

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

As of June 30, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.762%	0.762%
2	BANK OF MONTREAL COMMON STOCK	0.737%	1.499%
3	APPLE INC	0.681%	2.181%
4	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.672%	2.853%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.646%	3.499%
6	WELLS FARGO + CO COMMON STOCK USD1.666	0.634%	4.132%
7	TORONTO DOMINION BANK COMMON STOCK	0.572%	4.704%
8	ROYAL BANK OF CANADA COMMON STOCK	0.499%	5.203%
9	SUNCOR ENERGY INC COMMON STOCK	0.479%	5.682%
10	EXXON MOBIL CORP COMMON STOCK	0.366%	6.048%
11	BANK OF AMERICA	0.359%	6.407%
12	PFIZER INC COMMON STOCK USD.05	0.352%	6.759%
13	INTEL CORP COMMON STOCK USD.001	0.328%	7.087%
14	MANULIFE FINANCIAL CORP COMMON STOCK	0.318%	7.405%
15	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.318%	7.723%
16	MICROSOFT CORP COMMON STOCK USD.00000625	0.311%	8.034%
17	CHEVRON CORP COMMON STOCK USD.75	0.307%	8.341%
18	COMCAST CORP CLASS A COMMON STOCK USD.01	0.291%	8.631%
19	CITIGROUP INC COMMON STOCK USD.01	0.278%	8.909%
20	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.259%	9.168%
21	WAL-MART STORES	0.258%	9.426%
22	CISCO SYSTEMS	0.255%	9.681%
23	MAGNA INTERNATIONAL INC COMMON STOCK	0.248%	9.929%
24	SAMSUNG ELECTRO	0.242%	10.171%
25	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.238%	10.409%
26	CANADIAN NATURAL RESOURCES COMMON STOCK	0.237%	10.647%
27	NESTLE SA	0.227%	10.873%
28	NATIONAL BK CDA	0.221%	11.094%
29	ORACLE CORP SR UNSECURED 09/21 1.9	0.213%	11.307%
30	TOTAL SA	0.212%	11.519%
31	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.206%	11.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CANADA HOUSING	0.205%	11.930%
33	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.204%	12.133%
34	SUN LIFE FINANCIAL INC COMMON STOCK	0.198%	12.332%
35	PROCTER + GAMBLE CO/THE COMMON STOCK	0.193%	12.524%
36	UNITEDHEALTH GR	0.192%	12.717%
37	ENBRIDGE INC COMMON STOCK	0.192%	12.909%
38	TRANSCANADA CORP COMMON STOCK	0.188%	13.096%
39	AMAZON.COM INC	0.186%	13.283%
40	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.179%	13.462%
41	TECK RESOURCES LTD CLS B COMMON STOCK	0.178%	13.640%
42	SINGAPORE GOVER	0.176%	13.817%
43	ALPHABET INC CL C COMMON STOCK USD.001	0.175%	13.992%
44	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.173%	14.165%
45	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.173%	14.338%
46	LANDWIRT RENTEN	0.171%	14.509%
47	ALPHABET INC CL A COMMON STOCK USD.001	0.171%	14.680%
48	FACEBOOK INC A COMMON STOCK USD.000006	0.171%	14.850%
49	UK(GOVT OF) 4.2	0.169%	15.020%
50	DAIMLER AG	0.168%	15.187%
51	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.165%	15.352%
52	CANADIAN NATL RAILWAY CO COMMON STOCK	0.164%	15.516%
53	US TREASURY N/B 05/25 2.125	0.163%	15.679%
54	GENERAL MOTORS CO COMMON STOCK USD.01	0.161%	15.840%
55	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.160%	16.000%
56	TOYOTA MOTOR CO	0.160%	16.160%
57	WALT DISNEY(HLD	0.158%	16.318%
58	CHINA CONST BK	0.157%	16.475%
59	NETWORK RAIL IN	0.153%	16.628%
60	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.149%	16.777%
61	KFW 1.375% 01FE	0.148%	16.925%
62	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.147%	17.073%
63	LANDESKREDITBAN	0.147%	17.220%
64	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.146%	17.365%
65	CVS HEALTH CORP COMMON STOCK USD.01	0.143%	17.509%
66	MERCK + CO. INC. COMMON STOCK USD.5	0.139%	17.647%
67	APPLE INC SR UNSECURED 02/21 2.25	0.138%	17.785%
68	SWEDEN GOVERNME	0.137%	17.922%
69	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.136%	18.058%
70	KOMMUNINVEST I	0.136%	18.194%
71	BCE INC COMMON STOCK	0.135%	18.330%
72	FORD MOTOR CO COMMON STOCK USD.01	0.135%	18.465%
73	FRENCH REP GOVT	0.135%	18.600%
74	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.133%	18.733%
75	KOMMUNINVEST I	0.133%	18.867%
76	SWEDISH EXP CRE	0.131%	18.998%
77	QUALCOMM INC COMMON STOCK USD.0001	0.129%	19.127%
78	BHP BILLITON LT	0.129%	19.257%
79	WESTPAC BKG COR	0.129%	19.386%
80	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.129%	19.515%
81	TIME WARNER INC COMMON STOCK USD.01	0.128%	19.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.127%	19.770%
83	ALLERGAN PLC	0.127%	19.897%
84	MORGAN STANLEY COMMON STOCK USD.01	0.126%	20.023%
85	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.124%	20.147%
86	ORACLE CORP COMMON STOCK USD.01	0.123%	20.271%
87	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.122%	20.393%
