

DFA Canada Global 70EQ-30FI Portfolio - Class A

As of August 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.743%	0.743%
2	APPLE INC	0.731%	1.474%
3	BANK OF MONTREAL COMMON STOCK	0.680%	2.154%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.636%	2.790%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.627%	3.417%
6	TORONTO DOMINION BANK COMMON STOCK	0.572%	3.988%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.529%	4.517%
8	SUNCOR ENERGY INC COMMON STOCK	0.485%	5.003%
9	ROYAL BANK OF CANADA COMMON STOCK	0.479%	5.481%
10	EXXON MOBIL CORP COMMON STOCK	0.404%	5.885%
11	COMCAST CORP CLASS A COMMON STOCK USD.01	0.351%	6.236%
12	BANK OF AMERICA	0.329%	6.565%
13	INTEL CORP COMMON STOCK USD.001	0.321%	6.886%
14	MICROSOFT CORP COMMON STOCK USD.00000625	0.321%	7.207%
15	PFIZER INC COMMON STOCK USD.05	0.321%	7.528%
16	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.319%	7.847%
17	MANULIFE FINANCIAL CORP COMMON STOCK	0.313%	8.160%
18	CHEVRON CORP COMMON STOCK USD.75	0.307%	8.467%
19	SWEDISH GOVT 3.	0.269%	8.736%
20	TECK RESOURCES LTD CLS B COMMON STOCK	0.269%	9.005%
21	CITIGROUP INC COMMON STOCK USD.01	0.264%	9.269%
22	WAL-MART STORES	0.258%	9.527%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.254%	9.781%
24	CISCO SYSTEMS	0.247%	10.028%
25	MAGNA INTERNATIONAL INC COMMON STOCK	0.242%	10.270%
26	CANADIAN NATURAL RESOURCES COMMON STOCK	0.238%	10.508%
27	SAMSUNG ELECTRO	0.228%	10.736%
28	NATIONAL BK CDA	0.227%	10.962%
29	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.220%	11.182%
30	ORACLE CORP SR UNSECURED 09/21 1.9	0.219%	11.401%
31	TOTAL SA	0.210%	11.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	NESTLE SA	0.209%	11.820%
33	SUN LIFE FINANCIAL INC COMMON STOCK	0.207%	12.027%
34	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.204%	12.231%
35	HSBC HOLDINGS PLC SPONS ADR	0.203%	12.435%
36	CANADA HOUSING	0.200%	12.634%
37	UNITEDHEALTH GR	0.194%	12.829%
38	PROCTER + GAMBLE CO/THE COMMON STOCK	0.192%	13.021%
39	FACEBOOK INC A COMMON STOCK USD.000006	0.191%	13.212%
40	TRANSCANADA CORP COMMON STOCK	0.189%	13.402%
41	CAD - London	0.185%	13.586%
42	AMAZON.COM INC	0.184%	13.770%
43	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.183%	13.954%
44	ENBRIDGE INC COMMON STOCK	0.182%	14.136%
45	ALPHABET INC CL C COMMON STOCK USD.001	0.175%	14.311%
46	ALPHABET INC CL A COMMON STOCK USD.001	0.170%	14.480%
47	CHINA CONST BK	0.169%	14.649%
48	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.168%	14.817%
49	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.167%	14.984%
50	FRENCH REPUBLIC	0.166%	15.150%
51	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.166%	15.316%
52	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.165%	15.482%
53	SINGAPORE GOVER	0.164%	15.646%
54	CANADIAN NATL RAILWAY CO COMMON STOCK	0.163%	15.808%
55	TOYOTA MOTOR CO	0.162%	15.971%
56	UK(GOVT OF) 4.2	0.162%	16.133%
57	DAIMLER AG	0.160%	16.293%
58	GENERAL MOTORS CO COMMON STOCK USD.01	0.160%	16.452%
59	VODAFONE GROUP	0.159%	16.611%
60	LANDWIRT RENTEN	0.157%	16.768%
61	US TREASURY N/B 05/25 2.125	0.156%	16.924%
62	BHP BILLITON LT	0.156%	17.080%
63	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.155%	17.236%
64	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.149%	17.385%
65	WALT DISNEY(HLD	0.149%	17.533%
66	SWEDEN GOVERNME	0.148%	17.682%
67	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.146%	17.827%
68	NETWORK RAIL IN	0.145%	17.973%
69	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.138%	18.110%
70	LANDESKREDITBAN	0.135%	18.245%
71	FRENCH REP GOVT	0.135%	18.380%
72	BCE INC COMMON STOCK	0.134%	18.514%
73	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.134%	18.648%
74	KOMMUNINVEST I	0.132%	18.781%
75	CVS HEALTH CORP COMMON STOCK USD.01	0.131%	18.912%
76	MERCK + CO. INC. COMMON STOCK USD.5	0.130%	19.042%
77	KOMMUNINVEST I	0.130%	19.172%
78	QUALCOMM INC COMMON STOCK USD.0001	0.129%	19.301%
79	KINROSS GOLD CORP COMMON STOCK	0.127%	19.429%
80	APPLE INC SR UNSECURED 02/21 2.25	0.127%	19.556%
81	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.127%	19.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.127%	19.810%
83	FORD MOTOR CO COMMON STOCK USD.01	0.125%	19.935%
84	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.125%	20.060%
85	MORGAN STANLEY COMMON STOCK USD.01	0.123%	20.183%
86	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.123%	20.306%
87	TIME WARNER INC COMMON STOCK USD.01	0.121%	20.427%
88	SWEDISH EXP CRE	0.121%	20.548%
89	WESTPAC BKG COR	0.120%	20.668%
90	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.119%	20.787%
91	ALLERGAN PLC	0.119%	20.906%
92	LUNDIN MINING C	0.118%	21.025%
93	ORACLE CORP COMMON STOCK USD.01	0.117%	21.141%
94	ROYAL DUTCH SHELL SPON ADR A ADR	0.116%	21.257%
95	WASTE CONNECTIONS INC COMMON STOCK	0.116%	21.373%
96	BASF SE	0.115%	21.487%
97	US BANCORP COMMON STOCK USD.01	0.114%	21.601%
98	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.113%	21.714%
99	AMGEN INC COMMON STOCK USD.0001	0.113%	21.827%
100	BNP PARIBAS SA	0.112%	21.938%
101	ROYAL BK OF CAN	0.111%	22.049%
102	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.111%	22.160%
103	UNEDIC ASSEO 0.	0.111%	22.270%
104	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.110%	22.380%
105	AGNICO EAGLE MINES LTD COMMON STOCK	0.110%	22.490%
106	SIMON PROPERTY GROUP INC REIT USD.0001	0.109%	22.599%
107	KFW 1.375% 01FE	0.109%	22.707%
108	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.108%	22.816%
109	UNION PACIFIC CORP COMMON STOCK USD2.5	0.107%	22.922%
110	MICROSOFT CORP	0.106%	23.028%
111	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.104%	23.133%
112	COCA-COLA CO	0.104%	23.237%
113	NOVARTIS AG	0.104%	23.340%
114	ANTHEM INC COMMON STOCK USD.01	0.104%	23.444%
115	KREDIT FUER WIE	0.103%	23.547%
116	TRAVELERS COS	0.103%	23.650%
117	SINGAPORE GOVT	0.103%	23.753%
118	HONDA MOTOR CO	0.101%	23.854%
119	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.100%	23.954%
120	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.100%	24.054%
121	CHEVRON CORP 2.	0.100%	24.154%
122	INDUSTRIAL & CO	0.100%	24.254%
123	IBM CORP SR UNSECURED 01/22 2.5	0.100%	24.353%
124	COOPERATIEVE RA	0.100%	24.453%
125	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.099%	24.552%
126	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.099%	24.651%
127	NESTLE FINANCE	0.098%	24.749%
128	PNC BANK	0.098%	24.846%
129	BANCO SANTANDER	0.097%	24.944%
130	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.097%	25.041%
131	MEDTRONIC PLC	0.097%	25.138%

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132	BARRICK GOLD CORP COMMON STOCK	0.097%	25.235%
133	ROYAL DUTCH SHE	0.096%	25.331%
134	AGRIUM INC COMMON STOCK NPV	0.096%	25.427%
135	ABBOTT LABORATORIES COMMON STOCK	0.096%	25.523%
136	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.096%	25.619%
137	MICRON TECHNOLO	0.095%	25.715%
138	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.095%	25.810%
139	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.094%	25.904%
140	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.094%	25.998%
141	DEUTSCHE BAHN F	0.093%	26.091%
142	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.092%	26.183%
143	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.091%	26.274%
144	CHEVRON CORP SR UNSECURED 06/23 3.191	0.091%	26.365%
145	ACE LTD	0.090%	26.456%
146	UNIBAIL-RODAMCO	0.090%	26.546%
147	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.090%	26.635%
148	CHEVRON CORP SR UNSECURED 03/20 1.961	0.088%	26.723%
149	FORTIS INC COMMON STOCK	0.088%	26.811%
150	AGENCE FRANCAIS	0.088%	26.899%
151	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.087%	26.986%
152	GOLDCORP INC COMMON STOCK	0.087%	27.073%
153	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.087%	27.160%
154	SIEMENS AG	0.086%	27.246%
155	DEUTSCHE TELEKO	0.086%	27.332%
156	HITACHI	0.086%	27.418%
157	AUST & NZ BANK	0.086%	27.504%
158	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.086%	27.589%
159	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.086%	27.675%
160	FIRST QUANTUM M	0.085%	27.760%
161	MICROSOFT CORP SR UNSECURED 11/20 2	0.085%	27.846%
162	ENCANA CORP COMMON STOCK	0.085%	27.931%
163	INDUSTRIAL ALLI	0.085%	28.016%
164	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.084%	28.100%
165	AMERICAN TOWER CORP REIT USD.01	0.084%	28.184%
166	DELTA AIRLINES	0.083%	28.267%
167	HOME DEPOT INC COMMON STOCK USD.05	0.082%	28.349%
168	ROYAL DUTCH SH-	0.082%	28.431%
169	TENCENT HLDGS L	0.081%	28.512%
170	FEDEX CORPORATI	0.081%	28.593%
171	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.081%	28.674%
172	SCHLUMBERGER LTD COMMON STOCK USD.01	0.081%	28.755%
173	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.079%	28.834%
174	VALERO ENERGY C	0.079%	28.914%
175	VALE SA	0.079%	28.993%
176	CONOCOPHILLIPS COMMON STOCK USD.01	0.079%	29.072%
177	GILEAD SCIENCES	0.079%	29.151%
178	EQUINIX INC REIT USD.001	0.079%	29.230%
179	NEWBELCO SA/NV	0.079%	29.308%
180	NOVARTIS CAP CO	0.079%	29.387%
181	SANOFI-AVENTIS	0.078%	29.465%

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182	GLENCORE XSTRA	0.078%	29.544%
183	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.078%	29.622%
184	CANADIAN TIRE C	0.078%	29.699%
185	NATL AUSTRALIA	0.077%	29.777%
186	SNCF RESEAU 3.1	0.077%	29.854%
187	WEST FRASER TIM	0.077%	29.931%
188	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.077%	30.008%
189	SHAW COMMUNICATIONS INC B COMMON STOCK	0.077%	30.085%
190	SINGAPORE GOVT	0.077%	30.163%
191	IBM CORP SR UNSECURED 02/21 2.25	0.076%	30.239%
192	RIO TINTO PLC SPON ADR ADR	0.076%	30.315%
193	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.076%	30.391%
194	CSX CORP	0.076%	30.466%
195	PEPSICO INC COMMON STOCK USD.017	0.076%	30.542%
196	BAYERISCHE MOTO	0.075%	30.618%
197	VOLKSWAGEN AG	0.075%	30.693%
198	KINDER MORGAN INC COMMON STOCK USD.01	0.075%	30.769%
199	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.075%	30.844%
200	CATERPILLAR INC COMMON STOCK USD1.0	0.075%	30.919%
201	APPLE INC SR UNSECURED 02/22 2.5	0.074%	30.993%
202	FINNING INTL LT	0.074%	31.067%
203	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.074%	31.141%
204	CAPITAL ONE FIN	0.074%	31.214%
205	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.073%	31.288%
206	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.073%	31.361%
207	PROLOGIS INC REIT USD.01	0.072%	31.433%
208	ABB LTD	0.071%	31.504%
209	IBERDROLA SA	0.071%	31.575%
210	ORANGE SA	0.071%	31.646%
211	WESTPAC BANK CO	0.070%	31.716%
212	NORFOLK STHN CO	0.070%	31.786%
213	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.069%	31.856%
214	IAMGOLD CORP COMMON STOCK	0.069%	31.925%
215	CENOVUS ENERGY INC COMMON STOCK	0.069%	31.993%
216	PROVINCE OF QUE	0.069%	32.062%
217	TELUS CORPORATI	0.068%	32.130%
218	BERKSHIRE HATHA	0.068%	32.198%
219	BLACKROCK INC COMMON STOCK USD.01	0.067%	32.266%
220	BP PLC	0.067%	32.333%
221	NVIDIA CORP	0.067%	32.400%
222	PUBLIC STORAGE	0.066%	32.466%
223	PAN AMERICAN SILVER CORP COMMON STOCK	0.066%	32.532%
224	NATL AUSTRALIA	0.066%	32.598%
225	AFLAC INC COMMON STOCK USD.1	0.065%	32.664%
226	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.065%	32.729%
227	BOEING CO/THE COMMON STOCK USD5.0	0.065%	32.794%
228	CHINA EVERGRAND	0.065%	32.860%
229	ROCHE HOLDING A	0.065%	32.925%
230	ENGIE	0.065%	32.990%
231	LINAMAR CORP	0.064%	33.054%

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232	NISSAN MOTOR CO	0.064%	33.118%
233	BK NEDERLANDSE	0.064%	33.182%
234	MARATHON PETROLEUM CORP COMMON STOCK	0.064%	33.246%
235	KINGDOM BELGIUM	0.064%	33.310%
236	APPLE INC SR UNSECURED 05/23 2.4	0.063%	33.373%
237	PFIZER INC	0.063%	33.437%
238	VERESEN INC.	0.063%	33.500%
239	AGENCE FRANCAIS	0.063%	33.563%
240	ALLSTATE CORP COMMON STOCK USD.01	0.063%	33.626%
241	DANAHER CORP COMMON STOCK USD.01	0.063%	33.689%
242	ZURICH FIN SVS	0.063%	33.751%
243	CK HUTCHINSON H	0.062%	33.813%
244	CAMECO CORP COMMON STOCK	0.061%	33.874%
245	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.061%	33.936%
246	HON HAI PRECISI	0.061%	33.997%
247	MCDONALD S CORP COMMON STOCK USD.01	0.061%	34.059%
248	TAIWAN SEMI-ADR	0.061%	34.120%
249	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.061%	34.180%
250	EMPIRE CO LTD N	0.061%	34.241%
251	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.060%	34.301%
252	SOC GENERALE	0.060%	34.361%
253	INTL BUSINESS M	0.060%	34.421%
254	ONTARIO(PROV OF	0.060%	34.481%
255	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.060%	34.541%
256	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.060%	34.601%
257	CHINA NATIONAL	0.059%	34.660%
258	BROADCOM LTD	0.059%	34.720%
259	PING AN INSURAN	0.059%	34.779%
260	LANDESKREDITBAN	0.059%	34.838%
261	FIAT CHRYSLER A	0.059%	34.897%
262	NOVARTIS AG SPONSORED ADR ADR	0.059%	34.956%
263	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.058%	35.014%
264	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.058%	35.073%
265	PROV OF SASK CA	0.058%	35.131%
266	CIGNA CORP	0.058%	35.189%
267	BLACKBERRY LTD COMMON STOCK	0.058%	35.247%
268	WELLTOWER INC REIT USD1.0	0.058%	35.305%
269	MASTERCARD INC A COMMON STOCK USD.0001	0.058%	35.363%
270	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.058%	35.421%
271	AVALONBAY COMMUNITIES INC REIT USD.01	0.058%	35.479%
272	BCO BILBAO VIZC	0.058%	35.536%
273	CORNING INC COMMON STOCK USD.5	0.058%	35.594%
274	EUROPEAN INVEST	0.058%	35.651%
275	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.058%	35.709%
276	BK OF NOVA SCOT	0.057%	35.766%
277	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.057%	35.824%
278	BANK OF CHINA L	0.057%	35.881%
279	TFI INTERNATION	0.057%	35.938%
280	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.057%	35.995%
281	TEXAS INSTRUMEN	0.057%	36.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	WESTJET AIRLINE	0.057%	36.109%
283	ARC RESOURCES L	0.057%	36.166%
284	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.057%	36.223%
285	B2GOLD CORP COM	0.057%	36.280%
286	DOLLAR TREE INC	0.056%	36.336%
287	ENERPLUS CORP COMMON STOCK	0.056%	36.393%
288	ALTRIA GROUP INC COMMON STOCK USD.333	0.056%	36.449%
289	ANDEAVOR COMMON STOCK USD.167	0.056%	36.505%
290	BAYER AG	0.056%	36.561%
291	EBAY INC	0.056%	36.618%
292	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.056%	36.674%
293	AIA GROUP LTD	0.056%	36.730%
294	ABBVIE INC COMMON STOCK USD.01	0.056%	36.785%
295	3M CO COMMON STOCK USD.01	0.056%	36.841%
296	MICHELIN(CGDE)	0.055%	36.896%
297	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.055%	36.952%
298	ASSIC GENERALI	0.055%	37.007%
299	EQUITY RESIDENT	0.055%	37.062%
300	TOURMALINE OIL	0.055%	37.117%
301	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.054%	37.171%
302	PHILLIPS 66 COMMON STOCK	0.054%	37.225%
303	BEST BUY CO INC	0.054%	37.280%
304	METLIFE INC COMMON STOCK USD.01	0.054%	37.334%
305	WHITECAP RESOUR	0.054%	37.388%
306	THOMSON REUTERS CORP COMMON STOCK	0.054%	37.442%
307	ALLIANZ AG	0.054%	37.496%
308	MERCK + CO INC SR UNSECURED 02/22 2.35	0.054%	37.549%
309	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.054%	37.603%
310	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.053%	37.656%
311	SHELL INTL.FIN.	0.053%	37.710%
312	CMNWLTH BK OF A	0.053%	37.763%
313	MOLSONCOORS-B-U	0.053%	37.816%
314	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.053%	37.869%
315	EUROPEAN INVEST	0.053%	37.923%
316	VENTAS INC-REIT	0.053%	37.976%
317	TARGET CORPORAT	0.053%	38.029%
318	AIR CANADA	0.053%	38.082%
319	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.053%	38.135%
320	CAE INC COMMON STOCK	0.053%	38.187%
321	BB+T CORP COMMON STOCK USD5.0	0.053%	38.240%
322	NEDERLANDSE WAT	0.053%	38.292%
323	KOMMUNALBANKEN	0.052%	38.345%
324	BANK OF MONTREA	0.052%	38.397%
325	CANADIAN WESTER	0.052%	38.450%
326	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.052%	38.502%
327	METHANEX CORP COMMON STOCK	0.052%	38.554%
328	SNC-LAVALIN GRO	0.052%	38.606%
329	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.052%	38.658%
330	AETNA INC COMMON STOCK USD.01	0.052%	38.710%
331	MERCK & CO INC	0.052%	38.762%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.052%	38.814%
333	WSP GLOBAL INC	0.052%	38.865%
334	WESTERN DIGITAL	0.052%	38.917%
335	SUMITOMO MITSUI	0.052%	38.969%
336	COTT CORP	0.051%	39.020%
337	CRESCENT POINT ENERGY CORP COMMON STOCK	0.051%	39.071%
338	MCKESSON CORP.	0.051%	39.122%
339	ALAMOS GOLD INC CLASS A COMMON STOCK	0.051%	39.173%
340	EATON CORP PLC	0.051%	39.224%
341	GEORGE WESTON L	0.050%	39.274%
342	IMPERIAL OIL LTD COMMON STOCK	0.050%	39.324%
343	ENBRIDGE	0.050%	39.374%
344	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.050%	39.424%
345	CHINA MOBILE LT	0.050%	39.474%
346	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.050%	39.524%
347	ALIMENTATION CO	0.050%	39.574%
348	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.050%	39.624%
349	CELGENE CORP	0.049%	39.673%
350	SWEDEN GOVERNME	0.049%	39.722%
351	GILDAN ACTIVEWEAR INC COMMON STOCK	0.049%	39.772%
352	NATL AUST BANK	0.049%	39.821%
353	SOUTHWEST AIRLI	0.049%	39.870%
354	STATE STREET CORP COMMON STOCK USD1.0	0.049%	39.918%
355	WOODSIDE PETROL	0.049%	39.967%
356	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.048%	40.015%
357	ENI S.P.A.	0.048%	40.063%
358	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.048%	40.111%
359	MITSUBISHI UFJ	0.048%	40.159%
360	SONY CORP	0.048%	40.207%
361	LOBLAW COS LTD	0.048%	40.255%
362	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.048%	40.302%
363	CANADIAN (GOVT	0.048%	40.350%
364	TOYOTA MOTOR CO	0.047%	40.397%
365	HUMANA INC	0.047%	40.444%
366	RWE AG (NEU)	0.047%	40.491%
367	DIAGEO PLC ADR	0.047%	40.538%
368	TEMASEK FINL I	0.046%	40.585%
369	MGM MIRAGE INC	0.046%	40.631%
370	CROWN CASTLE INTL CORP REIT USD.01	0.046%	40.678%
371	ALLIANZ SE SPON ADR ADR	0.046%	40.724%
372	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.046%	40.770%
373	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.046%	40.816%
374	FREEPORT-MCMORA	0.046%	40.862%
375	YAMANA GOLD INC COMMON STOCK	0.046%	40.908%
376	T MOBILE US INC COMMON STOCK USD.0001	0.046%	40.954%
377	LLOYDS BANKING	0.046%	41.000%
378	E.ON SE	0.046%	41.045%
379	LVMH MOET HENNE	0.046%	41.091%
380	JOHNSON CONTROL	0.046%	41.137%
381	TOTAL CAPITAL I	0.046%	41.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.046%	41.228%
383	UBS GROUP	0.046%	41.274%
384	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.046%	41.319%
385	DIGITAL REALTY	0.046%	41.365%
386	LINK R/EST INVE	0.046%	41.410%
387	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.045%	41.456%
388	AXA	0.045%	41.501%
389	EUROPEAN INVEST	0.045%	41.546%
390	COSTCO WHOLESALE	0.045%	41.591%
391	DISCOVER FINL S	0.045%	41.636%
392	BK NED GEMEENTE	0.045%	41.681%
393	HUDBAY MINERALS INC COMMON STOCK NPV	0.045%	41.726%
394	UPM-KYMMENE OYJ	0.045%	41.771%
395	PROCTER & GAMBL	0.045%	41.816%
396	ELEMENT FINANCI	0.045%	41.860%
397	INTACT FINANCIA	0.045%	41.905%
398	ITAU UNIBANCO S	0.045%	41.949%
399	MITSUBISHI CHEM	0.045%	41.994%
400	NEW GOLD INC COMMON STOCK	0.045%	42.039%
401	TOTAL CAPITAL I	0.045%	42.083%
402	BHP BILLITON PL	0.044%	42.128%
403	MAPLE LEAF FOOD	0.044%	42.172%
404	RIO TINTO	0.044%	42.216%
405	CENTURYLINK INC COMMON STOCK USD1.0	0.044%	42.261%
406	FMS WERTMANAGEM	0.044%	42.305%
407	AGENCE FRANCAIS	0.044%	42.349%
408	TE CONNECTIVITY	0.044%	42.393%
409	CCL INDS INC CL	0.044%	42.437%
410	CARNIVAL CORP COMMON STOCK USD.01	0.044%	42.481%
411	CONSTELLATION S	0.043%	42.524%
412	HARTFORD FINANC	0.043%	42.567%
413	FRENCH REPUBLIC	0.043%	42.610%
414	LAURENTIAN BANK	0.043%	42.653%
415	KBC GROEP NV	0.043%	42.696%
416	ING GROEP NV	0.043%	42.739%
417	ROYAL BANK OF C	0.043%	42.782%
418	AKZO NOBEL NV	0.043%	42.825%
419	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.043%	42.868%
420	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.043%	42.910%
421	NORDEA AB	0.043%	42.953%
422	DETOUR GOLD COR	0.043%	42.995%
423	ROCKWELL COLLIN	0.043%	43.038%
424	CME GROUP INC COMMON STOCK USD.01	0.043%	43.080%
425	SUNTRUST BANKS	0.042%	43.123%
426	SHELL INTERNATI	0.042%	43.165%
427	OCEANAGOLD CORP	0.042%	43.208%
428	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.042%	43.250%
429	SHELL INTL.FIN.	0.042%	43.292%
430	DENMARK GOVT BO	0.042%	43.335%
431	BOSTON PROPERTIES INC REIT USD.01	0.042%	43.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	HYNIX SEMICONDU	0.042%	43.419%
433	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.042%	43.461%
434	GREAT WEST LIFE	0.042%	43.503%
435	ASTRAZENECA PLC SPONS ADR ADR	0.042%	43.545%
436	RAYTHEON COMPANY COMMON STOCK USD.01	0.042%	43.586%
437	TMX GROUP LTD	0.042%	43.628%
438	NOVO-NORDISK AS	0.042%	43.670%
439	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.042%	43.711%
440	SOFTBANK CORP	0.042%	43.753%
441	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.042%	43.794%
442	CGI GROUP INC CLASS A COMMON STOCK	0.041%	43.836%
443	PACCAR INC	0.041%	43.877%
444	JX HOLDINGS INC	0.041%	43.918%
445	RIOCAN REAL EST	0.041%	43.960%
446	CIE FINANCIERE	0.041%	44.001%
447	DOLLARAMA INC	0.041%	44.042%
448	SOLVAY	0.041%	44.083%
449	MIZUHO FINANCIA	0.041%	44.124%
450	PEUGEOT SA	0.041%	44.164%
451	ESSEX PROP TRUS	0.041%	44.205%
452	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.041%	44.246%
453	COGECO COMMUNIC	0.041%	44.286%
454	ROLLS-ROYCE GRO	0.041%	44.327%
455	HUSKY ENERGY IN	0.040%	44.367%
456	DAVITA INC COMMON STOCK USD.001	0.040%	44.408%
457	KIRKLAND LAKE G	0.040%	44.448%
458	PFIZER INC 0.25	0.040%	44.488%
459	SVENSKA HANDELS	0.040%	44.528%
460	COMPAGNIE DE SA	0.040%	44.568%
461	TYSON FOODS INC	0.040%	44.608%
462	KONINKLIJKE AHO	0.040%	44.648%
463	ASAHI KASEI COR	0.040%	44.688%
464	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.040%	44.727%
465	BIOGEN IDEC INC	0.040%	44.767%
466	NUCOR CORP	0.039%	44.806%
467	GEN DYNAMICS CO	0.039%	44.845%
468	WHIRLPOOL CORP	0.039%	44.885%
469	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.039%	44.924%
470	BRIDGESTONE COR	0.039%	44.963%
471	LEAR CORP	0.039%	45.002%
472	SCENTRE GROUP	0.039%	45.041%
473	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.039%	45.080%
474	ORACLE CORP SR UNSECURED 07/21 2.8	0.039%	45.119%
475	PROVINCE OF QUE	0.039%	45.158%
476	FIFTH THIRD BAN	0.039%	45.197%
477	STATOIL ASA	0.039%	45.235%
478	ORIX CORP	0.038%	45.274%
479	CONTINENTAL AG	0.038%	45.312%
480	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.038%	45.350%
481	NIKE INC CL B COMMON STOCK USD1.0	0.038%	45.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	EASTMAN CHEMICA	0.038%	45.427%
483	TRANSALTA CORP COMMON STOCK	0.038%	45.465%
484	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.038%	45.503%
485	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.038%	45.541%
486	H&R REIT UNITS	0.038%	45.580%
487	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.038%	45.618%
488	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.038%	45.655%
489	CRH	0.038%	45.693%
490	STANTEC INC COMMON STOCK	0.038%	45.731%
491	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.038%	45.769%
492	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.038%	45.807%
493	TAIWAN SEMICOND	0.038%	45.844%
494	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.037%	45.882%
495	REPSOL SA	0.037%	45.919%
496	QUEST DIAGNOSTI	0.037%	45.956%
497	VINCI SA	0.037%	45.994%
498	STANDARD BANK G	0.037%	46.031%
499	ARCHER DANIELS	0.037%	46.068%
500	PROGRESSIVE CORP COMMON STOCK USD1.0	0.037%	46.105%
501	ACCENTURE PLC A	0.037%	46.141%
502	ALGONQUIN POWER	0.037%	46.178%
503	PEYTO EXPLORATI	0.036%	46.214%
504	LOCKHEED MARTIN	0.036%	46.251%
505	KROGER CO	0.036%	46.287%
506	TOKIO MARINE HL	0.036%	46.323%
507	CHINA MOBILE	0.036%	46.360%
508	VOLVO AB	0.036%	46.396%
509	STARS GROUP INC/THE COMMON STOCK	0.036%	46.432%
510	STARBUCKS CORP	0.036%	46.468%
511	SCOTTISH AND SO	0.036%	46.504%
512	DSV A/S	0.036%	46.540%
513	DEXIA CREDIT LO	0.036%	46.576%
514	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.036%	46.612%
515	GENERAL ELECTRI	0.036%	46.648%
516	SAPUTO GROUP IN	0.036%	46.684%
517	UNICREDIT SPA	0.036%	46.719%
518	MITSUBISHI CORP	0.036%	46.755%
519	LAM RESEARCH CORP COMMON STOCK USD.001	0.035%	46.791%
520	NEWMONT MINING CORP COMMON STOCK USD1.6	0.035%	46.826%
521	CENTENE CORP COMMON STOCK USD.001	0.035%	46.861%
522	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.035%	46.897%
523	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.035%	46.932%
524	UTD PARCEL SERV	0.035%	46.967%
525	CI FINANCIAL CO	0.035%	47.002%
526	REALTY INCOME C	0.035%	47.037%
527	ELI LILLY + CO COMMON STOCK	0.035%	47.072%
528	LAFARGEHOLCIM L	0.035%	47.107%
529	PANASONIC CORP	0.035%	47.142%
530	TOROMONT INDS L	0.035%	47.176%
531	SCHWAB(CHARLES)	0.035%	47.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.034%	47.246%
533	NORWEGIAN CRUIS	0.034%	47.280%
534	SKYWORCS SOLUTIONS INC COMMON STOCK USD.25	0.034%	47.314%
535	MACDONALD DETTW	0.034%	47.348%
536	OPEN TEXT CORPO	0.034%	47.382%
537	KEYERA CORP	0.034%	47.417%
538	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.034%	47.451%
539	ALTAGAS LTD	0.034%	47.485%
540	MACQUARIE GP LT	0.034%	47.519%
541	APPLIED MATERIALS INC COMMON STOCK USD.01	0.034%	47.552%
542	NEXTERA ENERGY INC COMMON STOCK USD.01	0.034%	47.586%
543	AGENCE FRANC DE	0.034%	47.620%
544	GENWORTH MI CAN	0.034%	47.654%
545	MTN GROUP LTD	0.033%	47.687%
546	HOUSING DEVEL F	0.033%	47.720%
547	CANADIAN APARTM	0.033%	47.754%
548	VIACOM INC CLASS B COMMON STOCK USD.001	0.033%	47.787%
549	RESTAURANT BRANDS INTERN COMMON STOCK	0.033%	47.820%
550	ENEL S.p.A.	0.033%	47.853%
551	MUNCHEBERG RUCKV	0.033%	47.886%
552	GEELY AUTOMOBIL	0.033%	47.918%
553	SIKA FINANZ AG	0.033%	47.951%
554	TELEFONICA SA	0.033%	47.984%
555	ARCELORMITTAL	0.033%	48.016%
556	UNILEVER NV	0.033%	48.049%
557	HCP INC.	0.033%	48.081%
558	MID AMERICA APARTMENT COMM REIT USD.01	0.032%	48.114%
559	DR HORTON INC COMMON STOCK USD.01	0.032%	48.146%
560	DBS GROUP HLDGS	0.032%	48.179%
561	AGEAS	0.032%	48.211%
562	INTESA SANPAOLO	0.032%	48.244%
563	SWISS RE AG	0.032%	48.276%
564	CANFOR CORPORAT	0.032%	48.308%
565	MYLAN INC/PA	0.032%	48.340%
566	GOODYEAR TIRE &	0.032%	48.372%
567	RELIANCE INDS	0.032%	48.404%
568	SEVEN GENERATIO	0.032%	48.436%
569	BOLIDEN AB	0.032%	48.468%
570	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.032%	48.500%
571	CA INC COMMON STOCK USD.1	0.032%	48.532%
572	CREDIT SUISSE G	0.032%	48.564%
573	ANGLO AMERICAN	0.032%	48.596%
574	METRO INC	0.032%	48.628%
575	WILLIAMS COS IN	0.032%	48.660%
576	ONTARIO(PROV OF	0.032%	48.691%
577	SPAIN GOVERNMEN	0.032%	48.723%
578	M + T BANK CORP COMMON STOCK USD.5	0.032%	48.754%
579	ALLY FINANCIAL INC COMMON STOCK USD.1	0.031%	48.786%
580	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.031%	48.817%
581	TRANSCONTINENTA	0.031%	48.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	IGM FINANCIAL I	0.031%	48.880%
583	RENAULT	0.031%	48.912%
584	PERSIMMON PLC	0.031%	48.943%
585	STANDARD CHARTE	0.031%	48.974%
586	SEVEN & I HOLDI	0.031%	49.006%
587	HOST HOTELS &	0.031%	49.037%
588	CELESTICA INC COMMON STOCK NPV	0.031%	49.068%
589	CARDINAL HEALTH	0.031%	49.099%
590	FNF GROUP TRACKING STK USD.0001	0.031%	49.130%
591	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.031%	49.161%
592	CONCHO RESOURCE	0.031%	49.192%
593	REPUBLIC SERVIC	0.031%	49.222%
594	DOVER CORP	0.031%	49.253%
595	3I GROUP PLC	0.031%	49.283%
596	DOMINION DIAMOND CORP COMMON STOCK	0.031%	49.314%
597	LINDE AG	0.031%	49.344%
598	PFIZER INC SR UNSECURED 12/21 2.2	0.030%	49.375%
599	EMERA INC.	0.030%	49.405%
600	COUNTRY GARDEN	0.030%	49.436%
601	INVESCO LTD COMMON STOCK USD.2	0.030%	49.466%
602	TEXTRON INC COMMON STOCK USD.125	0.030%	49.496%
603	MITSUBISHI UFJ FINL SPON ADR ADR	0.030%	49.526%
604	GIBSON ENERGY I	0.030%	49.557%
605	EUROPEAN FIN ST	0.030%	49.587%
606	SUPERIOR PLUS C	0.030%	49.617%
607	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.030%	49.647%
608	DEUTSCHE BANK A	0.030%	49.677%
609	BARCLAYS ADR-EA	0.030%	49.707%
610	CNOOC LTD	0.030%	49.737%
611	GGP INC REIT USD.01	0.030%	49.767%
612	PRUDENTIAL ADR	0.030%	49.797%
613	NIELSEN HOLDING	0.030%	49.827%
614	BUNGE LTD COMMON STOCK USD.01	0.030%	49.857%
615	IVANHOE MINES L	0.030%	49.887%
616	ARCONIC INC COMMON STOCK	0.030%	49.917%
617	CALPINE CORP	0.030%	49.947%
618	MITSUBISHI ELEC	0.030%	49.976%
619	WOLTERS KLUWERS	0.030%	50.006%
620	SASOL	0.030%	50.036%
621	VORNADO REALTY TRUST REIT USD.04	0.030%	50.065%
622	HUNTINGTON BANC	0.029%	50.095%
623	GLAXOSMITHKLINE PLC SPON ADR ADR	0.029%	50.124%
624	FUJITSU	0.029%	50.153%
625	Banco Sabadell	0.029%	50.183%
626	ANALOG DEVICES INC COMMON STOCK USD.167	0.029%	50.212%
627	GAP INC	0.029%	50.241%
628	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.029%	50.270%
629	SPARK INFRASTRU	0.029%	50.299%
630	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.029%	50.329%
631	BOMBARDIER INC	0.029%	50.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	HYUNDAI MOTOR C	0.029%	50.387%
633	SCHNEIDER SA	0.029%	50.416%
634	ATOS ORIGIN SA	0.029%	50.445%
635	LEGAL & GENERAL	0.029%	50.473%
636	STATOIL ASA COMPANY GUAR 01/24 2.65	0.029%	50.502%
637	MITSUBISHI HVY	0.029%	50.531%
638	TELIASONERA AB	0.029%	50.560%
639	LG Electronics	0.029%	50.588%
640	BM&F BOVESPA SA	0.029%	50.617%
641	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.029%	50.646%
642	ZIMMER HLDGS IN	0.029%	50.675%
643	BP PLC SPONS ADR ADR	0.029%	50.703%
644	GOODMAN GROUP	0.029%	50.732%
645	CANON INC	0.029%	50.760%
646	EOG RESOURCES	0.028%	50.789%
647	UNEDIC ASSEO 1.	0.028%	50.817%
648	WESTFIELD CORP	0.028%	50.846%
649	DEUTSCHE LUFTHA	0.028%	50.874%
650	SBA COMMUNICATIONS CORP REIT USD.01	0.028%	50.903%
651	FORTESCUE METAL	0.028%	50.931%
652	XPO LOGISTICS INC COMMON STOCK USD.001	0.028%	50.959%
653	SHIN-ETSU CHEM	0.028%	50.987%
654	CENTERRA GOLD INC COMMON STOCK	0.028%	51.016%
655	DUKE ENERGY CORP COMMON STOCK USD.001	0.028%	51.044%
656	TOTAL CAPITAL I	0.028%	51.072%
657	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.028%	51.100%
658	HSBC HOLDINGS P	0.028%	51.128%
659	DEVON ENERGY CORP COMMON STOCK USD.1	0.028%	51.156%
660	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.028%	51.184%
661	KEYCORP	0.028%	51.212%
662	SKAND ENSKILDA	0.028%	51.240%
663	VIVENDI SA	0.028%	51.268%
664	KDDI CORP	0.028%	51.296%
665	STORA ENSO OYJ	0.028%	51.324%
666	PETROCHINA CO	0.028%	51.352%
667	RADIANT OPTO EL	0.028%	51.379%
668	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.028%	51.407%
669	KINGDOM OF BELG	0.028%	51.435%
670	LLOYDS BANKING	0.028%	51.462%
671	COCA-COLA CO/TH	0.028%	51.490%
672	MAZDA MOTOR COR	0.028%	51.518%
673	INTER PIPELINE	0.028%	51.545%
674	OVERSEA-CHINESE	0.028%	51.573%
675	LOWE'S COS INC	0.027%	51.600%
676	WESFARMERS LTD	0.027%	51.628%
677	PHILIPS ELECTRO	0.027%	51.655%
678	TEMASEK FINANCI	0.027%	51.682%
679	ING GROEP NV	0.027%	51.710%
680	OWENS CORNING COMMON STOCK USD.001	0.027%	51.737%
681	INGERSOLL-RAND	0.027%	51.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	PTT PUBLIC COMP	0.027%	51.792%
683	NOKIA CORP	0.027%	51.819%
684	LENNAR CORP CL	0.027%	51.846%
685	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.027%	51.873%
686	NORTHROP GRUMMA	0.027%	51.900%
687	WESTROCK CO COMMON STOCK	0.027%	51.927%
688	XEROX CORP COMMON STOCK USD1.0	0.027%	51.954%
689	TREASURY WINE E	0.027%	51.982%
690	TARGET CORP SR UNSECURED 01/22 2.9	0.027%	52.009%
691	AIR LIQUIDE(L')	0.027%	52.036%
692	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.027%	52.063%
693	WESTPAC BKG COR	0.027%	52.090%
694	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.027%	52.116%
695	TESCO PLC	0.027%	52.143%
696	SUN HUNG KAI PR	0.027%	52.170%
697	STANDARD LIFE P	0.027%	52.197%
698	DEERE + CO COMMON STOCK USD1.0	0.027%	52.224%
699	APACHE CORP COMMON STOCK USD.625	0.027%	52.250%
700	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.027%	52.277%
701	VODAFONE GROUP PLC SP ADR ADR	0.027%	52.303%
702	WILLIS TOWERS W	0.027%	52.330%
703	KOHL'S CORPORATI	0.027%	52.356%
704	BANK NEDERLANDS	0.027%	52.383%
705	COACH INC	0.027%	52.410%
706	AMETEK INC COMMON STOCK USD.01	0.027%	52.436%
707	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.026%	52.463%
708	ADIDAS AG	0.026%	52.489%
709	JABIL CIRCUIT I	0.026%	52.515%
710	FIRSTSERVICE CORP COMMON STOCK	0.026%	52.542%
711	LKQ CORP COMMON STOCK USD.01	0.026%	52.568%
712	ARAMARK COMMON STOCK USD.01	0.026%	52.594%
713	NRG ENERGY	0.026%	52.620%
714	SAMPO OYJ	0.026%	52.647%
715	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.026%	52.673%
716	WM MORRISON SUP	0.026%	52.699%
717	STMICROELECTRON	0.026%	52.725%
718	ACTIVISION BLIZ	0.026%	52.751%
719	LIBERTY BROADBAND C COMMON STOCK USD.01	0.026%	52.777%
720	TELECOM ITALIA	0.026%	52.803%
721	LAND SECURITIES	0.026%	52.829%
722	BPCE SA COMPANY GUAR 04/24 4	0.026%	52.855%
723	BAXTER INTL INC	0.026%	52.881%
724	NIPPON STEEL CO	0.026%	52.907%
725	CANADA HOUSING	0.026%	52.932%
726	INTL BUSINESS M	0.026%	52.958%
727	KOMATSU	0.026%	52.984%
728	BORGWARNER INC COMMON STOCK USD.01	0.026%	53.010%
729	ITALY BUONI POL	0.026%	53.036%
730	CLARIANT AG	0.026%	53.062%
731	ELDORADO GOLD CORP COMMON STOCK	0.026%	53.088%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	53.114%
733	SVENSKA HANDELS	0.026%	53.139%
734	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	53.165%
735	ITALY BUONI POL	0.026%	53.191%
736	ARKEMA	0.026%	53.217%
737	CHINA PETROLEUM	0.026%	53.242%
738	ENERFLEX LTD	0.026%	53.268%
739	SSR MINING INC COMMON STOCK	0.026%	53.294%
740	mitsui & co	0.026%	53.319%
741	CARMAX INC COMMON STOCK USD.5	0.026%	53.345%
742	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.026%	53.370%
743	CORUS ENTERTAIN	0.025%	53.396%
744	NORTHLAND POWER	0.025%	53.421%
745	UTD THERAPEUTIC	0.025%	53.447%
746	VERMILION ENERGY INC COMMON STOCK	0.025%	53.472%
747	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.025%	53.497%
748	ENDEAVOUR MININ	0.025%	53.523%
749	POLSKI KON NAF	0.025%	53.548%
750	NETEASE INC ADR ADR USD.0001	0.025%	53.574%
751	DUKE REALTY CORP REIT USD.01	0.025%	53.599%
752	DEN DANSKE BANK	0.025%	53.624%
753	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.025%	53.650%
754	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	53.675%
755	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	53.700%
756	TAYLOR WIMPEY	0.025%	53.725%
757	TOREX GOLD RESO	0.025%	53.750%
758	STRYKER CORP	0.025%	53.775%
759	FLEXTRONICS INT	0.025%	53.800%
760	QUEBECOR INC 'B	0.025%	53.825%
761	PVH CORP COMMON STOCK USD1.0	0.025%	53.850%
762	BECTON DICKINSON	0.025%	53.875%
763	BRITISH AMERICAN TOB SP ADR ADR	0.025%	53.900%
764	SUMITOMO CHEMIC	0.025%	53.925%
765	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	53.950%
766	NORTHERN TRUST	0.025%	53.975%
767	PRAXAIR STK	0.025%	54.000%
768	ENERCARE INC	0.025%	54.025%
769	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.025%	54.050%
770	TAHOE RESOURCES INC COMMON STOCK	0.025%	54.074%
771	POST HOLDINGS INC COMMON STOCK USD.01	0.025%	54.099%
772	AMP LIMITED	0.025%	54.124%
773	UDR INC REIT USD.01	0.025%	54.149%
774	TELEPERFORMANCE	0.025%	54.173%
775	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.025%	54.198%
776	BOUYGUES	0.025%	54.222%
777	MACY S INC COMMON STOCK USD.01	0.025%	54.247%
778	CHINA O/SEAS LA	0.025%	54.271%
779	INTERFOR CORP	0.025%	54.296%
780	UNIVERSAL HLTH	0.025%	54.320%
781	L-BANK BW FOERD	0.024%	54.345%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	HARRIS CORP	0.024%	54.369%
783	UNUM GROUP	0.024%	54.394%
784	BANCO SANTANDER SA SPON ADR ADR	0.024%	54.418%
785	LONZA GROUP AG	0.024%	54.443%
786	KONINKLIJKE KPN	0.024%	54.467%
787	RUSSEL METALS I	0.024%	54.491%
788	DAIWA SECS GROU	0.024%	54.515%
789	MTU AERO ENGINE	0.024%	54.540%
790	INGREDION INC COMMON STOCK USD.01	0.024%	54.564%
791	NEW FLYER COMMO	0.024%	54.588%
792	ADOBE SYSTEMS I	0.024%	54.612%
793	FRANCO NEVADA CORP COMMON STOCK	0.024%	54.636%
794	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.024%	54.660%
795	LANXESS	0.024%	54.684%
796	DANONE S.A. COM	0.024%	54.708%
797	UNILEVER PLC SPONSORED ADR ADR	0.024%	54.732%
798	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.024%	54.756%
799	ASHTAD GROUP	0.024%	54.780%
800	MARSH & MCLENNA	0.024%	54.804%
801	HOLOGIC INC COMMON STOCK USD.01	0.024%	54.828%
802	ONEOK INC	0.024%	54.851%
803	AGILENT TECHNOL	0.024%	54.875%
804	DEUTSCHE POST A	0.024%	54.899%
805	AEON CO., LTD	0.024%	54.923%
806	AVIVA PLC	0.024%	54.946%
807	MULLEN GROUP LT	0.024%	54.970%
808	COMCAST CORP COMPANY GUAR 08/25 3.375	0.024%	54.994%
809	BOC HONG KONG H	0.024%	55.018%
810	GRUPO MEXICO SA	0.024%	55.041%
811	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.024%	55.065%
812	ADECCO SA	0.024%	55.088%
813	NEWCREST MINING	0.024%	55.112%
814	LG DISPLAY CO	0.024%	55.136%
815	RYDER SYSTEM IN	0.024%	55.159%
816	SUZUKI MOTOR CO	0.024%	55.183%
817	LYONDELLBASELL	0.023%	55.206%
818	IRON MOUNTAIN INC REIT USD.01	0.023%	55.230%
819	REGENCY CENTERS CORP REIT USD.01	0.023%	55.253%
820	PREMIUM BRANDS	0.023%	55.276%
821	FRESENIUS SE &	0.023%	55.300%
822	GENUINE PARTS C	0.023%	55.323%
823	ABBVIE INC SR UNSECURED 11/22 2.9	0.023%	55.346%
824	LOEWS CORP COMMON STOCK USD.01	0.023%	55.370%
825	DOMINION RES(VI	0.023%	55.393%
826	BORALEX INC CL	0.023%	55.416%
827	QUANTA SERVICES	0.023%	55.439%
828	NTT DOCOMO INC	0.023%	55.463%
829	MICROSOFT CORP	0.023%	55.486%
830	LINCOLN NATL CO	0.023%	55.509%
831	ETRADE FINANCIA	0.023%	55.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	ONEX CORP SUB V	0.023%	55.556%
833	CHINA MERCHANTS	0.023%	55.579%
834	ABN AMRO BANK N	0.023%	55.602%
835	AUTOLIV INC	0.023%	55.625%
836	COTY INC CL A COMMON STOCK USD.01	0.023%	55.648%
837	BORAL LIMITED	0.023%	55.671%
838	CHEVRON CORP SR UNSECURED 11/20 2.419	0.023%	55.694%
839	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.023%	55.717%
840	SL GREEN REALTY	0.023%	55.740%
841	SMURFIT KAPPA P	0.023%	55.763%
842	BALL CORP	0.023%	55.786%
843	DAI-ICHI LIFE	0.023%	55.808%
844	BAE SYSTEMS	0.023%	55.831%
845	TOTAL SA SPON ADR ADR	0.023%	55.854%
846	STEINHOFF INTER	0.023%	55.877%
847	NASDAQ INC COMMON STOCK USD.01	0.023%	55.900%
848	VESTAS WIND SYS	0.023%	55.923%
849	STEEL DYNAMICS INC COMMON STOCK USD.005	0.023%	55.945%
850	SMITHS GROUP	0.023%	55.968%
851	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.023%	55.991%
852	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.023%	56.013%
853	JM SMUCKER CO/THE COMMON STOCK	0.023%	56.036%
854	DUFREY AG-REG	0.023%	56.059%
855	SOUTHERN CO	0.023%	56.081%
856	SMART REAL ESTA	0.023%	56.104%
857	AGCO CORP	0.023%	56.126%
858	SWATCH GROUP	0.023%	56.149%
859	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.022%	56.171%
860	OEKB OEST. KONTROLLBANK GOV'T GUARANT 10/20 1.5	0.022%	56.194%
861	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.022%	56.216%
862	JONES LANG LASA	0.022%	56.239%
863	BLUESCOPE STEEL	0.022%	56.261%
864	NESTE OIL OYJ	0.022%	56.283%
865	ARROW ELECTRONI	0.022%	56.306%
866	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.022%	56.328%
867	CITIC LTD	0.022%	56.350%
868	FRESENIUS MEDIC	0.022%	56.373%
869	MS&AD INSURANCE	0.022%	56.395%
870	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.022%	56.417%
871	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.022%	56.439%
872	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.022%	56.462%
873	PERRIGO CO PLC	0.022%	56.484%
874	SPRINT CORP COMMON STOCK USD.01	0.022%	56.506%
875	NETAPP INC.	0.022%	56.528%
876	ERSTE GROUP BAN	0.022%	56.550%
877	TOSOH CORP	0.022%	56.572%
878	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	56.594%
879	SESA STERLITE	0.022%	56.617%
880	EXTRA SPACE STO	0.022%	56.639%
881	BRITISH TELECOM	0.022%	56.661%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	SUMITOMO ELEC I	0.022%	56.683%
883	NATIONAL AUSTRALIA	0.022%	56.705%
884	BELLWAY	0.022%	56.727%
885	CARREFOUR SA	0.022%	56.749%
886	UBISOFT ENTERTA	0.022%	56.771%
887	CANADIAN REAL E	0.022%	56.793%
888	MARKEL CORP COMMON STOCK	0.022%	56.815%
889	IMPERIAL TOBACC	0.022%	56.837%
890	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.022%	56.859%
891	SPIRIT AEROSYST	0.022%	56.881%
892	JUNIPER NETWORK	0.022%	56.903%
893	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.022%	56.924%
894	ANADARKO PETROL	0.022%	56.946%
895	ESSITY AKTIEBOL	0.022%	56.968%
896	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.022%	56.990%
897	KLEPIERRE	0.022%	57.012%
898	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.022%	57.033%
899	BANK TOKYO-MITS	0.022%	57.055%
900	MARTINREA INTER	0.022%	57.076%
901	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	57.098%
902	TIFFANY & CO	0.022%	57.119%
903	GIVAUDAN	0.022%	57.141%
904	SWEDBANK AB	0.021%	57.162%
905	APPLE INC SR UNSECURED 02/27 3.35	0.021%	57.184%
906	EVEREST RE GROU	0.021%	57.205%
907	ALLIED PPTY,REI	0.021%	57.226%
908	PETROBRAS PREFE	0.021%	57.248%
909	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.021%	57.269%
910	CAIXABANK	0.021%	57.290%
911	TOYOTA TSUSHO C	0.021%	57.312%
912	SWISSCOM AG	0.021%	57.333%
913	UTD MICRO ELECT	0.021%	57.354%
914	FERRARI NV	0.021%	57.375%
915	TJX COS INC	0.021%	57.396%
916	BARRATT DEVEL	0.021%	57.417%
917	AFFILIATED MNGR	0.021%	57.438%
918	CUMMINS INC	0.021%	57.459%
919	BANK RAKYAT IND	0.021%	57.480%
920	RECKITT BENCKIS	0.021%	57.501%
921	KONINKLIJKE DSM	0.021%	57.522%
922	SCOR	0.021%	57.543%
923	SVENSKA HANDELS	0.021%	57.564%
924	ATCO LTD CL I N	0.021%	57.585%
925	DEXUS PROPERTY	0.021%	57.606%
926	KROTON EDUCACIO	0.021%	57.627%
927	PRICELINE GROUP	0.021%	57.648%
928	PARAMOUNT RESOU	0.021%	57.669%
929	AON PLC	0.021%	57.689%
930	PARKLAND FUEL C	0.021%	57.710%
931	OMV AG	0.021%	57.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	GREAT CANADIAN	0.021%	57.752%
933	VALEO SA	0.021%	57.773%
934	MELROSEIndustr	0.021%	57.793%
935	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.021%	57.814%
936	SAINSBURY (J) P	0.021%	57.835%
937	ITOCHU CORP	0.021%	57.855%
938	FEDERAL REALTY INVS TRUST REIT USD.01	0.021%	57.876%
939	SANLAM LIMITED	0.021%	57.897%
940	CARLSBERG	0.021%	57.917%
941	LG CHEM LTD	0.021%	57.938%
942	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.021%	57.959%
943	PULTEGROUP INC.	0.021%	57.979%
944	SEGRO PLC	0.021%	58.000%
945	ELISA OYJ-A	0.021%	58.020%
946	LABRADOR IRON O	0.021%	58.041%
947	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.021%	58.062%
948	AUTONATION INC	0.021%	58.082%
949	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.020%	58.103%
950	TRICAN WELL SER	0.020%	58.123%
951	TRINITY INDS	0.020%	58.143%
952	JFE HOLDINGS IN	0.020%	58.164%
953	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.020%	58.184%
954	APPLE INC 1.55%	0.020%	58.205%
955	EURO FIN STABIL	0.020%	58.225%
956	ONEOK INC COMPANY GUAR 02/22 4.25	0.020%	58.245%
957	BROTHERIndustr	0.020%	58.266%
958	PENTAIR PLC	0.020%	58.286%
959	STOCKLAND TRUST	0.020%	58.306%
960	RITCHIE BROS. A	0.020%	58.327%
961	SHIRE PLC	0.020%	58.347%
962	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.020%	58.367%
963	MEG ENERGY CORP	0.020%	58.387%
964	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.020%	58.408%
965	ASSURED GUARANT	0.020%	58.428%
966	ALBEMARLE CORP	0.020%	58.448%
967	KINGSPAN GROUP	0.020%	58.468%
968	TUI AG	0.020%	58.489%
969	TECH DATA CORP COMMON STOCK USD.0015	0.020%	58.509%
970	CSL LIMITED	0.020%	58.529%
971	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.020%	58.549%
972	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.020%	58.569%
973	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.020%	58.589%
974	AIR PRODS & CHE	0.020%	58.610%
975	BANK LEUMI LE-I	0.020%	58.630%
976	OSHKOSH CORP COMMON STOCK USD.01	0.020%	58.650%
977	YAMAHA MOTOR CO	0.020%	58.670%
978	TORCHMARK CORP COMMON STOCK USD1.0	0.020%	58.690%
979	UNIONE DI BAN.	0.020%	58.710%
980	WH GROUP LTD	0.020%	58.730%
981	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	58.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CATCHER TECHNOL	0.020%	58.770%
983	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	58.789%
984	AECON GROUP INC	0.020%	58.809%
985	SUNAC CHINA HLD	0.020%	58.829%
986	GOLDCORP INC SR UNSECURED 06/21 3.625	0.020%	58.849%
987	COMERICA INC	0.020%	58.869%
988	GAS NATURAL SDG	0.020%	58.889%
989	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.020%	58.908%
990	UTD RENTALS INC	0.020%	58.928%
991	BALOISE- HOLDIN	0.020%	58.948%
992	ASSURANT INC COMMON STOCK USD.01	0.020%	58.968%
993	EXCHANGE INCOME	0.020%	58.987%
994	ECOLAB INC COMMON STOCK USD1.0	0.020%	59.007%
995	UNITED OVERSEAS	0.020%	59.027%
996	MURATA MFG CO	0.020%	59.046%
997	THOR INDUSTRIES INC COMMON STOCK USD.1	0.020%	59.066%
998	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.020%	59.086%
999	BRITISH LAND CO	0.020%	59.105%
1000	HP INC COMMON STOCK USD.01	0.020%	59.125%
1001	ARRIS INTERNATI	0.020%	59.144%
1002	NEWELL BRANDS INC COMMON STOCK USD1.0	0.020%	59.164%
1003	RANDGOLD RESOUR	0.020%	59.183%
1004	VULCAN MATERIAL	0.020%	59.203%
1005	JOHNSON MATTHEY	0.020%	59.223%
1006	SK ENERGY CO LT	0.020%	59.242%
1007	AIR LEASE CORP	0.020%	59.262%
1008	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.020%	59.281%
1009	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.020%	59.301%
1010	MARKS & SPENCER	0.020%	59.320%
1011	RICE ENERGY INC COMMON STOCK USD.01	0.020%	59.340%
1012	ORBITAL ATK INC COMMON STOCK USD.01	0.019%	59.359%
1013	GENERAL MILLS I	0.019%	59.379%
1014	SENSATA TECHNOL	0.019%	59.398%
1015	NEC CORP	0.019%	59.418%
1016	PETROBRAS COMMO	0.019%	59.437%
1017	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	59.457%
1018	DELL TECHNOLOGIES INC CL V TRACKING STK	0.019%	59.476%
1019	GKN PLC	0.019%	59.495%
1020	OLIN CORP	0.019%	59.515%
1021	DEXIA CREDIT LO	0.019%	59.534%
1022	HESS CORPORATIO	0.019%	59.554%
1023	MARTIN MARIETTA	0.019%	59.573%
1024	ROCKWELL COLLIN	0.019%	59.592%
1025	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.019%	59.612%
1026	COMMERZBANK AG	0.019%	59.631%
1027	MANPOWER INC	0.019%	59.650%
1028	AGRICULTURAL BK	0.019%	59.670%
1029	WESTERN FOREST	0.019%	59.689%
1030	CASCADES INC	0.019%	59.708%
1031	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.019%	59.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	INTERTEK TESTIN	0.019%	59.747%
1033	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.019%	59.766%
1034	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	59.786%
1035	BPCE SA SR UNSECURED 02/21 2.65	0.019%	59.805%
1036	CDN UTILS LTD N	0.019%	59.824%
1037	CREDIT AGRICOLE	0.019%	59.843%
1038	Cineplex Inc.	0.019%	59.863%
1039	SYNNEX CORP COMMON STOCK USD.001	0.019%	59.882%
1040	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	59.901%
1041	JULIUS BAER GRO	0.019%	59.920%
1042	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	59.939%
1043	HARLEY DAVIDSON	0.019%	59.959%
1044	VICINITY CENTER	0.019%	59.978%
1045	AEGON N.V.	0.019%	59.997%
1046	GECINA SA	0.019%	60.016%
1047	REXEL PROMESSES	0.019%	60.035%
1048	SOMPO JAPAN NIP	0.019%	60.054%
1049	KION GROUP AG	0.019%	60.073%
1050	BERKELEY GROUP	0.019%	60.092%
1051	DENSO CORP	0.019%	60.111%
1052	GPT GROUP	0.019%	60.130%
1053	CAMDEN PROPERTY	0.019%	60.149%
1054	AECOM COMMON STOCK USD.01	0.019%	60.168%
1055	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.019%	60.187%
1056	FLUGHAFEN ZUERI	0.019%	60.206%
1057	SECURE ENERGY S	0.019%	60.225%
1058	GRAN TIERRA ENE	0.019%	60.244%
1059	AISIN SEIKI CO	0.019%	60.263%
1060	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.019%	60.282%
1061	NASPERS LIMITED	0.019%	60.300%
1062	NUVISTA ENERGY	0.019%	60.319%
1063	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.019%	60.338%
1064	UNI-SELECT INC	0.019%	60.357%
1065	JYSKE BANK A/S	0.019%	60.376%
1066	PAREX RESOURCES	0.019%	60.394%
1067	DANONE SA	0.019%	60.413%
1068	MINEBEA CO	0.019%	60.432%
1069	KOHL S CORPORATION SR UNSECURED 11/21 4	0.019%	60.451%
1070	FISCHER(GEORG)A	0.019%	60.469%
1071	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	60.488%
1072	AMER ELEC POWER	0.019%	60.507%
1073	SANDSTORM GOLD	0.019%	60.526%
1074	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.019%	60.544%
1075	COMMERCE BANCSH	0.019%	60.563%
1076	SHOPIFY INC CLASS A COMMON STOCK	0.019%	60.581%
1077	BCO BRADESCO,AD	0.019%	60.600%
1078	WR BERKLEY CORP COMMON STOCK USD.2	0.019%	60.619%
1079	TORAY INDS INC	0.019%	60.637%
1080	TDK CORP	0.019%	60.656%
1081	LEGG MASON INC SR UNSECURED 03/26 4.75	0.019%	60.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	ELECTR DE FRANC	0.019%	60.693%
1083	SEMAFO INC COMM	0.019%	60.712%
1084	JSW STEEL LTD	0.019%	60.730%
1085	COOPER COS INC	0.019%	60.749%
1086	INFINEON TECHNO	0.019%	60.767%
1087	SUN COMMUNITIES INC REIT USD.01	0.018%	60.786%
1088	HDFC BANK LTD	0.018%	60.804%
1089	DUPONT FABROS TECHNOLOGY REIT USD.001	0.018%	60.823%
1090	SK C&C CO LTD	0.018%	60.841%
1091	RAGING RIVER EX	0.018%	60.860%
1092	IPG PHOTONICS C	0.018%	60.878%
1093	TOLL BROTHERS INC COMMON STOCK USD.01	0.018%	60.896%
1094	FIRST SOLAR INC	0.018%	60.915%
1095	CA INC SR UNSECURED 03/27 4.7	0.018%	60.933%
1096	KIMCO REALTY	0.018%	60.951%
1097	US BANCORP SR UNSECURED 01/24 3.7	0.018%	60.970%
1098	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.018%	60.988%
1099	NIPPON BUILDING	0.018%	61.006%
1100	NATIONAL OILWEL	0.018%	61.025%
1101	NORBORD INC COMMON STOCK	0.018%	61.043%
1102	NATIONWIDE B/S	0.018%	61.061%
1103	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.018%	61.079%
1104	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.018%	61.097%
1105	DNB NOR ASA	0.018%	61.116%
1106	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.018%	61.134%
1107	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.018%	61.152%
1108	SONOCO PRODUCTS	0.018%	61.170%
1109	POSCO	0.018%	61.188%
1110	SNAP-ON INC	0.018%	61.206%
1111	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.224%
1112	MOSAIC CO SR UNSECURED 11/21 3.75	0.018%	61.243%
1113	AMADEUS IT HLDG	0.018%	61.261%
1114	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.018%	61.279%
1115	FAURECIA	0.018%	61.297%
1116	ASB FINANCE LTD	0.018%	61.315%
1117	RESONA HOLDINGS	0.018%	61.333%
1118	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.018%	61.351%
1119	INFOSYS TECHNOL	0.018%	61.369%
1120	K&S AG	0.018%	61.387%
1121	ELECTRICITE DE	0.018%	61.405%
1122	CAPITAL POWER C	0.018%	61.423%
1123	BIRCHCLIFF ENER	0.018%	61.441%
1124	STELLA JONES IN	0.018%	61.458%
1125	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.018%	61.476%
1126	CHINA UNICOM LT	0.018%	61.494%
1127	STAPLES INC	0.018%	61.512%
1128	HANA FINANCIAL	0.018%	61.530%
1129	KEY BANK NA SR UNSECURED 06/25 3.3	0.018%	61.548%
1130	INNERGEX RENEWA	0.018%	61.566%
1131	RENAISSANCE RE	0.018%	61.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.018%	61.601%
1133	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.018%	61.619%
1134	HAMMERSON	0.018%	61.637%
1135	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.018%	61.654%
1136	APTARGROUP INC COMMON STOCK USD.01	0.018%	61.672%
1137	DANA HOLDING CO	0.018%	61.690%
1138	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.018%	61.708%
1139	NAVIENT CORP COMMON STOCK USD.01	0.018%	61.725%
1140	CENTRICA PLC	0.018%	61.743%
1141	RSA INSURANCE G	0.018%	61.761%
1142	SBERBANK OF RUS	0.018%	61.778%
1143	LIBERTY MUTUAL	0.018%	61.796%
1144	FIRST CAPITAL R	0.018%	61.814%
1145	GAMING AND LEISURE PROPERTIE REIT	0.018%	61.831%
1146	HENRY SCHEIN CO	0.018%	61.849%
1147	NATIONAL RETAIL PROPERTIES REIT USD.01	0.018%	61.867%
1148	HILL ROM HOLDINGS INC COMMON STOCK	0.018%	61.884%
1149	KIMBERLY-CLARK	0.018%	61.902%
1150	CHINA UNICOM	0.018%	61.919%
1151	REGIONS FINANCI	0.018%	61.937%
1152	ORANGE SA SR UNSECURED 09/21 4.125	0.018%	61.954%
1153	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.018%	61.972%
1154	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.018%	61.989%
1155	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	62.007%
1156	YES BANK LTD	0.018%	62.024%
1157	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.017%	62.042%
1158	PICC PROPERTY &	0.017%	62.059%
1159	GARMIN LTD.	0.017%	62.077%
1160	XL GROUP LTD	0.017%	62.094%
1161	VEREIT INC REIT USD.01	0.017%	62.112%
1162	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.017%	62.129%
1163	DIRECT LINE INS	0.017%	62.147%
1164	Arch Capital Gr	0.017%	62.164%
1165	APARTMENT INVT + MGMT CO A REIT USD.01	0.017%	62.182%
1166	MKS INSTRUMENTS INC COMMON STOCK	0.017%	62.199%
1167	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.017%	62.216%
1168	INTERNATIONAL G	0.017%	62.234%
1169	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.017%	62.251%
1170	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.017%	62.269%
1171	SANDVIK AB	0.017%	62.286%
1172	COCA COLA HBC A	0.017%	62.303%
1173	MICHAEL KORS HO	0.017%	62.321%
1174	STRYKER CORP SR UNSECURED 03/21 2.625	0.017%	62.338%
1175	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	62.355%
1176	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.017%	62.373%
1177	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.017%	62.390%
1178	GENTEX CORP COMMON STOCK USD.06	0.017%	62.407%
1179	NATIONAL GRID PLC SP ADR ADR	0.017%	62.424%
1180	HALMA	0.017%	62.442%
1181	SONY CORP SPONSORED ADR ADR	0.017%	62.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ROYAL GOLD INC	0.017%	62.476%
1183	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.017%	62.493%
1184	FIRSTRAND LIMIT	0.017%	62.510%
1185	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	62.528%
1186	AT+T INC SR UNSECURED 05/25 3.4	0.017%	62.545%
1187	ROCKWELL AUTO	0.017%	62.562%
1188	FREEHOLD ROYALT	0.017%	62.579%
1189	EIFPAGE SA	0.017%	62.596%
1190	TATA MOTORS LTD	0.017%	62.614%
1191	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.017%	62.631%
1192	AMDOCS LTD COMMON STOCK GBP.0001	0.017%	62.648%
1193	OLD MUTUAL PLC	0.017%	62.665%
1194	COLFAX CORP	0.017%	62.682%
1195	FOREST CITY REALTY TRUST A REIT USD.01	0.017%	62.699%
1196	ELECTRONIC ARTS	0.017%	62.716%
1197	GALP ENERGIA	0.017%	62.733%
1198	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.017%	62.750%
1199	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.017%	62.767%
1200	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.017%	62.784%
1201	BRIT AMER TOBAC	0.017%	62.801%
1202	CHRISTIAN HANSE	0.017%	62.818%
1203	PRETIUM RESOURC	0.017%	62.835%
1204	SIGNET JEWELERS	0.017%	62.852%
1205	CHINA PETROLEUM	0.017%	62.869%
1206	AAC TECHNOLOGIE	0.017%	62.886%
1207	MICROSEMI	0.017%	62.903%
1208	PACWEST BANCORP COMMON STOCK	0.017%	62.920%
1209	PRAIRIESKY ROYA	0.017%	62.937%
1210	BANK OF NY MELL	0.017%	62.954%
1211	MITEL NETWORKS	0.017%	62.971%
1212	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.017%	62.988%
1213	HEXCEL CORP COMMON STOCK USD.01	0.017%	63.004%
1214	TAKEDA PHARMACE	0.017%	63.021%
1215	RAIFFEISEN BANK	0.017%	63.038%
1216	DOUGLAS EMMETT INC REIT USD.01	0.017%	63.055%
1217	BCO BRADESCO,PR	0.017%	63.072%
1218	UMICORE	0.017%	63.088%
1219	RHEINMETALL AG	0.017%	63.105%
1220	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.017%	63.122%
1221	LIBERTY VENTURES SER A TRACKING STK USD.01	0.017%	63.139%
1222	SEKISUI CHEMICA	0.017%	63.156%
