

# DFA Canada Global 70EQ-30FI 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	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.711%	0.711%
2	BANK OF MONTREAL COMMON STOCK	0.691%	1.402%
3	AT+T INC COMMON STOCK USD1.0	0.654%	2.056%
4	APPLE INC	0.625%	2.682%
5	WELLS FARGO + CO COMMON STOCK USD1.666	0.599%	3.280%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.575%	3.855%
7	TORONTO DOMINION BANK COMMON STOCK	0.572%	4.427%
8	EXXON MOBIL CORP COMMON STOCK	0.521%	4.948%
9	SUNCOR ENERGY INC COMMON STOCK	0.517%	5.465%
10	ROYAL BANK OF CANADA COMMON STOCK	0.492%	5.957%
11	BANK OF AMERICA	0.417%	6.374%
12	COMCAST CORP CLASS A COMMON STOCK USD.01	0.378%	6.752%
13	INTEL CORP COMMON STOCK USD.001	0.376%	7.128%
14	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.371%	7.500%
15	MICROSOFT CORP COMMON STOCK USD.00000625	0.363%	7.863%
16	CHEVRON CORP COMMON STOCK USD.75	0.356%	8.218%
17	TECK RESOURCES LTD CLS B COMMON STOCK	0.352%	8.571%
18	CAD - London	0.298%	8.869%
19	PFIZER INC COMMON STOCK USD.05	0.281%	9.150%
20	MANULIFE FINANCIAL CORP COMMON STOCK	0.276%	9.427%
21	CISCO SYSTEMS	0.271%	9.697%
22	CANADIAN NATURAL RESOURCES COMMON STOCK	0.271%	9.968%
23	CITIGROUP INC COMMON STOCK USD.01	0.263%	10.231%
24	WAL-MART STORES	0.262%	10.493%
25	REP AUSTRIA GOV	0.250%	10.743%
26	EUROPEAN STABIL	0.248%	10.991%
27	FINLAND GOVERNMENT	0.246%	11.237%
28	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.246%	11.483%
29	AMAZON.COM INC	0.244%	11.727%
30	MAGNA INTERNATIONAL INC COMMON STOCK	0.243%	11.970%
31	SWEDISH GOVT 3.	0.243%	12.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SAMSUNG ELECTRO	0.232%	12.446%
33	SUN LIFE FINANCIAL INC COMMON STOCK	0.222%	12.668%
34	CAISSE D'AMORT	0.219%	12.886%
35	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.204%	13.090%
36	NUTRIEN LTD COMMON STOCK	0.203%	13.294%
37	BP PLC	0.203%	13.496%
38	TOTAL SA	0.203%	13.699%
39	ALPHABET INC CL C COMMON STOCK USD.001	0.195%	13.894%
40	ORACLE CORP SR UNSECURED 09/21 1.9	0.195%	14.088%
41	DAIMLER AG	0.193%	14.281%
42	CHINA CONST BK	0.187%	14.468%
43	ALPHABET INC CL A COMMON STOCK USD.001	0.186%	14.654%
44	FACEBOOK INC A COMMON STOCK USD.000006	0.185%	14.839%
45	NESTLE SA	0.181%	15.020%
46	FRENCH REPUBLIC	0.177%	15.197%
47	UNITEDHEALTH GR	0.173%	15.371%
48	CANADA HOUSING	0.172%	15.543%
49	HSBC HOLDINGS PLC SPONS ADR ADR	0.171%	15.714%
50	TOYOTA MOTOR CO	0.169%	15.883%
51	ORACLE CORP COMMON STOCK USD.01	0.167%	16.050%
52	ENBRIDGE INC COMMON STOCK	0.158%	16.207%
53	GENERAL MOTORS CO COMMON STOCK USD.01	0.158%	16.365%
54	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.156%	16.522%
55	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.155%	16.677%
56	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.153%	16.831%
57	PROCTER + GAMBLE CO/THE COMMON STOCK	0.153%	16.984%
58	VODAFONE GROUP	0.151%	17.134%
59	CANADIAN NATL RAILWAY CO COMMON STOCK	0.150%	17.285%
60	BHP BILLITON LT	0.149%	17.433%
61	UK(GOVT OF) 4.2	0.148%	17.581%
62	QUALCOMM INC COMMON STOCK USD.0001	0.148%	17.729%
63	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.147%	17.876%
64	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.146%	18.022%
65	BARRICK GOLD CORP COMMON STOCK	0.145%	18.167%
66	SWEDEN GOVERNME	0.144%	18.311%
67	BANCO SANTANDER	0.142%	18.453%
68	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.140%	18.593%
69	WALT DISNEY(HLD)	0.138%	18.731%
70	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.136%	18.867%
71	KREDIT FUER WIE	0.135%	19.002%
72	NETWORK RAIL IN	0.134%	19.136%
73	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.133%	19.269%
74	MORGAN STANLEY COMMON STOCK USD.01	0.132%	19.400%
75	US TREASURY N/B 05/25 2.125	0.130%	19.530%
76	NATIONAL BK CDA	0.129%	19.659%
77	ENCANA CORP COMMON STOCK	0.122%	19.782%
78	CVS HEALTH CORP COMMON STOCK USD.01	0.122%	19.903%
79	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.122%	20.025%
80	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.121%	20.147%
81	FRENCH REP GOVT	0.120%	20.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	KOMMUNINVEST I	0.120%	20.387%
83	AMERICAN TOWER CORP REIT USD.01	0.119%	20.505%
84	KOMMUNINVEST I	0.119%	20.624%
85	MICRON TECHNOLO	0.118%	20.742%
86	BASF SE	0.118%	20.860%
87	BCE INC COMMON STOCK	0.117%	20.977%
88	KINROSS GOLD CORP COMMON STOCK	0.116%	21.093%
89	UNION PACIFIC CORP COMMON STOCK USD2.5	0.115%	21.208%
90	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.114%	21.322%
91	TRANSCANADA CORP COMMON STOCK	0.113%	21.435%
92	NOVARTIS AG	0.112%	21.548%
93	KINGDOM BELGIUM	0.112%	21.660%
94	US BANCORP COMMON STOCK USD.01	0.111%	21.771%
95	ROYAL DUTCH SHE	0.111%	21.882%
96	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.110%	21.993%
97	LUNDIN MINING C	0.110%	22.103%
98	TENCENT HLDGS L	0.110%	22.212%
99	HONDA MOTOR CO	0.109%	22.322%
100	TRAVELERS COS	0.108%	22.430%
101	SWEDISH EXP CRE	0.107%	22.537%
102	INDUSTRIAL & CO	0.106%	22.643%
103	FORD MOTOR CO COMMON STOCK USD.01	0.106%	22.749%
104	WESTPAC BKG COR	0.106%	22.855%
105	VOLKSWAGEN AG	0.105%	22.960%
106	CHINA NATIONAL	0.105%	23.065%
107	UNEDIC ASSEO 0.	0.104%	23.169%
108	MERCK + CO. INC. COMMON STOCK USD.5	0.103%	23.272%
109	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.102%	23.374%
110	DOWDUPONT INC COMMON STOCK USD.01	0.101%	23.475%
111	ROYAL DUTCH SHELL SPON ADR A ADR	0.101%	23.576%
112	NETHERLANDS GOV	0.101%	23.677%
113	AMGEN INC COMMON STOCK USD.0001	0.101%	23.777%
114	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.100%	23.878%
115	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.100%	23.978%
116	PNC BANK	0.098%	24.076%
117	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.098%	24.174%
118	ABBOTT LABORATORIES COMMON STOCK	0.098%	24.272%
119	ROYAL BK OF CAN	0.098%	24.370%
120	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.098%	24.468%
121	TIME WARNER INC COMMON STOCK USD.01	0.097%	24.565%
122	COCA-COLA CO	0.096%	24.661%
123	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.096%	24.757%
124	MEDTRONIC PLC	0.096%	24.853%
125	DENMARK GOVT BO	0.095%	24.948%
126	MICROSOFT CORP	0.095%	25.043%
127	HOME DEPOT INC COMMON STOCK USD.05	0.094%	25.137%
128	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.093%	25.229%
129	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.092%	25.322%
130	SINGAPORE GOVT	0.092%	25.413%
131	ROYAL DUTCH SH-	0.091%	25.505%

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132	ANTHEM INC COMMON STOCK USD.01	0.091%	25.596%
133	FEDEX CORPORATI	0.091%	25.687%
134	NESTLE FINANCE	0.091%	25.779%
135	WEST FRASER TIM	0.091%	25.870%
136	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.090%	25.960%
137	ACE LTD	0.090%	26.050%
138	GILEAD SCIENCES	0.090%	26.141%
139	FIRST QUANTUM M	0.090%	26.231%
140	SIMON PROPERTY GROUP INC REIT USD.0001	0.090%	26.320%
141	COOPERATIEVE RA	0.089%	26.409%
142	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.089%	26.498%
143	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.089%	26.587%
144	ANGLO AMERICAN	0.089%	26.676%
145	DELTA AIRLINES	0.088%	26.764%
146	IBM CORP SR UNSECURED 01/22 2.5	0.088%	26.852%
147	CHEVRON CORP 2.	0.088%	26.941%
148	CATERPILLAR INC COMMON STOCK USD1.0	0.088%	27.029%
149	UNIBAIL-RODAMCO	0.088%	27.117%
150	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.088%	27.205%
151	TARGET CORPORAT	0.088%	27.293%
152	STATE OF NORTH	0.088%	27.380%
153	DEUTSCHE BAHN F	0.086%	27.466%
154	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.086%	27.552%
155	BK NEDERLANDSE	0.085%	27.637%
156	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.085%	27.722%
157	BUNDESOBLIGATIO	0.085%	27.807%
158	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.085%	27.892%
159	BOEING CO/THE COMMON STOCK USD5.0	0.085%	27.977%
160	HITACHI	0.085%	28.061%
161	INDUSTRIAL ALLI	0.084%	28.145%
162	BAYERISCHE MOTO	0.083%	28.229%
163	VALERO ENERGY C	0.083%	28.312%
164	GOLDCORP INC COMMON STOCK	0.083%	28.395%
165	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.082%	28.477%
166	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.081%	28.558%
167	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.080%	28.638%
168	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.080%	28.718%
169	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.079%	28.797%
170	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.079%	28.876%
171	CROWN CASTLE INTL CORP REIT USD.01	0.079%	28.954%
172	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.079%	29.033%
173	VALE SA	0.079%	29.112%
174	AGENCE FRANCAIS	0.078%	29.190%
175	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.078%	29.268%
176	CANADIAN TIRE C	0.077%	29.345%
177	CHEVRON CORP SR UNSECURED 06/23 3.191	0.077%	29.422%
178	NATL AUST BANK	0.077%	29.500%
179	BLACKROCK INC COMMON STOCK USD.01	0.077%	29.577%
180	SCHLUMBERGER LTD COMMON STOCK USD.01	0.077%	29.653%
181	CAPITAL ONE FIN	0.076%	29.730%

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182	LINAMAR CORP	0.076%	29.806%
183	FINNING INTL LT	0.076%	29.882%
184	FORTIS INC COMMON STOCK	0.076%	29.959%
185	CENOVUS ENERGY INC COMMON STOCK	0.076%	30.035%
186	BRIT AMER TOBAC	0.076%	30.111%
187	EFSF ZC 17NOV22	0.076%	30.187%
188	NATL AUSTRALIA	0.076%	30.263%
189	NORFOLK STHN CO	0.075%	30.338%
190	PING AN INSURAN	0.074%	30.412%
191	BNP PARIBAS SA	0.074%	30.486%
192	RIO TINTO PLC SPON ADR ADR	0.074%	30.560%
193	ABBVIE INC COMMON STOCK USD.01	0.074%	30.634%
194	GLENCORE XSTRA	0.073%	30.707%
195	ABB LTD	0.073%	30.780%
196	SHAW COMMUNICATIONS INC B COMMON STOCK	0.073%	30.853%
197	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.073%	30.926%
198	GENERAL ELECTRI	0.073%	30.999%
199	ORANGE SA	0.072%	31.071%
200	ARC RESOURCES L	0.072%	31.144%
201	AIA GROUP LTD	0.072%	31.216%
202	EQUINIX INC REIT USD.001	0.072%	31.288%
203	WALMART INC SR UNSECURED 04/23 2.55	0.071%	31.359%
204	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.071%	31.430%
205	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.071%	31.502%
206	ENERPLUS CORP COMMON STOCK	0.071%	31.573%
207	DEUTSCHE TELEKO	0.071%	31.643%
208	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.071%	31.714%
209	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.070%	31.784%
210	MICHELIN(CGDE)	0.069%	31.854%
211	SNCF RESEAU 3.1	0.069%	31.923%
212	CONOCOPHILLIPS COMMON STOCK USD.01	0.069%	31.992%
213	PEPSICO INC COMMON STOCK USD.017	0.069%	32.060%
214	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.069%	32.129%
215	ALLERGAN PLC	0.069%	32.198%
216	BROADCOM LTD	0.069%	32.266%
217	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.068%	32.335%
218	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.068%	32.403%
219	AGENCE FRANCAIS	0.068%	32.470%
220	WESTPAC BANK CO	0.068%	32.538%
221	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.068%	32.605%
222	CIGNA CORP	0.067%	32.673%
223	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.067%	32.740%
224	FREEPORT-MCMORA	0.067%	32.807%
225	NOVARTIS CAP CO	0.067%	32.873%
226	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.067%	32.940%
227	ZURICH FIN SVS	0.066%	33.006%
228	NVIDIA CORP	0.066%	33.073%
229	APPLE INC SR UNSECURED 02/22 2.5	0.066%	33.138%
230	MARATHON PETROLEUM CORP COMMON STOCK	0.066%	33.204%
231	CANADIAN WESTER	0.065%	33.269%

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232	AUST & NZ BANK	0.065%	33.334%
233	CRESCENT POINT ENERGY CORP COMMON STOCK	0.065%	33.399%
234	MASTERCARD INC A COMMON STOCK USD.0001	0.064%	33.463%
235	NEWBELCO SA/NV	0.064%	33.527%
236	WHITECAP RESOUR	0.064%	33.591%
237	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.064%	33.655%
238	TAIWAN SEMI-ADR	0.064%	33.719%
239	YAMANA GOLD INC COMMON STOCK	0.063%	33.782%
240	WASTE CONNECTIONS INC COMMON STOCK	0.063%	33.846%
241	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.063%	33.908%
242	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.063%	33.971%
243	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.063%	34.034%
244	TELUS CORPORATI	0.063%	34.096%
245	BANK NEDERLANDS	0.063%	34.159%
246	EURO STABILITY	0.062%	34.221%
247	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.062%	34.282%
248	BERKSHIRE HATHA	0.062%	34.344%
249	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.062%	34.405%
250	PROVINCE OF QUE	0.061%	34.467%
251	IAMGOLD CORP COMMON STOCK	0.061%	34.528%
252	ROCHE HOLDING A	0.061%	34.589%
253	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.061%	34.650%
254	PROLOGIS INC REIT USD.01	0.061%	34.710%
255	FINLAND GOVERNMENT	0.060%	34.771%
256	NISSAN MOTOR CO	0.060%	34.831%
257	KREDITANSTALT F	0.060%	34.892%
258	AFLAC INC COMMON STOCK USD.1	0.060%	34.952%
259	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.060%	35.012%
260	AGNICO EAGLE MINES LTD COMMON STOCK	0.060%	35.072%
261	IBERDROLA SA	0.060%	35.133%
262	ALLSTATE CORP COMMON STOCK USD.01	0.060%	35.193%
263	3M CO COMMON STOCK USD.01	0.060%	35.253%
264	BEST BUY CO INC	0.060%	35.312%
265	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.060%	35.372%
266	SANOFI-AVENTIS	0.060%	35.432%
267	KINDER MORGAN INC COMMON STOCK USD.01	0.059%	35.491%
268	AETNA INC COMMON STOCK USD.01	0.059%	35.550%
269	GEORGE WESTON L	0.059%	35.610%
270	MCDONALD S CORP COMMON STOCK USD.01	0.059%	35.669%
271	HUMANA INC	0.059%	35.728%
272	KREDITANSTALT F	0.059%	35.787%
273	MOLSONCOORS-B-U	0.059%	35.846%
274	METHANEX CORP COMMON STOCK	0.058%	35.904%
275	BLACKBERRY LTD COMMON STOCK	0.058%	35.962%
276	ENGIE	0.058%	36.020%
277	INTESA SANPAOLO	0.058%	36.078%
278	SEVEN GENERATIO	0.058%	36.136%
279	CAMECO CORP COMMON STOCK	0.058%	36.194%
280	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.058%	36.251%
281	AUST & NZ BANKI	0.057%	36.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	TE CONNECTIVITY	0.057%	36.366%
283	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.057%	36.423%
284	TEXAS INSTRUMEN	0.057%	36.480%
285	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.057%	36.536%
286	DEXIA CREDIT LO	0.057%	36.593%
287	UBS GROUP	0.056%	36.649%
288	KBC GROEP NV	0.056%	36.705%
289	ALIMENTATION CO	0.056%	36.761%
290	KINGDOM OF BELG	0.056%	36.817%
291	FMS WERTMANAGEM	0.056%	36.873%
292	STARS GROUP INC/THE COMMON STOCK	0.056%	36.928%
293	SUMITOMO MITSUI	0.055%	36.983%
294	DOLLARAMA INC	0.055%	37.039%
295	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.055%	37.094%
296	ALTRIA GROUP INC COMMON STOCK USD.333	0.055%	37.149%
297	INTL BK RECON &	0.055%	37.203%
298	DANAHER CORP COMMON STOCK USD.01	0.055%	37.258%
299	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.054%	37.313%
300	IBM CORP SR UNSECURED 02/21 2.25	0.054%	37.367%
301	BAYER AG	0.054%	37.421%
302	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.054%	37.475%
303	IMPERIAL OIL LTD COMMON STOCK	0.054%	37.529%
304	DISCOVER FINL S	0.054%	37.583%
305	CK HUTCHINSON H	0.054%	37.637%
306	APPLE INC SR UNSECURED 05/23 2.4	0.054%	37.691%
307	PAN AMERICAN SILVER CORP COMMON STOCK	0.054%	37.745%
308	ONTARIO(PROV OF	0.054%	37.798%
309	COTT CORP	0.054%	37.852%
310	NOVARTIS AG SPONSORED ADR ADR	0.053%	37.905%
311	SIEMENS AG	0.053%	37.959%
312	TFI INTERNATION	0.053%	38.012%
313	CORNING INC COMMON STOCK USD.5	0.053%	38.065%
314	PUBLIC STORAGE	0.053%	38.118%
315	CONSTELLATION S	0.053%	38.171%
316	CHEVRON CORP SR UNSECURED 03/22 2.411	0.053%	38.224%
317	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.053%	38.277%
318	LANDESKREDITBAN	0.053%	38.329%
319	UNEDIC ASSEO 0.	0.053%	38.382%
320	MCKESSON CORP.	0.053%	38.434%
321	BB+T CORP COMMON STOCK USD5.0	0.052%	38.487%
322	METLIFE INC COMMON STOCK USD.01	0.052%	38.539%
323	FIAT CHRYSLER A	0.052%	38.591%
324	AIR CANADA	0.052%	38.643%
325	ASSIC GENERALI	0.052%	38.695%
326	EMPIRE CO LTD N	0.052%	38.747%
327	CHINA MOBILE LT	0.052%	38.799%
328	ANDEAVOR COMMON STOCK USD.167	0.052%	38.850%
329	WESTJET AIRLINE	0.051%	38.902%
330	INTL BUSINESS M	0.051%	38.953%
331	LOBLAW COS LTD	0.051%	39.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	CSX CORP	0.051%	39.055%
333	BK OF NOVA SCOT	0.051%	39.105%
334	EUROPEAN INVEST	0.051%	39.156%
335	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.051%	39.207%
336	PROV OF SASK CA	0.051%	39.257%
337	EATON CORP PLC	0.051%	39.308%
338	TESCO PLC	0.050%	39.358%
339	B2GOLD CORP COM	0.050%	39.408%
340	SWEDISH GOVERNMENT	0.050%	39.459%
341	EUROPEAN FIN ST	0.050%	39.508%
342	HUBBAY MINERALS INC COMMON STOCK NPV	0.050%	39.558%
343	ALLIANZ AG	0.050%	39.608%
344	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.050%	39.657%
345	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.049%	39.707%
346	ENI S.P.A.	0.049%	39.756%
347	UPM-KYMMENE OYJ	0.049%	39.805%
348	STATE STREET CORP COMMON STOCK USD1.0	0.049%	39.855%
349	SONY CORP	0.049%	39.904%
350	EBAY INC	0.049%	39.953%
351	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.049%	40.002%
352	ING GROEP NV	0.049%	40.051%
353	JX HOLDINGS INC	0.049%	40.100%
354	TOYOTA MOTOR CO	0.049%	40.149%
355	CMNWLT BK OF A	0.049%	40.198%
356	SOUTHWEST AIRLI	0.049%	40.247%
357	ITAU UNIBANCO S	0.049%	40.296%
358	CGI GROUP INC CLASS A COMMON STOCK	0.049%	40.344%
359	PACCAR INC	0.048%	40.392%
360	WOODSIDE PETROL	0.048%	40.440%
361	BCO BILBAO VIZC	0.048%	40.488%
362	COSTCO WHOLESALE	0.048%	40.536%
363	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.048%	40.584%
364	SNC-LAVALIN GRO	0.048%	40.631%
365	AXA	0.048%	40.679%
366	ENBRIDGE	0.048%	40.727%
367	MERCK + CO INC SR UNSECURED 02/22 2.35	0.047%	40.774%
368	BK NED GEMEENTE	0.047%	40.821%
369	GILDAN ACTIVEWEAR INC COMMON STOCK	0.047%	40.869%
370	BANK OF CHINA L	0.047%	40.916%
371	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.047%	40.963%
372	SOC GENERALE	0.047%	41.010%
373	ALLIANZ SE SPON ADR ADR	0.046%	41.056%
374	NEDERLANDSE WAT	0.046%	41.103%
375	STANDARD BANK G	0.046%	41.149%
376	LVMH MOET HENNE	0.046%	41.195%
377	EQUITY RESIDENT	0.046%	41.242%
378	NIKE INC CL B COMMON STOCK USD1.0	0.046%	41.288%
379	WESTERN DIGITAL	0.046%	41.334%
380	COCA-COLA CO/TH	0.046%	41.380%
381	DIGITAL REALTY	0.046%	41.426%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	DAVITA INC COMMON STOCK USD.001	0.046%	41.472%
383	THOMSON REUTERS CORP COMMON STOCK	0.046%	41.517%
384	FIFTH THIRD BAN	0.046%	41.563%
385	CAE INC COMMON STOCK	0.045%	41.608%
386	BIOGEN IDEC INC	0.045%	41.653%
387	DEXIA CREDIT LO	0.045%	41.699%
388	CHINA O/SEAS LA	0.045%	41.743%
389	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.045%	41.788%
390	WELLTOWER INC REIT USD1.0	0.045%	41.833%
391	HUSKY ENERGY IN	0.045%	41.878%
392	PHILLIPS 66 COMMON STOCK	0.045%	41.923%
393	PEUGEOT SA	0.045%	41.967%
394	KROGER CO	0.044%	42.012%
395	MINITUBISHI CHEM	0.044%	42.056%
396	PFIZER INC 0.25	0.044%	42.100%
397	TMX GROUP LTD	0.044%	42.144%
398	BHP BILLITON PL	0.044%	42.188%
399	CME GROUP INC COMMON STOCK USD.01	0.044%	42.233%
400	WESTPAC BKG COR	0.044%	42.277%
401	WSP GLOBAL INC	0.044%	42.321%
402	NUCOR CORP	0.044%	42.364%
403	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.044%	42.408%
404	MGM MIRAGE INC	0.044%	42.452%
405	CONTINENTAL AG	0.043%	42.495%
406	EOG RESOURCES	0.043%	42.538%
407	SOFTBANK CORP	0.043%	42.581%
408	SUNTRUST BANKS	0.043%	42.624%
409	DIAGEO PLC ADR	0.043%	42.667%
410	SBA COMMUNICATIONS CORP REIT USD.01	0.042%	42.710%
411	VINCI SA	0.042%	42.752%
412	CREDIT SUISSE G	0.042%	42.794%
413	ORIX CORP	0.042%	42.837%
414	AVALONBAY COMMUNITIES INC REIT USD.01	0.042%	42.879%
415	MICROSOFT CORP SR UNSECURED 11/20 2	0.042%	42.922%
416	CARNIVAL CORP COMMON STOCK USD.01	0.042%	42.964%
417	NRW BANK 0% 080	0.042%	43.006%
418	TOURMALINE OIL	0.042%	43.048%
419	MIZUHO FINANCA	0.042%	43.090%
420	UNICREDIT SPA	0.042%	43.133%
421	HON HAI PRECISI	0.042%	43.175%
422	KONINKLIJKE AHO	0.042%	43.217%
423	SEVEN & I HOLDI	0.042%	43.258%
424	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.042%	43.300%
425	ASTRAZENECA PLC SPONS ADR ADR	0.042%	43.342%
426	GEN DYNAMICS CO	0.042%	43.384%
427	EUROPEAN INVEST	0.041%	43.425%
428	MYLAN INC/PA	0.041%	43.467%
429	PROCTER & GAMBL	0.041%	43.508%
430	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.041%	43.549%
431	RELIANCE INDS	0.041%	43.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	NOVO-NORDISK AS	0.041%	43.631%
433	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.041%	43.672%
434	T MOBILE US INC COMMON STOCK USD.0001	0.041%	43.713%
435	STATOIL ASA	0.041%	43.754%
436	PROGRESSIVE CORP COMMON STOCK USD1.0	0.041%	43.795%
437	RAYTHEON COMPANY COMMON STOCK USD.01	0.041%	43.836%
438	SCHNEIDER SA	0.041%	43.877%
439	LLOYDS BANKING	0.041%	43.918%
440	CANADIAN (GOVT	0.041%	43.958%
441	CONCHO RESOURCE	0.041%	43.999%
442	LAURENTIAN BANK	0.041%	44.040%
443	ARCELORMITTAL	0.041%	44.080%
444	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.041%	44.121%
445	RIO TINTO	0.041%	44.161%
446	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.040%	44.202%
447	VENTAS INC-REIT	0.040%	44.242%
448	TOTAL CAPITAL I	0.040%	44.283%
449	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.040%	44.323%
450	AKZO NOBEL NV	0.040%	44.363%
451	CHINA EVERGRAND	0.040%	44.403%
452	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.040%	44.443%
453	H&R REIT UNITS	0.040%	44.483%
454	COMPAGNIE DE SA	0.040%	44.523%
455	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.040%	44.563%
456	SHELL INTERNATI	0.040%	44.603%
457	ACCENTURE PLC A	0.040%	44.642%
458	AGENCE FRANCAIS	0.040%	44.682%
459	SCHWAB(CHARLES)	0.040%	44.722%
460	LEAR CORP	0.039%	44.761%
461	KOHL'S CORPORATI	0.039%	44.800%
462	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.039%	44.839%
463	NEW GOLD INC COMMON STOCK	0.039%	44.878%
464	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.039%	44.917%
465	HYNIX SEMICONDU	0.039%	44.955%
466	TAIWAN SEMICOND	0.039%	44.994%
467	TOKIO MARINE HL	0.039%	45.033%
468	JOHNSON CONTROL	0.039%	45.071%
469	ELEMENT FINANCI	0.039%	45.110%
470	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.038%	45.148%
471	RENAULT	0.038%	45.187%
472	FRENCH REPUBLIC	0.038%	45.225%
473	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.038%	45.264%
474	BOSTON PROPERTIES INC REIT USD.01	0.038%	45.302%
475	ROCKWELL COLLIN	0.038%	45.340%
476	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.038%	45.378%
477	RIOCAN REAL EST	0.038%	45.416%
478	CENTENE CORP COMMON STOCK USD.001	0.038%	45.454%
479	IRELAND GOVT BO	0.038%	45.493%
480	CANFOR CORPORAT	0.038%	45.531%
481	KIRKLAND LAKE G	0.038%	45.569%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.038%	45.607%
483	BK NED GEMEENTE	0.038%	45.644%
484	MAPLE LEAF FOOD	0.038%	45.682%
485	BRIDGESTONE COR	0.038%	45.720%
486	TOTAL CAPITAL I	0.038%	45.758%
487	SOLVAY	0.038%	45.796%
488	DEVON ENERGY CORP COMMON STOCK USD.1	0.038%	45.833%
489	STANTEC INC COMMON STOCK	0.038%	45.871%
490	EASTMAN CHEMICA	0.037%	45.908%
491	DR HORTON INC COMMON STOCK USD.01	0.037%	45.946%
492	BOMBARDIER INC	0.037%	45.983%
493	TYSON FOODS INC	0.037%	46.020%
494	XPO LOGISTICS INC COMMON STOCK USD.001	0.037%	46.057%
495	WILLIAMS COS IN	0.037%	46.095%
496	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.037%	46.132%
497	ASAHI KASEI COR	0.037%	46.168%
498	ROYAL BANK OF C	0.037%	46.205%
499	VOLVO AB	0.037%	46.242%
500	ALAMOS GOLD INC CLASS A COMMON STOCK	0.037%	46.279%
501	OPEN TEXT CORPO	0.037%	46.316%
502	ASB FINANCE LTD	0.037%	46.352%
503	DOLLAR TREE INC	0.037%	46.389%
504	ABBVIE INC SR UNSECURED 11/22 2.9	0.037%	46.425%
505	STATE OF NORTH	0.036%	46.462%
506	GREAT WEST LIFE	0.036%	46.498%
507	ROLLS-ROYCE GRO	0.036%	46.534%
508	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.036%	46.570%
509	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.036%	46.606%
510	E.ON SE	0.036%	46.643%
511	PFIZER INC	0.036%	46.679%
512	ANADARKO PETROL	0.036%	46.715%
513	LOCKHEED MARTIN	0.036%	46.751%
514	APPLIED MATERIALS INC COMMON STOCK USD.01	0.036%	46.787%
515	GEELY AUTOMOBIL	0.036%	46.823%
516	CENTURYLINK INC COMMON STOCK USD1.0	0.036%	46.859%
517	SHELL INTL.FIN.	0.036%	46.895%
518	SANOFI 0.5% 13J	0.036%	46.930%
519	WESTFIELD CORP	0.035%	46.966%
520	SCENTRE GROUP	0.035%	47.001%
521	SVENSKA HANDELS	0.035%	47.037%
522	DSV A/S	0.035%	47.072%
523	CRH	0.035%	47.107%
524	ENEL S.p.A.	0.035%	47.143%
525	GENWORTH MI CAN	0.035%	47.178%
526	DEXIA CREDIT LO	0.035%	47.213%
527	WHIRLPOOL CORP	0.035%	47.249%
528	ALLY FINANCIAL INC COMMON STOCK USD.1	0.035%	47.284%
529	AGENCE FRANCAIS	0.035%	47.319%
530	AIR LIQUIDE(L')	0.035%	47.355%
531	DEUTSCHE BANK A	0.035%	47.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	GERMANY(FED REP	0.035%	47.425%
533	UTD PARCEL SERV	0.035%	47.460%
534	PETROBRAS PREE	0.035%	47.495%
535	TEMASEK FINL I	0.035%	47.530%
536	LINK R/EST INVE	0.035%	47.564%
537	NORDEA AB	0.034%	47.599%
538	DEUTSCHE LUFTHA	0.034%	47.633%
539	STANDARD CHARTE	0.034%	47.668%
540	DEERE + CO COMMON STOCK USD1.0	0.034%	47.702%
541	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.034%	47.736%
542	AIR PRODS & CHE	0.034%	47.770%
543	INGERSOLL-RAND	0.034%	47.804%
544	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.034%	47.839%
545	TRANSALTA CORP COMMON STOCK	0.034%	47.873%
546	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.034%	47.907%
547	MTN GROUP LTD	0.034%	47.941%
548	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.034%	47.975%
549	CI FINANCIAL CO	0.034%	48.009%
550	GAP INC	0.034%	48.043%
551	ORACLE CORP SR UNSECURED 05/22 2.5	0.034%	48.077%
552	OCEANAGOLD CORP	0.034%	48.110%
553	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.034%	48.144%
554	MACQUARIE GP LT	0.034%	48.177%
555	DEXIA CREDIT LO	0.033%	48.211%
556	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	48.244%
557	MINITUBISHI UFJ	0.033%	48.278%
558	DETOUR GOLD COR	0.033%	48.311%
559	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.033%	48.344%
560	BANK OF MONTREA	0.033%	48.377%
561	LINDE AG	0.033%	48.411%
562	LOWE'S COS INC	0.033%	48.444%
563	LANDWIRT RENTEN	0.033%	48.477%
564	CNOOC LTD	0.033%	48.510%
565	COUNTRY GARDEN	0.033%	48.543%
566	PANASONIC CORP	0.033%	48.576%
567	NORTHROP GRUMMA	0.033%	48.609%
568	ARCHER DANIELS	0.033%	48.642%
569	REPSOL SA	0.033%	48.674%
570	MUNCHENER RUCKV	0.033%	48.707%
571	GOODYEAR TIRE &	0.033%	48.740%
572	PETROCHINA CO	0.033%	48.772%
573	TRANSCONTINENTA	0.033%	48.805%
574	DOVER CORP	0.033%	48.837%
575	SIKA FINANZ AG	0.033%	48.870%
576	AIR LIQUIDE FIN	0.032%	48.902%
577	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.032%	48.935%
578	INTACT FINANCIA	0.032%	48.967%
579	CUMMINS INC	0.032%	49.000%
580	APACHE CORP COMMON STOCK USD.625	0.032%	49.032%
581	SAPUTO GROUP IN	0.032%	49.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	LG Electronics	0.032%	49.096%
583	SCOTTISH AND SO	0.032%	49.129%
584	RWE AG (NEU)	0.032%	49.161%
585	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.032%	49.193%
586	CHINA PETROLEUM	0.032%	49.225%
587	REALTY INCOME C	0.032%	49.257%
588	CANADIAN APARTM	0.032%	49.289%
589	HARTFORD FINANC	0.032%	49.321%
590	CCL INDS INC CL	0.032%	49.353%
591	STARBUCKS CORP	0.032%	49.384%
592	ELI LILLY + CO COMMON STOCK	0.032%	49.416%
593	M + T BANK CORP COMMON STOCK USD.5	0.032%	49.448%
594	INTER PIPELINE	0.032%	49.479%
595	MINITUBISHI ELEC	0.031%	49.511%
596	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.031%	49.542%
597	INFOSYS TECHNOL	0.031%	49.574%
598	LLOYDS BANKING	0.031%	49.605%
599	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	49.636%
600	APPLE INC 1.55%	0.031%	49.668%
601	ALTAGAS LTD	0.031%	49.699%
602	Banco Sabadell	0.031%	49.730%
603	KOMATSU	0.031%	49.761%
604	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.031%	49.793%
605	TOROMONT INDS L	0.031%	49.824%
606	SHIN-ETSU CHEM	0.031%	49.855%
607	RAGING RIVER EX	0.031%	49.886%
608	PTT PUBLIC COMP	0.031%	49.917%
609	SWISS RE AG	0.031%	49.948%
610	QUEST DIAGNOSTI	0.031%	49.979%
611	GENERAL ELECTRI	0.031%	50.010%
612	STORA ENSO OYJ	0.031%	50.041%
613	TEXTRON INC COMMON STOCK USD.125	0.031%	50.071%
614	AVIVA PLC	0.031%	50.102%
615	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.031%	50.133%
616	CARDINAL HEALTH	0.031%	50.164%
617	CELGENE CORP	0.031%	50.194%
618	METRO INC	0.031%	50.225%
619	WOLTERS KLUWERS	0.031%	50.256%
620	CHINA MOBILE	0.031%	50.286%
621	BP PLC SPONS ADR ADR	0.030%	50.317%
622	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.030%	50.347%
623	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.030%	50.377%
624	VERMILION ENERGY INC COMMON STOCK	0.030%	50.408%
625	HARRIS CORP	0.030%	50.438%
626	IGM FINANCIAL I	0.030%	50.468%
627	ANTHEM INC SR UNSECURED 05/22 3.125	0.030%	50.499%
628	GGP INC REIT USD.01	0.030%	50.529%
629	NATIONAL AUSTRAL	0.030%	50.559%
630	INTERFOR CORP	0.030%	50.589%
631	HOST HOTELS &	0.030%	50.619%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.030%	50.649%
633	ESSEX PROP TRUS	0.030%	50.680%
634	NETAPP INC.	0.030%	50.710%
635	SASOL	0.030%	50.740%
636	AGEAS	0.030%	50.769%
637	ACTIVISION BLIZ	0.030%	50.799%
638	NESTE OIL OYJ	0.030%	50.829%
639	BARCLAYS AFRICA	0.030%	50.859%
640	EMERA INC.	0.030%	50.889%
641	KEYCORP	0.030%	50.919%
642	NORWEGIAN CRUIS	0.030%	50.949%
643	KEYERA CORP	0.030%	50.978%
644	HOUSING DEVEL F	0.030%	51.008%
645	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.030%	51.038%
646	MACY S INC COMMON STOCK USD.01	0.030%	51.068%
647	STMICROELECTRON	0.030%	51.097%
648	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.030%	51.127%
649	HORMEL FOODS CORP COMMON STOCK USD.01465	0.030%	51.156%
650	PRUDENTIAL ADR	0.029%	51.186%
651	CA INC COMMON STOCK USD.1	0.029%	51.215%
652	OWENS CORNING COMMON STOCK USD.001	0.029%	51.244%
653	BOUYGUES	0.029%	51.273%
654	SPAIN GOVERNMEN	0.029%	51.302%
655	OLD MUTUAL PLC	0.029%	51.331%
656	ANZ (INT'L) LD	0.029%	51.360%
657	PRICELINE GROUP	0.029%	51.389%
658	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.029%	51.418%
659	MULLEN GROUP LT	0.029%	51.447%
660	VIACOM INC CLASS B COMMON STOCK USD.001	0.029%	51.476%
661	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.029%	51.504%
662	CHINA RES BEIJI	0.029%	51.533%
663	PETROBRAS COMMO	0.029%	51.562%
664	KDDI CORP	0.029%	51.590%
665	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.029%	51.619%
666	HUNTSMAN CORP COMMON STOCK USD.01	0.029%	51.648%
667	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.029%	51.676%
668	LEGAL & GENERAL	0.029%	51.705%
669	INVESCO LTD COMMON STOCK USD.2	0.028%	51.733%
670	ADOBE SYSTEMS I	0.028%	51.761%
671	NUVISTA ENERGY	0.028%	51.790%
672	WESFARMERS LTD	0.028%	51.818%
673	ASHTREAD GROUP	0.028%	51.846%
674	HUNTINGTON BANC	0.028%	51.874%
675	SUPERIOR PLUS C	0.028%	51.903%
676	BOLIDEN AB	0.028%	51.931%
677	CNOOC LTD	0.028%	51.959%
678	ASAHI GLASS CO	0.028%	51.987%
679	NEWMONT MINING CORP COMMON STOCK USD1.6	0.028%	52.015%
680	ANALOG DEVICES INC COMMON STOCK USD.167	0.028%	52.043%
681	REPUBLIC SERVIC	0.028%	52.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	OVERSEA-CHINESE	0.028%	52.099%
683	CBRE GROUP INC A COMMON STOCK USD.01	0.028%	52.127%
684	ARKEMA	0.028%	52.155%
685	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.028%	52.182%
686	SUMITOMO CHEMIC	0.028%	52.210%
687	ECOLAB INC COMMON STOCK USD1.0	0.028%	52.238%
688	INTERNATIONAL F	0.028%	52.266%
689	CHINA COMMUNICA	0.028%	52.293%
690	SPAIN GOVERNMEN	0.028%	52.321%
691	CANON INC	0.028%	52.349%
692	PERSIMMON PLC	0.028%	52.376%
693	STEEL DYNAMICS INC COMMON STOCK USD.005	0.028%	52.404%
694	AUTOLIV INC	0.027%	52.431%
695	GIBSON ENERGY I	0.027%	52.459%
696	BRITISH TELECOM	0.027%	52.486%
697	DANONE S.A. COM	0.027%	52.514%
698	MITSUBISHI UFJ FINL SPON ADR ADR	0.027%	52.541%
699	SECURE ENERGY S	0.027%	52.568%
700	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.027%	52.595%
701	AMETEK INC COMMON STOCK USD.01	0.027%	52.623%
702	LKQ CORP COMMON STOCK USD.01	0.027%	52.650%
703	mitsui & co	0.027%	52.677%
704	DEN DANSKE BANK	0.027%	52.704%
705	COGECO COMMUNIC	0.027%	52.731%
706	PFIZER INC SR UNSECURED 12/21 2.2	0.027%	52.758%
707	WESTROCK CO COMMON STOCK	0.027%	52.785%
708	PARKLAND FUEL C	0.027%	52.812%
709	EUROPEAN FIN ST	0.027%	52.839%
710	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.027%	52.866%
711	VORNADO REALTY TRUST REIT USD.04	0.027%	52.893%
712	UNILEVER NV	0.027%	52.919%
713	BORGWARNER INC COMMON STOCK USD.01	0.027%	52.946%
714	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.027%	52.973%
715	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.026%	52.999%
716	LYONDELLBASELL	0.026%	53.026%
717	TELEFONICA SA	0.026%	53.052%
718	LANXESS	0.026%	53.078%
719	JPMORGAN CHASE	0.026%	53.105%
720	MTU AERO ENGINE	0.026%	53.131%
721	INGREDION INC COMMON STOCK USD.01	0.026%	53.157%
722	HSBC HOLDINGS P	0.026%	53.183%
723	NORTHERN TRUST	0.026%	53.209%
724	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.026%	53.236%
725	NIPPON STEEL CO	0.026%	53.262%
726	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.026%	53.288%
727	RUSSEL METALS I	0.026%	53.314%
728	CLARIANT AG	0.026%	53.340%
729	MARTINREA INTER	0.026%	53.366%
730	STRYKER CORP	0.026%	53.392%
731	PARAMOUNT RESOU	0.026%	53.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	CALPINE CORP	0.026%	53.444%
733	PRAXAIR STK	0.026%	53.470%
734	SPARK INFRASTRU	0.026%	53.496%
735	TEMASEK FINANCI	0.026%	53.522%
736	UTD RENTALS INC	0.026%	53.548%
737	ING GROEP NV	0.026%	53.573%
738	TELIASONERA AB	0.026%	53.599%
739	BAXTER INTL INC	0.026%	53.625%
740	SWISSCOM AG	0.026%	53.650%
741	UNEDIC ASSEO 1.	0.026%	53.676%
742	SPIRIT AEROSYST	0.026%	53.702%
743	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.026%	53.727%
744	CIE FINANCIERE	0.026%	53.753%
745	BLUESCOPE STEEL	0.026%	53.778%
746	BNP PARIBAS SA	0.026%	53.804%
747	NIELSEN HOLDING	0.025%	53.829%
748	FUJITSU	0.025%	53.855%
749	TAPESTRY INC COMMON STOCK USD.01	0.025%	53.880%
750	NORDEA BANK AB	0.025%	53.906%
751	AUTONATION INC	0.025%	53.931%
752	CHINA MERCHANTS	0.025%	53.957%
753	AEON CO., LTD	0.025%	53.982%
754	ETRADE FINANCIA	0.025%	54.008%
755	FLEXTRONICS INT	0.025%	54.033%
756	3I GROUP PLC	0.025%	54.058%
757	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.025%	54.083%
758	SVENSKA HANDELS	0.025%	54.109%
759	MEG ENERGY CORP	0.025%	54.134%
760	ALLIED PPTY,REI	0.025%	54.159%
761	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.025%	54.184%
762	ARAMARK COMMON STOCK USD.01	0.025%	54.209%
763	ZIMMER HLDGS IN	0.025%	54.234%
764	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.025%	54.259%
765	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	54.285%
766	LAFARGEHOLCIM L	0.025%	54.310%
767	ATOS ORIGIN SA	0.025%	54.335%
768	NETEASE INC ADR ADR USD.0001	0.025%	54.360%
769	PHILIPS ELECTRO	0.025%	54.385%
770	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.025%	54.410%
771	GENUINE PARTS C	0.025%	54.435%
772	VIVENDI SA	0.025%	54.460%
773	CENTERRA GOLD INC COMMON STOCK	0.025%	54.485%
774	PAREX RESOURCES	0.025%	54.510%
775	BORALEX INC CL	0.025%	54.534%
776	TELECOM ITALIA	0.025%	54.559%
777	LLOYDS BANKING	0.025%	54.584%
778	CARMAX INC COMMON STOCK USD.5	0.025%	54.609%
779	ENERFLEX LTD	0.025%	54.633%
780	E TRADE FINANCI	0.025%	54.658%
781	RADIANT OPTO EL	0.025%	54.683%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	PREMIUM BRANDS	0.025%	54.707%
783	STATOIL ASA COMPANY GUAR 01/24 2.65	0.025%	54.732%
784	MID AMERICA APARTMENT COMM REIT USD.01	0.025%	54.756%
785	WH GROUP LTD	0.025%	54.781%
786	DOVER CORP	0.025%	54.805%
787	HCP INC.	0.024%	54.830%
788	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.024%	54.854%
789	CHEVRON CORP SR UNSECURED 03/20 1.961	0.024%	54.879%
790	UNIONE DI BAN.	0.024%	54.903%
791	LABRADOR IRON O	0.024%	54.928%
792	BECTON DICKINSON	0.024%	54.952%
793	XEROX CORP COMMON STOCK USD1.0	0.024%	54.976%
794	DUKE ENERGY CORP COMMON STOCK USD.001	0.024%	55.001%
795	GECINA SA	0.024%	55.025%
796	FORTESCUE METAL	0.024%	55.050%
797	KONINKLIJKE DSM	0.024%	55.074%
798	GRAN TIERRA ENE	0.024%	55.098%
799	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.024%	55.122%
800	ANHEUSER-BUSCH	0.024%	55.147%
801	CELESTICA INC COMMON STOCK NPV	0.024%	55.171%
802	NOKIA CORP	0.024%	55.195%
803	MITSUBISHI HVY	0.024%	55.219%
804	LINCOLN NATL CO	0.024%	55.243%
805	GKN PLC	0.024%	55.267%
806	VODAFONE GROUP PLC SP ADR ADR	0.024%	55.291%
807	LG DISPLAY CO	0.024%	55.315%
808	FIRSTSERVICE CORP COMMON STOCK	0.024%	55.339%
809	LAND SECURITIES	0.024%	55.363%
810	UBISOFT ENTERTA	0.024%	55.387%
811	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.024%	55.411%
812	TOTAL CAPITAL I	0.024%	55.435%
813	L-BANK BW FOERD	0.024%	55.459%
814	HALLIBURTON CO	0.024%	55.483%
815	SANDSTORM GOLD	0.024%	55.507%
816	ITALY BUONI POL	0.024%	55.531%
817	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.024%	55.555%
818	EXXON MOBIL COR	0.024%	55.578%
819	ESSILOR INTERNA	0.024%	55.602%
820	SANLAM LIMITED	0.024%	55.626%
821	ITALY BUONI POL	0.024%	55.649%
822	FAURECIA	0.024%	55.673%
823	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.024%	55.697%
824	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.024%	55.720%
825	ADECCO SA	0.024%	55.744%
826	SHOWA DENKO KK	0.024%	55.767%
827	HOLOGIC INC COMMON STOCK USD.01	0.024%	55.791%
828	GLAXOSMITHKLINE	0.024%	55.815%
829	SMART REAL ESTA	0.024%	55.838%
830	COMERICA INC	0.023%	55.862%
831	UNIVERSAL HLTH	0.023%	55.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	COMMERZBANK AG	0.023%	55.908%
833	BRITISH LAND CO	0.023%	55.932%
834	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.023%	55.955%
835	ONEX CORP SUB V	0.023%	55.978%
836	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.023%	56.002%
837	TRICAN WELL SER	0.023%	56.025%
838	MICROSEMI	0.023%	56.048%
839	JM SMUCKER CO/THE COMMON STOCK	0.023%	56.072%
840	FRESENIUS MEDIC	0.023%	56.095%
841	MITSUBISHI CORP	0.023%	56.118%
842	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.023%	56.142%
843	TARGET CORP SR UNSECURED 01/22 2.9	0.023%	56.165%
844	BRITISH AMERICAN TOB SP ADR ADR	0.023%	56.188%
845	ADIDAS AG	0.023%	56.211%
846	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	56.235%
847	LENNAR CORP CL	0.023%	56.258%
848	GOODMAN GROUP	0.023%	56.281%
849	COTY INC CL A COMMON STOCK USD.01	0.023%	56.304%
850	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.023%	56.327%
851	PRECISION DRILLING CORP COMMON STOCK	0.023%	56.350%
852	MICHAEL KORS HO	0.023%	56.373%
853	TELEPERFORMANCE	0.023%	56.396%
854	AMP LIMITED	0.023%	56.419%
855	DEUTSCHE POST A	0.023%	56.442%
856	NETFLIX INC COMMON STOCK USD.001	0.023%	56.465%
857	TUI AG	0.023%	56.488%
858	MARSH & MCLENNA	0.023%	56.511%
859	ECN CAPITAL COR	0.023%	56.534%
860	SUZUKI MOTOR CO	0.023%	56.557%
861	JOHNSON MATTHEY	0.023%	56.580%
862	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.023%	56.603%
863	FIRST HORIZON N	0.023%	56.625%
864	WESTERN FOREST	0.023%	56.648%
865	QUEBECOR INC 'B	0.023%	56.670%
866	MAZDA MOTOR COR	0.023%	56.693%
867	RYDER SYSTEM IN	0.022%	56.715%
868	SMURFIT KAPPA P	0.022%	56.738%
869	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.022%	56.760%
870	CANADA HOUSING	0.022%	56.782%
871	BANK OF IRELAND	0.022%	56.805%
872	ONEOK INC	0.022%	56.827%
873	TAYLOR WIMPEY	0.022%	56.849%
874	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	56.872%
875	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.022%	56.894%
876	NORTHLAND POWER	0.022%	56.916%
877	KLEPIERRE	0.022%	56.938%
878	DEXIA CREDIT LO	0.022%	56.961%
879	SEMAFO INC COMM	0.022%	56.983%
880	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.022%	57.005%
881	EXCHANGE INCOME	0.022%	57.027%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	SHAWCOR LTD	0.022%	57.049%
883	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.022%	57.071%
884	DOMINION RES(VI	0.022%	57.094%
885	SBERBANK OF RUS	0.022%	57.116%
886	CARREFOUR SA	0.022%	57.138%
887	BPCE SA COMPANY GUAR 04/24 4	0.022%	57.160%
888	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.022%	57.182%
889	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.022%	57.204%
890	FISCHER(GEORG)A	0.022%	57.226%
891	SMITHS GROUP	0.022%	57.248%
892	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.022%	57.270%
893	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.022%	57.292%
894	SL GREEN REALTY	0.022%	57.314%
895	LOEWS CORP COMMON STOCK USD.01	0.022%	57.336%
896	TOTAL SA SPON ADR ADR	0.022%	57.358%
897	TDK CORP	0.022%	57.380%
898	LIBERTY BROADBAND C COMMON STOCK USD.01	0.022%	57.401%
899	POST HOLDINGS INC COMMON STOCK USD.01	0.022%	57.423%
900	BANK RAKYAT IND	0.022%	57.445%
901	NEW FLYER COMMO	0.022%	57.467%
902	BANCO BBPM SPA	0.022%	57.488%
903	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.022%	57.510%
904	BP CAPITAL MARK	0.022%	57.532%
905	WM MORRISON SUP	0.022%	57.553%
906	GRUPO MEXICO SA	0.022%	57.575%
907	NATIONAL AUSTRALIA	0.022%	57.597%
908	GIVAUDAN	0.022%	57.618%
909	POSCO	0.022%	57.640%
910	ENERCARE INC	0.021%	57.661%
911	AMGEN INC 1.25%	0.021%	57.683%
912	PROVINCE OF QUE	0.021%	57.704%
913	KELT EXPLORATIO	0.021%	57.725%
914	HESS CORPORATIO	0.021%	57.747%
915	CANADIAN REAL E	0.021%	57.768%
916	PERRIGO CO PLC	0.021%	57.790%
917	TIFFANY & CO	0.021%	57.811%
918	UTD THERAPEUTIC	0.021%	57.832%
919	FNF GROUP TRACKING STK USD.0001	0.021%	57.854%
920	AGRICULTURAL BK	0.021%	57.875%
921	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.021%	57.896%
922	TAKEDA PHARMACE	0.021%	57.917%
923	BELLWAY	0.021%	57.939%
924	CIGNA CORP SR UNSECURED 02/22 4	0.021%	57.960%
925	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.021%	57.981%
926	ATCO LTD CL I N	0.021%	58.003%
927	ITOCHU CORP	0.021%	58.024%
928	NTT DOCOMO INC	0.021%	58.045%
929	QUANTA SERVICES	0.021%	58.066%
930	TAHOE RESOURCES INC COMMON STOCK	0.021%	58.087%
931	INTERNATIONAL G	0.021%	58.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.021%	58.129%
933	ELECTR DE FRANC	0.021%	58.150%
934	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.021%	58.171%
935	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.021%	58.192%
936	INTESA SANPAOLO	0.021%	58.213%
937	THOR INDUSTRIES INC COMMON STOCK USD.1	0.021%	58.234%
938	SEGRO PLC	0.021%	58.255%
939	DENSO CORP	0.021%	58.276%
940	JFE HOLDINGS IN	0.021%	58.297%
941	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.021%	58.318%
942	UCB	0.021%	58.339%
943	SENSATA TECHNOL	0.021%	58.360%
944	GENTEX CORP COMMON STOCK USD.06	0.021%	58.381%
945	BAE SYSTEMS	0.021%	58.402%
946	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.021%	58.423%
947	NASDAQ INC COMMON STOCK USD.01	0.021%	58.443%
948	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.021%	58.464%
949	DAIWA SECS GROU	0.021%	58.485%
950	OSHKOSH CORP COMMON STOCK USD.01	0.021%	58.506%
951	EASTMAN CHEMICA	0.021%	58.527%
952	VALEO SA	0.021%	58.547%
953	TRINITY INDS	0.021%	58.568%
954	ABN AMRO BANK N	0.021%	58.589%
955	SESA STERLITE	0.021%	58.609%
956	ARCONIC INC COMMON STOCK	0.021%	58.630%
957	AECON GROUP INC	0.021%	58.651%
958	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.021%	58.672%
959	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	58.692%
960	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.021%	58.713%
961	NASPERS LIMITED	0.021%	58.734%
962	RHEINMETALL AG	0.021%	58.754%
963	EXTRA SPACE STO	0.021%	58.775%
964	REXEL PROMESSES	0.021%	58.796%
965	ROYAL MAIL PLC-	0.021%	58.816%
966	CSL LIMITED	0.021%	58.837%
967	SUMITOMO ELEC I	0.021%	58.857%
968	CHEVRON CORP SR UNSECURED 11/20 2.419	0.021%	58.878%
969	AKAMAI TECHNOLO	0.021%	58.898%
970	SINGAPORE GOVT	0.021%	58.919%
971	KONINKLIJKE KPN	0.021%	58.939%
972	KINGSPAN GROUP	0.021%	58.960%
973	FRESENIUS SE &	0.021%	58.980%
974	IRON MOUNTAIN INC REIT USD.01	0.020%	59.001%
975	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.020%	59.021%
976	PEYTO EXPLORATI	0.020%	59.042%
977	YASKAWA ELEC CO	0.020%	59.062%
978	INFINEON TECHNO	0.020%	59.083%
979	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.020%	59.103%
980	BANK OF THE OZARKS COMMON STOCK USD.01	0.020%	59.124%
981	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.020%	59.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	HP INC COMMON STOCK USD.01	0.020%	59.164%
983	MARKEL CORP COMMON STOCK	0.020%	59.185%
984	HYUNDAI MOTOR C	0.020%	59.205%
985	BRITISH SKY BRO	0.020%	59.226%
986	MCCORMICK & CO	0.020%	59.246%
987	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.020%	59.266%
988	AGCO CORP	0.020%	59.287%
989	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.020%	59.307%
990	FIRST CAPITAL R	0.020%	59.327%
991	LOGAN PROPERTY	0.020%	59.347%
992	EUROPEAN FIN ST	0.020%	59.368%
993	AFFILIATED MNGR	0.020%	59.388%
994	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.020%	59.408%
995	COMCAST CORP COMPANY GUAR 08/25 3.375	0.020%	59.428%
996	YAMAHA MOTOR CO	0.020%	59.449%
997	VULCAN MATERIAL	0.020%	59.469%
998	UMICORE	0.020%	59.489%
999	PVH CORP COMMON STOCK USD1.0	0.020%	59.509%
1000	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.020%	59.529%
1001	BUNGE LTD COMMON STOCK USD.01	0.020%	59.549%
1002	CREDIT AGRICOLE	0.020%	59.569%
1003	BOC HONG KONG H	0.020%	59.589%
1004	UNUM GROUP	0.020%	59.609%
1005	GREAT CANADIAN	0.020%	59.630%
1006	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.020%	59.650%
1007	BANK LEUMI LE-I	0.020%	59.670%
1008	NN GROUP NV	0.020%	59.690%
1009	UNITED OVERSEAS	0.020%	59.710%
1010	SVENSKA HANDELS	0.020%	59.730%
1011	TJX COS INC	0.020%	59.749%
1012	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.020%	59.769%
1013	MARTIN MARIETTA	0.020%	59.789%
1014	WILLIS TOWERS W	0.020%	59.809%
1015	PENTAIR PLC	0.020%	59.829%
1016	AIR LEASE CORP	0.020%	59.849%
1017	SSR MINING INC COMMON STOCK	0.020%	59.869%
1018	ENDEAVOUR MININ	0.020%	59.889%
1019	SWISS LIFE HLDG	0.020%	59.908%
1020	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	59.928%
1021	UNILEVER PLC SPONSORED ADR ADR	0.020%	59.948%
1022	BANK TOKYO-MITS	0.020%	59.968%
1023	SWEDBANK AB	0.020%	59.987%
1024	MICROSOFT CORP	0.020%	60.007%
1025	COUNCIL OF EURO	0.020%	60.027%
1026	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	60.046%
1027	SNAP-ON INC	0.020%	60.066%
1028	SK C&C CO LTD	0.020%	60.085%
1029	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.020%	60.105%
1030	ROSS STORES INC	0.020%	60.124%
1031	CHINA UNICOM LT	0.020%	60.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.020%	60.164%
1033	HOME CAP GRP IN	0.019%	60.183%
1034	SOMPO JAPAN NIP	0.019%	60.202%
1035	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.019%	60.222%
1036	ARROW ELECTRONI	0.019%	60.241%
1037	IDEMITSU KOSAN	0.019%	60.261%
1038	MKS INSTRUMENTS INC COMMON STOCK	0.019%	60.280%
1039	SUMITOMO RLTY&D	0.019%	60.300%
1040	EIFPAGE SA	0.019%	60.319%
1041	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.019%	60.339%
1042	MANPOWER INC	0.019%	60.358%
1043	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	60.377%
1044	BIDVEST GROUP L	0.019%	60.397%
1045	SOUTHERN CO	0.019%	60.416%
1046	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.019%	60.435%
1047	DUFREY AG-REG	0.019%	60.455%
1048	VOLKSWAGEN AG	0.019%	60.474%
1049	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.019%	60.493%
1050	PULTEGROUP INC.	0.019%	60.512%
1051	LG CHEM LTD	0.019%	60.532%
1052	PADDY POWER PLC	0.019%	60.551%
1053	TREVALI MINING	0.019%	60.570%
1054	FIRSTSTRAND LIMIT	0.019%	60.589%
1055	AMADEUS IT HLDG	0.019%	60.608%
1056	SPARTAN ENERGY	0.019%	60.628%
1057	OLIN CORP	0.019%	60.647%
1058	STOCKLAND TRUST	0.019%	60.666%
1059	AIRBUS GROUP NV	0.019%	60.685%
1060	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.019%	60.704%
1061	PRICELINE GROUP	0.019%	60.723%
1062	CHARTWELL RETIR	0.019%	60.742%
1063	SHOPIFY INC CLASS A COMMON STOCK	0.019%	60.761%
1064	REGENCY CENTERS CORP REIT USD.01	0.019%	60.780%
1065	FLIR SYSTEMS INC COMMON STOCK USD.01	0.019%	60.799%
1066	MITSUBISHI ESTA	0.019%	60.818%
1067	TECHNIPFMC PLC	0.019%	60.837%
1068	OJI PAPER CO	0.019%	60.856%
1069	HYDRO ONE LTD	0.019%	60.875%
1070	NEC CORP	0.019%	60.894%
1071	PORSCHE AUTOMOB	0.019%	60.913%
1072	SKAND ENSKILDA	0.019%	60.931%
1073	STERLING BANCORP/DE COMMON STOCK USD.01	0.019%	60.950%
1074	BCO BRADESCO,AD	0.019%	60.969%
1075	SK ENERGY CO LT	0.019%	60.988%
1076	LAS VEGAS SANDS	0.019%	61.007%
1077	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.019%	61.026%
1078	SOUTH32 LTD	0.019%	61.045%
1079	HALMA	0.019%	61.063%
1080	WEX INC COMMON STOCK USD.01	0.019%	61.082%
1081	AECOM COMMON STOCK USD.01	0.019%	61.101%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	BERKELEY GROUP	0.019%	61.120%
1083	CHINA PHARMACEU	0.019%	61.139%
1084	UDR INC REIT USD.01	0.019%	61.157%
1085	TORC OIL & GAS	0.019%	61.176%
1086	AISIN SEIKI CO	0.019%	61.195%
1087	BROTHERIndustr	0.019%	61.214%
1088	FERRARI NV	0.019%	61.232%
1089	UTD MICRO ELECT	0.019%	61.251%
1090	BALL CORP	0.019%	61.270%
1091	JONES LANG LASA	0.019%	61.288%
1092	CIMAREX ENERGY CO COMMON STOCK USD.01	0.019%	61.307%
1093	EXPEDIA INC COMMON STOCK USD.001	0.019%	61.325%
1094	TOYOTA TSUSHO C	0.019%	61.344%
1095	NATIONAL OILWEL	0.019%	61.363%
1096	IMPERIAL TOBACC	0.019%	61.381%
1097	MACERICH CO	0.019%	61.400%
1098	K&S AG	0.019%	61.418%
1099	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.019%	61.437%
1100	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	61.455%
1101	CASCADES INC	0.018%	61.474%
1102	TOSOH CORP	0.018%	61.492%
1103	MINEBEA CO	0.018%	61.511%
1104	VIFOR PHARMA AG	0.018%	61.529%
1105	SKF AB - B SHAR	0.018%	61.547%
1106	TWITTER INC COMMON STOCK USD.000005	0.018%	61.566%
1107	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.018%	61.584%
1108	GENERAL MILLS I	0.018%	61.602%
1109	DUKE REALTY CORP REIT USD.01	0.018%	61.621%
1110	HEXCEL CORP COMMON STOCK USD.01	0.018%	61.639%
1111	JABIL CIRCUIT I	0.018%	61.657%
1112	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.018%	61.675%
1113	HEIDELBERGCEMEN	0.018%	61.693%
1114	RECKITT BENCKIS	0.018%	61.712%
1115	DANSKE BANK A/S	0.018%	61.730%
1116	GARMIN LTD.	0.018%	61.748%
1117	EURO FIN STABIL	0.018%	61.766%
1118	DEUTSCHE BANK A	0.018%	61.784%
1119	ASML HOLDING NV	0.018%	61.802%
1120	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.820%
1121	APPLE INC SR UNSECURED 02/27 3.35	0.018%	61.839%
1122	DST SYST INC DE	0.018%	61.857%
1123	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.018%	61.875%
1124	JSW STEEL LTD	0.018%	61.893%
1125	PROVINCE OF ALB	0.018%	61.911%
1126	MURPHY OIL CORP	0.018%	61.929%
1127	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.018%	61.947%
1128	NOBLE ENERGY IN	0.018%	61.964%
1129	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.018%	61.982%
1130	ENSIGN ENERGY S	0.018%	62.000%
1131	MASTEC INC	0.018%	62.018%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	AGILENT TECHNOL	0.018%	62.036%
1133	CATALENT INC COMMON STOCK USD.01	0.018%	62.054%
1134	WESTPAC BANKING	0.018%	62.072%
1135	MARATHON OIL CO	0.018%	62.089%
1136	HDFC BANK LTD	0.018%	62.107%
1137	LAM RESEARCH CORP COMMON STOCK USD.001	0.018%	62.125%
1138	TDC A/S	0.018%	62.143%
1139	ONEOK INC COMPANY GUAR 02/22 4.25	0.018%	62.160%
1140	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.018%	62.178%
1141	COMMERCE BANCSH	0.018%	62.196%
1142	SUN COMMUNITIES INC REIT USD.01	0.018%	62.214%
1143	INTERTEK TESTIN	0.018%	62.231%
1144	SONY CORP SPONSORED ADR ADR	0.018%	62.249%
1145	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.018%	62.267%
1146	RSP PERMIAN INC COMMON STOCK USD.01	0.018%	62.284%
1147	WPX ENERGY INC COMMON STOCK	0.018%	62.302%
1148	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	62.320%
1149	GAMING AND LEISURE PROPERTIE REIT	0.018%	62.337%
1150	OMV AG	0.018%	62.355%
1151	NOMURA HOLD INC	0.018%	62.372%
1152	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.018%	62.390%
1153	COMINAR REAL ES	0.018%	62.408%
1154	FORTUNA SILVER MINES INC COMMON STOCK	0.018%	62.425%
1155	HILL ROM HOLDINGS INC COMMON STOCK	0.018%	62.443%
1156	SUN HUNG KAI PR	0.018%	62.460%
1157	MARKS & SPENCER	0.018%	62.478%
1158	BRUNSWICK CORP	0.018%	62.495%
1159	SANDVIK AB	0.018%	62.513%
1160	DANA HOLDING CO	0.018%	62.531%
1161	JUNIPER NETWORK	0.018%	62.548%
1162	FUBON FINANCIAL	0.018%	62.566%
1163	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.017%	62.583%
1164	ADIANT PLC	0.017%	62.601%
1165	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.017%	62.618%
1166	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.017%	62.635%
1167	INPEX CORPORATI	0.017%	62.653%
1168	UNI-SELECT INC	0.017%	62.670%
1169	BANK OF AMERICA	0.017%	62.688%
1170	NIPPON BUILDING	0.017%	62.705%
1171	ABN AMRO GROUP	0.017%	62.722%
1172	SONOCO PRODUCTS	0.017%	62.740%
1173	SHINHAN FINANCI	0.017%	62.757%
1174	BARCLAYS ADR-EA	0.017%	62.775%
1175	ASML HOLDING NV	0.017%	62.792%
1176	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.017%	62.809%
1177	ANGLO AMERICAN	0.017%	62.827%
1178	ELECTRONIC ARTS	0.017%	62.844%
1179	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.017%	62.861%
1180	CAPITAL POWER C	0.017%	62.878%
1181	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.017%	62.895%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	GALAPAGOS NV	0.017%	62.913%
1183	LONGFOR PROPERT	0.017%	62.930%
1184	BCO BRADESCO,PR	0.017%	62.947%
1185	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.017%	62.964%
1186	ROYAL DUTCH SH-	0.017%	62.981%
1187	XYLEM INC COMMON STOCK	0.017%	62.998%
1188	ELISA OYJ-A	0.017%	63.015%
1189	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.017%	63.032%
1190	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.017%	63.049%
1191	CELGENE CORP SR UNSECURED 08/22 3.55	0.017%	63.066%
1192	UNILEVER NV 0.5	0.017%	63.083%
1193	GOLDCORP INC SR UNSECURED 06/21 3.625	0.017%	63.100%
1194	SVENSKA HANDELS	0.017%	63.117%
1195	RAIFFEISEN BANK	0.017%	63.134%
1196	DOUGLAS EMMETT INC REIT USD.01	0.017%	63.151%
1197	DEXUS PROPERTY	0.017%	63.168%
1198	AALBERTS INDUST	0.017%	63.185%
1199	LAZARD LTD CL A COMMON STOCK USD.01	0.017%	63.202%
1200	FEDERAL REALTY INVS TRUST REIT USD.01	0.017%	63.219%
1201	MURATA MFG CO	0.017%	63.236%
1202	EQUIFAX INC	0.017%	63.253%
1203	BIOVERATIV INC COMMON STOCK USD.001	0.017%	63.270%
1204	CIT GROUP INC COMMON STOCK USD.01	0.017%	63.287%
1205	MEDIOBANCA SPA	0.017%	63.304%
1206	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.017%	63.320%
1207	ALCOA CORP COMMON STOCK USD.01	0.017%	63.337%
1208	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.017%	63.354%
1209	RANDSTAD HOLDIN	0.017%	63.371%
1210	HARLEY DAVIDSON	0.017%	63.388%
1211	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.017%	63.405%
1212	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.017%	63.421%
1213	WOLSELEY PLC	0.017%	63.438%
1214	SYNNEX CORP COMMON STOCK USD.001	0.017%	63.455%
1215	TELEFONICA EMIS	0.017%	63.472%
1216	DARDEN RESTAURA	0.017%	63.488%
1217	FLUGHAFEN ZUERI	0.017%	63.505%
1218	GALP ENERGIA	0.017%	63.522%
1219	LOCALIZA RENT A	0.017%	63.539%
1220	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.017%	63.555%
1221	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.017%	63.572%
1222	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.017%	63.589%
1223	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	63.605%
1224	PT UNITED TRACT	0.017%	63.622%
1225	COUNCIL OF EURO	0.017%	63.638%
1226	ROCKWELL COLLIN	0.017%	63.655%
1227	MIZUHO FINANCIA	0.017%	63.672%
1228	JOHN DEERE CAP	0.017%	63.688%
1229	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.017%	63.705%
1230	TORAY INDS INC	0.017%	63.721%
1231	IVANHOE MINES L	0.017%	63.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	MS&AD INSURANCE	0.017%	63.754%
1233	MITEL NETWORKS	0.017%	63.771%
1234	NSK	0.016%	63.787%
1235	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.016%	63.804%
1236	RSA INSURANCE G	0.016%	63.820%
1237	CDN UTILS LTD N	0.016%	63.837%
1238	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.016%	63.853%
1239	GLOBAL PAYMENTS INC COMMON STOCK	0.016%	63.869%
1240	KOHL S CORPORATION SR UNSECURED 11/21 4	0.016%	63.886%
1241	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	63.902%
1242	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.016%	63.919%
1243	ECOLAB INC 2.37	0.016%	63.935%
1244	BAYTEX ENERGY CORP COMMON STOCK	0.016%	63.951%
1245	CHINA PETROLEUM	0.016%	63.968%
1246	MIRVAC GROUP RE	0.016%	63.984%
1247	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.016%	64.000%
1248	KION GROUP AG	0.016%	64.016%
1249	CREDIT ACCEPTAN	0.016%	64.033%
1250	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.016%	64.049%
1251	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.016%	64.065%
1252	NAVIENT CORP COMMON STOCK USD.01	0.016%	64.082%
1253	DANONE SA	0.016%	64.098%
1254	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.016%	64.114%
1255	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.016%	64.130%
1256	ASSURANT INC COMMON STOCK USD.01	0.016%	64.146%
1257	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.016%	64.163%
1258	SHIRE PLC	0.016%	64.179%
1259	DOREL INDS INC	0.016%	64.195%
1260	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.016%	64.211%
1261	FREEHOLD ROYALT	0.016%	64.227%
1262	PRIMERICA INC COMMON STOCK	0.016%	64.243%
1263	CYPRESS SEMICON	0.016%	64.260%
1264	AEGON N.V.	0.016%	64.276%
1265	SINOPHARM GROUP	0.016%	64.292%
1266	VALIDUS HOLDING	0.016%	64.308%
1267	MARVELL TECH GR	0.016%	64.324%
1268	UNIPER SE	0.016%	64.340%
1269	CAMDEN PROPERTY	0.016%	64.356%
1270	IMPERIAL HOLDIN	0.016%	64.372%
1271	L'OREAL	0.016%	64.388%
1272	AJINOMOTO CO IN	0.016%	64.404%
1273	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	64.420%
1274	GAS NATURAL SDG	0.016%	64.436%
1275	TULLOW OIL PLC	0.016%	64.452%
1276	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.016%	64.468%
1277	PURE INDUSTRIAL	0.016%	64.484%
1278	CORUS ENTERTAIN	0.016%	64.500%
1279	WR BERKLEY CORP COMMON STOCK USD.2	0.016%	64.516%
1280	PTT EXP&PROD-FG	0.016%	64.532%
1281	LEGG MASON INC SR UNSECURED 03/26 4.75	0.016%	64.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.016%	64.564%
1283	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.016%	64.580%
1284	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.016%	64.596%
1285	HONG KONG EXCHA	0.016%	64.611%
1286	FORTUM OYJ	0.016%	64.627%