88	CAD - London	0.120%	20.513%
89	US BANCORP COMMON STOCK USD.01	0.120%	20.634%
90	KINROSS GOLD CORP COMMON STOCK	0.120%	20.754%
91	ROYAL BK OF CAN	0.120%	20.873%
92	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.120%	20.993%
93	WASTE CONNECTIONS INC COMMON STOCK	0.119%	21.112%
94	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.118%	21.230%
95	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.118%	21.348%
96	ROYAL DUTCH SHELL SPON ADR A ADR	0.118%	21.466%
97	FEDEX CORPORATI	0.117%	21.583%
98	UNION PACIFIC CORP COMMON STOCK USD2.5	0.117%	21.700%
99	TRAVELERS COS	0.116%	21.816%
100	SIMON PROPERTY GROUP INC REIT USD.0001	0.116%	21.932%
101	BASF SE	0.116%	22.048%
102	MICROSOFT CORP	0.115%	22.163%
103	MERCK & CO INC	0.115%	22.277%
104	MEDTRONIC PLC	0.113%	22.391%
105	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.112%	22.503%
106	BNP PARIBAS SA	0.112%	22.614%
107	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.109%	22.723%
108	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.108%	22.831%
109	COCA-COLA CO	0.108%	22.940%
110	EXPORT DEVELOPM	0.108%	23.047%
111	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.108%	23.155%
112	CHEVRON CORP 2.	0.108%	23.263%
113	IBM CORP SR UNSECURED 01/22 2.5	0.108%	23.371%
114	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.107%	23.478%
115	SINGAPORE GOVT	0.107%	23.585%
116	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.106%	23.691%
117	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.105%	23.796%
118	ANTHEM INC COMMON STOCK USD.01	0.103%	23.899%
119	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.103%	24.002%
120	NESTLE FINANCE	0.103%	24.105%
121	AGNICO EAGLE MINES LTD COMMON STOCK	0.103%	24.208%
122	NOVARTIS AG	0.102%	24.310%
123	FAIRFAX FINANCI	0.101%	24.411%
124	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.100%	24.511%
125	NATL AUSTRALIA	0.100%	24.612%
126	DELTA AIRLINES	0.100%	24.712%
127	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.100%	24.811%
128	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.099%	24.910%
129	ROYAL DUTCH SHE	0.098%	25.008%
130	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.097%	25.105%
131	ABBOTT LABORATORIES COMMON STOCK	0.097%	25.203%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	ACE LTD	0.097%	25.300%
133	DEUTSCHE BAHN F	0.097%	25.397%
134	CHEVRON CORP SR UNSECURED 03/20 1.961	0.096%	25.492%
135	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.096%	25.588%
136	CHEVRON CORP SR UNSECURED 06/23 3.191	0.095%	25.683%
137	BANCO SANTANDER	0.095%	25.778%
138	INDUSTRIAL & CO	0.094%	25.872%
139	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.094%	25.967%
140	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.094%	26.061%
141	HONDA MOTOR CO	0.094%	26.155%
142	CSX CORP	0.093%	26.248%
143	AGRIUM INC COMMON STOCK NPV	0.093%	26.341%
144	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.093%	26.434%
145	MICROSOFT CORP SR UNSECURED 11/20 2	0.093%	26.527%
146	AMGEN INC COMMON STOCK USD.0001	0.092%	26.619%
147	LUNDIN MINING C	0.092%	26.711%
148	PNC BANK	0.091%	26.802%
149	INDUSTRIAL ALLI	0.090%	26.892%
150	UNIBAIL-RODAMCO	0.090%	26.982%
151	FORTIS INC COMMON STOCK	0.090%	27.072%
152	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.090%	27.162%
153	HOME DEPOT INC COMMON STOCK USD.05	0.089%	27.251%
154	SIEMENS AG	0.089%	27.340%
155	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.089%	27.429%
156	SCHLUMBERGER LTD COMMON STOCK USD.01	0.089%	27.518%
157	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.088%	27.606%
158	DEUTSCHE TELEKO	0.087%	27.693%
159	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.087%	27.780%
160	GOLDCORP INC COMMON STOCK	0.087%	27.867%
161	FMS WERTMANAGEM	0.086%	27.952%
162	BARRICK GOLD CORP COMMON STOCK	0.085%	28.038%
163	AUST & NZ BANK	0.085%	28.123%
164	CONOCOPHILLIPS COMMON STOCK USD.01	0.085%	28.207%
165	VODAFONE GROUP	0.084%	28.291%
166	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.084%	28.375%
167	VALERO ENERGY C	0.083%	28.459%
168	ROYAL DUTCH SH-	0.083%	28.542%
169	MICRON TECHNOLO	0.083%	28.625%
170	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.083%	28.708%
171	SINGAPORE GOVT	0.083%	28.791%
172	IBM CORP SR UNSECURED 02/21 2.25	0.082%	28.873%
173	NOVARTIS CAP CO	0.082%	28.956%
174	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.082%	29.038%
175	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.082%	29.119%
176	VOLKSWAGEN AG	0.081%	29.201%
177	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.081%	29.282%