1223	COMINAR REAL ES	0.017%	63.172%
1224	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.017%	63.189%
1225	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	63.206%
1226	TERADYNE INC	0.017%	63.222%
1227	NN GROUP NV	0.017%	63.239%
1228	CHINA RES BEIJI	0.017%	63.256%
1229	MOL HUNGARIAN	0.017%	63.273%
1230	PG&E CORP	0.017%	63.289%
1231	CHINA COMMUNICA	0.017%	63.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	SANOFI ADR ADR	0.017%	63.323%
1233	BARCLAYS AFRICA	0.017%	63.339%
1234	MARVELL TECH GR	0.017%	63.356%
1235	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.017%	63.372%
1236	JAPAN REAL ESTA	0.017%	63.389%
1237	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	63.406%
1238	ORICA LIMITED	0.017%	63.422%
1239	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.017%	63.439%
1240	CARLISLE COS IN	0.017%	63.455%
1241	GN STORE NORD	0.017%	63.472%
1242	EXELON CORP COMMON STOCK	0.017%	63.488%
1243	ROLLS ROYCE	0.017%	63.505%
1244	DELPHI AUTOMOTI	0.017%	63.521%
1245	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	63.538%
1246	SES GLOBAL	0.016%	63.554%
1247	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.016%	63.571%
1248	AIRBUS GROUP NV	0.016%	63.587%
1249	MONDI PLC	0.016%	63.604%
1250	WESTSHORE TERMI	0.016%	63.620%
1251	ASML HOLDING NV	0.016%	63.637%
1252	GEN DYNAMICS CO	0.016%	63.653%
1253	SPIRAX-SARCO EN	0.016%	63.670%
1254	NOBLE ENERGY IN	0.016%	63.686%
1255	CYRUSONE INC REIT USD.01	0.016%	63.702%
1256	ADIENT PLC	0.016%	63.719%
1257	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.016%	63.735%
1258	INCHCAPE PLC	0.016%	63.751%
1259	SANDERSON FARMS INC COMMON STOCK USD1.0	0.016%	63.768%
1260	NOMURA HOLD INC	0.016%	63.784%
1261	HOWARD HUGHES CORP/THE COMMON STOCK	0.016%	63.800%
1262	ANGLOGOLD ASHANTI SPON ADR ADR	0.016%	63.817%
1263	ROSS STORES INC	0.016%	63.833%
1264	SLM CORP COMMON STOCK USD.2	0.016%	63.849%
1265	BEMIS COMPANY COMMON STOCK USD.1	0.016%	63.865%
1266	KILROY REALTY C	0.016%	63.882%
1267	AALBERTS INDUST	0.016%	63.898%
1268	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	63.914%
1269	MUNICIPALITY FI	0.016%	63.930%
1270	INFORMA PLC	0.016%	63.947%
1271	ACKERMANS & VAN	0.016%	63.963%
1272	AXIS CAPITAL HO	0.016%	63.979%
1273	SUMITOMO CORP	0.016%	63.995%
1274	EPR PROPERTIES REIT USD.01	0.016%	64.011%
1275	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.016%	64.027%
1276	TDC A/S	0.016%	64.044%
1277	MURPHY OIL CORP	0.016%	64.060%
1278	CARNIVAL PLC	0.016%	64.076%
1279	ENAGAS	0.016%	64.092%
1280	BARD(CR)INC	0.016%	64.108%
1281	MEGGITT	0.016%	64.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.016%	64.140%
1283	KELT EXPLORATIO	0.016%	64.156%
1284	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.016%	64.172%
1285	NEW WORLD DEVEL	0.016%	64.188%
1286	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.016%	64.204%
1287	KNIGHT THERAPEU	0.016%	64.220%
1288	MASTEC INC	0.016%	64.236%
1289	MEDIOBANCA SPA	0.016%	64.252%
1290	SUNCORP GROUP	0.016%	64.268%
1291	AMERCO COMMON STOCK USD.25	0.016%	64.284%
1292	STERIS PLC	0.016%	64.300%
1293	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	64.316%
1294	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	64.332%
1295	KINGBOARD CHEMI	0.016%	64.348%
1296	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.016%	64.364%
1297	SHOWA DENKO KK	0.016%	64.380%
1298	PRECISION DRILLING CORP COMMON STOCK	0.016%	64.396%
1299	HIGHWOODS PROPE	0.016%	64.412%
1300	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.016%	64.428%
1301	LAS VEGAS SANDS	0.016%	64.444%
1302	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.016%	64.459%
1303	CREDIT ACCEPTAN	0.016%	64.475%
1304	UNIPER SE	0.016%	64.491%
1305	TARGA RESOURCES CORP COMMON STOCK USD.001	0.016%	64.507%
1306	EXPORT DEVELOPM	0.016%	64.523%
1307	GEMALTO NV	0.016%	64.538%
1308	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	64.554%
1309	GPO FIN BANORTE	0.016%	64.570%
1310	AMS AG	0.016%	64.586%
1311	HISCOX LTD	0.016%	64.601%
1312	AKAMAI TECHNOLO	0.016%	64.617%
1313	ENSIGN ENERGY S	0.016%	64.633%
1314	GROUP 4 SECURIC	0.016%	64.648%
1315	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.016%	64.664%
1316	GENTING BHD	0.016%	64.680%
1317	SAMSUNG ELEC-ME	0.016%	64.695%
1318	CBOE HOLDINGS INC COMMON STOCK	0.016%	64.711%
1319	ECN CAPITAL COR	0.016%	64.726%
1320	GALAPAGOS NV	0.016%	64.742%
1321	CHINA PHARMACEU	0.016%	64.758%
1322	RANDSTAD HOLDIN	0.016%	64.773%
1323	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.016%	64.789%
1324	CSX CORP 3.7% 3	0.016%	64.804%
1325	METLIFE INC SR UNSECURED 02/21 4.75	0.016%	64.820%
1326	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.835%
1327	MACERICH CO	0.016%	64.851%
1328	STRYKER CORP SR UNSECURED 05/24 3.375	0.015%	64.866%
1329	INTUIT INC COMMON STOCK USD.01	0.015%	64.882%
1330	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	64.897%
1331	EAST WEST BANCORP INC COMMON STOCK USD.001	0.015%	64.913%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.015%	64.928%
1333	CHIMEI INNOLUX	0.015%	64.944%
1334	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.015%	64.959%
1335	BAIDU INC SPON ADR ADR USD.00005	0.015%	64.975%
1336	ST JAMES PLACE	0.015%	64.990%
1337	A P MOLLER - MA	0.015%	65.005%
1338	ISUZU MOTORS	0.015%	65.021%
1339	SIERRA WIRELESS INC COMMON STOCK	0.015%	65.036%
1340	OSRAM LICHT AG	0.015%	65.052%
1341	NORTH WEST CO I	0.015%	65.067%
1342	SYNOPSIS INC	0.015%	65.083%
1343	JAZZ PHARMACEUT	0.015%	65.098%
1344	WINPAK LTD	0.015%	65.113%
1345	GRANITE REAL ES	0.015%	65.129%
1346	SALESFORCE.COM	0.015%	65.144%
1347	REINSURANCE GRO	0.015%	65.159%
1348	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.015%	65.175%
1349	LAGARDERE S.C.A	0.015%	65.190%
1350	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	65.206%
1351	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.015%	65.221%
1352	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.015%	65.236%
1353	QORVO INC COMMON STOCK USD.0001	0.015%	65.252%
1354	DOREL INDS INC	0.015%	65.267%
1355	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.015%	65.282%
1356	BURBERRY GROUP	0.015%	65.297%
1357	LOCALIZA RENT A	0.015%	65.313%
1358	PT UNITED TRACT	0.015%	65.328%
1359	BRUNSWICK CORP	0.015%	65.343%
1360	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	65.359%
1361	KREDITANST FUR	0.015%	65.374%
1362	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.015%	65.389%
1363	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.015%	65.404%
1364	EXPEDIA INC COMMON STOCK USD.001	0.015%	65.419%
1365	WOLSELEY PLC	0.015%	65.435%
1366	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.015%	65.450%
1367	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.015%	65.465%
1368	KIRIN HOLDINGS	0.015%	65.480%
1369	ASAHI GLASS CO	0.015%	65.495%
1370	GS HOLDINGS COR	0.015%	65.511%
1371	FUBON FINANCIAL	0.015%	65.526%
1372	BANKUNITED INC COMMON STOCK USD.01	0.015%	65.541%
1373	WP CAREY INC REIT USD.001	0.015%	65.556%
1374	ROYAL DUTCH SH-	0.015%	65.571%
1375	METLIFE INC SR UNSECURED 04/24 3.6	0.015%	65.586%
1376	WILLIAMS-SONOMA	0.015%	65.601%
1377	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.015%	65.617%
1378	HANG SENG BANK	0.015%	65.632%
1379	L'OREAL	0.015%	65.647%
1380	HOME CAP GRP IN	0.015%	65.662%
1381	EMCOR GROUP INC COMMON STOCK USD.01	0.015%	65.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.015%	65.692%
1383	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.015%	65.707%
1384	IBM CORP SR UNSECURED 05/20 1.625	0.015%	65.722%
1385	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.015%	65.737%
1386	UCB	0.015%	65.752%
1387	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.015%	65.767%
1388	MARATHON OIL CO	0.015%	65.782%
1389	HUDSON'S BAY CO	0.015%	65.797%
1390	CTBC FINANCIAL	0.015%	65.812%
1391	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.015%	65.827%
1392	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.015%	65.842%
1393	VCA INC COMMON STOCK USD.001	0.015%	65.857%
1394	ATS AUTOMATION	0.015%	65.872%
1395	BED BATH & BEYO	0.015%	65.887%
1396	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.015%	65.902%
1397	LIBERTY MUTUAL	0.015%	65.917%
1398	HALLIBURTON CO	0.015%	65.932%
1399	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.015%	65.947%
1400	HYUNDAI MOBIS	0.015%	65.962%
1401	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.015%	65.976%
1402	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	65.991%
1403	CHARTWELL RETIR	0.015%	66.006%
1404	SWISS LIFE HLDG	0.015%	66.021%
1405	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.015%	66.036%
1406	BANCO BBPM SPA	0.015%	66.051%
1407	LONGFOR PROPERT	0.015%	66.066%
1408	QBE INSURANCE	0.015%	66.081%
1409	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.015%	66.096%
1410	MERLIN PROPERTI	0.015%	66.110%
1411	AMERISOURCEBERG	0.015%	66.125%
1412	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.015%	66.140%
1413	SUMITOMO RLTY&D	0.015%	66.155%
1414	PACIFIC GAS & E	0.015%	66.170%
1415	CASEYS GEN STOR	0.015%	66.185%
1416	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	66.199%
1417	FUJIFILM HLDGS	0.015%	66.214%
1418	KB FINANCIAL GR	0.015%	66.229%
1419	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.015%	66.244%
1420	ERICSSON LM-B S	0.015%	66.259%
1421	LOJAS RENNER SA	0.015%	66.274%
1422	COPA HOLDINGS S	0.015%	66.288%
1423	CIGNA CORP SR UNSECURED 02/22 4	0.015%	66.303%
1424	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	66.318%
1425	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.015%	66.333%
1426	TIME WARNER INC	0.015%	66.347%
1427	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	66.362%
1428	FMC CORP	0.015%	66.377%
1429	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.015%	66.392%
1430	CORELOGIC INC COMMON STOCK USD1.0	0.015%	66.406%
1431	WEX INC COMMON STOCK USD.01	0.015%	66.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	BHARTI AIRTEL L	0.015%	66.436%
1433	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.015%	66.450%
1434	BROWN + BROWN INC COMMON STOCK USD.1	0.015%	66.465%
1435	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.015%	66.480%
1436	GENERAL ELECTRI	0.015%	66.495%
1437	ENTEGRIS INC COMMON STOCK USD.01	0.015%	66.509%
1438	XYLEM INC COMMON STOCK	0.015%	66.524%
1439	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.015%	66.539%
1440	POSCO	0.015%	66.553%
1441	TELE2 AB-B SHS	0.015%	66.568%
1442	QIAGEN NV	0.015%	66.583%
1443	ALARIS ROYALTY	0.015%	66.597%
1444	MINITAB INC COMMON STOCK	0.015%	66.612%
1445	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.015%	66.626%
1446	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	66.641%
1447	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.015%	66.656%
1448	HEIDELBERGCEMEN	0.015%	66.670%
1449	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	66.685%
1450	VISTEON CORP COMMON STOCK	0.015%	66.699%
1451	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.015%	66.714%
1452	EQUIFAX INC	0.015%	66.729%
1453	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.015%	66.743%
1454	THERMO FISHER S	0.015%	66.758%
1455	FINMECCANICA SP	0.015%	66.772%
1456	FORTIVE CORP COMMON STOCK USD.01	0.015%	66.787%
1457	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.015%	66.801%
1458	FIRST HORIZON N	0.015%	66.816%
1459	WHITBREAD PLC	0.015%	66.830%
1460	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.015%	66.845%
1461	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.015%	66.859%
1462	PNC BANK NA 2.6	0.014%	66.874%
1463	EATON VANCE CORP COMMON STOCK USD.00390625	0.014%	66.888%
1464	MYLAN NV 3.125%	0.014%	66.903%
1465	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.014%	66.917%
1466	INPEX CORPORATI	0.014%	66.932%
1467	MARUBENI CORP	0.014%	66.946%
1468	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	66.960%
1469	FURUKAWA ELECTR	0.014%	66.975%
1470	VWR CORP COMMON STOCK USD.01	0.014%	66.989%
1471	PRIMERICA INC COMMON STOCK	0.014%	67.004%
1472	FRAPORT AG	0.014%	67.018%
1473	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.014%	67.032%
1474	TRIMBLE INC COMMON STOCK	0.014%	67.047%
1475	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	67.061%
1476	ZIONS BANCORP	0.014%	67.075%
1477	CINTAS CORP	0.014%	67.090%
1478	DREAM OFFICE RE	0.014%	67.104%
1479	ESSENT GROUP LT	0.014%	67.118%
1480	CATALENT INC COMMON STOCK USD.01	0.014%	67.133%
1481	VERIZON COMMUN	0.014%	67.147%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	JPMORGAN CHASE	0.014%	67.161%
1483	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.014%	67.175%
1484	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	67.190%
1485	BIG LOTS INC COMMON STOCK USD.01	0.014%	67.204%
1486	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	67.218%
1487	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.014%	67.232%
1488	HYATT HOTELS CO	0.014%	67.247%
1489	SUMITOMO HEAVY	0.014%	67.261%
1490	INTL CONS AIRLI	0.014%	67.275%
1491	PADDY POWER PLC	0.014%	67.289%
1492	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.014%	67.303%
1493	TAIHEIYO CEMENT	0.014%	67.318%
1494	SAFRAN SA	0.014%	67.332%
1495	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	67.346%
1496	AMPHENOL CORP	0.014%	67.360%
1497	BANK HAPOALIM B	0.014%	67.374%
1498	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.014%	67.388%
1499	TWITTER INC COMMON STOCK USD.000005	0.014%	67.403%
1500	EUTELSAT COMMUN	0.014%	67.417%
1501	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.014%	67.431%
1502	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	67.445%
1503	KB FINANCIAL GROUP INC ADR ADR	0.014%	67.459%
1504	DOWNER EDI LTD	0.014%	67.473%
1505	UNILEVER NV	0.014%	67.487%
1506	NATIONAL AUSTRA	0.014%	67.501%
1507	VOLKSWAGEN AG	0.014%	67.516%
1508	DS SMITH PLC	0.014%	67.530%
1509	XILINX INC	0.014%	67.544%
1510	ROYAL MAIL PLC-	0.014%	67.558%
1511	YASKAWA ELEC CO	0.014%	67.572%
1512	AMKOR TECHNOLOG	0.014%	67.586%
1513	LEND LEASE CORP	0.014%	67.600%
1514	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.014%	67.614%
1515	WHITE MOUNTAINS	0.014%	67.628%
1516	VALIDUS HOLDING	0.014%	67.642%
1517	ALERE INC COMMON STOCK USD.001	0.014%	67.656%
1518	GENPACT LIMITED	0.014%	67.670%
1519	AMERICAN HOMES 4 RENT A REIT USD.01	0.014%	67.684%
1520	CORESITE REALTY CORP REIT USD.01	0.014%	67.698%
1521	FIBRA UNO ADMIN	0.014%	67.712%
1522	INTERDIGITAL IN	0.014%	67.726%
1523	SANMINA CORP COMMON STOCK USD.01	0.014%	67.740%
1524	BAXTER INTL INC	0.014%	67.754%
1525	INDIABULLS HOUS	0.014%	67.768%
1526	COLGATE-PALMOLI	0.014%	67.782%
1527	SINGAPORE AIRLI	0.014%	67.796%
1528	OMNICOM GROUP I	0.014%	67.810%
1529	EUROPEAN FIN ST	0.014%	67.824%
1530	HANCOCK HOLDING	0.014%	67.838%
1531	MALLINCKRODT PL	0.014%	67.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	CIRRUS LOGIC IN	0.014%	67.866%
1533	SUNNY OPTICAL T	0.014%	67.879%
1534	LENOVO GROUP LT	0.014%	67.893%
1535	FUJI HEAVY INDS	0.014%	67.907%
1536	FLUOR CORP COMMON STOCK USD.01	0.014%	67.921%
1537	WHARF(HLDGS)	0.014%	67.935%
1538	STERICYCLE INC COMMON STOCK USD.01	0.014%	67.949%
1539	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.014%	67.963%
1540	NSK	0.014%	67.976%
1541	GOLD FIELDS LTD SPONS ADR ADR	0.014%	67.990%
1542	BABCOCK INTL GR	0.014%	68.004%
1543	NASDAQ INC SR UNSECURED 06/24 4.25	0.014%	68.018%
1544	ESSILOR INTERNA	0.014%	68.032%
1545	HANKYU CORP	0.014%	68.046%
1546	SENIOR HOUSING PROP TRUST REIT USD.01	0.014%	68.059%
1547	WOODWARD INC COMMON STOCK USD.00292	0.014%	68.073%
1548	TORC OIL & GAS	0.014%	68.087%
1549	MIDDLEBY CORP COMMON STOCK USD.01	0.014%	68.101%
1550	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.014%	68.115%
1551	BIDVEST GROUP L	0.014%	68.128%
1552	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.014%	68.142%
1553	KIA MOTORS CORP	0.014%	68.156%
1554	SAPPI	0.014%	68.169%
1555	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.014%	68.183%
1556	TEREX CORP	0.014%	68.197%
1557	ROYAL BANK OF SCOT SPON ADR ADR	0.014%	68.210%
1558	FREENET AG	0.014%	68.224%
1559	IBERIABANK CORP	0.014%	68.238%
1560	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.014%	68.252%
1561	AARON S INC COMMON STOCK USD.5	0.014%	68.265%
1562	GPO TELEVISA	0.014%	68.279%
1563	ILG INC COMMON STOCK USD.01	0.014%	68.293%
1564	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	68.306%
1565	DOVER CORP	0.014%	68.320%
1566	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	68.333%
1567	JEAN COUTU GRP	0.014%	68.347%
1568	KREDITANSTALT F	0.014%	68.361%
1569	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.014%	68.374%
1570	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.014%	68.388%
1571	HEALTHSOUTH CORP COMMON STOCK USD.01	0.014%	68.401%
1572	ASSA ABLOY AB	0.014%	68.415%
1573	ALFA SA DE CV	0.014%	68.428%
1574	NOKIAN RENKAAT	0.014%	68.442%
1575	KESKO	0.014%	68.455%
1576	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.014%	68.469%
1577	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.013%	68.482%
1578	NITTO DENKO COR	0.013%	68.496%
1579	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	68.509%
1580	HELVETIA HOLDIN	0.013%	68.523%
1581	DEUTSCHE BOERSE	0.013%	68.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	STORE CAPITAL CORP REIT USD.01	0.013%	68.550%
1583	KERRY GROUP PLC	0.013%	68.563%
1584	BARNES GROUP INC COMMON STOCK USD.01	0.013%	68.577%
1585	BEST BUY CO INC	0.013%	68.590%
1586	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.013%	68.604%
1587	MITSUBISHI GAS	0.013%	68.617%
1588	ASTELLAS PHARMA	0.013%	68.630%
1589	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	68.644%
1590	OJI PAPER CO	0.013%	68.657%
1591	FLOWERS FOODS INC COMMON STOCK USD.01	0.013%	68.671%
1592	RPC GROUP	0.013%	68.684%
1593	SBM OFFSHORE NV	0.013%	68.697%
1594	ISHIKAWAJIMA HA	0.013%	68.711%
1595	PEGATRON CORP	0.013%	68.724%
1596	ORIGIN ENERGY L	0.013%	68.738%
1597	CHINA MERCHANT	0.013%	68.751%
1598	ANSYS INC COMMON STOCK USD.01	0.013%	68.764%
1599	PINNACLE FOODS INC COMMON STOCK USD.01	0.013%	68.778%
1600	LITHIA MOTORS INC CL A COMMON STOCK	0.013%	68.791%
1601	SIGNATURE BANK COMMON STOCK USD.01	0.013%	68.804%
1602	NIPPON TEL&TEL	0.013%	68.818%
1603	USG CORP	0.013%	68.831%
1604	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.013%	68.844%
1605	ZOETIS INC COMMON STOCK USD.01	0.013%	68.858%
1606	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.013%	68.871%
1607	NOVOZYMES A/S	0.013%	68.884%
1608	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.013%	68.897%
1609	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	68.911%
1610	POPULAR INC COMMON STOCK USD.01	0.013%	68.924%
1611	HUBBELL INC COMMON STOCK USD.01	0.013%	68.937%
1612	REGAL BELOIT CORP COMMON STOCK USD.01	0.013%	68.951%
1613	MICRO FOCUS INT	0.013%	68.964%
1614	SERVICEMASTER G	0.013%	68.977%
1615	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.013%	68.990%
1616	RICHELIEU HARDW	0.013%	69.004%
1617	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.013%	69.017%
1618	CENTENNIAL RESO	0.013%	69.030%
1619	DAIWA HOUSE IND	0.013%	69.043%
1620	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	69.056%
1621	KIRBY CORP	0.013%	69.070%
1622	SONOVA HOLDING	0.013%	69.083%
1623	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.013%	69.096%
1624	PERKINELMER INC COMMON STOCK USD1.0	0.013%	69.109%
1625	PREMIER GOLD MI	0.013%	69.122%
1626	DEUTSCHE WOHNEN	0.013%	69.135%
1627	INGENICO	0.013%	69.148%
1628	PARK HOTELS + RESORTS INC REIT USD.01	0.013%	69.161%
1629	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	69.175%
1630	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	69.188%
1631	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	69.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	INTERMEDIATE CA	0.013%	69.214%
1633	DST SYST INC DE	0.013%	69.227%
1634	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.013%	69.240%
1635	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.013%	69.253%
1636	SKF AB - B SHAR	0.013%	69.266%
1637	ASSOCD BANC-COR	0.013%	69.279%
1638	58.COM INC ADR ADR	0.013%	69.292%
1639	TATE & LYLE	0.013%	69.305%
1640	LCI INDUSTRIES COMMON STOCK USD.01	0.013%	69.318%
1641	LOGAN PROPERTY	0.013%	69.331%
1642	DISCOVERY HLDGS	0.013%	69.344%
1643	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.013%	69.357%
1644	BAJAJ FINSERV L	0.013%	69.370%
1645	MORNEAU SHEPELL	0.013%	69.383%
1646	PATTERSON COS INC COMMON STOCK USD.01	0.013%	69.396%
1647	NORDSTROM INC SR UNSECURED 05/20 4.75	0.013%	69.409%
1648	AVNET INC	0.013%	69.422%
1649	ENVISION HEALTHCARE CORP COMMON STOCK	0.013%	69.435%
1650	CNH INDUSTRIAL	0.013%	69.448%
1651	CYPRESS SEMICON	0.013%	69.461%
1652	SEB SA	0.013%	69.474%
1653	CNO FINANCIAL	0.013%	69.487%
1654	mitsui mining &	0.013%	69.500%
1655	EAGLE MATERIALS	0.013%	69.513%
1656	PRUDENTIAL CORP	0.013%	69.526%
1657	CHEUNG KONG PRO	0.013%	69.539%
1658	GROWTHPOINT PRO	0.013%	69.551%
1659	SPECTRIS PLC	0.013%	69.564%
1660	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.013%	69.577%
1661	ANTOFAGASTA HLD	0.013%	69.590%
1662	CEMEX SA	0.013%	69.603%
1663	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.013%	69.616%
1664	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.013%	69.629%
1665	YUM BRANDS INC COMMON STOCK	0.013%	69.642%
1666	OBAYASHI CORP	0.013%	69.655%
1667	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.013%	69.668%
1668	ICICI BANK LTD	0.013%	69.680%
1669	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.013%	69.693%
1670	MITSUI CHEMICAL	0.013%	69.706%
1671	HCL TECHNOLOGIE	0.013%	69.719%
1672	SHINHAN FIN GRO	0.013%	69.732%
1673	TCF FINL CORP	0.013%	69.745%
1674	SUNRISE COMMUNC	0.013%	69.758%
1675	AURUBIS AG	0.013%	69.770%
1676	FEDERATED INVES	0.013%	69.783%
1677	CUBESMART REIT USD.01	0.013%	69.796%
1678	TEIJIN	0.013%	69.809%
1679	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	69.821%
1680	LIXIL GROUP COR	0.013%	69.834%
1681	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	69.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	WENDY S CO/THE COMMON STOCK USD.1	0.013%	69.860%
1683	CHINA SHENHUA E	0.013%	69.873%
1684	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	69.885%
1685	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.013%	69.898%
1686	GALAXY ENTERTA	0.013%	69.911%
1687	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.013%	69.924%
1688	HEINEKEN NV	0.013%	69.936%
1689	COMPASS GROUP P	0.013%	69.949%
1690	GEBERIT AG-REG	0.013%	69.962%
1691	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	69.975%
1692	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.013%	69.987%
1693	REXNORD CORP COMMON STOCK USD.01	0.013%	70.000%
1694	TERADATA CORP COMMON STOCK USD.01	0.013%	70.013%
1695	REDEFINE PROPER	0.013%	70.025%
1696	BOOKER GROUP	0.013%	70.038%
1697	AMERICA MOVIL S	0.013%	70.051%
1698	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.013%	70.064%
1699	MIRVAC GROUP RE	0.013%	70.076%
1700	BELDEN INC COMMON STOCK USD.01	0.013%	70.089%
1701	IMPERIAL HOLDIN	0.013%	70.101%
1702	SEMPRA ENERGY COMMON STOCK	0.013%	70.114%
1703	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.013%	70.127%
1704	BANK OF IRELAND	0.013%	70.139%
1705	DARDEN RESTAURA	0.013%	70.152%
1706	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.013%	70.165%
1707	HUSQVARNA AB -	0.013%	70.177%
1708	WPX ENERGY INC COMMON STOCK	0.013%	70.190%
1709	KINGFISHER PLC	0.013%	70.203%
1710	NOMURA REAL EST	0.013%	70.215%
1711	AUST & NZ BK GP	0.013%	70.228%
1712	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.013%	70.240%
1713	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.013%	70.253%
1714	HYDRO ONE LTD	0.013%	70.266%
1715	DTE ENERGY INC	0.013%	70.278%
1716	CONSOL ENERGY INC COMMON STOCK USD.01	0.013%	70.291%
1717	LEGG MASON INC COMMON STOCK USD.1	0.013%	70.303%
1718	JANUS CAPITAL G	0.013%	70.316%
1719	ASCENDAS REAL E	0.013%	70.329%
1720	SAP AG	0.013%	70.341%
1721	HCA HEALTHCARE INC COMMON STOCK USD.01	0.013%	70.354%
1722	INDITEX SA	0.013%	70.366%
1723	SYDBANK	0.013%	70.379%
1724	HONG KONG EXCHA	0.013%	70.391%
1725	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	70.404%
1726	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.012%	70.416%
1727	COBHAM PLC	0.012%	70.429%
1728	RELX NV	0.012%	70.441%
1729	MAPFRE SA	0.012%	70.454%
1730	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.012%	70.466%
1731	TIMKEN CO	0.012%	70.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	ENSTAR GROUP LT	0.012%	70.491%
1733	BID CORP LTD	0.012%	70.503%
1734	THYSSEN KRUPP A	0.012%	70.516%
1735	SERVICE CORP IN	0.012%	70.528%
1736	SYSCO CORP COMMON STOCK USD1.0	0.012%	70.541%
1737	INCITEC PIVOT	0.012%	70.553%
1738	BEAZLEY PLC	0.012%	70.566%
1739	BBA AVIATION	0.012%	70.578%
1740	TECHNIPFMC PLC	0.012%	70.590%
1741	Atlantia SpA	0.012%	70.603%
1742	ALCOA CORP COMMON STOCK USD.01	0.012%	70.615%
1743	OLD NATIONAL BANCORP COMMON STOCK	0.012%	70.628%
1744	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	70.640%
1745	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.012%	70.652%
1746	HILLENBRAND INC COMMON STOCK	0.012%	70.665%
1747	PPL CORPORATION	0.012%	70.677%
1748	INVESTORS BANCORP INC COMMON STOCK USD.01	0.012%	70.690%
1749	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.012%	70.702%
1750	CHINA INSURANCE	0.012%	70.714%
1751	UPL LTD	0.012%	70.727%
1752	UBS GROUP	0.012%	70.739%
1753	AAREAL BANK AG	0.012%	70.751%
1754	BENDIGO AND ADE	0.012%	70.764%
1755	POLARIS INDUSTR	0.012%	70.776%
1756	ZYNGA INC CL A COMMON STOCK USD.00000625	0.012%	70.788%
1757	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.012%	70.801%
1758	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.012%	70.813%
1759	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.012%	70.825%
1760	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.012%	70.838%
1761	JAPAN TOBACCO I	0.012%	70.850%
1762	J2 GLOBAL INC COMMON STOCK USD.01	0.012%	70.862%
1763	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.012%	70.875%
1764	VOESTALPINE AG	0.012%	70.887%
1765	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.012%	70.899%
1766	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.012%	70.911%
1767	TEGNA INC COMMON STOCK USD1.0	0.012%	70.924%
1768	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.012%	70.936%
1769	AXA-UAP	0.012%	70.948%
1770	CIT GROUP INC COMMON STOCK USD.01	0.012%	70.961%
1771	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.012%	70.973%
1772	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.012%	70.985%
1773	HKT TRUST	0.012%	70.997%
1774	SANTANDER UK PLC SR UNSECURED 03/24 4	0.012%	71.010%
1775	MAJOR DRILLING	0.012%	71.022%
1776	FORTUM OYJ	0.012%	71.034%
1777	UNITED URBAN IN	0.012%	71.046%
1778	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.012%	71.059%
1779	SHIMAO PROPERTY	0.012%	71.071%
1780	FISERV INC COMMON STOCK USD.01	0.012%	71.083%
1781	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.012%	71.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	HUHTAMAKI OY	0.012%	71.107%
1783	RSP PERMIAN INC COMMON STOCK USD.01	0.012%	71.120%
1784	FLS INDUSTRIES	0.012%	71.132%
1785	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.012%	71.144%
1786	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.012%	71.156%
1787	STATE STREET CORP SR UNSECURED 08/25 3.55	0.012%	71.168%
1788	LAB CORP OF AME	0.012%	71.180%
1789	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.012%	71.193%
1790	BOSKALIS WESTMN	0.012%	71.205%
1791	SEKISUI HOUSE	0.012%	71.217%
1792	MURPHY USA INC COMMON STOCK	0.012%	71.229%
1793	NETFLIX INC COMMON STOCK USD.001	0.012%	71.241%
1794	EDISON INTERNATIONAL COMMON STOCK	0.012%	71.254%
1795	WHEELLOCK & COMP	0.012%	71.266%
1796	CONDUENT INC COMMON STOCK USD.01	0.012%	71.278%
1797	MCKESSON CORP SR UNSECURED 03/24 3.796	0.012%	71.290%
1798	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.012%	71.302%
1799	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.012%	71.314%
1800	MAN STRATEGIC H	0.012%	71.326%
1801	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.012%	71.339%
1802	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.012%	71.351%
1803	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	71.363%
1804	MEDTRONIC INC 3	0.012%	71.375%
1805	DYCOM INDUSTRIE	0.012%	71.387%
1806	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.012%	71.399%
1807	IBM CORP SR UNSECURED 02/24 3.625	0.012%	71.411%
1808	MASTERCARD INC SR UNSECURED 04/24 3.375	0.012%	71.423%
1809	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.012%	71.435%
1810	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.012%	71.448%
1811	BLACKROCK INC SR UNSECURED 06/22 3.375	0.012%	71.460%
1812	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.012%	71.472%
1813	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.012%	71.484%
1814	SOUTHERN CO SR UNSECURED 06/20 2.75	0.012%	71.496%
1815	CAP GEMINI	0.012%	71.508%
1816	CLOROX CO	0.012%	71.520%
1817	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.012%	71.532%
1818	KOBE STEEL	0.012%	71.544%
1819	ASSURANT INC	0.012%	71.556%
1820	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.012%	71.568%
1821	LOEWS CORP SR UNSECURED 04/26 3.75	0.012%	71.580%
1822	AXIS BANK	0.012%	71.592%
1823	BAT INTL FINANC	0.012%	71.605%
1824	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.012%	71.617%
1825	AVNET INC SR UNSECURED 04/26 4.625	0.012%	71.629%
1826	MOSAIC CO SR UNSECURED 11/23 4.25	0.012%	71.641%
1827	COACH INC SR UNSECURED 04/25 4.25	0.012%	71.653%
1828	AETNA INC SR UNSECURED 11/24 3.5	0.012%	71.665%
1829	CATHAY FINANCIA	0.012%	71.677%
1830	ARTIS REAL ESTA	0.012%	71.689%
1831	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.012%	71.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	BCO BRADESCO SA	0.012%	71.713%
1833	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.012%	71.725%
1834	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.012%	71.737%
1835	T&D HOLDINGS IN	0.012%	71.749%
1836	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.012%	71.761%
1837	EAST JAPAN RAIL	0.012%	71.773%
1838	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.012%	71.785%
1839	AMGEN INC SR UNSECURED 05/24 3.625	0.012%	71.797%
1840	CELGENE CORP SR UNSECURED 05/24 3.625	0.012%	71.809%
1841	FNB CORP COMMON STOCK USD.01	0.012%	71.821%
1842	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	71.833%
1843	JAPAN RETAIL FU	0.012%	71.845%
1844	OC OERLIKON COR	0.012%	71.857%
1845	RYDER SYSTEM IN	0.012%	71.869%
1846	MANITOBA PROVIN	0.012%	71.881%
1847	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.012%	71.893%
1848	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.012%	71.905%
1849	ANTHEM INC	0.012%	71.917%
1850	LIFEPOINT HOSPI	0.012%	71.929%
1851	STATE STREET CORP SR UNSECURED 12/24 3.3	0.012%	71.941%
1852	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.012%	71.953%
1853	SAMSUNG SDI CO	0.012%	71.965%
1854	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.012%	71.977%
1855	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.012%	71.989%
1856	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.012%	72.001%
1857	UNUM GROUP	0.012%	72.013%
1858	HSBC USA INC SR UNSECURED 06/24 3.5	0.012%	72.025%
1859	VONOVIA SE	0.012%	72.037%
1860	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.012%	72.048%
1861	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.012%	72.060%
1862	CREW ENERGY INC	0.012%	72.072%
1863	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.012%	72.084%
1864	PLAINS ALL AMER	0.012%	72.096%
1865	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.012%	72.108%
1866	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.120%
1867	DELUXE CORP	0.012%	72.132%
1868	CNPC (HONG KONG	0.012%	72.144%
1869	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.012%	72.156%
1870	STATOIL ASA COMPANY GUAR 01/22 3.15	0.012%	72.168%
1871	APPLE HOSPITALITY REIT INC REIT NPV	0.012%	72.180%
1872	QUALCOMM INC SR UNSECURED 05/25 3.45	0.012%	72.192%
1873	BARLOWORLD LTD	0.012%	72.203%
1874	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.012%	72.215%
1875	SUBSEA 7 SA	0.012%	72.227%
1876	DAIWA SECURITIE	0.012%	72.239%
1877	BANK OF THE OZARKS COMMON STOCK USD.01	0.012%	72.251%
1878	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.012%	72.263%
1879	INVESTEC PLC	0.012%	72.275%
1880	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.012%	72.287%
1881	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.012%	72.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	ROBERT HALF INT	0.012%	72.310%
1883	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.012%	72.322%
1884	RELX PLC SPON ADR ADR	0.012%	72.334%
1885	VISA INC SR UNSECURED 12/25 3.15	0.012%	72.346%
1886	BANK OF QUEENSL	0.012%	72.358%
1887	CLOSE BROS GROU	0.012%	72.369%
1888	RENTOKIL INITIA	0.012%	72.381%
1889	BANK TOKYO-MIT	0.012%	72.393%
1890	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.012%	72.405%
1891	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.012%	72.417%
1892	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.012%	72.428%
1893	BRENNTAG AG	0.012%	72.440%
1894	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	72.452%
1895	ACS, ACTIVIDADE	0.012%	72.464%
1896	ITAU UNIBANCO H SPON PRF ADR ADR	0.012%	72.476%
1897	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.012%	72.487%
1898	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.012%	72.499%
1899	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.012%	72.511%
1900	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.012%	72.523%
1901	CHINA RESOURCES	0.012%	72.535%
1902	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.012%	72.546%
1903	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.012%	72.558%
1904	CME GROUP INC SR UNSECURED 03/25 3	0.012%	72.570%
1905	COGECO INC COMMON STOCK	0.012%	72.582%
1906	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.012%	72.594%
1907	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.012%	72.605%
1908	DEUTSCHE BK AG	0.012%	72.617%
1909	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.012%	72.629%
1910	DOMTAR CORP USD	0.012%	72.641%
1911	MOSAIC CO	0.012%	72.652%
1912	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	72.664%
1913	CREE INC COMMON STOCK USD.00125	0.012%	72.676%
1914	DEUTSCHE BANK A	0.012%	72.688%
1915	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.012%	72.699%
1916	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	72.711%
1917	KAWASAKI HEAVY	0.012%	72.723%
1918	ADVANCED SEMICO	0.012%	72.734%
1919	KURARAY CO	0.012%	72.746%
1920	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.012%	72.758%
1921	PURE INDUSTRIAL	0.012%	72.770%
1922	METSO OYJ	0.012%	72.781%
1923	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.012%	72.793%
1924	PFIZER INC SR UNSECURED 12/26 3	0.012%	72.805%
1925	COLRUYT SA	0.012%	72.816%
1926	UNI-PRESIDENT E	0.012%	72.828%
1927	CITIGROUP INC SR UNSECURED 04/25 3.3	0.012%	72.840%
1928	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.012%	72.851%
1929	EXELON CORP SR UNSECURED 04/26 3.4	0.012%	72.863%
1930	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	72.875%
1931	SUMITOMO METAL	0.012%	72.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	SHOPRITE HLDGS	0.012%	72.898%
1933	LG CORP	0.012%	72.910%
1934	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.012%	72.921%
1935	CHINA COMMUNICA	0.012%	72.933%
1936	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.012%	72.945%
1937	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	72.956%
1938	EATON CORP COMPANY GUAR 11/22 2.75	0.012%	72.968%
1939	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.012%	72.980%
1940	XCEL ENERGY INC COMMON STOCK USD2.5	0.012%	72.991%
1941	TRAVIS PERKINS	0.012%	73.003%
1942	WEC ENERGY GROU	0.012%	73.015%
1943	BHP BILLITON FI	0.012%	73.026%
1944	CABOT CORP	0.012%	73.038%
1945	PROXIMUS	0.012%	73.050%
1946	ACI WORLDWIDE INC COMMON STOCK USD.005	0.012%	73.061%
1947	ORACLE CORP SR UNSECURED 10/22 2.5	0.012%	73.073%
1948	VIACOM INC SR UNSECURED 04/24 3.875	0.012%	73.085%
1949	ELECTROCOMPONEN	0.012%	73.096%
1950	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.012%	73.108%
1951	CHURCH & DWIGHT	0.012%	73.119%
1952	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.012%	73.131%
1953	KEMPER CORP COMMON STOCK USD.1	0.012%	73.143%
1954	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.012%	73.154%
1955	IMI PLC	0.012%	73.166%
1956	AMEREN CORP SR UNSECURED 11/20 2.7	0.012%	73.177%
1957	BCO DO BRASIL S	0.012%	73.189%
1958	MICROCHIP TECHN	0.012%	73.201%
1959	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	73.212%
1960	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	73.224%
1961	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	73.235%
1962	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.012%	73.247%
1963	NU SKIN ENTERPR	0.012%	73.258%
1964	STATOIL ASA COMPANY GUAR 01/23 2.45	0.012%	73.270%
1965	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	73.282%
1966	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.012%	73.293%
1967	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	73.305%
1968	VF CORP	0.012%	73.316%
1969	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	73.328%
1970	MAXIM INTEGRATE	0.012%	73.339%
1971	CRANE CO	0.012%	73.351%
1972	BERKSHIRE HAT E	0.012%	73.362%
1973	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.012%	73.374%
1974	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	73.385%
1975	TEVA PHARMACEUTICAL SP ADR ADR	0.012%	73.397%
1976	NORDSTROM INC	0.012%	73.408%
1977	PORSCHE AUTOMOB	0.011%	73.420%
1978	AGILE PROPERTY	0.011%	73.431%
1979	CERNER CORP	0.011%	73.443%
1980	KAO CORP	0.011%	73.454%
1981	COMPAL ELECTRON	0.011%	73.466%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.011%	73.477%
1983	PRICELINE GROUP	0.011%	73.488%
1984	FINISAR CORPORATION COMMON STOCK USD.001	0.011%	73.500%
1985	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.011%	73.511%
1986	A.P. MOLLER-MAE	0.011%	73.523%
1987	BERENDSEN PLC	0.011%	73.534%
1988	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	73.546%
1989	SUMITOMO MITSUI	0.011%	73.557%
1990	BUCHER IND-REGD	0.011%	73.568%
1991	EXPERIAN PLC	0.011%	73.580%
1992	BOEING CO SR UNSECURED 03/25 2.5	0.011%	73.591%
1993	CNOOC LTD	0.011%	73.603%
1994	IDEX CORP	0.011%	73.614%
1995	ASSOCD BANC-COR	0.011%	73.625%
1996	STOREBRAND ASA	0.011%	73.637%
1997	AGF MGMT LTD CL	0.011%	73.648%
1998	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.011%	73.659%
1999	T GARANTI BANKA	0.011%	73.671%
2000	VOYA FINANCIAL INC COMMON STOCK USD.01	0.011%	73.682%
2001	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.011%	73.693%
2002	WPP PLC	0.011%	73.705%
2003	KAPSTONE PAPER	0.011%	73.716%
2004	SANDVINE COR-CA	0.011%	73.727%
2005	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	73.738%
2006	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	73.750%
2007	BT GROUP PLC	0.011%	73.761%
2008	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	73.772%
2009	HINDALCO INDS	0.011%	73.783%
2010	GERDAU SA SIDER	0.011%	73.795%
2011	FERROVIAL SA	0.011%	73.806%
2012	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.011%	73.817%
2013	DERWENT LONDON	0.011%	73.828%
2014	COMMERCIAL METALS CO COMMON STOCK USD.01	0.011%	73.840%
2015	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	73.851%
2016	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.011%	73.862%
2017	KLX INC COMMON STOCK USD.01	0.011%	73.873%
2018	INDOFOODS SUKSE	0.011%	73.884%
2019	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.011%	73.896%
2020	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.011%	73.907%
2021	DAVE & BUSTER'S	0.011%	73.918%
2022	TELEFLEX INC COMMON STOCK USD1.0	0.011%	73.929%
2023	KAZAKHMYS PLC	0.011%	73.940%
2024	INMARSAT PLC	0.011%	73.952%
2025	COCA-COLA WEST	0.011%	73.963%
2026	Dongbu Insuranc	0.011%	73.974%
2027	PARTNERS GROUP	0.011%	73.985%
2028	ITT INC COMMON STOCK USD1.0	0.011%	73.996%
2029	SILGAN HLDGS	0.011%	74.008%
2030	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.011%	74.019%
2031	NATIONWIDE BLDG	0.011%	74.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.011%	74.041%
2033	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.011%	74.052%
2034	ACCIONA SA	0.011%	74.063%
2035	EQUITY COMMONWEALTH REIT USD.01	0.011%	74.074%
2036	TRELLEBORG AB	0.011%	74.086%
2037	WORTHINGTON IND	0.011%	74.097%
2038	THK CO	0.011%	74.108%
2039	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.011%	74.119%
2040	NICHIREI CORP	0.011%	74.130%
2041	INTERTAPE POLYM	0.011%	74.141%
2042	VISHAY INTERTEC	0.011%	74.152%
2043	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.011%	74.164%
2044	GRACO INC COMMON STOCK USD1.0	0.011%	74.175%
2045	KELLOGG CO 4% 1	0.011%	74.186%
2046	BANCORPSOUTH INC COMMON STOCK USD2.5	0.011%	74.197%
2047	PUBLIC SERVICE	0.011%	74.208%
2048	L BRANDS INC COMPANY GUAR 02/22 5.625	0.011%	74.219%
2049	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	74.230%
2050	STAR ENTERTAINM	0.011%	74.241%
2051	PASON SYSTEMS I	0.011%	74.252%
2052	VARIAN MEDICAL	0.011%	74.263%
2053	GUYANA GOLDFIEL	0.011%	74.274%
2054	LEGGETT + PLATT INC COMMON STOCK USD.01	0.011%	74.285%
2055	HSBC USA INC SR UNSECURED 08/20 2.75	0.011%	74.297%
2056	BAYER MOTOREN W	0.011%	74.308%
2057	FOMENTO ECON ME	0.011%	74.319%
2058	mitsui fudosan	0.011%	74.330%
2059	DEUTSCHE TELEKO	0.011%	74.341%
2060	BRP INC/CA- SUB	0.011%	74.352%
2061	VIASAT INC COMMON STOCK USD.0001	0.011%	74.363%
2062	CHINA LIFE INS	0.011%	74.374%
2063	CITRIX SYSTEMS	0.011%	74.385%
2064	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	74.396%
2065	FONCIERE DES RE	0.011%	74.407%
2066	PAYSAFE GROUP P	0.011%	74.418%
2067	TARGET CORP SR UNSECURED 04/26 2.5	0.011%	74.429%
2068	CBS CORP COMPANY GUAR 01/27 2.9	0.011%	74.440%
2069	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.011%	74.451%
2070	HANWHA CHEMICAL	0.011%	74.462%
2071	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.011%	74.473%
2072	ROGERS SUGAR IN	0.011%	74.484%
2073	CABOT OIL & GAS	0.011%	74.495%
2074	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	74.506%
2075	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.011%	74.517%
2076	AKBANK TAS	0.011%	74.528%
2077	TATTS GROUP LTD	0.011%	74.539%
2078	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	74.550%
2079	HENGAN INTL	0.011%	74.561%
2080	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.011%	74.572%
2081	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.011%	74.583%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.011%	74.594%
2083	GRUPO AEROPORTU	0.011%	74.605%
2084	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.011%	74.616%
2085	SHINHAN FINANCI	0.011%	74.627%
2086	UBE INDUSTRIES	0.011%	74.638%
2087	OAO GAZPROM-SPO	0.011%	74.649%
2088	PT BANK CENTRAL	0.011%	74.660%
2089	CLEAN HARBOR IN	0.011%	74.671%
2090	TOKYU FUDOSAN H	0.011%	74.682%
2091	WESCO INTERNATI	0.011%	74.693%
2092	APERAM SA	0.011%	74.704%
2093	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.011%	74.715%
2094	HASBRO INC	0.011%	74.726%
2095	GAM HOLDING LTD	0.011%	74.737%
2096	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	74.747%
2097	ANIXTER INTL IN	0.011%	74.758%
2098	CAMBREX CORP COMMON STOCK USD.1	0.011%	74.769%
2099	MEGA FINANCIAL	0.011%	74.780%
2100	MB FINANCIAL INC COMMON STOCK USD.01	0.011%	74.791%
2101	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.011%	74.802%
2102	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.011%	74.813%
2103	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	74.824%
2104	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	74.834%
2105	RICOH CO	0.011%	74.845%
2106	MILLICOM INTL C	0.011%	74.856%
2107	KLONDEX MINES L	0.011%	74.867%
2108	OMRON CORP	0.011%	74.878%
2109	SINGAPORE TELEC	0.011%	74.889%
2110	FIRST INDL REAL	0.011%	74.899%
2111	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	74.910%
2112	CBS CORP COMPANY GUAR 01/25 3.5	0.011%	74.921%
2113	CONVERGYS CORP COMMON STOCK	0.011%	74.932%
2114	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	74.943%
2115	WILLIAM DEMANT	0.011%	74.953%
2116	CA INC 3.6% 01A	0.011%	74.964%
2117	SABRA HEALTH CARE REIT INC REIT USD.01	0.011%	74.975%
2118	GLACIER BANCORP INC COMMON STOCK USD.01	0.011%	74.986%
2119	mitsui OSK LINE	0.011%	74.997%
2120	DREAM GLOBAL RE	0.011%	75.007%
2121	QUALICORP SA	0.011%	75.018%
2122	AMER SPORTS OYJ	0.011%	75.029%
2123	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	75.040%
2124	TREVALI MINING	0.011%	75.050%
2125	PANDORA A/S	0.011%	75.061%
2126	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.011%	75.072%
2127	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.011%	75.082%
2128	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	75.093%
2129	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.011%	75.104%
2130	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	75.115%
2131	DENKI KAGAKU KO	0.011%	75.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	COUSINS PROPERTIES INC REIT USD1.0	0.011%	75.136%
2133	TRUWORTHS INTER	0.011%	75.147%
2134	SHERWIN WILLIAM	0.011%	75.157%
2135	METRO WHOLESALE	0.011%	75.168%
2136	ALSTOM	0.011%	75.179%
2137	WATERS CORP	0.011%	75.189%
2138	HELMERICH & PAY	0.011%	75.200%
2139	WEBMD HEALTH CORP COMMON STOCK USD.01	0.011%	75.211%
2140	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	75.221%
2141	AES CORP/A SR UNSECURED 07/21 7.375	0.011%	75.232%
2142	MINTH GROUP LTD	0.011%	75.243%
2143	BANK OF HAWAII CORP COMMON STOCK USD.01	0.011%	75.253%
2144	ON ASSIGNMENT INC COMMON STOCK USD.01	0.011%	75.264%
2145	CAPSTONE MINING	0.011%	75.275%
2146	TEMENOS GROUP A	0.011%	75.285%
2147	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	75.296%
2148	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.011%	75.307%
2149	ELECTROLUX AB-S	0.011%	75.317%
2150	ALEXANDER + BALDWIN INC REIT	0.011%	75.328%
2151	SUNOPTA INC COMMON STOCK	0.011%	75.338%
2152	ALTUS GROUP LTD	0.011%	75.349%
2153	CES ENERGY SOLU	0.011%	75.360%
2154	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.011%	75.370%
2155	BARCLAYS PLC 1.	0.011%	75.381%
2156	STARWOOD WAYPOINT HOMES REIT USD.01	0.011%	75.391%
2157	WIENERBERGER AG	0.011%	75.402%
2158	CARTER S INC COMMON STOCK USD.01	0.011%	75.413%
2159	LG TELECOM LTD	0.011%	75.423%
2160	RALPH LAUREN CORP COMMON STOCK USD.01	0.011%	75.434%
2161	KERING	0.011%	75.444%
2162	DIGITALGLOBE INC COMMON STOCK USD.001	0.011%	75.455%
2163	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	75.466%
2164	ANGLOVAAL INDS	0.011%	75.476%
2165	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	75.487%
2166	ALPS ELECTRIC C	0.011%	75.497%
2167	SAMSUNG FIRE &	0.011%	75.508%
2168	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	75.518%
2169	DAIKIN INDUSTRI	0.011%	75.529%
2170	GUANGZHOU R&F P	0.011%	75.539%
2171	ADVANCE RESIDEN	0.011%	75.550%
2172	MOODY S CORP COMMON STOCK USD.01	0.011%	75.560%
2173	NIPPON MEAT PAC	0.011%	75.571%
2174	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	75.582%
2175	WILLIAM HILL PL	0.011%	75.592%
2176	LEONI AG	0.011%	75.603%
2177	ICADE	0.011%	75.613%
2178	ASTRA INTERNATI	0.011%	75.624%
2179	KONICA MINOLTA	0.010%	75.634%
2180	SHAWCOR LTD	0.010%	75.645%
2181	NINE DRAGONS PA	0.010%	75.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	PGE POLSKA GRUP	0.010%	75.666%
2183	CAPITAMALL TRUS	0.010%	75.676%
2184	SUMITOMO MITSUI	0.010%	75.686%
2185	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.010%	75.697%
2186	ACCOR	0.010%	75.707%
2187	KYOCERA CORP	0.010%	75.718%
2188	OFFICE DEPOT IN	0.010%	75.728%
2189	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.010%	75.739%
2190	LINCOLN ELEC HL	0.010%	75.749%
2191	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.010%	75.760%
2192	BOARDWALK REIT	0.010%	75.770%
2193	ACUITY BRANDS INC COMMON STOCK USD.01	0.010%	75.780%
2194	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.010%	75.791%
2195	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.010%	75.801%
2196	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.010%	75.812%
2197	KEPPEL CORP	0.010%	75.822%
2198	AGT FOOD AND IN	0.010%	75.832%
2199	VF CORP SR UNSECURED 09/21 3.5	0.010%	75.843%
2200	TOKYO ELECTRON	0.010%	75.853%
2201	DAINIPPON INK&C	0.010%	75.864%
2202	CANACCORD FINAN	0.010%	75.874%
2203	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.010%	75.884%
2204	NEDCOR LTD ZAR1	0.010%	75.895%
2205	TARO PHARMACEUT	0.010%	75.905%
2206	GAP INC/THE SR UNSECURED 04/21 5.95	0.010%	75.915%
2207	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.010%	75.926%
2208	GETINGE AB, B S	0.010%	75.936%
2209	NVR INC COMMON STOCK USD.01	0.010%	75.946%
2210	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.010%	75.957%
2211	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	75.967%
2212	HITACHI CONST M	0.010%	75.977%
2213	ALACER GOLD COR	0.010%	75.988%
2214	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.010%	75.998%
2215	WW GRAINGER INC	0.010%	76.008%
2216	CEMEX SA	0.010%	76.018%
2217	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	76.029%
2218	JANUS HENDERSON	0.010%	76.039%
2219	SUNTEC REIT	0.010%	76.049%
2220	AON CORP COMPANY GUAR 09/20 5	0.010%	76.060%
2221	ORPEA	0.010%	76.070%
2222	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.010%	76.080%
2223	CHINA GOLD INTL	0.010%	76.090%
2224	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.010%	76.101%
2225	ORIX CORP	0.010%	76.111%
2226	MONDI LTD	0.010%	76.121%
2227	SPARTAN ENERGY	0.010%	76.131%
2228	FORTUNA SILVER MINES INC COMMON STOCK	0.010%	76.142%
2229	TRANSOCEAN LTD	0.010%	76.152%
2230	FIRST FINANCIAL	0.010%	76.162%
2231	HANKOOK TIRE CO	0.010%	76.172%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	FOOT LOCKER INC COMMON STOCK USD.01	0.010%	76.183%
2233	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.010%	76.193%
2234	BODYCOTE PLC	0.010%	76.203%
2235	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	76.213%
2236	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	76.224%
2237	SPARK NEW ZEA	0.010%	76.234%
2238	A.P. MOLLER-MAE	0.010%	76.244%
2239	MAXIMUS INC COMMON STOCK	0.010%	76.254%
2240	BALL CORP COMPANY GUAR 03/22 5	0.010%	76.264%
2241	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.010%	76.275%
2242	SEABOARD CORP COMMON STOCK USD1.0	0.010%	76.285%
2243	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.010%	76.295%
2244	LITTELFUSE INC COMMON STOCK USD.01	0.010%	76.305%
2245	CRODA INTERNATI	0.010%	76.315%
2246	THE FOSCHINI GR	0.010%	76.325%
2247	US dollar - Lon	0.010%	76.336%
2248	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.010%	76.346%
2249	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.010%	76.356%
2250	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.010%	76.366%
2251	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	76.376%
2252	HYUNDAI ENG & C	0.010%	76.386%
2253	CHILDRENS PLACE	0.010%	76.396%
2254	TRINSEO SA	0.010%	76.407%
2255	HERMAN MILLER I	0.010%	76.417%
2256	PLASTIC OMNIUM	0.010%	76.427%
2257	COPART INC	0.010%	76.437%
2258	IG GROUP HLDGS	0.010%	76.447%
2259	HYUNDAI MARINE&	0.010%	76.457%
2260	SHAFTESBURY	0.010%	76.467%
2261	AETNA INC 4.125	0.010%	76.477%
2262	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.010%	76.487%
2263	WARTSILA OYJ AB	0.010%	76.498%
2264	VERY DENNISON	0.010%	76.508%
2265	WEATHERFORD INT	0.010%	76.518%
2266	COHERENT INC	0.010%	76.528%
2267	SUNSTONE HOTEL	0.010%	76.538%
2268	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.010%	76.548%
2269	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	76.558%
2270	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.010%	76.568%
2271	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.010%	76.578%
2272	WATSCO INC COMMON STOCK USD.5	0.010%	76.588%
2273	AMGEN INC SR UNSECURED 11/21 3.875	0.010%	76.598%
2274	CHORUS AVIATION	0.010%	76.608%
2275	BARRY CALLEBAUT	0.010%	76.619%
2276	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	76.629%
2277	GERRESHEIMER GR	0.010%	76.639%
2278	MEXICHEM SAB DE	0.010%	76.649%
2279	ENERSYS COMMON STOCK USD.01	0.010%	76.659%
2280	BONAVISTA ENERG	0.010%	76.669%
2281	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.010%	76.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	TOPBUILD CORP COMMON STOCK	0.010%	76.689%
2283	EBAY INC SR UNSECURED 03/22 3.8	0.010%	76.699%
2284	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	76.709%
2285	GREENE KING	0.010%	76.719%
2286	CH ROBINSON WOR	0.010%	76.729%
2287	KENNAMETAL INC COMMON STOCK USD1.25	0.010%	76.739%
2288	CARPENTER TECH	0.010%	76.749%
2289	OTP BANK PLC	0.010%	76.759%
2290	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.010%	76.768%
2291	KGHM POLSKA MIE	0.010%	76.778%
2292	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.010%	76.788%
2293	LIFE STORAGE INC REIT USD.01	0.010%	76.798%
2294	GATX CORP	0.010%	76.808%
2295	ENERSIS SA	0.010%	76.818%
2296	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	76.828%
2297	EQUITABLE GROUP	0.010%	76.838%
2298	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.010%	76.848%
2299	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	76.858%
2300	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.010%	76.868%
2301	OMNICOM GROUP I	0.010%	76.878%
2302	L-BANK BW FOERD	0.010%	76.888%
2303	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	76.898%
2304	BRINK S CO/THE COMMON STOCK USD1.0	0.010%	76.907%
2305	CANACOL ENERGY	0.010%	76.917%
2306	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.010%	76.927%
2307	VIACOM INC	0.010%	76.937%
2308	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.010%	76.947%
2309	SUMITOMO RUBBER	0.010%	76.957%
2310	LEGRAND SA	0.010%	76.967%
2311	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	76.977%
2312	MCCORMICK & CO	0.010%	76.986%
2313	OCEANEERING INT	0.010%	76.996%
2314	SOUTH32 LTD	0.010%	77.006%
2315	NOKIA OYJ SR UNSECURED 06/22 3.375	0.010%	77.016%
2316	JUPITER PLC	0.010%	77.026%
2317	TELENOR AS	0.010%	77.036%
2318	SPIRIT REALTY CAPITAL INC REIT USD.01	0.010%	77.045%
2319	OWENS-ILLINOIS	0.010%	77.055%
2320	FERROGLOBE PLC	0.010%	77.065%
2321	STERLING BANCORP/DE COMMON STOCK USD.01	0.010%	77.075%
2322	J + J SNACK FOODS CORP COMMON STOCK	0.010%	77.085%
2323	QUALCOMM INC SR UNSECURED 05/22 3	0.010%	77.094%
2324	TERNA RETE ELET	0.010%	77.104%
2325	HAYS	0.010%	77.114%
2326	PRICESMART INC	0.010%	77.124%
2327	LI & FUNG LIMIT	0.010%	77.134%
2328	KROGER CO SR UNSECURED 04/22 3.4	0.010%	77.144%
2329	COOPER TIRE&RUB	0.010%	77.153%
2330	NETAPP INC SR UNSECURED 06/21 3.375	0.010%	77.163%
2331	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.010%	77.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	FIRSTCASH INC COMMON STOCK USD.01	0.010%	77.183%
2333	SAIPEM SPA	0.010%	77.192%
2334	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.010%	77.202%
2335	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.010%	77.212%
2336	CORPORATE OFFICE PROPERTIES REIT USD.01	0.010%	77.222%
2337	NORSK HYDRO AS	0.010%	77.231%
2338	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.010%	77.241%
2339	AUTODESK INC SR UNSECURED 06/20 3.125	0.010%	77.251%
2340	ROPER TECHNOLOG	0.010%	77.261%
2341	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.010%	77.270%
2342	PRA HEALTH SCIE	0.010%	77.280%