1287	DIRECT LINE INS	0.016%	64.643%
1288	DELL TECHNOLOGIES INC CL V TRACKING STK	0.016%	64.659%
1289	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	64.675%
1290	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.016%	64.691%
1291	SINO BIOPHAMACE	0.016%	64.706%
1292	EXELON CORP COMMON STOCK	0.016%	64.722%
1293	SHIMAO PROPERTY	0.016%	64.738%
1294	APTARGROUP INC COMMON STOCK USD.01	0.016%	64.754%
1295	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	64.770%
1296	FUJIFILM HLDGS	0.016%	64.785%
1297	ALARIS ROYALTY	0.016%	64.801%
1298	SAINSBURY (J) P	0.016%	64.817%
1299	MOL HUNGARIAN O	0.016%	64.833%
1300	MEGGITT	0.016%	64.848%
1301	BMW US CAPITAL	0.016%	64.864%
1302	DELPHI AUTOMOTI	0.016%	64.880%
1303	PRAIRIESKY ROYA	0.016%	64.896%
1304	WOOD GROUP (JOH	0.016%	64.911%
1305	EAST WEST BANCORP INC COMMON STOCK USD.001	0.016%	64.927%
1306	INTUIT INC COMMON STOCK USD.01	0.016%	64.943%
1307	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.016%	64.958%
1308	CBOE GLOBAL MARKETS INC COMMON STOCK	0.016%	64.974%
1309	NEWELL BRANDS INC COMMON STOCK USD1.0	0.016%	64.990%
1310	US BANCORP SR UNSECURED 01/24 3.7	0.016%	65.005%
1311	FOOT LOCKER INC COMMON STOCK USD.01	0.016%	65.021%
1312	ISUZU MOTORS	0.016%	65.036%
1313	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.016%	65.052%
1314	SAFRAN SA	0.016%	65.068%
1315	HAMMERSON	0.016%	65.083%
1316	GPT GROUP	0.016%	65.099%
1317	SLM CORP COMMON STOCK USD.2	0.016%	65.114%
1318	CHINA UNICOM	0.016%	65.130%
1319	TORCHMARK CORP COMMON STOCK USD1.0	0.016%	65.145%
1320	MOSAIC CO SR UNSECURED 11/21 3.75	0.016%	65.161%
1321	PEABODY ENERGY CORP COMMON STOCK	0.016%	65.177%
1322	CA INC SR UNSECURED 03/27 4.7	0.016%	65.192%
1323	BHP BILLITON PL	0.016%	65.208%
1324	LIBERTY VENTURES SER A TRACKING STK USD.01	0.015%	65.223%
1325	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	65.239%
1326	ROLLS ROYCE	0.015%	65.254%
1327	NATIONWIDE B/S	0.015%	65.270%
1328	CHINA SHENHUA E	0.015%	65.285%
1329	TRACTOR SUPPLY	0.015%	65.300%
1330	KIMCO REALTY	0.015%	65.316%
1331	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.015%	65.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.015%	65.347%
1333	BIG LOTS INC COMMON STOCK USD.01	0.015%	65.362%
1334	SKECHERS USA INC CL A COMMON STOCK USD.001	0.015%	65.378%
1335	SALESFORCE.COM	0.015%	65.393%
1336	SPIRAX-SARCO EN	0.015%	65.409%
1337	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.424%
1338	VICINITY CENTER	0.015%	65.440%
1339	TATA MOTORS LTD	0.015%	65.455%
1340	ATS AUTOMATION	0.015%	65.471%
1341	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.015%	65.486%
1342	STELLA JONES IN	0.015%	65.501%
1343	ANGLOGOLD ASHANTI SPON ADR ADR	0.015%	65.517%
1344	COOPER COS INC	0.015%	65.532%
1345	LOJAS RENNER SA	0.015%	65.548%
1346	AMDOCS LTD COMMON STOCK GBP.0001	0.015%	65.563%
1347	AON PLC	0.015%	65.578%
1348	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	65.594%
1349	ELECTRICITE DE	0.015%	65.609%
1350	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.015%	65.624%
1351	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	65.640%
1352	ORIGIN ENERGY L	0.015%	65.655%
1353	GRANITE REAL ES	0.015%	65.670%
1354	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	65.685%
1355	ACKERMANS & VAN	0.015%	65.701%
1356	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.015%	65.716%
1357	HELMERICH & PAY	0.015%	65.731%
1358	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.015%	65.746%
1359	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.015%	65.762%
1360	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.015%	65.777%
1361	CINTAS CORP	0.015%	65.792%
1362	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.015%	65.807%
1363	GALAXY ENTERTA	0.015%	65.822%
1364	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.015%	65.838%
1365	ELECTRICITE DE	0.015%	65.853%
1366	BEMIS COMPANY COMMON STOCK USD.1	0.015%	65.868%
1367	TOYOTA MOTOR CR	0.015%	65.883%
1368	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.015%	65.898%
1369	ARRIS INTERNATI	0.015%	65.913%
1370	GN STORE NORD	0.015%	65.929%
1371	KIRIN HOLDINGS	0.015%	65.944%
1372	CATCHER TECHNOL	0.015%	65.959%
1373	KEY BANK NA SR UNSECURED 06/25 3.3	0.015%	65.974%
1374	ORANGE SA SR UNSECURED 09/21 4.125	0.015%	65.989%
1375	TCF FINL CORP	0.015%	66.004%
1376	CARLISLE COS IN	0.015%	66.019%
1377	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	66.034%
1378	LIBERTY MUTUAL	0.015%	66.049%
1379	ZIONS BANCORP	0.015%	66.064%
1380	WP CAREY INC REIT USD.001	0.015%	66.079%
1381	INNERGEX RENEWA	0.015%	66.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	YES BANK LTD	0.015%	66.109%
1383	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	66.124%
1384	DAIWA HOUSE IND	0.015%	66.140%
1385	PHOENIX GROUP H	0.015%	66.155%
1386	BALOISE- HOLDIN	0.015%	66.170%
1387	OBAYASHI CORP	0.015%	66.185%
1388	SINGAPORE AIRLI	0.015%	66.200%
1389	ERICSSON LM-B S	0.015%	66.215%
1390	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.015%	66.230%
1391	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.015%	66.244%
1392	NEVSUN RESOURCES LTD COMMON STOCK	0.015%	66.259%
1393	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.015%	66.274%
1394	AAC TECHNOLOGIE	0.015%	66.289%
1395	DAI-ICHI LIFE	0.015%	66.304%
1396	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.015%	66.319%
1397	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.015%	66.334%
1398	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.015%	66.349%
1399	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.015%	66.364%
1400	DYCOM INDUSTRIE	0.015%	66.379%
1401	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	66.394%
1402	STRYKER CORP SR UNSECURED 03/21 2.625	0.015%	66.409%
1403	AMER ELEC POWER	0.015%	66.423%
1404	SUMITOMO HEAVY	0.015%	66.438%
1405	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	66.453%
1406	KAPSTONE PAPER	0.015%	66.468%
1407	AVNET INC	0.015%	66.483%
1408	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.015%	66.498%
1409	AMPHENOL CORP	0.015%	66.513%
1410	EVEREST RE GROU	0.015%	66.527%
1411	AMERCO COMMON STOCK USD.25	0.015%	66.542%
1412	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	66.557%
1413	US FOODS HOLDING CORP COMMON STOCK USD.01	0.015%	66.572%
1414	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.015%	66.587%
1415	POSCO	0.015%	66.601%
1416	CENTENNIAL RESO	0.015%	66.616%
1417	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.015%	66.631%
1418	POLSKI KON NAF	0.015%	66.646%
1419	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	66.660%
1420	ING GROEP NV 0.	0.015%	66.675%
1421	TERADATA CORP COMMON STOCK USD.01	0.015%	66.690%
1422	FUJI HEAVY INDS	0.015%	66.704%
1423	VF CORP	0.015%	66.719%
1424	GROUP 4 SECURIC	0.015%	66.734%
1425	CHRISTIAN HANSE	0.015%	66.749%
1426	WESTSHORE TERMI	0.015%	66.763%
1427	AT+T INC SR UNSECURED 05/25 3.4	0.015%	66.778%
1428	TERADYNE INC	0.015%	66.792%
1429	MURPHY USA INC COMMON STOCK	0.015%	66.807%
1430	FRAPORT AG	0.015%	66.822%
1431	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.015%	66.836%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	USG CORP	0.015%	66.851%
1433	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.015%	66.866%
1434	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	66.880%
1435	COLFAX CORP	0.015%	66.895%
1436	JAPAN REAL ESTA	0.015%	66.909%
1437	SEKISUI CHEMICA	0.015%	66.924%
1438	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.015%	66.939%
1439	MATADOR RESOURCES CO COMMON STOCK USD.01	0.015%	66.953%
1440	AGILE PROPERTY	0.015%	66.968%
1441	BARLOWORLD LTD	0.015%	66.982%
1442	YY INC ADR ADR USD.00001	0.015%	66.997%
1443	China Mengniu D	0.015%	67.011%
1444	WW GRAINGER INC	0.015%	67.026%
1445	ONTARIO(PROV OF	0.015%	67.040%
1446	FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0	0.015%	67.055%
1447	ALBEMARLE CORP	0.015%	67.070%
1448	STANDARD LIFE P	0.015%	67.084%
1449	KINGBOARD CHEMI	0.015%	67.099%
1450	VESTAS WIND SYS	0.015%	67.113%
1451	HELVETIA HOLDIN	0.015%	67.128%
1452	CASEYS GEN STOR	0.015%	67.142%
1453	INGENICO	0.014%	67.157%
1454	GROWTHPOINT PRO	0.014%	67.171%
1455	NORBORD INC COMMON STOCK	0.014%	67.186%
1456	mitsui chemical	0.014%	67.200%
1457	TELEFLEX INC COMMON STOCK USD1.0	0.014%	67.215%
1458	VEREIT INC REIT USD.01	0.014%	67.229%
1459	COCA COLA HBC A	0.014%	67.244%
1460	ESSENT GROUP LT	0.014%	67.258%
1461	BANK OF NY MELL	0.014%	67.272%
1462	CHINA RESOURCES	0.014%	67.287%
1463	FORTIVE CORP COMMON STOCK USD.01	0.014%	67.301%
1464	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.014%	67.316%
1465	ROYAL GOLD INC	0.014%	67.330%
1466	MUNICIPALITY FI	0.014%	67.345%
1467	HANCOCK HOLDING	0.014%	67.359%
1468	ASSURED GUARANT	0.014%	67.374%
1469	LIXIL GROUP COR	0.014%	67.388%
1470	GENTING BHD	0.014%	67.402%
1471	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.014%	67.417%
1472	CNH INDUSTRIAL	0.014%	67.431%
1473	WILLIAMS-SONOMA	0.014%	67.445%
1474	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	67.460%
1475	BHARTI AIRTEL L	0.014%	67.474%
1476	ELDORADO GOLD CORP COMMON STOCK	0.014%	67.488%
1477	HOME BANCSHARES INC COMMON STOCK USD.01	0.014%	67.503%
1478	CTBC FINANCIAL	0.014%	67.517%
1479	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.014%	67.531%
1480	CYRUSONE INC REIT USD.01	0.014%	67.546%
1481	SBI HOLDINGS IN	0.014%	67.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	NORTH WEST CO I	0.014%	67.574%
1483	OESTERREIC KONT	0.014%	67.589%
1484	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	67.603%
1485	CALFRAC WELL SE	0.014%	67.617%
1486	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.014%	67.631%
1487	TOKYU FUDOSAN H	0.014%	67.646%
1488	MARUBENI CORP	0.014%	67.660%
1489	GENPACT LIMITED	0.014%	67.674%
1490	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.014%	67.688%
1491	KIMBERLY-CLARK	0.014%	67.703%
1492	TEREX CORP	0.014%	67.717%
1493	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	67.731%
1494	SWATCH GROUP	0.014%	67.745%
1495	GS HOLDINGS COR	0.014%	67.759%
1496	CREE INC COMMON STOCK USD.00125	0.014%	67.773%
1497	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.014%	67.788%
1498	BANKUNITED INC COMMON STOCK USD.01	0.014%	67.802%
1499	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	67.816%
1500	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.014%	67.830%
1501	Cineplex Inc.	0.014%	67.844%
1502	SUMITOMO MITSUI	0.014%	67.858%
1503	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.014%	67.872%
1504	CANACCORD FINAN	0.014%	67.886%
1505	DEUTSCHE BOERSE	0.014%	67.900%
1506	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	67.914%
1507	LARSEN & TOUBRO	0.014%	67.928%
1508	COPA HOLDINGS S	0.014%	67.942%
1509	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.014%	67.956%
1510	WHITBREAD PLC	0.014%	67.970%
1511	SVENSKA CELLULO	0.014%	67.984%
1512	VISTEON CORP COMMON STOCK	0.014%	67.998%
1513	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.014%	68.012%
1514	OSRAM LICHT AG	0.014%	68.026%
1515	ST JAMES PLACE	0.014%	68.040%
1516	BCA POP EMILIA	0.014%	68.054%
1517	JYSKE BANK A/S	0.014%	68.068%
1518	CUBESMART REIT USD.01	0.014%	68.082%
1519	CARNIVAL PLC	0.014%	68.096%
1520	FIRST SOLAR INC	0.014%	68.110%
1521	FLUOR CORP COMMON STOCK USD.01	0.014%	68.124%
1522	ZOETIS INC COMMON STOCK USD.01	0.014%	68.138%
1523	EQUITABLE GROUP	0.014%	68.151%
1524	INTL CONS AIRLI	0.014%	68.165%
1525	Arch Capital Gr	0.014%	68.179%
1526	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	68.193%
1527	SNYDERS LANCE INC COMMON STOCK USD.833	0.014%	68.207%
1528	GEN DYNAMICS CO	0.014%	68.221%
1529	RENAISSANCE RE	0.014%	68.234%
1530	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	68.248%
1531	FEDERATED INVES	0.014%	68.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	ILG INC COMMON STOCK USD.01	0.014%	68.276%
1533	TOREX GOLD RESO	0.014%	68.290%
1534	HUDSON'S BAY CO	0.014%	68.304%
1535	TECH DATA CORP COMMON STOCK USD.0015	0.014%	68.317%
1536	MAN STRATEGIC H	0.014%	68.331%
1537	INCITEC PIVOT	0.014%	68.345%
1538	NOKIAN RENKAAT	0.014%	68.359%
1539	INTERDIGITAL IN	0.014%	68.372%
1540	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.014%	68.386%
1541	BARNES GROUP INC COMMON STOCK USD.01	0.014%	68.400%
1542	SOUTH STATE CORP COMMON STOCK USD2.5	0.014%	68.414%
1543	HCA HEALTHCARE INC COMMON STOCK USD.01	0.014%	68.427%
1544	AMKOR TECHNOLOG	0.014%	68.441%
1545	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.014%	68.455%
1546	DCT INDUSTRIAL TRUST INC REIT USD.01	0.014%	68.468%
1547	MERLIN PROPERTI	0.014%	68.482%
1548	GEMALTO NV	0.014%	68.496%
1549	APARTMENT INVT + MGMT CO A REIT USD.01	0.014%	68.509%
1550	VOESTALPINE AG	0.014%	68.523%
1551	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.014%	68.537%
1552	CHINA COMMUNICA	0.014%	68.550%
1553	ALSTOM	0.014%	68.564%
1554	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.014%	68.578%
1555	ISHIKAWAJIMA HA	0.014%	68.591%
1556	MONDI PLC	0.014%	68.605%
1557	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.014%	68.619%
1558	HUBBELL INC COMMON STOCK USD.01	0.014%	68.632%
1559	INDIABULLS HOUS	0.014%	68.646%
1560	DREAM OFFICE RE	0.014%	68.659%
1561	SPECTRIS PLC	0.014%	68.673%
1562	DAIWA SECURITIE	0.014%	68.687%
1563	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.014%	68.700%
1564	DISCOVERY HLDGS	0.014%	68.714%
1565	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.014%	68.727%
1566	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.014%	68.741%
1567	KILROY REALTY C	0.014%	68.754%
1568	LIBERTY MUTUAL	0.014%	68.768%
1569	BBA AVIATION	0.014%	68.782%
1570	BELDEN INC COMMON STOCK USD.01	0.014%	68.795%
1571	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.014%	68.809%
1572	RESONA HOLDINGS	0.014%	68.822%
1573	LOGMEIN INC COMMON STOCK USD.01	0.014%	68.836%
1574	CHIMEI INNOLUX	0.014%	68.849%
1575	CRANE CO	0.014%	68.863%
1576	REXNORD CORP COMMON STOCK USD.01	0.013%	68.876%
1577	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	68.890%
1578	EPR PROPERTIES REIT USD.01	0.013%	68.903%
1579	AT&T INC 1.45%	0.013%	68.917%
1580	LAGARDERE S.C.A	0.013%	68.930%
1581	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.013%	68.944%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	OC OERLIKON COR	0.013%	68.957%
1583	KREDITANST FUR	0.013%	68.970%
1584	JAPAN TOBACCO I	0.013%	68.984%
1585	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	68.997%
1586	KAWASAKI HEAVY	0.013%	69.011%
1587	BOOKER GROUP	0.013%	69.024%
1588	AIR FRANCE-KLM	0.013%	69.038%
1589	APPLE INC SR UNSECURED 05/22 2.3	0.013%	69.051%
1590	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	69.065%
1591	SHERWIN WILLIAM	0.013%	69.078%
1592	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	69.091%
1593	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.013%	69.105%
1594	DREAM GLOBAL RE	0.013%	69.118%
1595	HCL TECHNOLOGIE	0.013%	69.132%
1596	TELE2 AB-B SHS	0.013%	69.145%
1597	TEIJIN	0.013%	69.158%
1598	ORICA LIMITED	0.013%	69.172%
1599	IPG PHOTONICS C	0.013%	69.185%
1600	KIRBY CORP	0.013%	69.199%
1601	ON ASSIGNMENT INC COMMON STOCK USD.01	0.013%	69.212%
1602	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.013%	69.225%
1603	PACWEST BANCORP COMMON STOCK	0.013%	69.239%
1604	KEMPER CORP COMMON STOCK USD.1	0.013%	69.252%
1605	XL GROUP LTD	0.013%	69.265%
1606	BANK HAPOALIM B	0.013%	69.279%
1607	FREENET AG	0.013%	69.292%
1608	PROVINCE OF ONT	0.013%	69.305%
1609	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	69.319%
1610	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	69.332%
1611	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	69.345%
1612	DS SMITH PLC	0.013%	69.359%
1613	INCHCAPE PLC	0.013%	69.372%
1614	SBM OFFSHORE NV	0.013%	69.385%
1615	APPLE INC SR UNSECURED 09/22 2.1	0.013%	69.398%
1616	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.013%	69.412%
1617	TAIHEIYO CEMENT	0.013%	69.425%
1618	JEAN COUTU GRP	0.013%	69.438%
1619	XILINX INC	0.013%	69.452%
1620	TATA CONSULTANC	0.013%	69.465%
1621	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.013%	69.478%
1622	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.013%	69.491%
1623	FURUKAWA ELECTR	0.013%	69.505%
1624	HANG SENG BANK	0.013%	69.518%
1625	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.013%	69.531%
1626	STRYKER CORP SR UNSECURED 05/24 3.375	0.013%	69.544%
1627	REDEFINE PROPER	0.013%	69.557%
1628	BLUEBIRD BIO IN	0.013%	69.571%
1629	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	69.584%
1630	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.013%	69.597%
1631	ITT INC COMMON STOCK USD1.0	0.013%	69.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	ARTIS REAL ESTA	0.013%	69.623%
1633	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.013%	69.637%
1634	SKANDINAVISKA E	0.013%	69.650%
1635	TOTAL CAPITAL C	0.013%	69.663%
1636	MYLAN NV 3.125%	0.013%	69.676%
1637	NIPPON TEL&TEL	0.013%	69.689%
1638	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	69.702%
1639	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.013%	69.716%
1640	THERMO FISHER S	0.013%	69.729%
1641	ENTEGRIS INC COMMON STOCK USD.01	0.013%	69.742%
1642	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.013%	69.755%
1643	MITSUI OSK LINE	0.013%	69.768%
1644	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.013%	69.781%
1645	KERRY GROUP PLC	0.013%	69.794%
1646	EXTENDED STAY AMERICA INC UNIT USD.01	0.013%	69.807%
1647	EAST JAPAN RAIL	0.013%	69.820%
1648	FNB CORP COMMON STOCK USD.01	0.013%	69.833%
1649	VOYA FINANCIAL INC COMMON STOCK USD.01	0.013%	69.847%
1650	HENRY SCHEIN CO	0.013%	69.860%
1651	HILLENBRAND INC COMMON STOCK	0.013%	69.873%
1652	PREMIER GOLD MI	0.013%	69.886%
1653	KNIGHT THERAPEU	0.013%	69.899%
1654	UBS GROUP	0.013%	69.912%
1655	CARLSBERG	0.013%	69.925%
1656	MITSUBISHI GAS	0.013%	69.938%
1657	MORNEAU SHEPELL	0.013%	69.951%
1658	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.013%	69.964%
1659	KLX INC COMMON STOCK USD.01	0.013%	69.977%
1660	PDC ENERGY INC COMMON STOCK USD.01	0.013%	69.990%
1661	ACI WORLDWIDE INC COMMON STOCK USD.005	0.013%	70.003%
1662	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.013%	70.016%
1663	REINSURANCE GRO	0.013%	70.029%
1664	FRANCO NEVADA CORP COMMON STOCK	0.013%	70.042%
1665	WOODWARD INC COMMON STOCK USD.00292	0.013%	70.055%
1666	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.013%	70.068%
1667	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.013%	70.081%
1668	ICICI BANK LTD	0.013%	70.094%
1669	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.013%	70.106%
1670	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.013%	70.119%
1671	ITAU UNIBANCO H SPON PRF ADR ADR	0.013%	70.132%
1672	IDEX CORP	0.013%	70.145%
1673	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.013%	70.158%
1674	MITSUBISHI MATE	0.013%	70.171%
1675	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.013%	70.184%
1676	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	70.197%
1677	HIGHWOODS PROPE	0.013%	70.209%
1678	JPMORGAN CHASE	0.013%	70.222%
1679	TATE & LYLE	0.013%	70.235%
1680	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.013%	70.248%
1681	DONALDSON CO IN	0.013%	70.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.013%	70.274%
1683	IBERIABANK CORP	0.013%	70.287%
1684	TARGA RESOURCES CORP COMMON STOCK USD.001	0.013%	70.299%
1685	MAXIM INTEGRATE	0.013%	70.312%
1686	ANIXTER INC COMPANY GUAR 10/21 5.125	0.013%	70.325%
1687	HINDALCO INDS	0.013%	70.338%
1688	INTERMEDIATE CA	0.013%	70.351%
1689	CAIXABANK	0.013%	70.364%
1690	METLIFE INC SR UNSECURED 04/24 3.6	0.013%	70.376%
1691	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.013%	70.389%
1692	AURUBIS AG	0.013%	70.402%
1693	JAZZ PHARMACEUT	0.013%	70.415%
1694	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.013%	70.427%
1695	COOPERATIEVE RA	0.013%	70.440%
1696	QORVO INC COMMON STOCK USD.0001	0.013%	70.453%
1697	UNILEVER NV	0.013%	70.466%
1698	CK ASSET HOLDIN	0.013%	70.479%
1699	SUNRISE COMMUNC	0.013%	70.491%
1700	HYUNDAI MOBIS	0.013%	70.504%
1701	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.013%	70.517%
1702	KREDITANSTALT F	0.013%	70.530%
1703	KENNAMETAL INC COMMON STOCK USD1.25	0.013%	70.542%
1704	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	70.555%
1705	CABOT CORP	0.013%	70.568%
1706	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.013%	70.580%
1707	NATIONAL AUSTRAL	0.013%	70.593%
1708	AMERISOURCEBERG	0.013%	70.606%
1709	MICROCHIP TECHN	0.013%	70.618%
1710	DOMTAR CORP USD	0.013%	70.631%
1711	EAGLE MATERIALS	0.013%	70.644%
1712	IMI PLC	0.013%	70.657%
1713	PRUDENTIAL CORP	0.013%	70.669%
1714	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.013%	70.682%
1715	TEMENOS GROUP A	0.013%	70.695%
1716	TIME WARNER INC	0.013%	70.707%
1717	GAM HOLDING LTD	0.013%	70.720%
1718	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.013%	70.733%
1719	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.745%
1720	CORELOGIC INC COMMON STOCK USD1.0	0.013%	70.758%
1721	ENAGAS	0.013%	70.770%
1722	MEREDITH CORP	0.013%	70.783%
1723	BUCHER IND-REGD	0.013%	70.796%
1724	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.013%	70.808%
1725	NIPPON PROLOGIS	0.013%	70.821%
1726	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	70.834%
1727	KELLOGG CO 0.8%	0.013%	70.846%
1728	KBR INC COMMON STOCK USD.001	0.013%	70.859%
1729	TEVA PHARMACEUTICAL SP ADR ADR	0.013%	70.871%
1730	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.013%	70.884%
1731	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.013%	70.896%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	KURARAY CO	0.013%	70.909%
1733	WESCO INTERNATI	0.013%	70.922%
1734	BURBERRY GROUP	0.013%	70.934%
1735	DELUXE CORP	0.013%	70.947%
1736	ANHUI CONCH CEM	0.013%	70.959%
1737	SEB SA	0.013%	70.972%
1738	ALACER GOLD COR	0.013%	70.984%
1739	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.013%	70.997%
1740	ADVANCED SEMICO	0.013%	71.009%
1741	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	71.022%
1742	TRANSOCEAN LTD	0.013%	71.034%
1743	HANA FINANCIAL	0.013%	71.047%
1744	CARTER S INC COMMON STOCK USD.01	0.012%	71.059%
1745	MOODY S CORP COMMON STOCK USD.01	0.012%	71.072%
1746	METRO WHOLESALE	0.012%	71.084%
1747	KEPPEL CORP	0.012%	71.097%
1748	WALGREEN CO COMPANY GUAR 09/22 3.1	0.012%	71.109%
1749	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	71.122%
1750	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.012%	71.134%
1751	RIO TINTO PLC	0.012%	71.147%
1752	HANKYU CORP	0.012%	71.159%
1753	REGIONS FINANCI	0.012%	71.171%
1754	SAPPI	0.012%	71.184%
1755	SERVICE CORP IN	0.012%	71.196%
1756	EQT CORPORATION	0.012%	71.209%
1757	PNC BANK NA 2.6	0.012%	71.221%
1758	KESKO	0.012%	71.234%
1759	EATON CORP COMPANY GUAR 11/22 2.75	0.012%	71.246%
1760	TIMKEN CO	0.012%	71.259%
1761	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.012%	71.271%
1762	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	71.283%
1763	NGK INSULATORS	0.012%	71.296%
1764	NU SKIN ENTERPR	0.012%	71.308%
1765	LENOVO GROUP LT	0.012%	71.321%
1766	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.012%	71.333%
1767	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.012%	71.345%
1768	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.012%	71.358%
1769	SES GLOBAL	0.012%	71.370%
1770	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	71.382%
1771	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	71.395%
1772	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	71.407%
1773	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.012%	71.419%
1774	BCO BRADESCO SA	0.012%	71.432%
1775	NOVOZYMES A/S	0.012%	71.444%
1776	NIPPON YUSEN KK	0.012%	71.456%
1777	CAP GEMINI	0.012%	71.469%
1778	ANSYS INC COMMON STOCK USD.01	0.012%	71.481%
1779	BOSKALIS WESTMN	0.012%	71.493%
1780	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.012%	71.505%
1781	STORE CAPITAL CORP REIT USD.01	0.012%	71.518%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	WILLIAM HILL PL	0.012%	71.530%
1783	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.012%	71.542%
1784	BRENNTAG AG	0.012%	71.555%
1785	SEMICONDUCTOR M	0.012%	71.567%
1786	SKYWEST INC COMMON STOCK	0.012%	71.579%
1787	UNITED URBAN IN	0.012%	71.591%
1788	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.012%	71.604%
1789	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.012%	71.616%
1790	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.012%	71.628%
1791	WESTPAC BANKING	0.012%	71.640%
1792	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.012%	71.653%
1793	SAP AG	0.012%	71.665%
1794	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	71.677%
1795	BENDIGO AND ADE	0.012%	71.689%
1796	SLEEP COUNTRY C	0.012%	71.702%
1797	NATIONAL GRID PLC SP ADR ADR	0.012%	71.714%
1798	SPRINT CORP COMMON STOCK USD.01	0.012%	71.726%
1799	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	71.738%
1800	ALTUS GROUP LTD	0.012%	71.750%
1801	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	71.763%
1802	HKT TRUST	0.012%	71.775%
1803	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.012%	71.787%
1804	CHILDRENS PLACE	0.012%	71.799%
1805	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	71.811%
1806	BARRY CALLEBAUT	0.012%	71.823%
1807	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.012%	71.836%
1808	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.012%	71.848%
1809	DOWNER EDI LTD	0.012%	71.860%
1810	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	71.872%
1811	KERING	0.012%	71.884%
1812	ING BANK	0.012%	71.896%
1813	BRP INC/CA- SUB	0.012%	71.908%
1814	CNO FINANCIAL	0.012%	71.920%
1815	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	71.933%
1816	SIGNET JEWELERS	0.012%	71.945%
1817	YUM BRANDS INC COMMON STOCK	0.012%	71.957%
1818	HYATT HOTELS CO	0.012%	71.969%
1819	BEAZLEY PLC	0.012%	71.981%
1820	BAXTER INTL INC	0.012%	71.993%
1821	LAMAR ADVERTISING CO A REIT USD.001	0.012%	72.005%
1822	NOMURA REAL EST	0.012%	72.017%
1823	FIBRA UNO ADMIN	0.012%	72.029%
1824	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.012%	72.041%
1825	HUHTAMAKI OY	0.012%	72.053%
1826	MAPFRE SA	0.012%	72.065%
1827	KINAXIS INC	0.012%	72.077%
1828	COBHAM PLC	0.012%	72.089%
1829	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.012%	72.101%
1830	BARCLAYS PLC	0.012%	72.113%
1831	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.012%	72.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	OMNICOM GROUP I	0.012%	72.137%
1833	TEGNA INC COMMON STOCK USD1.0	0.012%	72.149%
1834	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.012%	72.161%
1835	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	72.173%
1836	THE FOSCHINI GR	0.012%	72.185%
1837	VENTURE CORP	0.012%	72.197%
1838	SERVICEMASTER G	0.012%	72.209%
1839	NITTO DENKO COR	0.012%	72.221%
1840	SHOPRITE HLDGS	0.012%	72.233%
1841	LEGG MASON INC COMMON STOCK USD.1	0.012%	72.245%
1842	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.012%	72.257%
1843	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.012%	72.269%
1844	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	72.281%
1845	WORTHINGTON IND	0.012%	72.293%
1846	ORIX JREIT INC	0.012%	72.305%
1847	MILLICOM INTL C	0.012%	72.316%
1848	DERWENT LONDON	0.012%	72.328%
1849	TRICON CAPITAL	0.012%	72.340%
1850	MOSAIC CO	0.012%	72.352%
1851	ASTELLAS PHARMA	0.012%	72.364%
1852	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.012%	72.376%
1853	DEUTSCHE WOHNEN	0.012%	72.388%
1854	FISERV INC COMMON STOCK USD.01	0.012%	72.399%
1855	VONOVIA SE	0.012%	72.411%
1856	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	72.423%
1857	BYD CO	0.012%	72.435%
1858	COLGATE-PALMOLI	0.012%	72.447%
1859	RICHELIEU HARDW	0.012%	72.459%
1860	LITTELFUSE INC COMMON STOCK USD.01	0.012%	72.470%
1861	TOKYO ELECTRON	0.012%	72.482%
1862	ASSA ABLOY AB	0.012%	72.494%
1863	NIPPON EXPRESS	0.012%	72.506%
1864	LIVANOVA PLC	0.012%	72.518%
1865	POLARIS INDUSTR	0.012%	72.529%
1866	KROGER CO SR UNSECURED 04/22 3.4	0.012%	72.541%
1867	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.012%	72.553%
1868	TRUWORTHS INTER	0.012%	72.565%
1869	JULIUS BAER GRO	0.012%	72.576%
1870	GRAMERCY PROPERTY TRUST REIT USD.01	0.012%	72.588%
1871	VISHAY INTERTEC	0.012%	72.600%
1872	NASDAQ INC SR UNSECURED 06/24 4.25	0.012%	72.612%
1873	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	72.623%
1874	AARON S INC COMMON STOCK USD.5	0.012%	72.635%
1875	PROASSURANCE CORP COMMON STOCK USD.01	0.012%	72.647%
1876	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.012%	72.658%
1877	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	72.670%
1878	BEST BUY CO INC	0.012%	72.682%
1879	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.012%	72.693%
1880	LEGRAND SA	0.012%	72.705%
1881	KAO CORP	0.012%	72.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	NRG ENERGY	0.012%	72.728%
1883	MITSUI MINING &	0.012%	72.740%
1884	REGAL BELOIT CORP COMMON STOCK USD.01	0.012%	72.752%
1885	HAYS	0.012%	72.763%
1886	PLASTIC OMNIUM	0.012%	72.775%
1887	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.012%	72.787%
1888	COVESTRO AG	0.012%	72.798%
1889	CORESITE REALTY CORP REIT USD.01	0.012%	72.810%
1890	SHINHAN FIN GRO	0.012%	72.821%
1891	SASOL	0.012%	72.833%
1892	JAPAN RETAIL FU	0.012%	72.845%
1893	HEINEKEN NV	0.012%	72.856%
1894	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	72.868%
1895	COPART INC	0.012%	72.879%
1896	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.012%	72.891%
1897	TAIWAN CEMENT	0.012%	72.903%
1898	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.012%	72.914%
1899	HERMAN MILLER I	0.012%	72.926%
1900	LIFE STORAGE INC REIT USD.01	0.012%	72.937%
1901	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	72.949%
1902	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.012%	72.961%
1903	CLOSE BROS GROU	0.012%	72.972%
1904	SYNEOS HEALTH INC COMMON STOCK USD.01	0.012%	72.984%
1905	GUANGZHOU R&F P	0.012%	72.995%
1906	UBE INDUSTRIES	0.012%	73.007%
1907	MINITUBISHI UJF	0.012%	73.018%
1908	CHINA GOLD INTL	0.012%	73.030%
1909	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.012%	73.041%
1910	AXIS CAPITAL HO	0.012%	73.053%
1911	CITIC LTD	0.012%	73.064%
1912	POPULAR INC COMMON STOCK USD.01	0.012%	73.076%
1913	FASTENAL	0.012%	73.087%
1914	CIRRUS LOGIC IN	0.011%	73.099%
1915	BAYER MOTOREN W	0.011%	73.110%
1916	BCO DO BRASIL S	0.011%	73.122%
1917	AVIGILON CORP C	0.011%	73.133%
1918	PANDORA A/S	0.011%	73.145%
1919	TRITON INTERNAT	0.011%	73.156%
1920	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	73.168%
1921	AGF MGMT LTD CL	0.011%	73.179%
1922	LEONI AG	0.011%	73.191%
1923	TOTAL ENERGY SE	0.011%	73.202%
1924	MCDERMOTT INTL	0.011%	73.213%
1925	ERSTE GROUP BAN	0.011%	73.225%
1926	DENKI KAGAKU KO	0.011%	73.236%
1927	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.011%	73.248%
1928	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	73.259%
1929	PERKINELMER INC COMMON STOCK USD1.0	0.011%	73.270%
1930	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	73.282%
1931	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	73.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	SAIPEM SPA	0.011%	73.305%
1933	PARTNERS GROUP	0.011%	73.316%
1934	WIENERBERGER AG	0.011%	73.327%
1935	WOOLWORTHS HLDG	0.011%	73.339%
1936	EMPRESA BRASILE	0.011%	73.350%
1937	SONOVA HOLDING	0.011%	73.362%
1938	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.011%	73.373%
1939	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.011%	73.384%
1940	SYNOPSIS INC	0.011%	73.396%
1941	BANCO COMERCIAL	0.011%	73.407%
1942	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.011%	73.418%
1943	VARIAN MEDICAL	0.011%	73.429%
1944	SCOR	0.011%	73.441%
1945	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	73.452%
1946	IG GROUP HLDGS	0.011%	73.463%
1947	GOLD FIELDS LTD SPONS ADR ADR	0.011%	73.475%
1948	NORDSTROM INC SR UNSECURED 05/20 4.75	0.011%	73.486%
1949	ENGHOUSE SYSTEM	0.011%	73.497%
1950	CIFI HOLDINGS G	0.011%	73.509%
1951	AUST & NZ BK GP	0.011%	73.520%
1952	GEBERIT AG-REG	0.011%	73.531%
1953	BLACK KNIGHT INC COMMON STOCK	0.011%	73.542%
1954	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	73.553%
1955	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.011%	73.565%
1956	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	73.576%
1957	MSC INDUSTRIAL	0.011%	73.587%
1958	KONICA MINOLTA	0.011%	73.598%
1959	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	73.609%
1960	RELX NV	0.011%	73.621%
1961	UNI-PRESIDENT E	0.011%	73.632%
1962	VIASAT INC COMMON STOCK USD.0001	0.011%	73.643%
1963	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.011%	73.654%
1964	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.011%	73.665%
1965	OLD NATIONAL BANCORP COMMON STOCK	0.011%	73.676%
1966	ANIXTER INTL IN	0.011%	73.688%
1967	CITRIX SYSTEMS	0.011%	73.699%
1968	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	73.710%
1969	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	73.721%
1970	J2 GLOBAL INC COMMON STOCK USD.01	0.011%	73.732%
1971	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.011%	73.743%
1972	KREDITANST FUER	0.011%	73.754%
1973	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	73.765%
1974	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.011%	73.777%
1975	HUSQVARNA AB -	0.011%	73.788%
1976	EXPERIAN PLC	0.011%	73.799%
1977	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	73.810%
1978	CABOT OIL & GAS	0.011%	73.821%
1979	RPC GROUP	0.011%	73.832%
1980	THYSSEN KRUPP A	0.011%	73.843%
1981	BOARDWALK REIT	0.011%	73.854%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ATLAS COPCO AB-	0.011%	73.865%
1983	THERMO FISHER S	0.011%	73.876%
1984	RLJ LODGING TRUST REIT	0.011%	73.887%
1985	MINTH GROUP LTD	0.011%	73.899%
1986	GRACO INC COMMON STOCK USD1.0	0.011%	73.910%
1987	VOLKSWAGEN LEAS	0.011%	73.921%
1988	CENTRICA PLC	0.011%	73.932%
1989	CRODA INTERNATI	0.011%	73.943%
1990	PASON SYSTEMS I	0.011%	73.954%
1991	LINCOLN ELEC HL	0.011%	73.965%
1992	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	73.976%
1993	INVESTORS BANCORP INC COMMON STOCK USD.01	0.011%	73.987%
1994	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	73.998%
1995	CANACOL ENERGY	0.011%	74.009%
1996	UNIPOL GRUPPO F	0.011%	74.020%
1997	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.011%	74.031%
1998	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	74.042%
1999	SEKISUI HOUSE	0.011%	74.053%
2000	CH ROBINSON WOR	0.011%	74.064%
2001	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	74.075%
2002	RANDGOLD RESOUR	0.011%	74.086%
2003	TOPBUILD CORP COMMON STOCK	0.011%	74.097%
2004	MAXIMUS INC COMMON STOCK	0.011%	74.108%
2005	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.011%	74.119%
2006	NEWS CORP CLASS A COMMON STOCK USD.01	0.011%	74.130%
2007	ROCKWELL AUTO	0.011%	74.141%
2008	WILLIAM DEMANT	0.011%	74.152%
2009	FAMILYMART CO	0.011%	74.163%
2010	VISTRA ENERGY CORP COMMON STOCK	0.011%	74.174%
2011	CNPC (HONG KONG	0.011%	74.185%
2012	SUBSEA 7 SA	0.011%	74.195%
2013	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.011%	74.206%
2014	ESSITY AKTIEBOL	0.011%	74.217%
2015	BABCOCK INTL GR	0.011%	74.228%
2016	ARCONIC INC SR UNSECURED 02/22 5.87	0.011%	74.239%
2017	ASSOCD BANC-COR	0.011%	74.250%
2018	BANCORPSOUTH BANK COMMON STOCK	0.011%	74.261%
2019	OMNICOM GROUP I	0.011%	74.272%
2020	NEW WORLD DEVEL	0.011%	74.283%
2021	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.011%	74.294%
2022	ABM INDUSTRIES INC COMMON STOCK USD.01	0.011%	74.304%
2023	PRA HEALTH SCIE	0.011%	74.315%
2024	SIGNATURE BANK COMMON STOCK USD.01	0.011%	74.326%
2025	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	74.337%
2026	MICRO FOCUS INT	0.011%	74.348%
2027	AMERICA MOVIL S	0.011%	74.359%
2028	ASCENDAS REAL E	0.011%	74.370%
2029	Atlantia SpA	0.011%	74.380%
2030	ANTOFAGASTA HLD	0.011%	74.391%
2031	E L FINL CORP L	0.011%	74.402%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	OTSUKA HLDGS CO	0.011%	74.413%
2033	DAIKIN INDUSTRI	0.011%	74.424%
2034	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.011%	74.435%
2035	EVERCORE PARTNE	0.011%	74.445%
2036	BIO TECHNE CORP COMMON STOCK USD.01	0.011%	74.456%
2037	SEMPRA ENERGY COMMON STOCK	0.011%	74.467%
2038	METSO OYJ	0.011%	74.478%
2039	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.011%	74.488%
2040	FMC CORP	0.011%	74.499%
2041	RENTOKIL INITIA	0.011%	74.510%
2042	CRACKER BARREL	0.011%	74.521%
2043	CARPENTER TECH	0.011%	74.531%
2044	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.011%	74.542%
2045	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.011%	74.553%
2046	ANGLOVAAL INDS	0.011%	74.564%
2047	CENTRAL JAPAN R	0.011%	74.574%
2048	INVESTEC PLC	0.011%	74.585%
2049	OMRON CORP	0.011%	74.596%
2050	TATA STEEL LIMI	0.011%	74.607%
2051	A.P. MOLLER-MAE	0.011%	74.617%
2052	CERNER CORP	0.011%	74.628%
2053	HENGAN INTL	0.011%	74.639%
2054	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	74.649%
2055	UTD TECHNOLOGIE	0.011%	74.660%
2056	ENEL FINANCE IN	0.011%	74.671%
2057	GUYANA GOLDFIEL	0.011%	74.681%
2058	WATERS CORP	0.011%	74.692%
2059	ROGERS CORP COMMON STOCK USD1.0	0.011%	74.703%
2060	COMPASS GROUP P	0.011%	74.713%
2061	COMMONWEALTH BA	0.011%	74.724%
2062	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.011%	74.735%
2063	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.011%	74.745%
2064	BED BATH & BEYO	0.011%	74.756%
2065	DAINIPPON INK&C	0.011%	74.767%
2066	AUTOZONE INC COMMON STOCK USD.01	0.011%	74.777%
2067	CEZ AS	0.011%	74.788%
2068	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	74.799%
2069	JANUS CAPITAL G	0.011%	74.809%
2070	TRELLEBORG AB	0.011%	74.820%
2071	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	74.830%
2072	TRINSEO SA	0.011%	74.841%
2073	ACS, ACTIVIDADE	0.011%	74.852%
2074	ENSTAR GROUP LT	0.011%	74.862%
2075	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	74.873%
2076	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	74.883%
2077	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.011%	74.894%
2078	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.011%	74.905%
2079	BRINK S CO/THE COMMON STOCK USD1.0	0.011%	74.915%
2080	HANWHA CHEMICAL	0.011%	74.926%
2081	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.011%	74.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.011%	74.947%
2083	BHP BILLITON FI	0.011%	74.957%
2084	CLOROX CO	0.011%	74.968%
2085	KIA MOTORS CORP	0.011%	74.978%
2086	WINPAK LTD	0.011%	74.989%
2087	FUKUOKA FINANCI	0.011%	74.999%
2088	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.011%	75.010%
2089	WACKER CHEMIE A	0.011%	75.020%
2090	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.011%	75.031%
2091	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	75.041%
2092	ELECTROCOMPONEN	0.011%	75.052%
2093	APERAM SA	0.010%	75.062%
2094	SOUTHERN CO SR UNSECURED 06/20 2.75	0.010%	75.073%
2095	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.010%	75.083%
2096	SEMBCORP INDUST	0.010%	75.094%
2097	CHINA STEEL	0.010%	75.104%
2098	KB HOME COMMON STOCK USD1.0	0.010%	75.115%
2099	PUBLIC SERVICE	0.010%	75.125%
2100	WATSCO INC COMMON STOCK USD.5	0.010%	75.136%
2101	HYUNDAI ENG & C	0.010%	75.146%
2102	JBG SMITH PROPERTIES REIT USD.01	0.010%	75.157%
2103	AUTOCANADA INC	0.010%	75.167%
2104	BID CORP LTD	0.010%	75.178%
2105	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.010%	75.188%
2106	MERCURY GENERAL	0.010%	75.198%
2107	NABORS INDUSTRI	0.010%	75.209%
2108	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	75.219%
2109	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.010%	75.230%
2110	ASAHI BREWERIES	0.010%	75.240%
2111	LOTTE CHEMICAL	0.010%	75.250%
2112	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	75.261%
2113	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	75.271%
2114	Dongbu Insuranc	0.010%	75.282%
2115	SANTANDER UK PLC SR UNSECURED 03/24 4	0.010%	75.292%
2116	BEIJING ENT WAT	0.010%	75.302%
2117	RITCHIE BROS. A	0.010%	75.313%
2118	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	75.323%
2119	J FRONT RETAILI	0.010%	75.334%
2120	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.010%	75.344%
2121	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	75.354%
2122	CHORUS AVIATION	0.010%	75.365%
2123	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	75.375%
2124	RYDER SYSTEM IN	0.010%	75.386%
2125	HAEMONETICS COR	0.010%	75.396%
2126	STERIS PLC	0.010%	75.406%
2127	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.010%	75.417%
2128	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.010%	75.427%
2129	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	75.437%
2130	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.010%	75.448%
2131	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.010%	75.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.010%	75.468%
2133	HITACHI CONST M	0.010%	75.479%
2134	MOSAIC CO SR UNSECURED 11/23 4.25	0.010%	75.489%
2135	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.010%	75.500%
2136	CONVERGYS CORP COMMON STOCK	0.010%	75.510%
2137	LAB CORP OF AME	0.010%	75.520%
2138	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.010%	75.531%
2139	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.010%	75.541%
2140	IBM CORP SR UNSECURED 02/24 3.625	0.010%	75.551%
2141	ALFA SA DE CV	0.010%	75.562%
2142	MIDDLEBY CORP COMMON STOCK USD.01	0.010%	75.572%
2143	SINO-OCEAN LAND	0.010%	75.582%
2144	WANT WANT CHINA	0.010%	75.592%
2145	CNX RESOURCES CORP COMMON STOCK USD.01	0.010%	75.603%
2146	MCKESSON CORP SR UNSECURED 03/24 3.796	0.010%	75.613%
2147	SAMSUNG ELEC-ME	0.010%	75.623%
2148	SEAGATE TECHNOL	0.010%	75.634%
2149	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	75.644%
2150	ENERSYS COMMON STOCK USD.01	0.010%	75.654%
2151	PATTERSON COS INC COMMON STOCK USD.01	0.010%	75.665%
2152	CONDUENT INC COMMON STOCK USD.01	0.010%	75.675%
2153	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.010%	75.685%
2154	AXA-UAP	0.010%	75.695%
2155	BAT INTL FINANC	0.010%	75.706%
2156	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	75.716%
2157	TETRA TECH INC COMMON STOCK USD.01	0.010%	75.726%
2158	AMGEN INC SR UNSECURED 05/24 3.625	0.010%	75.736%
2159	SUMITOMO CORP	0.010%	75.747%
2160	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.010%	75.757%
2161	NVR INC COMMON STOCK USD.01	0.010%	75.767%
2162	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	75.778%
2163	ICADE	0.010%	75.788%
2164	LOEWS CORP SR UNSECURED 04/26 3.75	0.010%	75.798%
2165	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.010%	75.808%
2166	STATE STREET CORP SR UNSECURED 08/25 3.55	0.010%	75.818%
2167	ORPEA	0.010%	75.829%
2168	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.010%	75.839%
2169	ENSCO PLC CLASS	0.010%	75.849%
2170	SANTOS LIMITED	0.010%	75.859%
2171	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.010%	75.870%
2172	AVNET INC SR UNSECURED 04/26 4.625	0.010%	75.880%
2173	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.010%	75.890%
2174	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.010%	75.900%
2175	MEDTRONIC INC 3	0.010%	75.911%
2176	ORIX CORP	0.010%	75.921%
2177	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.010%	75.931%
2178	MASTERCARD INC SR UNSECURED 04/24 3.375	0.010%	75.941%
2179	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.010%	75.951%
2180	ARCH COAL INC A COMMON STOCK USD.01	0.010%	75.962%
2181	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.010%	75.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.010%	75.982%
2183	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.010%	75.992%
2184	TAPESTRY INC SR UNSECURED 04/25 4.25	0.010%	76.002%
2185	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	76.012%
2186	SUMITOMO RUBBER	0.010%	76.023%
2187	COLRUYT SA	0.010%	76.033%
2188	KAZAKHMYS PLC	0.010%	76.043%
2189	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.053%
2190	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.010%	76.063%
2191	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.010%	76.073%
2192	ALLEGIANT TRAVE	0.010%	76.084%
2193	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.010%	76.094%
2194	COMPAL ELECTRON	0.010%	76.104%
2195	NTN CORPORATION	0.010%	76.114%
2196	NEDCOR LTD ZAR1	0.010%	76.124%
2197	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.010%	76.134%
2198	CHINA VANKE CO	0.010%	76.145%
2199	HSBC USA INC SR UNSECURED 06/24 3.5	0.010%	76.155%
2200	CELGENE CORP SR UNSECURED 05/24 3.625	0.010%	76.165%
2201	NATIONWIDE BLDG	0.010%	76.175%
2202	TAUBMAN CENTERS INC REIT USD.01	0.010%	76.185%
2203	ANTHEM INC	0.010%	76.195%
2204	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	76.205%
2205	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.010%	76.216%
2206	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	76.226%
2207	KB FINANCIAL GR	0.010%	76.236%
2208	ROGERS SUGAR IN	0.010%	76.246%
2209	ASSURANT INC	0.010%	76.256%
2210	TIGER BRANDS	0.010%	76.266%
2211	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.010%	76.276%
2212	JUPITER PLC	0.010%	76.286%
2213	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.010%	76.296%
2214	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	76.307%
2215	ASPEN PHARMACAR	0.010%	76.317%
2216	STATE STREET CORP SR UNSECURED 12/24 3.3	0.010%	76.327%
2217	GRUBHUB INC COMMON STOCK USD.0001	0.010%	76.337%
2218	T GARANTI BANKA	0.010%	76.347%
2219	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.010%	76.357%
2220	DTE ENERGY INC	0.010%	76.367%
2221	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.010%	76.377%
2222	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.010%	76.387%
2223	UNUM GROUP	0.010%	76.397%
2224	CHINA MERCHANT	0.010%	76.407%
2225	AETNA INC SR UNSECURED 11/24 3.5	0.010%	76.418%
2226	EDENRED	0.010%	76.428%
2227	ERICSSON LM SR UNSECURED 05/22 4.125	0.010%	76.438%
2228	VOLKSWAGEN LEAS	0.010%	76.448%
2229	MANITOBA PROVIN	0.010%	76.458%
2230	ESTEE LAUDER CO	0.010%	76.468%
2231	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.010%	76.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	AMEREN CORP SR UNSECURED 11/20 2.7	0.010%	76.488%
2233	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.010%	76.498%
2234	YOKOHAMA RUBBER	0.010%	76.508%
2235	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.010%	76.518%
2236	EQUITY COMMONWEALTH REIT USD.01	0.010%	76.528%
2237	TRANSALTA RENEW	0.010%	76.538%
2238	ACCIONA SA	0.010%	76.548%
2239	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.010%	76.558%
2240	CAMBREX CORP COMMON STOCK USD.1	0.010%	76.568%
2241	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.010%	76.578%
2242	WOORI BANK	0.010%	76.588%
2243	VISA INC SR UNSECURED 12/25 3.15	0.010%	76.598%
2244	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.010%	76.608%
2245	SYMANTEC CORP	0.010%	76.618%
2246	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.010%	76.628%
2247	INDITEX SA	0.010%	76.638%
2248	DEUTSCHE BK AG	0.010%	76.648%
2249	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.010%	76.658%
2250	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.010%	76.668%
2251	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.010%	76.678%
2252	B&M EUROPEAN VA	0.010%	76.688%
2253	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	76.698%
2254	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.010%	76.708%
2255	JANUS HENDERSON	0.010%	76.718%
2256	WENDY S CO/THE COMMON STOCK USD.1	0.010%	76.728%
2257	SUNSTONE HOTEL	0.010%	76.738%
2258	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.010%	76.748%
2259	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.010%	76.758%
2260	COUSINS PROPERTIES INC REIT USD1.0	0.010%	76.768%
2261	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.010%	76.778%
2262	CME GROUP INC SR UNSECURED 03/25 3	0.010%	76.788%
2263	MEGA FINANCIAL	0.010%	76.798%
2264	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	76.808%
2265	CITIGROUP INC SR UNSECURED 04/25 3.3	0.010%	76.818%
2266	AMERICAN WOODMARK CORP COMMON STOCK	0.010%	76.828%
2267	EATON VANCE CORP COMMON STOCK USD.00390625	0.010%	76.838%
2268	BANK TOKYO-MIT	0.010%	76.848%
2269	OP CORPORATE BA	0.010%	76.857%
2270	RELX PLC SPON ADR ADR	0.010%	76.867%
2271	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.010%	76.877%
2272	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	76.887%
2273	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.010%	76.897%
2274	CES ENERGY SOLU	0.010%	76.907%
2275	GATX CORP	0.010%	76.917%
2276	EXELON CORP SR UNSECURED 04/26 3.4	0.010%	76.927%
2277	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.010%	76.937%
2278	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.010%	76.947%
2279	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.010%	76.957%
2280	NORSK HYDRO AS	0.010%	76.967%
2281	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.010%	76.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	ROYAL UNIBREW A	0.010%	76.986%
2283	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.010%	76.996%
2284	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	77.006%
2285	FIRST INDL REAL	0.010%	77.016%
2286	PFIZER INC SR UNSECURED 12/26 3	0.010%	77.026%
2287	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.010%	77.036%
2288	NORDSTROM INC	0.010%	77.046%
2289	SALZGITTER AG	0.010%	77.056%
2290	MYRIAD GENETICS	0.010%	77.065%
2291	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.010%	77.075%
2292	NATIXIS	0.010%	77.085%
2293	HANG LUNG DEVEL	0.010%	77.095%
2294	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.010%	77.105%
2295	POLYONE CORPORATION COMMON STOCK USD.01	0.010%	77.115%
2296	HYUNDAI MARINE&	0.010%	77.125%
2297	ROTORK PLC	0.010%	77.134%
2298	AGGREKO PLC	0.010%	77.144%
2299	SAMSUNG FIRE &	0.010%	77.154%
2300	BIRCHCLIFF ENER	0.010%	77.164%
2301	WHITE MOUNTAINS	0.010%	77.174%
2302	FERROVIAL SA	0.010%	77.184%
2303	FIRSTCASH INC COMMON STOCK USD.01	0.010%	77.193%
2304	NEW YORK TIMES	0.010%	77.203%
2305	STATOIL ASA COMPANY GUAR 01/23 2.45	0.010%	77.213%
2306	QUALCOMM INC SR UNSECURED 05/25 3.45	0.010%	77.223%
2307	LIFE HEALTHCARE	0.010%	77.233%
2308	WABTEC CORP COMMON STOCK USD.01	0.010%	77.243%
2309	DONGFENG MOTOR	0.010%	77.252%
2310	EUTELSAT COMMUN	0.010%	77.262%
2311	OASIS PETROLEUM INC COMMON STOCK USD.01	0.010%	77.272%
2312	CATTOLICA ASSIC	0.010%	77.282%
2313	WEC ENERGY GROU	0.010%	77.292%
2314	II VI INC COMMON STOCK	0.010%	77.301%
2315	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.010%	77.311%
2316	AMER SPORTS OYJ	0.010%	77.321%
2317	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.010%	77.331%
2318	INTERTAPE POLYM	0.010%	77.340%
2319	LG TELECOM LTD	0.010%	77.350%
2320	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.010%	77.360%
2321	SINCLAIR BROADC	0.010%	77.370%
2322	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	77.379%
2323	L BRANDS INC COMPANY GUAR 02/22 5.625	0.010%	77.389%
2324	BRUKER CORP COMMON STOCK USD.01	0.010%	77.399%
2325	SEMGROUP CORP CLASS A COMMON STOCK	0.010%	77.409%
2326	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	77.418%
2327	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	77.428%
2328	EUROPEAN INVEST	0.010%	77.438%
2329	DAIICHI SANKYO	0.010%	77.448%
2330	ROBERT HALF INT	0.010%	77.457%
2331	PEGATRON CORP	0.010%	77.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	77.477%
2333	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.010%	77.486%
2334	CALLON PETROLEUM CO COMMON STOCK USD.01	0.010%	77.496%
2335	COOPER TIRE&RUB	0.010%	77.506%
2336	HEXAGON AB	0.010%	77.515%
2337	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.010%	77.525%
2338	A P MOLLER - MA	0.010%	77.535%
2339	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	77.545%
2340	BOEING CO SR UNSECURED 03/25 2.5	0.010%	77.554%
2341	SM ENERGY CO COMMON STOCK USD.01	0.010%	77.564%
2342	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	77.574%
2343	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.010%	77.583%
2344	BODYCOTE PLC	0.010%	77.593%
2345	BARCLAYS PLC 1.	0.010%	77.603%
2346	MOMO INC SPON ADR ADR USD.0001	0.010%	77.612%
2347	TRIMBLE INC COMMON STOCK	0.010%	77.622%
2348	BPCE	0.010%	77.631%
2349	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.010%	77.641%
2350	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.010%	77.651%
2351	TELENOR AS	0.010%	77.660%
2352	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	77.670%
2353	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	77.680%
2354	SUNTEC REIT	0.010%	77.689%
2355	CHURCH & DWIGHT	0.010%	77.699%
2356	RLI CORP COMMON STOCK USD1.0	0.010%	77.709%
2357	NIDEC CORPORATI	0.010%	77.718%
2358	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.010%	77.728%
2359	FILA KOREA LTD	0.010%	77.737%
2360	NICHIREI CORP	0.010%	77.747%
2361	WOOLWORTHS LTD	0.010%	77.757%
2362	INTL BANK FOR R	0.010%	77.766%
2363	Straumann AG	0.010%	77.776%
2364	COGECO INC COMMON STOCK	0.010%	77.785%
2365	CIMB GROUP HOLD	0.010%	77.795%
2366	ASTRA INTERNATI	0.010%	77.805%
2367	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	77.814%
2368	UPL LTD	0.010%	77.824%
2369	HASEKO CORP	0.010%	77.833%
2370	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	77.843%
2371	WPP PLC	0.010%	77.852%
2372	CELLTRION INC K	0.010%	77.862%
2373	NOMURA REAL EST	0.010%	77.872%
2374	B+G FOODS INC COMMON STOCK USD.01	0.010%	77.881%
2375	KELLOGG CO 4% 1	0.010%	77.891%
2376	SUMITOMO MITSUI	0.010%	77.900%
2377	CLEAN HARBOR IN	0.010%	77.910%
2378	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.010%	77.919%
2379	CHINA CONCH VEN	0.010%	77.929%
2380	TARGET CORP SR UNSECURED 04/26 2.5	0.010%	77.938%
2381	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.010%	77.948%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	GREAT WALL AUTO	0.010%	77.957%
2383	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.010%	77.967%
2384	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.010%	77.976%
2385	YAMATO HOLDINGS	0.009%	77.986%
2386	FONCIERE DES RE	0.009%	77.995%
2387	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	78.005%
2388	PROXIMUS	0.009%	78.014%
2389	GERRESHEIMER GR	0.009%	78.024%
2390	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	78.033%
2391	GLOBUS MEDICAL	0.009%	78.043%
2392	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.009%	78.052%
2393	SILGAN HLDGS	0.009%	78.062%
2394	CIENA CORP COMMON STOCK USD.01	0.009%	78.071%
2395	CENTAMIN PLC	0.009%	78.080%
2396	ALPS ELECTRIC C	0.009%	78.090%
2397	BM&F BOVESPA SA	0.009%	78.099%
2398	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	78.109%
2399	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.009%	78.118%
2400	DENTSU INC.	0.009%	78.128%
2401	AXEL SPRINGER A	0.009%	78.137%
2402	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.009%	78.146%
2403	BAIDU INC SPON ADR ADR USD.00005	0.009%	78.156%
2404	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.009%	78.165%
2405	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.009%	78.175%
2406	LI & FUNG LIMIT	0.009%	78.184%
2407	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	78.193%
2408	CONTINENTAL GOL	0.009%	78.203%
2409	STAR ENTERTAINM	0.009%	78.212%
2410	ADARO ENERGY TB	0.009%	78.222%
2411	KGHM POLSKA MIE	0.009%	78.231%
2412	CARS.COM INC COMMON STOCK USD.01	0.009%	78.240%
2413	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	78.250%
2414	SUZANO PAPEL E	0.009%	78.259%
2415	RECRUIT HOLDING	0.009%	78.268%
2416	CA INC 3.6% 01A	0.009%	78.278%
2417	JBS SA	0.009%	78.287%
2418	LUKOIL PJSC - A	0.009%	78.296%
2419	FRANSHION PROPE	0.009%	78.306%
2420	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	78.315%
2421	PRICESMART INC	0.009%	78.324%
2422	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	78.334%
2423	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	78.343%
2424	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.009%	78.352%
2425	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	78.362%
2426	CBS CORP COMPANY GUAR 01/27 2.9	0.009%	78.371%
2427	GPO TELEVISA	0.009%	78.380%
2428	DAIWAHOUSE RE	0.009%	78.390%
2429	ITRON INC	0.009%	78.399%
2430	WHEELOK & COMP	0.009%	78.408%
2431	AES CORP/VA SR UNSECURED 07/21 7.375	0.009%	78.418%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	MEDNAX INC	0.009%	78.427%
2433	ENERSIS SA	0.009%	78.436%
2434	ARISTOCRAT LEIS	0.009%	78.445%
2435	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.009%	78.455%
2436	SHUTTERFLY INC	0.009%	78.464%
2437	FIRST MERCHANTS CORP COMMON STOCK	0.009%	78.473%
2438	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	78.482%
2439	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.009%	78.492%
2440	EBARA CORP	0.009%	78.501%
2441	INNOGY SE	0.009%	78.510%
2442	BT GROUP PLC	0.009%	78.519%
2443	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	78.529%
2444	FIRST FINANCIAL	0.009%	78.538%
2445	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.009%	78.547%
2446	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	78.556%
2447	HAIER ELECTRONI	0.009%	78.566%
2448	WEINGARTEN REALTY INVESTORS REIT USD.03	0.009%	78.575%
2449	CREDICORP	0.009%	78.584%
2450	CBS CORP COMPANY GUAR 01/25 3.5	0.009%	78.593%
2451	METCASH LTD	0.009%	78.602%
2452	QBE INSURANCE	0.009%	78.612%
2453	NATIONAL EXPRES	0.009%	78.621%
2454	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.009%	78.630%
2455	ALTIUS MINERALS	0.009%	78.639%
2456	COSMO ENERGY HO	0.009%	78.648%
2457	CAPITACOMMERCIA	0.009%	78.658%
2458	UNIQA INSURANCE	0.009%	78.667%
2459	INDOFOODS SUKSE	0.009%	78.676%
2460	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	78.685%
2461	ECHOSTAR CORP A COMMON STOCK USD.001	0.009%	78.694%
2462	MAJOR DRILLING	0.009%	78.703%
2463	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	78.712%
2464	TINGYI(CAYMAN I	0.009%	78.722%
2465	MARUTI SUZUKI	0.009%	78.731%
2466	FUJI ELECTRIC C	0.009%	78.740%
2467	CVB FINANCIAL CORP COMMON STOCK	0.009%	78.749%
2468	MEDIATEK INC	0.009%	78.758%
2469	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	78.767%
2470	FANUC	0.009%	78.776%