178	CAPITAL ONE FIN	0.081%	29.363%
179	HITACHI	0.081%	29.444%
180	ABB LTD	0.081%	29.525%
181	APPLE INC SR UNSECURED 02/22 2.5	0.080%	29.605%

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182	PEPSICO INC COMMON STOCK USD.017	0.080%	29.686%
183	SHAW COMMUNICATIONS INC B COMMON STOCK	0.080%	29.765%
184	BAYERISCHE MOTO	0.080%	29.845%
185	CANADIAN TIRE C	0.080%	29.925%
186	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.079%	30.004%
187	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.079%	30.083%
188	SNCF RESEAU 3.1	0.077%	30.160%
189	EQUINIX INC REIT USD.001	0.077%	30.237%
190	ONTARIO(PROV OF	0.076%	30.313%
191	NORFOLK STHN CO	0.075%	30.389%
192	WEST FRASER TIM	0.075%	30.464%
193	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.075%	30.538%
194	SANOFI-AVENTIS	0.075%	30.613%
195	DANAHER CORP COMMON STOCK USD.01	0.073%	30.686%
196	TENCENT HLDGS L	0.073%	30.760%
197	METLIFE INC COMMON STOCK USD.01	0.073%	30.833%
198	CATERPILLAR INC COMMON STOCK USD1.0	0.073%	30.905%
199	INTL BANK FOR R	0.072%	30.977%
200	SWEDISH GOVT 3.	0.072%	31.049%
201	PROLOGIS INC REIT USD.01	0.071%	31.121%
202	BP PLC	0.071%	31.192%
203	PUBLIC STORAGE	0.071%	31.263%
204	ALTRIA GROUP INC COMMON STOCK USD.333	0.070%	31.333%
205	BLACKROCK INC COMMON STOCK USD.01	0.070%	31.403%
206	ORANGE SA	0.070%	31.473%
207	BK NEDERLANDSE	0.070%	31.543%
208	AGENCE FRANC DE	0.069%	31.612%
209	TELUS CORPORATI	0.069%	31.681%
210	RIO TINTO PLC SPON ADR ADR	0.069%	31.751%
211	ROCHE HOLDING A	0.069%	31.820%
212	CENOVUS ENERGY INC COMMON STOCK	0.069%	31.889%
213	MARATHON PETROLEUM CORP COMMON STOCK	0.069%	31.958%
214	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.069%	32.027%
215	PFIZER INC	0.069%	32.095%
216	VERESEN INC.	0.068%	32.163%
217	WESTPAC BANK CO	0.068%	32.230%
218	FINNING INTL LT	0.068%	32.298%
219	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.067%	32.364%
220	GLENCORE XSTRA	0.066%	32.431%
221	APPLE INC SR UNSECURED 05/23 2.4	0.066%	32.497%
222	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.066%	32.563%
223	NISSAN MOTOR CO	0.066%	32.629%
224	NATL AUSTRALIA	0.066%	32.695%
225	EMPIRE CO LTD N	0.066%	32.760%
226	ENCANA CORP COMMON STOCK	0.065%	32.826%
227	IBERDROLA SA	0.065%	32.891%
228	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.065%	32.955%
229	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.065%	33.020%
230	AFLAC INC COMMON STOCK USD.1	0.065%	33.085%
231	TOURMALINE OIL	0.064%	33.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	LANDESKREDITBAN	0.064%	33.213%
233	FIRST QUANTUM M	0.064%	33.277%
234	KINGDOM BELGIUM	0.064%	33.341%
235	HON HAI PRECISI	0.064%	33.405%
236	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.063%	33.468%
237	WELLTOWER INC REIT USD1.0	0.063%	33.531%
238	INTL BUSINESS M	0.063%	33.594%
239	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.063%	33.657%
240	AETNA INC COMMON STOCK USD.01	0.063%	33.720%
241	MCDONALD S CORP COMMON STOCK USD.01	0.062%	33.782%
242	CK HUTCHINSON H	0.062%	33.844%
243	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.062%	33.906%
244	NEWBELCO SA/NV	0.062%	33.968%
245	B2GOLD CORP COM	0.062%	34.030%
246	BK OF NOVA SCOT	0.062%	34.092%
247	SOUTHWEST AIRLI	0.062%	34.154%
248	NOVARTIS AG SPONSORED ADR ADR	0.062%	34.216%
249	KINDER MORGAN INC COMMON STOCK USD.01	0.061%	34.277%
250	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.061%	34.339%
251	AVALONBAY COMMUNITIES INC REIT USD.01	0.061%	34.400%
252	SOC GENERALE	0.061%	34.461%
253	BEST BUY CO INC	0.061%	34.522%
254	NVIDIA CORP	0.061%	34.583%
255	CRESCENT POINT ENERGY CORP COMMON STOCK	0.061%	34.643%
256	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.060%	34.704%
257	ONTARIO(PROV OF	0.060%	34.764%
258	CORNING INC COMMON STOCK USD.5	0.060%	34.824%
259	3M CO COMMON STOCK USD.01	0.060%	34.884%
260	BAYER AG	0.060%	34.944%
261	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.060%	35.004%
262	PROV OF SASK CA	0.060%	35.064%
263	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.059%	35.123%
264	PAN AMERICAN SILVER CORP COMMON STOCK	0.059%	35.183%
265	CAMECO CORP COMMON STOCK	0.059%	35.242%
266	MCKESSON CORP.	0.059%	35.301%
267	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.059%	35.359%
268	ALLSTATE CORP COMMON STOCK USD.01	0.059%	35.418%
269	CAE INC COMMON STOCK	0.059%	35.477%
270	AGENCE FRANCAIS	0.059%	35.536%
271	EATON CORP PLC	0.058%	35.594%
272	BROADCOM LTD	0.058%	35.652%
273	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.058%	35.710%
