96.887%
6069	D.A. CONSORTIUM	0.002%	96.888%
6070	IMPERIAL METALS	0.002%	96.890%
6071	VAUDOISE ASSURA	0.002%	96.891%
6072	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.893%
6073	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.894%
6074	CHINA MACHINERY	0.002%	96.896%
6075	ITOCHU FUEL COR	0.002%	96.898%
6076	YULON MOTOR	0.002%	96.899%
6077	REED ELSEVIER P	0.002%	96.901%
6078	FUJIMORI KOGYO	0.002%	96.902%
6079	RAISIO YHTYMA O	0.002%	96.904%
6080	LG HOME SHOPPIN	0.002%	96.905%
6081	SUMITOMO WAREHO	0.002%	96.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	DE LA RUE	0.002%	96.908%
6083	HARMONIC DRIVE	0.002%	96.910%
6084	VTG AG	0.002%	96.912%
6085	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.913%
6086	HALLA HOLDINGS	0.002%	96.915%
6087	SUPREMEIndustr	0.002%	96.916%
6088	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.918%
6089	ASR NEDERLAND N	0.002%	96.919%
6090	YANG MING MARIN	0.002%	96.921%
6091	SCHRODERS(NEW)	0.002%	96.923%
6092	GUERBET	0.002%	96.924%
6093	VS INDUSTRY BHD	0.002%	96.926%
6094	SIAMGAS AND PET	0.002%	96.927%
6095	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.929%
6096	ALPEN CO LTD	0.002%	96.930%
6097	AGELLAN COMMERC	0.002%	96.932%
6098	THAI AIRWAYS IN	0.002%	96.933%
6099	JOEL-JERUSALEM	0.002%	96.935%
6100	INTERNATIONAL P	0.002%	96.937%
6101	SIGMA PHARMACEU	0.002%	96.938%
6102	KOREA AEROSPACE	0.002%	96.940%
6103	SUPREME ELECTRO	0.002%	96.941%
6104	CLARKSON(HORACE	0.002%	96.943%
6105	CLAL INSURANCE	0.002%	96.944%
6106	HANSSEM CO	0.002%	96.946%
6107	VILMORIN CLAUSE	0.002%	96.947%
6108	CHINA TELECOM C	0.002%	96.949%
6109	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.950%
6110	ADASTRIA HOLDI	0.002%	96.952%
6111	CONTAINER CORP	0.002%	96.954%
6112	TOHO CO	0.002%	96.955%
6113	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.957%
6114	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.958%
6115	GIORDANO INTL L	0.002%	96.960%
6116	JUROKU BANK	0.002%	96.961%
6117	FIRST RESOURCES	0.002%	96.963%
6118	THERATECHNOLOGI	0.002%	96.964%
6119	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.966%
6120	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.967%
6121	S.A.C.I. FALABE	0.002%	96.969%
6122	INVESTEC PROP F	0.002%	96.971%
6123	MALAYSIAN RES C	0.002%	96.972%
6124	SUNWAY BHD	0.002%	96.974%
6125	BANCO DE CHILE ADR ADR	0.002%	96.975%
6126	SALVATORE FERRA	0.002%	96.977%
6127	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	96.978%
6128	CJ CGV	0.002%	96.980%
6129	UNITIKA	0.002%	96.981%
6130	LUNDIN GOLD INC	0.002%	96.983%
6131	WEST CHINA CEME	0.002%	96.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.986%
6133	BRIGHTOIL PETRO	0.002%	96.987%
6134	MARR SPA	0.002%	96.989%
6135	DENNY S CORP COMMON STOCK USD.01	0.002%	96.990%
6136	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.992%
6137	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.993%
6138	CROMPTON GREAVE	0.002%	96.995%
6139	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.997%
6140	TAMURA CORP	0.002%	96.998%
6141	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	97.000%
6142	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	97.001%
6143	DAISEKI CO LTD	0.002%	97.003%
6144	PACIFIC BASIN S	0.002%	97.004%
6145	AKITA BANK	0.002%	97.006%
6146	INVESTORS REAL ESTATE TRUST REIT	0.002%	97.007%
6147	KOA CORPORATION	0.002%	97.009%
6148	LIPPO KARAWACI	0.002%	97.010%
6149	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	97.012%
6150	INTL CONTAINER	0.002%	97.013%
6151	ELITE ADVANCED	0.002%	97.015%
6152	TOKYOTOKEIBA CO	0.002%	97.016%
6153	WALSIN LIHWA CO	0.002%	97.018%
6154	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	97.019%
6155	SJW GROUP COMMON STOCK USD.001	0.002%	97.021%
6156	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	97.022%
6157	UNISEM (M) BHD	0.002%	97.024%
6158	TENARIS S.A.	0.002%	97.025%
6159	DIAGEO PLC	0.002%	97.027%
6160	ONO PHARMACEUTI	0.002%	97.028%
6161	NORITAKE CO	0.002%	97.030%
6162	KENKO MAYONNAIS	0.002%	97.031%
6163	AMPLIFON SPA NE	0.002%	97.033%
6164	SONIC CORP	0.002%	97.035%
6165	POU SHENG INTL	0.002%	97.036%
6166	SHANGHAI JIN JI	0.002%	97.038%
6167	WALSIN TECHNOLO	0.002%	97.039%
6168	STELLA INTERNAT	0.002%	97.041%
6169	SANYO CHEMICAL	0.002%	97.042%
6170	MAGNESITA REFRA	0.002%	97.044%
6171	ZUMIEZ INC COMMON STOCK	0.002%	97.045%
6172	HONGHUA GROUP L	0.002%	97.047%
6173	NIPPON KOEI CO	0.002%	97.048%
6174	SHOWA SANGYO CO	0.002%	97.050%
6175	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.051%
6176	ELDORADO RESORTS INC COMMON STOCK	0.001%	97.053%
6177	WATERLAND FIN H	0.001%	97.054%
6178	IDBI BANK LTD	0.001%	97.056%
6179	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	97.057%
6180	PROVIDENT FINAN	0.001%	97.059%
6181	PRESS KOGYO CO	0.001%	97.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	PROTECTOR FORSI	0.001%	97.062%
6183	PORT OF TAURANG	0.001%	97.063%
6184	UNITED SUPER MA	0.001%	97.065%
6185	CITIC 1616 HLDG	0.001%	97.066%
6186	SOUTHERN CROSS	0.001%	97.068%
6187	DEVRO	0.001%	97.069%
6188	ANGLO AMERICAN	0.001%	97.071%
6189	BANK PEKAO	0.001%	97.072%
6190	TELEVISION BROA	0.001%	97.073%
6191	HANA TOUR SERVI	0.001%	97.075%
6192	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.001%	97.076%
6193	GURIT HOLDING A	0.001%	97.078%
6194	CMK CORP	0.001%	97.079%
6195	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.081%
6196	YAPI VE KREDI B	0.001%	97.082%
6197	HOGY MEDICAL CO	0.001%	97.084%
6198	DESCENTE LTD.	0.001%	97.085%
6199	AVANZA BANK HOL	0.001%	97.087%
6200	DAEWOO ENGINEER	0.001%	97.088%
6201	DAIKI ALUMINIUM	0.001%	97.090%
6202	HUNG SHENG CONS	0.001%	97.091%
6203	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.001%	97.093%
6204	BPOST SA	0.001%	97.094%
6205	FULLTECH FIBER	0.001%	97.096%
6206	CHEMRING GROUP	0.001%	97.097%
6207	KOSSAN RUBBER I	0.001%	97.099%
6208	MERCURIES LIFE	0.001%	97.100%
6209	WILSON BAYLY HO	0.001%	97.102%
6210	ECOPETROL SA SPONSORED ADR ADR	0.001%	97.103%
6211	KINSUS INTERCON	0.001%	97.105%
6212	ZENRIN CO LTD	0.001%	97.106%
6213	SKS MICROFINANC	0.001%	97.107%
6214	YOROZU CORP	0.001%	97.109%
6215	MELCOR DEVS LTD	0.001%	97.110%
6216	SUMIDA ELECTRIC	0.001%	97.112%
6217	CALIAN GROUP LT	0.001%	97.113%
6218	SITRONIX TECHNO	0.001%	97.115%
6219	SHIKOKU BANK	0.001%	97.116%
6220	BEIJING ENTERPR	0.001%	97.118%
6221	CITIC RESOURCES	0.001%	97.119%
6222	SHINOKEN GROUP	0.001%	97.121%
6223	DELTA ELECTRONI	0.001%	97.122%
6224	GDI PROPERTY GR	0.001%	97.124%
6225	CONSTRUTORA TEN	0.001%	97.125%
6226	TRULY INTL HLDG	0.001%	97.127%
6227	KUALA LUMPUR KE	0.001%	97.128%
6228	HUANENG POWER I	0.001%	97.130%
6229	V TECHNOLOGY	0.001%	97.131%
6230	ESPRIT HOLDINGS	0.001%	97.132%
6231	RALLYE	0.001%	97.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	HEALTHSTREAM INC COMMON STOCK	0.001%	97.135%
6233	NEUROCRINE BIOS	0.001%	97.137%
6234	GRUPO HERDEZ SA	0.001%	97.138%
6235	CANON INC SPONS ADR ADR	0.001%	97.140%
6236	VINA CONCHA Y T	0.001%	97.141%
6237	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.143%
6238	SAO PAU ALPARGA	0.001%	97.144%
6239	NOBINA AB	0.001%	97.146%
6240	NEW SENIOR INVESTMENT GROUP REIT	0.001%	97.147%
6241	PROLOGIS PROPER	0.001%	97.148%
6242	SK NETWORKS CO	0.001%	97.150%
6243	SRF LTD	0.001%	97.151%
6244	HERSHA HOSPITALITY TRUST REIT USD.01	0.001%	97.153%
6245	UPONOR OYJ	0.001%	97.154%
6246	EPSILON ENERGY	0.001%	97.156%
6247	TTY BIPHARM CO	0.001%	97.157%
6248	DEVELOPMENT CRE	0.001%	97.159%
6249	SAPURAKENCANA P	0.001%	97.160%
6250	VECTOR INC	0.001%	97.162%
6251	SSANGYONG CEMEN	0.001%	97.163%
6252	CRYOLIFE INC	0.001%	97.164%
6253	TIBET WATER RES	0.001%	97.166%
6254	GREIF INC CL B COMMON STOCK	0.001%	97.167%
6255	IRB INFRASTRUCT	0.001%	97.169%
6256	MITSUBA CORP	0.001%	97.170%
6257	SYNCMOLD ENTERP	0.001%	97.172%
6258	BUKIT SEMBAWNG	0.001%	97.173%
6259	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.175%
6260	CIR-COMPAGNIE I	0.001%	97.176%
6261	KOREA LINE CORP	0.001%	97.177%
6262	Goldcrest Co.,	0.001%	97.179%
6263	BR MALLS PARTIC	0.001%	97.180%
6264	HOSOKAWA MICRON	0.001%	97.182%
6265	LT GROUP INC	0.001%	97.183%
6266	SKY NETWORK TEL	0.001%	97.185%
6267	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	97.186%
6268	ABOITIZ EQUITY	0.001%	97.187%
6269	NOVOLIPET STEEL	0.001%	97.189%
6270	INVOCARE LTD	0.001%	97.190%
6271	CIA TRANSM ENER	0.001%	97.192%
6272	PHH CORP COMMON STOCK USD.01	0.001%	97.193%
6273	MEYER BURGER TE	0.001%	97.195%
6274	LE NOBLE AGE	0.001%	97.196%
6275	DYDO DRINCO INC	0.001%	97.198%
6276	CAFE DE CORAL H	0.001%	97.199%
6277	TRANSCEND INFOR	0.001%	97.200%
6278	HEADLAM GROUP	0.001%	97.202%
6279	NAKANISHI INC	0.001%	97.203%
6280	FUJI MEDIA HOLD	0.001%	97.205%
6281	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	97.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	MIZUNO CORP	0.001%	97.208%
6283	BANCOLOMBIA SA	0.001%	97.209%
6284	SUNPLUS TECHNOL	0.001%	97.210%
6285	TOPY INDUSTRIES	0.001%	97.212%
6286	EARTH CHEMICAL	0.001%	97.213%
6287	XENCOR INC COMMON STOCK USD.01	0.001%	97.215%
6288	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.216%
6289	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.218%
6290	BANK MUTUAL CORP COMMON STOCK USD.01	0.001%	97.219%
6291	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.220%
6292	NIIT TECHNOLOGI	0.001%	97.222%
6293	MARFRIG GLOBAL	0.001%	97.223%
6294	CONEXIO CORP	0.001%	97.225%
6295	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.226%
6296	PAO DE ACUCAR C	0.001%	97.228%
6297	SHIBUYA KOGYO C	0.001%	97.229%
6298	CIMC ENRIC HOLD	0.001%	97.230%
6299	AMERIGO RESOURC	0.001%	97.232%
6300	ALTERRA POWER C	0.001%	97.233%
6301	IGG INC	0.001%	97.235%
6302	AIXTRON AG	0.001%	97.236%
6303	EUROPCAR GROUPE	0.001%	97.237%
6304	URTHECAST CORP	0.001%	97.239%
6305	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.240%
6306	DALMIA BHARAT L	0.001%	97.242%
6307	AGRITRADE RESOU	0.001%	97.243%
6308	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.245%
6309	SOL MELIA SA	0.001%	97.246%
6310	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.247%
6311	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.001%	97.249%
6312	NISSEI BUILD KO	0.001%	97.250%
6313	BEGA CHEESE LTD	0.001%	97.252%
6314	ASIAN PAINTS LT	0.001%	97.253%
6315	ARDENTEC CORP	0.001%	97.254%
6316	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.256%
6317	CIMIC GROUP LTD	0.001%	97.257%
6318	FLEXIGROUP LIMI	0.001%	97.259%
6319	ARAKAWA CHEMICA	0.001%	97.260%
6320	PRESTIGE ESTATE	0.001%	97.261%
6321	BOJANGLES INC COMMON STOCK USD.01	0.001%	97.263%
6322	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.264%
6323	DEBENHAMS	0.001%	97.266%
6324	MGM CHINA HLDGS	0.001%	97.267%
6325	SHOEI FOODS COR	0.001%	97.268%
6326	WAN HAI LINES	0.001%	97.270%
6327	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.271%
6328	ENERGIAS DO BRA	0.001%	97.273%
6329	CAPITAL SECURIT	0.001%	97.274%
6330	STRABAG SE	0.001%	97.275%
6331	WOWPRIME CORP	0.001%	97.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	SANDEN CORP	0.001%	97.278%
6333	DALRADIAN RESOU	0.001%	97.280%
6334	RETAIL ESTATES	0.001%	97.281%
6335	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.282%
6336	MAGYAR TELEKOM	0.001%	97.284%
6337	SHIBAURA ELECTR	0.001%	97.285%
6338	mitsui FUDOSAN	0.001%	97.287%
6339	EUROPAC PAPELES	0.001%	97.288%
6340	BLUE LABEL TELE	0.001%	97.289%
6341	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.291%
6342	RESTAURANT GROU	0.001%	97.292%
6343	PI INDUSTRIES L	0.001%	97.294%
6344	JOSHIN DENKI CO	0.001%	97.295%
6345	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.296%
6346	GWA GROUP LTD	0.001%	97.298%
6347	MAYR-MELNHOF KA	0.001%	97.299%
6348	ARCELIK AS	0.001%	97.301%
6349	DABUR INDIA LTD	0.001%	97.302%
6350	SANOFI INDIA LT	0.001%	97.303%
6351	XEBIO CO	0.001%	97.305%
6352	SHANGHAI PETROC	0.001%	97.306%
6353	ACER INC	0.001%	97.308%
6354	MOTA ENIGL SGPS	0.001%	97.309%
6355	ESSENTIAL ENERG	0.001%	97.310%
6356	WASKITA KARYA T	0.001%	97.312%
6357	MUhibbah ENGINE	0.001%	97.313%
6358	ZAGG INC COMMON STOCK USD.001	0.001%	97.314%
6359	CONSUN PHARMACE	0.001%	97.316%
6360	SINFONIA TECHNO	0.001%	97.317%
6361	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.319%
6362	KT CORPORATION	0.001%	97.320%
6363	CHINA WATER AFF	0.001%	97.321%
6364	URSTADT BIDDLE	0.001%	97.323%
6365	AUST WORLDWIDE	0.001%	97.324%
6366	GLOBAL BRANDS G	0.001%	97.326%
6367	AMERICAS SILVER	0.001%	97.327%
6368	DEL FRISCOS RES	0.001%	97.328%
6369	SHIKUN & BINUI	0.001%	97.330%
6370	MATAHARI DEPART	0.001%	97.331%
6371	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.332%
6372	MIYAZAKI BANK	0.001%	97.334%
6373	SALA CORPORATIO	0.001%	97.335%
6374	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.337%
6375	VP BANK AG	0.001%	97.338%
6376	OCI MATERIALS C	0.001%	97.339%
6377	COVENANT TRANSP	0.001%	97.341%
6378	UTD COMMUNITY F	0.001%	97.342%
6379	UMS HLDGS LTD	0.001%	97.343%
6380	NANOMETRICS	0.001%	97.345%
6381	MATAS AS	0.001%	97.346%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	KISSEI PHARM CO	0.001%	97.348%
6383	BLOOMBERRY RESO	0.001%	97.349%
6384	CHESNARA PLC	0.001%	97.350%
6385	KIKUCHI CO LTD	0.001%	97.352%
6386	MULTIPLAN EMPRE	0.001%	97.353%
6387	TREDEGAR CORP COMMON STOCK	0.001%	97.354%
6388	GENOMMA LAB INT	0.001%	97.356%
6389	J-OIL MILLS INC	0.001%	97.357%
6390	FINISH LINE INC	0.001%	97.359%
6391	SUMMARECON AGUN	0.001%	97.360%
6392	RENEWABLE ENERG	0.001%	97.361%
6393	DIRTT ENVIRONME	0.001%	97.363%
6394	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.364%
6395	DEXERIALS CORP	0.001%	97.365%
6396	BQE NATL BELGIQ	0.001%	97.367%
6397	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	97.368%
6398	HOKURIKU ELEC P	0.001%	97.369%
6399	HANKYU REIT INC	0.001%	97.371%
6400	KINEPOLIS GROUP	0.001%	97.372%
6401	SEVEN WEST MEDI	0.001%	97.374%
6402	HYUNDAI MIPO DO	0.001%	97.375%
6403	RUENTEX INDUSTR	0.001%	97.376%
6404	QINGDAO PORT IN	0.001%	97.378%
6405	PAX GLOBAL TECH	0.001%	97.379%
6406	GINKO INTERNATI	0.001%	97.380%
6407	NITTO ELECTRIC	0.001%	97.382%
6408	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.383%
6409	USI CORPORATION	0.001%	97.384%
6410	TAINAN SPINNING	0.001%	97.386%
6411	TITAN CEMENT CO	0.001%	97.387%
6412	IMAX CHINA HOLD	0.001%	97.389%
6413	SK GAS	0.001%	97.390%
6414	CHUGOKU MAR PAI	0.001%	97.391%
6415	NEPI ROCKCASTLE	0.001%	97.393%
6416	PSK INC	0.001%	97.394%
6417	DOMAIN HOLDINGS	0.001%	97.395%
6418	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	97.397%
6419	EISAI CO	0.001%	97.398%
6420	CENTRAL GARDEN&	0.001%	97.399%
6421	HESKA CORP	0.001%	97.401%
6422	FUKUSHIMA IND C	0.001%	97.402%
6423	FUKUI BANK	0.001%	97.403%
6424	ISEKI & CO	0.001%	97.405%
6425	POLA ORBIS HLDG	0.001%	97.406%
6426	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.407%
6427	ITALMOBILIARE S	0.001%	97.409%
6428	ELMOS SEMICONDU	0.001%	97.410%
6429	SIME DARBY PLAN	0.001%	97.411%
6430	CASTROL INDIA L	0.001%	97.413%
6431	FUJI KYUKO CO L	0.001%	97.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	BREVILLE GROUP	0.001%	97.416%
6433	KUNG LONG BATTE	0.001%	97.417%
6434	CHAROEN POKPHAN	0.001%	97.418%
6435	TSUKUI CORP	0.001%	97.420%
6436	FUKUDA DENSHI C	0.001%	97.421%
6437	GLENMARK PHARM	0.001%	97.422%
6438	NIPPON PILLAR P	0.001%	97.424%
6439	PAN JIT INTERNA	0.001%	97.425%
6440	CP POKPHAND CO	0.001%	97.426%
6441	ACANDO AB	0.001%	97.428%
6442	GOLDEN EAGLE RE	0.001%	97.429%
6443	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	97.430%
6444	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.432%
6445	EMIRA PROPERTY	0.001%	97.433%
6446	TOM TAILOR HOLD	0.001%	97.434%
6447	TOYO ENG CORP	0.001%	97.436%
6448	HOCHSCHILD MINI	0.001%	97.437%
6449	SOULBRAIN CO LT	0.001%	97.438%
6450	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.440%
6451	YAMAICHI ELECTR	0.001%	97.441%
6452	HAVELLS INDIA L	0.001%	97.442%
6453	ERCROS SA	0.001%	97.444%
6454	MORITA HOLDINGS	0.001%	97.445%
6455	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.446%
6456	INFOMART CORP	0.001%	97.448%
6457	CHANGYOU.COM LTD ADR ADR	0.001%	97.449%
6458	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.450%
6459	PT TIMAH TBK	0.001%	97.452%
6460	BK OF RYUKYUS	0.001%	97.453%
6461	NICE-SYSTEMS LT	0.001%	97.454%
6462	HCI GROUP INC COMMON STOCK	0.001%	97.456%
6463	ILUKA RESOURCES	0.001%	97.457%
6464	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.458%
6465	BANGKOK AIRWAYS	0.001%	97.460%
6466	SANGETSU CO	0.001%	97.461%
6467	PAGE INDUSTRIES	0.001%	97.462%
6468	ELBIT SYSTEMS L	0.001%	97.464%
6469	YOKOHAMA REITO	0.001%	97.465%
6470	SINOFERT HOLDIN	0.001%	97.466%
6471	STELLA CHEMIFA	0.001%	97.468%
6472	NEO-CHINA GROUP	0.001%	97.469%
6473	CHOFU SEISAKUSH	0.001%	97.470%
6474	SAVARIA CORPORA	0.001%	97.472%
6475	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.473%
6476	TAIWAN TEA CORP	0.001%	97.474%
6477	AES TIETE ENERG	0.001%	97.476%
6478	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.477%
6479	SHINDENGEN ELEC	0.001%	97.478%
6480	KENDA RUBBER IN	0.001%	97.479%
6481	HU LANE ASSOCIA	0.001%	97.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	BLACKMORES LTD	0.001%	97.482%
6483	INWIDO AB	0.001%	97.483%
6484	KVAERNER ASA	0.001%	97.485%
6485	ARJO AB	0.001%	97.486%
6486	ALPEK SAB	0.001%	97.487%
6487	JOYFUL HONDA CO	0.001%	97.489%
6488	COMMERCIAL INTE	0.001%	97.490%
6489	TOX FREE SOLUTI	0.001%	97.491%
6490	TAIWAN ACCEPTAN	0.001%	97.493%
6491	NIDEC CORPORATI	0.001%	97.494%
6492	TEKKEN CORP	0.001%	97.495%
6493	BRF SA	0.001%	97.497%
6494	MATSUI SECURITI	0.001%	97.498%
6495	WIZZ AIR HOLDIN	0.001%	97.499%
6496	OIL & NATURAL G	0.001%	97.500%
6497	MIRATI THERAPEU	0.001%	97.502%
6498	RESTAURANT BRAN	0.001%	97.503%
6499	SAMYANG HOLDING	0.001%	97.504%
6500	ICL-ISRAEL CHEM	0.001%	97.506%
6501	KUMIAI CHEM IND	0.001%	97.507%
6502	DEVOTEAM SA	0.001%	97.508%
6503	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.510%
6504	VITTORIA ASSICU	0.001%	97.511%
6505	FRASERS COMMERC	0.001%	97.512%
6506	SCHOUW & CO	0.001%	97.514%
6507	L'OCCITANE INTE	0.001%	97.515%
6508	LIPPO MALLS IN	0.001%	97.516%
6509	MITRA ADIPERKAS	0.001%	97.517%
6510	JIH SUN FINANCI	0.001%	97.519%
6511	GROWTHPOINT PRO	0.001%	97.520%
6512	PRUKSA HOLDING	0.001%	97.521%
6513	BELL AG - REG	0.001%	97.523%
6514	SK SECURITIES C	0.001%	97.524%
6515	STOCK SPIRITS G	0.001%	97.525%
6516	UKC HOLDINGS CO	0.001%	97.527%
6517	HAMAMATSU PHOTO	0.001%	97.528%
6518	XTEP INTERNATIO	0.001%	97.529%
6519	KONGSBERG AUTOM	0.001%	97.530%
6520	TOSEI CORP	0.001%	97.532%
6521	PLAYA HOTELS &	0.001%	97.533%
6522	CHROMA ATE INC	0.001%	97.534%
6523	C C LAND HOLDIN	0.001%	97.536%
6524	KPJ HEALTHCARE	0.001%	97.537%
6525	GLOW ENERGY	0.001%	97.538%
6526	SANSHIN ELECTRO	0.001%	97.540%
6527	J TRUST CO. LTD	0.001%	97.541%
6528	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.542%
6529	EMPEROR INTL HL	0.001%	97.543%
6530	VESTEL ELECTRON	0.001%	97.545%
6531	BANGKOK EXPRESS	0.001%	97.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	QOL CO LTD	0.001%	97.547%
6533	HANWHA SECS	0.001%	97.549%
6534	CASETEK HOLDING	0.001%	97.550%
6535	SPIRENT COMMUNI	0.001%	97.551%
6536	KONOIKE TRANSP	0.001%	97.552%
6537	AVEX GROUP HOLD	0.001%	97.554%
6538	LEES PHARMACEUT	0.001%	97.555%
6539	COGOBUY GROUP	0.001%	97.556%
6540	DAESANG CORP	0.001%	97.558%
6541	VESUVIUS PLC	0.001%	97.559%
6542	INFRATIL LTD	0.001%	97.560%
6543	TANSEISHA CO	0.001%	97.561%
6544	TRONC INC COMMON STOCK USD.01	0.001%	97.563%
6545	SRA HOLDINGS IN	0.001%	97.564%
6546	NOEVIR HOLDINGS	0.001%	97.565%
6547	PARQUE ARAUCO S	0.001%	97.567%
6548	GREEN CROSS HLD	0.001%	97.568%
6549	ATEN INTERNATIO	0.001%	97.569%
6550	CENT PATTANA PU	0.001%	97.570%
6551	ACACIA MINING	0.001%	97.572%
6552	BKW ENERGIE AG	0.001%	97.573%
6553	NORWEGIAN AIR S	0.001%	97.574%
6554	TORII PHARM CO	0.001%	97.576%
6555	DOUTOR NICHIRE	0.001%	97.577%
6556	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.578%
6557	CHUBU SHIRYO CO	0.001%	97.579%
6558	ROCK FIELD CO	0.001%	97.581%
6559	CUTERA INC COMMON STOCK USD.001	0.001%	97.582%
6560	HAYNES INTL INC	0.001%	97.583%
6561	HUONS CO LTD	0.001%	97.585%
6562	MARCO POLO DEV	0.001%	97.586%
6563	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.587%
6564	MAINSTREET EQUI	0.001%	97.588%
6565	TV ASAHI CORP	0.001%	97.590%
6566	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.591%
6567	ONE HOSPITALITY	0.001%	97.592%
6568	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	97.593%
6569	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.595%
6570	PIAGGIO	0.001%	97.596%
6571	1ST PHILIPPINE	0.001%	97.597%
6572	SUPER-SOL	0.001%	97.599%
6573	OBIC	0.001%	97.600%
6574	RANDON SA IMPL	0.001%	97.601%
6575	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.602%
6576	SCHRODER REAL E	0.001%	97.604%
6577	DMCI HLDGS INC	0.001%	97.605%
6578	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.606%
6579	HIQ INTERNATIONAL	0.001%	97.607%
6580	NATIONAL STORAG	0.001%	97.609%
6581	DR.CI:LABO CO L	0.001%	97.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	HIBISCUS PETROL	0.001%	97.611%
6583	INDIAN BANK	0.001%	97.613%
6584	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.614%
6585	ESPEC CORP	0.001%	97.615%
6586	PRESTIGE INTERN	0.001%	97.616%
6587	AVON PRODUCTS I	0.001%	97.618%
6588	VILLEROY & BOCH	0.001%	97.619%
6589	HC INTERNATIONA	0.001%	97.620%
6590	TPI POLENE PCL	0.001%	97.621%
6591	POLYTEC HOLDING	0.001%	97.623%
6592	SINTOKOGIO	0.001%	97.624%
6593	GREENTOWN SERVI	0.001%	97.625%
6594	S&T MOTIV CO LT	0.001%	97.626%
6595	FBD HLDGS	0.001%	97.628%
6596	LIVZON PHARMACE	0.001%	97.629%
6597	IDFC BANK LTD	0.001%	97.630%
6598	VITAL HEALTHCAR	0.001%	97.631%
6599	BURSA MALAYSIA	0.001%	97.633%
6600	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.634%
6601	DAIKYONISHIKAWA	0.001%	97.635%
6602	THULE GROUP AB/	0.001%	97.636%
6603	YAMABIKO CORP	0.001%	97.638%
6604	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.639%
6605	EASY BIO INC	0.001%	97.640%
6606	CARBONITE INC COMMON STOCK USD.01	0.001%	97.641%
6607	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.643%
6608	SUN FRONTIER FU	0.001%	97.644%
6609	TORSTAR CORP CL	0.001%	97.645%
6610	TENARIS S.A.	0.001%	97.646%
6611	GLOBANT SA	0.001%	97.648%
6612	CLEANAWAY CO LT	0.001%	97.649%
6613	MEDIA NUSANTARA	0.001%	97.650%
6614	NTT URBAN DEVEL	0.001%	97.651%
6615	TOCALO CO LTD	0.001%	97.653%
6616	SODA SANAYII	0.001%	97.654%
6617	INFRASTRUCTURE	0.001%	97.655%
6618	DATA COMMUNICAT	0.001%	97.656%
6619	DONG-A ST CO LT	0.001%	97.658%
6620	INDOCEMENT TUNG	0.001%	97.659%
6621	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.660%
6622	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	97.661%
6623	RECHI PRECISION	0.001%	97.663%
6624	HK ELECTRIC INV	0.001%	97.664%
6625	AMTRAN TECHNOLO	0.001%	97.665%
6626	BK OF NAGOYA	0.001%	97.666%
6627	VECTURA GROUP	0.001%	97.668%
6628	FRANK'S INTERNA	0.001%	97.669%
6629	COAL INDIA LTD	0.001%	97.670%
6630	OKAMOTO INDUSTR	0.001%	97.671%
6631	AI HOLDINGS COR	0.001%	97.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	ARGOSY PROPERTY	0.001%	97.674%
6633	WYNN MACAU LTD	0.001%	97.675%
6634	NAVITAS LTD	0.001%	97.676%
6635	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.678%
6636	SEAH STEEL	0.001%	97.679%
6637	IMMOBILIARE GRA	0.001%	97.680%
6638	ANGANG NEW STEE	0.001%	97.681%
6639	COLOWIDE CO LTD	0.001%	97.683%
6640	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.684%
6641	DAH CHONG HONG	0.001%	97.685%
6642	MARUDAI FOOD CO	0.001%	97.686%
6643	CARD FACTORY PL	0.001%	97.687%
6644	ACCORDIA GOLF T	0.001%	97.689%
6645	NIPPON DENKO CO	0.001%	97.690%
6646	HYUNDAI ELEVATO	0.001%	97.691%
6647	BANGKOK LAND PC	0.001%	97.692%
6648	OSSTEM IMPLANT	0.001%	97.694%
6649	HAMAKYOREX CO L	0.001%	97.695%
6650	TURKCELL ILETIS	0.001%	97.696%
6651	SIERRA BANCORP COMMON STOCK	0.001%	97.697%
6652	AICHI STEEL WOR	0.001%	97.699%
6653	ZEHNDER GROUP A	0.001%	97.700%
6654	GRANITE OIL COR	0.001%	97.701%
6655	SAVENCIA SA	0.001%	97.702%
6656	CHINA MOLYBDENU	0.001%	97.703%
6657	INFRAESTRUCTURA	0.001%	97.705%
6658	TON YI CORP	0.001%	97.706%
6659	LIFESTYLE INTER	0.001%	97.707%
6660	MIZUHO FINL GP	0.001%	97.708%
6661	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.710%
6662	TOWA PHARM CO L	0.001%	97.711%