2471	DEUTSCHE TELEKO	0.009%	78.786%
2472	HOWDEN JOINERY	0.009%	78.795%
2473	MINERAL RESOURC	0.009%	78.804%
2474	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	78.813%
2475	CHINA GAS HOLDI	0.009%	78.822%
2476	MEXICHEM SAB DE	0.009%	78.831%
2477	AU OPTRONICS CO	0.009%	78.840%
2478	SINGAPORE TELEC	0.009%	78.849%
2479	JUNGHEINRICH -	0.009%	78.858%
2480	RESMED INC	0.009%	78.867%
2481	J + J SNACK FOODS CORP COMMON STOCK	0.009%	78.876%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	TOPDANMARK A/S	0.009%	78.885%
2483	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.009%	78.894%
2484	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	78.903%
2485	CAPITALAND	0.009%	78.912%
2486	GREIF INC CL A COMMON STOCK	0.009%	78.922%
2487	BANCO SANTANDER SA SPON ADR ADR	0.009%	78.931%
2488	HELLA KGAA HUEC	0.009%	78.940%
2489	GLP J-REIT	0.009%	78.949%
2490	FUTURE LAND DEV	0.009%	78.958%
2491	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	78.967%
2492	VERINT SYSTEMS	0.009%	78.976%
2493	BE SEMICONDUCTO	0.009%	78.985%
2494	GCL-POLY ENERGY	0.009%	78.994%
2495	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.003%
2496	SABRE CORP COMMON STOCK USD.01	0.009%	79.012%
2497	EPAM SYSTEMS INC COMMON STOCK USD.001	0.009%	79.021%
2498	CATHAY FINANCA	0.009%	79.030%
2499	KOREA INVESTMEN	0.009%	79.039%
2500	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.048%
2501	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.009%	79.057%
2502	ORORA LTD	0.009%	79.066%
2503	HYOSUNG CORP	0.009%	79.075%
2504	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.009%	79.084%
2505	RENASANT CORP COMMON STOCK USD5.0	0.009%	79.093%
2506	FUJIKURA	0.009%	79.102%
2507	SAMSONITE INTL	0.009%	79.111%
2508	EDISON INTERNATIONAL COMMON STOCK	0.009%	79.120%
2509	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.129%
2510	CAPSTONE MINING	0.009%	79.138%
2511	GAP INC/THE SR UNSECURED 04/21 5.95	0.009%	79.147%
2512	FORMOSA CHEMICA	0.009%	79.155%
2513	UNIPOLSAI SPA	0.009%	79.164%
2514	FERROGLOBE PLC	0.009%	79.173%
2515	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	79.182%
2516	HASBRO INC	0.009%	79.191%
2517	SPROTT INC COMM	0.009%	79.200%
2518	VALLOUREC SA	0.009%	79.209%
2519	AAREAL BANK AG	0.009%	79.218%
2520	CONCORDIA FINAN	0.009%	79.227%
2521	INVITATION HOMES INC REIT USD.01	0.009%	79.236%
2522	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.009%	79.245%
2523	PTT GLOBAL CHEM	0.009%	79.254%
2524	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.009%	79.263%
2525	LANDSTAR SYSTEM	0.009%	79.272%
2526	VF CORP SR UNSECURED 09/21 3.5	0.009%	79.281%
2527	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.009%	79.289%
2528	JTEKT CORP.	0.009%	79.298%
2529	SPAR GROUP LIMI	0.009%	79.307%
2530	IDEA CELLULAR L	0.009%	79.316%
2531	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	79.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.009%	79.334%
2533	CLICLS GROUP	0.009%	79.343%
2534	CASINO GUICH-PE	0.009%	79.352%
2535	ARGONAUT GOLD I	0.009%	79.361%
2536	MSCI INC	0.009%	79.370%
2537	TASEKO MINES LT	0.009%	79.378%
2538	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	79.387%
2539	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	79.396%
2540	ASM INTL NV	0.009%	79.405%
2541	SIMS GROUP LTD	0.009%	79.414%
2542	YANZHOU COAL MI	0.009%	79.423%
2543	KOBE STEEL	0.009%	79.432%
2544	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	79.441%
2545	BALL CORP COMPANY GUAR 03/22 5	0.009%	79.449%
2546	GRUPO AEROPORTU	0.009%	79.458%
2547	SWIRE PACIFIC	0.009%	79.467%
2548	BUWOG AG	0.009%	79.476%
2549	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.009%	79.485%
2550	OUTOKUMPU OY	0.009%	79.494%
2551	JAPAN PRIME REA	0.009%	79.502%
2552	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.009%	79.511%
2553	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.009%	79.520%
2554	NGK SPARK PLUG	0.009%	79.529%
2555	RUBIS SCA	0.009%	79.538%
2556	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.009%	79.547%
2557	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.009%	79.555%
2558	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	79.564%
2559	PRETIUM RESOURC	0.009%	79.573%
2560	FINMECCANICA SP	0.009%	79.582%
2561	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.009%	79.591%
2562	GPO FIN BANORTE	0.009%	79.599%
2563	HUGO BOSS AG	0.009%	79.608%
2564	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.009%	79.617%
2565	HERC HOLDINGS INC COMMON STOCK USD.01	0.009%	79.626%
2566	CEMEX SA	0.009%	79.635%
2567	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.009%	79.643%
2568	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	79.652%
2569	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.009%	79.661%
2570	RAIA DROGASIL S	0.009%	79.670%
2571	DAVE & BUSTER'S	0.009%	79.679%
2572	OZ MINERALS LTD	0.009%	79.687%
2573	MORI SEIKI CO	0.009%	79.696%
2574	ALLREAL HOLDING	0.009%	79.705%
2575	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.009%	79.714%
2576	DAICEL CHEM IND	0.009%	79.722%
2577	KERRY PROPRTIE	0.009%	79.731%
2578	ELECTROLUX AB-S	0.009%	79.740%
2579	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	79.749%
2580	OWENS-ILLINOIS	0.009%	79.757%
2581	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.009%	79.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	CAPITAMALL TRUS	0.009%	79.775%
2583	SEABOARD CORP COMMON STOCK USD1.0	0.009%	79.784%
2584	CHEMED CORP COMMON STOCK USD1.0	0.009%	79.792%
2585	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.009%	79.801%
2586	ADVANCE RESIDEN	0.009%	79.810%
2587	CANFOR PULP PRO	0.009%	79.819%
2588	ESTACIO PARTICI	0.009%	79.827%
2589	GPE EUROTUNNEL	0.009%	79.836%
2590	BRANDYWINE REAL	0.009%	79.845%
2591	ASPEN INSURANCE	0.009%	79.853%
2592	SYMRISE AG	0.009%	79.862%
2593	DCC PLC	0.009%	79.871%
2594	INMOBILIARIA CO	0.009%	79.880%
2595	CHINA EVERBRIGH	0.009%	79.888%
2596	LIFEPOINT HOSPI	0.009%	79.897%
2597	BROWN-FORMAN CO	0.009%	79.906%
2598	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.009%	79.914%
2599	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	79.923%
2600	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.009%	79.932%
2601	GRUPA LOTOS S.A	0.009%	79.940%
2602	ARYZTA AG	0.009%	79.949%
2603	AETNA INC 4.125	0.009%	79.958%
2604	GREAT PORTLAND	0.009%	79.966%
2605	TRIBUNE MEDIA C	0.009%	79.975%
2606	AMGEN INC SR UNSECURED 11/21 3.875	0.009%	79.984%
2607	TECH MAHINDRA L	0.009%	79.992%
2608	SINGAPORE PRESS	0.009%	80.001%
2609	BK NED GEMEENTE	0.009%	80.010%
2610	TOYO SEIKAN KAI	0.009%	80.018%
2611	SOTHEBY S COMMON STOCK USD.01	0.009%	80.027%
2612	MALAYAN BKG BHD	0.009%	80.035%
2613	SEALED AIR CORP COMMON STOCK USD.1	0.009%	80.044%
2614	EBAY INC SR UNSECURED 03/22 3.8	0.009%	80.053%
2615	LOGITECH INTERN	0.009%	80.061%
2616	SHISEIDO CO	0.009%	80.070%
2617	KOMMUNINVEST I	0.009%	80.078%
2618	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.087%
2619	WR BERKLEY CORP	0.009%	80.096%
2620	VIACOM INC SR UNSECURED 12/21 3.875	0.009%	80.104%
2621	PPL CORPORATION	0.009%	80.113%
2622	EVONIK INDUSTRI	0.009%	80.121%
2623	Samsung Life In	0.009%	80.130%
2624	GRANITE CONST	0.009%	80.139%
2625	PG&E CORP	0.009%	80.147%
2626	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.009%	80.156%
2627	T&D HOLDINGS IN	0.009%	80.164%
2628	CABLE ONE INC COMMON STOCK USD.01	0.009%	80.173%
2629	CEMEX SA	0.009%	80.181%
2630	LITE-ON TECHNOL	0.009%	80.190%
2631	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.009%	80.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	SHIMIZU CORP	0.009%	80.207%
2633	3M CO 0.375% 15	0.009%	80.216%
2634	NETWORK HEALTHC	0.009%	80.224%
2635	RADIAN GROUP INC SR UNSECURED 03/21 7	0.009%	80.233%
2636	XINYI GLASS HOL	0.009%	80.241%
2637	SUNNY OPTICAL T	0.009%	80.250%
2638	MONDI LTD	0.009%	80.258%
2639	ULVAC INC.	0.009%	80.267%
2640	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.009%	80.275%
2641	TARO PHARMACEUT	0.009%	80.284%
2642	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.009%	80.292%
2643	SIERRA WIRELESS INC COMMON STOCK	0.009%	80.301%
2644	NRW BANK 0% 11N	0.009%	80.310%
2645	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	80.318%
2646	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	80.326%
2647	WARTSILA OYJ AB	0.008%	80.335%
2648	TERNA RETE ELET	0.008%	80.343%
2649	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	80.352%
2650	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	80.360%
2651	TRUSTMARK CORP COMMON STOCK	0.008%	80.369%
2652	CBS CORP COMPANY GUAR 03/22 3.375	0.008%	80.377%
2653	TRANSURBAN GROU	0.008%	80.386%
2654	QUANTA COMPUTER	0.008%	80.394%
2655	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.008%	80.403%
2656	NETAPP INC SR UNSECURED 06/21 3.375	0.008%	80.411%
2657	KANEKA CORP	0.008%	80.420%
2658	PAYCHEX INC	0.008%	80.428%
2659	COCA-COLA EUROP	0.008%	80.437%
2660	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	80.445%
2661	NAVER CORP	0.008%	80.454%
2662	OAO GAZPROM-SPO	0.008%	80.462%
2663	ABERTIS INFRAES	0.008%	80.470%
2664	HUTCHISON PORT	0.008%	80.479%
2665	ZIJIN MINING GR	0.008%	80.487%
2666	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	80.496%
2667	TGS NOPEC GEOPH	0.008%	80.504%
2668	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.008%	80.513%
2669	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.008%	80.521%
2670	MONRO INC COMMON STOCK USD.01	0.008%	80.530%
2671	NATIONAL GENERA	0.008%	80.538%
2672	AG GROWTH INTER	0.008%	80.546%
2673	ROPER TECHNOLOG	0.008%	80.555%
2674	AUTODESK INC SR UNSECURED 06/20 3.125	0.008%	80.563%
2675	CIT GROUP INC SR UNSECURED 05/20 5.375	0.008%	80.572%
2676	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.008%	80.580%
2677	SHAFTESBURY	0.008%	80.589%
2678	CJ CHEILJEDANG	0.008%	80.597%
2679	E.SUN FINANCIAL	0.008%	80.605%
2680	PRYSMIAN SPA CO	0.008%	80.614%
2681	DILLARD DEPT ST	0.008%	80.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	YUE YUEN INDUST	0.008%	80.631%
2683	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	80.639%
2684	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	80.647%
2685	VERIZON COMMUN	0.008%	80.656%
2686	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	80.664%
2687	INSURANCE AUSTR	0.008%	80.673%
2688	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	80.681%
2689	LEGG MASON INC SR UNSECURED 07/19 2.7	0.008%	80.689%
2690	SWISS PRIME SIT	0.008%	80.698%
2691	NOKIA OYJ SR UNSECURED 06/22 3.375	0.008%	80.706%
2692	NIPRO CORP	0.008%	80.715%
2693	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.008%	80.723%
2694	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.008%	80.731%
2695	HOMESERVE PLC	0.008%	80.740%
2696	ANTA SPORTS PRO	0.008%	80.748%
2697	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.008%	80.756%
2698	VICTREX PLC	0.008%	80.765%
2699	LEG IMMOBILIEN	0.008%	80.773%
2700	CHINA RESOURCES	0.008%	80.782%
2701	BUFFALO WILD WINGS INC COMMON STOCK	0.008%	80.790%
2702	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.008%	80.798%
2703	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.008%	80.807%
2704	UNUM GROUP SR UNSECURED 05/21 3	0.008%	80.815%
2705	WEICHAI POWER-H	0.008%	80.823%
2706	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.008%	80.832%
2707	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.008%	80.840%
2708	BAE SYSTEMS HLD	0.008%	80.848%
2709	PHYSICIANS REALTY TRUST REIT USD.01	0.008%	80.857%
2710	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	80.865%
2711	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	80.873%
2712	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.008%	80.882%
2713	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	80.890%
2714	SANTANDER HLDG	0.008%	80.899%
2715	TOKYO TATEMONO	0.008%	80.907%
2716	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.008%	80.915%
2717	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.008%	80.924%
2718	HARLEY DAVIDSON	0.008%	80.932%
2719	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.008%	80.940%
2720	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.008%	80.949%
2721	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.008%	80.957%
2722	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.008%	80.965%
2723	CITIGROUP INC	0.008%	80.974%
2724	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	80.982%
2725	COMERICA BANK SR UNSECURED 06/20 2.5	0.008%	80.990%
2726	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	80.999%
2727	HORIZON PHARMA	0.008%	81.007%
2728	CITIGROUP INC SR UNSECURED 03/21 2.7	0.008%	81.015%
2729	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.008%	81.023%
2730	QUALCOMM INC SR UNSECURED 05/22 3	0.008%	81.032%
2731	GRAHAM HOLDINGS	0.008%	81.040%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.008%	81.048%
2733	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.008%	81.057%
2734	US BANCORP SR UNSECURED 01/22 2.625	0.008%	81.065%
2735	VEOLIA ENVIRONM	0.008%	81.073%
2736	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	81.082%
2737	VIA VAREJO SA	0.008%	81.090%
2738	SANMINA CORP COMMON STOCK USD.01	0.008%	81.098%
2739	SURGE ENERGY IN	0.008%	81.107%
2740	PARAMOUNT GROUP INC REIT USD.01	0.008%	81.115%
2741	ASUSTEK COMPUTE	0.008%	81.123%
2742	HANWHA CORP	0.008%	81.131%
2743	HANKOOK TIRE CO	0.008%	81.140%
2744	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.008%	81.148%
2745	WAJAX CORP	0.008%	81.156%
2746	NINE DRAGONS PA	0.008%	81.164%
2747	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.008%	81.173%
2748	CHAILEASE HOLDI	0.008%	81.181%
2749	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	81.189%
2750	FERRO CORP	0.008%	81.198%
2751	EMC CORP(MASS)	0.008%	81.206%
2752	GENERAL MOTORS	0.008%	81.214%
2753	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.008%	81.222%
2754	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	81.231%
2755	DOWA HOLDING CO	0.008%	81.239%
2756	KUMBA IRON ORE	0.008%	81.247%
2757	ROCKWOOL INTL	0.008%	81.255%
2758	STERICYCLE INC COMMON STOCK USD.01	0.008%	81.264%
2759	OCEANEERING INT	0.008%	81.272%
2760	VONAGE HLDGS CO	0.008%	81.280%
2761	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.008%	81.288%
2762	BANK OF COMMUNI	0.008%	81.296%
2763	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.008%	81.305%
2764	LONDON STOCK EX	0.008%	81.313%
2765	CONSTELLATION B	0.008%	81.321%
2766	KILLAM APART RE	0.008%	81.329%
2767	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	81.338%
2768	AIR WATER INC.	0.008%	81.346%
2769	BP CAPITAL MARK	0.008%	81.354%
2770	TJX COS INC SR UNSECURED 06/21 2.75	0.008%	81.362%
2771	GE CAPITAL EURO	0.008%	81.370%
2772	SUN ART RETAIL	0.008%	81.379%
2773	CHONGQING RURAL	0.008%	81.387%
2774	KINGFISHER PLC	0.008%	81.395%
2775	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.008%	81.403%
2776	BEACH PETROLEUM	0.008%	81.411%
2777	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.008%	81.420%
2778	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.008%	81.428%
2779	SUNCORP GROUP	0.008%	81.436%
2780	NVIDIA CORP	0.008%	81.444%
2781	NHK SPRING CO	0.008%	81.452%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.008%	81.460%
2783	HYUNDAI STEEL C	0.008%	81.469%
2784	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	81.477%
2785	SPARK NEW ZEA	0.008%	81.485%
2786	JAPAN HOTEL REI	0.008%	81.493%
2787	CMS ENERGY CORP	0.008%	81.501%
2788	NEXT PLC	0.008%	81.509%
2789	F5 NETWORKS INC COMMON STOCK	0.008%	81.517%
2790	DUNDEE PRECIOUS	0.008%	81.526%
2791	SIENNA SENIOR L	0.008%	81.534%
2792	PLAINS ALL AMER	0.008%	81.542%
2793	SABINA SILVER C	0.008%	81.550%
2794	NATL HEALTH INVESTORS INC REIT USD.01	0.008%	81.558%
2795	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.566%
2796	SANWA SHUTTER C	0.008%	81.574%
2797	CARA OPERATIONS	0.008%	81.583%
2798	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	81.591%
2799	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.008%	81.599%
2800	WELLS FARGO & C	0.008%	81.607%
2801	HELEN OF TROY C	0.008%	81.615%
2802	HRG GROUP INC COMMON STOCK USD.01	0.008%	81.623%
2803	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	81.631%
2804	NEXANS	0.008%	81.639%
2805	Alten	0.008%	81.648%
2806	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.008%	81.656%
2807	MORNINGSTAR INC COMMON STOCK	0.008%	81.664%
2808	BANK OF QUEENSL	0.008%	81.672%
2809	BNP PARIBAS	0.008%	81.680%
2810	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.008%	81.688%
2811	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.008%	81.696%
2812	YOKOGAWA ELECTR	0.008%	81.704%
2813	GOEASY LTD	0.008%	81.712%
2814	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.008%	81.720%
2815	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.008%	81.728%
2816	IMERYS SA	0.008%	81.736%
2817	INFOSYS LTD SP ADR ADR	0.008%	81.744%
2818	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.008%	81.753%
2819	MERCK KGAA	0.008%	81.761%
2820	HARVEY NORMAN H	0.008%	81.769%
2821	NEWCREST MINING	0.008%	81.777%
2822	ADANI PORT & SE	0.008%	81.785%
2823	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	81.793%
2824	LOOMIS AB	0.008%	81.801%
2825	DKSH HOLDING LT	0.008%	81.809%
2826	EASTGROUP PROPERTIES INC REIT	0.008%	81.817%
2827	PT BANK CENTRAL	0.008%	81.825%
2828	HYUNDAI ROBOTIC	0.008%	81.833%
2829	SSAB SVENSKT ST	0.008%	81.841%
2830	TECHTRONIC INDU	0.008%	81.849%
2831	INTL BUSINESS M	0.008%	81.857%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	ATHABASCA OIL C	0.008%	81.865%
2833	EDF	0.008%	81.873%
2834	SIDERURGICA NAC	0.008%	81.881%
2835	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	81.889%
2836	SCHRODERS PLC	0.008%	81.897%
2837	KONE OYJ	0.008%	81.905%
2838	SUNOPTA INC COMMON STOCK	0.008%	81.913%
2839	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.008%	81.921%
2840	VALVOLINE INC COMMON STOCK USD.01	0.008%	81.929%
2841	LG CABLE &MCHY	0.008%	81.937%
2842	BADGER DAYLIGHT	0.008%	81.945%
2843	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	81.953%
2844	HERBALIFE LTD COMMON STOCK USD.002	0.008%	81.961%
2845	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.008%	81.969%
2846	NETGEAR INC COMMON STOCK USD.001	0.008%	81.977%
2847	EASYJET	0.008%	81.985%
2848	KOSMOS ENERGY L	0.008%	81.993%
2849	CLEANAWAY WASTE	0.008%	82.001%
2850	CREDIT SAISON C	0.008%	82.009%
2851	PEARSON	0.008%	82.017%
2852	COHERENT INC	0.008%	82.025%
2853	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	82.033%
2854	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.008%	82.041%
2855	BEIJING ENTERPR	0.008%	82.049%
2856	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.008%	82.057%
2857	BAT INTL FINANC	0.008%	82.065%
2858	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	82.072%
2859	QUALICORP SA	0.008%	82.080%
2860	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.008%	82.088%
2861	MASCO CORP	0.008%	82.096%
2862	INTL FLAVORS&FR	0.008%	82.104%
2863	CHINA HUARONG A	0.008%	82.112%
2864	PGE POLSKA GRUP	0.008%	82.120%
2865	LUCARA DIAMOND	0.008%	82.128%
2866	ISETAN MITSUKOS	0.008%	82.136%
2867	WALKER + DUNLOP INC COMMON STOCK	0.008%	82.144%
2868	TENNECO AUTOMOT	0.008%	82.152%
2869	ACTIVIA PROPERT	0.008%	82.159%
2870	SANKYU INC	0.008%	82.167%
2871	WESTERN POWER W	0.008%	82.175%
2872	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.008%	82.183%
2873	INDEPENDENCE GR	0.008%	82.191%
2874	FIRSTGROUP	0.008%	82.199%
2875	SAAB AB	0.008%	82.207%
2876	GROUP 1 AUTO	0.008%	82.215%
2877	CARDINAL ENERGY	0.008%	82.222%
2878	OTP BANK PLC	0.008%	82.230%
2879	IT HOLDINGS COR	0.008%	82.238%
2880	SRC ENERGY INC COMMON STOCK USD.001	0.008%	82.246%
2881	TOWNE BANK COMMON STOCK USD1.667	0.008%	82.254%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	MEDIASET	0.008%	82.262%
2883	ROWAN COMPANIES	0.008%	82.270%
2884	BANNER CORPORATION COMMON STOCK USD.01	0.008%	82.277%
2885	WELLS FARGO & C	0.008%	82.285%
2886	NABTESCO CORP	0.008%	82.293%
2887	ALEXANDER + BALDWIN INC REIT	0.008%	82.301%
2888	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.008%	82.309%
2889	MONSTER BEVERAGE CORP COMMON STOCK	0.008%	82.317%
2890	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	82.324%
2891	CORNING INC SR UNSECURED 08/20 4.25	0.008%	82.332%
2892	INTU PROPERTIES	0.008%	82.340%
2893	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.348%
2894	ENTERGY CORP	0.008%	82.356%
2895	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	82.363%
2896	DEXIA CREDIT LO	0.008%	82.371%
2897	SINOPAC HLDG	0.008%	82.379%
2898	SEI INVESTMENT	0.008%	82.387%
2899	UNITE GROUP PLC	0.008%	82.395%
2900	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	82.402%
2901	SOPRA	0.008%	82.410%
2902	CENTERPOINT ENE	0.008%	82.418%
2903	CARPENTER TECHN	0.008%	82.426%
2904	AMBEV SA	0.008%	82.434%
2905	CNH INDUSTRIAL	0.008%	82.441%
2906	EVOLUTION MININ	0.008%	82.449%
2907	HNI CORP	0.008%	82.457%
2908	ACXIOM CORP COMMON STOCK USD.1	0.008%	82.465%
2909	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.008%	82.472%
2910	PERNOD-RICARD	0.008%	82.480%
2911	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	82.488%
2912	VAREX IMAGING CORP COMMON STOCK USD.01	0.008%	82.496%
2913	SEIKO EPSON COR	0.008%	82.503%
2914	WPP PLC SPONSORED ADR ADR	0.008%	82.511%
2915	WIPRO	0.008%	82.519%
2916	MEDICAL FACILIT	0.008%	82.527%
2917	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.008%	82.534%
2918	MATTEL INC SR UNSECURED 08/21 2.35	0.008%	82.542%
2919	LEOPALACE 21	0.008%	82.550%
2920	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	82.557%
2921	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.008%	82.565%
2922	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.573%
2923	JD.COM INC ADR ADR USD.00002	0.008%	82.581%
2924	TRITAX BIG BOX	0.008%	82.588%
2925	VONTOBEL HLDGS	0.008%	82.596%
2926	ZEON CO	0.008%	82.604%
2927	HEWLETT PACKARD	0.008%	82.612%
2928	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.008%	82.619%
2929	SEMTECH CORP	0.008%	82.627%
2930	KASIKORNBANK PL	0.008%	82.635%
2931	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	82.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	82.650%
2933	COFINIMMO	0.008%	82.658%
2934	HERMES INTL	0.008%	82.665%
2935	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	82.673%
2936	NORDSON CORP COMMON STOCK	0.008%	82.681%
2937	BANKIA SA	0.008%	82.688%
2938	SEVERN TRENT	0.008%	82.696%
2939	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	82.704%
2940	A2A SPA	0.008%	82.711%
2941	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	82.719%
2942	T IS BANKASI	0.008%	82.727%
2943	PKO BANK POLSKI	0.008%	82.734%
2944	PIEDMONT OFFICE	0.008%	82.742%
2945	BHARAT FORGE LT	0.008%	82.750%
2946	SEEK LTD.	0.008%	82.757%
2947	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.765%
2948	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.008%	82.773%
2949	SMITH AND NEPHE	0.008%	82.780%
2950	MR PRICE GROUP	0.008%	82.788%
2951	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.008%	82.796%
2952	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.008%	82.803%
2953	GUESS? INC COMMON STOCK USD.01	0.008%	82.811%
2954	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	82.818%
2955	ILLUMINA INC	0.008%	82.826%
2956	CAMPBELL SOUP C	0.008%	82.834%
2957	PUBLICIS GROUPE	0.008%	82.841%
2958	SAMSUNG SECS CO	0.008%	82.849%
2959	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.008%	82.856%
2960	AURIZON HOLDING	0.008%	82.864%
2961	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	82.871%
2962	SOJITZ CORP COM	0.008%	82.879%
2963	GREAT PLAINS ENERGY INC COMMON STOCK	0.008%	82.887%
2964	NIPPON PAPER IN	0.008%	82.894%
2965	CARGOTEC CORP-B	0.008%	82.902%
2966	KRATON CORP COMMON STOCK USD.01	0.008%	82.909%
2967	AURORA CANNABIS	0.008%	82.917%
2968	BLOCK(H&R)INC	0.008%	82.924%
2969	UNIVAR INC COMMON STOCK USD.01	0.008%	82.932%
2970	RED ELECTRICA C	0.008%	82.939%
2971	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.008%	82.947%
2972	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.008%	82.955%
2973	KEYENCE CORP	0.008%	82.962%
2974	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	82.970%
2975	MMI HOLDINGS LT	0.008%	82.977%
2976	TKH GROUP NV DU	0.008%	82.985%
2977	AGT FOOD AND IN	0.008%	82.992%
2978	AMERIS BANCORP COMMON STOCK USD1.0	0.008%	83.000%
2979	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.008%	83.007%
2980	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.008%	83.015%
2981	CIA BRASILEIRA	0.008%	83.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	VALIANT HOLDING	0.008%	83.030%
2983	SHENZHOU INT GR	0.008%	83.037%
2984	SGS SA-REG COMM	0.008%	83.045%
2985	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.008%	83.052%
2986	STATOIL ASA SPON ADR ADR	0.008%	83.060%
2987	KELLOGG CO	0.008%	83.067%
2988	MORINAGA MILK I	0.007%	83.075%
2989	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	83.082%
2990	RESILIENT REIT	0.007%	83.090%
2991	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.007%	83.097%
2992	SECOM CO	0.007%	83.105%
2993	DRIL QUIP INC	0.007%	83.112%
2994	SHARP CORP	0.007%	83.120%
2995	NCR CORP	0.007%	83.127%
2996	PLEXUS CORP COMMON STOCK USD.01	0.007%	83.135%
2997	AMEREN CORP	0.007%	83.142%
2998	BIOMERIEUX	0.007%	83.150%
2999	NAMCO BANDAI HO	0.007%	83.157%
3000	MATTEL INC COMMON STOCK USD1.0	0.007%	83.165%
3001	CSR LIMITED	0.007%	83.172%
3002	BAIC MOTOR CORP	0.007%	83.179%
3003	ASTRAZENECA	0.007%	83.187%
3004	BOYD GAMING COR	0.007%	83.194%
3005	KULICKE&SOFFA I	0.007%	83.202%
3006	OIL SEARCH LTD	0.007%	83.209%
3007	SAP SE SPONSORED ADR ADR	0.007%	83.217%
3008	HEROUX DEVTEK	0.007%	83.224%
3009	MATSON INC COMMON STOCK	0.007%	83.232%
3010	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.007%	83.239%
3011	ATHENAHEALTH IN	0.007%	83.246%
3012	TTEC HOLDINGS INC COMMON STOCK USD.01	0.007%	83.254%
3013	RICOH CO	0.007%	83.261%
3014	AKORN INC COMMON STOCK	0.007%	83.269%
3015	AVERY DENNISON	0.007%	83.276%
3016	SAIA INC COMMON STOCK USD.001	0.007%	83.284%
3017	GRIFOLS SA	0.007%	83.291%
3018	BANK OF NT BUTT	0.007%	83.298%
3019	FRESH DEL MONTE	0.007%	83.306%
3020	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	83.313%
3021	CHINA RESOURCES	0.007%	83.320%
3022	FIERA SCEPTRE I	0.007%	83.328%
3023	FBL FINANCIAL G	0.007%	83.335%
3024	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	83.343%
3025	TRINIDAD DRILLI	0.007%	83.350%
3026	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.007%	83.357%
3027	HYPROP INVESTME	0.007%	83.365%
3028	HINO MOTORS	0.007%	83.372%
3029	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	83.380%
3030	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.007%	83.387%
3031	ARMSTRONG WORLD	0.007%	83.394%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	COMPEQ MFG	0.007%	83.402%
3033	NIPPON MEAT PAC	0.007%	83.409%
3034	KURITA WATER IN	0.007%	83.416%
3035	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	83.424%
3036	TRONOX LTD-CL A	0.007%	83.431%
3037	CROMBIE REAL ES	0.007%	83.438%
3038	BILLERUD AB	0.007%	83.446%
3039	PEBBLEBROOK HOT	0.007%	83.453%
3040	AIRCASTLE LTD	0.007%	83.460%
3041	SEGA SAMMY HOLD	0.007%	83.468%
3042	COGNEX CORP	0.007%	83.475%
3043	STAMPS.COM INC COMMON STOCK USD.001	0.007%	83.482%
3044	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	83.490%
3045	THK CO	0.007%	83.497%
3046	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	83.504%
3047	CEMBRA MONEY BA	0.007%	83.512%
3048	BUZZI UNICEM SP	0.007%	83.519%
3049	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.007%	83.526%
3050	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	83.534%
3051	BNK FINANCIAL G	0.007%	83.541%
3052	MDU RES GROUP I	0.007%	83.548%
3053	WAL-MART DE MEX	0.007%	83.555%
3054	CHINA STATE CON	0.007%	83.563%
3055	TAISEI CORP	0.007%	83.570%
3056	SPX FLOW INC COMMON STOCK USD.01	0.007%	83.577%
3057	CHINA RAILWAY C	0.007%	83.585%
3058	VOLVO AB	0.007%	83.592%
3059	BOVIS HOMES GRO	0.007%	83.599%
3060	EUROFINS SCIENT	0.007%	83.606%
3061	PUBLIC BNK-LOCA	0.007%	83.614%
3062	HFF INC CLASS A COMMON STOCK USD.01	0.007%	83.621%
3063	BRITISH SKY BRO	0.007%	83.628%
3064	BALCHEM CORP COMMON STOCK USD.0667	0.007%	83.636%
3065	NORTHVIEW APART	0.007%	83.643%
3066	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	83.650%
3067	HERA	0.007%	83.657%
3068	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	83.665%
3069	WISTRON CORP	0.007%	83.672%
3070	SAPPORO BREWERI	0.007%	83.679%
3071	MERITZ SECURITI	0.007%	83.686%
3072	ARGO GROUP INTE	0.007%	83.694%
3073	TOTO	0.007%	83.701%
3074	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	83.708%
3075	MORGAN STANLEY	0.007%	83.715%
3076	QISDA CORP	0.007%	83.723%
3077	OFFICE DEPOT IN	0.007%	83.730%
3078	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	83.737%
3079	NORMA GROUP AG	0.007%	83.744%
3080	LEONS FURNITURE	0.007%	83.752%
3081	EXXARO	0.007%	83.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.007%	83.766%
3083	SUL AMERICA SA	0.007%	83.773%
3084	EXLSERVICE HLDG	0.007%	83.781%
3085	WHITEHAVEN COAL	0.007%	83.788%
3086	TURK HAVA YOLLA	0.007%	83.795%
3087	DAINIPPON SCREE	0.007%	83.802%
3088	LLOYD THOMPSON	0.007%	83.809%
3089	CAIRN ENERGY PL	0.007%	83.817%
3090	PEARSON STK	0.007%	83.824%
3091	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	83.831%
3092	CITIZEN WATCH C	0.007%	83.838%
3093	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	83.845%
3094	DASSAULT SYSTEM	0.007%	83.853%
3095	KONECRANES O	0.007%	83.860%
3096	K'S HOLDINGS	0.007%	83.867%
3097	KEWPIE CORP	0.007%	83.874%
3098	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.007%	83.881%
3099	GEN COMMUNICATI	0.007%	83.889%
3100	VALMET CORP	0.007%	83.896%
3101	LIQUOR STORES N	0.007%	83.903%
3102	ASICS CORP	0.007%	83.910%
3103	CHEMOURS CO/THE COMMON STOCK	0.007%	83.917%
3104	QUBE HOLDINGS L	0.007%	83.924%
3105	GETINGE AB, B S	0.007%	83.932%
3106	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.939%
3107	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.007%	83.946%
3108	BUNZL PLC	0.007%	83.953%
3109	IWG PLC	0.007%	83.960%
3110	GARTNER GROUP I	0.007%	83.967%
3111	WADDELL & REED	0.007%	83.974%
3112	ALFA LAVAL AB	0.007%	83.982%
3113	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	83.989%
3114	KINGSOFT CORP L	0.007%	83.996%
3115	ADELAIDE BRIGHT	0.007%	84.003%
3116	EMPIRE STATE RE	0.007%	84.010%
3117	LG HOUSEHOLD HE	0.007%	84.017%
3118	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.024%
3119	JAFCO CO LTD	0.007%	84.031%
3120	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	84.038%
3121	KENEDIX REALTY	0.007%	84.046%
3122	KROGER CO SR UNSECURED 01/21 3.3	0.007%	84.053%
3123	SHINSEGAE DEPT	0.007%	84.060%
3124	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.007%	84.067%
3125	WABASH NATIONAL	0.007%	84.074%
3126	PLAYTECH	0.007%	84.081%
3127	COM HEM HLDG AB	0.007%	84.088%
3128	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	84.095%
3129	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	84.102%
3130	ZHONGSHENG GROU	0.007%	84.109%
3131	MUELLER WATER P	0.007%	84.116%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	TRANSAT AT INC	0.007%	84.123%
3133	DAIDO STEEL CO	0.007%	84.130%
3134	BAT INTL FIN PL	0.007%	84.137%
3135	GREENE KING	0.007%	84.144%
3136	CENTURY TOKYO	0.007%	84.152%
3137	SHIMAMURA CO	0.007%	84.159%
3138	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.166%
3139	WPG HOLDINGS	0.007%	84.173%
3140	77TH BANK	0.007%	84.180%
3141	MUELLER INDS IN	0.007%	84.187%
3142	SHIN KONG FINL	0.007%	84.194%
3143	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	84.201%
3144	KAMIGUMI CO	0.007%	84.208%
3145	TAKASHIMAYA CO	0.007%	84.215%
3146	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	84.222%
3147	L BRANDS INC COMMON STOCK USD.5	0.007%	84.229%
3148	KYOCERA CORP SPONS ADR ADR	0.007%	84.236%
3149	NEENAH INC COMMON STOCK USD.01	0.007%	84.243%
3150	COMPUTER MODELL	0.007%	84.250%
3151	SHERRITT INTERN	0.007%	84.257%
3152	GLANBIA PLC	0.007%	84.264%
3153	DUERR AG	0.007%	84.271%
3154	THOMAS COOK GRO	0.007%	84.278%
3155	TESSENDERLO CHE	0.007%	84.285%
3156	TATA GLOBAL	0.007%	84.292%
3157	HOYA CORP	0.007%	84.299%
3158	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.306%
3159	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	84.313%
3160	BRADY(WH)	0.007%	84.320%
3161	DYNEGY INC COMMON STOCK USD.01	0.007%	84.326%
3162	NELNET INC CL A COMMON STOCK USD.01	0.007%	84.333%
3163	SUMITOMO FOREST	0.007%	84.340%
3164	JSE LTD	0.007%	84.347%
3165	ASHIKAGA HOLDIN	0.007%	84.354%
3166	TOYODA GOSEI	0.007%	84.361%
3167	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.368%
3168	TRANSUNION COMMON STOCK USD.01	0.007%	84.375%
3169	RADIAN GROUP	0.007%	84.382%
3170	SHIZUOKA BANK	0.007%	84.389%
3171	HOPEWELL HLDGS	0.007%	84.396%
3172	STEPAN CO COMMON STOCK USD1.0	0.007%	84.403%
3173	BAJAJ FINSERV L	0.007%	84.410%
3174	VAIL RESORTS	0.007%	84.417%
3175	XEROX CORP 2.75	0.007%	84.424%
3176	ULTRAPAR PARTIC	0.007%	84.431%
3177	VOPAK (KON)	0.007%	84.437%
3178	INDUSTRIAL BANK	0.007%	84.444%
3179	AAR CORP	0.007%	84.451%
3180	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	84.458%
3181	CHINA MEDICAL S	0.007%	84.465%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	84.472%
3183	TOKUYAMA CORP	0.007%	84.479%
3184	ENN ENERGY HOLD	0.007%	84.486%
3185	CALERES INC COMMON STOCK USD.01	0.007%	84.493%
3186	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	84.500%
3187	HANESBRANDS INC COMMON STOCK USD.01	0.007%	84.506%
3188	NOK CORP	0.007%	84.513%
3189	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	84.520%
3190	EMPRESAS CMPC S	0.007%	84.527%
3191	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.007%	84.534%
3192	TRYGVESTA AS	0.007%	84.541%
3193	BELIMO HOLDING	0.007%	84.548%
3194	VALENER INC	0.007%	84.555%
3195	EXTENDICARE INC	0.007%	84.561%
3196	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.007%	84.568%
3197	FORWARD AIR COR	0.007%	84.575%
3198	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.007%	84.582%
3199	AMBU A/S	0.007%	84.589%
3200	COCHLEAR LTD	0.007%	84.596%
3201	TOPPAN PRINTING	0.007%	84.603%
3202	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.609%
3203	NORTHWEST HEALT	0.007%	84.616%
3204	MARUI CO	0.007%	84.623%
3205	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	84.630%
3206	ENDESA S.A.	0.007%	84.637%
3207	BOLLORE	0.007%	84.644%
3208	FAST RETAILING	0.007%	84.651%
3209	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.007%	84.657%
3210	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	84.664%
3211	ABERCROMBIE & F	0.007%	84.671%
3212	BRAMBLES LIMITE	0.007%	84.678%
3213	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	84.685%
3214	WESBANCO INC COMMON STOCK USD2.0833	0.007%	84.691%
3215	USIMINAS USI SD	0.007%	84.698%
3216	OPEN HOUSE CO L	0.007%	84.705%
3217	UNITED UTILITIE	0.007%	84.712%
3218	SUMITOMO OSAKA	0.007%	84.719%
3219	SOUTH32 ADR ADR	0.007%	84.725%
3220	CAPITEC BANK HL	0.007%	84.732%
3221	DDR CORP REIT USD.1	0.007%	84.739%
3222	SANOFI ADR ADR	0.007%	84.746%
3223	ALTRAN TECHNOLO	0.007%	84.752%
3224	SMC CORP	0.007%	84.759%
3225	BONTERRA ENERGY	0.007%	84.766%
3226	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.007%	84.773%
3227	DAI NIPPON PRIN	0.007%	84.779%
3228	YTL CORP	0.007%	84.786%
3229	NAVISTAR INTL C	0.007%	84.793%
3230	AXALTA COATING	0.007%	84.800%
3231	CHEVRON CORP SR UNSECURED 05/21 2.1	0.007%	84.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	MASIMO CORP COMMON STOCK USD.001	0.007%	84.813%
3233	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	84.820%
3234	GVC HOLDINGS PL	0.007%	84.827%
3235	RUMO SA	0.007%	84.833%
3236	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	84.840%
3237	LULULEMON	0.007%	84.847%
3238	MIRACA HOLDIN	0.007%	84.854%
3239	GANNETT CO INC COMMON STOCK USD.01	0.007%	84.860%
3240	US dollar - Lon	0.007%	84.867%
3241	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	84.874%
3242	RIGHTMOVE GROUP	0.007%	84.880%
3243	RENISHAW	0.007%	84.887%
3244	NIFCO INC	0.007%	84.894%
3245	RED HAT INC COMMON STOCK USD.0001	0.007%	84.901%
3246	INTRUM JUSTITIA	0.007%	84.907%
3247	KINGBOARD LAMIN	0.007%	84.914%
3248	UTD INTERNET AG	0.007%	84.921%
3249	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.007%	84.927%
3250	ELEMENTIS (1998	0.007%	84.934%
3251	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.007%	84.941%
3252	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.007%	84.947%
3253	GILDEMEISTER AG	0.007%	84.954%
3254	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.961%
3255	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.007%	84.967%
3256	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.007%	84.974%
3257	NOVANTA INC COMMON STOCK	0.007%	84.981%
3258	HITACHI METALS	0.007%	84.988%
3259	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.007%	84.994%
3260	BPCE SA SR UNSECURED 02/21 2.65	0.007%	85.001%
3261	TIETO CORP OYJ	0.007%	85.007%
3262	INTEGRATED DEVI	0.007%	85.014%
3263	LA Z BOY INC COMMON STOCK USD1.0	0.007%	85.021%
3264	ENERGEN CORP COMMON STOCK USD.01	0.007%	85.027%
3265	IBIDEN CO	0.007%	85.034%
3266	HANG LUNG PROPE	0.007%	85.041%
3267	INMARSAT PLC	0.007%	85.047%
3268	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	85.054%
3269	IDACORP INC COMMON STOCK	0.007%	85.061%
3270	REDROW	0.007%	85.067%
3271	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.007%	85.074%
3272	DHX MEDIA LTD	0.007%	85.080%
3273	SECURITAS	0.007%	85.087%
3274	HACHIJUNI BANK	0.007%	85.094%
3275	BEMIS CO INC	0.007%	85.100%
3276	IROBOT CORP	0.007%	85.107%
3277	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	85.113%
3278	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.007%	85.120%
3279	BEIJING CAPITAL	0.007%	85.126%
3280	HOKUHOKU FINANC	0.007%	85.133%
3281	CHINA INSURANCE	0.007%	85.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CALLAWAY GOLF C	0.007%	85.146%
3283	YAMAZAKI BAKING	0.007%	85.153%
3284	TERUMO CORP	0.007%	85.159%
3285	DAITO TRUST CON	0.007%	85.166%
3286	AKBANK TAS	0.007%	85.172%
3287	AVX CORP COMMON STOCK USD.01	0.007%	85.179%
3288	THALES SA	0.007%	85.185%
3289	TOPCON CORPORAT	0.007%	85.192%
3290	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	85.199%
3291	AENA SA	0.007%	85.205%
3292	KOREAN AIR LINE	0.007%	85.212%
3293	SONIC HEALTHCAR	0.007%	85.218%
3294	CLP HOLDINGS	0.007%	85.225%
3295	BT GROUP PLC SPON ADR ADR	0.007%	85.231%
3296	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.007%	85.238%
3297	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.007%	85.244%
3298	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.007%	85.251%
3299	WESTERN UNION CO COMMON STOCK USD.01	0.007%	85.257%
3300	METSA BOARD	0.007%	85.264%
3301	YUANTA FINL HOL	0.007%	85.270%
3302	LEE & MAN PAPER	0.006%	85.277%
3303	URBAN EDGE PROPERTIES REIT USD.01	0.006%	85.283%
3304	ASSOCIATED BRIT	0.006%	85.290%
3305	NEX GROUP PLC	0.006%	85.296%
3306	OUTFRONT MEDIA INC REIT USD.01	0.006%	85.303%
3307	NIBE INDUSTRIER	0.006%	85.309%
3308	KYUDENKO CORP	0.006%	85.316%
3309	BANK OF GEORGIA	0.006%	85.322%
3310	SARTORIUS AG-VO	0.006%	85.329%
3311	JAMES HARDIE IN	0.006%	85.335%
3312	UNITI GROUP INC REIT USD.0001	0.006%	85.342%
3313	WILMAR INTERL L	0.006%	85.348%
3314	AMCOR LIMITED	0.006%	85.355%
3315	MORGAN STANLEY	0.006%	85.361%
3316	SHENZHEN INTERN	0.006%	85.367%
3317	MTY FOOD GROUP	0.006%	85.374%
3318	HANNOVER RUECKV	0.006%	85.380%
3319	CJ CORP.	0.006%	85.387%
3320	BANCA MEDIOLANU	0.006%	85.393%
3321	GRAY TELEVISION INC COMMON STOCK	0.006%	85.400%
3322	FINECOBANK BANC	0.006%	85.406%
3323	NOLATO AB	0.006%	85.412%
3324	CHINA MINSHENG	0.006%	85.419%
3325	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	85.425%
3326	RENGO CO	0.006%	85.432%
3327	COSCO PACIFIC	0.006%	85.438%
3328	CUBIC CORP COMMON STOCK	0.006%	85.445%
3329	SILICON LABORAT	0.006%	85.451%
3330	GS YUASA CORP	0.006%	85.457%
3331	TOYO TIRE & RUB	0.006%	85.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	KAWASAKI KISEN	0.006%	85.470%
3333	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	85.477%
3334	PERRIGO FIN UNL	0.006%	85.483%
3335	PENTA OCEAN CON	0.006%	85.489%
3336	ONTEX GROUP NV	0.006%	85.496%
3337	UNIBET GROUP PL	0.006%	85.502%
3338	INTERCONTINENTAL HOTELS ADR ADR	0.006%	85.509%
3339	POU CHEN	0.006%	85.515%
3340	H. LUNDBECK A/S	0.006%	85.521%
3341	AXIS BANK	0.006%	85.528%
3342	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	85.534%
3343	DET N O A	0.006%	85.540%
3344	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.006%	85.547%
3345	ATLAS COPCO AB	0.006%	85.553%
3346	BILFINGER BERGE	0.006%	85.560%
3347	MSA SAFETY INC COMMON STOCK	0.006%	85.566%
3348	UGI CORP COMMON STOCK	0.006%	85.572%
3349	SULZER AG	0.006%	85.579%
3350	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	85.585%
3351	CIELO SA	0.006%	85.591%
3352	TRIUMPH GROUP I	0.006%	85.598%
3353	LANCASTER COLON	0.006%	85.604%
3354	DISH NETWORK	0.006%	85.610%
3355	FAR EAST HORIZO	0.006%	85.617%
3356	CHIBA BANK	0.006%	85.623%
3357	SIMCORP A/S	0.006%	85.629%
3358	IMCD GROUP NV	0.006%	85.636%
3359	AMER NATL INS	0.006%	85.642%
3360	COMFORT SYSTEMS	0.006%	85.648%
3361	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	85.654%
3362	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	85.661%
3363	MACRONIX INTERN	0.006%	85.667%
3364	INTERFACE INC COMMON STOCK USD.1	0.006%	85.673%
3365	FORBO HLDG	0.006%	85.680%
3366	VIACOM INC SR UNSECURED 04/24 3.875	0.006%	85.686%
3367	PROTO LABS INC COMMON STOCK USD.001	0.006%	85.692%
3368	ASIA CEMENT	0.006%	85.698%
3369	OCI COMPANY LTD	0.006%	85.705%
3370	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.006%	85.711%
3371	PICC PROPERTY &	0.006%	85.717%
3372	JOHNSON ELECTRI	0.006%	85.724%
3373	TAIYO YUDEN CO	0.006%	85.730%
3374	PETRONET LNG LT	0.006%	85.736%
3375	ORIENTAL LAND C	0.006%	85.742%
3376	WEATHERFORD INT	0.006%	85.749%
3377	DGB FINANCIAL G	0.006%	85.755%
3378	BROOKS AUTOMATI	0.006%	85.761%
3379	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	85.767%
3380	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.006%	85.774%
3381	HENKEL KGAA-PRE	0.006%	85.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	BK OF KYOTO	0.006%	85.786%
3383	KCC CORP	0.006%	85.792%
3384	Rural Electrifi	0.006%	85.799%
3385	EUROCOMMERCIAL	0.006%	85.805%
3386	CYRELA BRAZIL R	0.006%	85.811%
3387	GRAFTON GROUP P	0.006%	85.817%
3388	ERAMET	0.006%	85.824%
3389	N B T BANCORP INC COMMON STOCK USD.01	0.006%	85.830%
3390	KLONDEX MINES L	0.006%	85.836%
3391	POWERTECH TECHN	0.006%	85.842%
3392	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	85.849%
3393	MAPLETREE COMME	0.006%	85.855%
3394	WOORI INVESTMEN	0.006%	85.861%
3395	ALSTRIA OFFICE	0.006%	85.867%
3396	ALLETE INC	0.006%	85.873%
3397	WINBOND ELECTRO	0.006%	85.880%
3398	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	85.886%
3399	ENTEL EMP NAC T	0.006%	85.892%
3400	PRA GROUP INC COMMON STOCK USD.01	0.006%	85.898%
3401	CHINA HONGQIAO	0.006%	85.905%
3402	VECTREN CORP COMMON STOCK	0.006%	85.911%
3403	NEWMARKET CORP COMMON STOCK	0.006%	85.917%
3404	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	85.923%
3405	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.929%
3406	SHELL INTERNATI	0.006%	85.936%
3407	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	85.942%
3408	IMPALA PLATINUM	0.006%	85.948%
3409	SINO-AMERICAN S	0.006%	85.954%
3410	DIAMONDRock HOSPITALITY CO REIT USD.01	0.006%	85.960%
3411	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	85.966%
3412	H&E EQUIPMENT S	0.006%	85.973%
3413	MABUCHI MOTOR C	0.006%	85.979%
3414	KEMIRA OY	0.006%	85.985%
3415	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	85.991%
3416	MTR CORP	0.006%	85.997%
3417	BYD ELECTRONIC	0.006%	86.003%
3418	BENCHMARK ELECT	0.006%	86.010%
3419	SPIN MASTER COR	0.006%	86.016%
3420	FIRM CAPITAL MO	0.006%	86.022%
3421	HERSHEY FOODS C	0.006%	86.028%
3422	SAMSUNG HEAVY	0.006%	86.034%
3423	SHOWA SHELL SEK	0.006%	86.040%
3424	NEXITY	0.006%	86.046%
3425	ALLIANT ENERGY	0.006%	86.053%
3426	NILFISK HOLDING	0.006%	86.059%
3427	PCCW LIMITED	0.006%	86.065%
3428	STATE STREET CORP SR UNSECURED 05/21 1.95	0.006%	86.071%
3429	FAR EAST TEXTIL	0.006%	86.077%
3430	TOYOBO CO	0.006%	86.083%
3431	BONAVISTA ENERG	0.006%	86.089%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	86.095%
3433	TAMARACK VALLEY	0.006%	86.102%
3434	ORION CORP	0.006%	86.108%
3435	JAPAN STEEL WOR	0.006%	86.114%
3436	SAGE GROUP PLC/	0.006%	86.120%
3437	TS TECH CO.LTD	0.006%	86.126%
3438	WHIRLPOOL CORP	0.006%	86.132%
3439	DSW INC CLASS A COMMON STOCK	0.006%	86.138%
3440	HITACHI CAPITAL	0.006%	86.144%
3441	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.150%
3442	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	86.156%
3443	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	86.162%
3444	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	86.169%
3445	SUPER GROUP	0.006%	86.175%
3446	ATMOS ENERGY CO	0.006%	86.181%
3447	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	86.187%
3448	ANGLOVAAL MININ	0.006%	86.193%
3449	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	86.199%
3450	JIANGXI COPPER	0.006%	86.205%
3451	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	86.211%
3452	ENI	0.006%	86.217%
3453	GOLDEN AGRI RES	0.006%	86.223%
3454	LOWE S COS INC SR UNSECURED 09/25 3.375	0.006%	86.229%
3455	GERDAU SA SIDER	0.006%	86.235%
3456	CHART INDUSTRIE	0.006%	86.241%
3457	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	86.247%
3458	VERISIGN	0.006%	86.253%
3459	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	86.260%
3460	FISHER & PAYKEL	0.006%	86.266%
3461	NAGACORP LTD	0.006%	86.272%
3462	TIVO CORP COMMON STOCK USD.001	0.006%	86.278%
3463	MAEDA CORP	0.006%	86.284%
3464	CRANSWICK	0.006%	86.290%
3465	CREW ENERGY INC	0.006%	86.296%
3466	NIPPON KAYAKU C	0.006%	86.302%
3467	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	86.308%
3468	CIPLA LTD	0.006%	86.314%
3469	SSP GROUP PLC	0.006%	86.320%
3470	THERMO FISHER S	0.006%	86.326%
3471	ARCBEST CORP COMMON STOCK USD.01	0.006%	86.332%
3472	LIC HOUSING FIN	0.006%	86.338%
3473	HAITIAN INTL HL	0.006%	86.344%
3474	NISHI-NIPPON FI	0.006%	86.350%
3475	INNOSPEC INC COMMON STOCK USD.01	0.006%	86.356%
3476	SJM HOLDINGS LT	0.006%	86.362%
3477	HECLA MINING CO	0.006%	86.368%
3478	KUBOTA CORP	0.006%	86.374%
3479	TPK HOLDINGS CO	0.006%	86.380%
3480	CRH (DUBLIN)	0.006%	86.386%
3481	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.392%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	SFS GROUP AG	0.006%	86.398%
3483	GOME ELECTRICAL	0.006%	86.404%
3484	SAN IN GODO BAN	0.006%	86.410%
3485	CHINA CINDA ASS	0.006%	86.416%
3486	FLS INDUSTRIES	0.006%	86.422%
3487	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.427%
3488	GREGGS PLC	0.006%	86.433%
3489	DEUTSCHE PFANDB	0.006%	86.439%
3490	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.006%	86.445%
3491	DIPLOMA (NEW)	0.006%	86.451%
3492	CD PROJEKT SA	0.006%	86.457%
3493	BANCFIRST CORP	0.006%	86.463%
3494	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	86.469%
3495	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	86.475%
3496	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.006%	86.481%
3497	NESTLE FINANCE	0.006%	86.487%
3498	DELTA ELECTRONI	0.006%	86.493%
3499	CALGON CARBON C	0.006%	86.499%
3500	PETROFAC LTD	0.006%	86.505%
3501	HENNES & MAURIT	0.006%	86.511%
3502	ABB LTD SPON ADR ADR	0.006%	86.516%
3503	STAG INDUSTRIAL INC REIT USD.01	0.006%	86.522%
3504	JAPAN AIRLINES	0.006%	86.528%
3505	TAISHIN FINANCI	0.006%	86.534%
3506	RPC INC COMMON STOCK USD.1	0.006%	86.540%
3507	HUANENG RENEWAB	0.006%	86.546%
3508	NOF CORP	0.006%	86.552%
3509	HK & CHINA GAS	0.006%	86.558%
3510	CREST NICHOLSON	0.006%	86.564%
3511	REALPAGE INC COMMON STOCK USD.001	0.006%	86.570%
3512	MICHAEL PAGE IN	0.006%	86.575%
3513	CHINA RESOURCES	0.006%	86.581%
3514	ADEKA CORPORATI	0.006%	86.587%
3515	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	86.593%
3516	CHINA CITIC BK	0.006%	86.599%
3517	BANREGIO GRUPO	0.006%	86.605%
3518	USHIO INC	0.006%	86.611%
3519	KROTON EDUCACIO	0.006%	86.617%
3520	OXFORD INDUSTRI	0.006%	86.622%
3521	METHODE ELEC IN	0.006%	86.628%
3522	ISS A/S	0.006%	86.634%
3523	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.006%	86.640%
3524	HISPANIA ACTIVO	0.006%	86.646%
3525	SCHWEITZER-MAUD	0.006%	86.652%
3526	SILTRONIC AG	0.006%	86.658%
3527	HYUNDAI DEVELOP	0.006%	86.663%
3528	SAWAI PHARM CO	0.006%	86.669%
3529	NIPPON LIGHT ME	0.006%	86.675%
3530	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	86.681%
3531	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.006%	86.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	MERITAGE HOMES	0.006%	86.693%
3533	DRAX GROUP PLC	0.006%	86.699%
3534	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.704%
3535	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	86.710%
3536	MODERN TIMES GR	0.006%	86.716%
3537	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	86.722%
3538	AEON FINANCIAL	0.006%	86.728%
3539	BANK MILLENIUM	0.006%	86.734%
3540	BANCA POPOLARE	0.006%	86.739%
3541	GRUPO AEROPORTUARIO SUR ADR ADR	0.006%	86.745%
3542	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.006%	86.751%
3543	MUFG AMERICAS H	0.006%	86.757%
3544	KOREA LIFE INSU	0.006%	86.763%
3545	EBIX INC COMMON STOCK USD.1	0.006%	86.768%
3546	AMMB HOLDINGS B	0.006%	86.774%
3547	ELIOR	0.006%	86.780%
3548	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	86.786%
3549	WEIGHT WATCHERS INTL INC COMMON STOCK	0.006%	86.792%
3550	NTT DATA	0.006%	86.797%
3551	KEIHAN ELECTRIC	0.006%	86.803%
3552	INDIVIOR PLC	0.006%	86.809%
3553	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.006%	86.815%
3554	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.006%	86.820%
3555	CENCOSUD SA	0.006%	86.826%
3556	HIROSHIMA BANK	0.006%	86.832%
3557	CASIO COMPUTER	0.006%	86.838%
3558	POOL CORP COMMON STOCK USD.001	0.006%	86.844%
3559	MEDIASET ESPANA	0.006%	86.849%
3560	POWER ASSETS HO	0.006%	86.855%
3561	A.P. MOLLER-MAE	0.006%	86.861%
3562	ZIMMER HOLDINGS	0.006%	86.867%
3563	CHINA AIRLINES	0.006%	86.872%
3564	AIR CHINA LTD	0.006%	86.878%
3565	MULTI COLOR CORP COMMON STOCK	0.006%	86.884%
3566	LOGITECH INTERN	0.006%	86.890%
3567	NEXTEER AUTOMOT	0.006%	86.895%
3568	PIZZA PIZZA ROY	0.006%	86.901%
3569	TOKAI TOKYO SEC	0.006%	86.907%
3570	THAI OIL PCL-FR	0.006%	86.913%
3571	CHICO'S FAS INC	0.006%	86.918%
3572	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	86.924%
3573	LATAM AIRLINES GROUP SP ADR ADR	0.006%	86.930%
3574	SYNTHOMER PLC	0.006%	86.936%
3575	YUEXIU PROPERTY	0.006%	86.941%
3576	WASHINGTON REIT REIT USD.01	0.006%	86.947%
3577	UNILEVER NV	0.006%	86.953%
3578	SKY CITY	0.006%	86.958%
3579	KOITO MFG CO	0.006%	86.964%
3580	NIPPON KONPO UN	0.006%	86.970%
3581	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.006%	86.976%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	BOSSARD HOLDING	0.006%	86.981%
3583	DIODES INC COMMON STOCK USD.667	0.006%	86.987%
3584	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.006%	86.993%
3585	IIDA GROUP HOLD	0.006%	86.998%
3586	DOOSAN INFRACOR	0.006%	87.004%
3587	CHINA STHN AIRL	0.006%	87.010%
3588	BEKAERT SA	0.006%	87.015%
3589	CSRA INC COMMON STOCK USD.001	0.006%	87.021%
3590	NIPPON GAS CO L	0.006%	87.027%
3591	TRAVIS PERKINS	0.006%	87.032%
3592	TAIYO NIPPON SA	0.006%	87.038%
3593	PSP SWISS PROPE	0.006%	87.044%
3594	PRIMARY HEALTH	0.006%	87.049%
3595	NIKE INC SR UNSECURED 11/26 2.375	0.006%	87.055%
3596	SYNAPTICS INC COMMON STOCK USD.001	0.006%	87.061%
3597	GMS INC COMMON STOCK USD.01	0.006%	87.066%
3598	OM ASSET MANAGE	0.006%	87.072%
3599	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.006%	87.078%
3600	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.083%
3601	SUMCO CORPORATI	0.006%	87.089%
3602	ADMIRAL GROUP	0.006%	87.095%
3603	1ST SOURCE CORP COMMON STOCK	0.006%	87.100%
3604	TIVITY HEALTH INC COMMON STOCK USD.001	0.006%	87.106%
3605	SLEEP NUMBER CORP COMMON STOCK USD.01	0.006%	87.112%
3606	MARINE HARVEST	0.006%	87.117%
3607	MARUHA NICHIRO	0.006%	87.123%
3608	TAL EDUCATION GROUP ADR ADR	0.006%	87.129%
3609	NEWS CORP CLASS B COMMON STOCK	0.006%	87.134%
3610	ISRAEL DISCOUNT	0.006%	87.140%
3611	AFLAC INC SR UNSECURED 06/23 3.625	0.006%	87.146%
3612	PEAB AB	0.006%	87.151%
3613	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	87.157%
3614	ST MODWEN PROPS	0.006%	87.162%
3615	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	87.168%
3616	BREWIN DOLPHIN	0.006%	87.174%
3617	CORE LABORATORI	0.006%	87.179%
3618	YANGARRA RESOUR	0.006%	87.185%
3619	NOVATEK MICROEL	0.006%	87.190%
3620	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	87.196%
3621	KORIAN	0.006%	87.202%
3622	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.006%	87.207%
3623	WETHERSPOON (J.	0.006%	87.213%
3624	ACCTON	0.006%	87.218%
3625	CHARTER HALL GR	0.006%	87.224%
3626	DORMA+KABA HOLD	0.006%	87.230%
3627	FED SIGNAL CORP	0.006%	87.235%
3628	HISCOX LTD	0.006%	87.241%
3629	IYO BANK	0.006%	87.246%
3630	TAIWAN UNION TE	0.006%	87.252%
3631	SHANGHAI INDL	0.006%	87.257%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	GREENTOWN CHINA	0.006%	87.263%
3633	Denison Mines C	0.006%	87.269%
3634	JM AB	0.006%	87.274%
3635	COMMONWEALTH BA	0.006%	87.280%
3636	CHICAGO BRIDGE	0.006%	87.285%
3637	ASHMORE GROUP	0.006%	87.291%
3638	CHINA PACIFIC I	0.006%	87.296%
3639	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	87.302%
3640	GLUSKIN SHEFF &	0.006%	87.308%
3641	INTL BK RECON &	0.006%	87.313%
3642	COMMONWEALTH BA	0.006%	87.319%
3643	INTERPUMP GROUP	0.006%	87.324%
3644	REXFORDIndustr	0.006%	87.330%
3645	AUTO TRADER GRO	0.006%	87.335%
3646	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	87.341%
3647	KAJIMA CORP	0.006%	87.347%
3648	ASTEC INDUSTRIE	0.006%	87.352%
3649	ASIAN DEVELOPME	0.006%	87.358%
3650	NIPPON ACCOMMOD	0.006%	87.363%
3651	SENIOR PLC	0.006%	87.369%
3652	GPO FIN INBURSA	0.006%	87.374%
3653	MINMETALS RES	0.006%	87.380%
3654	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	87.385%
3655	JD SPORTS FASHI	0.006%	87.391%
3656	STEELCASE INC	0.006%	87.396%
3657	SHENZHEN INVEST	0.006%	87.402%
3658	SINOTRANS LIMIT	0.006%	87.408%
3659	BIRD CONSTRUCTI	0.006%	87.413%
3660	TELEFONICA EMIS	0.006%	87.419%
3661	EURONEXT NV	0.006%	87.424%
3662	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.430%
3663	YAGEO CORP	0.006%	87.435%
3664	MAGELLAN AEROSP	0.006%	87.441%
3665	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.006%	87.446%
3666	KWG PROPERTY HL	0.006%	87.452%
3667	OSG CORP	0.006%	87.457%
3668	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	87.463%
3669	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.468%
3670	MERITOR INC COMMON STOCK USD1.0	0.006%	87.474%
3671	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.006%	87.479%
3672	CHINA LODGING GROUP SPON ADS ADR	0.006%	87.485%
3673	BLACKPEARL RESO	0.006%	87.490%
3674	UBM PLC	0.006%	87.496%
3675	S-OIL CORPORATI	0.005%	87.501%
3676	VISCOFAN SA	0.005%	87.507%
3677	HAPAG-LLOYD AG	0.005%	87.512%
3678	BENESSE CORP	0.005%	87.518%
3679	MAPLETREE INDUS	0.005%	87.523%
3680	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	87.529%
3681	GENTHERM INC COMMON STOCK	0.005%	87.534%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	87.540%
3683	TESLA INC COMMON STOCK USD.001	0.005%	87.545%
3684	CHINA DEVELOPME	0.005%	87.551%
3685	ZHUZHOU CSR TIM	0.005%	87.556%
3686	DECHRA PHARMA	0.005%	87.562%
3687	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	87.567%
3688	SIXT AG	0.005%	87.573%
3689	AMEDISYS INC COMMON STOCK USD.001	0.005%	87.578%
3690	SNAM SPA	0.005%	87.584%
3691	ERG SPA	0.005%	87.589%
3692	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.005%	87.595%
3693	AKER ASA	0.005%	87.600%
3694	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	87.605%
3695	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	87.611%
3696	WGL HOLDINGS INC COMMON STOCK	0.005%	87.616%
3697	STATE BK OF IND	0.005%	87.622%
3698	LIBERTY HLDGS	0.005%	87.627%
3699	MELROSEIndustr	0.005%	87.633%
3700	FUCHS PETROLUB	0.005%	87.638%
3701	ADVANCED	0.005%	87.643%
3702	NIPPON PAINT CO	0.005%	87.649%
3703	CRAY INC COMMON STOCK USD.01	0.005%	87.654%
3704	COMPUTERSHARE L	0.005%	87.660%
3705	IJM CORP BERHAD	0.005%	87.665%
3706	SONAE, S.G.P.S.	0.005%	87.670%
3707	KYUSHU FINANCIA	0.005%	87.676%
3708	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	87.681%
3709	SCIENTIFIC GAME	0.005%	87.687%
3710	LEND LEASE CORP	0.005%	87.692%
3711	MOBIMO HLDG AG	0.005%	87.697%
3712	NIPPON SHOKUBAI	0.005%	87.703%
3713	CHUGOKU BANK	0.005%	87.708%
3714	AXIATA GROUP	0.005%	87.714%
3715	PFEIFFER VAC TE	0.005%	87.719%
3716	SANTEN PHARM CO	0.005%	87.724%
3717	AF AB	0.005%	87.730%
3718	NORDSTROM INC COMMON STOCK	0.005%	87.735%
3719	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	87.740%
3720	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	87.746%
3721	TAURON POLSKA E	0.005%	87.751%
3722	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	87.756%
3723	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	87.762%
3724	MEDIBANK PVT LT	0.005%	87.767%
3725	MEDICLINIC INTE	0.005%	87.772%
3726	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	87.778%
3727	TATNEFT PAO SPONSORED ADR ADR	0.005%	87.783%
3728	CRED SUIS GP FU	0.005%	87.788%
3729	ABAXIS INC COMMON STOCK	0.005%	87.794%
3730	ACTUANT CORP A COMMON STOCK USD.2	0.005%	87.799%
3731	SYDBANK	0.005%	87.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	COM2US CORPORAT	0.005%	87.810%
3733	ACORDA TERAPEU	0.005%	87.815%
3734	DFDS A/S	0.005%	87.821%
3735	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.005%	87.826%
3736	INVINCIBLE INVE	0.005%	87.831%
3737	STANLEY ELECTRI	0.005%	87.836%
3738	SIHUAN PHARMACE	0.005%	87.842%
3739	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.005%	87.847%
3740	THIRD POINT REI	0.005%	87.852%
3741	GASLOG LTD	0.005%	87.858%
3742	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	87.863%
3743	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.868%
3744	SIAS SPA	0.005%	87.874%
3745	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	87.879%
3746	CORBION NV	0.005%	87.884%
3747	ADVANSIX INC COMMON STOCK USD.01	0.005%	87.890%