274	THOMSON REUTERS CORP COMMON STOCK	0.058%	35.769%
275	PHILLIPS 66 COMMON STOCK	0.058%	35.827%
276	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.058%	35.885%
277	MERCK + CO INC SR UNSECURED 02/22 2.35	0.058%	35.943%
278	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.058%	36.001%
279	LINAMAR CORP	0.058%	36.058%
280	SHELL INTL.FIN.	0.058%	36.116%
281	SNC-LAVALIN GRO	0.058%	36.174%

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282	VENTAS INC-REIT	0.058%	36.232%
283	ZURICH FIN SVS	0.057%	36.289%
284	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.057%	36.346%
285	BCO BILBAO VIZC	0.057%	36.403%
286	SUMITOMO MITSUI	0.057%	36.460%
287	MICHELIN(CGDE)	0.057%	36.517%
288	ABBVIE INC COMMON STOCK USD.01	0.057%	36.574%
289	EUROPEAN INVEST	0.057%	36.631%
290	KOMMUNALBANKEN	0.057%	36.688%
291	CIGNA CORP	0.057%	36.745%
292	NEDERLANDSE WAT	0.057%	36.802%
293	BANK OF MONTREA	0.056%	36.858%
294	CHINA NATIONAL	0.056%	36.915%
295	EBAY INC	0.056%	36.971%
296	TEXAS INSTRUMEN	0.056%	37.027%
297	EUROPEAN INVEST	0.056%	37.083%
298	AGENCE FRANCAIS	0.056%	37.140%
299	BANK OF CHINA L	0.056%	37.196%
300	ARC RESOURCES L	0.056%	37.252%
301	AIA GROUP LTD	0.056%	37.308%
302	MASTERCARD INC A COMMON STOCK USD.0001	0.056%	37.364%
303	MITSUBISHI UFJ	0.056%	37.419%
304	EQUITY RESIDENT	0.056%	37.475%
305	GEORGE WESTON L	0.056%	37.531%
306	BOEING CO/THE COMMON STOCK USD5.0	0.056%	37.587%
307	WSP GLOBAL INC	0.055%	37.642%
308	WESTERN DIGITAL	0.055%	37.697%
309	FINLAND GOVT IN	0.055%	37.752%
310	BB+T CORP COMMON STOCK USD5.0	0.055%	37.807%
311	WHITECAP RESOUR	0.055%	37.862%
312	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.055%	37.917%
313	GILDAN ACTIVEWEAR INC COMMON STOCK	0.055%	37.972%
314	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.054%	38.026%
315	IAMGOLD CORP COMMON STOCK	0.054%	38.079%
316	ASSIC GENERALI	0.053%	38.133%
317	ENGIE	0.053%	38.186%
318	PACCAR INC	0.053%	38.239%
319	ENBRIDGE	0.053%	38.292%
320	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.053%	38.345%
321	ALIMENTATION CO	0.052%	38.397%
322	ENERPLUS CORP COMMON STOCK	0.052%	38.449%
323	CENTURYLINK INC COMMON STOCK USD1.0	0.052%	38.501%
324	LOBLAW COS LTD	0.052%	38.553%
325	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.052%	38.606%
326	TESORO CORP	0.052%	38.657%
327	PING AN INSURAN	0.052%	38.709%
328	MOLSONCOORS-B-U	0.052%	38.760%
329	TFI INTERNATION	0.051%	38.812%
330	LLOYDS BANKING	0.051%	38.863%
331	JOHNSON CONTROL	0.051%	38.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	BLACKBERRY LTD COMMON STOCK	0.051%	38.966%
333	CCL INDS INC CL	0.051%	39.017%
334	WOODSIDE PETROL	0.051%	39.068%
335	CMNWLTH BK OF A	0.051%	39.119%
336	UPM-KYMMENE OYJ	0.051%	39.169%
337	DISCOVER FINL S	0.051%	39.220%
338	ASTRAZENECA PLC SPONS ADR ADR	0.050%	39.271%
339	IMPERIAL OIL LTD COMMON STOCK	0.050%	39.321%
340	CANADIAN WESTER	0.050%	39.371%
341	STATE STREET CORP COMMON STOCK USD1.0	0.050%	39.421%
342	TEMASEK FINL I	0.050%	39.471%
343	ALIBABA GROUP HOLDING SP ADR ADR USD.00025	0.050%	39.521%
344	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.050%	39.571%
345	CHINA MOBILE LT	0.050%	39.621%
346	AMERICAN TOWER CORP REIT USD.01	0.050%	39.670%
347	COTT CORP	0.050%	39.720%
348	ALLIANZ AG	0.050%	39.770%
349	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.049%	39.819%
350	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.049%	39.868%
351	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.049%	39.918%
352	TOTAL CAPITAL I	0.049%	39.967%
353	TAIWAN SEMI-ADR	0.049%	40.016%
354	CELGENE CORP	0.049%	40.065%
355	SWEDEN GOVERNME	0.049%	40.114%
356	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.049%	40.163%
357	CANADIAN (GOVT	0.049%	40.212%
358	US dollar - Lon	0.049%	40.260%
359	SONY CORP	0.049%	40.309%
360	BK NED GEMEENTE	0.049%	40.358%
361	ENI S.P.A.	0.049%	40.406%
362	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.048%	40.455%
363	WESTJET AIRLINE	0.048%	40.503%
364	METHANEX CORP COMMON STOCK	0.048%	40.551%
365	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.048%	40.598%
366	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.048%	40.646%
367	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.047%	40.693%
368	EUROPEAN INVEST	0.047%	40.740%
369	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.047%	40.788%
370	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.047%	40.834%
371	COSTCO WHOLESAL	0.047%	40.881%
372	WHIRLPOOL CORP	0.047%	40.928%
373	DIGITAL REALTY	0.047%	40.974%