6663	ASAHI CO LTD	0.001%	97.712%
6664	SHIKOKU CHEMICA	0.001%	97.713%
6665	CHINA ZHEGTONG	0.001%	97.714%
6666	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.716%
6667	PROPERTY FOR IN	0.001%	97.717%
6668	YELLOW HAT LTD.	0.001%	97.718%
6669	TI FINANCIAL HO	0.001%	97.719%
6670	SURTECO SE	0.001%	97.721%
6671	EUGENE CORP	0.001%	97.722%
6672	BANK OF PHILIPP	0.001%	97.723%
6673	AUSTRALIAN PHAR	0.001%	97.724%
6674	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.725%
6675	PRECIOUS SHIPPI	0.001%	97.727%
6676	AEKYUNG PETROCH	0.001%	97.728%
6677	TORRENT PHARM	0.001%	97.729%
6678	HARASHIN CO LTD	0.001%	97.730%
6679	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.732%
6680	TOYO CONSTRUCTI	0.001%	97.733%
6681	FAMOUS BRANDS L	0.001%	97.734%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	GOL LINHAS AERE	0.001%	97.735%
6683	SKISTAR AB	0.001%	97.736%
6684	VT HOLDINGS CO	0.001%	97.738%
6685	AICHI BANK	0.001%	97.739%
6686	CARL ZEISS MEDI	0.001%	97.740%
6687	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.741%
6688	TAIYO INK MFG C	0.001%	97.743%
6689	STEF-TFE NEW	0.001%	97.744%
6690	CULP INC COMMON STOCK USD.05	0.001%	97.745%
6691	TAIHEI DENGYO	0.001%	97.746%
6692	CEMENTIR S.p.A.	0.001%	97.747%
6693	KYOKUYO CO LTD	0.001%	97.749%
6694	EAGLE INDUSTRY	0.001%	97.750%
6695	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.751%
6696	FIAT CHRYSLER A	0.001%	97.752%
6697	CREDIT CORP GRO	0.001%	97.753%
6698	AEON FANTASY CO	0.001%	97.755%
6699	SANSIRI PUBLIC	0.001%	97.756%
6700	HANON SYSTEMS	0.001%	97.757%
6701	AGRANA BETEILIG	0.001%	97.758%
6702	ADITYA BIRLA FA	0.001%	97.759%
6703	MARUWA CO LTD	0.001%	97.761%
6704	CEMEX LATAM HLD	0.001%	97.762%
6705	CHAROEN POK PHA	0.001%	97.763%
6706	MERMAID MARINE	0.001%	97.764%
6707	OBEROI REALTY L	0.001%	97.765%
6708	TECO ELEC&MACHI	0.001%	97.767%
6709	PHOTO-ME INTERN	0.001%	97.768%
6710	BARNES & NOBLE	0.001%	97.769%
6711	OSAKI ELECTRIC	0.001%	97.770%
6712	FINANCIAL PRODU	0.001%	97.771%
6713	MASTERLINK SECS	0.001%	97.773%
6714	FANTASIA HOLDIN	0.001%	97.774%
6715	BEIJER ALMA AB	0.001%	97.775%
6716	CHINA MAPLE LEA	0.001%	97.776%
6717	JAIPRAKASH ASSO	0.001%	97.777%
6718	DAIDO METAL CO	0.001%	97.779%
6719	SOILBUILD BUSIN	0.001%	97.780%
6720	OPAP SA	0.001%	97.781%
6721	SMARTONE TELECO	0.001%	97.782%
6722	GREATVIEW ASEPT	0.001%	97.783%
6723	VZ HOLDING AG	0.001%	97.785%
6724	RAITO KOGYO CO	0.001%	97.786%
6725	STABILUS SA	0.001%	97.787%
6726	WARABEYA NICHII	0.001%	97.788%
6727	DANIELI & CO CO	0.001%	97.789%
6728	MITSUBOSHI BELT	0.001%	97.791%
6729	DAKTRONICS INC COMMON STOCK	0.001%	97.792%
6730	CIA SANEAMENTO	0.001%	97.793%
6731	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	MINOR INTERNATI	0.001%	97.795%
6733	HEARTLAND NEW Z	0.001%	97.797%
6734	ARATA CORP	0.001%	97.798%
6735	FILINVEST LAND	0.001%	97.799%
6736	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.800%
6737	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	97.801%
6738	WISDOM MARINE L	0.001%	97.802%
6739	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.804%
6740	SIIC ENVIRONMEN	0.001%	97.805%
6741	VETROPACK HOLDI	0.001%	97.806%
6742	HKR INTL LTD	0.001%	97.807%
6743	LEYOU TECHNOLOG	0.001%	97.808%
6744	FOCALTECH SYSTE	0.001%	97.810%
6745	BIOTEST AG	0.001%	97.811%
6746	SANKI ENGINEERI	0.001%	97.812%
6747	TOWA BANK	0.001%	97.813%
6748	PHILIPS LIGHTIN	0.001%	97.814%
6749	KT SKYLIFE CO L	0.001%	97.816%
6750	MOTHERSON SUMI	0.001%	97.817%
6751	FIRST REIT	0.001%	97.818%
6752	COROMANDEL INTL	0.001%	97.819%
6753	CT ENVIRONMENTA	0.001%	97.820%
6754	CADILA HEALTHCA	0.001%	97.821%
6755	GCL NEW ENERGY	0.001%	97.823%
6756	CORP MOCTEZUMA	0.001%	97.824%
6757	DISCO CORPORATI	0.001%	97.825%
6758	SUESS MICRO TEC	0.001%	97.826%
6759	COLOPL INC	0.001%	97.827%
6760	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.829%
6761	FRASERS HOSPITA	0.001%	97.830%
6762	SANOMA OYJ	0.001%	97.831%
6763	HOKUETSU BANK	0.001%	97.832%
6764	REPLY SPA	0.001%	97.833%
6765	GRUPO SIMEC S.A	0.001%	97.834%
6766	BANK OF CHONGQI	0.001%	97.836%
6767	TIKKURILA OY	0.001%	97.837%
6768	BACHEM HLD AG-B	0.001%	97.838%
6769	GP STRATEGIES C	0.001%	97.839%
6770	AMERICAN PUBLIC	0.001%	97.840%
6771	TRUE NORTH COMM	0.001%	97.841%
6772	HIGH ARCTIC ENE	0.001%	97.843%
6773	AOI ELECTRONICS	0.001%	97.844%
6774	TONG YANG INV B	0.001%	97.845%
6775	ZERIA PHARMACEU	0.001%	97.846%
6776	SHIZUOKAGAS CO	0.001%	97.847%
6777	VOSSLOH AG	0.001%	97.848%
6778	FACC AG	0.001%	97.850%
6779	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.851%
6780	PASONA GROUP IN	0.001%	97.852%
6781	SIGURD MICROELE	0.001%	97.853%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SMI HOLDINGS GR	0.001%	97.854%
6783	KARDEMIR KARABU	0.001%	97.855%
6784	STANDARD LIFE I	0.001%	97.857%
6785	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.858%
6786	GEMTEK TECHNOLO	0.001%	97.859%
6787	IBASE TECHNOLOG	0.001%	97.860%
6788	HYUNDAI DS,OLD	0.001%	97.861%
6789	AMSTERDAM COMMO	0.001%	97.862%
6790	YOUNGWON CORP	0.001%	97.864%
6791	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.865%
6792	SHUTTLE INC	0.001%	97.866%
6793	NATIONAL THERMA	0.001%	97.867%
6794	LING SEN PRECIS	0.001%	97.868%
6795	PHISON ELECTRON	0.001%	97.869%
6796	TECHTARGET COMMON STOCK USD.001	0.001%	97.871%
6797	NEXEN TIRE CORP	0.001%	97.872%
6798	HOTEL SHILLA	0.001%	97.873%
6799	VALID SOLUCOES	0.001%	97.874%
6800	XING AG	0.001%	97.875%
6801	ARROW GLOBAL GR	0.001%	97.876%
6802	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.878%
6803	SAETA YIELD SA	0.001%	97.879%
6804	SCSK CORPORATIO	0.001%	97.880%
6805	PREMIER FOODS	0.001%	97.881%
6806	GLOBAL POWER SY	0.001%	97.882%
6807	BELC CO LTD	0.001%	97.883%
6808	BUNKA SHUTTER C	0.001%	97.884%
6809	XO GROUP INC COMMON STOCK USD.01	0.001%	97.886%
6810	DAIICHI KIGENSO	0.001%	97.887%
6811	VERITIV CORP COMMON STOCK USD.01	0.001%	97.888%
6812	WCT HOLDINGS BH	0.001%	97.889%
6813	HI-LEX CORP	0.001%	97.890%
6814	AVEO GROUP	0.001%	97.891%
6815	SCHOELLER BLECK	0.001%	97.893%
6816	DONGFANG ELECT	0.001%	97.894%
6817	METRO PACIFIC I	0.001%	97.895%
6818	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.896%
6819	TEJON RANCH CO	0.001%	97.897%
6820	FAR EAST DEPT	0.001%	97.898%
6821	METALLURGICAL C	0.001%	97.899%
6822	Y G-1	0.001%	97.901%
6823	PARIS ORLEANS S	0.001%	97.902%
6824	GUANGSHEN RAILW	0.001%	97.903%
6825	GLOBAL MEDIACOM	0.001%	97.904%
6826	ICHIYOSHI SECS	0.001%	97.905%
6827	HONGKONG&SHANG	0.001%	97.906%
6828	KOKUYO CO	0.001%	97.907%
6829	MGI COUTIER	0.001%	97.909%
6830	GLADSTONE COMME	0.001%	97.910%
6831	NEWALTA INC	0.001%	97.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	MCMILLAN SHAKES	0.001%	97.912%
6833	BANDO CHEMICAL	0.001%	97.913%
6834	IRON BRIDGE RES	0.001%	97.914%
6835	BORAL LIMITED	0.001%	97.915%
6836	OCEAN YIELD ASA	0.001%	97.917%
6837	STARHUB LIMITED	0.001%	97.918%
6838	QL RESOURCES BH	0.001%	97.919%
6839	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.920%
6840	ORIENT CORP	0.001%	97.921%
6841	YUASA TRADING C	0.001%	97.922%
6842	RIKEN CORP	0.001%	97.923%
6843	TAIWAN COGENERA	0.001%	97.924%
6844	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.926%
6845	PC JEWELLER LIM	0.001%	97.927%
6846	HANSON INTL TBK	0.001%	97.928%
6847	METROPOLITAN BA	0.001%	97.929%
6848	KRBL LTD	0.001%	97.930%
6849	PRESSANCE CORPO	0.001%	97.931%
6850	SEMIRARA MINING	0.001%	97.932%
6851	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.934%
6852	COMPAGNIE DES A	0.001%	97.935%
6853	ASANUMA CORP	0.001%	97.936%
6854	TALK TALK TELEC	0.001%	97.937%
6855	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.938%
6856	SCHMOLZ+BICKENB	0.001%	97.939%
6857	RHONE-KLINIKUM	0.001%	97.940%
6858	E CL SA	0.001%	97.941%
6859	PETRON CORP	0.001%	97.943%
6860	EIS ECZACIBASI	0.001%	97.944%
6861	PHOENIX HLDGS L	0.001%	97.945%
6862	MICHINOKU BANK	0.001%	97.946%
6863	LANDEC CORP	0.001%	97.947%
6864	CHINA OVERSEAS	0.001%	97.948%
6865	EL PUERTO DE LI	0.001%	97.949%
6866	ROBERT WALTERS	0.001%	97.950%
6867	MIQUEL Y COSTAS	0.001%	97.952%
6868	SP SETIA	0.001%	97.953%
6869	MAH SING GROUP	0.001%	97.954%
6870	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.955%
6871	SPEEDCAST INTL	0.001%	97.956%
6872	ASTRA AGRO LEST	0.001%	97.957%
6873	PETRA DIAMONDS	0.001%	97.958%
6874	SAS AB	0.001%	97.959%
6875	JINDAL SAW LTD	0.001%	97.961%
6876	UNILEVER INDONE	0.001%	97.962%
6877	TOYO KOHAN CO	0.001%	97.963%
6878	TSUGAMI CORP	0.001%	97.964%
6879	NIPPON YUSOKI C	0.001%	97.965%
6880	AUSTRALIAN AGRI	0.001%	97.966%
6881	GL EVENTS	0.001%	97.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	LAI SUN DEVELOP	0.001%	97.968%
6883	TURKIYE SINAI K	0.001%	97.970%
6884	ALONY HETZ	0.001%	97.971%
6885	AIMS AMP CAPITA	0.001%	97.972%
6886	LI NING CO. LTD	0.001%	97.973%
6887	METRO AG	0.001%	97.974%
6888	SAKATA INX CORP	0.001%	97.975%
6889	HAILIANG EDUCAT	0.001%	97.976%
6890	H&R GMBH & CO K	0.001%	97.977%
6891	MAJOR CINEPLEX	0.001%	97.978%
6892	KOREA KOLMAR CO	0.001%	97.980%
6893	ZOJIRUSHI CORP	0.001%	97.981%
6894	PETRONAS DAGANG	0.001%	97.982%
6895	FRASERS CENTREP	0.001%	97.983%
6896	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.984%
6897	FERROLIGAS FERB	0.001%	97.985%
6898	YASUNAGA CORP	0.001%	97.986%
6899	CLARION CO	0.001%	97.987%
6900	BRITISH AMERICA	0.001%	97.988%
6901	NISSIN CORP	0.001%	97.990%
6902	SHIN ZU SHING C	0.001%	97.991%
6903	ARB CORP LTD	0.001%	97.992%
6904	YUMESHIN HOLDIN	0.001%	97.993%
6905	SKANSKA AB	0.001%	97.994%
6906	CHINA SHENGMU O	0.001%	97.995%
6907	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.996%
6908	MATSUYA FOODS C	0.001%	97.997%
6909	GLORIA MATERIAL	0.001%	97.998%
6910	MESA LABORATORIES INC COMMON STOCK	0.001%	98.000%
6911	RORZE CORP	0.001%	98.001%
6912	YIEH PHUI ENTS	0.001%	98.002%
6913	FUSO CHEMICAL C	0.001%	98.003%
6914	MITSUBISHI STEE	0.001%	98.004%
6915	ANGLO PACIFIC G	0.001%	98.005%
6916	SEIKAGAKU CORP	0.001%	98.006%
6917	SBS HOLDINGS IN	0.001%	98.007%
6918	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.008%
6919	TALGO SA	0.001%	98.009%
6920	TOWA CORP	0.001%	98.011%
6921	JAPARA HEALTHCA	0.001%	98.012%
6922	KESKO OYJ	0.001%	98.013%
6923	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.014%
6924	QAD INC A COMMON STOCK	0.001%	98.015%
6925	HOKKAIDO ELEC P	0.001%	98.016%
6926	EHIME BANK	0.001%	98.017%
6927	MODEC INC	0.001%	98.018%
6928	HURCO COMPANIES INC COMMON STOCK	0.001%	98.019%
6929	ASSOCD INTL HOT	0.001%	98.020%
6930	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.021%
6931	GODREJ CONSUMER	0.001%	98.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	ARROWHEAD PROR	0.001%	98.024%
6933	WASHTEC AG	0.001%	98.025%
6934	PHOENIX MECANO	0.001%	98.026%
6935	HUNTER DOUGLAS	0.001%	98.027%
6936	ECLAT TEXTILE C	0.001%	98.028%
6937	STS SEMICONDUCT	0.001%	98.029%
6938	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.030%
6939	SYSTEX CORPORAT	0.001%	98.031%
6940	ACE HARDWARE IN	0.001%	98.032%
6941	EVEN CONSTRUCTO	0.001%	98.033%
6942	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.035%
6943	QGEP PARTICIPAC	0.001%	98.036%
6944	VIRTUS HEALTH L	0.001%	98.037%
6945	KUDELSKI S.A.	0.001%	98.038%
6946	O-NET COMMUNICA	0.001%	98.039%
6947	HIMART CO LTD	0.001%	98.040%
6948	ADVANCED WIRELE	0.001%	98.041%
6949	CONCORD NEW ENE	0.001%	98.042%
6950	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.043%
6951	SIA REIT INC	0.001%	98.044%
6952	JASA MARGA	0.001%	98.045%
6953	VEIDEKKE ASA	0.001%	98.047%
6954	BANGKOK DUSIT M	0.001%	98.048%
6955	RADICO KHAITAN	0.001%	98.049%
6956	CVC BRASIL OP A	0.001%	98.050%
6957	MIRAMAR HTEL &	0.001%	98.051%
6958	INPHI CORP COMMON STOCK	0.001%	98.052%
6959	CENTURIA INDUST	0.001%	98.053%
6960	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.054%
6961	TAEKWANG IND CO	0.001%	98.055%
6962	TOHO TITANIUM C	0.001%	98.056%
6963	LOOKERS PLC	0.001%	98.057%
6964	RAMAYANA LESTAR	0.001%	98.058%
6965	RENEAS ELECTRO	0.001%	98.059%
6966	NIPPON KINZOKU	0.001%	98.061%
6967	NICHII GAKKAN C	0.001%	98.062%
6968	ZUG ESTATES HLD	0.001%	98.063%
6969	HOOKER FURNITURE CORP COMMON STOCK	0.001%	98.064%
6970	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	98.065%
6971	FUKUDA CORP	0.001%	98.066%
6972	51JOB INC ADR ADR USD.0001	0.001%	98.067%
6973	VECTRUS INC COMMON STOCK USD.01	0.001%	98.068%
6974	DATANG INTL POW	0.001%	98.069%
6975	AKASTOR ASA	0.001%	98.070%
6976	COCA-COLA FEMSA	0.001%	98.071%
6977	DIC ASSET AG	0.001%	98.072%
6978	AISAN INDUSTRY	0.001%	98.073%
6979	SAF-HOLLAND SA	0.001%	98.075%
6980	BRUNEL INTL	0.001%	98.076%
6981	NESTLE INDIA	0.001%	98.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	AKKA TECHNOLOGI	0.001%	98.078%
6983	COLTENE HOLDI	0.001%	98.079%
6984	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.080%
6985	FIDEA HOLDINGS	0.001%	98.081%
6986	MEDCO ENERGI IN	0.001%	98.082%
6987	TECNICAS REUNID	0.001%	98.083%
6988	COLBUN S.A.	0.001%	98.084%
6989	MOUNT GIBSON IR	0.001%	98.085%
6990	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.086%
6991	UNID CO LTD	0.001%	98.087%
6992	ENERGISA SA	0.001%	98.088%
6993	BERJAYA CORPORA	0.001%	98.089%
6994	ECO WORLD DEVL	0.001%	98.091%
6995	ROAD KING INFRA	0.001%	98.092%
6996	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.093%
6997	BRODRENE HARTMA	0.001%	98.094%
6998	SHANDONG CHENMI	0.001%	98.095%
6999	ASAHI HOLDINGS	0.001%	98.096%
7000	ARITZIA INC	0.001%	98.097%
7001	HOCHDORF HOLDIN	0.001%	98.098%
7002	Q TECHNOLOGY GR	0.001%	98.099%
7003	KOREA GAS CORP	0.001%	98.100%
7004	WESTERN ENERGY	0.001%	98.101%
7005	QUALITAS CONTOL	0.001%	98.102%
7006	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.103%
7007	CLEVO	0.001%	98.104%
7008	TEXHONG TEXTILE	0.001%	98.105%
7009	HO BEE INVESTME	0.001%	98.106%
7010	NITTETSU MINING	0.001%	98.108%
7011	ORION CORP	0.001%	98.109%
7012	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	98.110%
7013	KASAI KOGYO CO	0.001%	98.111%
7014	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.112%
7015	TIANJIN PORT DE	0.001%	98.113%
7016	MITANI CORP	0.001%	98.114%
7017	UNIPAR UNIAO DE	0.001%	98.115%
7018	GROUPE CRIT	0.001%	98.116%
7019	UNITECH PRINTED	0.001%	98.117%
7020	SHINKONG SYNTHI	0.001%	98.118%
7021	GRAPE KING INC	0.001%	98.119%
7022	YICHANG HEC CHA	0.001%	98.120%
7023	MEKONOMEN AB	0.001%	98.121%
7024	UEM SUNRISE BHD	0.001%	98.122%
7025	NORDIC SEMICOND	0.001%	98.123%
7026	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.124%
7027	TECHNICOLOR	0.001%	98.125%
7028	CLEARWATER SEAF	0.001%	98.127%
7029	YAKULT HONSHA C	0.001%	98.128%
7030	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.129%
7031	SOL SPA	0.001%	98.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	MCJ CO LTD	0.001%	98.131%
7033	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.132%
7034	SENX ENERGY LT	0.001%	98.133%
7035	HOWA MACHINERY	0.001%	98.134%
7036	ST BARBARA MINE	0.001%	98.135%
7037	BK OF SAGA	0.001%	98.136%
7038	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.137%
7039	SWECO AB	0.001%	98.138%
7040	ENERCHINA HOLDI	0.001%	98.139%
7041	CHINA METAL PRO	0.001%	98.140%
7042	CAWACHI LTD	0.001%	98.141%
7043	ADCOCK INGRAM H	0.001%	98.142%
7044	G.U.D. HOLDINGS	0.001%	98.143%
7045	CORP COMERCI SA	0.001%	98.144%
7046	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.145%
7047	PTT PUBLIC COMP	0.001%	98.146%
7048	ALIANSCE SHOPPI	0.001%	98.147%
7049	HAKDEX AB	0.001%	98.148%
7050	NAUTILUS GROUP	0.001%	98.149%
7051	FORMULA SYST(19	0.001%	98.151%
7052	TRINITY MIRROR	0.001%	98.152%
7053	KIKKOMAN CORP	0.001%	98.153%
7054	PROSPERITY REIT	0.001%	98.154%
7055	LEXTAR ELECTRON	0.001%	98.155%
7056	KINIK CO	0.001%	98.156%
7057	CIA SANEAMENTO	0.001%	98.157%
7058	SINGAPORE FINAN	0.001%	98.158%
7059	ACCESS CO LTD	0.001%	98.159%
7060	OPTO TECH CORPN	0.001%	98.160%
7061	TOKAI RUBBER IN	0.001%	98.161%
7062	TSUBAKI NAKASHI	0.001%	98.162%
7063	AEROSPACE INDUS	0.001%	98.163%
7064	CHINA OIL & GAS	0.001%	98.164%
7065	SALMAR ASA	0.001%	98.165%
7066	CORP INMOBILIAR	0.001%	98.166%
7067	LPP SA	0.001%	98.167%
7068	SRI TRANG AGRO	0.001%	98.168%
7069	KARNATAKA BANK	0.001%	98.169%
7070	KALBE FARMA	0.001%	98.170%
7071	TT ELECTRONICS	0.001%	98.171%
7072	TEAM INC	0.001%	98.172%
7073	SHOEI CO LTD	0.001%	98.173%
7074	AJANTA PHARMA	0.001%	98.174%
7075	EREX CO LTD	0.001%	98.175%
7076	GLOBERIDE INC	0.001%	98.176%
7077	SIGDO KOPPERS S	0.001%	98.177%
7078	TIAN GE INTERAC	0.001%	98.178%
7079	AXT INC COMMON STOCK USD.001	0.001%	98.180%
7080	SAIBU GAS CO	0.001%	98.181%
7081	5N PLUS INC.	0.001%	98.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	SUMITOMO SEIKA	0.001%	98.183%
7083	CONTINENTAL HLD	0.001%	98.184%
7084	SAKAI CHEMICAL	0.001%	98.185%
7085	SCHWEITER TECH	0.001%	98.186%
7086	BTB REAL ESTATE	0.001%	98.187%
7087	ODFJELL DRILLIN	0.001%	98.188%
7088	CAMBIAN GROUP P	0.001%	98.189%
7089	FORD OTOSAN	0.001%	98.190%
7090	FUJIBO HOLDINGS	0.001%	98.191%
7091	ASKUL	0.001%	98.192%
7092	SPH REIT	0.001%	98.193%
7093	ANANDA DEVELOPM	0.001%	98.194%
7094	KARUR VYSYA BAN	0.001%	98.195%
7095	ROKKO BUTTER CO	0.001%	98.196%
7096	COSTAMARE INC	0.001%	98.197%
7097	GPO AEROPORTUAR	0.001%	98.198%
7098	BW LPG LTD	0.001%	98.199%
7099	EUROMONEY INST	0.001%	98.200%
7100	CHAOWEI POWER H	0.001%	98.201%
7101	CAPITAL&REG PRO	0.001%	98.202%
7102	FUJICCO CO	0.001%	98.203%
7103	DIP CORPORATION	0.001%	98.204%
7104	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.205%
7105	ATUL LTD	0.001%	98.206%
7106	BROWN (N) GROUP	0.001%	98.207%
7107	CHUNGHWA PRECIS	0.001%	98.208%
7108	DAEWOO SECURITI	0.001%	98.209%
7109	AP THAILAND PCL	0.001%	98.210%
7110	MAX CO	0.001%	98.211%
7111	WISETECH GLOBAL	0.001%	98.212%
7112	BANK JABAR BANT	0.001%	98.213%
7113	SL CORP	0.001%	98.214%
7114	WIJAYA KARYA	0.001%	98.215%
7115	YAMAZEN CORPORA	0.001%	98.216%
7116	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	98.217%
7117	GUOCOLAND LTD	0.001%	98.218%
7118	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.219%
7119	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.220%
7120	BURSON GROUP LT	0.001%	98.221%
7121	CERVECERIAS UNI	0.001%	98.222%
7122	GINTECH ENERGY	0.001%	98.223%
7123	GREATEK ELECTRO	0.001%	98.224%
7124	MARUWA UNYU	0.001%	98.225%
7125	SANY HEAVY EQUI	0.001%	98.226%
7126	TEKFEN HOLDING	0.001%	98.227%
7127	CIA DE DIST INT	0.001%	98.228%
7128	NAMESON	0.001%	98.229%
7129	KYOKUTO BOEKI K	0.001%	98.230%
7130	ELITE SEMICONDU	0.001%	98.231%
7131	HUNG POO CONSTR	0.001%	98.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	TA CHEN STAINLE	0.001%	98.233%
7133	GMR INFRASTRUCT	0.001%	98.234%
7134	TV TOKYO HLDG C	0.001%	98.235%
7135	SAKAI MOVING SE	0.001%	98.236%
7136	TIME DOTCOM BHD	0.001%	98.237%
7137	PULSE SEISMIC	0.001%	98.238%
7138	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.239%
7139	BIESSE	0.001%	98.240%
7140	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.241%
7141	SOLOR A/S	0.001%	98.242%
7142	KPIT TECHNOLOGI	0.001%	98.243%
7143	INDUSTR L FIN(IF	0.001%	98.244%
7144	MEGACHIPS CORP	0.001%	98.245%
7145	DYNAPACK INTL T	0.001%	98.246%
7146	UNION BNK OF IN	0.001%	98.247%
7147	SONG WON IND	0.001%	98.248%
7148	SAGA PLC	0.001%	98.249%
7149	CLAS OHLSON AB	0.001%	98.250%
7150	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.251%
7151	ROBINSONS RETAI	0.001%	98.252%
7152	DIGI INTL INC	0.001%	98.253%
7153	MIKUNI CORP	0.001%	98.254%
7154	DELTA DUNIA PET	0.001%	98.255%
7155	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.256%
7156	MALAYSIA BUILD	0.001%	98.257%
7157	WELCIA HOLDINGS	0.001%	98.258%
7158	HAP SENG CONSOL	0.001%	98.259%
7159	HANWA CO	0.001%	98.260%
7160	ACOM CO	0.001%	98.261%
7161	ELECTRA	0.001%	98.262%
7162	GMO PAYMENT GAT	0.001%	98.263%
7163	PP LONDON SUMAT	0.001%	98.264%
7164	METALS X LTD	0.001%	98.265%
7165	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.266%
7166	CELLCOM ISRAEL	0.001%	98.267%
7167	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.268%
7168	AUSTAL LTD	0.001%	98.269%
7169	GAMEHOST INC	0.001%	98.270%
7170	TAKASAGO INTL C	0.001%	98.271%
7171	BIOGAIA AB	0.001%	98.272%
7172	SUN HUNG KAI CO	0.001%	98.273%
7173	DELEK GROUP	0.001%	98.274%
7174	JAPAN PULP & PA	0.001%	98.275%
7175	GOLDSUN DEV/CON	0.001%	98.276%
7176	CCC SA	0.001%	98.277%
7177	mitsui SOKO CO	0.001%	98.278%
7178	BORUSSIA DORTMU	0.001%	98.279%
7179	TOKAI CORP/GIFU	0.001%	98.280%
7180	ASCENTIAL PLC	0.001%	98.281%
7181	T-GAIA CORP	0.001%	98.282%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	HARMONIC INC	0.001%	98.283%
7183	NOVA MEASURING	0.001%	98.284%
7184	AKTIA BANK OYJ	0.001%	98.285%
7185	BANKINTER SA	0.001%	98.286%
7186	NONG SHIM CO	0.001%	98.287%
7187	IBERDROLA SA RT	0.001%	98.288%
7188	BRUNELLO CUCINE	0.001%	98.289%
7189	BES ENGINEERING	0.001%	98.290%
7190	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.291%
7191	HIBIYA ENGINEER	0.001%	98.292%
7192	NETUREN CO	0.001%	98.293%
7193	SAMYANG CORP	0.001%	98.294%
7194	ADVA AG	0.001%	98.295%
7195	THAI VEGETABLE	0.001%	98.296%
7196	SEASPAN CORP	0.001%	98.297%
7197	CHINA SHINEWAY	0.001%	98.298%
7198	HOTAI MOTOR CO	0.001%	98.299%
7199	NATIONAL GRID P	0.001%	98.300%
7200	CREDITO REAL SA	0.001%	98.301%
7201	TOTETSU KOGYO C	0.001%	98.302%
7202	UNIVERSAL MEDIC	0.001%	98.303%
7203	DORIAN LPG LTD	0.001%	98.304%
7204	RYOSHOKU LTD	0.001%	98.305%
7205	GRUPO CEMENTOS	0.001%	98.306%
7206	CALBEE INC	0.001%	98.307%
7207	SMS CO LTD	0.001%	98.307%
7208	NISHIMATSUYA CH	0.001%	98.308%
7209	UMW OIL & GAS C	0.001%	98.309%
7210	ALTIUM LTD	0.001%	98.310%
7211	XXL ASA	0.001%	98.311%
7212	FIRST MINING GO	0.001%	98.312%
7213	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.313%
7214	SUPERBLOCK PCL	0.001%	98.314%
7215	VAISALA	0.001%	98.315%
7216	TOLI CORP	0.001%	98.316%
7217	XINGDA INTERNAT	0.001%	98.317%
7218	MONTEA SCA	0.001%	98.318%
7219	AGUAS ANDINAS S	0.001%	98.319%
7220	RAYMOND LTD	0.001%	98.320%
7221	HI SUN TECH CHI	0.001%	98.321%
7222	VITROLIFE AB	0.001%	98.322%
7223	ASSET MANAGERS	0.001%	98.323%
7224	SANTOS BRASIL P	0.001%	98.324%
7225	TAIFLEX SCIENTI	0.001%	98.325%
7226	SCATEC SOLAR AS	0.001%	98.326%
7227	ATEAM INC	0.001%	98.327%
7228	E-COMMODITIES H	0.001%	98.328%
7229	GREAT EASTERN H	0.001%	98.329%
7230	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.330%
7231	ADANI TRANSMISS	0.001%	98.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.332%
7233	SHANGHAI DASHEN	0.001%	98.333%
7234	MCBRIDE PLC	0.001%	98.334%
7235	U-MING MARINE	0.001%	98.335%
7236	STAR MICRONICS	0.001%	98.336%
7237	COWEN INC COMMON STOCK USD.01	0.001%	98.336%
7238	LINX SA	0.001%	98.337%
7239	KYOEI STEEL LTD	0.001%	98.338%
7240	KURABO INDUSTRI	0.001%	98.339%
7241	GRUPO ARGOS S.A	0.001%	98.340%
7242	MANILA ELECTRIC	0.001%	98.341%
7243	LOTTE CONFECT	0.001%	98.342%
7244	WEBJET LTD	0.001%	98.343%
7245	NICE INFORMATIO	0.001%	98.344%
7246	WELSPUN INDIA L	0.001%	98.345%
7247	SEAH BESTEEL CO	0.001%	98.346%
7248	UNIBAIL-RODAMCO	0.001%	98.347%
7249	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.348%
7250	HORNBACH BAUMAR	0.001%	98.349%
7251	PCHOME ONLINE I	0.001%	98.350%
7252	MAGNITOGORS-SPO	0.001%	98.351%
7253	CENTURY TEXT &	0.001%	98.352%
7254	KP TISSUE INC	0.001%	98.353%
7255	KYUNG DONG	0.001%	98.354%
7256	ADVAN CO LTD	0.001%	98.355%
7257	TSUKISHIMA KIKA	0.001%	98.356%
7258	KH NEOCHEM CO L	0.001%	98.356%
7259	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.357%
7260	HANDSOME CORP	0.001%	98.358%
7261	OITA BANK	0.001%	98.359%
7262	HIRATA TECHNICA	0.001%	98.360%
7263	PIERRE & VACANC	0.001%	98.361%
7264	MULTIPLUS SA	0.001%	98.362%
7265	GEOX S.P.A.	0.001%	98.363%
7266	EIGHTEENTH BANK	0.001%	98.364%
7267	NAMURA SHIPBUIL	0.001%	98.365%
7268	BENEFIT ONE INC	0.001%	98.366%
7269	UOA DEVELOPMENT	0.001%	98.367%
7270	SAMTY CO.LTD.	0.001%	98.368%
7271	KRESNA	0.001%	98.369%
7272	PANDA GREEN ENE	0.001%	98.370%
7273	I.T LIMITED	0.001%	98.371%
7274	PANIN FINANCIAL	0.001%	98.372%
7275	DAIRY FARM INTL	0.001%	98.373%
7276	LC CORP S.A.	0.001%	98.374%
7277	HEINEKEN MALAYS	0.001%	98.374%
7278	FAR EAST HOSPIT	0.001%	98.375%
7279	WEYCO GROUP INC	0.001%	98.376%
7280	CHONG HONG CONS	0.001%	98.377%
7281	MOTECH INDUSTRI	0.001%	98.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	IMAGICA ROBOT H	0.001%	98.379%
7283	ECORODOVIAS INF	0.001%	98.380%
7284	NETIA SA	0.001%	98.381%