2343	OUTOKUMPU OY	0.010%	77.290%
2344	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.010%	77.300%
2345	BIOGEN INC SR UNSECURED 09/20 2.9	0.010%	77.309%
2346	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	77.319%
2347	ASPEN INSURANCE	0.010%	77.329%
2348	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.010%	77.339%
2349	HUNTINGTON NATI	0.010%	77.348%
2350	SEMPRA ENERGY	0.010%	77.358%
2351	STATE STREET CORP SR UNSECURED 08/20 2.55	0.010%	77.368%
2352	HANWHA CORP	0.010%	77.377%
2353	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	77.387%
2354	KAWASAKI KISEN	0.010%	77.397%
2355	UNUM GROUP SR UNSECURED 05/21 3	0.010%	77.406%
2356	HECLA MINING CO	0.010%	77.416%
2357	LUCARA DIAMOND	0.010%	77.426%
2358	US BANCORP SR UNSECURED 01/22 2.625	0.010%	77.436%
2359	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.010%	77.445%
2360	PNC BANK NA SR UNSECURED 07/20 2.6	0.010%	77.455%
2361	MORGAN STANLEY	0.010%	77.465%
2362	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	77.474%
2363	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	77.484%
2364	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.010%	77.494%
2365	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	77.503%
2366	TRIPADVISOR INC COMMON STOCK USD.001	0.010%	77.513%
2367	BAE SYSTEMS HLD	0.010%	77.523%
2368	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.010%	77.532%
2369	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.010%	77.542%
2370	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.010%	77.552%
2371	MIZUHO FINANCIA	0.010%	77.561%
2372	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.010%	77.571%
2373	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.010%	77.581%
2374	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.010%	77.590%
2375	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.010%	77.600%
2376	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.010%	77.610%
2377	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.010%	77.619%
2378	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.010%	77.629%
2379	ANIXTER INC COMPANY GUAR 10/21 5.125	0.010%	77.639%
2380	ROYAL UNIBREW A	0.010%	77.648%
2381	GRAHAM HOLDINGS	0.010%	77.658%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	MSC INDUSTRIAL	0.010%	77.667%
2383	JOHN DEERE CAPI	0.010%	77.677%
2384	MIZUHO BANK LTD	0.010%	77.687%
2385	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.010%	77.696%
2386	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	77.706%
2387	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.010%	77.716%
2388	B+G FOODS INC COMMON STOCK USD.01	0.010%	77.725%
2389	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.010%	77.735%
2390	WALKER + DUNLOP INC COMMON STOCK	0.010%	77.745%
2391	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.010%	77.754%
2392	BRILLIANCE CHIN	0.010%	77.764%
2393	CITIGROUP INC SR UNSECURED 03/21 2.7	0.010%	77.774%
2394	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	77.783%
2395	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.010%	77.793%
2396	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.010%	77.802%
2397	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.010%	77.812%
2398	US BANCORP SR UNSECURED 01/21 2.35	0.010%	77.822%
2399	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.010%	77.831%
2400	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.010%	77.841%
2401	LAB CORP AMER H	0.010%	77.850%
2402	AFLAC INC SR UNSECURED 03/20 2.4	0.010%	77.860%
2403	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.010%	77.870%
2404	SBI HOLDINGS IN	0.010%	77.879%
2405	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	77.889%
2406	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.010%	77.899%
2407	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.010%	77.908%
2408	AUTOCANADA INC	0.010%	77.918%
2409	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.010%	77.927%
2410	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.010%	77.937%
2411	LEGG MASON INC SR UNSECURED 07/19 2.7	0.010%	77.947%
2412	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.010%	77.956%
2413	AQUA AMERICA INC COMMON STOCK USD.5	0.010%	77.966%
2414	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.010%	77.975%
2415	LG CABLE &MCHY	0.010%	77.985%
2416	CARS.COM INC COMMON STOCK USD.01	0.010%	77.995%
2417	SEIKO EPSON COR	0.010%	78.004%
2418	CONSTELLATION B	0.010%	78.014%
2419	CITIGROUP INC	0.010%	78.023%
2420	WALT DISNEY CO	0.010%	78.033%
2421	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.010%	78.043%
2422	AMERICAN HONDA	0.010%	78.052%
2423	AT+T INC SR UNSECURED 06/20 2.45	0.010%	78.062%
2424	TETRA TECH INC COMMON STOCK USD.01	0.010%	78.071%
2425	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.010%	78.081%
2426	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.010%	78.090%
2427	TRIBUNE MEDIA C	0.010%	78.100%
2428	COMERICA BANK SR UNSECURED 06/20 2.5	0.010%	78.110%
2429	CDW CORP/DE COMMON STOCK USD.01	0.010%	78.119%
2430	HARLEY DAVIDSON	0.010%	78.129%
2431	NATIXIS	0.010%	78.138%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	ARISTOCRAT LEIS	0.010%	78.148%
2433	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.010%	78.157%
2434	SWIRE PACIFIC	0.010%	78.167%
2435	ACTIVISION BLIZ	0.010%	78.176%
2436	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.010%	78.186%
2437	ALUMINA LTD	0.010%	78.196%
2438	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.010%	78.205%
2439	SANTANDER HLDG	0.010%	78.215%
2440	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	78.224%
2441	HUGO BOSS AG	0.010%	78.234%
2442	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.010%	78.243%
2443	SEVERN TRENT	0.010%	78.253%
2444	FIRSTGROUP	0.010%	78.262%
2445	MERCK KGAA	0.010%	78.272%
2446	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.010%	78.281%
2447	BHARAT FORGE LT	0.010%	78.291%
2448	BCA POP EMILIA	0.010%	78.300%
2449	BP CAPITAL MARK	0.010%	78.310%
2450	TRACTOR SUPPLY	0.010%	78.319%
2451	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.010%	78.329%
2452	TJX COS INC SR UNSECURED 06/21 2.75	0.010%	78.338%
2453	EVERCORE PARTNE	0.010%	78.348%
2454	MONSTER BEVERAGE CORP COMMON STOCK	0.010%	78.357%
2455	CVB FINANCIAL CORP COMMON STOCK	0.010%	78.367%
2456	GRUPA LOTOS S.A	0.009%	78.376%
2457	CREDICORP	0.009%	78.386%
2458	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.009%	78.395%
2459	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.009%	78.405%
2460	MATTEL INC SR UNSECURED 08/21 2.35	0.009%	78.414%
2461	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.009%	78.424%
2462	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.009%	78.433%
2463	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.009%	78.443%
2464	YUE YUEN INDUST	0.009%	78.452%
2465	TIGER BRANDS	0.009%	78.462%
2466	Straumann AG	0.009%	78.471%
2467	AUTODESK INC SR UNSECURED 12/22 3.6	0.009%	78.481%
2468	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.009%	78.490%
2469	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.009%	78.500%
2470	NVIDIA CORP	0.009%	78.509%
2471	RED ELECTRICA C	0.009%	78.519%
2472	GREAT WALL AUTO	0.009%	78.528%
2473	UBM PLC	0.009%	78.538%
2474	QUANTA COMPUTER	0.009%	78.547%
2475	EMPIRE STATE RE	0.009%	78.557%
2476	CENTRAL JAPAN R	0.009%	78.566%
2477	CENTAMIN PLC	0.009%	78.575%
2478	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.009%	78.585%
2479	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	78.594%
2480	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.009%	78.604%
2481	KOMMUNINVEST I	0.009%	78.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	TAUBMAN CENTERS INC REIT USD.01	0.009%	78.622%
2483	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.009%	78.632%
2484	WORLEYPARSONS	0.009%	78.641%
2485	VENTURE CORP	0.009%	78.650%
2486	GRUBHUB INC COMMON STOCK USD.0001	0.009%	78.660%
2487	EMC CORP(MASS)	0.009%	78.669%
2488	BK MANDIRI	0.009%	78.679%
2489	KOSMOS ENERGY L	0.009%	78.688%
2490	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.009%	78.697%
2491	VERINT SYSTEMS	0.009%	78.707%
2492	SINCLAIR BROADC	0.009%	78.716%
2493	ESTEE LAUDER CO	0.009%	78.725%
2494	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.009%	78.735%
2495	FLETCHER BUILDI	0.009%	78.744%
2496	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.009%	78.753%
2497	BILLERUD AB	0.009%	78.763%
2498	SYMANTEC CORP	0.009%	78.772%
2499	BANK OF COMMUNI	0.009%	78.781%
2500	JM AB	0.009%	78.791%
2501	VALVOLINE INC COMMON STOCK USD.01	0.009%	78.800%
2502	PLAINS ALL AMER	0.009%	78.809%
2503	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	78.819%
2504	TIVO CORP COMMON STOCK USD.001	0.009%	78.828%
2505	BK OF EAST ASIA	0.009%	78.837%
2506	E.SUN FINANCIAL	0.009%	78.847%
2507	ORIX JREIT INC	0.009%	78.856%
2508	SURGE ENERGY IN	0.009%	78.865%
2509	LASALLE HOTEL PROPERTIES REIT USD.01	0.009%	78.875%
2510	AMEREN CORP	0.009%	78.884%
2511	TRUSTMARK CORP COMMON STOCK	0.009%	78.893%
2512	US Wire Order	0.009%	78.902%
2513	ANHUI CONCH CEM	0.009%	78.912%
2514	MERCURY GENERAL	0.009%	78.921%
2515	TRANSALTA RENEW	0.009%	78.930%
2516	J FRONT RETAILI	0.009%	78.940%
2517	CEZ AS	0.009%	78.949%
2518	MEREDITH CORP	0.009%	78.958%
2519	PARAMOUNT GROUP INC REIT USD.01	0.009%	78.967%
2520	HELEN OF TROY C	0.009%	78.977%
2521	IDEMITSU KOSAN	0.009%	78.986%
2522	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	78.995%
2523	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	79.004%
2524	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.009%	79.014%
2525	CHINA GAS HOLDI	0.009%	79.023%
2526	ULVAC INC.	0.009%	79.032%
2527	UNIPOLSAI SPA	0.009%	79.041%
2528	WPP PLC SPONSORED ADR ADR	0.009%	79.051%
2529	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.009%	79.060%
2530	TULLETT PREBON	0.009%	79.069%
2531	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.009%	79.078%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	NIPPON YUSEN KK	0.009%	79.088%
2533	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.009%	79.097%
2534	AVIGILON CORP C	0.009%	79.106%
2535	ENTERGY CORP	0.009%	79.115%
2536	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.009%	79.124%
2537	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	79.134%
2538	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.009%	79.143%
2539	HORIZON PHARMA	0.009%	79.152%
2540	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	79.161%
2541	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	79.170%
2542	ATLAS COPCO AB-	0.009%	79.180%
2543	TABCORP HLDGS L	0.009%	79.189%
2544	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	79.198%
2545	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	79.207%
2546	LOTTE CHEMICAL	0.009%	79.216%
2547	LITE-ON TECHNOL	0.009%	79.226%
2548	BRANDYWINE REAL	0.009%	79.235%
2549	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	79.244%
2550	CARGOTEC CORP-B	0.009%	79.253%
2551	NATL HEALTH INVESTORS INC REIT USD.01	0.009%	79.262%
2552	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	79.271%
2553	T IS BANKASI	0.009%	79.281%
2554	JUNGHEINRICH -	0.009%	79.290%
2555	NIPPON PROLOGIS	0.009%	79.299%
2556	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	79.308%
2557	ASPEN PHARMACAR	0.009%	79.317%
2558	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	79.326%
2559	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.009%	79.335%
2560	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.009%	79.345%
2561	SIMS GROUP LTD	0.009%	79.354%
2562	HENDERSON LAND	0.009%	79.363%
2563	WANT WANT CHINA	0.009%	79.372%
2564	HANG LUNG PROPE	0.009%	79.381%
2565	PLAYTECH	0.009%	79.390%
2566	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	79.399%
2567	MITSUBISHI UJF	0.009%	79.408%
2568	VEOLIA ENVIRONM	0.009%	79.417%
2569	COSCO PACIFIC	0.009%	79.426%
2570	DISH NETWORK	0.009%	79.435%
2571	METCASH LTD	0.009%	79.445%
2572	EDENRED	0.009%	79.454%
2573	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.463%
2574	SKANDINAVISKA E	0.009%	79.472%
2575	EDF	0.009%	79.481%
2576	CORNING INC SR UNSECURED 08/20 4.25	0.009%	79.490%
2577	SIENNA SENIOR L	0.009%	79.499%
2578	COMMONWEALTH BA	0.009%	79.508%
2579	ALLREAL HOLDING	0.009%	79.517%
2580	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.009%	79.526%
2581	INTU PROPERTIES	0.009%	79.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	SOJITZ CORP COM	0.009%	79.544%
2583	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.009%	79.553%
2584	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.009%	79.562%
2585	HUTCHISON PORT	0.009%	79.571%
2586	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.009%	79.580%
2587	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	79.589%
2588	SMITH AND NEPHE	0.009%	79.598%
2589	YY INC ADR ADR USD.00001	0.009%	79.607%
2590	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	79.616%
2591	PTT EXP&PROD-FG	0.009%	79.625%
2592	MATTEL INC COMMON STOCK USD1.0	0.009%	79.634%
2593	DAIWAHOUSE RE	0.009%	79.643%
2594	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.009%	79.652%
2595	ORIENT OVERSEAS	0.009%	79.661%
2596	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.009%	79.670%
2597	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	79.679%
2598	SKYWEST INC COMMON STOCK	0.009%	79.688%
2599	RENASANT CORP COMMON STOCK USD5.0	0.009%	79.697%
2600	DIALOG SEMICOND	0.009%	79.706%
2601	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.009%	79.715%
2602	ULTA BEAUTY INC COMMON STOCK USD.01	0.009%	79.724%
2603	CARPENTER TECHN	0.009%	79.733%
2604	II VI INC COMMON STOCK	0.009%	79.742%
2605	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.009%	79.751%
2606	CNH INDUSTRIAL	0.009%	79.760%
2607	UNITED UTILITIE	0.009%	79.769%
2608	HEWLETT PACKARD	0.009%	79.778%
2609	SYMRISE AG	0.009%	79.787%
2610	TOTAL ENERGY SE	0.009%	79.796%
2611	HOWDEN JOINERY	0.009%	79.805%
2612	CHINA STEEL	0.009%	79.814%
2613	TULLOW OIL PLC	0.009%	79.823%
2614	KONE OYJ	0.009%	79.831%
2615	HASEKO CORP	0.009%	79.840%
2616	CHINA MINSHENG	0.009%	79.849%
2617	ATHENAHEALTH IN	0.009%	79.858%
2618	SINO BIOPHAMACE	0.009%	79.867%
2619	FORMOSA CHEMICA	0.009%	79.876%
2620	SUZANO PAPEL E	0.009%	79.885%
2621	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.009%	79.894%
2622	ASAHI BREWERIES	0.009%	79.903%
2623	AGGREKO PLC	0.009%	79.912%
2624	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.009%	79.921%
2625	AKORN INC COMMON STOCK	0.009%	79.929%
2626	DILLARD DEPT ST	0.009%	79.938%
2627	VIFOR PHARMA AG	0.009%	79.947%
2628	DCC PLC	0.009%	79.956%
2629	ALTIUS MINERALS	0.009%	79.965%
2630	LIC HOUSING FIN	0.009%	79.974%
2631	E L FINL CORP L	0.009%	79.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	SINO-OCEAN LAND	0.009%	79.992%
2633	ROHM CO	0.009%	80.001%
2634	PRYSMIAN SPA CO	0.009%	80.009%
2635	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	80.018%
2636	JAPAN PRIME REA	0.009%	80.027%
2637	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	80.036%
2638	PEAB AB	0.009%	80.045%
2639	CAMPBELL SOUP C	0.009%	80.054%
2640	DDR CORP REIT USD.1	0.009%	80.063%
2641	LEG IMMOBILIEN	0.009%	80.071%
2642	ENGHOUSE SYSTEM	0.009%	80.080%
2643	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	80.089%
2644	SAAB AB	0.009%	80.098%
2645	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	80.107%
2646	CANFOR PULP PRO	0.009%	80.115%
2647	CRACKER BARREL	0.009%	80.124%
2648	ITRON INC	0.009%	80.133%
2649	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.009%	80.142%
2650	AIRGAS INC COMPANY GUAR 08/20 3.05	0.009%	80.151%
2651	NATIONAL EXPRES	0.009%	80.159%
2652	SEMICONDUCTOR M	0.009%	80.168%
2653	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.009%	80.177%
2654	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.186%
2655	GE CAPITAL EURO	0.009%	80.195%
2656	TAISHIN FINANCI	0.009%	80.203%
2657	SKANSKA AB	0.009%	80.212%
2658	BADGER DAYLIGHT	0.009%	80.221%
2659	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.009%	80.229%
2660	ROCKWOOL INTL	0.009%	80.238%
2661	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.009%	80.247%
2662	CAPITALAND	0.009%	80.256%
2663	MSA SAFETY INC COMMON STOCK	0.009%	80.264%
2664	GILDEMEISTER AG	0.009%	80.273%
2665	NKT HOLDING A/S	0.009%	80.282%
2666	FUJIKURA	0.009%	80.291%
2667	TELETECH HOLDIN	0.009%	80.299%
2668	OTSUKA HLDGS CO	0.009%	80.308%
2669	PUBLICIS GROUPE	0.009%	80.317%
2670	RED HAT INC COMMON STOCK USD.0001	0.009%	80.325%
2671	FASTENAL	0.009%	80.334%
2672	TOYOTA INDUSTRI	0.009%	80.343%
2673	SABINA SILVER C	0.009%	80.352%
2674	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.009%	80.360%
2675	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	80.369%
2676	RLI CORP COMMON STOCK USD1.0	0.009%	80.378%
2677	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	80.386%
2678	MARUTI SUZUKI	0.009%	80.395%
2679	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.404%
2680	GEN COMMUNICATI	0.009%	80.412%
2681	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.009%	80.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	YAMADA DENKI CO	0.009%	80.430%
2683	EASTGROUP PROPERTIES INC REIT	0.009%	80.439%
2684	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	80.447%
2685	SINOPHARM GROUP	0.009%	80.456%
2686	COVANTA HOLDING CORP COMMON STOCK USD.1	0.009%	80.465%
2687	TENNECO AUTOMOT	0.009%	80.473%
2688	ADANI PORT & SE	0.009%	80.482%
2689	IWG PLC	0.009%	80.491%
2690	CASINO GUICH-PE	0.009%	80.499%
2691	ENDESA S.A.	0.009%	80.508%
2692	SALZGITTER AG	0.009%	80.516%
2693	HERMES INTL	0.009%	80.525%
2694	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.009%	80.534%
2695	NEW YORK TIMES	0.009%	80.542%
2696	LOGMEIN INC COMMON STOCK USD.01	0.009%	80.551%
2697	LOOMIS AB	0.009%	80.560%
2698	FRESH DEL MONTE	0.009%	80.568%
2699	PIEDMONT OFFICE	0.009%	80.577%
2700	NIPPON EXPRESS	0.009%	80.586%
2701	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.009%	80.594%
2702	BANNER CORPORATION COMMON STOCK USD.01	0.009%	80.603%
2703	KINAXIS INC	0.009%	80.611%
2704	B&M EUROPEAN VA	0.009%	80.620%
2705	HNI CORP	0.009%	80.629%
2706	YOKOGAWA ELECTR	0.009%	80.637%
2707	CMS ENERGY CORP	0.009%	80.646%
2708	CIENA CORP COMMON STOCK USD.01	0.009%	80.655%
2709	MSCI INC	0.009%	80.663%
2710	MEDIASET	0.009%	80.672%
2711	RAIA DROGASIL S	0.009%	80.680%
2712	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.009%	80.689%
2713	BUNZL PLC	0.009%	80.697%
2714	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	80.706%
2715	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.009%	80.715%
2716	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.009%	80.723%
2717	NCR CORP	0.009%	80.732%
2718	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.009%	80.740%
2719	CIA BRASILEIRA	0.009%	80.749%
2720	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	80.757%
2721	NOMURA REAL EST	0.009%	80.766%
2722	China Mengniu D	0.009%	80.775%
2723	HYUNDAI STEEL C	0.009%	80.783%
2724	SEMBICORP INDUST	0.009%	80.792%
2725	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.009%	80.800%
2726	SUZUKEN CO LTD	0.009%	80.809%
2727	MEDICAL FACILIT	0.009%	80.817%
2728	BEIJING ENTERPR	0.009%	80.826%
2729	MALAYAN BKG BHD	0.009%	80.834%
2730	KBR INC COMMON STOCK USD.001	0.009%	80.843%
2731	NATIONAL GENERA	0.009%	80.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	TOPDANMARK A/S	0.009%	80.860%
2733	PHOENIX GROUP H	0.009%	80.868%
2734	NIPRO CORP	0.009%	80.877%
2735	FAMILYMART CO	0.008%	80.885%
2736	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.008%	80.894%
2737	WESTERN POWER W	0.008%	80.902%
2738	BAT INTL FINANC	0.008%	80.911%
2739	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	80.919%
2740	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	80.928%
2741	MORGAN STANLEY	0.008%	80.936%
2742	VAIL RESORTS	0.008%	80.945%
2743	ASSOCIATED BRIT	0.008%	80.953%
2744	GLAXOSMITHKLINE	0.008%	80.962%
2745	ORION CORP	0.008%	80.970%
2746	TGS NOPEC GEOPH	0.008%	80.978%
2747	KELLOGG CO	0.008%	80.987%
2748	INTL FLAVORS&FR	0.008%	80.995%
2749	BRUKER CORP COMMON STOCK USD.01	0.008%	81.004%
2750	CLEANAWAY WASTE	0.008%	81.012%
2751	LOGITECH INTERN	0.008%	81.021%
2752	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.008%	81.029%
2753	TAISEI CORP	0.008%	81.038%
2754	INNOGY SE	0.008%	81.046%
2755	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	81.055%
2756	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	81.063%
2757	QISDA CORP	0.008%	81.071%
2758	AMGEN INC	0.008%	81.080%
2759	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	81.088%
2760	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.097%
2761	WOOLWORTHS LTD	0.008%	81.105%
2762	DAI NIPPON PRIN	0.008%	81.113%
2763	MINERAL RESOURC	0.008%	81.122%
2764	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.008%	81.130%
2765	LUKOIL PJSC - A	0.008%	81.139%
2766	CONCORDIA FINAN	0.008%	81.147%
2767	AMBEV SA	0.008%	81.155%
2768	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	81.164%
2769	ARGO GROUP INTE	0.008%	81.172%
2770	HOMESERVE PLC	0.008%	81.180%
2771	UNIVAR INC COMMON STOCK USD.01	0.008%	81.189%
2772	BNK FINANCIAL G	0.008%	81.197%
2773	ALLEGIANT TRAVE	0.008%	81.206%
2774	MAHINDRA &MAHIN	0.008%	81.214%
2775	BANKINTER SA	0.008%	81.222%
2776	ORORA LTD	0.008%	81.231%
2777	GRANITE CONST	0.008%	81.239%
2778	ASML HOLDING NV	0.008%	81.247%
2779	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.008%	81.256%
2780	CALLON PETROLEUM CO COMMON STOCK USD.01	0.008%	81.264%
2781	WAL-MART DE MEX	0.008%	81.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	HYOSUNG CORP	0.008%	81.281%
2783	AMCOR LIMITED	0.008%	81.289%
2784	ARCONIC INC SR UNSECURED 02/22 5.87	0.008%	81.297%
2785	IROBOT CORP	0.008%	81.306%
2786	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	81.314%
2787	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	81.322%
2788	CLICLS GROUP	0.008%	81.331%
2789	RUBIS SCA	0.008%	81.339%
2790	ARGONAUT GOLD I	0.008%	81.347%
2791	HENNES & MAURIT	0.008%	81.356%
2792	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	81.364%
2793	DKSH HOLDING LT	0.008%	81.372%
2794	ROGERS CORP COMMON STOCK USD1.0	0.008%	81.380%
2795	BONTERRA ENERGY	0.008%	81.389%
2796	PAYCHEX INC	0.008%	81.397%
2797	ARYZTA AG	0.008%	81.405%
2798	TATA STEEL LIM1	0.008%	81.414%
2799	DAIICHI SANKYO	0.008%	81.422%
2800	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	81.430%
2801	ABERTIS INFRAES	0.008%	81.439%
2802	EVONIK INDUSTRI	0.008%	81.447%
2803	DONGFENG MOTOR	0.008%	81.455%
2804	FIVE BELOW COMMON STOCK USD.01	0.008%	81.463%
2805	SWISS PRIME SIT	0.008%	81.472%
2806	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	81.480%
2807	CHINA RESOURCES	0.008%	81.488%
2808	ADARO ENERGY TB	0.008%	81.496%
2809	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	81.505%
2810	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.008%	81.513%
2811	BQE CANT VAUDOI	0.008%	81.521%
2812	CAPITACOMMERCIA	0.008%	81.530%
2813	BEIJING CAPITAL	0.008%	81.538%
2814	HRG GROUP INC COMMON STOCK USD.01	0.008%	81.546%
2815	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.008%	81.554%
2816	SANTOS LIMITED	0.008%	81.563%
2817	SAPPORO BREWERI	0.008%	81.571%
2818	NOVO NORDISK A/S SPONS ADR ADR	0.008%	81.579%
2819	DAICEL CHEM IND	0.008%	81.587%
2820	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.008%	81.595%
2821	UNIPOL GRUPPO F	0.008%	81.604%
2822	RESMED INC	0.008%	81.612%
2823	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.008%	81.620%
2824	ROTORK PLC	0.008%	81.628%
2825	TPK HOLDINGS CO	0.008%	81.636%
2826	CAPITEC BANK HL	0.008%	81.645%
2827	OZ MINERALS LTD	0.008%	81.653%
2828	BYD ELECTRONIC	0.008%	81.661%
2829	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	81.669%
2830	PERNOD-RICARD	0.008%	81.677%
2831	KROGER CO SR UNSECURED 01/21 3.3	0.008%	81.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	AURIZON HOLDING	0.008%	81.693%
2833	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.008%	81.702%
2834	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.008%	81.710%
2835	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.008%	81.718%
2836	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.008%	81.726%
2837	GVC HOLDINGS PL	0.008%	81.734%
2838	BENCHMARK ELECT	0.008%	81.742%
2839	HAEMONETICS COR	0.008%	81.750%
2840	BALCHEM CORP COMMON STOCK USD.0667	0.008%	81.759%
2841	SAP SE SPONSORED ADR ADR	0.008%	81.767%
2842	CHINA EVERBRIGH	0.008%	81.775%
2843	LANDSTAR SYSTEM	0.008%	81.783%
2844	GLP J-REIT	0.008%	81.791%
2845	LONDON STOCK EX	0.008%	81.799%
2846	ANTA SPORTS PRO	0.008%	81.807%
2847	LENDINGCLUB CORP COMMON STOCK USD.01	0.008%	81.815%
2848	PDC ENERGY INC COMMON STOCK USD.01	0.008%	81.823%
2849	GLOBUS MEDICAL	0.008%	81.831%
2850	EXTENDICARE INC	0.008%	81.839%
2851	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.008%	81.848%
2852	TRITON INTERNAT	0.008%	81.856%
2853	STAMPS.COM INC COMMON STOCK USD.001	0.008%	81.864%
2854	WIPRO	0.008%	81.872%
2855	UGI CORP COMMON STOCK	0.008%	81.880%
2856	LARSEN & TOUBRO	0.008%	81.888%
2857	MEDNAX INC	0.008%	81.896%
2858	HOYA CORP	0.008%	81.904%
2859	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.912%
2860	CREDIT SAISON C	0.008%	81.920%
2861	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	81.928%
2862	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	81.936%
2863	IDEA CELLULAR L	0.008%	81.944%
2864	Alten	0.008%	81.952%
2865	RESILIENT REIT	0.008%	81.960%
2866	CHEMOURS CO/THE COMMON STOCK	0.008%	81.968%
2867	SHANGRI-LA ASIA	0.008%	81.976%
2868	CENTERPOINT ENE	0.008%	81.984%
2869	CLP HOLDINGS	0.008%	81.992%
2870	GARTNER GROUP I	0.008%	82.000%
2871	YARA INTERNATIO	0.008%	82.008%
2872	FERRO CORP	0.008%	82.016%
2873	TAIWAN CEMENT	0.008%	82.024%
2874	BLOCK(H&R)INC	0.008%	82.032%
2875	HYUNDAI ROBOTIC	0.008%	82.040%
2876	Rural Electrifi	0.008%	82.048%
2877	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	82.056%
2878	HOPEWELL HLDGS	0.008%	82.064%
2879	NIPPON ELEC GLA	0.008%	82.071%
2880	MO OCH DOMSJO A	0.008%	82.079%
2881	WPG HOLDINGS	0.008%	82.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.008%	82.095%
2883	CHINA CITIC BK	0.008%	82.103%
2884	F5 NETWORKS INC COMMON STOCK	0.008%	82.111%
2885	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.008%	82.119%
2886	INFOSYS LTD SP ADR ADR	0.008%	82.127%
2887	CHAILEASE HOLDI	0.008%	82.135%
2888	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	82.143%
2889	JBG SMITH PROPERTIES REIT USD.01	0.008%	82.151%
2890	WACKER CHEMIE A	0.008%	82.159%
2891	BK OF KYOTO	0.008%	82.166%
2892	S-OIL CORPORATI	0.008%	82.174%
2893	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.008%	82.182%
2894	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.008%	82.190%
2895	XEROX CORP 2.75	0.008%	82.198%
2896	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	82.206%
2897	SUEDZUCKER AG	0.008%	82.214%
2898	VECTREN CORP COMMON STOCK	0.008%	82.222%
2899	SEMTECH CORP	0.008%	82.230%
2900	CATHAY PACIFIC	0.008%	82.237%
2901	KERRY PROPERTIE	0.008%	82.245%
2902	EXLSERVICE HLDG	0.008%	82.253%
2903	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.008%	82.261%
2904	NAVER CORP	0.008%	82.269%
2905	SEALED AIR CORP COMMON STOCK USD.1	0.008%	82.277%
2906	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.008%	82.285%
2907	TKH GROUP NV DU	0.008%	82.293%
2908	JAPAN HOTEL REI	0.008%	82.300%
2909	ACXIAM CORP COMMON STOCK USD.1	0.008%	82.308%
2910	ILLUMINA INC	0.008%	82.316%
2911	TAKASHIMAYA CO	0.008%	82.324%
2912	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	82.332%
2913	SOTHEBY S COMMON STOCK USD.01	0.008%	82.340%
2914	GPE EUROTUNNEL	0.008%	82.347%
2915	BT GROUP PLC SPON ADR ADR	0.008%	82.355%
2916	RELIANCE CAPITA	0.008%	82.363%
2917	AXEL SPRINGER A	0.008%	82.371%
2918	CITIZEN WATCH C	0.008%	82.379%
2919	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.008%	82.386%
2920	NOK CORP	0.008%	82.394%
2921	JTEKT CORP.	0.008%	82.402%
2922	BROWN-FORMAN CO	0.008%	82.410%
2923	DAITO TRUST CON	0.008%	82.418%
2924	AIRCASTLE LTD	0.008%	82.425%
2925	HERBALIFE LTD COMMON STOCK USD.002	0.008%	82.433%
2926	VALLOUREC SA	0.008%	82.441%
2927	CHEMED CORP COMMON STOCK USD1.0	0.008%	82.449%
2928	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.008%	82.457%
2929	NEX GROUP PLC	0.008%	82.464%
2930	SANKYU INC	0.008%	82.472%
2931	AIR FRANCE-KLM	0.008%	82.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	SCHRODERS PLC	0.008%	82.488%
2933	SEAGATE TECHNOL	0.008%	82.495%
2934	SAMSONITE INTL	0.008%	82.503%
2935	ALLIANT ENERGY	0.008%	82.511%
2936	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.008%	82.519%
2937	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	82.526%
2938	NUVASIVE INC COMMON STOCK USD.001	0.008%	82.534%
2939	MORNINGSTAR INC COMMON STOCK	0.008%	82.542%
2940	WISTRON CORP	0.008%	82.550%
2941	HANG LUNG DEVEL	0.008%	82.557%
2942	NABTESCO CORP	0.008%	82.565%
2943	VESUVIUS PLC	0.008%	82.573%
2944	DONALDSON CO IN	0.008%	82.580%
2945	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	82.588%
2946	NIPPON KAYAKU C	0.008%	82.596%
2947	SLEEP COUNTRY C	0.008%	82.604%
2948	IT HOLDINGS COR	0.008%	82.611%
2949	FOSUN INTERNATI	0.008%	82.619%
2950	TRYGVESTA AS	0.008%	82.627%
2951	VOLVO AB	0.008%	82.634%
2952	CJ CHEILJEDANG	0.008%	82.642%
2953	SANWA SHUTTER C	0.008%	82.650%
2954	PLEXUS CORP COMMON STOCK USD.01	0.008%	82.657%
2955	LOJAS AMERICANA	0.008%	82.665%
2956	GRIFOLS SA	0.008%	82.673%
2957	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.680%
2958	EVOLUTION MININ	0.008%	82.688%
2959	YOKOHAMA RUBBER	0.008%	82.696%
2960	BEMIS CO INC	0.008%	82.703%
2961	MASCO CORP	0.008%	82.711%
2962	TAURON POLSKA E	0.008%	82.719%
2963	ESTACIO PARTICI	0.008%	82.726%
2964	HYPROP INVESTME	0.008%	82.734%
2965	DOMINO S PIZZA INC COMMON STOCK USD.01	0.008%	82.742%
2966	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	82.749%
2967	KASIKORNBANK PL	0.008%	82.757%
2968	VOPAK (KON)	0.008%	82.764%
2969	KINGBOARD LAMIN	0.008%	82.772%
2970	SEEK LTD.	0.008%	82.780%
2971	DELTA ELECTRONI	0.008%	82.787%
2972	GREAT PORTLAND	0.008%	82.795%
2973	THALES SA	0.008%	82.803%
2974	BUWOG AG	0.008%	82.810%
2975	LEE & MAN PAPER	0.008%	82.818%
2976	SECOM CO	0.008%	82.825%
2977	CEMBRA MONEY BA	0.008%	82.833%
2978	ZEON CO	0.008%	82.841%
2979	KOREA INVESTMEN	0.008%	82.848%
2980	KURITA WATER IN	0.008%	82.856%
2981	SUMITOMO OSAKA	0.008%	82.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	CHEVRON CORP SR UNSECURED 05/21 2.1	0.008%	82.871%
2983	BIOMERIEUX	0.008%	82.878%
2984	MITSUBISHI ESTA	0.008%	82.886%
2985	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.894%
2986	LIFE HEALTHCARE	0.008%	82.901%
2987	COMPEQ MFG	0.008%	82.909%
2988	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.008%	82.916%
2989	JINDAL STEEL &	0.008%	82.924%
2990	WATT'S WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	82.931%
2991	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.008%	82.939%
2992	TASEKO MINES LT	0.008%	82.946%
2993	SHIN KONG FINL	0.008%	82.954%
2994	NIPPON PAPER IN	0.008%	82.962%
2995	ACTIVIA PROPERT	0.008%	82.969%
2996	ABN AMRO GROUP	0.008%	82.977%
2997	BLUEBIRD BIO IN	0.008%	82.984%
2998	SOPRA	0.008%	82.992%
2999	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.008%	82.999%
3000	EUROFINS SCIENT	0.008%	83.007%
3001	BOVIS HOMES GRO	0.008%	83.014%
3002	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	83.022%
3003	COGNEX CORP	0.008%	83.029%
3004	GREIF INC CL A COMMON STOCK	0.008%	83.037%
3005	RADIAN GROUP INC SR UNSECURED 03/21 7	0.008%	83.044%
3006	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.008%	83.052%
3007	HEXAGON AB	0.008%	83.059%
3008	FRANSHION PROPE	0.008%	83.067%
3009	CALFRAC WELL SE	0.008%	83.074%
3010	AU OPTRONICS CO	0.008%	83.082%
3011	MYRIAD GENETICS	0.007%	83.089%
3012	FBL FINANCIAL G	0.007%	83.097%
3013	AVX CORP COMMON STOCK USD.01	0.007%	83.104%
3014	TOPPAN PRINTING	0.007%	83.112%
3015	XPERI CORP COMMON STOCK USD.001	0.007%	83.119%
3016	BRAMBLES LIMITE	0.007%	83.127%
3017	SASOL	0.007%	83.134%
3018	EBARA CORP	0.007%	83.142%
3019	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.007%	83.149%
3020	NGK SPARK PLUG	0.007%	83.157%
3021	PEARSON	0.007%	83.164%
3022	THOMAS COOK GRO	0.007%	83.172%
3023	NELNET INC CL A COMMON STOCK USD.01	0.007%	83.179%
3024	RLJ LODGING TRUST REIT	0.007%	83.187%
3025	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	83.194%
3026	CIFI HOLDINGS G	0.007%	83.202%
3027	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.007%	83.209%
3028	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	83.216%
3029	PERRIGO FIN UNL	0.007%	83.224%
3030	URBAN EDGE PROPERTIES REIT USD.01	0.007%	83.231%
3031	CHONGQING RURAL	0.007%	83.239%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	MATADOR RESOURCES CO COMMON STOCK USD.01	0.007%	83.246%
3033	AXALTA COATING	0.007%	83.254%
3034	WESTERN UNION CO COMMON STOCK USD.01	0.007%	83.261%
3035	MERITZ SECURITI	0.007%	83.268%
3036	LEONS FURNITURE	0.007%	83.276%
3037	PKO BANK POLSKI	0.007%	83.283%
3038	MMI HOLDINGS LT	0.007%	83.291%
3039	ACADIA REALTY TRUST REIT USD.001	0.007%	83.298%
3040	MTR CORP	0.007%	83.305%
3041	ULTRAPAR PARTIC	0.007%	83.313%
3042	PENGROWTH ENERGY CORP COMMON STOCK	0.007%	83.320%
3043	SINOPAC HLDG	0.007%	83.328%
3044	ASTRAZENECA	0.007%	83.335%
3045	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	83.343%
3046	KYOCERA CORP SPONS ADR ADR	0.007%	83.350%
3047	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.007%	83.357%
3048	WIN SEMICONDUCT	0.007%	83.365%
3049	COFINIMMO	0.007%	83.372%
3050	OSI SYSTEMS INC	0.007%	83.379%
3051	CALERES INC COMMON STOCK USD.01	0.007%	83.387%
3052	KANEKA CORP	0.007%	83.394%
3053	CIMB GROUP HOLD	0.007%	83.402%
3054	DENTSU INC.	0.007%	83.409%
3055	CROMBIE REAL ES	0.007%	83.416%
3056	CHINA VANKE CO	0.007%	83.424%
3057	MORI SEIKI CO	0.007%	83.431%
3058	LIVANOVA PLC	0.007%	83.438%
3059	OIL SEARCH LTD	0.007%	83.446%
3060	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	83.453%
3061	REDROW	0.007%	83.460%
3062	PUBLIC BNK-LOCA	0.007%	83.468%
3063	WABTEC CORP COMMON STOCK USD.01	0.007%	83.475%
3064	SHISEIDO CO	0.007%	83.482%
3065	ENDO INTERNATIO	0.007%	83.490%
3066	TECHTRONIC INDU	0.007%	83.497%
3067	WAJAX CORP	0.007%	83.504%
3068	ELIOR	0.007%	83.512%
3069	SGS SA-REG COMM	0.007%	83.519%
3070	NOF CORP	0.007%	83.526%
3071	IMPALA PLATINUM	0.007%	83.534%
3072	SRC ENERGY INC COMMON STOCK USD.001	0.007%	83.541%
3073	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	83.548%
3074	ADELAIDE BRIGHT	0.007%	83.556%
3075	NIKON CORP	0.007%	83.563%
3076	QTS REALTY TRUST INC CL A REIT USD.01	0.007%	83.570%
3077	FILA KOREA LTD	0.007%	83.578%
3078	STEPAN CO COMMON STOCK USD1.0	0.007%	83.585%
3079	IBIDEN CO	0.007%	83.592%
3080	MUELLER WATER P	0.007%	83.600%
3081	CALLAWAY GOLF C	0.007%	83.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	SABRE CORP COMMON STOCK USD.01	0.007%	83.614%
3083	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	83.621%
3084	POU CHEN	0.007%	83.629%
3085	NGK INSULATORS	0.007%	83.636%
3086	PEBBLEBROOK HOT	0.007%	83.643%
3087	EMPRESA BRASILE	0.007%	83.651%
3088	RICHMONT MINES INC COMMON STOCK	0.007%	83.658%
3089	YAMATO HOLDINGS	0.007%	83.665%
3090	TRINIDAD DRILLI	0.007%	83.672%
3091	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.007%	83.680%
3092	TRANSURBAN GROU	0.007%	83.687%
3093	OWENS + MINOR INC COMMON STOCK USD2.0	0.007%	83.694%
3094	KULICKE&SOFFA I	0.007%	83.701%
3095	ALFA LAVAL AB	0.007%	83.709%
3096	NORTHVIEW APART	0.007%	83.716%
3097	TOWNE BANK COMMON STOCK USD1.667	0.007%	83.723%
3098	SSAB SVENSKT ST	0.007%	83.730%
3099	WHIRLPOOL CORP	0.007%	83.738%
3100	ESCORTS LTD	0.007%	83.745%
3101	ZHONGSHENG GROU	0.007%	83.752%
3102	ENERGEN CORP COMMON STOCK USD.01	0.007%	83.759%
3103	NIBE INDUSTRIER	0.007%	83.766%
3104	COCHLEAR LTD	0.007%	83.774%
3105	WEICHAJ POWER-H	0.007%	83.781%
3106	MEDIATEK INC	0.007%	83.788%
3107	LEOPALACE 21	0.007%	83.795%
3108	VONAGE HLDGS CO	0.007%	83.802%
3109	SHERRITT INTERN	0.007%	83.810%
3110	BUZZI UNICEM SP	0.007%	83.817%
3111	LOWE S COS INC SR UNSECURED 09/25 3.375	0.007%	83.824%
3112	FUJI ELECTRIC C	0.007%	83.831%
3113	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	83.838%
3114	GRUPO AEROPORTUARIO SUR ADR ADR	0.007%	83.845%
3115	INDUSTRIAL BANK	0.007%	83.853%
3116	VALIANT HOLDING	0.007%	83.860%
3117	TOYODA GOSEI	0.007%	83.867%
3118	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	83.874%
3119	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	83.881%
3120	BE SEMICONDUCTO	0.007%	83.888%
3121	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	83.895%
3122	BRADY(WH)	0.007%	83.903%
3123	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	83.910%
3124	VICTREX PLC	0.007%	83.917%
3125	VALMET CORP	0.007%	83.924%
3126	RANGE RESOURCES CORP COMMON STOCK USD.01	0.007%	83.931%
3127	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	83.938%
3128	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	83.945%
3129	SEI INVESTMENT	0.007%	83.953%
3130	TIETO CORP OYJ	0.007%	83.960%
3131	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	83.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	TATA CONSULTANCY SERVICES LTD	0.007%	83.974%
3133	FLEXIUM INTERCO	0.007%	83.981%
3134	MORGAN STANLEY	0.007%	83.988%
3135	AUTOZONE INC COMMON STOCK USD.01	0.007%	83.995%
3136	EXXARO	0.007%	84.002%
3137	ARCA CONTINEN	0.007%	84.009%
3138	STATE STREET CORP SR UNSECURED 05/21 1.95	0.007%	84.017%
3139	TOKYO TATEMONO	0.007%	84.024%
3140	WEIR GROUP	0.007%	84.031%
3141	VONTOBEL HLDGS	0.007%	84.038%
3142	NEXT PLC	0.007%	84.045%
3143	MASIMO CORP COMMON STOCK USD.001	0.007%	84.052%
3144	WASHINGTON REIT REIT USD.01	0.007%	84.059%
3145	UTD O/S LAND	0.007%	84.066%
3146	COMPUTER MODELL	0.007%	84.073%
3147	RECRUIT HOLDING	0.007%	84.080%
3148	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	84.088%
3149	ANSELL LTD	0.007%	84.095%
3150	GROUP 1 AUTO	0.007%	84.102%
3151	FIRST MERCHANTS CORP COMMON STOCK	0.007%	84.109%
3152	TALANX AG	0.007%	84.116%
3153	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	84.123%
3154	MUELLER INDS IN	0.007%	84.130%
3155	GRUPO FINANCIER	0.007%	84.137%
3156	TECH MAHINDRA L	0.007%	84.144%
3157	MERRY ELECTRONI	0.007%	84.151%
3158	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.158%
3159	SHARP CORP	0.007%	84.165%
3160	MCDERMOTT INTL	0.007%	84.172%
3161	AGL ENERGY LTD	0.007%	84.179%
3162	STATOIL ASA SPON ADR ADR	0.007%	84.186%
3163	BRITISH SKY BRO	0.007%	84.193%
3164	ASM INTL NV	0.007%	84.201%
3165	BEIJING ENT WAT	0.007%	84.208%
3166	SCHOUW & CO	0.007%	84.215%
3167	NEENAH PAPER INC COMMON STOCK USD.01	0.007%	84.222%
3168	BEKAERT SA	0.007%	84.229%
3169	SAMSUNG HEAVY	0.007%	84.236%
3170	VALENER INC	0.007%	84.243%
3171	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	84.250%
3172	NORDSTROM INC COMMON STOCK	0.007%	84.257%
3173	CHINA MEDICAL S	0.007%	84.264%
3174	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	84.271%
3175	CSR LIMITED	0.007%	84.278%
3176	SONIC HEALTHCAR	0.007%	84.285%
3177	LARGAN PRECISIO	0.007%	84.292%
3178	MONRO INC COMMON STOCK USD.01	0.007%	84.299%
3179	NEOPOST	0.007%	84.306%
3180	STATE BK OF IND	0.007%	84.313%
3181	MEDIASET ESPANA	0.007%	84.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	DAIDO STEEL CO	0.007%	84.326%
3183	DUERR AG	0.007%	84.333%
3184	YUANTA FINL HOL	0.007%	84.340%
3185	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	84.347%
3186	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	84.354%
3187	GS YUASA CORP	0.007%	84.361%
3188	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.368%
3189	SIMCORP A/S	0.007%	84.375%
3190	AUTOZONE INC SR UNSECURED 01/23 2.875	0.007%	84.382%
3191	AJINOMOTO CO IN	0.007%	84.389%
3192	GUNMA BANK	0.007%	84.396%
3193	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	84.403%
3194	HITACHI METALS	0.007%	84.410%
3195	TOYOTA MOTOR CR	0.007%	84.417%
3196	COCA-COLA EUROP	0.007%	84.424%
3197	AENA SA	0.007%	84.430%
3198	CHINA CINDA ASS	0.007%	84.437%
3199	METHODE ELEC IN	0.007%	84.444%
3200	ISETAN MITSUKOS	0.007%	84.451%
3201	CANARA BANK	0.007%	84.458%
3202	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.007%	84.465%
3203	SECURITAS	0.007%	84.472%
3204	TINGYI(CAYMAN I	0.007%	84.479%
3205	KITE PHARMA INC COMMON STOCK USD.001	0.007%	84.486%
3206	SHENZHOU INT GR	0.007%	84.493%
3207	AMBU A/S	0.007%	84.499%
3208	CCR SA	0.007%	84.506%
3209	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.007%	84.513%
3210	BROOKS AUTOMATI	0.007%	84.520%
3211	ONTEX GROUP NV	0.007%	84.527%
3212	HELLA KGAA HUEC	0.007%	84.534%
3213	DOWA HOLDING CO	0.007%	84.541%
3214	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.548%
3215	SULZER AG	0.007%	84.554%
3216	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	84.561%
3217	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	84.568%
3218	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	84.575%
3219	ISS A/S	0.007%	84.582%
3220	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.007%	84.589%
3221	HERSHEY FOODS C	0.007%	84.596%
3222	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	84.603%
3223	NORDSON CORP COMMON STOCK	0.007%	84.609%
3224	TSUMURA & CO	0.007%	84.616%
3225	SUL AMERICA SA	0.007%	84.623%
3226	CIMAREX ENERGY CO COMMON STOCK USD.01	0.007%	84.630%
3227	NCC AB-B	0.007%	84.637%
3228	WALSIN TECHNOLO	0.007%	84.644%
3229	WOOD GROUP (JOH	0.007%	84.650%
3230	BNP PARIBAS SR UNSECURED 05/20 2.375	0.007%	84.657%
3231	NWS HOLDINGS LT	0.007%	84.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	WOORI BANK	0.007%	84.671%
3233	WESBANCO INC COMMON STOCK USD2.0833	0.007%	84.678%
3234	HANESBRANDS INC COMMON STOCK USD.01	0.007%	84.685%
3235	CREST NICHOLSON	0.007%	84.691%
3236	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	84.698%
3237	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	84.705%
3238	TELKOM GROUP LT	0.007%	84.712%
3239	FUKUOKA FINANCI	0.007%	84.719%
3240	AMER NATL INS	0.007%	84.725%
3241	FISHER & PAYKEL	0.007%	84.732%
3242	TOYO TIRE & RUB	0.007%	84.739%
3243	MBIA INC	0.007%	84.746%
3244	WACOAL CORP	0.007%	84.753%
3245	NAMCO BANDAI HO	0.007%	84.759%
3246	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.007%	84.766%
3247	ENN ENERGY HOLD	0.007%	84.773%
3248	CIPLA LTD	0.007%	84.780%
3249	CYRELA BRAZIL R	0.007%	84.786%
3250	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	84.793%
3251	BELIMO HOLDING	0.007%	84.800%
3252	UNILEVER CAP CO	0.007%	84.807%
3253	YAMAGUCHI FINAN	0.007%	84.814%
3254	K'S HOLDINGS	0.007%	84.820%
3255	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	84.827%
3256	CEAT LTD	0.007%	84.834%
3257	GLANBIA PLC	0.007%	84.841%
3258	NTN CORPORATION	0.007%	84.847%
3259	LANCASTER COLON	0.007%	84.854%
3260	ASHIKAGA HOLDIN	0.007%	84.861%
3261	BROCADE COMMUNI	0.007%	84.868%
3262	TOYO SEIKAN KAI	0.007%	84.874%
3263	KYUDENKO CORP	0.007%	84.881%
3264	SIG	0.007%	84.888%
3265	MAKITA CORP	0.007%	84.895%
3266	MDU RES GROUP I	0.007%	84.901%
3267	TRIUMPH GROUP I	0.007%	84.908%
3268	RIGHTMOVE GROUP	0.007%	84.915%
3269	BANRISUL	0.007%	84.921%
3270	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	84.928%
3271	EQT CORPORATION	0.007%	84.935%
3272	CHINA STATE CON	0.007%	84.942%
3273	KENEDIX REALTY	0.007%	84.948%
3274	Samsung Life In	0.007%	84.955%
3275	ELECTRONICS	0.007%	84.962%
3276	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	84.968%
3277	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	84.975%
3278	MUFG AMERICAS H	0.007%	84.982%
3279	ELEMENTIS (1998	0.007%	84.988%
3280	DIODES INC COMMON STOCK USD.667	0.007%	84.995%
3281	NIKE INC SR UNSECURED 11/26 2.375	0.007%	85.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	TRIPOD TECHNOLO	0.007%	85.008%
3283	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	85.015%
3284	CHIBA BANK	0.007%	85.022%
3285	SHENZHEN INVEST	0.007%	85.028%
3286	CONTINENTAL GOL	0.007%	85.035%
3287	FIRST BUSEY CORP COMMON STOCK USD.001	0.007%	85.042%
3288	HK & CHINA GAS	0.007%	85.048%
3289	KONECRANES O	0.007%	85.055%
3290	UNIVERSAL CORP	0.007%	85.062%
3291	YTL CORP	0.007%	85.068%
3292	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	85.075%
3293	JOHNSON ELECTRI	0.007%	85.082%
3294	FORBO HLDG	0.007%	85.088%
3295	SPAR GROUP LIMI	0.007%	85.095%
3296	TTM TECHNOLOGIES COMMON STOCK USD.001	0.007%	85.102%
3297	RENISHAW	0.007%	85.108%
3298	ADEKA CORPORATI	0.007%	85.115%
3299	NAGASE & CO	0.007%	85.122%
3300	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.128%
3301	CENTURY TOKYO	0.007%	85.135%
3302	CHINA DEVELOPME	0.007%	85.142%
3303	HFF INC CLASS A COMMON STOCK USD.01	0.007%	85.148%
3304	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.007%	85.155%
3305	EUROCOMMERCIAL	0.007%	85.161%
3306	IJM CORP BERHAD	0.007%	85.168%
3307	NIPPON LIGHT ME	0.007%	85.175%
3308	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	85.181%
3309	LLOYD THOMPSON	0.007%	85.188%
3310	ASUSTEK COMPUTE	0.007%	85.195%
3311	NAN YA PLASTIC	0.007%	85.201%
3312	BIOVERATIV INC COMMON STOCK USD.001	0.007%	85.208%
3313	ATMOS ENERGY CO	0.007%	85.214%
3314	MACRONIX INTERN	0.007%	85.221%
3315	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	85.228%
3316	PREMIER INC CLASS A COMMON STOCK USD.01	0.007%	85.234%
3317	ENEA SA	0.007%	85.241%
3318	DAINIPPON SCREE	0.007%	85.247%
3319	JSR CORPORATION	0.007%	85.254%
3320	TAIYO YUDEN CO	0.007%	85.261%
3321	BENESSE CORP	0.007%	85.267%
3322	E-MART CO. LTD.	0.007%	85.274%
3323	NEXANS	0.007%	85.280%
3324	SHUTTERFLY INC	0.007%	85.287%
3325	HEICO CORP	0.007%	85.294%
3326	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	85.300%
3327	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.007%	85.307%
3328	CENCOSUD SA	0.007%	85.313%
3329	HACHIJUNI BANK	0.007%	85.320%
3330	SUMITOMO FOREST	0.007%	85.327%
3331	TRANSUNION COMMON STOCK USD.01	0.007%	85.333%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	PORTO SEGURO SA	0.007%	85.340%
3333	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.007%	85.346%
3334	ACCTON	0.007%	85.353%
3335	NIDEC CORPORATI	0.007%	85.359%
3336	SVENSKA CELLULO	0.007%	85.366%
3337	AMMB HOLDINGS B	0.007%	85.372%
3338	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	85.379%
3339	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.007%	85.386%
3340	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	85.392%
3341	PETRONET LNG LT	0.007%	85.399%
3342	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.007%	85.405%
3343	BANCA MEDIOLANU	0.007%	85.412%
3344	FAIRFAX MEDIA L	0.007%	85.418%
3345	SEGA SAMMY HOLD	0.007%	85.425%
3346	SAIA INC COMMON STOCK USD.001	0.007%	85.431%
3347	CNP ASSURANCES	0.007%	85.438%
3348	ALTRAN TECHNOLO	0.007%	85.444%
3349	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	85.451%
3350	AIR WATER INC.	0.006%	85.457%
3351	LG HOUSEHOLD HE	0.006%	85.464%
3352	FORMOSA PLASTIC	0.006%	85.470%
3353	KB HOME COMMON STOCK USD1.0	0.006%	85.477%
3354	FUCHS PETROLUB	0.006%	85.483%
3355	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	85.490%
3356	RADIAN GROUP	0.006%	85.496%
3357	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	85.503%
3358	BILFINGER BERGE	0.006%	85.509%
3359	NABORS INDUSTRI	0.006%	85.516%
3360	77TH BANK	0.006%	85.522%
3361	INTEGRATED DEVI	0.006%	85.529%
3362	CINEWORLD GROUP	0.006%	85.535%
3363	NETGEAR INC COMMON STOCK USD.001	0.006%	85.541%
3364	NIFCO INC	0.006%	85.548%
3365	LG INNOTEK CO	0.006%	85.554%
3366	SNAM SPA	0.006%	85.561%
3367	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.006%	85.567%
3368	TAIWAN UNION TE	0.006%	85.574%
3369	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.006%	85.580%
3370	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	85.587%
3371	BUFFALO WILD WINGS INC COMMON STOCK	0.006%	85.593%
3372	DORMA+KABA HOLD	0.006%	85.599%
3373	PAINTED PONY EN	0.006%	85.606%
3374	TRICON CAPITAL	0.006%	85.612%
3375	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	85.619%
3376	COCA-COLA BOTTL	0.006%	85.625%
3377	ALSEA SAB DE CV	0.006%	85.632%
3378	INDIVIOR PLC	0.006%	85.638%
3379	HITACHI CHEMICA	0.006%	85.644%
3380	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	85.651%
3381	KYUSHU FINANCIA	0.006%	85.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	STAG INDUSTRIAL INC REIT USD.01	0.006%	85.664%
3383	VERISIGN	0.006%	85.670%
3384	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	85.676%
3385	DRIL QUIP INC	0.006%	85.683%
3386	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	85.689%
3387	ENTEL EMP NAC T	0.006%	85.696%
3388	WGL HOLDINGS INC COMMON STOCK	0.006%	85.702%
3389	CAIRN ENERGY PL	0.006%	85.708%
3390	WABASH NATIONAL	0.006%	85.715%
3391	NIPPON SUISAN	0.006%	85.721%
3392	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	85.728%
3393	DASSAULT SYSTEM	0.006%	85.734%
3394	PENNON GROUP	0.006%	85.740%
3395	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	85.747%
3396	BARCLAYS PLC	0.006%	85.753%
3397	APACHE CORP SR UNSECURED 04/22 3.25	0.006%	85.759%
3398	JIANGXI COPPER	0.006%	85.766%
3399	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	85.772%
3400	BANK OF GEORGIA	0.006%	85.778%
3401	YAMAHA CORP	0.006%	85.785%
3402	NESTLE FINANCE	0.006%	85.791%
3403	GREAT EAGLE HLD	0.006%	85.798%
3404	JAPAN AIRLINES	0.006%	85.804%
3405	TUTOR PERINI CORP COMMON STOCK USD1.0	0.006%	85.810%
3406	DAELIM INDUSTRI	0.006%	85.817%
3407	BRF SA ADR ADR	0.006%	85.823%
3408	CHALLENGER FIN	0.006%	85.829%
3409	PEOPLE'S INSURA	0.006%	85.836%
3410	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.842%
3411	ADMIRAL GROUP	0.006%	85.848%
3412	AMEDISYS INC COMMON STOCK USD.001	0.006%	85.854%
3413	CSRA INC COMMON STOCK USD.001	0.006%	85.861%
3414	BAYTEX ENERGY CORP COMMON STOCK	0.006%	85.867%
3415	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.006%	85.873%
3416	SARTORIUS AG-VO	0.006%	85.880%
3417	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	85.886%
3418	GCL-POLY ENERGY	0.006%	85.892%
3419	BANCFIRST CORP	0.006%	85.899%
3420	CASIO COMPUTER	0.006%	85.905%
3421	MAEDA CORP	0.006%	85.911%
3422	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	85.918%
3423	TRONOX LTD-CL A	0.006%	85.924%
3424	GRASIM INDUSTRI	0.006%	85.930%
3425	BOLLORE	0.006%	85.937%
3426	MAPLETREE COMME	0.006%	85.943%
3427	SIHUAN PHARMACE	0.006%	85.949%
3428	GENTHERM INC COMMON STOCK	0.006%	85.955%
3429	TRILOGY ENERGY	0.006%	85.962%
3430	MOBILE MINI INC COMMON STOCK USD.01	0.006%	85.968%
3431	DISTRIBUIDORA I	0.006%	85.974%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	SPROTT INC COMM	0.006%	85.980%
3433	GOME ELECTRICAL	0.006%	85.987%
3434	KILLAM APART RE	0.006%	85.993%
3435	INCYTE PHARMACE	0.006%	85.999%
3436	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.006%
3437	ICA GRUPPEN AB	0.006%	86.012%
3438	DUNDEE PRECIOUS	0.006%	86.018%
3439	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	86.024%
3440	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.006%	86.031%
3441	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	86.037%
3442	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	86.043%
3443	ADTRAN INC	0.006%	86.049%
3444	LEXINGTON REALTY TRUST REIT USD.0001	0.006%	86.056%
3445	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	86.062%
3446	NTT DATA	0.006%	86.068%
3447	DGB FINANCIAL G	0.006%	86.074%
3448	JAFCO CO LTD	0.006%	86.080%
3449	CATTOLICA ASSIC	0.006%	86.087%
3450	FORWARD AIR COR	0.006%	86.093%
3451	PRIMARY HEALTH	0.006%	86.099%
3452	ZIJIN MINING GR	0.006%	86.105%
3453	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.006%	86.112%
3454	AMERIPRISE FINA	0.006%	86.118%
3455	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.006%	86.124%
3456	ENI	0.006%	86.130%
3457	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.136%
3458	ALTICE NV CLAS	0.006%	86.143%
3459	PARAGON GROUP O	0.006%	86.149%
3460	MULTI COLOR CORP COMMON STOCK	0.006%	86.155%
3461	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.006%	86.161%
3462	SPX FLOW INC COMMON STOCK USD.01	0.006%	86.167%
3463	IDACORP INC COMMON STOCK	0.006%	86.173%
3464	KAMIGUMI CO	0.006%	86.180%
3465	HUANENG RENEWAB	0.006%	86.186%
3466	SJM HOLDINGS LT	0.006%	86.192%
3467	LA Z BOY INC COMMON STOCK USD1.0	0.006%	86.198%
3468	HP INC SR UNSECURED 12/21 4.65	0.006%	86.204%
3469	MERLIN ENTERTAI	0.006%	86.211%
3470	DYNEGY INC COMMON STOCK USD.01	0.006%	86.217%
3471	EASYJET	0.006%	86.223%
3472	MARUI CO	0.006%	86.229%
3473	HENKEL KGAA-PRE	0.006%	86.235%
3474	GUESS? INC COMMON STOCK USD.01	0.006%	86.241%
3475	JAMES HARDIE IN	0.006%	86.247%
3476	NOVATEK MICROEL	0.006%	86.254%
3477	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	86.260%
3478	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	86.266%
3479	ENERGIAS DE POR	0.006%	86.272%
3480	AAR CORP	0.006%	86.278%
3481	SYNTHOMER PLC	0.006%	86.284%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	FEDERAL BANK LT	0.006%	86.290%
3483	GLUSKIN SHEFF &	0.006%	86.296%
3484	CHARTER HALL GR	0.006%	86.303%
3485	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	86.309%
3486	ROWAN COMPANIES	0.006%	86.315%
3487	ACTUANT CORP A COMMON STOCK USD.2	0.006%	86.321%
3488	ILLINOIS TOOL W	0.006%	86.327%
3489	QEP RESOURCES INC COMMON STOCK USD.01	0.006%	86.333%
3490	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.006%	86.339%
3491	CRANSWICK	0.006%	86.345%
3492	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	86.351%
3493	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	86.357%
3494	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	86.364%
3495	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	86.370%
3496	ATHABASCA OIL C	0.006%	86.376%
3497	TESSENDERLO CHE	0.006%	86.382%
3498	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	86.388%
3499	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	86.394%
3500	SANTEN PHARM CO	0.006%	86.400%
3501	HIROSHIMA BANK	0.006%	86.406%
3502	PCCW LIMITED	0.006%	86.412%
3503	FIERA SCEPTRE I	0.006%	86.418%
3504	SHANGHAI INDL	0.006%	86.424%
3505	CHUGOKU BANK	0.006%	86.430%
3506	SAGE GROUP PLC/	0.006%	86.436%
3507	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	86.442%
3508	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	86.448%
3509	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	86.454%
3510	KAJIMA CORP	0.006%	86.460%
3511	BIOGEN INC SR UNSECURED 09/22 3.625	0.006%	86.466%
3512	FRONTIER REIT	0.006%	86.472%
3513	PLANTRONICS INC COMMON STOCK USD.01	0.006%	86.478%
3514	SOUTH32 ADR ADR	0.006%	86.485%
3515	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	86.491%
3516	DENA CO LTD	0.006%	86.497%
3517	SUPER GROUP	0.006%	86.503%
3518	IYO BANK	0.006%	86.509%
3519	INDUSTRIAS PENO	0.006%	86.515%
3520	CARDTRONICS PLC	0.006%	86.521%
3521	VIA VAREJO SA	0.006%	86.527%
3522	QUBE HOLDINGS L	0.006%	86.533%
3523	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.539%
3524	WADDELL & REED	0.006%	86.545%
3525	CHINA AIRLINES	0.006%	86.551%
3526	UTD INTERNET AG	0.006%	86.557%
3527	PTT GLOBAL CHEM	0.006%	86.563%
3528	REALPAGE INC COMMON STOCK USD.001	0.006%	86.569%
3529	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	86.575%
3530	SOFTWARE AG DAR	0.006%	86.581%
3531	WHITEHAVEN COAL	0.006%	86.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	HEROUX DEVTEK	0.006%	86.593%
3533	WAREHOUSES DE P	0.006%	86.599%
3534	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	86.605%
3535	METRO AG	0.006%	86.611%
3536	KONAMI CO	0.006%	86.617%
3537	HARSCO CORP	0.006%	86.623%
3538	SENIOR PLC	0.006%	86.629%
3539	ALLETE INC	0.006%	86.635%