374	PROCTER & GAMBL	0.046%	41.021%
375	TOTAL CAPITAL I	0.046%	41.067%
376	TOYOTA MOTOR CO	0.046%	41.113%
377	DAVITA INC COMMON STOCK USD.001	0.046%	41.160%
378	ALTAGAS LTD	0.046%	41.206%
379	BOSTON PROPERTIES INC REIT USD.01	0.046%	41.252%
380	TE CONNECTIVITY	0.046%	41.298%
381	HARTFORD FINANC	0.046%	41.344%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	MIZUHO FINANCIA	0.046%	41.390%
383	MGM MIRAGE INC	0.046%	41.436%
384	LVMH MOET HENNE	0.046%	41.482%
385	T MOBILE US INC COMMON STOCK USD.0001	0.046%	41.528%
386	ALAMOS GOLD INC CLASS A COMMON STOCK	0.046%	41.574%
387	TMX GROUP LTD	0.045%	41.619%
388	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.045%	41.664%
389	ALLIANZ SE SPON ADR ADR	0.045%	41.709%
390	AXA	0.045%	41.755%
391	CME GROUP INC COMMON STOCK USD.01	0.045%	41.799%
392	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.045%	41.844%
393	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.045%	41.889%
394	KONINKLIJKE AHO	0.044%	41.933%
395	CGI GROUP INC CLASS A COMMON STOCK	0.044%	41.978%
396	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.044%	42.022%
397	DIAGEO PLC ADR	0.044%	42.066%
398	NIKE INC CL B COMMON STOCK USD1.0	0.044%	42.110%
399	SHELL INTL.FIN.	0.044%	42.154%
400	ROYAL BANK OF C	0.044%	42.198%
401	ING GROEP NV	0.044%	42.242%
402	OCEANAGOLD CORP	0.044%	42.286%
403	SOFTBANK CORP	0.044%	42.330%
404	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.044%	42.374%
405	CARNIVAL CORP COMMON STOCK USD.01	0.044%	42.417%
406	INTACT FINANCIA	0.044%	42.461%
407	ELEMENT FINANCI	0.044%	42.505%
408	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.044%	42.548%
409	FIAT CHRYSLER A	0.044%	42.592%
410	MAPLE LEAF FOOD	0.043%	42.635%
411	LINK R/EST INVE	0.043%	42.678%
412	FRENCH REPUBLIC	0.043%	42.722%
413	GILEAD SCIENCES	0.043%	42.765%
414	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.043%	42.808%
415	AKZO NOBEL NV	0.043%	42.851%
416	RIOCAN REAL EST	0.043%	42.894%
417	SUNTRUST BANKS	0.043%	42.936%
418	HYNIX SEMICONDU	0.043%	42.979%
419	NORDEA AB	0.042%	43.021%
420	FIFTH THIRD BAN	0.042%	43.064%
421	DOLLARAMA INC	0.042%	43.106%
422	TRANSALTA CORP COMMON STOCK	0.042%	43.148%
423	COOPERATIEVE RA	0.042%	43.191%
424	ESSEX PROP TRUS	0.042%	43.233%
425	SVENSKA HANDELS	0.042%	43.275%
426	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.042%	43.317%
427	ORACLE CORP SR UNSECURED 07/21 2.8	0.042%	43.360%
428	UBS GROUP	0.042%	43.402%
429	PROVINCE OF QUE	0.042%	43.444%
430	LAURENTIAN BANK	0.042%	43.486%
431	MITSUBISHI CHEM	0.042%	43.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	ROLLS-ROYCE GRO	0.042%	43.570%
433	RIO TINTO	0.042%	43.612%
434	HUSKY ENERGY IN	0.042%	43.654%
435	TYSON FOODS INC	0.042%	43.695%
436	TAHOE RESOURCES INC COMMON STOCK	0.042%	43.737%
437	CONSTELLATION S	0.042%	43.778%
438	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.041%	43.820%
439	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.041%	43.861%
440	VIACOM INC CLASS B COMMON STOCK USD.001	0.041%	43.903%
441	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.041%	43.944%
442	GEN DYNAMICS CO	0.041%	43.985%
443	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.041%	44.026%
444	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.041%	44.067%
445	CHINA EVERGRAND	0.041%	44.108%
446	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.041%	44.149%
447	ITAU UNIBANCO S	0.041%	44.189%
448	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.041%	44.230%
449	SCENTRE GROUP	0.041%	44.271%
450	GREAT WEST LIFE	0.041%	44.311%
451	QUEST DIAGNOSTI	0.041%	44.352%
452	CRH	0.041%	44.393%
453	STARBUCKS CORP	0.041%	44.433%
454	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.041%	44.474%
455	PEUGEOT SA	0.041%	44.514%
456	KEYERA CORP	0.040%	44.555%
457	AIR CANADA	0.040%	44.595%
458	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.040%	44.636%
459	COMPAGNIE DE SA	0.040%	44.676%
460	E.ON SE	0.040%	44.716%
461	VORNADO REALTY TRUST REIT USD.04	0.040%	44.756%
462	H&R REIT UNITS	0.040%	44.796%
463	NUCOR CORP	0.040%	44.836%
464	RWE AG (NEU)	0.040%	44.876%
465	WHOLE FOODS MAR	0.040%	44.915%
466	EASTMAN CHEMICA	0.040%	44.955%
467	CIE FINANCIERE	0.039%	44.994%
468	TARGET CORPORAT	0.039%	45.034%
469	RAYTHEON COMPANY COMMON STOCK USD.01	0.039%	45.073%
470	AMAYA INC COMMON STOCK	0.039%	45.113%
471	DEXIA CREDIT LO	0.039%	45.152%
472	YAMANA GOLD INC COMMON STOCK	0.039%	45.191%
473	SCOTTISH AND SO	0.039%	45.230%
474	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.039%	45.269%