7285	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.382%
7286	IPCA LABORATORI	0.001%	98.383%
7287	ORIOLA-KD CORP	0.001%	98.384%
7288	COOPER ENERGY L	0.001%	98.385%
7289	PUMA AG	0.001%	98.386%
7290	COMMUNISIS PLC	0.001%	98.387%
7291	SA SA INTL HLDG	0.001%	98.388%
7292	IMVESCOR RESTAU	0.001%	98.389%
7293	NIPPON THOMPSON	0.001%	98.390%
7294	CHAUN-CHOUNG TE	0.001%	98.390%
7295	BROOKFIELD REAL	0.001%	98.391%
7296	INTERNATIONAL M	0.001%	98.392%
7297	NVE CORP	0.001%	98.393%
7298	JSP CORP	0.001%	98.394%
7299	SUNSHINE 10	0.001%	98.395%
7300	DAITO PHARM	0.001%	98.396%
7301	MOUNTAIN PROVIN	0.001%	98.397%
7302	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.398%
7303	YOMIURI LAND CO	0.001%	98.399%
7304	PRESIDENT SECS	0.001%	98.400%
7305	ALPHA & OMEGA S	0.001%	98.401%
7306	SPCG	0.001%	98.402%
7307	CMC MAGNETICS C	0.001%	98.403%
7308	MORGAN SINDALL	0.001%	98.404%
7309	KAMEI CORP	0.001%	98.404%
7310	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.405%
7311	BOIRON	0.001%	98.406%
7312	PKP CARGO SA	0.001%	98.407%
7313	YOSHINOYA D&C C	0.001%	98.408%
7314	YURTEC CORPORAT	0.001%	98.409%
7315	ENAV SPA	0.001%	98.410%
7316	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.411%
7317	TOWNGAS CHINA C	0.001%	98.412%
7318	STAGECOACH GROU	0.001%	98.413%
7319	TOYO KANETSU KK	0.001%	98.414%
7320	CALIX INC COMMON STOCK	0.001%	98.415%
7321	FUJI CO(TOKYO)	0.001%	98.416%
7322	CSI PROPERTIES	0.001%	98.417%
7323	GENESIS ENERGY	0.001%	98.418%
7324	DUNI AB	0.001%	98.418%
7325	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.419%
7326	ALTRI SGPS S.A.	0.001%	98.420%
7327	SYNERGIE	0.001%	98.421%
7328	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.422%
7329	MK ELECTRON	0.001%	98.423%
7330	CHUGAI PHARM CO	0.001%	98.424%
7331	GERDAU SA	0.001%	98.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	CHOLAMANDALAM I	0.001%	98.426%
7333	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.427%
7334	HOKUTO CORP	0.001%	98.428%
7335	UNITED SPIRITS	0.001%	98.429%
7336	HOUSING DEVELOP	0.001%	98.430%
7337	COSAN LOGISTICA	0.001%	98.430%
7338	SCANDI STANDARD	0.001%	98.431%
7339	ALUPAR INVEST S	0.001%	98.432%
7340	MELISRON LTD	0.001%	98.433%
7341	CHINA SINGYES S	0.001%	98.434%
7342	SHINKO SHOJI CO	0.001%	98.435%
7343	BWX LTD	0.001%	98.436%
7344	AFFICHAGE HOLDI	0.001%	98.437%
7345	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.438%
7346	PARCO CO	0.001%	98.439%
7347	LIVART CO LTD	0.001%	98.440%
7348	DOGAN HOLDINGS	0.001%	98.441%
7349	BANCO DAVIVIEND	0.001%	98.442%
7350	FINOLEX CABLES	0.001%	98.442%
7351	TRANS COSMOS	0.001%	98.443%
7352	BELLEVUE GROUP	0.001%	98.444%
7353	QUALITY HOUSES	0.001%	98.445%
7354	NIHON NOHYAKU	0.001%	98.446%
7355	MPACT LIMITED	0.001%	98.447%
7356	RCF	0.001%	98.448%
7357	DEA CAPITAL SPA	0.001%	98.449%
7358	LINK AND MOTIVA	0.001%	98.450%
7359	ASCENDAS HOSPIT	0.001%	98.451%
7360	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.452%
7361	TUNG THIH ELECT	0.001%	98.452%
7362	IRISH CONTINENT	0.001%	98.453%
7363	CRAFT BREWERS A	0.001%	98.454%
7364	DAIWA INDUSTRIE	0.001%	98.455%
7365	ORACLE CORP JAP	0.001%	98.456%
7366	DAI NIPPON TORY	0.001%	98.457%
7367	GPO DE INVERSIO	0.001%	98.458%
7368	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.459%
7369	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.460%
7370	DAI-DAN CO	0.001%	98.461%
7371	TEIKOKU SEN-I C	0.001%	98.462%
7372	STOBART GROUP L	0.001%	98.462%
7373	ROLAND DG CORP	0.001%	98.463%
7374	INGENIA COMMUNI	0.001%	98.464%
7375	ADHI KARYA PERS	0.001%	98.465%
7376	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.466%
7377	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.467%
7378	CENTRAL CHINA R	0.001%	98.468%
7379	SINARMAS LAND	0.001%	98.469%
7380	HOCHIKI CORPORA	0.001%	98.470%
7381	HANSOL PAPER CO	0.001%	98.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	DAEWOONG CO LTD	0.001%	98.472%
7383	CHINA LILANG LT	0.001%	98.472%
7384	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.473%
7385	CEDAR WOODS PRO	0.001%	98.474%
7386	SOLIUM CAPITAL	0.001%	98.475%
7387	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.476%
7388	FURUKAWA BATTER	0.001%	98.477%
7389	ENPLAS CORP	0.001%	98.478%
7390	ORANGE POLSKA	0.001%	98.479%
7391	PETRON MALAYSIA	0.001%	98.480%
7392	CGN MEIYA POWER	0.001%	98.481%
7393	PROCTOR&GAMBLE	0.001%	98.481%
7394	DAI-ICHI SEIKO	0.001%	98.482%
7395	UNIDEN CORP	0.001%	98.483%
7396	RYOYO ELECTRO C	0.001%	98.484%
7397	STHREE	0.001%	98.485%
7398	NAMCHOW CHEMICA	0.001%	98.486%
7399	STAR ASIAN INVE	0.001%	98.487%
7400	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.488%
7401	METRO HOLDINGS	0.001%	98.489%
7402	SUN PHARMACEUTI	0.001%	98.490%
7403	SUNGWOO HITECH	0.001%	98.490%
7404	SURUGA CO LTD	0.001%	98.491%
7405	DIVI'S LABORATO	0.001%	98.492%
7406	TAI CHEUNG HLDG	0.001%	98.493%
7407	MENORA MIVTACHI	0.001%	98.494%
7408	GREAT LAKES DRE	0.001%	98.495%
7409	CHINA AIRCRAFT	0.001%	98.496%
7410	SK TELECOM ADR	0.001%	98.497%
7411	WOCKHARDT LIMIT	0.001%	98.498%
7412	FORUS S.A.	0.001%	98.499%
7413	KENON HLDGS LTD	0.001%	98.499%
7414	SEA HOLDINGS LT	0.001%	98.500%
7415	TECHNOLOGY ONE	0.001%	98.501%
7416	FREIGHTWAYS LTD	0.001%	98.502%
7417	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.503%
7418	CHUDENKO CORP	0.001%	98.504%
7419	SHINKO PLANTECH	0.001%	98.505%
7420	KOREA CIRCUIT C	0.001%	98.506%
7421	KOWLOON DEVMT	0.001%	98.507%
7422	TYC BROTHER IND	0.001%	98.507%
7423	AXACTOR AB	0.001%	98.508%
7424	D-LINK	0.001%	98.509%
7425	KONISHI CO LTD	0.001%	98.510%
7426	BHARTI INFRATEL	0.001%	98.511%
7427	ORACLE FIN SERV	0.001%	98.512%
7428	CMBC CAPITAL HO	0.001%	98.513%
7429	DEVELOPMENT SEC	0.001%	98.514%
7430	TORIDOLL CORPOR	0.001%	98.515%
7431	ACTRON TECHNOLO	0.001%	98.515%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.516%
7433	SIPEF(PLANT FIN	0.001%	98.517%
7434	UNITED INTL ENT	0.001%	98.518%
7435	GUANGZHOU PHARM	0.001%	98.519%
7436	XIABUXIABU CATE	0.001%	98.520%
7437	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.521%
7438	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.522%
7439	OOHIMEDIA LTD	0.001%	98.523%
7440	KATAKURA INDS	0.001%	98.523%
7441	TRANCOM CO, LTD	0.001%	98.524%
7442	SAWIT SUMBERMAS	0.001%	98.525%
7443	SOGEFI	0.001%	98.526%
7444	DIGNITY PLC	0.001%	98.527%
7445	FRONTLINE LTD/B	0.001%	98.528%
7446	LOTTE NON-LIFE	0.001%	98.529%
7447	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.530%
7448	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.531%
7449	BAUER AG	0.001%	98.531%
7450	PARTRON CO LTD	0.001%	98.532%
7451	ZHONG AN REAL E	0.001%	98.533%
7452	PARTNER COMMUNI	0.001%	98.534%
7453	HANWHA NON-LIFE	0.001%	98.535%
7454	TOMSON GROUP	0.001%	98.536%
7455	TOURISM HOLDING	0.001%	98.537%
7456	WINMARK CORP COMMON STOCK	0.001%	98.538%
7457	EMPRESA NACIONA	0.001%	98.538%
7458	M&A CAPITAL PAR	0.001%	98.539%
7459	NIPPON ROAD CO	0.001%	98.540%
7460	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.541%
7461	PAN INTL INDL	0.001%	98.542%
7462	OSJB HOLDINGS C	0.001%	98.543%
7463	WILH. WILHELMSE	0.001%	98.544%
7464	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.545%
7465	BETER BED HOLD	0.001%	98.545%
7466	OKUMURA CORP	0.001%	98.546%
7467	FRENCKEN GROUP	0.001%	98.547%
7468	GRUPO INDUSTRIA	0.001%	98.548%
7469	LIFE CORPORATIO	0.001%	98.549%
7470	HODOGAYA CHEMIC	0.001%	98.550%
7471	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.551%
7472	MUNKSJO OYJ	0.001%	98.552%
7473	INVESTORS CLOUD	0.001%	98.553%
7474	NAMYANG DAIRY P	0.001%	98.553%
7475	CHINA SHANSHUI	0.001%	98.554%
7476	CHINA SUNTIEN G	0.001%	98.555%
7477	HYUNDAI ROTEM C	0.001%	98.556%
7478	RANK GROUP PLC	0.001%	98.557%
7479	ORDINA NV	0.001%	98.558%
7480	CARNIVAL GROUP	0.001%	98.559%
7481	CORFICOLOMBIANA	0.001%	98.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	GREE INC	0.001%	98.560%
7483	F-TECH INC	0.001%	98.561%
7484	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.562%
7485	CTCI CORP	0.001%	98.563%
7486	MERITZ FINANCIA	0.001%	98.564%
7487	DONGWONIndustr	0.001%	98.565%
7488	THE NISSHIN OIL	0.001%	98.566%
7489	UNIVERSAL CEMEN	0.001%	98.566%
7490	REGAL HOTELS IN	0.001%	98.567%
7491	AUSNUTRIA DAIRY	0.001%	98.568%
7492	RELIANCE ENERGY	0.001%	98.569%
7493	SUNDARAM FINANC	0.001%	98.570%
7494	TICON INDUSTRIA	0.001%	98.571%
7495	DASSAULT SYSTEM	0.001%	98.572%
7496	WILH WILHELMESEN	0.001%	98.573%
7497	REDCO PROPRTIE	0.001%	98.573%
7498	GALAXY RESOURCE	0.001%	98.574%
7499	POLYPLEX THAILA	0.001%	98.575%
7500	RHEON AUTO MACH	0.001%	98.576%
7501	XIAMEN INTL POR	0.001%	98.577%
7502	INTOPS CO	0.001%	98.578%
7503	WHITESTONE REIT REIT USD.001	0.001%	98.579%
7504	BULTEN AB	0.001%	98.579%
7505	MITSUI HOME CO	0.001%	98.580%
7506	ORASCOM DEVELOP	0.001%	98.581%
7507	COMPANHIA DE GA	0.001%	98.582%
7508	MIMASU SEMICOND	0.001%	98.583%
7509	HISAKA WORKS LT	0.001%	98.584%
7510	MAN SE	0.001%	98.585%
7511	SIMMTECH CO LTD	0.001%	98.585%
7512	CATHEDRAL ENERG	0.001%	98.586%
7513	B&B TOOLS AB	0.001%	98.587%
7514	QAO GAZPROM	0.001%	98.588%
7515	DONG-A SOCIO	0.001%	98.589%
7516	TONGYANG LIFE I	0.001%	98.590%
7517	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.591%
7518	RELIANCE CAPITA	0.001%	98.591%
7519	TENMA CORPORATI	0.001%	98.592%
7520	SEKISUI JUSHI C	0.001%	98.593%
7521	PHILIPPINE NATL	0.001%	98.594%
7522	TYMAN PLC	0.001%	98.595%
7523	SADBHAV ENGINEE	0.001%	98.596%
7524	KURA CORPORATIO	0.001%	98.597%
7525	PETRONAS GAS	0.001%	98.597%
7526	CORPORATE TRAVE	0.001%	98.598%
7527	CONCENTRADORA	0.001%	98.599%
7528	CAMBRIDGE INDUS	0.001%	98.600%
7529	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.601%
7530	HARTALEGA HOLDI	0.001%	98.602%
7531	CHINESE ESTATES	0.001%	98.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.603%
7533	ALPIQ HOLDING A	0.001%	98.604%
7534	DAEHAN FLOUR MI	0.001%	98.605%
7535	DAEDUCK GDS	0.001%	98.606%
7536	VITAL KSK HOLDI	0.001%	98.607%
7537	MAIRE TECNIMONT	0.001%	98.608%
7538	ALTEK CORP	0.001%	98.609%
7539	DHT HOLDINGS IN	0.001%	98.609%
7540	NRW HOLDINGS LT	0.001%	98.610%
7541	BASTIDE LE CONF	0.001%	98.611%
7542	MOMENTUM GROUP	0.001%	98.612%
7543	KEPPEL INFRASTR	0.001%	98.613%
7544	GNCO	0.001%	98.614%
7545	TAIWAN SECOM	0.001%	98.614%
7546	CNA GR PHAR	0.001%	98.615%
7547	ZALANDO SE	0.001%	98.616%
7548	ONE LIBERTY PRO	0.001%	98.617%
7549	CITIZENS INC COMMON STOCK	0.001%	98.618%
7550	GOODBABY INTERN	0.001%	98.619%
7551	SFA ENGINEERING	0.001%	98.620%
7552	ACETO CORP COMMON STOCK USD.01	0.001%	98.620%
7553	GOLD CIRCUIT EL	0.001%	98.621%
7554	GATEWAY LIFESTY	0.001%	98.622%
7555	F&A AQUA HOLDIN	0.001%	98.623%
7556	STARZEN CO LTD	0.001%	98.624%
7557	FOLKESTONE EDU	0.001%	98.625%
7558	ICHINEN CO LTD	0.001%	98.625%
7559	NIPPON BEET SUG	0.001%	98.626%
7560	TA YA ELEC WIR&	0.001%	98.627%
7561	TIM PARTICIPACOES SA ADR ADR	0.001%	98.628%
7562	GLOBAL YATIRIM	0.001%	98.629%
7563	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.630%
7564	ADDTECH AB B SH	0.001%	98.631%
7565	NICHIREKI CO LT	0.001%	98.631%
7566	WAGeworks INC COMMON STOCK USD.001	0.001%	98.632%
7567	YP	0.001%	98.633%
7568	PEGASUS SEWING	0.001%	98.634%
7569	RETELIT SPA	0.001%	98.635%
7570	TELESITES SAB D	0.001%	98.636%
7571	WINCANTON	0.001%	98.636%
7572	RAFFLES MEDICAL	0.001%	98.637%
7573	SKANDIABANKEN A	0.001%	98.638%
7574	VAN LANSCHOT NV	0.001%	98.639%
7575	JSR CORPORATION	0.001%	98.640%
7576	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.641%
7577	CHIYODA INTEGRE	0.001%	98.641%
7578	GULLIVER INTERN	0.001%	98.642%
7579	CHINA RESOURCES	0.001%	98.643%
7580	HAKUTO CO	0.001%	98.644%
7581	CHUNG HUNG STEE	0.001%	98.645%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ALPHA CORP	0.001%	98.646%
7583	JAPAN MEDICAL D	0.001%	98.646%
7584	PETROPAVLOVSK	0.001%	98.647%
7585	ANSELL LTD	0.001%	98.648%
7586	SILICONWARE PRE	0.001%	98.649%
7587	MEGHMANI ORGANI	0.001%	98.650%
7588	COLLINS FOOD LT	0.001%	98.651%
7589	CARMILA SA	0.001%	98.651%
7590	HAPPINET CORP	0.001%	98.652%
7591	SCANDIC HOTELS	0.001%	98.653%
7592	IGB REAL ESTATE	0.001%	98.654%
7593	O-BANK CO LTD	0.001%	98.655%
7594	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.656%
7595	JIN CO.LTD	0.001%	98.656%
7596	ELECOM CO LTD	0.001%	98.657%
7597	HB TECHNOLOGY C	0.001%	98.658%
7598	KOBAYASHI PHARM	0.001%	98.659%
7599	BEIJING GAS BLU	0.001%	98.660%
7600	OKURA INDUSTRIA	0.001%	98.661%
7601	CROSS-HARBOUR H	0.001%	98.661%
7602	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.662%
7603	SOLAR APPLIED M	0.001%	98.663%
7604	WING ON CO INT	0.001%	98.664%
7605	YOUNGTEK ELECTR	0.001%	98.665%
7606	FUNAI ELECTRIC	0.001%	98.665%
7607	ATRIUM LJUNGBER	0.001%	98.666%
7608	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.667%
7609	BROADLEAF CO LT	0.001%	98.668%
7610	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.669%
7611	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.670%
7612	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.670%
7613	LIG NEX1 CO LTD	0.001%	98.671%
7614	PACC OFFSHORE S	0.001%	98.672%
7615	WORLEYPARSONS	0.001%	98.673%
7616	PEPTIDREAM INC	0.001%	98.674%
7617	GRUPO SECURITY	0.001%	98.675%
7618	HAWKINS INC COMMON STOCK USD.05	0.001%	98.675%
7619	GREAT EASTERN S	0.001%	98.676%
7620	G-RESOURCES GP	0.001%	98.677%
7621	AMBARELLA INC	0.001%	98.678%
7622	PARK ELECTROCHE	0.001%	98.679%
7623	SOCIEDAD MATRIZ	0.001%	98.679%
7624	KAJARIA CERAMIC	0.001%	98.680%
7625	COMBA TELECOM S	0.001%	98.681%
7626	DAEWON PHARMACE	0.001%	98.682%
7627	SURMODICS INC COMMON STOCK USD.05	0.001%	98.683%
7628	SHOUGANG CNCRD	0.001%	98.684%
7629	BOUSTEAD HLDGS	0.001%	98.684%
7630	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.685%
7631	HUADIAN POWER I	0.001%	98.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	SANYANGIndustr	0.001%	98.687%
7633	JAC RECRUITMENT	0.001%	98.688%
7634	VERBIO VEREINIG	0.001%	98.688%
7635	IDI INSURANCE C	0.001%	98.689%
7636	BATA INDIA LTD	0.001%	98.690%
7637	GR ED L'ESPRESS	0.001%	98.691%
7638	INFRASTRUTTURE	0.001%	98.692%
7639	RH COMMON STOCK USD.0001	0.001%	98.693%
7640	FLYTECH TECHNOL	0.001%	98.693%
7641	DSP GROUP INC	0.001%	98.694%
7642	ADLER REAL ESTA	0.001%	98.695%
7643	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.696%
7644	COSTA GROUP HOL	0.001%	98.697%
7645	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.697%
7646	DEUTSCHE BANK M	0.001%	98.698%
7647	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.699%
7648	CTI ENGINEERING	0.001%	98.700%
7649	VIRGIN AUSTRALI	0.001%	98.701%
7650	JAMMU & KASHMIR	0.001%	98.701%
7651	SOITEC	0.001%	98.702%
7652	PSG GROUP LTD	0.001%	98.703%
7653	SMA SOLAR TECHN	0.001%	98.704%
7654	CHINA AEROSPACE	0.001%	98.705%
7655	PAB K TJIWI KIM	0.001%	98.706%
7656	KATHMANDU HOLDI	0.001%	98.706%
7657	BANK HANDLOWY W	0.001%	98.707%
7658	ADITYA BIRLA CA	0.001%	98.708%
7659	STERLITE TECHNO	0.001%	98.709%
7660	VOYAGE GROUP IN	0.001%	98.710%
7661	BYGGMAX GROUP A	0.001%	98.710%
7662	LEWIS GROUP LTD	0.001%	98.711%
7663	KOMERCNI BANKA	0.001%	98.712%
7664	DENYO CO	0.001%	98.713%
7665	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.714%
7666	JK TYRE & INDUS	0.001%	98.714%
7667	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.715%
7668	LIMELIGHT NETW	0.001%	98.716%
7669	MITO SECURITIES	0.001%	98.717%
7670	MURRAY & ROBERT	0.001%	98.718%
7671	Technopolis Oyj	0.001%	98.718%
7672	ASIA VITAL COMP	0.001%	98.719%
7673	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.720%
7674	361 DEGREES INT	0.001%	98.721%
7675	FUJI CORP LTD/O	0.001%	98.722%
7676	HOTELES CITY EX	0.001%	98.722%
7677	INTAGE INC	0.001%	98.723%
7678	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.724%
7679	VILLA WORLD LTD	0.001%	98.725%
7680	HI-P INTERNATIO	0.001%	98.726%
7681	INTERVEST OFFIC	0.001%	98.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	STRIDE STAPLED	0.001%	98.727%
7683	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.728%
7684	HMC INVESTMENT	0.001%	98.729%
7685	RADNET INC COMMON STOCK USD.0001	0.001%	98.730%
7686	CENTURIA METROP	0.001%	98.730%
7687	AJ RENT CAR	0.001%	98.731%
7688	ABLYNX NV	0.001%	98.732%
7689	AICHI CORPORATI	0.001%	98.733%
7690	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.734%
7691	SDI CORP	0.001%	98.734%
7692	UMW HLDGS BERHA	0.001%	98.735%
7693	KNOW IT AB	0.001%	98.736%
7694	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.737%
7695	RIDLEY CORP LTD	0.001%	98.738%
7696	POSCO CHEMTECH	0.001%	98.738%
7697	COCA-COLA WEST	0.001%	98.739%
7698	HELLENIC EXCH H	0.001%	98.740%
7699	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.741%
7700	LONMIN PLC	0.001%	98.742%
7701	SANRIO CO	0.001%	98.742%
7702	ENVESTNET INC COMMON STOCK	0.001%	98.743%
7703	PNE WIND AG	0.001%	98.744%
7704	SILICON INTEG S	0.001%	98.745%
7705	SINON CORP	0.001%	98.746%
7706	JAPAN PETROLEUM	0.001%	98.746%
7707	AKSA AKRILIK KI	0.001%	98.747%
7708	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.748%
7709	GUJARAT STATE F	0.001%	98.749%
7710	PT PAKUWON JATI	0.001%	98.750%
7711	ALIO GOLD INC	0.001%	98.750%
7712	ETALON GROUP-GD	0.001%	98.751%
7713	ENEL AMERICAS S	0.001%	98.752%
7714	MOBILEONE LTD.	0.001%	98.753%
7715	LAND MARK OPTOE	0.001%	98.754%
7716	BANK COOP AG	0.001%	98.754%
7717	MODERN LAND CHI	0.001%	98.755%
7718	FEDERAL CORP	0.001%	98.756%
7719	ESTIA HELATH LT	0.001%	98.757%
7720	CARE PROPERTY I	0.001%	98.758%
7721	PHIBRO ANIMAL H	0.001%	98.758%
7722	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.759%
7723	CONSORCIO ARA S	0.001%	98.760%
7724	ALLIED PROPERTI	0.001%	98.761%
7725	SYMPHONY HLDGS	0.001%	98.761%
7726	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.762%
7727	RIKEN VITAMIN C	0.001%	98.763%
7728	EDP RENOVAVEIS	0.001%	98.764%
7729	KJB FINANCIAL G	0.001%	98.765%
7730	TSUDAKOMA CORP	0.001%	98.765%
7731	PERSEUS MINING	0.001%	98.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	ASTI	0.001%	98.767%
7733	AKEBONO BRAKE I	0.001%	98.768%
7734	JAPAN MATERIAL	0.001%	98.769%
7735	SHINNIHON CORP	0.001%	98.769%
7736	GLAXOSMITHKLINE	0.001%	98.770%
7737	METAWATER CO LT	0.001%	98.771%
7738	CHINA STEEL CHE	0.001%	98.772%
7739	JU TENG INTERNA	0.001%	98.773%
7740	DARFON ELECTRON	0.001%	98.773%
7741	JAMCO COPORATIN	0.001%	98.774%
7742	DEXCOM INC COMMON STOCK USD.001	0.001%	98.775%
7743	SBW	0.001%	98.776%
7744	STOLT-NIELSEN L	0.001%	98.776%
7745	CENTRAL CHINA S	0.001%	98.777%
7746	NOVATEK OAO	0.001%	98.778%
7747	YPSOMED HOLDING	0.001%	98.779%
7748	TRISURA GROUP LTD COMMON STOCK	0.001%	98.780%
7749	SECURITY BANK C	0.001%	98.780%
7750	CYBERDYNE INC	0.001%	98.781%
7751	STRAUSS GROUP L	0.001%	98.782%
7752	TELENAV INC COMMON STOCK USD.001	0.001%	98.783%
7753	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.783%
7754	ICOM INCORPORAT	0.001%	98.784%
7755	HAGIHARA INDUST	0.001%	98.785%
7756	HANMI PHARM CO	0.001%	98.786%
7757	LG CORP	0.001%	98.787%
7758	VERA BRADLEY INC COMMON STOCK	0.001%	98.787%
7759	CONA RESOURCES	0.001%	98.788%
7760	LITE-ON SEMICON	0.001%	98.789%
7761	CHIBA KOGYO BAN	0.001%	98.790%
7762	BANGKOK LIFE AS	0.001%	98.790%
7763	HIDAY HIDAKA CO	0.001%	98.791%
7764	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.792%
7765	INFOCOM CORP	0.001%	98.793%
7766	LAYNE CHRISTENS	0.001%	98.794%
7767	AMER SOFTWARE I	0.001%	98.794%
7768	GRENKELEASING A	0.001%	98.795%
7769	TOBISHIMA CORP	0.001%	98.796%
7770	RHI MAGNESITA N	0.001%	98.797%
7771	SOGO MEDICAL CO	0.001%	98.797%
7772	BESALCO SA	0.001%	98.798%
7773	IDEC CORPORATIO	0.001%	98.799%
7774	DAISO CO	0.001%	98.800%
7775	PENDRAGON PLC	0.001%	98.801%
7776	SRI REJEKI ISMA	0.001%	98.801%
7777	PADINI HLDGS BH	0.001%	98.802%
7778	AVIC INTERNATIO	0.001%	98.803%
7779	TCL MULTIMEDIA	0.001%	98.804%
7780	MINATO BANK	0.001%	98.804%
7781	YINSON HOLDINGS	0.001%	98.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	DIRECIONAL ENGE	0.001%	98.806%
7783	APPLIED DEVELOP	0.001%	98.807%
7784	EMPEROR CAPITAL	0.001%	98.807%
7785	XXENTRIA TECHNO	0.001%	98.808%
7786	METAIR INVESTME	0.001%	98.809%
7787	HANJIN HEAVY IN	0.001%	98.810%
7788	PALFINGER AG	0.001%	98.811%
7789	PAL CO LTD	0.001%	98.811%
7790	SUNONWEALTH ELE	0.001%	98.812%
7791	KAIT	0.001%	98.813%
7792	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.814%
7793	DEPO AUTO PARTS	0.001%	98.814%
7794	SHW AG	0.001%	98.815%
7795	ARENA REIT	0.001%	98.816%
7796	TOYO TANSO CO L	0.001%	98.817%
7797	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.817%
7798	KINDOM CONSTRUC	0.001%	98.818%
7799	CHN INTL CAP (H	0.001%	98.819%
7800	SESA SPA	0.001%	98.820%
7801	HARIM CO LTD	0.001%	98.820%
7802	KWS SAAT AG	0.001%	98.821%
7803	DAIICHI JITSUGY	0.001%	98.822%
7804	ALDERMORE GROUP	0.001%	98.823%
7805	KAS BANK	0.001%	98.823%
7806	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.824%
7807	SINTEX PLASTICS	0.001%	98.825%
7808	ISOLITE INSULAT	0.001%	98.826%
7809	CHINA SILVER GR	0.001%	98.827%
7810	TELEFONICA BRAS	0.001%	98.827%
7811	LOTES CO LTD	0.001%	98.828%
7812	WIJAYA KARYA BE	0.001%	98.829%
7813	CHIMEI MATERIAL	0.001%	98.830%
7814	PERLIS PLANTATI	0.001%	98.830%
7815	PLENUS CO	0.001%	98.831%
7816	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.832%
7817	mitsui HIGH TEC	0.001%	98.833%
7818	TOA CORP	0.001%	98.833%
7819	SHINSHO CORP	0.001%	98.834%
7820	INOVALIS REAL E	0.001%	98.835%
7821	FARGLORY LAND D	0.001%	98.836%
7822	COWELL E HOLDIN	0.001%	98.836%
7823	PTC INDIA LTD	0.001%	98.837%
7824	GET NICE HOLDIN	0.001%	98.838%
7825	PT PAN INDONESIA	0.001%	98.839%
7826	EVERLIGHT CHEMI	0.001%	98.839%
7827	FALCK RENEWABLE	0.001%	98.840%
7828	SMK CORP	0.001%	98.841%
7829	NAVIGATOR GLOBA	0.001%	98.842%
7830	AURAS TECHNOLOG	0.001%	98.842%
7831	CHARTER HALL LO	0.001%	98.843%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	KANSAI URBAN BA	0.001%	98.844%
7833	UMH PROP INC	0.001%	98.845%
7834	TIPP24 SE	0.001%	98.845%
7835	OXFORD INSTRUME	0.001%	98.846%
7836	TOWER SEMICONDU	0.001%	98.847%
7837	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.848%
7838	PUNCH INDUSTRY	0.001%	98.848%
7839	S1 CORP	0.001%	98.849%
7840	M DIAS BRANCO S	0.001%	98.850%
7841	GS GLOBAL CORP	0.001%	98.851%
7842	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.851%
7843	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.852%
7844	SANKYO TATEYAMA	0.001%	98.853%
7845	UNITIL CORP COMMON STOCK	0.001%	98.854%
7846	JUNGFRAUBAHN HL	0.001%	98.854%
7847	SIME DARBY BHD	0.001%	98.855%
7848	SKF AB	0.001%	98.856%
7849	COLOUR LIFE SER	0.001%	98.857%
7850	RENHE COMMERCIA	0.001%	98.857%
7851	NICE HOLDINGS C	0.001%	98.858%
7852	VALUETRONICS HL	0.001%	98.859%
7853	ACTER CO LTD	0.001%	98.860%
7854	DILIP BUILD	0.001%	98.860%
7855	JUST DIAL LTD	0.001%	98.861%
7856	KAPPAHL AB	0.001%	98.862%
7857	TRANSACTION CAP	0.001%	98.863%
7858	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.863%
7859	HIOKI EE CORP	0.001%	98.864%
7860	CURRO HOLDINGS	0.001%	98.865%
7861	YAKUODO CO LTD	0.001%	98.866%
7862	CITY OFFICE REI	0.001%	98.866%
7863	ATRIUM EUROPEAN	0.001%	98.867%
7864	VIEWWORKS CO LTD	0.001%	98.868%
7865	ULTRA TECH CEMC	0.001%	98.869%
7866	PERSISTENT SYST	0.001%	98.869%
7867	TATA COMMUNICAT	0.001%	98.870%
7868	MERCURIES & ASS	0.001%	98.871%
7869	TAIWAN SURFACE	0.001%	98.872%
7870	REGAL REIT	0.001%	98.872%
7871	NCC GROUP LTD.	0.001%	98.873%
7872	MELCO RESORTS &	0.001%	98.874%
7873	NIPPON PISTON R	0.001%	98.874%
7874	ALE PROPERTY TR	0.001%	98.875%
7875	MIRLE AUTOMATIO	0.001%	98.876%
7876	ASIA AVIATION P	0.001%	98.877%
7877	BRIGHT SMART SE	0.001%	98.877%
7878	ANEST IWATA COR	0.001%	98.878%
7879	SUNDRAM FASTNER	0.001%	98.879%
7880	GLORIOUS PROPER	0.001%	98.880%
7881	JUSTSYSTEM	0.001%	98.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	SHENGJING BANK	0.001%	98.881%
7883	EVERBRIGHT SECU	0.001%	98.882%
7884	SIAM CITY CEMEN	0.001%	98.883%
7885	TOKYO ENERGY&SY	0.001%	98.883%
7886	QSC AG	0.001%	98.884%
7887	SCIENTEX BERHAD	0.001%	98.885%
7888	AIRPORT CITY LT	0.001%	98.886%
7889	BOYAA INTERACTI	0.001%	98.886%
7890	DONGKUK STRUCTU	0.001%	98.887%
7891	HANSOL LCD INC	0.001%	98.888%
7892	HELIOS TECHNO H	0.001%	98.888%
7893	OLYMPIC STEEL I	0.001%	98.889%
7894	TIAN AN CHINA I	0.001%	98.890%
7895	TONG HSING ELEC	0.001%	98.891%
7896	IMF (AUSTRALIA)	0.001%	98.891%
7897	WISOL CO LTD	0.001%	98.892%
7898	CELSIA SA ESP	0.001%	98.893%
7899	YG ENTERTAINMEN	0.001%	98.894%