3540	FABRINET	0.006%	86.641%
3541	FOXCONN TECHNOL	0.006%	86.647%
3542	MORINAGA MILK I	0.006%	86.653%
3543	USIMINAS USI SD	0.006%	86.659%
3544	CHANG HWA COMME	0.006%	86.664%
3545	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	86.670%
3546	KUBOTA CORP	0.006%	86.676%
3547	LEIDOS HOLDINGS	0.006%	86.682%
3548	DHX MEDIA LTD	0.006%	86.688%
3549	TATA MOTORS LTD	0.006%	86.694%
3550	KNOWLES CORP COMMON STOCK USD.01	0.006%	86.700%
3551	POWERTECH TECHN	0.006%	86.706%
3552	SILICON LABORAT	0.006%	86.712%
3553	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.718%
3554	SHENZHEN INTERN	0.006%	86.724%
3555	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	86.730%
3556	SCHOLASTIC CORP	0.006%	86.736%
3557	L BRANDS INC COMMON STOCK USD.5	0.006%	86.742%
3558	ONE GAS INC COMMON STOCK	0.006%	86.748%
3559	ENTERPRISE PROD	0.006%	86.754%
3560	COMFORT SYSTEMS	0.006%	86.760%
3561	JUST ENERGY GROUP INC COMMON STOCK	0.006%	86.766%
3562	KOITO MFG CO	0.006%	86.772%
3563	MICHAEL PAGE IN	0.006%	86.777%
3564	SUEZ ENVIRONMEN	0.006%	86.783%
3565	CABELA S INC COMMON STOCK USD.01	0.006%	86.789%
3566	TOKAI CARBON CO	0.006%	86.795%
3567	AEROVIRONMENT I	0.006%	86.801%
3568	SEVEN BANK LTD.	0.006%	86.807%
3569	INVESTA OFFICE	0.006%	86.813%
3570	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.006%	86.819%
3571	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	86.825%
3572	DSW INC CLASS A COMMON STOCK	0.006%	86.831%
3573	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.006%	86.837%
3574	TRANSAT AT INC	0.006%	86.843%
3575	TOYOBO CO	0.006%	86.849%
3576	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.006%	86.854%
3577	XINYI GLASS HOL	0.006%	86.860%
3578	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	86.866%
3579	NAVISTAR INTL C	0.006%	86.872%
3580	PRA GROUP INC COMMON STOCK USD.01	0.006%	86.878%
3581	DIPLOMA (NEW)	0.006%	86.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.890%
3583	LENNAR CORP COMPANY GUAR 01/22 4.125	0.006%	86.896%
3584	APOLLO TYRES	0.006%	86.902%
3585	SKY CITY	0.006%	86.907%
3586	EBAY INC 3.45%	0.006%	86.913%
3587	BOYD GAMING COR	0.006%	86.919%
3588	AOYAMA TRADING	0.006%	86.925%
3589	BANCA POPOLARE	0.006%	86.931%
3590	GOLDEN AGRI RES	0.006%	86.937%
3591	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.943%
3592	MORI HILLS REIT	0.006%	86.949%
3593	INVENTEC CORP	0.006%	86.955%
3594	BIRD CONSTRUCTI	0.006%	86.960%
3595	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.006%	86.966%
3596	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	86.972%
3597	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.978%
3598	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	86.984%
3599	WERELDHAVE NV	0.006%	86.990%
3600	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.006%	86.996%
3601	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	87.001%
3602	MTY FOOD GROUP	0.006%	87.007%
3603	JAPAN EXCHANGE	0.006%	87.013%
3604	LANCASHIRE HLDG	0.006%	87.019%
3605	MATSON INC COMMON STOCK	0.006%	87.025%
3606	BANCOLOMBIA SA	0.006%	87.031%
3607	THAI OIL PCL-FR	0.006%	87.037%
3608	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	87.042%
3609	MIZUHO BANK LTD	0.006%	87.048%
3610	AUTO TRADER GRO	0.006%	87.054%
3611	PENTA OCEAN CON	0.006%	87.060%
3612	CHINA PETROLEUM	0.006%	87.066%
3613	ALSTRIA OFFICE	0.006%	87.072%
3614	SSP GROUP PLC	0.006%	87.078%
3615	BTG PLC	0.006%	87.083%
3616	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	87.089%
3617	H2O RETAILING C	0.006%	87.095%
3618	KEYCORP	0.006%	87.101%
3619	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	87.107%
3620	JAPAN LOGISTICS	0.006%	87.113%
3621	COM HEM HLDG AB	0.006%	87.118%
3622	SIBANYE GOLD SPON ADR ADR	0.006%	87.124%
3623	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	87.130%
3624	HUA NAN FINANCI	0.006%	87.136%
3625	HOKUHOKU FINANC	0.006%	87.142%
3626	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	87.147%
3627	ENBRIDGE ENERGY	0.006%	87.153%
3628	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	87.159%
3629	L&T FINANCE HOL	0.006%	87.165%
3630	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.171%
3631	GENTERA SAB DE	0.006%	87.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	RUMO SA	0.006%	87.182%
3633	GREGGS PLC	0.006%	87.188%
3634	SCHWEITER TECH	0.006%	87.194%
3635	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.006%	87.200%
3636	KRATON CORP COMMON STOCK USD.01	0.006%	87.206%
3637	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	87.211%
3638	FAIRFAX FINANCI	0.006%	87.217%
3639	YUEXIU PROPERTY	0.006%	87.223%
3640	BYD CO	0.006%	87.229%
3641	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.006%	87.235%
3642	SHIZUOKA BANK	0.006%	87.240%
3643	CHIPOTLE MEXICA	0.006%	87.246%
3644	ABB LTD SPON ADR ADR	0.006%	87.252%
3645	GAIL INDIA LTD	0.006%	87.258%
3646	NIPPON KONPO UN	0.006%	87.263%
3647	POWER ASSETS HO	0.006%	87.269%
3648	SEINO TRANSPORT	0.006%	87.275%
3649	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	87.281%
3650	SWATCH GROUP AG	0.006%	87.287%
3651	N B T BANCORP INC COMMON STOCK USD.01	0.006%	87.292%
3652	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.006%	87.298%
3653	AYALA CORP	0.006%	87.304%
3654	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	87.310%
3655	GEA GROUP AG	0.006%	87.315%
3656	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.006%	87.321%
3657	WINBOND ELECTRO	0.006%	87.327%
3658	GRAFTON GROUP P	0.006%	87.333%
3659	TAIWAN COOPERAT	0.006%	87.339%
3660	CORBION NV	0.006%	87.344%
3661	HARVEY NORMAN H	0.006%	87.350%
3662	HIKMA PHARMACEU	0.006%	87.356%
3663	NORDEA BANK AB	0.006%	87.362%
3664	JD.COM INC ADR ADR USD.00002	0.006%	87.367%
3665	LOGITECH INTERN	0.006%	87.373%
3666	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	87.379%
3667	BREWIN DOLPHIN	0.006%	87.385%
3668	DR PEPPER SNAPP	0.006%	87.390%
3669	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	87.396%
3670	FIVE PRIME THER	0.006%	87.402%
3671	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.006%	87.408%
3672	DAEWOO SECURITI	0.006%	87.413%
3673	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	87.419%
3674	TELEFONICA DEUT	0.006%	87.425%
3675	OASIS PETROLEUM INC COMMON STOCK USD.01	0.006%	87.430%
3676	NITORI CO LTD	0.006%	87.436%
3677	HAIER ELECTRONI	0.006%	87.442%
3678	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	87.448%
3679	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.453%
3680	TOKYO GAS CO	0.006%	87.459%
3681	CHINA AGRI-INDU	0.006%	87.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.006%	87.470%
3683	SAMSUNG SECS CO	0.006%	87.476%
3684	INDUS HOLDING A	0.006%	87.482%
3685	SHIMIZU CORP	0.006%	87.488%
3686	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	87.493%
3687	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	87.499%
3688	MACK CALI REALTY CORP REIT USD.01	0.006%	87.505%
3689	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	87.510%
3690	NISSHINBO IND I	0.006%	87.516%
3691	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.522%
3692	COSMO ENERGY HO	0.006%	87.527%
3693	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	87.533%
3694	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	87.539%
3695	IMCD GROUP NV	0.006%	87.544%
3696	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.550%
3697	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	87.556%
3698	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	87.562%
3699	RYOSAN CO	0.006%	87.567%
3700	QINETIQ GROUP P	0.006%	87.573%
3701	REXFORDIndustr	0.006%	87.578%
3702	TOTO	0.006%	87.584%
3703	MONOGRAM RESIDENTIAL TRUST I REIT	0.006%	87.590%
3704	BOB EVANS FARMS	0.006%	87.595%
3705	MEDIBANK PVT LT	0.006%	87.601%
3706	BOSSARD HOLDING	0.006%	87.607%
3707	SOHO CHINA LTD	0.006%	87.612%
3708	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	87.618%
3709	PIZZA PIZZA ROY	0.006%	87.624%
3710	HITACHI CAPITAL	0.006%	87.629%
3711	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	87.635%
3712	TAIWAN PAIHO	0.006%	87.641%
3713	INTERFACE INC COMMON STOCK USD.1	0.006%	87.646%
3714	GREENCORE GROUP	0.006%	87.652%
3715	IOOF HOLDINGS L	0.006%	87.657%
3716	FAR EAST TEXTIL	0.006%	87.663%
3717	ANGLOVAAL MININ	0.006%	87.669%
3718	INTERCONTINENTAL HOTELS ADR ADR	0.006%	87.674%
3719	KONINKLIJKE BAM	0.006%	87.680%
3720	DAILY MAIL&GEN	0.006%	87.686%
3721	HINDUSTAN PETRO	0.006%	87.691%
3722	J.C. PENNEY CO INC COMMON STOCK USD.5	0.006%	87.697%
3723	RECORDATI SPA	0.006%	87.702%
3724	KAMAN CORP COMMON STOCK USD1.0	0.006%	87.708%
3725	NISHI-NIPPON FI	0.006%	87.714%
3726	ABERCROMBIE & F	0.006%	87.719%
3727	LTC PROPERTIES	0.006%	87.725%
3728	BANKIA SA	0.006%	87.730%
3729	CUBIC CORP COMMON STOCK	0.006%	87.736%
3730	VISCOFAN SA	0.006%	87.742%
3731	SYNAPTICS INC COMMON STOCK USD.001	0.006%	87.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	TVS MOTOR CO	0.006%	87.753%
3733	TORO CO	0.006%	87.758%
3734	TATA GLOBAL	0.006%	87.764%
3735	SHOWA SHELL SEK	0.006%	87.769%
3736	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.006%	87.775%
3737	AEDIFICA	0.006%	87.781%
3738	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.006%	87.786%
3739	AZZ INC COMMON STOCK USD1.0	0.006%	87.792%
3740	CABLE ONE INC COMMON STOCK USD.01	0.006%	87.797%
3741	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	87.803%
3742	ESSENTRA PLC	0.006%	87.808%
3743	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.006%	87.814%
3744	SMC CORP	0.006%	87.819%
3745	NEWMARKET CORP COMMON STOCK	0.006%	87.825%
3746	NORMA GROUP AG	0.006%	87.831%
3747	PARK NATIONAL CORP COMMON STOCK	0.006%	87.836%
3748	HEIDELBERGER DR	0.006%	87.842%
3749	POWER FINANCE C	0.006%	87.847%
3750	HOKKOKU BANK	0.006%	87.853%
3751	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	87.858%
3752	OP CORPORATE BA	0.006%	87.864%
3753	POWER INTEGRATI	0.006%	87.869%
3754	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.875%
3755	ISRAEL DISCOUNT	0.006%	87.880%
3756	TESLA INC COMMON STOCK USD.001	0.006%	87.886%
3757	EMBRAER SA SPON ADR ADR	0.006%	87.891%
3758	CHINA LIFE INSURANCE CO ADR ADR	0.006%	87.897%
3759	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.902%
3760	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.005%	87.908%
3761	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.005%	87.913%
3762	INSURANCE AUSTR	0.005%	87.919%
3763	TURKIYE HALK	0.005%	87.924%
3764	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.005%	87.930%
3765	EPLUS INC	0.005%	87.935%
3766	TURK HAVA YOLLA	0.005%	87.941%
3767	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	87.946%
3768	TOAGOSEI CO LTD	0.005%	87.952%
3769	QANTAS AIRWAYS	0.005%	87.957%
3770	USHIO INC	0.005%	87.963%
3771	NISOURCE INC	0.005%	87.968%
3772	MITIE GROUP	0.005%	87.974%
3773	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	87.979%
3774	LONG CHEN PAPER	0.005%	87.985%
3775	HINO MOTORS	0.005%	87.990%
3776	JBS SA	0.005%	87.995%
3777	OGE ENERGY CORP COMMON STOCK USD.01	0.005%	88.001%
3778	TURKIYE VAKIFLA	0.005%	88.006%
3779	CHICO'S FAS INC	0.005%	88.012%
3780	WILMAR INTERL L	0.005%	88.017%
3781	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.005%	88.023%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	SCRIPPS(EW)CO(N	0.005%	88.028%
3783	UNITE GROUP PLC	0.005%	88.034%
3784	CTS EVENTIM	0.005%	88.039%
3785	MORINAGA & CO	0.005%	88.044%
3786	GAMESA CORP TEC	0.005%	88.050%
3787	ERICSSON (LM) TEL SP ADR ADR	0.005%	88.055%
3788	FUJI OIL CO	0.005%	88.061%
3789	KEIHAN ELECTRIC	0.005%	88.066%
3790	VIAD CORP	0.005%	88.072%
3791	LENDINGTREE INC COMMON STOCK USD.01	0.005%	88.077%
3792	MEGACABLE HOLDI	0.005%	88.082%
3793	WESTERN GAS PAR	0.005%	88.088%
3794	MODERN TIMES GR	0.005%	88.093%
3795	MAEDA ROAD CONS	0.005%	88.099%
3796	BHP BILLITON LTD SPON ADR ADR	0.005%	88.104%
3797	DECHRA PHARMA	0.005%	88.110%
3798	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	88.115%
3799	KOREAN AIR LINE	0.005%	88.120%
3800	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.005%	88.126%
3801	INVESTEC LIMITE	0.005%	88.131%
3802	CASTELLUM AB NE	0.005%	88.137%
3803	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.005%	88.142%
3804	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.147%
3805	SCANA CORP COMMON STOCK	0.005%	88.153%
3806	CAP SA	0.005%	88.158%
3807	ARGAN INC COMMON STOCK USD.15	0.005%	88.163%
3808	CIELO SA	0.005%	88.169%
3809	THIRD POINT REI	0.005%	88.174%
3810	RENGO CO	0.005%	88.180%
3811	OSG CORP	0.005%	88.185%
3812	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.190%
3813	US FOODS HOLDING CORP COMMON STOCK USD.01	0.005%	88.196%
3814	LIQUOR STORES N	0.005%	88.201%
3815	KUEHNE & NAGEL	0.005%	88.206%
3816	TRITAX BIG BOX	0.005%	88.212%
3817	DIXONS CARPHONE	0.005%	88.217%
3818	EMPRESAS CMPC S	0.005%	88.223%
3819	FIRM CAPITAL MO	0.005%	88.228%
3820	MAGELLAN AEROSP	0.005%	88.233%
3821	KEMIRA OY	0.005%	88.239%
3822	ZHUZHOU CSR TIM	0.005%	88.244%
3823	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.005%	88.249%
3824	NTT DOCOMO INC SPON ADR ADR	0.005%	88.255%
3825	TOPCON CORPORAT	0.005%	88.260%
3826	CRH (DUBLIN)	0.005%	88.265%
3827	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	88.271%
3828	DEAN FOODS CO COMMON STOCK USD.01	0.005%	88.276%
3829	CBS CORP COMPANY GUAR 04/20 5.75	0.005%	88.281%
3830	JSE LTD	0.005%	88.287%
3831	GRAINCORP LTD	0.005%	88.292%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	WOONGJIN COWAY	0.005%	88.297%
3833	BANKRATE INC COMMON STOCK USD.01	0.005%	88.303%
3834	AES CORP COMMON STOCK USD.01	0.005%	88.308%
3835	SHIGA BANK	0.005%	88.313%
3836	KEMET CORP	0.005%	88.319%
3837	LHC GROUP INC COMMON STOCK USD.01	0.005%	88.324%
3838	KWG PROPERTY HL	0.005%	88.329%
3839	FIBRIA CELULOSE	0.005%	88.335%
3840	DAIICHI KOSHO C	0.005%	88.340%
3841	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	88.345%
3842	HERA	0.005%	88.351%
3843	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.005%	88.356%
3844	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	88.361%
3845	FUJITSU GENERAL	0.005%	88.367%
3846	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	88.372%
3847	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	88.377%
3848	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.383%
3849	PSP SWISS PROPE	0.005%	88.388%
3850	TERANGA GOLD CO	0.005%	88.393%
3851	GLORY	0.005%	88.398%
3852	FAR EAST HORIZO	0.005%	88.404%
3853	EXPONENT INC COMMON STOCK USD.001	0.005%	88.409%
3854	NOVANTA INC COMMON STOCK	0.005%	88.414%
3855	ULTRAPAR PARTIC	0.005%	88.420%
3856	KANSAI ELEC POW	0.005%	88.425%
3857	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.430%
3858	COMPUTERSHARE L	0.005%	88.435%
3859	INTERPUMP GROUP	0.005%	88.441%
3860	GRUPO ELEKTRA(N	0.005%	88.446%
3861	KUMBA IRON ORE	0.005%	88.451%
3862	INFINERA CORP	0.005%	88.457%
3863	UTD DRUG	0.005%	88.462%
3864	NEXTEER AUTOMOT	0.005%	88.467%
3865	EURONEXT NV	0.005%	88.472%
3866	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.478%
3867	BADGER METER INC COMMON STOCK USD1.0	0.005%	88.483%
3868	KT & G	0.005%	88.488%
3869	JD SPORTS FASHI	0.005%	88.493%
3870	AMC NETWORKS INC A COMMON STOCK	0.005%	88.499%
3871	NOW INC COMMON STOCK USD.01	0.005%	88.504%
3872	DRAX GROUP PLC	0.005%	88.509%
3873	ALLEGION PLC	0.005%	88.514%
3874	ANALOGIC CORP	0.005%	88.520%
3875	BHARTI INFRA TEL	0.005%	88.525%
3876	OMNICELL INC COMMON STOCK USD.001	0.005%	88.530%
3877	CONZZETA AG	0.005%	88.535%
3878	BARCO(NEW)	0.005%	88.541%
3879	TOTVS SA	0.005%	88.546%
3880	TS TECH CO.LTD	0.005%	88.551%
3881	DAISHI BANK	0.005%	88.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ROLLINS INC	0.005%	88.562%
3883	CHINA PACIFIC I	0.005%	88.567%
3884	DA OFFICE INV C	0.005%	88.572%
3885	FIRST PACIFIC C	0.005%	88.577%
3886	PFEIFFER VAC TE	0.005%	88.582%
3887	SPIRE INC COMMON STOCK USD1.0	0.005%	88.588%
3888	WOOLWORTHS HLDG	0.005%	88.593%
3889	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.598%
3890	SELECT INCOME REIT REIT USD.01	0.005%	88.603%
3891	AUTOZONE INC 3.	0.005%	88.609%
3892	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	88.614%
3893	TOKUYAMA CORP	0.005%	88.619%
3894	AG GROWTH INTER	0.005%	88.624%
3895	PROSIEBENSAT.1	0.005%	88.629%
3896	DFDS A/S	0.005%	88.635%
3897	HANNSTAR DISPLA	0.005%	88.640%
3898	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.005%	88.645%
3899	ORKLA ASA	0.005%	88.650%
3900	WETHERSPOON (J.	0.005%	88.655%
3901	TIME INC COMMON STOCK USD.01	0.005%	88.661%
3902	ENERGY DEVELOP	0.005%	88.666%
3903	MR PRICE GROUP	0.005%	88.671%
3904	ENSCO PLC CLASS	0.005%	88.676%
3905	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.681%
3906	BAVARIAN NORDIC	0.005%	88.686%
3907	PORTUCEL EMPRES	0.005%	88.692%
3908	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.697%
3909	BOLSAS Y MERCAD	0.005%	88.702%
3910	ADVANTEST	0.005%	88.707%
3911	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.005%	88.712%
3912	NIPPON SHOKUBAI	0.005%	88.717%
3913	NUFARM	0.005%	88.723%
3914	STRATASYS LTD	0.005%	88.728%
3915	CARSALES.COM LT	0.005%	88.733%
3916	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.738%
3917	NORDEA BANK AB	0.005%	88.743%
3918	NORTHWEST HEALT	0.005%	88.748%
3919	EULER & HERMES	0.005%	88.753%
3920	CITY DEVELOPMEN	0.005%	88.759%
3921	UNIQA INSURANCE	0.005%	88.764%
3922	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.769%
3923	FAST RETAILING	0.005%	88.774%
3924	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.005%	88.779%
3925	WALGREEN BOOTS	0.005%	88.784%
3926	AWA BANK	0.005%	88.789%
3927	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.005%	88.795%
3928	SUN PHARMACEUTI	0.005%	88.800%
3929	EQUATORIAL ENER	0.005%	88.805%
3930	HIGHWEALTH CONS	0.005%	88.810%
3931	HAZAMA CORP(NEW	0.005%	88.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.820%
3933	AVISTA CORP	0.005%	88.825%
3934	ASHMORE GROUP	0.005%	88.830%
3935	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.005%	88.836%
3936	NIPPON ACCOMMOD	0.005%	88.841%
3937	BELMOND LTD	0.005%	88.846%
3938	NHK SPRING CO	0.005%	88.851%
3939	STANLEY ELECTRI	0.005%	88.856%
3940	SUN ART RETAIL	0.005%	88.861%
3941	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.866%
3942	INNOSPEC INC COMMON STOCK USD.01	0.005%	88.871%
3943	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	88.876%
3944	KCC CORP	0.005%	88.882%
3945	HORIBA	0.005%	88.887%
3946	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.892%
3947	MARINE HARVEST	0.005%	88.897%
3948	TUPRAS-TURKIYE	0.005%	88.902%
3949	RATIONAL	0.005%	88.907%
3950	HIGH LINER FOOD	0.005%	88.912%
3951	HAITIAN INTL HL	0.005%	88.917%
3952	AVANGRID INC COMMON STOCK USD.01	0.005%	88.922%
3953	SINOTRANS LIMIT	0.005%	88.927%
3954	HYUNDAI DS,NEW	0.005%	88.932%
3955	AIR NEW ZEALAND	0.005%	88.938%
3956	CORE LABORATORI	0.005%	88.943%
3957	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.948%
3958	VEON LTD ADR	0.005%	88.953%
3959	FACTSET RESEARC	0.005%	88.958%
3960	TOMY CO LTD	0.005%	88.963%
3961	SONAE, S.G.P.S.	0.005%	88.968%
3962	SIXT SE PFD	0.005%	88.973%
3963	NOMURA HOLDINGS INC SPON ADR ADR	0.005%	88.978%
3964	NTHN STAR RES L	0.005%	88.983%
3965	BREMBO SPA	0.005%	88.988%
3966	D'IETEREN TRADI	0.005%	88.993%
3967	EXELON GENERATI	0.005%	88.998%
3968	OXFORD INDUSTRI	0.005%	89.003%
3969	DELTIC TIMBER	0.005%	89.008%
3970	PROMOTORA Y OPE	0.005%	89.014%
3971	MCGRATH RENTCORP COMMON STOCK	0.005%	89.019%
3972	TERUMO CORP	0.005%	89.024%
3973	EDP RENOVAVEIS	0.005%	89.029%
3974	ILUKA RESOURCES	0.005%	89.034%
3975	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	89.039%
3976	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	89.044%
3977	NISHIMATSU CONS	0.005%	89.049%
3978	ARCADIS NV	0.005%	89.054%
3979	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.059%
3980	JAMES RIVER GRO	0.005%	89.064%
3981	SHIMACHU CO	0.005%	89.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	BDO UNIBANK INC	0.005%	89.074%
3983	GPO FIN INBURSA	0.005%	89.079%
3984	TAIYO NIPPON SA	0.005%	89.084%
3985	KLOECKNER & CO	0.005%	89.089%
3986	LUZERNER KTBK	0.005%	89.094%
3987	SOCIETE TELEVIS	0.005%	89.099%
3988	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	89.104%
3989	MIRACA HOLDIN	0.005%	89.109%
3990	SAWAI PHARM CO	0.005%	89.114%
3991	POOL CORP COMMON STOCK USD.001	0.005%	89.119%
3992	EMPRESAS COPEC	0.005%	89.124%
3993	YAGEO CORP	0.005%	89.129%
3994	MALAYSIA AIRPOR	0.005%	89.134%
3995	CONMED CORP COMMON STOCK USD.01	0.005%	89.139%
3996	RAMBUS INC	0.005%	89.144%
3997	AXIATA GROUP	0.005%	89.149%
3998	LINTEC CORP	0.005%	89.154%
3999	WALSIN LIHWA CO	0.005%	89.159%
4000	MITSUBISHI MOTO	0.005%	89.164%
4001	LATAM AIRLINES	0.005%	89.169%
4002	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.174%
4003	ATLAS COPCO AB	0.005%	89.179%
4004	ACER INC	0.005%	89.184%
4005	BRITVIC	0.005%	89.189%
4006	UNIBET GROUP PL	0.005%	89.194%
4007	PIRAMAL ENTERPR	0.005%	89.199%
4008	CORE-MARK HLDG	0.005%	89.204%
4009	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	89.209%
4010	LUK FOOK HOLDIN	0.005%	89.214%
4011	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.005%	89.218%
4012	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.005%	89.223%
4013	ULTRA ELECTRONI	0.005%	89.228%
4014	FLIGHT CENTRE L	0.005%	89.233%
4015	SUN TV NETWORK	0.005%	89.238%
4016	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.243%
4017	CFE	0.005%	89.248%
4018	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.005%	89.253%
4019	GALLIFORD TRY P	0.005%	89.258%
4020	KOREA LIFE INSU	0.005%	89.263%
4021	PNM RESOURCES I	0.005%	89.268%
4022	MAPLETREE INDUS	0.005%	89.273%
4023	KOREAN REINSURA	0.005%	89.278%
4024	CHINA RAILWAY C	0.005%	89.283%
4025	YAMATAKE CORP Y	0.005%	89.288%
4026	AEON FINANCIAL	0.005%	89.292%
4027	NORDSTROM INC	0.005%	89.297%
4028	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.302%
4029	LION CORP	0.005%	89.307%
4030	ENTERPRISE INNS	0.005%	89.312%
4031	HOCHTIEF AG	0.005%	89.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	89.322%
4033	CHUBU ELEC POWE	0.005%	89.327%
4034	EXPRESS SCRIPTS	0.005%	89.332%
4035	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.337%
4036	TAIWAN HON CHUA	0.005%	89.342%
4037	BANREGIO GRUPO	0.005%	89.347%
4038	COEUR MINING IN	0.005%	89.351%
4039	UNIPRES CORP.	0.005%	89.356%
4040	BHP BILLITON FI	0.005%	89.361%
4041	SCHWEITZER-MAUD	0.005%	89.366%
4042	GLOBAL NET LEASE INC REIT USD.01	0.005%	89.371%
4043	BECTON DICKINSON	0.005%	89.376%
4044	BRAIT SA	0.005%	89.381%
4045	INNOVIVA INC COMMON STOCK	0.005%	89.386%
4046	ARMSTRONG WORLD	0.005%	89.391%
4047	WEIS MARKETS IN	0.005%	89.395%
4048	LULULEMON	0.005%	89.400%
4049	DRILLISCH AG	0.005%	89.405%
4050	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.410%
4051	ERG SPA	0.005%	89.415%
4052	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.420%
4053	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	89.425%
4054	STEELCASE INC	0.005%	89.430%
4055	ORIENTAL LAND C	0.005%	89.434%
4056	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.005%	89.439%
4057	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	89.444%
4058	REALTEK SEMICON	0.005%	89.449%
4059	K-REIT ASIA	0.005%	89.454%
4060	PROTO LABS INC COMMON STOCK USD.001	0.005%	89.459%
4061	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	89.464%
4062	CHART INDUSTRIE	0.005%	89.468%
4063	NOLATO AB	0.005%	89.473%
4064	DOOSAN INFRACOR	0.005%	89.478%
4065	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	89.483%
4066	COMFORTDELGRO C	0.005%	89.488%
4067	KRUNG THAI BNK	0.005%	89.493%
4068	A2A SPA	0.005%	89.497%
4069	NAGOYA RAILROAD	0.005%	89.502%
4070	VALE SA SP ADR ADR	0.005%	89.507%
4071	EMMI AG	0.005%	89.512%
4072	IMERYS SA	0.005%	89.517%
4073	ITV PLC	0.005%	89.522%
4074	KEYBANK NA/CLEV	0.005%	89.526%
4075	BOBST GROUP AG	0.005%	89.531%
4076	AT+T INC SR UNSECURED 02/21 2.8	0.005%	89.536%
4077	IIDA GROUP HOLD	0.005%	89.541%
4078	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	89.546%
4079	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.550%
4080	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.555%
4081	ADVANSIX INC COMMON STOCK USD.01	0.005%	89.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	ABBVIE INC SR UNSECURED 05/20 2.5	0.005%	89.565%
4083	JAPAN EXCELLENT	0.005%	89.570%
4084	TERRENO REALTY CORP REIT USD.01	0.005%	89.574%
4085	SEOUL SEMICONDU	0.005%	89.579%
4086	AF AB	0.005%	89.584%
4087	KOKUYO CO	0.005%	89.589%
4088	ANDRITZ AG	0.005%	89.594%
4089	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.599%
4090	DEWAN HOUSING F	0.005%	89.603%
4091	AMANO CORPORATI	0.005%	89.608%
4092	HANWA CO	0.005%	89.613%
4093	BLUCORA INC COMMON STOCK USD.0001	0.005%	89.618%
4094	CHESAPEAKE LODG	0.005%	89.623%
4095	ASANKO GOLD INC	0.005%	89.627%
4096	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	89.632%
4097	NCSoft CORPN	0.005%	89.637%
4098	EBIX INC COMMON STOCK USD.1	0.005%	89.642%
4099	GRAY TELEVISION INC COMMON STOCK	0.005%	89.646%
4100	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	89.651%
4101	EVERSOURCE ENER	0.005%	89.656%
4102	GATX CORP	0.005%	89.661%
4103	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	89.666%
4104	KAYABA INDUSTRY	0.005%	89.670%
4105	Denison Mines C	0.005%	89.675%
4106	WH SMITH PLC	0.005%	89.680%
4107	RATOS AB-B SHS	0.005%	89.685%
4108	MYLAN INC COMPANY GUAR 03/19 2.55	0.005%	89.690%
4109	SING AIRP TRM S	0.005%	89.694%
4110	HAW PAR CORP LT	0.005%	89.699%
4111	SCIENTIFIC GAME	0.005%	89.704%
4112	ROHTO PHARM	0.005%	89.709%
4113	KUMAGAI GUMI CO	0.005%	89.713%
4114	BCO SANTANDER-C	0.005%	89.718%
4115	BAJAJ FINANCE L	0.005%	89.723%
4116	MARUHA NICHIRO	0.005%	89.728%
4117	MANDO CORPORATI	0.005%	89.732%
4118	KEYENCE CORP	0.005%	89.737%
4119	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.742%
4120	SIXT AG	0.005%	89.747%
4121	EICHER MOTORS	0.005%	89.751%
4122	SHRIRAM TRANSP	0.005%	89.756%
4123	HAITONG SECURIT	0.005%	89.761%
4124	SANKYO CO LTD	0.005%	89.766%
4125	ALEXANDERS INC	0.005%	89.770%
4126	SUMITOMO BAKELI	0.005%	89.775%
4127	DET N O A	0.005%	89.780%
4128	AARHUSKARLSHAMN	0.005%	89.785%
4129	TOWER SEMICONDU	0.005%	89.789%
4130	KORIAN	0.005%	89.794%
4131	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	89.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	U-MING MARINE	0.005%	89.804%
4133	DIASORIN SPA EU	0.005%	89.808%
4134	EL PASO ELECTRIC CO COMMON STOCK	0.005%	89.813%
4135	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	89.818%
4136	ANIMA HOLDING S	0.005%	89.822%
4137	SIAS SPA	0.005%	89.827%
4138	SAVILLS PLC	0.005%	89.832%
4139	LEROY SEAFOOD G	0.005%	89.837%
4140	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.841%
4141	HITACHI TRNSPT	0.005%	89.846%
4142	OAD ROSNEFT OIL	0.005%	89.851%
4143	HTC CORP COMMON	0.005%	89.855%
4144	MIZRAHI TEFAHOT	0.005%	89.860%
4145	AMEC FOSTER	0.005%	89.865%
4146	TOKYU CORP	0.005%	89.870%
4147	MORI TRUST SOGO	0.005%	89.874%
4148	BHARAT HEAVY EL	0.005%	89.879%
4149	DERICHEBOURG	0.005%	89.884%
4150	CD PROJEKT SA	0.005%	89.888%
4151	1ST SOURCE CORP COMMON STOCK	0.005%	89.893%
4152	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	89.898%
4153	ACERINOX SA	0.005%	89.903%
4154	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	89.907%
4155	HEALTHCARE SERV	0.005%	89.912%
4156	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.005%	89.917%
4157	ORANGE SPON ADR ADR	0.005%	89.921%
4158	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	89.926%
4159	DAH SING FINANC	0.005%	89.931%
4160	APA GROUP	0.005%	89.935%
4161	EBRO FOODS SA	0.005%	89.940%
4162	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.945%
4163	ASSECO POLAND S	0.005%	89.949%
4164	TECAN AG	0.005%	89.954%
4165	GPO CATALANA OC	0.005%	89.959%
4166	TADANO	0.005%	89.963%
4167	GAMUDA BERHAD	0.005%	89.968%
4168	DAVIDE CAMPARI-	0.005%	89.973%
4169	HANNOVER RUECKV	0.005%	89.977%
4170	FED SIGNAL CORP	0.005%	89.982%
4171	MRV ENGENHARIA	0.005%	89.987%
4172	AEROPORTS DE PA	0.005%	89.991%
4173	JAPAN STEEL WOR	0.005%	89.996%
4174	NESTLE FINANCE	0.005%	90.001%
4175	JUBILANT LIFE S	0.005%	90.005%
4176	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	90.010%
4177	OCI	0.005%	90.015%
4178	KEIYO BANK	0.005%	90.019%
4179	OLYMPUS OPTICAL	0.005%	90.024%
4180	FNFV GROUP TRACKING STK USD.0001	0.005%	90.028%
4181	DLF LIMITED	0.005%	90.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	TOPRE CORPORATI	0.005%	90.038%
4183	OUTOTEC OYJ	0.005%	90.042%
4184	YAMATO KOGYO CO	0.005%	90.047%
4185	DUSKIN CO LTD	0.005%	90.052%
4186	MCKESSON CORP SR UNSECURED 03/21 4.75	0.005%	90.056%
4187	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	90.061%
4188	GRAND PACIF PET	0.005%	90.065%
4189	ASIANA AIRLINES	0.005%	90.070%
4190	NIHON PARKERIZI	0.005%	90.075%
4191	NIPPON GAS CO L	0.005%	90.079%
4192	STROER OUT-OF-H	0.005%	90.084%
4193	ITC LTD	0.005%	90.088%
4194	LIBERTY HLDGS	0.005%	90.093%
4195	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.005%	90.097%
4196	NETWORK HEALTHC	0.005%	90.102%
4197	SWEDISH MATCH C	0.005%	90.107%
4198	ASHOK LEYLAND	0.005%	90.111%
4199	NISSAN CHEMICAL	0.005%	90.116%
4200	DAH SING BANKIN	0.005%	90.120%
4201	RINGKJOEBING LA	0.005%	90.125%
4202	NORTHAM PLATINU	0.005%	90.130%
4203	METSA BOARD	0.005%	90.134%
4204	SARAS SPA	0.005%	90.139%
4205	POLY HONG KONG	0.005%	90.143%
4206	EXTERRAN CORP COMMON STOCK USD.01	0.005%	90.148%
4207	AECI	0.005%	90.152%
4208	WEST JAPAN RAIL	0.005%	90.157%
4209	GREENTOWN CHINA	0.005%	90.162%
4210	US ECOLOGY INC COMMON STOCK USD.01	0.005%	90.166%
4211	PT TAMBANG BATU	0.005%	90.171%
4212	SOUTH INDIA BAN	0.005%	90.175%
4213	MAHINDRA & MAHI	0.005%	90.180%
4214	TELECOM ITALIA	0.005%	90.184%
4215	GMS INC COMMON STOCK USD.01	0.005%	90.189%
4216	INTRUM JUSTITIA	0.005%	90.194%
4217	KITE REALTY GROUP TRUST REIT USD.01	0.005%	90.198%
4218	AICA KOGYO CO	0.005%	90.203%
4219	NOMURA RESEARCH	0.005%	90.207%
4220	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	90.212%
4221	ALMACENES EXITO	0.005%	90.216%
4222	RICHTER GEDEON	0.005%	90.221%
4223	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	90.225%
4224	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	90.230%
4225	BR MALLS PARTIC	0.005%	90.234%
4226	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	90.239%
4227	ECONOCOM GROUP	0.005%	90.244%
4228	TURK SISE VE CA	0.005%	90.248%
4229	3M CO 0.375% 15	0.005%	90.253%
4230	RIO TINTO PLC	0.005%	90.257%
4231	CJ CORP.	0.005%	90.262%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	SPAR NORD BANK	0.005%	90.266%
4233	TODA CORP	0.005%	90.271%
4234	ALUMINIUM CORP	0.005%	90.275%
4235	FUYO GENERAL LE	0.005%	90.280%
4236	FRESNILLO PLC	0.005%	90.284%
4237	BAJAJ AUTO	0.005%	90.289%
4238	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	90.293%
4239	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.005%	90.298%
4240	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	90.302%
4241	ST JOE CO/THE COMMON STOCK	0.005%	90.307%
4242	LAM RESEARCH CO	0.005%	90.311%
4243	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	90.316%
4244	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	90.320%
4245	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	90.325%
4246	H.I.S.CO	0.004%	90.329%
4247	MEIKO ELECTRONI	0.004%	90.334%
4248	BIG YELLOW GROU	0.004%	90.338%
4249	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.343%
4250	SSAB SVENSKT ST	0.004%	90.347%
4251	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	90.352%
4252	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.356%
4253	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.361%
4254	WESTPAC BANKING	0.004%	90.365%
4255	PZ CUSSONS PLC	0.004%	90.370%
4256	SIAM CEMENT PCL	0.004%	90.374%
4257	COM2US CORPORAT	0.004%	90.379%
4258	OCI COMPANY LTD	0.004%	90.383%
4259	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	90.388%
4260	FUTURE LAND DEV	0.004%	90.392%
4261	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.396%
4262	EVERTZ TECHNOLO	0.004%	90.401%
4263	TRIMAS CORP COMMON STOCK USD.01	0.004%	90.405%
4264	BANCO SANTANDER	0.004%	90.410%
4265	PORT OF TAURANG	0.004%	90.414%
4266	SHINSEGAE DEPT	0.004%	90.419%
4267	TAG TEGERNSEE I	0.004%	90.423%
4268	NIPPON SEIKI CO	0.004%	90.428%
4269	RELIANCE INDS-S	0.004%	90.432%
4270	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	90.437%
4271	IPSEN	0.004%	90.441%
4272	GUANGDONG INVES	0.004%	90.446%
4273	SHOPPING CENTRE	0.004%	90.450%
4274	FP CORP	0.004%	90.454%
4275	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	90.459%
4276	INDEPENDENCE GR	0.004%	90.463%
4277	ASTEC INDUSTRIE	0.004%	90.468%
4278	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	90.472%
4279	STEADFAST GROUP	0.004%	90.477%
4280	KYOWA EXEO CORP	0.004%	90.481%
4281	ILIAD	0.004%	90.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	GPO TELEVISA	0.004%	90.490%
4283	KIYO BANK	0.004%	90.494%
4284	PETKIM	0.004%	90.499%
4285	AIRPORTS OF THA	0.004%	90.503%
4286	ENEL CHILE SA ADR	0.004%	90.508%
4287	DURATEX SA	0.004%	90.512%
4288	STEEL AUTHORITY	0.004%	90.516%
4289	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.521%
4290	PIGEON CORP	0.004%	90.525%
4291	SAN IN GODO BAN	0.004%	90.530%
4292	PAZ OIL CO LTD	0.004%	90.534%
4293	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.538%
4294	EVA AIRWAYS	0.004%	90.543%
4295	HP INC SR UNSECURED 06/21 4.3	0.004%	90.547%
4296	SAPURAKENCANA P	0.004%	90.552%
4297	WASHINGTON PRIME GROUP INC REIT USD.0001	0.004%	90.556%
4298	CBIZ INC COMMON STOCK USD.01	0.004%	90.560%
4299	DATATEC	0.004%	90.565%
4300	ORGANIZACI SORI	0.004%	90.569%
4301	SMILES SA	0.004%	90.574%
4302	BLACKPEARL RESO	0.004%	90.578%
4303	CHINA EVERBRIGH	0.004%	90.582%
4304	SLIGRO FOOD GRO	0.004%	90.587%
4305	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.591%
4306	KONINKLIJKE WES	0.004%	90.596%
4307	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	90.600%
4308	SODEXHO ALLIANC	0.004%	90.604%
4309	ALFRESA HOLDING	0.004%	90.609%
4310	LCY CHEMICAL CO	0.004%	90.613%
4311	HYUNDAI WIA COR	0.004%	90.618%
4312	ITAU CORPBANCA	0.004%	90.622%
4313	CHINA RESOURCES	0.004%	90.626%
4314	SFS GROUP AG	0.004%	90.631%
4315	SM ENERGY CO COMMON STOCK USD.01	0.004%	90.635%
4316	MINMETALS RES	0.004%	90.639%
4317	GPO CARSO SA DE	0.004%	90.644%
4318	AVICHINA INDUST	0.004%	90.648%
4319	KEWPIE CORP	0.004%	90.653%
4320	FAR EASTONE TEL	0.004%	90.657%
4321	SACYR SA	0.004%	90.661%
4322	SA DES CIMENTS	0.004%	90.666%
4323	MAPLETREE GREAT	0.004%	90.670%
4324	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.674%
4325	ARVIND LTD	0.004%	90.679%
4326	ITEQ CORP	0.004%	90.683%
4327	NIPPON HODO CO	0.004%	90.687%
4328	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.692%
4329	TOHO HOLDINGS C	0.004%	90.696%
4330	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.004%	90.701%
4331	KIMBERLY CLARK	0.004%	90.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	90.709%
4333	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	90.714%
4334	EDELWEISS FIN S	0.004%	90.718%
4335	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.722%
4336	UNDER ARMOUR IN	0.004%	90.727%
4337	MAKALOTIndustr	0.004%	90.731%
4338	MEDICLINIC INTE	0.004%	90.735%
4339	AMERISAFE INC COMMON STOCK USD.01	0.004%	90.740%
4340	AZIMUT HOLDOING	0.004%	90.744%
4341	FUJI MACHINE MF	0.004%	90.748%
4342	H&E EQUIPMENT S	0.004%	90.753%
4343	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.757%
4344	CHINA GEN PLAST	0.004%	90.761%
4345	ALAMO GROUP INC	0.004%	90.766%
4346	WIENER STAEDTIS	0.004%	90.770%
4347	NACHI-FUJIKOSHI	0.004%	90.774%
4348	IMPLENIA AG	0.004%	90.779%
4349	ELITE MATERIAL	0.004%	90.783%
4350	MASSMART HOLDIN	0.004%	90.787%
4351	MYTILINEOS	0.004%	90.792%
4352	GIANT MFG CO	0.004%	90.796%
4353	EXELIXIS INC	0.004%	90.800%
4354	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.004%	90.804%
4355	IWATANI INTL CO	0.004%	90.809%
4356	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.813%
4357	LONKING HOLDING	0.004%	90.817%
4358	CAPITAL & COUNT	0.004%	90.822%
4359	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.826%
4360	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	90.830%
4361	HEXPOL AB	0.004%	90.835%
4362	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	90.839%
4363	CHINA RESOURCES	0.004%	90.843%
4364	CITIC SECURITIE	0.004%	90.847%
4365	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.852%
4366	RAMSAY HEALTH C	0.004%	90.856%
4367	CHEUNG KONG INF	0.004%	90.860%
4368	MARSTON'S PLC	0.004%	90.865%
4369	TAL EDUCATION GROUP ADR ADR	0.004%	90.869%
4370	ADVANCED	0.004%	90.873%
4371	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	90.877%
4372	HALFORDS GROUP	0.004%	90.882%
4373	NEWS CORP CLASS B COMMON STOCK	0.004%	90.886%
4374	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	90.890%
4375	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.895%
4376	CHINA CONCH VEN	0.004%	90.899%
4377	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	90.903%
4378	CBL & ASSOC PRO	0.004%	90.907%
4379	MARSHALLS PLC	0.004%	90.912%
4380	SIEGFRIED HOLDI	0.004%	90.916%
4381	MODINE MFG CO	0.004%	90.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	MEGMILK SNOW BR	0.004%	90.924%
4383	MARUICHI STL TU	0.004%	90.929%
4384	MELCO INTERNATI	0.004%	90.933%
4385	CAPELLA EDUCATI	0.004%	90.937%
4386	MEIJI HOLDINGS	0.004%	90.941%
4387	ELECTA AB B SHS	0.004%	90.946%
4388	WONIK IPS CO LT	0.004%	90.950%
4389	COLGATE-PALM (I	0.004%	90.954%
4390	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	90.958%
4391	BIOCON	0.004%	90.963%
4392	ACCELL GROUP	0.004%	90.967%
4393	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.971%
4394	AFRICA OIL CORP	0.004%	90.975%
4395	SIDERURGICA NAC	0.004%	90.980%
4396	BANK MILLENIUM	0.004%	90.984%
4397	CUMMINS INDIA	0.004%	90.988%
4398	MONCLER SPA	0.004%	90.992%
4399	KAP IND HLDG LT	0.004%	90.997%
4400	ST GALLER KTBK	0.004%	91.001%
4401	BUREAU VERITAS	0.004%	91.005%
4402	TELENET GROUP H	0.004%	91.009%
4403	WR GRACE + CO COMMON STOCK USD.01	0.004%	91.013%
4404	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.018%
4405	WACKER CONSTRUC	0.004%	91.022%
4406	GOLDEN RESORTS	0.004%	91.026%
4407	LOTTE SHOPPING	0.004%	91.030%
4408	DINEQUITY INC	0.004%	91.035%
4409	CHENG SHIN RUBB	0.004%	91.039%
4410	SHIP HEALTHCARE	0.004%	91.043%
4411	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.047%
4412	OPEN HOUSE CO L	0.004%	91.051%
4413	CALATLANTIC GRO	0.004%	91.056%
4414	CALTEX AUSTRALI	0.004%	91.060%
4415	AOZORA BANK	0.004%	91.064%
4416	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	91.068%
4417	WOORI INVESTMEN	0.004%	91.072%
4418	DIEBOLD INC	0.004%	91.076%
4419	VAKRANGEE LTD	0.004%	91.081%
4420	TONGAAT-HULETT	0.004%	91.085%
4421	ITAU UNIBANCO H	0.004%	91.089%
4422	MACQUARIE KOREA	0.004%	91.093%
4423	KING YUAN ELECT	0.004%	91.097%
4424	TREND MICRO INC	0.004%	91.102%
4425	SURUGA BANK	0.004%	91.106%
4426	BANK DANAMON PT	0.004%	91.110%
4427	PUNJAB NATIONAL	0.004%	91.114%
4428	PIONEER FOODS L	0.004%	91.118%
4429	OKI ELECTRIC IN	0.004%	91.122%
4430	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.004%	91.127%
4431	PAPA JOHN'S INT	0.004%	91.131%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.135%
4433	CAVIUM INC COMMON STOCK USD.001	0.004%	91.139%
4434	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.004%	91.143%
4435	UTD ENGINEERS	0.004%	91.147%
4436	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.152%
4437	OCLARO INC COMMON STOCK USD.01	0.004%	91.156%
4438	JAIN IRRIGATION	0.004%	91.160%
4439	ONWARD KASHIYAM	0.004%	91.164%
4440	VTB BANK(JSC)	0.004%	91.168%
4441	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.172%
4442	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	91.176%
4443	AIR CHINA LTD	0.004%	91.181%
4444	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.185%
4445	DAETWYLER HOLDI	0.004%	91.189%
4446	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	91.193%
4447	NIHON M&A CENTE	0.004%	91.197%
4448	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.201%
4449	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	91.205%
4450	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.209%
4451	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	91.214%
4452	MORGAN ADVANCE	0.004%	91.218%
4453	AUTONEUM HOLDIN	0.004%	91.222%
4454	KINDEN CORPORAT	0.004%	91.226%
4455	FIBRIA CELULOSE SA SPON ADR ADR	0.004%	91.230%
4456	WORKSPACE GROUP	0.004%	91.234%
4457	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.004%	91.238%
4458	NASDAQ INC SR UNSECURED 01/20 5.55	0.004%	91.242%
4459	E INK HOLDINGS	0.004%	91.246%
4460	SOCIETE BIC SA	0.004%	91.251%
4461	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.004%	91.255%
4462	LAMAR ADVERTISING CO A REIT USD.001	0.004%	91.259%
4463	O'REILLY AUTOMO	0.004%	91.263%
4464	KOREA ZINC	0.004%	91.267%
4465	WT MICROELECTRO	0.004%	91.271%
4466	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.004%	91.275%
4467	SINOPEC SHANGHA	0.004%	91.279%
4468	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.283%
4469	KRUK SA	0.004%	91.287%
4470	SCANSOURCE INC COMMON STOCK	0.004%	91.291%
4471	FIELMANN AG	0.004%	91.296%
4472	EFG INTERNATION	0.004%	91.300%
4473	GENUS PLC	0.004%	91.304%
4474	MAANSHAN IRON &	0.004%	91.308%
4475	OSAKA GAS CO	0.004%	91.312%
4476	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	91.316%
4477	MAN WAH HOLDING	0.004%	91.320%
4478	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	91.324%
4479	INDIA INFOLINE	0.004%	91.328%
4480	MATERION CORP COMMON STOCK	0.004%	91.332%
4481	CHINA ZHONGWANG	0.004%	91.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	SHANGHAI PHARMA	0.004%	91.340%
4483	IPSOS	0.004%	91.344%
4484	TENAGA NASIONL	0.004%	91.349%
4485	PLDT INC	0.004%	91.353%
4486	ARCBEST CORP COMMON STOCK USD.01	0.004%	91.357%
4487	AT+T INC SR UNSECURED 02/21 4.6	0.004%	91.361%
4488	NICHIAS CORP	0.004%	91.365%
4489	ABAXIS INC COMMON STOCK	0.004%	91.369%
4490	ATEA ASA	0.004%	91.373%
4491	IRPC PUBLIC CO	0.004%	91.377%
4492	CHENG LOONG	0.004%	91.381%
4493	PROGRESS ENERGY	0.004%	91.385%
4494	BLACKBAUD INC	0.004%	91.389%
4495	BOINGO WIRELESS INC COMMON STOCK	0.004%	91.393%
4496	AKER ASA	0.004%	91.397%
4497	TISCO FINANCIAL	0.004%	91.401%
4498	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.405%
4499	GENTING MALAYSI	0.004%	91.409%
4500	ITOHAM YONEKYU	0.004%	91.413%
4501	TCC HONG KONG C	0.004%	91.417%
4502	JAPAN LIFELINE	0.004%	91.421%
4503	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.425%
4504	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	91.430%
4505	COCA-COLA FEMSA	0.004%	91.434%
4506	TARKETT SA	0.004%	91.438%
4507	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	91.442%
4508	CHASE CORP COMMON STOCK USD.1	0.004%	91.446%
4509	COSAN SA INDUST	0.004%	91.450%
4510	KERNEL HOLDING	0.004%	91.454%
4511	ALLIANCE FINANC	0.004%	91.458%
4512	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.462%
4513	TF ADNUBUSTRADO	0.004%	91.466%
4514	STORNOWAY DIAMO	0.004%	91.470%
4515	SINOPEC ENGINEE	0.004%	91.474%
4516	PARADE TECHNOLO	0.004%	91.478%
4517	KIER GROUP	0.004%	91.482%
4518	LENNAR CORP 4.7	0.004%	91.486%
4519	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	91.490%
4520	CHINA STHN AIRL	0.004%	91.494%
4521	SHANDONG WEIGAO	0.004%	91.498%
4522	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	91.502%
4523	HYUNDAI DEVELOP	0.004%	91.506%
4524	DUZONBIZON CO L	0.004%	91.510%
4525	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.514%
4526	JUROKU BANK	0.004%	91.518%
4527	MOBIMO HLDG AG	0.004%	91.522%
4528	EDION CORP	0.004%	91.526%
4529	HILL & SMITH HL	0.004%	91.530%
4530	FRUTAROM	0.004%	91.534%
4531	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.538%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	JENOPTIK AG	0.004%	91.542%
4533	IMMOFINANZ IMMO	0.004%	91.546%
4534	MATSUMOTOKIYOSH	0.004%	91.550%
4535	SKYWORTH DIGITA	0.004%	91.554%
4536	ITOCHU TECHNO S	0.004%	91.558%
4537	YAMAZAKI BAKING	0.004%	91.562%
4538	ST MODWEN PROPS	0.004%	91.566%
4539	BANCO DE CHILE ADR ADR	0.004%	91.570%
4540	APOLLO HOSPITAL	0.004%	91.574%
4541	MUTHOOT FINANCE	0.004%	91.578%
4542	KOMERI CO	0.004%	91.582%
4543	KING'S TOWN BAN	0.004%	91.586%
4544	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.590%
4545	SOHGO SECURITY	0.004%	91.594%
4546	AGREE REALTY CORP REIT USD.0001	0.004%	91.598%
4547	NIPPON STEEL	0.004%	91.602%
4548	FENG TAY ENTRPR	0.004%	91.606%
4549	EPISTAR CORP	0.004%	91.610%
4550	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	91.614%
4551	OKUMA CORP	0.004%	91.618%
4552	SAF-HOLLAND SA	0.004%	91.622%
4553	INVINCIBLE INVE	0.004%	91.626%
4554	KNOLL INC COMMON STOCK USD.01	0.004%	91.630%
4555	INDUSTRIAL & IN	0.004%	91.634%
4556	HOKUETSU KISHU	0.004%	91.638%
4557	INDUSTRIAS CH S	0.004%	91.642%
4558	FABEGE AB	0.004%	91.646%
4559	SHINMAYWA INDS	0.004%	91.650%
4560	CARETRUST REIT INC REIT USD.01	0.004%	91.654%
4561	TENNANT CO	0.004%	91.658%
4562	HANSTEEN HOLDIN	0.004%	91.662%
4563	LAKELAND BANCORP INC COMMON STOCK	0.004%	91.666%
4564	REGIS RESOURCES	0.004%	91.670%
4565	SHIMA SEIKI MFG	0.004%	91.674%
4566	ANDERSONS INC/THE COMMON STOCK	0.004%	91.678%
4567	C & C GROUP PLC	0.004%	91.681%
4568	THAI MILITARY B	0.004%	91.685%
4569	MONEYSUPERMARKE	0.004%	91.689%
4570	INVERSIONES AGU	0.004%	91.693%
4571	VALORA HOLDING	0.004%	91.697%
4572	ALM. BRAND	0.004%	91.701%
4573	TOYO INK MFG CO	0.004%	91.705%
4574	AUROBINDO PHARM	0.004%	91.709%
4575	ACORDA THERAPEU	0.004%	91.713%
4576	TOKAI RIKA CO	0.004%	91.717%
4577	JAPAN RENTAL HO	0.004%	91.721%
4578	mitsui eng&ship	0.004%	91.725%
4579	LONDOMETRIC PR	0.004%	91.729%
4580	STARTS CORP INC	0.004%	91.733%
4581	EOH HOLDINGS LT	0.004%	91.737%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	SPARTANNASH CO COMMON STOCK	0.004%	91.740%
4583	ASM PACIFIC TEC	0.004%	91.744%
4584	MACQUARIE MEXIC	0.004%	91.748%
4585	YUZHOU PROPERTI	0.004%	91.752%
4586	SAMSUNG C&T COR	0.004%	91.756%
4587	HYAKUGO BANK(10	0.004%	91.760%
4588	OKUMURA CORP	0.004%	91.764%
4589	POONGSAN CORP(N	0.004%	91.768%
4590	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	91.772%
4591	SHINSEI BANK	0.004%	91.776%
4592	TOKAI TOKYO SEC	0.004%	91.780%
4593	NAGACORP LTD	0.004%	91.784%
4594	AMOREPACIFIC GR	0.004%	91.787%
4595	IREN SPA	0.004%	91.791%
4596	NOS SGPS	0.004%	91.795%
4597	VIDRALA S.A.	0.004%	91.799%
4598	UNIMICRON TECHN	0.004%	91.803%
4599	LG PHILIPS LCD	0.004%	91.807%
4600	PZU GR	0.004%	91.811%
4601	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.815%
4602	SIMPLO TECHNOLO	0.004%	91.819%
4603	ALLIED GROUP LT	0.004%	91.823%
4604	CANWEL BUILDING	0.004%	91.826%
4605	JB HI-FI	0.004%	91.830%
4606	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	91.834%
4607	CANON MARKETING	0.004%	91.838%
4608	DAIO PAPER CORP	0.004%	91.842%
4609	BANCO COMERCIAL	0.004%	91.846%
4610	COSMAX INC	0.004%	91.850%
4611	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.004%	91.854%
4612	ASIA CEMENT	0.004%	91.857%
4613	CHINA HONGQIAO	0.004%	91.861%
4614	CHICAGO BRIDGE	0.004%	91.865%
4615	JERONIMO MARTIN	0.004%	91.869%
4616	CHINA LONGYUAN	0.004%	91.873%
4617	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	91.877%
4618	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.004%	91.881%
4619	KRONES AG	0.004%	91.885%
4620	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.888%
4621	ERICSSON LM SR UNSECURED 05/22 4.125	0.004%	91.892%
4622	KAISA GROUP HLD	0.004%	91.896%
4623	DAIRY CREST GRO	0.004%	91.900%
4624	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.904%
4625	INDO TAMBANGRAY	0.004%	91.908%
4626	GLATFELTER(PH)C	0.004%	91.912%
4627	SERIA CO LTD	0.004%	91.915%
4628	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	91.919%
4629	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.923%
4630	CHINA RAILWAY G	0.004%	91.927%
4631	FANUC	0.004%	91.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	RHONE-KLINIKUM	0.004%	91.935%
4633	PHARMERICA CORP COMMON STOCK USD.01	0.004%	91.938%
4634	EMAMI LTD	0.004%	91.942%
4635	KADANT INC COMMON STOCK USD.01	0.004%	91.946%
4636	RELO HOLDINGS I	0.004%	91.950%
4637	TSOGO SUN HOLDI	0.004%	91.954%
4638	TIM PARTICIPA	0.004%	91.958%
4639	WESTPAC BANKING	0.004%	91.961%
4640	WELBILT INC COMMON STOCK USD.01	0.004%	91.965%
4641	ODAKYU ELEC RLW	0.004%	91.969%
4642	SHUI ON LAND LT	0.004%	91.973%
4643	TSUBAKIMOTO CHA	0.004%	91.977%
4644	EREGLI DEMIR CE	0.004%	91.981%
4645	TAIWAN FERTILIZ	0.004%	91.984%
4646	BORREGAARD ASA	0.004%	91.988%
4647	MISUMI CORPORAT	0.004%	91.992%
4648	TOMRA SYSTEMS A	0.004%	91.996%
4649	TOYO SUISAN KAI	0.004%	92.000%
4650	INSPERITY INC	0.004%	92.003%
4651	PRIMAX ELECTRON	0.004%	92.007%
4652	CHINA TRADITION	0.004%	92.011%
4653	KANEMATSU CORP	0.004%	92.015%
4654	SIBANYE GOLD LT	0.004%	92.019%
4655	HAVAS SA	0.004%	92.023%
4656	BONAVA AB - B S	0.004%	92.026%
4657	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.030%
4658	UNILEVER NV	0.004%	92.034%
4659	SPORTS DIRECT I	0.004%	92.038%
4660	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.004%	92.041%
4661	COHU INC COMMON STOCK USD1.0	0.004%	92.045%
4662	NORTH PACIFIC B	0.004%	92.049%
4663	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.053%
4664	PSEG POWER	0.004%	92.057%
4665	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	92.060%
4666	MITSUBISHI LOGI	0.004%	92.064%
4667	TELSTRA CORP	0.004%	92.068%
4668	SANOMA OYJ	0.004%	92.072%
4669	MRF LTD	0.004%	92.075%
4670	SHIONOGI & CO	0.004%	92.079%
4671	ROBINSONS LAND	0.004%	92.083%
4672	DOOSAN HEAVY IN	0.004%	92.087%
4673	ADVANCED MICRO	0.004%	92.091%
4674	HOSIDEN CORP	0.004%	92.094%
4675	EMEMORY TECHNOL	0.004%	92.098%
4676	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	92.102%
4677	SINO-AMERICAN S	0.004%	92.106%
4678	UNIT CORP	0.004%	92.109%
4679	DCM JAPAN HOLDI	0.004%	92.113%
4680	BAJAJ AUTO LTD	0.004%	92.117%
4681	BARITO PAC TBK	0.004%	92.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	CHARGEURS SA	0.004%	92.124%
4683	KINTETSU CORP	0.004%	92.128%
4684	GS ENGINEERING	0.004%	92.132%
4685	PACIFIC BASIN S	0.004%	92.135%
4686	SYDNEY AIRPORT	0.004%	92.139%
4687	ALS LTD	0.004%	92.143%
4688	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.147%
4689	TRIGANO	0.004%	92.150%
4690	CAR INC	0.004%	92.154%
4691	BANCA IFIS	0.004%	92.158%
4692	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	92.162%
4693	SAN MIGUEL CORP	0.004%	92.165%
4694	AUSNET SERVICES	0.004%	92.169%
4695	SOHU.COM INC	0.004%	92.173%
4696	SANDS CHINA LTD	0.004%	92.176%
4697	KELLY SERVICES	0.004%	92.180%
4698	AUTODESK INC	0.004%	92.184%
4699	AUSTEVOLL SEAFO	0.004%	92.188%
4700	CHINA BLUECHEMI	0.004%	92.191%
4701	HYSAN DEVELOPME	0.004%	92.195%
4702	SECURITY BANK C	0.004%	92.199%
4703	CORONATION FUND	0.004%	92.202%
4704	LUKOIL PJSC- SP	0.004%	92.206%
4705	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.210%
4706	ADVANCED INFO S	0.004%	92.213%
4707	OKASAN SECURITI	0.004%	92.217%
4708	IOCHPE-MAXION	0.004%	92.221%
4709	CIA HERING	0.004%	92.225%
4710	GUARDIAN CAP GR	0.004%	92.228%
4711	NOBIA AB NEW	0.004%	92.232%
4712	CRAMO OYJ B SHS	0.004%	92.236%
4713	MAYORA INDAH	0.004%	92.239%
4714	UNIPETROL	0.004%	92.243%
4715	PRESIDENT CHAIN	0.004%	92.247%
4716	TRICO BANCSHARES COMMON STOCK	0.004%	92.250%
4717	SHIRE PLC ADR	0.004%	92.254%
4718	SKC CO	0.004%	92.258%
4719	HORIZON NORTH L	0.004%	92.261%
4720	PREMIER INVESTM	0.004%	92.265%
4721	MAPLETREE LOGIS	0.004%	92.269%
4722	HINDUSTAN LEVER	0.004%	92.273%
4723	ABIOMED INC COMMON STOCK USD.01	0.004%	92.276%
4724	SP PLUS CORP COMMON STOCK USD.001	0.004%	92.280%
4725	PETROCHINA COMP	0.004%	92.284%
4726	TRADE ME LTD	0.004%	92.287%
4727	HYPERMARCAS SA	0.004%	92.291%
4728	XINYI SOLAR HOL	0.004%	92.295%
4729	ASIA OPTICAL CO	0.004%	92.298%
4730	ANSALDO STS SPA	0.004%	92.302%
4731	AU OPTRONICS CORP SPON ADR ADR	0.004%	92.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	VTECH HLDGS	0.004%	92.309%
4733	REUNERT	0.004%	92.313%
4734	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	92.317%
4735	BB SEGURIDADE P	0.004%	92.320%
4736	Mobistar SA	0.004%	92.324%
4737	CHINA SCE PROPE	0.004%	92.328%
4738	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.331%
4739	FAR EAST INTL B	0.004%	92.335%
4740	BALKRISHNA INDS	0.004%	92.338%
4741	CHINA EVERBRIGH	0.004%	92.342%
4742	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	92.346%
4743	AIRTAC INTERNAT	0.004%	92.349%
4744	CARA OPERATIONS	0.004%	92.353%
4745	CHINA COAL ENER	0.004%	92.357%
4746	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.004%	92.360%
4747	TATA POWER CO L	0.004%	92.364%
4748	KOREA LINE CORP	0.004%	92.368%
4749	IMP DEL DES Y E	0.004%	92.371%
4750	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	92.375%
4751	CSR CORP	0.004%	92.379%
4752	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.382%
4753	INVESTMENT TECH	0.004%	92.386%
4754	FUKUYAMA TRANSP	0.004%	92.389%
4755	SEVERSTAL GDR REG S GDR	0.004%	92.393%
4756	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	92.397%
4757	ZAKLADY METALI	0.004%	92.400%
4758	PEABODY ENERGY CORP COMMON STOCK	0.004%	92.404%
4759	SEMEN GRESIK	0.004%	92.408%
4760	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.004%	92.411%
4761	OBARA CORP	0.004%	92.415%
4762	SCHNITZER STEEL	0.004%	92.418%
4763	UACJ CORP	0.004%	92.422%
4764	KERRY LOGISTICS	0.004%	92.426%
4765	UNITI GROUP INC REIT USD.0001	0.004%	92.429%
4766	COMSYS HOLDINGS	0.004%	92.433%
4767	TOKYO SEIMITSU	0.004%	92.436%
4768	DAEWOO INTERNAT	0.004%	92.440%
4769	SPAREBANK 1 SR	0.004%	92.444%
4770	TOMTOM NV	0.004%	92.447%
4771	TEC CORPORATION	0.004%	92.451%
4772	SUMCO CORPORATI	0.004%	92.454%
4773	FCC CO LTD	0.004%	92.458%
4774	LIPPO KARAWACI	0.004%	92.462%
4775	CHIN-POON INDL	0.004%	92.465%
4776	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.469%
4777	NINTENDO CO	0.004%	92.472%
4778	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	92.476%
4779	LINDT & SPRUENG	0.004%	92.480%
4780	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.004%	92.483%
4781	MUSASHINO BANK	0.004%	92.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	BWP TRUST	0.004%	92.490%
4783	BANG & OLUFSEN	0.004%	92.494%
4784	MITSUBISHI TANA	0.004%	92.498%
4785	NN INC COMMON STOCK USD.01	0.004%	92.501%
4786	RATHBONE BROTHE	0.004%	92.505%
4787	B2W-CIA GLOBAL	0.004%	92.508%
4788	GENTING INTERNA	0.004%	92.512%
4789	EXEDY CORP	0.004%	92.515%
4790	HARMONY GOLD MN	0.004%	92.519%
4791	BRF SA	0.004%	92.523%
4792	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	92.526%
4793	NHN ENTERTAINME	0.004%	92.530%
4794	VALOR CO LTD	0.004%	92.533%
4795	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.537%
4796	PHH CORP COMMON STOCK USD.01	0.004%	92.540%
4797	MAGELLAN FINANC	0.004%	92.544%
4798	GPO IND BIMBO	0.004%	92.548%
4799	SHIMAMURA CO	0.004%	92.551%
4800	FULLSHARE HOLDI	0.004%	92.555%
4801	HEMFOSA FASTIGH	0.004%	92.558%
4802	LYDALL INC COMMON STOCK USD.1	0.004%	92.562%
4803	PAN OCEAN CO	0.004%	92.565%
4804	ARROW ELECTRONI	0.004%	92.569%
4805	BEACH PETROLEUM	0.004%	92.573%
4806	NATL HOUSE INDL	0.004%	92.576%
4807	FIDESA	0.004%	92.580%
4808	TOD'S SPA	0.004%	92.583%
4809	BRIGGS & STRATT	0.004%	92.587%
4810	THE NISSHIN OIL	0.004%	92.590%
4811	SAFESTORE HOLDI	0.004%	92.594%
4812	COMPUTACENTER P	0.004%	92.597%
4813	DR REDDYS LABS	0.004%	92.601%
4814	SIME DARBY BHD	0.004%	92.604%
4815	CHINA ZHEGTONG	0.004%	92.608%
4816	TAIWAN BUSINESS	0.004%	92.611%
4817	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	92.615%
4818	CHINA OILFIELD	0.004%	92.619%
4819	BJ S RESTAURANTS INC COMMON STOCK	0.004%	92.622%
4820	DIGNITY PLC	0.004%	92.626%