475	NOVO-NORDISK AS	0.039%	45.308%
476	CI FINANCIAL CO	0.039%	45.346%
477	ROYAL BANK OF C	0.039%	45.385%
478	SCHWAB(CHARLES)	0.039%	45.424%
479	GOODYEAR TIRE &	0.039%	45.462%
480	CELESTICA INC COMMON STOCK NPV	0.039%	45.501%
481	JX HOLDINGS INC	0.038%	45.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ANALOG DEVICES INC COMMON STOCK USD.167	0.038%	45.578%
483	CHINA MOBILE	0.038%	45.616%
484	VOLVO AB	0.038%	45.654%
485	ORIX CORP	0.038%	45.692%
486	DETOUR GOLD COR	0.038%	45.730%
487	BHP BILLITON PL	0.038%	45.768%
488	ARCHER DANIELS	0.038%	45.806%
489	ROCKWELL COLLIN	0.038%	45.844%
490	ASAHI KASEI COR	0.038%	45.881%
491	TAIWAN SEMICOND	0.038%	45.919%
492	PANASONIC CORP	0.038%	45.956%
493	LEAR CORP	0.037%	45.994%
494	HCP INC.	0.037%	46.031%
495	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.037%	46.068%
496	ACCENTURE PLC A	0.037%	46.105%
497	STANTEC INC COMMON STOCK	0.037%	46.142%
498	LAM RESEARCH CORP COMMON STOCK USD.001	0.036%	46.178%
499	VINCI SA	0.036%	46.214%
500	VALE RIO DOCE(C	0.036%	46.251%
501	M + T BANK CORP COMMON STOCK USD.5	0.036%	46.287%
502	UTD PARCEL SERV	0.036%	46.323%
503	BIOGEN IDEC INC	0.036%	46.359%
504	RESTAURANT BRANDS INTERN COMMON STOCK	0.036%	46.395%
505	SAPUTO GROUP IN	0.036%	46.431%
506	DOLLAR TREE INC	0.036%	46.467%
507	LAFARGEHOLCIM L	0.036%	46.503%
508	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.036%	46.539%
509	OPEN TEXT CORPO	0.036%	46.574%
510	STATOIL ASA	0.036%	46.610%
511	ELDORADO GOLD CORP COMMON STOCK	0.036%	46.646%
512	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.036%	46.681%
513	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.035%	46.717%
514	PROGRESSIVE CORP COMMON STOCK USD1.0	0.035%	46.752%
515	MINITUBISHI UFJ FINL SPON ADR ADR	0.035%	46.787%
516	SOLVAY	0.035%	46.823%
517	ALGONQUIN POWER	0.035%	46.858%
518	COGECO COMMUNIC	0.035%	46.893%
519	DEUTSCHE BANK A	0.035%	46.928%
520	CA INC COMMON STOCK USD.1	0.035%	46.964%
521	MACQUARIE GP LT	0.035%	46.999%
522	PAYPAL HOLDINGS INC COMMON STOCK	0.035%	47.034%
523	LOCKHEED MARTIN	0.035%	47.069%
524	BRIDGESTONE COR	0.035%	47.104%
525	CONTINENTAL AG	0.035%	47.139%
526	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.035%	47.174%
527	REALTY INCOME C	0.035%	47.209%
528	NEW GOLD INC COMMON STOCK	0.035%	47.243%
529	MID AMERICA APARTMENT COMM REIT USD.01	0.034%	47.278%
530	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.034%	47.312%
531	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.034%	47.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	GENWORTH MI CAN	0.034%	47.380%
533	ZIMMER HLDGS IN	0.034%	47.415%
534	MYLAN INC/PA	0.034%	47.449%
535	HYUNDAI MOTOR C	0.034%	47.483%
536	BARCLAYS ADR-EA	0.034%	47.517%
537	PEYTO EXPLORATI	0.034%	47.551%
538	METRO INC	0.034%	47.585%
539	RENAULT	0.034%	47.618%
540	DBS GROUP HLDGS	0.034%	47.652%
541	ELI LILLY + CO COMMON STOCK	0.034%	47.686%
542	HOST HOTELS &	0.034%	47.720%
543	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.034%	47.753%
544	CENTENE CORP COMMON STOCK USD.001	0.034%	47.787%
545	INVESCO LTD COMMON STOCK USD.2	0.034%	47.820%
546	NEXTERA ENERGY INC COMMON STOCK USD.01	0.033%	47.854%
547	WILLIAMS COS IN	0.033%	47.887%
548	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.033%	47.920%
549	CANADIAN APARTM	0.033%	47.954%
550	GLAXOSMITHKLINE PLC SPON ADR ADR	0.033%	47.987%
551	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.033%	48.020%
552	INGERSOLL-RAND	0.033%	48.053%
553	TELEFONICA SA	0.033%	48.086%
554	UNICREDIT SPA	0.033%	48.119%
555	PFIZER INC SR UNSECURED 12/21 2.2	0.033%	48.152%
556	DSV A/S	0.033%	48.185%
557	MINITUBISHI HVY	0.033%	48.218%
558	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.032%	48.250%
559	MACDONALD DETTW	0.032%	48.282%
560	HUMANA INC	0.032%	48.315%
561	INTESA SANPAOLO	0.032%	48.347%
562	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.032%	48.379%
563	MINITUBISHI CORP	0.032%	48.411%
564	UNILEVER NV	0.032%	48.442%
565	LINDE AG	0.032%	48.474%
566	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.032%	48.506%
567	NEWMONT MINING CORP COMMON STOCK USD1.6	0.032%	48.538%
568	XPO LOGISTICS INC COMMON STOCK USD.001	0.032%	48.570%
569	REPUBLIC SERVIC	0.032%	48.601%
570	BUNGE LTD COMMON STOCK USD.01	0.032%	48.633%
571	IGM FINANCIAL I	0.032%	48.665%
572	TOROMONT INDS L	0.032%	48.697%
573	TRANSCONTINENTA	0.032%	48.728%
574	HOUSING DEVEL F	0.032%	48.760%
575	STANDARD BANK G	0.032%	48.791%
576	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.032%	48.823%