3748	HP INC SR UNSECURED 12/21 4.65	0.005%	87.895%
3749	PT TAMBANG BATU	0.005%	87.900%
3750	AYALA CORP	0.005%	87.906%
3751	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.005%	87.911%
3752	MITSUBISHI LOGI	0.005%	87.916%
3753	NISHIMATSU CONS	0.005%	87.921%
3754	DBS GROUP HLDGS	0.005%	87.927%
3755	PENNON GROUP	0.005%	87.932%
3756	HUA NAN FINANCI	0.005%	87.937%
3757	AEROVIRONMENT I	0.005%	87.943%
3758	JAPAN EXCHANGE	0.005%	87.948%
3759	WAREHOUSES DE P	0.005%	87.953%
3760	DON QUIJOTE	0.005%	87.958%
3761	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	87.964%
3762	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.005%	87.969%
3763	BUREAU VERITAS	0.005%	87.974%
3764	KNOWLES CORP COMMON STOCK USD.01	0.005%	87.979%
3765	AMERIPRISE FINA	0.005%	87.985%
3766	CTS EVENTIM	0.005%	87.990%
3767	TATA MOTORS LTD	0.005%	87.995%
3768	DA OFFICE INV C	0.005%	88.000%
3769	XPERI CORP COMMON STOCK USD.001	0.005%	88.006%
3770	PEOPLE'S INSURA	0.005%	88.011%
3771	MODINE MFG CO	0.005%	88.016%
3772	LANCASHIRE HLDG	0.005%	88.021%
3773	AEROPORTS DE PA	0.005%	88.027%
3774	SACYR SA	0.005%	88.032%
3775	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.037%
3776	FUYO GENERAL LE	0.005%	88.042%
3777	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.047%
3778	SHIONOGI & CO	0.005%	88.053%
3779	SIXT SE PFD	0.005%	88.058%
3780	ICA GRUPPEN AB	0.005%	88.063%
3781	SHINSEI BANK	0.005%	88.068%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	TELKOM GROUP LT	0.005%	88.073%
3783	NUFARM	0.005%	88.079%
3784	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.084%
3785	TSINGTAO BREWER	0.005%	88.089%
3786	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	88.094%
3787	ACADIA REALTY TRUST REIT USD.001	0.005%	88.100%
3788	DUZONBIZON CO L	0.005%	88.105%
3789	FLEXIUM INTERCO	0.005%	88.110%
3790	CCR SA	0.005%	88.115%
3791	NIPPON ELEC GLA	0.005%	88.120%
3792	KYOWA EXEO CORP	0.005%	88.125%
3793	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.005%	88.131%
3794	GLORY	0.005%	88.136%
3795	ILLINOIS TOOL W	0.005%	88.141%
3796	FORMOSA PLASTIC	0.005%	88.146%
3797	COEUR MINING IN	0.005%	88.151%
3798	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.157%
3799	BHP BILLITON LTD SPON ADR ADR	0.005%	88.162%
3800	COCA-COLA BOTTL	0.005%	88.167%
3801	SUN TV NETWORK	0.005%	88.172%
3802	WERELDHAVE NV	0.005%	88.177%
3803	ANALOGIC CORP	0.005%	88.182%
3804	TOKYO GAS CO	0.005%	88.188%
3805	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	88.193%
3806	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	88.198%
3807	HITACHI CHEMICA	0.005%	88.203%
3808	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.005%	88.208%
3809	NIPPON SUISAN	0.005%	88.213%
3810	JOY CITY PROPER	0.005%	88.219%
3811	WH SMITH PLC	0.005%	88.224%
3812	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.229%
3813	WACKER CONSTRUC	0.005%	88.234%
3814	NUVASIVE INC COMMON STOCK USD.001	0.005%	88.239%
3815	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	88.244%
3816	JUBILANT LIFE S	0.005%	88.250%
3817	LONDOMETRIC PR	0.005%	88.255%
3818	LEIDOS HOLDINGS	0.005%	88.260%
3819	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.265%
3820	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	88.270%
3821	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	88.275%
3822	SURUGA BANK	0.005%	88.280%
3823	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	88.285%
3824	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	88.291%
3825	HUMANA INC SR UNSECURED 10/24 3.85	0.005%	88.296%
3826	ALUMINIUM CORP	0.005%	88.301%
3827	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.005%	88.306%
3828	NISOURCE INC	0.005%	88.311%
3829	SUEZ ENVIRONMEN	0.005%	88.316%
3830	PARK NATIONAL CORP COMMON STOCK	0.005%	88.321%
3831	BRIGGS & STRATT	0.005%	88.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	SUEDZUCKER AG	0.005%	88.332%
3833	INVESTA OFFICE	0.005%	88.337%
3834	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	88.342%
3835	INVENTEC CORP	0.005%	88.347%
3836	MAEDA ROAD CONS	0.005%	88.352%
3837	SAVILLS PLC	0.005%	88.357%
3838	FLETCHER BUILDI	0.005%	88.362%
3839	INDUS HOLDING A	0.005%	88.367%
3840	NOW INC COMMON STOCK USD.01	0.005%	88.372%
3841	TATUNG	0.005%	88.378%
3842	AARHUSKARLSHAMN	0.005%	88.383%
3843	LENNAR CORP COMPANY GUAR 01/22 4.125	0.005%	88.388%
3844	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	88.393%
3845	FRONTIER REIT	0.005%	88.398%
3846	DAIICHI KOSHO C	0.005%	88.403%
3847	VAKRANGEE LTD	0.005%	88.408%
3848	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.005%	88.413%
3849	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.005%	88.418%
3850	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	88.423%
3851	MCGRATH RENTCORP COMMON STOCK	0.005%	88.428%
3852	HAZAMA CORP(NEW	0.005%	88.434%
3853	OKUMA CORP	0.005%	88.439%
3854	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	88.444%
3855	AIR NEW ZEALAND	0.005%	88.449%
3856	INDO TAMBANGRAY	0.005%	88.454%
3857	INDUSTRIAS PENO	0.005%	88.459%
3858	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	88.464%
3859	HARSCO CORP	0.005%	88.469%
3860	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	88.474%
3861	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.005%	88.479%
3862	ENTERPRISE PROD	0.005%	88.484%
3863	QUARTERHILL INC	0.005%	88.489%
3864	RECORDATI SPA	0.005%	88.494%
3865	APOLLO TYRES	0.005%	88.499%
3866	TORO CO	0.005%	88.504%
3867	CAP SA	0.005%	88.510%
3868	CHIPOTLE MEXICA	0.005%	88.515%
3869	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.005%	88.520%
3870	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.005%	88.525%
3871	PROSIEBENSAT.1	0.005%	88.530%
3872	CASTELLUM AB NE	0.005%	88.535%
3873	TURKIYE VAKIFLA	0.005%	88.540%
3874	KEYCORP	0.005%	88.545%
3875	FIRST BANCORP/NC COMMON STOCK	0.005%	88.550%
3876	BANCOLOMBIA SA	0.005%	88.555%
3877	JINDAL STEEL &	0.005%	88.560%
3878	WIRECARD AG	0.005%	88.565%
3879	HUMANA INC SR UNSECURED 10/19 2.625	0.005%	88.570%
3880	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	88.575%
3881	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	88.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	VODACOM GP-PRPT	0.005%	88.585%
3883	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.590%
3884	FUJITSU GENERAL	0.005%	88.595%
3885	NITORI CO LTD	0.005%	88.600%
3886	FUJI OIL CO	0.005%	88.605%
3887	MORI HILLS REIT	0.005%	88.610%
3888	DIPLOMAT PHARMACY INC COMMON STOCK	0.005%	88.615%
3889	ENBRIDGE ENERGY	0.005%	88.620%
3890	EBAY INC 3.45%	0.005%	88.625%
3891	HUNTING PLC	0.005%	88.630%
3892	DRILLISCH AG	0.005%	88.635%
3893	NETAPP INC SR UNSECURED 12/22 3.25	0.005%	88.640%
3894	DINEQUITY INC	0.005%	88.645%
3895	CHIYODA CORP	0.005%	88.650%
3896	OSI SYSTEMS INC	0.005%	88.655%
3897	TIMBERCREEK FIN	0.005%	88.660%
3898	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	88.665%
3899	GEA GROUP AG	0.005%	88.670%
3900	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	88.675%
3901	GENTING MALAYSIA	0.005%	88.680%
3902	GROUPE FNAC	0.005%	88.685%
3903	HULIC REIT INC	0.005%	88.690%
3904	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.695%
3905	CONZZETA AG	0.005%	88.700%
3906	NOS SGPS	0.005%	88.705%
3907	GALLIFORD TRY P	0.005%	88.710%
3908	ST GALLER KTBK	0.005%	88.715%
3909	AMGEN INC SR UNSECURED 05/25 3.125	0.005%	88.720%
3910	CAVIUM INC COMMON STOCK USD.001	0.005%	88.725%
3911	CVR ENERGY INC	0.005%	88.730%
3912	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	88.735%
3913	GAIL INDIA LTD	0.005%	88.740%
3914	INSPERITY INC	0.005%	88.745%
3915	CONMED CORP COMMON STOCK USD.01	0.005%	88.750%
3916	ASIANA AIRLINES	0.005%	88.755%
3917	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.005%	88.759%
3918	GENUS PLC	0.005%	88.764%
3919	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.005%	88.769%
3920	AIMIA INC	0.005%	88.774%
3921	EQUATORIAL ENER	0.005%	88.779%
3922	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	88.784%
3923	SA DES CIMENTS	0.005%	88.789%
3924	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	88.794%
3925	SCHOLASTIC CORP	0.005%	88.799%
3926	MANDO CORPORATI	0.005%	88.804%
3927	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	88.809%
3928	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.005%	88.814%
3929	CANOPY GROWTH C	0.005%	88.819%
3930	DR PEPPER SNAPP	0.005%	88.823%
3931	ENDO INTERNATIO	0.005%	88.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	EXPONENT INC COMMON STOCK USD.001	0.005%	88.833%
3933	ALSEA SAB DE CV	0.005%	88.838%
3934	TJX COS INC SR UNSECURED 05/23 2.5	0.005%	88.843%
3935	SEVEN BANK LTD.	0.005%	88.848%
3936	SIG	0.005%	88.853%
3937	VALORA HOLDING	0.005%	88.858%
3938	CARSALES.COM LT	0.005%	88.863%
3939	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	88.868%
3940	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.873%
3941	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.877%
3942	AOYAMA TRADING	0.005%	88.882%
3943	TOMY CO LTD	0.005%	88.887%
3944	ABIOMED INC COMMON STOCK USD.01	0.005%	88.892%
3945	TERANGA GOLD CO	0.005%	88.897%
3946	HYUNDAI DS,NEW	0.005%	88.902%
3947	HEALTH AND HAPP	0.005%	88.907%
3948	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	88.912%
3949	SOHO CHINA LTD	0.005%	88.916%
3950	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.921%
3951	ASSURA PLC	0.005%	88.926%
3952	MEGMILK SNOW BR	0.005%	88.931%
3953	NTT DOCOMO INC SPON ADR ADR	0.005%	88.936%
3954	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.005%	88.941%
3955	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	88.946%
3956	SPORTS DIRECT I	0.005%	88.951%
3957	YUZHOU PROPERTI	0.005%	88.955%
3958	MAPLETREE LOGIS	0.005%	88.960%
3959	AEDIFICA	0.005%	88.965%
3960	TRIPOD TECHNOLO	0.005%	88.970%
3961	FACTSET RESEARC	0.005%	88.975%
3962	CHINA LIFE INSURANCE CO ADR ADR	0.005%	88.980%
3963	KONAMI CO	0.005%	88.985%
3964	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.990%
3965	NACHI-FUJIKOSHI	0.005%	88.994%
3966	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.999%
3967	UNIT CORP	0.005%	89.004%
3968	SINOPEC ENGINEE	0.005%	89.009%
3969	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.014%
3970	VALE SA SP ADR ADR	0.005%	89.019%
3971	CANWEL BUILDING	0.005%	89.023%
3972	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.005%	89.028%
3973	K-REIT ASIA	0.005%	89.033%
3974	NAGOYA RAILROAD	0.005%	89.038%
3975	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	89.043%
3976	SHUI ON LAND LT	0.005%	89.048%
3977	CARDTRONICS PLC	0.005%	89.052%
3978	CHINA AGRI-INDU	0.005%	89.057%
3979	POWER INTEGRATI	0.005%	89.062%
3980	COSAN SA INDUST	0.005%	89.067%
3981	WORKSPACE GROUP	0.005%	89.072%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	NTHN STAR RES L	0.005%	89.077%
3983	VERBUND AG	0.005%	89.081%
3984	MEGACABLE HOLDI	0.005%	89.086%
3985	CINEWORLD GROUP	0.005%	89.091%
3986	NORDEA BANK AB	0.005%	89.096%
3987	OSISKO MINING I	0.005%	89.101%
3988	SING AIRP TRM S	0.005%	89.105%
3989	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.005%	89.110%
3990	KAYABA INDUSTRY	0.005%	89.115%
3991	VIAD CORP	0.005%	89.120%
3992	CHINA AOYUAN PR	0.005%	89.124%
3993	EFG INTERNATION	0.005%	89.129%
3994	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	89.134%
3995	LUZERNER KTBK	0.005%	89.139%
3996	ONE GAS INC COMMON STOCK	0.005%	89.143%
3997	MITSUMI ENG&SHIP	0.005%	89.148%
3998	SOCIETE TELEVIS	0.005%	89.153%
3999	AES CORP COMMON STOCK USD.01	0.005%	89.158%
4000	GUANGDONG INVES	0.005%	89.162%
4001	ENERGIAS DE POR	0.005%	89.167%
4002	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	89.172%
4003	NISSAN CHEMICAL	0.005%	89.177%
4004	UNIVERSAL CORP	0.005%	89.181%
4005	WIENER STAEDTIS	0.005%	89.186%
4006	POLARIS INFRAS	0.005%	89.191%
4007	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	89.196%
4008	WALGREEN BOOTS	0.005%	89.200%
4009	CHANG HWA COMME	0.005%	89.205%
4010	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	89.210%
4011	ACERINOX SA	0.005%	89.215%
4012	KANSAI ELEC POW	0.005%	89.219%
4013	AMANO CORPORATI	0.005%	89.224%
4014	BOBST GROUP AG	0.005%	89.229%
4015	YAMAGUCHI FINAN	0.005%	89.234%
4016	TALANX AG	0.005%	89.238%
4017	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.243%
4018	QINETIQ GROUP P	0.005%	89.248%
4019	ITV PLC	0.005%	89.253%
4020	SERVICENOW INC COMMON STOCK USD.001	0.005%	89.257%
4021	TREX COMPANY INC COMMON STOCK USD.01	0.005%	89.262%
4022	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.267%
4023	TOKAI RIKAI CO	0.005%	89.271%
4024	OAD ROSNEFT OIL	0.005%	89.276%
4025	GENERAL CABLE CORP COMMON STOCK USD.01	0.005%	89.281%
4026	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.286%
4027	STROER OUT-OF-H	0.005%	89.290%
4028	D'IETEREN TRADI	0.005%	89.295%
4029	DEWAN HOUSING F	0.005%	89.300%
4030	WEST JAPAN RAIL	0.005%	89.304%
4031	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.309%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	SUMITOMO BAKELI	0.005%	89.314%
4033	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	89.319%
4034	TRIGANO	0.005%	89.323%
4035	MACK CALI REALTY CORP REIT USD.01	0.005%	89.328%
4036	BADGER METER INC COMMON STOCK USD1.0	0.005%	89.333%
4037	DNB NOR ASA	0.005%	89.337%
4038	SPAREBANK 1 SR	0.005%	89.342%
4039	PROMOTORA Y OPE	0.005%	89.347%
4040	BCO SANTANDER-C	0.005%	89.351%
4041	ALMACENES EXITO	0.005%	89.356%
4042	RATIONAL	0.005%	89.361%
4043	ROUND ONE CORP	0.005%	89.366%
4044	OKASAN SECURITI	0.005%	89.370%
4045	JAPAN LOGISTICS	0.005%	89.375%
4046	ELECTRONICS	0.005%	89.380%
4047	YAMATAKE CORP Y	0.005%	89.384%
4048	SVENSKA HANDELS	0.005%	89.389%
4049	BHARAT HEAVY EL	0.005%	89.394%
4050	VIRGIN MONEY HL	0.005%	89.398%
4051	A2 MILK CO LTD	0.005%	89.403%
4052	MALAYSIA AIRPOR	0.005%	89.408%
4053	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	89.412%
4054	KLOECKNER & CO	0.005%	89.417%
4055	MACQUARIE ATLAS	0.005%	89.422%
4056	FISSION URANIUM	0.005%	89.426%
4057	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	89.431%
4058	WESTERN GAS PAR	0.005%	89.436%
4059	MINDTREE LTD	0.005%	89.440%
4060	DAISHI BANK	0.005%	89.445%
4061	EXELIXIS INC	0.005%	89.450%
4062	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.454%
4063	EMMI AG	0.005%	89.459%
4064	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	89.464%
4065	SHIGA BANK	0.005%	89.468%
4066	BIG YELLOW GROU	0.005%	89.473%
4067	RAKUTEN INC	0.005%	89.477%
4068	DREAM UNLIMIITE	0.005%	89.482%
4069	BAT INTL FINANC	0.005%	89.487%
4070	NIHON PARKERIZI	0.005%	89.491%
4071	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.496%
4072	RELIANCE INDS-S	0.005%	89.501%
4073	TOWER SEMICONDU	0.005%	89.505%
4074	BANK DANAMON PT	0.005%	89.510%
4075	SPIE SA	0.005%	89.515%
4076	HITACHI HIGH-TE	0.005%	89.519%
4077	COMFORTDELGRO C	0.005%	89.524%
4078	KUEHNE & NAGEL	0.005%	89.528%
4079	ALAMO GROUP INC	0.005%	89.533%
4080	MASSMART HOLDIN	0.005%	89.538%
4081	TOTVS SA	0.005%	89.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	TOKYU CORP	0.005%	89.547%
4083	INTERRENT REAL	0.005%	89.551%
4084	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.556%
4085	ASHOK LEYLAND	0.005%	89.561%
4086	MELCO INTERNATI	0.005%	89.565%
4087	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	89.570%
4088	TERRENO REALTY CORP REIT USD.01	0.005%	89.574%
4089	KING'S TOWN BAN	0.005%	89.579%
4090	KING YUAN ELECT	0.005%	89.584%
4091	AMUNDI SA	0.005%	89.588%
4092	CALTEX AUSTRALI	0.005%	89.593%
4093	FOMENTO ECON ME	0.005%	89.597%
4094	MALIBU BOATS INC A COMMON STOCK USD.01	0.005%	89.602%
4095	NOMURA RESEARCH	0.005%	89.607%
4096	EMPRESAS COPEC	0.005%	89.611%
4097	WOONGJIN COWAY	0.005%	89.616%
4098	PETKIM	0.005%	89.620%
4099	BELMOND LTD	0.005%	89.625%
4100	EVA AIRWAYS	0.005%	89.629%
4101	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	89.634%
4102	GRASIM INDUSTRI	0.005%	89.639%
4103	HORIZON NORTH L	0.005%	89.643%
4104	NORTHGATE	0.005%	89.648%
4105	AUTONEUM HOLDIN	0.005%	89.652%
4106	HORIBA	0.005%	89.657%
4107	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	89.661%
4108	AICA KOGYO CO	0.005%	89.666%
4109	EDION CORP	0.005%	89.670%
4110	HIGH LINER FOOD	0.005%	89.675%
4111	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.680%
4112	GRAND PACIF PET	0.005%	89.684%
4113	BALKRISHNA INDS	0.005%	89.689%
4114	LINTEC CORP	0.005%	89.693%
4115	MINIBISHI MOTO	0.005%	89.698%
4116	AUTODESK INC	0.005%	89.702%
4117	SAN MIGUEL CORP	0.005%	89.707%
4118	COLOPLAST AS	0.005%	89.711%
4119	DAIO PAPER CORP	0.005%	89.716%
4120	HEIDELBERGER DR	0.005%	89.720%
4121	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.725%
4122	GUARDIAN CAP GR	0.005%	89.729%
4123	AEON REIT INVES	0.005%	89.734%
4124	KOREA ZINC	0.005%	89.738%
4125	AWA BANK	0.005%	89.743%
4126	ST JOE CO/THE COMMON STOCK	0.005%	89.747%
4127	NIHON M&A CENTE	0.005%	89.752%
4128	NORTHAM PLATINU	0.005%	89.756%
4129	DIASORIN SPA EU	0.005%	89.761%
4130	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.005%	89.765%
4131	ANDRITZ AG	0.005%	89.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.774%
4133	MYTILINEOS	0.005%	89.779%
4134	TABCORP HLDGS L	0.005%	89.783%
4135	DISTRIBUIDORA I	0.005%	89.788%
4136	MATERION CORP COMMON STOCK	0.005%	89.792%
4137	BQE CANT VAUDOI	0.004%	89.797%
4138	BRITVIC	0.004%	89.801%
4139	FIRST NATIONAL	0.004%	89.806%
4140	OCI	0.004%	89.810%
4141	KAP IND HLDG LT	0.004%	89.815%
4142	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.004%	89.819%
4143	SUNTORY BEVERAG	0.004%	89.824%
4144	GENTING INTERNA	0.004%	89.828%
4145	AUTOZONE INC SR UNSECURED 04/22 3.7	0.004%	89.833%
4146	TPG TELECOM	0.004%	89.837%
4147	GREENCORE GROUP	0.004%	89.842%
4148	ORSTED A/S	0.004%	89.846%
4149	MGP INGREDIENTS INC COMMON STOCK	0.004%	89.851%
4150	FLIGHT CENTRE L	0.004%	89.855%
4151	YIT OYJ	0.004%	89.860%
4152	ENTERPRISE INNS	0.004%	89.864%
4153	HENKEL KGAA-BEA	0.004%	89.869%
4154	ORKLA ASA	0.004%	89.873%
4155	BANK NEGARA IND	0.004%	89.878%
4156	ARCADIS NV	0.004%	89.882%
4157	SHRIRAM TRANSP	0.004%	89.887%
4158	KOREA KUMHO PET	0.004%	89.891%
4159	GRAINCORP LTD	0.004%	89.896%
4160	RICHTER GEDEON	0.004%	89.900%
4161	BREMBO SPA	0.004%	89.904%
4162	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	89.909%
4163	GREAT EAGLE HLD	0.004%	89.913%
4164	MORGAN ADVANCE	0.004%	89.918%
4165	FRUTAROM	0.004%	89.922%
4166	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	89.927%
4167	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.004%	89.931%
4168	FIVE BELOW COMMON STOCK USD.01	0.004%	89.936%
4169	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.004%	89.940%
4170	JAPAN EXCELLENT	0.004%	89.944%
4171	SWEDISH MATCH C	0.004%	89.949%
4172	TAIWAN HON CHUA	0.004%	89.953%
4173	VOLKSWAGEN LEAS	0.004%	89.958%
4174	SLIGRO FOOD GRO	0.004%	89.962%
4175	AMC NETWORKS INC A COMMON STOCK	0.004%	89.967%
4176	GLATFELTER(PH)C	0.004%	89.971%
4177	NCC AB-B	0.004%	89.975%
4178	PARAGON GROUP O	0.004%	89.980%
4179	HOME PRODUCT CE	0.004%	89.984%
4180	CHINA EVERBRIGH	0.004%	89.989%
4181	DURATEX SA	0.004%	89.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	AZZ INC COMMON STOCK USD1.0	0.004%	89.997%
4183	ANIMA HOLDING S	0.004%	90.002%
4184	MAPLETREE GREAT	0.004%	90.006%
4185	SIAM COMMERCIAL	0.004%	90.011%
4186	MRV ENGENHARIA	0.004%	90.015%
4187	GUNMA BANK	0.004%	90.019%
4188	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.024%
4189	DELTIC TIMBER	0.004%	90.028%
4190	ASAHI INTECC CO	0.004%	90.033%
4191	LUK FOOK HOLDIN	0.004%	90.037%
4192	MIZRAHI TEFAHOT	0.004%	90.041%
4193	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	90.046%
4194	ECONOCOM GROUP	0.004%	90.050%
4195	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	90.054%
4196	CAPITAL & COUNT	0.004%	90.059%
4197	OLYMPUS OPTICAL	0.004%	90.063%
4198	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.068%
4199	ITAU UNIBANCO H	0.004%	90.072%
4200	TONGAAT-HULETT	0.004%	90.076%
4201	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	90.081%
4202	ANDREW PELLER-A	0.004%	90.085%
4203	FORTUNE REIT	0.004%	90.089%
4204	LHC GROUP INC COMMON STOCK USD.01	0.004%	90.094%
4205	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.098%
4206	SMILES FIDELIDA	0.004%	90.102%
4207	KT & G	0.004%	90.107%
4208	SELECT INCOME REIT REIT USD.01	0.004%	90.111%
4209	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.004%	90.116%
4210	VIDRALA S.A.	0.004%	90.120%
4211	SHIMACHU CO	0.004%	90.124%
4212	EXELON GENERATI	0.004%	90.129%
4213	CITIC SECURITIE	0.004%	90.133%
4214	NESTLE FINANCE	0.004%	90.137%
4215	CALIFORNIA WATE	0.004%	90.142%
4216	ASTRONICS CORP COMMON STOCK USD.01	0.004%	90.146%
4217	ASSECO POLAND S	0.004%	90.150%
4218	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.155%
4219	CHINA OILFIELD	0.004%	90.159%
4220	UNIPRES CORP.	0.004%	90.163%
4221	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.168%
4222	QANTAS AIRWAYS	0.004%	90.172%
4223	CHINA LIFE INS	0.004%	90.176%
4224	Z ENERGY LTD	0.004%	90.181%
4225	ALFRESA HOLDING	0.004%	90.185%
4226	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	90.189%
4227	NOMURA HOLDINGS INC SPON ADR ADR	0.004%	90.194%
4228	INNOVIVA INC COMMON STOCK	0.004%	90.198%
4229	K WAH INTL HLDG	0.004%	90.202%
4230	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.004%	90.207%
4231	ENEA SA	0.004%	90.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.215%
4233	LEGEND HOLDINGS	0.004%	90.220%
4234	US ECOLOGY INC COMMON STOCK USD.01	0.004%	90.224%
4235	HITACHI TRNSPT	0.004%	90.228%
4236	KOREAN REINSURA	0.004%	90.233%
4237	CFE	0.004%	90.237%
4238	HEALTHCARE SERV	0.004%	90.241%
4239	TRUE CORP PCL	0.004%	90.245%
4240	DENA CO LTD	0.004%	90.250%
4241	CITY DEVELOPMEN	0.004%	90.254%
4242	KEIYO BANK	0.004%	90.258%
4243	ALIOR BANK SA	0.004%	90.263%
4244	EPLUS INC	0.004%	90.267%
4245	NIPPON HODO CO	0.004%	90.271%
4246	CAPCOM CO	0.004%	90.276%
4247	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	90.280%
4248	KNOLL INC COMMON STOCK USD.01	0.004%	90.284%
4249	CHINA EVERBRIGH	0.004%	90.288%
4250	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	90.293%
4251	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.297%
4252	HOCHTIEF AG	0.004%	90.301%
4253	NORDSTROM INC	0.004%	90.306%
4254	LCY CHEMICAL CO	0.004%	90.310%
4255	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.314%
4256	TOMTOM NV	0.004%	90.318%
4257	KITE REALTY GROUP TRUST REIT USD.01	0.004%	90.323%
4258	SAMSUNG FINE CH	0.004%	90.327%
4259	AVISTA CORP	0.004%	90.331%
4260	ORANGE SPON ADR ADR	0.004%	90.336%
4261	CAPELLA EDUCATI	0.004%	90.340%
4262	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.004%	90.344%
4263	CROWN LTD.	0.004%	90.348%
4264	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.353%
4265	OMNICELL INC COMMON STOCK USD.001	0.004%	90.357%
4266	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.361%
4267	L&T FINANCE HOL	0.004%	90.365%
4268	HTC CORP COMMON	0.004%	90.370%
4269	CEAT LTD	0.004%	90.374%
4270	SEKISUI HOUSE R	0.004%	90.378%
4271	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	90.382%
4272	RELO HOLDINGS I	0.004%	90.387%
4273	LTC PROPERTIES	0.004%	90.391%
4274	KRUNGTHAI CARD	0.004%	90.395%
4275	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.399%
4276	BARITO PAC TBK	0.004%	90.404%
4277	CERVED INFORMAT	0.004%	90.408%
4278	ULTRAPAR PARTIC	0.004%	90.412%
4279	DERICHEBOURG	0.004%	90.416%
4280	CHINA REINSURAN	0.004%	90.421%
4281	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.004%	90.425%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	AGREE REALTY CORP REIT USD.0001	0.004%	90.429%
4283	IPSOS	0.004%	90.433%
4284	ALM. BRAND	0.004%	90.438%
4285	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	90.442%
4286	JB HI-FI	0.004%	90.446%
4287	ALLIANCE FINANC	0.004%	90.450%
4288	REALTEK SEMICON	0.004%	90.454%
4289	HALFORDS GROUP	0.004%	90.459%
4290	UNIPETROL	0.004%	90.463%
4291	ELECTA AB B SHS	0.004%	90.467%
4292	APA GROUP	0.004%	90.471%
4293	BECTON DICKINSON	0.004%	90.476%
4294	HYAKUGO BANK(10	0.004%	90.480%
4295	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.484%
4296	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	90.488%
4297	SOHGO SECURITY	0.004%	90.492%
4298	EXPRESS SCRIPTS	0.004%	90.497%
4299	TSOGO SUN HOLDI	0.004%	90.501%
4300	MBIA INC	0.004%	90.505%
4301	XINYI SOLAR HOL	0.004%	90.509%
4302	SYSMEX CORP	0.004%	90.513%
4303	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.004%	90.518%
4304	UNIMICRON TECHN	0.004%	90.522%
4305	EDELWEISS FIN S	0.004%	90.526%
4306	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	90.530%
4307	CARGOJET INC.	0.004%	90.534%
4308	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.004%	90.539%
4309	CKD CORP	0.004%	90.543%
4310	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.547%
4311	KUREHA CHEM IND	0.004%	90.551%
4312	STRATASYS LTD	0.004%	90.555%
4313	WPT INDUSTRIAL	0.004%	90.560%
4314	MORINAGA & CO	0.004%	90.564%
4315	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.004%	90.568%
4316	LARGAN PRECISIO	0.004%	90.572%
4317	GATX CORP	0.004%	90.576%
4318	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.580%
4319	AT+T INC SR UNSECURED 02/21 2.8	0.004%	90.585%
4320	TSUBAKIMOTO CHA	0.004%	90.589%
4321	SANDS CHINA LTD	0.004%	90.593%
4322	IWATANI INTL CO	0.004%	90.597%
4323	DAILY MAIL&GEN	0.004%	90.601%
4324	TENAGA NASIONL	0.004%	90.606%
4325	KOMERI CO	0.004%	90.610%
4326	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.614%
4327	MONCLER SPA	0.004%	90.618%
4328	MIXI INC	0.004%	90.622%
4329	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	90.626%
4330	EVERSOURCE ENER	0.004%	90.630%
4331	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	OSAKA GAS CO	0.004%	90.639%
4333	BOLSAS Y MERCAD	0.004%	90.643%
4334	GAMUDA BERHAD	0.004%	90.647%
4335	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	90.651%
4336	TREND MICRO INC	0.004%	90.655%
4337	HIKMA PHARMACEU	0.004%	90.660%
4338	CHINA OVERASEA	0.004%	90.664%
4339	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.004%	90.668%
4340	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.672%
4341	ARVIND LTD	0.004%	90.676%
4342	SCRIPPS(EW)CO(N	0.004%	90.680%
4343	TOPRE CORPORATI	0.004%	90.684%
4344	OUTOTEC OYJ	0.004%	90.689%
4345	FAIRFAX MEDIA L	0.004%	90.693%
4346	SINOPEC SHANGHA	0.004%	90.697%
4347	RAMBUS INC	0.004%	90.701%
4348	KELLY SERVICES	0.004%	90.705%
4349	CHAROEN PKPD-FG	0.004%	90.709%
4350	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.004%	90.713%
4351	H.I.S.CO	0.004%	90.718%
4352	FUFENG GROUP LT	0.004%	90.722%
4353	CHESAPEAKE LODG	0.004%	90.726%
4354	KEYBANK NA/CLEV	0.004%	90.730%
4355	CHASE CORP COMMON STOCK USD.1	0.004%	90.734%
4356	C & C GROUP PLC	0.004%	90.738%
4357	TOYOTA BOSHOKU	0.004%	90.742%
4358	ONWARD KASHIYAM	0.004%	90.746%
4359	SIBANYE GOLD LT	0.004%	90.751%
4360	INVESTEC LIMITE	0.004%	90.755%
4361	AECI	0.004%	90.759%
4362	EBRO FOODS SA	0.004%	90.763%
4363	POWER FINANCE C	0.004%	90.767%
4364	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	90.771%
4365	GLOBAL NET LEASE INC REIT USD.01	0.004%	90.775%
4366	WONIK IPS CO LT	0.004%	90.779%
4367	BAJAJ FINANCE L	0.004%	90.783%
4368	AUSNET SERVICES	0.004%	90.787%
4369	OCADO GROUP PLC	0.004%	90.792%
4370	21VIANET GROUP INC ADR ADR USD.00001	0.004%	90.796%
4371	POLY HONG KONG	0.004%	90.800%
4372	MERLIN ENTERTAI	0.004%	90.804%
4373	MAHINDRA &MAHIN	0.004%	90.808%
4374	MORI TRUST SOGO	0.004%	90.812%
4375	BANG & OLUFSEN	0.004%	90.816%
4376	BANCA IFIS	0.004%	90.820%
4377	SODEXHO ALLIANC	0.004%	90.824%
4378	TADANO	0.004%	90.828%
4379	AVICHINA INDUST	0.004%	90.833%
4380	RATOS AB-B SHS	0.004%	90.837%
4381	KEMET CORP	0.004%	90.841%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	INDIA INFOLINE	0.004%	90.845%
4383	TELENET GROUP H	0.004%	90.849%
4384	MITSUBISHI TANA	0.004%	90.853%
4385	CBIZ INC COMMON STOCK USD.01	0.004%	90.857%
4386	SARAS SPA	0.004%	90.861%
4387	JAMES RIVER GRO	0.004%	90.865%
4388	HOKKOKU BANK	0.004%	90.869%
4389	VIRTUSA CORP COMMON STOCK USD.01	0.004%	90.873%
4390	CANNAE HOLDINGS INC COMMON STOCK	0.004%	90.877%
4391	JAIN IRRIGATION	0.004%	90.881%
4392	NEOPOST	0.004%	90.885%
4393	EVERTZ TECHNOLO	0.004%	90.889%
4394	PAZ OIL CO LTD	0.004%	90.894%
4395	BOINGO WIRELESS INC COMMON STOCK	0.004%	90.898%
4396	AVEVA GROUP PLC	0.004%	90.902%
4397	GIANT MFG CO	0.004%	90.906%
4398	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.910%
4399	HARGREAVES LANS	0.004%	90.914%
4400	EURONAV SA	0.004%	90.918%
4401	ALLEGION PLC	0.004%	90.922%
4402	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	90.926%
4403	MANAPPURAM FINA	0.004%	90.930%
4404	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	90.934%
4405	ENEL CHILE SA ADR ADR	0.004%	90.938%
4406	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	90.942%
4407	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	90.946%
4408	SKC CO	0.004%	90.950%
4409	HEICO CORP	0.004%	90.954%
4410	PAINTED PONY EN	0.004%	90.958%
4411	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.962%
4412	ATEA ASA	0.004%	90.966%
4413	WEIR GROUP	0.004%	90.970%
4414	CHINA ZHONGWANG	0.004%	90.974%
4415	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.978%
4416	SYNNEX TECH INT	0.004%	90.982%
4417	CHUBU ELEC POWE	0.004%	90.986%
4418	SANKYO CO LTD	0.004%	90.990%
4419	PIONEER FOODS L	0.004%	90.994%
4420	BIOCON	0.004%	90.998%
4421	NKT HOLDING A/S	0.004%	91.002%
4422	SEMBCORP MARINE	0.004%	91.006%
4423	HEXPOL AB	0.004%	91.011%
4424	NICHIAS CORP	0.004%	91.015%
4425	ITEQ CORP	0.004%	91.019%
4426	AAON INC COMMON STOCK USD.004	0.004%	91.023%
4427	COMSYS HOLDINGS	0.004%	91.026%
4428	U-BLOX AG	0.004%	91.030%
4429	SEABRIDGE GOLD	0.004%	91.034%
4430	FAR EASTONE TEL	0.004%	91.038%
4431	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	91.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	AIRPORTS OF THA	0.004%	91.046%
4433	KAISA GROUP HLD	0.004%	91.050%
4434	PGT INC	0.004%	91.054%
4435	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	91.058%
4436	AZIMUT HOLDOING	0.004%	91.062%
4437	YAMATO KOGYO CO	0.004%	91.066%
4438	TURK SISE VE CA	0.004%	91.070%
4439	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	91.074%
4440	NIC INC COMMON STOCK	0.004%	91.078%
4441	BALFOUR BEATTY	0.004%	91.082%
4442	SIAM CEMENT PCL	0.004%	91.086%
4443	FERROTEC CORP	0.004%	91.090%
4444	CANON MARKETING	0.004%	91.094%
4445	MAN WAH HOLDING	0.004%	91.098%
4446	CHINA SYNTH RUB	0.004%	91.102%
4447	KFORCE INC COMMON STOCK USD.01	0.004%	91.106%
4448	MCKESSON CORP SR UNSECURED 03/21 4.75	0.004%	91.110%
4449	COFACE SA	0.004%	91.114%
4450	ITAU CORPBANCA	0.004%	91.118%
4451	SHOPPING CENTRE	0.004%	91.122%
4452	INDUSTRIAL & IN	0.004%	91.126%
4453	MORGAN STANLEY	0.004%	91.130%
4454	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.134%
4455	CNP ASSURANCES	0.004%	91.137%
4456	IPSEN	0.004%	91.141%
4457	DIAMOND OFFSHOR	0.004%	91.145%
4458	HANNSTAR DISPLA	0.004%	91.149%
4459	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.153%
4460	FIRST PACIFIC C	0.004%	91.157%
4461	LION CORP	0.004%	91.161%
4462	PREMIER INVESTM	0.004%	91.165%
4463	NORTH PACIFIC B	0.004%	91.169%
4464	RITE AID CORP	0.004%	91.173%
4465	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.004%	91.177%
4466	FINCANTIERI SPA	0.004%	91.181%
4467	MARSTON'S PLC	0.004%	91.185%
4468	MITCHELLS & BUT	0.004%	91.189%
4469	DAOU TECHNOLOGY	0.004%	91.193%
4470	IREN SPA	0.004%	91.196%
4471	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	91.200%
4472	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.004%	91.204%
4473	BLACKBAUD INC	0.004%	91.208%
4474	HAITONG SECURIT	0.004%	91.212%
4475	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.216%
4476	TOKYO SEIMITSU	0.004%	91.220%
4477	SCHNITZER STEEL	0.004%	91.224%
4478	TAIWAN PAIHO	0.004%	91.228%
4479	MEDIFAST INC COMMON STOCK USD.001	0.004%	91.232%
4480	IMPLENIA AG	0.004%	91.236%
4481	TUPRAS-TURKIYE	0.004%	91.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TOYOTA INDUSTRI	0.004%	91.243%
4483	COHU INC COMMON STOCK USD1.0	0.004%	91.247%
4484	MONEYSUPERMARKE	0.004%	91.251%
4485	KIWOOM SECURITI	0.004%	91.255%
4486	DIXONS CARPHONE	0.004%	91.259%
4487	STOREBRAND ASA	0.004%	91.263%
4488	JG SUMMIT HLDGS	0.004%	91.267%
4489	HINDUSTAN PETRO	0.004%	91.271%
4490	NAGASE & CO	0.004%	91.275%
4491	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.278%
4492	HAW PAR CORP LT	0.004%	91.282%
4493	CORE-MARK HLDG	0.004%	91.286%
4494	VEON LTD ADR	0.004%	91.290%
4495	CHUGOKU ELEC PO	0.004%	91.294%
4496	LG INNOTEK CO	0.004%	91.298%
4497	KELLER GROUP	0.004%	91.302%
4498	ROLLINS INC	0.004%	91.306%
4499	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.310%
4500	KIYO BANK	0.004%	91.313%
4501	NIPPON SEIKI CO	0.004%	91.317%
4502	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.004%	91.321%
4503	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.325%
4504	CATHAY PACIFIC	0.004%	91.329%
4505	CORONATION FUND	0.004%	91.333%
4506	PATRIZIA IMMO A	0.004%	91.337%
4507	NINE ENTERTAINM	0.004%	91.340%
4508	GS ENGINEERING	0.004%	91.344%
4509	SPIRE INC COMMON STOCK USD1.0	0.004%	91.348%
4510	NIPPON STEEL	0.004%	91.352%
4511	LAM RESEARCH CO	0.004%	91.356%
4512	AGFA GEVAERT NV	0.004%	91.360%
4513	SSAB SVENSKT ST	0.004%	91.364%
4514	TECAN AG	0.004%	91.367%
4515	BCO CREDITO INV	0.004%	91.371%
4516	CHINA COAL ENER	0.004%	91.375%
4517	Meritz Fire & M	0.004%	91.379%
4518	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	91.383%
4519	FP CORP	0.004%	91.387%
4520	TIM PARTICIPA	0.004%	91.391%
4521	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.004%	91.394%
4522	TURKIYE HALK	0.004%	91.398%
4523	ARCA CONTINEN	0.004%	91.402%
4524	AUROBINDO PHARM	0.004%	91.406%
4525	PETROCHINA COMP	0.004%	91.410%
4526	MEIKO ELECTRONI	0.004%	91.414%
4527	OBARA CORP	0.004%	91.418%
4528	ADTRAN INC	0.004%	91.421%
4529	SAMSUNG C&T COR	0.004%	91.425%
4530	PRIMAX ELECTRON	0.004%	91.429%
4531	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	91.433%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	DIEBOLD INC	0.004%	91.437%
4533	SEIBU HOLDINGS	0.004%	91.441%
4534	TOKYU REIT INC	0.004%	91.444%
4535	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.448%
4536	MISUMI CORPORAT	0.004%	91.452%
4537	PARADE TECHNOLO	0.004%	91.456%
4538	LADBROKES PLC	0.004%	91.460%
4539	YAMADA DENKI CO	0.004%	91.463%
4540	CIPUTRA DEVELOP	0.004%	91.467%
4541	OP CORPORATE BA	0.004%	91.471%
4542	SKYWORTH DIGITA	0.004%	91.475%
4543	Rocky Mountain	0.004%	91.479%
4544	CIE AUTOMOTIVE	0.004%	91.482%
4545	FCC CO LTD	0.004%	91.486%
4546	KINTETSU CORP	0.004%	91.490%
4547	NEXON CO LTD	0.004%	91.494%
4548	ULTRA ELECTRONI	0.004%	91.498%
4549	MEIJI HOLDINGS	0.004%	91.502%
4550	CHINA LIFE INSU	0.004%	91.505%
4551	SINOTRUK HONG K	0.004%	91.509%
4552	CIMPRESS NV	0.004%	91.513%
4553	SHIP HEALTHCARE	0.004%	91.517%
4554	ASCOM HOLDING A	0.004%	91.521%
4555	LAIRD PLC	0.004%	91.524%
4556	HEALTHSCOPE LTD	0.004%	91.528%
4557	HP INC SR UNSECURED 06/21 4.3	0.004%	91.532%
4558	SSY GROUP LTD	0.004%	91.536%
4559	COSMAX INC	0.004%	91.539%
4560	MUSASHINO BANK	0.004%	91.543%
4561	BAJAJ AUTO LTD	0.004%	91.547%
4562	BRASKEM SA	0.004%	91.551%
4563	TRUEBLUE INC COMMON STOCK	0.004%	91.555%
4564	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.004%	91.558%
4565	FUJI SEAL INC	0.004%	91.562%
4566	MARSHALLS PLC	0.004%	91.566%
4567	WACOAL CORP	0.004%	91.570%
4568	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.574%
4569	MERCER INTL INC	0.004%	91.577%
4570	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.581%
4571	OGAKI KYORITSU	0.004%	91.585%
4572	PNM RESOURCES I	0.004%	91.589%
4573	ILIAD	0.004%	91.592%
4574	BONDUELLE SCA	0.004%	91.596%
4575	ITC LTD	0.004%	91.600%
4576	KADANT INC COMMON STOCK USD.01	0.004%	91.604%
4577	BJ S RESTAURANTS INC COMMON STOCK	0.004%	91.607%
4578	UNI-CHARM CORP	0.004%	91.611%
4579	CHINA LESSO GRO	0.004%	91.615%
4580	PANALPINA WELT	0.004%	91.619%
4581	KANEMATSU CORP	0.004%	91.623%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	91.626%
4583	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.630%
4584	WT MICROELECTRO	0.004%	91.634%
4585	NIHON UNISYS	0.004%	91.638%
4586	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.641%
4587	SHINMAYWA INDS	0.004%	91.645%
4588	DATATEC	0.004%	91.649%
4589	FOSUN INTERNATI	0.004%	91.653%
4590	RIETER HLDGS AG	0.004%	91.656%
4591	BRF SA ADR ADR	0.004%	91.660%
4592	WEIS MARKETS IN	0.004%	91.664%
4593	TAIWAN SEMICOND	0.004%	91.667%
4594	STARTS CORP INC	0.004%	91.671%
4595	TENNANT CO	0.004%	91.675%
4596	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.679%
4597	STORNOWAY DIAMO	0.004%	91.682%
4598	GRUPO ELEKTRA(N	0.004%	91.686%
4599	VTB BANK(JSC)	0.004%	91.690%
4600	NOBLE CORP PLC	0.004%	91.694%
4601	FIDESA	0.004%	91.697%
4602	BAJAJ AUTO	0.004%	91.701%
4603	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.705%
4604	SIBANYE GOLD LTD SPONS ADR ADR	0.004%	91.708%
4605	TF ADNUBUSTRADO	0.004%	91.712%
4606	AVANGRID INC COMMON STOCK USD.01	0.004%	91.716%
4607	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.720%
4608	SIMPLO TECHNOLO	0.004%	91.723%
4609	BIC CAMERA INC.	0.004%	91.727%
4610	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.731%
4611	KRONES AG	0.004%	91.734%
4612	SINO LAND CO	0.004%	91.738%
4613	P/F BAKKAFROST	0.004%	91.742%
4614	ODAKYU ELEC RLW	0.004%	91.746%
4615	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	91.749%
4616	WIN SEMICONDUCT	0.004%	91.753%
4617	DAH SING FINANC	0.004%	91.757%
4618	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.760%
4619	LASERTEC CORP	0.004%	91.764%
4620	SHANGRI-LA ASIA	0.004%	91.768%
4621	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	91.771%
4622	RAMSAY HEALTH C	0.004%	91.775%
4623	PRESIDENT CHAIN	0.004%	91.779%
4624	FIRST INTER BK	0.004%	91.783%
4625	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.786%
4626	DREAM INDUSTRIA	0.004%	91.790%
4627	BARCO(NEW)	0.004%	91.794%
4628	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.797%
4629	KARDEMIR KARABU	0.004%	91.801%
4630	AMOREPACIFIC GR	0.004%	91.805%
4631	ALIBABA PICTURE	0.004%	91.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	COMPUTACENTER P	0.004%	91.812%
4633	REPLIGEN CORP COMMON STOCK USD.01	0.004%	91.816%
4634	REUNERT	0.004%	91.819%
4635	SHANGHAI PHARMA	0.004%	91.823%
4636	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.004%	91.827%
4637	GIMV NV	0.004%	91.830%
4638	NIKON CORP	0.004%	91.834%
4639	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.838%
4640	HOMESTREET INC COMMON STOCK	0.004%	91.841%
4641	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	91.845%
4642	GMP CAPITAL COR	0.004%	91.849%
4643	FIELMANN AG	0.004%	91.852%
4644	INVERSIONES AGU	0.004%	91.856%
4645	IOCHPE-MAXION	0.004%	91.860%
4646	KYORITSU MAINT	0.004%	91.863%
4647	ASM PACIFIC TEC	0.004%	91.867%
4648	INDUTRADE AB	0.004%	91.871%
4649	CHINA EASTERN A	0.004%	91.874%
4650	COLGATE-PALM (I	0.004%	91.878%
4651	KUMAGAI GUMI CO	0.004%	91.882%
4652	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.885%
4653	CHINA RESOURCES	0.004%	91.889%
4654	DAEWOO INTERNAT	0.004%	91.893%
4655	SYSTEMAX INC COMMON STOCK USD.01	0.004%	91.896%
4656	AIRASIA BHD	0.004%	91.900%
4657	WELBILT INC COMMON STOCK USD.01	0.004%	91.904%
4658	CHINA GALAXY SE	0.004%	91.907%
4659	PPC LTD	0.004%	91.911%
4660	CHINA GEN PLAST	0.004%	91.915%
4661	KANDENKO CO	0.004%	91.918%
4662	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	91.922%
4663	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.004%	91.926%
4664	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	91.929%
4665	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.933%
4666	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.936%
4667	SAFESTORE HOLDI	0.004%	91.940%
4668	TELECOM ITALIA	0.004%	91.944%
4669	DIALOG SEMICOND	0.004%	91.947%
4670	DLF LIMITED	0.004%	91.951%
4671	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.004%	91.955%
4672	AXFOOD AB	0.004%	91.958%
4673	LONG CHEN PAPER	0.004%	91.962%
4674	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	91.965%
4675	ECOLAB INC SR UNSECURED 12/21 4.35	0.004%	91.969%
4676	FOXCONN INTERNA	0.004%	91.973%
4677	EVRAZ PLC	0.004%	91.976%
4678	KONINKLIJKE BAM	0.004%	91.980%
4679	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	91.983%
4680	AFRICA OIL CORP	0.004%	91.987%
4681	EREGLI DEMIR CE	0.004%	91.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	JAPAN RENTAL HO	0.004%	91.994%
4683	ANSALDO STS SPA	0.004%	91.998%
4684	MILLENNIUM&COPT	0.004%	92.001%
4685	ANDERSONS INC/THE COMMON STOCK	0.004%	92.005%
4686	INTERTAIN GROUP	0.004%	92.009%
4687	SANFIRE RESOURC	0.004%	92.012%
4688	JUBLIANT FOODWO	0.004%	92.016%
4689	KOENIG & BAUER	0.004%	92.019%
4690	CALATLANTIC GRO	0.004%	92.023%
4691	PORTUCEL EMPRES	0.004%	92.027%
4692	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	92.030%
4693	HOSHINO RESORTS	0.004%	92.034%
4694	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	92.037%
4695	BEIERSDORF AG	0.004%	92.041%
4696	FULLSHARE HOLDI	0.004%	92.044%
4697	ABC-MART INC	0.004%	92.048%
4698	GEO CO LTD	0.004%	92.052%
4699	RYOHIN KEIKAKU	0.004%	92.055%
4700	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	92.059%
4701	TOYO SUISAN KAI	0.004%	92.062%
4702	KOLON INDUSTRIE	0.004%	92.066%
4703	TSUMURA & CO	0.004%	92.069%
4704	DAIRY CREST GRO	0.004%	92.073%
4705	EXEDY CORP	0.004%	92.077%
4706	QUIDEL CORP COMMON STOCK USD.001	0.004%	92.080%
4707	G8 EDUCATION LT	0.004%	92.084%
4708	INOGEN INC COMMON STOCK USD.001	0.004%	92.087%
4709	UTD ENGINEERS	0.004%	92.091%
4710	TOHOKU ELEC POW	0.004%	92.094%
4711	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	92.098%
4712	SERIA CO LTD	0.004%	92.102%
4713	PZ CUSSONS PLC	0.004%	92.105%
4714	SPAR NORD BANK	0.004%	92.109%
4715	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.004%	92.112%
4716	DAELIM INDUSTRI	0.004%	92.116%
4717	CHINA RAILWAY G	0.004%	92.119%
4718	APPLUS SERVICES	0.004%	92.123%
4719	KIMBERLY CLARK	0.004%	92.126%
4720	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	92.130%
4721	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.133%
4722	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	92.137%
4723	CANCOM SE	0.004%	92.141%
4724	LG PHILIPS LCD	0.004%	92.144%
4725	MAKALOT INDUSTR	0.004%	92.148%
4726	HINDUSTAN LEVER	0.004%	92.151%
4727	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	92.155%
4728	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.158%
4729	O'REILLY AUTOMO	0.004%	92.162%
4730	OKINAWA BANK	0.004%	92.165%
4731	PICK'N PAY STOR	0.004%	92.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	SUPERGROUP PLC	0.004%	92.172%
4733	CGN POWER CO LT	0.004%	92.176%
4734	AIRTAC INTERNAT	0.004%	92.179%
4735	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	92.183%
4736	MAANSHAN IRON &	0.004%	92.186%
4737	HEIWA CORP	0.004%	92.190%
4738	KENEDIX RETAIL	0.004%	92.193%
4739	JERONIMO MARTIN	0.004%	92.197%
4740	FRESNILLO PLC	0.004%	92.200%
4741	CHINA TRADITION	0.004%	92.204%
4742	ITOHAM YONEKYU	0.004%	92.207%
4743	DCM JAPAN HOLDI	0.004%	92.211%
4744	RIB SOFTWARE AG	0.004%	92.214%
4745	SANYO DENKI CO	0.004%	92.218%
4746	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.221%
4747	MO OCH DOMSJO A	0.004%	92.225%
4748	BRICKWORKS	0.004%	92.228%
4749	AT+T INC SR UNSECURED 02/21 4.6	0.004%	92.232%
4750	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	92.235%
4751	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	92.239%
4752	BEFIMMO SCA	0.003%	92.242%
4753	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	92.246%
4754	DENBURY RESOURC	0.003%	92.249%
4755	HEALTH EQUITY INC COMMON STOCK USD.0001	0.003%	92.253%
4756	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	92.256%
4757	HILL & SMITH HL	0.003%	92.260%
4758	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	92.263%
4759	MAINFREIGHT LTD	0.003%	92.267%
4760	CHINA SHIPPING	0.003%	92.270%
4761	INTERCONTINENTA	0.003%	92.274%
4762	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.003%	92.277%
4763	TATA POWER CO L	0.003%	92.281%
4764	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.284%
4765	PROGRESS ENERGY	0.003%	92.288%
4766	ACEA SPA	0.003%	92.291%
4767	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	92.295%
4768	LENNAR CORP 4.7	0.003%	92.298%
4769	COSCO HOLDINGS	0.003%	92.302%
4770	SALFACORP SA	0.003%	92.305%
4771	EICHER MOTORS	0.003%	92.309%
4772	MAXLINEAR INC COMMON STOCK	0.003%	92.312%
4773	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	92.316%
4774	DAIHEN CORP	0.003%	92.319%
4775	SEIREN CO	0.003%	92.322%
4776	B2W-CIA GLOBAL	0.003%	92.326%
4777	BURCKHARDT COMP	0.003%	92.329%
4778	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	92.333%
4779	GIGABYTE TECHNO	0.003%	92.336%
4780	GPO CARSO SA DE	0.003%	92.340%
4781	DONGYUE GROUP	0.003%	92.343%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	HYUNDAI WIA COR	0.003%	92.347%
4783	DAETWYLER HOLDI	0.003%	92.350%
4784	ALPINE ELECTRON	0.003%	92.354%
4785	PROSEGUR CIA DE	0.003%	92.357%
4786	BB SEGURIDADE P	0.003%	92.360%
4787	HAITONG INTL SE	0.003%	92.364%
4788	NCC LTD/INDIA	0.003%	92.367%
4789	TAIWAN COOPERAT	0.003%	92.371%
4790	JC DECAUX SA	0.003%	92.374%
4791	FUJI MACHINE MF	0.003%	92.378%
4792	NN INC COMMON STOCK USD.01	0.003%	92.381%
4793	ENCE ENERGIA	0.003%	92.385%
4794	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	92.388%
4795	ESSO (THAILAND)	0.003%	92.391%
4796	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	92.395%
4797	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	92.398%
4798	INFINERA CORP	0.003%	92.402%
4799	LISI	0.003%	92.405%
4800	TOKYO DOME CORP	0.003%	92.409%
4801	TAKKT AG	0.003%	92.412%
4802	FISKARS OYJ	0.003%	92.415%
4803	MELEXIS	0.003%	92.419%
4804	PIGEON CORP	0.003%	92.422%
4805	ADVANCED INFO S	0.003%	92.426%
4806	MRF LTD	0.003%	92.429%
4807	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	92.433%
4808	FORTINET INC	0.003%	92.436%
4809	MORGUARD CORP	0.003%	92.439%
4810	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	92.443%
4811	MGM GROWTH PROPERTIES LLC A REIT	0.003%	92.446%
4812	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	92.450%
4813	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	92.453%
4814	LUKOIL PJSC- SP	0.003%	92.456%
4815	MAGELLAN FINANC	0.003%	92.460%
4816	NET ONE SYSTEMS	0.003%	92.463%
4817	POSTNL	0.003%	92.467%
4818	BOMBARDIER INC	0.003%	92.470%
4819	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.003%	92.473%
4820	CHINA TRAVEL IN	0.003%	92.477%
4821	TOYO INK MFG CO	0.003%	92.480%
4822	ESCORTS LTD	0.003%	92.484%
4823	GAZTRANSPORT ET	0.003%	92.487%
4824	JAPAN LIFELINE	0.003%	92.490%
4825	CHINASOFT INTER	0.003%	92.494%
4826	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	92.497%
4827	SUMMIT INDUSTRI	0.003%	92.501%
4828	TOMONY HOLDINGS	0.003%	92.504%
4829	SYNTEL INC COMMON STOCK	0.003%	92.507%
4830	EMAMI LTD	0.003%	92.511%
4831	HEMFOSA FASTIGH	0.003%	92.514%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CONNECTONE BANCORP INC COMMON STOCK	0.003%	92.518%
4833	NHN ENTERTAINME	0.003%	92.521%
4834	REGIS RESOURCES	0.003%	92.524%
4835	CARETRUST REIT INC REIT USD.01	0.003%	92.528%
4836	GOLD FIELDS LTD	0.003%	92.531%
4837	SUPER RETAIL GR	0.003%	92.534%
4838	DAVIDE CAMPARI-	0.003%	92.538%
4839	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.541%
4840	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	92.545%
4841	VALOR CO LTD	0.003%	92.548%
4842	KIWI PROPERTY G	0.003%	92.551%
4843	MITIE GROUP	0.003%	92.555%
4844	MY EG SERVICES	0.003%	92.558%
4845	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	92.561%
4846	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	92.565%
4847	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	92.568%
4848	RINNAI CORP	0.003%	92.572%
4849	VOCUS COMMUN LT	0.003%	92.575%
4850	NISSHIN SEIFUN	0.003%	92.578%
4851	JM FINANCIAL	0.003%	92.582%
4852	K-BRO LINEN INC	0.003%	92.585%
4853	FENG TAY ENTRPR	0.003%	92.588%
4854	EXIDE INDUSTRIE	0.003%	92.592%
4855	HAMBORNER AG	0.003%	92.595%
4856	KYORIN CO LTD.	0.003%	92.598%
4857	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	92.602%
4858	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.605%
4859	SENSHU IKEDA HL	0.003%	92.609%
4860	RMR GROUP INC/THE A COMMON STOCK	0.003%	92.612%
4861	UPC TECHNOLOGY	0.003%	92.615%
4862	SQUARE INC A COMMON STOCK USD.000001	0.003%	92.619%
4863	GREEN REIT PLC	0.003%	92.622%
4864	SUMITOMO MITSUI	0.003%	92.625%
4865	STONERIDGE INC COMMON STOCK	0.003%	92.629%
4866	MERRY ELECTRONI	0.003%	92.632%
4867	HOKUETSU KISHU	0.003%	92.635%
4868	TOMRA SYSTEMS A	0.003%	92.639%
4869	RINGKJOEBING LA	0.003%	92.642%
4870	SCORPIO TANKERS	0.003%	92.645%
4871	SOCIETE BIC SA	0.003%	92.649%
4872	ORTHOFIX INTL N	0.003%	92.652%
4873	TOKYO TY FINANC	0.003%	92.655%
4874	HIBERNIA REIT P	0.003%	92.659%
4875	PZU GR	0.003%	92.662%
4876	DR REDDYS LABS	0.003%	92.665%
4877	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	92.669%
4878	DOMINO'S PIZZA	0.003%	92.672%
4879	SUMMERSET GROUP	0.003%	92.675%
4880	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	92.678%
4881	ENTERTAINMENT O	0.003%	92.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	OPUS BANK	0.003%	92.685%
4883	UNITED ARROWS L	0.003%	92.688%
4884	CHINA BLUECHEMI	0.003%	92.692%
4885	DELPHI ENERGY C	0.003%	92.695%
4886	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.698%
4887	KOTAK MAHINDRA	0.003%	92.702%
4888	ZAKLADY METALI	0.003%	92.705%
4889	NH HOTELES	0.003%	92.708%
4890	H20 RETAILING C	0.003%	92.712%
4891	SPARTANNASH CO COMMON STOCK	0.003%	92.715%
4892	MPHASIS LTD	0.003%	92.718%
4893	SQUARE ENIX HOL	0.003%	92.721%
4894	RYOBI	0.003%	92.725%
4895	TEC CORPORATION	0.003%	92.728%
4896	TOBU RAILWAY CO	0.003%	92.731%
4897	IMMOFINANZ IMMO	0.003%	92.735%
4898	MBANK	0.003%	92.738%
4899	TOKYO ELEC POWE	0.003%	92.741%
4900	CHORUS LIMITED	0.003%	92.744%
4901	FUKUOKA REIT CO	0.003%	92.748%
4902	SEIKO CORPORATI	0.003%	92.751%
4903	TELECOM PLUS	0.003%	92.754%
4904	FIBROGEN INC COMMON STOCK USD.01	0.003%	92.758%
4905	UACJ CORP	0.003%	92.761%
4906	TOHO HOLDINGS C	0.003%	92.764%
4907	TIANNENG POWER	0.003%	92.767%
4908	NEWRIVER REIT P	0.003%	92.771%
4909	ENTERCOM COMMUN	0.003%	92.774%
4910	OBRASCON HUAR L	0.003%	92.777%
4911	FUGRO NV-CVA	0.003%	92.781%
4912	EMEMORY TECHNOL	0.003%	92.784%
4913	LINDT & SPRUENG	0.003%	92.787%
4914	CIA SANEAMENTO	0.003%	92.790%
4915	INVESTMENT TECH	0.003%	92.794%
4916	SAMSUNG SDS CO	0.003%	92.797%
4917	RATHBONE BROTHE	0.003%	92.800%
4918	BANRISUL	0.003%	92.804%
4919	HULIC CO LTD	0.003%	92.807%
4920	ALEXANDERS INC	0.003%	92.810%
4921	SEINO TRANSPORT	0.003%	92.813%
4922	CROCS INC COMMON STOCK USD.001	0.003%	92.817%
4923	JUST EAT PLC	0.003%	92.820%
4924	SP PLUS CORP COMMON STOCK USD.001	0.003%	92.823%
4925	SWATCH GROUP AG	0.003%	92.826%
4926	GT CAPITAL HOLD	0.003%	92.830%
4927	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	92.833%
4928	YELLOW PAGES LT	0.003%	92.836%
4929	WESTPAC BANKING	0.003%	92.839%
4930	SONY FINANCIAL	0.003%	92.843%
4931	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	92.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	HAREL INSURANCE	0.003%	92.849%
4933	ACADIAN TIMBER	0.003%	92.853%
4934	ITO EN	0.003%	92.856%
4935	CHINA SCE PROPE	0.003%	92.859%
4936	TRICO BANCSHARES COMMON STOCK	0.003%	92.862%
4937	HIWIN TECH CORP	0.003%	92.866%
4938	PSEG POWER	0.003%	92.869%
4939	C.P. ALL PCL-FG	0.003%	92.872%
4940	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	92.875%
4941	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	92.879%
4942	KEIHIN CORP	0.003%	92.882%
4943	FABRINET	0.003%	92.885%
4944	ANRITSU CORP	0.003%	92.888%
4945	TELSTRA CORP	0.003%	92.892%
4946	M3 INC	0.003%	92.895%
4947	TARKETT SA	0.003%	92.898%
4948	KRUNG THAI BNK	0.003%	92.901%
4949	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	92.905%
4950	HITACHI ZOSEN C	0.003%	92.908%
4951	SPX CORP COMMON STOCK USD.01	0.003%	92.911%
4952	PETROLEUM GEO-S	0.003%	92.914%
4953	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	92.918%
4954	MERCIALYS	0.003%	92.921%
4955	CITIGROUP INC	0.003%	92.924%
4956	IMAX CORP	0.003%	92.927%
4957	BMW FINANCE NV	0.003%	92.930%
4958	KINDEN CORPORAT	0.003%	92.934%
4959	DAIWABO CO LTD	0.003%	92.937%
4960	BWP TRUST	0.003%	92.940%
4961	ANGLOGOLD LTD	0.003%	92.943%
4962	DAI-ICHI KOGYO	0.003%	92.947%
4963	GUNZE	0.003%	92.950%
4964	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	92.953%
4965	HYUNDAI HEAVY I	0.003%	92.956%
4966	TAKEUCHI MANUFA	0.003%	92.959%
4967	COCA-COLA FEMSA	0.003%	92.963%
4968	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	92.966%
4969	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	92.969%
4970	FINNAIR	0.003%	92.972%
4971	CUMMINS INDIA	0.003%	92.975%
4972	CHARGEURS SA	0.003%	92.979%
4973	SEVERSTAL GDR REG S GDR	0.003%	92.982%
4974	CHINA LONGYUAN	0.003%	92.985%
4975	ROHTO PHARM	0.003%	92.988%
4976	NIPPON FLOUR MI	0.003%	92.991%
4977	SHIMADZU CORP	0.003%	92.995%
4978	ASSORE	0.003%	92.998%
4979	CLOETTA AB B SH	0.003%	93.001%
4980	CHOICE PROPERTI	0.003%	93.004%
4981	UNI-PRESIDENT C	0.003%	93.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	UTD DRUG	0.003%	93.010%
4983	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.014%
4984	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.017%
4985	PROCTER & GAMBL	0.003%	93.020%
4986	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.023%
4987	TULLETT PREBON	0.003%	93.026%
4988	TOD'S SPA	0.003%	93.030%
4989	SIEGFRIED HOLDI	0.003%	93.033%
4990	AIN PHARMACIEZ	0.003%	93.036%
4991	INDUSTRIAS CH S	0.003%	93.039%
4992	VISUAL PHOTONIC	0.003%	93.042%
4993	DOOSAN HEAVY IN	0.003%	93.045%
4994	SHANDONG WEIGAO	0.003%	93.049%
4995	ASIA OPTICAL CO	0.003%	93.052%
4996	BANGCHAK CORP P	0.003%	93.055%
4997	FISHER (JAMES)	0.003%	93.058%
4998	NAVIGANT CONSUL	0.003%	93.061%
4999	UNDER ARMOUR IN	0.003%	93.064%
5000	SITC INTERNATIO	0.003%	93.068%
5001	SHANKS GROUP PL	0.003%	93.071%
5002	INFICON HOLDING	0.003%	93.074%
5003	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.077%
5004	MONMOUTH REAL E	0.003%	93.080%
5005	THANACHART CAPI	0.003%	93.083%
5006	ESSENTRA PLC	0.003%	93.087%
5007	PARMALAT S.P.A	0.003%	93.090%
5008	ITALGAS SPA	0.003%	93.093%
5009	POLYPIPE GROUP	0.003%	93.096%
5010	CHINA HARMONY N	0.003%	93.099%
5011	ALSO HOLDING-RE	0.003%	93.102%
5012	KOMAX HOLDING A	0.003%	93.106%
5013	ASANKO GOLD INC	0.003%	93.109%
5014	CHIPBOND TECHNO	0.003%	93.112%
5015	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.115%
5016	ARGAN INC COMMON STOCK USD.15	0.003%	93.118%
5017	LOTTE SHOPPING	0.003%	93.121%
5018	COCA-COLA AMATI	0.003%	93.124%
5019	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.128%
5020	LINK ADMINISTRA	0.003%	93.131%
5021	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.134%
5022	BANCA GENERALI	0.003%	93.137%
5023	SWIRE PACIFIC	0.003%	93.140%
5024	USS CO. LTD.	0.003%	93.143%
5025	INTERROLL HOLDI	0.003%	93.146%
5026	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.150%
5027	CHINA DONGXIANG	0.003%	93.153%
5028	SUZUKEN CO LTD	0.003%	93.156%
5029	BECHTLE AG	0.003%	93.159%
5030	HOUSE FOODS COR	0.003%	93.162%
5031	LASALLE LOGIPOR	0.003%	93.165%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	YOOX NET-A-PORT	0.003%	93.168%
5033	UTD INTEGRATION	0.003%	93.172%
5034	THAI UNION GROU	0.003%	93.175%
5035	Ayala Land Inc	0.003%	93.178%
5036	TOKAI HOLDINGS	0.003%	93.181%
5037	CHIN-POON INDL	0.003%	93.184%
5038	KAKEN PHARM	0.003%	93.187%
5039	FIBRIA CELULOSE	0.003%	93.190%
5040	BERNER KTBK	0.003%	93.193%
5041	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.197%
5042	AUSDRILL LIMITE	0.003%	93.200%
5043	CHENG LOONG	0.003%	93.203%
5044	PRIMARY HEALTH	0.003%	93.206%
5045	DEUTSCHE EUROSH	0.003%	93.209%
5046	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.212%
5047	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.003%	93.215%
5048	EPISTAR CORP	0.003%	93.218%
5049	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.003%	93.222%
5050	COPPER MTN MNG	0.003%	93.225%
5051	NAN YA PRINTED	0.003%	93.228%
5052	COMPUGROUP HOLD	0.003%	93.231%
5053	AEON MALL CO LT	0.003%	93.234%
5054	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.237%
5055	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.240%
5056	PLDT INC	0.003%	93.243%
5057	SHIP FINANCE IN	0.003%	93.246%
5058	INDS BACHOCO SA	0.003%	93.250%
5059	YUHAN CORP	0.003%	93.253%
5060	INV LA CONSTRUC	0.003%	93.256%
5061	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	93.259%
5062	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.262%
5063	TRADE ME LTD	0.003%	93.265%
5064	MATSUMOTOKIYOSH	0.003%	93.268%
5065	LINDSAY CORP COMMON STOCK USD1.0	0.003%	93.271%
5066	KERRY LOGISTICS	0.003%	93.274%
5067	ELIS SA	0.003%	93.277%
5068	GLOVIS	0.003%	93.281%
5069	KOSE	0.003%	93.284%
5070	INDORAMA VENTUR	0.003%	93.287%
5071	GROUPON INC COMMON STOCK USD.0001	0.003%	93.290%
5072	GUOTAI JUNAN IN	0.003%	93.293%
5073	CHENG SHIN RUBB	0.003%	93.296%
5074	SCANA CORP COMMON STOCK	0.003%	93.299%
5075	NIKKISO CO	0.003%	93.302%
5076	FAES FARMA SA	0.003%	93.305%
5077	ELIA SYS OPERAT	0.003%	93.308%
5078	GENESCO INC COMMON STOCK USD1.0	0.003%	93.311%
5079	DAIFUKU CO	0.003%	93.315%
5080	POONGSAN CORP(N	0.003%	93.318%
5081	LYDALL INC COMMON STOCK USD.1	0.003%	93.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	HONG KONG LAND	0.003%	93.324%
5083	SOMFY SA	0.003%	93.327%
5084	PAPA JOHN'S INT	0.003%	93.330%
5085	LEROY SEAFOOD G	0.003%	93.333%
5086	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.336%
5087	RESORTTRUST INC	0.003%	93.339%
5088	INVACARE CORP	0.003%	93.342%
5089	GJENSIDIGE FORS	0.003%	93.345%
5090	RESOLUTE FOREST	0.003%	93.348%
5091	JOWA HLDGS CO L	0.003%	93.351%
5092	SHIMANO INC	0.003%	93.355%
5093	RYMAN HEALTHCAR	0.003%	93.358%
5094	DONGBU HITEK CO	0.003%	93.361%
5095	KERNEL HOLDING	0.003%	93.364%
5096	DAINIPPON PHARM	0.003%	93.367%
5097	METROPOLE TV-(M	0.003%	93.370%
5098	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	93.373%
5099	VTECH HLDGS	0.003%	93.376%
5100	DUSKIN CO LTD	0.003%	93.379%
5101	CyberAgent, Inc	0.003%	93.382%
5102	SUGI HOLDINGS C	0.003%	93.385%
5103	BRAIT SA	0.003%	93.388%
5104	LATAM AIRLINES	0.003%	93.391%
5105	GPO IND BIMBO	0.003%	93.394%
5106	GRAPHITE INDIA	0.003%	93.397%
5107	COMFORIA RESIDE	0.003%	93.400%
5108	ALLIED GROUP LT	0.003%	93.403%