4821	SHOWA CORP	0.004%	92.629%
4822	GIMV NV	0.004%	92.633%
4823	FIRST INTER BK	0.004%	92.636%
4824	MABUCHI MOTOR C	0.004%	92.640%
4825	PANALPINA WELT	0.004%	92.643%
4826	TRANSPORT INTL	0.004%	92.647%
4827	COCA-COLA AMATI	0.004%	92.650%
4828	KOLON INDUSTRIE	0.004%	92.654%
4829	Ayala Land Inc	0.004%	92.657%
4830	MELEXIS	0.004%	92.661%
4831	KANAMOTO CO LTD	0.004%	92.664%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	PARMALAT S.P.A	0.004%	92.668%
4833	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	92.671%
4834	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	92.675%
4835	HYAKUJUSHI BANK	0.004%	92.678%
4836	AMERICA MOVIL SPN ADR CL L ADR	0.004%	92.682%
4837	INMOBILIARIA CO	0.004%	92.685%
4838	ASSURA PLC	0.003%	92.689%
4839	EVRAZ PLC	0.003%	92.692%
4840	SEIREN CO	0.003%	92.696%
4841	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	92.699%
4842	TONGDA GROUP HL	0.003%	92.703%
4843	TPG TELECOM	0.003%	92.706%
4844	RYOHIN KEIKAKU	0.003%	92.710%
4845	UNI-PRESIDENT C	0.003%	92.713%
4846	COMMUNITY HEALT	0.003%	92.717%
4847	TOHOKU ELEC POW	0.003%	92.720%
4848	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	92.724%
4849	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	92.727%
4850	GPO DE INVERSIO	0.003%	92.731%
4851	NANKAI ELEC RAI	0.003%	92.734%
4852	ASAHI INTECC CO	0.003%	92.738%
4853	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	92.741%
4854	OM ASSET MANAGE	0.003%	92.745%
4855	HITACHI ZOSEN C	0.003%	92.748%
4856	EXIDE INDUSTRIE	0.003%	92.752%
4857	Meritz Fire & M	0.003%	92.755%
4858	COMFORIA RESIDE	0.003%	92.759%
4859	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.762%
4860	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	92.765%
4861	ASICS CORP	0.003%	92.769%
4862	DAOU TECHNOLOGY	0.003%	92.772%
4863	SUMITOMO WAREHO	0.003%	92.776%
4864	SEIBU HOLDINGS	0.003%	92.779%
4865	OPHIR ENERGY PL	0.003%	92.783%
4866	OUTFRONT MEDIA INC REIT USD.01	0.003%	92.786%
4867	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	92.790%
4868	BRASKEM SA	0.003%	92.793%
4869	TOKYO OHKA KOGY	0.003%	92.797%
4870	BAIC MOTOR CORP	0.003%	92.800%
4871	CIA SANEAMENTO	0.003%	92.803%
4872	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.003%	92.807%
4873	HOME PRODUCT CE	0.003%	92.810%
4874	STRIDES ARCOLAB	0.003%	92.814%
4875	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	92.817%
4876	CLOETTA AB B SH	0.003%	92.821%
4877	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	92.824%
4878	HITACHI HIGH-TE	0.003%	92.828%
4879	MORGUARD REAL E	0.003%	92.831%
4880	SUPERGROUP PLC	0.003%	92.834%
4881	GROUPE FNAC	0.003%	92.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	FORTUNE REIT	0.003%	92.841%
4883	ZHAOJIN MINING	0.003%	92.845%
4884	FLEURY SA	0.003%	92.848%
4885	GIGABYTE TECHNO	0.003%	92.852%
4886	PGT INC	0.003%	92.855%
4887	JAPAN AVIATN EL	0.003%	92.858%
4888	HOTA INDUSTRIAL	0.003%	92.862%
4889	QUALITY CARE PROPERTIES REIT USD.01	0.003%	92.865%
4890	BALFOUR BEATTY	0.003%	92.869%
4891	ITO EN	0.003%	92.872%
4892	OAD GAZPROM	0.003%	92.876%
4893	MAXLINEAR INC COMMON STOCK	0.003%	92.879%
4894	DEUTZ AG	0.003%	92.882%
4895	DELPHI ENERGY C	0.003%	92.886%
4896	MAINFREIGHT LTD	0.003%	92.889%
4897	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	92.893%
4898	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	92.896%
4899	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	92.899%
4900	CHINA TELECOM CORP LTD ADR ADR	0.003%	92.903%
4901	DON QUIJOTE	0.003%	92.906%
4902	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	92.910%
4903	TAKKT AG	0.003%	92.913%
4904	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	92.916%
4905	CHINA TRAVEL IN	0.003%	92.920%
4906	KOTAK MAHINDRA	0.003%	92.923%
4907	ROUND ONE CORP	0.003%	92.927%
4908	INDUTRADE AB	0.003%	92.930%
4909	TATUNG	0.003%	92.933%
4910	TOYOTA BOSHOKU	0.003%	92.937%
4911	CROWN LTD.	0.003%	92.940%
4912	CHARTER HALL	0.003%	92.944%
4913	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	92.947%
4914	SHIMANO INC	0.003%	92.950%
4915	LINDAB INTL AB	0.003%	92.954%
4916	ALIOR BANK SA	0.003%	92.957%
4917	PRIMARY HEALTH	0.003%	92.961%
4918	PROCTER & GAMBL	0.003%	92.964%
4919	EVOTEC OAI AG	0.003%	92.967%
4920	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	92.971%
4921	INFICON HOLDING	0.003%	92.974%
4922	HAITONG INTL SE	0.003%	92.978%
4923	SANFILIPPO(JOHN	0.003%	92.981%
4924	POLYPIPE GROUP	0.003%	92.984%
4925	SCORPIO TANKERS	0.003%	92.988%
4926	JINRO LTD	0.003%	92.991%
4927	BEFIMMO SCA	0.003%	92.995%
4928	AUTOGRILL SPA	0.003%	92.998%
4929	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	93.001%
4930	EZ TEC EMPREEND	0.003%	93.005%
4931	TRAVELPORT WORL	0.003%	93.008%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	FINECOBANK BANC	0.003%	93.011%
4933	SENKO CO	0.003%	93.015%
4934	FINNAIR	0.003%	93.018%
4935	BIC CAMERA INC.	0.003%	93.022%
4936	TELECOM ITALIA	0.003%	93.025%
4937	MANAPPURAM FINA	0.003%	93.028%
4938	FUJITEC CO	0.003%	93.032%
4939	MILLENNIUM&COPT	0.003%	93.035%
4940	KINPO ELECTRONI	0.003%	93.038%
4941	ANDREW PELLER-A	0.003%	93.042%
4942	ASCOM HOLDING A	0.003%	93.045%
4943	CHINA SYNTH RUB	0.003%	93.049%
4944	BONDUELLE SCA	0.003%	93.052%
4945	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.055%
4946	KYUSHU ELEC POW	0.003%	93.059%
4947	TRUE CORP PCL	0.003%	93.062%
4948	PERFICIENT INC COMMON STOCK USD.001	0.003%	93.065%
4949	TOKYU REIT INC	0.003%	93.069%
4950	MULTIPLAN EMPRE	0.003%	93.072%
4951	ORTHOPIX INTL N	0.003%	93.075%
4952	PERPETUAL TST A	0.003%	93.079%
4953	GOLD FIELDS LTD	0.003%	93.082%
4954	GJENSIDIGE FORS	0.003%	93.085%
4955	TIANNENG POWER	0.003%	93.089%
4956	NEXON CO LTD	0.003%	93.092%
4957	AMBUJA CEMENTS	0.003%	93.095%
4958	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	93.099%
4959	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.102%
4960	INDS BACHOCO SA	0.003%	93.106%
4961	MINDTREE LTD	0.003%	93.109%
4962	GUOTAI JUNAN IN	0.003%	93.112%
4963	MERCER INTL INC	0.003%	93.116%
4964	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	93.119%
4965	K12 INC COMMON STOCK USD.0001	0.003%	93.122%
4966	SINO LAND CO	0.003%	93.126%
4967	KARDEMIR KARABU	0.003%	93.129%
4968	YANZHOU COAL MI	0.003%	93.132%
4969	FORTINET INC	0.003%	93.136%
4970	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.139%
4971	NH HOTELES	0.003%	93.142%
4972	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.146%
4973	THAI UNION GROU	0.003%	93.149%
4974	PROSEGUR CIA DE	0.003%	93.152%
4975	ACC LIMITED	0.003%	93.155%
4976	UTD STATES CELL	0.003%	93.159%
4977	KANDENKO CO	0.003%	93.162%
4978	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.003%	93.165%
4979	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.169%
4980	KENDA RUBBER IN	0.003%	93.172%
4981	RAKUTEN INC	0.003%	93.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.179%
4983	TONG YANG INDUS	0.003%	93.182%
4984	ALPINE ELECTRON	0.003%	93.185%
4985	ZCL COMPOSITES	0.003%	93.189%
4986	MERCIALYS	0.003%	93.192%
4987	ENGIE BRASIL SA	0.003%	93.195%
4988	HAMBORNER AG	0.003%	93.199%
4989	CREDITO VALTELL	0.003%	93.202%
4990	KIWOOM SECURITI	0.003%	93.205%
4991	MITAC HOLDINGS	0.003%	93.208%
4992	CAPCOM CO	0.003%	93.212%
4993	ESURE GROUP PLC	0.003%	93.215%
4994	Rocky Mountain	0.003%	93.218%
4995	ASATSU INC	0.003%	93.222%
4996	QUARTERHILL INC	0.003%	93.225%
4997	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.228%
4998	NCC LTD/INDIA	0.003%	93.231%
4999	NIHON UNISYS	0.003%	93.235%
5000	IMAX CORP	0.003%	93.238%
5001	SENSHU IKEDA HL	0.003%	93.241%
5002	CIE AUTOMOTIVE	0.003%	93.245%
5003	AK STEEL HOLDIN	0.003%	93.248%
5004	SPEEDWAY MOTORS	0.003%	93.251%
5005	INDUSIND BANK	0.003%	93.254%
5006	FIRST BANCORP/NC COMMON STOCK	0.003%	93.258%
5007	UTD INTEGRATION	0.003%	93.261%
5008	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	93.264%
5009	BANCA GENERALI	0.003%	93.267%
5010	PC CONNECTION	0.003%	93.271%
5011	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	93.274%
5012	TAIWAN SEMICOND	0.003%	93.277%
5013	KELLER GROUP	0.003%	93.281%
5014	HARGREAVES LANS	0.003%	93.284%
5015	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.287%
5016	RYOBI	0.003%	93.290%
5017	AAON INC COMMON STOCK USD.004	0.003%	93.294%
5018	SEVEN GROUP HLD	0.003%	93.297%
5019	CHOW SANG SANG	0.003%	93.300%
5020	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.303%
5021	JM FINANCIAL	0.003%	93.307%
5022	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.310%
5023	YELLOW PAGES LT	0.003%	93.313%
5024	JIANGSU EXPRESS	0.003%	93.316%
5025	SERCOMM CORP	0.003%	93.320%
5026	HAP SENG CONSOL	0.003%	93.323%
5027	USS CO. LTD.	0.003%	93.326%
5028	CIMPRESS NV	0.003%	93.329%
5029	SARACEN MINERAL	0.003%	93.333%
5030	CENTRAL GLASS C	0.003%	93.336%
5031	TRANSM ALIANCA	0.003%	93.339%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	HUFVUDSTADEN AB	0.003%	93.342%
5033	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.346%
5034	RITEK INC	0.003%	93.349%
5035	BETSSON AB	0.003%	93.352%
5036	GETAC TECHNOLOG	0.003%	93.355%
5037	AEON REIT INVES	0.003%	93.358%
5038	A2 MILK CO LTD	0.003%	93.362%
5039	TUNG HO STEEL E	0.003%	93.365%
5040	HUNTING PLC	0.003%	93.368%
5041	MONMOUTH REAL E	0.003%	93.371%
5042	LISI	0.003%	93.375%
5043	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.378%
5044	ALIBABA PICTURE	0.003%	93.381%
5045	PREMIER INVESTM	0.003%	93.384%
5046	VASTNED RETAIL	0.003%	93.387%
5047	GT CAPITAL HOLD	0.003%	93.391%
5048	BURCKHARDT COMP	0.003%	93.394%
5049	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.397%
5050	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.400%
5051	CHINA LESSO GRO	0.003%	93.403%
5052	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.003%	93.407%
5053	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	93.410%
5054	POLSKIE GORNICT	0.003%	93.413%
5055	U-BLOX AG	0.003%	93.416%
5056	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.419%
5057	BANGCHAK CORP P	0.003%	93.423%
5058	ESPRIT HOLDINGS	0.003%	93.426%
5059	HENKEL KGAA-BEA	0.003%	93.429%
5060	POSTNL	0.003%	93.432%
5061	HITACHI MAXELL	0.003%	93.435%
5062	CELLTRION INC K	0.003%	93.439%
5063	AIRBOSS OF AMER	0.003%	93.442%
5064	CHURCHILL DOWNS INC COMMON STOCK	0.003%	93.445%
5065	INTERRENT REAL	0.003%	93.448%
5066	SYNTEL INC COMMON STOCK	0.003%	93.451%
5067	COCOKARA FINE H	0.003%	93.455%
5068	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	93.458%
5069	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	93.461%
5070	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	93.464%
5071	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.467%
5072	TOBU RAILWAY CO	0.003%	93.471%
5073	SHIMADZU CORP	0.003%	93.474%
5074	AMUNDI SA	0.003%	93.477%
5075	YIT OYJ	0.003%	93.480%
5076	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.483%
5077	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.486%
5078	INDRA SISTEMAS	0.003%	93.490%
5079	SAUL CENTERS INC REIT USD.01	0.003%	93.493%
5080	PARK 24 CO	0.003%	93.496%
5081	TEMBEC INC	0.003%	93.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	DE'LONGHI SPA	0.003%	93.502%
5083	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.505%
5084	COLOPLAST AS	0.003%	93.509%
5085	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.512%
5086	HYUNDAI MIPO DO	0.003%	93.515%
5087	NAMPAK LTD.	0.003%	93.518%
5088	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	93.521%
5089	AIRASIA BHD	0.003%	93.524%
5090	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.528%
5091	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	93.531%
5092	KOA CORPORATION	0.003%	93.534%
5093	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.537%
5094	H. LUNDBECK A/S	0.003%	93.540%
5095	JARDINE CYCLE	0.003%	93.543%
5096	ALK-ABELLO A/S	0.003%	93.547%
5097	PETROFAC LTD	0.003%	93.550%
5098	KINGSOFT CORP L	0.003%	93.553%
5099	HEIWA CORP	0.003%	93.556%
5100	IOI PROPERTIES	0.003%	93.559%
5101	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.562%
5102	FASTIGHETS AB B	0.003%	93.565%
5103	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.569%
5104	K WAH INTL HLDG	0.003%	93.572%
5105	TOKYO ELEC POWE	0.003%	93.575%
5106	CIPUTRA DEVELOP	0.003%	93.578%
5107	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.581%
5108	DOOSAN CORP	0.003%	93.584%
5109	UNI-CHARM CORP	0.003%	93.587%
5110	ANGANG NEW STEE	0.003%	93.590%
5111	KOMORI CORPORAT	0.003%	93.594%
5112	SEABRIDGE GOLD	0.003%	93.597%
5113	BHARAT PETROL C	0.003%	93.600%
5114	IRESS MARKET TE	0.003%	93.603%
5115	TOKEN CORP	0.003%	93.606%
5116	GUNGHO ONLINE E	0.003%	93.609%
5117	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.612%
5118	SHIP FINANCE IN	0.003%	93.615%
5119	ZZZPRIMA MEAT P	0.003%	93.619%
5120	TOKYO DOME CORP	0.003%	93.622%
5121	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.625%
5122	SYSMEX CORP	0.003%	93.628%
5123	UPC TECHNOLOGY	0.003%	93.631%
5124	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.634%
5125	PERLIS PLANTATI	0.003%	93.637%
5126	ZENSHO CO LTD	0.003%	93.640%
5127	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.643%
5128	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	93.647%
5129	INDIABULL REAL	0.003%	93.650%
5130	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.653%
5131	VERBUND AG	0.003%	93.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	FIRST NATIONAL	0.003%	93.659%
5133	GLOVIS	0.003%	93.662%
5134	DULUXGROUP LTD	0.003%	93.665%
5135	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.668%
5136	FOXCONN INTERNA	0.003%	93.671%
5137	AMBEV SA ADR ADR	0.003%	93.674%
5138	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.677%
5139	ACADIAN TIMBER	0.003%	93.681%
5140	KISSEI PHARM CO	0.003%	93.684%
5141	FISHER (JAMES)	0.003%	93.687%
5142	WIHLBORGS FASTI	0.003%	93.690%
5143	DREAM INDUSTRIA	0.003%	93.693%
5144	TOPCO SCIENTIFI	0.003%	93.696%
5145	MY EG SERVICES	0.003%	93.699%
5146	CKD CORP	0.003%	93.702%
5147	TONG REN TANG T	0.003%	93.705%
5148	NIPPON SODA CO	0.003%	93.708%
5149	TAKARA LEBEN CO	0.003%	93.711%
5150	VEDANTA RESOURC	0.003%	93.714%
5151	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.718%
5152	RPS GROUP PLC	0.003%	93.721%
5153	CHINA HUARONG A	0.003%	93.724%
5154	TRAVELSKY TECHN	0.003%	93.727%
5155	P/F BAKKAFROST	0.003%	93.730%
5156	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.733%
5157	HOUSE FOODS COR	0.003%	93.736%
5158	THERATECHNOLOGI	0.003%	93.739%
5159	KIWI PROPERTY G	0.003%	93.742%
5160	ZARDOYA-OTIS	0.003%	93.745%
5161	NORTHGATE	0.003%	93.748%
5162	JC DECAUX SA	0.003%	93.751%
5163	AEGION CORP COMMON STOCK USD.01	0.003%	93.754%
5164	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.757%
5165	LAIRD PLC	0.003%	93.761%
5166	FUJI SEAL INC	0.003%	93.764%
5167	JACCS CO	0.003%	93.767%
5168	RIB SOFTWARE AG	0.003%	93.770%
5169	OKAMURA CORP	0.003%	93.773%
5170	INTERCONTINENTA	0.003%	93.776%
5171	NANTO BANK	0.003%	93.779%
5172	MEDIPAL HOLDING	0.003%	93.782%
5173	FENNER	0.003%	93.785%
5174	TRUEBLUE INC COMMON STOCK	0.003%	93.788%
5175	GRENDENE SA	0.003%	93.791%
5176	TOEI CO	0.003%	93.794%
5177	F E CONSORTM IN	0.003%	93.797%
5178	SOMFY SA	0.003%	93.800%
5179	SEIKO CORPORATI	0.003%	93.803%
5180	ELIA SYS OPERAT	0.003%	93.806%
5181	BERNER KTBK	0.003%	93.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	KITZ CORPORATIO	0.003%	93.812%
5183	IBJ LEASING CO	0.003%	93.815%
5184	PRESS METAL ALU	0.003%	93.818%
5185	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.821%
5186	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.825%
5187	OGAKI KYORITSU	0.003%	93.828%
5188	COMTECH TELE CO	0.003%	93.831%
5189	HUBER & SUHNER	0.003%	93.834%
5190	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.837%
5191	ETERNAL CHEMICA	0.003%	93.840%
5192	SHIKOKU ELEC PO	0.003%	93.843%
5193	CANCOM SE	0.003%	93.846%
5194	LAWSON	0.003%	93.849%
5195	BIM BIRLESIK MA	0.003%	93.852%
5196	ASSORE	0.003%	93.855%
5197	KEIHIN CORP	0.003%	93.858%
5198	GLOBAL LOGISTIC	0.003%	93.861%
5199	CHINASOFT INTER	0.003%	93.864%
5200	SEKISUI HOUSE R	0.003%	93.867%
5201	SINGAPORE TECH	0.003%	93.870%
5202	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.873%
5203	SHUN TAK HLDGS	0.003%	93.876%
5204	D/S NORDEN	0.003%	93.879%
5205	RIETER HLDGS AG	0.003%	93.882%
5206	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.885%
5207	JG SUMMIT HLDGS	0.003%	93.888%
5208	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.891%
5209	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.894%
5210	WEST CORP COMMON STOCK USD.001	0.003%	93.897%
5211	WPT INDUSTRIAL	0.003%	93.900%
5212	BAYWA AG (BAYER	0.003%	93.903%
5213	DIGI.COM BHD	0.003%	93.906%
5214	CHAROEN PKPD-FG	0.003%	93.909%
5215	CEBU AIR INC	0.003%	93.912%
5216	NICE SYSTEMS	0.003%	93.915%
5217	AUTOMOTIVE HOLD	0.003%	93.918%
5218	NANYA TECHNOLOG	0.003%	93.921%
5219	KOMAX HOLDING A	0.003%	93.924%
5220	FELCOR LODGING	0.003%	93.927%
5221	BCO BILBAO VIZC	0.003%	93.930%
5222	SQUARE ENIX HOL	0.003%	93.933%
5223	POWERLONG REAL	0.003%	93.936%
5224	KEIO CORP	0.003%	93.939%
5225	TECO ELEC&MACHI	0.003%	93.942%
5226	SINGAPORE POST	0.003%	93.945%
5227	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	93.948%
5228	NICHI-IKO PHARM	0.003%	93.951%
5229	FUFENG GROUP LT	0.003%	93.954%
5230	SANYO DENKI CO	0.003%	93.957%
5231	AEON MALL CO LT	0.003%	93.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	WING TAI HOLDIN	0.003%	93.963%
5233	CRAY INC COMMON STOCK USD.01	0.003%	93.966%
5234	LG&E & KU ENERG	0.003%	93.969%
5235	KOENIG & BAUER	0.003%	93.972%
5236	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.975%
5237	DIAMOND OFFSHOR	0.003%	93.978%
5238	EZAKI GLICO CO	0.003%	93.981%
5239	GLAXOSMITHKLINE	0.003%	93.984%
5240	WORLDPAY GRP PL	0.003%	93.987%
5241	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.990%
5242	BANK OF INDIA C	0.003%	93.993%
5243	DAINICHISEIKA C	0.003%	93.995%
5244	UNISEM (M) BHD	0.003%	93.998%
5245	YAMAGATA BANK	0.003%	94.001%
5246	EI TOWERS SPA	0.003%	94.004%
5247	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	94.007%
5248	AXFOOD AB	0.003%	94.010%
5249	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.013%
5250	PARKWAY INC REIT USD.001	0.003%	94.016%
5251	OVS SPA	0.003%	94.019%
5252	SUPER RETAIL GR	0.003%	94.022%
5253	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.025%
5254	COPPER MTN MNG	0.003%	94.028%
5255	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.003%	94.031%
5256	GOEASY LTD	0.003%	94.034%
5257	PIONEER CORP JP	0.003%	94.037%
5258	INDAH KIAT PULP	0.003%	94.040%
5259	BANK TABUNGAN N	0.003%	94.043%
5260	EVERGREEN MARIN	0.003%	94.046%
5261	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.049%
5262	STELLA INTERNAT	0.003%	94.052%
5263	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.055%
5264	UNITED ARROWS L	0.003%	94.058%
5265	HOMESTREET INC COMMON STOCK	0.003%	94.061%
5266	BCO CREDITO INV	0.003%	94.064%
5267	GAZTRANSPORT ET	0.003%	94.067%
5268	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.069%
5269	CHUDENKO CORP	0.003%	94.072%
5270	FUGRO NV-CVA	0.003%	94.075%
5271	SUMITOMO MITSUI	0.003%	94.078%
5272	JUMBO SA	0.003%	94.081%
5273	SPX CORP COMMON STOCK USD.01	0.003%	94.084%
5274	FUKUOKA REIT CO	0.003%	94.087%
5275	ANRITSU CORP	0.003%	94.090%
5276	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.093%
5277	EURONAV SA	0.003%	94.096%
5278	IMPERIAL METALS	0.003%	94.099%
5279	RELIANCE POWER	0.003%	94.102%
5280	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.105%
5281	MAKINO MILLING	0.003%	94.108%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	WEIGHT WATCHERS INTL INC COMMON STOCK	0.003%	94.111%
5283	TASSAL GROUP	0.003%	94.113%
5284	GUDANG GARAM(PE	0.003%	94.116%
5285	PROCTER & GAMBL	0.003%	94.119%
5286	HEALTH AND HAPP	0.003%	94.122%
5287	SEMBCORP MARINE	0.003%	94.125%
5288	ATLANTICA YIELD	0.003%	94.128%
5289	TELECOM PLUS	0.003%	94.131%
5290	EMS-CHEMIE HLDG	0.003%	94.134%
5291	BARR(A.G.)	0.003%	94.137%
5292	HANJIN KAL CORP	0.003%	94.140%
5293	PATRIZIA IMMO A	0.003%	94.143%
5294	ANADOLU EFES BI	0.003%	94.146%
5295	SUMMERSET GROUP	0.003%	94.148%
5296	RPC INC COMMON STOCK USD.1	0.003%	94.151%
5297	KYORITSU MAINTE	0.003%	94.154%
5298	IMA(IND MACC AU	0.003%	94.157%
5299	METROPOLE TV-(M	0.003%	94.160%
5300	TOOTSIE ROLL IN	0.003%	94.163%
5301	TOHO GAS CO	0.003%	94.166%
5302	CORBY SPIRIT AN	0.003%	94.169%
5303	SK CHEMICALS	0.003%	94.172%
5304	REGIS CORP COMMON STOCK USD.05	0.003%	94.175%
5305	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	94.177%
5306	SAIZERIYA COMPA	0.003%	94.180%
5307	SILTRONIC AG	0.003%	94.183%
5308	HERO HONDA	0.003%	94.186%
5309	OPUS BANK	0.003%	94.189%
5310	RAMCO-GERSHENSO	0.003%	94.192%
5311	LUXOTTICA GROUP	0.003%	94.195%
5312	CROMWELL PROPER	0.003%	94.198%
5313	EMBOTELLA ANDIN	0.003%	94.201%
5314	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	94.204%
5315	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.206%
5316	DEUTSCHE EUROSH	0.003%	94.209%
5317	GIORDANO INTL L	0.003%	94.212%
5318	SKY PERFECT JSA	0.003%	94.215%
5319	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.218%
5320	SPAREBANK 1 SMN	0.003%	94.221%
5321	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.003%	94.224%
5322	APPLUS SERVICES	0.003%	94.227%
5323	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.230%
5324	NAN YA PRINTED	0.003%	94.232%
5325	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	94.235%
5326	CJ O SHOPPING C	0.003%	94.238%
5327	KYORIN CO LTD.	0.003%	94.241%
5328	POWER GRID CORP	0.003%	94.244%
5329	JUBLIANT FOODWO	0.003%	94.247%
5330	ALKERMES PLC	0.003%	94.250%
5331	JB FINANCIAL GR	0.003%	94.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	ATWOOD OCEANICS	0.003%	94.255%
5333	SCRIPPS NETWORK	0.003%	94.258%
5334	JUST EAT PLC	0.003%	94.261%
5335	RPX CORP COMMON STOCK USD.0001	0.003%	94.264%
5336	HUATAI SECURITI	0.003%	94.267%
5337	ALL NIPPON AIRW	0.003%	94.270%
5338	METALL ZUG AG	0.003%	94.273%
5339	NISSIN ELECTRIC	0.003%	94.275%
5340	CALIFORNIA WATE	0.003%	94.278%
5341	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	94.281%
5342	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	94.284%
5343	AGFA GEVAERT NV	0.003%	94.287%
5344	MARICO LTD	0.003%	94.290%
5345	HAREL INSURANCE	0.003%	94.293%
5346	OLAM INTERNATIO	0.003%	94.296%
5347	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.298%
5348	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.301%
5349	LADBROKES PLC	0.003%	94.304%
5350	TELEVISION BROA	0.003%	94.307%
5351	PALTAC CORP	0.003%	94.310%
5352	INTERROLL HOLDI	0.003%	94.313%
5353	KLAB INC	0.003%	94.316%
5354	GUNZE	0.003%	94.318%
5355	START TODAY CO	0.003%	94.321%
5356	OKINAWA BANK	0.003%	94.324%
5357	DRAEGERWERK AG	0.003%	94.327%
5358	PARK STERLING CORP COMMON STOCK USD.01	0.003%	94.330%
5359	MERITOR INC COMMON STOCK USD1.0	0.003%	94.333%
5360	NATURA COSMETIC	0.003%	94.335%
5361	SWIRE PACIFIC	0.003%	94.338%
5362	KANSAI PAINT CO	0.003%	94.341%
5363	CHICONY ELECTRO	0.003%	94.344%
5364	SINGAPORE EXCHA	0.003%	94.347%
5365	CHAMPION REAL E	0.003%	94.350%
5366	MARFRIG GLOBAL	0.003%	94.353%
5367	TAICHUNG	0.003%	94.355%
5368	DOMINO'S PIZZA	0.003%	94.358%
5369	CHORUS LIMITED	0.003%	94.361%
5370	RESORTTRUST INC	0.003%	94.364%
5371	CHINA OVERASEA	0.003%	94.367%
5372	SANYO SPEC STEE	0.003%	94.370%
5373	CEVA INC COMMON STOCK USD.001	0.003%	94.372%
5374	KOREA ELEC POWE	0.003%	94.375%
5375	GROUP COMERCIAL	0.003%	94.378%
5376	YODOGAWA STEEL	0.003%	94.381%
5377	RYMAN HEALTHCAR	0.003%	94.384%
5378	NIPPON SIGNAL C	0.003%	94.387%
5379	SA CORP REAL ES	0.003%	94.389%
5380	GLOBE TELECOM I	0.003%	94.392%
5381	SSY GROUP LTD	0.003%	94.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.398%
5383	CTS CORP COMMON STOCK	0.003%	94.401%
5384	SUNTORY BEVERAG	0.003%	94.404%
5385	ALSO HOLDING-RE	0.003%	94.406%
5386	SINBON ELECTRON	0.003%	94.409%
5387	TAKARA STANDARD	0.003%	94.412%
5388	NISSAN SHATAI C	0.003%	94.415%
5389	MYCRONIC AB	0.003%	94.418%
5390	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.420%
5391	CHINA MOTOR CO	0.003%	94.423%
5392	C.P. ALL PCL-FG	0.003%	94.426%
5393	EMP NAC ELECTRI	0.003%	94.429%
5394	ARCADYAN TECHNO	0.003%	94.432%
5395	CROMPTON GREAVE	0.003%	94.434%
5396	AVEVA GROUP PLC	0.003%	94.437%
5397	PEREGRINE HLDGS	0.003%	94.440%
5398	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.443%
5399	BCO ABC BRASIL	0.003%	94.446%
5400	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.449%
5401	KUNGSLEDEN AB N	0.003%	94.451%
5402	BECHTLE AG	0.003%	94.454%
5403	LUPIN LTD	0.003%	94.457%
5404	HOPSON DEVELOPM	0.003%	94.460%
5405	NICHICON CORP	0.003%	94.462%
5406	SANFIRE RESOURC	0.003%	94.465%
5407	HISPANIA ACTIVO	0.003%	94.468%
5408	GORMAN-RUPP CO	0.003%	94.471%
5409	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.474%
5410	MANHATTAN ASSOC	0.003%	94.476%
5411	SAMSUNG TECHWIN	0.003%	94.479%
5412	HONG KONG LAND	0.003%	94.482%
5413	NAVIGANT CONSUL	0.003%	94.485%
5414	MBANK	0.003%	94.488%
5415	HESKA CORP	0.003%	94.490%
5416	MAIDEN HLDGS LT	0.003%	94.493%
5417	TALK TALK TELEC	0.003%	94.496%
5418	SEMAPA SOC INVE	0.003%	94.499%
5419	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	94.501%
5420	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.504%
5421	TXC CORPN	0.003%	94.507%
5422	NEXTDC LTD	0.003%	94.510%
5423	CIA ENERGETICA	0.003%	94.513%
5424	PT BUMI SERPONG	0.003%	94.515%
5425	THANACHART CAPI	0.003%	94.518%
5426	RESTAURANT GROU	0.003%	94.521%
5427	AOKI INTL	0.003%	94.524%
5428	LG HAUSYS LTD	0.003%	94.526%
5429	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.529%
5430	PROVIDENT FINAN	0.003%	94.532%
5431	SPIN MASTER COR	0.003%	94.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	CAPITAL SECURIT	0.003%	94.538%
5433	METROPOLITAN BA	0.003%	94.540%
5434	DAIHEN CORP	0.003%	94.543%
5435	BBMG CORPORATIO	0.003%	94.546%
5436	IXYS CORPORATION COMMON STOCK USD.01	0.003%	94.549%
5437	ZZZMITSUI SUGAR	0.003%	94.551%
5438	NIC INC COMMON STOCK	0.003%	94.554%
5439	TSRC CORP	0.003%	94.557%
5440	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.560%
5441	ENCE ENERGIA	0.003%	94.562%
5442	TELEKOM AUSTRIA	0.003%	94.565%
5443	GREAT WALL ENTE	0.003%	94.568%
5444	G8 EDUCATION LT	0.003%	94.571%
5445	TRUSCO NAKAYAMA	0.003%	94.573%
5446	NITTO BOSEKI CO	0.003%	94.576%
5447	DEBENHAMS	0.003%	94.579%
5448	MEIDENSHA CORP	0.003%	94.582%
5449	CARGOJET INC.	0.003%	94.584%
5450	GOODMAN PROPERT	0.003%	94.587%
5451	CHINA FOOD LTD	0.003%	94.590%
5452	WOWPRIME CORP	0.003%	94.593%
5453	CAHYA MATA SARA	0.003%	94.595%
5454	ICICI BANK	0.003%	94.598%
5455	NIPPON CHEMI-CO	0.003%	94.601%
5456	SHANKS GROUP PL	0.003%	94.604%
5457	SUDAMERICANA VA	0.003%	94.606%
5458	PT ANEKA TAMBAN	0.003%	94.609%
5459	KYOKUTO KAIHATS	0.003%	94.612%
5460	UNIFI INC	0.003%	94.615%
5461	FUTABA CORP	0.003%	94.617%
5462	KATO SANGYO CO	0.003%	94.620%
5463	DOMINOS PIZZA E	0.003%	94.623%
5464	BANGKOK LAND PC	0.003%	94.626%
5465	KUMHO TIRE CO	0.003%	94.628%
5466	HUTCHISON TEL-H	0.003%	94.631%
5467	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.634%
5468	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.637%
5469	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	94.639%
5470	AOMORI BANK	0.003%	94.642%
5471	CORETRONICS COR	0.003%	94.645%
5472	NIB HOLDINGS LT	0.003%	94.647%
5473	TAKEUCHI MANUFA	0.003%	94.650%
5474	SLATE RETAIL RE	0.003%	94.653%
5475	J TRUST CO. LTD	0.003%	94.656%
5476	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.658%
5477	TOHO BANK	0.003%	94.661%
5478	TELEFONICA BRASIL ADR ADR	0.003%	94.664%
5479	CHINA DONGXIANG	0.003%	94.667%
5480	RHB Capital	0.003%	94.669%
5481	SAMSUNG FINE CH	0.003%	94.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	NIHON KOHDEN CO	0.003%	94.675%
5483	WD 40 CO COMMON STOCK USD.001	0.003%	94.677%
5484	ENGINEERS INDIA	0.003%	94.680%
5485	EVERLIGHT ELECT	0.003%	94.683%
5486	QUALYS INC COMMON STOCK USD.001	0.003%	94.686%
5487	YAKO CO	0.003%	94.688%
5488	AFG ARBONIA-FOR	0.003%	94.691%
5489	BLUE LABEL TELE	0.003%	94.694%
5490	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.696%
5491	INTERCONEXION E	0.003%	94.699%
5492	WESTERN AREAS N	0.003%	94.702%
5493	ORION CORP/REPU	0.003%	94.705%
5494	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	94.707%
5495	PARADISE CO	0.003%	94.710%
5496	ENDEAVOUR SILVE	0.003%	94.713%
5497	CyberAgent, Inc	0.003%	94.715%
5498	VITASOY INTL	0.003%	94.718%
5499	CHANGYOU.COM LTD ADR ADR	0.003%	94.721%
5500	NET ONE SYSTEMS	0.003%	94.724%
5501	COLOPL INC	0.003%	94.726%
5502	CJ E&M CORPORAT	0.003%	94.729%
5503	CHIPBOND TECHNO	0.003%	94.732%
5504	MACNICA FUJI EL	0.003%	94.734%
5505	CPFL ENERGIA SA	0.003%	94.737%
5506	OCADO GROUP PLC	0.003%	94.740%
5507	FUSHAN INTL ENE	0.003%	94.742%
5508	BORUSSIA DORTMU	0.003%	94.745%
5509	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.748%
5510	SUPERVALU INC COMMON STOCK USD.01	0.003%	94.751%
5511	LASSILA & TIKAN	0.003%	94.753%
5512	VSE CORP COMMON STOCK USD.05	0.003%	94.756%
5513	MARCUS CORP	0.003%	94.759%
5514	DONGKUK STEEL M	0.003%	94.761%
5515	STELLA CHEMIFA	0.003%	94.764%
5516	JCU CORP	0.003%	94.767%
5517	MORGUARD CORP	0.003%	94.769%
5518	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.772%
5519	SONDA S.A.	0.003%	94.775%
5520	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.777%
5521	BIZLINK HOLDING	0.003%	94.780%
5522	FENG HSIN IRON&	0.003%	94.783%
5523	KAKEN PHARM	0.003%	94.785%
5524	BENI STABILI IT	0.003%	94.788%
5525	IINO KAIUN KAIS	0.003%	94.791%
5526	YUEN FOONG YU M	0.003%	94.793%
5527	SOUTHERN CROSS	0.003%	94.796%
5528	ZUGER KANTONALB	0.003%	94.799%
5529	STONERIDGE INC COMMON STOCK	0.003%	94.801%
5530	CIMIC GROUP LTD	0.003%	94.804%
5531	LG INDL SYSTEMS	0.003%	94.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	OMNIA HOLDINGS	0.003%	94.809%
5533	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	94.812%
5534	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	94.815%
5535	PTC INC COMMON STOCK USD.01	0.003%	94.818%
5536	INWIDO AB	0.003%	94.820%
5537	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.823%
5538	TOSHIBA PLANT K	0.003%	94.826%
5539	OBRASCON HUAR L	0.003%	94.828%
5540	SINGAPORE PRESS	0.003%	94.831%
5541	CDL HOSPITALITY	0.003%	94.833%
5542	MOTOR OIL SA	0.003%	94.836%
5543	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.839%
5544	CHINA SHIPPING	0.003%	94.841%
5545	SEKISUI HOUSE	0.003%	94.844%
5546	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.847%
5547	SHINKO ELEC IND	0.003%	94.849%
5548	NISSHA PRINTING	0.003%	94.852%
5549	IWATE(BANK OF)	0.003%	94.855%
5550	KOSE	0.003%	94.857%
5551	TEMP HOLDINGS C	0.003%	94.860%
5552	CIECH SA	0.003%	94.863%
5553	HIWIN TECH CORP	0.003%	94.865%
5554	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.868%
5555	WALLENSTAM AB	0.003%	94.871%
5556	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	94.873%
5557	CONSORT MEDICAL	0.003%	94.876%
5558	JAPAN DISPLAY I	0.003%	94.879%
5559	ENNIS INC COMMON STOCK USD2.5	0.003%	94.881%
5560	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.884%
5561	VISUAL PHOTONIC	0.003%	94.887%
5562	TAIWAN STYRENE	0.003%	94.889%
5563	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	94.892%
5564	HAKUHODO DY HLD	0.003%	94.894%
5565	TV18 BROADCAST	0.003%	94.897%
5566	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	94.900%
5567	VODACOM GP-PRPT	0.003%	94.902%
5568	BELLUNA CO.LTD	0.003%	94.905%
5569	YULON MOTOR	0.003%	94.908%
5570	HEIWA REAL ESTA	0.003%	94.910%
5571	NEW ORIENTAL ED	0.003%	94.913%
5572	IRISO ELECTRONI	0.003%	94.915%
5573	BANGKOK AIRWAYS	0.003%	94.918%
5574	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.921%
5575	MITCHELLS & BUT	0.003%	94.923%
5576	MPHASIS LTD	0.003%	94.926%
5577	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.929%
5578	CHINA HARMONY N	0.003%	94.931%
5579	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.934%
5580	MIRAIT HLDG COR	0.003%	94.936%
5581	GRANITE OIL COR	0.003%	94.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	WISTRON NEWEB C	0.003%	94.942%
5583	JOLLIBEE FOODS	0.003%	94.944%
5584	SANTAM	0.003%	94.947%
5585	SAGAMI RAILWAY	0.003%	94.950%
5586	KOREA PETROCHEM	0.003%	94.952%
5587	ACTUA CORP COMMON STOCK USD.001	0.003%	94.955%
5588	YUNG TAY ENGINE	0.003%	94.957%
5589	TOSHIBA MACHINE	0.003%	94.960%
5590	OSSTEM IMPLANT	0.003%	94.963%
5591	51JOB INC ADR ADR USD.0001	0.003%	94.965%
5592	HEIWADO CO LTD	0.003%	94.968%
5593	JAPAN SECS FINA	0.003%	94.970%
5594	SUNDRUG CO LTD	0.003%	94.973%
5595	OIL REFINERIES	0.003%	94.976%
5596	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.978%
5597	MENZIES(JOHN)	0.003%	94.981%
5598	KEISEI ELEC RY	0.003%	94.983%
5599	KFORCE INC COMMON STOCK USD.01	0.003%	94.986%
5600	ZEE ENTERTAIN E	0.003%	94.989%
5601	NEW CHINA LIFE	0.003%	94.991%
5602	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	94.994%
5603	SINOTRUK HONG K	0.003%	94.996%
5604	M/I HOMES INC COMMON STOCK USD.01	0.003%	94.999%
5605	ABACUS PROPERTY	0.003%	95.002%
5606	HAMBURGER HAFEN	0.003%	95.004%
5607	TOKYU CONST	0.003%	95.007%
5608	YOOX NET-A-PORT	0.003%	95.009%
5609	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	95.012%
5610	PARAMOUNT BED H	0.003%	95.015%
5611	CU BANCORP COMMON STOCK	0.003%	95.017%
5612	KIATNAKIN FIN&S	0.003%	95.020%
5613	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	95.022%
5614	NS SOLUTIONS CO	0.003%	95.025%
5615	ARCELIK AS	0.003%	95.027%
5616	GRANGES AB	0.003%	95.030%
5617	SEVEN WEST MEDI	0.003%	95.033%
5618	COMPUGROUP HOLD	0.003%	95.035%
5619	HALLA HOLDINGS	0.003%	95.038%
5620	AMOREPACIFIC-NE	0.003%	95.040%
5621	MISC BERHAD	0.003%	95.043%
5622	YANGARRA RESOUR	0.003%	95.046%
5623	VTG AG	0.003%	95.048%
5624	CHOW TAI FOOK J	0.003%	95.051%
5625	KINGSTON COMM(H	0.003%	95.053%
5626	HSN INC COMMON STOCK USD.01	0.003%	95.056%
5627	SITC INTERNATIO	0.003%	95.058%
5628	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	95.061%
5629	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	95.064%
5630	TRAKYA CAM SANA	0.003%	95.066%
5631	EVENT HOSPITALI	0.003%	95.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	SHOWA SANGYO CO	0.003%	95.071%
5633	IZUMI CO	0.003%	95.074%
5634	PEOPLES BANCORP INC COMMON STOCK	0.003%	95.076%
5635	CASTROL INDIA L	0.003%	95.079%
5636	NEWRIVER REIT P	0.003%	95.082%
5637	EIZO NANA O CORP	0.003%	95.084%
5638	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.003%	95.087%
5639	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	95.089%
5640	SYNNEX TECH INT	0.003%	95.092%
5641	CALLIDUS CAPITA	0.003%	95.094%
5642	JSW ENERGY LTD	0.003%	95.097%
5643	FORTUNE R/EST I	0.003%	95.099%
5644	GF SECURITIES C	0.003%	95.102%
5645	CONTAINER CORP	0.003%	95.105%
5646	PARKWAY LIFE RE	0.003%	95.107%
5647	GURIT HOLDING A	0.003%	95.110%
5648	BANK OF BARODA	0.003%	95.112%
5649	NISHI NIPPON RR	0.003%	95.115%
5650	ZENKOKU HOSHO C	0.003%	95.117%
5651	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	95.120%
5652	WORKDAY INC CLASS A COMMON STOCK USD.001	0.003%	95.122%
5653	TOHO CO	0.003%	95.125%
5654	NISSIN KOGYO	0.003%	95.127%
5655	BOLSA MEXICANA	0.003%	95.130%
5656	KUREHA CHEM IND	0.003%	95.133%
5657	TLG IMMOBILIEN	0.003%	95.135%
5658	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	95.138%
5659	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	95.140%
5660	KANGWON LAND IN	0.003%	95.143%
5661	ENERGIAS DO BRA	0.003%	95.145%
5662	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	95.148%
5663	FRESENIUS MEDIC	0.003%	95.150%
5664	ITE GROUP	0.003%	95.153%
5665	INDIAN OIL CORP	0.003%	95.155%
5666	KABU.COM SECURI	0.003%	95.158%
5667	PICK'N PAY STOR	0.003%	95.160%
5668	RAMIRENT OYJ	0.003%	95.163%
5669	PHISON ELECTRON	0.003%	95.165%
5670	INDIA CEMENTS	0.003%	95.168%
5671	BOMBARDIER INC	0.003%	95.171%
5672	NORWEGIAN AIR S	0.003%	95.173%
5673	MORGUARD NORTH	0.003%	95.176%
5674	ASCOTT RESIDENC	0.003%	95.178%
5675	GETTY PETROLEUM	0.003%	95.181%
5676	ITALGAS SPA	0.003%	95.183%
5677	TAIWAN TEA CORP	0.003%	95.186%
5678	ORIOR AG	0.003%	95.188%
5679	AIN PHARMACIEZ	0.003%	95.191%
5680	PETRA DIAMONDS	0.003%	95.193%
5681	CRYOLIFE INC	0.003%	95.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	95.198%
5683	AIA ENGINEERING	0.003%	95.201%
5684	HOCHSCHILD MINI	0.003%	95.203%
5685	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	95.206%
5686	CHINA POWER INT	0.003%	95.208%
5687	NISSHIN STEEL H	0.003%	95.211%
5688	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	95.213%
5689	LIEN HWA INDL	0.003%	95.216%
5690	ROCHE HOLDING A	0.003%	95.218%
5691	ULTIMATE	0.003%	95.221%
5692	CHUNGHWA TELECO	0.003%	95.223%
5693	TOKYO TY FINANC	0.003%	95.226%
5694	SOL MELIA SA	0.003%	95.228%
5695	CHENG UEI PRECI	0.003%	95.231%
5696	CAPITARETAIL CH	0.002%	95.233%
5697	AUTOBACS SEVEN	0.002%	95.236%
5698	OESTERREICHISCH	0.002%	95.238%
5699	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	95.241%
5700	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.243%
5701	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.246%
5702	AKER SOLUTIONS	0.002%	95.248%
5703	UNITIKA	0.002%	95.251%
5704	GENOMMA LAB INT	0.002%	95.253%
5705	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.256%
5706	ACEA SPA	0.002%	95.258%
5707	LINK ADMINISTRA	0.002%	95.261%
5708	BROWN (N) GROUP	0.002%	95.263%
5709	TEXTAINER GROUP	0.002%	95.266%
5710	SODA SANAYII	0.002%	95.268%
5711	AXCELIS TECHNOL	0.002%	95.271%
5712	BURE INVESTMENT	0.002%	95.273%
5713	DAIWABO CO LTD	0.002%	95.276%
5714	WAN HAI LINES	0.002%	95.278%
5715	DAI-ICHI KOGYO	0.002%	95.281%
5716	KENEDIX RETAIL	0.002%	95.283%
5717	KEIHIN ELEC EXP	0.002%	95.286%
5718	FISKARS OYJ	0.002%	95.288%
5719	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.290%
5720	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.293%
5721	TOWER INTL INC	0.002%	95.295%
5722	INTERNET INITIA	0.002%	95.298%
5723	CMK CORP	0.002%	95.300%
5724	TIER REIT INC REIT USD.0001	0.002%	95.303%
5725	SANYO CHEMICAL	0.002%	95.305%
5726	JOY CITY PROPER	0.002%	95.308%
5727	GRAINGER TRUST	0.002%	95.310%
5728	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.313%
5729	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.315%
5730	SPIE SA	0.002%	95.318%
5731	ARCS CO LTD	0.002%	95.320%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	95.323%
5733	NEW WAVE GROUP	0.002%	95.325%
5734	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.328%
5735	TOPPAN FORMS	0.002%	95.330%
5736	ARAKAWA CHEMICA	0.002%	95.333%
5737	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.335%
5738	HONG LEONG CRED	0.002%	95.337%
5739	PUREGOLD PRICE	0.002%	95.340%
5740	PILOT CORP (NEW	0.002%	95.342%
5741	GRINDROD LIMITE	0.002%	95.345%
5742	INABATA & CO	0.002%	95.347%
5743	LG HOME SHOPPIN	0.002%	95.350%
5744	SALVATORE FERRA	0.002%	95.352%
5745	TAV HAVALIMANLA	0.002%	95.355%
5746	LIBERBANK SA	0.002%	95.357%
5747	NIPPON FLOUR MI	0.002%	95.360%
5748	NEW SENIOR INVESTMENT GROUP REIT	0.002%	95.362%
5749	CHATHAM LODGING	0.002%	95.365%
5750	XCERRA CORP COMMON STOCK USD.05	0.002%	95.367%
5751	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.369%
5752	SUPALAI PUBLIC	0.002%	95.372%
5753	CP POKPHAND CO	0.002%	95.374%
5754	YAHOO JAPAN COR	0.002%	95.377%
5755	SONY FINANCIAL	0.002%	95.379%
5756	RICOH LEASING	0.002%	95.382%
5757	KURABO INDUSTRI	0.002%	95.384%
5758	ROYAL CO	0.002%	95.387%
5759	BEZEQ ISRAEL TE	0.002%	95.389%
5760	OUTSOURCING INC	0.002%	95.391%
5761	BRICKWORKS	0.002%	95.394%
5762	SITRONIX TECHNO	0.002%	95.396%
5763	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.399%
5764	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	95.401%
5765	Z ENERGY LTD	0.002%	95.404%
5766	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.406%
5767	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.408%
5768	GRAMMER AG	0.002%	95.411%
5769	PETROLEUM GEO-S	0.002%	95.413%
5770	MEITEC CORPORAT	0.002%	95.416%
5771	TELEFONICA DE E	0.002%	95.418%
5772	ESSO (THAILAND)	0.002%	95.421%
5773	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.423%
5774	PROGRAMMED MAIN	0.002%	95.425%
5775	NIPPON REIT INV	0.002%	95.428%
5776	EISAI CO	0.002%	95.430%
5777	KOREA KUMHO PET	0.002%	95.433%
5778	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.435%
5779	HELICAL BAR PLC	0.002%	95.438%
5780	MID REIT INC	0.002%	95.440%
5781	MIZUNO CORP	0.002%	95.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	FORMOSA PETROCH	0.002%	95.445%
5783	SOSEI GROUP COR	0.002%	95.447%
5784	METRO HOLDINGS	0.002%	95.450%
5785	CHINA SOUTH CIT	0.002%	95.452%
5786	HOKURIKU ELEC P	0.002%	95.454%
5787	CITYCON OYJ	0.002%	95.457%
5788	AMERICAN RAILCA	0.002%	95.459%
5789	DELTA ELECTRONI	0.002%	95.462%
5790	OTSUKA CORP	0.002%	95.464%
5791	SAMSUNG SDS CO	0.002%	95.466%
5792	KYOWA HAKKO KIR	0.002%	95.469%
5793	1ST PHILIPPINE	0.002%	95.471%
5794	CIR-COMPAGNIE I	0.002%	95.474%
5795	OKAMOTO INDUSTR	0.002%	95.476%
5796	FORMOSA TAFFETA	0.002%	95.478%
5797	GRUPO AEROPORTU	0.002%	95.481%
5798	HANIL CEMENT MF	0.002%	95.483%
5799	HOSHIZAKI ELECT	0.002%	95.486%
5800	CONSTRUCCIONES	0.002%	95.488%
5801	MIGDAL INSURAN	0.002%	95.490%
5802	AEON DELIGHT	0.002%	95.493%
5803	FUCHS PETRO AG	0.002%	95.495%
5804	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.498%
5805	INDORAMA VENTUR	0.002%	95.500%
5806	MONEX GROUP INC	0.002%	95.502%
5807	BEIJING CAP LAN	0.002%	95.505%
5808	ARC LAND SAKAMO	0.002%	95.507%
5809	TATSUTA ELEC WI	0.002%	95.510%
5810	CITIC 1616 HLDG	0.002%	95.512%
5811	NATIONAL ALUMIN	0.002%	95.514%
5812	HUAKU DEVELOPME	0.002%	95.517%
5813	BEML LTD	0.002%	95.519%
5814	IS DONGSEO CO L	0.002%	95.522%
5815	GLOBAL INDEMNIT	0.002%	95.524%
5816	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.526%
5817	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.529%
5818	SYSTEMAX INC COMMON STOCK USD.01	0.002%	95.531%
5819	LUXOFT HOLDING	0.002%	95.533%
5820	RUTH'S HOSPITAL	0.002%	95.536%
5821	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.538%
5822	SUNWAY BHD	0.002%	95.541%
5823	TIMBERCREEK FIN	0.002%	95.543%
5824	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	95.545%
5825	YANG MING MARIN	0.002%	95.548%
5826	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.002%	95.550%
5827	TOPY INDUSTRIES	0.002%	95.552%
5828	UNITED SUPER MA	0.002%	95.555%
5829	SIGMA PHARMACEU	0.002%	95.557%
5830	FIRST RESOURCES	0.002%	95.560%
5831	PACIFIC INDUSTR	0.002%	95.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	JGC CORP	0.002%	95.564%
5833	MUSASHI SEIMITS	0.002%	95.567%
5834	AURICO METALS INC COMMON STOCK	0.002%	95.569%
5835	NEMETSCHKE AG	0.002%	95.571%
5836	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.574%
5837	LOTTE CONFECT	0.002%	95.576%
5838	O/SEAS UNION EN	0.002%	95.579%
5839	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.581%
5840	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.583%
5841	SUPREME ELECTRO	0.002%	95.586%
5842	SIIX CORPORATIO	0.002%	95.588%
5843	EPSILON ENERGY	0.002%	95.590%
5844	DIALOG GROUP BH	0.002%	95.593%
5845	SANKEN ELECTRIC	0.002%	95.595%
5846	TEXWINCA HLDGS	0.002%	95.597%
5847	FERREXPO PLC	0.002%	95.600%
5848	MITSUBA CORP	0.002%	95.602%
5849	ITALMOBILIARE S	0.002%	95.604%
5850	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.607%
5851	GRUPO HERDEZ SA	0.002%	95.609%
5852	HCI GROUP INC COMMON STOCK	0.002%	95.612%
5853	CALGON CARBON C	0.002%	95.614%
5854	CITIC RESOURCES	0.002%	95.616%
5855	DAIFUKU CO	0.002%	95.619%
5856	YAMANASHI CHUO	0.002%	95.621%
5857	FUJI SOFT ABC	0.002%	95.623%
5858	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.626%
5859	TOMONY HOLDINGS	0.002%	95.628%
5860	KINSUS INTERCON	0.002%	95.630%
5861	GLOBAL BRANDS G	0.002%	95.633%
5862	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.635%
5863	MEDIFAST INC COMMON STOCK USD.001	0.002%	95.637%
5864	Goldcrest Co.,	0.002%	95.640%
5865	AUSDRILL LIMITE	0.002%	95.642%
5866	MERCK & CO INC	0.002%	95.644%
5867	REALESTATE.COM.	0.002%	95.647%
5868	GUJARAT STATE P	0.002%	95.649%
5869	INVESCO OFFICE	0.002%	95.651%
5870	DONGYUE GROUP	0.002%	95.654%
5871	KINGDEE INTERNA	0.002%	95.656%
5872	CREDITO EMILIAN	0.002%	95.658%
5873	KEPPEL DC REIT	0.002%	95.661%
5874	NICHIHA CORP	0.002%	95.663%
5875	IDBI BANK LTD	0.002%	95.665%
5876	LINDSAY CORP COMMON STOCK USD1.0	0.002%	95.668%
5877	CHINA BILLS FIN	0.002%	95.670%
5878	TRULY INTL HLDG	0.002%	95.672%
5879	ARISAWA MFG CO	0.002%	95.675%
5880	PETRONAS CHEMIC	0.002%	95.677%
5881	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	HEALTHSCOPE LTD	0.002%	95.682%
5883	AK HOLDINGS INC	0.002%	95.684%
5884	LANDAUER INC COMMON STOCK USD.1	0.002%	95.686%
5885	EXPRESS INC COMMON STOCK	0.002%	95.689%
5886	CWT LTD	0.002%	95.691%
5887	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.693%
5888	HANSSEM CO	0.002%	95.696%
5889	BRIGHTOIL PETRO	0.002%	95.698%
5890	FOCALTECH SYSTE	0.002%	95.700%
5891	EIS ECZACIBASI	0.002%	95.702%
5892	SAN-A CO LTD	0.002%	95.705%
5893	NIPPON DENKO CO	0.002%	95.707%
5894	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.709%
5895	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	95.712%
5896	MITSUBISHI STEE	0.002%	95.714%
5897	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	95.716%
5898	STRABAG SE	0.002%	95.719%
5899	PUBLICIS GROUPE	0.002%	95.721%
5900	ORIENTAL UNION	0.002%	95.723%
5901	SPARKASSEN IMMO	0.002%	95.726%
5902	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.728%
5903	OKINAWA ELEC PO	0.002%	95.730%
5904	NIPPON SHEET GL	0.002%	95.732%
5905	MANTRA GROUP LT	0.002%	95.735%
5906	UNITED LABORATO	0.002%	95.737%
5907	AUSTRALIAN AGRI	0.002%	95.739%
5908	PAO DE ACUCAR C	0.002%	95.742%
5909	SLATE OFFICE RE	0.002%	95.744%
5910	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.746%
5911	PP LONDON SUMAT	0.002%	95.748%
5912	BUMI ARMADA BER	0.002%	95.751%
5913	BRINKER INTL IN	0.002%	95.753%
5914	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.755%
5915	NATIONAL THERMA	0.002%	95.758%
5916	TUBE INV OF IND	0.002%	95.760%
5917	MAGYAR TELEKOM	0.002%	95.762%
5918	JUKI CORP	0.002%	95.765%
5919	HEADLAM GROUP	0.002%	95.767%
5920	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.769%
5921	AES TIETE ENERG	0.002%	95.771%
5922	RALLYE	0.002%	95.774%
5923	OCI MATERIALS C	0.002%	95.776%
5924	HU LANE ASSOCIA	0.002%	95.778%
5925	NOBLE CORP PLC	0.002%	95.781%
5926	INVOCARE LTD	0.002%	95.783%
5927	SWIRE PROPERTIE	0.002%	95.785%
5928	MLP AG	0.002%	95.787%
5929	MONOTARO CO.LTD	0.002%	95.790%
5930	BW OFFSHORE LTD	0.002%	95.792%
5931	HOSHINO RESORTS	0.002%	95.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	REDINGTON INDIA	0.002%	95.796%
5933	CLARKSON(HORACE	0.002%	95.799%
5934	CHINA AOYUAN PR	0.002%	95.801%
5935	HEALTHSTREAM INC COMMON STOCK	0.002%	95.803%
5936	DREAM UNLIMITE	0.002%	95.806%
5937	ABSOLUTE SOFTWA	0.002%	95.808%
5938	TATA CHEMICALS	0.002%	95.810%
5939	BILIA AB	0.002%	95.812%
5940	CJ CGV	0.002%	95.815%
5941	GMP CAPITAL COR	0.002%	95.817%
5942	LATECOERE	0.002%	95.819%
5943	CARNIVAL PLC	0.002%	95.821%
5944	SKISTAR AB	0.002%	95.824%
5945	TACHI-S CO	0.002%	95.826%
5946	HOGY MEDICAL CO	0.002%	95.828%
5947	BK ZACHODNI WBK	0.002%	95.831%
5948	GEO CO LTD	0.002%	95.833%
5949	VEIDEKKE ASA	0.002%	95.835%
5950	BARNES & NOBLE	0.002%	95.837%
5951	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.840%
5952	ELRINGKLINGER	0.002%	95.842%
5953	CHINA RAILWAY S	0.002%	95.844%
5954	TTY BIPHARM CO	0.002%	95.846%
5955	FUKUI BANK	0.002%	95.849%
5956	AUCKLAND INTERN	0.002%	95.851%
5957	ANZ (INT'L) LD	0.002%	95.853%
5958	NITTO ELECTRIC	0.002%	95.855%
5959	ASAHI HOLDINGS	0.002%	95.858%
5960	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.860%
5961	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	95.862%
5962	ZHEJIANG EXPRES	0.002%	95.864%
5963	HEXAWARE TECHNO	0.002%	95.867%
5964	K-BRO LINEN INC	0.002%	95.869%
5965	DE LA RUE	0.002%	95.871%
5966	DONGBU HITEK CO	0.002%	95.873%
5967	NSD CO LTD	0.002%	95.876%
5968	VOSSLOH AG	0.002%	95.878%
5969	NANOMETRICS	0.002%	95.880%
5970	SANKI ENGINEERI	0.002%	95.882%
5971	EMPEROR INTL HL	0.002%	95.885%
5972	BUNKA SHUTTER C	0.002%	95.887%
5973	GASLOG LTD	0.002%	95.889%
5974	CEWE COLOR HLDG	0.002%	95.891%
5975	PUMA AG	0.002%	95.894%
5976	BANPU PUBLIC CO	0.002%	95.896%
5977	ZERIA PHARMACEU	0.002%	95.898%
5978	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.900%
5979	TITAN INDUSTRIE	0.002%	95.902%
5980	CONTACT ENERGY	0.002%	95.905%
5981	JAPFA COMFEED I	0.002%	95.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	REDEFINE INTERN	0.002%	95.909%
5983	HIKARI TSUSHIN	0.002%	95.911%
5984	MONADELPHOUS GR	0.002%	95.914%
5985	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.916%
5986	SHIN-ETSU POLYM	0.002%	95.918%
5987	INTL METAL SERV	0.002%	95.920%
5988	TAIWAN ACCEPTAN	0.002%	95.922%
5989	KENEDIX RESIDEN	0.002%	95.925%
5990	ERAMET	0.002%	95.927%
5991	MOCHIDA PHARM C	0.002%	95.929%
5992	VEDANTA LTD ADR ADR	0.002%	95.931%
5993	REED ELSEVIER P	0.002%	95.934%
5994	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.936%
5995	CRH MEDICAL COR	0.002%	95.938%
5996	KINTETSU WORLD	0.002%	95.940%
5997	INDOCEMENT TUNG	0.002%	95.942%
5998	COSTAIN GROUP P	0.002%	95.945%
5999	CERVED INFORMAT	0.002%	95.947%
6000	SOULBRAIN CO LT	0.002%	95.949%
6001	CORP MOCTEZUMA	0.002%	95.951%
6002	GLOBAL ONE REAL	0.002%	95.953%
6003	JAIPRAKASH ASSO	0.002%	95.956%
6004	ECLAT TEXTILE C	0.002%	95.958%
6005	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.960%
6006	DAISHIN SECURIT	0.002%	95.962%
6007	SYNCMOLD ENTERP	0.002%	95.965%
6008	MARR SPA	0.002%	95.967%
6009	LASERTEC CORP	0.002%	95.969%
6010	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.971%
6011	RAMCO CEMENTS	0.002%	95.973%
6012	ZZZSAN-AI OIL C	0.002%	95.975%
6013	ADVANTECH CO LT	0.002%	95.978%
6014	SK GAS	0.002%	95.980%
6015	S&T MOTIV CO LT	0.002%	95.982%
6016	TAIWAN MOBILE	0.002%	95.984%
6017	DMCI HLDGS INC	0.002%	95.986%
6018	SCHINDLER-HDLG	0.002%	95.989%
6019	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.991%
6020	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.993%
6021	MICRO-STAR INTL	0.002%	95.995%
6022	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.997%
6023	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.000%
6024	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.002%
6025	SUMITOMO DENSET	0.002%	96.004%
6026	CHUGOKU MAR PAI	0.002%	96.006%
6027	DEXERIALS CORP	0.002%	96.008%
6028	KOREA EXPRESS C	0.002%	96.010%
6029	BANCOLOMBIA SA	0.002%	96.013%
6030	FRASERS CENTREP	0.002%	96.015%
6031	CHINA EASTERN A	0.002%	96.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	888 HOLDINGS	0.002%	96.019%
6033	VIRGIN MONEY HL	0.002%	96.021%
6034	GREEN REIT PLC	0.002%	96.024%
6035	GOLDEN STAR RES	0.002%	96.026%
6036	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.028%
6037	GROUPON INC COMMON STOCK USD.0001	0.002%	96.030%
6038	CA IMMOBILIEN A	0.002%	96.032%
6039	SODICK CO	0.002%	96.034%
6040	NORDEX AG	0.002%	96.037%
6041	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.039%
6042	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.041%
6043	SUPREMEIndustr	0.002%	96.043%
6044	SJW GROUP COMMON STOCK USD.001	0.002%	96.045%
6045	PER AARSLEFF A/	0.002%	96.047%
6046	MIZUHO FINL GP	0.002%	96.050%
6047	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.052%
6048	SUNLIGHT REAL E	0.002%	96.054%
6049	CAPITA GROUP PL	0.002%	96.056%
6050	CASHBUILD LTD	0.002%	96.058%
6051	CLAS OHLSON AB	0.002%	96.060%
6052	ANGLO AMERICAN	0.002%	96.062%
6053	TAKUMA CO	0.002%	96.065%
6054	EXACTECH INC COMMON STOCK USD.01	0.002%	96.067%
6055	ENQUEST PLC	0.002%	96.069%
6056	Alliance Global	0.002%	96.071%
6057	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.073%
6058	LIECHTENSTEINIS	0.002%	96.075%
6059	GINTECH ENERGY	0.002%	96.077%
6060	BQE NATL BELGIQ	0.002%	96.080%
6061	DAINIPPON PHARM	0.002%	96.082%
6062	LG FASHION CORP	0.002%	96.084%
6063	KANTO DENKA KOG	0.002%	96.086%
6064	SUGI HOLDINGS C	0.002%	96.088%
6065	ZOETIS INC SR UNSECURED 02/18 1.875	0.002%	96.090%
6066	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.092%
6067	EXACT SCIENCES	0.002%	96.095%
6068	STARHILL GLOBAL	0.002%	96.097%
6069	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.002%	96.099%
6070	VISTA LAND & LI	0.002%	96.101%
6071	DXP ENTERPRISES	0.002%	96.103%
6072	MERCURIES LIFE	0.002%	96.105%
6073	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.107%
6074	INTL CONTAINER	0.002%	96.110%
6075	GLENMARK PHARM	0.002%	96.112%
6076	INTL NICKEL IND	0.002%	96.114%
6077	JOSHIN DENKI CO	0.002%	96.116%
6078	SKY NETWORK TEL	0.002%	96.118%
6079	KADOKAWA DWANGO	0.002%	96.120%
6080	S.A.C.I. FALABE	0.002%	96.122%
6081	AICHI BANK	0.002%	96.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	NSI NV	0.002%	96.127%
6083	SINOPEC KANTONS	0.002%	96.129%
6084	GUERBET	0.002%	96.131%
6085	YAMAICHI ELECTR	0.002%	96.133%
6086	OSAKI ELECTRIC	0.002%	96.135%
6087	COFACE SA	0.002%	96.137%
6088	MOTECH INDUSTRI	0.002%	96.139%
6089	PLAZA RETAIL RE	0.002%	96.141%
6090	CONCENTRIC AB	0.002%	96.143%
6091	DAUM COMMUNICAT	0.002%	96.146%
6092	KCE ELECTRONICS	0.002%	96.148%
6093	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.150%
6094	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.152%
6095	VECTURA GROUP	0.002%	96.154%
6096	GP STRATEGIES C	0.002%	96.156%
6097	PRECINT PRO	0.002%	96.158%
6098	BK OF RYUKYUS	0.002%	96.160%
6099	IOI CORPORATION	0.002%	96.162%
6100	WEST CHINA CEME	0.002%	96.165%
6101	XEBIO CO	0.002%	96.167%
6102	Q TECHNOLOGY GR	0.002%	96.169%
6103	SINFONIA TECHNO	0.002%	96.171%
6104	ENTERTAINMENT O	0.002%	96.173%
6105	TKC CORPORATION	0.002%	96.175%
6106	SCHMOLZ+BICKENB	0.002%	96.177%
6107	DAISEKI CO LTD	0.002%	96.179%
6108	FUJI MEDIA HOLD	0.002%	96.181%
6109	FUYAO GLASS IND	0.002%	96.183%
6110	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.185%
6111	ASIAN PAINTS LT	0.002%	96.188%
6112	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.190%
6113	NAVITAS LTD	0.002%	96.192%
6114	TAIWAN GLASS	0.002%	96.194%
6115	SAO PAU ALPARGA	0.002%	96.196%
6116	DAIKYO INC	0.002%	96.198%
6117	SONIC CORP	0.002%	96.200%
6118	XENCOR INC COMMON STOCK USD.01	0.002%	96.202%
6119	ARN MONDADORI E	0.002%	96.204%
6120	DAIBIRU CORP	0.002%	96.206%
6121	WATERLAND FIN H	0.002%	96.208%
6122	ADASTRIA HOLDI	0.002%	96.210%
6123	PAZ CORP SA	0.002%	96.213%
6124	CONEXIO CORP	0.002%	96.215%
6125	CHANGSHA ZOOMLI	0.002%	96.217%
6126	ACACIA MINING	0.002%	96.219%
6127	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.221%
6128	LUNDIN PERTOLEU	0.002%	96.223%
6129	DALMIA BHARAT L	0.002%	96.225%
6130	SRF LTD	0.002%	96.227%
6131	KAKAKU.COM INC	0.002%	96.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	CENTRL PLAZA HO	0.002%	96.231%
6133	NONG SHIM CO	0.002%	96.233%
6134	CHINA REINSURAN	0.002%	96.235%
6135	SKS MICROFINANC	0.002%	96.237%
6136	FINCANTIERI SPA	0.002%	96.239%
6137	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.241%
6138	TESARO INC	0.002%	96.244%
6139	JOEL-JERUSALEM	0.002%	96.246%
6140	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.248%
6141	ERCROS SA	0.002%	96.250%
6142	V TECHNOLOGY	0.002%	96.252%
6143	BT INVESTMENT M	0.002%	96.254%
6144	GOLDEN EAGLE RE	0.002%	96.256%
6145	DOSHISHA CO	0.002%	96.258%
6146	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.260%
6147	TOKAI HOLDINGS	0.002%	96.262%
6148	URSTADT BIDDLE	0.002%	96.264%
6149	RESOLUTE MINING	0.002%	96.266%
6150	ADITYA BIRLA FA	0.002%	96.268%
6151	NAUTILUS GROUP	0.002%	96.270%
6152	KOHNAN SHOJI	0.002%	96.272%
6153	TAINAN SPINNING	0.002%	96.274%
6154	QUIMICA Y MINER	0.002%	96.276%
6155	ELITE ADVANCED	0.002%	96.278%
6156	VANGUARD INTL S	0.002%	96.281%