7900	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.894%
7901	SAES GETTERS	0.001%	98.895%
7902	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.896%
7903	KAMEDA SEIKA CO	0.001%	98.896%
7904	GUJARAT NARM	0.001%	98.897%
7905	OPPENHEIMER HLD	0.001%	98.898%
7906	IBSTOCK PLC	0.001%	98.899%
7907	SUN INTL LTD	0.001%	98.899%
7908	BORYSZEW SA	0.001%	98.900%
7909	SINOLINK WORLDW	0.001%	98.901%
7910	COSMOS PHARMACE	0.001%	98.902%
7911	NESTLE MALAY BH	0.001%	98.902%
7912	DOOSAN ENGINE C	0.001%	98.903%
7913	TUPY SA	0.001%	98.904%
7914	SENTUL CITY TBK	0.001%	98.904%
7915	MATRIX	0.001%	98.905%
7916	TOP SPRING INTL	0.001%	98.906%
7917	SEIKITOKYU KOGY	0.001%	98.907%
7918	DCM SHRIRAM LTD	0.001%	98.907%
7919	BURKHALTER HOLD	0.001%	98.908%
7920	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.909%
7921	HKBN LTD	0.001%	98.910%
7922	RATCHTHANI	0.001%	98.910%
7923	YARA INTERNATIO	0.001%	98.911%
7924	IWAICOSMO HLDGS	0.001%	98.912%
7925	SPEEDY HIRE PLC	0.001%	98.912%
7926	SHIMIZU BANK	0.001%	98.913%
7927	HYUNDAI HOME SH	0.001%	98.914%
7928	HANNSTOUCH SOLU	0.001%	98.915%
7929	KUANGCHI SCIENC	0.001%	98.915%
7930	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.916%
7931	JOHN LAING GROU	0.001%	98.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	UNIVERSAL ROBIN	0.001%	98.917%
7933	NIPPON CARBON C	0.001%	98.918%
7934	MASISA SA	0.001%	98.919%
7935	MONOGATARI CORP	0.001%	98.920%
7936	PACT GROUP HOLD	0.001%	98.920%
7937	KYUNG DONG NAVI	0.001%	98.921%
7938	MEDICLINIC INTE	0.001%	98.922%
7939	SIAM GLOBAL HOU	0.001%	98.923%
7940	APN OUTDOOR GRO	0.001%	98.923%
7941	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.924%
7942	HENDERSON LAND	0.001%	98.925%
7943	ESSO(FRANCAISE)	0.001%	98.925%
7944	XERO LIMITED	0.001%	98.926%
7945	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.927%
7946	ANICOM HOLDINGS	0.001%	98.928%
7947	FUDO CONSTRUCTI	0.001%	98.928%
7948	TOPBI INTERNATI	0.001%	98.929%
7949	NISSHA PRINTING	0.001%	98.930%
7950	MACA LIMITED	0.001%	98.930%
7951	NAN KANG RUBB T	0.001%	98.931%
7952	NAMHAE CHEMICAL	0.001%	98.932%
7953	NAN HAI CORPORA	0.001%	98.933%
7954	TOENEC CORP	0.001%	98.933%
7955	GUJARAT GAS LTD	0.001%	98.934%
7956	CALIDA HLDG	0.001%	98.935%
7957	SDL PLC	0.001%	98.935%
7958	KOZA ANADOLU ME	0.001%	98.936%
7959	FUJITSU KIDEN	0.001%	98.937%
7960	KISCO CORP	0.001%	98.938%
7961	BEST WORLD	0.001%	98.938%
7962	GEORGE KENT MAL	0.001%	98.939%
7963	SK-ELECTRONICS	0.001%	98.940%
7964	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.940%
7965	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.941%
7966	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.942%
7967	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.943%
7968	BANK PERMATA TB	0.001%	98.943%
7969	AJISEN CHINA HO	0.001%	98.944%
7970	LA DORIA SPA	0.001%	98.945%
7971	ANDHRA BANK	0.001%	98.945%
7972	CHINA WATER IND	0.001%	98.946%
7973	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.947%
7974	INAGEYA CO LTD	0.001%	98.948%
7975	ORIENTAL HLDGS	0.001%	98.948%
7976	EMPRESAS LA POL	0.001%	98.949%
7977	MEGAWIDE CONS C	0.001%	98.950%
7978	NUFLARE TECHNOL	0.001%	98.950%
7979	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.951%
7980	SEWON CELLONTEC	0.001%	98.952%
7981	KOH YOUNG TECHN	0.001%	98.952%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	BANGKOK CHAIN H	0.001%	98.953%
7983	MEGA LIFESCIENC	0.001%	98.954%
7984	MIDAS HLDGS	0.001%	98.955%
7985	DOSHISHA CO	0.001%	98.955%
7986	ALBIS CO LTD	0.001%	98.956%
7987	ROO HSING	0.001%	98.957%
7988	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.957%
7989	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.958%
7990	SCALES CORP LTD	0.001%	98.959%
7991	GUANGDONG NAN Y	0.001%	98.960%
7992	DUNELM GROUP PL	0.001%	98.960%
7993	YOUNGONE CORP	0.001%	98.961%
7994	ELETRORBRAS COMM	0.001%	98.962%
7995	THERMADOR GROUP	0.001%	98.962%
7996	BOSCH LTD	0.001%	98.963%
7997	STARTS PROCEED	0.001%	98.964%
7998	TOKUSHU TOKAI H	0.001%	98.964%
7999	UNITED BREWERIE	0.001%	98.965%
8000	WHAN IN PHARMAC	0.001%	98.966%
8001	HOLTEK SEMICOND	0.001%	98.967%
8002	MINISTOP CO	0.001%	98.967%
8003	KORTEK CORPN	0.001%	98.968%
8004	SUNWAY REAL EST	0.001%	98.969%
8005	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.969%
8006	YEUN CHYANG IND	0.001%	98.970%
8007	SIOEN INDUSTRIE	0.001%	98.971%
8008	LENZING AG	0.001%	98.971%
8009	NOMURA CO LTD	0.001%	98.972%
8010	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.973%
8011	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.974%
8012	BEC WORLD PUBLI	0.001%	98.974%
8013	SILVER GRANT IN	0.001%	98.975%
8014	SRE GROUP LTD	0.001%	98.976%
8015	SOBHA LIMITED	0.001%	98.976%
8016	ASIA PACIFIC	0.001%	98.977%
8017	GLOBE TRADE CEN	0.001%	98.978%
8018	LECTRA SYSTEMES	0.001%	98.978%
8019	CO-TECH	0.001%	98.979%
8020	PARROT	0.001%	98.980%
8021	GRUPO ROTOPLAS	0.001%	98.981%
8022	HUADIAN FUXIN E	0.001%	98.981%
8023	ROJANA INDUSTRI	0.001%	98.982%
8024	BEIJING NORTH S	0.001%	98.983%
8025	MACATAWA BANK CORP COMMON STOCK	0.001%	98.983%
8026	DENKI KOGYO CO	0.001%	98.984%
8027	ASIA CEMENT CO	0.001%	98.985%
8028	MANDALAY RESOUR	0.001%	98.985%
8029	SHIBAURA MECHAT	0.001%	98.986%
8030	BANK PEMBANGUNA	0.001%	98.987%
8031	GENTING PLANTA	0.001%	98.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	HIRATA CORP	0.001%	98.988%
8033	SAKAI HEAVY IND	0.001%	98.989%
8034	RYOSAN CO	0.001%	98.990%
8035	EMBRAER SA SPON ADR ADR	0.001%	98.990%
8036	BYUCKSAN CORP	0.001%	98.991%
8037	ZTE CORP	0.001%	98.992%
8038	MBK PCL	0.001%	98.992%
8039	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.993%
8040	CMIC HOLDINGS C	0.001%	98.994%
8041	AUBAY	0.001%	98.994%
8042	ISRA VISION AG	0.001%	98.995%
8043	HELLENIC PETROL	0.001%	98.996%
8044	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.996%
8045	NIPPON SEISEN C	0.001%	98.997%
8046	GALATASARAY SPO	0.001%	98.998%
8047	HEIJMANS	0.001%	98.998%
8048	BELLE CORPORATI	0.001%	98.999%
8049	UTD INDUSTRIAL	0.001%	99.000%
8050	EVS BROADCAST E	0.001%	99.001%
8051	CHINA YURUN FOO	0.001%	99.001%
8052	BERJAYA SPORTS	0.001%	99.002%
8053	TAMEDIA AG	0.001%	99.003%
8054	MOSHIMOSHI HOTL	0.001%	99.003%
8055	CHIMERIX INC COMMON STOCK USD.001	0.001%	99.004%
8056	GUARARAPES CONF	0.001%	99.005%
8057	KENTUCKY FRIED	0.001%	99.005%
8058	HUVIS CORP	0.001%	99.006%
8059	KUSURI NO AOKI	0.001%	99.007%
8060	TAKE AND GIVE	0.001%	99.007%
8061	K&O ENERGY GROU	0.001%	99.008%
8062	AMUSE INC	0.001%	99.009%
8063	SUNNINGDALE TEC	0.001%	99.009%
8064	FREUND CORP	0.001%	99.010%
8065	EXMAR	0.001%	99.011%
8066	SK CHEMICALS	0.001%	99.011%
8067	NEOWIZ GAMES CO	0.001%	99.012%
8068	DRAEGERWERK KGA	0.001%	99.013%
8069	CHIP ENG SENG C	0.001%	99.013%
8070	ASSYSTEM	0.001%	99.014%
8071	LG FASHION CORP	0.001%	99.015%
8072	SEKERBANK	0.001%	99.015%
8073	SUNG KWANG BEND	0.001%	99.016%
8074	INDIA CEMENTS	0.001%	99.017%
8075	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.018%
8076	NORTH MINING SH	0.001%	99.018%
8077	FAIRWOOD HOLDIN	0.001%	99.019%
8078	SEKISUI PLASTIC	0.001%	99.020%
8079	HUCHEMS FINE CH	0.001%	99.020%
8080	VISTULA GROUP S	0.001%	99.021%
8081	SPRINGLAND INTE	0.001%	99.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	GURUNAVI INC	0.001%	99.022%
8083	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	99.023%
8084	OXLEY HOLDINGS	0.001%	99.024%
8085	PACK CORP	0.001%	99.024%
8086	ON THE BEACH GR	0.001%	99.025%
8087	WEIQIAO TEXTILE	0.001%	99.026%
8088	WASKITA BETON P	0.001%	99.026%
8089	PHOSAGRO OJSC	0.001%	99.027%
8090	HIGASHI NIHON H	0.001%	99.028%
8091	GESCO AG	0.001%	99.028%
8092	NISSIN SUGAR HO	0.001%	99.029%
8093	ARGO GRAPHICS I	0.001%	99.030%
8094	TAEWOONG CO	0.001%	99.030%
8095	SCHIBSTED ASA	0.001%	99.031%
8096	SYNTEC CONSTRUC	0.001%	99.032%
8097	YOKOWO CO LTD	0.001%	99.032%
8098	PIDILITE INDUST	0.001%	99.033%
8099	THINKWARE SYSTE	0.001%	99.034%
8100	AFFIN HLDGS BHD	0.001%	99.034%
8101	ENTRA ASA	0.001%	99.035%
8102	FENIX OUTDOOR I	0.001%	99.036%
8103	CHINA SANJIANG	0.001%	99.036%
8104	AARTI INDS	0.001%	99.037%
8105	HOSA INTERNATIO	0.001%	99.038%
8106	MORESCO CORP	0.001%	99.038%
8107	SAJO INDUSTRIES	0.001%	99.039%
8108	KONGSBERG GRUPP	0.001%	99.040%
8109	HOKKO CHEMICAL	0.001%	99.040%
8110	EIKEN CHEMICAL	0.001%	99.041%
8111	HIROCA HOLDINGS	0.001%	99.042%
8112	ALPHA NETWORKS	0.001%	99.042%
8113	GIKEN LTD	0.001%	99.043%
8114	FREIGHTCAR AMER	0.001%	99.044%
8115	PROACT IT GROUP	0.001%	99.044%
8116	IMASEN ELEC IND	0.001%	99.045%
8117	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	99.046%
8118	DAIKEN CORP	0.001%	99.046%
8119	PFIZER LTD	0.001%	99.047%
8120	CHANNEL WELL TE	0.001%	99.048%
8121	MIYAJI ENGINEER	0.001%	99.048%
8122	FINOLEXIndustr	0.001%	99.049%
8123	SHIBUSAWA W'HO	0.001%	99.050%
8124	YANZHOU COAL MI	0.001%	99.050%
8125	TELEKOM MALAYSI	0.001%	99.051%
8126	JIMOTO HLDGS IN	0.001%	99.052%
8127	HEY SONG	0.001%	99.052%
8128	GOLD ROAD RESOU	0.001%	99.053%
8129	NORDEX AG	0.001%	99.054%
8130	ATTENDO AB	0.001%	99.054%
8131	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	WEST BANCORPORATION COMMON STOCK	0.001%	99.056%
8133	CHUNG HSIN ELEC	0.001%	99.056%
8134	INFIGEN ENERGY	0.001%	99.057%
8135	CHINA BANKING C	0.001%	99.058%
8136	MUHAK CO LTD	0.001%	99.058%
8137	WONIK IPS CO LT	0.001%	99.059%
8138	KYOBO SECURITIE	0.001%	99.060%
8139	TOCHIGI BANK	0.001%	99.060%
8140	KLOVERN AB B SH	0.001%	99.061%
8141	ETRON TECHNOLOG	0.001%	99.062%
8142	BANK OF INDIA C	0.001%	99.062%
8143	AIZAWA SECURITI	0.001%	99.063%
8144	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.064%
8145	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	99.064%
8146	NIPPON SODA CO	0.001%	99.065%
8147	PHX ENERGY SERV	0.001%	99.066%
8148	HOOSIERS HOLDIN	0.001%	99.066%
8149	UNILEVER PLC	0.001%	99.067%
8150	ASPEED TECHNOLO	0.001%	99.067%
8151	RICH DEVELOPMEN	0.001%	99.068%
8152	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.069%
8153	FIRST GEN CORPO	0.001%	99.069%
8154	MEC COMPANY LTD	0.001%	99.070%
8155	CORONA CORP	0.001%	99.071%
8156	PVR LTD	0.001%	99.071%
8157	LAND & HOUSE PU	0.001%	99.072%
8158	MICO LTD	0.001%	99.073%
8159	UNIVENTURES	0.001%	99.073%
8160	ASIA HOLDINGS C	0.001%	99.074%
8161	KAGOME CO, LTD	0.001%	99.075%
8162	DAOU DATA CORP	0.001%	99.075%
8163	RVH INC	0.001%	99.076%
8164	AOC HOLDINGS IN	0.001%	99.077%
8165	SOFTBANK TECHNO	0.001%	99.077%
8166	ASCOPIAVE SPA	0.001%	99.078%
8167	P S CORPORATION	0.001%	99.079%
8168	YASUDA WAREHOUS	0.001%	99.079%
8169	CH KARNCHANG,FG	0.001%	99.080%
8170	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.081%
8171	L&F CO LTD	0.001%	99.081%
8172	GL SCIENCES	0.001%	99.082%
8173	BUFAB AB	0.001%	99.083%
8174	ELETROBRAS PREF	0.001%	99.083%
8175	KANTO TSUKUBA B	0.001%	99.084%
8176	NORTHWEST PIPE	0.001%	99.084%
8177	KOREA REAL ESTA	0.001%	99.085%
8178	CHINA XLX FERTI	0.001%	99.086%
8179	HELBOR EMPREEND	0.001%	99.086%
8180	OBERBANK AG	0.001%	99.087%
8181	AD WORKS CO LTD	0.001%	99.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.088%
8183	WASION METERS G	0.001%	99.089%
8184	MALAYSIA MINING	0.001%	99.090%
8185	GRAND BAOXIN AU	0.001%	99.090%
8186	AVIANCA HOLDING	0.001%	99.091%
8187	DR REDDYS LABS	0.001%	99.092%
8188	CITY LODGE HOTE	0.001%	99.092%
8189	OPTRONTEC INC	0.001%	99.093%
8190	GLOBAL&YUASA BA	0.001%	99.094%
8191	DAWNRAYS PHARMS	0.001%	99.094%
8192	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.095%
8193	EMLAK KONUT GYO	0.001%	99.095%
8194	ONOKEN CO LTD	0.001%	99.096%
8195	SPRING REAL EST	0.001%	99.097%
8196	MILBON CO	0.001%	99.097%
8197	HILTON FOOD GRO	0.001%	99.098%
8198	H+H INTERNATION	0.001%	99.099%
8199	OPERA SOFTWARE	0.001%	99.099%
8200	BIOTEQUE CORP	0.001%	99.100%
8201	MINOR INTL	0.001%	99.101%
8202	HUISHANG BANK C	0.001%	99.101%
8203	RUSHYDRO PJSC ADR ADR	0.001%	99.102%
8204	PLASSONIndustr	0.001%	99.103%
8205	CUCKOO ELECTRON	0.001%	99.103%
8206	KEIYO CO	0.001%	99.104%
8207	NIPPON CHEM IND	0.001%	99.104%
8208	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.105%
8209	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.106%
8210	LI PENG ENTERPR	0.001%	99.106%
8211	AKR CORPORINDO	0.001%	99.107%
8212	SUMISEKI HOLDIN	0.001%	99.108%
8213	BASLER AG	0.001%	99.108%
8214	PINGUELY-HAULOT	0.001%	99.109%
8215	EVOTEC OAI AG	0.001%	99.110%
8216	UOB-KAY HIAN HO	0.001%	99.110%
8217	INDOFOOD CBP SU	0.001%	99.111%
8218	RIGNET INC COMMON STOCK USD.001	0.001%	99.111%
8219	OLDTOWN BHD	0.001%	99.112%
8220	NL INDUSTRIES	0.001%	99.113%
8221	CITY UNION BANK	0.001%	99.113%
8222	V-GUARD IND	0.001%	99.114%
8223	UNIZYX HOLDING	0.001%	99.115%
8224	CHICONY POWER T	0.001%	99.115%
8225	MAYNE PHARMA GR	0.001%	99.116%
8226	LACTO JAPAN CO	0.001%	99.117%
8227	TIPCO ASPHALT P	0.001%	99.117%
8228	GUANGSHEN RAILW	0.001%	99.118%
8229	NATCO PHARM	0.001%	99.118%
8230	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.119%
8231	NORWEGIAN FINAN	0.001%	99.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	GEK GROUP OF CO	0.001%	99.120%
8233	EKOVEST BHD	0.001%	99.121%
8234	KUKDO CHEMICAL	0.001%	99.122%
8235	REBOSIS PROPERT	0.001%	99.122%
8236	CIA DE SANEAMEN	0.001%	99.123%
8237	MACAU LEGEND DE	0.001%	99.124%
8238	SHN EXPRESSWAY	0.001%	99.124%
8239	DAIKOKUTENBUSSA	0.001%	99.125%
8240	SK TELECOM	0.001%	99.125%
8241	CARDNO LIMITED	0.001%	99.126%
8242	TELSTRA CORP-AD	0.001%	99.127%
8243	MEARS GROUP PLC	0.001%	99.127%
8244	NEWOCEAN ENERGY	0.001%	99.128%
8245	NONG SHIM HOLDI	0.001%	99.129%
8246	LAMPRELL PLC	0.001%	99.129%
8247	LIAN BENG GROUP	0.001%	99.130%
8248	MEDICAL DATA VI	0.001%	99.131%
8249	MATSUDA SANGYO	0.001%	99.131%
8250	WAH LEE INDUSTR	0.001%	99.132%
8251	TKC CORPORATION	0.001%	99.132%
8252	HANSEN TECHNOLO	0.001%	99.133%
8253	KEC INTERNATION	0.001%	99.134%
8254	AMADA HOLDINGS	0.001%	99.134%
8255	KAWAI MUSICAL I	0.001%	99.135%
8256	mitsui MINING C	0.001%	99.136%
8257	SEOHEE CONSTRUC	0.001%	99.136%
8258	MAX INDIA	0.001%	99.137%
8259	CENTROTEC SUSTA	0.001%	99.137%
8260	STUDIO ALICE CO	0.001%	99.138%
8261	TOYO SECURITIES	0.001%	99.139%
8262	EAST CAPITAL EX	0.001%	99.139%
8263	COX & KINGS LTD	0.001%	99.140%
8264	CRCC HIGH-TECH	0.001%	99.141%
8265	ASIA STD INTL G	0.001%	99.141%
8266	TOYO WHARF & W	0.001%	99.142%
8267	QINGLING MOTORS	0.001%	99.142%
8268	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.143%
8269	PLASTIVALOIRE	0.001%	99.144%
8270	FUKUSHIMA BANK	0.001%	99.144%
8271	HOPEFLUENT GP H	0.001%	99.145%
8272	WALLISER KANTON	0.001%	99.145%
8273	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.146%
8274	ORIENTAL WATCH	0.001%	99.147%
8275	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.147%
8276	CHEVALIER INTL	0.001%	99.148%
8277	ORION CORP/REPU	0.001%	99.149%
8278	SM INVESTMENTS	0.001%	99.149%
8279	AIPHONE CO	0.001%	99.150%
8280	CAPITAL ENVIRON	0.001%	99.150%
8281	ANTENA 3 DE TEL	0.001%	99.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.152%
8283	KEY COFFEE INC	0.001%	99.152%
8284	KITA-NIPPON BAN	0.001%	99.153%
8285	OILES CORPORATI	0.001%	99.154%
8286	TECHNOPRO HLDGS	0.001%	99.154%
8287	NISSHIN FUDOSAN	0.001%	99.155%
8288	CENTRAL SPORTS	0.001%	99.155%
8289	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.156%
8290	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.157%
8291	SOLOCAL GROUP	0.001%	99.157%
8292	CITYCHAMP WATCH	0.001%	99.158%
8293	JASMINE INTERNA	0.001%	99.158%
8294	DELTA-GALIL IND	0.001%	99.159%
8295	ALINCO INC	0.001%	99.160%
8296	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.160%
8297	VILLAGE ROADSHO	0.001%	99.161%
8298	IHH HEALTHCARE	0.001%	99.162%
8299	OHSO FOOD SERV	0.001%	99.162%
8300	GROUPE OPEN	0.001%	99.163%
8301	IMMSI SPA	0.001%	99.163%
8302	CHINA AVIATION	0.001%	99.164%
8303	COSCO INTERNATI	0.001%	99.165%
8304	MANDOM CORP	0.001%	99.165%
8305	XUNLEI LTD ADR ADR USD.00025	0.001%	99.166%
8306	HOTEL PROPERTY	0.001%	99.166%
8307	SANEI ARCHITECT	0.001%	99.167%
8308	SHELL REFINING(	0.001%	99.168%
8309	YASHILI INTL HL	0.001%	99.168%
8310	KUO TOONG INTER	0.001%	99.169%
8311	KOREA ELEC TERM	0.001%	99.170%
8312	LANNA RESOURCES	0.001%	99.170%
8313	DONGKUKIndustr	0.001%	99.171%
8314	AKITA DRILLING	0.001%	99.171%
8315	SHENG SIONG GRO	0.001%	99.172%
8316	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.173%
8317	ENNOCONN CORP	0.001%	99.173%
8318	TSURUMI MFG CO	0.001%	99.174%
8319	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	99.174%
8320	SHINY CHEMICAL	0.001%	99.175%
8321	YFC-BONEAGLE EL	0.001%	99.176%
8322	SHIKIBO LTD	0.001%	99.176%
8323	UNITECH LIMITED	0.001%	99.177%
8324	TEXWINCA HLDGS	0.001%	99.177%
8325	COMDIRECT BANK	0.001%	99.178%
8326	NZX LTD	0.001%	99.179%
8327	KCTECH	0.001%	99.179%
8328	BUDIMEX	0.001%	99.180%
8329	UNIQUE ENGINEER	0.001%	99.180%
8330	DMS CO LTD	0.001%	99.181%
8331	RYODEN TRADING	0.001%	99.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	KUMHO INDUSTRIA	0.001%	99.182%
8333	RELIGARE HEALTH	0.001%	99.183%
8334	TK CORP	0.001%	99.184%
8335	CHLITINA HOLDIN	0.001%	99.184%
8336	NZ REFINING CO	0.001%	99.185%
8337	NAKANO CORP/TOK	0.001%	99.185%
8338	BRITANNIA INDUS	0.001%	99.186%
8339	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.187%
8340	POLLARD BANKNOT	0.001%	99.187%
8341	TONAMI HOLDINGS	0.001%	99.188%
8342	LUNG YEN LIFE S	0.001%	99.188%
8343	ALTAMIR AMBOISE	0.001%	99.189%
8344	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.190%
8345	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.190%
8346	LEASINVEST REAL	0.001%	99.191%
8347	QUESTERRE ENERG	0.001%	99.191%
8348	PICO FAR EAST H	0.001%	99.192%
8349	CATHAY CONST	0.001%	99.193%
8350	FUKUI COMPUTER	0.001%	99.193%
8351	XP POWER LTD	0.001%	99.194%
8352	NETENT AB	0.001%	99.194%
8353	ACHILLES CORP	0.001%	99.195%
8354	VILLAGE SUPERMA	0.001%	99.196%
8355	ZOOPLA PROPERTY	0.001%	99.196%
8356	TUBOS REUNIDOS	0.001%	99.197%
8357	TIANJIN CAPITAL	0.001%	99.197%
8358	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.198%
8359	NIPPON SHINYAKU	0.001%	99.199%
8360	BRACK CAPITAL P	0.001%	99.199%
8361	TEXCELL	0.001%	99.200%
8362	HS INDUSTRIES C	0.001%	99.200%
8363	SAMSUNG SDI CO	0.001%	99.201%
8364	FUJIMI INC	0.001%	99.202%
8365	SHRIRAM CITY UN	0.001%	99.202%
8366	CHINA OCEANWIDE	0.001%	99.203%
8367	ZIGEXN CO LTD	0.001%	99.203%
8368	DONGWON DEVELOP	0.001%	99.204%
8369	FERRARI NV	0.001%	99.205%
8370	KAWADA TECHNOLO	0.001%	99.205%
8371	DAE DUCK ELECTR	0.001%	99.206%
8372	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.206%
8373	OYO CORPORATION	0.001%	99.207%
8374	EASTERN & ORIEN	0.001%	99.208%
8375	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.208%
8376	RENAISSANCE INC	0.001%	99.209%
8377	DAISAN BANK	0.001%	99.209%
8378	HYUNDAI HCN CO	0.001%	99.210%
8379	COSMO LADY CHIN	0.001%	99.211%
8380	Minerva SA	0.001%	99.211%
8381	NOHMI BOSAI	0.001%	99.212%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	TUAN SING HLDGS	0.001%	99.212%
8383	NIPPON FINE CHE	0.001%	99.213%
8384	MIE KOTSU GP HL	0.001%	99.213%
8385	TAKAENOI	0.001%	99.214%
8386	BMTC GROUP INC	0.001%	99.215%
8387	FEED ONE CO LTD	0.001%	99.215%
8388	STARTEK INC	0.001%	99.216%
8389	INNOTECH CORP	0.001%	99.216%
8390	GRUPO AEROMEXIC	0.001%	99.217%
8391	SHANGHAI ZENDAI	0.001%	99.218%
8392	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.218%
8393	OPUS GROUP AB	0.001%	99.219%
8394	MINMETALS LAND	0.001%	99.219%
8395	GENESIS LAND DE	0.001%	99.220%
8396	ICICI BANK	0.001%	99.221%
8397	DONGJIN SEMICHE	0.001%	99.221%
8398	ALIMAK GROUP AB	0.001%	99.222%
8399	MATSUYA CO (TOK	0.001%	99.222%
8400	BR PROPERTIES S	0.001%	99.223%
8401	TACHIBANA ELETE	0.001%	99.224%
8402	HAN JIN TRANSP	0.001%	99.224%
8403	HOIST FINANCE A	0.001%	99.225%
8404	AICHI TOKEI DEN	0.001%	99.225%
8405	GLOBE UNION IND	0.001%	99.226%
8406	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	99.226%
8407	NEXT CO LTD	0.001%	99.227%
8408	WOWOW INC	0.001%	99.228%
8409	KR A/GLASS	0.001%	99.228%
8410	IJT TECHNOLOGY	0.001%	99.229%
8411	FUJITA KANKO IN	0.001%	99.229%
8412	GRUPO FAMSA SA	0.001%	99.230%
8413	IMDEX LTD	0.001%	99.231%
8414	LIGHT S.A.	0.001%	99.231%
8415	SHANDONG XINHUA	0.001%	99.232%
8416	KARO PHARMA AB	0.001%	99.232%
8417	IHLAS HOLDING	0.001%	99.233%
8418	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.233%
8419	POSCO ICT CO LT	0.001%	99.234%
8420	CREDITO VALTELL	0.001%	99.235%
8421	YEARIMDANG PUBL	0.001%	99.235%
8422	NEC CAPITAL SOL	0.001%	99.236%
8423	GOCOMPARE.COM G	0.001%	99.236%
8424	CHILISIN ELECTR	0.001%	99.237%
8425	PC DEPOT CORP	0.001%	99.238%
8426	RENTIAN TECHNOL	0.001%	99.238%
8427	ASKA PHARMACEU	0.001%	99.239%
8428	VARDHMAN TEXTIL	0.001%	99.239%
8429	OKINAWA CELLULA	0.001%	99.240%
8430	WELLING HOLD LT	0.001%	99.240%
8431	MARS ENGINEERIN	0.001%	99.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	PUBLIC FINANCIA	0.001%	99.242%
8433	FUNAI CONSULTIN	0.001%	99.242%
8434	WATAMI FOOD SER	0.001%	99.243%
8435	CRH PLC	0.001%	99.243%
8436	PARKSON RETAIL	0.001%	99.244%
8437	SCHIBSTED ASA	0.001%	99.245%
8438	HYUNDAI CONSTRU	0.001%	99.245%
8439	TELE COLUMBUS A	0.001%	99.246%
8440	SILVER LAKE RES	0.001%	99.246%
8441	KYOSAN ELECTRIC	0.001%	99.247%
8442	SHREE CEMENT LT	0.001%	99.247%
8443	SOFTWARE AG	0.001%	99.248%
8444	T & K TOKA CO L	0.001%	99.249%
8445	OKABE CO	0.001%	99.249%
8446	BELL SYSTEM24 H	0.001%	99.250%
8447	GUJARAT STATE P	0.001%	99.250%
8448	BGF RETAIL CO L	0.001%	99.251%
8449	KYOKUTO SECURIT	0.001%	99.251%
8450	ORIENT SEMICOND	0.001%	99.252%
8451	ELETROPAULO MET	0.001%	99.253%
8452	DISTELL GROUP L	0.001%	99.253%
8453	BOSIDENG INTL H	0.001%	99.254%
8454	HATSUN AGRO	0.001%	99.254%
8455	LEALEA ENTERPRI	0.001%	99.255%
8456	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.256%
8457	CAIRO COMMUNICA	0.001%	99.256%
8458	CHINA SUNSHINE	0.001%	99.257%
8459	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.257%
8460	TOMOKU CO	0.001%	99.258%
8461	KMC KUEI MENG	0.001%	99.258%
8462	DECEUNINCK	0.001%	99.259%
8463	SAMSUNG ENGINEE	0.001%	99.260%
8464	LATTICE SEMICON	0.001%	99.260%
8465	NEW PROVENANCE	0.001%	99.261%
8466	TCI CO LTD	0.001%	99.261%
8467	DE LICACY INDUS	0.001%	99.262%
8468	NICHIRIN CO LTD	0.001%	99.262%
8469	SOLARTECH ENERG	0.001%	99.263%
8470	WONIK MATERIALS	0.001%	99.264%
8471	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.264%
8472	OSAKA STEEL CO	0.001%	99.265%
8473	ATRIA GROUP PLC	0.001%	99.265%
8474	CHINA ANIMATION	0.001%	99.266%
8475	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.266%
8476	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.267%
8477	MIE BANK LTD/TH	0.001%	99.268%
8478	RAMI LEVI CHAIN	0.001%	99.268%
8479	BANCO SANTANDER CHILE ADR ADR	0.001%	99.269%
8480	CHINA MERCHANTS	0.001%	99.269%
8481	ECLERX SERVICES	0.001%	99.270%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	SVI PCL-FOREIGN	0.001%	99.270%
8483	HYUNDAI BNG STE	0.001%	99.271%
8484	BEIJING URBAN C	0.001%	99.271%
8485	SEIKO PMC CORP	0.001%	99.272%
8486	ACC LIMITED	0.001%	99.273%
8487	VANACHAI GROUP	0.001%	99.273%
8488	ALEXANDER FORBE	0.001%	99.274%
8489	GERRY WEBER INT	0.001%	99.274%
8490	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.275%
8491	DAESANG HOLDING	0.001%	99.275%
8492	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.276%
8493	EAST WEST BANKI	0.001%	99.277%
8494	ZIG SHENG INDL	0.001%	99.277%
8495	INGHAMS GROUP L	0.001%	99.278%
8496	MAKINO MILLING	0.001%	99.278%
8497	SENSHU ELECTRIC	0.001%	99.279%
8498	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.279%
8499	THYE MING INDUS	0.001%	99.280%
8500	BOLSA DE VALOR	0.001%	99.281%
8501	AJIS CO LTD	0.001%	99.281%
8502	FUJI PHARM CO L	0.001%	99.282%
8503	SAMT CO LTD	0.001%	99.282%
8504	FORMOSA LABORAT	0.001%	99.283%
8505	TMAC RESOURCES	0.001%	99.283%
8506	NITTOC CONST CO	0.001%	99.284%
8507	YOTAI REF	0.001%	99.284%
8508	HUSQVARNA AB	0.001%	99.285%
8509	OPT HOLDING INC	0.001%	99.286%
8510	FONTERRA SHAREH	0.001%	99.286%
8511	TAIHO KOGYO	0.001%	99.287%
8512	EVERGREEN INTL	0.001%	99.287%
8513	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.288%
8514	YUEXIU TRANSPOR	0.001%	99.288%
8515	INTL GAME SYSTE	0.001%	99.289%
8516	NITTA CORP	0.001%	99.290%
8517	UNION BANK OF P	0.001%	99.290%
8518	KOMATSU SEIREN	0.001%	99.291%
8519	SSANGYONG MOTOR	0.001%	99.291%
8520	KH VATEC	0.001%	99.292%
8521	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.292%
8522	AMADEUS FIRE AG	0.001%	99.293%
8523	SC ASSET CORPOR	0.001%	99.293%