5109	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.406%
5110	IMP DEL DES Y E	0.003%	93.409%
5111	KEIHIN ELEC EXP	0.003%	93.413%
5112	QUALYS INC COMMON STOCK USD.001	0.003%	93.416%
5113	EXTREME NETWORKS INC COMMON STOCK USD.001	0.003%	93.419%
5114	VASTNED RETAIL	0.003%	93.422%
5115	CRAMO OYJ B SHS	0.003%	93.425%
5116	PANDOX AB	0.003%	93.428%
5117	KENDRION NV	0.003%	93.431%
5118	VANGUARD INTL S	0.003%	93.434%
5119	KINPO ELECTRONI	0.003%	93.437%
5120	UTD STATES CELL	0.003%	93.440%
5121	BBMG CORPORATIO	0.003%	93.443%
5122	LIBERBANK SA	0.003%	93.446%
5123	KINGDEE INTERNA	0.003%	93.449%
5124	AUTOGRILL SPA	0.003%	93.452%
5125	MACQUARIE LEISU	0.003%	93.455%
5126	SCANSOURCE INC COMMON STOCK	0.003%	93.458%
5127	SARACEN MINERAL	0.003%	93.461%
5128	ARROW ELECTRONI	0.003%	93.464%
5129	IS DONGSEO CO L	0.003%	93.467%
5130	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.470%
5131	FOMENTO ECON ME	0.003%	93.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.476%
5133	HYAKUJUSHI BANK	0.003%	93.479%
5134	AEGION CORP COMMON STOCK USD.01	0.003%	93.482%
5135	DE'LONGHI SPA	0.003%	93.485%
5136	MEDIPAL HOLDING	0.003%	93.488%
5137	GPO TELEVISA	0.003%	93.491%
5138	JUST RETIREMENT	0.003%	93.494%
5139	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.497%
5140	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.500%
5141	APOLLO HOSPITAL	0.003%	93.503%
5142	BRILLIANCE CHIN	0.003%	93.506%
5143	CHINA SOUTH CIT	0.003%	93.509%
5144	GS RETAIL CO LT	0.003%	93.512%
5145	TOKYO OHKA KOGY	0.003%	93.515%
5146	NANKAI ELEC RAI	0.003%	93.518%
5147	FENNER	0.003%	93.521%
5148	TOHO GAS CO	0.003%	93.524%
5149	INVESCO OFFICE	0.003%	93.527%
5150	EXACTECH INC COMMON STOCK USD.01	0.003%	93.530%
5151	SERCOMM CORP	0.003%	93.533%
5152	SEMAPA SOC INVE	0.003%	93.536%
5153	MARUICHI STL TU	0.003%	93.539%
5154	NICHIHA CORP	0.003%	93.542%
5155	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.545%
5156	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	93.548%
5157	ANADOLU EFES BI	0.003%	93.551%
5158	PACIFIC INDUSTR	0.003%	93.554%
5159	GPO DE INVERSIO	0.003%	93.557%
5160	OUTSOURCING INC	0.003%	93.560%
5161	WING TAI HOLDIN	0.003%	93.563%
5162	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.566%
5163	GRAINGER TRUST	0.003%	93.569%
5164	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	93.572%
5165	ENQUEST PLC	0.003%	93.575%
5166	MANHATTAN ASSOC	0.003%	93.578%
5167	TRAVELSKY TECHN	0.003%	93.581%
5168	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	93.584%
5169	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	93.587%
5170	TONG REN TANG T	0.003%	93.590%
5171	EVERGREEN MARIN	0.003%	93.593%
5172	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.596%
5173	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.003%	93.599%
5174	MUTHOOT FINANCE	0.003%	93.602%
5175	PAN OCEAN CO	0.003%	93.605%
5176	STUART OLSON IN	0.003%	93.608%
5177	NICE SYSTEMS	0.003%	93.611%
5178	EXACT SCIENCES	0.003%	93.614%
5179	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.617%
5180	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.620%
5181	NANTO BANK	0.003%	93.623%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	JUMBO SA	0.003%	93.626%
5183	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	93.629%
5184	REGIS CORP COMMON STOCK USD.05	0.003%	93.631%
5185	NAN YA PLASTIC	0.003%	93.634%
5186	TRUSCO NAKAYAMA	0.003%	93.637%
5187	TOHO BANK	0.003%	93.640%
5188	JAPAN AVIATN EL	0.003%	93.643%
5189	SAMPO OYJ	0.003%	93.646%
5190	CAR INC	0.003%	93.649%
5191	TOKYU CONST	0.003%	93.652%
5192	CHEUNG KONG INF	0.003%	93.655%
5193	SYDNEY AIRPORT	0.003%	93.658%
5194	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.661%
5195	ORGANIZACI SORI	0.003%	93.664%
5196	PTC INC COMMON STOCK USD.01	0.003%	93.667%
5197	CHAMPION REAL E	0.003%	93.670%
5198	BW OFFSHORE LTD	0.003%	93.673%
5199	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.676%
5200	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.679%
5201	SLATE RETAIL RE	0.003%	93.682%
5202	COCOKARA FINE H	0.003%	93.685%
5203	CTS CORP COMMON STOCK	0.003%	93.687%
5204	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.690%
5205	MORGUARD REAL E	0.003%	93.693%
5206	GOLDEN STAR RES	0.003%	93.696%
5207	IINO KAIUN KAIS	0.003%	93.699%
5208	SAMSUNG TECHWIN	0.003%	93.702%
5209	CHOW SANG SANG	0.003%	93.705%
5210	CENTRAL GLASS C	0.003%	93.708%
5211	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.711%
5212	JSW ENERGY LTD	0.003%	93.714%
5213	ZZZPRIMA MEAT P	0.003%	93.717%
5214	TEXTAINER GROUP	0.003%	93.720%
5215	WORLD ACCEPTANCE CORP COMMON STOCK	0.003%	93.723%
5216	BONAVA AB - B S	0.003%	93.726%
5217	DULUXGROUP LTD	0.003%	93.728%
5218	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.731%
5219	GENEREA SAB DE	0.003%	93.734%
5220	NWS HOLDINGS LT	0.003%	93.737%
5221	LG INTL CORP	0.003%	93.740%
5222	TOKEN CORP	0.003%	93.743%
5223	FAR EAST INTL B	0.003%	93.746%
5224	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.749%
5225	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.752%
5226	KEIO CORP	0.003%	93.755%
5227	SANFILIPPO(JOHN	0.003%	93.758%
5228	CHARTER HALL	0.003%	93.760%
5229	LUNDIN PERTOLEU	0.003%	93.763%
5230	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.766%
5231	RPS GROUP PLC	0.003%	93.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	FARMER BROS CO COMMON STOCK USD1.0	0.003%	93.772%
5233	GUDANG GARAM(PE	0.003%	93.775%
5234	HIGHWEALTH CONS	0.003%	93.778%
5235	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.781%
5236	GUANGZHOU AUTOM	0.003%	93.784%
5237	GRANGES AB	0.003%	93.787%
5238	SHIKOKU ELEC PO	0.003%	93.789%
5239	SKYFAME REALTY	0.003%	93.792%
5240	AUSTEVOLL SEAFO	0.003%	93.795%
5241	ZARDOYA-OTIS	0.003%	93.798%
5242	SAO MARTINHO SA	0.003%	93.801%
5243	NORDEA BANK AB	0.003%	93.804%
5244	KOREA PETROCHEM	0.003%	93.807%
5245	AMBEV SA ADR ADR	0.003%	93.810%
5246	SANKEN ELECTRIC	0.003%	93.813%
5247	IRISO ELECTRONI	0.003%	93.815%
5248	KEPPEL DC REIT	0.003%	93.818%
5249	KOC HOLDING AS	0.003%	93.821%
5250	F E CONSORTM IN	0.003%	93.824%
5251	PIONEER CORP JP	0.003%	93.827%
5252	AUTOMOTIVE HOLD	0.003%	93.830%
5253	MYCRONIC AB	0.003%	93.833%
5254	AEON DELIGHT	0.003%	93.836%
5255	ZZZSAN-AI OIL C	0.003%	93.838%
5256	MONOTARO CO.LTD	0.003%	93.841%
5257	SAMSUNG CARD	0.003%	93.844%
5258	SEOUL SEMICONDU	0.003%	93.847%
5259	KOMORI CORPORAT	0.003%	93.850%
5260	ROBINSONS LAND	0.003%	93.853%
5261	PT ANEKA TAMBAN	0.003%	93.856%
5262	LIECHTENSTEINIS	0.003%	93.859%
5263	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.861%
5264	MONEX GROUP INC	0.003%	93.864%
5265	CJ E&M CORPORAT	0.003%	93.867%
5266	LANDING INTL DE	0.003%	93.870%
5267	ECHO GLOBAL LOG	0.003%	93.873%
5268	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.876%
5269	SENKO CO	0.003%	93.879%
5270	PC CONNECTION	0.003%	93.881%
5271	ROCHE HOLDING A	0.003%	93.884%
5272	TRANSPORT INTL	0.003%	93.887%
5273	GETAC TECHNOLOG	0.003%	93.890%
5274	INDAH KIAT PULP	0.003%	93.893%
5275	DIGI.COM BHD	0.003%	93.896%
5276	COMTECH TELE CO	0.003%	93.899%
5277	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.901%
5278	YAMANASHI CHUO	0.003%	93.904%
5279	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	93.907%
5280	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.910%
5281	IOOF HOLDINGS L	0.003%	93.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.916%
5283	MALLINCKRODT PL	0.003%	93.918%
5284	AOMORI BANK	0.003%	93.921%
5285	TOWER INTL INC	0.003%	93.924%
5286	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.927%
5287	NATURA COSMETIC	0.003%	93.930%
5288	TOPCO SCIENTIFI	0.003%	93.933%
5289	IRPC PUBLIC CO	0.003%	93.935%
5290	WESTERN AREAS N	0.003%	93.938%
5291	KATO SANGYO CO	0.003%	93.941%
5292	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.944%
5293	LG INDL SYSTEMS	0.003%	93.947%
5294	NIPPON REIT INV	0.003%	93.950%
5295	ASTRAL FOODS	0.003%	93.952%
5296	NAMPAK LTD.	0.003%	93.955%
5297	RAMIRENT OYJ	0.003%	93.958%
5298	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.961%
5299	DAH SING BANKIN	0.003%	93.964%
5300	SANTAM	0.003%	93.966%
5301	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	93.969%
5302	BARRATT DEVEL	0.003%	93.972%
5303	TOHO ZINC CO LT	0.003%	93.975%
5304	BURE INVESTMENT	0.003%	93.978%
5305	TACHI-S CO	0.003%	93.980%
5306	ECLIPX GROUP LT	0.003%	93.983%
5307	PERUSAHAAN GAS	0.003%	93.986%
5308	FUTABA CORP	0.003%	93.989%
5309	PARK 24 CO	0.003%	93.992%
5310	SALINI IMPREGIL	0.003%	93.995%
5311	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.997%
5312	SEKISUI HOUSE	0.003%	94.000%
5313	MACQUARIE MEXIC	0.003%	94.003%
5314	AUSTRIA TECHNOL	0.003%	94.006%
5315	GREENLAND HONG	0.003%	94.009%
5316	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.011%
5317	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.014%
5318	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	94.017%
5319	ODONTOPREV SA	0.003%	94.020%
5320	ALS LTD	0.003%	94.022%
5321	PREMIER OIL	0.003%	94.025%
5322	POLSKIE GORNIC	0.003%	94.028%
5323	SUDAMERICANA VA	0.003%	94.031%
5324	VEDANTA RESOURC	0.003%	94.034%
5325	ELEC POWER DEV	0.003%	94.036%
5326	KITZ CORPORATIO	0.003%	94.039%
5327	SPEEDWAY MOTORS	0.003%	94.042%
5328	ISHIHARA SANGYO	0.003%	94.045%
5329	NIPPON CHEMI-CO	0.003%	94.048%
5330	LATECOERE	0.003%	94.050%
5331	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	AOZORA BANK	0.003%	94.056%
5333	MIRAIT HLDG COR	0.003%	94.059%
5334	NIPPON DENSETSU	0.003%	94.061%
5335	BARR(A.G.)	0.003%	94.064%
5336	JIANGSU EXPRESS	0.003%	94.067%
5337	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.070%
5338	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.072%
5339	NISSHIN STEEL H	0.003%	94.075%
5340	ORION CORP	0.003%	94.078%
5341	TEMP HOLDINGS C	0.003%	94.081%
5342	ADANI ENTERPRIS	0.003%	94.084%
5343	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.086%
5344	NEW WAVE GROUP	0.003%	94.089%
5345	BOC AVIATION LT	0.003%	94.092%
5346	JARDINE CYCLE	0.003%	94.095%
5347	E-MART CO. LTD.	0.003%	94.097%
5348	FOXCONN TECHNOL	0.003%	94.100%
5349	ENGIE BRASIL SA	0.003%	94.103%
5350	LENDINGTREE INC COMMON STOCK USD.01	0.003%	94.106%
5351	SA CORP REAL ES	0.003%	94.108%
5352	NS SOLUTIONS CO	0.003%	94.111%
5353	ALKERMES PLC	0.003%	94.114%
5354	RECTICEL	0.003%	94.117%
5355	KIATNAKIN FIN&S	0.003%	94.119%
5356	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.122%
5357	KEISEI ELEC RY	0.003%	94.125%
5358	OKI ELECTRIC IN	0.003%	94.128%
5359	SHINKO ELEC IND	0.003%	94.130%
5360	CONTACT ENERGY	0.003%	94.133%
5361	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.136%
5362	TONG YANG INDUS	0.003%	94.139%
5363	PERPETUAL TST A	0.003%	94.141%
5364	TOAGOSEI CO LTD	0.003%	94.144%
5365	K12 INC COMMON STOCK USD.0001	0.003%	94.147%
5366	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.150%
5367	WUESTENROT & WU	0.003%	94.152%
5368	LUXOTTICA GROUP	0.003%	94.155%
5369	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.158%
5370	CHATHAM LODGING	0.003%	94.161%
5371	FELDA GLOBAL VE	0.003%	94.163%
5372	TLG IMMOBILIEN	0.003%	94.166%
5373	FUJITEC CO	0.003%	94.169%
5374	PROCTER & GAMBL	0.003%	94.172%
5375	DIALOG GROUP BH	0.003%	94.174%
5376	NIB HOLDINGS LT	0.003%	94.177%
5377	EBOS GROUP LTD	0.003%	94.180%
5378	CAHYA MATA SARA	0.003%	94.183%
5379	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.185%
5380	Mobistar SA	0.003%	94.188%
5381	FLEURY SA	0.003%	94.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	SINGAPORE EXCHA	0.003%	94.193%
5383	EMP NAC ELECTRI	0.003%	94.196%
5384	RAJESH EXPORTS	0.003%	94.199%
5385	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.202%
5386	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.204%
5387	HSBC USA INC SR UNSECURED 08/20 2.75	0.003%	94.207%
5388	LAR ESPANA REAL	0.003%	94.210%
5389	CROMPTON GREAVE	0.003%	94.213%
5390	JB FINANCIAL GR	0.003%	94.215%
5391	SINBON ELECTRON	0.003%	94.218%
5392	FRONTERA ENERGY	0.003%	94.221%
5393	POWERLONG REAL	0.003%	94.223%
5394	ASCOTT RESIDENC	0.003%	94.226%
5395	PALTAC CORP	0.003%	94.229%
5396	BCO ABC BRASIL	0.003%	94.232%
5397	OLAM INTERNATIO	0.003%	94.234%
5398	EXPRESS INC COMMON STOCK	0.003%	94.237%
5399	RAIN INDUSTRIES	0.003%	94.240%
5400	NISSAN SHATAI C	0.003%	94.242%
5401	MOCHIDA PHARM C	0.003%	94.245%
5402	ACTUA CORP COMMON STOCK USD.001	0.003%	94.248%
5403	RIPLEY CORP SA	0.003%	94.251%
5404	INTL METAL SERV	0.003%	94.253%
5405	JAPAN DISPLAY I	0.003%	94.256%
5406	ADVANTEST	0.003%	94.259%
5407	JACCS CO	0.003%	94.261%
5408	ESURE GROUP PLC	0.003%	94.264%
5409	ACCELL GROUP	0.003%	94.267%
5410	ABACUS PROPERTY	0.003%	94.270%
5411	CJ O SHOPPING C	0.003%	94.272%
5412	MID REIT INC	0.003%	94.275%
5413	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.278%
5414	LUYE PHARMA GRO	0.003%	94.280%
5415	BK OF EAST ASIA	0.003%	94.283%
5416	FASTIGHETS AB B	0.003%	94.286%
5417	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.288%
5418	SINGAPORE POST	0.003%	94.291%
5419	ZUGER KANTONALB	0.003%	94.294%
5420	MEIDENSHA CORP	0.003%	94.296%
5421	AOKI INTL	0.003%	94.299%
5422	CORBY SPIRIT AN	0.003%	94.302%
5423	JGC CORP	0.003%	94.305%
5424	BELLUNA CO.LTD	0.003%	94.307%
5425	DELPHI TECHNOLO	0.003%	94.310%
5426	TITAN INDUSTRIE	0.003%	94.313%
5427	NISHIO RENT ALL	0.003%	94.315%
5428	CONSORT MEDICAL	0.003%	94.318%
5429	MAYORA INDAH	0.003%	94.321%
5430	CSR CORP	0.003%	94.323%
5431	GO-AHEAD GROUP	0.003%	94.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	MICRO-STAR INTL	0.003%	94.329%
5433	HANSTEEN HOLDIN	0.003%	94.331%
5434	SM PRIME HLDGS	0.003%	94.334%
5435	TAIWAN FERTILIZ	0.003%	94.337%
5436	ALL NIPPON AIRW	0.003%	94.339%
5437	BT INVESTMENT M	0.003%	94.342%
5438	KYOKUTO KAIHATS	0.003%	94.345%
5439	CHINA NATIONAL	0.003%	94.347%
5440	FENG HSIN IRON&	0.003%	94.350%
5441	KADOKAWA DWANGO	0.003%	94.353%
5442	VITASOY INTL	0.003%	94.355%
5443	CDL HOSPITALITY	0.003%	94.358%
5444	HEXAWARE TECHNO	0.003%	94.361%
5445	UNIFI INC	0.003%	94.363%
5446	YODOGAWA STEEL	0.003%	94.366%
5447	KYUSHU ELEC POW	0.003%	94.369%
5448	JINRO LTD	0.003%	94.371%
5449	YUEN FOONG YU M	0.003%	94.374%
5450	EMS-CHEMIE HLDG	0.003%	94.377%
5451	IBJ LEASING CO	0.003%	94.379%
5452	CROMWELL PROPER	0.003%	94.382%
5453	DIVERS RES BHD	0.003%	94.385%
5454	TOP GLOVE CORP	0.003%	94.387%
5455	IRESS MARKET TE	0.003%	94.390%
5456	ARCS CO LTD	0.003%	94.393%
5457	NITTO BOSEKI CO	0.003%	94.395%
5458	GREAT WALL ENTE	0.003%	94.398%
5459	ENGINEERS INDIA	0.003%	94.401%
5460	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.403%
5461	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.406%
5462	TISCO FINANCIAL	0.003%	94.409%
5463	IZUMI CO	0.003%	94.411%
5464	SHOWA CORP	0.003%	94.414%
5465	BANCORP INC/THE COMMON STOCK USD1.0	0.003%	94.417%
5466	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.419%
5467	SAIZERIYA COMPA	0.003%	94.422%
5468	TAICHUNG	0.003%	94.424%
5469	MORGUARD NORTH	0.003%	94.427%
5470	KARDEX	0.003%	94.430%
5471	PARAMOUNT BED H	0.003%	94.432%
5472	HOPSON DEVELOPM	0.003%	94.435%
5473	FRESENIUS MEDIC	0.003%	94.438%
5474	TRAKYA CAM SANA	0.003%	94.440%
5475	TELEFONICA DEUT	0.003%	94.443%
5476	RUENTEX DEVELOP	0.003%	94.446%
5477	HITACHI MAXELL	0.003%	94.448%
5478	BAYWA AG (BAYER	0.003%	94.451%
5479	WIHLBORGS FASTI	0.003%	94.453%
5480	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	94.456%
5481	WD 40 CO COMMON STOCK USD.001	0.003%	94.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	HUTCHISON TEL-H	0.003%	94.461%
5483	AXCELIS TECHNOL	0.003%	94.464%
5484	THAI MILITARY B	0.003%	94.467%
5485	RPX CORP COMMON STOCK USD.0001	0.003%	94.469%
5486	HANJIN KAL CORP	0.003%	94.472%
5487	HARMONY GOLD MN	0.003%	94.474%
5488	NOBIA AB NEW	0.003%	94.477%
5489	BEIJING CAP LAN	0.003%	94.480%
5490	AKER SOLUTIONS	0.003%	94.482%
5491	RAMCO-GERSHENSO	0.003%	94.485%
5492	DOMINOS PIZZA E	0.003%	94.487%
5493	GOODMAN PROPERT	0.003%	94.490%
5494	BANPU PUBLIC CO	0.003%	94.493%
5495	GUOCO GROUP	0.003%	94.495%
5496	AIRBOSS OF AMER	0.003%	94.498%
5497	JUKI CORP	0.003%	94.501%
5498	BHP BILLITON FI	0.003%	94.503%
5499	OTSUKA CORP	0.003%	94.506%
5500	NEMETSCHEK AG	0.003%	94.508%
5501	EI TOWERS SPA	0.003%	94.511%
5502	DIGITAL CHINA H	0.003%	94.514%
5503	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.003%	94.516%
5504	Alliance Global	0.003%	94.519%
5505	TUNG HO STEEL E	0.003%	94.521%
5506	FUKUYAMA TRANSP	0.003%	94.524%
5507	HOTA INDUSTRIAL	0.003%	94.526%
5508	ALCONIX CORPORA	0.003%	94.529%
5509	KANAMOTO CO LTD	0.003%	94.532%
5510	DOOSAN CORP	0.003%	94.534%
5511	SUMITOMO METAL	0.003%	94.537%
5512	AXIA REAL ESTAT	0.003%	94.539%
5513	LAWSON	0.003%	94.542%
5514	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.545%
5515	ENDEAVOUR SILVE	0.003%	94.547%
5516	PETS AT HOME GR	0.003%	94.550%
5517	TRAVELPORT WORL	0.003%	94.552%
5518	WORLDPAY INC	0.003%	94.555%
5519	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	94.558%
5520	HEIWADO CO LTD	0.003%	94.560%
5521	SAN-A CO LTD	0.003%	94.563%
5522	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.565%
5523	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.568%
5524	MANTRA GROUP LT	0.003%	94.570%
5525	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.573%
5526	PORTO SEGURO SA	0.003%	94.576%
5527	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.003%	94.578%
5528	CIA HERING	0.003%	94.581%
5529	INTERCONEXION E	0.003%	94.583%
5530	ELRINGKLINGER	0.003%	94.586%
5531	ETERNAL CHEMICA	0.003%	94.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	OMNIA HOLDINGS	0.003%	94.591%
5533	HEIWA REAL ESTA	0.003%	94.594%
5534	PARKWAY LIFE RE	0.003%	94.596%
5535	PRADA SPA	0.003%	94.599%
5536	SUPALAI PUBLIC	0.003%	94.601%
5537	BELLAMY'S AUSTR	0.003%	94.604%
5538	KINTETSU WORLD	0.003%	94.606%
5539	KENEDIX RESIDEN	0.003%	94.609%
5540	ZCL COMPOSITES	0.003%	94.612%
5541	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.614%
5542	NICHI-IKO PHARM	0.003%	94.617%
5543	ITOCHU TECHNO S	0.003%	94.619%
5544	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.622%
5545	GUNGHO ONLINE E	0.003%	94.624%
5546	SKY PERFECT JSA	0.003%	94.627%
5547	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.629%
5548	METALL ZUG AG	0.003%	94.632%
5549	JAPAN SECS FINA	0.003%	94.635%
5550	TELEFONICA BRASIL ADR ADR	0.003%	94.637%
5551	SHUN TAK HLDGS	0.003%	94.640%
5552	CHINA ORIENTAL	0.003%	94.642%
5553	NORDEA BANK AB	0.003%	94.645%
5554	GETTY PETROLEUM	0.003%	94.647%
5555	ELITE MATERIAL	0.003%	94.650%
5556	RHB Capital	0.003%	94.652%
5557	EMBOTELLA ANDIN	0.003%	94.655%
5558	ORIFLAME HOLDIN	0.003%	94.657%
5559	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.660%
5560	TASSAL GROUP	0.003%	94.662%
5561	FERREXPO PLC	0.003%	94.665%
5562	INABATA & CO	0.003%	94.668%
5563	FRASERS CENTREP	0.003%	94.670%
5564	ALBIOMA	0.003%	94.673%
5565	LASSILA & TIKAN	0.003%	94.675%
5566	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.678%
5567	ADVANCED MICRO	0.003%	94.680%
5568	PREMIER INVESTM	0.003%	94.683%
5569	DAINICHISEIKA C	0.003%	94.685%
5570	SAGAMI RAILWAY	0.003%	94.688%
5571	HUBER & SUHNER	0.003%	94.690%
5572	ZEE ENTERTAIN E	0.003%	94.693%
5573	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.695%
5574	CHICONY ELECTRO	0.003%	94.698%
5575	PAZ CORP SA	0.003%	94.700%
5576	INDRA SISTEMAS	0.003%	94.703%
5577	SEMPRA ENERGY	0.003%	94.706%
5578	AK STEEL HOLDIN	0.003%	94.708%
5579	ATLANTICA YIELD	0.003%	94.711%
5580	MOTOR OIL SA	0.003%	94.713%
5581	NEW ORIENTAL ED	0.003%	94.716%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	TAISHO PHARMACE	0.003%	94.718%
5583	CT REAL ESTATE	0.003%	94.721%
5584	HONG LEONG CRED	0.003%	94.723%
5585	AK HOLDINGS INC	0.003%	94.726%
5586	SKYLARK CO LTD	0.003%	94.728%
5587	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.731%
5588	CA IMMOBILIEN A	0.003%	94.733%
5589	DAIBIRU CORP	0.003%	94.736%
5590	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.003%	94.738%
5591	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	94.741%
5592	DAIKYO INC	0.003%	94.743%
5593	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	94.746%
5594	AIA ENGINEERING	0.003%	94.748%
5595	METLIFECARE LTD	0.003%	94.751%
5596	GENWORTH MORTGA	0.003%	94.753%
5597	KUNGSLEDEN AB N	0.003%	94.756%
5598	HUA HONG SEMICO	0.003%	94.758%
5599	BENI STABILI IT	0.003%	94.761%
5600	BIZLINK HOLDING	0.003%	94.763%
5601	GROUP COMERCIAL	0.003%	94.766%
5602	NISSHINBO IND I	0.003%	94.768%
5603	SCRIPPS NETWORK	0.003%	94.771%
5604	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.773%
5605	RITEK INC	0.003%	94.776%
5606	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	94.778%
5607	CORETRONICS COR	0.002%	94.781%
5608	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	94.783%
5609	KRUK SA	0.002%	94.786%
5610	HELICAL BAR PLC	0.002%	94.788%
5611	NISHI NIPPON RR	0.002%	94.791%
5612	ONESAVINGS BANK	0.002%	94.793%
5613	ZENKOKU HOSHO C	0.002%	94.796%
5614	OVS SPA	0.002%	94.798%
5615	KABU.COM SECURI	0.002%	94.801%
5616	OCLARO INC COMMON STOCK USD.01	0.002%	94.803%
5617	MARINEMAX INC COMMON STOCK USD.001	0.002%	94.806%
5618	BORREGAARD ASA	0.002%	94.808%
5619	HUFVUDSTADEN AB	0.002%	94.811%
5620	JOLLIBEE FOODS	0.002%	94.813%
5621	MIGDAL INSURAN	0.002%	94.816%
5622	HAKUHODO DY HLD	0.002%	94.818%
5623	STRIDES ARCOLAB	0.002%	94.821%
5624	TVS MOTOR CO	0.002%	94.823%
5625	KAKAKU.COM INC	0.002%	94.826%
5626	BHARAT PETROL C	0.002%	94.828%
5627	SAUL CENTERS INC REIT USD.01	0.002%	94.831%
5628	INVESQUE INC	0.002%	94.833%
5629	CHINA SHIPPING	0.002%	94.836%
5630	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	94.838%
5631	SATO CORP	0.002%	94.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	JAPAN AIRPORT T	0.002%	94.843%
5633	FREEMAN FINANCI	0.002%	94.845%
5634	RELIANCE POWER	0.002%	94.848%
5635	LINDAB INTL AB	0.002%	94.850%
5636	BANK OF BARODA	0.002%	94.853%
5637	S FOODS INC	0.002%	94.855%
5638	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.002%	94.858%
5639	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	94.860%
5640	ULTIMATE	0.002%	94.863%
5641	CHINA HIGH SPEE	0.002%	94.865%
5642	HUATAI SECURITI	0.002%	94.868%
5643	RETROPHIN INC COMMON STOCK USD.0001	0.002%	94.870%
5644	G&L BEIJER AB B	0.002%	94.873%
5645	ARC LAND SAKAMO	0.002%	94.875%
5646	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	94.878%
5647	SEMEN GRESIK	0.002%	94.880%
5648	MENICON CO LTD	0.002%	94.882%
5649	RESOLUTE MINING	0.002%	94.885%
5650	JCU CORP	0.002%	94.887%
5651	FORMOSA PETROCH	0.002%	94.890%
5652	CASHBUILD LTD	0.002%	94.892%
5653	GRAMMER AG	0.002%	94.895%
5654	MEITEC CORPORAT	0.002%	94.897%
5655	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	94.900%
5656	RUTH'S HOSPITAL	0.002%	94.902%
5657	HUAKU DEVELOPME	0.002%	94.905%
5658	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	94.907%
5659	PETRONAS CHEMIC	0.002%	94.910%
5660	FUSHAN INTL ENE	0.002%	94.912%
5661	CHINA RAILWAY S	0.002%	94.914%
5662	INTERNET INITIA	0.002%	94.917%
5663	ALTICE NV CLAS	0.002%	94.919%
5664	EVENT HOSPITALI	0.002%	94.922%
5665	LUMINEX CORP COMMON STOCK USD.001	0.002%	94.924%
5666	PACIFIC TEXTILE	0.002%	94.927%
5667	PRINCE HOUSING	0.002%	94.929%
5668	NISSIN ELECTRIC	0.002%	94.932%
5669	STEEL AUTHORITY	0.002%	94.934%
5670	TXC CORPN	0.002%	94.936%
5671	FURUKAWA CO	0.002%	94.939%
5672	JVC KENWOOD HLD	0.002%	94.941%
5673	CHENG UEI PRECI	0.002%	94.944%
5674	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.002%	94.946%
5675	ALGOMA CENTRAL	0.002%	94.949%
5676	SINGAPORE TECH	0.002%	94.951%
5677	ZENSHO CO LTD	0.002%	94.954%
5678	EZAKI GLICO CO	0.002%	94.956%
5679	INDIABULL REAL	0.002%	94.958%
5680	BAVARIAN NORDIC	0.002%	94.961%
5681	BUMI ARMADA BER	0.002%	94.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	CYFROWY POLSAT	0.002%	94.966%
5683	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	94.968%
5684	TRANSM ALIANCA	0.002%	94.971%
5685	LEAGOLD MINING	0.002%	94.973%
5686	MISC BERHAD	0.002%	94.975%
5687	PUNJAB NATIONAL	0.002%	94.978%
5688	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	94.980%
5689	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	94.983%
5690	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	94.985%
5691	ZHEN DING TECHN	0.002%	94.988%
5692	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	94.990%
5693	TAKARA LEBEN CO	0.002%	94.992%
5694	TIMKENSTEEL CORP COMMON STOCK	0.002%	94.995%
5695	TV18 BROADCAST	0.002%	94.997%
5696	TONGDA GROUP HL	0.002%	95.000%
5697	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.002%
5698	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.004%
5699	NOJIMA CORP	0.002%	95.007%
5700	CEWE COLOR HLDG	0.002%	95.009%
5701	FRASERS LOGISTI	0.002%	95.012%
5702	EVERLIGHT ELECT	0.002%	95.014%
5703	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.016%
5704	MATCH GROUP INC COMMON STOCK USD.001	0.002%	95.019%
5705	SCHAEFFLER AG P	0.002%	95.021%
5706	D/S NORDEN	0.002%	95.024%
5707	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	95.026%
5708	BOLSA MEXICANA	0.002%	95.028%
5709	MARICO LTD	0.002%	95.031%
5710	KOMBASSAN HOLDI	0.002%	95.033%
5711	KLAB INC	0.002%	95.036%
5712	TAEYOUNG ENGINE	0.002%	95.038%
5713	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.040%
5714	AMOREPACIFIC-NE	0.002%	95.043%
5715	TATA CHEMICALS	0.002%	95.045%
5716	MARCUS CORP	0.002%	95.048%
5717	GRUPO AEROPORTU	0.002%	95.050%
5718	TAG TEGERNSEE I	0.002%	95.052%
5719	RED STAR MACALL	0.002%	95.055%
5720	BETSSON AB	0.002%	95.057%
5721	MACQUARIE KOREA	0.002%	95.059%
5722	PILOT CORP (NEW	0.002%	95.062%
5723	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.064%
5724	DOMETIC GROUP A	0.002%	95.067%
5725	GPO CATALANA OC	0.002%	95.069%
5726	ADANI POWER LTD	0.002%	95.071%
5727	NYRSTAR NV	0.002%	95.074%
5728	ACER INC	0.002%	95.076%
5729	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.078%
5730	PIOLAX CO	0.002%	95.081%
5731	GLAXOSMITHKLINE	0.002%	95.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	UNITED LABORATO	0.002%	95.086%
5733	BANCO SANTANDER	0.002%	95.088%
5734	CAPITARETAIL CH	0.002%	95.090%
5735	RICARDO	0.002%	95.093%
5736	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.095%
5737	VST HLDGS	0.002%	95.097%
5738	CENTRL PLAZA HO	0.002%	95.100%
5739	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.102%
5740	CRH MEDICAL COR	0.002%	95.105%
5741	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.107%
5742	TOOTSIE ROLL IN	0.002%	95.109%
5743	INARI AMERTRON	0.002%	95.112%
5744	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.114%
5745	ORBCOMM INC COMMON STOCK USD.001	0.002%	95.116%
5746	CHOW TAI FOOK J	0.002%	95.119%
5747	FORTUNE R/EST I	0.002%	95.121%
5748	GEAR ENERGY LTD	0.002%	95.124%
5749	CHINA FOOD LTD	0.002%	95.126%
5750	CJ CGV	0.002%	95.128%
5751	MENZIES(JOHN)	0.002%	95.131%
5752	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.133%
5753	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	95.135%
5754	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.138%
5755	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.140%
5756	NISSIN KOGYO	0.002%	95.142%
5757	YAOKO CO	0.002%	95.145%
5758	HANIL CEMENT MF	0.002%	95.147%
5759	IWATE(BANK OF)	0.002%	95.149%
5760	GEMDALE PROPERT	0.002%	95.152%
5761	ARCADYAN TECHNO	0.002%	95.154%
5762	CIECH SA	0.002%	95.157%
5763	KANSAI PAINT CO	0.002%	95.159%
5764	SAINT MARC HLDG	0.002%	95.161%
5765	RONSHINE CHINA	0.002%	95.164%
5766	YAMAGATA BANK	0.002%	95.166%
5767	DEUTSCHE BETEI	0.002%	95.168%
5768	PRECINT PRO	0.002%	95.171%
5769	TELEKOM AUSTRIA	0.002%	95.173%
5770	FUYAO GLASS IND	0.002%	95.175%
5771	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.178%
5772	XINJIANG GOLDWI	0.002%	95.180%
5773	STEADFAST GROUP	0.002%	95.182%
5774	KOHNAN SHOJI	0.002%	95.185%
5775	DNO INTERNATION	0.002%	95.187%
5776	ASIA PACIFIC TE	0.002%	95.189%
5777	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.192%
5778	NIHON KOHDEN CO	0.002%	95.194%
5779	TSI HOLDINGS CO	0.002%	95.196%
5780	FIVE PRIME THER	0.002%	95.199%
5781	CHINA MOTOR CO	0.002%	95.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	ENNIS INC COMMON STOCK USD2.5	0.002%	95.203%
5783	ALTAREA SCA	0.002%	95.206%
5784	REDINGTON INDIA	0.002%	95.208%
5785	PLATINUM ASSET	0.002%	95.210%
5786	NIPPON SHEET GL	0.002%	95.213%
5787	SELECT HARVESTS	0.002%	95.215%
5788	FORHOUSE CORP	0.002%	95.218%
5789	CHINA INTL MARI	0.002%	95.220%
5790	GENSCRIPT BIOTE	0.002%	95.222%
5791	TAIWAN STYRENE	0.002%	95.225%
5792	NANYA TECHNOLOG	0.002%	95.227%
5793	PT BUMI SERPONG	0.002%	95.229%
5794	BILIA AB	0.002%	95.232%
5795	SINOTRANS SHIPP	0.002%	95.234%
5796	BK ZACHODNI WBK	0.002%	95.236%
5797	EN-JAPAN INC.	0.002%	95.238%
5798	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.241%
5799	SLATE OFFICE RE	0.002%	95.243%
5800	S&T AG	0.002%	95.245%
5801	GLOBAL ONE REAL	0.002%	95.248%
5802	INCYTE PHARMACE	0.002%	95.250%
5803	TSRC CORP	0.002%	95.252%
5804	RTL GROUP SA	0.002%	95.255%
5805	GAMESA CORP TEC	0.002%	95.257%
5806	CEBU AIR INC	0.002%	95.259%
5807	GRIEG SEAFOOD A	0.002%	95.262%
5808	BEZEQ ISRAEL TE	0.002%	95.264%
5809	PUREGOLD PRICE	0.002%	95.266%
5810	OPHIR ENERGY PL	0.002%	95.269%
5811	BENETEAU	0.002%	95.271%
5812	PACIFIC METALS	0.002%	95.273%
5813	ST SHINE OPTICA	0.002%	95.276%
5814	MEDY-TOX INC	0.002%	95.278%
5815	BERTRANDT AG	0.002%	95.280%
5816	SHANGHAI ELECTR	0.002%	95.283%
5817	BIM BIRLESIK MA	0.002%	95.285%
5818	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.287%
5819	AFG ARBONIA-FOR	0.002%	95.289%
5820	SUMITOMO WAREHO	0.002%	95.292%
5821	CEVA INC COMMON STOCK USD.001	0.002%	95.294%
5822	ITE GROUP	0.002%	95.296%
5823	MAIDEN HLDGS LT	0.002%	95.299%
5824	LUXOFT HOLDING	0.002%	95.301%
5825	DONGKUK STEEL M	0.002%	95.303%
5826	FU SHOU YUAN IN	0.002%	95.306%
5827	START TODAY CO	0.002%	95.308%
5828	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.310%
5829	REDES ENERGETIC	0.002%	95.312%
5830	SUNDRUG CO LTD	0.002%	95.315%
5831	JAPFA COMFEED I	0.002%	95.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	FUTABA INDUSTRI	0.002%	95.319%
5833	REFRESCO GROUP	0.002%	95.322%
5834	DXP ENTERPRISES	0.002%	95.324%
5835	TAV HAVALIMANLA	0.002%	95.326%
5836	TRENCOR	0.002%	95.329%
5837	MARCOPOLO SA	0.002%	95.331%
5838	INABA DENKISANG	0.002%	95.333%
5839	TAKARA STANDARD	0.002%	95.335%
5840	IOI PROPERTIES	0.002%	95.338%
5841	LG HAUSYS LTD	0.002%	95.340%
5842	PEMBANGUNAN P	0.002%	95.342%
5843	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.345%
5844	HERO HONDA	0.002%	95.347%
5845	TATSUTA ELEC WI	0.002%	95.349%
5846	WAKITA & CO	0.002%	95.351%
5847	SINOPEC KANTONS	0.002%	95.354%
5848	SUMITOMO DENSET	0.002%	95.356%
5849	SOHU.COM INC	0.002%	95.358%
5850	CONSTRUCCIONES	0.002%	95.361%
5851	O/SEAS UNION EN	0.002%	95.363%
5852	FORMOSA TAFFETA	0.002%	95.365%
5853	DAISHIN SECURIT	0.002%	95.367%
5854	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.002%	95.370%
5855	GLOBE TELECOM I	0.002%	95.372%
5856	CHINA POWER INT	0.002%	95.374%
5857	CONCENTRIC AB	0.002%	95.376%
5858	BRINKER INTL IN	0.002%	95.379%
5859	CYBG PLC	0.002%	95.381%
5860	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.383%
5861	INTL NICKEL IND	0.002%	95.386%
5862	CHUNGHWA TELECO	0.002%	95.388%
5863	HYSAN DEVELOPME	0.002%	95.390%
5864	SANYO SPEC STEE	0.002%	95.392%
5865	TIER REIT INC REIT USD.0001	0.002%	95.395%
5866	BINCK NV	0.002%	95.397%
5867	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	95.399%
5868	YOKOGAWA BRIDGE	0.002%	95.401%
5869	GF SECURITIES C	0.002%	95.404%
5870	JUROKU BANK	0.002%	95.406%
5871	CBL & ASSOC PRO	0.002%	95.408%
5872	OESTERREICHISCH	0.002%	95.410%
5873	BERKSHIRE HAT E	0.002%	95.413%
5874	OIL REFINERIES	0.002%	95.415%
5875	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.417%
5876	KOREA EXPRESS C	0.002%	95.419%
5877	KONINKLIJKE WES	0.002%	95.422%
5878	IP GROUP	0.002%	95.424%
5879	TOKYO STEEL MFG	0.002%	95.426%
5880	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.428%
5881	SK CHEMICALS CO	0.002%	95.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.433%
5883	MYOB GROUP LTD	0.002%	95.435%
5884	SUMITOMO TITANI	0.002%	95.437%
5885	CREDITO EMILIAN	0.002%	95.440%
5886	ORIENTAL UNION	0.002%	95.442%
5887	TOPPAN FORMS	0.002%	95.444%
5888	HAMBURGER HAFEN	0.002%	95.446%
5889	NIPPON SIGNAL C	0.002%	95.449%
5890	NORITZ CORP	0.002%	95.451%
5891	CONN S INC COMMON STOCK USD.01	0.002%	95.453%
5892	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.455%
5893	ZHEJIANG EXPRES	0.002%	95.458%
5894	SLC AGRICOLA SA	0.002%	95.460%
5895	SPARKASSEN IMMO	0.002%	95.462%
5896	PACIFIC GAS & E	0.002%	95.464%
5897	TOEI CO	0.002%	95.467%
5898	DAISEKI CO LTD	0.002%	95.469%
5899	YUNG TAY ENGINE	0.002%	95.471%
5900	FOSTER ELECTRIC	0.002%	95.473%
5901	OKINAWA ELEC PO	0.002%	95.476%
5902	REALESTATE.COM.	0.002%	95.478%
5903	IMA(IND MACC AU	0.002%	95.480%
5904	ROYAL CO	0.002%	95.482%
5905	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.485%
5906	GRINDROD LIMITE	0.002%	95.487%
5907	YIRENDAI LTD AD	0.002%	95.489%
5908	ASR NEDERLAND N	0.002%	95.491%
5909	AMERICAN RAILCA	0.002%	95.493%
5910	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.496%
5911	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.498%
5912	NEW CHINA LIFE	0.002%	95.500%
5913	SCHOUW & CO	0.002%	95.502%
5914	3SBIO INC	0.002%	95.505%
5915	PER AARSLEFF A/	0.002%	95.507%
5916	HOSHIZAKI ELECT	0.002%	95.509%
5917	TED BAKER PLC	0.002%	95.511%
5918	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.513%
5919	HIKARI TSUSHIN	0.002%	95.516%
5920	BTG PLC	0.002%	95.518%
5921	WALSIN LIHWA CO	0.002%	95.520%
5922	TAYCA CORP	0.002%	95.522%
5923	GRUMA SA DE CV	0.002%	95.525%
5924	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	95.527%
5925	ADVTECH LTD	0.002%	95.529%
5926	ZHAOJIN MINING	0.002%	95.531%
5927	TRULY INTL HLDG	0.002%	95.533%
5928	SHIMA SEIKI MFG	0.002%	95.536%
5929	MUSASHI SEIMITS	0.002%	95.538%
5930	VS INDUSTRY BHD	0.002%	95.540%
5931	POSTE ITALIANE	0.002%	95.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.545%
5933	PEREGRINE HLDGS	0.002%	95.547%
5934	GMO INTERNET IN	0.002%	95.549%
5935	STEINHOFF INTER	0.002%	95.551%
5936	SONDA S.A.	0.002%	95.553%
5937	KYUSHU RAILWAY	0.002%	95.556%
5938	LG HOME SHOPPIN	0.002%	95.558%
5939	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	95.560%
5940	KANTO DENKA KOG	0.002%	95.562%
5941	DRAEGERWERK AG	0.002%	95.564%
5942	CANARA BANK	0.002%	95.567%
5943	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.569%
5944	GORMAN-RUPP CO	0.002%	95.571%
5945	SIX CORPORATIO	0.002%	95.573%
5946	PRESS METAL ALU	0.002%	95.575%
5947	HEIWA REAL ESTA	0.002%	95.578%
5948	MONADELPHOUS GR	0.002%	95.580%
5949	ASAHI DIAMOND I	0.002%	95.582%
5950	COMMUNITY HEALT	0.002%	95.584%
5951	PACIFIC BASIN S	0.002%	95.586%
5952	TENARIS S.A.	0.002%	95.589%
5953	MERCK & CO INC	0.002%	95.591%
5954	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.593%
5955	WISTRON NEWEB C	0.002%	95.595%
5956	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.597%
5957	JAHWA ELECTRONI	0.002%	95.600%
5958	ARN MONDADORI E	0.002%	95.602%
5959	MERSEN SA	0.002%	95.604%
5960	TAKUMA CO	0.002%	95.606%
5961	CALLIDUS CAPITA	0.002%	95.608%
5962	TAIWAN BUSINESS	0.002%	95.611%
5963	PLAZA RETAIL RE	0.002%	95.613%
5964	IDBI BANK LTD	0.002%	95.615%
5965	DH EUROPE FINAN	0.002%	95.617%
5966	SIAMGAS AND PET	0.002%	95.619%
5967	RICOH LEASING	0.002%	95.621%
5968	888 HOLDINGS	0.002%	95.624%
5969	NSD CO LTD	0.002%	95.626%
5970	YAHOO JAPAN COR	0.002%	95.628%
5971	HANA TOUR SERVI	0.002%	95.630%
5972	ELITE ADVANCED	0.002%	95.632%
5973	ALK-ABELLO A/S	0.002%	95.635%
5974	ORIOR AG	0.002%	95.637%
5975	VSE CORP COMMON STOCK USD.05	0.002%	95.639%
5976	CLAL INSURANCE	0.002%	95.641%
5977	DAIHO CONSTRUCT	0.002%	95.643%
5978	UNITED ENERGY G	0.002%	95.645%
5979	POWER GRID CORP	0.002%	95.648%
5980	HALLA HOLDINGS	0.002%	95.650%
5981	ZAKL AZOT W	0.002%	95.652%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	XL AXIATA TBK P	0.002%	95.654%
5983	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	95.656%
5984	HONG LEONG BANK	0.002%	95.658%
5985	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.661%
5986	AMOTECH CO LTD	0.002%	95.663%
5987	KUMHO TIRE CO	0.002%	95.665%
5988	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.667%
5989	LUPIN LTD	0.002%	95.669%
5990	YANGTZE OPT FIB	0.002%	95.671%
5991	TAIWAN GLASS	0.002%	95.674%
5992	KOREA LINE CORP	0.002%	95.676%
5993	GUERBET	0.002%	95.678%
5994	NIPPON VALQUA I	0.002%	95.680%
5995	VTG AG	0.002%	95.682%
5996	CLARKSON(HORACE	0.002%	95.684%
5997	FARADAY TECHNOL	0.002%	95.686%
5998	BANCO SANTANDER	0.002%	95.689%
5999	SOUTH INDIA BAN	0.002%	95.691%
6000	TTY BIPHARM CO	0.002%	95.693%
6001	SCHINDLER-HDLG	0.002%	95.695%
6002	INTERNATIONAL P	0.002%	95.697%
6003	ICHIGO REAL EST	0.002%	95.699%
6004	TOKYOTOKEIBA CO	0.002%	95.702%
6005	CHESSWOOD GROUP	0.002%	95.704%
6006	TEIKOKU PISTON	0.002%	95.706%
6007	VAUDOISE ASSURA	0.002%	95.708%
6008	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	95.710%
6009	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.712%
6010	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.714%
6011	EZ TEC EMPREEND	0.002%	95.717%
6012	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.719%
6013	RAISIO YHTYMA O	0.002%	95.721%
6014	D.A. CONSORTIUM	0.002%	95.723%
6015	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.725%
6016	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.727%
6017	SIRTEX MEDICAL	0.002%	95.729%
6018	LIPPO KARAWACI	0.002%	95.732%
6019	GREENCROSS LTD	0.002%	95.734%
6020	SIGMA PHARMACEU	0.002%	95.736%
6021	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	95.738%
6022	ADASTRIA HOLDI	0.002%	95.740%
6023	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.742%
6024	TOSHIBA MACHINE	0.002%	95.744%
6025	KANGWON LAND IN	0.002%	95.746%
6026	FUCHS PETRO AG	0.002%	95.749%
6027	NIPPON KOEI CO	0.002%	95.751%
6028	WEST CHINA CEME	0.002%	95.753%
6029	ABSOLUTE SOFTWA	0.002%	95.755%
6030	KINGSTON COMM(H	0.002%	95.757%
6031	SANYO CHEMICAL	0.002%	95.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	VUKILE PROPERTY	0.002%	95.761%
6033	GLOBAL INDEMNIT	0.002%	95.763%
6034	CROMPTON GREAVE	0.002%	95.766%
6035	BML INC	0.002%	95.768%
6036	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	95.770%
6037	VILMORIN CLAUSE	0.002%	95.772%
6038	SWISSQUOTE GP H	0.002%	95.774%
6039	GURIT HOLDING A	0.002%	95.776%
6040	FIRST RESOURCES	0.002%	95.778%
6041	XCERRA CORP COMMON STOCK USD.05	0.002%	95.780%
6042	ESPRIT HOLDINGS	0.002%	95.783%
6043	VISTA LAND & LI	0.002%	95.785%
6044	COSTAIN GROUP P	0.002%	95.787%
6045	RENT A CENTER INC COMMON STOCK USD.01	0.002%	95.789%
6046	GIORDANO INTL L	0.002%	95.791%
6047	SPLUNK INC COMMON STOCK USD.001	0.002%	95.793%
6048	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.795%
6049	CMK CORP	0.002%	95.797%
6050	KCE ELECTRONICS	0.002%	95.799%
6051	YULON MOTOR	0.002%	95.802%
6052	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	95.804%
6053	SEED CO LTD/TOK	0.002%	95.806%
6054	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.808%
6055	NSI NV	0.002%	95.810%
6056	SODICK CO	0.002%	95.812%
6057	RENEWABLE ENEREG	0.002%	95.814%
6058	YUEXIU REAL ES	0.002%	95.816%
6059	DE LA RUE	0.002%	95.818%
6060	SKS MICROFINANC	0.002%	95.821%
6061	EOH HOLDINGS LT	0.002%	95.823%
6062	UNITIKA	0.002%	95.825%
6063	THAI AIRWAYS IN	0.002%	95.827%
6064	SEMICONDUCTOR M	0.002%	95.829%
6065	JOEL-JERUSALEM	0.002%	95.831%
6066	YAPI VE KREDI B	0.002%	95.833%
6067	UPONOR OYJ	0.002%	95.835%
6068	KOREA ELEC POWE	0.002%	95.837%
6069	ENERGY FUELS INC COMMON STOCK	0.002%	95.839%
6070	ROXGOLD INC	0.002%	95.842%
6071	SUNWAY BHD	0.002%	95.844%
6072	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.846%
6073	MIZUHO FINL GP	0.002%	95.848%
6074	PI INDUSTRIES L	0.002%	95.850%
6075	MURPHY OIL CORP SR UNSECURED 06/22 4	0.002%	95.852%
6076	QUIMICA Y MINER	0.002%	95.854%
6077	ALPEN CO LTD	0.002%	95.856%
6078	AMPLIFON SPA NE	0.002%	95.858%
6079	ARDENTEC CORP	0.002%	95.860%
6080	CHINA MACHINERY	0.002%	95.862%
6081	MAGNESITA REFRA	0.002%	95.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	CASTROL INDIA L	0.002%	95.867%
6083	CIA ENERGETICA	0.002%	95.869%
6084	VINA CONCHA Y T	0.002%	95.871%
6085	PORT OF TAURANG	0.002%	95.873%
6086	DESCENTE LTD.	0.002%	95.875%
6087	SOUTHERN CROSS	0.002%	95.877%
6088	GENMAB A/S	0.002%	95.879%
6089	GPO FIN INTERAC	0.002%	95.881%
6090	CITYCON OYJ	0.002%	95.883%
6091	KOSSAN RUBBER I	0.002%	95.885%
6092	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	95.888%
6093	EVN AG	0.002%	95.890%
6094	TAMURA CORP	0.002%	95.892%
6095	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.894%
6096	JIAYUAN INTERNA	0.002%	95.896%
6097	KENKO MAYONNAIS	0.002%	95.898%
6098	HOGY MEDICAL CO	0.002%	95.900%
6099	YANG MING MARIN	0.002%	95.902%
6100	HANSSEM CO	0.002%	95.904%
6101	JASTRZEBSKA SPO	0.002%	95.906%
6102	SHIKOKU BANK	0.002%	95.908%
6103	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	95.910%
6104	MARR SPA	0.002%	95.912%
6105	SCHRODERS(NEW)	0.002%	95.914%
6106	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.916%
6107	SHANGHAI JIN JI	0.002%	95.919%
6108	CALIFORNIA AMPL	0.002%	95.921%
6109	PROTECTOR FORSI	0.002%	95.923%
6110	SYRAH RESOURCES	0.002%	95.925%
6111	VEDANTA LTD ADR ADR	0.002%	95.927%
6112	HUONS CO LTD	0.002%	95.929%
6113	WATERLAND FIN H	0.002%	95.931%
6114	RAMCO CEMENTS	0.002%	95.933%
6115	ITOCHU FUEL COR	0.002%	95.935%
6116	FLEXIGROUP LIMI	0.002%	95.937%
6117	SRF LTD	0.002%	95.939%
6118	ZUMIEZ INC COMMON STOCK	0.002%	95.941%
6119	SK NETWORKS CO	0.002%	95.943%
6120	MALAYSIAN RES C	0.002%	95.945%
6121	CITIC 1616 HLDG	0.002%	95.947%
6122	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.949%
6123	STELLA INTERNAT	0.002%	95.951%
6124	ECOPETROL SA	0.002%	95.953%
6125	CONSUN PHARMACE	0.002%	95.956%
6126	OTE(HELLENIC TL	0.002%	95.958%
6127	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.960%
6128	SALVATORE FERRA	0.002%	95.962%
6129	SSANGYONG CEMEN	0.002%	95.964%
6130	SOL MELIA SA	0.002%	95.966%
6131	AVANZA BANK HOL	0.002%	95.968%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	FULLTECH FIBER	0.002%	95.970%
6133	WALSIN TECHNOLO	0.002%	95.972%
6134	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	95.974%
6135	SAPURAKENCANA P	0.002%	95.976%
6136	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.978%
6137	HARMONIC DRIVE	0.002%	95.980%
6138	CHEIL WORLDWIDE	0.002%	95.982%
6139	VECTOR INC	0.002%	95.984%
6140	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.986%
6141	CACHE LOGISTICS	0.002%	95.988%
6142	CHEMRING GROUP	0.002%	95.990%
6143	SHOWA SANGYO CO	0.002%	95.992%
6144	MOTA ENGL SGPS	0.002%	95.994%
6145	AKITA BANK	0.002%	95.996%
6146	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.998%
6147	UNISEM (M) BHD	0.002%	96.000%
6148	NORITAKE CO	0.002%	96.002%
6149	PAO DE ACUCAR C	0.002%	96.004%
6150	SANOFI INDIA LT	0.002%	96.006%
6151	CONEXIO CORP	0.002%	96.008%
6152	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.011%
6153	CIR-COMPAGNIE I	0.002%	96.013%
6154	SAO PAU ALPARGA	0.002%	96.015%
6155	ANGLO AMERICAN	0.002%	96.017%
6156	DEVELOPMENT CRE	0.002%	96.019%
6157	SITRONIX TECHNO	0.002%	96.021%
6158	UNITED SUPER MA	0.002%	96.023%
6159	PRESS KOGYO CO	0.002%	96.025%
6160	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.027%
6161	DEVRO	0.002%	96.029%
6162	GREIF INC CL B COMMON STOCK	0.002%	96.031%
6163	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.033%
6164	IOI CORPORATION	0.002%	96.035%
6165	BLOOMBERRY RESO	0.002%	96.037%
6166	V TECHNOLOGY	0.002%	96.039%
6167	MERCURIES LIFE	0.002%	96.041%
6168	CIMIC GROUP LTD	0.002%	96.043%
6169	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.045%
6170	VESUVIUS PLC	0.002%	96.047%
6171	WILSON BAYLY HO	0.002%	96.049%
6172	POU SHENG INTL	0.002%	96.051%
6173	SHIBAURA ELECTR	0.002%	96.053%
6174	PUBLICIS GROUPE	0.002%	96.055%
6175	SAGE THERAPEUTI	0.002%	96.057%
6176	SUPREMEIndustr	0.002%	96.059%
6177	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.061%
6178	PAX GLOBAL TECH	0.002%	96.063%
6179	BUKIT SEMBAWNG	0.002%	96.065%
6180	EPS CO LTD	0.002%	96.067%
6181	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ILUKA RESOURCES	0.002%	96.071%
6183	BRIGHTOIL PETRO	0.002%	96.073%
6184	SANDEN CORP	0.002%	96.075%
6185	STARHILL GLOBAL	0.002%	96.077%
6186	FUJIMORI KOGYO	0.002%	96.079%
6187	NIIT TECHNOLOGI	0.002%	96.081%
6188	LT GROUP INC	0.002%	96.083%
6189	TAIWAN MOBILE	0.002%	96.085%
6190	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	96.087%
6191	SJW GROUP COMMON STOCK USD.001	0.002%	96.089%
6192	MIYAZAKI BANK	0.002%	96.091%
6193	INDIAN OIL CORP	0.002%	96.093%
6194	INVOCARE LTD	0.002%	96.095%
6195	DENNY S CORP COMMON STOCK USD.01	0.002%	96.097%
6196	CERVUS EQUIPMEN	0.002%	96.099%
6197	HONGHUA GROUP L	0.002%	96.101%
6198	TOHO CO	0.002%	96.103%
6199	PROVIDENT FINAN	0.002%	96.105%
6200	PURE TECHNOLOGI	0.002%	96.107%
6201	KINSUS INTERCON	0.002%	96.108%
6202	IRISH RESIDENTI	0.002%	96.110%
6203	BQE NATL BELGIQ	0.002%	96.112%
6204	TELEVISION BROA	0.002%	96.114%
6205	STRABAG SE	0.002%	96.116%
6206	KISSEI PHARM CO	0.002%	96.118%
6207	ADVANTECH CO LT	0.002%	96.120%
6208	CONTAINER CORP	0.002%	96.122%
6209	YAMAICHI ELECTR	0.002%	96.124%
6210	YOROZU CORP	0.002%	96.126%
6211	EARTH CHEMICAL	0.002%	96.128%
6212	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.002%	96.130%
6213	TELEFONICA DE E	0.002%	96.132%
6214	SUNLIGHT REAL E	0.002%	96.134%
6215	TAIWAN ACCEPTAN	0.002%	96.136%
6216	TOYO ENG CORP	0.002%	96.138%
6217	HEADLAM GROUP	0.002%	96.140%
6218	MARFRIG GLOBAL	0.002%	96.142%
6219	CHEETAH MOBILE INC ADR ADR USD.000025	0.002%	96.144%
6220	CHAROEN POKPHAN	0.002%	96.146%
6221	MITSUBA CORP	0.002%	96.148%
6222	SWIRE PROPERTIE	0.002%	96.150%
6223	KOTOBUKI SPIRIT	0.002%	96.152%
6224	CARNIVAL PLC	0.002%	96.154%
6225	INTL CONTAINER	0.002%	96.156%
6226	NOBINA AB	0.002%	96.158%
6227	SONIC CORP	0.002%	96.159%
6228	FUJI MEDIA HOLD	0.002%	96.161%
6229	BORAL LIMITED	0.002%	96.163%
6230	SUMIDA ELECTRIC	0.002%	96.165%
6231	J-OIL MILLS INC	0.002%	96.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.169%
6233	SUMMARECON AGUN	0.002%	96.171%
6234	MIZUNO CORP	0.002%	96.173%
6235	CHUGOKU MAR PAI	0.002%	96.175%
6236	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.177%
6237	BLACK DIAMOND G	0.002%	96.179%
6238	RALLYE	0.002%	96.181%
6239	MANULIFE US REA	0.002%	96.183%
6240	DAEWOO ENGINEER	0.002%	96.185%
6241	TOPY INDUSTRIES	0.002%	96.187%
6242	SUNPLUS TECHNOL	0.002%	96.189%
6243	AUST WORLDWIDE	0.002%	96.191%
6244	QINGDAO PORT IN	0.002%	96.193%
6245	HEALTHSTREAM INC COMMON STOCK	0.002%	96.194%
6246	VP BANK AG	0.002%	96.196%
6247	DALI FOODS GROU	0.002%	96.198%
6248	Goldcrest Co.,	0.002%	96.200%
6249	CRYOLIFE INC	0.002%	96.202%
6250	CIA TRANSM ENER	0.002%	96.204%
6251	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.206%
6252	BR MALLS PARTIC	0.002%	96.208%
6253	XEBIO CO	0.002%	96.210%
6254	SHIBUYA KOGYO C	0.002%	96.212%
6255	WAN HAI LINES	0.002%	96.214%
6256	CONSTRUTORA TEN	0.002%	96.216%
6257	ZENRIN CO LTD	0.002%	96.218%
6258	GLOBAL BRANDS G	0.002%	96.220%
6259	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	96.222%
6260	CAFE DE CORAL H	0.002%	96.223%
6261	INDIAN HOTELS	0.002%	96.225%
6262	DAIKI ALUMINIUM	0.002%	96.227%
6263	HYUNDAI MIPO DO	0.002%	96.229%
6264	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.231%
6265	FUKUSHIMA IND C	0.002%	96.233%
6266	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.235%
6267	DYDO DRINCO INC	0.002%	96.237%
6268	HOSOKAWA MICRON	0.002%	96.239%
6269	SHINOKEN GROUP	0.002%	96.241%
6270	BCO BILBAO VIZC	0.002%	96.243%
6271	DEBENHAMS	0.002%	96.245%
6272	SINFONIA TECHNO	0.002%	96.247%
6273	TSURUHA HOLDING	0.002%	96.248%
6274	ENERGIAS DO BRA	0.002%	96.250%
6275	GRUPO HERDEZ SA	0.002%	96.252%
6276	BANK PEKAO	0.002%	96.254%
6277	PHH CORP COMMON STOCK USD.01	0.002%	96.256%
6278	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.258%
6279	REDEFINE INTERN	0.002%	96.260%
6280	AGRITRADE RESOU	0.002%	96.262%
6281	DALMIA BHARAT L	0.002%	96.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	MAGYAR TELEKOM	0.002%	96.266%
6283	ASX LTD	0.002%	96.268%
6284	HUNG SHENG CONS	0.002%	96.270%
6285	IMPERIAL METALS	0.002%	96.271%
6286	NAKANISHI INC	0.002%	96.273%
6287	ZAGG INC COMMON STOCK USD.001	0.002%	96.275%
6288	BEGA CHEESE LTD	0.002%	96.277%
6289	EUROPAC PAPELES	0.002%	96.279%
6290	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.281%
6291	KIKUCHI CO LTD	0.002%	96.283%
6292	REED ELSEVIER P	0.002%	96.285%
6293	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.287%
6294	BANCOLOMBIA SA	0.002%	96.289%
6295	CAPITAL SECURIT	0.002%	96.291%
6296	SKY NETWORK TEL	0.002%	96.292%
6297	RESTAURANT GROU	0.002%	96.294%
6298	SHOEI FOODS COR	0.002%	96.296%
6299	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.298%
6300	CITIC RESOURCES	0.002%	96.300%
6301	SODA SANAYII	0.002%	96.302%
6302	AGELLAN COMMERC	0.002%	96.304%
6303	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.306%
6304	KOREA AEROSPACE	0.002%	96.308%
6305	SUPREME ELECTRO	0.002%	96.309%
6306	OCI MATERIALS C	0.002%	96.311%
6307	TIBET WATER RES	0.002%	96.313%
6308	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.315%
6309	UMS HLDGS LTD	0.002%	96.317%
6310	DEL FRISCOS RES	0.002%	96.319%
6311	CP POKPHAND CO	0.002%	96.321%
6312	CHINA TELECOM C	0.002%	96.323%
6313	PAN JIT INTERNA	0.002%	96.325%
6314	HOCHSCHILD MINI	0.002%	96.327%
6315	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.328%
6316	OSSTEM IMPLANT	0.002%	96.330%
6317	JOSHIN DENKI CO	0.002%	96.332%
6318	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.334%
6319	NEO-CHINA GROUP	0.002%	96.336%
6320	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.338%
6321	1ST PHILIPPINE	0.002%	96.340%
6322	PAGE INDUSTRIES	0.002%	96.342%
6323	THERATECHNOLOGI	0.002%	96.343%
6324	KUALA LUMPUR KE	0.002%	96.345%
6325	EUROPCAR GROUPE	0.002%	96.347%
6326	DELTA ELECTRONI	0.002%	96.349%
6327	RUENTEX INDUSTR	0.002%	96.351%
6328	BK OF RYUKYUS	0.002%	96.353%
6329	DEXERIALS CORP	0.002%	96.355%
6330	S.A.C.I. FALABE	0.002%	96.357%
6331	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	BANCO DE CHILE ADR ADR	0.002%	96.360%
6333	ANGANG NEW STEE	0.002%	96.362%
6334	GWA GROUP LTD	0.002%	96.364%
6335	SK SECURITIES C	0.002%	96.366%
6336	NAVITAS LTD	0.002%	96.368%
6337	SRA HOLDINGS IN	0.002%	96.370%
6338	LUNDIN GOLD INC	0.002%	96.372%
6339	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.373%
6340	SK GAS	0.002%	96.375%
6341	DABUR INDIA LTD	0.002%	96.377%
6342	INVESTEC PROP F	0.002%	96.379%
6343	IGG INC	0.002%	96.381%
6344	CHESNARA PLC	0.002%	96.383%
6345	BREVILLE GROUP	0.002%	96.385%
6346	XENCOR INC COMMON STOCK USD.01	0.002%	96.386%
6347	BLUE LABEL TELE	0.002%	96.388%
6348	SOULBRAIN CO LT	0.002%	96.390%
6349	TANSEISHA CO	0.002%	96.392%
6350	MULTIPLAN EMPRE	0.002%	96.394%
6351	UTD COMMUNITY F	0.002%	96.396%
6352	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.398%
6353	MATAHARI DEPART	0.002%	96.399%
6354	KOA CORPORATION	0.002%	96.401%
6355	SHINDENGEN ELEC	0.002%	96.403%
6356	RANDON SA IMPL	0.002%	96.405%
6357	TAIWAN TEA CORP	0.002%	96.407%
6358	ARAKAWA CHEMICA	0.002%	96.409%
6359	CIMC ENRIC HOLD	0.002%	96.411%
6360	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.412%
6361	DIAGEO PLC	0.002%	96.414%
6362	S&T MOTIV CO LT	0.002%	96.416%
6363	KUMIAI CHEM IND	0.002%	96.418%
6364	TREDEGAR CORP COMMON STOCK	0.002%	96.420%
6365	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.422%
6366	ONO PHARMACEUTI	0.002%	96.424%
6367	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.425%
6368	NOEVIR HOLDINGS	0.002%	96.427%
6369	BANGKOK AIRWAYS	0.002%	96.429%
6370	INFOMART CORP	0.002%	96.431%
6371	FINISH LINE INC	0.002%	96.433%
6372	ERCROS SA	0.002%	96.435%
6373	TRANSCEND INFOR	0.002%	96.436%
6374	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.438%
6375	PRESTIGE ESTATE	0.002%	96.440%
6376	QOL CO LTD	0.002%	96.442%
6377	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.444%
6378	IRB INFRASTRUCT	0.002%	96.446%
6379	DOMAIN HOLDINGS	0.002%	96.448%
6380	LE NOBLE AGE	0.002%	96.449%
6381	TSUKUI CORP	0.002%	96.451%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	COVENANT TRANSP	0.002%	96.453%
6383	MGM CHINA HLDGS	0.002%	96.455%
6384	KINEPOLIS GROUP	0.002%	96.457%
6385	VESTEL ELECTRON	0.002%	96.459%
6386	MIRATI THERAPEU	0.002%	96.460%
6387	TAINAN SPINNING	0.002%	96.462%
6388	CENTRAL GARDEN&	0.002%	96.464%
6389	ITALMOBILIARE S	0.002%	96.466%
6390	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.468%
6391	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.470%
6392	NANOMETRICS	0.002%	96.471%
6393	NITTO ELECTRIC	0.002%	96.473%
6394	ALPEK SAB	0.002%	96.475%
6395	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.477%
6396	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.479%
6397	KONOIKE TRANSPO	0.002%	96.480%
6398	THULE GROUP AB/	0.002%	96.482%
6399	INWIDO AB	0.002%	96.484%
6400	MATAS AS	0.002%	96.486%
6401	TOSEI CORP	0.002%	96.488%
6402	POLA ORBIS HLDG	0.002%	96.490%
6403	ACANDO AB	0.002%	96.491%
6404	TOX FREE SOLUTI	0.002%	96.493%
6405	SAMYANG HOLDING	0.002%	96.495%
6406	CORP MOCTEZUMA	0.002%	96.497%
6407	GENOMMA LAB INT	0.002%	96.499%
6408	J TRUST CO. LTD	0.002%	96.501%
6409	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.502%
6410	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.002%	96.504%
6411	NEUROCRINE BIOS	0.002%	96.506%
6412	MAYR-MELNHOF KA	0.002%	96.508%
6413	HESKA CORP	0.002%	96.510%
6414	FUKUI BANK	0.002%	96.511%
6415	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.513%
6416	VITTORIA ASSICU	0.002%	96.515%
6417	GLENMARK PHARM	0.002%	96.517%
6418	DAESANG CORP	0.002%	96.519%
6419	SUN FRONTIER FU	0.002%	96.520%
6420	CHINA WATER AFF	0.002%	96.522%
6421	QL RESOURCES BH	0.002%	96.524%
6422	HU LANE ASSOCIA	0.002%	96.526%
6423	SALA CORPORATIO	0.002%	96.528%
6424	BPOST SA	0.002%	96.529%
6425	HIBISCUS PETROL	0.002%	96.531%
6426	EMPEROR INTL HL	0.002%	96.533%
6427	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.535%
6428	SEVEN WEST MEDI	0.002%	96.537%
6429	HAVELLS INDIA L	0.002%	96.539%
6430	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.540%
6431	ECOPETROL SA SPONSORED ADR ADR	0.002%	96.542%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	MELCOR DEVS LTD	0.002%	96.544%
6433	CHROMA ATE INC	0.002%	96.546%
6434	WOWPRIME CORP	0.002%	96.548%
6435	KENDA RUBBER IN	0.002%	96.549%
6436	PRUKSA HOLDING	0.002%	96.551%
6437	NISSEI BUILD KO	0.002%	96.553%
6438	CALIAN GROUP LT	0.002%	96.555%
6439	STABILUS SA	0.002%	96.556%
6440	SANSHIN ELECTRO	0.002%	96.558%
6441	ISEKI & CO	0.002%	96.560%
6442	BEIJING ENTERPR	0.002%	96.562%
6443	TORII PHARM CO	0.002%	96.564%
6444	NIPPON PILLAR P	0.002%	96.565%
6445	HCI GROUP INC COMMON STOCK	0.002%	96.567%
6446	CARL ZEISS MEDI	0.002%	96.569%
6447	ST BARBARA MINE	0.002%	96.571%
6448	NORWEGIAN AIR S	0.002%	96.573%
6449	PLAYA HOTELS &	0.002%	96.574%
6450	BRF SA	0.002%	96.576%
6451	HUANENG POWER I	0.002%	96.578%
6452	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.580%
6453	ELMOS SEMICONDU	0.002%	96.582%
6454	CHINA MAPLE LEA	0.002%	96.583%
6455	STELLA CHEMIFA	0.002%	96.585%
6456	SINTOKOGIO	0.002%	96.587%
6457	FUKUDA DENSHI C	0.002%	96.589%
6458	SAF-HOLLAND SA	0.002%	96.590%
6459	YOKOHAMA REITO	0.002%	96.592%
6460	GINKO INTERNATI	0.002%	96.594%
6461	GDI PROPERTY GR	0.002%	96.596%
6462	CANON INC SPONS ADR ADR	0.002%	96.598%
6463	STOCK SPIRITS G	0.002%	96.599%
6464	MATSUI SECURITI	0.002%	96.601%
6465	CHOFU SEISAKUSH	0.002%	96.603%
6466	EXELON CORP SR UNSECURED 12/20 5.15	0.002%	96.605%
6467	MUHIBBAH ENGINE	0.002%	96.606%
6468	OKAMOTOIndustr	0.002%	96.608%
6469	EPSILON ENERGY	0.002%	96.610%
6470	KONGSBERG AUTOM	0.002%	96.612%
6471	SIME DARBY PLAN	0.002%	96.614%
6472	ACACIA MINING	0.002%	96.615%
6473	SHIKUN & BINUI	0.002%	96.617%
6474	CHANGYOU.COM LTD ADR ADR	0.002%	96.619%
6475	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.621%
6476	PROLOGIS PROPER	0.002%	96.622%
6477	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.624%
6478	WASKITA KARYA T	0.002%	96.626%
6479	UKC HOLDINGS CO	0.002%	96.628%
6480	USI CORPORATION	0.002%	96.629%
6481	TEKKEN CORP	0.002%	96.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	HOKURIKU ELEC P	0.002%	96.633%
6483	MITRA ADIPERKAS	0.002%	96.635%
6484	TOYO CONSTRUCTI	0.002%	96.636%
6485	SINOFERT HOLDIN	0.002%	96.638%
6486	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.640%
6487	ROCK FIELD CO	0.002%	96.642%
6488	SYNCMOLD ENTERP	0.002%	96.644%
6489	GREENTOWN SERVI	0.002%	96.645%
6490	REPLY SPA	0.002%	96.647%
6491	AVEX GROUP HOLD	0.002%	96.649%
6492	MORITA HOLDINGS	0.002%	96.651%
6493	SCHWEITER TECH	0.002%	96.652%
6494	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.654%
6495	BANGKOK LAND PC	0.002%	96.656%
6496	FUJI KYUKO CO L	0.002%	96.658%
6497	YAMABIKO CORP	0.002%	96.659%
6498	ABOITIZ EQUITY	0.002%	96.661%
6499	NOVOLIPET STEEL	0.002%	96.663%
6500	MEYER BURGER TE	0.002%	96.665%
6501	BELL AG - REG	0.002%	96.666%
6502	VECTURA GROUP	0.002%	96.668%
6503	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.670%
6504	COGOBUY GROUP	0.002%	96.672%
6505	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.673%
6506	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.675%
6507	PRESTIGE INTERN	0.002%	96.677%
6508	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.679%
6509	TON YI CORP	0.002%	96.680%
6510	SHUTTLE INC	0.002%	96.682%
6511	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.684%
6512	DAEWOO SECURITI	0.002%	96.685%
6513	ARCELIK AS	0.002%	96.687%
6514	ACCORDIA GOLF T	0.002%	96.689%
6515	CEMENTIR S.p.A.	0.002%	96.691%
6516	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.692%
6517	TOCALO CO LTD	0.002%	96.694%
6518	DAH CHONG HONG	0.002%	96.696%
6519	ALTERRA POWER C	0.002%	96.698%
6520	AMERIGO RESOURC	0.002%	96.699%
6521	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.701%
6522	AIXTRON AG	0.002%	96.703%
6523	EUGENE CORP	0.002%	96.705%
6524	GOLDEN EAGLE RE	0.002%	96.706%
6525	COLOWIDE CO LTD	0.002%	96.708%
6526	SAVENCIA SA	0.002%	96.710%
6527	URTHECAST CORP	0.002%	96.711%
6528	SPIRENT COMMUNI	0.002%	96.713%
6529	SANKI ENGINEERI	0.002%	96.715%
6530	CHUBU SHIRYO CO	0.002%	96.717%
6531	HANWHA SECS	0.002%	96.718%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.720%