6157	ESPEC CORP	0.002%	96.283%
6158	ZHEN DING TECHN	0.002%	96.285%
6159	RAJESH EXPORTS	0.002%	96.287%
6160	WOCKHARDT LIMIT	0.002%	96.289%
6161	TON YI CORP	0.002%	96.291%
6162	GREENLAND HONG	0.002%	96.293%
6163	TAIHEI DENGYO	0.002%	96.295%
6164	HINDUSTAN CONST	0.002%	96.297%
6165	CHEIL WORLDWIDE	0.002%	96.299%
6166	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.301%
6167	HEIWA REAL ESTA	0.002%	96.303%
6168	BRITISH AMERICA	0.002%	96.305%
6169	MARUDAI FOOD CO	0.002%	96.307%
6170	VERBIO VEREINIG	0.002%	96.309%
6171	SM PRIME HLDGS	0.002%	96.311%
6172	NEXITY	0.002%	96.313%
6173	KUNG LONG BATTE	0.002%	96.315%
6174	ICHIGO REAL EST	0.002%	96.317%
6175	UTD COMMUNITY F	0.002%	96.319%
6176	CLAL INSURANCE	0.002%	96.321%
6177	ALTAMIR AMBOISE	0.002%	96.323%
6178	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.325%
6179	SCHRODERS(NEW)	0.002%	96.327%
6180	SMARTONE TELECO	0.002%	96.330%
6181	PEARSON STK	0.002%	96.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	GRUPO SIMEC S.A	0.002%	96.334%
6183	LE NOBLE AGE	0.002%	96.336%
6184	HANSON INTL TBK	0.002%	96.338%
6185	CHUGOKU ELEC PO	0.002%	96.340%
6186	ODONTOPREV SA	0.002%	96.342%
6187	GINKO INTERNATI	0.002%	96.344%
6188	SIAM CITY CEMEN	0.002%	96.346%
6189	TAEYOUNG ENGINE	0.002%	96.348%
6190	NIPPON PAINT CO	0.002%	96.350%
6191	KENDRION NV	0.002%	96.352%
6192	VOCUS COMMUN LT	0.002%	96.354%
6193	GENWORTH MORTGA	0.002%	96.356%
6194	CHESSWOOD GROUP	0.002%	96.358%
6195	SHANGHAI PETROC	0.002%	96.360%
6196	ZENRIN CO LTD	0.002%	96.362%
6197	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.364%
6198	FU SHOU YUAN IN	0.002%	96.366%
6199	DIAGEO PLC	0.002%	96.368%
6200	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.370%
6201	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.372%
6202	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.374%
6203	ADLER REAL ESTA	0.002%	96.376%
6204	RECHI PRECISION	0.002%	96.378%
6205	ACCORDIA GOLF T	0.002%	96.380%
6206	S&T AG	0.002%	96.382%
6207	BK OF NAGOYA	0.002%	96.384%
6208	SK NETWORKS CO	0.002%	96.386%
6209	ONEREIT	0.002%	96.388%
6210	SAVENCIA SA	0.002%	96.390%
6211	TIBET WATER RES	0.002%	96.392%
6212	TANSEISHA CO	0.002%	96.394%
6213	DAH CHONG HONG	0.002%	96.396%
6214	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.398%
6215	KRUNGTHAI CARD	0.002%	96.400%
6216	JOWA HLDGS CO L	0.002%	96.402%
6217	ABOITIZ EQUITY	0.002%	96.404%
6218	PROTECTOR FORSI	0.002%	96.406%
6219	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.408%
6220	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.410%
6221	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.412%
6222	HISAMITSU PHARM	0.002%	96.414%
6223	AMPLIFON SPA NE	0.002%	96.416%
6224	DONGFANG ELECT	0.002%	96.418%
6225	TORII PHARM CO	0.002%	96.420%
6226	RANDON SA IMPL	0.002%	96.422%
6227	INDUSTR L FIN(IF	0.002%	96.424%
6228	DYDO DRINCO INC	0.002%	96.426%
6229	SHANGHAI ELECTR	0.002%	96.428%
6230	DERMIRA INC	0.002%	96.430%
6231	ALTAREA SCA	0.002%	96.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	KT CORPORATION	0.002%	96.434%
6233	MITRA ADIPERKAS	0.002%	96.436%
6234	DIGITAL CHINA H	0.002%	96.438%
6235	ELITE SEMICONDU	0.002%	96.440%
6236	ISHIHARA SANGYO	0.002%	96.442%
6237	PI INDUSTRIES L	0.002%	96.444%
6238	INPHI CORP COMMON STOCK	0.002%	96.446%
6239	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.448%
6240	MATAS AS	0.002%	96.450%
6241	INVACARE CORP	0.002%	96.452%
6242	CADILA HEALTHCA	0.002%	96.454%
6243	INTERNATIONAL P	0.002%	96.456%
6244	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.458%
6245	TED BAKER PLC	0.002%	96.460%
6246	DAKTRONICS INC COMMON STOCK	0.002%	96.462%
6247	IRISH RESIDENTI	0.002%	96.464%
6248	MOTHERSON SUMI	0.002%	96.466%
6249	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.468%
6250	HAVELLS INDIA L	0.002%	96.470%
6251	LIMELIGHT NETW	0.002%	96.472%
6252	ASTRAL FOODS	0.002%	96.474%
6253	VUKILE PROPERTY	0.002%	96.476%
6254	MATAHARI DEPART	0.002%	96.478%
6255	RTL GROUP SA	0.002%	96.480%
6256	YOKOHAMA REITO	0.002%	96.482%
6257	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.484%
6258	JVC KENWOOD HLD	0.002%	96.486%
6259	TENARIS S.A.	0.002%	96.488%
6260	SHIKUN & BINUI	0.002%	96.490%
6261	TRINITY MIRROR	0.002%	96.492%
6262	KUALA LUMPUR KE	0.002%	96.494%
6263	INARI AMERTRON	0.002%	96.496%
6264	HULIC REIT INC	0.002%	96.498%
6265	OTE(HELLENIC TL	0.002%	96.500%
6266	K.C. TECH	0.002%	96.502%
6267	CHINA GALAXY SE	0.002%	96.503%
6268	PRESS KOGYO CO	0.002%	96.505%
6269	C C LAND HOLDIN	0.002%	96.507%
6270	YIRENDAI LTD AD	0.002%	96.509%
6271	TSINGTAO BREWER	0.002%	96.511%
6272	COCA-COLA FEMSA	0.002%	96.513%
6273	TSI HOLDINGS CO	0.002%	96.515%
6274	VETROPACK HOLDI	0.002%	96.517%
6275	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.519%
6276	PANDOX AB	0.002%	96.521%
6277	SHINKONG SYNTHE	0.002%	96.523%
6278	TONG YANG INV B	0.002%	96.525%
6279	ADVANCED WIRELE	0.002%	96.527%
6280	PACIFIC TEXTILE	0.002%	96.529%
6281	MELCOR DEVS LTD	0.002%	96.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	TV ASAHI CORP	0.002%	96.533%
6283	CACHE LOGISTICS	0.002%	96.535%
6284	USI CORPORATION	0.002%	96.537%
6285	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.539%
6286	SALINI IMPREGIL	0.002%	96.541%
6287	ST SHINE OPTICA	0.002%	96.543%
6288	ONESAVINGS BANK	0.002%	96.544%
6289	HOKKAIDO ELEC P	0.002%	96.546%
6290	VIVOTEK INC	0.002%	96.548%
6291	STOBART GROUP L	0.002%	96.550%
6292	PLATINUM ASSET	0.002%	96.552%
6293	HUISHANG BANK C	0.002%	96.554%
6294	ALUMINUM CORP OF CHINA ADR ADR	0.002%	96.556%
6295	ASIA AVIATION P	0.002%	96.558%
6296	WEG SA	0.002%	96.560%
6297	SINTOKOGIO	0.002%	96.562%
6298	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.564%
6299	HUNG SHENG CONS	0.002%	96.566%
6300	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.568%
6301	AVON PRODUCTS I	0.002%	96.570%
6302	MERSEN SA	0.002%	96.572%
6303	TAIKISHA	0.002%	96.574%
6304	QOL CO LTD	0.002%	96.576%
6305	CENTRAL GARDEN&	0.002%	96.577%
6306	HONG LEONG BANK	0.002%	96.579%
6307	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.002%	96.581%
6308	GLORIA MATERIAL	0.002%	96.583%
6309	FELDA GLOBAL VE	0.002%	96.585%
6310	KENEDIX INC	0.002%	96.587%
6311	LOTTE CHILSUNG	0.002%	96.589%
6312	MEKONOMEN AB	0.002%	96.591%
6313	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.593%
6314	SWECO AB	0.002%	96.595%
6315	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.597%
6316	HANKYU REIT INC	0.002%	96.599%
6317	TSURUHA HOLDING	0.002%	96.601%
6318	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.002%	96.603%
6319	BLOOMBERRY RESO	0.002%	96.605%
6320	SANOFI INDIA LT	0.002%	96.606%
6321	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.608%
6322	VESTEL ELECTRON	0.002%	96.610%
6323	IRB INFRASTRUCT	0.002%	96.612%
6324	MAX INDIA	0.002%	96.614%
6325	VOLTAS LTD	0.002%	96.616%
6326	ELEC POWER DEV	0.002%	96.618%
6327	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	96.620%
6328	DAIKYONISHIKAWA	0.002%	96.622%
6329	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.624%
6330	SINOTRANS SHIPP	0.002%	96.626%
6331	TOKYO BROADCAST	0.002%	96.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	ORIFLAME HOLDIN	0.002%	96.629%
6333	XL AXIATA TBK P	0.002%	96.631%
6334	PIAGGIO	0.002%	96.633%
6335	BANGKOK EXPRESS	0.002%	96.635%
6336	FISSION URANIUM	0.002%	96.637%
6337	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.639%
6338	HOKUETSU BANK	0.002%	96.641%
6339	ACANDO AB	0.002%	96.643%
6340	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.002%	96.645%
6341	GREENCROSS LTD	0.002%	96.647%
6342	UPONOR OYJ	0.002%	96.649%
6343	NEC NETWK & SYS	0.002%	96.650%
6344	ROCK FIELD CO	0.002%	96.652%
6345	SAINT MARC HLDG	0.002%	96.654%
6346	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	96.656%
6347	COMMERCIAL INTE	0.002%	96.658%
6348	BERTRANDT AG	0.002%	96.660%
6349	ORION CORP	0.002%	96.662%
6350	HAKDEX AB	0.002%	96.664%
6351	AVEX GROUP HOLD	0.002%	96.666%
6352	EPS CO LTD	0.002%	96.667%
6353	MAN SE	0.002%	96.669%
6354	TEIKOKU PISTON	0.002%	96.671%
6355	RICARDO	0.002%	96.673%
6356	TOKYOTOKEIBA CO	0.002%	96.675%
6357	JAPAN WOOL TEXT	0.002%	96.677%
6358	SLC AGRICOLA SA	0.002%	96.679%
6359	IGUATEMI EMP SH	0.002%	96.681%
6360	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.683%
6361	WILSON BAYLY HO	0.002%	96.685%
6362	DEUTSCHE BETEI	0.002%	96.686%
6363	TPI POLENE PCL	0.002%	96.688%
6364	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.690%
6365	GPO DE INVERSIO	0.002%	96.692%
6366	NIKKISO CO	0.002%	96.694%
6367	WEBJET LTD	0.002%	96.696%
6368	RENHE COMMERCIA	0.002%	96.698%
6369	PRUKSA HOLDING	0.002%	96.700%
6370	AUSTRALIAN PHAR	0.002%	96.701%
6371	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.703%
6372	MEDIA NUSANTARA	0.002%	96.705%
6373	AICHI STEEL WOR	0.002%	96.707%
6374	CHINA MACHINERY	0.002%	96.709%
6375	FUKUSHIMA IND C	0.002%	96.711%
6376	TSUKUI CORP	0.002%	96.713%
6377	FOSTER ELECTRIC	0.002%	96.715%
6378	NOVOLIPET STEEL	0.002%	96.716%
6379	MATSUYA FOODS C	0.002%	96.718%
6380	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.720%
6381	SEMIRARA MINING	0.002%	96.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	KOREA AEROSPACE	0.002%	96.724%
6383	NOVAE GROUP PLC	0.002%	96.726%
6384	IDFC BANK LTD	0.002%	96.728%
6385	ZALANDO SE	0.002%	96.729%
6386	PRINCE HOUSING	0.002%	96.731%
6387	EBOS GROUP LTD	0.002%	96.733%
6388	PC DEPOT CORP	0.002%	96.735%
6389	COVESTRO AG	0.002%	96.737%
6390	LOOKERS PLC	0.002%	96.739%
6391	PACIFIC METALS	0.002%	96.741%
6392	TAISHO PHARMACE	0.002%	96.743%
6393	NEXEN TIRE CORP	0.002%	96.744%
6394	FUKUDA DENSHI C	0.002%	96.746%
6395	KOSSAN RUBBER I	0.002%	96.748%
6396	COLOWIDE CO LTD	0.002%	96.750%
6397	PSK INC	0.002%	96.752%
6398	INFRASTRUCTURE	0.002%	96.754%
6399	AKITA BANK	0.002%	96.756%
6400	HEALTH EQUITY INC COMMON STOCK USD.0001	0.002%	96.757%
6401	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	96.759%
6402	TAIYO INK MFG C	0.002%	96.761%
6403	VS INDUSTRY BHD	0.002%	96.763%
6404	DENNY S CORP COMMON STOCK USD.01	0.002%	96.765%
6405	LEYOU TECHNOLOG	0.002%	96.767%
6406	RUENTEX DEVELOP	0.002%	96.768%
6407	MAYR-MELNHOF KA	0.002%	96.770%
6408	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.772%
6409	BRODRENE HARTMA	0.002%	96.774%
6410	INFRATIL LTD	0.002%	96.776%
6411	YOUNGWON CORP	0.002%	96.778%
6412	HANA TOUR SERVI	0.002%	96.780%
6413	YOKOGAWA BRIDGE	0.002%	96.781%
6414	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	96.783%
6415	ONEBEACON INSUR	0.002%	96.785%
6416	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.787%
6417	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.789%
6418	NITTA CORP	0.002%	96.791%
6419	JIN CO.LTD	0.002%	96.793%
6420	KARDEX	0.002%	96.794%
6421	GMO INTERNET IN	0.002%	96.796%
6422	GEMDALE PROPERT	0.002%	96.798%
6423	ARCH COAL INC A COMMON STOCK USD.01	0.002%	96.800%
6424	VT HOLDINGS CO	0.002%	96.802%
6425	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.804%
6426	TAKARA SHUZO CO	0.002%	96.805%
6427	HIBERNIA REIT P	0.002%	96.807%
6428	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.809%
6429	PRESTIGE ESTATE	0.002%	96.811%
6430	HOOVER FURNITURE CORP COMMON STOCK	0.002%	96.813%
6431	CHROMA ATE INC	0.002%	96.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	TIANJIN PORT DE	0.002%	96.816%
6433	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.818%
6434	CALIFORNIA AMPL	0.002%	96.820%
6435	ASAHI DIAMOND I	0.002%	96.822%
6436	KWS SAAT AG	0.002%	96.824%
6437	FAES FARMA SA	0.002%	96.826%
6438	SAKATA INX CORP	0.002%	96.827%
6439	MIURA CO	0.002%	96.829%
6440	HI-LEX CORP	0.002%	96.831%
6441	GEOX S.P.A.	0.002%	96.833%
6442	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.835%
6443	CANON INC SPONS ADR ADR	0.002%	96.837%
6444	DNO INTERNATION	0.002%	96.838%
6445	SKYLARK CO LTD	0.002%	96.840%
6446	CVR ENERGY INC	0.002%	96.842%
6447	NEO SOLAR POWER	0.002%	96.844%
6448	DAESANG CORP	0.002%	96.846%
6449	MARCO POLO DEV	0.002%	96.848%
6450	TRANSCEND INFOR	0.002%	96.849%
6451	VILLEROY & BOCH	0.002%	96.851%
6452	FEDEX CORP COMPANY GUAR 02/20 2.3	0.002%	96.853%
6453	PT TIMAH TBK	0.002%	96.855%
6454	MYOB GROUP LTD	0.002%	96.857%
6455	ARDENTEC CORP	0.002%	96.859%
6456	PPC LTD	0.002%	96.860%
6457	TALGO SA	0.002%	96.862%
6458	LING SEN PRECIS	0.002%	96.864%
6459	MYER HOLDINGS L	0.002%	96.866%
6460	AMTRAN TECHNOLO	0.002%	96.868%
6461	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.869%
6462	TAKASAGO INTL C	0.002%	96.871%
6463	MENICON CO LTD	0.002%	96.873%
6464	REPLY SPA	0.002%	96.875%
6465	DEVOTEAM SA	0.002%	96.877%
6466	MCJ CO LTD	0.002%	96.879%
6467	SHIKOKU BANK	0.002%	96.880%
6468	PAGE INDUSTRIES	0.002%	96.882%
6469	SIMMTECH CO LTD	0.002%	96.884%
6470	CORP INMOBILIAR	0.002%	96.886%
6471	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.888%
6472	TITAN CEMENT CO	0.002%	96.889%
6473	ITOCHU FUEL COR	0.002%	96.891%
6474	TOKYO STEEL MFG	0.002%	96.893%
6475	FUTABA INDUSTRI	0.002%	96.895%
6476	MOUNT GIBSON IR	0.002%	96.897%
6477	PETRON CORP	0.002%	96.898%
6478	EUGENE CORP	0.002%	96.900%
6479	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	96.902%
6480	LUYE PHARMA GRO	0.002%	96.904%
6481	TURKIYE SINAI K	0.002%	96.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.908%
6483	NEO-CHINA GROUP	0.002%	96.909%
6484	GRUMA SA DE CV	0.002%	96.911%
6485	ECO WORLD DEVL	0.002%	96.913%
6486	ONO PHARMACEUTI	0.002%	96.915%
6487	SPLUNK INC COMMON STOCK USD.001	0.002%	96.917%
6488	THULE GROUP AB/	0.002%	96.918%
6489	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.920%
6490	BANK NEGARA IND	0.002%	96.922%
6491	TUNG THIH ELECT	0.002%	96.924%
6492	YAPI VE KREDI B	0.002%	96.926%
6493	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.927%
6494	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.929%
6495	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.931%
6496	SIIC ENVIRONMEN	0.002%	96.933%
6497	MIYAZAKI BANK	0.002%	96.935%
6498	NISSEI BUILD KO	0.002%	96.936%
6499	OCEAN YIELD ASA	0.002%	96.938%
6500	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.940%
6501	MICHINOKU BANK	0.002%	96.942%
6502	SAMYANG HOLDING	0.002%	96.944%
6503	SPIRENT COMMUNI	0.002%	96.945%
6504	EAGLE INDUSTRY	0.002%	96.947%
6505	CANON ELECTRONI	0.002%	96.949%
6506	AGELLAN COMMERC	0.002%	96.951%
6507	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.953%
6508	INTILAND DEVPT	0.002%	96.954%
6509	KAGA ELECTRONIC	0.002%	96.956%
6510	AVANZA BANK HOL	0.002%	96.958%
6511	MAGNESITA REFRA	0.002%	96.960%
6512	CHIYODA CORP	0.002%	96.961%
6513	SIERRA BANCORP COMMON STOCK	0.002%	96.963%
6514	NAKANISHI INC	0.002%	96.965%
6515	KUDELSKI S.A.	0.002%	96.967%
6516	HKR INTL LTD	0.002%	96.969%
6517	SALMAR ASA	0.002%	96.970%
6518	DAIICHI KIGENSO	0.002%	96.972%
6519	CHAROEN POK PHA	0.002%	96.974%
6520	BML INC	0.002%	96.976%
6521	DEL FRISCOS RES	0.002%	96.978%
6522	INOGEN INC COMMON STOCK USD.001	0.002%	96.979%
6523	ALBIOMA	0.002%	96.981%
6524	SUMMARECON AGUN	0.002%	96.983%
6525	LANDEC CORP	0.002%	96.985%
6526	CAWACHI LTD	0.002%	96.986%
6527	GROWTHPOINT PRO	0.002%	96.988%
6528	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.990%
6529	CLARION CO	0.002%	96.992%
6530	METLIFECARE LTD	0.002%	96.993%
6531	HK ELECTRIC INV	0.002%	96.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	NORITZ CORP	0.002%	96.997%
6533	GREENHILL + CO INC COMMON STOCK USD.01	0.002%	96.999%
6534	TECNICAS REUNID	0.002%	97.001%
6535	COVENANT TRANSP	0.002%	97.002%
6536	CLEVO	0.002%	97.004%
6537	CHINA METAL PRO	0.002%	97.006%
6538	ORIOLA-KD CORP	0.002%	97.008%
6539	ELMOS SEMICONDU	0.002%	97.009%
6540	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	97.011%
6541	GLOW ENERGY	0.002%	97.013%
6542	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.015%
6543	MAJOR CINEPLEX	0.002%	97.016%
6544	SOILBUILD BUSIN	0.002%	97.018%
6545	BK OF SAGA	0.002%	97.020%
6546	INTERTAIN GROUP	0.002%	97.022%
6547	ALIANSC E SHOPPI	0.002%	97.023%
6548	POLA ORBIS HLDG	0.002%	97.025%
6549	I.T LIMITED	0.002%	97.027%
6550	ABC-MART INC	0.002%	97.029%
6551	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.031%
6552	YIEH PHUI ENTS	0.002%	97.032%
6553	SINTEX PLASTICS	0.002%	97.034%
6554	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	97.036%
6555	MASTERLINK SECS	0.002%	97.038%
6556	NORITAKE CO	0.002%	97.039%
6557	SHIBUYA KOGYO C	0.002%	97.041%
6558	FAMOUS BRANDS L	0.002%	97.043%
6559	EHIME BANK	0.002%	97.045%
6560	D.A. CONSORTIUM	0.002%	97.046%
6561	WELSPUN INDIA L	0.002%	97.048%
6562	BANK OF CHONGQI	0.002%	97.050%
6563	ELETROBRAS PREF	0.002%	97.051%
6564	CHOFU SEISAKUSH	0.002%	97.053%
6565	TREDEGAR CORP COMMON STOCK	0.002%	97.055%
6566	HAPAG-LLOYD AG	0.002%	97.057%
6567	FINGERPRINT CAR	0.002%	97.058%
6568	DIVERS RES BHD	0.002%	97.060%
6569	CLEARWATER SEAF	0.002%	97.062%
6570	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.064%
6571	NIPPON CARBON C	0.002%	97.065%
6572	GENESCO INC COMMON STOCK USD1.0	0.002%	97.067%
6573	BYGGMAX GROUP A	0.002%	97.069%
6574	ORIENT CORP	0.002%	97.071%
6575	MITSUBOSHI BELT	0.002%	97.072%
6576	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.074%
6577	SMI HOLDINGS GR	0.002%	97.076%
6578	ELBIT SYSTEMS L	0.002%	97.078%
6579	HOUSING DEVELOP	0.002%	97.079%
6580	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.081%
6581	PLAYA HOTELS &	0.002%	97.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	ARROW GLOBAL GR	0.002%	97.085%
6583	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.086%
6584	TOP GLOVE CORP	0.002%	97.088%
6585	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.090%
6586	VERITIV CORP COMMON STOCK USD.01	0.002%	97.091%
6587	DANIELI & CO CO	0.002%	97.093%
6588	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.095%
6589	XO GROUP INC COMMON STOCK USD.01	0.002%	97.097%
6590	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.098%
6591	AMOTECH CO LTD	0.002%	97.100%
6592	DESCENTE LTD.	0.002%	97.102%
6593	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.104%
6594	FAR EAST DEPT	0.002%	97.105%
6595	SOL SPA	0.002%	97.107%
6596	SHIZUOKAGAS CO	0.002%	97.109%
6597	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.111%
6598	SURTECO SE	0.002%	97.112%
6599	KENKO MAYONNAIS	0.002%	97.114%
6600	CONTROLADORA VU	0.002%	97.116%
6601	SAO MARTINHO SA	0.002%	97.117%
6602	CLEANAWAY CO LT	0.002%	97.119%
6603	WAFER WORKS COR	0.002%	97.121%
6604	BANK OF PHILIPP	0.002%	97.123%
6605	AGRANA BETEILIG	0.002%	97.124%
6606	CONSUN PHARMACE	0.002%	97.126%
6607	TIKKURILA OY	0.002%	97.128%
6608	IBASE TECHNOLOG	0.002%	97.129%
6609	THORESEN THAI A	0.002%	97.131%
6610	WISDOM MARINE L	0.002%	97.133%
6611	SEAH BESTEEL CO	0.002%	97.135%
6612	INTERNATIONAL M	0.002%	97.136%
6613	JAPAN PULP & PA	0.002%	97.138%
6614	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	97.140%
6615	MUHIBBAH ENGINE	0.002%	97.141%
6616	FUJI CO(TOKYO)	0.002%	97.143%
6617	CULP INC COMMON STOCK USD.05	0.002%	97.145%
6618	SYSTEX CORPORAT	0.002%	97.147%
6619	TORRENT PHARM	0.002%	97.148%
6620	MINOR INTERNATI	0.002%	97.150%
6621	ELETRORBRAS COMM	0.002%	97.152%
6622	UKC HOLDINGS CO	0.002%	97.153%
6623	DIRTT ENVIRONME	0.002%	97.155%
6624	LIFESTYLE INTER	0.002%	97.157%
6625	KINDOM CONSTRUC	0.002%	97.159%
6626	TIME WARNER INC	0.002%	97.160%
6627	AVEO GROUP	0.002%	97.162%
6628	ESSENDANT INC COMMON STOCK USD.1	0.002%	97.164%
6629	NINE ENTERTAINM	0.002%	97.165%
6630	HAYNES INTL INC	0.002%	97.167%
6631	DEVELOPMENT CRE	0.002%	97.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	AMSTERDAM COMMO	0.002%	97.171%
6633	SUPERBLOCK PCL	0.002%	97.172%
6634	YELLOW HAT LTD.	0.002%	97.174%
6635	JU TENG INTERNA	0.002%	97.176%
6636	PCHOME ONLINE I	0.002%	97.177%
6637	HUA HONG SEMICO	0.002%	97.179%
6638	CIA SANEAMENTO	0.002%	97.181%
6639	ZAGG INC COMMON STOCK USD.001	0.002%	97.182%
6640	KOMERCNI BANKA	0.002%	97.184%
6641	LAI SUN DEVELOP	0.002%	97.186%
6642	QUALITY HOUSES	0.002%	97.187%
6643	DAIKI ALUMINIUM	0.002%	97.189%
6644	PDL BIOPHARMA INC COMMON STOCK USD.01	0.002%	97.191%
6645	NATIONAL STORAG	0.002%	97.193%
6646	KINEPOLIS GROUP	0.002%	97.194%
6647	NISHIO RENT ALL	0.002%	97.196%
6648	PAX GLOBAL TECH	0.002%	97.198%
6649	SAIBU GAS CO	0.002%	97.199%
6650	AI HOLDINGS COR	0.002%	97.201%
6651	VZ HOLDING AG	0.002%	97.203%
6652	MIGHTY RIVER PO	0.002%	97.204%
6653	SHIN ZU SHING C	0.002%	97.206%
6654	MULTIPLUS SA	0.002%	97.208%
6655	VITAL HEALTHCAR	0.002%	97.209%
6656	RAISIO YHTYMA O	0.002%	97.211%
6657	TIME DOTCOM BHD	0.002%	97.213%
6658	BIOTEST AG	0.002%	97.215%
6659	STUART OLSON IN	0.002%	97.216%
6660	TOWNGAS CHINA C	0.002%	97.218%
6661	SANDEN CORP	0.002%	97.220%
6662	PRESTIGE INTERN	0.002%	97.221%
6663	FRASERS COMMERC	0.002%	97.223%
6664	ASSOCD INTL HOT	0.002%	97.225%
6665	FTD COS INC COMMON STOCK USD.0001	0.002%	97.226%
6666	GLOBANT SA	0.002%	97.228%
6667	SUN FRONTIER FU	0.002%	97.230%
6668	DELEK GROUP	0.002%	97.231%
6669	SUMMIT INDUSTRI	0.002%	97.233%
6670	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.235%
6671	ISEKI & CO	0.002%	97.236%
6672	BANGKOK LIFE AS	0.002%	97.238%
6673	PIOLAX CO	0.002%	97.240%
6674	ADANI POWER LTD	0.002%	97.241%
6675	FRANK'S INTERNA	0.002%	97.243%
6676	GO-AHEAD GROUP	0.002%	97.245%
6677	NITTETSU MINING	0.002%	97.246%
6678	MESA LABORATORIES INC COMMON STOCK	0.002%	97.248%
6679	CHINA INTL MARI	0.002%	97.250%
6680	CIA DE DIST INT	0.002%	97.251%
6681	L'OCCITANE INTE	0.002%	97.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	ARGOSY PROPERTY	0.002%	97.255%
6683	KONOIKE TRANSP	0.002%	97.256%
6684	AXT INC COMMON STOCK USD.001	0.002%	97.258%
6685	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.260%
6686	SEAH STEEL	0.002%	97.261%
6687	PREMIER OIL	0.002%	97.263%
6688	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.265%
6689	KONGSBERG AUTOM	0.002%	97.266%
6690	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.268%
6691	FORHOUSE CORP	0.002%	97.270%
6692	XING AG	0.002%	97.271%
6693	TRENCOR	0.002%	97.273%
6694	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.275%
6695	UTD INDUSTRIAL	0.002%	97.276%
6696	MACQUARIE LEISU	0.002%	97.278%
6697	ZAKL AZOT W	0.002%	97.280%
6698	BOIRON	0.002%	97.281%
6699	CHAUN-CHOUNG TE	0.002%	97.283%
6700	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	97.284%
6701	ALPEK SAB	0.002%	97.286%
6702	MGI COUTIER	0.002%	97.288%
6703	YUASA TRADING C	0.002%	97.289%
6704	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	97.291%
6705	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.293%
6706	TOWA PHARM CO L	0.002%	97.294%
6707	CORP COMERCI SA	0.002%	97.296%
6708	UNION BNK OF IN	0.002%	97.298%
6709	WAKITA & CO	0.002%	97.299%
6710	SREI INFRASTRUC	0.002%	97.301%
6711	BENETEAU	0.002%	97.303%
6712	KARNATAKA BANK	0.002%	97.304%
6713	THAI AIRWAYS IN	0.002%	97.306%
6714	OBERBANK AG	0.002%	97.307%
6715	PIERRE & VACANC	0.002%	97.309%
6716	MALAYSIA BUILD	0.002%	97.311%
6717	SINARMAS LAND	0.002%	97.312%
6718	PARQUE ARAUCO S	0.002%	97.314%
6719	ASSYSTEM	0.002%	97.316%
6720	SHANGHAI JIN JI	0.002%	97.317%
6721	J-OIL MILLS INC	0.002%	97.319%
6722	ARATA CORP	0.002%	97.321%
6723	METRO PACIFIC I	0.002%	97.322%
6724	COLTENE HOLDI	0.002%	97.324%
6725	DAEWOO ENGINEER	0.002%	97.325%
6726	EASY BIO INC	0.002%	97.327%
6727	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.329%
6728	BURSA MALAYSIA	0.002%	97.330%
6729	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	97.332%
6730	HANSOL PAPER CO	0.002%	97.334%
6731	ANGLOGOLD LTD	0.002%	97.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	INDIAN HOTELS	0.002%	97.337%
6733	OKURA INDUSTRIA	0.002%	97.338%
6734	STEF-TFE NEW	0.002%	97.340%
6735	TOYO CONSTRUCTI	0.002%	97.342%
6736	DAIDO METAL CO	0.002%	97.343%
6737	CHINA LIFE INSU	0.002%	97.345%
6738	BACHEM HLD AG-B	0.002%	97.346%
6739	SAGA PLC	0.002%	97.348%
6740	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.350%
6741	CHESNARA PLC	0.002%	97.351%
6742	YUEXIU REAL ES	0.002%	97.353%
6743	KOLON CORPORATI	0.002%	97.355%
6744	BANK PEKAO	0.002%	97.356%
6745	RAITO KOGYO CO	0.002%	97.358%
6746	IGG INC	0.002%	97.359%
6747	G.U.D. HOLDINGS	0.002%	97.361%
6748	CIA TRANSM ENER	0.002%	97.363%
6749	HYUNDAI ELEVATO	0.002%	97.364%
6750	SEMICONDUCTOR M	0.002%	97.366%
6751	KARUR VYSYA BAN	0.002%	97.367%
6752	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.369%
6753	QINGDAO PORT IN	0.002%	97.371%
6754	GREATVIEW ASEPT	0.002%	97.372%
6755	NORITSU KOKI CO	0.002%	97.374%
6756	GUOCOLAND LTD	0.002%	97.375%
6757	VILMORIN CLAUSE	0.002%	97.377%
6758	GLADSTONE COMME	0.002%	97.379%
6759	ACHILLES CORP	0.002%	97.380%
6760	CARL ZEISS MEDI	0.002%	97.382%
6761	MIQUEL Y COSTAS	0.002%	97.384%
6762	SHIKOKU CHEMICA	0.002%	97.385%
6763	SEASPAN CORP	0.002%	97.387%
6764	SRA HOLDINGS IN	0.002%	97.388%
6765	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.390%
6766	COSTAMARE INC	0.002%	97.392%
6767	KIKUCHI CO LTD	0.002%	97.393%
6768	AKASTOR ASA	0.002%	97.395%
6769	KUMIAI CHEM IND	0.002%	97.396%
6770	MAH SING GROUP	0.002%	97.398%
6771	KESKO OYJ	0.002%	97.400%
6772	FINISH LINE INC	0.002%	97.401%
6773	JASA MARGA	0.002%	97.403%
6774	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	97.404%
6775	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.406%
6776	AIDA ENGINEERIN	0.002%	97.408%
6777	PRESSANCE CORPO	0.002%	97.409%
6778	BETER BED HOLD	0.002%	97.411%
6779	CHUBU SHIRYO CO	0.002%	97.412%
6780	POLYTEC HOLDING	0.002%	97.414%
6781	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	S FOODS INC	0.002%	97.417%
6783	NETENT AB	0.002%	97.419%
6784	KONAI CO LTD	0.002%	97.420%
6785	NIPPON ROAD CO	0.002%	97.422%
6786	TOKAI RUBBER IN	0.002%	97.423%
6787	SUESS MICRO TEC	0.002%	97.425%
6788	AIMIA INC	0.002%	97.427%
6789	YANZHOU COAL MI	0.002%	97.428%
6790	TOHO ZINC CO LT	0.002%	97.430%
6791	TAIWAN COGENERA	0.002%	97.431%
6792	SUN HUNG KAI CO	0.002%	97.433%
6793	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	97.434%
6794	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.436%
6795	TEJON RANCH CO	0.002%	97.438%
6796	STARHUB LIMITED	0.002%	97.439%
6797	EMIRA PROPERTY	0.002%	97.441%
6798	TAMURA CORP	0.002%	97.442%
6799	BEC WORLD PUBLI	0.002%	97.444%
6800	CALIAN GROUP LT	0.002%	97.446%
6801	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.447%
6802	DAI NIPPON TORY	0.002%	97.449%
6803	VST HLDGS	0.002%	97.450%
6804	XIAMEN INTL POR	0.002%	97.452%
6805	YANGTZE OPT FIB	0.002%	97.453%
6806	HANMI PHARM CO	0.002%	97.455%
6807	RIPLEY CORP SA	0.002%	97.457%
6808	VECTRUS INC COMMON STOCK USD.01	0.002%	97.458%
6809	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.460%
6810	PENDRAGON PLC	0.002%	97.461%
6811	ASTALDI	0.002%	97.463%
6812	HOSOKAWA MICRON	0.002%	97.464%
6813	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.466%
6814	POSCO CHEMTECH	0.002%	97.468%
6815	GUANGZHOU AUTOM	0.002%	97.469%
6816	AOI ELECTRONICS	0.002%	97.471%
6817	CEMENTIR S.p.A.	0.002%	97.472%
6818	CHOICE PROPERTI	0.002%	97.474%
6819	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.475%
6820	FORMULA SYST(19	0.002%	97.477%
6821	DASSAULT AVIATI	0.002%	97.479%
6822	BELC CO LTD	0.002%	97.480%
6823	BREVILLE GROUP	0.002%	97.482%
6824	KOC HOLDING AS	0.002%	97.483%
6825	MERIDA INDUSTRY	0.002%	97.485%
6826	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.486%
6827	KAPPAHL HOLDING	0.002%	97.488%
6828	SHINSHO CORP	0.002%	97.490%
6829	QIAGEN NV	0.002%	97.491%
6830	BAUER AG	0.002%	97.493%
6831	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	TAIFLEX SCIENTI	0.002%	97.496%
6833	SCSK CORPORATIO	0.002%	97.497%
6834	CREDIT CORP GRO	0.002%	97.499%
6835	SANRIO CO	0.002%	97.500%
6836	ST BARBARA MINE	0.002%	97.502%
6837	T.HASEGAWA CO	0.002%	97.504%
6838	PREMIER FOODS	0.002%	97.505%
6839	KINIK CO	0.002%	97.507%
6840	HAMAMATSU PHOTO	0.002%	97.508%
6841	TONGYANG LIFE I	0.002%	97.510%
6842	CAFE DE CORAL H	0.002%	97.511%
6843	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.513%
6844	SATO CORP	0.002%	97.514%
6845	CHAOWEI POWER H	0.002%	97.516%
6846	GREE INC	0.002%	97.518%
6847	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.519%
6848	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.521%
6849	RESOLUTE FOREST	0.002%	97.522%
6850	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	97.524%
6851	PERUSAHAAN GAS	0.002%	97.525%
6852	PHILIPPINE NATL	0.002%	97.527%
6853	ATEN INTERNATIO	0.002%	97.528%
6854	DAI-DAN CO	0.002%	97.530%
6855	RISO KAGAKU COR	0.002%	97.532%
6856	CARBONITE INC COMMON STOCK USD.01	0.002%	97.533%
6857	DALI FOODS GROU	0.002%	97.535%
6858	KOZA ANADOLU ME	0.002%	97.536%
6859	E CL SA	0.002%	97.538%
6860	REFRESCO GROUP	0.002%	97.539%
6861	SHINDENGEN ELEC	0.002%	97.541%
6862	AIMS AMP CAPITA	0.002%	97.542%
6863	HIBIYA ENGINEER	0.002%	97.544%
6864	AIXTRON AG	0.002%	97.545%
6865	M3 INC	0.002%	97.547%
6866	HULIC CO LTD	0.002%	97.549%
6867	INVESTEC PROP F	0.002%	97.550%
6868	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.552%
6869	ECORODOVIAS INF	0.002%	97.553%
6870	TECHNICOLOR	0.002%	97.555%
6871	NATIONAL GRID P	0.002%	97.556%
6872	INGERSOLL GLB H	0.002%	97.558%
6873	MITANI CORP	0.002%	97.559%
6874	WASHTEC AG	0.002%	97.561%
6875	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.562%
6876	CIA SANEAMENTO	0.002%	97.564%
6877	GPO AEROPORTUAR	0.002%	97.565%
6878	KALBE FARMA	0.002%	97.567%
6879	CITIZENS INC COMMON STOCK	0.002%	97.569%
6880	FRONTLINE LTD/B	0.002%	97.570%
6881	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.572%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	DEVRO	0.002%	97.573%
6883	NOJIMA CORP	0.002%	97.575%
6884	UOA DEVELOPMENT	0.002%	97.576%
6885	RIKEN CORP	0.002%	97.578%
6886	HOCHDORF HOLDIN	0.002%	97.579%
6887	HARMONIC DRIVE	0.002%	97.581%
6888	UMS HLDGS LTD	0.002%	97.582%
6889	KOWLOON DEVMT	0.002%	97.584%
6890	INDIAN BANK	0.002%	97.585%
6891	CROCS INC COMMON STOCK USD.001	0.002%	97.587%
6892	COWEN INC COMMON STOCK USD.01	0.002%	97.588%
6893	RED STAR MACALL	0.002%	97.590%
6894	TUBOS REUNIDOS	0.002%	97.591%
6895	COSMOS PHARMACE	0.002%	97.593%
6896	COMDIRECT BANK	0.002%	97.595%
6897	OPAP SA	0.002%	97.596%
6898	TAIWAN SECOM	0.002%	97.598%
6899	DAEDUCK GDS	0.002%	97.599%
6900	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	97.601%
6901	UNID CO LTD	0.002%	97.602%
6902	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.604%
6903	H&R GMBH & CO K	0.002%	97.605%
6904	FUJI KYUKO CO L	0.002%	97.607%
6905	BANDO CHEMICAL	0.002%	97.608%
6906	361 DEGREES INT	0.002%	97.610%
6907	GRAPE KING INC	0.002%	97.611%
6908	BLOOMAGE BIOTEC	0.002%	97.613%
6909	GPO FIN INTERAC	0.002%	97.614%
6910	HORNBACH BAUMAR	0.002%	97.616%
6911	BLACK DIAMOND G	0.002%	97.617%
6912	AUSTAL LTD	0.002%	97.619%
6913	ECHO GLOBAL LOG	0.002%	97.620%
6914	CHINA NATIONAL	0.002%	97.622%
6915	B&B TOOLS AB	0.002%	97.623%
6916	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.625%
6917	BEIERSDORF AG	0.002%	97.626%
6918	NIHON NOHYAKU	0.002%	97.628%
6919	SHORETEL INC COMMON STOCK USD.001	0.002%	97.629%
6920	PROLOGIS PROPER	0.002%	97.631%
6921	HONGHUA GROUP L	0.002%	97.632%
6922	PHOTO-ME INTERN	0.002%	97.634%
6923	CHINA SHANSHUI	0.002%	97.635%
6924	GENMAB A/S	0.002%	97.637%
6925	MEC COMPANY LTD	0.002%	97.638%
6926	UNILEVER INDONE	0.002%	97.640%
6927	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	97.641%
6928	DATA COMMUNICAT	0.002%	97.643%
6929	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.644%
6930	QL RESOURCES BH	0.001%	97.646%
6931	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	DUNI AB	0.001%	97.649%
6933	TV TOKYO HLDG C	0.001%	97.650%
6934	BANCO DAVIVIEND	0.001%	97.652%
6935	COLBUN S.A.	0.001%	97.653%
6936	MURRAY & ROBERT	0.001%	97.655%
6937	DEXCOM INC COMMON STOCK USD.001	0.001%	97.656%
6938	ENTERCOM COMMUN	0.001%	97.658%
6939	G&L BEIJER AB B	0.001%	97.659%
6940	XINGDA INTERNAT	0.001%	97.661%
6941	TEKFEN HOLDING	0.001%	97.662%
6942	HUONS CO LTD	0.001%	97.664%
6943	TOCALO CO LTD	0.001%	97.665%
6944	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.667%
6945	ROBINSONS RETAI	0.001%	97.668%
6946	VITTORIA ASSICU	0.001%	97.670%
6947	SRI TRANG AGRO	0.001%	97.671%
6948	NICHII GAKKAN C	0.001%	97.673%
6949	CUTERA INC COMMON STOCK USD.001	0.001%	97.674%
6950	OITA BANK	0.001%	97.676%
6951	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.677%
6952	CHIMEI MATERIAL	0.001%	97.679%
6953	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.680%
6954	ALUPAR INVEST S	0.001%	97.682%
6955	CENT PATTANA PU	0.001%	97.683%
6956	DR.CI:LABO CO L	0.001%	97.685%
6957	HONGKONG&SHANG	0.001%	97.686%
6958	ZOJIRUSHI CORP	0.001%	97.688%
6959	SALA CORPORATIO	0.001%	97.689%
6960	GREEN CROSS HLD	0.001%	97.691%
6961	IMMOBILIARE GRA	0.001%	97.692%
6962	HOKUTO CORP	0.001%	97.694%
6963	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	97.695%
6964	FERROTEC CORP	0.001%	97.697%
6965	KASAI KOGYO CO	0.001%	97.698%
6966	TOA CORP	0.001%	97.700%
6967	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.701%
6968	TOYO ENG CORP	0.001%	97.702%
6969	INFOCOM CORP	0.001%	97.704%
6970	HUNTER DOUGLAS	0.001%	97.705%
6971	LEGEND HOLDINGS	0.001%	97.707%
6972	HAMAKYOREX CO L	0.001%	97.708%
6973	ICL-ISRAEL CHEM	0.001%	97.710%
6974	SUMITOMO SEIKA	0.001%	97.711%
6975	HIMART CO LTD	0.001%	97.713%
6976	HARASHIN CO LTD	0.001%	97.714%
6977	HANDSOME CORP	0.001%	97.716%
6978	MEYER BURGER TE	0.001%	97.717%
6979	CEMEX LATAM HLD	0.001%	97.719%
6980	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.720%
6981	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	HANON SYSTEMS	0.001%	97.723%
6983	ENERCHINA HOLDI	0.001%	97.725%
6984	NICHIDEN CORP	0.001%	97.726%
6985	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.727%
6986	OBIC	0.001%	97.729%
6987	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.730%
6988	MK ELECTRON	0.001%	97.732%
6989	SAKAI CHEMICAL	0.001%	97.733%
6990	BEIJER ALMA AB	0.001%	97.735%
6991	GENSCRIPT BIOTE	0.001%	97.736%
6992	NAMCHOW CHEMICA	0.001%	97.738%
6993	TYC BROTHER IND	0.001%	97.739%
6994	WIZZ AIR HOLDIN	0.001%	97.741%
6995	MAINSTREET EQUI	0.001%	97.742%
6996	LG INTL CORP	0.001%	97.744%
6997	SANSHIN ELECTRO	0.001%	97.745%
6998	NESTLE INDIA	0.001%	97.746%
6999	TAEKWANG IND CO	0.001%	97.748%
7000	STAGECOACH GROU	0.001%	97.749%
7001	TAYCA CORP	0.001%	97.751%
7002	GUANGSHEN RAILW	0.001%	97.752%
7003	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.754%
7004	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	97.755%
7005	RETAIL ESTATES	0.001%	97.757%
7006	JUSTSYSTEM	0.001%	97.758%
7007	EUROMONEY INST	0.001%	97.760%
7008	VAUDOISE ASSURA	0.001%	97.761%
7009	ZUMIEZ INC COMMON STOCK	0.001%	97.762%
7010	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.764%
7011	JSP CORP	0.001%	97.765%
7012	OIL & NATURAL G	0.001%	97.767%
7013	LT GROUP INC	0.001%	97.768%
7014	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.770%
7015	INABA DENKISANG	0.001%	97.771%
7016	PETRONAS DAGANG	0.001%	97.773%
7017	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.774%
7018	CGN POWER CO LT	0.001%	97.775%
7019	HODOGAYA CHEMIC	0.001%	97.777%
7020	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	97.778%
7021	ALGOMA CENTRAL	0.001%	97.780%
7022	BENEFIT ONE INC	0.001%	97.781%
7023	BIOGAIA AB	0.001%	97.783%
7024	LIPPO MALLS IN	0.001%	97.784%
7025	ADVTECH LTD	0.001%	97.786%
7026	AMADA HOLDINGS	0.001%	97.787%
7027	GERDAU SA	0.001%	97.788%
7028	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	97.790%
7029	GWA GROUP LTD	0.001%	97.791%
7030	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	97.793%
7031	TECHNOLOGY ONE	0.001%	97.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FAGRON	0.001%	97.796%
7033	TSUKISHIMA KIKA	0.001%	97.797%
7034	HOLY STONE ENTE	0.001%	97.799%
7035	DAEHAN FLOUR MI	0.001%	97.800%
7036	RAMAYANA LESTAR	0.001%	97.801%
7037	TEIKOKU SEN-I C	0.001%	97.803%
7038	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.804%
7039	BLACKMORES LTD	0.001%	97.806%
7040	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.807%
7041	ATRIUM LJUNGBER	0.001%	97.809%
7042	CHEMRING GROUP	0.001%	97.810%
7043	TOSEI CORP	0.001%	97.811%
7044	HO BEE INVESTME	0.001%	97.813%
7045	YAMABIKO CORP	0.001%	97.814%
7046	SMS CO LTD	0.001%	97.816%
7047	MACATAWA BANK CORP COMMON STOCK	0.001%	97.817%
7048	CAPITAL ONE BAN	0.001%	97.819%
7049	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.820%
7050	BW LPG LTD	0.001%	97.821%
7051	AUSTRIA TECHNOL	0.001%	97.823%
7052	LOTTE FOOD CO	0.001%	97.824%
7053	DHT HOLDINGS IN	0.001%	97.826%
7054	ELIS SA	0.001%	97.827%
7055	STOLT-NIELSEN L	0.001%	97.829%
7056	CHINA MAPLE LEA	0.001%	97.830%
7057	MAIRE TECNIMONT	0.001%	97.831%
7058	TELENAV INC COMMON STOCK USD.001	0.001%	97.833%
7059	EVA PRECISION I	0.001%	97.834%
7060	FIRST REIT	0.001%	97.836%
7061	IRISH CONTINENT	0.001%	97.837%
7062	HYUNDAI HOME SH	0.001%	97.839%
7063	FBD HLDGS	0.001%	97.840%
7064	LONMIN PLC	0.001%	97.841%
7065	EVEN CONSTRUCTO	0.001%	97.843%
7066	BANGKOK DUSIT M	0.001%	97.844%
7067	REZIDOR HOTEL G	0.001%	97.846%
7068	TRONC INC COMMON STOCK USD.01	0.001%	97.847%
7069	YUHAN CORP	0.001%	97.848%
7070	F-TECH INC	0.001%	97.850%
7071	ASTRA AGRO LEST	0.001%	97.851%
7072	LIU CHONG HING	0.001%	97.853%
7073	GCL NEW ENERGY	0.001%	97.854%
7074	NOVA MEASURING	0.001%	97.856%
7075	REGAL HOTELS IN	0.001%	97.857%
7076	CHAROEN POKPHAN	0.001%	97.858%
7077	PHOENIX MECANO	0.001%	97.860%
7078	NEUROCRINE BIOS	0.001%	97.861%
7079	SEIKA CORP	0.001%	97.863%
7080	CARD FACTORY PL	0.001%	97.864%
7081	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	GOLDSUN DEV/CON	0.001%	97.867%
7083	TOTETSU KOGYO C	0.001%	97.868%
7084	MGM CHINA HLDGS	0.001%	97.870%
7085	MCMILLAN SHAKES	0.001%	97.871%
7086	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.872%
7087	YOSHINOYA D&C C	0.001%	97.874%
7088	IPCA LABORATORI	0.001%	97.875%
7089	UNIVERSAL MEDIC	0.001%	97.877%
7090	PLENUS CO	0.001%	97.878%
7091	COAL INDIA LTD	0.001%	97.880%
7092	PRADA SPA	0.001%	97.881%
7093	CT REAL ESTATE	0.001%	97.882%
7094	CTCI CORP	0.001%	97.884%
7095	MANITOU	0.001%	97.885%
7096	FINANCIAL PRODU	0.001%	97.887%
7097	FINOLEX CABLES	0.001%	97.888%
7098	ULTRA TECH CEMC	0.001%	97.889%
7099	ALPHA & OMEGA S	0.001%	97.891%
7100	OPTO TECH CORPN	0.001%	97.892%
7101	ALE PROPERTY TR	0.001%	97.894%
7102	KAJARIA CERAMIC	0.001%	97.895%
7103	KRBL LTD	0.001%	97.896%
7104	LENZING AG	0.001%	97.898%
7105	CT ENVIRONMENTA	0.001%	97.899%
7106	CORFICOLOMBIANA	0.001%	97.901%
7107	CAVERION CORP	0.001%	97.902%
7108	MITSUBISHI PENC	0.001%	97.903%
7109	SP SETIA	0.001%	97.905%
7110	SINGAPORE FINAN	0.001%	97.906%
7111	HEINEKEN MALAYS	0.001%	97.907%
7112	W-SCOPE CO	0.001%	97.909%
7113	FUSO CHEMICAL C	0.001%	97.910%
7114	YURTEC CORPORAT	0.001%	97.912%
7115	XINJIANG GOLDWI	0.001%	97.913%
7116	MOTA ENGIL SGPS	0.001%	97.914%
7117	SAMYANG CORP	0.001%	97.916%
7118	HURCO COMPANIES INC COMMON STOCK	0.001%	97.917%
7119	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	97.919%
7120	REDCO PROPERTIE	0.001%	97.920%
7121	OBEROI REALTY L	0.001%	97.921%
7122	REDES ENERGETIC	0.001%	97.923%
7123	WILH. WILHELMSE	0.001%	97.924%
7124	GUJARAT STATE F	0.001%	97.926%
7125	CHINA MANMADE F	0.001%	97.927%
7126	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.928%
7127	NAMURA SHIPBUIL	0.001%	97.930%
7128	FUJITSU KIDEN	0.001%	97.931%
7129	FARGLORY LAND D	0.001%	97.932%
7130	FACC AG	0.001%	97.934%
7131	SUNPOWER CORP COMMON STOCK USD.001	0.001%	97.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	EL PUERTO DE LI	0.001%	97.937%
7133	FORD OTOSAN	0.001%	97.938%
7134	SSANGYONG CEMEN	0.001%	97.939%
7135	GRIEG SEAFOOD A	0.001%	97.941%
7136	DIGI INTL INC	0.001%	97.942%
7137	ASKUL	0.001%	97.944%
7138	BULTEN AB	0.001%	97.945%
7139	BANK JABAR BANT	0.001%	97.946%
7140	HARMONIC INC	0.001%	97.948%
7141	TORSTAR CORP CL	0.001%	97.949%
7142	KAMEI CORP	0.001%	97.950%
7143	TOKAI CORP/GIFU	0.001%	97.952%
7144	GODREJ CONSUMER	0.001%	97.953%
7145	TOWA BANK	0.001%	97.955%
7146	BELL AG - REG	0.001%	97.956%
7147	SUPER-SOL	0.001%	97.957%
7148	MIDAS HLDGS	0.001%	97.959%
7149	ADHI KARYA PERS	0.001%	97.960%
7150	MODEC INC	0.001%	97.961%
7151	CONN S INC COMMON STOCK USD.01	0.001%	97.963%
7152	UNITED INTL ENT	0.001%	97.964%
7153	CHINA AEROSPACE	0.001%	97.966%
7154	SUMIDA ELECTRIC	0.001%	97.967%
7155	CAREER TECHNOLO	0.001%	97.968%
7156	TRUECAR INC COMMON STOCK USD.0001	0.001%	97.970%
7157	HI SUN TECH CHI	0.001%	97.971%
7158	LAR ESPANA REAL	0.001%	97.972%
7159	BINCK NV	0.001%	97.974%
7160	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.975%
7161	SOLOR A/S	0.001%	97.977%
7162	EMPRESA NACIONA	0.001%	97.978%
7163	SIGURD MICROELE	0.001%	97.979%
7164	FANTASIA HOLDIN	0.001%	97.981%
7165	SANGETSU CO	0.001%	97.982%
7166	COSCO HOLDINGS	0.001%	97.983%
7167	RELIANCE ENERGY	0.001%	97.985%
7168	METAWATER CO LT	0.001%	97.986%
7169	GR ED L'ESPRESS	0.001%	97.988%
7170	GEMTEK TECHNOLO	0.001%	97.989%
7171	SIRTEX MEDICAL	0.001%	97.990%
7172	ATUL LTD	0.001%	97.992%
7173	TENARIS S.A.	0.001%	97.993%
7174	MCBRIDE PLC	0.001%	97.994%
7175	PALFINGER AG	0.001%	97.996%
7176	HARBIN POWER EQ	0.001%	97.997%
7177	KURODA ELECTRIC	0.001%	97.998%
7178	DENBURY RESOURC	0.001%	98.000%
7179	AKKA TECHNOLOGI	0.001%	98.001%
7180	UNIBAIL-RODAMCO	0.001%	98.002%
7181	SCANDI STANDARD	0.001%	98.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	EMPEROR CAPITAL	0.001%	98.005%
7183	RELIANCE COMMUN	0.001%	98.007%
7184	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.008%
7185	TT ELECTRONICS	0.001%	98.009%
7186	MAX CO	0.001%	98.011%
7187	CERVECERIAS UNI	0.001%	98.012%
7188	FUJIMORI KOGYO	0.001%	98.013%
7189	EL AL ISRAEL AI	0.001%	98.015%
7190	CALBEE INC	0.001%	98.016%
7191	TENMA CORPORATI	0.001%	98.017%
7192	SFA ENGINEERING	0.001%	98.019%
7193	ALIO GOLD INC	0.001%	98.020%
7194	ALTEK CORP	0.001%	98.021%
7195	LIFE CORPORATIO	0.001%	98.023%
7196	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.024%
7197	IMAX CHINA HOLD	0.001%	98.025%
7198	PKP CARGO SA	0.001%	98.027%
7199	AEKYUNG PETROCH	0.001%	98.028%
7200	KVAERNER ASA	0.001%	98.030%
7201	ALCONIX CORPORA	0.001%	98.031%
7202	KONISHI CO LTD	0.001%	98.032%
7203	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.034%
7204	WESTERN ENERGY	0.001%	98.035%
7205	EIGHTEENTH BANK	0.001%	98.036%
7206	CCC SA	0.001%	98.038%
7207	LINX SA	0.001%	98.039%
7208	BRUNELLO CUCINE	0.001%	98.040%
7209	GREAT EASTERN H	0.001%	98.042%
7210	POLARIS INFRAST	0.001%	98.043%
7211	KOREA GAS CORP	0.001%	98.044%
7212	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.046%
7213	mitsui soko co	0.001%	98.047%
7214	RENEWABLE ENERG	0.001%	98.048%
7215	SUNGWOO HITECH	0.001%	98.050%
7216	PTC INDIA LTD	0.001%	98.051%
7217	SBS HOLDINGS IN	0.001%	98.052%
7218	RETAIL FOOD GRO	0.001%	98.054%
7219	WELCIA HOLDINGS	0.001%	98.055%
7220	AMERICAN PUBLIC	0.001%	98.056%
7221	GREAT EASTERN S	0.001%	98.058%
7222	AEON FANTASY CO	0.001%	98.059%
7223	CHOLAMANDALAM I	0.001%	98.060%
7224	STARZEN CO LTD	0.001%	98.062%
7225	ALTERRA POWER C	0.001%	98.063%
7226	LIVZON PHARMACE	0.001%	98.064%
7227	ALAM SUTERA REA	0.001%	98.066%
7228	NIDEC CORPORATI	0.001%	98.067%
7229	CIA ENERGETICA	0.001%	98.068%
7230	FIRST MID ILLINOIS BNC SHS COMMON STOCK USD4.0	0.001%	98.070%
7231	FURUKAWA CO	0.001%	98.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	AFFICHAGE HOLDI	0.001%	98.072%
7233	MAGNITOGORS-SPO	0.001%	98.074%
7234	SOGEFI	0.001%	98.075%
7235	G-RESOURCES GP	0.001%	98.076%
7236	WEST BANCORPORATION COMMON STOCK	0.001%	98.078%
7237	WEYCO GROUP INC	0.001%	98.079%
7238	GIGA SOLAR MAT	0.001%	98.080%
7239	ENPLAS CORP	0.001%	98.081%
7240	AP THAILAND PCL	0.001%	98.083%
7241	UNITIL CORP COMMON STOCK	0.001%	98.084%
7242	CENTRAL CHINA S	0.001%	98.085%
7243	GREATEK ELECTRO	0.001%	98.087%
7244	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.088%
7245	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.089%
7246	DAIHO CONSTRUCT	0.001%	98.091%
7247	NTT URBAN DEVEL	0.001%	98.092%
7248	JAMMU & KASHMIR	0.001%	98.093%
7249	SPH REIT	0.001%	98.095%
7250	FUJIBO HOLDINGS	0.001%	98.096%
7251	WINMARK CORP COMMON STOCK	0.001%	98.097%
7252	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.099%
7253	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.100%
7254	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.101%
7255	NISSHIN SEIFUN	0.001%	98.103%
7256	LI NING CO. LTD	0.001%	98.104%
7257	INFOMART CORP	0.001%	98.105%
7258	INFIGEN ENERGY	0.001%	98.107%
7259	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.108%
7260	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.109%
7261	SHANDONG CHENMI	0.001%	98.111%
7262	MEDY-TOX INC	0.001%	98.112%
7263	QAD INC A COMMON STOCK	0.001%	98.113%
7264	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.114%
7265	NISSIN CORP	0.001%	98.116%
7266	CELLCOM ISRAEL	0.001%	98.117%
7267	NORDIC SEMICOND	0.001%	98.118%
7268	NITTOKU ENG CO	0.001%	98.120%
7269	SOCIEDAD MATRIZ	0.001%	98.121%
7270	ATRIUM EUROPEAN	0.001%	98.122%
7271	CENTURY TEXT &	0.001%	98.124%
7272	ARROWHEAD PROR	0.001%	98.125%
7273	CHINA WATER AFF	0.001%	98.126%
7274	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	98.128%
7275	MEDICLINIC INTE	0.001%	98.129%
7276	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.130%
7277	NVE CORP	0.001%	98.131%
7278	ALBIS CO LTD	0.001%	98.133%
7279	NEWALTA INC	0.001%	98.134%
7280	YAMAZEN CORPORA	0.001%	98.135%
7281	M DIAS BRANCO S	0.001%	98.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	CORPORATE TRAVE	0.001%	98.138%
7283	ANGLO PACIFIC G	0.001%	98.139%
7284	SEED CO LTD/TOK	0.001%	98.141%
7285	DELTA DUNIA PET	0.001%	98.142%
7286	HAWKINS INC COMMON STOCK USD.05	0.001%	98.143%
7287	FLYTECH TECHNOL	0.001%	98.144%
7288	STABILUS SA	0.001%	98.146%
7289	TOWA CORP	0.001%	98.147%
7290	FEDERAL CORP	0.001%	98.148%
7291	RIKEN VITAMIN C	0.001%	98.150%
7292	GMR INFRASTRUCT	0.001%	98.151%
7293	TOYO KANETSU KK	0.001%	98.152%
7294	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.154%
7295	LPP SA	0.001%	98.155%
7296	CESC	0.001%	98.156%
7297	VINA CONCHA Y T	0.001%	98.157%
7298	DAIRY FARM INTL	0.001%	98.159%
7299	SONG WON IND	0.001%	98.160%
7300	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.161%
7301	ALPIQ HOLDING A	0.001%	98.163%
7302	PROSPERITY REIT	0.001%	98.164%
7303	PARK ELECTROCHE	0.001%	98.165%
7304	SPEEDCAST INTL	0.001%	98.166%
7305	CAPITAL® PRO	0.001%	98.168%
7306	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.169%
7307	KEPPEL INFRASTR	0.001%	98.170%
7308	DISCO CORPORATI	0.001%	98.172%
7309	CRAFT BREWERS A	0.001%	98.173%
7310	BUKIT SEMBAWNG	0.001%	98.174%
7311	ACETO CORP COMMON STOCK USD.01	0.001%	98.176%
7312	ROLAND DG CORP	0.001%	98.177%
7313	RANK GROUP PLC	0.001%	98.178%
7314	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.179%
7315	TORIDOLL CORPOR	0.001%	98.181%
7316	HANNSTOUCH SOLU	0.001%	98.182%
7317	PARCO CO	0.001%	98.183%
7318	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.185%
7319	TOLI CORP	0.001%	98.186%
7320	AISAN INDUSTRY	0.001%	98.187%
7321	AKEBONO BRAKE I	0.001%	98.188%
7322	TATA COMMUNICAT	0.001%	98.190%
7323	PROCTOR&GAMBLE	0.001%	98.191%
7324	ZHONG AN REAL E	0.001%	98.192%
7325	ANANDA DEVELOPM	0.001%	98.193%
7326	HOTAI MOTOR CO	0.001%	98.195%
7327	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.196%
7328	MINATO BANK	0.001%	98.197%
7329	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.001%	98.199%
7330	LOJAS AMERICANA	0.001%	98.200%
7331	STOCKMANN OYJ A	0.001%	98.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	ACE HARDWARE IN	0.001%	98.202%
7333	HUADIAN POWER I	0.001%	98.204%
7334	DAE DUCK ELECTR	0.001%	98.205%
7335	CMBC CAPITAL HO	0.001%	98.206%
7336	KYOEI STEEL LTD	0.001%	98.207%
7337	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.209%
7338	HOTELES CITY EX	0.001%	98.210%
7339	PHOENIX HLDGS L	0.001%	98.211%
7340	ALPEN CO LTD	0.001%	98.212%
7341	ROBERT WALTERS	0.001%	98.214%
7342	GMO PAYMENT GAT	0.001%	98.215%
7343	YOROZU CORP	0.001%	98.216%
7344	MOBILEONE LTD.	0.001%	98.218%
7345	ENERGISA SA	0.001%	98.219%
7346	KOTOBUKI SPIRIT	0.001%	98.220%
7347	PARIS ORLEANS S	0.001%	98.221%
7348	VITAL KSK HOLDI	0.001%	98.223%
7349	ALLIED PROPERTI	0.001%	98.224%
7350	BTB REAL ESTATE	0.001%	98.225%
7351	BURKHALTER HOLD	0.001%	98.226%
7352	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.228%
7353	SWORD GROUP	0.001%	98.229%
7354	DORIAN LPG LTD	0.001%	98.230%
7355	SAKAI MOVING SE	0.001%	98.231%
7356	MEGACHIPS CORP	0.001%	98.233%
7357	PETS AT HOME GR	0.001%	98.234%
7358	SANYANGIndustr	0.001%	98.235%
7359	SINOFERT HOLDIN	0.001%	98.236%
7360	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.238%
7361	RECTICEL	0.001%	98.239%
7362	SAGAX AB	0.001%	98.240%
7363	NISHIMATSUYA CH	0.001%	98.241%
7364	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.243%
7365	YAKULT HONSHA C	0.001%	98.244%
7366	COROMANDEL INTL	0.001%	98.245%
7367	GURUNAVI INC	0.001%	98.246%
7368	UMH PROP INC	0.001%	98.248%
7369	CHINA LILANG LT	0.001%	98.249%
7370	PEMBANGUNAN P	0.001%	98.250%
7371	TAMRON CO LTD	0.001%	98.251%
7372	GOLD CIRCUIT EL	0.001%	98.253%
7373	CAPE	0.001%	98.254%
7374	CONCENTRADORA	0.001%	98.255%
7375	SRI REJEKI ISMA	0.001%	98.256%
7376	AKR CORPORINDO	0.001%	98.257%
7377	EVERLIGHT CHEMI	0.001%	98.259%
7378	BES ENGINEERING	0.001%	98.260%
7379	DOUTOR NICHIRE	0.001%	98.261%
7380	STAR MICRONICS	0.001%	98.262%
7381	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	GRAPHITE INDIA	0.001%	98.265%
7383	RADNET INC COMMON STOCK USD.0001	0.001%	98.266%
7384	HOCHIKI CORPORA	0.001%	98.267%
7385	SAKAI HEAVY IND	0.001%	98.269%
7386	ZEHNDER GROUP A	0.001%	98.270%
7387	PHIBRO ANIMAL H	0.001%	98.271%
7388	EUROPAC PAPELES	0.001%	98.272%
7389	VAISALA	0.001%	98.274%
7390	SHW AG	0.001%	98.275%
7391	CENTURIA INDUST	0.001%	98.276%
7392	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.277%
7393	KUSURI NO AOKI	0.001%	98.278%
7394	DEVELOPMENT SEC	0.001%	98.280%
7395	CHINESE ESTATES	0.001%	98.281%
7396	SL CORP	0.001%	98.282%
7397	MORGAN SINDALL	0.001%	98.283%
7398	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.285%
7399	SANKYO TATEYAMA	0.001%	98.286%
7400	CALIDA HLDG	0.001%	98.287%
7401	KATAKURA INDS	0.001%	98.288%
7402	SINGAMAS CONTAI	0.001%	98.289%
7403	MIYAJI ENGINEER	0.001%	98.291%
7404	ASSET MANAGERS	0.001%	98.292%
7405	RCR TOMLINSON L	0.001%	98.293%
7406	BITTIUM OYJ	0.001%	98.294%
7407	ALMIRALL SA	0.001%	98.296%
7408	ADDTECH AB B SH	0.001%	98.297%
7409	CHINA GREENLAND	0.001%	98.298%
7410	GREAT LAKES DRE	0.001%	98.299%
7411	QSC AG	0.001%	98.300%
7412	JAHWA ELECTRONI	0.001%	98.302%
7413	MANDALAY RESOUR	0.001%	98.303%
7414	PARTRON CO LTD	0.001%	98.304%
7415	SHANGHAI FOSUN	0.001%	98.305%
7416	KT SKYLIFE CO L	0.001%	98.307%
7417	SUNNINGDALE TEC	0.001%	98.308%
7418	HIDAY HIDAKA CO	0.001%	98.309%
7419	MACQUARIE ATLAS	0.001%	98.310%
7420	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.311%
7421	AYGAZ	0.001%	98.313%
7422	AJANTA PHARMA	0.001%	98.314%
7423	DAISO CO	0.001%	98.315%
7424	ALTICE NV	0.001%	98.316%
7425	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.317%
7426	CHINA SUNTIEN G	0.001%	98.319%
7427	MALAYSIA MINING	0.001%	98.320%
7428	OKABE CO	0.001%	98.321%
7429	TSURUMI MFG CO	0.001%	98.322%
7430	RYOSHOKU LTD	0.001%	98.324%
7431	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.326%
7433	TONG YANG CEMEN	0.001%	98.327%
7434	RAFFLES MEDICAL	0.001%	98.328%
7435	PSG GROUP LTD	0.001%	98.330%
7436	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.331%
7437	SHINKO PLANTECH	0.001%	98.332%
7438	VIRTUS HEALTH L	0.001%	98.333%
7439	CHINA RESOURCES	0.001%	98.334%
7440	GLOBERIDE INC	0.001%	98.336%
7441	SEIKITOKYU KOGY	0.001%	98.337%
7442	FREIGHTCAR AMER	0.001%	98.338%
7443	HYUNDAI DS,OLD	0.001%	98.339%
7444	UNIVERSAL ENTER	0.001%	98.340%
7445	GULLIVER INTERN	0.001%	98.342%
7446	TIPP24 SE	0.001%	98.343%
7447	TAKASAGO THML E	0.001%	98.344%
7448	GRUPO FAMSA SA	0.001%	98.345%
7449	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.346%
7450	KUKDO CHEMICAL	0.001%	98.348%
7451	JIH SUN FINANCI	0.001%	98.349%
7452	HANWHA NON-LIFE	0.001%	98.350%
7453	DIVI'S LABORATO	0.001%	98.351%
7454	MASISA SA	0.001%	98.352%
7455	HUANENG POWER I	0.001%	98.354%
7456	GREIF INC CL B COMMON STOCK	0.001%	98.355%
7457	XTEP INTERNATIO	0.001%	98.356%
7458	MERIDIAN ENERGY	0.001%	98.357%
7459	CHINA SINGYES S	0.001%	98.358%
7460	THAI VEGETABLE	0.001%	98.360%
7461	SCATEC SOLAR AS	0.001%	98.361%
7462	ORACLE CORP JAP	0.001%	98.362%
7463	MARUWA CO LTD	0.001%	98.363%
7464	HANSOL LCD INC	0.001%	98.364%
7465	T-GAIA CORP	0.001%	98.366%
7466	WIRECARD AG	0.001%	98.367%
7467	FOLKESTONE EDU	0.001%	98.368%
7468	LEWIS GROUP LTD	0.001%	98.369%
7469	GLOBAL YATIRIM	0.001%	98.370%
7470	LAND MARK OPTOE	0.001%	98.372%
7471	DAIICHI JITSUGY	0.001%	98.373%
7472	CSI PROPERTIES	0.001%	98.374%
7473	TAI CHEUNG HLDG	0.001%	98.375%
7474	ECOPETROL SA	0.001%	98.376%
7475	GRUPO AEROMEXIC	0.001%	98.377%
7476	SIGDO KOPPERS S	0.001%	98.379%
7477	NIPPON BEET SUG	0.001%	98.380%
7478	BRUNEL INTL	0.001%	98.381%
7479	GENESIS ENERGY	0.001%	98.382%
7480	HIRATA TECHNICA	0.001%	98.383%
7481	CIMC ENRIC HOLD	0.001%	98.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.386%
7483	SILICONWARE PRE	0.001%	98.387%
7484	DOGAN HOLDINGS	0.001%	98.388%
7485	MAINSTREET HEAL	0.001%	98.389%
7486	KENTUCKY FRIED	0.001%	98.391%
7487	CPMC HLDGS LTD	0.001%	98.392%
7488	CHINA OIL & GAS	0.001%	98.393%
7489	BANK COOP AG	0.001%	98.394%
7490	TEAM INC	0.001%	98.395%
7491	GLORIOUS PROPER	0.001%	98.396%
7492	SAS AB	0.001%	98.398%
7493	SUNDARAM FINANC	0.001%	98.399%
7494	SMK CORP	0.001%	98.400%
7495	ESSO(FRANCAISE)	0.001%	98.401%
7496	LEXTAR ELECTRON	0.001%	98.402%
7497	LIGHT S.A.	0.001%	98.404%
7498	GS RETAIL CO LT	0.001%	98.405%
7499	DONG-A SOCIO	0.001%	98.406%
7500	SK TELECOM ADR	0.001%	98.407%
7501	5N PLUS INC.	0.001%	98.408%
7502	ARB CORP LTD	0.001%	98.410%
7503	DIRECIONAL ENGE	0.001%	98.411%
7504	SAMTY CO.LTD.	0.001%	98.412%
7505	DRAEGERWERK KGA	0.001%	98.413%
7506	ONE HOSPITALITY	0.001%	98.414%
7507	BOYAA INTERACTI	0.001%	98.415%
7508	FILINVEST LAND	0.001%	98.417%
7509	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.418%
7510	TSUBAKI NAKASHI	0.001%	98.419%
7511	HAPPINET CORP	0.001%	98.420%
7512	VERA BRADLEY INC COMMON STOCK	0.001%	98.421%
7513	IGB REAL ESTATE	0.001%	98.422%
7514	MENORA MIVTACHI	0.001%	98.424%
7515	FUDO CONSTRUCTI	0.001%	98.425%
7516	TOX FREE SOLUTI	0.001%	98.426%
7517	TONG HSING ELEC	0.001%	98.427%
7518	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.428%
7519	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.429%
7520	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.431%
7521	DSP GROUP INC	0.001%	98.432%
7522	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.433%
7523	CHUNG HUNG STEE	0.001%	98.434%
7524	ASIA VITAL COMP	0.001%	98.435%
7525	SPCG	0.001%	98.436%
7526	WINCANTON	0.001%	98.438%
7527	RYOYO ELECTRO C	0.001%	98.439%
7528	SIAM COMMERCIAL	0.001%	98.440%
7529	AICHI CORPORATI	0.001%	98.441%
7530	ONE LIBERTY PRO	0.001%	98.442%
7531	CMC MAGNETICS C	0.001%	98.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	STHREE	0.001%	98.445%
7533	ORACLE FIN SERV	0.001%	98.446%
7534	JAMCO COPORATIN	0.001%	98.447%
7535	GOODBABY INTERN	0.001%	98.448%
7536	KURA CORPORATIO	0.001%	98.449%
7537	DAI-ICHI SEIKO	0.001%	98.450%
7538	TOENEC CORP	0.001%	98.452%
7539	INGENIA COMMUNI	0.001%	98.453%
7540	FREEMAN FINANCI	0.001%	98.454%
7541	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.455%
7542	GREEN SEAL HOLD	0.001%	98.456%
7543	PETRONAS GAS	0.001%	98.457%
7544	BOUSTEAD HLDGS	0.001%	98.459%
7545	UMW HLDGS BERHA	0.001%	98.460%
7546	TRANS COSMOS	0.001%	98.461%
7547	SCHOELLER BLECK	0.001%	98.462%