8524	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.294%
8525	AMARA RAJA BATT	0.001%	99.295%
8526	PAYPOINT	0.001%	99.295%
8527	NAGATANIEN CO L	0.001%	99.296%
8528	ESUN HOLDINGS L	0.001%	99.296%
8529	GRAND KOREA LEI	0.001%	99.297%
8530	TOKYO ROPE MFG	0.001%	99.297%
8531	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	DIOS FASTIGHETE	0.001%	99.299%
8533	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.299%
8534	WAKACHIKU CONST	0.001%	99.300%
8535	CHANGSHA ZOOMLI	0.001%	99.300%
8536	LUBELSKI WEGIEL	0.001%	99.301%
8537	DONGJIANG ENVIR	0.001%	99.301%
8538	CAPITOL HEALTH	0.001%	99.302%
8539	HANNSTAR BOARD	0.001%	99.302%
8540	YOULCHON CHEMIC	0.001%	99.303%
8541	ATSUGI NYLON IN	0.001%	99.304%
8542	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.304%
8543	SCORPIO BULKERS	0.001%	99.305%
8544	KANEMATSU ELEC	0.001%	99.305%
8545	RIMO INTERNATIO	0.001%	99.306%
8546	TOC CO	0.001%	99.306%
8547	ELDERS LTD	0.001%	99.307%
8548	MITSUUROKO CO L	0.001%	99.307%
8549	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.308%
8550	YADEA GROUP HOL	0.001%	99.309%
8551	GREEN SEAL HOLD	0.001%	99.309%
8552	SINKO INDUSTRIE	0.001%	99.310%
8553	KWANG DONG PHAR	0.001%	99.310%
8554	mitsui + co ltd spons adr adr	0.001%	99.311%
8555	EXEL INDUSTRIES	0.001%	99.311%
8556	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.312%
8557	CHAIN STORE OKU	0.001%	99.312%
8558	FARMSCO	0.001%	99.313%
8559	MANILA WATER CO	0.001%	99.314%
8560	TECK RESOURCES	0.001%	99.314%
8561	NITTO KOHKI CO	0.001%	99.315%
8562	LUMENS CO LTD	0.001%	99.315%
8563	SWANCOR	0.001%	99.316%
8564	EUGENE INVS&SEC	0.001%	99.316%
8565	HINOKIYA	0.001%	99.317%
8566	ROHM CO	0.001%	99.317%
8567	APT SATELLITE	0.001%	99.318%
8568	FIRST TRACTOR C	0.001%	99.318%
8569	MEISEI INDUSTRI	0.001%	99.319%
8570	AUSTEM	0.001%	99.320%
8571	AIXTRON SE	0.001%	99.320%
8572	KITO CORP	0.001%	99.321%
8573	EXCELSIOR MEDIC	0.001%	99.321%
8574	ARTNATURE INC	0.001%	99.322%
8575	TAIMIDE TCH	0.001%	99.322%
8576	GUANGDONG KELON	0.001%	99.323%
8577	INFO SVS INTL	0.001%	99.323%
8578	NODA CORP	0.001%	99.324%
8579	SARTORIUS STEDI	0.001%	99.325%
8580	OENON HOLDINGS	0.001%	99.325%
8581	BATU KAWAN BHD	0.001%	99.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TURVO INTERNATI	0.001%	99.326%
8583	POLYMET MINING	0.001%	99.327%
8584	AHRESTY CORP	0.001%	99.327%
8585	KURIMOTO	0.001%	99.328%
8586	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.328%
8587	SINGAMAS CONTAI	0.001%	99.329%
8588	ZINWELL CORP	0.001%	99.329%
8589	NIPPON YAKIN KO	0.001%	99.330%
8590	ARIAKE JAPAN CO	0.001%	99.330%
8591	SUPALAI PCL-NVD	0.001%	99.331%
8592	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.332%
8593	NORDAX GROUP AB	0.001%	99.332%
8594	TAIWAN PCB TECH	0.001%	99.333%
8595	REGIONAL REIT L	0.001%	99.333%
8596	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.334%
8597	ANTON OILFIELD	0.001%	99.334%
8598	SHOWBOX CORP	0.001%	99.335%
8599	C UYEMURA & CO	0.001%	99.335%
8600	REGIS HEALTHCAR	0.001%	99.336%
8601	CREATE RESTAURA	0.001%	99.336%
8602	FUSO PHARM	0.001%	99.337%
8603	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.338%
8604	DAIKOKU DENKI C	0.001%	99.338%
8605	HARDINGE INC	0.001%	99.339%
8606	STOCKMANN OYJ A	0.001%	99.339%
8607	SAFILO GROUP SP	0.001%	99.340%
8608	OTOKAR OTOMOTIV	0.001%	99.340%
8609	AEON CREDIT SER	0.001%	99.341%
8610	ABILITY ENTERPR	0.001%	99.341%
8611	MICROBIO CO LTD	0.001%	99.342%
8612	ERAWAN GROUP	0.001%	99.342%
8613	CHUNG HWA PULP	0.001%	99.343%
8614	JALUX INC	0.001%	99.343%
8615	MORY INDUSTRIES	0.001%	99.344%
8616	AIRASIA X BHD	0.001%	99.345%
8617	POONGSAN HOLDIN	0.001%	99.345%
8618	GIANPLUS TECHN	0.001%	99.346%
8619	BASSO INDUSTRY	0.001%	99.346%
8620	ASIA POLYMER	0.001%	99.347%
8621	F-SECURE OYJ	0.001%	99.347%
8622	IVE GROUP LTD	0.001%	99.348%
8623	CHINA STRATEGIC	0.001%	99.348%
8624	ZHENGZHOU COAL	0.001%	99.349%
8625	ITOKI CORP	0.001%	99.349%
8626	DATALOGIC SPA	0.001%	99.350%
8627	MARATHON GOLD C	0.001%	99.350%
8628	ITOCHU SHOKUHIN	0.001%	99.351%
8629	NEL ASA	0.001%	99.351%
8630	QST INT	0.001%	99.352%
8631	MPI CORPORATION	0.001%	99.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	AVANTI	0.001%	99.353%
8633	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.354%
8634	CITY TELECOM (H	0.001%	99.354%
8635	STO AG-PREFERRE	0.001%	99.355%
8636	HEG LIMITED	0.001%	99.355%
8637	INBODY CO LTD	0.001%	99.356%
8638	EDREAMS ODIGEO	0.001%	99.356%
8639	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.357%
8640	TAIWAN HIGH SPE	0.001%	99.357%
8641	DI CORP	0.001%	99.358%
8642	KYODO PRINTING	0.001%	99.358%
8643	HAESUNG DS	0.001%	99.359%
8644	ARES ALLERGY HO	0.001%	99.359%
8645	LIANHUA SUPERMA	0.001%	99.360%
8646	CAPITAL FIRST L	0.001%	99.361%
8647	FURUSATO INDUST	0.001%	99.361%
8648	STAR PETROLEUM	0.001%	99.362%
8649	SREI INFRASTRUC	0.001%	99.362%
8650	COSCO CAPITAL I	0.001%	99.363%
8651	POWER LOGICS	0.001%	99.363%
8652	NIPPON COMMER D	0.001%	99.364%
8653	TAIWAN SOGO SHI	0.001%	99.364%
8654	WELL SHIN TECHN	0.001%	99.365%
8655	CHIKOHIndustr	0.001%	99.365%
8656	IDU CO.	0.001%	99.366%
8657	AMATA CORP PUBL	0.001%	99.366%
8658	BIJOU BRIGITTE	0.001%	99.367%
8659	HEUNGKUK FIRE&M	0.001%	99.367%
8660	SABATE DIOSOS	0.001%	99.368%
8661	SUZLON ENERGY L	0.001%	99.368%
8662	ZORLU ENRJI	0.001%	99.369%
8663	SUNGCHANG ENTER	0.001%	99.370%
8664	NICHIBAN CO	0.001%	99.370%
8665	OLAV THON EIEND	0.001%	99.371%
8666	AUSTRALIAN UNIT	0.001%	99.371%
8667	CNA FIREFE	0.001%	99.372%
8668	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.372%
8669	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.373%
8670	SOCO INTERNATIO	0.001%	99.373%
8671	IRON FORCE INDU	0.001%	99.374%
8672	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.374%
8673	AMOT INVESTMENT	0.001%	99.375%
8674	GOLDEN MEDITECH	0.001%	99.375%
8675	ADATA TECHNOLOG	0.001%	99.376%
8676	GAFISA SA	0.001%	99.376%
8677	ZIX CORP COMMON STOCK USD.01	0.001%	99.377%
8678	BANCO DE BOGOTA	0.001%	99.377%
8679	MEIWA ESTATE CO	0.001%	99.378%
8680	ITALIAN-THAI DE	0.001%	99.378%
8681	NAC CO LTD	0.001%	99.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	YOUNG POONG COR	0.001%	99.379%
8683	SILICONWARE PRE	0.001%	99.380%
8684	CHINA ELEC OPTI	0.001%	99.381%
8685	TAIWAN LAND DEV	0.001%	99.381%
8686	MESOBLAST LTD	0.001%	99.382%
8687	SESODA CORP	0.001%	99.382%
8688	CIVEO CORP	0.001%	99.383%
8689	ASCENCIO	0.001%	99.383%
8690	ASAHI ORGANIC C	0.001%	99.384%
8691	SPIRE HEALTHCAR	0.001%	99.384%
8692	HASTINGS GROUP	0.001%	99.385%
8693	THE BASIC HOUSE	0.001%	99.385%
8694	HAICHANG HOLDIN	0.001%	99.386%
8695	CENIT AG SYSTEM	0.001%	99.386%
8696	CAPRO CORPN	0.001%	99.387%
8697	T.HASEGAWA CO	0.001%	99.387%
8698	EBARA JITSUGYO	0.001%	99.388%
8699	SAPPE PCL	0.001%	99.388%
8700	LE BELIER	0.001%	99.389%
8701	KEPCO PLANT SER	0.001%	99.389%
8702	HARIMA CHEMICAL	0.001%	99.390%
8703	HUGEL INC	0.001%	99.390%
8704	XINJIANG XINXIN	0.001%	99.391%
8705	TA ENTERPRISE B	0.001%	99.391%
8706	YAHAGI CONST CO	0.001%	99.392%
8707	RION CO LTD	0.001%	99.392%
8708	AGABANG&COMPANY	0.001%	99.393%
8709	NIEN MADE ENTER	0.001%	99.393%
8710	AKATSUKI	0.001%	99.394%
8711	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.394%
8712	ZENITAKA CORP	0.001%	99.395%
8713	SAWADA HOLDINGS	0.001%	99.395%
8714	FEINTOOL INTERN	0.001%	99.396%
8715	GRUPO NUTRESA S	0.001%	99.397%
8716	MISAWA HOMES HO	0.001%	99.397%
8717	JUSUNG ENGINEER	0.001%	99.398%
8718	PACIFIC HOSPITA	0.001%	99.398%
8719	VISI MEDIA ASIA	0.001%	99.399%
8720	PROMATE ELECTRO	0.001%	99.399%
8721	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.400%
8722	RAYSEARCH LABOR	0.001%	99.400%
8723	CHINA ALL ACCES	0.001%	99.401%
8724	SANOH INDUSTRIA	0.001%	99.401%
8725	KSH HOLDINGS LT	0.001%	99.402%
8726	JACKPOTJOY PLC	0.001%	99.402%
8727	WILLDAN GROUP I	0.001%	99.403%
8728	ALLAHABAD BANK	0.001%	99.403%
8729	ING BANK SLASKI	0.001%	99.404%
8730	GOLDLION HLDGS	0.001%	99.404%
8731	AUSTBROKERS HLD	0.001%	99.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	JAPAN CASH MACH	0.001%	99.405%
8733	I-SENS INC	0.001%	99.406%
8734	ASTALDI	0.001%	99.406%
8735	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.407%
8736	TPV TECHNOLOGY	0.001%	99.407%
8737	E.I.D.-PARRY(IN	0.001%	99.408%
8738	JAPAN WOOL TEXT	0.001%	99.408%
8739	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.409%
8740	PETRO RIO SA	0.001%	99.409%
8741	ARDMORE SHIPPIN	0.001%	99.410%
8742	HSIN KUANG STEE	0.001%	99.410%
8743	KITAGAWA IRON W	0.001%	99.411%
8744	SURYA CITRA MED	0.001%	99.411%
8745	PHARMAENGINE IN	0.001%	99.412%
8746	NIPPON CARBIDE	0.001%	99.412%
8747	CHINA GREENLAND	0.001%	99.413%
8748	SWEDOL AB	0.001%	99.413%
8749	ZENG HSING INDL	0.001%	99.414%
8750	APCB INC	0.001%	99.414%
8751	KAROON GAS AUST	0.001%	99.415%
8752	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.415%
8753	DYNAGREEN ENVIR	0.001%	99.416%
8754	DANAL	0.001%	99.416%
8755	POYA CO LTD	0.001%	99.417%
8756	WEIKENGIndustr	0.001%	99.417%
8757	SOC BAINS DE ME	0.001%	99.418%
8758	FORMOSA ADVANCE	0.001%	99.418%
8759	BIGBEN INTERACT	0.001%	99.419%
8760	SHIPPING CP IND	0.001%	99.419%
8761	EAGLE NICE INTE	0.001%	99.420%
8762	STANDARD FOODS	0.000%	99.420%
8763	DAE WON KANG UP	0.000%	99.421%
8764	EL AL ISRAEL AI	0.000%	99.421%
8765	CHINA ELECTRIC	0.000%	99.422%
8766	XINYUAN REAL ES	0.000%	99.422%
8767	FOOSUNG CO LTD	0.000%	99.423%
8768	SAM YOUNG ELECT	0.000%	99.423%
8769	I-NET CORP	0.000%	99.424%
8770	DAEJAN HOLDINGS	0.000%	99.424%
8771	IMARKETKOREA IN	0.000%	99.425%
8772	UFLEX LTD	0.000%	99.425%
8773	NOVELION THERAPEUTICS INC COMMON STOCK	0.000%	99.426%
8774	GRUPO AVAL ACCI	0.000%	99.426%
8775	EO TECHNICS CO	0.000%	99.427%
8776	MARVELOUS AQL I	0.000%	99.427%
8777	CHINA PETROLEUM	0.000%	99.428%
8778	HOPEWELL HIGHWA	0.000%	99.428%
8779	SHINSEGAE FOOD	0.000%	99.429%
8780	SBS MEDIA HOLDI	0.000%	99.429%
8781	HANSOL CHEMICAL	0.000%	99.430%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	CHINA CHEM&PHAR	0.000%	99.430%
8783	MARUZEN SHOWA U	0.000%	99.431%
8784	SEMPERIT AG HOL	0.000%	99.431%
8785	GOLFZON CO LTD	0.000%	99.432%
8786	SANYO SHOKAI	0.000%	99.432%
8787	MAXIS BHD	0.000%	99.433%
8788	CARLO CAVAZZI H	0.000%	99.433%
8789	COLUMBUS A/S	0.000%	99.434%
8790	NISSEI ASB MACH	0.000%	99.434%
8791	EGUARANTEE INC.	0.000%	99.435%
8792	FUSION PARTNERS	0.000%	99.435%
8793	BEL FUSE INC CL B COMMON STOCK USD.1	0.000%	99.436%
8794	LIFETECH SCIENT	0.000%	99.436%
8795	SVENSKA CELLULO	0.000%	99.437%
8796	BING-GRAE	0.000%	99.437%
8797	QUABIT IMMOBILI	0.000%	99.438%
8798	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.438%
8799	WUS PRINTD CIRC	0.000%	99.439%
8800	TOREX SEMICONDU	0.000%	99.439%
8801	MAISONS FRANCE	0.000%	99.440%
8802	GUJARAT ALKALIE	0.000%	99.440%
8803	MITSUBISHI PAPE	0.000%	99.441%
8804	DELTA PROPERTY	0.000%	99.441%
8805	L&K ENGINEERING	0.000%	99.442%
8806	SEBANG CO LTD	0.000%	99.442%
8807	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.000%	99.443%
8808	LAI SUN GARMENT	0.000%	99.443%
8809	RAMELIUS RESOUR	0.000%	99.444%
8810	ARGAN SA	0.000%	99.444%
8811	MASTER GLORY GR	0.000%	99.445%
8812	SHINKAWA	0.000%	99.445%
8813	VIRBAC	0.000%	99.445%
8814	BITTIUM OYJ	0.000%	99.446%
8815	CYBERTAN TECHNO	0.000%	99.446%
8816	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.000%	99.447%
8817	QUANTA STORAGE	0.000%	99.447%
8818	SOCOVEDSA SA	0.000%	99.448%
8819	CHUKYO BANK	0.000%	99.448%
8820	SANKO METAL IND	0.000%	99.449%
8821	ASAHI PRINT	0.000%	99.449%
8822	OSAKA ORGANIC C	0.000%	99.450%
8823	SHANGHAI FUDAN	0.000%	99.450%
8824	THURGAUER KANTO	0.000%	99.451%
8825	GUJARAT FLUOROC	0.000%	99.451%
8826	ABG SUNDAL COLL	0.000%	99.452%
8827	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.000%	99.452%
8828	ENERGA SA	0.000%	99.453%
8829	CROPENERGIES AG	0.000%	99.453%
8830	VINDA INTERNATI	0.000%	99.454%
8831	ACTIA GROUP	0.000%	99.454%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	LIBBEY INC COMMON STOCK USD.01	0.000%	99.455%
8833	KNM GROUP BERHA	0.000%	99.455%
8834	TK DEVELOPMENT	0.000%	99.456%
8835	NICHIDEN CORP	0.000%	99.456%
8836	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.457%
8837	MILLS ESTRUTURA	0.000%	99.457%
8838	ALMA MEDIA CORP	0.000%	99.458%
8839	JAPAN PILE CORP	0.000%	99.458%
8840	JW HOLDINGS COR	0.000%	99.459%
8841	SUGIMOTO & CO L	0.000%	99.459%
8842	LOPEZ HOLDINGS	0.000%	99.460%
8843	CSS INDUSTRIES	0.000%	99.460%
8844	SIRTEC INTERNAT	0.000%	99.461%
8845	TAIWAN FU HSING	0.000%	99.461%
8846	HARBORONE BANCORP INC COMMON STOCK	0.000%	99.462%
8847	PRONEXUS INC	0.000%	99.462%
8848	NIPPON SHARYO	0.000%	99.462%
8849	THROMBOGENICS N	0.000%	99.463%
8850	MALAYSIAN PACIF	0.000%	99.463%
8851	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.464%
8852	SEC CORPORATION	0.000%	99.464%
8853	GRUH FINANCE	0.000%	99.465%
8854	VINY THAI	0.000%	99.465%
8855	LIFESTYLE CHINA	0.000%	99.466%
8856	GILLETTE INDIA	0.000%	99.466%
8857	CREATE SD HOLDI	0.000%	99.467%
8858	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.467%
8859	TAIWAN CHINSAN	0.000%	99.468%
8860	CEMENTOS ARGOS	0.000%	99.468%
8861	GUJARAT MINERAL	0.000%	99.469%
8862	ADO PROPERTIES	0.000%	99.469%
8863	PRUMO LOGISTICA	0.000%	99.470%
8864	MOBILEPHONE TEL	0.000%	99.470%
8865	ICHIA TECHNOLOG	0.000%	99.471%
8866	EVA PRECISION I	0.000%	99.471%
8867	KEYW HOLDING CORP/THE COMMON STOCK	0.000%	99.472%
8868	SCANDINAVIAN TO	0.000%	99.472%
8869	NORWAY ROYAL SA	0.000%	99.473%
8870	EKORNES ASA	0.000%	99.473%
8871	HEUNG-A SHIPPIN	0.000%	99.473%
8872	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.474%
8873	HONG KONG AIRCR	0.000%	99.474%
8874	TOKMANNI GROUP	0.000%	99.475%
8875	ROYAL BK SCOT G	0.000%	99.475%
8876	HANSHIN CONSTRU	0.000%	99.476%
8877	NATIONAL ALUMIN	0.000%	99.476%
8878	GFT TECHNOLOGY	0.000%	99.477%
8879	GUOLIAN SECURIT	0.000%	99.477%
8880	BEIJING ENT MED	0.000%	99.478%
8881	RASA INDUSTRIES	0.000%	99.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TI FINANCIAL HO	0.000%	99.479%
8883	ON-BRIGHT ELECT	0.000%	99.479%
8884	SYNLAIT MILK LT	0.000%	99.480%
8885	NIHON TOKUSHU T	0.000%	99.480%
8886	MAXVALU TOKAI C	0.000%	99.481%
8887	LH FINANCIAL GR	0.000%	99.481%
8888	HIRAMATSU INC	0.000%	99.482%
8889	NIHON DENKEI CO	0.000%	99.482%
8890	ALTISOURCE PORT	0.000%	99.483%
8891	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.483%
8892	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.483%
8893	HIMACHAL FUTURI	0.000%	99.484%
8894	JANOME SEWING M	0.000%	99.484%
8895	TENWOW INTL HLD	0.000%	99.485%
8896	DEPOMED INC COMMON STOCK	0.000%	99.485%
8897	ACADEMEDIA AB	0.000%	99.486%
8898	HWASUNG INDUSTR	0.000%	99.486%
8899	KHON KAEN SUGAR	0.000%	99.487%
8900	MORITO CO	0.000%	99.487%
8901	SOLARTECH INTL	0.000%	99.488%
8902	GODO STEEL	0.000%	99.488%
8903	HARBIN BANK CO	0.000%	99.489%
8904	AREZZO INDUSTRI	0.000%	99.489%
8905	EZION HOLDINGS	0.000%	99.490%
8906	WPP AUNZ LTD	0.000%	99.490%
8907	KIRKLAND S INC COMMON STOCK	0.000%	99.491%
8908	YOMEISHU SEIZO	0.000%	99.491%
8909	FALCO BIOSYSTEM	0.000%	99.491%
8910	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.492%
8911	NAUTILUS MINERA	0.000%	99.492%
8912	SCHALTBAU HOLDI	0.000%	99.493%
8913	UNICHEM LABS	0.000%	99.493%
8914	KANAGAWA CHUO K	0.000%	99.494%
8915	FRANCE BED HOLD	0.000%	99.494%
8916	CIA DE LOCACAO	0.000%	99.495%
8917	MIRAE ASSET LIF	0.000%	99.495%
8918	MARKETECH INTL	0.000%	99.496%
8919	SUMMIT R/EST HL	0.000%	99.496%
8920	FURUNO ELECTRIC	0.000%	99.497%
8921	MEDIA PRIMA BHD	0.000%	99.497%
8922	JAPAN BUSINESS	0.000%	99.497%
8923	ASHIMORI INDUST	0.000%	99.498%
8924	SWEDISH ORPHAN	0.000%	99.498%
8925	ITE TECH INC	0.000%	99.499%
8926	TV AZTECA	0.000%	99.499%
8927	KYUNGBANG LTD	0.000%	99.500%
8928	SUPREMEX INC	0.000%	99.500%
8929	CIE FINANCIER T	0.000%	99.501%
8930	YUNGSHIN GLOBAL	0.000%	99.501%
8931	TOSHIBA PLANT K	0.000%	99.502%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	SANYO ELEC RAIL	0.000%	99.502%
8933	SWCC SHOWA HOLD	0.000%	99.503%
8934	HIRANO TECSEED	0.000%	99.503%
8935	ESSITY AKTIEBOL	0.000%	99.504%
8936	MATRIX CONCEPTS	0.000%	99.504%
8937	ASALEO CARE LTD	0.000%	99.504%
8938	TOKYO KEIKI INC	0.000%	99.505%
8939	CLS HOLDINGS PL	0.000%	99.505%
8940	NIPPON DENWA SH	0.000%	99.506%
8941	ALUMINA LTD	0.000%	99.506%
8942	COLABOR GROUP I	0.000%	99.507%
8943	CHUETSU PULP&PA	0.000%	99.507%
8944	KOPIN CORP COMMON STOCK USD.01	0.000%	99.508%
8945	INTERNATIONAL S	0.000%	99.508%
8946	RASSINI SAB DE	0.000%	99.509%
8947	HANKUK CARBON C	0.000%	99.509%
8948	RELIANCE HOME F	0.000%	99.509%
8949	MALAYAN CEMENT	0.000%	99.510%
8950	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.510%
8951	MASON FINANCIAL	0.000%	99.511%
8952	FTD COS INC COMMON STOCK USD.0001	0.000%	99.511%
8953	MUCKLOW(A&J) GR	0.000%	99.512%
8954	SANSHA ELECTRIC	0.000%	99.512%
8955	MATSUI CONST CO	0.000%	99.513%
8956	HOEGH LNG HOLDI	0.000%	99.513%
8957	SINCERE NAVIGAT	0.000%	99.514%
8958	YATAK VE YO	0.000%	99.514%
8959	MAHLE METAL LEV	0.000%	99.515%
8960	DEEPAK FERT&PE	0.000%	99.515%
8961	NICHIDENBO	0.000%	99.515%
8962	AVIC INTL HOLD	0.000%	99.516%
8963	ORGANO	0.000%	99.516%
8964	CENTRAL SEC PAT	0.000%	99.517%
8965	NIHON CHOUZAI C	0.000%	99.517%
8966	CHUANGS CONS IN	0.000%	99.518%
8967	AUTOBACS SEVEN	0.000%	99.518%
8968	TOVIS CO LTD	0.000%	99.519%
8969	TUNE INS HOLDIN	0.000%	99.519%
8970	MINERA FRISCO S	0.000%	99.520%
8971	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.520%
8972	CABCHARGE AUSTR	0.000%	99.520%
8973	KINGSWAY FINANC	0.000%	99.521%
8974	CHIA HSIN CEMEN	0.000%	99.521%
8975	TOKYO ELECTRON	0.000%	99.522%
8976	KOATSU GAS KOGY	0.000%	99.522%
8977	ATLAS FINANCIAL	0.000%	99.523%
8978	TAKISAWA MACHIN	0.000%	99.523%
8979	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.524%
8980	NAKABAYASHI CO	0.000%	99.524%
8981	WIZ SOL CORR DE	0.000%	99.524%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	HARIM HOLDINGS	0.000%	99.525%
8983	KITANO CONST CO	0.000%	99.525%
8984	CARLSBERG BREWE	0.000%	99.526%
8985	COSEL CO	0.000%	99.526%
8986	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.527%
8987	SANYO TRADING C	0.000%	99.527%
8988	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.528%
8989	ILSHIN SPINNING	0.000%	99.528%
8990	TAKEEI CORPORAT	0.000%	99.529%
8991	ESSEX BIO-TECHN	0.000%	99.529%
8992	ENERGY DEVELOP	0.000%	99.529%
8993	FJ NEXT CO LTD	0.000%	99.530%
8994	HARBOUR CENTRE	0.000%	99.530%
8995	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.531%
8996	MICROPORT SCIEN	0.000%	99.531%
8997	TEIKOKU TSUSHIN	0.000%	99.532%
8998	ENF TECHNOLOGY	0.000%	99.532%
8999	BORUSAN BORU	0.000%	99.533%
9000	IWAKI & CO LTD	0.000%	99.533%
9001	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.533%
9002	RAUBEX GROUP LT	0.000%	99.534%
9003	MITSUBISHI KAKO	0.000%	99.534%
9004	LIU CHONG HING	0.000%	99.535%
9005	NAPHTHA ISRAEL	0.000%	99.535%
9006	PALIBURG HOLDIN	0.000%	99.536%
9007	BEST PACIFIC IN	0.000%	99.536%
9008	TOTAL ACCESS CO	0.000%	99.537%
9009	OSK HOLDINGS BH	0.000%	99.537%
9010	EMPERIA HOLDING	0.000%	99.537%
9011	NIP AIR CON	0.000%	99.538%
9012	BANGKOK BANK	0.000%	99.538%
9013	SKELLERUP HOLDI	0.000%	99.539%
9014	FORMOSAN RUBBER	0.000%	99.539%
9015	MANI INC	0.000%	99.540%
9016	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.540%
9017	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.541%
9018	EUROCASH SA	0.000%	99.541%
9019	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.541%
9020	TOKYU RECREATIO	0.000%	99.542%
9021	MEIKO NETWORK J	0.000%	99.542%
9022	AEON CREDIT SER	0.000%	99.543%
9023	DELEK AUTOMOTIV	0.000%	99.543%
9024	MAGMA FINCORP L	0.000%	99.544%
9025	GLOBAL MIXED MO	0.000%	99.544%
9026	MITAC HOLDINGS	0.000%	99.544%
9027	TAKIRON CO	0.000%	99.545%
9028	TOYO ELECTRIC	0.000%	99.545%
9029	G-7 HOLDINGS IN	0.000%	99.546%
9030	HYUNDAI CORP	0.000%	99.546%
9031	FANG HOLDINGS LTD ADR ADR	0.000%	99.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	CAPITA GROUP PL	0.000%	99.547%
9033	ANHUI EXPRESSWA	0.000%	99.548%
9034	ATOM CORPORATIO	0.000%	99.548%
9035	GUJARAT PIPAVAV	0.000%	99.548%
9036	HUONS CO LTD	0.000%	99.549%
9037	NHPC LTD	0.000%	99.549%
9038	UNION BK OF TAI	0.000%	99.550%
9039	SERVCORP	0.000%	99.550%
9040	ORIENTAL BK OF	0.000%	99.551%
9041	HY LOK	0.000%	99.551%
9042	SAMMOK S-FORM C	0.000%	99.551%
9043	BIMB HLDGS BERH	0.000%	99.552%
9044	SUNSPRING METAL	0.000%	99.552%
9045	DAIHAN	0.000%	99.553%
9046	KIER GROUP	0.000%	99.553%
9047	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.554%
9048	LAGERCRANTZ GRO	0.000%	99.554%
9049	SEKONIX CO LTD	0.000%	99.555%
9050	WOORI BANK SPON ADR ADR	0.000%	99.555%
9051	KISWIRE LTD	0.000%	99.555%
9052	MODERNLAND REAL	0.000%	99.556%
9053	HIRAKAWA HEWTEC	0.000%	99.556%
9054	THORESEN THAI A	0.000%	99.557%
9055	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.557%
9056	SHINWA KAIUN	0.000%	99.558%
9057	EASTON CO	0.000%	99.558%
9058	SHINKONG INSURA	0.000%	99.558%
9059	ST. IVES PLC	0.000%	99.559%
9060	MR MAX CORP	0.000%	99.559%
9061	SONAE CAPITAL S	0.000%	99.560%
9062	OP FINANCIAL IN	0.000%	99.560%
9063	BALRAMPUR CHINI	0.000%	99.561%
9064	FIRST INTERNET BANCORP COMMON STOCK	0.000%	99.561%
9065	ISTYLE INC	0.000%	99.561%
9066	CHINA MODERN DA	0.000%	99.562%
9067	F&F COMPANY	0.000%	99.562%
9068	HEXAGON COMPOSI	0.000%	99.563%
9069	ZUIKO CORP	0.000%	99.563%
9070	VETOQUINOL SA	0.000%	99.564%
9071	ISU CHEMICAL	0.000%	99.564%
9072	TAISEI LAMICK C	0.000%	99.564%
9073	TER BEKE SA	0.000%	99.565%
9074	SHINING BUILDIN	0.000%	99.565%
9075	SPACE CO LTD	0.000%	99.566%
9076	CELLNEX TELECOM	0.000%	99.566%
9077	TONICHI CARLIFE	0.000%	99.567%
9078	ASCENDAS INDIA	0.000%	99.567%
9079	PJT PARTNERS INC A COMMON STOCK	0.000%	99.567%
9080	HONG FOK CORP	0.000%	99.568%
9081	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	INTERPARK CORP	0.000%	99.569%
9083	KANGDA INTERNAT	0.000%	99.569%
9084	FORTIS HLTH (IN	0.000%	99.570%
9085	TOA OIL CO LTD	0.000%	99.570%
9086	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.000%	99.570%
9087	HNA HLDGS GP CO	0.000%	99.571%
9088	MARUBUN CORP	0.000%	99.571%
9089	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.572%
9090	WERELDHAVE BELG	0.000%	99.572%
9091	SAM KWANG GLASS	0.000%	99.573%
9092	SHINYOUNG SECS	0.000%	99.573%
9093	BLUE DART EXPRE	0.000%	99.573%
9094	GREAT PANTHER S	0.000%	99.574%
9095	EXTRACTION OIL + GAS INC COMMON STOCK	0.000%	99.574%
9096	ARISAWA MFG CO	0.000%	99.575%
9097	HOKUETSU INDS C	0.000%	99.575%
9098	SILVER CHEF LTD	0.000%	99.575%
9099	ANADOLU SIGORTA	0.000%	99.576%
9100	KI-STAR REAL ES	0.000%	99.576%
9101	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.577%
9102	MONEY3 CORP LTD	0.000%	99.577%
9103	OCEAN-LAND GROU	0.000%	99.578%
9104	TOYO CORPORATIO	0.000%	99.578%
9105	NISSUI PHARM CO	0.000%	99.578%
9106	SVENSKA HANDELS	0.000%	99.579%
9107	SG CORPORATION	0.000%	99.579%
9108	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.580%
9109	KOHSOKU CORP	0.000%	99.580%
9110	WAI KEE HOLDING	0.000%	99.581%
9111	SATA SHOJI CORP	0.000%	99.581%
9112	GEOSTR CORP	0.000%	99.581%
9113	K.C. TECH	0.000%	99.582%
9114	KAWAGISHI BRIDG	0.000%	99.582%
9115	CNQC INTERNATIO	0.000%	99.583%
9116	FLEURY MICHON	0.000%	99.583%
9117	ACBEL POLYTECH	0.000%	99.583%
9118	SIAM FUTURE DEV	0.000%	99.584%
9119	DADI EARLY	0.000%	99.584%
9120	RESILUX	0.000%	99.585%
9121	DFS FURNITURE L	0.000%	99.585%
9122	MAHINDRA & MAHI	0.000%	99.586%
9123	KROSAKI CORP	0.000%	99.586%
9124	QLIRO GROUP AB	0.000%	99.586%
9125	EHEALTH INC COMMON STOCK USD.001	0.000%	99.587%
9126	NIEN HSING TEXT	0.000%	99.587%
9127	KWALITY LTD	0.000%	99.588%
9128	SEOHAN CO LTD	0.000%	99.588%
9129	FIRST SENSOR AG	0.000%	99.588%
9130	HO TUNG CHEMICA	0.000%	99.589%
9131	AUCKLAND INTERN	0.000%	99.589%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	PEGASUS HAVA TA	0.000%	99.590%
9133	CHONGKUNDANG	0.000%	99.590%
9134	LOTUS BAKERIES	0.000%	99.591%
9135	NITTO SEIKO CO	0.000%	99.591%
9136	ABOITIZ POWER C	0.000%	99.591%
9137	AEON CO. (M) BH	0.000%	99.592%
9138	TOYO RADIATOR C	0.000%	99.592%
9139	ESPRINET SPA	0.000%	99.593%
9140	ASIA PLASTIC RE	0.000%	99.593%
9141	NIHON ESLEAD CO	0.000%	99.593%
9142	KEPPEL TELECOM&	0.000%	99.594%
9143	CK POWER PCL	0.000%	99.594%
9144	AREALINK CO LTD	0.000%	99.595%
9145	PRIMO WATER CORP COMMON STOCK	0.000%	99.595%