6533	C C LAND HOLDIN	0.002%	96.722%
6534	IMAX CHINA HOLD	0.002%	96.724%
6535	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.725%
6536	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.727%
6537	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.729%
6538	ASIAN PAINTS LT	0.002%	96.730%
6539	BK OF NAGOYA	0.002%	96.732%
6540	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.734%
6541	XTEP INTERNATIO	0.002%	96.736%
6542	DEVOTEAM SA	0.002%	96.737%
6543	TOM TAILOR HOLD	0.002%	96.739%
6544	ESPEC CORP	0.002%	96.741%
6545	DONG-A ST CO LT	0.002%	96.742%
6546	BACHEM HLD AG-B	0.002%	96.744%
6547	JIH SUN FINANCI	0.002%	96.746%
6548	KOKUYO CO	0.002%	96.748%
6549	RECHI PRECISION	0.002%	96.749%
6550	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	96.751%
6551	MOTHERSON SUMI	0.002%	96.753%
6552	LIVZON PHARMACE	0.002%	96.754%
6553	BANGKOK EXPRESS	0.002%	96.756%
6554	MITSUBOSHI BELT	0.002%	96.758%
6555	DALRADIAN RESOU	0.002%	96.760%
6556	DR.CI:LABO CO L	0.002%	96.761%
6557	ARJO AB	0.002%	96.763%
6558	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.765%
6559	MINOR INTERNATI	0.002%	96.766%
6560	DAIKYONISHIKAWA	0.002%	96.768%
6561	STEF-TFE NEW	0.002%	96.770%
6562	MARCO POLO DEV	0.002%	96.772%
6563	EAGLE INDUSTRY	0.002%	96.773%
6564	SURTECO SE	0.002%	96.775%
6565	HC INTERNATIONA	0.002%	96.777%
6566	AGRANA BETEILIG	0.002%	96.778%
6567	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.780%
6568	DOUTOR NICHIRE	0.002%	96.782%
6569	MASTERLINK SECS	0.002%	96.783%
6570	DMCI HLDGS INC	0.002%	96.785%
6571	HAYNES INTL INC	0.002%	96.787%
6572	KVAERNER ASA	0.002%	96.789%
6573	AEON FANTASY CO	0.002%	96.790%
6574	TV ASAHI CORP	0.002%	96.792%
6575	ASAHI CO LTD	0.002%	96.794%
6576	SHANGHAI PETROC	0.002%	96.795%
6577	TRONC INC COMMON STOCK USD.01	0.002%	96.797%
6578	SANGETSU CO	0.002%	96.799%
6579	TI FINANCIAL HO	0.002%	96.800%
6580	RETAIL ESTATES	0.002%	96.802%
6581	HANWA CO	0.002%	96.804%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	AES TIETE ENERG	0.002%	96.806%
6583	ESSENTIAL ENERG	0.002%	96.807%
6584	BLACKMORES LTD	0.002%	96.809%
6585	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.811%
6586	PT TIMAH TBK	0.002%	96.812%
6587	mitsui FUDOSAN	0.002%	96.814%
6588	CUTERA INC COMMON STOCK USD.001	0.002%	96.816%
6589	FERROLIGAS FERB	0.002%	96.817%
6590	OSAKI ELECTRIC	0.002%	96.819%
6591	SHIKOKU CHEMICA	0.002%	96.821%
6592	KT CORPORATION	0.002%	96.822%
6593	AMERICAS SILVER	0.002%	96.824%
6594	SANOMA OYJ	0.002%	96.826%
6595	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.827%
6596	SKANSKA AB	0.002%	96.829%
6597	TPI POLENE PCL	0.002%	96.831%
6598	HIQ INTERNATIONAL	0.002%	96.833%
6599	SKISTAR AB	0.002%	96.834%
6600	TAIHEI DENGYO	0.002%	96.836%
6601	URSTADT BIDDLE	0.002%	96.838%
6602	BANKINTER SA	0.002%	96.839%
6603	MARUWA CO LTD	0.002%	96.841%
6604	SPEEDCAST INTL	0.002%	96.843%
6605	INDOCEMENT TUNG	0.002%	96.844%
6606	AICHI STEEL WOR	0.002%	96.846%
6607	ADITYA BIRLA FA	0.002%	96.848%
6608	PARQUE ARAUCO S	0.002%	96.849%
6609	DIRTT ENVIRONME	0.002%	96.851%
6610	PRECIOUS SHIPPI	0.002%	96.853%
6611	VILLEROY & BOCH	0.002%	96.854%
6612	GREEN CROSS HLD	0.002%	96.856%
6613	TITAN CEMENT CO	0.002%	96.858%
6614	SEAH STEEL	0.002%	96.859%
6615	GLOBANT SA	0.002%	96.861%
6616	HYUNDAI ELEVATO	0.002%	96.863%
6617	MARUDAI FOOD CO	0.002%	96.864%
6618	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.866%
6619	HAMAKYOREX CO L	0.002%	96.868%
6620	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.002%	96.869%
6621	DATA COMMUNICAT	0.002%	96.871%
6622	CARBONITE INC COMMON STOCK USD.01	0.002%	96.873%
6623	RHONE-KLINIKUM	0.002%	96.874%
6624	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.876%
6625	DAIDO METAL CO	0.002%	96.878%
6626	LEES PHARMACEUT	0.002%	96.879%
6627	INFRATIL LTD	0.002%	96.881%
6628	TORRENT PHARM	0.002%	96.883%
6629	AMTRAN TECHNOLO	0.002%	96.884%
6630	EASY BIO INC	0.002%	96.886%
6631	HKR INTL LTD	0.002%	96.887%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	GRUPO SIMEC S.A	0.002%	96.889%
6633	L'OCCITANE INTE	0.002%	96.891%
6634	JOYFUL HONDA CO	0.002%	96.892%
6635	ZEHNDER GROUP A	0.002%	96.894%
6636	NEPI ROCKCASTLE	0.002%	96.896%
6637	FINANCIAL PRODU	0.002%	96.897%
6638	SIGURD MICROELE	0.002%	96.899%
6639	PSK INC	0.002%	96.901%
6640	HANKYU REIT INC	0.002%	96.902%
6641	BUNKA SHUTTER C	0.002%	96.904%
6642	KYOKUYO CO LTD	0.002%	96.906%
6643	RESTAURANT BRAN	0.002%	96.907%
6644	AOI ELECTRONICS	0.002%	96.909%
6645	EISAI CO	0.002%	96.911%
6646	SANSIRI PUBLIC	0.002%	96.912%
6647	LIFESTYLE INTER	0.002%	96.914%
6648	INDIAN BANK	0.002%	96.916%
6649	MERMAID MARINE	0.002%	96.917%
6650	SMARTONE TELECO	0.002%	96.919%
6651	IDFC BANK LTD	0.002%	96.921%
6652	CHINA MOLYBDENU	0.002%	96.922%
6653	TOWA PHARM CO L	0.002%	96.924%
6654	AEKYUNG PETROCH	0.002%	96.925%
6655	AUSTRALIAN PHAR	0.002%	96.927%
6656	POLYTEC HOLDING	0.002%	96.929%
6657	OBEROI REALTY L	0.002%	96.930%
6658	SIERRA BANCORP COMMON STOCK	0.002%	96.932%
6659	VALID SOLUCOES	0.002%	96.934%
6660	BANK OF PHILIPP	0.002%	96.935%
6661	AICHI BANK	0.002%	96.937%
6662	KUNG LONG BATTE	0.002%	96.939%
6663	DAIICHI KIGENSO	0.002%	96.940%
6664	TOWA BANK	0.002%	96.942%
6665	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.944%
6666	NIPPON DENKO CO	0.002%	96.945%
6667	ICL-ISRAEL CHEM	0.002%	96.947%
6668	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	96.948%
6669	INFRASTRUCTURE	0.002%	96.950%
6670	LING SEN PRECIS	0.002%	96.952%
6671	FBD HLDGS	0.002%	96.953%
6672	CEMEX LATAM HLD	0.002%	96.955%
6673	SUESS MICRO TEC	0.002%	96.957%
6674	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.958%
6675	H&R GMBH & CO K	0.002%	96.960%
6676	COLOPL INC	0.002%	96.961%
6677	METROPOLITAN BA	0.002%	96.963%
6678	KB FINANCIAL GROUP INC ADR ADR	0.002%	96.965%
6679	TECO ELEC&MACHI	0.002%	96.966%
6680	NICE-SYSTEMS LT	0.002%	96.968%
6681	BANK OF CHONGQI	0.002%	96.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	96.971%
6683	EMIRA PROPERTY	0.002%	96.973%
6684	BURSA MALAYSIA	0.002%	96.974%
6685	MEDIA NUSANTARA	0.002%	96.976%
6686	CT ENVIRONMENTA	0.002%	96.978%
6687	BIOTEST AG	0.002%	96.979%
6688	DANIELI & CO CO	0.002%	96.981%
6689	PIAGGIO	0.002%	96.983%
6690	KARDEMIR KARABU	0.002%	96.984%
6691	ELBIT SYSTEMS L	0.002%	96.986%
6692	AVON PRODUCTS I	0.002%	96.987%
6693	DAKTRONICS INC COMMON STOCK	0.002%	96.989%
6694	SBS HOLDINGS IN	0.002%	96.991%
6695	SHIZUOKAGAS CO	0.002%	96.992%
6696	SAVARIA CORPORA	0.002%	96.994%
6697	PHISON ELECTRON	0.002%	96.995%
6698	PARIS ORLEANS S	0.002%	96.997%
6699	SCHMOLZ+BICKENB	0.002%	96.999%
6700	GCL NEW ENERGY	0.002%	97.000%
6701	OFG BANCORP COMMON STOCK USD1.0	0.002%	97.002%
6702	VZ HOLDING AG	0.002%	97.004%
6703	COMMERCIAL INTE	0.002%	97.005%
6704	HEARTLAND NEW Z	0.002%	97.007%
6705	HOKUETSU BANK	0.002%	97.008%
6706	NIDEC CORPORATI	0.002%	97.010%
6707	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.012%
6708	WIZZ AIR HOLDIN	0.002%	97.013%
6709	METRO AG	0.002%	97.015%
6710	XING AG	0.002%	97.016%
6711	OIL & NATURAL G	0.002%	97.018%
6712	PREMIER FOODS	0.002%	97.020%
6713	COROMANDEL INTL	0.002%	97.021%
6714	CULP INC COMMON STOCK USD.05	0.002%	97.023%
6715	BARNES & NOBLE	0.002%	97.024%
6716	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.026%
6717	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.028%
6718	RORZE CORP	0.002%	97.029%
6719	SIIC ENVIRONMEN	0.002%	97.031%
6720	GREATVIEW ASEPT	0.002%	97.032%
6721	JINDAL SAW LTD	0.002%	97.034%
6722	KT SKYLIFE CO L	0.002%	97.035%
6723	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.037%
6724	ARATA CORP	0.002%	97.039%
6725	JAIPRAKASH ASSO	0.002%	97.040%
6726	VEIDEKKE ASA	0.002%	97.042%
6727	TONG YANG INV B	0.002%	97.043%
6728	VETROPACK HOLDI	0.002%	97.045%
6729	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.047%
6730	HAMAMATSU PHOTO	0.002%	97.048%
6731	BELC CO LTD	0.002%	97.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	COMPAGNIE DES A	0.002%	97.051%
6733	TIKKURILA OY	0.002%	97.053%
6734	FRASERS COMMERC	0.002%	97.055%
6735	WARABEYA NICHYI	0.002%	97.056%
6736	LIPPO MALLS IN	0.002%	97.058%
6737	BEIJER ALMA AB	0.002%	97.059%
6738	SAS AB	0.002%	97.061%
6739	GROWTHPOINT PRO	0.002%	97.062%
6740	KPJ HEALTHCARE	0.002%	97.064%
6741	HARASHIN CO LTD	0.002%	97.066%
6742	GLOW ENERGY	0.002%	97.067%
6743	NEXEN TIRE CORP	0.002%	97.069%
6744	CREDIT CORP GRO	0.002%	97.070%
6745	AUSTRALIAN AGRI	0.002%	97.072%
6746	TAIWAN COGENERA	0.002%	97.073%
6747	MAJOR CINEPLEX	0.002%	97.075%
6748	YELLOW HAT LTD.	0.002%	97.077%
6749	FACC AG	0.002%	97.078%
6750	PASONA GROUP IN	0.002%	97.080%
6751	GLOBAL MEDIACOM	0.002%	97.081%
6752	CASETEK HOLDING	0.002%	97.083%
6753	VT HOLDINGS CO	0.002%	97.084%
6754	CHAROEN POK PHA	0.002%	97.086%
6755	FANTASIA HOLDIN	0.002%	97.088%
6756	FILINVEST LAND	0.002%	97.089%
6757	MGI COUTIER	0.002%	97.091%
6758	FAR EAST DEPT	0.002%	97.092%
6759	FRANK'S INTERNA	0.002%	97.094%
6760	WCT HOLDINGS BH	0.002%	97.095%
6761	ATEN INTERNATIO	0.002%	97.097%
6762	CENT PATTANA PU	0.002%	97.099%
6763	BKW ENERGIE AG	0.002%	97.100%
6764	EVEN CONSTRUCTO	0.002%	97.102%
6765	CARD FACTORY PL	0.002%	97.103%
6766	GP STRATEGIES C	0.002%	97.105%
6767	OCEAN YIELD ASA	0.002%	97.106%
6768	LEYOU TECHNOLOG	0.002%	97.108%
6769	AMERICAN PUBLIC	0.002%	97.110%
6770	RAITO KOGYO CO	0.002%	97.111%
6771	RIKEN CORP	0.002%	97.113%
6772	MATSUYA FOODS C	0.002%	97.114%
6773	MAINSTREET EQUI	0.002%	97.116%
6774	SAETA YIELD SA	0.002%	97.117%
6775	VOSSLOH AG	0.002%	97.119%
6776	KRBL LTD	0.002%	97.120%
6777	PHOTO-ME INTERN	0.002%	97.122%
6778	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	97.124%
6779	YOUNGWON CORP	0.002%	97.125%
6780	OPAP SA	0.002%	97.127%
6781	ZOJIRUSHI CORP	0.002%	97.128%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	GUANGSHEN RAILW	0.002%	97.130%
6783	SUPER-SOL	0.002%	97.131%
6784	COCA-COLA FEMSA	0.002%	97.133%
6785	ASTRA AGRO LEST	0.002%	97.134%
6786	OBIC	0.002%	97.136%
6787	BANDO CHEMICAL	0.002%	97.138%
6788	SYSTEX CORPORAT	0.002%	97.139%
6789	TECHTARGET COMMON STOCK USD.001	0.002%	97.141%
6790	ALIANSCOE SHOPPI	0.002%	97.142%
6791	NIPPON YUSOKI C	0.002%	97.144%
6792	HOCHDORF HOLDIN	0.002%	97.145%
6793	WISDOM MARINE L	0.002%	97.147%
6794	ONE HOSPITALITY	0.002%	97.148%
6795	GLORIA MATERIAL	0.002%	97.150%
6796	SCHRODER REAL E	0.002%	97.151%
6797	FUKUDA CORP	0.002%	97.153%
6798	NATIONAL STORAG	0.002%	97.155%
6799	TALK TALK TELEC	0.002%	97.156%
6800	GRAPE KING INC	0.002%	97.158%
6801	NISSIN CORP	0.002%	97.159%
6802	STARHUB LIMITED	0.002%	97.161%
6803	TAIYO INK MFG C	0.002%	97.162%
6804	ZERIA PHARMACEU	0.002%	97.164%
6805	EL PUERTO DE LI	0.002%	97.165%
6806	SUN PHARMACEUTI	0.002%	97.167%
6807	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	97.168%
6808	FOCALTECH SYSTE	0.002%	97.170%
6809	FUSO CHEMICAL C	0.002%	97.171%
6810	DIVI'S LABORATO	0.002%	97.173%
6811	SCHOELLER BLECK	0.002%	97.174%
6812	TALGO SA	0.002%	97.176%
6813	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	97.178%
6814	SEIKAGAKU CORP	0.002%	97.179%
6815	TORSTAR CORP CL	0.002%	97.181%
6816	FAMOUS BRANDS L	0.002%	97.182%
6817	VITAL HEALTHCAR	0.002%	97.184%
6818	LANDEC CORP	0.002%	97.185%
6819	ROBERT WALTERS	0.002%	97.187%
6820	ECLAT TEXTILE C	0.002%	97.188%
6821	TENARIS S.A.	0.002%	97.190%
6822	CLEANAWAY CO LT	0.002%	97.191%
6823	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.193%
6824	PC JEWELLER LIM	0.002%	97.194%
6825	NTT URBAN DEVEL	0.002%	97.196%
6826	ALONY HETZ	0.002%	97.197%
6827	SMI HOLDINGS GR	0.002%	97.199%
6828	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	97.200%
6829	NIPPON KINZOKU	0.002%	97.202%
6830	HUNTER DOUGLAS	0.002%	97.203%
6831	STS SEMICONDUCT	0.002%	97.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.207%
6833	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	97.208%
6834	JAPARA HEALTHCA	0.002%	97.210%
6835	HYUNDAI DS,OLD	0.002%	97.211%
6836	PHOENIX HLDGS L	0.002%	97.213%
6837	SL CORP	0.002%	97.214%
6838	GL EVENTS	0.002%	97.216%
6839	EIS ECZACIBASI	0.002%	97.217%
6840	MIQUEL Y COSTAS	0.002%	97.219%
6841	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	97.220%
6842	HURCO COMPANIES INC COMMON STOCK	0.002%	97.222%
6843	ASANUMA CORP	0.002%	97.223%
6844	CAWACHI LTD	0.002%	97.225%
6845	HK ELECTRIC INV	0.002%	97.226%
6846	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.228%
6847	NICHII GAKKAN C	0.002%	97.229%
6848	AMSTERDAM COMMO	0.002%	97.231%
6849	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.232%
6850	PRESSANCE CORPO	0.002%	97.234%
6851	COAL INDIA LTD	0.002%	97.235%
6852	DONGFANG ELECT	0.002%	97.237%
6853	ORIENT CORP	0.002%	97.238%
6854	MITANI CORP	0.002%	97.240%
6855	VERITIV CORP COMMON STOCK USD.01	0.002%	97.241%
6856	AI HOLDINGS COR	0.002%	97.243%
6857	TOWA CORP	0.002%	97.244%
6858	HI-LEX CORP	0.002%	97.246%
6859	ASSOCD INTL HOT	0.002%	97.247%
6860	WYNN MACAU LTD	0.002%	97.249%
6861	XO GROUP INC COMMON STOCK USD.01	0.002%	97.250%
6862	O-NET COMMUNICA	0.002%	97.252%
6863	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.253%
6864	ANGLO PACIFIC G	0.002%	97.255%
6865	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.256%
6866	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.258%
6867	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.002%	97.259%
6868	LEXTAR ELECTRON	0.002%	97.261%
6869	VIRTUS HEALTH L	0.002%	97.262%
6870	ECO WORLD DEVL	0.002%	97.264%
6871	TURKIYE SINAI K	0.002%	97.265%
6872	HONGKONG&SHANG	0.002%	97.267%
6873	TEJON RANCH CO	0.002%	97.268%
6874	MICHINOKU BANK	0.002%	97.270%
6875	ARGOSY PROPERTY	0.002%	97.272%
6876	IMMOBILIARE GRA	0.002%	97.273%
6877	MCJ CO LTD	0.002%	97.275%
6878	TURKCELL ILETIS	0.002%	97.276%
6879	PETRON CORP	0.002%	97.278%
6880	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	97.279%
6881	LAI SUN DEVELOP	0.002%	97.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	BRODRENE HARTMA	0.001%	97.282%
6883	GRANITE OIL COR	0.001%	97.284%
6884	ODFJELL DRILLIN	0.001%	97.285%
6885	INFRASTRUCTURA	0.001%	97.287%
6886	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.288%
6887	Y G-1	0.001%	97.289%
6888	CHINA ZHEGTONG	0.001%	97.291%
6889	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.292%
6890	CIA SANEAMENTO	0.001%	97.294%
6891	GEMTEK TECHNOLO	0.001%	97.295%
6892	ICHIYOSHI SECS	0.001%	97.297%
6893	PETRA DIAMONDS	0.001%	97.298%
6894	TIME WARNER INC	0.001%	97.300%
6895	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	97.301%
6896	SAKATA INX CORP	0.001%	97.303%
6897	BRUNEL INTL	0.001%	97.304%
6898	SOL SPA	0.001%	97.306%
6899	TOKAI RUBBER IN	0.001%	97.307%
6900	HANSON INTL TBK	0.001%	97.309%
6901	MIRAMAR HTEL &	0.001%	97.310%
6902	PROPERTY FOR IN	0.001%	97.312%
6903	GOL LINHAS AERE	0.001%	97.313%
6904	YUASA TRADING C	0.001%	97.315%
6905	KUDELSKI S.A.	0.001%	97.316%
6906	BERJAYA CORPORA	0.001%	97.318%
6907	KURABO INDUSTRI	0.001%	97.319%
6908	HIMART CO LTD	0.001%	97.321%
6909	GMO PAYMENT GAT	0.001%	97.322%
6910	FORMULA SYST(19	0.001%	97.324%
6911	TECNICAS REUNID	0.001%	97.325%
6912	PHOENIX MECANO	0.001%	97.327%
6913	FIAT CHRYSLER A	0.001%	97.328%
6914	TAEKWANG IND CO	0.001%	97.330%
6915	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.331%
6916	FRASERS CENTREP	0.001%	97.333%
6917	KPIT TECHNOLOGI	0.001%	97.334%
6918	LOOKERS PLC	0.001%	97.335%
6919	MITSUBISHI STEE	0.001%	97.337%
6920	TEKFEN HOLDING	0.001%	97.338%
6921	HANON SYSTEMS	0.001%	97.340%
6922	EHIME BANK	0.001%	97.341%
6923	SWECO AB	0.001%	97.343%
6924	MESA LABORATORIES INC COMMON STOCK	0.001%	97.344%
6925	SENX ENERGY LT	0.001%	97.346%
6926	ORION CORP	0.001%	97.347%
6927	TOYO KOHAN CO	0.001%	97.349%
6928	BRITISH AMERICA	0.001%	97.350%
6929	AISAN INDUSTRY	0.001%	97.352%
6930	AVEO GROUP	0.001%	97.353%
6931	BENEFIT ONE INC	0.001%	97.355%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	RELIANCE CAPITA	0.001%	97.356%
6933	GINTECH ENERGY	0.001%	97.358%
6934	MODEC INC	0.001%	97.359%
6935	ZUG ESTATES HLD	0.001%	97.360%
6936	TIANJIN PORT DE	0.001%	97.362%
6937	G.U.D. HOLDINGS	0.001%	97.363%
6938	EREX CO LTD	0.001%	97.365%
6939	ROAD KING INFRA	0.001%	97.366%
6940	UNITECH PRINTED	0.001%	97.368%
6941	NITTETSU MINING	0.001%	97.369%
6942	CHUDENKO CORP	0.001%	97.371%
6943	ARB CORP LTD	0.001%	97.372%
6944	CIA SANEAMENTO	0.001%	97.374%
6945	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.375%
6946	LI NING CO. LTD	0.001%	97.376%
6947	SOILBUILD BUSIN	0.001%	97.378%
6948	SHIN ZU SHING C	0.001%	97.379%
6949	QUALITAS CONTOL	0.001%	97.381%
6950	CHAOWEI POWER H	0.001%	97.382%
6951	ATUL LTD	0.001%	97.384%
6952	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.385%
6953	CORP INMOBILIAR	0.001%	97.387%
6954	SAKAI CHEMICAL	0.001%	97.388%
6955	WIJAYA KARYA	0.001%	97.389%
6956	PHILIPS LIGHTIN	0.001%	97.391%
6957	SINGAPORE FINAN	0.001%	97.392%
6958	BK OF SAGA	0.001%	97.394%
6959	AKKA TECHNOLOGI	0.001%	97.395%
6960	KESKO OYJ	0.001%	97.397%
6961	ASAHI HOLDINGS	0.001%	97.398%
6962	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.400%
6963	FIDEA HOLDINGS	0.001%	97.401%
6964	CHINA OIL & GAS	0.001%	97.402%
6965	YIEH PHUI ENTS	0.001%	97.404%
6966	CADILA HEALTHCA	0.001%	97.405%
6967	DISCO CORPORATI	0.001%	97.407%
6968	HAILIANG EDUCAT	0.001%	97.408%
6969	SHINKONG SYNTHE	0.001%	97.410%
6970	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.411%
6971	MAH SING GROUP	0.001%	97.413%
6972	MEDCO ENERGI IN	0.001%	97.414%
6973	CLEVO	0.001%	97.415%
6974	UEM SUNRISE BHD	0.001%	97.417%
6975	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.418%
6976	FIRST REIT	0.001%	97.420%
6977	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.421%
6978	AXT INC COMMON STOCK USD.001	0.001%	97.423%
6979	TRUE NORTH COMM	0.001%	97.424%
6980	BROWN (N) GROUP	0.001%	97.425%
6981	STOBART GROUP L	0.001%	97.427%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	HIGH ARCTIC ENE	0.001%	97.428%
6983	CORP COMERCI SA	0.001%	97.430%
6984	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.431%
6985	JSR CORPORATION	0.001%	97.433%
6986	FRASERS HOSPITA	0.001%	97.434%
6987	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.435%
6988	CHINA SHENGMU O	0.001%	97.437%
6989	TRINITY MIRROR	0.001%	97.438%
6990	WASHTEC AG	0.001%	97.440%
6991	MIKUNI CORP	0.001%	97.441%
6992	QAD INC A COMMON STOCK	0.001%	97.443%
6993	KARUR VYSYA BAN	0.001%	97.444%
6994	EUROMONEY INST	0.001%	97.445%
6995	CLARION CO	0.001%	97.447%
6996	ANSELL LTD	0.001%	97.448%
6997	VECTRUS INC COMMON STOCK USD.01	0.001%	97.450%
6998	SALMAR ASA	0.001%	97.451%
6999	IBASE TECHNOLOG	0.001%	97.453%
7000	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.454%
7001	TOHO TITANIUM C	0.001%	97.455%
7002	NATIONAL THERMA	0.001%	97.457%
7003	GROUPE CRIT	0.001%	97.458%
7004	HIRATA TECHNICA	0.001%	97.460%
7005	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.461%
7006	QGEP PARTICIPAC	0.001%	97.463%
7007	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.464%
7008	CONCORD NEW ENE	0.001%	97.465%
7009	ADCOCK INGRAM H	0.001%	97.467%
7010	SRI TRANG AGRO	0.001%	97.468%
7011	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.470%
7012	STANDARD LIFE I	0.001%	97.471%
7013	HOKKAIDO ELEC P	0.001%	97.472%
7014	CEDAR REALTY TRUST INC REIT USD.06	0.001%	97.474%
7015	SIGDO KOPPERS S	0.001%	97.475%
7016	COSTAMARE INC	0.001%	97.477%
7017	KASAI KOGYO CO	0.001%	97.478%
7018	HOTEL SHILLA	0.001%	97.479%
7019	TIAN GE INTERAC	0.001%	97.481%
7020	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.482%
7021	ARROW GLOBAL GR	0.001%	97.484%
7022	SCSK CORPORATIO	0.001%	97.485%
7023	GLOBAL POWER SY	0.001%	97.487%
7024	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.488%
7025	SAIBU GAS CO	0.001%	97.489%
7026	WORLEYPARSONS	0.001%	97.491%
7027	BURSON GROUP LT	0.001%	97.492%
7028	DYNAPACK INTL T	0.001%	97.494%
7029	ELECTRA	0.001%	97.495%
7030	RAMAYANA LESTAR	0.001%	97.496%
7031	MOUNT GIBSON IR	0.001%	97.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	UNIPAR UNIAO DE	0.001%	97.499%
7033	ELITE SEMICONDU	0.001%	97.501%
7034	CHINA OVERSEAS	0.001%	97.502%
7035	Q TECHNOLOGY GR	0.001%	97.503%
7036	METRO PACIFIC I	0.001%	97.505%
7037	CIA DE DIST INT	0.001%	97.506%
7038	GMR INFRASTRUCT	0.001%	97.508%
7039	MEKONOMEN AB	0.001%	97.509%
7040	TT ELECTRONICS	0.001%	97.510%
7041	TEXHONG TEXTILE	0.001%	97.512%
7042	CELLCOM ISRAEL	0.001%	97.513%
7043	UNION BNK OF IN	0.001%	97.515%
7044	BW LPG LTD	0.001%	97.516%
7045	METALLURGICAL C	0.001%	97.517%
7046	AKASTOR ASA	0.001%	97.519%
7047	CHINA METAL PRO	0.001%	97.520%
7048	MAX CO	0.001%	97.522%
7049	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.523%
7050	BORUSSIA DORTMU	0.001%	97.524%
7051	NEWALTA INC	0.001%	97.526%
7052	MCMILLAN SHAKES	0.001%	97.527%
7053	IRON BRIDGE RES	0.001%	97.529%
7054	SANY HEAVY EQUI	0.001%	97.530%
7055	INDUSTR L FIN(IF	0.001%	97.531%
7056	TAIFLEX SCIENTI	0.001%	97.533%
7057	UNID CO LTD	0.001%	97.534%
7058	DIP CORPORATION	0.001%	97.535%
7059	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.537%
7060	TEAM INC	0.001%	97.538%
7061	PIERRE & VACANC	0.001%	97.540%
7062	WEBJET LTD	0.001%	97.541%
7063	TIME DOTCOM BHD	0.001%	97.542%
7064	GLADSTONE COMME	0.001%	97.544%
7065	KINIK CO	0.001%	97.545%
7066	HO BEE INVESTME	0.001%	97.547%
7067	UOA DEVELOPMENT	0.001%	97.548%
7068	COLTENE HOLDI	0.001%	97.549%
7069	ECORODOVIAS INF	0.001%	97.551%
7070	SEMIRARA MINING	0.001%	97.552%
7071	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.553%
7072	BANK JABAR BANT	0.001%	97.555%
7073	ACCESS CO LTD	0.001%	97.556%
7074	AUSTAL LTD	0.001%	97.558%
7075	DAI NIPPON TORY	0.001%	97.559%
7076	E CL SA	0.001%	97.560%
7077	MALAYSIA BUILD	0.001%	97.562%
7078	SUMITOMO SEIKA	0.001%	97.563%
7079	CHINA SHINEWAY	0.001%	97.564%
7080	SP SETIA	0.001%	97.566%
7081	HOUSING DEVELOP	0.001%	97.567%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	NAUTILUS GROUP	0.001%	97.569%
7083	SEAH BESTEEL CO	0.001%	97.570%
7084	CONTINENTAL HLD	0.001%	97.571%
7085	NOVA MEASURING	0.001%	97.573%
7086	HUNG POO CONSTR	0.001%	97.574%
7087	OKUMURA CORP	0.001%	97.575%
7088	UNILEVER INDONE	0.001%	97.577%
7089	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	97.578%
7090	TSUGAMI CORP	0.001%	97.580%
7091	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.581%
7092	HAKDEX AB	0.001%	97.582%
7093	JSP CORP	0.001%	97.584%
7094	GRUPO ARGOS S.A	0.001%	97.585%
7095	FUJIBO HOLDINGS	0.001%	97.586%
7096	FORD OTOSAN	0.001%	97.588%
7097	TUNG THIH ELECT	0.001%	97.589%
7098	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.590%
7099	GLOBERIDE INC	0.001%	97.592%
7100	NETUREN CO	0.001%	97.593%
7101	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.595%
7102	SEASPAN CORP	0.001%	97.596%
7103	GREATEK ELECTRO	0.001%	97.597%
7104	KARNATAKA BANK	0.001%	97.599%
7105	DIC ASSET AG	0.001%	97.600%
7106	ROKKO BUTTER CO	0.001%	97.601%
7107	KOREA KOLMAR CO	0.001%	97.603%
7108	OPTO TECH CORPN	0.001%	97.604%
7109	PETRONAS DAGANG	0.001%	97.605%
7110	AIMS AMP CAPITA	0.001%	97.607%
7111	YASUNAGA CORP	0.001%	97.608%
7112	SHANDONG CHENMI	0.001%	97.609%
7113	AFFICHAGE HOLDI	0.001%	97.611%
7114	TAIWAN SECOM	0.001%	97.612%
7115	SANTOS BRASIL P	0.001%	97.614%
7116	CHAUN-CHOUNG TE	0.001%	97.615%
7117	ENERCHINA HOLDI	0.001%	97.616%
7118	JAPAN PULP & PA	0.001%	97.618%
7119	INTERNATIONAL M	0.001%	97.619%
7120	YUMESHIN HOLDIN	0.001%	97.620%
7121	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.622%
7122	NETIA SA	0.001%	97.623%
7123	GREAT EASTERN H	0.001%	97.624%
7124	EDP RENOVAVEIS	0.001%	97.626%
7125	SOLOR A/S	0.001%	97.627%
7126	INGERSOLL GLB H	0.001%	97.628%
7127	TAKASAGO INTL C	0.001%	97.630%
7128	PANIN FINANCIAL	0.001%	97.631%
7129	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.632%
7130	NAMURA SHIPBUIL	0.001%	97.634%
7131	AP THAILAND PCL	0.001%	97.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	DELTA DUNIA PET	0.001%	97.636%
7133	AEROSPACE INDUS	0.001%	97.638%
7134	PCHOME ONLINE I	0.001%	97.639%
7135	CCC SA	0.001%	97.640%
7136	GUOCOLAND LTD	0.001%	97.642%
7137	FINOLEX CABLES	0.001%	97.643%
7138	TECHNICOLOR	0.001%	97.644%
7139	PP LONDON SUMAT	0.001%	97.646%
7140	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.647%
7141	SONG WON IND	0.001%	97.648%
7142	ATEAM INC	0.001%	97.650%
7143	SUPERBLOCK PCL	0.001%	97.651%
7144	KH NEOCHEM CO L	0.001%	97.653%
7145	RYOSHOKU LTD	0.001%	97.654%
7146	THE NISSHIN OIL	0.001%	97.655%
7147	SCANDIC HOTELS	0.001%	97.657%
7148	FORUS S.A.	0.001%	97.658%
7149	SMS CO LTD	0.001%	97.659%
7150	SAKAI MOVING SE	0.001%	97.661%
7151	ASSET MANAGERS	0.001%	97.662%
7152	HAP SENG CONSOL	0.001%	97.663%
7153	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	97.665%
7154	QUALITY HOUSES	0.001%	97.666%
7155	AKTIA BANK OYJ	0.001%	97.667%
7156	GODREJ CONSUMER	0.001%	97.669%
7157	FUJICCO CO	0.001%	97.670%
7158	UNIVERSAL MEDIC	0.001%	97.671%
7159	STAR MICRONICS	0.001%	97.673%
7160	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.674%
7161	mitsui soko co	0.001%	97.675%
7162	CAMBIAN GROUP P	0.001%	97.677%
7163	MULTIPLUS SA	0.001%	97.678%
7164	YAMAZEN CORPORA	0.001%	97.679%
7165	ACE HARDWARE IN	0.001%	97.680%
7166	LG CORP	0.001%	97.682%
7167	GEOX S.P.A.	0.001%	97.683%
7168	E-COMMODITIES H	0.001%	97.684%
7169	METRO HOLDINGS	0.001%	97.686%
7170	HIBIYA ENGINEER	0.001%	97.687%
7171	WELSPUN INDIA L	0.001%	97.688%
7172	ARROWHEAD PROR	0.001%	97.690%
7173	ADVANCED WIRELE	0.001%	97.691%
7174	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.692%
7175	DIGI INTL INC	0.001%	97.694%
7176	JASA MARGA	0.001%	97.695%
7177	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.696%
7178	BANGKOK DUSIT M	0.001%	97.698%
7179	RADICO KHAITAN	0.001%	97.699%
7180	INPHI CORP COMMON STOCK	0.001%	97.700%
7181	CVC BRASIL OP A	0.001%	97.702%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	97.703%
7183	TA CHEN STAINLE	0.001%	97.704%
7184	COMMUNISIS PLC	0.001%	97.706%
7185	NIHON NOHYAKU	0.001%	97.707%
7186	SIA REIT INC	0.001%	97.708%
7187	HARMONIC INC	0.001%	97.710%
7188	SUN HUNG KAI CO	0.001%	97.711%
7189	I.T LIMITED	0.001%	97.712%
7190	ROBINSONS RETAI	0.001%	97.714%
7191	BES ENGINEERING	0.001%	97.715%
7192	HEINEKEN MALAYS	0.001%	97.716%
7193	MOTECH INDUSTRI	0.001%	97.718%
7194	TV TOKYO HLDG C	0.001%	97.719%
7195	XINGDA INTERNAT	0.001%	97.720%
7196	RENEAS ELECTRO	0.001%	97.721%
7197	CENTURIA INDUST	0.001%	97.723%
7198	SUNSHINE 10	0.001%	97.724%
7199	OITA BANK	0.001%	97.725%
7200	IBERDROLA SA RT	0.001%	97.727%
7201	51JOB INC ADR ADR USD.0001	0.001%	97.728%
7202	NAMESON	0.001%	97.729%
7203	DATANG INTL POW	0.001%	97.731%
7204	LPP SA	0.001%	97.732%
7205	U-MING MARINE	0.001%	97.733%
7206	ADDTECH AB B SH	0.001%	97.735%
7207	WOCKHARDT LIMIT	0.001%	97.736%
7208	GRUPO CEMENTOS	0.001%	97.737%
7209	EMPRESA NACIONA	0.001%	97.738%
7210	DELEK GROUP	0.001%	97.740%
7211	NESTLE INDIA	0.001%	97.741%
7212	SHANGHAI DASHEN	0.001%	97.742%
7213	LINX SA	0.001%	97.744%
7214	DAEWOONG CO LTD	0.001%	97.745%
7215	EIGHTEENTH BANK	0.001%	97.746%
7216	COLBUN S.A.	0.001%	97.748%
7217	CMBC CAPITAL HO	0.001%	97.749%
7218	DEA CAPITAL SPA	0.001%	97.750%
7219	HI SUN TECH CHI	0.001%	97.751%
7220	KRESNA	0.001%	97.753%
7221	DORIAN LPG LTD	0.001%	97.754%
7222	ASKUL	0.001%	97.755%
7223	PERLIS PLANTATI	0.001%	97.757%
7224	IPCA LABORATORI	0.001%	97.758%
7225	ENERGISA SA	0.001%	97.759%
7226	KYOKUTO BOEKI K	0.001%	97.761%
7227	MK ELECTRON	0.001%	97.762%
7228	TSUKISHIMA KIKA	0.001%	97.763%
7229	HOKUTO CORP	0.001%	97.764%
7230	SUNGWOO HITECH	0.001%	97.766%
7231	ROLAND DG CORP	0.001%	97.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	LIVART CO LTD	0.001%	97.768%
7233	ARITZIA INC	0.001%	97.770%
7234	KOREA GAS CORP	0.001%	97.771%
7235	BOIRON	0.001%	97.772%
7236	GOLDSUN DEV/CON	0.001%	97.774%
7237	DAI-DAN CO	0.001%	97.775%
7238	WESTERN ENERGY	0.001%	97.776%
7239	YOMIURI LAND CO	0.001%	97.777%
7240	NIPPON THOMPSON	0.001%	97.779%
7241	TOKAI CORP/GIFU	0.001%	97.780%
7242	KYUNG DONG	0.001%	97.781%
7243	SCATEC SOLAR AS	0.001%	97.783%
7244	KAMEI CORP	0.001%	97.784%
7245	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.785%
7246	LOTTE CONFECT	0.001%	97.786%
7247	YURTEC CORPORAT	0.001%	97.788%
7248	HANDSOME CORP	0.001%	97.789%
7249	COWEN INC COMMON STOCK USD.01	0.001%	97.790%
7250	SAMYANG CORP	0.001%	97.792%
7251	MAGNITOGORS-SPO	0.001%	97.793%
7252	ENPLAS CORP	0.001%	97.794%
7253	THAI VEGETABLE	0.001%	97.796%
7254	ADANI TRANSMISS	0.001%	97.797%
7255	YICHANG HEC CHA	0.001%	97.798%
7256	CHINA SINGYES S	0.001%	97.799%
7257	METALS X LTD	0.001%	97.801%
7258	NORDIC SEMICOND	0.001%	97.802%
7259	T-GAIA CORP	0.001%	97.803%
7260	MCBRIDE PLC	0.001%	97.805%
7261	CHINA SHANSHUI	0.001%	97.806%
7262	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.807%
7263	SINARMAS LAND	0.001%	97.808%
7264	ADHI KARYA PERS	0.001%	97.810%
7265	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.811%
7266	CLEARWATER SEAF	0.001%	97.812%
7267	BANCO DAVIVIEND	0.001%	97.813%
7268	HORNBACH BAUMAR	0.001%	97.815%
7269	YAKULT HONSHA C	0.001%	97.816%
7270	PHILIPPINE NATL	0.001%	97.817%
7271	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.819%
7272	KYOEI STEEL LTD	0.001%	97.820%
7273	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.821%
7274	M DIAS BRANCO S	0.001%	97.822%
7275	COOPER ENERGY L	0.001%	97.824%
7276	LOTTE NON-LIFE	0.001%	97.825%
7277	HOWA MACHINERY	0.001%	97.826%
7278	KOREA CIRCUIT C	0.001%	97.828%
7279	IRISH CONTINENT	0.001%	97.829%
7280	BIOGAIA AB	0.001%	97.830%
7281	XIAMEN INTL POR	0.001%	97.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.833%
7283	HOCHIKI CORPORA	0.001%	97.834%
7284	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.835%
7285	CREDITO REAL SA	0.001%	97.836%
7286	CLAS OHLSON AB	0.001%	97.838%
7287	BRUNELLO CUCINE	0.001%	97.839%
7288	PTT PUBLIC COMP	0.001%	97.840%
7289	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.842%
7290	GERDAU SA	0.001%	97.843%
7291	KIKKOMAN CORP	0.001%	97.844%
7292	OKURA INDUSTRIA	0.001%	97.845%
7293	WEYCO GROUP INC	0.001%	97.847%
7294	ALTRI SGPS S.A.	0.001%	97.848%
7295	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.849%
7296	SHINKO SHOJI CO	0.001%	97.850%
7297	TSUBAKI NAKASHI	0.001%	97.852%
7298	ORIOLA-KD CORP	0.001%	97.853%
7299	RAYMOND LTD	0.001%	97.854%
7300	KALBE FARMA	0.001%	97.855%
7301	DAIWA INDUSTRIE	0.001%	97.857%
7302	ADVA AG	0.001%	97.858%
7303	SHOEI CO LTD	0.001%	97.859%
7304	AJANTA PHARMA	0.001%	97.861%
7305	DUNI AB	0.001%	97.862%
7306	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.863%
7307	PROSPERITY REIT	0.001%	97.864%
7308	ALPHA & OMEGA S	0.001%	97.866%
7309	UNIDEN CORP	0.001%	97.867%
7310	VAISALA	0.001%	97.868%
7311	BAUER AG	0.001%	97.869%
7312	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.871%
7313	TEIKOKU SEN-I C	0.001%	97.872%
7314	CHOLAMANDALAM I	0.001%	97.873%
7315	DEVELOPMENT SEC	0.001%	97.874%
7316	5N PLUS INC.	0.001%	97.876%
7317	SPCG	0.001%	97.877%
7318	CAPITAL ONE BAN	0.001%	97.878%
7319	VITROLIFE AB	0.001%	97.879%
7320	ADVAN CO LTD	0.001%	97.881%
7321	SEA HOLDINGS LT	0.001%	97.882%
7322	CALIX INC COMMON STOCK	0.001%	97.883%
7323	BTB REAL ESTATE	0.001%	97.884%
7324	TOWNGAS CHINA C	0.001%	97.886%
7325	PARCO CO	0.001%	97.887%
7326	CSI PROPERTIES	0.001%	97.888%
7327	NAMCHOW CHEMICA	0.001%	97.889%
7328	SCANDI STANDARD	0.001%	97.891%
7329	TYC BROTHER IND	0.001%	97.892%
7330	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.893%
7331	ANANDA DEVELOPM	0.001%	97.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	SHINKO PLANTECH	0.001%	97.896%
7333	CGN MEIYA POWER	0.001%	97.897%
7334	PKP CARGO SA	0.001%	97.898%
7335	CENTURY TEXT &	0.001%	97.899%
7336	GPO AEROPORTUAR	0.001%	97.901%
7337	SAMTY CO.LTD.	0.001%	97.902%
7338	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.903%
7339	BELLEVUE GROUP	0.001%	97.904%
7340	YOSHINOYA D&C C	0.001%	97.906%
7341	SPH REIT	0.001%	97.907%
7342	HISAKA WORKS LT	0.001%	97.908%
7343	SYNERGIE	0.001%	97.909%
7344	CENTRAL CHINA R	0.001%	97.911%
7345	PANDA GREEN ENE	0.001%	97.912%
7346	CHUNGHWA PRECIS	0.001%	97.913%
7347	TOLI CORP	0.001%	97.914%
7348	GENESIS ENERGY	0.001%	97.916%
7349	WISETECH GLOBAL	0.001%	97.917%
7350	CMC MAGNETICS C	0.001%	97.918%
7351	WILH. WILHELMSE	0.001%	97.919%
7352	CAPITAL&REG PRO	0.001%	97.920%
7353	YARA INTERNATIO	0.001%	97.922%
7354	DONG-A SOCIO	0.001%	97.923%
7355	FUJI CO(TOKYO)	0.001%	97.924%
7356	DOGAN HOLDINGS	0.001%	97.925%
7357	TICON INDUSTRIA	0.001%	97.927%
7358	SIMMTECH CO LTD	0.001%	97.928%
7359	ALUPAR INVEST S	0.001%	97.929%
7360	CHINA AIRCRAFT	0.001%	97.930%
7361	AMBARELLA INC	0.001%	97.932%
7362	CERVECIAS UNI	0.001%	97.933%
7363	RYOYO ELECTRO C	0.001%	97.934%
7364	MARUWA UNYU	0.001%	97.935%
7365	DAITO PHARM	0.001%	97.937%
7366	REDCO PROPRTIE	0.001%	97.938%
7367	GPO DE INVERSIO	0.001%	97.939%
7368	MEDICLINIC INTE	0.001%	97.940%
7369	HANWHA NON-LIFE	0.001%	97.941%
7370	NRW HOLDINGS LT	0.001%	97.943%
7371	PARTRON CO LTD	0.001%	97.944%
7372	PRESIDENT SECS	0.001%	97.945%
7373	HENDERSON LAND	0.001%	97.946%
7374	SFA ENGINEERING	0.001%	97.948%
7375	STAGECOACH GROU	0.001%	97.949%
7376	SA SA INTL HLDG	0.001%	97.950%
7377	SAGA PLC	0.001%	97.951%
7378	CHONG HONG CONS	0.001%	97.953%
7379	UMW OIL & GAS C	0.001%	97.954%
7380	DAI-ICHI SEIKO	0.001%	97.955%
7381	WELCIA HOLDINGS	0.001%	97.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	NVE CORP	0.001%	97.957%
7383	CEDAR WOODS PRO	0.001%	97.959%
7384	PULSE SEISMIC	0.001%	97.960%
7385	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.961%
7386	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.962%
7387	TOYO KANETSU KK	0.001%	97.964%
7388	TOMSON GROUP	0.001%	97.965%
7389	GALAXY RESOURCE	0.001%	97.966%
7390	RH COMMON STOCK USD.0001	0.001%	97.967%
7391	JIN CO.LTD	0.001%	97.968%
7392	COSAN LOGISTICA	0.001%	97.970%
7393	PROCTOR&GAMBLE	0.001%	97.971%
7394	BIESSE	0.001%	97.972%
7395	GRUPO INDUSTRIA	0.001%	97.973%
7396	STARZEN CO LTD	0.001%	97.975%
7397	MPACT LIMITED	0.001%	97.976%
7398	VAN LANSCHOT NV	0.001%	97.977%
7399	CRAFT BREWERS A	0.001%	97.978%
7400	MEGACHIPS CORP	0.001%	97.979%
7401	TORIDOLL CORPOR	0.001%	97.981%
7402	TYMAN PLC	0.001%	97.982%
7403	TECHNOLOGY ONE	0.001%	97.983%
7404	VERBIO VEREINIG	0.001%	97.984%
7405	TOURISM HOLDING	0.001%	97.986%
7406	ACTRON TECHNOLO	0.001%	97.987%
7407	BHARTI INFRATEL	0.001%	97.988%
7408	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	97.989%
7409	FRENCKEN GROUP	0.001%	97.990%
7410	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	97.992%
7411	JAPAN MEDICAL D	0.001%	97.993%
7412	GLOBAL YATIRIM	0.001%	97.994%
7413	ORACLE FIN SERV	0.001%	97.995%
7414	CHINA LILANG LT	0.001%	97.996%
7415	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.998%
7416	TRANS COSMOS	0.001%	97.999%
7417	KOWLOON DEVMT	0.001%	98.000%
7418	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.001%
7419	RCF	0.001%	98.003%
7420	LIMELIGHT NETW	0.001%	98.004%
7421	TAI CHEUNG HLDG	0.001%	98.005%
7422	SIPEF(PLANT FIN	0.001%	98.006%
7423	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.007%
7424	ACOM CO	0.001%	98.009%
7425	WILH WILHELMOSEN	0.001%	98.010%
7426	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	98.011%
7427	PETRON MALAYSIA	0.001%	98.012%
7428	F&A AQUA HOLDIN	0.001%	98.013%
7429	GAMEHOST INC	0.001%	98.015%
7430	SAWIT SUMBERMAS	0.001%	98.016%
7431	FRONTLINE LTD/B	0.001%	98.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	SURUGA CO LTD	0.001%	98.018%
7433	GREAT LAKES DRE	0.001%	98.019%
7434	NIPPON ROAD CO	0.001%	98.021%
7435	UMW HLDGS BERHA	0.001%	98.022%
7436	UNITED INTL ENT	0.001%	98.023%
7437	ASCENTIAL PLC	0.001%	98.024%
7438	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.025%
7439	SECURITY BANK C	0.001%	98.027%
7440	MELISRON LTD	0.001%	98.028%
7441	KONISHI CO LTD	0.001%	98.029%
7442	VILLA WORLD LTD	0.001%	98.030%
7443	DAEHAN FLOUR MI	0.001%	98.031%
7444	HODOGAYA CHEMIC	0.001%	98.033%
7445	YP	0.001%	98.034%
7446	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.035%
7447	NONG SHIM CO	0.001%	98.036%
7448	TONGYANG LIFE I	0.001%	98.037%
7449	GUANGZHOU PHARM	0.001%	98.039%
7450	ZHONG AN REAL E	0.001%	98.040%
7451	TRANCOM CO, LTD	0.001%	98.041%
7452	MENORA MIVTACHI	0.001%	98.042%
7453	HOTAI MOTOR CO	0.001%	98.043%
7454	NATIONAL GRID P	0.001%	98.045%
7455	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.046%
7456	TOTETSU KOGYO C	0.001%	98.047%
7457	SUNDARAM FINANC	0.001%	98.048%
7458	SOITEC	0.001%	98.049%
7459	DIGNITY PLC	0.001%	98.050%
7460	LITE-ON SEMICON	0.001%	98.052%
7461	HYUNDAI ROTEM C	0.001%	98.053%
7462	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.054%
7463	CALBEE INC	0.001%	98.055%
7464	NISHIMATSUYA CH	0.001%	98.056%
7465	OSJB HOLDINGS C	0.001%	98.058%
7466	ALTium LTD	0.001%	98.059%
7467	HANSOL PAPER CO	0.001%	98.060%
7468	REGAL HOTELS IN	0.001%	98.061%
7469	RANK GROUP PLC	0.001%	98.062%
7470	XXL ASA	0.001%	98.064%
7471	FIRST MINING GO	0.001%	98.065%
7472	TENMA CORPORATI	0.001%	98.066%
7473	ALDERMORE GROUP	0.001%	98.067%
7474	RYOSAN CO	0.001%	98.068%
7475	AGUAS ANDINAS S	0.001%	98.069%
7476	EMBRAER SA SPON ADR ADR	0.001%	98.071%
7477	ORDINA NV	0.001%	98.072%
7478	KATAKURA INDS	0.001%	98.073%
7479	FREIGHTWAYS LTD	0.001%	98.074%
7480	F-TECH INC	0.001%	98.075%
7481	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.077%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	MONTEA SCA	0.001%	98.078%
7483	BETER BED HOLD	0.001%	98.079%
7484	OOH!MEDIA LTD	0.001%	98.080%
7485	UNIVERSAL CEMEN	0.001%	98.081%
7486	GREE INC	0.001%	98.082%
7487	CHINA SUNTIEN G	0.001%	98.084%
7488	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.085%
7489	PETROPAVLOVSK	0.001%	98.086%
7490	GUJARAT STATE F	0.001%	98.087%
7491	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.088%
7492	CHINA RESOURCES	0.001%	98.089%
7493	LIFE CORPORATIO	0.001%	98.091%
7494	TELESITES SAB D	0.001%	98.092%
7495	MOMENTUM GROUP	0.001%	98.093%
7496	GRUPO SECURITY	0.001%	98.094%
7497	STHREE	0.001%	98.095%
7498	MANILA ELECTRIC	0.001%	98.096%
7499	NICE INFORMATIO	0.001%	98.098%
7500	LEWIS GROUP LTD	0.001%	98.099%
7501	ALPIQ HOLDING A	0.001%	98.100%
7502	SOCIEDAD MATRIZ	0.001%	98.101%
7503	CHINA STEEL CHE	0.001%	98.102%
7504	UNIBAIL-RODAMCO	0.001%	98.103%
7505	PACC OFFSHORE S	0.001%	98.105%
7506	NICHIREKI CO LT	0.001%	98.106%
7507	CARNIVAL GROUP	0.001%	98.107%
7508	KP TISSUE INC	0.001%	98.108%
7509	BULTEN AB	0.001%	98.109%
7510	LG FASHION CORP	0.001%	98.110%
7511	LIG NEX1 CO LTD	0.001%	98.112%
7512	METAWATER CO LT	0.001%	98.113%
7513	PAB K TJIWI KIM	0.001%	98.114%
7514	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.115%
7515	ASIA VITAL COMP	0.001%	98.116%
7516	VITAL KSK HOLDI	0.001%	98.117%
7517	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.118%
7518	KEPPEL INFRASTR	0.001%	98.120%
7519	NAMYANG DAIRY P	0.001%	98.121%
7520	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.122%
7521	CORFICOLOMBIANA	0.001%	98.123%
7522	MIMASU SEMICOND	0.001%	98.124%
7523	COMBA TELECOM S	0.001%	98.125%
7524	CROSS-HARBOUR H	0.001%	98.127%
7525	DONGWONIndustr	0.001%	98.128%
7526	MITSUI HOME CO	0.001%	98.129%
7527	DAIRY FARM INTL	0.001%	98.130%
7528	LC CORP S.A.	0.001%	98.131%
7529	JAMCO COPORATIN	0.001%	98.132%
7530	TA YA ELEC WIR&	0.001%	98.133%
7531	DENYO CO	0.001%	98.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	MEGHMANI ORGANI	0.001%	98.136%
7533	HMC INVESTMENT	0.001%	98.137%
7534	MORGAN SINDALL	0.001%	98.138%
7535	IMAGICA ROBOT H	0.001%	98.139%
7536	B&B TOOLS AB	0.001%	98.140%
7537	POLYPLEX THAILA	0.001%	98.142%
7538	NIPPON BEET SUG	0.001%	98.143%
7539	SHINNIHON CORP	0.001%	98.144%
7540	HB TECHNOLOGY C	0.001%	98.145%
7541	D-LINK	0.001%	98.146%
7542	CHUNG HUNG STEE	0.001%	98.147%
7543	PUMA AG	0.001%	98.148%
7544	SHOUGANG CNCRD	0.001%	98.150%
7545	FAR EAST HOSPIT	0.001%	98.151%
7546	IMVESCOR RESTAU	0.001%	98.152%
7547	MOBILEONE LTD.	0.001%	98.153%
7548	GREAT EASTERN S	0.001%	98.154%
7549	MUNKSJO OYJ	0.001%	98.155%
7550	CTCI CORP	0.001%	98.156%
7551	BROOKFIELD REAL	0.001%	98.158%
7552	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.159%
7553	BOUSTEAD HLDGS	0.001%	98.160%
7554	FUNAI ELECTRIC	0.001%	98.161%
7555	MOUNTAIN PROVIN	0.001%	98.162%
7556	WINMARK CORP COMMON STOCK	0.001%	98.163%
7557	GOODBABY INTERN	0.001%	98.164%
7558	INTOPS CO	0.001%	98.166%
7559	PEGASUS SEWING	0.001%	98.167%
7560	ACETO CORP COMMON STOCK USD.01	0.001%	98.168%
7561	RELIANCE ENERGY	0.001%	98.169%
7562	HIDAY HIDAKA CO	0.001%	98.170%
7563	ENAV SPA	0.001%	98.171%
7564	ATRIUM LJUNGBER	0.001%	98.172%
7565	NORDEX AG	0.001%	98.174%
7566	DAEDUCK GDS	0.001%	98.175%
7567	SADBHAV ENGINEE	0.001%	98.176%
7568	MAN SE	0.001%	98.177%
7569	XIABUXIABU CATE	0.001%	98.178%
7570	CHUGAI PHARM CO	0.001%	98.179%
7571	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.180%
7572	RIDLEY CORP LTD	0.001%	98.181%
7573	UNITED SPIRITS	0.001%	98.183%
7574	GLAXOSMITHKLINE	0.001%	98.184%
7575	ORASCOM DEVELOP	0.001%	98.185%
7576	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.186%
7577	ALTEK CORP	0.001%	98.187%
7578	HOTELES CITY EX	0.001%	98.188%
7579	LONMIN PLC	0.001%	98.189%
7580	BWX LTD	0.001%	98.190%
7581	ASIA AVIATION P	0.001%	98.192%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	G-RESOURCES GP	0.001%	98.193%
7583	VOYAGE GROUP IN	0.001%	98.194%
7584	IDI INSURANCE C	0.001%	98.195%
7585	DHT HOLDINGS IN	0.001%	98.196%
7586	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.197%
7587	SINON CORP	0.001%	98.198%
7588	CHIYODA INTEGRE	0.001%	98.199%
7589	SANYANGIndustr	0.001%	98.201%
7590	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.202%
7591	DAIICHI JITSUGY	0.001%	98.203%
7592	ALPHA CORP	0.001%	98.204%
7593	CITIZENS INC COMMON STOCK	0.001%	98.205%
7594	LINK AND MOTIVA	0.001%	98.206%
7595	SEKISUI JUSHI C	0.001%	98.207%
7596	SOLAR APPLIED M	0.001%	98.208%
7597	ANICOM HOLDINGS	0.001%	98.209%
7598	RIKEN VITAMIN C	0.001%	98.211%
7599	GOLD CIRCUIT EL	0.001%	98.212%
7600	VIRGIN AUSTRALI	0.001%	98.213%
7601	SMA SOLAR TECHN	0.001%	98.214%
7602	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.215%
7603	OBERBANK AG	0.001%	98.216%
7604	CHINA AEROSPACE	0.001%	98.217%
7605	ORACLE CORP JAP	0.001%	98.218%
7606	ASCENDAS HOSPIT	0.001%	98.219%
7607	BROADLEAF CO LT	0.001%	98.221%
7608	PARK ELECTROCHE	0.001%	98.222%
7609	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.223%
7610	INFOCOM CORP	0.001%	98.224%
7611	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.225%
7612	MINATO BANK	0.001%	98.226%
7613	GET NICE HOLDIN	0.001%	98.227%
7614	MURRAY & ROBERT	0.001%	98.228%
7615	HYUNDAI HOME SH	0.001%	98.229%
7616	YOUNGTEK ELECTR	0.001%	98.230%
7617	FEDERAL CORP	0.001%	98.232%
7618	SAES GETTERS	0.001%	98.233%
7619	SOLIUM CAPITAL	0.001%	98.234%
7620	PAN INTL INDL	0.001%	98.235%
7621	TIPP24 SE	0.001%	98.236%
7622	DAISO CO	0.001%	98.237%
7623	FURUKAWA BATTER	0.001%	98.238%
7624	ACTER CO LTD	0.001%	98.239%
7625	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.240%
7626	ORANGE POLSKA	0.001%	98.241%
7627	SILICONWARE PRE	0.001%	98.243%
7628	INGENIA COMMUNI	0.001%	98.244%
7629	PT PAN INDONESIA	0.001%	98.245%
7630	WAGeworks INC COMMON STOCK USD.001	0.001%	98.246%
7631	BANK COOP AG	0.001%	98.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	PAL CO LTD	0.001%	98.248%
7633	HAWKINS INC COMMON STOCK USD.05	0.001%	98.249%
7634	SURMODICS INC COMMON STOCK USD.05	0.001%	98.250%
7635	COLLINS FOOD LT	0.001%	98.251%
7636	DSP GROUP INC	0.001%	98.252%
7637	GULLIVER INTERN	0.001%	98.254%
7638	ESTIA HELATH LT	0.001%	98.255%
7639	WING ON CO INT	0.001%	98.256%
7640	STAR ASIAN INVE	0.001%	98.257%
7641	RENHE COMMERCIA	0.001%	98.258%
7642	SK TELECOM ADR	0.001%	98.259%
7643	KENON HLDGS LTD	0.001%	98.260%
7644	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.261%
7645	361 DEGREES INT	0.001%	98.262%
7646	CHINA SILVER GR	0.001%	98.263%
7647	ETALON GROUP-GD	0.001%	98.264%
7648	IDEC CORPORATIO	0.001%	98.266%
7649	AXACTOR AB	0.001%	98.267%
7650	KURA CORPORATIO	0.001%	98.268%
7651	ICHINEN CO LTD	0.001%	98.269%
7652	KATHMANDU HOLDI	0.001%	98.270%
7653	STOLT-NIELSEN L	0.001%	98.271%
7654	SRI REJEKI ISMA	0.001%	98.272%
7655	HAPPINET CORP	0.001%	98.273%
7656	MODERN LAND CHI	0.001%	98.274%
7657	SHW AG	0.001%	98.275%
7658	BANK HANDLOWY W	0.001%	98.276%
7659	HI-P INTERNATIO	0.001%	98.277%
7660	FLYTECH TECHNOL	0.001%	98.279%
7661	BYGGMAX GROUP A	0.001%	98.280%
7662	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.281%
7663	TOBISHIMA CORP	0.001%	98.282%
7664	SOGEFI	0.001%	98.283%
7665	BASTIDE LE CONF	0.001%	98.284%
7666	GR ED L'ESPRESS	0.001%	98.285%
7667	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.286%
7668	O-BANK CO LTD	0.001%	98.287%
7669	COWELL E HOLDIN	0.001%	98.288%
7670	PERSEUS MINING	0.001%	98.289%
7671	PARTNER COMMUNI	0.001%	98.290%
7672	FALCK RENEWABLE	0.001%	98.292%
7673	DEPO AUTO PARTS	0.001%	98.293%
7674	SKANDIABANKEN A	0.001%	98.294%
7675	M&A CAPITAL PAR	0.001%	98.295%
7676	KAJARIA CERAMIC	0.001%	98.296%
7677	CHIMEI MATERIAL	0.001%	98.297%
7678	TKC CORPORATION	0.001%	98.298%
7679	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.299%
7680	AMADA HOLDINGS	0.001%	98.300%
7681	HAKUTO CO	0.001%	98.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	KNOW IT AB	0.001%	98.302%
7683	SMK CORP	0.001%	98.303%
7684	ADITYA BIRLA CA	0.001%	98.304%
7685	FARGLORY LAND D	0.001%	98.305%
7686	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.307%
7687	PALFINGER AG	0.001%	98.308%
7688	INVESTORS CLOUD	0.001%	98.309%
7689	RAFFLES MEDICAL	0.001%	98.310%
7690	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.311%
7691	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.312%
7692	JUSTSYSTEM	0.001%	98.313%
7693	MITO SECURITIES	0.001%	98.314%
7694	AICHI CORPORATI	0.001%	98.315%
7695	ELECOM CO LTD	0.001%	98.316%
7696	CHINESE ESTATES	0.001%	98.317%
7697	KINDOM CONSTRUC	0.001%	98.318%
7698	FUJI CORP LTD/O	0.001%	98.319%
7699	DIRECIONAL ENGE	0.001%	98.320%
7700	EMPEROR CAPITAL	0.001%	98.321%
7701	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.323%
7702	PNE WIND AG	0.001%	98.324%
7703	YPSOMED HOLDING	0.001%	98.325%
7704	BEIJING GAS BLU	0.001%	98.326%
7705	TOA CORP	0.001%	98.327%
7706	JK TYRE & INDUS	0.001%	98.328%
7707	MERITZ FINANCIA	0.001%	98.329%
7708	ULTRA TECH CEMC	0.001%	98.330%
7709	MITSUI HIGH TEC	0.001%	98.331%
7710	IMF (AUSTRALIA)	0.001%	98.332%
7711	AUSNUTRIA DAIRY	0.001%	98.333%
7712	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.334%
7713	SINTEX PLASTICS	0.001%	98.335%
7714	DASSAULT SYSTEM	0.001%	98.336%
7715	PERSISTENT SYST	0.001%	98.337%
7716	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.338%
7717	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.339%
7718	HANSOL LCD INC	0.001%	98.341%
7719	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.342%
7720	JAMMU & KASHMIR	0.001%	98.343%
7721	BOYAA INTERACTI	0.001%	98.344%
7722	CHIBA KOGYO BAN	0.001%	98.345%
7723	RHEON AUTO MACH	0.001%	98.346%
7724	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.347%
7725	TELENAV INC COMMON STOCK USD.001	0.001%	98.348%
7726	AJ RENT CAR	0.001%	98.349%
7727	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.350%
7728	COMPANHIA DE GA	0.001%	98.351%
7729	VIEWWORKS CO LTD	0.001%	98.352%
7730	TOYO TANSO CO L	0.001%	98.353%
7731	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.354%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	MANDOM CORP	0.001%	98.355%
7733	OXFORD INSTRUME	0.001%	98.356%
7734	JUST DIAL LTD	0.001%	98.357%
7735	CATHEDRAL ENERG	0.001%	98.358%
7736	OAD GAZPROM	0.001%	98.359%
7737	AKSA AKRILIK KI	0.001%	98.361%
7738	PLENUS CO	0.001%	98.362%
7739	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.363%
7740	WHITESTONE REIT REIT USD.001	0.001%	98.364%
7741	SUNNINGDALE TEC	0.001%	98.365%
7742	SEIKITOKYU KOGY	0.001%	98.366%
7743	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.367%
7744	TCL MULTIMEDIA	0.001%	98.368%
7745	KWS SAAT AG	0.001%	98.369%
7746	SBW	0.001%	98.370%
7747	KAS BANK	0.001%	98.371%
7748	NOMURA CO LTD	0.001%	98.372%
7749	CONSORCIO ARA S	0.001%	98.373%
7750	CENTRAL CHINA S	0.001%	98.374%
7751	CTI ENGINEERING	0.001%	98.375%
7752	PETRONAS GAS	0.001%	98.376%
7753	CORPORATE TRAVE	0.001%	98.377%
7754	ATRIUM EUROPEAN	0.001%	98.378%
7755	ICOM INCORPORAT	0.001%	98.379%
7756	JU TENG INTERNA	0.001%	98.380%
7757	RADNET INC COMMON STOCK USD.0001	0.001%	98.381%
7758	SYMPHONY HLDGS	0.001%	98.382%
7759	HARTALEGA HOLDI	0.001%	98.383%
7760	S1 CORP	0.001%	98.385%
7761	PENDRAGON PLC	0.001%	98.386%
7762	LAYNE CHRISTENS	0.001%	98.387%
7763	SILICON INTEG S	0.001%	98.388%
7764	NIPPON SODA CO	0.001%	98.389%
7765	TAIWAN SURFACE	0.001%	98.390%
7766	MAIRE TECNIMONT	0.001%	98.391%
7767	SENTUL CITY TBK	0.001%	98.392%
7768	ROO HSING	0.001%	98.393%
7769	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.394%
7770	TUPY SA	0.001%	98.395%
7771	HAGIHARA INDUST	0.001%	98.396%
7772	CAMBRIDGE INDUS	0.001%	98.397%
7773	ALLIED PROPRTI	0.001%	98.398%
7774	GNCO	0.001%	98.399%
7775	CNA GR PHAR	0.001%	98.400%
7776	CONCENTRADORA	0.001%	98.401%
7777	ZALANDO SE	0.001%	98.402%
7778	JUNGFRAUBAHN HL	0.001%	98.403%
7779	ALTAMIR AMBOISE	0.001%	98.404%
7780	SINOLINK WORLDW	0.001%	98.405%
7781	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.406%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	UTD INDUSTRIAL	0.001%	98.407%
7783	HELLENIC EXCH H	0.001%	98.408%
7784	GATEWAY LIFESTY	0.001%	98.409%
7785	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.410%
7786	INTAGE INC	0.001%	98.411%
7787	CALIDA HLDG	0.001%	98.412%
7788	ONE LIBERTY PRO	0.001%	98.413%
7789	TATA COMMUNICAT	0.001%	98.415%
7790	VERA BRADLEY INC COMMON STOCK	0.001%	98.416%
7791	SAMSUNG SDI CO	0.001%	98.417%
7792	STRAUSS GROUP L	0.001%	98.418%
7793	TIM PARTICIPACOES SA ADR ADR	0.001%	98.419%
7794	APPLIED DEVELOP	0.001%	98.420%
7795	INAGEYA CO LTD	0.001%	98.421%
7796	COSMOS PHARMACE	0.001%	98.422%
7797	ROJANA INDUSTRI	0.001%	98.423%
7798	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.424%
7799	METAIR INVESTME	0.001%	98.425%
7800	RETELIT SPA	0.001%	98.426%
7801	DCM SHRIRAM LTD	0.001%	98.427%
7802	ORIENTAL HLDGS	0.001%	98.428%
7803	KANSAI URBAN BA	0.001%	98.429%
7804	DARFON ELECTRON	0.001%	98.430%
7805	WINCANTON	0.001%	98.431%
7806	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.432%
7807	FUJITSU KIDEN	0.001%	98.433%
7808	SANKYO TATEYAMA	0.001%	98.434%
7809	FOLKESTONE EDU	0.001%	98.435%
7810	AVIC INTERNATIO	0.001%	98.436%
7811	NAVIGATOR GLOBA	0.001%	98.437%
7812	GLORIOUS PROPER	0.001%	98.438%
7813	EMPRESAS LA POL	0.001%	98.439%
7814	BANK PEMBANGUNA	0.001%	98.440%
7815	FUDO CONSTRUCTI	0.001%	98.441%
7816	CHINA YURUN FOO	0.001%	98.442%
7817	SCIENTEX BERHAD	0.001%	98.443%
7818	SPEEDY HIRE PLC	0.001%	98.444%
7819	TOKYO ENERGY&SY	0.001%	98.445%
7820	IGB REAL ESTATE	0.001%	98.446%
7821	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.447%
7822	YOUNGONE CORP	0.001%	98.448%
7823	HUVIS CORP	0.001%	98.449%
7824	KOBAYASHI PHARM	0.001%	98.450%
7825	NUFLARE TECHNOL	0.001%	98.451%
7826	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.452%
7827	HIGASHI NIHON H	0.001%	98.453%
7828	ICICI BANK	0.001%	98.454%
7829	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.455%
7830	EVERLIGHT CHEMI	0.001%	98.456%
7831	SHINSHO CORP	0.001%	98.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.458%
7833	KENTUCKY FRIED	0.001%	98.459%
7834	AKEBONO BRAKE I	0.001%	98.460%
7835	PHIBRO ANIMAL H	0.001%	98.461%
7836	CARMILA SA	0.001%	98.462%
7837	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.463%
7838	ENVESTNET INC COMMON STOCK	0.001%	98.464%
7839	PEPTIDREAM INC	0.001%	98.465%
7840	KJB FINANCIAL G	0.001%	98.466%
7841	PTC INDIA LTD	0.001%	98.467%
7842	XXENTRIA TECHNO	0.001%	98.468%
7843	ARGO GRAPHICS I	0.001%	98.469%
7844	ANEST IWATA COR	0.001%	98.470%
7845	TONG HSING ELEC	0.001%	98.471%
7846	AMER SOFTWARE I	0.001%	98.472%
7847	COLOUR LIFE SER	0.001%	98.473%
7848	XERO LIMITED	0.001%	98.474%
7849	YINSON HOLDINGS	0.001%	98.475%
7850	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.476%
7851	DAEWON PHARMACE	0.001%	98.477%
7852	MEGAWIDE CONS C	0.001%	98.478%
7853	ASCOPIAVE SPA	0.001%	98.479%
7854	KAPPAHL AB	0.001%	98.480%
7855	KAIT	0.001%	98.481%
7856	AJISEN CHINA HO	0.001%	98.482%
7857	GRUPO ROTOPLAS	0.001%	98.483%
7858	BURKHALTER HOLD	0.001%	98.484%
7859	UNITIL CORP COMMON STOCK	0.001%	98.485%
7860	HUADIAN POWER I	0.001%	98.486%
7861	NIPPON PISTON R	0.001%	98.487%
7862	KOZA ANADOLU ME	0.001%	98.488%
7863	JAC RECRUITMENT	0.001%	98.489%
7864	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.490%
7865	MIDAS HLDGS	0.001%	98.491%
7866	BATA INDIA LTD	0.001%	98.492%
7867	ALPHA NETWORKS	0.001%	98.493%
7868	HANNSTOUCH SOLU	0.001%	98.494%
7869	INFRASTRUTTURE	0.001%	98.495%
7870	HIOKI EE CORP	0.001%	98.496%
7871	PARROT	0.001%	98.497%
7872	ADLER REAL ESTA	0.001%	98.498%
7873	DEXCOM INC COMMON STOCK USD.001	0.001%	98.499%
7874	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.500%
7875	CHINA WATER IND	0.001%	98.501%
7876	COSTA GROUP HOL	0.001%	98.502%
7877	BANK OF INDIA C	0.001%	98.503%
7878	NIPPON SEISEN C	0.001%	98.504%
7879	NIPPON CHEM IND	0.001%	98.505%
7880	SOGO MEDICAL CO	0.001%	98.506%
7881	PSG GROUP LTD	0.001%	98.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	YAKUODO CO LTD	0.001%	98.508%
7883	HANJIN HEAVY IN	0.001%	98.509%
7884	MERCURIES & ASS	0.001%	98.510%
7885	STERLITE TECHNO	0.001%	98.511%
7886	ASIA PACIFIC	0.001%	98.512%
7887	MASISA SA	0.001%	98.513%
7888	SKF AB	0.001%	98.514%
7889	KOMERCNI BANKA	0.001%	98.515%
7890	DEUTSCHE BANK M	0.001%	98.516%
7891	TIAN AN CHINA I	0.001%	98.517%
7892	SIME DARBY BHD	0.001%	98.518%
7893	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.519%
7894	Technopolis Oyj	0.001%	98.520%
7895	NORTH MINING SH	0.001%	98.521%
7896	KYOBO SECURITIE	0.001%	98.522%
7897	DUNELM GROUP PL	0.001%	98.523%
7898	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.524%
7899	NAN KANG RUBB T	0.001%	98.525%
7900	SDL PLC	0.001%	98.526%
7901	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.527%
7902	DRAEGERWERK KGA	0.001%	98.528%
7903	MATRIX	0.001%	98.529%
7904	ABLX NV	0.001%	98.530%
7905	DOOSAN ENGINE C	0.001%	98.531%
7906	INDIA CEMENTS	0.001%	98.532%
7907	ALBIS CO LTD	0.001%	98.533%
7908	SDI CORP	0.001%	98.534%
7909	INTERVEST OFFIC	0.001%	98.535%
7910	DENKI KOGYO CO	0.001%	98.536%
7911	EVERBRIGHT SECU	0.001%	98.537%
7912	OLYMPIC STEEL I	0.001%	98.538%
7913	HIROCA HOLDINGS	0.001%	98.539%
7914	IWAICOSMO HLDGS	0.001%	98.539%
7915	POSCO CHEMTECH	0.001%	98.540%
7916	SUN INTL LTD	0.001%	98.541%
7917	COCA-COLA WEST	0.001%	98.542%
7918	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.543%
7919	CENTURIA METROP	0.001%	98.544%
7920	SANRIO CO	0.001%	98.545%
7921	ASIA HOLDINGS C	0.001%	98.546%
7922	MORESCO CORP	0.001%	98.547%
7923	CHUNG HSIN ELEC	0.001%	98.548%
7924	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.549%
7925	STRIDE STAPLED	0.001%	98.550%
7926	SOBHA LIMITED	0.001%	98.551%
7927	JAPAN PETROLEUM	0.001%	98.552%
7928	KUSURI NO AOKI	0.001%	98.553%
7929	ACC LIMITED	0.001%	98.554%
7930	MACA LIMITED	0.001%	98.555%
7931	TRANSACTION CAP	0.001%	98.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.557%
7933	PT PAKUWON JATI	0.001%	98.558%
7934	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.559%
7935	ALIO GOLD INC	0.001%	98.560%
7936	GUANGDONG NAN Y	0.001%	98.561%
7937	HOLTEK SEMICOND	0.001%	98.562%
7938	SAJO INDUSTRIES	0.001%	98.563%
7939	ENEL AMERICAS S	0.001%	98.564%
7940	NEOWIZ GAMES CO	0.001%	98.565%
7941	MINISTOP CO	0.001%	98.566%
7942	VISTULA GROUP S	0.001%	98.567%
7943	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.568%
7944	GUJARAT NARM	0.001%	98.569%
7945	TOP SPRING INTL	0.001%	98.570%
7946	GESCO AG	0.001%	98.571%
7947	LAND MARK OPTOE	0.001%	98.571%
7948	OXLEY HOLDINGS	0.001%	98.572%
7949	TOKUSHU TOKAI H	0.001%	98.573%
7950	TOENEC CORP	0.001%	98.574%
7951	ESSO(FRANCAISE)	0.001%	98.575%
7952	NICE HOLDINGS C	0.001%	98.576%
7953	MALAYSIA MINING	0.001%	98.577%
7954	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.578%
7955	BEC WORLD PUBLI	0.001%	98.579%
7956	SHIMIZU BANK	0.001%	98.580%
7957	ASIA CEMENT CO	0.001%	98.581%
7958	TSUDAKOMA CORP	0.001%	98.582%
7959	FREUND CORP	0.001%	98.583%
7960	ASTI	0.001%	98.584%
7961	NITTA CORP	0.001%	98.585%
7962	JAPAN MATERIAL	0.001%	98.586%
7963	HEIJMANS	0.001%	98.587%
7964	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.588%
7965	CARE PROPERTY I	0.001%	98.589%
7966	KUKDO CHEMICAL	0.001%	98.590%
7967	LENZING AG	0.001%	98.591%
7968	BANK PERMATA TB	0.001%	98.592%
7969	SOFTWARE AG	0.001%	98.593%
7970	HOKKO CHEMICAL	0.001%	98.594%
7971	DILIP BUILD	0.001%	98.595%
7972	K&O ENERGY GROU	0.001%	98.596%
7973	NOVATEK OAO	0.001%	98.596%
7974	TRISURA GROUP LTD COMMON STOCK	0.001%	98.597%
7975	CHANGSHA ZOOMLI	0.001%	98.598%
7976	CYBERDYNE INC	0.001%	98.599%
7977	AIRPORT CITY LT	0.001%	98.600%
7978	CURRO HOLDINGS	0.001%	98.601%
7979	HANMI PHARM CO	0.001%	98.602%
7980	mitsui Mining C	0.001%	98.603%
7981	WALLISER KANTON	0.001%	98.604%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	CONA RESOURCES	0.001%	98.605%
7983	SHENGJING BANK	0.001%	98.606%
7984	MITSUMI + CO LTD SPONS ADR ADR	0.001%	98.607%
7985	TOCHIGI BANK	0.001%	98.608%
7986	BANGKOK LIFE AS	0.001%	98.609%
7987	KUANGCHI SCIENC	0.001%	98.610%
7988	HUADIAN FUXIN E	0.001%	98.611%
7989	RICH DEVELOPMEN	0.001%	98.612%
7990	MUHAK CO LTD	0.001%	98.613%
7991	GRENKELEASING A	0.001%	98.614%
7992	GRAND BAOXIN AU	0.001%	98.614%
7993	UOB-KAY HIAN HO	0.001%	98.615%
7994	RHI MAGNESITA N	0.001%	98.616%
7995	BESALCO SA	0.001%	98.617%
7996	SAKAI HEAVY IND	0.001%	98.618%
7997	CMIC HOLDINGS C	0.001%	98.619%
7998	HUCHEMS FINE CH	0.001%	98.620%
7999	PACK CORP	0.001%	98.621%
8000	YASUDA WAREHOUS	0.001%	98.622%
8001	NL INDUSTRIES	0.001%	98.623%
8002	ASSYSTEM	0.001%	98.624%
8003	PADINI HLDGS BH	0.001%	98.625%
8004	YOKOWO CO LTD	0.001%	98.626%
8005	INFIGEN ENERGY	0.001%	98.627%
8006	YEUN CHYANG IND	0.001%	98.628%
8007	MILBON CO	0.001%	98.629%
8008	TEXWINCA HLDGS	0.001%	98.630%
8009	AUBAY	0.001%	98.630%
8010	NCC GROUP LTD.	0.001%	98.631%
8011	OPPENHEIMER HLD	0.001%	98.632%
8012	KORTEK CORPN	0.001%	98.633%
8013	ANDHRA BANK	0.001%	98.634%
8014	AMUSE INC	0.001%	98.635%
8015	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.636%
8016	SHENG SIONG GRO	0.001%	98.637%
8017	SUNONWEALTH ELE	0.001%	98.638%