7548	SCHRODER REAL E	0.001%	98.463%
7549	IDI INSURANCE C	0.001%	98.464%
7550	KOREA KOLMAR CO	0.001%	98.465%
7551	TECHTARGET COMMON STOCK USD.001	0.001%	98.467%
7552	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.468%
7553	YASUNAGA CORP	0.001%	98.469%
7554	KPJ HEALTHCARE	0.001%	98.470%
7555	ASCENDAS HOSPIT	0.001%	98.471%
7556	ETALON GROUP-GD	0.001%	98.472%
7557	SYNERGIE	0.001%	98.474%
7558	SHIMIZU BANK	0.001%	98.475%
7559	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.476%
7560	DONGJIANG ENVIR	0.001%	98.477%
7561	SWISSQUOTE GP H	0.001%	98.478%
7562	FIDEA HOLDINGS	0.001%	98.479%
7563	SOLIUM CAPITAL	0.001%	98.480%
7564	CHINA WATER IND	0.001%	98.482%
7565	PTT PUBLIC COMP	0.001%	98.483%
7566	NIPPON PISTON R	0.001%	98.484%
7567	ORIENTAL HLDGS	0.001%	98.485%
7568	RUSHYDRO PJSC ADR ADR	0.001%	98.486%
7569	MELISRON LTD	0.001%	98.487%
7570	TOKUSHU TOKAI H	0.001%	98.488%
7571	SURMODICS INC COMMON STOCK USD.05	0.001%	98.490%
7572	DAIWA INDUSTRIE	0.001%	98.491%
7573	HEARTLAND NEW Z	0.001%	98.492%
7574	TUPY SA	0.001%	98.493%
7575	ADITYA BIRLA CA	0.001%	98.494%
7576	HMC INVESTMENT	0.001%	98.495%
7577	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.496%
7578	CHINA SHIPPING	0.001%	98.498%
7579	XXENTRIA TECHNO	0.001%	98.499%
7580	BOSCH LTD	0.001%	98.500%
7581	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	CITY OFFICE REI	0.001%	98.502%
7583	FUKUDA CORP	0.001%	98.503%
7584	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.504%
7585	EN-JAPAN INC.	0.001%	98.505%
7586	NIPPON SEISEN C	0.001%	98.507%
7587	EZION HOLDINGS	0.001%	98.508%
7588	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.509%
7589	MUNKSJO OYJ	0.001%	98.510%
7590	BELLEVUE GROUP	0.001%	98.511%
7591	LOTES CO LTD	0.001%	98.512%
7592	EKOVEST BHD	0.001%	98.513%
7593	NETUREN CO	0.001%	98.515%
7594	CALIX INC COMMON STOCK	0.001%	98.516%
7595	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.517%
7596	mitsui HIGH TEC	0.001%	98.518%
7597	GUANGDONG NAN Y	0.001%	98.519%
7598	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.520%
7599	AKSA AKRILIK KI	0.001%	98.521%
7600	HIQ INTERNATION	0.001%	98.522%
7601	ALONY HETZ	0.001%	98.524%
7602	SHINOKEN GROUP	0.001%	98.525%
7603	BATA INDIA LTD	0.001%	98.526%
7604	KIKKOMAN CORP	0.001%	98.527%
7605	NAN KANG RUBB T	0.001%	98.528%
7606	ASCOPIAVE SPA	0.001%	98.529%
7607	JEOL	0.001%	98.530%
7608	PARTNER COMMUNI	0.001%	98.531%
7609	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.533%
7610	HIROCA HOLDINGS	0.001%	98.534%
7611	EMLAK KONUT GYO	0.001%	98.535%
7612	ALARKO HOLDINGS	0.001%	98.536%
7613	KOBAYASHI PHARM	0.001%	98.537%
7614	TAKAMATSU CONS	0.001%	98.538%
7615	WILH WILHELMESEN	0.001%	98.539%
7616	ZTE CORP	0.001%	98.540%
7617	KJB FINANCIAL G	0.001%	98.541%
7618	SUNPLUS TECHNOL	0.001%	98.543%
7619	SALFACORP SA	0.001%	98.544%
7620	COMPANHIA DE GA	0.001%	98.545%
7621	CROMPTON GREAVE	0.001%	98.546%
7622	JINLI GROUP HOL	0.001%	98.547%
7623	YEUN CHYANG IND	0.001%	98.548%
7624	POU SHENG INTL	0.001%	98.549%
7625	DEPO AUTO PARTS	0.001%	98.550%
7626	BEIJING NORTH S	0.001%	98.552%
7627	PLASTIVALOIRE	0.001%	98.553%
7628	KANSAI URBAN BA	0.001%	98.554%
7629	CHINA SHENGMU O	0.001%	98.555%
7630	MALAYSIAN RES C	0.001%	98.556%
7631	MINISTOP CO	0.001%	98.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	WEIQIAO TEXTILE	0.001%	98.558%
7633	DABUR INDIA LTD	0.001%	98.559%
7634	WYNN MACAU LTD	0.001%	98.560%
7635	CHINA HUIYUAN J	0.001%	98.562%
7636	GOL LINHAS AERE	0.001%	98.563%
7637	ANICOM HOLDINGS	0.001%	98.564%
7638	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.565%
7639	MIRAMAR HTEL &	0.001%	98.566%
7640	MANILA ELECTRIC	0.001%	98.567%
7641	ELECOM CO LTD	0.001%	98.568%
7642	BKW ENERGIE AG	0.001%	98.569%
7643	WONIK IPS CO LT	0.001%	98.570%
7644	NYRSTAR NV	0.001%	98.571%
7645	SHINKO SHOJI CO	0.001%	98.573%
7646	TOBISHIMA CORP	0.001%	98.574%
7647	NETIA SA	0.001%	98.575%
7648	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.576%
7649	GL EVENTS	0.001%	98.577%
7650	ELECTRA	0.001%	98.578%
7651	WILLDAN GROUP I	0.001%	98.579%
7652	FORMOSA LABORAT	0.001%	98.580%
7653	MACAU LEGEND DE	0.001%	98.581%
7654	WARABEYA NICHYI	0.001%	98.582%
7655	SIPEF(PLANT FIN	0.001%	98.584%
7656	IMDEX LTD	0.001%	98.585%
7657	PACK CORP	0.001%	98.586%
7658	MEDIVIR	0.001%	98.587%
7659	RAYMOND LTD	0.001%	98.588%
7660	FAR EAST HOSPIT	0.001%	98.589%
7661	ANDHRA BANK	0.001%	98.590%
7662	D-LINK	0.001%	98.591%
7663	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.592%
7664	DAITO PHARM	0.001%	98.593%
7665	NIEN HSING TEXT	0.001%	98.594%
7666	Technopolis Oyj	0.001%	98.596%
7667	TA CHEN STAINLE	0.001%	98.597%
7668	NISSIN SUGAR HO	0.001%	98.598%
7669	LOCK&LOCK CO LT	0.001%	98.599%
7670	DAWNRAYS PHARMS	0.001%	98.600%
7671	YEONG GUAN ENER	0.001%	98.601%
7672	RELIGARE HEALTH	0.001%	98.602%
7673	CERVUS EQUIPMEN	0.001%	98.603%
7674	GIANPLUS TECHN	0.001%	98.604%
7675	FIAT CHRYSLER A	0.001%	98.605%
7676	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.606%
7677	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.608%
7678	INTERSHOP HOLDI	0.001%	98.609%
7679	SANSIRI PUBLIC	0.001%	98.610%
7680	CAMBRIDGE INDUS	0.001%	98.611%
7681	SILVER LAKE RES	0.001%	98.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	NEWOCEAN ENERGY	0.001%	98.613%
7683	LANDING INTL DE	0.001%	98.614%
7684	IP GROUP	0.001%	98.615%
7685	FLEXIGROUP LIMI	0.001%	98.616%
7686	AGRITRADE RESOU	0.001%	98.617%
7687	VITROLIFE AB	0.001%	98.618%
7688	WOWOW INC	0.001%	98.619%
7689	MOMENTUM GROUP	0.001%	98.621%
7690	FURUKAWA BATTER	0.001%	98.622%
7691	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.623%
7692	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.624%
7693	DIP CORPORATION	0.001%	98.625%
7694	CHONG HONG CONS	0.001%	98.626%
7695	ALTRI SGPS S.A.	0.001%	98.627%
7696	SPIRE HEALTHCAR	0.001%	98.628%
7697	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.629%
7698	CHINA STEEL CHE	0.001%	98.630%
7699	HAN JIN TRANSP	0.001%	98.631%
7700	HANWHA SECS	0.001%	98.632%
7701	YOUNGONE CORP	0.001%	98.633%
7702	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.635%
7703	NOVELION THERAP	0.001%	98.636%
7704	LITE-ON SEMICON	0.001%	98.637%
7705	SHIPPING CP IND	0.001%	98.638%
7706	SIA REIT INC	0.001%	98.639%
7707	INTAGE INC	0.001%	98.640%
7708	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.641%
7709	CHINA AVIATION	0.001%	98.642%
7710	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.643%
7711	WCT HOLDINGS BH	0.001%	98.644%
7712	GLAXOSMITHKLINE	0.001%	98.645%
7713	FIRST GEN CORPO	0.001%	98.646%
7714	INOVALIS REAL E	0.001%	98.647%
7715	TOURISM HOLDING	0.001%	98.648%
7716	SMA SOLAR TECHN	0.001%	98.649%
7717	KLOVERN AB B SH	0.001%	98.650%
7718	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.652%
7719	NIPPON THOMPSON	0.001%	98.653%
7720	HNZ GROUP INC	0.001%	98.654%
7721	DASSAULT SYSTEM	0.001%	98.655%
7722	HOTEL SHILLA	0.001%	98.656%
7723	CONA RESOURCES	0.001%	98.657%
7724	PULSE SEISMIC	0.001%	98.658%
7725	NICE INFORMATIO	0.001%	98.659%
7726	GERRY WEBER INT	0.001%	98.660%
7727	TOYO TANSO CO L	0.001%	98.661%
7728	SPEEDY HIRE PLC	0.001%	98.662%
7729	CELSIA SA ESP	0.001%	98.663%
7730	SEKISUI JUSHI C	0.001%	98.664%
7731	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	S1 CORP	0.001%	98.666%
7733	BORYSZEW SA	0.001%	98.667%
7734	SHENG SIONG GRO	0.001%	98.668%
7735	CHUNG HSIN ELEC	0.001%	98.670%
7736	DENKI KOGYO CO	0.001%	98.671%
7737	TOCHIGI BANK	0.001%	98.672%
7738	OPERA SOFTWARE	0.001%	98.673%
7739	SHIBAURA ELECTR	0.001%	98.674%
7740	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.001%	98.675%
7741	AURAS TECHNOLOG	0.001%	98.676%
7742	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.677%
7743	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.678%
7744	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.679%
7745	PRESIDENT SECS	0.001%	98.680%
7746	NATUREX	0.001%	98.681%
7747	SHINNIHON CORP	0.001%	98.682%
7748	INTERVEST OFFIC	0.001%	98.683%
7749	JAPAN DRILLING	0.001%	98.684%
7750	AMERICAS SILVER	0.001%	98.685%
7751	TELESITES SAB D	0.001%	98.686%
7752	SELECT HARVESTS	0.001%	98.687%
7753	MEGA WORLD PROP	0.001%	98.688%
7754	BIESSE	0.001%	98.689%
7755	Minerva SA	0.001%	98.690%
7756	MANDOM CORP	0.001%	98.691%
7757	SDL PLC	0.001%	98.692%
7758	ORDINA NV	0.001%	98.694%
7759	MERCURIES & ASS	0.001%	98.695%
7760	HEY SONG	0.001%	98.696%
7761	CURRO HOLDINGS	0.001%	98.697%
7762	AMER SOFTWARE I	0.001%	98.698%
7763	NICE HOLDINGS C	0.001%	98.699%
7764	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.700%
7765	TEXHONG TEXTILE	0.001%	98.701%
7766	HELLENIC EXCH H	0.001%	98.702%
7767	REGAL REIT	0.001%	98.703%
7768	BELLE CORPORATI	0.001%	98.704%
7769	ZIX CORP COMMON STOCK USD.01	0.001%	98.705%
7770	RVH INC	0.001%	98.706%
7771	TESCO CORP	0.001%	98.707%
7772	MAGNUM BERHAD	0.001%	98.708%
7773	MAYNE PHARMA GR	0.001%	98.709%
7774	JOYFUL HONDA CO	0.001%	98.710%
7775	SOLARTECH INTL	0.001%	98.711%
7776	DARFON ELECTRON	0.001%	98.712%
7777	MEARS GROUP PLC	0.001%	98.713%
7778	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.714%
7779	T & K TOKA CO L	0.001%	98.715%
7780	AJISEN CHINA HO	0.001%	98.716%
7781	BASSO INDUSTRY	0.001%	98.717%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CIT GROUP INC SR UNSECURED 05/20 5.375	0.001%	98.718%
7783	TIM PARTICIPACOES SA ADR ADR	0.001%	98.719%
7784	GDI PROPERTY GR	0.001%	98.720%
7785	DEA CAPITAL SPA	0.001%	98.721%
7786	GENTING PLANTA	0.001%	98.722%
7787	UOB-KAY HIAN HO	0.001%	98.723%
7788	NRW HOLDINGS LT	0.001%	98.724%
7789	OSAKA STEEL CO	0.001%	98.725%
7790	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.726%
7791	SRE GROUP LTD	0.001%	98.727%
7792	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.728%
7793	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.729%
7794	WALLISER KANTON	0.001%	98.730%
7795	FRASERS HOSPITA	0.001%	98.731%
7796	HEIJMANS	0.001%	98.732%
7797	PICO FAR EAST H	0.001%	98.733%
7798	STRIDE STAPLED	0.001%	98.734%
7799	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.736%
7800	RICH DEVELOPMEN	0.001%	98.737%
7801	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.001%	98.738%
7802	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.739%
7803	NORTHWEST PIPE	0.001%	98.740%
7804	FOXTONS GROUP P	0.001%	98.741%
7805	KAVERI SEED CO	0.001%	98.742%
7806	METAIR INVESTME	0.001%	98.743%
7807	VALUETRONICS HL	0.001%	98.744%
7808	HEUNG-A SHIPPIN	0.001%	98.745%
7809	COSTA GROUP HOL	0.001%	98.746%
7810	CREDITO REAL SA	0.001%	98.747%
7811	MILBON CO	0.001%	98.748%
7812	FUJICCO CO	0.001%	98.749%
7813	LI PENG ENTERPR	0.001%	98.750%
7814	YPSOMED HOLDING	0.001%	98.751%
7815	BANK HANDLOWY W	0.001%	98.752%
7816	TELEFONICA BRAS	0.001%	98.753%
7817	CSBC CORPORATIO	0.001%	98.754%
7818	NUFLARE TECHNOL	0.001%	98.755%
7819	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.756%
7820	RIDLEY CORP LTD	0.001%	98.757%
7821	STANDARD FOODS	0.001%	98.758%
7822	BEIJING URBAN C	0.001%	98.759%
7823	WPP AUNZ LTD	0.001%	98.760%
7824	TEKKEN CORP	0.001%	98.761%
7825	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.762%
7826	CHINA TELECOM C	0.001%	98.763%
7827	IMAGINATION TEC	0.001%	98.764%
7828	FUKUSHIMA BANK	0.001%	98.765%
7829	ADVA AG	0.001%	98.766%
7830	RETELIT SPA	0.001%	98.767%
7831	COSCO CORPORATI	0.001%	98.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	NIPPON DENSETSU	0.001%	98.769%
7833	COSCO INTERNATI	0.001%	98.770%
7834	SILICON WORKS	0.001%	98.771%
7835	MARCOPOLO SA	0.001%	98.772%
7836	PURE TECHNOLOGI	0.001%	98.773%
7837	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.774%
7838	RINNAI CORP	0.001%	98.775%
7839	HOEGH LNG HOLDI	0.001%	98.776%
7840	IRON FORCE INDU	0.001%	98.777%
7841	PARKSON RETAIL	0.001%	98.778%
7842	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.779%
7843	CK LIFE SCIENCE	0.001%	98.780%
7844	MORITA HOLDINGS	0.001%	98.781%
7845	ASIA PACIFIC TE	0.001%	98.782%
7846	DONGWON DEVELOP	0.001%	98.783%
7847	NOBLE GROUP LTD	0.001%	98.784%
7848	ESSENTIAL ENERG	0.001%	98.784%
7849	STRAUSS GROUP L	0.001%	98.785%
7850	KOLAO HOLDINGS	0.001%	98.786%
7851	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.787%
7852	ZUG ESTATES HLD	0.001%	98.788%
7853	IMF (AUSTRALIA)	0.001%	98.789%
7854	PANIN FINANCIAL	0.001%	98.790%
7855	QGEP PARTICIPAC	0.001%	98.791%
7856	NICHIREKI CO LT	0.001%	98.792%
7857	MORITO CO	0.001%	98.793%
7858	ITOKI CORP	0.001%	98.794%
7859	KAMEDA SEIKA CO	0.001%	98.795%
7860	COX & KINGS LTD	0.001%	98.796%
7861	MATRIX	0.001%	98.797%
7862	BERJAYA CORPORA	0.001%	98.798%
7863	MALAYSIAN PACIF	0.001%	98.799%
7864	KITA-NIPPON BAN	0.001%	98.800%
7865	MPACT LIMITED	0.001%	98.801%
7866	AIRPORT CITY LT	0.001%	98.802%
7867	PERSISTENT SYST	0.001%	98.803%
7868	VALID SOLUCOES	0.001%	98.804%
7869	GENESIS ENERGY	0.001%	98.805%
7870	HAGIHARA INDUST	0.001%	98.806%
7871	SONGA OFFSHORE	0.001%	98.807%
7872	ZOOPLA PROPERTY	0.001%	98.808%
7873	BALRAMPUR CHINI	0.001%	98.809%
7874	SEKERBANK	0.001%	98.810%
7875	ENVESTNET INC COMMON STOCK	0.001%	98.811%
7876	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.812%
7877	COMPAGNIE DES A	0.001%	98.813%
7878	FAIRWOOD HOLDIN	0.001%	98.814%
7879	RTX TELECOM	0.001%	98.815%
7880	MONTEA SCA	0.001%	98.816%
7881	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	LAYNE CHRISTENS	0.001%	98.818%
7883	INTOPS CO	0.001%	98.819%
7884	NORTH MINING SH	0.001%	98.820%
7885	LOPEZ HOLDINGS	0.001%	98.821%
7886	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.822%
7887	COSMO LADY CHIN	0.001%	98.823%
7888	TOYO WHARF & W	0.001%	98.824%
7889	UNILEVER PLC	0.001%	98.825%
7890	WAKACHIKU CONST	0.001%	98.826%
7891	IMASEN ELEC IND	0.001%	98.827%
7892	SAMSUNG CARD	0.001%	98.828%
7893	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.829%
7894	SAFILO GROUP SP	0.001%	98.829%
7895	EVS BROADCAST E	0.001%	98.830%
7896	FRED'S INC	0.001%	98.831%
7897	TAIWAN SURFACE	0.001%	98.832%
7898	FULLTECH FIBER	0.001%	98.833%
7899	MOMO INC SPON ADR ADR USD.0001	0.001%	98.834%
7900	SHOEI CO LTD	0.001%	98.835%
7901	WHITESTONE REIT REIT USD.001	0.001%	98.836%
7902	QUANTA STORAGE	0.001%	98.837%
7903	ASIA STD INTL G	0.001%	98.838%
7904	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.839%
7905	TK DEVELOPMENT	0.001%	98.840%
7906	CENTRAL CHINA R	0.001%	98.841%
7907	KISCO CORP	0.001%	98.842%
7908	NIPPON VALQUA I	0.001%	98.843%
7909	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.844%
7910	DUNELM GROUP PL	0.001%	98.845%
7911	YUEXIU TRANSPOR	0.001%	98.846%
7912	ANTENA 3 DE TEL	0.001%	98.847%
7913	COWELL E HOLDIN	0.001%	98.848%
7914	JASMINE INTERNA	0.001%	98.849%
7915	YUMESHIN HOLDIN	0.001%	98.850%
7916	CROPENERGIES AG	0.001%	98.851%
7917	TIAN AN CHINA I	0.001%	98.852%
7918	SESA SPA	0.001%	98.853%
7919	IWAICOSMO HLDGS	0.001%	98.854%
7920	GESCO AG	0.001%	98.855%
7921	QINGLING MOTORS	0.001%	98.855%
7922	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.856%
7923	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.857%
7924	RIGNET INC COMMON STOCK USD.001	0.001%	98.858%
7925	DAISAN BANK	0.001%	98.859%
7926	SUMMIT ASCENT H	0.001%	98.860%
7927	RADIUM LIFE TEC	0.001%	98.861%
7928	STS SEMICONDUCT	0.001%	98.862%
7929	GUJARAT GAS LTD	0.001%	98.863%
7930	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.864%
7931	RMP ENERGY INC	0.001%	98.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	LAMPRELL PLC	0.001%	98.866%
7933	ONOKEN CO LTD	0.001%	98.867%
7934	MANILA WATER CO	0.001%	98.868%
7935	GLOBE TRADE CEN	0.001%	98.869%
7936	KPIT TECHNOLOGI	0.001%	98.870%
7937	SHRIRAM CITY UN	0.001%	98.871%
7938	AMARA RAJA BATT	0.001%	98.872%
7939	VIRBAC	0.001%	98.873%
7940	ALPHA CORP	0.001%	98.874%
7941	SHANGHAI DASHEN	0.001%	98.875%
7942	KANTO TSUKUBA B	0.001%	98.875%
7943	TRANCOM CO, LTD	0.001%	98.876%
7944	ASAHI KOGYOSHA	0.001%	98.877%
7945	CATHAY CONST	0.001%	98.878%
7946	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.879%
7947	LEALEA ENTERPRI	0.001%	98.880%
7948	BROADLEAF CO LT	0.001%	98.881%
7949	UNIVERSAL ROBIN	0.001%	98.882%
7950	ELETROPAULO MET	0.001%	98.883%
7951	PT PAN INDONESIA	0.001%	98.884%
7952	PVR LTD	0.001%	98.885%
7953	NORWEGIAN FINAN	0.001%	98.886%
7954	mitsui + co ltd spons adr adr	0.001%	98.887%
7955	NIPPON CARBIDE	0.001%	98.888%
7956	SKF AB	0.001%	98.889%
7957	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.890%
7958	DAIKEN CORP	0.001%	98.891%
7959	PETROPAVLOVSK	0.001%	98.892%
7960	BGF RETAIL CO L	0.001%	98.892%
7961	SWANCOR	0.001%	98.893%
7962	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.894%
7963	POCKET CARD CO	0.001%	98.895%
7964	CHINA MERCHANTS	0.001%	98.896%
7965	BPOST SA	0.001%	98.897%
7966	SUNONWEALTH ELE	0.001%	98.898%
7967	HUADIAN FUXIN E	0.001%	98.899%
7968	ESPRINET SPA	0.001%	98.900%
7969	TCL MULTIMEDIA	0.001%	98.901%
7970	CITYCHAMP WATCH	0.001%	98.902%
7971	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.903%
7972	ON-BRIGHT ELECT	0.001%	98.904%
7973	TAMEDIA AG	0.001%	98.905%
7974	JUST DIAL LTD	0.001%	98.906%
7975	SOLAR APPLIED M	0.001%	98.907%
7976	ALBANY MOLECULA	0.001%	98.907%
7977	UNIQUE ENGINEER	0.001%	98.908%
7978	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.909%
7979	CARILLION	0.001%	98.910%
7980	MATSUDA SANGYO	0.001%	98.911%
7981	XAAR	0.001%	98.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	BELLAMY'S AUSTR	0.001%	98.913%
7983	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	98.914%
7984	HYUNDAI ROTEM C	0.001%	98.915%
7985	ALPHA NETWORKS	0.001%	98.916%
7986	GIKEN LTD	0.001%	98.917%
7987	TURKCELL ILETIS	0.001%	98.918%
7988	TAKACHIHO ELECT	0.001%	98.919%
7989	YINSON HOLDINGS	0.001%	98.920%
7990	TODA KOGYO CORP	0.001%	98.920%
7991	AFFIN HLDGS BHD	0.001%	98.921%
7992	NICE-SYSTEMS LT	0.001%	98.922%
7993	CHINA SHINEWAY	0.001%	98.923%
7994	ARDMORE SHIPPIN	0.001%	98.924%
7995	AMUSE INC	0.001%	98.925%
7996	NONG SHIM HOLDI	0.001%	98.926%
7997	COSAN LOGISTICA	0.001%	98.927%
7998	TAIWAN LAND DEV	0.001%	98.928%
7999	LPN DEVELOPMENT	0.001%	98.929%
8000	HIGASHI NIHON H	0.001%	98.930%
8001	VP BANK AG	0.001%	98.931%
8002	CHICONY POWER T	0.001%	98.932%
8003	VARDHMAN TEXTIL	0.001%	98.933%
8004	SYRAH RESOURCES	0.001%	98.933%
8005	CHAIN STORE OKU	0.001%	98.934%
8006	CHINA SILVER GR	0.001%	98.935%
8007	ASAHI CO LTD	0.001%	98.936%
8008	ADANI ENTERPRIS	0.001%	98.937%
8009	ADVAN CO LTD	0.001%	98.938%
8010	DONGJIN SEMICHE	0.001%	98.939%
8011	SINOLINK WORLDW	0.001%	98.940%
8012	SOCO INTERNATIO	0.001%	98.941%
8013	UCHIDA YOKO CO	0.001%	98.942%
8014	GFT TECHNOLOGY	0.001%	98.943%
8015	SUZLON ENERGY L	0.001%	98.944%
8016	COSCO CAPITAL I	0.001%	98.945%
8017	ADANI TRANSMISS	0.001%	98.945%
8018	STUDIO ALICE CO	0.001%	98.946%
8019	UNIZYX HOLDING	0.001%	98.947%
8020	EASTERN & ORIEN	0.001%	98.948%
8021	BRACK CAPITAL P	0.001%	98.949%
8022	COOLPAD GROUP L	0.001%	98.950%
8023	CHINA OVERSEAS	0.001%	98.951%
8024	TOWER SEMICONDU	0.001%	98.952%
8025	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.953%
8026	VILLAGE SUPERMA	0.001%	98.954%
8027	TIGA PILAR SEJA	0.001%	98.955%
8028	KAWADA TECHNOLO	0.001%	98.955%
8029	BIJOU BRIGITTE	0.001%	98.956%
8030	WHAN IN PHARMAC	0.001%	98.957%
8031	DYNAPACK INTL T	0.001%	98.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	KYODO PRINTING	0.001%	98.959%
8033	INAGEYA CO LTD	0.001%	98.960%
8034	FORUS S.A.	0.001%	98.961%
8035	POONGSAN HOLDIN	0.001%	98.962%
8036	AKTIA BANK OYJ	0.001%	98.963%
8037	INTERSERVE PLC	0.001%	98.964%
8038	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.965%
8039	SDI CORP	0.001%	98.966%
8040	LACTO JAPAN CO	0.001%	98.966%
8041	TELEKOM MALAYSI	0.001%	98.967%
8042	WOORI BANK SPON ADR ADR	0.001%	98.968%
8043	GROUPE CRIT	0.001%	98.969%
8044	SUNWAY REAL EST	0.001%	98.970%
8045	TOPBI INTERNATI	0.001%	98.971%
8046	FRASERS CENTREP	0.001%	98.972%
8047	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.973%
8048	CHINA HIGH SPEE	0.001%	98.974%
8049	SUN INTL LTD	0.001%	98.975%
8050	CIA DE SANEAMEN	0.001%	98.976%
8051	PASONA GROUP IN	0.001%	98.976%
8052	F-SECURE OYJ	0.001%	98.977%
8053	ALTIUM LTD	0.001%	98.978%
8054	KYOBO SECURITIE	0.001%	98.979%
8055	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.980%
8056	CENTRAL SPORTS	0.001%	98.981%
8057	NETAS TELEKOMUN	0.001%	98.982%
8058	AIPHONE CO	0.001%	98.983%
8059	INTERNATIONAL S	0.001%	98.984%
8060	FRASERS LOGISTI	0.001%	98.985%
8061	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.985%
8062	YICHANG HEC CHA	0.001%	98.986%
8063	UNIVERSAL CEMEN	0.001%	98.987%
8064	NIPPON YUSOKI C	0.001%	98.988%
8065	EXMAR	0.001%	98.989%
8066	PACT GROUP HOLD	0.001%	98.990%
8067	OLYMPIC STEEL I	0.001%	98.991%
8068	PAYPOINT	0.001%	98.992%
8069	KOPIN CORP COMMON STOCK USD.01	0.001%	98.993%
8070	JAPAN CASH MACH	0.001%	98.994%
8071	RENTIAN TECHNOL	0.001%	98.994%
8072	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.995%
8073	CTT-CORREIOS DE	0.001%	98.996%
8074	YAT SING HOLDIN	0.001%	98.997%
8075	STARTEK INC	0.001%	98.998%
8076	APT SATELLITE	0.001%	98.999%
8077	MEISEI INDUSTRI	0.001%	99.000%
8078	CITY LODGE HOTE	0.001%	99.001%
8079	NEC CAPITAL SOL	0.001%	99.002%
8080	PC JEWELLER LIM	0.001%	99.002%
8081	LIANHUA SUPERMA	0.001%	99.003%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	KEC INTERNATION	0.001%	99.004%
8083	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.005%
8084	SANOH INDUSTRIA	0.001%	99.006%
8085	NOVATEK OAO	0.001%	99.007%
8086	CHINA AIRCRAFT	0.001%	99.008%
8087	OILES CORPORATI	0.001%	99.009%
8088	SUPERMAX CORPOR	0.001%	99.010%
8089	SHN EXPRESSWAY	0.001%	99.010%
8090	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.011%
8091	SEKISUI PLASTIC	0.001%	99.012%
8092	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.013%
8093	WATAMI FOOD SER	0.001%	99.014%
8094	SOGO MEDICAL CO	0.001%	99.015%
8095	XERO LIMITED	0.001%	99.016%
8096	MIE BANK LTD/TH	0.001%	99.017%
8097	PERSEUS MINING	0.001%	99.018%
8098	PLAYMATES TOYS	0.001%	99.018%
8099	TELSTRA CORP-AD	0.001%	99.019%
8100	KWALITY LTD	0.001%	99.020%
8101	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.021%
8102	ARENA REIT	0.001%	99.022%
8103	ABILITY ENTERPR	0.001%	99.023%
8104	OPUS GROUP AB	0.001%	99.024%
8105	NOKIA CORP ADR	0.001%	99.025%
8106	NIIT TECHNOLOGI	0.001%	99.026%
8107	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	99.026%
8108	DELTA-GALIL IND	0.001%	99.027%
8109	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.028%
8110	GAMEHOST INC	0.001%	99.029%
8111	FEED ONE CO LTD	0.001%	99.030%
8112	BRIGHT SMART SE	0.001%	99.031%
8113	TOA CORP	0.001%	99.032%
8114	HARIM CO LTD	0.001%	99.033%
8115	HI-P INTERNATIO	0.001%	99.033%
8116	PT PAKUWON JATI	0.001%	99.034%
8117	CARDNO LIMITED	0.001%	99.035%
8118	TAIWAN PCB TECH	0.001%	99.036%
8119	BOSIDENG INTL H	0.001%	99.037%
8120	SAES GETTERS	0.001%	99.038%
8121	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.039%
8122	MITSUUROKO CO L	0.001%	99.040%
8123	ATSUGI NYLON IN	0.001%	99.041%
8124	KOMATSU SEIREN	0.001%	99.041%
8125	KYOKUTO SECURIT	0.001%	99.042%
8126	TOHO TITANIUM C	0.001%	99.043%
8127	EREX CO LTD	0.001%	99.044%
8128	LIBBEY INC COMMON STOCK USD.01	0.001%	99.045%
8129	GRUPO INDUSTRIA	0.001%	99.046%
8130	CHINA OCEANWIDE	0.001%	99.047%
8131	BANGKOK CHAIN H	0.001%	99.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.048%
8133	ORIENT SEMICOND	0.001%	99.049%
8134	TSUGAMI CORP	0.001%	99.050%
8135	CGN MEIYA POWER	0.001%	99.051%
8136	YAHAGI CONST CO	0.001%	99.052%
8137	L&K ENGINEERING	0.001%	99.053%
8138	SCHALTBAU HOLDI	0.001%	99.054%
8139	MOBILEPHONE TEL	0.001%	99.054%
8140	SHINKONG INSURA	0.001%	99.055%
8141	TAIWAN SOGO SHI	0.001%	99.056%
8142	ASAHI ORGANIC C	0.001%	99.057%
8143	CORONA CORP	0.001%	99.058%
8144	DR REDDYS LABS	0.001%	99.059%
8145	SEOHEE CONSTRUC	0.001%	99.060%
8146	TIPCO ASPHALT P	0.001%	99.061%
8147	RAYSEARCH LABOR	0.001%	99.061%
8148	BESALCO SA	0.001%	99.062%
8149	MICROBIO CO LTD	0.001%	99.063%
8150	GUANGSHEN RAILW	0.001%	99.064%
8151	K&O ENERGY GROU	0.001%	99.065%
8152	EUROCASH SA	0.001%	99.066%
8153	OMAXE LTD	0.001%	99.067%
8154	KEPCO PLANT SER	0.001%	99.067%
8155	HUSQVARNA AB	0.001%	99.068%
8156	MOSHIMOSHI HOTL	0.001%	99.069%
8157	TUBACEX SA	0.001%	99.070%
8158	WAH LEE INDUSTR	0.001%	99.071%
8159	ZINWELL CORP	0.001%	99.072%
8160	SIAM GLOBAL HOU	0.001%	99.073%
8161	AHRESTY CORP	0.001%	99.074%
8162	LECTRA SYSTEMES	0.001%	99.074%
8163	PROPERTY FOR IN	0.001%	99.075%
8164	SILVER GRANT IN	0.001%	99.076%
8165	KEIYO CO	0.001%	99.077%
8166	OXFORD INSTRUME	0.001%	99.078%
8167	CHINA SANJIANG	0.001%	99.079%
8168	SYMPHONY HLDGS	0.001%	99.080%
8169	RENAISSANCE INC	0.001%	99.080%
8170	SEMPERIT AG HOL	0.001%	99.081%
8171	REBOSIS PROPERT	0.001%	99.082%
8172	FONTERRA SHAREH	0.001%	99.083%
8173	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.084%
8174	LAI SUN GARMENT	0.001%	99.085%
8175	HANA MICROELECT	0.001%	99.085%
8176	LAOX CO	0.001%	99.086%
8177	BIRLA CORP LTD	0.001%	99.087%
8178	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.088%
8179	BR PROPERTIES S	0.001%	99.089%
8180	YOMIURI LAND CO	0.001%	99.090%
8181	MEDCO ENERGI IN	0.001%	99.091%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	PHARMAENGINE IN	0.001%	99.091%
8183	SHREE CEMENT LT	0.001%	99.092%
8184	AIXTRON SE	0.001%	99.093%
8185	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.094%
8186	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.095%
8187	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.096%
8188	NOEVIR HOLDINGS	0.001%	99.096%
8189	RYODEN TRADING	0.001%	99.097%
8190	OSJB HOLDINGS C	0.001%	99.098%
8191	CAMBIAN GROUP P	0.001%	99.099%
8192	FREIGHTWAYS LTD	0.001%	99.100%
8193	ADCOCK INGRAM H	0.001%	99.101%
8194	CONSORCIO ARA S	0.001%	99.102%
8195	HANSOL CHEMICAL	0.001%	99.102%
8196	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.103%
8197	NIPPON KOEI CO	0.001%	99.104%
8198	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.105%
8199	JIMOTO HLDGS IN	0.001%	99.106%
8200	GLOBAL MEDIACOM	0.001%	99.107%
8201	SENEX ENERGY LT	0.001%	99.107%
8202	TAEWOONG CO	0.001%	99.108%
8203	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.109%
8204	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.110%
8205	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.111%
8206	BOLSA DE VALOR	0.001%	99.112%
8207	E.I.D.-PARRY(IN	0.001%	99.112%
8208	LEASINVEST REAL	0.001%	99.113%
8209	XEROX CORP 4.07	0.001%	99.114%
8210	JIANGNAN GROUP	0.001%	99.115%
8211	CHUNG HWA PULP	0.001%	99.116%
8212	CONCORD NEW ENE	0.001%	99.117%
8213	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.117%
8214	TOKYO ENERGY&SY	0.001%	99.118%
8215	EDREAMS ODIGEO	0.001%	99.119%
8216	GUOLIAN SECURIT	0.001%	99.120%
8217	SK TELECOM	0.001%	99.121%
8218	AUBAY	0.001%	99.122%
8219	NAUTILUS MINERA	0.001%	99.122%
8220	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.123%
8221	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.124%
8222	HOPEWELL HIGHWA	0.001%	99.125%
8223	EHEALTH INC COMMON STOCK USD.001	0.001%	99.126%
8224	ALEXANDER FORBE	0.001%	99.127%
8225	CHU KONG SHIPPI	0.001%	99.127%
8226	TOMOKU CO	0.001%	99.128%
8227	KONGSBERG GRUPP	0.001%	99.129%
8228	MICO LTD	0.001%	99.130%
8229	PADINI HLDGS BH	0.001%	99.131%
8230	ATLAS FINANCIAL	0.001%	99.132%
8231	SOLOCAL GROUP	0.001%	99.132%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	SUNG KWANG BEND	0.001%	99.133%
8233	LH FINANCIAL GR	0.001%	99.134%
8234	BANK PERMATA TB	0.001%	99.135%
8235	CYFROWY POLSAT	0.001%	99.136%
8236	HONG KONG AIRCR	0.001%	99.136%
8237	FRONTERA ENERGY	0.001%	99.137%
8238	ASANUMA CORP	0.001%	99.138%
8239	NIPPON PILLAR P	0.001%	99.139%
8240	CMIC HOLDINGS C	0.001%	99.140%
8241	FERRARI NV	0.001%	99.141%
8242	LIAN BENG GROUP	0.001%	99.141%
8243	COGOBUY GROUP	0.001%	99.142%
8244	ASTRO JAPAN PR	0.001%	99.143%
8245	ICHINEN CO LTD	0.001%	99.144%
8246	CAIRO COMMUNICA	0.001%	99.145%
8247	OHSO FOOD SERV	0.001%	99.146%
8248	SINCERE NAVIGAT	0.001%	99.146%
8249	HELLENIC PETROL	0.001%	99.147%
8250	DAOU DATA CORP	0.001%	99.148%
8251	SBW	0.001%	99.149%
8252	FALCK RENEWABLE	0.001%	99.150%
8253	MARUWA UNYU	0.001%	99.150%
8254	DONG-A ST CO LT	0.001%	99.151%
8255	TAIHO KOGYO	0.001%	99.152%
8256	NEXT CO LTD	0.001%	99.153%
8257	INFO SVS INTL	0.001%	99.154%
8258	FURUSATO INDUST	0.001%	99.155%
8259	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.155%
8260	OLAV THON EIEND	0.001%	99.156%
8261	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.157%
8262	WIZ SOL CORR DE	0.001%	99.158%
8263	FRANCE BED HOLD	0.001%	99.159%
8264	PEGASUS SEWING	0.001%	99.159%
8265	DATANG INTL POW	0.001%	99.160%
8266	FORTIS HLTH (IN	0.001%	99.161%
8267	SUNDRAM FASTNER	0.001%	99.162%
8268	ZENG HSING INDL	0.001%	99.163%
8269	QUESTERRE ENERG	0.001%	99.164%
8270	INFRASTRUCTURA	0.001%	99.164%
8271	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.165%
8272	DAIKOKU DENKI C	0.001%	99.166%
8273	CHUETSU PULP&PA	0.001%	99.167%
8274	HARIMA CHEMICAL	0.001%	99.168%
8275	FREUND CORP	0.001%	99.168%
8276	GRO-BELS CO LTD	0.001%	99.169%
8277	TOKYO THEATRES	0.001%	99.170%
8278	WIJAYA KARYA	0.001%	99.171%
8279	MERITZ FINANCIA	0.001%	99.172%
8280	BATU KAWAN BHD	0.001%	99.172%
8281	JALUX INC	0.001%	99.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	DALRADIAN RESOU	0.001%	99.174%
8283	INV LA CONSTRUC	0.001%	99.175%
8284	DECEUNINCK	0.001%	99.176%
8285	HAKUTO CO	0.001%	99.176%
8286	CREATE SD HOLDI	0.001%	99.177%
8287	TONAMI HOLDINGS	0.001%	99.178%
8288	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.179%
8289	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.180%
8290	GUJARAT MINERAL	0.001%	99.180%
8291	BUDIMEX	0.001%	99.181%
8292	SUNSPRING METAL	0.001%	99.182%
8293	MACA LIMITED	0.001%	99.183%
8294	GET NICE HOLDIN	0.001%	99.184%
8295	IHH HEALTHCARE	0.001%	99.184%
8296	S.M. ENTERTAINM	0.001%	99.185%
8297	FARADAY TECHNOL	0.001%	99.186%
8298	PRECIOUS SHIPPI	0.001%	99.187%
8299	AJ RENT CAR	0.001%	99.188%
8300	KITANO CONST CO	0.001%	99.188%
8301	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.189%
8302	BANCO DE BOGOTA	0.001%	99.190%
8303	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.191%
8304	HANSEN TECHNOLO	0.001%	99.192%
8305	FUNAI ELECTRIC	0.001%	99.192%
8306	GNCO	0.001%	99.193%
8307	HAICHANG HOLDIN	0.001%	99.194%
8308	ACTRON TECHNOLO	0.001%	99.195%
8309	PRUMO LOGISTICA	0.001%	99.196%
8310	LOTTE NON-LIFE	0.001%	99.196%
8311	JAPAN PETROLEUM	0.001%	99.197%
8312	KIRKLAND S INC COMMON STOCK	0.001%	99.198%
8313	BEIJING ENT MED	0.001%	99.199%
8314	GUARARAPES CONF	0.001%	99.200%
8315	JUST RETIREMENT	0.001%	99.200%
8316	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.201%
8317	HKBN LTD	0.001%	99.202%
8318	UNITED ENERGY G	0.001%	99.203%
8319	RASSINI SAB DE	0.001%	99.204%
8320	ENNOCONN CORP	0.001%	99.204%
8321	NAGATANIEN CO L	0.001%	99.205%
8322	HARBOUR CENTRE	0.001%	99.206%
8323	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.207%
8324	OTOKAR OTOMOTIV	0.001%	99.208%
8325	STAR CRUISES LT	0.001%	99.208%
8326	SSANGYONG MOTOR	0.001%	99.209%
8327	GOCOMPARE.COM G	0.001%	99.210%
8328	BYUCKSAN CORP	0.001%	99.211%
8329	NITTO KOHKI CO	0.001%	99.212%
8330	TA ENTERPRISE B	0.001%	99.212%
8331	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	MINOR INTL	0.001%	99.214%
8333	AKITA DRILLING	0.001%	99.215%
8334	XINJIANG XINXIN	0.001%	99.215%
8335	SOBHA LIMITED	0.001%	99.216%
8336	CRH PLC	0.001%	99.217%
8337	JK TYRE & INDUS	0.001%	99.218%
8338	NIHON KAGAKU SA	0.001%	99.219%
8339	FINOLEXIndustr	0.001%	99.219%
8340	UNITECH PRINTED	0.001%	99.220%
8341	INTL GAME SYSTE	0.001%	99.221%
8342	YASUDA WAREHOUS	0.001%	99.222%
8343	ALMA MEDIA CORP	0.001%	99.222%
8344	JAPAN AIRPORT T	0.001%	99.223%
8345	mitsubishi PAPE	0.001%	99.224%
8346	HELBOR EMPREEND	0.001%	99.225%
8347	CHIBA KOGYO BAN	0.001%	99.226%
8348	DIOS FASTIGHETE	0.001%	99.226%
8349	ISELECT LTD	0.001%	99.227%
8350	GIGASTORAGE COR	0.001%	99.228%
8351	WASION METERS G	0.001%	99.229%
8352	MATSUI CONST CO	0.001%	99.230%
8353	IWAKI & CO LTD	0.001%	99.230%
8354	FUJIMI INC	0.001%	99.231%
8355	INTERPARK CORP	0.001%	99.232%
8356	HOLTEK SEMICOND	0.001%	99.233%
8357	CASETEK HOLDING	0.001%	99.233%
8358	OYO CORPORATION	0.001%	99.234%
8359	NIEN MADE ENTER	0.001%	99.235%
8360	VANACHAI GROUP	0.001%	99.236%
8361	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.237%
8362	MARUZEN SHOWA U	0.001%	99.237%
8363	IWASAKI ELECTRI	0.001%	99.238%
8364	CABCHARGE AUSTR	0.001%	99.239%
8365	CONTROLADORA VUELA CIA ADR ADR	0.001%	99.240%
8366	CONSTRUTORA TEN	0.001%	99.240%
8367	SHENYIN WANGUO(0.001%	99.241%
8368	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.242%
8369	SUNGCHANG ENTER	0.001%	99.243%
8370	SCHIBSTED ASA	0.001%	99.243%
8371	O LUXE HOLDINGS	0.001%	99.244%
8372	IDEC CORPORATIO	0.001%	99.245%
8373	ARES ALLERGY HO	0.001%	99.246%
8374	KROSAKI CORP	0.001%	99.247%
8375	KANAGAWA CHUO K	0.001%	99.247%
8376	ALICO INC COMMON STOCK USD1.0	0.001%	99.248%
8377	TURVO INTERNATI	0.001%	99.249%
8378	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.250%
8379	CHUKYO BANK	0.001%	99.250%
8380	ZUMTOBEL AG	0.001%	99.251%
8381	FENIX OUTDOOR I	0.001%	99.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	GEK GROUP OF CO	0.001%	99.253%
8383	OKINAWA CELLULA	0.001%	99.253%
8384	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.254%
8385	VALUE PARTNERS	0.001%	99.255%
8386	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.256%
8387	ADATA TECHNOLOG	0.001%	99.256%
8388	CDI CORP COMMON STOCK USD.1	0.001%	99.257%
8389	NOHMI BOSAI	0.001%	99.258%
8390	YUGANG INTL	0.001%	99.259%
8391	QLIRO GROUP AB	0.001%	99.260%
8392	KURIMOTO	0.001%	99.260%
8393	MIMASU SEMICOND	0.001%	99.261%
8394	TOKYO ROPE MFG	0.001%	99.262%
8395	GATEWAY DISTRIIP	0.001%	99.263%
8396	SCHAEFFLER AG P	0.001%	99.263%
8397	AVIANCA HOLDING	0.001%	99.264%
8398	CLOVIS ONCOLOGY INC COMMON STOCK USD.001	0.001%	99.265%
8399	QINHUANGDAO POR	0.001%	99.266%
8400	CAPRO CORPN	0.001%	99.266%
8401	LUNDIN GOLD INC	0.001%	99.267%
8402	HUNG POO CONSTR	0.001%	99.268%
8403	UNITECH LIMITED	0.001%	99.269%
8404	KANEMATSU ELEC	0.001%	99.269%
8405	TRUE NORTH COMM	0.001%	99.270%
8406	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.271%
8407	KINKI NIPPON TO	0.001%	99.272%
8408	JUNGFRAUBAHN HL	0.001%	99.272%
8409	RIKEN KEIKI CO	0.001%	99.273%
8410	TOYO RADIATOR C	0.001%	99.274%
8411	GENESIS LAND DE	0.001%	99.275%
8412	RORZE CORP	0.001%	99.275%
8413	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.276%
8414	F&A AQUA HOLDIN	0.001%	99.277%
8415	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.278%
8416	CHIP ENG SENG C	0.001%	99.278%
8417	CARLO CAVAZZI H	0.001%	99.279%
8418	STO AG-PREFERRE	0.001%	99.280%
8419	GRUPO CEMENTOS	0.001%	99.281%
8420	STANDARD LIFE I	0.001%	99.281%
8421	H+H INTERNATION	0.001%	99.282%
8422	F@N COMMUNICATI	0.001%	99.283%
8423	TOKYO KEIKI INC	0.001%	99.284%
8424	CENIT AG SYSTEM	0.001%	99.284%
8425	KWANG DONG PHAR	0.001%	99.285%
8426	DELTA PROPERTY	0.001%	99.286%
8427	LIFESTYLE CHINA	0.001%	99.287%
8428	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.287%
8429	ASUNARO AOKI CO	0.001%	99.288%
8430	FUJI PHARM CO L	0.001%	99.289%
8431	YAKUODO CO LTD	0.001%	99.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	EAST CAPITAL EX	0.001%	99.290%
8433	MEDIGENE AG	0.001%	99.291%
8434	ENERGA SA	0.001%	99.292%
8435	ILSHIN SPINNING	0.001%	99.293%
8436	ITOCHU SHOKUHIN	0.001%	99.293%
8437	SA SA INTL HLDG	0.001%	99.294%
8438	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.295%
8439	AIRASIA X BHD	0.001%	99.296%
8440	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.296%
8441	POLYPLEX THAILA	0.001%	99.297%
8442	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.298%
8443	SHENGJING BANK	0.001%	99.299%
8444	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.299%
8445	VILLAGE ROADSHO	0.001%	99.300%
8446	NIHON CHOUZAI C	0.001%	99.301%
8447	SANEI ARCHITECT	0.001%	99.302%
8448	LAND & HOUSE PU	0.001%	99.302%
8449	ECKERT & ZIEGLE	0.001%	99.303%
8450	SINKO INDUSTRIE	0.001%	99.304%
8451	KAWAI MUSICAL I	0.001%	99.305%
8452	CHIYODA INTEGRE	0.001%	99.305%
8453	TECHNOPRO HLDGS	0.001%	99.306%
8454	AMOT INVESTMENT	0.001%	99.307%
8455	ISRA VISION AG	0.001%	99.308%
8456	ELBIT SYSTEMS L	0.001%	99.308%
8457	HOTEL PROPERTY	0.001%	99.309%
8458	HNA HLDGS GP CO	0.001%	99.310%
8459	SANYO ELEC RAIL	0.001%	99.310%
8460	PROACT IT GROUP	0.001%	99.311%
8461	ICOM INCORPORAT	0.001%	99.312%
8462	FJ NEXT CO LTD	0.001%	99.313%
8463	MBK PCL	0.001%	99.313%
8464	WESTGOLD RESOUR	0.001%	99.314%
8465	GLOBAL POWER SY	0.001%	99.315%
8466	POYA CO LTD	0.001%	99.316%
8467	FEINTOOL INTERN	0.001%	99.316%
8468	NICHIRIN CO LTD	0.001%	99.317%
8469	HASTINGS GROUP	0.001%	99.318%
8470	NITTOC CONST CO	0.001%	99.319%
8471	CYBERTAN TECHNO	0.001%	99.319%
8472	HYFLUX LTD	0.001%	99.320%
8473	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.321%
8474	SWCC SHOWA HOLD	0.001%	99.321%
8475	METALS X LTD	0.001%	99.322%
8476	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.323%
8477	KATO WORKS CO	0.001%	99.324%
8478	KAROON GAS AUST	0.001%	99.324%
8479	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.325%
8480	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.326%
8481	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.327%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MEDIA PRIMA BHD	0.001%	99.327%
8483	BERJAYA SPORTS	0.001%	99.328%
8484	BING-GRAE	0.001%	99.329%
8485	EUGENE INVS&SEC	0.001%	99.329%
8486	BASTIDE LE CONF	0.001%	99.330%
8487	HUGEL INC	0.001%	99.331%
8488	EIKEN CHEMICAL	0.001%	99.332%
8489	TACHIBANA ELETE	0.001%	99.332%
8490	SOUNDWILL HOLDI	0.001%	99.333%
8491	MILLS ESTRUTURA	0.001%	99.334%
8492	RAUBEX GROUP LT	0.001%	99.335%
8493	FORMOSAN RUBBER	0.001%	99.335%
8494	ON THE BEACH GR	0.001%	99.336%
8495	CONVOY FINANCIA	0.001%	99.337%
8496	NISSUI PHARM CO	0.001%	99.337%
8497	CITY TELECOM (H	0.001%	99.338%
8498	YUNGSHIN GLOBAL	0.001%	99.339%
8499	AA PLC	0.001%	99.340%
8500	MARVELOUS AQL I	0.001%	99.340%
8501	RH COMMON STOCK USD.0001	0.001%	99.341%
8502	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.342%
8503	ZHENGZHOU COAL	0.001%	99.342%
8504	PRONEXUS INC	0.001%	99.343%
8505	DORO AB	0.001%	99.344%
8506	CREATE RESTAURA	0.001%	99.345%
8507	HISAKA WORKS LT	0.001%	99.345%
8508	RAIN INDUSTRIES	0.001%	99.346%
8509	PHX ENERGY SERV	0.001%	99.347%
8510	HANNSTAR BOARD	0.001%	99.347%
8511	MEIKO NETWORK J	0.001%	99.348%
8512	HONEYS CO LTD	0.001%	99.349%
8513	GUJARAT NARM	0.001%	99.350%
8514	AGABANG&COMPANY	0.001%	99.350%
8515	METALLURGICAL C	0.001%	99.351%
8516	FOOSUNG CO LTD	0.001%	99.352%
8517	GRUPO AVAL ACCI	0.001%	99.352%
8518	TOHO CO LTD	0.001%	99.353%
8519	CELLNEX TELECOM	0.001%	99.354%
8520	GODO STEEL	0.001%	99.355%
8521	SM INVESTMENTS	0.001%	99.355%
8522	BORUSAN BORU	0.001%	99.356%
8523	C UYEMURA & CO	0.001%	99.357%
8524	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.357%
8525	BIOTEST AG	0.001%	99.358%
8526	JAPAN MATERIAL	0.001%	99.359%
8527	SHANDONG XINHUA	0.001%	99.359%
8528	IJT TECHNOLOGY	0.001%	99.360%
8529	ASHIMORI INDUST	0.001%	99.361%
8530	TREVI FINANZIAR	0.001%	99.362%
8531	GUJARAT FLUOROC	0.001%	99.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	COMMUNISIS PLC	0.001%	99.363%
8533	AGUAS ANDINAS S	0.001%	99.364%
8534	KANGDA INTERNAT	0.001%	99.364%
8535	TOYO CORPORATIO	0.001%	99.365%
8536	GRUPO NUTRESA S	0.001%	99.366%
8537	BANCO SANTANDER CHILE ADR ADR	0.001%	99.367%
8538	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.367%
8539	KYOSAN ELECTRIC	0.001%	99.368%
8540	DELEK AUTOMOTIV	0.001%	99.369%
8541	TOWER BERSAMA I	0.001%	99.369%
8542	UNIDEN CORP	0.001%	99.370%
8543	REGIS HEALTHCAR	0.001%	99.371%
8544	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.371%
8545	CEMENTOS ARGOS	0.001%	99.372%
8546	NAPHTHA ISRAEL	0.001%	99.373%
8547	AIZAWA SECURITI	0.001%	99.374%
8548	TIANJIN DEVM T H	0.001%	99.374%
8549	TOFAS TURK OTOM	0.001%	99.375%
8550	NISSHIN FUDOSAN	0.001%	99.376%
8551	KANADEN CORP	0.001%	99.376%
8552	TUAN SING HLDGS	0.001%	99.377%
8553	SINOSOFT TECHNO	0.001%	99.378%
8554	LUMENS CO LTD	0.001%	99.378%
8555	ABG SUNDAL COLL	0.001%	99.379%
8556	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.380%
8557	ROAD KING INFRA	0.001%	99.380%
8558	ITC PROPERTIES	0.001%	99.381%
8559	DOOSAN ENGINE C	0.001%	99.382%
8560	SILICONWARE PRE	0.001%	99.383%
8561	TENWOW INTL HLD	0.001%	99.383%
8562	KNOW IT AB	0.001%	99.384%
8563	KISWIRE LTD	0.001%	99.385%
8564	YOUYUAN INTERNA	0.001%	99.385%
8565	KNM GROUP BERHA	0.001%	99.386%
8566	HENGDELI HOLDIN	0.001%	99.387%
8567	SERVCORP	0.001%	99.387%
8568	WESTAR ENERGY I	0.001%	99.388%
8569	KOREA ELEC TERM	0.001%	99.389%
8570	COPEL PARANA EN	0.001%	99.389%
8571	NAKAMURAYA CO L	0.001%	99.390%
8572	HSIN KUANG STEE	0.001%	99.391%
8573	TOKYO ELECTRON	0.001%	99.391%
8574	PAL CO LTD	0.001%	99.392%
8575	SERCO GROUP	0.001%	99.393%
8576	KAWASAN INDS JA	0.001%	99.394%
8577	ORIENTAL BK OF	0.001%	99.394%
8578	NIHON TOKUSHU T	0.001%	99.395%
8579	SUMMIT R/EST HL	0.001%	99.396%
8580	MONOGATARI CORP	0.001%	99.396%
8581	JANOME SEWING M	0.001%	99.397%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	HIROSE ELECTRIC	0.001%	99.398%
8583	TOYO KOHAN CO	0.001%	99.398%
8584	FUSION PARTNERS	0.001%	99.399%
8585	ACBEL POLYTECH	0.001%	99.400%
8586	GUANGDONG KELON	0.001%	99.400%
8587	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.401%
8588	LIFETECH SCIENT	0.001%	99.402%
8589	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.001%	99.402%
8590	NIPPON FINE CHE	0.001%	99.403%
8591	PAN JIT INTERNA	0.001%	99.404%
8592	YOMEISHU SEIZO	0.001%	99.404%
8593	KYOKUYO CO LTD	0.001%	99.405%
8594	SHINYOUNG SECS	0.001%	99.406%
8595	JAPAN PILE CORP	0.001%	99.407%
8596	VIJAYA BANK	0.001%	99.407%
8597	KOATSU GAS KOGY	0.001%	99.408%
8598	PALIBURG HOLDIN	0.001%	99.409%
8599	DONG AH TIRE&RU	0.001%	99.409%
8600	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.410%
8601	AOC HOLDINGS IN	0.001%	99.411%
8602	BASLER AG	0.001%	99.411%
8603	EMCORE CORP COMMON STOCK	0.001%	99.412%
8604	SUGIMOTO & CO L	0.001%	99.413%
8605	ASKA PHARMACEU	0.001%	99.413%
8606	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.414%
8607	LOTUS BAKERIES	0.001%	99.415%
8608	PARROT	0.001%	99.415%
8609	SCHIBSTED ASA	0.001%	99.416%
8610	LA DORIA SPA	0.001%	99.417%
8611	LASALLE LOGIPOR	0.001%	99.417%
8612	TOTAL ACCESS CO	0.001%	99.418%
8613	DYNAGREEN ENVIR	0.001%	99.419%
8614	GLOBAL&YUASA BA	0.001%	99.419%
8615	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.420%
8616	STARTS PROCEED	0.001%	99.421%
8617	ENF TECHNOLOGY	0.001%	99.421%
8618	CRAWFORD & CO	0.001%	99.422%
8619	BEST PACIFIC IN	0.001%	99.423%
8620	TAIKO BANK	0.001%	99.423%
8621	OSK HOLDINGS BH	0.001%	99.424%
8622	EMPRESAS LA POL	0.001%	99.425%
8623	TECK RESOURCES	0.001%	99.425%
8624	UNION BANK OF P	0.001%	99.426%
8625	ALLAHABAD BANK	0.001%	99.427%
8626	DEOLEO SA	0.001%	99.427%
8627	SCHAFFNER HOLDI	0.001%	99.428%
8628	NATORI CO LTD	0.001%	99.429%
8629	CHINA STRATEGIC	0.001%	99.429%
8630	VIEWWORKS CO LTD	0.001%	99.430%
8631	EAGLE NICE INTE	0.001%	99.431%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	SARTORIUS STEDI	0.001%	99.431%
8633	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.432%
8634	TOYO SECURITIES	0.001%	99.433%
8635	PNE WIND AG	0.001%	99.433%
8636	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.434%
8637	ASCENDAS INDIA	0.001%	99.435%
8638	GUNNEBO AB	0.001%	99.435%
8639	CLEANUP CORP	0.001%	99.436%
8640	ATOM CORPORATIO	0.001%	99.437%
8641	ARIAKE JAPAN CO	0.001%	99.437%
8642	JAPAN MEDICAL D	0.001%	99.438%
8643	ACTIA GROUP	0.001%	99.439%
8644	KEIHANSHIN RL	0.001%	99.439%
8645	CNA GR PHAR	0.001%	99.440%
8646	EXEL INDUSTRIES	0.001%	99.441%
8647	RAMELIUS RESOUR	0.001%	99.441%
8648	CHORI CO LTD	0.001%	99.442%
8649	ICHIKOHIndustr	0.001%	99.443%
8650	ODFJELL DRILLIN	0.001%	99.443%
8651	LEIFHEIT AG	0.001%	99.444%
8652	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.445%
8653	TIANGONG INTERN	0.001%	99.445%
8654	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.446%
8655	FUJI KIKO CO LT	0.001%	99.446%
8656	PACIFIC HOSPITA	0.001%	99.447%
8657	U-SHIN	0.001%	99.448%
8658	JW HOLDINGS COR	0.001%	99.448%
8659	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.449%
8660	IMMSI SPA	0.001%	99.450%
8661	PW MEDTECH GROU	0.001%	99.450%
8662	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.451%
8663	SABANA SHARIAH	0.001%	99.452%
8664	SHINSEGAE FOOD	0.001%	99.452%
8665	OPPENHEIMER HLD	0.001%	99.453%
8666	KINGSWAY FINANC	0.001%	99.454%
8667	JAPAN BUSINESS	0.001%	99.454%
8668	CHUANGS CONS IN	0.001%	99.455%
8669	APCB INC	0.001%	99.456%
8670	WUS PRINTD CIRC	0.001%	99.456%
8671	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.457%
8672	S&T DYNAMICS CO	0.001%	99.458%
8673	SAMART CORP PCL	0.001%	99.458%
8674	DENYO CO	0.001%	99.459%
8675	SANYO SHOKAI	0.001%	99.459%
8676	AKER AMERICAN S	0.001%	99.460%
8677	RHYTHM WATCH CO	0.001%	99.461%
8678	NL INDUSTRIES	0.001%	99.461%
8679	CHINA ORIENTAL	0.001%	99.462%
8680	SC ASSET CORPOR	0.001%	99.463%
8681	TELE COLUMBUS A	0.001%	99.463%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SIRTEC INTERNAT	0.001%	99.464%
8683	STP & I PCL-FOR	0.001%	99.465%
8684	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.001%	99.465%
8685	CARDINAL ENERGY	0.001%	99.466%
8686	ASALEO CARE LTD	0.001%	99.467%
8687	GREAT PANTHER S	0.001%	99.467%
8688	ARGAN SA	0.001%	99.468%
8689	HILTON FOOD GRO	0.001%	99.468%
8690	DE LICACY INDUS	0.001%	99.469%
8691	QAF LTD	0.001%	99.470%
8692	TYMAN PLC	0.001%	99.470%
8693	EKORNES ASA	0.001%	99.471%
8694	CYBERDYNE INC	0.001%	99.472%
8695	NS SHOPPING CO	0.001%	99.472%
8696	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.473%
8697	TOA DORO KOGYO	0.001%	99.474%
8698	GILLETTE INDIA	0.001%	99.474%
8699	MATSUI SECURITI	0.001%	99.475%
8700	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.475%
8701	PCM INC COMMON STOCK USD.001	0.001%	99.476%
8702	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.477%
8703	DATALOGIC SPA	0.001%	99.477%
8704	BIMB HLDGS BERH	0.001%	99.478%
8705	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.479%
8706	mitsui home co	0.001%	99.479%
8707	NIPPON YAKIN KO	0.001%	99.480%
8708	CIE FINANCIER T	0.001%	99.481%
8709	SCIENTEX BERHAD	0.001%	99.481%
8710	SUPALAI PCL-NVD	0.001%	99.482%
8711	ZUIKO CORP	0.001%	99.482%
8712	FLEURY MICHON	0.001%	99.483%
8713	CHINA ALL ACCES	0.001%	99.484%
8714	ANEST IWATA COR	0.001%	99.484%
8715	KITAGAWA IRON W	0.001%	99.485%
8716	RADEX-HERAKLITH	0.001%	99.486%
8717	TAKAOKA TOKO HL	0.001%	99.486%
8718	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.487%
8719	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.487%
8720	OCTODEC	0.001%	99.488%
8721	COMBA TELECOM S	0.001%	99.489%
8722	MARKETECH INTL	0.001%	99.489%
8723	SVENSKA HANDELS	0.001%	99.490%
8724	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.491%
8725	CENTROTEC SUSTA	0.001%	99.491%
8726	OCEAN-LAND GROU	0.001%	99.492%
8727	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.492%
8728	MITSUI MATSUSHI	0.001%	99.493%
8729	GENKY STORES IN	0.001%	99.494%
8730	LIVART CO LTD	0.001%	99.494%
8731	IWATSUKA CONFEC	0.001%	99.495%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	ING BANK SLASKI	0.001%	99.496%
8733	XP POWER LTD	0.001%	99.496%
8734	HILONG HOLDING	0.001%	99.497%
8735	YUME INC COMMON STOCK USD.001	0.001%	99.497%
8736	PAN INTL INDL	0.001%	99.498%
8737	ENTRA ASA	0.001%	99.499%
8738	MAXIS BHD	0.001%	99.499%
8739	P S CORPORATION	0.001%	99.500%
8740	DOTTIKON ES HOL	0.001%	99.501%
8741	ICHIA TECHNOLOG	0.001%	99.501%
8742	NHPC LTD	0.001%	99.502%
8743	NAN HAI CORPORA	0.001%	99.502%
8744	FUJIJURA RUBBER	0.001%	99.503%
8745	NCC GROUP LTD.	0.001%	99.504%
8746	OSAKA ORGANIC C	0.001%	99.504%
8747	TOKYO RAKUTENCH	0.001%	99.505%
8748	JIAYUAN INTERNA	0.001%	99.505%
8749	SHINAGAWA REFRA	0.001%	99.506%
8750	VA TECH WABAG L	0.001%	99.507%
8751	SHINWA KAIUN	0.001%	99.507%
8752	TECHNOVATOR INT	0.001%	99.508%
8753	GRUH FINANCE	0.001%	99.509%
8754	ESSITY AKTIEBOL	0.001%	99.509%
8755	XIABUXIABU CATE	0.001%	99.510%
8756	HYUNDAI HCN CO	0.001%	99.510%
8757	COUNTRYWIDE	0.001%	99.511%
8758	HANKUK CARBON C	0.001%	99.512%
8759	YUSHIRO CHEMICA	0.001%	99.512%
8760	YADEA GROUP HOL	0.001%	99.513%
8761	HARDINGE INC	0.001%	99.513%
8762	SANY HEAVY EQUI	0.001%	99.514%
8763	SENTUL CITY TBK	0.001%	99.515%
8764	ABC ARBITRAGE	0.001%	99.515%
8765	SHOEI FOODS COR	0.001%	99.516%
8766	TRIVENI ENGINEE	0.001%	99.516%
8767	HADERA PAPER LT	0.001%	99.517%
8768	SHIN NIPPON AIR	0.001%	99.518%
8769	ROMANDE ENERGIE	0.001%	99.518%
8770	SEKONIX CO LTD	0.001%	99.519%
8771	BROOKFIELD REAL	0.001%	99.520%
8772	NIPPON CONCRETE	0.001%	99.520%
8773	TOM TAILOR HOLD	0.001%	99.521%
8774	ORANGE POLSKA	0.001%	99.521%
8775	TUNE INS HOLDIN	0.001%	99.522%
8776	KENON HLDGS LTD	0.001%	99.523%
8777	UNION BANK OF I	0.001%	99.523%
8778	VAN LANSCHOT NV	0.001%	99.524%
8779	SOC BAINS DE ME	0.001%	99.524%
8780	KITO CORP	0.001%	99.525%
8781	JACKPOTJOY PLC	0.001%	99.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	TOA OIL CO LTD	0.001%	99.526%
8783	SURYA CITRA MED	0.001%	99.527%
8784	DISH TV INDIA L	0.001%	99.527%
8785	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.528%
8786	TAKEEI CORPORAT	0.001%	99.529%
8787	ZOGENIX INC COMMON STOCK USD.001	0.001%	99.529%
8788	MESOBLAST LTD	0.001%	99.530%
8789	EMPEROR WATCH A	0.001%	99.530%
8790	TAKIRON CO	0.001%	99.531%
8791	GUN EI CHEM IND	0.001%	99.532%
8792	MAHLE METAL LEV	0.001%	99.532%
8793	ARTNATURE INC	0.001%	99.533%
8794	ELEC DE STRASBO	0.001%	99.533%
8795	IVE GROUP LTD	0.001%	99.534%
8796	CNQC INTERNATIO	0.001%	99.534%
8797	CHIYODA CO	0.001%	99.535%
8798	TIVOLI A/S	0.001%	99.536%
8799	I-NET CORP	0.001%	99.536%
8800	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.537%
8801	MAEZAWA KASEI I	0.001%	99.537%
8802	COLLINS FOOD LT	0.001%	99.538%
8803	BUMRUNGRAD HOPT	0.001%	99.539%
8804	CLS HOLDINGS PL	0.001%	99.539%
8805	FURUNO ELECTRIC	0.001%	99.540%
8806	ELECNOR SA	0.001%	99.540%
8807	HC INTERNATIONAL	0.001%	99.541%
8808	BAYSIDE LAND CO	0.001%	99.542%
8809	BANQUE CANTONAL	0.001%	99.542%
8810	DISTELL GROUP L	0.001%	99.543%
8811	HO TUNG CHEMICA	0.001%	99.543%
8812	HONG FOK CORP	0.001%	99.544%
8813	CONNECT GROUP	0.001%	99.544%
8814	MALAYAN CEMENT	0.001%	99.545%
8815	BLUE DART EXPRE	0.001%	99.546%
8816	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.546%
8817	CHENNAI PETROLE	0.001%	99.547%
8818	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.547%
8819	MAEZAWA KYUSO I	0.001%	99.548%
8820	POSCO ICT CO LT	0.001%	99.549%
8821	VETOQUINOL SA	0.001%	99.549%
8822	TOP FRONTIER IN	0.001%	99.550%
8823	OROCOBRE LTD	0.001%	99.550%
8824	MISAWA HOMES HO	0.001%	99.551%
8825	RESTAURANT BRAN	0.001%	99.552%
8826	RIGHT-ON CO	0.001%	99.552%
8827	SHINAGAWA FUEL	0.001%	99.553%
8828	HANMI PHARM CO	0.001%	99.553%
8829	AMPER SA	0.001%	99.554%
8830	SESODA CORP	0.001%	99.554%
8831	MAXVALU TOKAI C	0.001%	99.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	GRAND KOREA LEI	0.001%	99.556%
8833	STAMFORD LAND	0.001%	99.556%
8834	FARMSCO	0.001%	99.557%
8835	CENTURY CITY IN	0.001%	99.557%
8836	GRUPO ROTOPLAS	0.001%	99.558%
8837	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.558%
8838	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.559%
8839	TICON INDUSTRIA	0.001%	99.560%
8840	DAIKOKUTENBUSSA	0.001%	99.560%
8841	ABOITIZ POWER C	0.001%	99.561%
8842	NZ REFINING CO	0.001%	99.561%
8843	JHSF PARTICIPAC	0.001%	99.562%
8844	ENERGY FUELS INC COMMON STOCK	0.001%	99.563%
8845	JAGRAN PRAKASHA	0.001%	99.563%
8846	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.564%
8847	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.564%
8848	PRICER AB	0.001%	99.565%
8849	PLAZZA AG REG A	0.001%	99.565%
8850	BAOYE GROUP CO	0.001%	99.566%
8851	BEGA CHEESE LTD	0.001%	99.567%
8852	SK SECURITIES C	0.001%	99.567%
8853	AVIC INTL HOLD	0.001%	99.568%
8854	ANHUI EXPRESSWA	0.001%	99.568%
8855	CSE GLOBAL LIMI	0.001%	99.569%
8856	MITANI SEKISAN	0.001%	99.569%
8857	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.570%
8858	NIPPON DENWA SH	0.001%	99.571%
8859	PFIZER LTD	0.001%	99.571%
8860	NZX LTD	0.001%	99.572%
8861	COSEL CO	0.001%	99.572%
8862	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	99.573%
8863	ORGANO	0.001%	99.573%
8864	TECNISA SA	0.001%	99.574%
8865	RIKEN TECHNOS C	0.001%	99.575%
8866	SWEDISH ORPHAN	0.001%	99.575%
8867	TRAVELZOO COMMON STOCK USD.01	0.001%	99.576%
8868	ANADOLU SIGORTA	0.001%	99.576%
8869	HUCHEMS FINE CH	0.001%	99.577%
8870	HANJIN HEAVY IN	0.001%	99.577%
8871	TOSHO PRINTING	0.001%	99.578%
8872	NIHON ESLEAD CO	0.001%	99.578%
8873	BW PLANTATION	0.001%	99.579%
8874	COLOUR LIFE SER	0.001%	99.580%
8875	CAL-COMP ELECTR	0.001%	99.580%
8876	KT CORP SP ADR ADR	0.001%	99.581%
8877	FUJI CORP LTD/O	0.001%	99.581%
8878	APPLIED DEVELOP	0.001%	99.582%
8879	EIDAI CO.LTD.	0.001%	99.582%
8880	FOURLIS S.A.	0.001%	99.583%
8881	EMPERIA HOLDING	0.001%	99.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	BONHEUR ASA	0.001%	99.584%
8883	EGUARANTEE INC.	0.001%	99.585%
8884	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.585%
8885	THYE MING INDUS	0.001%	99.586%
8886	HYUNDAI CONSTRU	0.001%	99.586%
8887	KAS BANK	0.001%	99.587%
8888	AIRPORT FACILIT	0.001%	99.587%
8889	ICHIYOSHI SECS	0.001%	99.588%
8890	AINSWORTH GAME	0.001%	99.589%
8891	TAMBURI INVESTM	0.001%	99.589%
8892	KOBE BUSSAN CO	0.001%	99.590%
8893	ECLERX SERVICES	0.001%	99.590%
8894	ATRIA GROUP PLC	0.001%	99.591%
8895	ULKER BISKUVI S	0.001%	99.591%
8896	ENDO LIGHTING C	0.001%	99.592%
8897	URTHECAST CORP	0.001%	99.592%
8898	KRS CORPORATION	0.001%	99.593%
8899	BIGBEN INTERACT	0.001%	99.594%
8900	MANZ AUTOMATION	0.001%	99.594%
8901	ALTISOURCE PORT	0.001%	99.595%
8902	TOEI ANIMATION	0.001%	99.595%
8903	ODELIC CO LTD	0.001%	99.596%
8904	TORISHIMA PUMP	0.001%	99.596%
8905	NICHIBAN CO	0.001%	99.597%
8906	UEM SUNRISE BHD	0.001%	99.597%
8907	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.001%	99.598%
8908	NAMYANG DAIRY P	0.001%	99.598%
8909	HUANG HSIANG CO	0.001%	99.599%
8910	MARS ENGINEERIN	0.001%	99.600%
8911	MUCKLOW(A&J) GR	0.001%	99.600%
8912	CARLSBERG BREWE	0.001%	99.601%
8913	SHIBUSAWA W'HOU	0.001%	99.601%
8914	SPACE CO LTD	0.001%	99.602%
8915	BK OF GREECE	0.001%	99.602%
8916	MICROPORT SCIEN	0.001%	99.603%
8917	PRIMO WATER CORP COMMON STOCK	0.001%	99.603%
8918	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.604%
8919	ALPS LOGISTICS	0.001%	99.605%
8920	ELDERS LTD	0.001%	99.605%
8921	SEA HOLDINGS LT	0.001%	99.606%
8922	INBODY CO LTD	0.001%	99.606%
8923	CIMSA	0.001%	99.607%
8924	LATTICE SEMICON	0.001%	99.607%
8925	TMAC RESOURCES	0.001%	99.608%
8926	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.608%
8927	SOCOVESA SA	0.001%	99.609%
8928	NETMIND FINANCI	0.001%	99.609%
8929	BANK BUKOPIN PT	0.001%	99.610%
8930	ELECTRA CONSUME	0.001%	99.610%
8931	DIC ASSET AG	0.001%	99.611%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.612%
8933	SAC'S BAR HOLDI	0.001%	99.612%
8934	AVANCE GAS HOLD	0.001%	99.613%
8935	CEGEDIM	0.001%	99.613%
8936	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	99.614%
8937	MACROGENICS INC COMMON STOCK USD.01	0.001%	99.614%
8938	ERAWAN GROUP	0.001%	99.615%
8939	HOOSIERS HOLDIN	0.001%	99.615%
8940	AUSTBROKERS HLD	0.001%	99.616%
8941	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.616%
8942	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.617%
8943	ICHIKEN CO LTD	0.001%	99.617%
8944	PROTO CORP	0.001%	99.618%
8945	SAMPO CORP	0.001%	99.618%
8946	SAWADA HOLDINGS	0.001%	99.619%
8947	MIRAE ASSET LIF	0.001%	99.620%
8948	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.620%