9146	KUOYANG CONSTRU	0.000%	99.596%
9147	ASIA CEMENT CHI	0.000%	99.596%
9148	CHINA GREENFRES	0.000%	99.596%
9149	GREEN ENERGY TE	0.000%	99.597%
9150	MAMEZOU	0.000%	99.597%
9151	AA PLC	0.000%	99.598%
9152	ATTACQ LTD	0.000%	99.598%
9153	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.598%
9154	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.599%
9155	DAITO ELECTRON	0.000%	99.599%
9156	VIJAYA BANK	0.000%	99.600%
9157	FEDERAL BANK LT	0.000%	99.600%
9158	KARDEMIR KARABU	0.000%	99.600%
9159	SHINAGAWA FUEL	0.000%	99.601%
9160	ELEMENTIA SAB D	0.000%	99.601%
9161	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.602%
9162	ALICO INC COMMON STOCK USD1.0	0.000%	99.602%
9163	SUPERLOOP LTD	0.000%	99.603%
9164	SAMCHULLY	0.000%	99.603%
9165	HADERA PAPER LT	0.000%	99.603%
9166	SHENYIN WANGUO(	0.000%	99.604%
9167	GETIN NOBLE BA	0.000%	99.604%
9168	KOMEDA HOLDINGS	0.000%	99.605%
9169	SIXT LEASING AG	0.000%	99.605%
9170	ULKER BISKUVI S	0.000%	99.605%
9171	TMK PAO GDR REG S GDR	0.000%	99.606%
9172	NAGANO BANK	0.000%	99.606%
9173	HUDACO INDUSTRI	0.000%	99.607%
9174	DEOLEO SA	0.000%	99.607%
9175	SABANA SHARIAH	0.000%	99.607%
9176	KATO WORKS CO	0.000%	99.608%
9177	KANADEN CORP	0.000%	99.608%
9178	TOA CORP	0.000%	99.609%
9179	TEST RESEARCH I	0.000%	99.609%
9180	VITA GROUP LTD	0.000%	99.609%
9181	RENREN INC ADR ADR USD.001	0.000%	99.610%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	WESTGOLD RESOUR	0.000%	99.610%
9183	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.611%
9184	TAIKO BANK	0.000%	99.611%
9185	REIS INC COMMON STOCK USD.01	0.000%	99.611%
9186	TOFAS TURK OTOM	0.000%	99.612%
9187	HUNTSWORTH PLC	0.000%	99.612%
9188	NEW HOPE CORP	0.000%	99.613%
9189	BONHEUR ASA	0.000%	99.613%
9190	RISO KAGAKU COR	0.000%	99.613%
9191	COPEL PARANA EN	0.000%	99.614%
9192	OCTODEC	0.000%	99.614%
9193	BAYSIDE LAND CO	0.000%	99.615%
9194	MEIWACORPORATIO	0.000%	99.615%
9195	ORIENT OVERSEAS	0.000%	99.615%
9196	CHIYODA CO	0.000%	99.616%
9197	SOFT-WORLD INTL	0.000%	99.616%
9198	CIRCASSIA PHARM	0.000%	99.617%
9199	MAEZAWA KYUSO I	0.000%	99.617%
9200	RECRM RESEARCH	0.000%	99.618%
9201	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.618%
9202	TOA DORO KOGYO	0.000%	99.618%
9203	JAPAN KENZAI CO	0.000%	99.619%
9204	GUN EI CHEM IND	0.000%	99.619%
9205	SUNJIN	0.000%	99.620%
9206	REGINA MIRACLE	0.000%	99.620%
9207	PRAKASH INDUSTR	0.000%	99.620%
9208	TACHIKAWA CORP	0.000%	99.621%
9209	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.621%
9210	OPTEX COMPANY	0.000%	99.622%
9211	MOIL LTD	0.000%	99.622%
9212	TAKARA PRINTING	0.000%	99.622%
9213	KAULIN MANUFACT	0.000%	99.623%
9214	NAKAMURAYA CO L	0.000%	99.623%
9215	ORBIS	0.000%	99.624%
9216	QAF LTD	0.000%	99.624%
9217	CIA ENERGETICA	0.000%	99.624%
9218	INTERSERVE PLC	0.000%	99.625%
9219	ROMANDE ENERGIE	0.000%	99.625%
9220	ELECNOR SA	0.000%	99.626%
9221	LPKF LASER & EL	0.000%	99.626%
9222	RENO DE MEDICI	0.000%	99.626%
9223	NIPPON CONCRETE	0.000%	99.627%
9224	ELBIT SYSTEMS L	0.000%	99.627%
9225	YUSHIRO CHEMICA	0.000%	99.628%
9226	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.628%
9227	MITSUI MATSUSHI	0.000%	99.628%
9228	IWASAKI ELECTRI	0.000%	99.629%
9229	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.629%
9230	CHORI CO LTD	0.000%	99.629%
9231	ECOBALT SOLUTIO	0.000%	99.630%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	VITEC HLDG	0.000%	99.630%
9233	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.631%
9234	INTILAND DEVPT	0.000%	99.631%
9235	SPARX ASSET MAN	0.000%	99.631%
9236	NS SHOPPING CO	0.000%	99.632%
9237	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.632%
9238	DAIHATSU DIESEL	0.000%	99.633%
9239	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.633%
9240	SERCO GROUP	0.000%	99.633%
9241	TAMA HOME CO LT	0.000%	99.634%
9242	TELEFONICA CZEC	0.000%	99.634%
9243	NOBLE GROUP LTD	0.000%	99.635%
9244	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.635%
9245	NIHON KAGAKU SA	0.000%	99.635%
9246	HAGIWARA ELECTR	0.000%	99.636%
9247	DISH TV INDIA L	0.000%	99.636%
9248	TORRENT POWER L	0.000%	99.637%
9249	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.637%
9250	TOWER BERSAMA I	0.000%	99.637%
9251	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.638%
9252	SINOSOFT TECHNO	0.000%	99.638%
9253	SOUNDWILL HOLDI	0.000%	99.639%
9254	RELIANCE COMMUN	0.000%	99.639%
9255	SAGAX AB	0.000%	99.639%
9256	ACCURAY INC COMMON STOCK USD.001	0.000%	99.640%
9257	WESTAR ENERGY I	0.000%	99.640%
9258	BUMRUNGRAD HOPT	0.000%	99.641%
9259	ALTICE NV	0.000%	99.641%
9260	FAMUR SA	0.000%	99.641%
9261	DHIPAYA INSURAN	0.000%	99.642%
9262	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.642%
9263	BK OF GREECE	0.000%	99.642%
9264	MAEIL DIARY IND	0.000%	99.643%
9265	CENTURY CITY IN	0.000%	99.643%
9266	COLLECTOR AB	0.000%	99.644%
9267	TOHO CO LTD	0.000%	99.644%
9268	ITC PROPERTIES	0.000%	99.644%
9269	U-SHIN	0.000%	99.645%
9270	DONGSUNG HOLDIN	0.000%	99.645%
9271	CAPIO AB	0.000%	99.646%
9272	ROCKY BRANDS INC COMMON STOCK	0.000%	99.646%
9273	S&T DYNAMICS CO	0.000%	99.646%
9274	GRO-BELS CO LTD	0.000%	99.647%
9275	ALPHA SYSTEMS I	0.000%	99.647%
9276	ADO Group Ltd	0.000%	99.648%
9277	JAPAN ASIA GROU	0.000%	99.648%
9278	UCHIDA YOKO CO	0.000%	99.648%
9279	ACE TECHNOLOGIE	0.000%	99.649%
9280	SUZUKI CO LTD	0.000%	99.649%
9281	UNION BANK OF I	0.000%	99.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.650%
9283	ALPS LOGISTICS	0.000%	99.650%
9284	SIME DARBY PROP	0.000%	99.651%
9285	HUANG HSIANG CO	0.000%	99.651%
9286	KINKO OPTICAL C	0.000%	99.651%
9287	PHOENIX SATELLI	0.000%	99.652%
9288	DAIDO KOGYO CO	0.000%	99.652%
9289	SCHAFFNER HOLDI	0.000%	99.653%
9290	YAT SING HOLDIN	0.000%	99.653%
9291	CANVEST ENVIRON	0.000%	99.653%
9292	BERLI JUCKER CO	0.000%	99.654%
9293	CLINUVEL PHARM	0.000%	99.654%
9294	INVESTORS TITLE CO COMMON STOCK	0.000%	99.654%
9295	TELEPIZZA SA	0.000%	99.655%
9296	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.655%
9297	MIDLAND REALTY	0.000%	99.656%
9298	AUDIX CORP	0.000%	99.656%
9299	TURCAS PETROL	0.000%	99.656%
9300	BIRLA CORP LTD	0.000%	99.657%
9301	CONCORD SECURIT	0.000%	99.657%
9302	BOURBON SA	0.000%	99.658%
9303	LPN DEVELOPMENT	0.000%	99.658%
9304	MARISA LOJAS SA	0.000%	99.658%
9305	NILKAMAL	0.000%	99.659%
9306	ECZACIBASI YATI	0.000%	99.659%
9307	NATUREX	0.000%	99.659%
9308	AXTEL SAB DE CV	0.000%	99.660%
9309	HOUSTON WIRE &	0.000%	99.660%
9310	NITTOKU ENG CO	0.000%	99.661%
9311	CTT-CORREIOS DE	0.000%	99.661%
9312	RM PLC	0.000%	99.661%
9313	LAURENT-PERRIER	0.000%	99.662%
9314	KOMATSU WALL IN	0.000%	99.662%
9315	AIDA ENGINEERIN	0.000%	99.662%
9316	GOLDEN LAND PRO	0.000%	99.663%
9317	CHENNAI PETROLE	0.000%	99.663%
9318	ICD CO LTD	0.000%	99.664%
9319	DIRECT INSURANC	0.000%	99.664%
9320	CITIC ENVIR	0.000%	99.664%
9321	CLEANUP CORP	0.000%	99.665%
9322	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.665%
9323	STAMFORD LAND	0.000%	99.665%
9324	MATERIALS ANALY	0.000%	99.666%
9325	INSAS BHD	0.000%	99.666%
9326	GUNNEBO AB	0.000%	99.667%
9327	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.667%
9328	COREMAX	0.000%	99.667%
9329	KAWASAN INDS JA	0.000%	99.668%
9330	THE WILL-BES &	0.000%	99.668%
9331	SUNCALL CORP	0.000%	99.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	3M INDIA LTD	0.000%	99.669%
9333	SAN HOLDINGS, I	0.000%	99.669%
9334	SUN-WA TECHNOS	0.000%	99.670%
9335	ELNUSA TBK	0.000%	99.670%
9336	HANIL E-HWA CO	0.000%	99.670%
9337	INNER MONGOLIA	0.000%	99.671%
9338	WARSAW STOCK EX	0.000%	99.671%
9339	TAKAOKA TOKO HL	0.000%	99.671%
9340	CHONG KUN DANG	0.000%	99.672%
9341	EMERSON PACIFIC	0.000%	99.672%
9342	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.673%
9343	NEW WORLD DEPT	0.000%	99.673%
9344	NUSANTARA INFRA	0.000%	99.673%
9345	HONEYS CO LTD	0.000%	99.674%
9346	HIROSE ELECTRIC	0.000%	99.674%
9347	UNION TOOL CO	0.000%	99.674%
9348	MALAYAN FLOUR M	0.000%	99.675%
9349	VA TECH WABAG L	0.000%	99.675%
9350	STI EDUCATION S	0.000%	99.676%
9351	ISC CO LTD	0.000%	99.676%
9352	FINGERPRINT CAR	0.000%	99.676%
9353	KOREA ALCOHOL I	0.000%	99.677%
9354	POLETOWIN PITCR	0.000%	99.677%
9355	NICK SCALI LTD	0.000%	99.677%
9356	ALI CORP	0.000%	99.678%
9357	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.678%
9358	DEUTZ AG	0.000%	99.678%
9359	PRICER AB	0.000%	99.679%
9360	SHIN NIPPON AIR	0.000%	99.679%
9361	BONANZA CREEK ENERGY INC COMMON STOCK	0.000%	99.680%
9362	CANON ELECTRONI	0.000%	99.680%
9363	ABC ARBITRAGE	0.000%	99.680%
9364	TECHNOVATOR INT	0.000%	99.681%
9365	CHINA MINSHENG	0.000%	99.681%
9366	CHIPMOS TECHNOL	0.000%	99.681%
9367	CHEN FULL INT C	0.000%	99.682%
9368	IWATSUKA CONFEC	0.000%	99.682%
9369	AKER AMERICAN S	0.000%	99.682%
9370	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.683%
9371	EIDAI CO.LTD.	0.000%	99.683%
9372	KORADIOR HOLDIN	0.000%	99.684%
9373	ROSENBAUER INTE	0.000%	99.684%
9374	CHIHO-TIANDE GR	0.000%	99.684%
9375	POLY CULTURE GR	0.000%	99.685%
9376	JUVENTUS FOOTBA	0.000%	99.685%
9377	YESCO CO LTD	0.000%	99.685%
9378	KERRY TJ LOGIST	0.000%	99.686%
9379	WOONGJIN HOLDIN	0.000%	99.686%
9380	HUA HAN BIO-PHA	0.000%	99.686%
9381	CHINA BILLS FIN	0.000%	99.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.687%
9383	STAR MICA CO LT	0.000%	99.688%
9384	INSULET CORP	0.000%	99.688%
9385	EXCEL CO LTD	0.000%	99.688%
9386	PLAZZA AG REG A	0.000%	99.689%
9387	MQ HOLDING AB	0.000%	99.689%
9388	TOEI ANIMATION	0.000%	99.689%
9389	KUNSUL CHEM IND	0.000%	99.690%
9390	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.690%
9391	SIA ENGINEERING	0.000%	99.690%
9392	UNIFIN FINANCIE	0.000%	99.691%
9393	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.691%
9394	MAEZAWA KASEI I	0.000%	99.692%
9395	MAEDA KOSEN CO.	0.000%	99.692%
9396	F@N COMMUNICATI	0.000%	99.692%
9397	LUMAX INTERNATI	0.000%	99.693%
9398	AIRPORT FACILIT	0.000%	99.693%
9399	EL.EN. SPA	0.000%	99.693%
9400	DR HOENLE AG	0.000%	99.694%
9401	ADCORP HLDGS	0.000%	99.694%
9402	CAL-COMP ELECTR	0.000%	99.694%
9403	FUJIJURA RUBBER	0.000%	99.695%
9404	SUPERMAX CORPOR	0.000%	99.695%
9405	ENDO LIGHTING C	0.000%	99.695%
9406	ROBERTET SA	0.000%	99.696%
9407	MONGOLIAN MININ	0.000%	99.696%
9408	SK D&D	0.000%	99.697%
9409	ALTECH CORP	0.000%	99.697%
9410	KT CORP SP ADR ADR	0.000%	99.697%
9411	TATA STEEL LTD	0.000%	99.698%
9412	HYFLUX LTD	0.000%	99.698%
9413	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.698%
9414	BANK OF KOCHI L	0.000%	99.699%
9415	CRUCIALTEC CO L	0.000%	99.699%
9416	INFORMATION SVC	0.000%	99.699%
9417	SEALINK TRAVEL	0.000%	99.700%
9418	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.700%
9419	EQT HOLDINGS LT	0.000%	99.700%
9420	JAPAN TRANSCITY	0.000%	99.701%
9421	OTONOMY INC COMMON STOCK USD.001	0.000%	99.701%
9422	MANZ AUTOMATION	0.000%	99.701%
9423	SANSEI YUSOKI C	0.000%	99.702%
9424	CICOR TECHNOLOG	0.000%	99.702%
9425	ID LOGISTICS GR	0.000%	99.703%
9426	NEOWIZ CORP	0.000%	99.703%
9427	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.703%
9428	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.704%
9429	RETAIL FOOD GRO	0.000%	99.704%
9430	CAREER TECHNOLO	0.000%	99.704%
9431	AVON RUBBER	0.000%	99.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	ES-CON JAPAN LT	0.000%	99.705%
9433	Phoenix Mills L	0.000%	99.705%
9434	EHWA TECHNOLOGI	0.000%	99.706%
9435	NOSTRUM OIL & G	0.000%	99.706%
9436	TOMORROW FOCUS	0.000%	99.706%
9437	CONVOY FINANCIA	0.000%	99.707%
9438	DONGYANG GANGCH	0.000%	99.707%
9439	BW PLANTATION	0.000%	99.707%
9440	NISHIKAWA RUBBE	0.000%	99.708%
9441	CYIENT LIMITED	0.000%	99.708%
9442	KALPATARU POWER	0.000%	99.709%
9443	RHYTHM WATCH CO	0.000%	99.709%
9444	RADIUM LIFE TEC	0.000%	99.709%
9445	POS MALAYSIA	0.000%	99.710%
9446	YACHIYO INDUS C	0.000%	99.710%
9447	WANG ON GROUP	0.000%	99.710%
9448	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.711%
9449	CN T L GAS	0.000%	99.711%
9450	HAKUDO CO LTD	0.000%	99.711%
9451	RECIPHARM AB	0.000%	99.712%
9452	ANN JOO RESOURC	0.000%	99.712%
9453	TEN PAO GROUP H	0.000%	99.712%
9454	RIKEN TECHNOS C	0.000%	99.713%
9455	H S R & A	0.000%	99.713%
9456	CHAYANG SHENG D	0.000%	99.713%
9457	KOZA ALTIN ISLE	0.000%	99.714%
9458	NORCROS PLC	0.000%	99.714%
9459	SANKYO SEIKO CO	0.000%	99.714%
9460	BAOYE GROUP CO	0.000%	99.715%
9461	FUJIKURA KASEI	0.000%	99.715%
9462	JAGRAN PRAKASHA	0.000%	99.715%
9463	KSB AG	0.000%	99.716%
9464	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.716%
9465	DONGWON FOOD& B	0.000%	99.717%
9466	GLANBIA PLC	0.000%	99.717%
9467	SICHUAN EXPRESS	0.000%	99.717%
9468	HANSAE YES24 HO	0.000%	99.718%
9469	HARUM ENERGY TB	0.000%	99.718%
9470	KEE TAI PROPERT	0.000%	99.718%
9471	SINDO RICOH	0.000%	99.719%
9472	MERAPE RESOURCE	0.000%	99.719%
9473	KAVERI SEED CO	0.000%	99.719%
9474	FOURLIS S.A.	0.000%	99.720%
9475	DAEHAN STEEL CO	0.000%	99.720%
9476	TSUTSUMI JEWELR	0.000%	99.720%
9477	ISELECT LTD	0.000%	99.721%
9478	RINGER HUT CO L	0.000%	99.721%
9479	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.721%
9480	NOKIA CORP ADR	0.000%	99.722%
9481	GODREJ PROPERTI	0.000%	99.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TORISHIMA PUMP	0.000%	99.722%
9483	FORFARMERS NV	0.000%	99.723%
9484	CENTRAL AUTO	0.000%	99.723%
9485	YTL POWER INTL	0.000%	99.723%
9486	FIRST BANK OF T	0.000%	99.724%
9487	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.724%
9488	CRAWFORD & CO	0.000%	99.724%
9489	DUSTIN GROUP AB	0.000%	99.725%
9490	THIRUMALAI	0.000%	99.725%
9491	MITANI SEKISAN	0.000%	99.725%
9492	GENKY DRUGSTORE	0.000%	99.726%
9493	NICE INFORMATIO	0.000%	99.726%
9494	CHINA LNG GROUP	0.000%	99.726%
9495	RIGHT-ON CO	0.000%	99.727%
9496	FRED'S INC	0.000%	99.727%
9497	ODELIC CO LTD	0.000%	99.727%
9498	VIA HOLDINGS IN	0.000%	99.728%
9499	NAPEC INC	0.000%	99.728%
9500	NEXEN CORPORATI	0.000%	99.728%
9501	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.729%
9502	TNPL	0.000%	99.729%
9503	ASAHI KOGYOSHA	0.000%	99.729%
9504	ELAN MICROELECT	0.000%	99.730%
9505	GRUPPO MUTUIONL	0.000%	99.730%
9506	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.730%
9507	HARADA IND	0.000%	99.731%
9508	YORK WATER CO COMMON STOCK	0.000%	99.731%
9509	KINKI NIPPON TO	0.000%	99.731%
9510	SKP RESOURCES B	0.000%	99.732%
9511	KSS LINE LTD	0.000%	99.732%
9512	HK INTL CONSTR	0.000%	99.732%
9513	WORLDLINE	0.000%	99.733%
9514	GLOBAL CONS	0.000%	99.733%
9515	CJ HELLOVISION	0.000%	99.733%
9516	EMCORE CORP COMMON STOCK	0.000%	99.734%
9517	HARMONICARE MED	0.000%	99.734%
9518	CLEAR CHANNEL O	0.000%	99.734%
9519	FLEETWOOD CORP	0.000%	99.735%
9520	FDM GROUP PLC	0.000%	99.735%
9521	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.735%
9522	ICHIKEN CO LTD	0.000%	99.736%
9523	FINDEL	0.000%	99.736%
9524	BANK BUKOPIN PT	0.000%	99.736%
9525	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.737%
9526	AMPER SA	0.000%	99.737%
9527	SANKO GOSEI LTD	0.000%	99.737%
9528	SEPTENI CO LTD	0.000%	99.738%
9529	COFFEE DAY ENTE	0.000%	99.738%
9530	FORMOSAN UNION	0.000%	99.738%
9531	CHINA PIONEER P	0.000%	99.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	SHINAGAWA REFRA	0.000%	99.739%
9533	HITRON TECHNOLO	0.000%	99.739%
9534	MAXIM POWER COR	0.000%	99.740%
9535	OUG HOLDING	0.000%	99.740%
9536	SECTRA AB - B S	0.000%	99.740%
9537	HEVEABOARD	0.000%	99.741%
9538	TSUBAKIMOTO KOG	0.000%	99.741%
9539	LONKING HOLDING	0.000%	99.741%
9540	ELECTRICITY GEN	0.000%	99.742%
9541	G SHANK ENTERPR	0.000%	99.742%
9542	TOSHO PRINTING	0.000%	99.742%
9543	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.743%
9544	REALORD GROUP H	0.000%	99.743%
9545	COMP ENG & CONS	0.000%	99.743%
9546	NICOX	0.000%	99.744%
9547	TAMRON CO LTD	0.000%	99.744%
9548	DECMIL GROUP LT	0.000%	99.744%
9549	CHAMBAL FER	0.000%	99.745%
9550	BSM TECHNOLOGIE	0.000%	99.745%
9551	PEET LIMITED	0.000%	99.745%
9552	NIPPON HUME PIP	0.000%	99.746%
9553	NIPPON KANZAI C	0.000%	99.746%
9554	SAC'S BAR HOLDI	0.000%	99.746%
9555	WELSPUN GUJARAT	0.000%	99.747%
9556	KRS CORPORATION	0.000%	99.747%
9557	ALBARAKA TURK K	0.000%	99.747%
9558	DORO AB	0.000%	99.748%
9559	ASCENDIS HEALTH	0.000%	99.748%
9560	EMPRESA DE ENER	0.000%	99.748%
9561	ANADOLU CAM	0.000%	99.749%
9562	AVANCE GAS HOLD	0.000%	99.749%
9563	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.749%
9564	TAINERGY TECH C	0.000%	99.750%
9565	KEPCO ENGINEERI	0.000%	99.750%
9566	ENERGY RESOURCE	0.000%	99.750%
9567	JUKEN SANGYO CO	0.000%	99.751%
9568	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.751%
9569	I O DATA DEVICE	0.000%	99.751%
9570	UCO BANK	0.000%	99.752%
9571	KLCC PROPERTY H	0.000%	99.752%
9572	MARUFUJI SHEET	0.000%	99.752%
9573	AMBUJA CEMENTS	0.000%	99.753%
9574	SAFEWAY INC	0.000%	99.753%
9575	KAWASUMI LABS I	0.000%	99.753%
9576	CRAWFORD & CO	0.000%	99.754%
9577	DOTTIKON ES HOL	0.000%	99.754%
9578	BRIGADE ENTERPR	0.000%	99.754%
9579	BANK OF KAOHSIU	0.000%	99.754%
9580	PRIMA INDUSTRIE	0.000%	99.755%
9581	SOMBOON ADVANCE	0.000%	99.755%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ZUMTOBEL AG	0.000%	99.755%
9583	VITEC GROUP	0.000%	99.756%
9584	BANQUE CANTONAL	0.000%	99.756%
9585	ROTTNEROS AB	0.000%	99.756%
9586	CSG LIMITED	0.000%	99.757%
9587	DAISHINKU CORP	0.000%	99.757%
9588	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.757%
9589	RAFFLES EDUCATI	0.000%	99.758%
9590	ASUNARO AOKI CO	0.000%	99.758%
9591	NAGAWA CO LTD	0.000%	99.758%
9592	STAR CRUISES LT	0.000%	99.759%
9593	MARUKA MACHINER	0.000%	99.759%
9594	REJECT SHOP LTD	0.000%	99.759%
9595	VERSO CORP A COMMON STOCK	0.000%	99.760%
9596	LOVISA HOLDINGS	0.000%	99.760%
9597	RF-LINK SYSTEM	0.000%	99.760%
9598	SHIN NIPPON BIO	0.000%	99.761%
9599	TA GLOBAL BHD	0.000%	99.761%
9600	XAC AUTOMATION	0.000%	99.761%
9601	SATORI ELECTRIC	0.000%	99.762%
9602	THAI STANLEY EL	0.000%	99.762%
9603	AGUNG PODOMORO	0.000%	99.762%
9604	TARSUS GROUP PL	0.000%	99.762%
9605	YAMATANE CORP N	0.000%	99.763%
9606	CHUGAI RO CO LT	0.000%	99.763%
9607	IC COMPANYS	0.000%	99.763%
9608	YONDENKO CORP	0.000%	99.764%
9609	ACCOR	0.000%	99.764%
9610	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.764%
9611	SECHE ENVIRONNE	0.000%	99.765%
9612	TONG YANG CEMEN	0.000%	99.765%
9613	OHASHI TECHNICA	0.000%	99.765%
9614	MODETOUR NETWOR	0.000%	99.766%
9615	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.766%
9616	DONGWHA PHARM.C	0.000%	99.766%
9617	CHANG WAH ELECT	0.000%	99.767%
9618	GRUPO SANDBORNS	0.000%	99.767%
9619	SHINSEGAE ENGIN	0.000%	99.767%
9620	RASSINI SAB DE	0.000%	99.767%
9621	SABAF SPA	0.000%	99.768%
9622	HOSIDEN CORP	0.000%	99.768%
9623	XAAR	0.000%	99.768%
9624	KODACO	0.000%	99.769%
9625	DALIAN PORT (PD	0.000%	99.769%
9626	NOZAWA CORP	0.000%	99.769%
9627	HKC HOLDINGS LT	0.000%	99.770%
9628	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.770%
9629	KOBE BUSSAN CO	0.000%	99.770%
9630	SYNDICATE BANK	0.000%	99.771%
9631	INDS BACHOCO SA	0.000%	99.771%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KYOWA ELECTRONI	0.000%	99.771%
9633	SUNGSHIN CEMENT	0.000%	99.772%
9634	TEIKOKU ELECTRI	0.000%	99.772%
9635	TODA KOGYO CORP	0.000%	99.772%
9636	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.772%
9637	DO & CO AG	0.000%	99.773%
9638	FOX WIZEL LTD	0.000%	99.773%
9639	OIL INDIA LTD	0.000%	99.773%
9640	INDUSTRIA REIT	0.000%	99.774%
9641	COMVITA LTD	0.000%	99.774%
9642	E1 CORPORATION	0.000%	99.774%
9643	SAMPO CORP	0.000%	99.775%
9644	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.775%
9645	LONDON&PACIFIC	0.000%	99.775%
9646	MOBILEZONE HOLD	0.000%	99.776%
9647	UBM DEVELOPMENT	0.000%	99.776%
9648	TERAOKA SEISAKU	0.000%	99.776%
9649	JMS CO	0.000%	99.776%
9650	OLVI	0.000%	99.777%
9651	CIMSA	0.000%	99.777%
9652	FOLLI FOLLIE GP	0.000%	99.777%
9653	BOE VARITRONIX	0.000%	99.778%
9654	VIEL ET COMPAGN	0.000%	99.778%
9655	JNBY DESIGN LTD	0.000%	99.778%
9656	PORTOBELLO SA	0.000%	99.779%
9657	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.779%
9658	COIMA RES SPA	0.000%	99.779%
9659	TTW PUBLIC COMP	0.000%	99.779%
9660	REPCO HOME FINA	0.000%	99.780%
9661	SAMART CORP PCL	0.000%	99.780%
9662	DIGITAL POWER C	0.000%	99.780%
9663	FIELDS CORP	0.000%	99.781%
9664	CHUO SPRING CO	0.000%	99.781%
9665	BHAKTI INVESTAM	0.000%	99.781%
9666	IHQ INC	0.000%	99.782%
9667	STRAITS TRADING	0.000%	99.782%
9668	TAKANA CO LTD	0.000%	99.782%
9669	NEDAP(NED APP)N	0.000%	99.783%
9670	TOMOE ENGINEERI	0.000%	99.783%
9671	NATORI CO LTD	0.000%	99.783%
9672	WOONGJIN THINKB	0.000%	99.783%
9673	GLACIER MEDIA I	0.000%	99.784%
9674	SRG TAKAMI	0.000%	99.784%
9675	SHANGHAI FUDAN-	0.000%	99.784%
9676	E TEC E&C LTD	0.000%	99.785%
9677	SALIM IVOMAS	0.000%	99.785%
9678	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.785%
9679	KANEKO SEEDS CO	0.000%	99.786%
9680	SHANGHAI PRIME	0.000%	99.786%
9681	BOUSTEAD SINGAP	0.000%	99.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	TOP FRONTIER IN	0.000%	99.786%
9683	TAKARA SHUZO CO	0.000%	99.787%
9684	CHUNGHWA PICTUR	0.000%	99.787%
9685	NOCIL LTD	0.000%	99.787%
9686	SEVEN GROUP HLD	0.000%	99.788%
9687	DAE-IL CORP	0.000%	99.788%
9688	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.788%
9689	MCLEOD RUSSEL I	0.000%	99.788%
9690	SARKUYSAN ELEKT	0.000%	99.789%
9691	STALPRODUKT SA	0.000%	99.789%
9692	IL&FS TRANSPORT	0.000%	99.789%
9693	ROCKWOOL INTL P	0.000%	99.790%
9694	TONG-TAI MACHIN	0.000%	99.790%
9695	CNA SUNSINE	0.000%	99.790%
9696	JESS-LINK PRODU	0.000%	99.791%
9697	FLUIDRA SA	0.000%	99.791%
9698	NAVA BHARAT VEN	0.000%	99.791%
9699	KG CHEMICAL COR	0.000%	99.791%
9700	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.792%
9701	ADAIRS LTD	0.000%	99.792%
9702	TAKASAGO THML E	0.000%	99.792%
9703	MAZOR ROBOTICS	0.000%	99.793%
9704	IEI INTEGRATION	0.000%	99.793%
9705	HOKURIKU ELECTR	0.000%	99.793%
9706	ENERGIEDIENST H	0.000%	99.794%
9707	MERIDA INDUSTRY	0.000%	99.794%
9708	ENKA INSAAT VE	0.000%	99.794%
9709	SHOFU INC	0.000%	99.794%
9710	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.795%
9711	S-CONNECT CO LT	0.000%	99.795%
9712	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.795%
9713	LINGKARAN TRANS	0.000%	99.796%
9714	JINDAL	0.000%	99.796%
9715	SPROTT RESOURCE	0.000%	99.796%
9716	INTEGRATED MICR	0.000%	99.796%
9717	TOHOKU TELECOM	0.000%	99.797%
9718	SINYI REALTY IN	0.000%	99.797%
9719	CHONGQING MACHI	0.000%	99.797%
9720	MPHB CAPITAL BH	0.000%	99.798%
9721	HOME INVEST BEL	0.000%	99.798%
9722	YUME INC COMMON STOCK USD.001	0.000%	99.798%
9723	MANGALORE REF &	0.000%	99.799%
9724	GRUPO LALA SAB	0.000%	99.799%
9725	BERJAYA ASSETS	0.000%	99.799%
9726	EVEREST TEXTILE	0.000%	99.799%
9727	EASTERN MEDIA	0.000%	99.800%
9728	TIPTREE INC COMMON STOCK USD.001	0.000%	99.800%
9729	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.800%
9730	ITALTILE	0.000%	99.801%
9731	ALVIVA HOLDINGS	0.000%	99.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ACAL	0.000%	99.801%
9733	YAMATO CORPORAT	0.000%	99.801%
9734	MONASH IVF GRP	0.000%	99.802%
9735	KONAKA CO LTD	0.000%	99.802%
9736	CONNECT GROUP	0.000%	99.802%
9737	ZONGTAI REAL ES	0.000%	99.803%
9738	LEADCORP (THE)	0.000%	99.803%
9739	TDC SOFTWARE EN	0.000%	99.803%
9740	FAR EAST ORCH	0.000%	99.803%
9741	D&L INDUSTRIES	0.000%	99.804%
9742	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.804%
9743	SENSHUKAI CO	0.000%	99.804%
9744	VIOHALCO SA	0.000%	99.805%
9745	WALTON ADVANCED	0.000%	99.805%
9746	KSL HLDGS BERHA	0.000%	99.805%
9747	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.805%
9748	ZENITRON CORP	0.000%	99.806%
9749	MEGA 1ST CORP B	0.000%	99.806%
9750	TRIVENI ENGINEE	0.000%	99.806%
9751	ROYAL BAFOKENG	0.000%	99.807%
9752	ALROV PROPRTIE	0.000%	99.807%
9753	ELECTRA CONSUME	0.000%	99.807%
9754	SAMYUNG TRA	0.000%	99.807%
9755	GLOBAL LIGHTING	0.000%	99.808%
9756	LIEN HWA INDL	0.000%	99.808%
9757	CENTURION C	0.000%	99.808%
9758	GATEWAY DISTRIP	0.000%	99.809%
9759	HSIL LTD	0.000%	99.809%
9760	ALL RING	0.000%	99.809%
9761	JAPFA LTD	0.000%	99.809%
9762	HIGHLIGHT COMMU	0.000%	99.810%
9763	CHINA VAST INDU	0.000%	99.810%
9764	AMVIG HOLDINGS	0.000%	99.810%
9765	COOLPAD GROUP L	0.000%	99.811%
9766	CITIC DAMENG HO	0.000%	99.811%
9767	MK RESTAURANT G	0.000%	99.811%
9768	KOREA DISTRICT	0.000%	99.811%
9769	CAYMAN ENGLE Y I	0.000%	99.812%
9770	GOOD-YEAR	0.000%	99.812%
9771	YUANSHENGTAI DA	0.000%	99.812%