8018	SILVER GRANT IN	0.001%	98.639%
8019	QSC AG	0.001%	98.640%
8020	MBK PCL	0.001%	98.641%
8021	CHN INTL CAP (H	0.001%	98.642%
8022	CELSIA SA ESP	0.001%	98.643%
8023	SESA SPA	0.001%	98.644%
8024	HARIM CO LTD	0.001%	98.644%
8025	SEKERBANK	0.001%	98.645%
8026	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.646%
8027	ISOLITE INSULAT	0.001%	98.647%
8028	TELEFONICA BRAS	0.001%	98.648%
8029	KUMHO INDUSTRIA	0.001%	98.649%
8030	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.650%
8031	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	CHINA SANJIANG	0.001%	98.652%
8033	LOTES CO LTD	0.001%	98.653%
8034	NISSIN SUGAR HO	0.001%	98.654%
8035	WIJAYA KARYA BE	0.001%	98.655%
8036	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.656%
8037	SK CHEMICALS	0.001%	98.657%
8038	INOVALIS REAL E	0.001%	98.657%
8039	ARENA REIT	0.001%	98.658%
8040	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.659%
8041	SCALES CORP LTD	0.001%	98.660%
8042	SEKISUI PLASTIC	0.001%	98.661%
8043	GEK GROUP OF CO	0.001%	98.662%
8044	BERJAYA SPORTS	0.001%	98.663%
8045	AVIANCA HOLDING	0.001%	98.664%
8046	TAMEDIA AG	0.001%	98.665%
8047	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.666%
8048	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.667%
8049	WONIK IPS CO LT	0.001%	98.668%
8050	EXMAR	0.001%	98.669%
8051	CHIP ENG SENG C	0.001%	98.669%
8052	KAWAI MUSICAL I	0.001%	98.670%
8053	SHANGHAI ZENDAI	0.001%	98.671%
8054	WISOL CO LTD	0.001%	98.672%
8055	SIOEN INDUSTRIE	0.001%	98.673%
8056	AURAS TECHNOLOG	0.001%	98.674%
8057	BEIJING NORTH S	0.001%	98.675%
8058	LI PENG ENTERPR	0.001%	98.676%
8059	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.677%
8060	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.678%
8061	TOWER SEMICONDU	0.001%	98.679%
8062	AKR CORPORINDO	0.001%	98.680%
8063	KISCO CORP	0.001%	98.680%
8064	NAN HAI CORPORA	0.001%	98.681%
8065	PUNCH INDUSTRY	0.001%	98.682%
8066	P S CORPORATION	0.001%	98.683%
8067	GS GLOBAL CORP	0.001%	98.684%
8068	RVH INC	0.001%	98.685%
8069	APN OUTDOOR GRO	0.001%	98.686%
8070	UMH PROP INC	0.001%	98.687%
8071	DAIKEN CORP	0.001%	98.688%
8072	KANTO TSUKUBA B	0.001%	98.689%
8073	TAEWOONG CO	0.001%	98.690%
8074	VALUETRONICS HL	0.001%	98.690%
8075	HEG LIMITED	0.001%	98.691%
8076	CHARTER HALL LO	0.001%	98.692%
8077	SHIBUSAWA W'HOU	0.001%	98.693%
8078	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.694%
8079	DONGKUK INDUSTR	0.001%	98.695%
8080	RELIGARE HEALTH	0.001%	98.696%
8081	WOWOW INC	0.001%	98.697%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	EKOVEST BHD	0.001%	98.698%
8083	AIZAWA SECURITI	0.001%	98.699%
8084	LIAN BENG GROUP	0.001%	98.700%
8085	BELLE CORPORATI	0.001%	98.700%
8086	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.701%
8087	SRE GROUP LTD	0.001%	98.702%
8088	YASHILI INTL HL	0.001%	98.703%
8089	HEY SONG	0.001%	98.704%
8090	DAE DUCK ELECTR	0.001%	98.705%
8091	SHELL REFINING(	0.001%	98.706%
8092	OPERA SOFTWARE	0.001%	98.707%
8093	GUANGSHEN RAILW	0.001%	98.708%
8094	SPRINGLAND INTE	0.001%	98.709%
8095	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.709%
8096	GOLD ROAD RESOU	0.001%	98.710%
8097	CITY OFFICE REI	0.001%	98.711%
8098	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.712%
8099	MELCO RESORTS &	0.001%	98.713%
8100	IBSTOCK PLC	0.001%	98.714%
8101	MATSUDA SANGYO	0.001%	98.715%
8102	CHINA XLX FERTI	0.001%	98.716%
8103	DAOU DATA CORP	0.001%	98.717%
8104	WEIQIAO TEXTILE	0.001%	98.718%
8105	MIRLE AUTOMATIO	0.001%	98.718%
8106	BUFAB AB	0.001%	98.719%
8107	BRIGHT SMART SE	0.001%	98.720%
8108	SUNDRAM FASTNER	0.001%	98.721%
8109	JIMOTO HLDGS IN	0.001%	98.722%
8110	REGAL REIT	0.001%	98.723%
8111	HUIZHANG BANK C	0.001%	98.724%
8112	KEIYO CO	0.001%	98.725%
8113	SIAM CITY CEMEN	0.001%	98.726%
8114	ALE PROPERTY TR	0.001%	98.727%
8115	MACATAWA BANK CORP COMMON STOCK	0.001%	98.727%
8116	WAH LEE INDUSTR	0.001%	98.728%
8117	DONGKUK STRUCTU	0.001%	98.729%
8118	LECTRA SYSTEMES	0.001%	98.730%
8119	DAWNRAYS PHARMS	0.001%	98.731%
8120	HELIOS TECHNO H	0.001%	98.732%
8121	MACAU LEGEND DE	0.001%	98.733%
8122	GENTING PLANTA	0.001%	98.734%
8123	PVR LTD	0.001%	98.735%
8124	THERMADOR GROUP	0.001%	98.735%
8125	ZOOPLA PROPERTY	0.001%	98.736%
8126	CARDNO LIMITED	0.001%	98.737%
8127	YG ENTERTAINMEN	0.001%	98.738%
8128	NORTHWEST PIPE	0.001%	98.739%
8129	TSURUMI MFG CO	0.001%	98.740%
8130	UNIZYX HOLDING	0.001%	98.741%
8131	JOHN LAING GROU	0.001%	98.742%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	KAMEDA SEIKA CO	0.001%	98.743%
8133	BORYSZEW SA	0.001%	98.743%
8134	PFIZER LTD	0.001%	98.744%
8135	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.745%
8136	NESTLE MALAY BH	0.001%	98.746%
8137	GURUNAVI INC	0.001%	98.747%
8138	DONGWON DEVELOP	0.001%	98.748%
8139	HKBN LTD	0.001%	98.749%
8140	CAPRO CORPN	0.001%	98.750%
8141	RATCHTHANI	0.001%	98.751%
8142	TAKE AND GIVE	0.001%	98.751%
8143	PROACT IT GROUP	0.001%	98.752%
8144	EVS BROADCAST E	0.001%	98.753%
8145	UNIVERSAL ROBIN	0.001%	98.754%
8146	H+H INTERNATION	0.001%	98.755%
8147	ALINCO INC	0.001%	98.756%
8148	NIPPON CARBON C	0.001%	98.757%
8149	MONOGATARI CORP	0.001%	98.758%
8150	PACT GROUP HOLD	0.001%	98.758%
8151	KYUNG DONG NAVI	0.001%	98.759%
8152	MIYAJI ENGINEER	0.001%	98.760%
8153	MEARS GROUP PLC	0.001%	98.761%
8154	FREIGHTCAR AMER	0.001%	98.762%
8155	LAMPRELL PLC	0.001%	98.763%
8156	IMDEX LTD	0.001%	98.764%
8157	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.765%
8158	SIAM GLOBAL HOU	0.001%	98.766%
8159	AOC HOLDINGS IN	0.001%	98.766%
8160	HOPEFLUENT GP H	0.001%	98.767%
8161	KONGSBERG GRUPP	0.001%	98.768%
8162	TOPBI INTERNATI	0.001%	98.769%
8163	NISSHA PRINTING	0.001%	98.770%
8164	MAYNE PHARMA GR	0.001%	98.771%
8165	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.772%
8166	NAMHAE CHEMICAL	0.001%	98.773%
8167	RYODEN TRADING	0.001%	98.773%
8168	NEWOCEAN ENERGY	0.001%	98.774%
8169	ACHILLES CORP	0.001%	98.775%
8170	COMDIRECT BANK	0.001%	98.776%
8171	SUNG KWANG BEND	0.001%	98.777%
8172	CORONA CORP	0.001%	98.778%
8173	NEC CAPITAL SOL	0.001%	98.779%
8174	GUJARAT GAS LTD	0.001%	98.780%
8175	BEST WORLD	0.001%	98.780%
8176	GEORGE KENT MAL	0.001%	98.781%
8177	SK-ELECTRONICS	0.001%	98.782%
8178	COX & KINGS LTD	0.001%	98.783%
8179	KEY COFFEE INC	0.001%	98.784%
8180	WASION METERS G	0.001%	98.785%
8181	OILES CORPORATI	0.001%	98.786%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	LA DORIA SPA	0.001%	98.786%
8183	COSMO LADY CHIN	0.001%	98.787%
8184	KLOVERN AB B SH	0.001%	98.788%
8185	JAPAN WOOL TEXT	0.001%	98.789%
8186	SCHIBSTED ASA	0.001%	98.790%
8187	ENTRA ASA	0.001%	98.791%
8188	BUDIMEX	0.001%	98.792%
8189	CITY LODGE HOTE	0.001%	98.793%
8190	PETRO RIO SA	0.001%	98.793%
8191	AARTI INDS	0.001%	98.794%
8192	HAN JIN TRANSP	0.001%	98.795%
8193	ONOKEN CO LTD	0.001%	98.796%
8194	SEWON CELLONTEC	0.001%	98.797%
8195	KOH YOUNG TECHN	0.001%	98.798%
8196	BANGKOK CHAIN H	0.001%	98.799%
8197	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.799%
8198	MEGA LIFESCIENC	0.001%	98.800%
8199	GLOBAL&YUASA BA	0.001%	98.801%
8200	DOSHISHA CO	0.001%	98.802%
8201	TUAN SING HLDGS	0.001%	98.803%
8202	LATTICE SEMICON	0.001%	98.804%
8203	JASMINE INTERNA	0.001%	98.805%
8204	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.805%
8205	PINGUELY-HAULOT	0.001%	98.806%
8206	DANAL	0.001%	98.807%
8207	IMASEN ELEC IND	0.001%	98.808%
8208	AFFIN HLDGS BHD	0.001%	98.809%
8209	ELETRORBRAS COMM	0.001%	98.810%
8210	BOSCH LTD	0.001%	98.811%
8211	UNITED BREWERIE	0.001%	98.811%
8212	HOOSIERS HOLDIN	0.001%	98.812%
8213	PENN VIRGINIA CORP COMMON STOCK	0.001%	98.813%
8214	WHAN IN PHARMAC	0.001%	98.814%
8215	TK CORP	0.001%	98.815%
8216	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.816%
8217	STANDARD FOODS	0.001%	98.817%
8218	KEC INTERNATION	0.001%	98.817%
8219	FIRST GEN CORPO	0.001%	98.818%
8220	SUNWAY REAL EST	0.001%	98.819%
8221	OYO CORPORATION	0.001%	98.820%
8222	EAST CAPITAL EX	0.001%	98.821%
8223	NISSHIN FUDOSAN	0.001%	98.822%
8224	HOSA INTERNATIO	0.001%	98.823%
8225	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.823%
8226	KOREA ELEC TERM	0.001%	98.824%
8227	GLOBE TRADE CEN	0.001%	98.825%
8228	FINOLEX INDUSTR	0.001%	98.826%
8229	STARTS PROCEED	0.001%	98.827%
8230	CITYCHAMP WATCH	0.001%	98.828%
8231	CO-TECH	0.001%	98.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	CHINA PETROLEUM	0.001%	98.829%
8233	ORIENT SEMICOND	0.001%	98.830%
8234	CHINA ANIMATION	0.001%	98.831%
8235	NZ REFINING CO	0.001%	98.832%
8236	QINGLING MOTORS	0.001%	98.833%
8237	INNOTECH CORP	0.001%	98.834%
8238	FUJITA KANKO IN	0.001%	98.834%
8239	RUSHYDRO PJSC ADR ADR	0.001%	98.835%
8240	AIPHONE CO	0.001%	98.836%
8241	CAPITAL ENVIRON	0.001%	98.837%
8242	PLASTIVALOIRE	0.001%	98.838%
8243	NZX LTD	0.001%	98.839%
8244	CHINA BANKING C	0.001%	98.840%
8245	WEST BANCORPORATION COMMON STOCK	0.001%	98.840%
8246	AMARA RAJA BATT	0.001%	98.841%
8247	SEOHEE CONSTRUC	0.001%	98.842%
8248	VILLAGE ROADSHO	0.001%	98.843%
8249	MANDALAY RESOUR	0.001%	98.844%
8250	SHIBAURA MECHAT	0.001%	98.845%
8251	DE LICACY INDUS	0.001%	98.845%
8252	HIRATA CORP	0.001%	98.846%
8253	DELTA-GALIL IND	0.001%	98.847%
8254	BYUCKSAN CORP	0.001%	98.848%
8255	ZTE CORP	0.001%	98.849%
8256	LEALEA ENTERPRI	0.001%	98.850%
8257	ASIA STD INTL G	0.001%	98.850%
8258	PUBLIC FINANCIA	0.001%	98.851%
8259	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.852%
8260	COSCO INTERNATI	0.001%	98.853%
8261	VARDHMAN TEXTIL	0.001%	98.854%
8262	GOCOMPARE.COM G	0.001%	98.855%
8263	ISRA VISION AG	0.001%	98.856%
8264	HELLENIC PETROL	0.001%	98.856%
8265	RIGNET INC COMMON STOCK USD.001	0.001%	98.857%
8266	GALATASARAY SPO	0.001%	98.858%
8267	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	98.859%
8268	SOCO INTERNATIO	0.001%	98.860%
8269	PLASSONIndustr	0.001%	98.861%
8270	MOSHIMOSHI HOTL	0.001%	98.861%
8271	RAMI LEVI CHAIN	0.001%	98.862%
8272	GUARARAPES CONF	0.001%	98.863%
8273	KITA-NIPPON BAN	0.001%	98.864%
8274	ANTON OILFIELD	0.001%	98.865%
8275	CATHAY CONST	0.001%	98.866%
8276	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.866%
8277	STUDIO ALICE CO	0.001%	98.867%
8278	ORION CORP/REPU	0.001%	98.868%
8279	FUKUSHIMA BANK	0.001%	98.869%
8280	BRACK CAPITAL P	0.001%	98.870%
8281	ALMA MEDIA CORP	0.001%	98.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.871%
8283	DAIKOKUTENBUSSA	0.001%	98.872%
8284	TUBOS REUNIDOS	0.001%	98.873%
8285	FAIRWOOD HOLDIN	0.001%	98.874%
8286	GROUPE OPEN	0.001%	98.875%
8287	IMMSI SPA	0.001%	98.875%
8288	NONG SHIM HOLDI	0.001%	98.876%
8289	EASTERN & ORIEN	0.001%	98.877%
8290	CENTROTEC SUSTA	0.001%	98.878%
8291	DAESANG HOLDING	0.001%	98.879%
8292	OHSO FOOD SERV	0.001%	98.880%
8293	FEED ONE CO LTD	0.001%	98.880%
8294	ON THE BEACH GR	0.001%	98.881%
8295	SOLOCAL GROUP	0.001%	98.882%
8296	WASKITA BETON P	0.001%	98.883%
8297	PHOSAGRO OJSC	0.001%	98.884%
8298	GUJARAT STATE P	0.001%	98.884%
8299	SOC BAINS DE ME	0.001%	98.885%
8300	KCTECH	0.001%	98.886%
8301	KR A/GLASS	0.001%	98.887%
8302	IHLAS HOLDING	0.001%	98.888%
8303	SYNTEC CONSTRUC	0.001%	98.889%
8304	ANTENA 3 DE TEL	0.001%	98.889%
8305	CHINA OCEANWIDE	0.001%	98.890%
8306	PIDILITE INDUST	0.001%	98.891%
8307	THINKWARE SYSTE	0.001%	98.892%
8308	GREEN SEAL HOLD	0.001%	98.893%
8309	KAWADA TECHNOLO	0.001%	98.893%
8310	FENIX OUTDOOR I	0.001%	98.894%
8311	HANSEN TECHNOLO	0.001%	98.895%
8312	PICO FAR EAST H	0.001%	98.896%
8313	KYOSAN ELECTRIC	0.001%	98.897%
8314	TONAMI HOLDINGS	0.001%	98.898%
8315	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.898%
8316	SHN EXPRESSWAY	0.001%	98.899%
8317	EIKEN CHEMICAL	0.001%	98.900%
8318	ROYAL BK SCOT G	0.001%	98.901%
8319	CITY UNION BANK	0.001%	98.902%
8320	NATIONAL ALUMIN	0.001%	98.902%
8321	GIKEN LTD	0.001%	98.903%
8322	SILVER LAKE RES	0.001%	98.904%
8323	MINMETALS LAND	0.001%	98.905%
8324	OKABE CO	0.001%	98.906%
8325	HANNSTAR BOARD	0.001%	98.906%
8326	ON-BRIGHT ELECT	0.001%	98.907%
8327	CHANNEL WELL TE	0.001%	98.908%
8328	EUGENE INVS&SEC	0.001%	98.909%
8329	TOYO SECURITIES	0.001%	98.910%
8330	YANZHOU COAL MI	0.001%	98.911%
8331	TELEKOM MALAYSI	0.001%	98.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	PAYPOINT	0.001%	98.912%
8333	ATTENDO AB	0.001%	98.913%
8334	TOMOKU CO	0.001%	98.914%
8335	OSAKA STEEL CO	0.001%	98.915%
8336	CREDITO VALTELL	0.001%	98.915%
8337	DECEUNINCK	0.001%	98.916%
8338	ORIENTAL WATCH	0.001%	98.917%
8339	ALIMAK GROUP AB	0.001%	98.918%
8340	ETRON TECHNOLOG	0.001%	98.919%
8341	DAISAN BANK	0.001%	98.919%
8342	NETENT AB	0.001%	98.920%
8343	MARS ENGINEERIN	0.001%	98.921%
8344	GRUPO NUTRESA S	0.001%	98.922%
8345	PHX ENERGY SERV	0.001%	98.923%
8346	UNILEVER PLC	0.001%	98.923%
8347	SINGAMAS CONTAI	0.001%	98.924%
8348	BOSIDENG INTL H	0.001%	98.925%
8349	IJT TECHNOLOGY	0.001%	98.926%
8350	LIGHT S.A.	0.001%	98.927%
8351	ASPEED TECHNOLO	0.001%	98.927%
8352	ALEXANDER FORBE	0.001%	98.928%
8353	MEC COMPANY LTD	0.001%	98.929%
8354	STARTEK INC	0.001%	98.930%
8355	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.931%
8356	LAND & HOUSE PU	0.001%	98.931%
8357	MICO LTD	0.001%	98.932%
8358	UNIVENTURES	0.001%	98.933%
8359	KAGOME CO, LTD	0.001%	98.934%
8360	NIPPON FINE CHE	0.001%	98.935%
8361	TOYO WHARF & W	0.001%	98.935%
8362	SOFTBANK TECHNO	0.001%	98.936%
8363	KYOKUTO SECURIT	0.001%	98.937%
8364	CH KARNCHANG,FG	0.001%	98.938%
8365	GRUPO AEROMEXIC	0.001%	98.939%
8366	SHRIRAM CITY UN	0.001%	98.939%
8367	L&F CO LTD	0.001%	98.940%
8368	GL SCIENCES	0.001%	98.941%
8369	CRCC HIGH-TECH	0.001%	98.942%
8370	ELETROBRAS PREF	0.001%	98.943%
8371	SCORPIO BULKERS	0.001%	98.943%
8372	SUMMIT R/EST HL	0.001%	98.944%
8373	CHLITINA HOLDIN	0.001%	98.945%
8374	HYUNDAI CONSTRU	0.001%	98.946%
8375	ZIGEXN CO LTD	0.001%	98.947%
8376	KOREA REAL ESTA	0.001%	98.947%
8377	WATAMI FOOD SER	0.001%	98.948%
8378	HELBOR EMPREEND	0.001%	98.949%
8379	PARKSON RETAIL	0.001%	98.950%
8380	NIPPON COMMER D	0.001%	98.950%
8381	HOIST FINANCE A	0.001%	98.951%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	AD WORKS CO LTD	0.001%	98.952%
8383	TOSHIBA PLANT K	0.001%	98.953%
8384	TACHIBANA ELETE	0.001%	98.954%
8385	BATU KAWAN BHD	0.001%	98.954%
8386	VILLAGE SUPERMA	0.001%	98.955%
8387	TAIWAN LAND DEV	0.001%	98.956%
8388	DR REDDYS LABS	0.001%	98.957%
8389	ICHIKOHIndustr	0.001%	98.958%
8390	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	98.958%
8391	NOHMI BOSAI	0.001%	98.959%
8392	OPTRONTEC INC	0.001%	98.960%
8393	NAGATANEN CO L	0.001%	98.961%
8394	EMLAK KONUT GYO	0.001%	98.962%
8395	ALUMINA LTD	0.001%	98.962%
8396	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	98.963%
8397	MIE KOTSU GP HL	0.001%	98.964%
8398	HILTON FOOD GRO	0.001%	98.965%
8399	BIOTEQUE CORP	0.001%	98.965%
8400	MINOR INTL	0.001%	98.966%
8401	FIRST TRACTOR C	0.001%	98.967%
8402	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.968%
8403	CUCKOO ELECTRON	0.001%	98.969%
8404	BEIJING URBAN C	0.001%	98.969%
8405	SPRING REAL EST	0.001%	98.970%
8406	SESODA CORP	0.001%	98.971%
8407	GERRY WEBER INT	0.001%	98.972%
8408	JALUX INC	0.001%	98.973%
8409	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.973%
8410	T & K TOKA CO L	0.001%	98.974%
8411	INFO SVS INTL	0.001%	98.975%
8412	ELDERS LTD	0.001%	98.976%
8413	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.976%
8414	HYUNDAI HCN CO	0.001%	98.977%
8415	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.978%
8416	MEISEI INDUSTRI	0.001%	98.979%
8417	YUEXIU TRANSPOR	0.001%	98.980%
8418	C UYEMURA & CO	0.001%	98.980%
8419	T.HASEGAWA CO	0.001%	98.981%
8420	ECLERX SERVICES	0.001%	98.982%
8421	SANSHA ELECTRIC	0.001%	98.983%
8422	JAPAN CASH MACH	0.001%	98.983%
8423	SINKO INDUSTRIE	0.001%	98.984%
8424	WELLING HOLD LT	0.001%	98.985%
8425	SUMISEKI HOLDIN	0.001%	98.986%
8426	AICHI TOKEI DEN	0.001%	98.987%
8427	BASLER AG	0.001%	98.987%
8428	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.988%
8429	CHINA MERCHANTS	0.001%	98.989%
8430	EVOTEC OAI AG	0.001%	98.990%
8431	INDOFOOD CBP SU	0.001%	98.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	OLDTOWN BHD	0.001%	98.991%
8433	SHIKIBO LTD	0.001%	98.992%
8434	V-GUARD IND	0.001%	98.993%
8435	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.994%
8436	AUTOBACS SEVEN	0.001%	98.994%
8437	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.995%
8438	CHICONY POWER T	0.001%	98.996%
8439	LACTO JAPAN CO	0.001%	98.997%
8440	TIPCO ASPHALT P	0.001%	98.997%
8441	NATCO PHARM	0.001%	98.998%
8442	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.999%
8443	NORWEGIAN FINAN	0.001%	99.000%
8444	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.001%
8445	CIA DE SANEAMEN	0.001%	99.001%
8446	SK TELECOM	0.001%	99.002%
8447	TELSTRA CORP-AD	0.001%	99.003%
8448	SWANCOR	0.001%	99.004%
8449	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.004%
8450	MEDICAL DATA VI	0.001%	99.005%
8451	SENSHU ELECTRIC	0.001%	99.006%
8452	REBOSIS PROPERT	0.001%	99.007%
8453	KWANG DONG PHAR	0.001%	99.007%
8454	DIOS FASTIGHETE	0.001%	99.008%
8455	KOMATSU SEIREN	0.001%	99.009%
8456	NITTOC CONST CO	0.001%	99.010%
8457	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.011%
8458	ZINWELL CORP	0.001%	99.011%
8459	HUSQVARNA AB	0.001%	99.012%
8460	ITOCHU SHOKUHIN	0.001%	99.013%
8461	BOLSA DE VALOR	0.001%	99.014%
8462	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.014%
8463	IRON FORCE INDU	0.001%	99.015%
8464	INGHAMS GROUP L	0.001%	99.016%
8465	LUBELSKI WEGIEL	0.001%	99.017%
8466	MAX INDIA	0.001%	99.017%
8467	DONGJIANG ENVIR	0.001%	99.018%
8468	GLOBE UNION IND	0.001%	99.019%
8469	CHINA SUNSHINE	0.001%	99.020%
8470	SOCOVEDSA SA	0.001%	99.020%
8471	RENTIAN TECHNOL	0.001%	99.021%
8472	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.022%
8473	NITTO KOHKI CO	0.001%	99.023%
8474	TOKYO ROPE MFG	0.001%	99.024%
8475	MITSUUROKO CO L	0.001%	99.024%
8476	AMADEUS FIRE AG	0.001%	99.025%
8477	OPUS GROUP AB	0.001%	99.026%
8478	THYE MING INDUS	0.001%	99.027%
8479	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	99.027%
8480	CHEVALIER INTL	0.001%	99.028%
8481	SM INVESTMENTS	0.001%	99.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	ATRIA GROUP PLC	0.001%	99.030%
8483	SCHIBSTED ASA	0.001%	99.030%
8484	AIRASIA X BHD	0.001%	99.031%
8485	CHAIN STORE OKU	0.001%	99.032%
8486	TECHNOPRO HLDGS	0.001%	99.033%
8487	ITOKI CORP	0.001%	99.033%
8488	CENTRAL SPORTS	0.001%	99.034%
8489	EXCELSIOR MEDIC	0.001%	99.035%
8490	TOC CO	0.001%	99.036%
8491	UNION BANK OF P	0.001%	99.036%
8492	EAST WEST BANKI	0.001%	99.037%
8493	OENON HOLDINGS	0.001%	99.038%
8494	SPIRE HEALTHCAR	0.001%	99.039%
8495	DISTELL GROUP L	0.001%	99.039%
8496	MITAC HOLDINGS	0.001%	99.040%
8497	CITY TELECOM (H	0.001%	99.041%
8498	ZIG SHENG INDL	0.001%	99.042%
8499	SSANGYONG MOTOR	0.001%	99.042%
8500	IHH HEALTHCARE	0.001%	99.043%
8501	SAFILO GROUP SP	0.001%	99.044%
8502	RIMO INTERNATIO	0.001%	99.045%
8503	AIXTRON SE	0.001%	99.045%
8504	F-SECURE OYJ	0.001%	99.046%
8505	NEW PROVENANCE	0.001%	99.047%
8506	SOLARTECH ENERG	0.001%	99.048%
8507	CHUNG HWA PULP	0.001%	99.048%
8508	CHINA AVIATION	0.001%	99.049%
8509	FUSO PHARM	0.001%	99.050%
8510	FORMOSA LABORAT	0.001%	99.051%
8511	XUNLEI LTD ADR ADR USD.00025	0.001%	99.051%
8512	ITALIAN-THAI DE	0.001%	99.052%
8513	GRUPO FAMSA SA	0.001%	99.053%
8514	WAKACHIKU CONST	0.001%	99.054%
8515	YOUNG POONG COR	0.001%	99.054%
8516	SANEI ARCHITECT	0.001%	99.055%
8517	HAICHANG HOLDIN	0.001%	99.056%
8518	ARTNATURE INC	0.001%	99.057%
8519	KUO TOONG INTER	0.001%	99.057%
8520	L&K ENGINEERING	0.001%	99.058%
8521	AKITA DRILLING	0.001%	99.059%
8522	LANNA RESOURCES	0.001%	99.060%
8523	CHINA GREENLAND	0.001%	99.060%
8524	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.061%
8525	TAIWAN PCB TECH	0.001%	99.062%
8526	VIRBAC	0.001%	99.063%
8527	STOCKMANN OYJ A	0.001%	99.063%
8528	FONTERRA SHAREH	0.001%	99.064%
8529	ENNOCONN CORP	0.001%	99.065%
8530	SANOI INDUSTRIA	0.001%	99.066%
8531	SHINY CHEMICAL	0.001%	99.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	HOTEL PROPERTY	0.001%	99.067%
8533	YFC-BONEAGLE EL	0.001%	99.068%
8534	WOORI BANK SPON ADR ADR	0.001%	99.069%
8535	KITO CORP	0.001%	99.069%
8536	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.070%
8537	UNITECH LIMITED	0.001%	99.071%
8538	MICROBIO CO LTD	0.001%	99.071%
8539	TAIHO KOGYO	0.001%	99.072%
8540	EVERGREEN INTL	0.001%	99.073%
8541	ATSUGI NYLON IN	0.001%	99.074%
8542	UNIQUE ENGINEER	0.001%	99.074%
8543	AHRESTY CORP	0.001%	99.075%
8544	DMS CO LTD	0.001%	99.076%
8545	POONGSAN HOLDIN	0.001%	99.077%
8546	SHIPPING CP IND	0.001%	99.077%
8547	NAKANO CORP/TOK	0.001%	99.078%
8548	BRITANNIA INDUS	0.001%	99.079%
8549	POLLARD BANKNOT	0.001%	99.080%
8550	NICHIRIN CO LTD	0.001%	99.080%
8551	LUNG YEN LIFE S	0.001%	99.081%
8552	LUMENS CO LTD	0.001%	99.082%
8553	QUESTERRE ENERG	0.001%	99.083%
8554	SAWADA HOLDINGS	0.001%	99.083%
8555	CHINA ELEC OPTI	0.001%	99.084%
8556	ZENITAKA CORP	0.001%	99.085%
8557	GIANPLUS TECHN	0.001%	99.085%
8558	FUKUI COMPUTER	0.001%	99.086%
8559	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.087%
8560	XP POWER LTD	0.001%	99.088%
8561	MANILA WATER CO	0.001%	99.088%
8562	KURIMOTO	0.001%	99.089%
8563	MESOBLAST LTD	0.001%	99.090%
8564	SVI PCL-FOREIGN	0.001%	99.091%
8565	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.091%
8566	DAIKOKU DENKI C	0.001%	99.092%
8567	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.093%
8568	LEASINVEST REAL	0.001%	99.094%
8569	TIANJIN CAPITAL	0.001%	99.094%
8570	KYODO PRINTING	0.001%	99.095%
8571	NIPPON SHINYAKU	0.001%	99.096%
8572	TEXCELL	0.001%	99.096%
8573	HS INDUSTRIES C	0.001%	99.097%
8574	FUJIMI INC	0.001%	99.098%
8575	TAIWAN SOGO SHI	0.001%	99.099%
8576	RAYSEARCH LABOR	0.001%	99.099%
8577	CELLNEX TELECOM	0.001%	99.100%
8578	FURUSATO INDUST	0.001%	99.101%
8579	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.102%
8580	FERRARI NV	0.001%	99.102%
8581	MORY INDUSTRIES	0.001%	99.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	MIE BANK LTD/TH	0.001%	99.104%
8583	SUNGCHANG ENTER	0.001%	99.105%
8584	SC ASSET CORPOR	0.001%	99.105%
8585	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.106%
8586	WELL SHIN TECHN	0.001%	99.107%
8587	RENAISSANCE INC	0.001%	99.107%
8588	BIJOU BRIGITTE	0.001%	99.108%
8589	YAHAGI CONST CO	0.001%	99.109%
8590	Minerva SA	0.001%	99.110%
8591	FARMSCO	0.001%	99.110%
8592	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	99.111%
8593	E.I.D.-PARRY(IN	0.001%	99.112%
8594	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.112%
8595	BMTC GROUP INC	0.001%	99.113%
8596	TAOKAENOI	0.001%	99.114%
8597	QUANTA STORAGE	0.001%	99.115%
8598	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.115%
8599	ABILITY ENTERPR	0.001%	99.116%
8600	ARISAWA MFG CO	0.001%	99.117%
8601	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	99.118%
8602	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.118%
8603	ESUN HOLDINGS L	0.001%	99.119%
8604	GENESIS LAND DE	0.001%	99.120%
8605	XINJIANG XINXIN	0.001%	99.120%
8606	CHINA CHEM&PHAR	0.001%	99.121%
8607	CHINA STRATEGIC	0.001%	99.122%
8608	SEBANG CO LTD	0.001%	99.123%
8609	DONGJIN SEMICHE	0.001%	99.123%
8610	LH FINANCIAL GR	0.001%	99.124%
8611	MATSUYA CO (TOK	0.001%	99.125%
8612	BR PROPERTIES S	0.001%	99.125%
8613	EL AL ISRAEL AI	0.001%	99.126%
8614	APT SATELLITE	0.001%	99.127%
8615	NIPPON YAKIN KO	0.001%	99.128%
8616	HARDINGE INC	0.001%	99.128%
8617	QUABIT INMOBILI	0.001%	99.129%
8618	SANYO SHOKAI	0.001%	99.130%
8619	CENIT AG SYSTEM	0.001%	99.130%
8620	NORDAX GROUP AB	0.001%	99.131%
8621	LIANHUA SUPERMA	0.001%	99.132%
8622	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.133%
8623	NEXT CO LTD	0.001%	99.133%
8624	STO AG-PREFERRE	0.001%	99.134%
8625	SHANDONG XINHUA	0.001%	99.135%
8626	FRANCE BED HOLD	0.001%	99.135%
8627	KARO PHARMA AB	0.001%	99.136%
8628	COSCO CAPITAL I	0.001%	99.137%
8629	MAHINDRA & MAHI	0.001%	99.138%
8630	POSCO ICT CO LT	0.001%	99.138%
8631	YEARIMDANG PUBL	0.001%	99.139%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	REGIS HEALTHCAR	0.001%	99.140%
8633	ASTALDI	0.001%	99.140%
8634	CHILISIN ELECTR	0.001%	99.141%
8635	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.142%
8636	AUCKLAND INTERN	0.001%	99.143%
8637	PC DEPOT CORP	0.001%	99.143%
8638	IMARKETKOREA IN	0.001%	99.144%
8639	ASKA PHARMACEU	0.001%	99.145%
8640	KAROON GAS AUST	0.001%	99.145%
8641	BITTIUM OYJ	0.001%	99.146%
8642	UNICHEM LABS	0.001%	99.147%
8643	NIPPON CARBIDE	0.001%	99.148%
8644	GUJARAT MINERAL	0.001%	99.148%
8645	OKINAWA CELLULA	0.001%	99.149%
8646	CAPITAL FIRST L	0.001%	99.150%
8647	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.150%
8648	DEPOMED INC COMMON STOCK	0.001%	99.151%
8649	WPP AUNZ LTD	0.001%	99.152%
8650	FUNAI CONSULTIN	0.001%	99.153%
8651	NIHON TOKUSHU T	0.001%	99.153%
8652	CRH PLC	0.001%	99.154%
8653	BING-GRAE	0.001%	99.155%
8654	CAIRO COMMUNICA	0.001%	99.155%
8655	TELE COLUMBUS A	0.001%	99.156%
8656	SHREE CEMENT LT	0.001%	99.157%
8657	ARES ALLERGY HO	0.001%	99.157%
8658	ASAHI ORGANIC C	0.001%	99.158%
8659	KEPCO PLANT SER	0.001%	99.159%
8660	BELL SYSTEM24 H	0.001%	99.160%
8661	WEIKENGIndustr	0.001%	99.160%
8662	HOPEWELL HIGHWA	0.001%	99.161%
8663	BGF RETAIL CO L	0.001%	99.162%
8664	ELETROPAULO MET	0.001%	99.162%
8665	FEDERAL BANK LT	0.001%	99.163%
8666	HATSUN AGRO	0.001%	99.164%
8667	SUZLON ENERGY L	0.001%	99.165%
8668	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.165%
8669	CIVEO CORP	0.001%	99.166%
8670	THE BASIC HOUSE	0.001%	99.167%
8671	ZHENGZHOU COAL	0.001%	99.167%
8672	GUJARAT FLUOROC	0.001%	99.168%
8673	KMC KUEI MENG	0.001%	99.169%
8674	RION CO LTD	0.001%	99.169%
8675	SAMSUNG ENGINEE	0.001%	99.170%
8676	ZENG HSING INDL	0.001%	99.171%
8677	TCI CO LTD	0.001%	99.172%
8678	ZIX CORP COMMON STOCK USD.01	0.001%	99.172%
8679	SHINKAWA	0.001%	99.173%
8680	POWER LOGICS	0.001%	99.174%
8681	WONIK MATERIALS	0.001%	99.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	AMOT INVESTMENT	0.001%	99.175%
8683	BANCO SANTANDER CHILE ADR ADR	0.001%	99.176%
8684	HARBOUR CENTRE	0.001%	99.176%
8685	SREI INFRASTRUC	0.001%	99.177%
8686	VINDA INTERNATI	0.001%	99.178%
8687	HYUNDAI BNG STE	0.001%	99.178%
8688	SAM YOUNG ELECT	0.001%	99.179%
8689	SEIKO PMC CORP	0.001%	99.180%
8690	VANACHAI GROUP	0.001%	99.181%
8691	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.181%
8692	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.182%
8693	INTERNATIONAL S	0.001%	99.183%
8694	MISAWA HOMES HO	0.001%	99.183%
8695	SHANGHAI FUDAN	0.001%	99.184%
8696	HARIMA CHEMICAL	0.001%	99.185%
8697	ORIENT OVERSEAS	0.001%	99.185%
8698	HEUNGKUK FIRE&M	0.001%	99.186%
8699	SABATE DIOSOS	0.001%	99.187%
8700	ARDMORE SHIPPIN	0.001%	99.187%
8701	PRONEXUS INC	0.001%	99.188%
8702	EBARA JITSUGYO	0.001%	99.189%
8703	MAKINO MILLING	0.001%	99.190%
8704	MAISONS FRANCE	0.001%	99.190%
8705	AJIS CO LTD	0.001%	99.191%
8706	LIFETECH SCIENT	0.001%	99.192%
8707	FUJI PHARM CO L	0.001%	99.192%
8708	SAMT CO LTD	0.001%	99.193%
8709	CARLO CAVAZZI H	0.001%	99.194%
8710	FEINTOOL INTERN	0.001%	99.194%
8711	ASIA POLYMER	0.001%	99.195%
8712	YOTAI REF	0.001%	99.196%
8713	AVIC INTL HOLD	0.001%	99.196%
8714	OPT HOLDING INC	0.001%	99.197%
8715	TMAC RESOURCES	0.001%	99.198%
8716	TA ENTERPRISE B	0.001%	99.198%
8717	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.199%
8718	XINYUAN REAL ES	0.001%	99.200%
8719	UFLEX LTD	0.001%	99.201%
8720	INTL GAME SYSTE	0.001%	99.201%
8721	BANCO DE BOGOTA	0.001%	99.202%
8722	KH VATEC	0.001%	99.203%
8723	VINY THAI	0.001%	99.203%
8724	DAEJAN HOLDINGS	0.001%	99.204%
8725	WILLDAN GROUP I	0.001%	99.205%
8726	GRAND KOREA LEI	0.001%	99.205%
8727	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.206%
8728	ELBIT SYSTEMS L	0.001%	99.207%
8729	OSAKA ORGANIC C	0.001%	99.207%
8730	LAI SUN GARMENT	0.001%	99.208%
8731	ASAHI PRINT	0.001%	99.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	CAPITOL HEALTH	0.001%	99.209%
8733	YOULCHON CHEMIC	0.001%	99.210%
8734	KNM GROUP BERHA	0.001%	99.211%
8735	INTILAND DEVPT	0.001%	99.211%
8736	KANEMATSU ELEC	0.001%	99.212%
8737	MALAYSIAN PACIF	0.001%	99.213%
8738	TV AZTECA	0.001%	99.213%
8739	MARUZEN SHOWA U	0.001%	99.214%
8740	ALLAHABAD BANK	0.001%	99.215%
8741	YADEA GROUP HOL	0.001%	99.215%
8742	CYBERTAN TECHNO	0.001%	99.216%
8743	HWASUNGIndustr	0.001%	99.217%
8744	EXEL INDUSTRIES	0.001%	99.218%
8745	VISI MEDIA ASIA	0.001%	99.218%
8746	TECK RESOURCES	0.001%	99.219%
8747	HIRAMATSU INC	0.001%	99.220%
8748	JAPAN PILE CORP	0.001%	99.220%
8749	THROMBOGENICS N	0.001%	99.221%
8750	MORITO CO	0.001%	99.222%
8751	HINOKIYA	0.001%	99.222%
8752	ROHM CO	0.001%	99.223%
8753	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.224%
8754	KANAGAWA CHUO K	0.001%	99.224%
8755	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.225%
8756	BORUSAN BORU	0.001%	99.226%
8757	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.226%
8758	AUSTEM	0.001%	99.227%
8759	RELIANCE COMMUN	0.001%	99.228%
8760	ADO PROPERTIES	0.001%	99.228%
8761	KITAGAWA IRON W	0.001%	99.229%
8762	AUSTBROKERS HLD	0.001%	99.230%
8763	LOPEZ HOLDINGS	0.001%	99.230%
8764	TAIMIDE TCH	0.001%	99.231%
8765	MEIWA ESTATE CO	0.001%	99.232%
8766	EVA PRECISION I	0.001%	99.232%
8767	GUANGDONG KELON	0.001%	99.233%
8768	CSS INDUSTRIES	0.001%	99.234%
8769	MASTER GLORY GR	0.001%	99.234%
8770	LIFESTYLE CHINA	0.001%	99.235%
8771	THURGAUER KANTO	0.001%	99.236%
8772	WUS PRINTD CIRC	0.001%	99.236%
8773	NODA CORP	0.001%	99.237%
8774	SARTORIUS STEDI	0.001%	99.238%
8775	TAIWAN FU HSING	0.001%	99.238%
8776	SCANDINAVIAN TO	0.001%	99.239%
8777	APCB INC	0.001%	99.240%
8778	AEON CREDIT SER	0.001%	99.240%
8779	TURVO INTERNATI	0.001%	99.241%
8780	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.242%
8781	POLYMET MINING	0.001%	99.242%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	MILLS ESTRUTURA	0.001%	99.243%
8783	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.244%
8784	PRUMO LOGISTICA	0.001%	99.244%
8785	TPV TECHNOLOGY	0.001%	99.245%
8786	KHON KAEN SUGAR	0.001%	99.246%
8787	GRO-BELS CO LTD	0.001%	99.246%
8788	ARIAKE JAPAN CO	0.001%	99.247%
8789	SUPALAI PCL-NVD	0.001%	99.248%
8790	FORTIS HLTH (IN	0.001%	99.248%
8791	EZION HOLDINGS	0.001%	99.249%
8792	SWEDOL AB	0.001%	99.250%
8793	TOVIS CO LTD	0.001%	99.250%
8794	RELIANCE HOME F	0.001%	99.251%
8795	ATOM CORPORATIO	0.001%	99.252%
8796	GILLETTE INDIA	0.001%	99.252%
8797	SHOWBOX CORP	0.001%	99.253%
8798	CREATE RESTAURA	0.001%	99.254%
8799	HANKUK CARBON C	0.001%	99.254%
8800	YOMEISHU SEIZO	0.001%	99.255%
8801	GFT TECHNOLOGY	0.001%	99.256%
8802	HEUNG-A SHIPPIN	0.001%	99.256%
8803	TOKMANNI GROUP	0.001%	99.257%
8804	NORWAY ROYAL SA	0.001%	99.257%
8805	SBS MEDIA HOLDI	0.001%	99.258%
8806	OTOKAR OTOMOTIV	0.001%	99.259%
8807	AEON CREDIT SER	0.001%	99.259%
8808	REGIONAL REIT L	0.001%	99.260%
8809	TI FINANCIAL HO	0.001%	99.261%
8810	GUOLIAN SECURIT	0.001%	99.261%
8811	ERAWAN GROUP	0.001%	99.262%
8812	SIRTEC INTERNAT	0.001%	99.263%
8813	ORGANO	0.001%	99.263%
8814	HANSOL CHEMICAL	0.001%	99.264%
8815	MEDIA PRIMA BHD	0.001%	99.265%
8816	MAXVALU TOKAI C	0.001%	99.265%
8817	SUGIMOTO & CO L	0.001%	99.266%
8818	CHUKYO BANK	0.001%	99.267%
8819	BASSO INDUSTRY	0.001%	99.267%
8820	MITSUBISHI PAPE	0.001%	99.268%
8821	MATRIX CONCEPTS	0.001%	99.269%
8822	IVE GROUP LTD	0.001%	99.269%
8823	SONAE CAPITAL S	0.001%	99.270%
8824	ABG SUNDAL COLL	0.001%	99.271%
8825	SVENSKA CELLULO	0.001%	99.271%
8826	GODO STEEL	0.001%	99.272%
8827	KITANO CONST CO	0.001%	99.273%
8828	MARATHON GOLD C	0.001%	99.273%
8829	DATALOGIC SPA	0.001%	99.274%
8830	KANGDA INTERNAT	0.001%	99.275%
8831	NEL ASA	0.001%	99.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	FALCO BIOSYSTEM	0.001%	99.276%
8833	QST INT	0.001%	99.276%
8834	MPI CORPORATION	0.001%	99.277%
8835	AVANTI	0.001%	99.278%
8836	INBODY CO LTD	0.001%	99.278%
8837	EDREAMS ODIGEO	0.001%	99.279%
8838	ELECNOR SA	0.001%	99.280%
8839	NIPPON DENWA SH	0.001%	99.280%
8840	MOBILEPHONE TEL	0.001%	99.281%
8841	TAIWAN HIGH SPE	0.001%	99.282%
8842	DI CORP	0.001%	99.282%
8843	KOATSU GAS KOGY	0.001%	99.283%
8844	HAESUNG DS	0.001%	99.284%
8845	HONG KONG AIRCR	0.001%	99.284%
8846	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.285%
8847	NITTOKU ENG CO	0.001%	99.286%
8848	STAR PETROLEUM	0.001%	99.286%
8849	GUJARAT ALKALIE	0.001%	99.287%
8850	JAPAN BUSINESS	0.001%	99.287%
8851	MASON FINANCIAL	0.001%	99.288%
8852	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.289%
8853	YUNGSHIN GLOBAL	0.001%	99.289%
8854	HARBIN BANK CO	0.001%	99.290%
8855	IDU CO.	0.001%	99.291%
8856	AMATA CORP PUBL	0.001%	99.291%
8857	LIBBEY INC COMMON STOCK USD.01	0.001%	99.292%
8858	ZORLU ENRJI	0.001%	99.293%
8859	NICHIBAN CO	0.001%	99.293%
8860	OLAV THON EIEND	0.001%	99.294%
8861	CIE FINANCIER T	0.001%	99.295%
8862	ILSHIN SPINNING	0.001%	99.295%
8863	MAHLE METAL LEV	0.001%	99.296%
8864	AUSTRALIAN UNIT	0.001%	99.296%
8865	GAFISA SA	0.001%	99.297%
8866	CNA FIREFE	0.001%	99.298%
8867	THORESEN THAI A	0.001%	99.298%
8868	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.299%
8869	CREATE SD HOLDI	0.001%	99.300%
8870	CROPENERGIES AG	0.001%	99.300%
8871	SHINKONG INSURA	0.001%	99.301%
8872	GOLDEN MEDITECH	0.001%	99.302%
8873	ADATA TECHNOLOG	0.001%	99.302%
8874	SYNLAIT MILK LT	0.001%	99.303%
8875	KYUNGBANG LTD	0.001%	99.304%
8876	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.304%
8877	G-7 HOLDINGS IN	0.001%	99.305%
8878	CHINA ALL ACCES	0.001%	99.305%
8879	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.306%
8880	NAC CO LTD	0.001%	99.307%
8881	ICHIA TECHNOLOG	0.001%	99.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	SILICONWARE PRE	0.001%	99.308%
8883	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	99.309%
8884	LIU CHONG HING	0.001%	99.309%
8885	HIROSE ELECTRIC	0.001%	99.310%
8886	KEPPEL TELECOM&	0.001%	99.311%
8887	RAUBEX GROUP LT	0.001%	99.311%
8888	HASTINGS GROUP	0.001%	99.312%
8889	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.312%
8890	SHINYOUNG SECS	0.001%	99.313%
8891	MINERA FRISCO S	0.001%	99.314%
8892	NAKABAYASHI CO	0.001%	99.314%
8893	ISC CO LTD	0.001%	99.315%
8894	TOKYO ELECTRON	0.001%	99.316%
8895	DFS FURNITURE L	0.001%	99.316%
8896	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.317%
8897	NICHIDEN CORP	0.001%	99.317%
8898	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	99.318%
8899	ASCENCIO	0.001%	99.319%
8900	HY LOK	0.001%	99.319%
8901	FJ NEXT CO LTD	0.001%	99.320%
8902	SCHALTBAU HOLDI	0.001%	99.321%
8903	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.321%
8904	KOPIN CORP COMMON STOCK USD.01	0.001%	99.322%
8905	DEUTZ AG	0.001%	99.323%
8906	SAPPE PCL	0.001%	99.323%
8907	LE BELIER	0.001%	99.324%
8908	TK DEVELOPMENT	0.001%	99.324%
8909	CHIA HSIN CEMEN	0.001%	99.325%
8910	HUGEL INC	0.001%	99.326%
8911	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.326%
8912	NEW HOPE CORP	0.001%	99.327%
8913	CANON ELECTRONI	0.001%	99.328%
8914	AGABANG&COMPANY	0.001%	99.328%
8915	NIEN MADE ENTER	0.001%	99.329%
8916	AKATSUKI	0.001%	99.329%
8917	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.330%
8918	MONEY3 CORP LTD	0.001%	99.331%
8919	SUNSPRING METAL	0.001%	99.331%
8920	ST. IVES PLC	0.001%	99.332%
8921	MATSUI CONST CO	0.001%	99.333%
8922	JANOME SEWING M	0.001%	99.333%
8923	FTD COS INC COMMON STOCK USD.0001	0.001%	99.334%
8924	JUSUNG ENGINEER	0.001%	99.334%
8925	NISSUI PHARM CO	0.001%	99.335%
8926	HOEGH LNG HOLDI	0.001%	99.336%
8927	PACIFIC HOSPITA	0.001%	99.336%
8928	PROMATE ELECTRO	0.001%	99.337%
8929	LENTA LTD REG S DEPOSITORY RECEIPT	0.001%	99.338%
8930	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.338%
8931	KIRKLAND S INC COMMON STOCK	0.001%	99.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	KSH HOLDINGS LT	0.001%	99.339%
8933	JACKPOTJOY PLC	0.001%	99.340%
8934	ING BANK SLASKI	0.001%	99.341%
8935	CHINA BILLS FIN	0.001%	99.341%
8936	TAKISAWA MACHIN	0.001%	99.342%
8937	NAGANO BANK	0.001%	99.342%
8938	GOLDLION HLDGS	0.001%	99.343%
8939	TENWOW INTL HLD	0.001%	99.344%
8940	TAKIRON CO	0.001%	99.344%
8941	I-SENS INC	0.001%	99.345%
8942	HNA HLDGS GP CO	0.001%	99.346%
8943	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.346%
8944	FURUNO ELECTRIC	0.001%	99.347%
8945	CHUETSU PULP&PA	0.001%	99.347%
8946	KATO WORKS CO	0.001%	99.348%
8947	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.349%
8948	SWCC SHOWA HOLD	0.001%	99.349%
8949	KOMEDA HOLDINGS	0.001%	99.350%
8950	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.351%
8951	HSIN KUANG STEE	0.001%	99.351%
8952	SURYA CITRA MED	0.001%	99.352%
8953	SINCERE NAVIGAT	0.001%	99.352%
8954	PHARMAENGINE IN	0.001%	99.353%
8955	COSEL CO	0.001%	99.354%
8956	DELEK AUTOMOTIV	0.001%	99.354%
8957	DYNAGREEN ENVIR	0.001%	99.355%
8958	CABCHARGE AUSTR	0.001%	99.355%
8959	HAGIWARA ELECTR	0.001%	99.356%
8960	POYA CO LTD	0.001%	99.357%
8961	FORMOSA ADVANCE	0.001%	99.357%
8962	BIGBEN INTERACT	0.001%	99.358%
8963	EAGLE NICE INTE	0.001%	99.358%
8964	SHENYIN WANGUO(	0.001%	99.359%
8965	TAKEEI CORPORAT	0.001%	99.360%
8966	MIRAE ASSET LIF	0.001%	99.360%
8967	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.361%
8968	DAE WON KANG UP	0.001%	99.362%
8969	CHINA ELECTRIC	0.001%	99.362%
8970	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.363%
8971	KISWIRE LTD	0.001%	99.363%
8972	FOOSUNG CO LTD	0.001%	99.364%
8973	ROBERTET SA	0.001%	99.365%
8974	I-NET CORP	0.001%	99.365%
8975	ISU CHEMICAL	0.001%	99.366%
8976	NOVELION THERAPEUTICS INC COMMON STOCK	0.001%	99.366%
8977	GRUPO AVAL ACCI	0.001%	99.367%
8978	EO TECHNICS CO	0.001%	99.368%
8979	CHUANGS CONS IN	0.001%	99.368%
8980	MARVELOUS AQL I	0.001%	99.369%
8981	INTERPARK CORP	0.001%	99.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SHINSEGAE FOOD	0.001%	99.370%
8983	TOYO ELECTRIC	0.001%	99.371%
8984	BEST PACIFIC IN	0.001%	99.371%
8985	SEMPERIT AG HOL	0.001%	99.372%
8986	GOLFZON CO LTD	0.001%	99.372%
8987	OSK HOLDINGS BH	0.001%	99.373%
8988	MAXIS BHD	0.001%	99.374%
8989	SHINWA KAIUN	0.001%	99.374%
8990	COLUMBUS A/S	0.001%	99.375%
8991	NISSEI ASB MACH	0.001%	99.375%
8992	EGUARANTEE INC.	0.001%	99.376%
8993	NIHON CHOUZAI C	0.001%	99.377%
8994	FUSION PARTNERS	0.001%	99.377%
8995	SANYO ELEC RAIL	0.001%	99.378%
8996	PALIBURG HOLDIN	0.001%	99.378%
8997	TAISEI LAMICK C	0.001%	99.379%
8998	CAREER TECHNOLO	0.001%	99.380%
8999	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.380%
9000	TOKYO KEIKI INC	0.001%	99.381%
9001	TOREX SEMICONDU	0.001%	99.381%
9002	FORMOSAN RUBBER	0.001%	99.382%
9003	SPARX ASSET MAN	0.001%	99.383%
9004	NOSTRUM OIL & G	0.001%	99.383%
9005	DEEPAK FERT&PE	0.001%	99.384%
9006	RAMELIUS RESOUR	0.001%	99.384%
9007	HYUNDAI CORP	0.001%	99.385%
9008	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.386%
9009	MR MAX CORP	0.001%	99.386%
9010	RASSINI SAB DE	0.001%	99.387%
9011	TAIKO BANK	0.001%	99.387%
9012	SANKO METAL IND	0.001%	99.388%
9013	ARGAN SA	0.001%	99.389%
9014	DELTA PROPERTY	0.001%	99.389%
9015	BIRLA CORP LTD	0.001%	99.390%
9016	MAGMA FINCORP L	0.001%	99.390%
9017	MARUBUN CORP	0.001%	99.391%
9018	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.392%
9019	SERVCORP	0.001%	99.392%
9020	TOA CORP	0.001%	99.393%
9021	ENERGA SA	0.001%	99.393%
9022	ACTIA GROUP	0.001%	99.394%
9023	BALRAMPUR CHINI	0.001%	99.395%
9024	HIRAKAWA HEWTEC	0.001%	99.395%
9025	SATA SHOJI CORP	0.001%	99.396%
9026	SAM KWANG GLASS	0.001%	99.396%
9027	MITSUBISHI KAKO	0.001%	99.397%
9028	QLIRO GROUP AB	0.001%	99.398%
9029	CHINA MODERN DA	0.001%	99.398%
9030	NAPHTHA ISRAEL	0.001%	99.399%
9031	ESPRINET SPA	0.001%	99.399%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	JW HOLDINGS COR	0.001%	99.400%
9033	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.401%
9034	WESTAR ENERGY I	0.001%	99.401%
9035	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.402%
9036	SUNJIN	0.001%	99.402%
9037	ENERGY DEVELOP	0.001%	99.403%
9038	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.403%
9039	NIHON ESLEAD CO	0.001%	99.404%
9040	RISO KAGAKU COR	0.001%	99.405%
9041	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.405%
9042	CLS HOLDINGS PL	0.001%	99.406%
9043	NIPPON SHARYO	0.001%	99.406%
9044	MODERNLAND REAL	0.001%	99.407%
9045	NOKIA CORP ADR	0.001%	99.408%
9046	SEC CORPORATION	0.001%	99.408%
9047	NITTO SEIKO CO	0.001%	99.409%
9048	GRUH FINANCE	0.001%	99.409%
9049	SANYO TRADING C	0.001%	99.410%
9050	OP FINANCIAL IN	0.001%	99.410%
9051	DAIHATSU DIESEL	0.001%	99.411%
9052	GETIN NOBLE BA	0.001%	99.412%
9053	SKELLERUP HOLDI	0.001%	99.412%
9054	BK OF GREECE	0.001%	99.413%
9055	BONHEUR ASA	0.001%	99.413%
9056	TAIWAN CHINSAN	0.001%	99.414%
9057	CEMENTOS ARGOS	0.001%	99.415%
9058	EKORNES ASA	0.001%	99.415%
9059	MAEZAWA KYUSO I	0.001%	99.416%
9060	TELEPIZZA SA	0.001%	99.416%
9061	TOYO CORPORATIO	0.001%	99.417%
9062	HANSHIN CONSTRU	0.001%	99.417%
9063	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.418%
9064	BEIJING ENT MED	0.001%	99.419%
9065	RASA INDUSTRIES	0.001%	99.419%
9066	LOTUS BAKERIES	0.001%	99.420%
9067	UNION BANK OF I	0.001%	99.420%
9068	NIHON DENKEI CO	0.001%	99.421%
9069	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.422%
9070	ALTISOURCE PORT	0.001%	99.422%
9071	INVESTORS TITLE CO COMMON STOCK	0.001%	99.423%
9072	mitsui matsushi	0.001%	99.423%
9073	HIMACHAL FUTURI	0.001%	99.424%
9074	GUJARAT PIPAVAV	0.001%	99.424%
9075	SEOHAN CO LTD	0.001%	99.425%
9076	AEON CO. (M) BH	0.001%	99.426%
9077	KOHSOKU CORP	0.001%	99.426%
9078	ASCENDAS INDIA	0.001%	99.427%
9079	ACADEMEDIA AB	0.001%	99.427%
9080	HEXAGON COMPOSI	0.001%	99.428%
9081	BAYSIDE LAND CO	0.001%	99.428%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	ITE TECH INC	0.001%	99.429%
9083	SOLARTECH INTL	0.001%	99.430%
9084	NAKAMURAYA CO L	0.001%	99.430%
9085	AREZZO INDUSTRI	0.001%	99.431%
9086	HK INTL CONSTR	0.001%	99.431%
9087	ASALEO CARE LTD	0.001%	99.432%
9088	NIPPON CONCRETE	0.001%	99.432%
9089	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.433%
9090	HO TUNG CHEMICA	0.001%	99.434%
9091	TONICHI CARLIFE	0.001%	99.434%
9092	BIMB HLDGS BERH	0.001%	99.435%
9093	NAUTILUS MINERA	0.001%	99.435%
9094	TER BEKE SA	0.001%	99.436%
9095	DEOLEO SA	0.001%	99.436%
9096	SUPERLOOP LTD	0.001%	99.437%
9097	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.438%
9098	NATUREX	0.001%	99.438%
9099	KANADEN CORP	0.001%	99.439%
9100	FLEURY MICHON	0.001%	99.439%
9101	SOFT-WORLD INTL	0.001%	99.440%
9102	TOA DORO KOGYO	0.001%	99.440%
9103	CIA DE LOCACAO	0.001%	99.441%
9104	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.442%
9105	ACBEL POLYTECH	0.001%	99.442%
9106	K.C. TECH	0.001%	99.443%
9107	MARKETECH INTL	0.001%	99.443%
9108	IWASAKI ELECTRI	0.001%	99.444%
9109	TOWER BERSAMA I	0.001%	99.444%
9110	LONKING HOLDING	0.001%	99.445%
9111	ASHIMORI INDUST	0.001%	99.446%
9112	SWEDISH ORPHAN	0.001%	99.446%
9113	SHINING BUILDIN	0.001%	99.447%
9114	TACHIKAWA CORP	0.001%	99.447%
9115	SUPREMEX INC	0.001%	99.448%
9116	HONG FOK CORP	0.001%	99.448%
9117	ANADOLU SIGORTA	0.001%	99.449%
9118	CAPITA GROUP PL	0.001%	99.449%
9119	HIRANO TECSEED	0.001%	99.450%
9120	ESSITY AKTIEBOL	0.001%	99.451%
9121	COLABOR GROUP I	0.001%	99.451%
9122	NS SHOPPING CO	0.001%	99.452%
9123	INNER MONGOLIA	0.001%	99.452%
9124	SILVER CHEF LTD	0.001%	99.453%
9125	ASIA CEMENT CHI	0.001%	99.453%
9126	SINOSOFT TECHNO	0.001%	99.454%
9127	TAMRON CO LTD	0.001%	99.455%
9128	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.455%
9129	KUOYANG CONSTRU	0.001%	99.456%
9130	MALAYAN CEMENT	0.001%	99.456%
9131	TOYO RADIATOR C	0.001%	99.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	KAWASAN INDS JA	0.001%	99.457%
9133	CLEANUP CORP	0.001%	99.458%
9134	RESILUX	0.001%	99.458%
9135	YAT SING HOLDIN	0.001%	99.459%
9136	LAURENT-PERRIER	0.001%	99.460%
9137	HONEYS CO LTD	0.001%	99.460%
9138	KROSAKI CORP	0.001%	99.461%
9139	WANG ON GROUP	0.001%	99.461%
9140	SCHAFFNER HOLDI	0.001%	99.462%
9141	YATAK VE YO	0.001%	99.462%
9142	NICHIDENBO	0.001%	99.463%
9143	SHINAGAWA FUEL	0.001%	99.463%
9144	MEIWACORPORATIO	0.001%	99.464%
9145	ALPS LOGISTICS	0.001%	99.465%
9146	CENTRAL SEC PAT	0.001%	99.465%
9147	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.466%
9148	MUCKLOW(A&J) GR	0.001%	99.466%
9149	CNQC INTERNATIO	0.001%	99.467%
9150	SUNCALL CORP	0.001%	99.467%
9151	TOA OIL CO LTD	0.001%	99.468%
9152	HOKUETSU INDS C	0.001%	99.468%
9153	TUNE INS HOLDIN	0.001%	99.469%
9154	KINGSWAY FINANC	0.001%	99.470%
9155	YUSHIRO CHEMICA	0.001%	99.470%
9156	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.471%
9157	ITC PROPERTIES	0.001%	99.471%
9158	AMBUJA CEMENTS	0.001%	99.472%
9159	PRAKASH INDUSTR	0.001%	99.472%
9160	ATLAS FINANCIAL	0.001%	99.473%
9161	CONCORD SECURIT	0.001%	99.473%
9162	BLUE DART EXPRE	0.001%	99.474%
9163	WIZ SOL CORR DE	0.001%	99.474%
9164	HARIM HOLDINGS	0.001%	99.475%
9165	TOHO CO LTD	0.001%	99.476%
9166	ALICO INC COMMON STOCK USD1.0	0.001%	99.476%
9167	HUNTSWORTH PLC	0.001%	99.477%
9168	PRIMO WATER CORP COMMON STOCK	0.001%	99.477%
9169	CARLSBERG BREWE	0.001%	99.478%
9170	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.478%
9171	REGINA MIRACLE	0.001%	99.479%
9172	WESTGOLD RESOUR	0.001%	99.479%
9173	TOFAS TURK OTOM	0.001%	99.480%
9174	KOMATSU WALL IN	0.001%	99.481%
9175	HANIL E-HWA CO	0.001%	99.481%
9176	CENTURY CITY IN	0.001%	99.482%
9177	FUJIIJURA RUBBER	0.001%	99.482%
9178	BANQUE CANTONAL	0.001%	99.483%
9179	HADERA PAPER LT	0.001%	99.483%
9180	ESSEX BIO-TECHN	0.001%	99.484%
9181	CHORI CO LTD	0.001%	99.484%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	STAR CRUISES LT	0.001%	99.485%
9183	MICROPORT SCIEN	0.001%	99.485%
9184	PHOENIX SATELLI	0.001%	99.486%
9185	TEIKOKU TSUSHIN	0.001%	99.487%
9186	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.487%
9187	ENF TECHNOLOGY	0.001%	99.488%
9188	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.488%
9189	IWAKI & CO LTD	0.001%	99.489%
9190	CIRCASSIA PHARM	0.001%	99.489%
9191	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.490%
9192	TOTAL ACCESS CO	0.001%	99.490%
9193	ID LOGISTICS GR	0.001%	99.491%
9194	EMPERIA HOLDING	0.001%	99.491%
9195	VIJAYA BANK	0.001%	99.492%
9196	S&T DYNAMICS CO	0.001%	99.493%
9197	NIP AIR CON	0.001%	99.493%
9198	AIDA ENGINEERIN	0.001%	99.494%
9199	BANGKOK BANK	0.001%	99.494%
9200	NOBLE GROUP LTD	0.001%	99.495%
9201	MANI INC	0.001%	99.495%
9202	INTERSERVE PLC	0.001%	99.496%
9203	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.496%
9204	NIEN HSING TEXT	0.001%	99.497%
9205	EUROCASH SA	0.001%	99.497%
9206	TOKYU RECREATIO	0.001%	99.498%
9207	MEIKO NETWORK J	0.001%	99.498%
9208	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.499%
9209	ACCOR	0.001%	99.500%
9210	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.001%	99.500%
9211	JAPAN KENZAI CO	0.001%	99.501%
9212	HUDACO INDUSTRI	0.001%	99.501%
9213	GLOBAL MIXED MO	0.001%	99.502%
9214	TONG YANG CEMEN	0.001%	99.502%
9215	ALPHA SYSTEMS I	0.001%	99.503%
9216	SUPERMAX CORPOR	0.001%	99.503%
9217	DAIDO KOGYO CO	0.001%	99.504%
9218	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.504%
9219	FANG HOLDINGS LTD ADR ADR	0.001%	99.505%
9220	ANHUI EXPRESSWA	0.001%	99.505%
9221	HOSIDEN CORP	0.001%	99.506%
9222	HUONS CO LTD	0.001%	99.506%
9223	NHPC LTD	0.001%	99.507%
9224	STAMFORD LAND	0.001%	99.508%
9225	UNION BK OF TAI	0.001%	99.508%
9226	ORIENTAL BK OF	0.001%	99.509%
9227	RM PLC	0.001%	99.509%
9228	GUN EI CHEM IND	0.001%	99.510%
9229	SAMMOK S-FORM C	0.001%	99.510%
9230	DAIHAN	0.001%	99.511%
9231	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.511%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	MOIL LTD	0.001%	99.512%
9233	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.512%
9234	KIER GROUP	0.001%	99.513%
9235	GOLDEN LAND PRO	0.001%	99.513%
9236	REIS INC COMMON STOCK USD.01	0.001%	99.514%
9237	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.514%
9238	LAGERCRANTZ GRO	0.001%	99.515%
9239	SEKONIX CO LTD	0.001%	99.516%
9240	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.516%
9241	QAF LTD	0.001%	99.517%
9242	AKER AMERICAN S	0.001%	99.517%
9243	AA PLC	0.001%	99.518%
9244	EASTON CO	0.001%	99.518%
9245	DOTTIKON ES HOL	0.001%	99.519%
9246	ROCKY BRANDS INC COMMON STOCK	0.001%	99.519%
9247	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.520%
9248	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.520%
9249	MIDLAND REALTY	0.001%	99.521%
9250	CTT-CORREIOS DE	0.001%	99.521%
9251	EIDAI CO.LTD.	0.001%	99.522%
9252	POS MALAYSIA	0.001%	99.522%
9253	CONVOY FINANCIA	0.001%	99.523%
9254	SVENSKA HANDELS	0.001%	99.523%
9255	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.524%
9256	ISTYLE INC	0.001%	99.524%
9257	SOUNDWILL HOLDI	0.001%	99.525%
9258	F&F COMPANY	0.001%	99.525%
9259	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.526%
9260	ZUIKO CORP	0.001%	99.527%
9261	VETOQUINOL SA	0.001%	99.527%
9262	DONGSUNG HOLDIN	0.001%	99.528%
9263	ELNUSA TBK	0.001%	99.528%
9264	SPACE CO LTD	0.001%	99.529%
9265	CITIC ENVIR	0.001%	99.529%
9266	YESCO CO LTD	0.001%	99.530%
9267	PJT PARTNERS INC A COMMON STOCK	0.001%	99.530%
9268	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.531%
9269	VA TECH WABAG L	0.001%	99.531%
9270	ISELECT LTD	0.001%	99.532%
9271	ROMANDE ENERGIE	0.001%	99.532%
9272	AIRPORT FACILIT	0.001%	99.533%
9273	RIGHT-ON CO	0.001%	99.533%
9274	GREAT PANTHER S	0.001%	99.534%
9275	HOUSTON WIRE &	0.001%	99.534%
9276	KI-STAR REAL ES	0.001%	99.535%
9277	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.535%
9278	NISHIKAWA RUBBE	0.001%	99.536%
9279	KINKI NIPPON TO	0.001%	99.536%
9280	WERELDHAVE BELG	0.001%	99.537%
9281	OCEAN-LAND GROU	0.001%	99.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	SG CORPORATION	0.001%	99.538%
9283	WAI KEE HOLDING	0.001%	99.538%
9284	DAEHAN STEEL CO	0.001%	99.539%
9285	UNION TOOL CO	0.001%	99.539%
9286	GEOSTR CORP	0.001%	99.540%
9287	SAGAX AB	0.001%	99.540%
9288	NIHON KAGAKU SA	0.001%	99.541%
9289	TAKARA SHUZO CO	0.001%	99.542%
9290	BOURBON SA	0.001%	99.542%
9291	SEVEN GROUP HLD	0.001%	99.543%
9292	KAWAGISHI BRIDG	0.001%	99.543%
9293	SIAM FUTURE DEV	0.001%	99.544%
9294	DADI EARLY	0.001%	99.544%
9295	EHEALTH INC COMMON STOCK USD.001	0.001%	99.545%
9296	MAEDA KOSEN CO.	0.001%	99.545%
9297	SIME DARBY PROP	0.001%	99.546%
9298	TAKAOKA TOKO HL	0.001%	99.546%
9299	CAPIO AB	0.001%	99.547%
9300	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	99.547%
9301	KWALITY LTD	0.001%	99.548%
9302	FIRST SENSOR AG	0.001%	99.548%
9303	PEGASUS HAVA TA	0.001%	99.549%
9304	RHYTHM WATCH CO	0.001%	99.549%
9305	CHONGKUNDANG	0.001%	99.550%
9306	SHIN NIPPON AIR	0.001%	99.550%
9307	SAN HOLDINGS, I	0.001%	99.551%
9308	ABOITIZ POWER C	0.001%	99.551%
9309	TAKASAGO THML E	0.001%	99.552%
9310	MAZOR ROBOTICS	0.001%	99.552%
9311	ASIA PLASTIC RE	0.001%	99.553%
9312	PEET LIMITED	0.001%	99.553%
9313	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.554%
9314	KUNSUL CHEM IND	0.001%	99.554%
9315	CK POWER PCL	0.001%	99.555%
9316	BW PLANTATION	0.001%	99.555%
9317	AREALINK CO LTD	0.001%	99.556%
9318	CHINA GREENFRES	0.001%	99.556%
9319	LPKF LASER & EL	0.001%	99.557%
9320	GREEN ENERGY TE	0.001%	99.557%
9321	IWATSUKA CONFEC	0.001%	99.558%
9322	MAMEZOU	0.001%	99.558%
9323	GUNNEBO AB	0.001%	99.559%
9324	ATTACQ LTD	0.001%	99.559%
9325	EMERSON PACIFIC	0.001%	99.560%
9326	DAITO ELECTRON	0.001%	99.560%
9327	KARDEMIR KARABU	0.001%	99.561%
9328	ELEMENTIA SAB D	0.001%	99.561%
9329	ALI CORP	0.000%	99.562%
9330	FINGERPRINT CAR	0.000%	99.562%
9331	SAMCHULLY	0.000%	99.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	JAPAN TRASCITY	0.000%	99.563%
9333	SIXT LEASING AG	0.000%	99.564%
9334	U-SHIN	0.000%	99.564%
9335	EXCEL CO LTD	0.000%	99.565%
9336	ULKER BISKUVI S	0.000%	99.565%
9337	MAEZAWA KASEI I	0.000%	99.566%
9338	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.566%
9339	HUA HAN BIO-PHA	0.000%	99.567%
9340	TMK PAO GDR REG S GDR	0.000%	99.567%
9341	RAFFLES EDUCATI	0.000%	99.568%
9342	ADCORP HLDGS	0.000%	99.568%
9343	KORADIOR HOLDIN	0.000%	99.569%
9344	TEST RESEARCH I	0.000%	99.569%
9345	VITA GROUP LTD	0.000%	99.570%
9346	RENREN INC ADR ADR USD.001	0.000%	99.570%
9347	MITANI SEKISAN	0.000%	99.571%
9348	NUSANTARA INFRA	0.000%	99.571%
9349	COPEL PARANA EN	0.000%	99.572%
9350	SABANA SHARIAH	0.000%	99.572%
9351	PLAZZA AG REG A	0.000%	99.573%
9352	CICOR TECHNOLOG	0.000%	99.573%
9353	F@N COMMUNICATI	0.000%	99.574%
9354	CHIYODA CO	0.000%	99.574%
9355	KALPATARU POWER	0.000%	99.575%
9356	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.575%
9357	RECRM RESEARCH	0.000%	99.576%
9358	VIOHALCO SA	0.000%	99.576%
9359	WALTON ADVANCED	0.000%	99.577%
9360	SANKYO SEIKO CO	0.000%	99.577%
9361	BANK OF KOCHI L	0.000%	99.578%
9362	BANK BUKOPIN PT	0.000%	99.578%
9363	OCTODEC	0.000%	99.579%
9364	RIKEN TECHNOS C	0.000%	99.579%
9365	FORMOSAN UNION	0.000%	99.580%
9366	OPTEX COMPANY	0.000%	99.580%
9367	FOURLIS S.A.	0.000%	99.581%
9368	PRICER AB	0.000%	99.581%
9369	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.581%
9370	TAKARA PRINTING	0.000%	99.582%
9371	KAULIN MANUFACT	0.000%	99.582%
9372	LIEN HWA INDL	0.000%	99.583%
9373	FIRST BANK OF T	0.000%	99.583%
9374	ORBIS	0.000%	99.584%
9375	CIA ENERGETICA	0.000%	99.584%
9376	RENO DE MEDICI	0.000%	99.585%
9377	HYFLUX LTD	0.000%	99.585%
9378	EQT HOLDINGS LT	0.000%	99.586%
9379	ECOBALT SOLUTIO	0.000%	99.586%
9380	VITEC HLDG	0.000%	99.587%
9381	CHINA LNG GROUP	0.000%	99.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.588%
9383	POLY CULTURE GR	0.000%	99.588%
9384	AVON RUBBER	0.000%	99.589%
9385	SERCO GROUP	0.000%	99.589%
9386	TAMA HOME CO LT	0.000%	99.590%
9387	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.590%
9388	TELEFONICA CZEC	0.000%	99.591%
9389	ASAHI KOGYOSHA	0.000%	99.591%
9390	DISH TV INDIA L	0.000%	99.592%
9391	FLEETWOOD CORP	0.000%	99.592%
9392	TORRENT POWER L	0.000%	99.593%
9393	MERAFA RESOURCE	0.000%	99.593%
9394	CHAMBAL FER	0.000%	99.594%
9395	SAMART CORP PCL	0.000%	99.594%
9396	SEALINK TRAVEL	0.000%	99.595%
9397	AXTEL SAB DE CV	0.000%	99.595%
9398	TOMORROW FOCUS	0.000%	99.595%
9399	VERSO CORP A COMMON STOCK	0.000%	99.596%
9400	OUG HOLDING	0.000%	99.596%
9401	ACCURAY INC COMMON STOCK USD.001	0.000%	99.597%
9402	FDM GROUP PLC	0.000%	99.597%
9403	DUSTIN GROUP AB	0.000%	99.598%
9404	HILAN LTD	0.000%	99.598%
9405	BUMRUNGRAD HOPT	0.000%	99.599%
9406	ALTICE NV	0.000%	99.599%
9407	FAMUR SA	0.000%	99.600%
9408	DHIPAYA INSURAN	0.000%	99.600%
9409	MAEIL DIARY IND	0.000%	99.601%
9410	ASPO OYJ	0.000%	99.601%
9411	COLLECTOR AB	0.000%	99.602%
9412	JAGRAN PRAKASHA	0.000%	99.602%
9413	SHINAGAWA REFRA	0.000%	99.603%
9414	JUKEN SANGYO CO	0.000%	99.603%
9415	NEXEN CORPORATI	0.000%	99.604%
9416	TATA STEEL LTD	0.000%	99.604%
9417	HANSAE YES24 HO	0.000%	99.605%
9418	TECHNOVATOR INT	0.000%	99.605%
9419	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.605%
9420	OTONOMY INC COMMON STOCK USD.001	0.000%	99.606%
9421	FUJIKURA KASEI	0.000%	99.606%
9422	ADO Group Ltd	0.000%	99.607%
9423	JAPAN ASIA GROU	0.000%	99.607%
9424	UCHIDA YOKO CO	0.000%	99.608%
9425	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.608%
9426	ACE TECHNOLOGIE	0.000%	99.609%
9427	SUZUKI CO LTD	0.000%	99.609%
9428	ASCENDIS HEALTH	0.000%	99.610%
9429	MARUSAN SECUR	0.000%	99.610%
9430	HUANG HSIANG CO	0.000%	99.611%
9431	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	KINKO OPTICAL C	0.000%	99.612%
9433	BAOYE GROUP CO	0.000%	99.612%
9434	CANVEST ENVIRON	0.000%	99.613%
9435	BERLI JUCKER CO	0.000%	99.613%
9436	CRAWFORD & CO	0.000%	99.613%
9437	CLINUVEL PHARM	0.000%	99.614%
9438	SINDO RICOH	0.000%	99.614%
9439	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.615%
9440	AUDIX CORP	0.000%	99.615%
9441	ANN JOO RESOURC	0.000%	99.616%
9442	NICE INFORMATIO	0.000%	99.616%
9443	DORO AB	0.000%	99.617%
9444	ANADOLU CAM	0.000%	99.617%
9445	MQ HOLDING AB	0.000%	99.618%
9446	RADIUM LIFE TEC	0.000%	99.618%
9447	TURCAS PETROL	0.000%	99.619%
9448	SEPTENI CO LTD	0.000%	99.619%
9449	LPN DEVELOPMENT	0.000%	99.620%
9450	MARISA LOJAS SA	0.000%	99.620%
9451	TOP FRONTIER IN	0.000%	99.620%
9452	MACNICA FUJI EL	0.000%	99.621%
9453	ENDO LIGHTING C	0.000%	99.621%
9454	NILKAMAL	0.000%	99.622%
9455	ECZACIBASI YATI	0.000%	99.622%
9456	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.623%
9457	TORISHIMA PUMP	0.000%	99.623%
9458	FRED'S INC	0.000%	99.624%
9459	DAISHINKU CORP	0.000%	99.624%
9460	CHENNAI PETROLE	0.000%	99.625%
9461	ICD CO LTD	0.000%	99.625%
9462	DIRECT INSURANC	0.000%	99.626%
9463	NORCROS PLC	0.000%	99.626%
9464	MATERIALS ANALY	0.000%	99.626%
9465	INSAS BHD	0.000%	99.627%
9466	CSG LIMITED	0.000%	99.627%
9467	AVANCE GAS HOLD	0.000%	99.628%
9468	COREMAX	0.000%	99.628%
9469	THE WILL-BES &	0.000%	99.629%
9470	3M INDIA LTD	0.000%	99.629%
9471	G SHANK ENTERPR	0.000%	99.630%
9472	SUN-WA TECHNOS	0.000%	99.630%
9473	SALIM IVOMAS	0.000%	99.631%
9474	TOSHO PRINTING	0.000%	99.631%
9475	WARSAW STOCK EX	0.000%	99.631%
9476	CHONG KUN DANG	0.000%	99.632%
9477	WELSPUN GUJARAT	0.000%	99.632%
9478	NEW WORLD DEPT	0.000%	99.633%
9479	MALAYAN FLOUR M	0.000%	99.633%
9480	CAL-COMP ELECTR	0.000%	99.634%
9481	WALLENSTAM AB	0.000%	99.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.635%
9483	COFFEE DAY ENTE	0.000%	99.635%
9484	STI EDUCATION S	0.000%	99.636%
9485	CJ HELLOVISION	0.000%	99.636%
9486	VIEL ET COMPAGN	0.000%	99.636%
9487	NICHICON CORP	0.000%	99.637%
9488	KOREA ALCOHOL I	0.000%	99.637%
9489	POLETOWIN PITCR	0.000%	99.638%
9490	NICK SCALI LTD	0.000%	99.638%
9491	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.639%
9492	MANZ AUTOMATION	0.000%	99.639%
9493	CHINA PIONEER P	0.000%	99.640%
9494	RETAIL FOOD GRO	0.000%	99.640%
9495	DECMIL GROUP LT	0.000%	99.640%
9496	FORFARMERS NV	0.000%	99.641%
9497	WOONGJIN THINKB	0.000%	99.641%
9498	CHONGQING MACHI	0.000%	99.642%
9499	ABC ARBITRAGE	0.000%	99.642%
9500	KAWASUMI LABS I	0.000%	99.643%
9501	HARMONICARE MED	0.000%	99.643%
9502	PARKER CORP	0.000%	99.644%
9503	CHINA MINSHENG	0.000%	99.644%
9504	KRS CORPORATION	0.000%	99.645%
9505	MLP AG	0.000%	99.645%
9506	CHIPMOS TECHNOL	0.000%	99.645%
9507	CHEN FULL INT C	0.000%	99.646%
9508	UNIVERSAL ENTER	0.000%	99.646%
9509	OHASHI TECHNICA	0.000%	99.647%
9510	ODELIC CO LTD	0.000%	99.647%
9511	HKC HOLDINGS LT	0.000%	99.648%
9512	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.648%
9513	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.649%
9514	NEO SOLAR POWER	0.000%	99.649%
9515	STRAITS TRADING	0.000%	99.649%