8949	MINMETALS LAND	0.001%	99.621%
8950	CHIPMOS TECHNOL	0.001%	99.621%
8951	VIRGIN AUSTRALI	0.001%	99.622%
8952	FERROLIGAS FERB	0.001%	99.622%
8953	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.623%
8954	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.623%
8955	NITTO SEIKO CO	0.001%	99.624%
8956	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.624%
8957	CHINA LNG GROUP	0.001%	99.625%
8958	NISHIKAWA RUBBE	0.001%	99.625%
8959	EVERGREEN INTL	0.001%	99.626%
8960	DAEWOONG CO LTD	0.001%	99.626%
8961	SINTEX INDUSTRI	0.001%	99.627%
8962	CANVEST ENVIRON	0.001%	99.627%
8963	VIEL ET COMPAGN	0.001%	99.628%
8964	CARE PROPERTY I	0.001%	99.628%
8965	RINGER HUT CO L	0.001%	99.629%
8966	YOULCHON CHEMIC	0.001%	99.629%
8967	KOMATSU WALL IN	0.001%	99.630%
8968	ALINCO INC	0.001%	99.631%
8969	SENSHUKAI CO	0.001%	99.631%
8970	THORN GROUP LTD	0.001%	99.632%
8971	MUHAK CO LTD	0.001%	99.632%
8972	GOOD-YEAR	0.001%	99.633%
8973	GRUPO SECURITY	0.001%	99.633%
8974	MATSUYA CO (TOK	0.001%	99.634%
8975	KYUNG DONG NAVI	0.001%	99.634%
8976	SICHUAN EXPRESS	0.001%	99.635%
8977	HUMAX CO LTD	0.001%	99.635%
8978	MORY INDUSTRIES	0.001%	99.636%
8979	REIS INC COMMON STOCK USD.01	0.001%	99.636%
8980	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.637%
8981	BOURBON SA	0.001%	99.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	RASA INDUSTRIES	0.001%	99.638%
8983	CHAMBAL FER	0.001%	99.638%
8984	YORK WATER CO COMMON STOCK	0.001%	99.639%
8985	SPRING REAL EST	0.001%	99.639%
8986	CENTRAL SEC PAT	0.001%	99.640%
8987	TELEFONICA CZEC	0.001%	99.640%
8988	AMATA CORP PUBL	0.001%	99.641%
8989	HUNTSWORTH PLC	0.001%	99.641%
8990	JMS CO	0.001%	99.642%
8991	GRAND BAOXIN AU	0.001%	99.642%
8992	HEXAGON COMPOSI	0.001%	99.643%
8993	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.643%
8994	MIE KOTSU GP HL	0.001%	99.644%
8995	BANGKOK BANK	0.001%	99.644%
8996	DHIPAYA INSURAN	0.001%	99.645%
8997	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.645%
8998	HUDACO INDUSTRI	0.001%	99.646%
8999	SPRINGLAND INTE	0.001%	99.646%
9000	LPKF LASER & EL	0.001%	99.647%
9001	SAJO INDUSTRIES	0.001%	99.647%
9002	MIKUNI CORP	0.001%	99.648%
9003	FIRST TRACTOR C	0.001%	99.648%
9004	ROSENBAUER INTE	0.001%	99.649%
9005	FUJIKURA KASEI	0.001%	99.649%
9006	LAURENT-PERRIER	0.001%	99.650%
9007	CIVEO CORP	0.001%	99.650%
9008	FOLLI FOLLIE GP	0.001%	99.651%
9009	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.651%
9010	WONDERFUL SKY F	0.000%	99.652%
9011	DEUTSCHE BANK M	0.000%	99.652%
9012	HOUSTON WIRE &	0.000%	99.653%
9013	EQT HOLDINGS LT	0.000%	99.653%
9014	ALVIVA HOLDINGS	0.000%	99.654%
9015	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.654%
9016	SHANGHAI PRIME	0.000%	99.655%
9017	VICTORY CITY IN	0.000%	99.655%
9018	WARSAW STOCK EX	0.000%	99.656%
9019	ATTACQ LTD	0.000%	99.656%
9020	MIDLAND REALTY	0.000%	99.657%
9021	FUSO PHARM	0.000%	99.657%
9022	AMADEUS FIRE AG	0.000%	99.658%
9023	CHINA METAL INT	0.000%	99.658%
9024	YTL POWER INTL	0.000%	99.659%
9025	KSL HLDGS BERHA	0.000%	99.659%
9026	KYUNGBANG LTD	0.000%	99.660%
9027	SHANGHAI FUDAN	0.000%	99.660%
9028	UNION TOOL CO	0.000%	99.661%
9029	HITRON TECHNOLO	0.000%	99.661%
9030	TPV TECHNOLOGY	0.000%	99.662%
9031	LE BELIER	0.000%	99.662%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.663%
9033	SABATE DIOSOS	0.000%	99.663%
9034	SAFEWAY INC	0.000%	99.664%
9035	JAPAN TRANCITY	0.000%	99.664%
9036	EVEREST TEXTILE	0.000%	99.665%
9037	LUMAX INTERNATI	0.000%	99.665%
9038	MOBILEZONE HOLD	0.000%	99.666%
9039	ADO Group Ltd	0.000%	99.666%
9040	SINDO RICOH	0.000%	99.667%
9041	TAUNG GOLD INTE	0.000%	99.667%
9042	MARUBUN CORP	0.000%	99.668%
9043	HIRAKAWA HEWTEC	0.000%	99.668%
9044	TEST RESEARCH I	0.000%	99.669%
9045	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.669%
9046	THAICOM PUBLIC	0.000%	99.670%
9047	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.670%
9048	UNIFIN FINANCIE	0.000%	99.671%
9049	CHUO SPRING CO	0.000%	99.671%
9050	ASX LTD	0.000%	99.672%
9051	WERELDHAVE BELG	0.000%	99.672%
9052	AUST WORLDWIDE	0.000%	99.673%
9053	MITO SECURITIES	0.000%	99.673%
9054	VIOHALCO SA	0.000%	99.674%
9055	MAMEZOU	0.000%	99.674%
9056	PRIMA INDUSTRIE	0.000%	99.675%
9057	KH VATEC	0.000%	99.675%
9058	RM PLC	0.000%	99.676%
9059	KSB AG	0.000%	99.676%
9060	SANKYO SEIKO CO	0.000%	99.676%
9061	MAEDA KOSEN CO.	0.000%	99.677%
9062	ELECTRICITY GEN	0.000%	99.677%
9063	SAMSUNG ENGINEE	0.000%	99.678%
9064	JAPFA LTD	0.000%	99.678%
9065	KERRY TJ LOGIST	0.000%	99.679%
9066	COOKPAD INC	0.000%	99.679%
9067	DUSTIN GROUP AB	0.000%	99.680%
9068	DAE-IL CORP	0.000%	99.680%
9069	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.681%
9070	ASPO OYJ	0.000%	99.681%
9071	GFPT PCL	0.000%	99.682%
9072	MARUSAN SECUR	0.000%	99.682%
9073	F&F COMPANY	0.000%	99.683%
9074	KALPATARU POWER	0.000%	99.683%
9075	FUJITA KANKO IN	0.000%	99.684%
9076	INDOFOOD AGRI R	0.000%	99.684%
9077	TRANSCOM WORLDW	0.000%	99.685%
9078	SHANGHAI FUDAN-	0.000%	99.685%
9079	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.686%
9080	NICK SCALI LTD	0.000%	99.686%
9081	BOER POWER HOLD	0.000%	99.687%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	DAEJAN HOLDINGS	0.000%	99.687%
9083	KEY COFFEE INC	0.000%	99.687%
9084	COLLECTION HOUS	0.000%	99.688%
9085	CLEAR MEDIA	0.000%	99.688%
9086	YOUNG POONG COR	0.000%	99.689%
9087	ALBARAKA TURK K	0.000%	99.689%
9088	MONASH IVF GRP	0.000%	99.690%
9089	DONGWONIndustr	0.000%	99.690%
9090	YAMATANE CORP N	0.000%	99.691%
9091	EM-TECH CO LTD	0.000%	99.691%
9092	IC COMPANYS	0.000%	99.692%
9093	OSTASIATISKE KO	0.000%	99.692%
9094	BOE VARITRONIX	0.000%	99.693%
9095	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.693%
9096	SRV GROUP OYJ	0.000%	99.694%
9097	SURUGA CO LTD	0.000%	99.694%
9098	BOUSTEAD SINGAP	0.000%	99.695%
9099	ALI CORP	0.000%	99.695%
9100	ZIG SHENG INDL	0.000%	99.696%
9101	MAXIM POWER COR	0.000%	99.696%
9102	UCO BANK	0.000%	99.696%
9103	MOTHERCARE	0.000%	99.697%
9104	IEI INTEGRATION	0.000%	99.697%
9105	CIRCASSIA PHARM	0.000%	99.698%
9106	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.698%
9107	KEE TAI PROPERT	0.000%	99.699%
9108	INABA SEISAKUSH	0.000%	99.699%
9109	GRUPO LALA SAB	0.000%	99.700%
9110	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.700%
9111	ROCKY BRANDS INC COMMON STOCK	0.000%	99.701%
9112	JAPAN RADIO CO	0.000%	99.701%
9113	WING ON CO INT	0.000%	99.702%
9114	PUBLIC FINANCIA	0.000%	99.702%
9115	AMVIG HOLDINGS	0.000%	99.703%
9116	NIHON DEMPA KOG	0.000%	99.703%
9117	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.703%
9118	ROXGOLD INC	0.000%	99.704%
9119	SECHE ENVIRONNE	0.000%	99.704%
9120	1ST SHANGHAI IN	0.000%	99.705%
9121	TOMOE ENGINEERI	0.000%	99.705%
9122	MR MAX CORP	0.000%	99.706%
9123	SHOFU INC	0.000%	99.706%
9124	ORBITE TECHNOLO	0.000%	99.707%
9125	MALAYAN FLOUR M	0.000%	99.707%
9126	DEUTSCHE PFANDB	0.000%	99.708%
9127	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.708%
9128	TAIWAN FU HSING	0.000%	99.708%
9129	KOZA ALTIN ISLE	0.000%	99.709%
9130	REALIA BUSINESS	0.000%	99.709%
9131	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.710%
9133	INDS BACHOCO SA	0.000%	99.711%
9134	KAWASHO GECOSS	0.000%	99.711%
9135	FAR EAST ORCH	0.000%	99.712%
9136	HIGHLIGHT COMMU	0.000%	99.712%
9137	GUANGZHOU PHARM	0.000%	99.713%
9138	OLVI	0.000%	99.713%
9139	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.713%
9140	FIELDS CORP	0.000%	99.714%
9141	TSUTSUMI JEWELR	0.000%	99.714%
9142	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.715%
9143	ORBIS	0.000%	99.715%
9144	TCI CO LTD	0.000%	99.716%
9145	CHINA NEW TOWN	0.000%	99.716%
9146	ACNB CORP COMMON STOCK USD2.5	0.000%	99.717%
9147	REPCO HOME FINA	0.000%	99.717%
9148	NORDJYSKE BANK	0.000%	99.718%
9149	MANGALORE REF &	0.000%	99.718%
9150	MASTER GLORY GR	0.000%	99.718%
9151	CJ HELLOVISION	0.000%	99.719%
9152	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.719%
9153	MAHINDRA CIE AU	0.000%	99.720%
9154	FLOW TRADERS	0.000%	99.720%
9155	SYNDICATE BANK	0.000%	99.721%
9156	MIRATI THERAPEU	0.000%	99.721%
9157	BANK PEMBANGUNA	0.000%	99.722%
9158	HILAN LTD	0.000%	99.722%
9159	GUJARAT PIPAVAV	0.000%	99.723%
9160	NIPPON KANZAI C	0.000%	99.723%
9161	OHASHI TECHNICA	0.000%	99.723%
9162	MAX INDIA LTD/N	0.000%	99.724%
9163	CK POWER PCL	0.000%	99.724%
9164	KONAKA CO LTD	0.000%	99.725%
9165	ID LOGISTICS GR	0.000%	99.725%
9166	FANG HOLDINGS LTD ADR ADR	0.000%	99.726%
9167	BERLI JUCKER CO	0.000%	99.726%
9168	ORION CORP	0.000%	99.727%
9169	DAISYO CORP	0.000%	99.727%
9170	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.727%
9171	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.728%
9172	COLABOR GROUP I	0.000%	99.728%
9173	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.729%
9174	YAMAMURA GLASS	0.000%	99.729%
9175	AEON CO. (M) BH	0.000%	99.730%
9176	BANK OF KAOHSIU	0.000%	99.730%
9177	NICOX	0.000%	99.731%
9178	SUMINOE TEXTILE	0.000%	99.731%
9179	CENTRAL AUTO	0.000%	99.731%
9180	IL&FS TRANSPORT	0.000%	99.732%
9181	SBS MEDIA HOLDI	0.000%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	WEST HOLDINGS C	0.000%	99.733%
9183	ELAN MICROELECT	0.000%	99.733%
9184	ELANDERS AB	0.000%	99.734%
9185	ENKA INSAAT VE	0.000%	99.734%
9186	INUI GLOBAL LOG	0.000%	99.734%
9187	TAMURA TAIKO HL	0.000%	99.735%
9188	CAC CORPORATION	0.000%	99.735%
9189	ISENTIA GROUP L	0.000%	99.736%
9190	WELLING HOLD LT	0.000%	99.736%
9191	ENERGIEDIENST H	0.000%	99.737%
9192	TIPTREE INC COMMON STOCK USD.001	0.000%	99.737%
9193	DIRECT INSURANC	0.000%	99.738%
9194	ASCENCIO	0.000%	99.738%
9195	HARBIN BANK CO	0.000%	99.738%
9196	INDOSAT TBK PT	0.000%	99.739%
9197	NITTO FC CO	0.000%	99.739%
9198	NISSEI ASB MACH	0.000%	99.740%
9199	DALIAN PORT (PD	0.000%	99.740%
9200	BMTC GROUP INC	0.000%	99.741%
9201	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.741%
9202	AP EAGERS LTD	0.000%	99.741%
9203	TAKIHYO CO LTD	0.000%	99.742%
9204	ACTER CO LTD	0.000%	99.742%
9205	MERAFE RESOURCE	0.000%	99.743%
9206	EMPRESA DE ENER	0.000%	99.743%
9207	LOW & BONAR PLC	0.000%	99.744%
9208	TAT HONG HOLDIN	0.000%	99.744%
9209	CHAMPION TECHNO	0.000%	99.744%
9210	NOMURA CO LTD	0.000%	99.745%
9211	SPROTT RESOURCE	0.000%	99.745%
9212	SIOEN INDUSTRIE	0.000%	99.746%
9213	KLCC PROPERTY H	0.000%	99.746%
9214	OP FINANCIAL IN	0.000%	99.747%
9215	NIPPON HUME PIP	0.000%	99.747%
9216	ROYAL BAFOKENG	0.000%	99.747%
9217	ELITEGROUP COMP	0.000%	99.748%
9218	MAOYE INTL HOLD	0.000%	99.748%
9219	CARLIT HOLDINGS	0.000%	99.749%
9220	V1 GROUP LTD	0.000%	99.749%
9221	ICHIBANYA CO LT	0.000%	99.750%
9222	FIRST STEAMSHIP	0.000%	99.750%
9223	SEPTENI CO LTD	0.000%	99.750%
9224	PLAYMATES HOLDI	0.000%	99.751%
9225	VANTAGE INTERNA	0.000%	99.751%
9226	ITALIAN-THAI DE	0.000%	99.752%
9227	EL.EN. SPA	0.000%	99.752%
9228	13 HOLDINGS LTD	0.000%	99.752%
9229	CYIENT LIMITED	0.000%	99.753%
9230	3M INDIA LTD	0.000%	99.753%
9231	GROUP LEASE PUB	0.000%	99.754%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	NIPPON CHEMIPHA	0.000%	99.754%
9233	THERMADOR GROUP	0.000%	99.755%
9234	ASIA POLYMER	0.000%	99.755%
9235	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.755%
9236	LIPPO CHINA RES	0.000%	99.756%
9237	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.756%
9238	SMS MANAGEMENT	0.000%	99.757%
9239	MANI INC	0.000%	99.757%
9240	TONG-TAI MACHIN	0.000%	99.757%
9241	ADDLIFE AB	0.000%	99.758%
9242	YOKOWO CO LTD	0.000%	99.758%
9243	SARKUYSAN ELEKT	0.000%	99.759%
9244	HOKKO CHEMICAL	0.000%	99.759%
9245	POS MALAYSIA	0.000%	99.760%
9246	TORRENT POWER L	0.000%	99.760%
9247	RESILUX	0.000%	99.760%
9248	HIRAMATSU INC	0.000%	99.761%
9249	YUSEN LOGISTICS	0.000%	99.761%
9250	AXWAY SOFTWARE	0.000%	99.762%
9251	LAGERCANTZ GRO	0.000%	99.762%
9252	HANSOL PAPER CO	0.000%	99.762%
9253	YASHILI INTL HL	0.000%	99.763%
9254	ACCURAY INC COMMON STOCK USD.001	0.000%	99.763%
9255	GLACIER MEDIA I	0.000%	99.764%
9256	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.764%
9257	EHY CAR SERVICES SPON ADR ADR USD.001	0.000%	99.765%
9258	HEG LIMITED	0.000%	99.765%
9259	CHUGAI RO CO LT	0.000%	99.765%
9260	PHOENIX SATELLI	0.000%	99.766%
9261	VOCENTO	0.000%	99.766%
9262	JOBAN KOSAN CO	0.000%	99.767%
9263	ASCENDIS HEALTH	0.000%	99.767%
9264	BUND CENTER INV	0.000%	99.767%
9265	NET INSIGHT	0.000%	99.768%
9266	PINE CLIFF ENER	0.000%	99.768%
9267	WANG ON GROUP	0.000%	99.769%
9268	SAMYUNG TRA	0.000%	99.769%
9269	NICHIEI CO	0.000%	99.769%
9270	ANADOLU CAM	0.000%	99.770%
9271	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.770%
9272	PACIFIC CURRENT	0.000%	99.771%
9273	THAI STANLEY EL	0.000%	99.771%
9274	PLANET PAYMENT	0.000%	99.771%
9275	FINDEL	0.000%	99.772%
9276	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.772%
9277	MUNSUN CAPITAL	0.000%	99.773%
9278	SOITEC	0.000%	99.773%
9279	TARSUS GROUP PL	0.000%	99.773%
9280	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.774%
9281	NAGAWA CO LTD	0.000%	99.774%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	LINEDATA SERVIC	0.000%	99.775%
9283	S-CONNECT CO LT	0.000%	99.775%
9284	HAP SENG PLANTA	0.000%	99.775%
9285	GRUPPO MUTUIONL	0.000%	99.776%
9286	VAN DE VELDE	0.000%	99.776%
9287	ANGLO-EASTN PLA	0.000%	99.777%
9288	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.777%
9289	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.777%
9290	DCM SHRIRAM LTD	0.000%	99.778%
9291	CSS INDUSTRIES	0.000%	99.778%
9292	DATA#3 LTD	0.000%	99.779%
9293	ISU CHEMICAL	0.000%	99.779%
9294	SPARX ASSET MAN	0.000%	99.779%
9295	AROTECH CORP COMMON STOCK USD.01	0.000%	99.780%
9296	SRG TAKAMI	0.000%	99.780%
9297	UNITED UTILITIE	0.000%	99.781%
9298	SHINKAWA	0.000%	99.781%
9299	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.781%
9300	mitsui mining c	0.000%	99.782%
9301	ITAB SHOP CONCE	0.000%	99.782%
9302	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.782%
9303	POLETOWIN PITCR	0.000%	99.783%
9304	CLEAR CHANNEL O	0.000%	99.783%
9305	INNOTECH CORP	0.000%	99.784%
9306	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.784%
9307	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.784%
9308	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.785%
9309	DAESANG HOLDING	0.000%	99.785%
9310	VINDA INTERNATI	0.000%	99.786%
9311	BAY ENERGY LTD	0.000%	99.786%
9312	DO & CO AG	0.000%	99.786%
9313	SAM KWANG GLASS	0.000%	99.787%
9314	ACOM CO	0.000%	99.787%
9315	FALCO BIOSYSTEM	0.000%	99.788%
9316	CHINA ANIMATION	0.000%	99.788%
9317	ELLAKTOR SA	0.000%	99.788%
9318	TNPL	0.000%	99.789%
9319	HONGKONG CHINES	0.000%	99.789%
9320	GODFREY PHILLIP	0.000%	99.789%
9321	OKK CORP	0.000%	99.790%
9322	CIA ENERGET CEA	0.000%	99.790%
9323	WILMINGTON GROU	0.000%	99.791%
9324	MODERNLAND REAL	0.000%	99.791%
9325	AVON RUBBER	0.000%	99.791%
9326	LUNG KEE(BERMUD	0.000%	99.792%
9327	RCF	0.000%	99.792%
9328	DEL MONTE PACIF	0.000%	99.793%
9329	TER BEKE SA	0.000%	99.793%
9330	WESTPORTS HOLDI	0.000%	99.793%
9331	KINGS TOWN CONS	0.000%	99.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	OENON HOLDINGS	0.000%	99.794%
9333	CHUNGHWA PICTUR	0.000%	99.794%
9334	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.795%
9335	MOROZOFF LIMITE	0.000%	99.795%
9336	CHINESE MARITIM	0.000%	99.796%
9337	BHAKTI INVESTAM	0.000%	99.796%
9338	PYEONG HWA AUTO	0.000%	99.796%
9339	TIME TECHNO	0.000%	99.797%
9340	SPORTON INTERNA	0.000%	99.797%
9341	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.798%
9342	CAYMAN ENGLE Y I	0.000%	99.798%
9343	BCO DESIO E BRI	0.000%	99.798%
9344	HARMONICARE MED	0.000%	99.799%
9345	KI-STAR REAL ES	0.000%	99.799%
9346	CHUN YUAN STEEL	0.000%	99.799%
9347	FIRST SOUTH BANCORP INC /INC COMMON STOCK USD.01	0.000%	99.800%
9348	EXFO INC	0.000%	99.800%
9349	IMVESCOR RESTAU	0.000%	99.801%
9350	VITEC GROUP	0.000%	99.801%
9351	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.801%
9352	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.802%
9353	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.802%
9354	RHODES FOOD GRO	0.000%	99.802%
9355	VECTOR	0.000%	99.803%
9356	GUANGDONG LAND	0.000%	99.803%
9357	SUHEUNG CAPSULE	0.000%	99.804%
9358	EXCEL CO LTD	0.000%	99.804%
9359	DONG A ELTEK CO	0.000%	99.804%
9360	SYNTHOS SA	0.000%	99.805%
9361	EASTERN WATER R	0.000%	99.805%
9362	INFORMATION SVC	0.000%	99.805%
9363	DONGWON FOOD& B	0.000%	99.806%
9364	TOYO ELECTRIC	0.000%	99.806%
9365	GADANG HOLDINGS	0.000%	99.807%
9366	POLY CULTURE GR	0.000%	99.807%
9367	SEBANG CO LTD	0.000%	99.807%
9368	VINY THAI	0.000%	99.808%
9369	TOC CO	0.000%	99.808%
9370	SIEMENS INDIA L	0.000%	99.808%
9371	ELNUSA TBK	0.000%	99.809%
9372	MATRIX CONCEPTS	0.000%	99.809%
9373	CHINA XLX FERTI	0.000%	99.809%
9374	PFSWEB INC COMMON STOCK USD.001	0.000%	99.810%
9375	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.810%
9376	FIBRA SHOP PORT	0.000%	99.811%
9377	COSLIGHT TECH I	0.000%	99.811%
9378	CTI ENGINEERING	0.000%	99.811%
9379	PROMOTORA DE IN	0.000%	99.812%
9380	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.812%
9381	HUONS CO LTD	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	KECK SENG(MAL)B	0.000%	99.813%
9383	WAREHOUSE GROUP	0.000%	99.813%
9384	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.813%
9385	HIRANO TECSEED	0.000%	99.814%
9386	LUBY'S INC.	0.000%	99.814%
9387	RION CO LTD	0.000%	99.815%
9388	LONG BON INTERN	0.000%	99.815%
9389	GAKKEN CO	0.000%	99.815%
9390	CHONG KUN DANG	0.000%	99.816%
9391	PHARMA MAR SA	0.000%	99.816%
9392	JK CEMENTS LTD	0.000%	99.816%
9393	IBSTOCK PLC	0.000%	99.817%
9394	CYBEROPTICS CORP COMMON STOCK	0.000%	99.817%
9395	PLDT INC SPON ADR ADR	0.000%	99.817%
9396	HIMATSIINGKA SEI	0.000%	99.818%
9397	TV AZTECA	0.000%	99.818%
9398	S&T HOLDINGS CO	0.000%	99.819%
9399	CHINA CHEM&PHAR	0.000%	99.819%
9400	DONGWHA PHARM.C	0.000%	99.819%
9401	ISTYLE INC	0.000%	99.820%
9402	BELL SYSTEM24 H	0.000%	99.820%
9403	DAEKYO	0.000%	99.820%
9404	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.821%
9405	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.821%
9406	GODREJ PROPERTI	0.000%	99.821%
9407	PMP COMMUNICATI	0.000%	99.822%
9408	ASIA HOLDINGS C	0.000%	99.822%
9409	REGINA MIRACLE	0.000%	99.822%
9410	EVN AG	0.000%	99.823%
9411	REJECT SHOP LTD	0.000%	99.823%
9412	SINCERE WATCH H	0.000%	99.824%
9413	TK CORP	0.000%	99.824%
9414	D&L INDUSTRIES	0.000%	99.824%
9415	STRATTEC SECURI	0.000%	99.825%
9416	OUE COMMERCIAL	0.000%	99.825%
9417	BEADELL RESOURC	0.000%	99.825%
9418	RASSINI SAB DE	0.000%	99.826%
9419	TREASURE ASA	0.000%	99.826%
9420	OIL INDIA LTD	0.000%	99.826%
9421	MODETOUR NETWOR	0.000%	99.827%
9422	CAVOTEC SA	0.000%	99.827%
9423	MQ HOLDING AB	0.000%	99.827%
9424	ANN JOO RESOURC	0.000%	99.828%
9425	CODAN LTD	0.000%	99.828%
9426	MAGMA FINCORP L	0.000%	99.828%
9427	ENERGY EQUITY C	0.000%	99.829%
9428	ROKKO BUTTER CO	0.000%	99.829%
9429	SERVICE STREAM	0.000%	99.829%
9430	ZEALAND PHARMA	0.000%	99.830%
9431	OPTEX COMPANY	0.000%	99.830%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	MELCO HOLDINGS	0.000%	99.831%
9433	OTONOMY INC COMMON STOCK USD.001	0.000%	99.831%
9434	EARTH CHEMICAL	0.000%	99.831%
9435	GCA SAVVIAN COR	0.000%	99.832%
9436	SOFT-WORLD INTL	0.000%	99.832%
9437	AKSIGORTA AS	0.000%	99.832%
9438	HT&E LTD	0.000%	99.833%
9439	PARTNERS REAL E	0.000%	99.833%
9440	GEM DIAMONDS	0.000%	99.833%
9441	KUOYANG CONSTRU	0.000%	99.834%
9442	SUNLAND GROUP L	0.000%	99.834%
9443	CHINA PIONEER P	0.000%	99.834%
9444	WORLDLINE	0.000%	99.835%
9445	CHINA POWER CLE	0.000%	99.835%
9446	DAIICHI KENSETS	0.000%	99.835%
9447	SEOHAN CO LTD	0.000%	99.836%
9448	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.836%
9449	FAITH INC	0.000%	99.836%
9450	TOTTORI BANK	0.000%	99.837%
9451	MELBOURNE IT	0.000%	99.837%
9452	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.837%
9453	TTW PUBLIC COMP	0.000%	99.838%
9454	RAMI LEVI CHAIN	0.000%	99.838%
9455	BEIJING JINGNEN	0.000%	99.838%
9456	CATENA AB	0.000%	99.839%
9457	UNITED SPIRITS	0.000%	99.839%
9458	ARGO GRAPHICS I	0.000%	99.839%
9459	TAISEI LAMICK C	0.000%	99.840%
9460	SINYI REALTY IN	0.000%	99.840%
9461	SEACHANGE INTL	0.000%	99.840%
9462	ZENITAKA CORP	0.000%	99.841%
9463	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.841%
9464	EMPEROR ENTERTA	0.000%	99.841%
9465	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.842%
9466	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.842%
9467	KEPCO ENGINEER	0.000%	99.842%
9468	PARIS MIKI INC	0.000%	99.843%
9469	GL LTD	0.000%	99.843%
9470	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.843%
9471	GUJARAT ALKALIE	0.000%	99.844%
9472	METRO KAJANG HL	0.000%	99.844%
9473	NIKKO CO	0.000%	99.844%
9474	AMBASSADOR HOTE	0.000%	99.845%
9475	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.845%
9476	KOBE ELECTRIC R	0.000%	99.845%
9477	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.846%
9478	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.846%
9479	HONWORLD GROUP	0.000%	99.846%
9480	CHINA VAST INDU	0.000%	99.847%
9481	TAMA HOME CO LT	0.000%	99.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.847%
9483	NISSIN FOOD HOL	0.000%	99.848%
9484	VICTORIA PARK A	0.000%	99.848%
9485	KINGMAKER FOOTW	0.000%	99.848%
9486	YIZHENG CHEM FI	0.000%	99.849%
9487	TAKISAWA MACHIN	0.000%	99.849%
9488	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.849%
9489	ASIA CEMENT CHI	0.000%	99.850%
9490	NEXEN CORPORATI	0.000%	99.850%
9491	UMW OIL & GAS C	0.000%	99.850%
9492	SEMCON AB	0.000%	99.851%
9493	XTREME DRILLING	0.000%	99.851%
9494	NEMAK SAB DE CV	0.000%	99.851%
9495	TOWER LTD	0.000%	99.852%
9496	NAVA BHARAT VEN	0.000%	99.852%
9497	HANKOOK SHELL O	0.000%	99.852%
9498	COMP ENG & CONS	0.000%	99.853%
9499	AKCANSА CIMENTO	0.000%	99.853%
9500	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.853%
9501	DAIDO KOGYO CO	0.000%	99.854%
9502	TECHNOTRANS AG	0.000%	99.854%
9503	PEET LIMITED	0.000%	99.854%
9504	GREEN CROSS COR	0.000%	99.855%
9505	SAN SHING FASTE	0.000%	99.855%
9506	MASON FINANCIAL	0.000%	99.855%
9507	KINKI SHARYO CO	0.000%	99.856%
9508	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.856%
9509	INTER PARFUMS	0.000%	99.856%
9510	NATIONAL AGRICU	0.000%	99.857%
9511	ALPHA SYSTEMS I	0.000%	99.857%
9512	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.857%
9513	PACIFIC CENTURY	0.000%	99.858%
9514	YUKEN KOGYO	0.000%	99.858%
9515	SUMITOMO PRECIS	0.000%	99.858%
9516	OZNER WATER INT	0.000%	99.859%
9517	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.859%
9518	TOMOE CORP	0.000%	99.859%
9519	AWARE INC	0.000%	99.860%
9520	BANGKOK AVIAT F	0.000%	99.860%
9521	ASESOR DE ACTIV	0.000%	99.860%
9522	ESCALADE INC COMMON STOCK	0.000%	99.861%
9523	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.861%
9524	YC CO LTD	0.000%	99.861%
9525	VECIMA NETWORKS	0.000%	99.861%
9526	COOPER ENERGY L	0.000%	99.862%
9527	TOMORROW FOCUS	0.000%	99.862%
9528	PTG ENERGY PCL	0.000%	99.862%
9529	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.863%
9530	ZIGNAGO VETRO S	0.000%	99.863%
9531	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.864%
9533	LUBELSKI WEGIEL	0.000%	99.864%
9534	CHINOOK ENERGY	0.000%	99.864%
9535	ES-CON JAPAN LT	0.000%	99.865%
9536	AREZZO INDUSTRI	0.000%	99.865%
9537	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.865%
9538	SRI SPORTS LIMI	0.000%	99.866%
9539	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.866%
9540	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.866%
9541	MANDARIN ORIENT	0.000%	99.866%
9542	AMIYAKI TEI CO	0.000%	99.867%
9543	UNION BK OF TAI	0.000%	99.867%
9544	SAM JIN PHARM	0.000%	99.867%
9545	XXL ASA	0.000%	99.868%
9546	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.868%
9547	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.868%
9548	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.869%
9549	DAISHINKU CORP	0.000%	99.869%
9550	YELP INC COMMON STOCK USD.000001	0.000%	99.869%
9551	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.870%
9552	ALKANE RESOURCE	0.000%	99.870%
9553	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.870%
9554	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.871%
9555	ENERGY RESOURCE	0.000%	99.871%
9556	MUGEN ESTATE CO	0.000%	99.871%
9557	KG CHEMICAL COR	0.000%	99.871%
9558	PRG-SCHULTZ INT	0.000%	99.872%
9559	NICE INFORMATIO	0.000%	99.872%
9560	QUALITAS CONTOL	0.000%	99.872%
9561	UNIPAR UNIAO DE	0.000%	99.873%
9562	RECRM RESEARCH	0.000%	99.873%
9563	THROMBOGENICS N	0.000%	99.873%
9564	FLUIDRA SA	0.000%	99.874%
9565	ATENOR	0.000%	99.874%
9566	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.874%
9567	NEW HOPE CORP	0.000%	99.875%
9568	MICRONICS JAPAN	0.000%	99.875%
9569	GAFISA SA	0.000%	99.875%
9570	HYUNDAI ENGINEE	0.000%	99.875%
9571	ROSTELECOM OJSC	0.000%	99.876%
9572	AXACTOR AB	0.000%	99.876%
9573	ABLX NV	0.000%	99.876%
9574	NAKAYAMA STEEL	0.000%	99.877%
9575	PINGUELY-HAULOT	0.000%	99.877%
9576	ZUKEN INC	0.000%	99.877%
9577	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.878%
9578	KORADIOR HOLDIN	0.000%	99.878%
9579	TOKYO TEKKO CO	0.000%	99.878%
9580	SAMCHULLY	0.000%	99.878%
9581	RATCHABURI ELEC	0.000%	99.879%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	ALROV PROPERTIE	0.000%	99.879%
9583	SAFETY GODOWN C	0.000%	99.879%
9584	SHUNFENG INTL C	0.000%	99.880%
9585	PLATINUM GROUP	0.000%	99.880%
9586	VP PLC	0.000%	99.880%
9587	ACAL	0.000%	99.881%
9588	HANEDA ZENITH H	0.000%	99.881%
9589	MYSTATE LTD	0.000%	99.881%
9590	FURSYS	0.000%	99.881%
9591	HALCYON AGRIC CO	0.000%	99.882%
9592	DIALIGHT PLC	0.000%	99.882%
9593	MITSUBISHI RESE	0.000%	99.882%
9594	HSIN CHONG CONS	0.000%	99.883%
9595	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.883%
9596	SINO THAI EN,FG	0.000%	99.883%
9597	KERUR HOLDINGS	0.000%	99.883%
9598	BIG SHOPPING CE	0.000%	99.884%
9599	BasicNet S.p.A.	0.000%	99.884%
9600	G-7 HOLDINGS IN	0.000%	99.884%
9601	KYERYONG CONST	0.000%	99.885%
9602	HAGIWARA ELECTR	0.000%	99.885%
9603	PEGAS NONWOVENS	0.000%	99.885%
9604	SEOBU T&D	0.000%	99.886%
9605	PSI AG GESELL F	0.000%	99.886%
9606	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.886%
9607	TOMATO BANK LTD	0.000%	99.886%
9608	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.887%
9609	GAMEVIL INC	0.000%	99.887%
9610	SAMSE SA	0.000%	99.887%
9611	TECHNO RYOWA LT	0.000%	99.888%
9612	KORTEK CORPN	0.000%	99.888%
9613	CMMB VISION HOL	0.000%	99.888%
9614	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.888%
9615	CENTER LABORATO	0.000%	99.889%
9616	QUABIT IMMOBILI	0.000%	99.889%
9617	UTD PLANTATION	0.000%	99.889%
9618	YANCHANG PETROL	0.000%	99.890%
9619	TRADELINK ELECT	0.000%	99.890%
9620	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.890%
9621	BEIJINGWEST IND	0.000%	99.890%
9622	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.891%
9623	SECOM JOSHINETS	0.000%	99.891%
9624	CHEUK NANG HLDG	0.000%	99.891%
9625	ASIA FINANCIAL	0.000%	99.892%
9626	TAO HEUNG HOLDI	0.000%	99.892%
9627	GEO ENERGY RESO	0.000%	99.892%
9628	NAGANO BANK	0.000%	99.892%
9629	GROUP FIVE	0.000%	99.893%
9630	RUENTEX INDUSTR	0.000%	99.893%
9631	STRONG PETROCHE	0.000%	99.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	AVIC INTERNATIO	0.000%	99.894%
9633	HFA HOLDINGS LI	0.000%	99.894%
9634	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.894%
9635	DAIDOH	0.000%	99.894%
9636	REGIONAL CONT L	0.000%	99.895%
9637	MIVTACH SHAMIR	0.000%	99.895%
9638	WEATHERNEWS INC	0.000%	99.895%
9639	SAKAI OVEX CO L	0.000%	99.895%
9640	ALLIED ELECTRON	0.000%	99.896%
9641	HIAG IMMOBILIEN	0.000%	99.896%
9642	AFRICA ISRAEL P	0.000%	99.896%
9643	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.897%
9644	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.897%
9645	IFG GROUP PLC	0.000%	99.897%
9646	APPROACH RESOUR	0.000%	99.897%
9647	SFP DINING	0.000%	99.898%
9648	CHONGQING MACHI	0.000%	99.898%
9649	KURIYAMA HOLDIN	0.000%	99.898%
9650	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.899%
9651	SAN FANG CHEMIC	0.000%	99.899%
9652	MEGAWIDE CONS C	0.000%	99.899%
9653	STEIN MART INC COMMON STOCK USD.01	0.000%	99.899%
9654	TRISURA GROUP LTD COMMON STOCK	0.000%	99.900%
9655	YAIZU SUISANKAG	0.000%	99.900%
9656	CELLCOM ISRAEL	0.000%	99.900%
9657	ANF IMMOBILIER	0.000%	99.900%
9658	HY LOK	0.000%	99.901%
9659	THURGAUER KANTO	0.000%	99.901%
9660	GOLDEN LAND PRO	0.000%	99.901%
9661	AEROPORTO VENEZ	0.000%	99.902%
9662	KEY TRONIC CORP COMMON STOCK	0.000%	99.902%
9663	ESSEL PROP	0.000%	99.902%
9664	NICHIA STEEL WO	0.000%	99.902%
9665	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.903%
9666	ECHELON FINANCI	0.000%	99.903%
9667	NIPPON CHEM IND	0.000%	99.903%
9668	FUJI CORP/MIYAG	0.000%	99.903%
9669	TRANSACTION CAP	0.000%	99.904%
9670	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.904%
9671	INVICTA HOLDING	0.000%	99.904%
9672	SATORI ELECTRIC	0.000%	99.905%
9673	NESCO	0.000%	99.905%
9674	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.905%
9675	BLACK BOX CORP	0.000%	99.905%
9676	CARASSO MOTORS	0.000%	99.906%
9677	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.906%
9678	SNAI SPA	0.000%	99.906%
9679	HWA SHIN CO	0.000%	99.906%
9680	TOSHO CO LTD	0.000%	99.907%
9681	CHEVALIER INTL	0.000%	99.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	PC TEL INC COMMON STOCK USD.001	0.000%	99.907%
9683	POLYTEC ASSET H	0.000%	99.907%
9684	WHA CORP PCL	0.000%	99.908%
9685	INDUSTRIA REIT	0.000%	99.908%
9686	MK RESTAURANT G	0.000%	99.908%
9687	OHB SE	0.000%	99.909%
9688	GRUPO GICSA SA	0.000%	99.909%
9689	KYOWA LEATHER	0.000%	99.909%
9690	LANDS END INC COMMON STOCK USD.01	0.000%	99.909%
9691	MORTGAGE CHOICE	0.000%	99.910%
9692	PHOSAGRO OJSC	0.000%	99.910%
9693	NSL LTD	0.000%	99.910%
9694	DAEHAN STEEL CO	0.000%	99.910%
9695	BGP HOLDINGS (P	0.000%	99.911%
9696	FUTURE SYSTEMS	0.000%	99.911%
9697	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.911%
9698	LIPPO CIKARANG	0.000%	99.911%
9699	PETRA FOODS LTD	0.000%	99.912%
9700	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.912%
9701	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.912%
9702	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.912%
9703	INDO COUNT INDU	0.000%	99.913%
9704	INDUSTRIAL BLDG	0.000%	99.913%
9705	KASEN INTERNATI	0.000%	99.913%
9706	CARPETRIGHT	0.000%	99.913%
9707	RATNAMANI METAL	0.000%	99.914%
9708	BSL CORPORATION	0.000%	99.914%
9709	YONDENKO CORP	0.000%	99.914%
9710	CAN DO CO LTD	0.000%	99.915%
9711	COFFEE DAY ENTE	0.000%	99.915%
9712	KOMEHYO	0.000%	99.915%
9713	GYM GROUP PLC/T	0.000%	99.915%
9714	CLARK INC COMMO	0.000%	99.916%
9715	COCA-COLA ICECE	0.000%	99.916%
9716	FDM GROUP PLC	0.000%	99.916%
9717	HANIL E-HWA CO	0.000%	99.916%
9718	QUINTIS LTD	0.000%	99.917%
9719	KAWASUMI LABS I	0.000%	99.917%
9720	BOUSTEAD PLANTA	0.000%	99.917%
9721	HANKUK PAPER MF	0.000%	99.917%
9722	SCOPE METALS GR	0.000%	99.918%
9723	FAR LTD	0.000%	99.918%
9724	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.918%
9725	DY CORP	0.000%	99.918%
9726	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.919%
9727	CW GROUP HLDGS	0.000%	99.919%
9728	TOBU STORE CO L	0.000%	99.919%
9729	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.919%
9730	OTSUKA KAGU	0.000%	99.920%
9731	GILAT SATELLITE	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.920%
9733	TUNAS BARU LAMP	0.000%	99.920%
9734	ROBINSON PCL	0.000%	99.921%
9735	AEON CREDIT SER	0.000%	99.921%
9736	CEDAR WOODS PRO	0.000%	99.921%
9737	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.921%
9738	VILLA WORLD LTD	0.000%	99.922%
9739	IMPEXMETAL	0.000%	99.922%
9740	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.922%
9741	NATURAL ALTERNT	0.000%	99.922%
9742	FOX WIZEL LTD	0.000%	99.923%
9743	IMPERIAL HOTEL	0.000%	99.923%
9744	GEAR ENERGY LTD	0.000%	99.923%
9745	CARBORUNDUM	0.000%	99.923%
9746	BANK INTERNASIO	0.000%	99.924%
9747	HSIL LTD	0.000%	99.924%
9748	LIFCO AB-B SHS	0.000%	99.924%
9749	WMIH CORP COMMON STOCK USD.00001	0.000%	99.924%
9750	KONDOTEC INC	0.000%	99.925%
9751	MAHARASHTRA SEA	0.000%	99.925%
9752	ASIAN GROWTH PR	0.000%	99.925%
9753	ADCORP HLDGS	0.000%	99.925%
9754	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.925%
9755	UNITY OPTO TECH	0.000%	99.926%
9756	CHINA DYNAMICS	0.000%	99.926%
9757	UNISYS CORP	0.000%	99.926%
9758	TRAKCJA SA	0.000%	99.926%
9759	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.927%
9760	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.927%
9761	PERENNIAL REAL	0.000%	99.927%
9762	OVERSEAS CHINES	0.000%	99.927%
9763	IDP EDUCATION L	0.000%	99.928%
9764	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.928%
9765	EMPERADOR INC	0.000%	99.928%
9766	KRAKATAU STEEL	0.000%	99.928%
9767	NEPES CORPORATI	0.000%	99.929%
9768	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.929%
9769	AES GENER SA	0.000%	99.929%
9770	GRANULES INDIA	0.000%	99.929%
9771	PIPAVAV DEFENCE	0.000%	99.930%
9772	TECHNO ELECTRIC	0.000%	99.930%
9773	HIROSHIMA ELEC	0.000%	99.930%
9774	ITFOR INC	0.000%	99.930%
9775	FAG BEARINGS IN	0.000%	99.931%
9776	TAIKO PHARMACEU	0.000%	99.931%
9777	MINEROS S.A.	0.000%	99.931%
9778	GHCL LTD	0.000%	99.931%
9779	POLYMET MINING	0.000%	99.931%
9780	KOREA TECH BANK	0.000%	99.932%
9781	SHIMOJIMA CO LT	0.000%	99.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	AARTI INDS	0.000%	99.932%
9783	MCPHERSONS LTD	0.000%	99.932%
9784	FUJISHOJI CO.LT	0.000%	99.933%
9785	DECMIL GROUP LT	0.000%	99.933%
9786	GODREJ INDUSTRI	0.000%	99.933%
9787	WESTPORT INNOVA	0.000%	99.933%
9788	HALOWS CO LTD	0.000%	99.934%
9789	UEM EDGENTA BHD	0.000%	99.934%
9790	EAST WEST BANKI	0.000%	99.934%
9791	DAIHATSU DIESEL	0.000%	99.934%
9792	TOHOKU BANK	0.000%	99.935%
9793	CROWN CONFECTIO	0.000%	99.935%
9794	EIH LTD	0.000%	99.935%
9795	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.935%
9796	HONG LEONG ASIA	0.000%	99.935%
9797	AMERIGO RESOURC	0.000%	99.936%
9798	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.936%
9799	SHIHLIN ELEC &	0.000%	99.936%
9800	CROOZ INC	0.000%	99.936%
9801	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.937%
9802	FORMOSAN UNION	0.000%	99.937%
9803	TMK PAO GDR REG S GDR	0.000%	99.937%
9804	MUTOW CO LTD	0.000%	99.937%
9805	NIHON PLAST CO	0.000%	99.938%
9806	SKANDIABANKEN A	0.000%	99.938%
9807	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.938%
9808	SUNCALL CORP	0.000%	99.938%
9809	SHELL REFINING(0.000%	99.938%
9810	KAPSCH TRAFFICC	0.000%	99.939%
9811	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.939%
9812	SKF INDIA LTD	0.000%	99.939%
9813	COCO'S JAPAN CO	0.000%	99.939%
9814	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.940%
9815	KATHMANDU HOLDI	0.000%	99.940%
9816	AICHI TOKEI DEN	0.000%	99.940%
9817	GOOD RESOURCES	0.000%	99.940%
9818	UNICHEM LABS	0.000%	99.940%
9819	Phoenix Mills L	0.000%	99.941%
9820	NISSEI PLSTIC I	0.000%	99.941%
9821	BLUE SQUARE REA	0.000%	99.941%
9822	TAINAN ENTERPRI	0.000%	99.941%
9823	AVENG	0.000%	99.942%
9824	SELCUK ECZA DEP	0.000%	99.942%
9825	SILVER CHEF LTD	0.000%	99.942%
9826	JOHN LAING GROU	0.000%	99.942%
9827	E TEC E&C LTD	0.000%	99.942%
9828	PLATZER FASTIGH	0.000%	99.943%
9829	MONGOLIAN MININ	0.000%	99.943%
9830	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.943%
9831	PACASMAYO	0.000%	99.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	KOHSOKU CORP	0.000%	99.944%
9833	PROGRESS WERK A	0.000%	99.944%
9834	INTL PAPER	0.000%	99.944%
9835	ASHTROM PROPERT	0.000%	99.944%
9836	CHINA FINANCIAL	0.000%	99.944%
9837	CASTINGS	0.000%	99.945%
9838	STRAITS TRADING	0.000%	99.945%
9839	GETIN NOBLE BA	0.000%	99.945%
9840	VIVA INDUSTRIAL	0.000%	99.945%
9841	GFOOT CO LTD	0.000%	99.945%
9842	AGORA	0.000%	99.946%
9843	BASWARE OYJ	0.000%	99.946%
9844	YNH PROPERTY BH	0.000%	99.946%
9845	CICOR TECHNOLOG	0.000%	99.946%
9846	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.947%
9847	NORCROS PLC	0.000%	99.947%
9848	TAMARACK VALLEY	0.000%	99.947%
9849	SEVERFIELD-ROWE	0.000%	99.947%
9850	CATHAY NO 1 REI	0.000%	99.947%
9851	REXLOT HOLDINGS	0.000%	99.948%
9852	CGG SA	0.000%	99.948%
9853	SINO GRANDNESS	0.000%	99.948%
9854	CRAWFORD & CO	0.000%	99.948%
9855	HOME INVEST BEL	0.000%	99.948%
9856	ZHUHAI HLDGS IN	0.000%	99.949%
9857	CHINA RUNDONG A	0.000%	99.949%
9858	IMMOBEL	0.000%	99.949%
9859	AGV PRODUCTS	0.000%	99.949%
9860	DAPHNE INTERNA	0.000%	99.950%
9861	SELVAAG BOLIG A	0.000%	99.950%
9862	BRASILAGRO	0.000%	99.950%
9863	INTER CARS SA	0.000%	99.950%
9864	CORP BANK	0.000%	99.950%
9865	T COOK IND	0.000%	99.951%
9866	CRCC HIGH-TECH	0.000%	99.951%
9867	TOPPS TILES	0.000%	99.951%
9868	EUSKALTEL SA	0.000%	99.951%
9869	CHC HEALTHCARE	0.000%	99.951%
9870	SANYO TRADING C	0.000%	99.952%
9871	MCLEOD RUSSEL I	0.000%	99.952%
9872	VON ROLL HOLDIN	0.000%	99.952%
9873	GRANDVISION BV	0.000%	99.952%
9874	MJ GLEESON PLC	0.000%	99.952%
9875	SKANDINAVISKA E	0.000%	99.953%
9876	OCL INDIA LTD	0.000%	99.953%
9877	CROWN CONFECTIO	0.000%	99.953%
9878	WATAHAN & CO LT	0.000%	99.953%
9879	HAGOROMO FOODS	0.000%	99.953%
9880	CENTURY PACIFIC	0.000%	99.954%
9881	ION BEAM APPLIC	0.000%	99.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.954%
9883	TURK TRKTOR VE	0.000%	99.954%
9884	SOCAM DEVELOPME	0.000%	99.954%
9885	CARR'S GROUP PL	0.000%	99.955%
9886	SVENSKA CELLULO	0.000%	99.955%
9887	CHORUS LTD ADR ADR	0.000%	99.955%
9888	KEPPEL TELECOM&	0.000%	99.955%
9889	CENTURIA METROP	0.000%	99.955%
9890	HOGG ROBINSON G	0.000%	99.956%
9891	KAORI HEAT TREA	0.000%	99.956%
9892	G SHANK ENTERPR	0.000%	99.956%
9893	LAKSHMI VILAS B	0.000%	99.956%
9894	BANYAN TREE HOL	0.000%	99.956%
9895	SILICON INTEG S	0.000%	99.957%
9896	INFOMEDIA	0.000%	99.957%
9897	NATURES SUNSHIN	0.000%	99.957%
9898	FULLER SMITH &	0.000%	99.957%
9899	DICKSON CONCEPT	0.000%	99.957%
9900	KHON KAEN SUGAR	0.000%	99.958%
9901	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.958%
9902	BOOT(HENRY) & S	0.000%	99.958%
9903	DRDGOLD LTD	0.000%	99.958%
9904	CALEDONIA MININ	0.000%	99.958%
9905	YAC CO LTD	0.000%	99.959%
9906	WOONGJIN THINKB	0.000%	99.959%
9907	YUANSHENGTAI DA	0.000%	99.959%
9908	SALEM COMM CORP	0.000%	99.959%
9909	SURYA SEMESTA I	0.000%	99.959%
9910	HATHWAY CABLE	0.000%	99.959%
9911	SITOI GROUP HLD	0.000%	99.960%
9912	NVC LIGHTING HO	0.000%	99.960%
9913	TWIN DISC INC COMMON STOCK	0.000%	99.960%
9914	TRIFAST PLC	0.000%	99.960%
9915	INVESTORS TITLE CO COMMON STOCK	0.000%	99.960%
9916	VOLT INFO SCIEN	0.000%	99.961%
9917	BRAEMAR SHIPPIN	0.000%	99.961%
9918	TA ANN HOLDINGS	0.000%	99.961%
9919	HONG KONG FERRY	0.000%	99.961%
9920	IRC LIMITED	0.000%	99.961%
9921	GETIN HOLDING S	0.000%	99.962%
9922	OXLEY HOLDINGS	0.000%	99.962%
9923	HUA ENG WIRE&CA	0.000%	99.962%
9924	NOBINA AB	0.000%	99.962%
9925	NEW ZEALAND OIL	0.000%	99.962%
9926	R.E.A. HOLDINGS	0.000%	99.962%
9927	REGIONAL REIT L	0.000%	99.963%
9928	KPX CHEMICAL	0.000%	99.963%
9929	VINA CONCHA Y T	0.000%	99.963%
9930	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.963%
9931	LEMMINKAINEN OY	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	KINTETSU DPT ST	0.000%	99.964%
9933	MEDUSA MINING L	0.000%	99.964%
9934	PRIMERO MINING CORP COMMON STOCK	0.000%	99.964%
9935	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.964%
9936	HKSCAN OYJ	0.000%	99.964%
9937	STREET CAPITAL	0.000%	99.964%
9938	UNITED MICROELECTRON SP ADR ADR	0.000%	99.965%
9939	CHINA YURUN FOO	0.000%	99.965%
9940	PACIFIC ONLINE	0.000%	99.965%
9941	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.965%
9942	TSUI WAH HOLDIN	0.000%	99.965%
9943	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.966%
9944	GWANGJU SHINSEG	0.000%	99.966%
9945	NORWEGIAN PROPE	0.000%	99.966%
9946	CGN MINING CO L	0.000%	99.966%
9947	ANTON OILFIELD	0.000%	99.966%
9948	ASIA SATELLITE	0.000%	99.966%
9949	SINO GAS & ENER	0.000%	99.967%
9950	EUROTECH SPA	0.000%	99.967%
9951	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.967%
9952	BARON DE LEY	0.000%	99.967%
9953	OZFOREX GROUP L	0.000%	99.967%
9954	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.967%
9955	IBI GROUP INC.	0.000%	99.968%
9956	TOTAL ACCESS CO	0.000%	99.968%
9957	KUANGCHI SCIENC	0.000%	99.968%
9958	CIA ENERGETICA	0.000%	99.968%
9959	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.968%
9960	BIO PAPPEL SAB	0.000%	99.968%
9961	INOX LEISURE LT	0.000%	99.969%
9962	SALIM IVOMAS	0.000%	99.969%
9963	BALMER LAWRIE	0.000%	99.969%
9964	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.969%
9965	D.B. CORP LIMIT	0.000%	99.969%
9966	GRUPO ARGOS SA	0.000%	99.969%
9967	HOKUETSU INDS C	0.000%	99.970%
9968	TBK Co., Ltd.	0.000%	99.970%
9969	GULF MARINE SER	0.000%	99.970%
9970	VOLUTION GROUP	0.000%	99.970%
9971	CONTINENTAL HLD	0.000%	99.970%
9972	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.970%
9973	SANYO HOUSING N	0.000%	99.971%
9974	TOP SPRING INTL	0.000%	99.971%
9975	ORIGIN ELECTRIC	0.000%	99.971%
9976	ENEA AB	0.000%	99.971%
9977	TAKE AND GIVE	0.000%	99.971%
9978	FLYBE GROUP PLC	0.000%	99.971%
9979	WAH SEONG	0.000%	99.972%
9980	MINERA FRISCO S	0.000%	99.972%
9981	BEST BRIDAL INC	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	SHIKIBO LTD	0.000%	99.972%
9983	FDC LTD/INDIA	0.000%	99.972%
9984	ORIENTAL WATCH	0.000%	99.972%
9985	MACMAHON HOLDIN	0.000%	99.973%
9986	VGI GLOBAL MEDI	0.000%	99.973%
9987	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.973%
9988	GATEWAY LIFESTY	0.000%	99.973%
9989	WIN HANVERKY HO	0.000%	99.973%
9990	TOW CO LTD	0.000%	99.973%
9991	DONGBU SECURITI	0.000%	99.973%
9992	Tessi S.A.	0.000%	99.974%
9993	SEJONG INDUSTRI	0.000%	99.974%
9994	K1 VENTURES LTD	0.000%	99.974%
9995	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.974%
9996	CHINA BANKING C	0.000%	99.974%
9997	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.974%
9998	GETINGE AB RTS	0.000%	99.975%
9999	THE BASIC HOUSE	0.000%	99.975%
10000	TERNA ENERGY SA	0.000%	99.975%
10001	YUNNAN WATER IN	0.000%	99.975%
10002	GLAXO SMITHKLIN	0.000%	99.975%
10003	DYNAMIC ELECTRO	0.000%	99.975%
10004	INTEVAC INC	0.000%	99.975%
10005	ESUN HOLDINGS L	0.000%	99.976%
10006	SHIDAX CORP	0.000%	99.976%
10007	TRIVENI TURBINE	0.000%	99.976%
10008	CB INDUSTRIAL P	0.000%	99.976%
10009	LOW KENG HUAT(S	0.000%	99.976%
10010	LINK NET TBK PT	0.000%	99.976%
10011	HEIDELBERGCEMEN	0.000%	99.977%
10012	CONSTANTIN MEDI	0.000%	99.977%
10013	MEITO SANGYO CO	0.000%	99.977%
10014	TILT RENEWABLES	0.000%	99.977%
10015	ISE CHEMICAL CO	0.000%	99.977%
10016	SADBHAV ENGINEE	0.000%	99.977%
10017	FUJISASH CO LTD	0.000%	99.977%
10018	HUA HAN BIO-PHA	0.000%	99.978%
10019	ERICSSON LM-A S	0.000%	99.978%
10020	WARTECK INVEST	0.000%	99.978%
10021	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.978%
10022	FAR EAST HOLDIN	0.000%	99.978%
10023	HANMI SEMICONDU	0.000%	99.978%
10024	CRISIL LTD	0.000%	99.978%
10025	ATHENS WATER SU	0.000%	99.979%
10026	TOWN HEALTH INT	0.000%	99.979%
10027	TAKASHIMA & CO	0.000%	99.979%
10028	WEE HUR HOLDING	0.000%	99.979%
10029	LIBERTY GOLD CO	0.000%	99.979%
10030	BURWILL HOLDING	0.000%	99.979%
10031	RADISYS CORP COMMON STOCK	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	NEO-NEON HOLDIN	0.000%	99.980%
10033	NEW YORK & CO I	0.000%	99.980%
10034	CERAGON NETWORK	0.000%	99.980%
10035	APN OUTDOOR GRO	0.000%	99.980%
10036	HOKKAI CAN CO	0.000%	99.980%
10037	IPE GROUP LTD	0.000%	99.980%
10038	BCB BANCORP INC COMMON STOCK	0.000%	99.980%
10039	PT INTERNATIONA	0.000%	99.981%
10040	THERMAX LTD	0.000%	99.981%
10041	EUROZ LTD	0.000%	99.981%
10042	AEGIS LOGISTICS	0.000%	99.981%
10043	IVE GROUP	0.000%	99.981%
10044	BILLABONG INTER	0.000%	99.981%
10045	RIZAL COMML BAN	0.000%	99.981%
10046	KIAN JOO CAN FC	0.000%	99.981%
10047	WHIRLPOOL OF IN	0.000%	99.982%
10048	KIMOTO CO LTD	0.000%	99.982%
10049	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.982%
10050	FREQUENCY ELEC	0.000%	99.982%
10051	INTRALOT SA - I	0.000%	99.982%
10052	EASTERN MEDIA	0.000%	99.982%
10053	EQUITAL	0.000%	99.982%
10054	BRIGADE ENTERPR	0.000%	99.982%
10055	ELRON ELECTRONI	0.000%	99.983%
10056	AFFINE	0.000%	99.983%
10057	MEIWA ESTATE CO	0.000%	99.983%
10058	RATTANINDIA	0.000%	99.983%
10059	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.983%
10060	PRIME MEDIA GRO	0.000%	99.983%
10061	TOMEN DEVICES C	0.000%	99.983%
10062	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.984%
10063	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.984%
10064	JBF INDUSTRIES	0.000%	99.984%
10065	HYUNDAI HEAVY I	0.000%	99.984%
10066	PFENEX INC COMMON STOCK USD.001	0.000%	99.984%
10067	TRINITY LTD	0.000%	99.984%
10068	NEDAP(NED APP)N	0.000%	99.984%
10069	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.984%
10070	BSQUARE CORP COMMON STOCK	0.000%	99.985%
10071	MIYOSHI OIL & F	0.000%	99.985%
10072	S.T.CHEMICAL CO	0.000%	99.985%
10073	PROMOTORA Y OPE	0.000%	99.985%
10074	VITRO SA	0.000%	99.985%
10075	SUGIH ENERGY TB	0.000%	99.985%
10076	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.985%
10077	COXON PRECISE I	0.000%	99.985%
10078	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.985%
10079	MARUYAMA MFG CO	0.000%	99.986%
10080	LSL PROPERTY SE	0.000%	99.986%
10081	PT MULTIPLOAR C	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	LAURA ASHLEY HO	0.000%	99.986%
10083	NISSEI INDUSTRI	0.000%	99.986%
10084	WORLD HOLDINGS	0.000%	99.986%
10085	CSG LIMITED	0.000%	99.986%
10086	DEPOMED INC COMMON STOCK	0.000%	99.986%
10087	INES CORPORATIO	0.000%	99.987%
10088	TROY RESOURCES	0.000%	99.987%
10089	BORYUNG PHARM	0.000%	99.987%
10090	MODUSLINK GLOBA	0.000%	99.987%
10091	OLYMPIC CORP	0.000%	99.987%
10092	LOGISTEC CORP C	0.000%	99.987%
10093	REAL INDUSTRY I	0.000%	99.987%
10094	CHINA ELEC OPTI	0.000%	99.987%
10095	CROCODILE GARME	0.000%	99.987%
10096	NAPEC INC	0.000%	99.988%
10097	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.988%
10098	GET NICE FINANC	0.000%	99.988%
10099	AUSWIDE BANK LT	0.000%	99.988%
10100	EASTMAIN RES IN	0.000%	99.988%
10101	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.988%
10102	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.988%
10103	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.988%
10104	STARK TECHNOLOG	0.000%	99.988%
10105	ALANDSBANKEN	0.000%	99.989%
10106	RECKON LTD	0.000%	99.989%
10107	ONO SOKKI CO	0.000%	99.989%
10108	HANISON CONSTRU	0.000%	99.989%
10109	GUANGNAN(HLDGS)	0.000%	99.989%
10110	GALLANT VENTURE	0.000%	99.989%
10111	EQUITY FIN HOLD	0.000%	99.989%
10112	MIMAKI ENGINEER	0.000%	99.989%
10113	ASPEN GROUP	0.000%	99.989%
10114	KOSEI SECURITIE	0.000%	99.989%
10115	SKYLINE CORP	0.000%	99.990%
10116	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.990%
10117	CEQUENCE ENERGY	0.000%	99.990%
10118	TOWN CENTRE SEC	0.000%	99.990%
10119	K.P.R. MILL	0.000%	99.990%
10120	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.990%
10121	NIPPON FILCON C	0.000%	99.990%
10122	PALADIN ENERGY	0.000%	99.990%
10123	BOLU CIMENTO SA	0.000%	99.990%
10124	PETRUS RESOURCE	0.000%	99.990%
10125	HIPAY GROUP SA	0.000%	99.991%
10126	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.991%
10127	GLORIOUS SUN EN	0.000%	99.991%
10128	BANCO ABC BRASI	0.000%	99.991%
10129	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.991%
10130	FRAGRANCE GROUP	0.000%	99.991%
10131	NRJ GROUP	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.991%
10133	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
10134	TORIGOE CO LTD	0.000%	99.991%
10135	CONSTRUCTORA CO	0.000%	99.991%
10136	ABTERRA LTD	0.000%	99.992%
10137	SUNWAY CONSTRUC	0.000%	99.992%
10138	GAJAH TUNGGAL	0.000%	99.992%
10139	ROULARTA MEDIA	0.000%	99.992%
10140	MIN XIN HLDGS	0.000%	99.992%
10141	SKELLERUP HOLDI	0.000%	99.992%
10142	ARCELORMITTAL S	0.000%	99.992%
10143	DYNASTY FINE WI	0.000%	99.992%
10144	ASANTE INC	0.000%	99.992%
10145	MEDICAL SYSTEM	0.000%	99.992%
10146	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.993%
10147	KAM HING INTERN	0.000%	99.993%
10148	TOTAL GABON	0.000%	99.993%
10149	SAPEC	0.000%	99.993%
10150	KONG SUN HLDGS	0.000%	99.993%
10151	HOKKAIDO GAS CO	0.000%	99.993%
10152	FORTRESS PAPER	0.000%	99.993%
10153	NAGARJUNA FERTI	0.000%	99.993%
10154	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.993%
10155	EXCELSIOR MEDIC	0.000%	99.993%
10156	XERIUM TECHNOLO	0.000%	99.993%
10157	JINDAL SAW LTD	0.000%	99.993%
10158	MCKAY SECURITIE	0.000%	99.994%
10159	CHINA PROPERTIE	0.000%	99.994%
10160	CVC BRASIL OP A	0.000%	99.994%
10161	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.994%
10162	TSH RESOURCES B	0.000%	99.994%
10163	ORASCOM DEVELOP	0.000%	99.994%
10164	BOUSTEAD PROJEC	0.000%	99.994%
10165	STEEL & TUBE HL	0.000%	99.994%
10166	BGR ENERGY SYST	0.000%	99.994%
10167	CHINA RARE EART	0.000%	99.994%
10168	QAD INC B COMMON STOCK USD.001	0.000%	99.994%
10169	ADDNODE GROUP A	0.000%	99.995%
10170	SILVER BASE GRO	0.000%	99.995%
10171	ANXIN-CHINA HOL	0.000%	99.995%
10172	US AUTO PARTS N	0.000%	99.995%
10173	CHINA LOTSYNERG	0.000%	99.995%
10174	PARADISE ENTERT	0.000%	99.995%
10175	HITE HOLDINGS C	0.000%	99.995%
10176	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.995%
10177	DELTICOM AG	0.000%	99.995%
10178	NIHON TRIM CO	0.000%	99.995%
10179	CATABASIS PHARM	0.000%	99.995%
10180	GROUPE OPEN	0.000%	99.995%
10181	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	FOUNTAIN SET HL	0.000%	99.996%
10183	MEGASTUDY CO LT	0.000%	99.996%
10184	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
10185	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
10186	INNODATA INC COMMON STOCK USD.01	0.000%	99.996%
10187	TELEGRAAF MEDIA	0.000%	99.996%
10188	CHINA FIBER OPT	0.000%	99.996%
10189	PEARL ORIENTAL	0.000%	99.996%
10190	PYI CORPORATION	0.000%	99.996%
10191	DIGITAL CHINA H	0.000%	99.996%
10192	ABAN OFFSHORE	0.000%	99.996%
10193	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.996%
10194	SINON CORP	0.000%	99.996%
10195	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10196	YONGNAM HOLDING	0.000%	99.996%
10197	CHINA DAYE NON-	0.000%	99.997%
10198	TONLY ELECTRONI	0.000%	99.997%
10199	A&D CO LTD	0.000%	99.997%
10200	AXTEL SAB DE CV	0.000%	99.997%
10201	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10202	PROSAFE ASA	0.000%	99.997%
10203	ECOSYNTHETIX IN	0.000%	99.997%
10204	REAL NUTRICEUTI	0.000%	99.997%
10205	KAPPA CREATE CO	0.000%	99.997%
10206	AFRICAN PHOENIX	0.000%	99.997%
10207	TRUBA ALAM MANU	0.000%	99.997%
10208	BROCKMAN MINING	0.000%	99.997%
10209	BANK OF KOCHI L	0.000%	99.997%
10210	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.997%
10211	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
10212	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.997%
10213	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.998%
10214	LEES PHARMACEUT	0.000%	99.998%
10215	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10216	MINGFA GROUP	0.000%	99.998%
10217	SEADRILL LTD	0.000%	99.998%
10218	I-CABLE COMMUNI	0.000%	99.998%
10219	VIDEOCON INDUST	0.000%	99.998%
10220	BRIILLIANT CIRCL	0.000%	99.998%
10221	ZEDGE INC CL B COMMON STOCK	0.000%	99.998%
10222	MEGASTUDY EDUCA	0.000%	99.998%
10223	PERPETUAL ENERG	0.000%	99.998%
10224	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10225	YEO HIAP SENG	0.000%	99.998%
10226	DAN FORM HOLDIN	0.000%	99.998%
10227	JINDAL POLY FIL	0.000%	99.998%
10228	QUNXING PAPER H	0.000%	99.998%
10229	BLOOMSBURY PUBL	0.000%	99.998%
10230	ARRIUM LTD	0.000%	99.998%
10231	LUKS GROUP (VH)	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
10233	SALMAT LTD	0.000%	99.999%
10234	AEGON NV	0.000%	99.999%
10235	BONJOUR HOLDING	0.000%	99.999%
10236	WATPAC LIMITED	0.000%	99.999%
10237	TUNAS RIDEAN	0.000%	99.999%
10238	JAKARTA INTL HT	0.000%	99.999%
10239	SINAR MAS MULTI	0.000%	99.999%
10240	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10241	TEEKAY TANKERS	0.000%	99.999%
10242	TEIXEIRA DUARTE	0.000%	99.999%
10243	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10244	DOGUS OTOMOTIV	0.000%	99.999%
10245	CARINDALE PROPE	0.000%	99.999%
10246	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.999%
10247	CHIA HSIN CEMEN	0.000%	99.999%
10248	DYAX CORPORATIO	0.000%	99.999%
10249	ENERGY ABSOLUTE	0.000%	99.999%
10250	TAKACHIHO KOHEK	0.000%	99.999%
10251	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10252	MAX VENTURES &	0.000%	99.999%
10253	PACIFIC ANDES I	0.000%	99.999%
10254	SOCIETE MANUTAN	0.000%	99.999%
10255	POLARIS SOFTWARE	0.000%	99.999%
10256	BE GROUP AB	0.000%	99.999%
10257	LYDIAN INTERNAT	0.000%	99.999%
10258	EZRA HOLDINGS	0.000%	99.999%
10259	EMPRESAS ICA SA	0.000%	99.999%
10260	ITE TECH INC	0.000%	99.999%
10261	SHENGUAN HOLDIN	0.000%	100.000%
10262	CHINA ENVIRONME	0.000%	100.000%
10263	ARALEZ PHARMACE	0.000%	100.000%
10264	SAFEWAY INC	0.000%	100.000%
10265	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10266	SSANGYONG INFOR	0.000%	100.000%
10267	TEN NETWORK HLD	0.000%	100.000%
10268	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10269	BANRO CORP	0.000%	100.000%
10270	PESCANOVA SA	0.000%	100.000%
10271	CHINA SOFT POWE	0.000%	100.000%
10272	AFRICA ISRAEL I	0.000%	100.000%
10273	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10274	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10275	MIDLAND IC&I LT	0.000%	100.000%
10276	SWIBER HOLDINGS	0.000%	100.000%
10277	GETBUSY PLC	0.000%	100.000%
10278	PROBI AB	0.000%	100.000%
10279	QINQIN FOODSTUF	0.000%	100.000%
10280	D AMICO INTL SH	0.000%	100.000%
10281	TPI TRIUNFO PAR	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	SPORTECH PLC	0.000%	100.000%
10283	MANITOK ENERGY	0.000%	100.000%
10284	DAEWOO SHIPBUIL	0.000%	100.000%
10285	TALVIVAARA MINI	0.000%	100.000%
10286	NORDIC AMERICAN	0.000%	100.000%
10287	CHENNAI SUPER K	0.000%	100.000%
10288	SING HOLDINGS L	0.000%	100.000%
10289	ZENITH CAPITAL	0.000%	100.000%
10290	STRAD ENERGY SE	0.000%	100.000%
10291	JITF INFRALOGIS	0.000%	100.000%
10292	BERJAYA LAND BH	0.000%	100.000%
10293	CHEUK NANG HOLD	0.000%	100.000%
10294	MANITOK ENERGY	0.000%	100.000%
10295	CHINA HUIZHAN D	0.000%	100.000%
10296	BANCA MONTE DEI	0.000%	100.000%
10297	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10298	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10299	ORMAT TECHNOLOG	0.000%	100.000%
10300	MESOBLAST LTD	0.000%	100.000%
10301	RB ENERGY INC	0.000%	100.000%
10302	DEVA HLDG	0.000%	100.000%
10303	ENERGIX-RENEWAB	0.000%	100.000%
10304	MACQUARIE KOREA	-	100.000%
10305	CHINA METAL REC	-	100.000%
10306	KARDEMIR KARABU	-	100.000%
10307	LIGHTSTREAM RES	-	100.000%
10308	RHB CAPITAL BHD	-	100.000%
10309	INTERCELL AG RI	-	100.000%
10310	TI FINANCIAL HO	-	100.000%
10311	TOUCHSTONE EXPL	-	100.000%
10312	AFREN PLC COMMO	-	100.000%
10313	PEACE MARK HLDG	-	100.000%
10314	COOPER ENERGY L	-	100.000%
10315	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10316	SNS REAAL GROEP	-	100.000%
10317	HANFENG EVERGRE	-	100.000%
10318	SUPERBLOCK PCL	-	100.000%
10319	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10320	QLT INC DOJ/SEC	-	100.000%
10321	EGANAGOLDPFEIL	-	100.000%
10322	FERROGLOBE PLC	-	100.000%
10323	C A DE MEDITERR	-	100.000%
10324	PRIME AET & D H	-	100.000%
10325	BERLIAN LAJU TA	-	100.000%
10326	SCANIA AB	-	100.000%
10327	VIRGIN AUSTRALI	-	100.000%
10328	MESOBLAST LTD R	-	100.000%
10329	QLT INC CLASS A	-	100.000%
10330	ETABLISSEMENTS	-	100.000%
10331	MINCO BASE META	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	QLT INC WTS EXP	-	100.000%
10333	BCO ESPIR SANTO	-	100.000%
10334	ANGLO IRISH BAN	-	100.000%
10335	RREEF CHINA COM	-	100.000%
10336	PRIME RETIREMEN	-	100.000%
10337	CHINA LUMENA NE	-	100.000%
10338	IVE GROUP LTD R	-	100.000%