9772	RECYLEX SA	0.000%	99.813%
9773	CAC CORPORATION	0.000%	99.813%
9774	SPORTON INTERNA	0.000%	99.813%
9775	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.813%
9776	TOMOE CORP	0.000%	99.814%
9777	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.814%
9778	FLOW TRADERS	0.000%	99.814%
9779	MIWON SC	0.000%	99.815%
9780	COLLECTION HOUS	0.000%	99.815%
9781	SAN MIGUEL PURE	0.000%	99.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	VAN DE VELDE	0.000%	99.815%
9783	TRAVELZOO COMMON STOCK USD.01	0.000%	99.816%
9784	HILAN LTD	0.000%	99.816%
9785	ALARKO HOLDINGS	0.000%	99.816%
9786	INUI GLOBAL LOG	0.000%	99.817%
9787	CEGEDIM	0.000%	99.817%
9788	TONLY ELECTRONI	0.000%	99.817%
9789	SURYA SEMESTA I	0.000%	99.817%
9790	VECTOR	0.000%	99.818%
9791	MCPHERSONS LTD	0.000%	99.818%
9792	ANANT RAJ LTD	0.000%	99.818%
9793	ASPO OYJ	0.000%	99.818%
9794	NISSIN FOOD HOL	0.000%	99.819%
9795	OUE COMMERCIAL	0.000%	99.819%
9796	SARAWAK OIL PAL	0.000%	99.819%
9797	SUHEUNG CAPSULE	0.000%	99.820%
9798	NORDJYSKE BANK	0.000%	99.820%
9799	SEOYEON CO	0.000%	99.820%
9800	GL LTD	0.000%	99.820%
9801	BAY ENERGY LTD	0.000%	99.821%
9802	OCEAN PLASTICS	0.000%	99.821%
9803	MARUSAN SECUR	0.000%	99.821%
9804	FAG BEARINGS IN	0.000%	99.822%
9805	WEST HOLDINGS C	0.000%	99.822%
9806	INABA SEISAKUSH	0.000%	99.822%
9807	AP EAGERS LTD	0.000%	99.822%
9808	TRIDENT LTD/IND	0.000%	99.823%
9809	NLC INDIA	0.000%	99.823%
9810	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.823%
9811	CHUN YUAN STEEL	0.000%	99.823%
9812	SEOBU T&D	0.000%	99.824%
9813	ELLAKTOR SA	0.000%	99.824%
9814	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.824%
9815	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.825%
9816	SUMMIT ASCENT H	0.000%	99.825%
9817	TEGEL GROUP	0.000%	99.825%
9818	SHAPIR ENGINEER	0.000%	99.825%
9819	PCM INC COMMON STOCK USD.001	0.000%	99.826%
9820	TIGA PILAR SEJA	0.000%	99.826%
9821	STRATTEC SECURI	0.000%	99.826%
9822	MOTONIC CORP	0.000%	99.826%
9823	WESTPORTS HOLDI	0.000%	99.827%
9824	DAIICHI KENSETS	0.000%	99.827%
9825	YUKEN KOGYO	0.000%	99.827%
9826	DAITO BANK	0.000%	99.828%
9827	GENESIS ENERGY	0.000%	99.828%
9828	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.828%
9829	SAM JIN PHARM	0.000%	99.828%
9830	KAWASHO GECOSS	0.000%	99.829%
9831	MACNICA FUJI EL	0.000%	99.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.829%
9833	CHINESE MARITIM	0.000%	99.829%
9834	KINGS TOWN CONS	0.000%	99.830%
9835	SHINSEGAE INTER	0.000%	99.830%
9836	PYEONG HWA AUTO	0.000%	99.830%
9837	INTER PARFUMS	0.000%	99.830%
9838	AROTECH CORP COMMON STOCK USD.01	0.000%	99.831%
9839	ICHIBANYA CO LT	0.000%	99.831%
9840	HAITAI CONFECTI	0.000%	99.831%
9841	NIPPON CHEMIPHA	0.000%	99.832%
9842	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.832%
9843	GRUPO HSF	0.000%	99.832%
9844	DAISYO CORP	0.000%	99.832%
9845	NET INSIGHT	0.000%	99.833%
9846	SEACHANGE INTL	0.000%	99.833%
9847	EXFO INC	0.000%	99.833%
9848	XTREME DRILLING	0.000%	99.833%
9849	BRAVIDA HOLDING	0.000%	99.834%
9850	OHB SE	0.000%	99.834%
9851	ELITEGROUP COMP	0.000%	99.834%
9852	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.835%
9853	RHODES FOOD GRO	0.000%	99.835%
9854	HYUNDAI ENGINEE	0.000%	99.835%
9855	TAMURA TAIKO HL	0.000%	99.835%
9856	GUANGDONG LAND	0.000%	99.836%
9857	NICKEL ASIA COR	0.000%	99.836%
9858	LEIFHEIT AG	0.000%	99.836%
9859	ANGLO-EASTN PLA	0.000%	99.836%
9860	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.837%
9861	WINCOR NIXDORF	0.000%	99.837%
9862	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.837%
9863	KEYSTONE GL	0.000%	99.837%
9864	YAMAMURA GLASS	0.000%	99.838%
9865	LUNG KEE(BERMUD	0.000%	99.838%
9866	SIWARD CRYSTAL	0.000%	99.838%
9867	PICANOL	0.000%	99.839%
9868	NIHON DEMPA KOG	0.000%	99.839%
9869	OSTASIATISKE KO	0.000%	99.839%
9870	S&T HOLDINGS CO	0.000%	99.839%
9871	FUKOKU CO LTD	0.000%	99.840%
9872	VRL LOGISTICS L	0.000%	99.840%
9873	AXIS REAL ESTAT	0.000%	99.840%
9874	CHINA POWER CLE	0.000%	99.840%
9875	WALLENSTAM AB	0.000%	99.841%
9876	1ST SHANGHAI IN	0.000%	99.841%
9877	NICHICON CORP	0.000%	99.841%
9878	PLAYMATES HOLDI	0.000%	99.841%
9879	SINO GAS & ENER	0.000%	99.842%
9880	KOREA TECH BANK	0.000%	99.842%
9881	EASTERN WATER R	0.000%	99.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	LIPPO CHINA RES	0.000%	99.842%
9883	KUMHO INV BANK	0.000%	99.843%
9884	HINDUSTAN CONST	0.000%	99.843%
9885	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.843%
9886	AINSWORTH GAME	0.000%	99.844%
9887	PROTO CORP	0.000%	99.844%
9888	GILAT SATELLITE	0.000%	99.844%
9889	MCCARTHY & STON	0.000%	99.844%
9890	PILIPINAS SHELL	0.000%	99.845%
9891	CLEAR MEDIA	0.000%	99.845%
9892	GRANDY HOUSE CO	0.000%	99.845%
9893	PARKER CORP	0.000%	99.845%
9894	MLP AG	0.000%	99.846%
9895	GADANG HOLDINGS	0.000%	99.846%
9896	UNIVERSAL ENTER	0.000%	99.846%
9897	INDOFOOD AGRI R	0.000%	99.846%
9898	MELCO HOLDINGS	0.000%	99.847%
9899	LUBY'S INC.	0.000%	99.847%
9900	WHA CORP PCL	0.000%	99.847%
9901	NEO SOLAR POWER	0.000%	99.847%
9902	TAKIHYO CO LTD	0.000%	99.848%
9903	BRASILAGRO	0.000%	99.848%
9904	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.848%
9905	BSL CORPORATION	0.000%	99.848%
9906	YAMAYA CO	0.000%	99.849%
9907	CROWN CONFECTIO	0.000%	99.849%
9908	INDOSAT TBK PT	0.000%	99.849%
9909	PREMIER MARKETI	0.000%	99.850%
9910	HIMATSINGKA SEI	0.000%	99.850%
9911	JOBAN KOSAN CO	0.000%	99.850%
9912	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.850%
9913	TUNAS BARU LAMP	0.000%	99.851%
9914	WATAHAN & CO LT	0.000%	99.851%
9915	GCA SAVVIAN COR	0.000%	99.851%
9916	BALMER LAWRIE	0.000%	99.851%
9917	JASTEC CO	0.000%	99.852%
9918	REGIONAL CONT L	0.000%	99.852%
9919	NIHON PLAST CO	0.000%	99.852%
9920	FURYU CORP	0.000%	99.852%
9921	COUNTRYWIDE	0.000%	99.853%
9922	HARBIN POWER EQ	0.000%	99.853%
9923	CARBORUNDUM	0.000%	99.853%
9924	N.W BIO	0.000%	99.853%
9925	VANTAGE INTERNA	0.000%	99.854%
9926	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.854%
9927	GRINDWELL	0.000%	99.854%
9928	SHENG YU STEEL	0.000%	99.854%
9929	ALLCARGO	0.000%	99.855%
9930	ZUKEN INC	0.000%	99.855%
9931	CENT PLYBRD	0.000%	99.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	PSI AG GESELL F	0.000%	99.855%
9933	MICRONICS JAPAN	0.000%	99.856%
9934	PAVILION REAL E	0.000%	99.856%
9935	PACIFIC CENTURY	0.000%	99.856%
9936	DAEKYO	0.000%	99.856%
9937	DONG AH TIRE&RU	0.000%	99.857%
9938	TOSHO CO LTD	0.000%	99.857%
9939	CIA ENERGET CEA	0.000%	99.857%
9940	CHINO CORPORATI	0.000%	99.857%
9941	DA-CIN CONSTRUC	0.000%	99.858%
9942	FSP TECHNOLOGY	0.000%	99.858%
9943	CSBC CORPORATIO	0.000%	99.858%
9944	AKSIGORTA AS	0.000%	99.858%
9945	TECHNO ELECTRIC	0.000%	99.859%
9946	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.859%
9947	SECOM JOSHINETS	0.000%	99.859%
9948	AXWAY SOFTWARE	0.000%	99.859%
9949	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.860%
9950	LOJAS AMERICANA	0.000%	99.860%
9951	ALAM SUTERA REA	0.000%	99.860%
9952	VOCENTO	0.000%	99.860%
9953	SRV GROUP OYJ	0.000%	99.861%
9954	FOGO DE CHAO IN	0.000%	99.861%
9955	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.861%
9956	HANEDA ZENITH H	0.000%	99.861%
9957	MOROZOFF LIMITE	0.000%	99.862%
9958	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.862%
9959	JSL SA	0.000%	99.862%
9960	VALUE CONVERGEN	0.000%	99.862%
9961	GAYATRI PROJECT	0.000%	99.863%
9962	BEIJING JINGNEN	0.000%	99.863%
9963	MAHINDRA CIE AU	0.000%	99.863%
9964	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.863%
9965	UNIVERSE INTERN	0.000%	99.864%
9966	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.864%
9967	THAICOM PUBLIC	0.000%	99.864%
9968	SUMINOE TEXTILE	0.000%	99.864%
9969	MUGEN ESTATE CO	0.000%	99.865%
9970	VICTORIA PARK A	0.000%	99.865%
9971	SUBARU ENTERPRI	0.000%	99.865%
9972	DATA#3 LTD	0.000%	99.865%
9973	GFPT PCL	0.000%	99.866%
9974	UNITED UTILITIE	0.000%	99.866%
9975	CHINA NEW TOWN	0.000%	99.866%
9976	CHINA ENERGINE	0.000%	99.866%
9977	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.867%
9978	ADDLIFE AB	0.000%	99.867%
9979	TAKACHIHO ELECT	0.000%	99.867%
9980	NEXTURN	0.000%	99.867%
9981	TAIDOC TECHNOLO	0.000%	99.868%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	INTEGRATED RESE	0.000%	99.868%
9983	KOJIMA	0.000%	99.868%
9984	DYNASTY CERAMIC	0.000%	99.868%
9985	ZIGNAGO VETRO S	0.000%	99.869%
9986	GODFREY PHILLIP	0.000%	99.869%
9987	FNM SPA	0.000%	99.869%
9988	BOOM LOGISTICS	0.000%	99.869%
9989	ITFOR INC	0.000%	99.870%
9990	SINTEX INDUSTRI	0.000%	99.870%
9991	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.870%
9992	VP PLC	0.000%	99.870%
9993	JAPAN FOUNDN E	0.000%	99.870%
9994	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.871%
9995	AMIYAKI TEI CO	0.000%	99.871%
9996	YONGNAM HOLDING	0.000%	99.871%
9997	US Wire Order	0.000%	99.871%
9998	PRG-SCHULTZ INT	0.000%	99.872%
9999	ABLE C&C	0.000%	99.872%
10000	DEUTSCH	0.000%	99.872%
10001	ECKERT & ZIEGLE	0.000%	99.872%
10002	PACIFIC CURRENT	0.000%	99.873%
10003	SFP DINING	0.000%	99.873%
10004	OKK CORP	0.000%	99.873%
10005	HAINAN MEILAN A	0.000%	99.873%
10006	SAKAI OVEX CO L	0.000%	99.874%
10007	MAHARASHTRA	0.000%	99.874%
10008	NITTA GELATIN I	0.000%	99.874%
10009	PAN-PACIFIC	0.000%	99.874%
10010	SEIBU ELECTRIC	0.000%	99.875%
10011	PARTNERS REAL E	0.000%	99.875%
10012	TONGYANG CEMENT	0.000%	99.875%
10013	BOER POWER HOLD	0.000%	99.875%
10014	MAGNUM BERHAD	0.000%	99.876%
10015	VIVA INDUSTRIAL	0.000%	99.876%
10016	NICHIEI CO	0.000%	99.876%
10017	NESCO LTD	0.000%	99.876%
10018	HONWORLD GROUP	0.000%	99.876%
10019	URBANET CORP CO	0.000%	99.877%
10020	WILMINGTON GROU	0.000%	99.877%
10021	AMBASSADOR HOTE	0.000%	99.877%
10022	CCL PRODUCTS (I	0.000%	99.877%
10023	YEONG GUAN ENER	0.000%	99.878%
10024	LARSEN & TOUBRO	0.000%	99.878%
10025	PTG ENERGY PCL	0.000%	99.878%
10026	SPRINGS GLOBAL	0.000%	99.878%
10027	KAGA ELECTRONIC	0.000%	99.879%
10028	SEIKA CORP	0.000%	99.879%
10029	NISSEI PLSTIC I	0.000%	99.879%
10030	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.879%
10031	JK CEMENTS LTD	0.000%	99.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	FUJI CORP/MIYAG	0.000%	99.880%
10033	GYM GROUP PLC/T	0.000%	99.880%
10034	J.B. CHEM	0.000%	99.880%
10035	TIVOLI A/S	0.000%	99.881%
10036	FOXTONS GROUP P	0.000%	99.881%
10037	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.881%
10038	VON ROLL HOLDIN	0.000%	99.881%
10039	CATENA AB	0.000%	99.881%
10040	LANDSEA GREEN P	0.000%	99.882%
10041	SHOBUNSHA PUB I	0.000%	99.882%
10042	BANGKOK AVIAT F	0.000%	99.882%
10043	ENEVA SA	0.000%	99.882%
10044	INVICTA HOLDING	0.000%	99.883%
10045	HOOSIERS HOLDIN	0.000%	99.883%
10046	SH LA CHAP	0.000%	99.883%
10047	MITRA	0.000%	99.883%
10048	YC CO LTD	0.000%	99.884%
10049	OCL INDIA LTD	0.000%	99.884%
10050	BUND CENTER INV	0.000%	99.884%
10051	NITTO FC CO	0.000%	99.884%
10052	HONGKONG CHINES	0.000%	99.885%
10053	TIME TECHNO	0.000%	99.885%
10054	MIRAIAL CO LTD	0.000%	99.885%
10055	FIBRA SHOP PORT	0.000%	99.885%
10056	FIRST STEAMSHIP	0.000%	99.885%
10057	EMPIRIC STUDENT	0.000%	99.886%
10058	WONDERFUL SKY F	0.000%	99.886%
10059	CHU KONG SHIPPI	0.000%	99.886%
10060	EIH LTD	0.000%	99.886%
10061	ZHONGYU GAS HOL	0.000%	99.887%
10062	SYNGENE INTERNA	0.000%	99.887%
10063	FUTURE SYSTEMS	0.000%	99.887%
10064	CYBEROPTICS CORP COMMON STOCK	0.000%	99.887%
10065	ATENOR	0.000%	99.888%
10066	PARIS MIKI INC	0.000%	99.888%
10067	PLDT INC SPON ADR ADR	0.000%	99.888%
10068	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.888%
10069	SUMITOMO PRECIS	0.000%	99.888%
10070	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.889%
10071	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.889%
10072	CARLIT HOLDINGS	0.000%	99.889%
10073	T COOK IND	0.000%	99.889%
10074	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.890%
10075	HANKOOK SHELL O	0.000%	99.890%
10076	KOBE ELECTRIC R	0.000%	99.890%
10077	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.890%
10078	CHINA HUIYUAN J	0.000%	99.890%
10079	CHC RESOURCES C	0.000%	99.891%
10080	STADIO HOLDINGS	0.000%	99.891%
10081	ELANDERS AB	0.000%	99.891%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	HALCYON AGRI CO	0.000%	99.891%
10083	LIHOM-CUCHEN CO	0.000%	99.892%
10084	CARILLION	0.000%	99.892%
10085	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.892%
10086	AMS AG	0.000%	99.892%
10087	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.893%
10088	JHSF PARTICIPAC	0.000%	99.893%
10089	ESCALADE INC COMMON STOCK	0.000%	99.893%
10090	AFRICA ISRAEL P	0.000%	99.893%
10091	MEGASTUDY EDUCA	0.000%	99.893%
10092	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.894%
10093	NIKKO CO	0.000%	99.894%
10094	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.894%
10095	LOW & BONAR PLC	0.000%	99.894%
10096	BASIC-FIT NV	0.000%	99.895%
10097	GRANGE RESOURCE	0.000%	99.895%
10098	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.895%
10099	ISENTIA GROUP L	0.000%	99.895%
10100	VECIMA NETWORKS	0.000%	99.895%
10101	YI JINNIndustr	0.000%	99.896%
10102	KERUR HOLDINGS	0.000%	99.896%
10103	MITSUBISHI RESE	0.000%	99.896%
10104	INOX LEISURE LT	0.000%	99.896%
10105	KOOK SOON DANG	0.000%	99.897%
10106	PYI CORPORATION	0.000%	99.897%
10107	KONOSHIMA CHEMI	0.000%	99.897%
10108	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.897%
10109	KYERYONG CONST	0.000%	99.897%
10110	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.898%
10111	SINGHA ESTATE P	0.000%	99.898%
10112	TECHNOGYM SPA	0.000%	99.898%
10113	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.898%
10114	PFSWEB INC COMMON STOCK USD.001	0.000%	99.899%
10115	MAX INDIA LTD/N	0.000%	99.899%
10116	CAVOTEC SA	0.000%	99.899%
10117	DAEWOO SHIPBUIL	0.000%	99.899%
10118	DEL MONTE PACIF	0.000%	99.899%
10119	GULF KEYSTONE P	0.000%	99.900%
10120	THORN GROUP LTD	0.000%	99.900%
10121	FILA SPA	0.000%	99.900%
10122	MIX TELEMATICS	0.000%	99.900%
10123	SHIRE PLC ADR	0.000%	99.901%
10124	INDUSTRI JAMU D	0.000%	99.901%
10125	STAR MEDIA GROU	0.000%	99.901%
10126	KUNG SING ENGIN	0.000%	99.901%
10127	KOLON CORPORATI	0.000%	99.901%
10128	TECHNOTRANS AG	0.000%	99.902%
10129	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.902%
10130	HIAG IMMOBILIEN	0.000%	99.902%
10131	STRATEC BIOMEDI	0.000%	99.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	SERVICE STREAM	0.000%	99.902%
10133	INTEGRAL DIAGNO	0.000%	99.903%
10134	CPMC HLDGS LTD	0.000%	99.903%
10135	OROCOBRE LTD	0.000%	99.903%
10136	ASIA FINANCIAL	0.000%	99.903%
10137	TOUNG LOONG TEX	0.000%	99.904%
10138	SINMAG BAKERY M	0.000%	99.904%
10139	TOTTORI BANK	0.000%	99.904%
10140	TECHNO RYOWA LT	0.000%	99.904%
10141	KEYANG ELEC	0.000%	99.904%
10142	ZEALAND PHARMA	0.000%	99.905%
10143	HANSOL PAPER CO	0.000%	99.905%
10144	AKCANSА CIMENTO	0.000%	99.905%
10145	MAOYE INTL HOLD	0.000%	99.905%
10146	BasicNet S.p.A.	0.000%	99.905%
10147	AGRO-KANESHO CO	0.000%	99.906%
10148	KECK SENG(MAL)B	0.000%	99.906%
10149	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.906%
10150	HKSCAN OYJ	0.000%	99.906%
10151	ROSTELECOM OJSC	0.000%	99.907%
10152	LONG BON INTERN	0.000%	99.907%
10153	VITRO SA	0.000%	99.907%
10154	SAN SHING FASTE	0.000%	99.907%
10155	GHCL LTD	0.000%	99.907%
10156	LINEDATA SERVIC	0.000%	99.908%
10157	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.908%
10158	CESC	0.000%	99.908%
10159	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.908%
10160	PIRAMAL ENTERPR	0.000%	99.908%
10161	MUTOW CO LTD	0.000%	99.909%
10162	RATNAMANI METAL	0.000%	99.909%
10163	WISDOM HOLDINGS	0.000%	99.909%
10164	EUSKALTEL SA	0.000%	99.909%
10165	TECNISA SA	0.000%	99.910%
10166	CYBERPOWER SYST	0.000%	99.910%
10167	AUTECH	0.000%	99.910%
10168	SCOPE METALS GR	0.000%	99.910%
10169	ALLIED ELECTRON	0.000%	99.910%
10170	MIGROS TICARET	0.000%	99.911%
10171	ERM POWER LTD	0.000%	99.911%
10172	REGENT PACIFIC	0.000%	99.911%
10173	SHAN-LOONG	0.000%	99.911%
10174	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.911%
10175	SNT CORP	0.000%	99.912%
10176	LIFCO AB-B SHS	0.000%	99.912%
10177	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.912%
10178	TA-I TECHNOLOGY	0.000%	99.912%
10179	AKIS GAYRIMENKU	0.000%	99.912%
10180	OL GROUPE SA	0.000%	99.913%
10181	GEO ENERGY RESO	0.000%	99.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	SEMCON AB	0.000%	99.913%
10183	WAREHOUSE GROUP	0.000%	99.913%
10184	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.913%
10185	CARASSO MOTORS	0.000%	99.914%
10186	GLOBAL BRANDS M	0.000%	99.914%
10187	LANDS END INC COMMON STOCK USD.01	0.000%	99.914%
10188	ABBOTT INDIA LT	0.000%	99.914%
10189	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.915%
10190	KYORITSU PRINTI	0.000%	99.915%
10191	SHUNFENG INTL C	0.000%	99.915%
10192	ECO'S CO LTD/JA	0.000%	99.915%
10193	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.915%
10194	MYER HOLDINGS L	0.000%	99.916%
10195	KINGMAKER FOOTW	0.000%	99.916%
10196	ENERGY EQUITY C	0.000%	99.916%
10197	GOLDPAC GROUP L	0.000%	99.916%
10198	FIRST JUKEN CO	0.000%	99.916%
10199	EFORCE HLD	0.000%	99.917%
10200	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.917%
10201	KOMEHYO	0.000%	99.917%
10202	METRO KAJANG HL	0.000%	99.917%
10203	KEIYU CO., LTD	0.000%	99.917%
10204	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.918%
10205	BLACK BOX CORP	0.000%	99.918%
10206	JAPAN OIL TRANS	0.000%	99.918%
10207	OVERSEAS CHINES	0.000%	99.918%
10208	TAKAMATSU CONS	0.000%	99.918%
10209	INDUSTRIAL BLDG	0.000%	99.919%
10210	BRAEMAR SHIPPIN	0.000%	99.919%
10211	CELLCOM ISRAEL	0.000%	99.919%
10212	MAHARASHTRA SEA	0.000%	99.919%
10213	ASESOR DE ACTIV	0.000%	99.919%
10214	ESSEL PROP	0.000%	99.920%
10215	DHAMPUR SUGAR M	0.000%	99.920%
10216	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.920%
10217	MEITO SANGYO CO	0.000%	99.920%
10218	JUTAL OFFSHORE	0.000%	99.920%
10219	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.921%
10220	SUN KING POWER	0.000%	99.921%
10221	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.921%
10222	KG ETS	0.000%	99.921%
10223	SNAI SPA	0.000%	99.921%
10224	MANITOU	0.000%	99.922%
10225	MONETA MONEY BA	0.000%	99.922%
10226	BIG SHOPPING CE	0.000%	99.922%
10227	RCR TOMLINSON L	0.000%	99.922%
10228	TYNTEK CORP	0.000%	99.922%
10229	NAK SEALING	0.000%	99.923%
10230	GOLFZON CO LTD	0.000%	99.923%
10231	NICHIA STEEL WO	0.000%	99.923%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	HONG LEONG ASIA	0.000%	99.923%
10233	WEATHERNEWS INC	0.000%	99.923%
10234	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.923%
10235	SEVERFIELD-ROWE	0.000%	99.924%
10236	SUNLAND GROUP L	0.000%	99.924%
10237	DAIDOH	0.000%	99.924%
10238	BEIJINGWEST IND	0.000%	99.924%
10239	CJ FOOD SYSTEM	0.000%	99.924%
10240	POSFUL CORPORAT	0.000%	99.925%
10241	EMPERADOR INC	0.000%	99.925%
10242	EMPEROR ENTERTA	0.000%	99.925%
10243	KYOWA LEATHER	0.000%	99.925%
10244	BOUSTEAD PLANTA	0.000%	99.925%
10245	MAX'S GROUP INC	0.000%	99.926%
10246	DAEWON SANUP	0.000%	99.926%
10247	KEY TRONIC CORP COMMON STOCK	0.000%	99.926%
10248	KNR CONSTRUCTIO	0.000%	99.926%
10249	IMPERIAL HOTEL	0.000%	99.926%
10250	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.927%
10251	STP & I PCL-FOR	0.000%	99.927%
10252	CHINA MANMADE F	0.000%	99.927%
10253	TREASURE ASA	0.000%	99.927%
10254	IDP EDUCATION L	0.000%	99.927%
10255	AWARE INC	0.000%	99.928%
10256	DONG A ELTEK CO	0.000%	99.928%
10257	APPROACH RESOUR	0.000%	99.928%
10258	FOOD EMPIRE HOL	0.000%	99.928%
10259	SOKEN CHEMICAL	0.000%	99.928%
10260	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.928%
10261	NAKAYAMA STEEL	0.000%	99.929%
10262	PIHLAJALINNA OY	0.000%	99.929%
10263	NEPES CORPORATI	0.000%	99.929%
10264	KLEANNARA CO LT	0.000%	99.929%
10265	CHEUK NANG HLDG	0.000%	99.929%
10266	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.930%
10267	SAN FANG CHEMIC	0.000%	99.930%
10268	HONG YI FIBER I	0.000%	99.930%
10269	GEM DIAMONDS	0.000%	99.930%
10270	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.930%
10271	MORTGAGE CHOICE	0.000%	99.931%
10272	ENDUR TECH	0.000%	99.931%
10273	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.931%
10274	SODA NIKKA CO	0.000%	99.931%
10275	CHANGH ETH	0.000%	99.931%
10276	BANCA SISTEMA S	0.000%	99.931%
10277	CHINA ELECT COR	0.000%	99.932%
10278	TORIGOE CO LTD	0.000%	99.932%
10279	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.932%
10280	SUNTECK	0.000%	99.932%
10281	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	ITAB SHOP CONCE	0.000%	99.933%
10283	CENTER LABORATO	0.000%	99.933%
10284	TOKYO SANGY	0.000%	99.933%
10285	CROOZ INC	0.000%	99.933%
10286	SKF INDIA LTD	0.000%	99.933%
10287	WESTPORT INNOVA	0.000%	99.933%
10288	KYOWA HAKKO KIR	0.000%	99.934%
10289	JK PAPER	0.000%	99.934%
10290	ECHELON FINANCI	0.000%	99.934%
10291	BLUECOM	0.000%	99.934%
10292	MALAKOFF CORP B	0.000%	99.934%
10293	B2HOLDING ASA	0.000%	99.935%
10294	TWIN DISC INC COMMON STOCK	0.000%	99.935%
10295	CAN DO CO LTD	0.000%	99.935%
10296	LOJAS AMERICANA	0.000%	99.935%
10297	TOKYO TEKKO CO	0.000%	99.935%
10298	MARCOPOLO SA	0.000%	99.935%
10299	NADEX CO LTD	0.000%	99.936%
10300	TAT HONG HOLDIN	0.000%	99.936%
10301	TAIWAN PAPER&PU	0.000%	99.936%
10302	YELP INC COMMON STOCK USD.000001	0.000%	99.936%
10303	QUINTIS LTD	0.000%	99.936%
10304	SAMYA TONG	0.000%	99.937%
10305	KAPSCH TRAFFICC	0.000%	99.937%
10306	TOMATO BANK LTD	0.000%	99.937%
10307	UNISYS CORP	0.000%	99.937%
10308	TAIHEIYO KOUHAT	0.000%	99.937%
10309	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.937%
10310	INTL PAPER	0.000%	99.938%
10311	PC TEL INC COMMON STOCK USD.001	0.000%	99.938%
10312	FONAR CORP COMMON STOCK USD.0001	0.000%	99.938%
10313	IMPEXMETAL	0.000%	99.938%
10314	MJ GLEESON PLC	0.000%	99.938%
10315	KINGSGATE CONSD	0.000%	99.939%
10316	PAN BROTHERS TB	0.000%	99.939%
10317	PHILLIPS CARBON	0.000%	99.939%
10318	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.939%
10319	UNION MEDICAL H	0.000%	99.939%
10320	SHIMOJIMA CO LT	0.000%	99.939%
10321	TOWN HEALTH INT	0.000%	99.940%
10322	PROMOTORA DE IN	0.000%	99.940%
10323	YUGANG INTL	0.000%	99.940%
10324	SIMPLEX INFRAST	0.000%	99.940%
10325	BEADELL RESOURC	0.000%	99.940%
10326	INFORMA PLC	0.000%	99.940%
10327	HALOWS CO LTD	0.000%	99.941%
10328	C.BANNER INTERN	0.000%	99.941%
10329	TYCOONS GROUP E	0.000%	99.941%
10330	TAO HEUNG HOLDI	0.000%	99.941%
10331	MIVTACH SHAMIR	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	INDIAN OVERSEAS	0.000%	99.941%
10333	TOBU STORE CO L	0.000%	99.942%
10334	PROGRESS WERK A	0.000%	99.942%
10335	LBS BINA GROUP	0.000%	99.942%
10336	GRANULES INDIA	0.000%	99.942%
10337	AMICA WRONKI	0.000%	99.942%
10338	CODAN LTD	0.000%	99.943%
10339	FUJISHOJI CO.LT	0.000%	99.943%
10340	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.943%
10341	PESTECH	0.000%	99.943%
10342	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.943%
10343	SAMSE SA	0.000%	99.943%
10344	MC GROUP PUBLIC	0.000%	99.944%
10345	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.944%
10346	PHIHONG TECHNOL	0.000%	99.944%
10347	TIANJIN DEVMT H	0.000%	99.944%
10348	MEDUSA MINING L	0.000%	99.944%
10349	KONDOTEC INC	0.000%	99.944%
10350	TAIWAN FIRE & M	0.000%	99.945%
10351	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.945%
10352	NEPTUNE TECHNOL	0.000%	99.945%
10353	VAIBHAV GL	0.000%	99.945%
10354	REALIA BUSINESS	0.000%	99.945%
10355	DOUBLEDRAGON PR	0.000%	99.945%
10356	DA MING INTERNA	0.000%	99.946%
10357	CK SAN-ETSU	0.000%	99.946%
10358	POLYTEC ASSET H	0.000%	99.946%
10359	ECOGREEN FINE C	0.000%	99.946%
10360	SERVIZI ITALIA	0.000%	99.946%
10361	LARGO RESOURCES	0.000%	99.946%
10362	MAHINDRA LIFESC	0.000%	99.947%
10363	TRADELINK ELECT	0.000%	99.947%
10364	SINCERE WATCH H	0.000%	99.947%
10365	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.947%
10366	PERENNIAL REAL	0.000%	99.947%
10367	PLAYMATES TOYS	0.000%	99.947%
10368	JINMAO INVESTME	0.000%	99.948%
10369	HATHWAY CABLE	0.000%	99.948%
10370	CASTINGS	0.000%	99.948%
10371	HORIZON SECURIT	0.000%	99.948%
10372	HT MEDIA LTD	0.000%	99.948%
10373	KAORI HEAT TREA	0.000%	99.948%
10374	PRIME FOCUS	0.000%	99.949%
10375	YNH PROPERTY BH	0.000%	99.949%
10376	GRUPO ARGOS SA	0.000%	99.949%
10377	VINA CONCHA Y T	0.000%	99.949%
10378	BASWARE OYJ	0.000%	99.949%