9516	YAMATANE CORP N	0.000%	99.650%
9517	COMVITA LTD	0.000%	99.650%
9518	FOX WIZEL LTD	0.000%	99.651%
9519	YONDENKO CORP	0.000%	99.651%
9520	ROSENBAUER INTE	0.000%	99.652%
9521	CHIHO-TIANDE GR	0.000%	99.652%
9522	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.653%
9523	MOBILEZONE HOLD	0.000%	99.653%
9524	JUVENTUS FOOTBA	0.000%	99.653%
9525	KERRY TJ LOGIST	0.000%	99.654%
9526	WOONGJIN HOLDIN	0.000%	99.654%
9527	INSULET CORP	0.000%	99.655%
9528	TAKANA CO LTD	0.000%	99.655%
9529	STAR MICA CO LT	0.000%	99.656%
9530	NIPPON HUME PIP	0.000%	99.656%
9531	TSUTSUMI JEWELR	0.000%	99.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	MCLEOD RUSSEL I	0.000%	99.657%
9533	TOEI ANIMATION	0.000%	99.657%
9534	BRIGADE ENTERPR	0.000%	99.658%
9535	SIA ENGINEERING	0.000%	99.658%
9536	SUNGSHIN CEMENT	0.000%	99.659%
9537	UNIFIN FINANCIE	0.000%	99.659%
9538	SHOFU INC	0.000%	99.660%
9539	REJECT SHOP LTD	0.000%	99.660%
9540	EASTERN MEDIA	0.000%	99.660%
9541	HARBIN POWER EQ	0.000%	99.661%
9542	LUMAX INTERNATI	0.000%	99.661%
9543	RINGER HUT CO L	0.000%	99.662%
9544	EL.EN. SPA	0.000%	99.662%
9545	DR HOENLE AG	0.000%	99.663%
9546	FINDEL	0.000%	99.663%
9547	CHUO SPRING CO	0.000%	99.663%
9548	MONGOLIAN MININ	0.000%	99.664%
9549	SK D&D	0.000%	99.664%
9550	ALTECH CORP	0.000%	99.665%
9551	KT CORP SP ADR ADR	0.000%	99.665%
9552	IC COMPANYYS	0.000%	99.666%
9553	CRUCIALTEC CO L	0.000%	99.666%
9554	INFORMATION SVC	0.000%	99.667%
9555	CYIENT LIMITED	0.000%	99.667%
9556	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.667%
9557	CHUGAI RO CO LT	0.000%	99.668%
9558	SANSEI YUSOKI C	0.000%	99.668%
9559	NEOWIZ CORP	0.000%	99.669%
9560	SYNDICATE BANK	0.000%	99.669%
9561	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.670%
9562	YUANSHENGTAI DA	0.000%	99.670%
9563	ES-CON JAPAN LT	0.000%	99.670%
9564	Phoenix Mills L	0.000%	99.671%
9565	EHWA TECHNOLOGI	0.000%	99.671%
9566	SAC'S BAR HOLDI	0.000%	99.672%
9567	DONGYANG GANGCH	0.000%	99.672%
9568	LOJAS AMERICANA	0.000%	99.673%
9569	ALAM SUTERA REA	0.000%	99.673%
9570	SATORI ELECTRIC	0.000%	99.673%
9571	UBM DEVELOPMENT	0.000%	99.674%
9572	E TEC E&C LTD	0.000%	99.674%
9573	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.675%
9574	EMCORE CORP COMMON STOCK	0.000%	99.675%
9575	YACHIYO INDUS C	0.000%	99.676%
9576	TODA KOGYO CORP	0.000%	99.676%
9577	GATEWAY DISTRIP	0.000%	99.676%
9578	CN T L GAS	0.000%	99.677%
9579	HAKUDO CO LTD	0.000%	99.677%
9580	RECIPHARM AB	0.000%	99.678%
9581	TEN PAO GROUP H	0.000%	99.678%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	TOMOE ENGINEERI	0.000%	99.678%
9583	H S R & A	0.000%	99.679%
9584	CHAYANG SHENG D	0.000%	99.679%
9585	KOZA ALTIN ISLE	0.000%	99.680%
9586	ZUMTOBEL AG	0.000%	99.680%
9587	KSB AG	0.000%	99.681%
9588	KYOWA ELECTRONI	0.000%	99.681%
9589	DONGWON FOOD& B	0.000%	99.681%
9590	GLANBIA PLC	0.000%	99.682%
9591	SICHUAN EXPRESS	0.000%	99.682%
9592	HARUM ENERGY TB	0.000%	99.683%
9593	KEE TAI PROPERT	0.000%	99.683%
9594	KAVERI SEED CO	0.000%	99.684%
9595	YORK WATER CO COMMON STOCK	0.000%	99.684%
9596	SHANGHAI PRIME	0.000%	99.684%
9597	CLEAR CHANNEL O	0.000%	99.685%
9598	SAFEWAY INC	0.000%	99.685%
9599	RASSINI SAB DE	0.000%	99.686%
9600	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.686%
9601	DO & CO AG	0.000%	99.686%
9602	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.687%
9603	GODREJ PROPERTI	0.000%	99.687%
9604	EVEREST TEXTILE	0.000%	99.688%
9605	JMS CO	0.000%	99.688%
9606	GRUPO SANDBORNS	0.000%	99.689%
9607	CENTRAL AUTO	0.000%	99.689%
9608	FIELDS CORP	0.000%	99.689%
9609	YTL POWER INTL	0.000%	99.690%
9610	TOMOE CORP	0.000%	99.690%
9611	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.691%
9612	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.691%
9613	SAMPO CORP	0.000%	99.691%
9614	THIRUMALAI	0.000%	99.692%
9615	GENKY DRUGSTORE	0.000%	99.692%
9616	CIMSA	0.000%	99.693%
9617	ECKERT & ZIEGLE	0.000%	99.693%
9618	VIA HOLDINGS IN	0.000%	99.694%
9619	NAPEC INC	0.000%	99.694%
9620	HIGHLIGHT COMMU	0.000%	99.694%
9621	TNPL	0.000%	99.695%
9622	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.695%
9623	ELAN MICROELECT	0.000%	99.696%
9624	FOLLI FOLLIE GP	0.000%	99.696%
9625	GRUPPO MUTUIONL	0.000%	99.696%
9626	HARADA IND	0.000%	99.697%
9627	MAGNUM BERHAD	0.000%	99.697%
9628	SKP RESOURCES B	0.000%	99.698%
9629	NEDAP(NED APP)N	0.000%	99.698%
9630	KSS LINE LTD	0.000%	99.698%
9631	WORLDLINE	0.000%	99.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	GLOBAL CONS	0.000%	99.699%
9633	TIGA PILAR SEJA	0.000%	99.700%
9634	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.700%
9635	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.700%
9636	YEONG GUAN ENER	0.000%	99.701%
9637	ZENITRON CORP	0.000%	99.701%
9638	ICHIKEN CO LTD	0.000%	99.702%
9639	AMPER SA	0.000%	99.702%
9640	SANKO GOSEI LTD	0.000%	99.703%
9641	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.703%
9642	TARSUS GROUP PL	0.000%	99.703%
9643	UCO BANK	0.000%	99.704%
9644	KONAKA CO LTD	0.000%	99.704%
9645	MAXIM POWER COR	0.000%	99.705%
9646	KAGA ELECTRONIC	0.000%	99.705%
9647	HITRON TECHNOLO	0.000%	99.705%
9648	YAMATO CORPORAT	0.000%	99.706%
9649	NISSEI PLSTIC I	0.000%	99.706%
9650	CAC CORPORATION	0.000%	99.707%
9651	SECTRA AB - B S	0.000%	99.707%
9652	MEGA 1ST CORP B	0.000%	99.707%
9653	INUI GLOBAL LOG	0.000%	99.708%
9654	HEVEABOARD	0.000%	99.708%
9655	TSUBAKIMOTO KOG	0.000%	99.709%
9656	ELECTRICITY GEN	0.000%	99.709%
9657	TIVOLI A/S	0.000%	99.709%
9658	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.710%
9659	REALORD GROUP H	0.000%	99.710%
9660	CONNECT GROUP	0.000%	99.711%
9661	COMP ENG & CONS	0.000%	99.711%
9662	NICOX	0.000%	99.711%
9663	ELLAKTOR SA	0.000%	99.712%
9664	KAWASHO GECOSS	0.000%	99.712%
9665	JAPFA LTD	0.000%	99.713%
9666	BSM TECHNOLOGIE	0.000%	99.713%
9667	GLOBAL LIGHTING	0.000%	99.713%
9668	NIPPON KANZAI C	0.000%	99.714%
9669	ALBARAKA TURK K	0.000%	99.714%
9670	BOE VARITRONIX	0.000%	99.715%
9671	EMPRESA DE ENER	0.000%	99.715%
9672	TAINERGY TECH C	0.000%	99.715%
9673	FAR EAST ORCH	0.000%	99.716%
9674	KEPCO ENGINEERI	0.000%	99.716%
9675	BHAKTI INVESTAM	0.000%	99.717%
9676	ENERGY RESOURCE	0.000%	99.717%
9677	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.717%
9678	I O DATA DEVICE	0.000%	99.718%
9679	YUME INC COMMON STOCK USD.001	0.000%	99.718%
9680	KLCC PROPERTY H	0.000%	99.719%
9681	MARUFUJI SHEET	0.000%	99.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	ROYAL BAFOKENG	0.000%	99.719%
9683	SENSHUKAI CO	0.000%	99.720%
9684	INABA SEISAKUSH	0.000%	99.720%
9685	CRAWFORD & CO	0.000%	99.721%
9686	GRUPO HSF	0.000%	99.721%
9687	HSIL LTD	0.000%	99.721%
9688	ALVIVA HOLDINGS	0.000%	99.722%
9689	BANK OF KAOHSIU	0.000%	99.722%
9690	PRIMA INDUSTRIE	0.000%	99.722%
9691	SOMBOON ADVANCE	0.000%	99.723%
9692	CARLIT HOLDINGS	0.000%	99.723%
9693	VITEC GROUP	0.000%	99.724%
9694	COLLECTION HOUS	0.000%	99.724%
9695	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.724%
9696	ROTTNEROS AB	0.000%	99.725%
9697	COOLPAD GROUP L	0.000%	99.725%
9698	CHINA HUIYUAN J	0.000%	99.726%
9699	ASUNARO AOKI CO	0.000%	99.726%
9700	NAGAWA CO LTD	0.000%	99.726%
9701	BOUSTEAD SINGAP	0.000%	99.727%
9702	MARUKA MACHINER	0.000%	99.727%
9703	LOVISA HOLDINGS	0.000%	99.728%
9704	RF-LINK SYSTEM	0.000%	99.728%
9705	SHANGHAI FUDAN-	0.000%	99.728%
9706	SHIN NIPPON BIO	0.000%	99.729%
9707	TA GLOBAL BHD	0.000%	99.729%
9708	XAC AUTOMATION	0.000%	99.729%
9709	ELECTRA CONSUME	0.000%	99.730%
9710	AMS AG	0.000%	99.730%
9711	THAI STANLEY EL	0.000%	99.731%
9712	MCPHERSONS LTD	0.000%	99.731%
9713	TAMURA TAIKO HL	0.000%	99.731%
9714	AGUNG PODOMORO	0.000%	99.732%
9715	CHINA NEW TOWN	0.000%	99.732%
9716	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.733%
9717	NORDJYSKE BANK	0.000%	99.733%
9718	PROTO CORP	0.000%	99.733%
9719	SECHE ENVIRONNE	0.000%	99.734%
9720	MODETOUR NETWOR	0.000%	99.734%
9721	DAISYO CORP	0.000%	99.734%
9722	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.735%
9723	DAIICHI KENSETS	0.000%	99.735%
9724	ADDLIFE AB	0.000%	99.736%
9725	DONGWHA PHARM.C	0.000%	99.736%
9726	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.736%
9727	CHANG WAH ELECT	0.000%	99.737%
9728	KSL HLDGS BERHA	0.000%	99.737%
9729	SHINSEGAE ENGIN	0.000%	99.738%
9730	AINSWORTH GAME	0.000%	99.738%
9731	SABAF SPA	0.000%	99.738%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	XAAR	0.000%	99.739%
9733	KODACO	0.000%	99.739%
9734	AP EAGERS LTD	0.000%	99.739%
9735	FAG BEARINGS IN	0.000%	99.740%
9736	DALIAN PORT (PD	0.000%	99.740%
9737	NOZAWA CORP	0.000%	99.741%
9738	KOBE BUSSAN CO	0.000%	99.741%
9739	GENESIS ENERGY	0.000%	99.741%
9740	INDS BACHOCO SA	0.000%	99.742%
9741	TEIKOKU ELECTRI	0.000%	99.742%
9742	SUMMIT ASCENT H	0.000%	99.742%
9743	OIL INDIA LTD	0.000%	99.743%
9744	ANANT RAJ LTD	0.000%	99.743%
9745	LEIFHEIT AG	0.000%	99.744%
9746	E1 CORPORATION	0.000%	99.744%
9747	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.744%
9748	ENERGIEDIENST H	0.000%	99.745%
9749	LONDON&PACIFIC	0.000%	99.745%
9750	FOGO DE CHAO IN	0.000%	99.745%
9751	MIX TELEMATICS	0.000%	99.746%
9752	SHIRE PLC ADR	0.000%	99.746%
9753	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.747%
9754	TERAOKA SEISAKU	0.000%	99.747%
9755	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.747%
9756	NIHON DEMPA KOG	0.000%	99.748%
9757	INDUSTRIA REIT	0.000%	99.748%
9758	OLVI	0.000%	99.748%
9759	KOLON CORPORATI	0.000%	99.749%
9760	JNBY DESIGN LTD	0.000%	99.749%
9761	1ST SHANGHAI IN	0.000%	99.750%
9762	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.750%
9763	PORTOBELLO SA	0.000%	99.750%
9764	AROTECH CORP COMMON STOCK USD.01	0.000%	99.751%
9765	BRASILAGRO	0.000%	99.751%
9766	TTW PUBLIC COMP	0.000%	99.751%
9767	YAMAMURA GLASS	0.000%	99.752%
9768	TRIDENT LTD/IND	0.000%	99.752%
9769	NIHON PLAST CO	0.000%	99.753%
9770	CHINA ENERGINE	0.000%	99.753%
9771	REPCO HOME FINA	0.000%	99.753%
9772	CPMC HLDGS LTD	0.000%	99.754%
9773	DIGITAL POWER C	0.000%	99.754%
9774	COIMA RES SPA	0.000%	99.754%
9775	SURYA SEMESTA I	0.000%	99.755%
9776	SUMINOE TEXTILE	0.000%	99.755%
9777	IHQ INC	0.000%	99.755%
9778	STRATTEC SECURI	0.000%	99.756%
9779	GLACIER MEDIA I	0.000%	99.756%
9780	NATORI CO LTD	0.000%	99.757%
9781	SRG TAKAMI	0.000%	99.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	WEST HOLDINGS C	0.000%	99.757%
9783	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.758%
9784	KANEKO SEEDS CO	0.000%	99.758%
9785	TRAVELZOO COMMON STOCK USD.01	0.000%	99.758%
9786	VRL LOGISTICS L	0.000%	99.759%
9787	HANSOL PAPER CO	0.000%	99.759%
9788	NICKEL ASIA COR	0.000%	99.760%
9789	SEACHANGE INTL	0.000%	99.760%
9790	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.760%
9791	TAKIHYO CO LTD	0.000%	99.761%
9792	TUNAS BARU LAMP	0.000%	99.761%
9793	TEGEL GROUP	0.000%	99.761%
9794	CHUNGHWA PICTUR	0.000%	99.762%
9795	ELITEGROUP COMP	0.000%	99.762%
9796	NOCIL LTD	0.000%	99.762%
9797	PLAYMATES HOLDI	0.000%	99.763%
9798	PCM INC COMMON STOCK USD.001	0.000%	99.763%
9799	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.764%
9800	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.764%
9801	DAE-IL CORP	0.000%	99.764%
9802	SARKUYSAN ELEKT	0.000%	99.765%
9803	STALPRODUKT SA	0.000%	99.765%
9804	IL&FS TRANSPORT	0.000%	99.765%
9805	ROCKWOOL INTL P	0.000%	99.766%
9806	TONG-TAI MACHIN	0.000%	99.766%
9807	CNA SUNSINE	0.000%	99.766%
9808	JESS-LINK PRODU	0.000%	99.767%
9809	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.767%
9810	FLUIDRA SA	0.000%	99.768%
9811	NAVA BHARAT VEN	0.000%	99.768%
9812	KG CHEMICAL COR	0.000%	99.768%
9813	ADAIRS LTD	0.000%	99.769%
9814	CESC	0.000%	99.769%
9815	ICHIBANYA CO LT	0.000%	99.769%
9816	IEI INTEGRATION	0.000%	99.770%
9817	WILMINGTON GROU	0.000%	99.770%
9818	PIRAMAL ENTERPR	0.000%	99.770%
9819	HOKURIKU ELECTR	0.000%	99.771%
9820	MERIDA INDUSTRY	0.000%	99.771%
9821	ENKA INSAAT VE	0.000%	99.771%
9822	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.772%
9823	S-CONNECT CO LT	0.000%	99.772%
9824	SPROTT RESOURCE	0.000%	99.773%
9825	LINGKARAN TRANS	0.000%	99.773%
9826	JINDAL	0.000%	99.773%
9827	INTEGRATED MICR	0.000%	99.774%
9828	OSTASIATISKE KO	0.000%	99.774%
9829	TOHOKU TELECOM	0.000%	99.774%
9830	SINYI REALTY IN	0.000%	99.775%
9831	MPHB CAPITAL BH	0.000%	99.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	MANGALORE REF &	0.000%	99.775%
9833	SHENG YU STEEL	0.000%	99.776%
9834	LUBY'S INC.	0.000%	99.776%
9835	GRUPO LALA SAB	0.000%	99.777%
9836	SRV GROUP OYJ	0.000%	99.777%
9837	BERJAYA ASSETS	0.000%	99.777%
9838	TIPTREE INC COMMON STOCK USD.001	0.000%	99.778%
9839	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.778%
9840	HOME INVEST BEL	0.000%	99.778%
9841	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.779%
9842	ITALTILE	0.000%	99.779%
9843	ACAL	0.000%	99.779%
9844	VAN DE VELDE	0.000%	99.780%
9845	BALMER LAWRIE	0.000%	99.780%
9846	MONASH IVF GRP	0.000%	99.780%
9847	MAHINDRA CIE AU	0.000%	99.781%
9848	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.781%
9849	FLOW TRADERS	0.000%	99.781%
9850	ZONGTAI REAL ES	0.000%	99.782%
9851	LEADCORP (THE)	0.000%	99.782%
9852	TDC SOFTWARE EN	0.000%	99.783%
9853	D&L INDUSTRIES	0.000%	99.783%
9854	COUNTRYWIDE	0.000%	99.783%
9855	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.784%
9856	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.784%
9857	INDOFOOD AGRI R	0.000%	99.784%
9858	AXWAY SOFTWARE	0.000%	99.785%
9859	MYER HOLDINGS L	0.000%	99.785%
9860	GCA SAVVIAN COR	0.000%	99.785%
9861	TRIVENI ENGINEE	0.000%	99.786%
9862	ALROV PROPERTIE	0.000%	99.786%
9863	CARBORUNDUM	0.000%	99.786%
9864	SAMYUNG TRA	0.000%	99.787%
9865	THAICOM PUBLIC	0.000%	99.787%
9866	CENTURION C	0.000%	99.787%
9867	GRINDWELL	0.000%	99.788%
9868	ALL RING	0.000%	99.788%
9869	JOBAN KOSAN CO	0.000%	99.788%
9870	TONLY ELECTRONI	0.000%	99.789%
9871	CHINA VAST INDU	0.000%	99.789%
9872	AMVIG HOLDINGS	0.000%	99.789%
9873	CITIC DAMENG HO	0.000%	99.790%
9874	MK RESTAURANT G	0.000%	99.790%
9875	KOREA DISTRICT	0.000%	99.791%
9876	CAYMAN ENGLE Y I	0.000%	99.791%
9877	ALLCARGO	0.000%	99.791%
9878	GOOD-YEAR	0.000%	99.792%
9879	RECYLEX SA	0.000%	99.792%
9880	OKK CORP	0.000%	99.792%
9881	TECHNO ELECTRIC	0.000%	99.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.793%
9883	GAYATRI PROJECT	0.000%	99.793%
9884	SPORTON INTERNA	0.000%	99.794%
9885	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.794%
9886	JSL SA	0.000%	99.794%
9887	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.795%
9888	TAKAMATSU CONS	0.000%	99.795%
9889	JK CEMENTS LTD	0.000%	99.795%
9890	WONDERFUL SKY F	0.000%	99.796%
9891	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.796%
9892	MIWON SC	0.000%	99.796%
9893	SAN MIGUEL PURE	0.000%	99.797%
9894	ALARKO HOLDINGS	0.000%	99.797%
9895	MCCARTHY & STON	0.000%	99.797%
9896	CEGEDIM	0.000%	99.798%
9897	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.798%
9898	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.798%
9899	NICHIEI CO	0.000%	99.799%
9900	VECTOR	0.000%	99.799%
9901	NISSIN FOOD HOL	0.000%	99.799%
9902	ANGLO-EASTN PLA	0.000%	99.800%
9903	BRAVIDA HOLDING	0.000%	99.800%
9904	PILIPINAS SHELL	0.000%	99.800%
9905	SARAWAK OIL PAL	0.000%	99.801%
9906	SUHEUNG CAPSULE	0.000%	99.801%
9907	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.801%
9908	TONGYANG CEMENT	0.000%	99.802%
9909	DONG AH TIRE&RU	0.000%	99.802%
9910	SEOYEON CO	0.000%	99.802%
9911	VOCENTO	0.000%	99.803%
9912	SINTEX INDUSTRI	0.000%	99.803%
9913	GL LTD	0.000%	99.803%
9914	CCL PRODUCTS (I	0.000%	99.804%
9915	AKSIGORTA AS	0.000%	99.804%
9916	OUE COMMERCIAL	0.000%	99.804%
9917	BAY ENERGY LTD	0.000%	99.805%
9918	OCEAN PLASTICS	0.000%	99.805%
9919	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.806%
9920	MONETA MONEY BA	0.000%	99.806%
9921	BUND CENTER INV	0.000%	99.806%
9922	RCR TOMLINSON L	0.000%	99.807%
9923	NLC INDIA	0.000%	99.807%
9924	TYNTEK CORP	0.000%	99.807%
9925	CHUN YUAN STEEL	0.000%	99.808%
9926	SEOBU T&D	0.000%	99.808%
9927	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.808%
9928	SHAPIR ENGINEER	0.000%	99.809%
9929	MOTONIC CORP	0.000%	99.809%
9930	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.809%
9931	WESTPORTS HOLDI	0.000%	99.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	HAINAN MEILAN A	0.000%	99.810%
9933	YUKEN KOGYO	0.000%	99.810%
9934	CIA ENERGET CEA	0.000%	99.811%
9935	DAITO BANK	0.000%	99.811%
9936	SAM JIN PHARM	0.000%	99.811%
9937	FIRST STEAMSHIP	0.000%	99.812%
9938	CHINESE MARITIM	0.000%	99.812%
9939	BOER POWER HOLD	0.000%	99.812%
9940	KINGS TOWN CONS	0.000%	99.812%
9941	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.813%
9942	PACIFIC CURRENT	0.000%	99.813%
9943	SHINSEGAE INTER	0.000%	99.813%
9944	PYEONG HWA AUTO	0.000%	99.814%
9945	INTER PARFUMS	0.000%	99.814%
9946	HAITAI CONFECTI	0.000%	99.814%
9947	NIPPON CHEMIPHA	0.000%	99.815%
9948	NET INSIGHT	0.000%	99.815%
9949	XTREME DRILLING	0.000%	99.815%
9950	EXFO INC	0.000%	99.816%
9951	VON ROLL HOLDIN	0.000%	99.816%
9952	OHB SE	0.000%	99.816%
9953	NIKKO CO	0.000%	99.817%
9954	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.817%
9955	NITTO FC CO	0.000%	99.817%
9956	RHODES FOOD GRO	0.000%	99.818%
9957	CHINA MANMADE F	0.000%	99.818%
9958	HYUNDAI ENGINEE	0.000%	99.818%
9959	GUANGDONG LAND	0.000%	99.819%
9960	CATENA AB	0.000%	99.819%
9961	WINCOR NIXDORF	0.000%	99.819%
9962	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.820%
9963	KEYSTONE GL	0.000%	99.820%
9964	OCL INDIA LTD	0.000%	99.820%
9965	LUNG KEE(BERMUD	0.000%	99.821%
9966	TIME TECHNO	0.000%	99.821%
9967	SIWARD CRYSTAL	0.000%	99.821%
9968	PICANOL	0.000%	99.822%
9969	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.822%
9970	THORN GROUP LTD	0.000%	99.822%
9971	S&T HOLDINGS CO	0.000%	99.823%
9972	FUKOKU CO LTD	0.000%	99.823%
9973	SUMITOMO PRECIS	0.000%	99.823%
9974	AXIS REAL ESTAT	0.000%	99.824%
9975	SOKEN CHEMICAL	0.000%	99.824%
9976	CHINA POWER CLE	0.000%	99.824%
9977	SINO GAS & ENER	0.000%	99.825%
9978	KOREA TECH BANK	0.000%	99.825%
9979	EASTERN WATER R	0.000%	99.825%
9980	LIPPO CHINA RES	0.000%	99.826%
9981	KUMHO INV BANK	0.000%	99.826%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	HINDUSTAN CONST	0.000%	99.826%
9983	GILAT SATELLITE	0.000%	99.826%
9984	CLEAR MEDIA	0.000%	99.827%
9985	HONGKONG CHINES	0.000%	99.827%
9986	GRANDY HOUSE CO	0.000%	99.827%
9987	GADANG HOLDINGS	0.000%	99.828%
9988	T COOK IND	0.000%	99.828%
9989	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.828%
9990	MELCO HOLDINGS	0.000%	99.829%
9991	WHA CORP PCL	0.000%	99.829%
9992	INOX LEISURE LT	0.000%	99.829%
9993	YC CO LTD	0.000%	99.830%
9994	BSL CORPORATION	0.000%	99.830%
9995	KECK SENG(MAL)B	0.000%	99.830%
9996	YONGNAM HOLDING	0.000%	99.831%
9997	YAMAYA CO	0.000%	99.831%
9998	CROWN CONFECTIO	0.000%	99.831%
9999	INDOSAT TBK PT	0.000%	99.832%
10000	PREMIER MARKETI	0.000%	99.832%
10001	HIMATSINGKA SEI	0.000%	99.832%
10002	WATAHAN & CO LT	0.000%	99.832%
10003	KYOWA HAKKO KIR	0.000%	99.833%
10004	JASTEC CO	0.000%	99.833%
10005	REGIONAL CONT L	0.000%	99.833%
10006	FURYU CORP	0.000%	99.834%
10007	PYI CORPORATION	0.000%	99.834%
10008	N.W BIO	0.000%	99.834%
10009	VANTAGE INTERNA	0.000%	99.835%
10010	CARILLION	0.000%	99.835%
10011	MAX INDIA LTD/N	0.000%	99.835%
10012	WAREHOUSE GROUP	0.000%	99.836%
10013	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.836%
10014	JHSF PARTICIPAC	0.000%	99.836%
10015	LANDS END INC COMMON STOCK USD.01	0.000%	99.837%
10016	GULF KEYSTONE P	0.000%	99.837%
10017	ZUKEN INC	0.000%	99.837%
10018	MAOYE INTL HOLD	0.000%	99.837%
10019	CENT PLYBRD	0.000%	99.838%
10020	PSI AG GESELL F	0.000%	99.838%
10021	CYBEROPTICS CORP COMMON STOCK	0.000%	99.838%
10022	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.839%
10023	MICRONICS JAPAN	0.000%	99.839%
10024	PAVILION REAL E	0.000%	99.839%
10025	HALCYON AGRI CO	0.000%	99.840%
10026	PACIFIC CENTURY	0.000%	99.840%
10027	DAEKYO	0.000%	99.840%
10028	ELANDERS AB	0.000%	99.841%
10029	TOSHO CO LTD	0.000%	99.841%
10030	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.841%
10031	DEL MONTE PACIF	0.000%	99.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	CHINO CORPORATI	0.000%	99.842%
10033	DA-CIN CONSTRUC	0.000%	99.842%
10034	TOTTORI BANK	0.000%	99.842%
10035	FSP TECHNOLOGY	0.000%	99.843%
10036	LOW & BONAR PLC	0.000%	99.843%
10037	CSBC CORPORATIO	0.000%	99.843%
10038	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.844%
10039	SECOM JOSHINETS	0.000%	99.844%
10040	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.844%
10041	HOOSIERS HOLDIN	0.000%	99.845%
10042	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.845%
10043	HANEDA ZENITH H	0.000%	99.845%
10044	MOROZOFF LIMITE	0.000%	99.845%
10045	VALUE CONVERGEN	0.000%	99.846%
10046	HKSCAN OYJ	0.000%	99.846%
10047	BEIJING JINGNEN	0.000%	99.846%
10048	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.847%
10049	UNIVERSE INTERN	0.000%	99.847%
10050	PHILLIPS CARBON	0.000%	99.847%
10051	LONG BON INTERN	0.000%	99.848%
10052	PARIS MIKI INC	0.000%	99.848%
10053	MUGEN ESTATE CO	0.000%	99.848%
10054	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.848%
10055	VICTORIA PARK A	0.000%	99.849%
10056	SUBARU ENTERPRI	0.000%	99.849%
10057	DATA#3 LTD	0.000%	99.849%
10058	GFPT PCL	0.000%	99.850%
10059	UNITED UTILITIE	0.000%	99.850%
10060	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.850%
10061	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.851%
10062	YUGANG INTL	0.000%	99.851%
10063	INFORMA PLC	0.000%	99.851%
10064	EUSKALTEL SA	0.000%	99.851%
10065	TAKACHIHO ELECT	0.000%	99.852%
10066	NEXTURN	0.000%	99.852%
10067	TAIDOC TECHNOLO	0.000%	99.852%
10068	INTEGRATED RESE	0.000%	99.853%
10069	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.853%
10070	MINITUBISHI RESE	0.000%	99.853%
10071	KOJIMA	0.000%	99.854%
10072	DYNASTY CERAMIC	0.000%	99.854%
10073	ZIGNAGO VETRO S	0.000%	99.854%
10074	GODFREY PHILLIP	0.000%	99.854%
10075	FNM SPA	0.000%	99.855%
10076	BOOM LOGISTICS	0.000%	99.855%
10077	ITFOR INC	0.000%	99.855%
10078	LINEDATA SERVIC	0.000%	99.856%
10079	VP PLC	0.000%	99.856%
10080	CODAN LTD	0.000%	99.856%
10081	JAPAN FOUNDN E	0.000%	99.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.857%
10083	AMIYAKI TEI CO	0.000%	99.857%
10084	US Wire Order	0.000%	99.857%
10085	PRG-SCHULTZ INT	0.000%	99.858%
10086	ABLE C&C	0.000%	99.858%
10087	DEUTSCH	0.000%	99.858%
10088	SFP DINING	0.000%	99.859%
10089	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.859%
10090	ISENTIA GROUP L	0.000%	99.859%
10091	SAMSE SA	0.000%	99.859%
10092	SAKAI OVEX CO L	0.000%	99.860%
10093	MAHARASHTRA	0.000%	99.860%
10094	NITTA GELATIN I	0.000%	99.860%
10095	PAN-PACIFIC	0.000%	99.861%
10096	SEIBU ELECTRIC	0.000%	99.861%
10097	PARTNERS REAL E	0.000%	99.861%
10098	PFSWEB INC COMMON STOCK USD.001	0.000%	99.861%
10099	GOLDPAC GROUP L	0.000%	99.862%
10100	NICHIA STEEL WO	0.000%	99.862%
10101	NESCO LTD	0.000%	99.862%
10102	STADIO HOLDINGS	0.000%	99.863%
10103	HONWORLD GROUP	0.000%	99.863%
10104	URBANET CORP CO	0.000%	99.863%
10105	AMBASSADOR HOTE	0.000%	99.864%
10106	LARSEN & TOUBRO	0.000%	99.864%
10107	PTG ENERGY PCL	0.000%	99.864%
10108	SPRINGS GLOBAL	0.000%	99.864%
10109	ESCALADE INC COMMON STOCK	0.000%	99.865%
10110	VIVA INDUSTRIAL	0.000%	99.865%
10111	SEIKA CORP	0.000%	99.865%
10112	FUJI CORP/MIYAG	0.000%	99.866%
10113	GYM GROUP PLC/T	0.000%	99.866%
10114	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.866%
10115	J.B. CHEM	0.000%	99.866%
10116	FOXTONS GROUP P	0.000%	99.867%
10117	CK SAN-ETSU	0.000%	99.867%
10118	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.867%
10119	MEITO SANGYO CO	0.000%	99.868%
10120	LANDSEA GREEN P	0.000%	99.868%
10121	SHOBUNSHA PUB I	0.000%	99.868%
10122	BANGKOK AVIAT F	0.000%	99.868%
10123	ENEVA SA	0.000%	99.869%
10124	INVICTA HOLDING	0.000%	99.869%
10125	SH LA CHAP	0.000%	99.869%
10126	MITRA	0.000%	99.870%
10127	PLAYMATES TOYS	0.000%	99.870%
10128	APPROACH RESOUR	0.000%	99.870%
10129	MIRAIAL CO LTD	0.000%	99.870%
10130	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.871%
10131	CHU KONG SHIPPI	0.000%	99.871%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	EIH LTD	0.000%	99.871%
10133	ZHONGYU GAS HOL	0.000%	99.872%
10134	BRAEMAR SHIPPIN	0.000%	99.872%
10135	SYNGENE INTERNA	0.000%	99.872%
10136	FUTURE SYSTEMS	0.000%	99.872%
10137	ATENOR	0.000%	99.873%
10138	FIBRA SHOP PORT	0.000%	99.873%
10139	GRUPO ARGOS SA	0.000%	99.873%
10140	EMPIRIC STUDENT	0.000%	99.873%
10141	PLDT INC SPON ADR ADR	0.000%	99.874%
10142	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.874%
10143	SUNLAND GROUP L	0.000%	99.874%
10144	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.875%
10145	HANKOOK SHELL O	0.000%	99.875%
10146	KOBE ELECTRIC R	0.000%	99.875%
10147	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.875%
10148	CHC RESOURCES C	0.000%	99.876%
10149	STP & I PCL-FOR	0.000%	99.876%
10150	TORIGOE CO LTD	0.000%	99.876%
10151	NEMAK SAB DE CV	0.000%	99.877%
10152	LIHOM-CUCHEN CO	0.000%	99.877%
10153	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.877%
10154	AFRICA ISRAEL P	0.000%	99.877%
10155	MEGASTUDY EDUCA	0.000%	99.878%
10156	GEM DIAMONDS	0.000%	99.878%
10157	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.878%
10158	BASIC-FIT NV	0.000%	99.878%
10159	GRANGE RESOURCE	0.000%	99.879%
10160	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.879%
10161	TWIN DISC INC COMMON STOCK	0.000%	99.879%
10162	UTD PLANTATION	0.000%	99.880%
10163	VECIMA NETWORKS	0.000%	99.880%
10164	KOLAO HOLDINGS	0.000%	99.880%
10165	YI JINNIndustr	0.000%	99.880%
10166	KERUR HOLDINGS	0.000%	99.881%
10167	KOOK SOON DANG	0.000%	99.881%
10168	NAKAYAMA STEEL	0.000%	99.881%
10169	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.881%
10170	JIANGNAN GROUP	0.000%	99.882%
10171	KONOSHIMA CHEMI	0.000%	99.882%
10172	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.882%
10173	KYERYONG CONST	0.000%	99.883%
10174	SINGHA ESTATE P	0.000%	99.883%
10175	YELP INC COMMON STOCK USD.000001	0.000%	99.883%
10176	TECHNOGYM SPA	0.000%	99.883%
10177	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.884%
10178	CAVOTEC SA	0.000%	99.884%
10179	DAEWOO SHIPBUIL	0.000%	99.884%
10180	FONAR CORP COMMON STOCK USD.0001	0.000%	99.884%
10181	FILA SPA	0.000%	99.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	INDUSTRI JAMU D	0.000%	99.885%
10183	STAR MEDIA GROU	0.000%	99.885%
10184	BLACK BOX CORP	0.000%	99.886%
10185	SUNTECK	0.000%	99.886%
10186	KUNG SING ENGIN	0.000%	99.886%
10187	TREASURE ASA	0.000%	99.886%
10188	EMPEROR ENTERTA	0.000%	99.887%
10189	TECHNOTRANS AG	0.000%	99.887%
10190	KEIHANSHIN RL	0.000%	99.887%
10191	HIAG IMMOBILIEN	0.000%	99.887%
10192	MYSTATE LTD	0.000%	99.888%
10193	SANFORD LTD	0.000%	99.888%
10194	STRATEC BIOMEDI	0.000%	99.888%
10195	SERVICE STREAM	0.000%	99.888%
10196	INTEGRAL DIAGNO	0.000%	99.889%
10197	OROCOBRE LTD	0.000%	99.889%
10198	ASIA FINANCIAL	0.000%	99.889%
10199	TOUNG LOONG TEX	0.000%	99.889%
10200	SINMAG BAKERY M	0.000%	99.890%
10201	TECHNO RYOWA LT	0.000%	99.890%
10202	KEYANG ELEC	0.000%	99.890%
10203	ZEALAND PHARMA	0.000%	99.891%
10204	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.891%
10205	AKCANSА CIMENTO	0.000%	99.891%
10206	RTX TELECOM	0.000%	99.891%
10207	TWI PHARMACEUTI	0.000%	99.892%
10208	BasicNet S.p.A.	0.000%	99.892%
10209	AGRO-KANESHO CO	0.000%	99.892%
10210	MIVTACH SHAMIR	0.000%	99.892%
10211	ROSTELECOM OJSC	0.000%	99.893%
10212	VITRO SA	0.000%	99.893%
10213	SAN SHING FASTE	0.000%	99.893%
10214	GHCL LTD	0.000%	99.893%
10215	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.894%
10216	MUTOW CO LTD	0.000%	99.894%
10217	RATNAMANI METAL	0.000%	99.894%
10218	WISDOM HOLDINGS	0.000%	99.894%
10219	CHILLED & FROZE	0.000%	99.895%
10220	TECNISA SA	0.000%	99.895%
10221	CYBERPOWER SYST	0.000%	99.895%
10222	AUTECH	0.000%	99.895%
10223	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.896%
10224	SCOPE METALS GR	0.000%	99.896%
10225	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.896%
10226	ALLIED ELECTRON	0.000%	99.896%
10227	MIGROS TICARET	0.000%	99.897%
10228	ERM POWER LTD	0.000%	99.897%
10229	REGENT PACIFIC	0.000%	99.897%
10230	SHAN-LOONG	0.000%	99.897%
10231	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.898%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	SNT CORP	0.000%	99.898%
10233	LIFCO AB-B SHS	0.000%	99.898%
10234	TA-I TECHNOLOGY	0.000%	99.899%
10235	CK LIFE SCIENCE	0.000%	99.899%
10236	AKIS GAYRIMENKU	0.000%	99.899%
10237	OL GROUPE SA	0.000%	99.899%
10238	GEO ENERGY RESO	0.000%	99.900%
10239	PROMOTORA DE IN	0.000%	99.900%
10240	SEMCON AB	0.000%	99.900%
10241	SINO THAI EN,FG	0.000%	99.900%
10242	DAIDOH	0.000%	99.901%
10243	PP PROPERTI TBK	0.000%	99.901%
10244	AWARE INC	0.000%	99.901%
10245	CARASSO MOTORS	0.000%	99.901%
10246	GLOBAL BRANDS M	0.000%	99.902%
10247	ABBOTT INDIA LT	0.000%	99.902%
10248	KYORITSU PRINTI	0.000%	99.902%
10249	SHUNFENG INTL C	0.000%	99.902%
10250	ECO'S CO LTD/JA	0.000%	99.903%
10251	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.903%
10252	PC TEL INC COMMON STOCK USD.001	0.000%	99.903%
10253	MANITOU	0.000%	99.903%
10254	KINGMAKER FOOTW	0.000%	99.904%
10255	LOJAS AMERICANA	0.000%	99.904%
10256	ENERGY EQUITY C	0.000%	99.904%
10257	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.904%
10258	TOWN HEALTH INT	0.000%	99.905%
10259	FIRST JUKEN CO	0.000%	99.905%
10260	EFORCE HLD	0.000%	99.905%
10261	SAFETY GODOWN C	0.000%	99.905%
10262	KOMEHYO	0.000%	99.906%
10263	METRO KAJANG HL	0.000%	99.906%
10264	TAO HEUNG HOLDI	0.000%	99.906%
10265	KEIYU CO., LTD	0.000%	99.906%
10266	TOMATO BANK LTD	0.000%	99.907%
10267	JAPAN OIL TRANS	0.000%	99.907%
10268	OVERSEAS CHINES	0.000%	99.907%
10269	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.907%
10270	INDUSTRIAL BLDG	0.000%	99.907%
10271	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.908%
10272	CELLCOM ISRAEL	0.000%	99.908%
10273	MAHARASHTRA SEA	0.000%	99.908%
10274	ESSEL PROP	0.000%	99.908%
10275	DHAMPUR SUGAR M	0.000%	99.909%
10276	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.909%
10277	BOUSTEAD PLANTA	0.000%	99.909%
10278	JUTAL OFFSHORE	0.000%	99.909%
10279	REALDOLMEN	0.000%	99.910%
10280	SEVERFIELD-ROWE	0.000%	99.910%
10281	ASESOR DE ACTIV	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	SUN KING POWER	0.000%	99.910%
10283	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.911%
10284	KG ETS	0.000%	99.911%
10285	SNAI SPA	0.000%	99.911%
10286	BIG SHOPPING CE	0.000%	99.911%
10287	MEDUSA MINING L	0.000%	99.912%
10288	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.912%
10289	NAK SEALING	0.000%	99.912%
10290	GOLFZON CO LTD	0.000%	99.912%
10291	POLYTEC ASSET H	0.000%	99.913%
10292	DOUBLEDRAGON PR	0.000%	99.913%
10293	HONG LEONG ASIA	0.000%	99.913%
10294	TRADELINK ELECT	0.000%	99.913%
10295	SWORD GROUP	0.000%	99.914%
10296	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.914%
10297	WEATHERNEWS INC	0.000%	99.914%
10298	UNISYS CORP	0.000%	99.914%
10299	KPX CHEMICAL	0.000%	99.914%
10300	BEIJINGWEST IND	0.000%	99.915%
10301	CJ FOOD SYSTEM	0.000%	99.915%
10302	POSFUL CORPORAT	0.000%	99.915%
10303	EMPERADOR INC	0.000%	99.915%
10304	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.916%
10305	QUINTIS LTD	0.000%	99.916%
10306	KYOWA LEATHER	0.000%	99.916%
10307	MAX'S GROUP INC	0.000%	99.916%
10308	DAEWON SANUP	0.000%	99.917%
10309	KEY TRONIC CORP COMMON STOCK	0.000%	99.917%
10310	KNR CONSTRUCTIO	0.000%	99.917%
10311	IMPERIAL HOTEL	0.000%	99.917%
10312	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.917%
10313	IDP EDUCATION L	0.000%	99.918%
10314	AZORIM-INVESTME	0.000%	99.918%
10315	DONG A ELTEK CO	0.000%	99.918%
10316	FOOD EMPIRE HOL	0.000%	99.918%
10317	ASHTROM PROPERT	0.000%	99.919%
10318	PIHLAJALINNA OY	0.000%	99.919%
10319	ALMIRALL SA	0.000%	99.919%
10320	NSL LTD	0.000%	99.919%
10321	YAIZU SUISANKAG	0.000%	99.920%
10322	NEPES CORPORATI	0.000%	99.920%
10323	KLEANNARA CO LT	0.000%	99.920%
10324	CHEUK NANG HLDG	0.000%	99.920%
10325	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.920%
10326	SAN FANG CHEMIC	0.000%	99.921%
10327	HONG YI FIBER I	0.000%	99.921%
10328	HUMAX CO LTD	0.000%	99.921%
10329	MORTGAGE CHOICE	0.000%	99.921%
10330	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.922%
10331	ENDUR TECH	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	SODA NIKKA CO	0.000%	99.922%
10333	CHANGH ETH	0.000%	99.922%
10334	BANCA SISTEMA S	0.000%	99.923%
10335	CHINA ELECT COR	0.000%	99.923%
10336	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.923%
10337	ITAB SHOP CONCE	0.000%	99.923%
10338	CENTER LABORATO	0.000%	99.923%
10339	TOKYO SANGY	0.000%	99.924%
10340	CROOZ INC	0.000%	99.924%
10341	SKF INDIA LTD	0.000%	99.924%
10342	DIALIGHT PLC	0.000%	99.924%
10343	WESTPORT INNOVA	0.000%	99.925%
10344	HT&E LTD	0.000%	99.925%
10345	JK PAPER	0.000%	99.925%
10346	ECHELON FINANCI	0.000%	99.925%
10347	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.925%
10348	JINLI GROUP HOL	0.000%	99.926%
10349	BLUECOM	0.000%	99.926%
10350	WAH SEONG	0.000%	99.926%
10351	GUORUI PROPERTI	0.000%	99.926%
10352	MALAKOFF CORP B	0.000%	99.927%
10353	B2HOLDING ASA	0.000%	99.927%
10354	CAN DO CO LTD	0.000%	99.927%
10355	TOKYO TEKKO CO	0.000%	99.927%
10356	MARCOPOLO SA	0.000%	99.927%
10357	NADEX CO LTD	0.000%	99.928%
10358	TAT HONG HOLDIN	0.000%	99.928%
10359	TAIWAN PAPER&PU	0.000%	99.928%
10360	HANA MICROELECT	0.000%	99.928%
10361	SAMYA TONG	0.000%	99.929%
10362	KAPSCH TRAFFICC	0.000%	99.929%
10363	VALNEVA SE	0.000%	99.929%
10364	TAIHEIYO KOUHAT	0.000%	99.929%
10365	VOLT INFO SCIEN	0.000%	99.929%
10366	MAXVALU NISHINI	0.000%	99.930%
10367	INTL PAPER	0.000%	99.930%
10368	IMPEXMETAL	0.000%	99.930%
10369	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.930%
10370	MJ GLEESON PLC	0.000%	99.930%
10371	KINGSGATE CONSD	0.000%	99.931%
10372	PAN BROTHERS TB	0.000%	99.931%
10373	HWA SHIN CO	0.000%	99.931%
10374	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.931%
10375	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.932%
10376	UNION MEDICAL H	0.000%	99.932%
10377	NEC NETWK & SYS	0.000%	99.932%
10378	SHIMOJIMA CO LT	0.000%	99.932%
10379	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.932%
10380	CHOSUN REFRACTO	0.000%	99.933%
10381	SIMPLEX INFRAST	0.000%	99.933%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	BEADELL RESOURC	0.000%	99.933%
10383	HALOWS CO LTD	0.000%	99.933%
10384	C.BANNER INTERN	0.000%	99.933%
10385	TYCOONS GROUP E	0.000%	99.934%
10386	INDIAN OVERSEAS	0.000%	99.934%
10387	TOBU STORE CO L	0.000%	99.934%
10388	PROGRESS WERK A	0.000%	99.934%
10389	LBS BINA GROUP	0.000%	99.935%
10390	GRANULES INDIA	0.000%	99.935%
10391	NATURAL ALTERNT	0.000%	99.935%
10392	AMICA WRONKI	0.000%	99.935%
10393	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.935%
10394	FUJISHOJI CO.LT	0.000%	99.936%
10395	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.936%
10396	TOPPS TILES	0.000%	99.936%
10397	PESTECH	0.000%	99.936%
10398	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.936%
10399	MC GROUP PUBLIC	0.000%	99.937%
10400	PHIHONG TECHNOL	0.000%	99.937%
10401	TIANJIN DEVMT H	0.000%	99.937%
10402	BASWARE OYJ	0.000%	99.937%
10403	KONDOTEC INC	0.000%	99.937%
10404	TAIWAN FIRE & M	0.000%	99.938%
10405	STRONG PETROCHE	0.000%	99.938%
10406	NEPTUNE TECHNOL	0.000%	99.938%
10407	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.938%
10408	VAIBHAV GL	0.000%	99.939%
10409	REALIA BUSINESS	0.000%	99.939%
10410	TRIFAST PLC	0.000%	99.939%
10411	DA MING INTERNA	0.000%	99.939%
10412	RESURS HOLDING	0.000%	99.939%
10413	VBG GROUP AB	0.000%	99.940%
10414	ECOGREEN FINE C	0.000%	99.940%
10415	SERVIZI ITALIA	0.000%	99.940%
10416	SINO GRANDNESS	0.000%	99.940%
10417	LARGO RESOURCES	0.000%	99.940%
10418	MAHINDRA LIFESC	0.000%	99.941%
10419	BIFFA PLC	0.000%	99.941%
10420	SINCERE WATCH H	0.000%	99.941%
10421	BANK INTERNASIO	0.000%	99.941%
10422	PERENNIAL REAL	0.000%	99.941%
10423	PW MEDTECH GROU	0.000%	99.942%
10424	BOOT(HENRY) & S	0.000%	99.942%
10425	CHAMPION TECHNO	0.000%	99.942%
10426	JINMAO INVESTME	0.000%	99.942%
10427	HATHWAY CABLE	0.000%	99.942%
10428	CASTINGS	0.000%	99.943%
10429	HORIZON SECURIT	0.000%	99.943%
10430	HT MEDIA LTD	0.000%	99.943%
10431	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	TRINITY LTD	0.000%	99.943%
10433	KAORI HEAT TREA	0.000%	99.944%
10434	PRIME FOCUS	0.000%	99.944%
10435	YNH PROPERTY BH	0.000%	99.944%
10436	HIROSHIMA ELEC	0.000%	99.944%
10437	VINA CONCHA Y T	0.000%	99.944%
10438	ALKANE RESOURCE	0.000%	99.945%
10439	KIMOTO CO LTD	0.000%	99.945%
10440	DY CORP	0.000%	99.945%
10441	ACNB CORP COMMON STOCK USD2.5	0.000%	99.945%
10442	FUTURE LIFESTYL	0.000%	99.945%
10443	FOM CONST Y CON	0.000%	99.946%
10444	SAVEZONE IC	0.000%	99.946%
10445	BAJAJ CORP LTD	0.000%	99.946%
10446	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.946%
10447	PLATZER FASTIGH	0.000%	99.946%
10448	PACASMAYO	0.000%	99.947%
10449	GREAVES COT	0.000%	99.947%
10450	GE T&D INDIA LT	0.000%	99.947%
10451	MINEROS S.A.	0.000%	99.947%
10452	CALEDONIA MININ	0.000%	99.947%
10453	TOHOKU BANK	0.000%	99.948%
10454	INDO COUNT INDU	0.000%	99.948%
10455	UEM EDGENTA BHD	0.000%	99.948%
10456	MIN AIK TECHNOL	0.000%	99.948%
10457	MOTHERCARE	0.000%	99.948%
10458	PMP COMMUNICATI	0.000%	99.949%
10459	CMMB VISION HOL	0.000%	99.949%
10460	1ST INSURANCE C	0.000%	99.949%
10461	HOGG ROBINSON G	0.000%	99.949%
10462	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.949%
10463	GLOBAL MEDICAL REIT INC REIT	0.000%	99.949%
10464	INVESTIS HOLDIN	0.000%	99.950%
10465	INROM CONSTRUCT	0.000%	99.950%
10466	INGERSOLL	0.000%	99.950%
10467	IBI GROUP INC.	0.000%	99.950%
10468	CHINA NT PHARMA	0.000%	99.950%
10469	SOLAR INDUS	0.000%	99.951%
10470	SHIHLIN ELEC &	0.000%	99.951%
10471	VULCABRAS AZALE	0.000%	99.951%
10472	LIFENET INSURAN	0.000%	99.951%
10473	BCO DESIO E BRI	0.000%	99.951%
10474	VICTORY NEW MAT	0.000%	99.952%
10475	FDC LTD/INDIA	0.000%	99.952%
10476	TAIYEN BIOTECH	0.000%	99.952%
10477	HANKUK PAPER MF	0.000%	99.952%
10478	YOUYUAN INTERNA	0.000%	99.952%
10479	CATHAY NO 1 REI	0.000%	99.953%
10480	MAXITRANS INDS	0.000%	99.953%
10481	AKZO NOBEL INDI	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	NEW YORK & CO I	0.000%	99.953%
10483	DUTY FREE INTER	0.000%	99.953%
10484	PETRA FOODS LTD	0.000%	99.954%
10485	COCO'S JAPAN CO	0.000%	99.954%
10486	SANYO ENG & CON	0.000%	99.954%
10487	HANMI SEMICONDU	0.000%	99.954%
10488	SINGAPORE BUS S	0.000%	99.954%
10489	TAINAN ENTERPRI	0.000%	99.954%
10490	NATURES SUNSHIN	0.000%	99.955%
10491	GFOOT CO LTD	0.000%	99.955%
10492	GIGASTORAGE COR	0.000%	99.955%
10493	CHINA FINANCIAL	0.000%	99.955%
10494	KMH	0.000%	99.955%
10495	KRAKATAU STEEL	0.000%	99.956%
10496	INFOMEDIA	0.000%	99.956%
10497	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.956%
10498	INTER CARS SA	0.000%	99.956%
10499	AES GENER SA	0.000%	99.956%
10500	CONTROLADORA VU	0.000%	99.957%
10501	MNRB HOLDINGS B	0.000%	99.957%
10502	HENGDELI HOLDIN	0.000%	99.957%
10503	S.A.S. DRAGON H	0.000%	99.957%
10504	CW GROUP HLDGS	0.000%	99.957%
10505	DONG AH TIR	0.000%	99.957%
10506	KANSAI SUPERMAR	0.000%	99.958%
10507	HUAJUN HOLDINGS	0.000%	99.958%
10508	CHINA HANKING H	0.000%	99.958%
10509	BLUE SQUARE REA	0.000%	99.958%
10510	HUA ENG WIRE&CA	0.000%	99.958%
10511	STANDARD CHEMIC	0.000%	99.959%
10512	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.959%
10513	ASTRAL POLY	0.000%	99.959%
10514	DONGBU SECURITI	0.000%	99.959%
10515	CHINOOK ENERGY	0.000%	99.959%
10516	THAIFOODS GROUP	0.000%	99.959%
10517	PROMOTORA DE IN	0.000%	99.960%
10518	PINE CLIFF ENER	0.000%	99.960%
10519	MEDCO ENERGI IN	0.000%	99.960%
10520	CGN MINING CO L	0.000%	99.960%
10521	WING TAI PROPER	0.000%	99.960%
10522	ZHUHAI HLDGS IN	0.000%	99.961%
10523	CARR'S GROUP PL	0.000%	99.961%
10524	LUCAS BOLS NV	0.000%	99.961%
10525	KIM LOONG RESOU	0.000%	99.961%
10526	PARAGON CAR	0.000%	99.961%
10527	TSEC CORP	0.000%	99.961%
10528	COCA-COLA ICECE	0.000%	99.962%
10529	PHILEX MINING C	0.000%	99.962%
10530	CHORUS LTD ADR ADR	0.000%	99.962%
10531	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	JYOTHY LABORATO	0.000%	99.962%
10533	NAVKAR CORP LTD	0.000%	99.963%
10534	BURWILL HOLDING	0.000%	99.963%
10535	PARANAPANEMA SA	0.000%	99.963%
10536	VOLUTION GROUP	0.000%	99.963%
10537	NNIT A/S	0.000%	99.963%
10538	ADVANCETEK ENTE	0.000%	99.963%
10539	SELCUK ECZA DEP	0.000%	99.964%
10540	AGV PRODUCTS	0.000%	99.964%
10541	FULLER SMITH &	0.000%	99.964%
10542	SUNDARAM	0.000%	99.964%
10543	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.964%
10544	BANYAN TREE HOL	0.000%	99.964%
10545	KINKI SHARYO CO	0.000%	99.965%
10546	SILOAM INTERNAT	0.000%	99.965%
10547	SKANDINAVISKA E	0.000%	99.965%
10548	MAUREL ET PROM	0.000%	99.965%
10549	NORWEGIAN PROPE	0.000%	99.965%
10550	GOLDIS BHD	0.000%	99.965%
10551	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.966%
10552	PLATINUM GROUP	0.000%	99.966%
10553	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.966%
10554	TOW CO LTD	0.000%	99.966%
10555	HAGOROMO FOODS	0.000%	99.966%
10556	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.967%
10557	SALUTICA	0.000%	99.967%
10558	EMPEROR WATCH A	0.000%	99.967%
10559	FAR EAST HOLDIN	0.000%	99.967%
10560	KISCO HOLDINGS	0.000%	99.967%
10561	VGI GLOBAL MEDI	0.000%	99.967%
10562	COUNTRYSIDE PRO	0.000%	99.968%
10563	SELVAAG BOLIG A	0.000%	99.968%
10564	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.968%
10565	ISE CHEMICAL CO	0.000%	99.968%
10566	TERNA ENERGY SA	0.000%	99.968%
10567	SRI AYUDHYA	0.000%	99.968%
10568	MACMAHON HOLDIN	0.000%	99.969%
10569	ALLGEIER SE	0.000%	99.969%
10570	KINTETSU DPT ST	0.000%	99.969%
10571	NAGANO KEIKI CO	0.000%	99.969%
10572	MTLM	0.000%	99.969%
10573	COOR SERVICE MA	0.000%	99.969%
10574	GRANDVISION BV	0.000%	99.970%
10575	NEXUS AG	0.000%	99.970%
10576	LAKSHMI VILAS B	0.000%	99.970%
10577	VISTA GROUP INT	0.000%	99.970%
10578	TOTAL GABON	0.000%	99.970%
10579	SHILPA MED	0.000%	99.970%
10580	Tessi S.A.	0.000%	99.971%
10581	SSI GROUP INC	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	CHC HEALTHCARE	0.000%	99.971%
10583	NVC LIGHTING HO	0.000%	99.971%
10584	THERMAX LTD	0.000%	99.971%
10585	SKYLINE CORP	0.000%	99.971%
10586	HEIDELBERGCEMEN	0.000%	99.971%
10587	EUROTECH SPA	0.000%	99.972%
10588	SANGSIN BRAKE	0.000%	99.972%
10589	SEJONG INDUSTRI	0.000%	99.972%
10590	TBK Co., Ltd.	0.000%	99.972%
10591	AGORA	0.000%	99.972%
10592	YAC CO LTD	0.000%	99.972%
10593	SANYO HOUSING N	0.000%	99.973%
10594	RAMKRISHNA	0.000%	99.973%
10595	SITOIY GROUP HLD	0.000%	99.973%
10596	TA ANN HOLDINGS	0.000%	99.973%
10597	FAGRON	0.000%	99.973%
10598	RXP SERVICES LT	0.000%	99.973%
10599	DIFFER GRP	0.000%	99.974%
10600	BOMBAY RAYON FA	0.000%	99.974%
10601	WMIH CORP COMMON STOCK USD.00001	0.000%	99.974%
10602	GWANGJU SHINSEG	0.000%	99.974%
10603	HONG KONG FERRY	0.000%	99.974%
10604	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.974%
10605	GOOD RESOURCES	0.000%	99.974%
10606	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.975%
10607	BILLABONG INTER	0.000%	99.975%
10608	BEST BRIDAL INC	0.000%	99.975%
10609	CENTURY PACIFIC	0.000%	99.975%
10610	OMAXE LTD	0.000%	99.975%
10611	SIYARAM	0.000%	99.975%
10612	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.976%
10613	AEGIS LOGISTICS	0.000%	99.976%
10614	HILONG HOLDING	0.000%	99.976%
10615	RANE H	0.000%	99.976%
10616	CHINA RUNDONG A	0.000%	99.976%
10617	YIP'S CHEMICAL	0.000%	99.976%
10618	UNITED MICROELECTRON SP ADR ADR	0.000%	99.976%
10619	ORIGIN ELECTRIC	0.000%	99.977%
10620	TAKE SOLUTN	0.000%	99.977%
10621	RAI WAY SPA	0.000%	99.977%
10622	TURK TRKTOR VE	0.000%	99.977%
10623	LEMMINKAINEN OY	0.000%	99.977%
10624	MAGNI-TECH INDU	0.000%	99.977%
10625	INTERSHOP HOLDI	0.000%	99.977%
10626	YUNNAN WATER IN	0.000%	99.978%
10627	ENEA AB	0.000%	99.978%
10628	PACIFIC ONLINE	0.000%	99.978%
10629	CONSTANTIN MEDI	0.000%	99.978%
10630	FIRSTSOURCE SOL	0.000%	99.978%
10631	DICKSON CONCEPT	0.000%	99.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	SHIDAX CORP	0.000%	99.978%
10633	PHARMA MAR SA	0.000%	99.979%
10634	VICTORY CITY IN	0.000%	99.979%
10635	CSE GLOBAL LIMI	0.000%	99.979%
10636	DAGANG NEXCHANG	0.000%	99.979%
10637	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.979%
10638	MELBOURNE IT	0.000%	99.979%
10639	WIN HANVERKY HO	0.000%	99.980%
10640	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.980%
10641	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.980%
10642	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.980%
10643	TAUNG GOLD INTE	0.000%	99.980%
10644	ATHENS WATER SU	0.000%	99.980%
10645	DRDGOLD LTD	0.000%	99.980%
10646	NISSEI INDUSTRI	0.000%	99.981%
10647	NEW TIMES ENERG	0.000%	99.981%
10648	WHIRLPOOL OF IN	0.000%	99.981%
10649	MIGHTY RIVER PO	0.000%	99.981%
10650	MIRZA INTERNATI	0.000%	99.981%
10651	ACS ACTIVIDADES	0.000%	99.981%
10652	UTD MALACCA BER	0.000%	99.981%
10653	TOTAL ACCESS CO	0.000%	99.981%
10654	LINK NET TBK PT	0.000%	99.982%
10655	ROS AGRO PLC GD	0.000%	99.982%
10656	COLUMBUS GOLD C	0.000%	99.982%
10657	LOW KENG HUAT(S	0.000%	99.982%
10658	ASIA SATELLITE	0.000%	99.982%
10659	OCEANA GROUP LT	0.000%	99.982%
10660	CUSTODIAN REIT	0.000%	99.982%
10661	EUROZ LTD	0.000%	99.983%
10662	YIZHENG CHEM FI	0.000%	99.983%
10663	INTRALOT SA - I	0.000%	99.983%
10664	ERICSSON LM-A S	0.000%	99.983%
10665	SP SETIA BHD GR	0.000%	99.983%
10666	T4F ENTRETENIMN	0.000%	99.983%
10667	GDI INTERGRATED	0.000%	99.983%
10668	MODUSLINK GLOBA	0.000%	99.984%
10669	HYUNDAI HEAVY I	0.000%	99.984%
10670	K1 VENTURES LTD	0.000%	99.984%
10671	LK TECH	0.000%	99.984%
10672	BANCO PAN SA	0.000%	99.984%
10673	WEE HUR HOLDING	0.000%	99.984%
10674	EQUITAL	0.000%	99.984%
10675	MIMAKI ENGINEER	0.000%	99.984%
10676	AYGAZ	0.000%	99.985%
10677	GLAXO SMITHKLIN	0.000%	99.985%
10678	FREQUENCY ELEC	0.000%	99.985%
10679	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.985%
10680	LSL PROPERTY SE	0.000%	99.985%
10681	STREET CAPITAL	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	TAKASHIMA & CO	0.000%	99.985%
10683	WARTECK INVEST	0.000%	99.986%
10684	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.986%
10685	LIPPO CIKARANG	0.000%	99.986%
10686	STEIN MART INC COMMON STOCK USD.01	0.000%	99.986%
10687	HOSTELWORLD GRO	0.000%	99.986%
10688	CRISIL LTD	0.000%	99.986%
10689	TILT RENEWABLES	0.000%	99.986%
10690	D.B. CORP LIMIT	0.000%	99.986%
10691	TRIVENI TURBINE	0.000%	99.987%
10692	SALEM COMM CORP	0.000%	99.987%
10693	CB INDUSTRIAL P	0.000%	99.987%
10694	TOKYO THEATRES	0.000%	99.987%
10695	APAR INDS	0.000%	99.987%
10696	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.987%
10697	FUJISASH CO LTD	0.000%	99.987%
10698	KIAN JOO CAN FC	0.000%	99.987%
10699	GROUP FIVE	0.000%	99.987%
10700	MEDIVIR	0.000%	99.988%
10701	ROULARTA MEDIA	0.000%	99.988%
10702	NAGARJUNA FERTI	0.000%	99.988%
10703	HOKKAI CAN CO	0.000%	99.988%
10704	JBF INDUSTRIES	0.000%	99.988%
10705	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.988%
10706	RECKON LTD	0.000%	99.988%
10707	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.988%
10708	EZRA HOLDINGS	0.000%	99.989%
10709	AFFINE	0.000%	99.989%
10710	CERAGON NETWORK	0.000%	99.989%
10711	LOGISTEC CORP C	0.000%	99.989%
10712	OZFOREX GROUP L	0.000%	99.989%
10713	ANTALIS INTERNA	0.000%	99.989%
10714	COXON PRECISE I	0.000%	99.989%
10715	LIBERTY GOLD CO	0.000%	99.989%
10716	MARUYAMA MFG CO	0.000%	99.989%
10717	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.990%
10718	CST GROUP LTD	0.000%	99.990%
10719	OTSUKA KAGU	0.000%	99.990%
10720	INES CORPORATIO	0.000%	99.990%
10721	PIVOT TECHNOLOG	0.000%	99.990%
10722	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.990%
10723	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.990%
10724	KASEN INTERNATI	0.000%	99.990%
10725	DYNAMIC ELECTRO	0.000%	99.991%
10726	ELEC DE STRASBO	0.000%	99.991%
10727	TATA STEEL LTD	0.000%	99.991%
10728	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.991%
10729	ONO SOKKI CO	0.000%	99.991%
10730	RIZAL COMMML BAN	0.000%	99.991%
10731	BIO PAPPEL SAB	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	NETAS TELEKOMUN	0.000%	99.991%
10733	SACYR SA RTS EX	0.000%	99.991%
10734	PT INTERNATIONAL	0.000%	99.991%
10735	HONEYWELL	0.000%	99.992%
10736	FABRYKI MEBLI F	0.000%	99.992%
10737	OLYMPIC CORP	0.000%	99.992%
10738	S.T.CHEMICAL CO	0.000%	99.992%
10739	KAM HING INTERN	0.000%	99.992%
10740	WORLD HOLDINGS	0.000%	99.992%
10741	MIYOSHI OIL & F	0.000%	99.992%
10742	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.992%
10743	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.992%
10744	PEARL ORIENTAL	0.000%	99.993%
10745	GETIN HOLDING S	0.000%	99.993%
10746	SUGIH ENERGY TB	0.000%	99.993%
10747	NIPPON FILCON C	0.000%	99.993%
10748	ROBINSONS LAND	0.000%	99.993%
10749	SILVER BASE GRO	0.000%	99.993%
10750	IPE GROUP LTD	0.000%	99.993%
10751	PFENEX INC COMMON STOCK USD.001	0.000%	99.993%
10752	GROUP LEASE PUB	0.000%	99.993%
10753	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.993%
10754	SUNWAY CONSTRUC	0.000%	99.994%
10755	PROMOTORA Y OPE	0.000%	99.994%
10756	INTEVAC INC	0.000%	99.994%
10757	CROCODILE GARME	0.000%	99.994%
10758	TEN PEAKS COFFE	0.000%	99.994%
10759	OOEDO ONSEN REI	0.000%	99.994%
10760	AUSWIDE BANK LT	0.000%	99.994%
10761	HANISON CONSTRU	0.000%	99.994%
10762	DYAX CORPORATIO	0.000%	99.994%
10763	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.994%
10764	BGF RETAIL CO L	0.000%	99.994%
10765	STARK TECHNOLOG	0.000%	99.995%
10766	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.995%
10767	MEDICAL SYSTEM	0.000%	99.995%
10768	ALANDSBANKEN	0.000%	99.995%
10769	ASHFORD INC COMMON STOCK USD.01	0.000%	99.995%
10770	SIERRA METALS I	0.000%	99.995%
10771	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10772	A&D CO LTD	0.000%	99.995%
10773	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
10774	GALLANT VENTURE	0.000%	99.995%
10775	GUANGNAN(HLDGS)	0.000%	99.995%
10776	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.996%
10777	MCKAY SECURITIE	0.000%	99.996%
10778	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.996%
10779	NIHON TRIM CO	0.000%	99.996%
10780	TOWN CENTRE SEC	0.000%	99.996%
10781	KOSEI SECURITIE	0.000%	99.996%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.996%
10783	ASPEN GROUP	0.000%	99.996%
10784	TRISURA GROUP L	0.000%	99.996%
10785	EASTMAIN RES IN	0.000%	99.996%
10786	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
10787	TSUI WAH HOLDIN	0.000%	99.996%
10788	LAURA ASHLEY HO	0.000%	99.997%
10789	HOKKAIDO GAS CO	0.000%	99.997%
10790	HIPAY GROUP SA	0.000%	99.997%
10791	FRAGRANCE GROUP	0.000%	99.997%
10792	TOWER LTD	0.000%	99.997%
10793	K.P.R. MILL	0.000%	99.997%
10794	BOLU CIMENTO SA	0.000%	99.997%
10795	GLORIOUS SUN EN	0.000%	99.997%
10796	PRIME MEDIA GRO	0.000%	99.997%
10797	CORP BANK	0.000%	99.997%
10798	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.997%
10799	DYNASTY FINE WI	0.000%	99.997%
10800	MIN XIN HLDGS	0.000%	99.998%
10801	R.E.A. HOLDINGS	0.000%	99.998%
10802	TSH RESOURCES B	0.000%	99.998%
10803	CHINA RARE EART	0.000%	99.998%
10804	PALADIN ENERGY	0.000%	99.998%
10805	BOUSTEAD PROJEC	0.000%	99.998%
10806	ASANTE INC	0.000%	99.998%
10807	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10808	STEEL & TUBE HL	0.000%	99.998%
10809	MEGASTUDY CO LT	0.000%	99.998%
10810	ADDNODE GROUP A	0.000%	99.998%
10811	V1 GROUP LTD	0.000%	99.998%
10812	IGUATEMI EMP SH	0.000%	99.998%
10813	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.998%
10814	CHINA PROPRTIE	0.000%	99.999%
10815	BGR ENERGY SYST	0.000%	99.999%
10816	NRJ GROUP	0.000%	99.999%
10817	ANXIN-CHINA HOL	0.000%	99.999%
10818	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.999%
10819	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.999%
10820	NATIONAL AGRICU	0.000%	99.999%
10821	FOUNTAIN SET HL	0.000%	99.999%
10822	ABAN OFFSHORE	0.000%	99.999%
10823	NICE SPA	0.000%	99.999%
10824	TELEGRAAF MEDIA	0.000%	99.999%
10825	5PAISA CAPITAL	0.000%	99.999%
10826	ARCELORMITTAL S	0.000%	99.999%
10827	HSIN CHONG CONS	0.000%	99.999%
10828	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.999%
10829	HITE HOLDINGS C	0.000%	100.000%
10830	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	100.000%
10831	CHINA FIBER OPT	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	PERCEPTON INC COMMON STOCK USD.01	0.000%	100.000%
10833	US AUTO PARTS N	0.000%	100.000%
10834	OVER FIFTY GP L	0.000%	100.000%
10835	KONG SUN HLDGS	0.000%	100.000%
10836	ENERGY ABSOLUTE	0.000%	100.000%
10837	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	100.000%
10838	XERIUM TECHNOLO	0.000%	100.000%
10839	ABTERRA LTD	0.000%	100.000%
10840	PETRUS RESOURCE	0.000%	100.000%
10841	DELTICOM AG	0.000%	100.000%
10842	I-CABLE COMMUNI	0.000%	100.000%
10843	LOTTE CONFECT	0.000%	100.000%
10844	TRUBA ALAM MANU	0.000%	100.000%
10845	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	100.000%
10846	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	100.000%
10847	FERRATUM OYJ	0.000%	100.001%
10848	ECOSYNTHETIX IN	0.000%	100.001%
10849	FORTRESS PAPER	0.000%	100.001%
10850	BE GROUP AB	0.000%	100.001%
10851	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.001%
10852	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	100.001%
10853	13 HOLDINGS LTD	0.000%	100.001%
10854	BLOOMSBURY PUBL	0.000%	100.001%
10855	MALAYSIAN RESOU	0.000%	100.001%
10856	BRILLIANT CIRCL	0.000%	100.001%
10857	LIPOCINE INC COMMON STOCK USD.0001	0.000%	100.001%
10858	KONA GRILL INC COMMON STOCK USD.01	0.000%	100.001%
10859	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	100.001%
10860	AEGON NV	0.000%	100.001%
10861	CASETEK HOLDING	0.000%	100.001%
10862	POLARIS SOFTWARE	0.000%	100.001%
10863	IRC LIMITED	0.000%	100.001%
10864	YEO HIAP SENG	0.000%	100.001%
10865	QUNXING PAPER H	0.000%	100.001%
10866	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	100.001%
10867	AVENG	0.000%	100.001%
10868	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.001%
10869	LUKS GROUP (VH)	0.000%	100.002%
10870	TUNAS RIDEAN	0.000%	100.002%
10871	JINDAL POLY FIL	0.000%	100.002%
10872	MUNSUN CAP	0.000%	100.002%
10873	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.002%
10874	LYDIAN INTERNAT	0.000%	100.002%
10875	CHINA DYNAMICS	0.000%	100.002%
10876	CHARGEURS SA	0.000%	100.002%
10877	DAN FORM HOLDIN	0.000%	100.002%
10878	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	100.002%
10879	ALLEGIANT GOLD	0.000%	100.002%
10880	SINAR MAS MULTI	0.000%	100.002%
10881	WATPAC LIMITED	0.000%	100.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	BANCO ABC BRASI	0.000%	100.002%
10883	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.002%
10884	TAKACHIHO KOHEK	0.000%	100.002%
10885	QUMU CORP COMMON STOCK USD.01	0.000%	100.002%
10886	ORBITE TECHNOLO	0.000%	100.002%
10887	SOCIETE MANUTAN	0.000%	100.002%
10888	CARINDALE PROPE	0.000%	100.002%
10889	TEEKAY TANKERS	0.000%	100.002%
10890	DOGUS OTOMOTIV	0.000%	100.002%
10891	ASIA CEMENT CO	0.000%	100.002%
10892	ARALEZ PHARMACE	0.000%	100.002%
10893	BOLLORE SA	0.000%	100.002%
10894	PACIFIC ANDES I	0.000%	100.002%
10895	LEE & MAN CHEMI	0.000%	100.002%
10896	PERPETUAL ENERG	0.000%	100.002%
10897	MINGFA GROUP	0.000%	100.002%
10898	MAX VENTURES &	0.000%	100.002%
10899	CARPETRIGHT	0.000%	100.002%
10900	AMPER SA RTS EX	0.000%	100.002%
10901	CHINA SOFT POWE	0.000%	100.003%
10902	SAFEWAY INC	0.000%	100.003%
10903	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.003%
10904	CROWN CONFECTIO	0.000%	100.003%
10905	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.003%
10906	MIDLAND IC&I LT	0.000%	100.003%
10907	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.003%
10908	SWIBER HOLDINGS	0.000%	100.003%
10909	IMMOBEL	0.000%	100.003%
10910	GAYATRI HIGHWAY	0.000%	100.003%
10911	PROBI AB	0.000%	100.003%
10912	CARE PROPERTY I	0.000%	100.003%
10913	NOVUS HOLDINGS	0.000%	100.003%
10914	UNICREDIT SPA R	0.000%	100.003%
10915	SPORTECH PLC	0.000%	100.003%
10916	TALVIVAARA MINI	0.000%	100.003%
10917	NORDIC AMERICAN	0.000%	100.003%
10918	CHENNAI SUPER K	0.000%	100.003%
10919	SING HOLDINGS L	0.000%	100.003%
10920	ASTRO JAPAN PR	0.000%	100.003%
10921	ZENITH CAPITAL	0.000%	100.003%
10922	EMPRESAS ICA SA	0.000%	100.003%
10923	STRAD ENERGY SE	0.000%	100.003%
10924	PIRAMAL ENTERPR	0.000%	100.003%
10925	BERJAYA LAND BH	0.000%	100.003%
10926	CHINA HUIZHAN D	0.000%	100.003%
10927	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.003%
10928	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.003%
10929	ORMAT TECHNOLOG	0.000%	100.003%
10930	RB ENERGY INC	0.000%	100.003%
10931	BANCA MONTE DEI	0.000%	100.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	TRAKCJA SA	0.000%	100.003%
10933	MANITOK ENERGY	0.000%	100.003%
10934	DEVA HLDG	0.000%	100.003%
10935	ENERGIX-RENEWAB	0.000%	100.003%
10936	QLT INC DOJ/SEC	-	100.003%
10937	INTERCELL AG RI	-	100.003%
10938	HANFENG EVERGRE	-	100.003%
10939	ANGLO IRISH BAN	-	100.003%
10940	LIGHTSTREAM RES	-	100.003%
10941	BERLIAN LAJU TA	-	100.003%
10942	PEACE MARK HLDG	-	100.003%
10943	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.003%
10944	MIRAE ASSET DAE	-	100.003%
10945	PRIME RETIREMEN	-	100.003%
10946	BCO ESPIR SANTO	-	100.003%
10947	AFRICA ISRAEL I	-	100.003%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.003%
10949	EGANAGOLDPFEIL	-	100.003%
10950	PRIME AET & D H	-	100.003%
10951	MINCO BASE META	-	100.003%
10952	TRANSCOM WORLDW	-	100.003%
10953	RREEF CHINA COM	-	100.003%
10954	CHINA METAL REC	-	100.003%
10955	OROCOBRE LTD RT	-	100.003%
10956	VIRGIN AUSTRALI	-	100.003%
10957	BGP HOLDINGS (P	-	100.003%
10958	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.003%
10959	RHB CAPITAL BHD	-	100.003%
10960	AGILE GROUP HOL	-	100.003%
10961	QLT INC CLASS A	-	100.003%
10962	C A DE MEDITERR	-	100.003%
10963	AFREN PLC COMMO	-	100.003%
10964	MONTEA SCA RTS	-	100.003%
10965	CHINA LUMENA NE	-	100.003%
10966	ARRIUM LTD	-	100.003%
10967	SNS REAAL GROEP	-	100.003%
10968	QLT INC WTS EXP	-	100.003%
10969	TOUCHSTONE EXPL	-	100.003%
10970	US Wire Order -	<span class="negative">-0.003%</span>	100.000%