577	WILLIS TOWERS W	0.031%	48.854%
578	KIRKLAND LAKE G	0.031%	48.885%
579	SIKA FINANZ AG	0.031%	48.917%
580	ENERFLEX LTD	0.031%	48.948%
581	INTER PIPELINE	0.031%	48.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.031%	49.010%
583	NORWEGIAN CRUIS	0.031%	49.041%
584	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.031%	49.072%
585	DR HORTON INC COMMON STOCK USD.01	0.031%	49.103%
586	ALLY FINANCIAL INC COMMON STOCK USD.1	0.031%	49.134%
587	PRUDENTIAL ADR	0.031%	49.165%
588	GGP INC REIT USD.01	0.031%	49.196%
589	TEXTRON INC COMMON STOCK USD.125	0.031%	49.227%
590	FUJITSU	0.031%	49.257%
591	DOVER CORP	0.031%	49.288%
592	MITSUBISHI ELEC	0.031%	49.319%
593	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.031%	49.349%
594	SHIN-ETSU CHEM	0.031%	49.380%
595	FNF GROUP TRACKING STK USD.0001	0.031%	49.411%
596	LOWE'S COS INC	0.031%	49.441%
597	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.030%	49.472%
598	LEGAL & GENERAL	0.030%	49.502%
599	EUROPEAN FIN ST	0.030%	49.532%
600	WOLTERS KLUWERS	0.030%	49.563%
601	GEELY AUTOMOBIL	0.030%	49.593%
602	3I GROUP PLC	0.030%	49.623%
603	KEYCORP	0.030%	49.653%
604	HUDBAY MINERALS INC COMMON STOCK NPV	0.030%	49.683%
605	EMERA INC.	0.030%	49.713%
606	BP PLC SPONS ADR ADR	0.030%	49.743%
607	STATOIL ASA COMPANY GUAR 01/24 2.65	0.030%	49.773%
608	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.030%	49.803%
609	APPLIED MATERIALS INC COMMON STOCK USD.01	0.030%	49.833%
610	WESTFIELD CORP	0.030%	49.863%
611	GIBSON ENERGY I	0.030%	49.893%
612	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.030%	49.922%
613	MUNCHENER RUCKV	0.030%	49.952%
614	FREEPORT-MCMORA	0.030%	49.982%
615	HUNTINGTON BANC	0.030%	50.011%
616	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.030%	50.041%
617	MTN GROUP LTD	0.030%	50.070%
618	UNIVERSAL HLTH	0.029%	50.100%
619	TOTAL CAPITAL I	0.029%	50.129%
620	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.029%	50.158%
621	CANON INC	0.029%	50.188%
622	LG Electronics	0.029%	50.217%
623	NETEASE INC ADR ADR USD.0001	0.029%	50.246%
624	WESTPAC BKG COR	0.029%	50.275%
625	BRITISH AMERICAN TOB SP ADR ADR	0.029%	50.304%
626	SASOL	0.029%	50.333%
627	NORTHERN TRUST	0.029%	50.362%
628	TOREX GOLD RESO	0.029%	50.391%
629	AGEAS	0.029%	50.420%
630	DOMINION DIAMOND CORP COMMON STOCK	0.029%	50.449%
631	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.029%	50.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	GAP INC	0.029%	50.507%
633	RELIANCE INDS	0.029%	50.536%
634	KDDI CORP	0.029%	50.564%
635	AIR LIQUIDE(L')	0.029%	50.593%
636	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.029%	50.622%
637	STORA ENSO OYJ	0.029%	50.651%
638	WESTROCK CO COMMON STOCK	0.029%	50.680%
639	VIVENDI SA	0.029%	50.708%
640	CNOOC LTD	0.029%	50.737%
641	CANFOR CORPORAT	0.029%	50.765%
642	Banco Sabadell	0.029%	50.794%
643	TOKIO MARINE HL	0.028%	50.822%
644	UNEDIC ASSEO 1.	0.028%	50.851%
645	INTL BUSINESS M	0.028%	50.879%
646	TARGET CORP SR UNSECURED 01/22 2.9	0.028%	50.907%
647	TEMASEK FINANCI	0.028%	50.936%
648	SWISS RE AG	0.028%	50.964%
649	DEERE + CO COMMON STOCK USD1.0	0.028%	50.992%
650	IVANHOE MINES L	0.028%	51.020%
651	ING GROEP NV	0.028%	51.048%
652	SVENSKA HANDELS	0.028%	51.077%
653	SEVEN GENERATIO	0.028%	51.105%
654	CARREFOUR SA	0.028%	51.133%
655	ARAMARK COMMON STOCK USD.01	0.028%	51.161%
656	PERSIMMON PLC	0.028%	51.189%
657	HSBC HOLDINGS P	0.028%	51.217%
658	ARCONIC INC COMMON STOCK	0.028%	51.245%
659	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.028%	51.273%
660	COUNTRY GARDEN	0.028%	51.301%
661	STANDARD CHARTE	0.028%	51.329%
662	MAZDA MOTOR COR	0.028%	51.357%
663	GENUINE PARTS C	0.028%	51.384%
664	SCHNEIDER SA	0.028%	51.412%
665	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.028%	51.440%
666	VODAFONE GROUP PLC SP ADR ADR	0.028%	51.468%
667	COTY INC CL A COMMON STOCK USD.01	0.028%	51.495%
668	CHINA PETROLEUM	0.028%	51.523%
669	ATOS ORIGIN SA	0.028%	51.551%
670	BOMBARDIER INC	0.028%	51.578%
671	LG DISPLAY CO	0.028%	51.606%
672	BLUESCOPE STEEL	0.028%	51.634%
673	OVERSEA-CHINESE	0.028%	51.661%
674	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.028%	51.689%
675	COCA-COLA CO/TH	0.028%	51.716%
676	KOHL'S CORPORATI	0.027%	51.744%
677	PROVINCE OF QUE	0.027%	51.771%
678	DAI-ICHI LIFE	0.027%	51.798%
679	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.027%	51.826%
680	BPCE SA COMPANY GUAR 04/24 4	0.027%	51.853%
681	DEUTSCHE LUFTHA	0.027%	51.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	SUPERIOR PLUS C	0.027%	51.907%