10379	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.949%
10380	ALKANE RESOURCE	0.000%	99.950%
10381	NEMAK SAB DE CV	0.000%	99.950%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	KIMOTO CO LTD	0.000%	99.950%
10383	DY CORP	0.000%	99.950%
10384	ACNB CORP COMMON STOCK USD2.5	0.000%	99.950%
10385	VOLT INFO SCIEN	0.000%	99.950%
10386	FUTURE LIFESTYL	0.000%	99.951%
10387	FOM CONST Y CON	0.000%	99.951%
10388	SAVEZONE IC	0.000%	99.951%
10389	BAJAJ CORP LTD	0.000%	99.951%
10390	PLATZER FASTIGH	0.000%	99.951%
10391	PACASMAYO	0.000%	99.951%
10392	GREAVES COT	0.000%	99.952%
10393	GLOBAL MEDICAL REIT INC REIT	0.000%	99.952%
10394	GE T&D INDIA LT	0.000%	99.952%
10395	CALEDONIA MININ	0.000%	99.952%
10396	INDO COUNT INDU	0.000%	99.952%
10397	UEM EDGENTA BHD	0.000%	99.952%
10398	MIN AIK TECHNOL	0.000%	99.952%
10399	CMMB VISION HOL	0.000%	99.953%
10400	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.953%
10401	1ST INSURANCE C	0.000%	99.953%
10402	HOGG ROBINSON G	0.000%	99.953%
10403	UTD PLANTATION	0.000%	99.953%
10404	KOLAO HOLDINGS	0.000%	99.953%
10405	INVESTIS HOLDIN	0.000%	99.954%
10406	IBI GROUP INC.	0.000%	99.954%
10407	INROM CONSTRUCT	0.000%	99.954%
10408	INGERSOLL	0.000%	99.954%
10409	CHINA NT PHARMA	0.000%	99.954%
10410	SOLAR INDUS	0.000%	99.954%
10411	JIANGNAN GROUP	0.000%	99.955%
10412	SHIHLIN ELEC &	0.000%	99.955%
10413	VULCABRAS AZALE	0.000%	99.955%
10414	LIFENET INSURAN	0.000%	99.955%
10415	VICTORY NEW MAT	0.000%	99.955%
10416	FDC LTD/INDIA	0.000%	99.955%
10417	TAIYEN BIOTECH	0.000%	99.955%
10418	HANKUK PAPER MF	0.000%	99.956%
10419	CATHAY NO 1 REI	0.000%	99.956%
10420	MAXITRANS INDS	0.000%	99.956%
10421	AKZO NOBEL INDI	0.000%	99.956%
10422	CHAMPION TECHNO	0.000%	99.956%
10423	RESURS HOLDING	0.000%	99.956%
10424	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.957%
10425	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.957%
10426	DUTY FREE INTER	0.000%	99.957%
10427	PETRA FOODS LTD	0.000%	99.957%
10428	COCO'S JAPAN CO	0.000%	99.957%
10429	SANYO ENG & CON	0.000%	99.957%
10430	HANMI SEMICONDU	0.000%	99.958%
10431	MOTHERCARE	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	KEIHANSHIN RL	0.000%	99.958%
10433	SINGAPORE BUS S	0.000%	99.958%
10434	TAINAN ENTERPRI	0.000%	99.958%
10435	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.958%
10436	MYSTATE LTD	0.000%	99.958%
10437	SANFORD LTD	0.000%	99.959%
10438	GFOOT CO LTD	0.000%	99.959%
10439	CHINA FINANCIAL	0.000%	99.959%
10440	SINO GRANDNESS	0.000%	99.959%
10441	KMH	0.000%	99.959%
10442	KRAKATAU STEEL	0.000%	99.959%
10443	INFOMEDIA	0.000%	99.960%
10444	INTER CARS SA	0.000%	99.960%
10445	AES GENER SA	0.000%	99.960%
10446	CONTROLADORA VU	0.000%	99.960%
10447	RTX TELECOM	0.000%	99.960%
10448	TWI PHARMACEUTI	0.000%	99.960%
10449	MNRB HOLDINGS B	0.000%	99.960%
10450	HENGDELI HOLDIN	0.000%	99.961%
10451	S.A.S. DRAGON H	0.000%	99.961%
10452	CW GROUP HLDGS	0.000%	99.961%
10453	KANSAI SUPERMAR	0.000%	99.961%
10454	CHINA HANKING H	0.000%	99.961%
10455	BLUE SQUARE REA	0.000%	99.961%
10456	STANDARD CHEMIC	0.000%	99.962%
10457	BIFFA PLC	0.000%	99.962%
10458	CHILLED & FROZE	0.000%	99.962%
10459	ASTRAL POLY	0.000%	99.962%
10460	DONGBU SECURITI	0.000%	99.962%
10461	CHINOOK ENERGY	0.000%	99.962%
10462	YAIZU SUISANKAG	0.000%	99.962%
10463	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.963%
10464	TRINITY LTD	0.000%	99.963%
10465	THAIFOODS GROUP	0.000%	99.963%
10466	VBG GROUP AB	0.000%	99.963%
10467	TOPPS TILES	0.000%	99.963%
10468	PINE CLIFF ENER	0.000%	99.963%
10469	CK LIFE SCIENCE	0.000%	99.963%
10470	CGN MINING CO L	0.000%	99.964%
10471	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.964%
10472	ZHUHAI HLDGS IN	0.000%	99.964%
10473	SINO THAI EN,FG	0.000%	99.964%
10474	CARR'S GROUP PL	0.000%	99.964%
10475	LUCAS BOLS NV	0.000%	99.964%
10476	PP PROPERTI TBK	0.000%	99.964%
10477	KIM LOONG RESOU	0.000%	99.965%
10478	PARAGON CAR	0.000%	99.965%
10479	TSEC CORP	0.000%	99.965%
10480	TRIFAST PLC	0.000%	99.965%
10481	COCA-COLA ICECE	0.000%	99.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	PHILEX MINING C	0.000%	99.965%
10483	JYOTHY LABORATO	0.000%	99.966%
10484	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.966%
10485	NAVKAR CORP LTD	0.000%	99.966%
10486	BURWILL HOLDING	0.000%	99.966%
10487	PARANAPANEMA SA	0.000%	99.966%
10488	SAFETY GODOWN C	0.000%	99.966%
10489	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.966%
10490	NNIT A/S	0.000%	99.967%
10491	ADVANCETEK ENTE	0.000%	99.967%
10492	SELCUK ECZA DEP	0.000%	99.967%
10493	CHORUS LTD ADR ADR	0.000%	99.967%
10494	AGV PRODUCTS	0.000%	99.967%
10495	FULLER SMITH &	0.000%	99.967%
10496	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.967%
10497	SUNDARAM	0.000%	99.968%
10498	BANYAN TREE HOL	0.000%	99.968%
10499	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.968%
10500	KINKI SHARYO CO	0.000%	99.968%
10501	SILOAM INTERNAT	0.000%	99.968%
10502	REALDOLMEN	0.000%	99.968%
10503	SKANDINAVISKA E	0.000%	99.968%
10504	NATURAL ALTERNT	0.000%	99.969%
10505	NORWEGIAN PROPE	0.000%	99.969%
10506	GOLDIS BHD	0.000%	99.969%
10507	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.969%
10508	HUA ENG WIRE&CA	0.000%	99.969%
10509	PLATINUM GROUP	0.000%	99.969%
10510	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.969%
10511	TOW CO LTD	0.000%	99.970%
10512	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.970%
10513	TOHOKU BANK	0.000%	99.970%
10514	SALUTICA	0.000%	99.970%
10515	DONG AH TIR	0.000%	99.970%
10516	SWORD GROUP	0.000%	99.970%
10517	FAR EAST HOLDIN	0.000%	99.970%
10518	KISCO HOLDINGS	0.000%	99.970%
10519	KPX CHEMICAL	0.000%	99.971%
10520	COUNTRYSIDE PRO	0.000%	99.971%
10521	SELVAAG BOLIG A	0.000%	99.971%
10522	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.971%
10523	MACMAHON HOLDIN	0.000%	99.971%
10524	KINTETSU DPT ST	0.000%	99.971%
10525	NAGANO KEIKI CO	0.000%	99.971%
10526	MTLM	0.000%	99.972%
10527	AZORIM-INVESTME	0.000%	99.972%
10528	MEDCO ENERGI IN	0.000%	99.972%
10529	ASHTROM PROPERT	0.000%	99.972%
10530	LAKSHMI VILAS B	0.000%	99.972%
10531	ALMIRALL SA	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	NSL LTD	0.000%	99.972%
10533	SHILPA MED	0.000%	99.973%
10534	Tessi S.A.	0.000%	99.973%
10535	HUMAX CO LTD	0.000%	99.973%
10536	SSI GROUP INC	0.000%	99.973%
10537	THERMAX LTD	0.000%	99.973%
10538	SKYLINE CORP	0.000%	99.973%
10539	HEIDELBERGCEMEN	0.000%	99.973%
10540	SANGSIN BRAKE	0.000%	99.973%
10541	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.974%
10542	DIALIGHT PLC	0.000%	99.974%
10543	HT&E LTD	0.000%	99.974%
10544	SEJONG INDUSTRI	0.000%	99.974%
10545	JINLI GROUP HOL	0.000%	99.974%
10546	WAH SEONG	0.000%	99.974%
10547	TBK Co., Ltd.	0.000%	99.974%
10548	GUORUI PROPERTI	0.000%	99.974%
10549	AGORA	0.000%	99.975%
10550	YAC CO LTD	0.000%	99.975%
10551	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.975%
10552	SANYO HOUSING N	0.000%	99.975%
10553	RAMKRISHNA	0.000%	99.975%
10554	TA ANN HOLDINGS	0.000%	99.975%
10555	DIFFER GRP	0.000%	99.975%
10556	NEW YORK & CO I	0.000%	99.976%
10557	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.976%
10558	HANA MICROELECT	0.000%	99.976%
10559	WMIH CORP COMMON STOCK USD.00001	0.000%	99.976%
10560	GWANGJU SHINSEG	0.000%	99.976%
10561	VALNEVA SE	0.000%	99.976%
10562	MAXVALU NISHINI	0.000%	99.976%
10563	GOOD RESOURCES	0.000%	99.976%
10564	BILLABONG INTER	0.000%	99.977%
10565	BEST BRIDAL INC	0.000%	99.977%
10566	PROMOTORA DE IN	0.000%	99.977%
10567	HWA SHIN CO	0.000%	99.977%
10568	NEC NETWK & SYS	0.000%	99.977%
10569	CENTURY PACIFIC	0.000%	99.977%
10570	NATURES SUNSHIN	0.000%	99.977%
10571	MAUREL ET PROM	0.000%	99.977%
10572	SIYARAM	0.000%	99.978%
10573	CHOSUN REFRACTO	0.000%	99.978%
10574	HONG KONG FERRY	0.000%	99.978%
10575	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.978%
10576	AEGIS LOGISTICS	0.000%	99.978%
10577	CHINA RUNDONG A	0.000%	99.978%
10578	UNITED MICROELECTRON SP ADR ADR	0.000%	99.978%
10579	ORIGIN ELECTRIC	0.000%	99.978%
10580	TURK TRKTOR VE	0.000%	99.979%
10581	LEMMINKAINEN OY	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	MAGNI-TECH INDU	0.000%	99.979%
10583	COOR SERVICE MA	0.000%	99.979%
10584	STRONG PETROCHE	0.000%	99.979%
10585	YUNNAN WATER IN	0.000%	99.979%
10586	ENEA AB	0.000%	99.979%
10587	PACIFIC ONLINE	0.000%	99.979%
10588	EUROTECH SPA	0.000%	99.979%
10589	CONSTANTIN MEDI	0.000%	99.980%
10590	SHIDAX CORP	0.000%	99.980%
10591	VICTORY CITY IN	0.000%	99.980%
10592	BANK INTERNASIO	0.000%	99.980%
10593	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.980%
10594	PW MEDTECH GROU	0.000%	99.980%
10595	BOOT(HENRY) & S	0.000%	99.980%
10596	SITOU GROUP HLD	0.000%	99.980%
10597	WIN HANVERKY HO	0.000%	99.981%
10598	BOMBAY RAYON FA	0.000%	99.981%
10599	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.981%
10600	HIROSHIMA ELEC	0.000%	99.981%
10601	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.981%
10602	ATHENS WATER SU	0.000%	99.981%
10603	NEW TIMES ENERG	0.000%	99.981%
10604	WHIRLPOOL OF IN	0.000%	99.981%
10605	MINEROS S.A.	0.000%	99.981%
10606	PMP COMMUNICATI	0.000%	99.982%
10607	MIRZA INTERNATI	0.000%	99.982%
10608	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.982%
10609	LINK NET TBK PT	0.000%	99.982%
10610	ROS AGRO PLC GD	0.000%	99.982%
10611	COLUMBUS GOLD C	0.000%	99.982%
10612	LOW KENG HUAT(S	0.000%	99.982%
10613	CUSTODIAN REIT	0.000%	99.982%
10614	BCO DESIO E BRI	0.000%	99.982%
10615	OCEANA GROUP LT	0.000%	99.983%
10616	YOUYUAN INTERNA	0.000%	99.983%
10617	YIZHENG CHEM FI	0.000%	99.983%
10618	INTRALOT SA - I	0.000%	99.983%
10619	SP SETIA BHD GR	0.000%	99.983%
10620	T4F ENTRETENIMN	0.000%	99.983%
10621	GDI INTERGRATED	0.000%	99.983%
10622	DRDGOLD LTD	0.000%	99.983%
10623	HYUNDAI HEAVY I	0.000%	99.983%
10624	GIGASTORAGE COR	0.000%	99.984%
10625	K1 VENTURES LTD	0.000%	99.984%
10626	RAI WAY SPA	0.000%	99.984%
10627	LK TECH	0.000%	99.984%
10628	BANCO PAN SA	0.000%	99.984%
10629	WEE HUR HOLDING	0.000%	99.984%
10630	EQUITAL	0.000%	99.984%
10631	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	MIMAKI ENGINEER	0.000%	99.984%
10633	HUAJUN HOLDINGS	0.000%	99.985%
10634	GLAXO SMITHKLIN	0.000%	99.985%
10635	ACS ACTIVIDADES	0.000%	99.985%
10636	FREQUENCY ELEC	0.000%	99.985%
10637	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.985%
10638	LSL PROPERTY SE	0.000%	99.985%
10639	STREET CAPITAL	0.000%	99.985%
10640	TAKASHIMA & CO	0.000%	99.985%
10641	WING TAI PROPER	0.000%	99.985%
10642	WARTECK INVEST	0.000%	99.986%
10643	HOSTELWORLD GRO	0.000%	99.986%
10644	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.986%
10645	VOLUTION GROUP	0.000%	99.986%
10646	CRISIL LTD	0.000%	99.986%
10647	TILT RENEWABLES	0.000%	99.986%
10648	D.B. CORP LIMIT	0.000%	99.986%
10649	TRIVENI TURBINE	0.000%	99.986%
10650	TOKYO THEATRES	0.000%	99.986%
10651	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.986%
10652	FUJISASH CO LTD	0.000%	99.987%
10653	KIAN JOO CAN FC	0.000%	99.987%
10654	GROUP FIVE	0.000%	99.987%
10655	HAGOROMO FOODS	0.000%	99.987%
10656	EMPEROR WATCH A	0.000%	99.987%
10657	VGI GLOBAL MEDI	0.000%	99.987%
10658	HOKKAI CAN CO	0.000%	99.987%
10659	JBF INDUSTRIES	0.000%	99.987%
10660	STEIN MART INC COMMON STOCK USD.01	0.000%	99.987%
10661	ISE CHEMICAL CO	0.000%	99.987%
10662	TERNA ENERGY SA	0.000%	99.988%
10663	SRI AYUDHYA	0.000%	99.988%
10664	AFFINE	0.000%	99.988%
10665	ALLGEIER SE	0.000%	99.988%
10666	RECKON LTD	0.000%	99.988%
10667	VISTA GROUP INT	0.000%	99.988%
10668	EZRA HOLDINGS	0.000%	99.988%
10669	GRANDVISION BV	0.000%	99.988%
10670	NEXUS AG	0.000%	99.988%
10671	CERAGON NETWORK	0.000%	99.988%
10672	LOGISTEC CORP C	0.000%	99.989%
10673	TOTAL GABON	0.000%	99.989%
10674	OZFOREX GROUP L	0.000%	99.989%
10675	CHC HEALTHCARE	0.000%	99.989%
10676	NVC LIGHTING HO	0.000%	99.989%
10677	COXON PRECISE I	0.000%	99.989%
10678	LIBERTY GOLD CO	0.000%	99.989%
10679	MARUYAMA MFG CO	0.000%	99.989%
10680	ASIA SATELLITE	0.000%	99.989%
10681	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	FAGRON	0.000%	99.989%
10683	PIVOT TECHNOLOG	0.000%	99.990%
10684	RXP SERVICES LT	0.000%	99.990%
10685	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.990%
10686	DYNAMIC ELECTRO	0.000%	99.990%
10687	RIZAL COMML BAN	0.000%	99.990%
10688	MODUSLINK GLOBA	0.000%	99.990%
10689	OMAXE LTD	0.000%	99.990%
10690	BIO PAPPEL SAB	0.000%	99.990%
10691	NETAS TELEKOMUN	0.000%	99.990%
10692	HILONG HOLDING	0.000%	99.990%
10693	PT INTERNATIONA	0.000%	99.990%
10694	RANE H	0.000%	99.991%
10695	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.991%
10696	YIP'S CHEMICAL	0.000%	99.991%
10697	TAKE SOLUTN	0.000%	99.991%
10698	HONEYWELL	0.000%	99.991%
10699	INTERSHOP HOLDI	0.000%	99.991%
10700	FABRYKI MEBLI F	0.000%	99.991%
10701	S.T.CHEMICAL CO	0.000%	99.991%
10702	FIRSTSOURCE SOL	0.000%	99.991%
10703	DICKSON CONCEPT	0.000%	99.991%
10704	KAM HING INTERN	0.000%	99.991%
10705	PHARMA MAR SA	0.000%	99.991%
10706	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.992%
10707	CSE GLOBAL LIMI	0.000%	99.992%
10708	WORLD HOLDINGS	0.000%	99.992%
10709	DAGANG NEXCHANG	0.000%	99.992%
10710	MELBOURNE IT	0.000%	99.992%
10711	MIYOSHI OIL & F	0.000%	99.992%
10712	TAUNG GOLD INTE	0.000%	99.992%
10713	SALEM COMM CORP	0.000%	99.992%
10714	NISSEI INDUSTRI	0.000%	99.992%
10715	TATA STEEL LTD	0.000%	99.992%
10716	MIGHTY RIVER PO	0.000%	99.992%
10717	NIPPON FILCON C	0.000%	99.992%
10718	UTD MALACCA BER	0.000%	99.993%
10719	TOTAL ACCESS CO	0.000%	99.993%
10720	IPE GROUP LTD	0.000%	99.993%
10721	EUROZ LTD	0.000%	99.993%
10722	GROUP LEASE PUB	0.000%	99.993%
10723	ERICSSON LM-A S	0.000%	99.993%
10724	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.993%
10725	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.993%
10726	PROMOTORA Y OPE	0.000%	99.993%
10727	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.993%
10728	CROCODILE GARME	0.000%	99.993%
10729	OOEDO ONSEN REI	0.000%	99.993%
10730	AYGAZ	0.000%	99.994%
10731	TEN PEAKS COFFE	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	SACYR SA RTS EX	0.000%	99.994%
10733	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.994%
10734	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.994%
10735	SUNWAY CONSTRUC	0.000%	99.994%
10736	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.994%
10737	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.994%
10738	BGF RETAIL CO L	0.000%	99.994%
10739	STARK TECHNOLOG	0.000%	99.994%
10740	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.994%
10741	MEDICAL SYSTEM	0.000%	99.994%
10742	LIPPO CIKARANG	0.000%	99.994%
10743	ASHFORD INC COMMON STOCK USD.01	0.000%	99.994%
10744	SIERRA METALS I	0.000%	99.995%
10745	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10746	A&D CO LTD	0.000%	99.995%
10747	DYAX CORPORATIO	0.000%	99.995%
10748	MCKAY SECURITIE	0.000%	99.995%
10749	CB INDUSTRIAL P	0.000%	99.995%
10750	GALLANT VENTURE	0.000%	99.995%
10751	ROBINSONS LAND	0.000%	99.995%
10752	CST GROUP LTD	0.000%	99.995%
10753	GUANGNAN(HLDGS)	0.000%	99.995%
10754	APAR INDS	0.000%	99.995%
10755	NIHON TRIM CO	0.000%	99.995%
10756	TOWN CENTRE SEC	0.000%	99.995%
10757	SUGIH ENERGY TB	0.000%	99.996%
10758	MEDIVIR	0.000%	99.996%
10759	ASPEN GROUP	0.000%	99.996%
10760	KOSEI SECURITIE	0.000%	99.996%
10761	ROULARTA MEDIA	0.000%	99.996%
10762	NAGARJUNA FERTI	0.000%	99.996%
10763	HANISON CONSTRU	0.000%	99.996%
10764	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.996%
10765	TRISURA GROUP L	0.000%	99.996%
10766	EASTMAIN RES IN	0.000%	99.996%
10767	HOKKAIDO GAS CO	0.000%	99.996%
10768	FRAGRANCE GROUP	0.000%	99.996%
10769	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.996%
10770	ANTALIS INTERNA	0.000%	99.996%
10771	BOLU CIMENTO SA	0.000%	99.996%
10772	OTSUKA KAGU	0.000%	99.997%
10773	GETIN HOLDING S	0.000%	99.997%
10774	INES CORPORATIO	0.000%	99.997%
10775	GLORIOUS SUN EN	0.000%	99.997%
10776	PRIME MEDIA GRO	0.000%	99.997%
10777	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.997%
10778	KASEN INTERNATI	0.000%	99.997%
10779	PFENEX INC COMMON STOCK USD.001	0.000%	99.997%
10780	ELEC DE STRASBO	0.000%	99.997%
10781	ONO SOKKI CO	0.000%	99.997%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	DYNASTY FINE WI	0.000%	99.997%
10783	INTEVAC INC	0.000%	99.997%
10784	TSH RESOURCES B	0.000%	99.997%
10785	ASANTE INC	0.000%	99.997%
10786	OLYMPIC CORP	0.000%	99.997%
10787	MEGASTUDY CO LT	0.000%	99.998%
10788	ADDNODE GROUP A	0.000%	99.998%
10789	PEARL ORIENTAL	0.000%	99.998%
10790	V1 GROUP LTD	0.000%	99.998%
10791	AMREP CORP COMMON STOCK USD.1	0.000%	99.998%
10792	LAURA ASHLEY HO	0.000%	99.998%
10793	CHINA PROPRTIE	0.000%	99.998%
10794	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.998%
10795	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.998%
10796	SILVER BASE GRO	0.000%	99.998%
10797	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10798	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.998%
10799	NATIONAL AGRICU	0.000%	99.998%
10800	FOUNTAIN SET HL	0.000%	99.998%
10801	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.998%
10802	BOUSTEAD PROJEC	0.000%	99.998%
10803	ABAN OFFSHORE	0.000%	99.998%
10804	NICE SPA	0.000%	99.998%
10805	ANXIN-CHINA HOL	0.000%	99.999%
10806	AUSWIDE BANK LT	0.000%	99.999%
10807	ALANDSBANKEN	0.000%	99.999%
10808	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.999%
10809	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.999%
10810	HITE HOLDINGS C	0.000%	99.999%
10811	TSUI WAH HOLDIN	0.000%	99.999%
10812	HIPAY GROUP SA	0.000%	99.999%
10813	TOWER LTD	0.000%	99.999%
10814	K.P.R. MILL	0.000%	99.999%
10815	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.999%
10816	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.999%
10817	US AUTO PARTS N	0.000%	99.999%
10818	OVER FIFTY GP L	0.000%	99.999%
10819	HSIN CHONG CONS	0.000%	99.999%
10820	CORP BANK	0.000%	99.999%
10821	5PAISA CAPITAL	0.000%	99.999%
10822	ENERGY ABSOLUTE	0.000%	99.999%
10823	MIN XIN HLDGS	0.000%	99.999%
10824	R.E.A. HOLDINGS	0.000%	99.999%
10825	CHINA RARE EART	0.000%	100.000%
10826	PALADIN ENERGY	0.000%	100.000%
10827	XERIUM TECHNOLO	0.000%	100.000%
10828	ABTERRA LTD	0.000%	100.000%
10829	STEEL & TUBE HL	0.000%	100.000%
10830	DELTICOM AG	0.000%	100.000%
10831	PETRUS RESOURCE	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	LOTTE CONFECT	0.000%	100.000%
10833	TRUBA ALAM MANU	0.000%	100.000%
10834	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.000%
10835	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.000%
10836	IGUATEMI EMP SH	0.000%	100.000%
10837	FERRATUM OYJ	0.000%	100.000%
10838	CHINA FIBER OPT	0.000%	100.000%
10839	BGR ENERGY SYST	0.000%	100.000%
10840	ECOSYNTHETIX IN	0.000%	100.000%
10841	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.000%
10842	NRJ GROUP	0.000%	100.000%
10843	FORTRESS PAPER	0.000%	100.000%
10844	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.000%
10845	I-CABLE COMMUNI	0.000%	100.000%
10846	TELEGRAAF MEDIA	0.000%	100.000%
10847	BLOOMSBURY PUBL	0.000%	100.000%
10848	MALAYSIAN RESOU	0.000%	100.000%
10849	ARCELORMITTAL S	0.000%	100.001%
10850	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.001%
10851	BRILLIANT CIRCL	0.000%	100.001%
10852	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.001%
10853	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.001%
10854	AEGON NV	0.000%	100.001%
10855	CASETEK HOLDING	0.000%	100.001%
10856	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.001%
10857	BE GROUP AB	0.000%	100.001%
10858	YEO HIAP SENG	0.000%	100.001%
10859	KONG SUN HLDGS	0.000%	100.001%
10860	QUNXING PAPER H	0.000%	100.001%
10861	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.001%
10862	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.001%
10863	LUKS GROUP (VH)	0.000%	100.001%
10864	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.001%
10865	LYDIAN INTERNAT	0.000%	100.001%
10866	ALLEGIANT GOLD	0.000%	100.001%
10867	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.001%
10868	13 HOLDINGS LTD	0.000%	100.001%
10869	TAKACHIHO KOHEK	0.000%	100.001%
10870	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.001%
10871	DAN FORM HOLDIN	0.000%	100.001%
10872	CHARGEURS SA	0.000%	100.001%
10873	ORBITE TECHNOLO	0.000%	100.001%
10874	CARINDALE PROPE	0.000%	100.001%
10875	POLARIS SOFTWARE	0.000%	100.001%
10876	IRC LIMITED	0.000%	100.001%
10877	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.001%
10878	BANCO ABC BRASI	0.000%	100.001%
10879	AVENG	0.000%	100.001%
10880	ARALEZ PHARMACE	0.000%	100.001%
10881	TUNAS RIDEAN	0.000%	100.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	JINDAL POLY FIL	0.000%	100.001%
10883	MUNSUN CAP	0.000%	100.001%
10884	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.002%
10885	CHINA DYNAMICS	0.000%	100.002%
10886	QUMU CORP COMMON STOCK USD.01	0.000%	100.002%
10887	BOLLORE SA	0.000%	100.002%
10888	ASIA CEMENT CO	0.000%	100.002%
10889	SINAR MAS MULTI	0.000%	100.002%
10890	LEE & MAN CHEMI	0.000%	100.002%
10891	PERPETUAL ENERG	0.000%	100.002%
10892	TEEKAY TANKERS	0.000%	100.002%
10893	WATPAC LIMITED	0.000%	100.002%
10894	MAX VENTURES &	0.000%	100.002%
10895	AMPER SA RTS EX	0.000%	100.002%
10896	SOCIETE MANUTAN	0.000%	100.002%
10897	MINGFA GROUP	0.000%	100.002%
10898	PACIFIC ANDES I	0.000%	100.002%
10899	DOGUS OTOMOTIV	0.000%	100.002%
10900	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.002%
10901	SAFEWAY INC	0.000%	100.002%
10902	CHINA SOFT POWE	0.000%	100.002%
10903	CROWN CONFECTIO	0.000%	100.002%
10904	CARPETRIGHT	0.000%	100.002%
10905	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.002%
10906	SWIBER HOLDINGS	0.000%	100.002%
10907	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.002%
10908	MIDLAND IC&I LT	0.000%	100.002%
10909	PROBI AB	0.000%	100.002%
10910	CARE PROPERTY I	0.000%	100.002%
10911	GAYATRI HIGHWAY	0.000%	100.002%
10912	NOVUS HOLDINGS	0.000%	100.002%
10913	IMMOBEL	0.000%	100.002%
10914	SPORTECH PLC	0.000%	100.002%
10915	UNICREDIT SPA R	0.000%	100.002%
10916	TALVIVAARA MINI	0.000%	100.002%
10917	ASTRO JAPAN PR	0.000%	100.002%
10918	NORDIC AMERICAN	0.000%	100.002%
10919	ZENITH CAPITAL	0.000%	100.002%
10920	CHENNAI SUPER K	0.000%	100.002%
10921	SING HOLDINGS L	0.000%	100.002%
10922	EMPRESAS ICA SA	0.000%	100.002%
10923	STRAD ENERGY SE	0.000%	100.002%
10924	CHINA HUIZHAN D	0.000%	100.002%
10925	PIRAMAL ENTERPR	0.000%	100.002%
10926	BERJAYA LAND BH	0.000%	100.002%
10927	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.002%
10928	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.002%
10929	ORMAT TECHNOLOG	0.000%	100.002%
10930	RB ENERGY INC	0.000%	100.002%
10931	TRAKCJA SA	0.000%	100.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	BANCA MONTE DEI	0.000%	100.002%
10933	MANITOK ENERGY	0.000%	100.002%
10934	DEVA HLDG	0.000%	100.002%
10935	ENERGIX-RENEWAB	0.000%	100.002%
10936	QLT INC DOJ/SEC	-	100.002%
10937	INTERCELL AG RI	-	100.002%
10938	HANFENG EVERGRE	-	100.002%
10939	ANGLO IRISH BAN	-	100.002%
10940	LIGHTSTREAM RES	-	100.002%
10941	BERLIAN LAJU TA	-	100.002%
10942	PEACE MARK HLDG	-	100.002%
10943	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.002%
10944	MIRAE ASSET DAE	-	100.002%
10945	PRIME RETIREMEN	-	100.002%
10946	BCO ESPIR SANTO	-	100.002%
10947	AFRICA ISRAEL I	-	100.002%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.002%
10949	EGANAGOLDPFEIL	-	100.002%
10950	PRIME AET & D H	-	100.002%
10951	MINCO BASE META	-	100.002%
10952	TRANSCOM WORLDW	-	100.002%
10953	RREEF CHINA COM	-	100.002%
10954	CHINA METAL REC	-	100.002%
10955	OROCOBRE LTD RT	-	100.002%
10956	VIRGIN AUSTRALI	-	100.002%
10957	BGP HOLDINGS (P	-	100.002%
10958	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.002%
10959	RHB CAPITAL BHD	-	100.002%
10960	AGILE GROUP HOL	-	100.002%
10961	QLT INC CLASS A	-	100.002%
10962	C A DE MEDITERR	-	100.002%
10963	AFREN PLC COMMO	-	100.002%
10964	MONTEA SCA RTS	-	100.002%
10965	CHINA LUMENA NE	-	100.002%
10966	ARRIUM LTD	-	100.002%
10967	SNS REAAL GROEP	-	100.002%
10968	QLT INC WTS EXP	-	100.002%
10969	TOUCHSTONE EXPL	-	100.002%
10970	US Wire Order -	<span class="negative">-0.002%</span>	100.000%