683	Cineplex Inc.	0.027%	51.935%
684	NORTHROP GRUMMA	0.027%	51.962%
685	JM SMUCKER CO/THE COMMON STOCK	0.027%	51.989%
686	WM MORRISON SUP	0.027%	52.016%
687	LAND SECURITIES	0.027%	52.043%
688	ALBEMARLE CORP	0.027%	52.070%
689	CREDIT SUISSE G	0.027%	52.097%
690	PARKLAND FUEL C	0.027%	52.124%
691	AMETEK INC COMMON STOCK USD.01	0.027%	52.151%
692	GOODMAN GROUP	0.027%	52.178%
693	BAXTER INTL INC	0.027%	52.205%
694	SL GREEN REALTY	0.027%	52.232%
695	CENTERRA GOLD INC COMMON STOCK	0.027%	52.259%
696	UTD THERAPEUTIC	0.027%	52.285%
697	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.027%	52.312%
698	PHILIPS ELECTRO	0.027%	52.339%
699	ENEL S.p.A.	0.027%	52.366%
700	TESCO PLC	0.027%	52.392%
701	FLEXTRONICS INT	0.027%	52.419%
702	HUNTSMAN CORP COMMON STOCK USD.01	0.027%	52.446%
703	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.027%	52.472%
704	INTERFOR CORP	0.027%	52.499%
705	ARKEMA	0.027%	52.526%
706	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.027%	52.552%
707	L-BANK BW FOERD	0.027%	52.579%
708	PRAXAIR STK	0.027%	52.605%
709	GLAXOSMITHKLINE	0.027%	52.632%
710	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.027%	52.658%
711	CANADA HOUSING	0.026%	52.685%
712	UDR INC REIT USD.01	0.026%	52.711%
713	BANCO SANTANDER SA SPON ADR ADR	0.026%	52.738%
714	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.026%	52.764%
715	BOLIDEN AB	0.026%	52.791%
716	REPSOL SA	0.026%	52.817%
717	VERMILION ENERGY INC COMMON STOCK	0.026%	52.843%
718	OWENS CORNING COMMON STOCK USD.001	0.026%	52.869%
719	STRYKER CORP	0.026%	52.895%
720	JABIL CIRCUIT I	0.026%	52.921%
721	PTT PUBLIC COMP	0.026%	52.947%
722	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.026%	52.973%
723	SAMPO OYJ	0.026%	52.999%
724	KOMATSU	0.026%	53.025%
725	NIPPON STEEL CO	0.026%	53.051%
726	BECTON DICKINSON	0.026%	53.077%
727	LENNAR CORP CL	0.026%	53.103%
728	SPARK INFRASTRU	0.026%	53.129%
729	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.026%	53.155%
730	FIRSTSERVICE CORP COMMON STOCK	0.026%	53.181%
731	LKQ CORP COMMON STOCK USD.01	0.026%	53.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	FRANCO NEVADA CORP COMMON STOCK	0.026%	53.233%
733	AEON CO., LTD	0.026%	53.259%
734	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.026%	53.284%
735	RADIANT OPTO EL	0.026%	53.310%
736	MTU AERO ENGINE	0.026%	53.336%
737	BM&F BOVESPA SA	0.026%	53.361%
738	ANADARKO PETROL	0.026%	53.387%
739	LANXESS	0.026%	53.413%
740	CROWN CASTLE INTL CORP REIT USD.01	0.026%	53.438%
741	AMP LIMITED	0.026%	53.464%
742	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.026%	53.489%
743	ADECCO SA	0.026%	53.515%
744	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.026%	53.541%
745	DUKE REALTY CORP REIT USD.01	0.026%	53.566%
746	CORUS ENTERTAIN	0.025%	53.592%
747	AGCO CORP	0.025%	53.617%
748	CARMAX INC COMMON STOCK USD.5	0.025%	53.642%
749	TEVA PHARMACEUTICAL SP ADR ADR	0.025%	53.668%
750	MULLEN GROUP LT	0.025%	53.693%
751	AVIVA PLC	0.025%	53.719%
752	SUMITOMO CHEMIC	0.025%	53.744%
753	SILVER STANDARD RESOURCES COMMON STOCK	0.025%	53.769%
754	DUFREY AG-REG	0.025%	53.795%
755	BAE SYSTEMS	0.025%	53.820%
756	MARSH & MCLENNA	0.025%	53.845%
757	KBC GROEP NV	0.025%	53.871%
758	UNUM GROUP	0.025%	53.896%
759	ENVISION HEALTHCARE CORP COMMON STOCK	0.025%	53.921%
760	BORGWARNER INC COMMON STOCK USD.01	0.025%	53.946%
761	TREASURY WINE E	0.025%	53.971%
762	mitsui & co	0.025%	53.996%
763	NORTHLAND POWER	0.025%	54.021%
764	FRESENIUS SE &	0.025%	54.046%
765	NTT DOCOMO INC	0.025%	54.071%
766	SMITHS GROUP	0.025%	54.096%
767	CHEVRON CORP SR UNSECURED 11/20 2.419	0.025%	54.121%
768	NIELSEN HOLDING	0.025%	54.146%
769	NEW FLYER COMMO	0.025%	54.171%
770	COMCAST CORP COMPANY GUAR 08/25 3.375	0.025%	54.196%
771	CLARIANT AG	0.025%	54.220%
772	FORTESCUE METAL	0.025%	54.245%
773	LOEWS CORP COMMON STOCK USD.01	0.025%	54.270%
774	RUSSEL METALS I	0.025%	54.295%
775	SUN HUNG KAI PR	0.025%	54.320%
776	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.025%	54.345%
777	AUTOLIV INC	0.025%	54.369%
778	AGILENT TECHNOL	0.025%	54.394%
779	LLOYDS BANKING	0.025%	54.419%
780	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.025%	54.443%
781	ANGLO AMERICAN	0.025%	54.468%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	HOLOGIC INC COMMON STOCK USD.01	0.025%	54.493%
783	SMURFIT KAPPA P	0.025%	54.517%
784	LINCOLN NATL CO	0.025%	54.542%
785	STEINHOFF INTER	0.025%	54.566%
786	DUKE ENERGY CORP COMMON STOCK USD.001	0.025%	54.591%
787	ABBVIE INC SR UNSECURED 11/22 2.9	0.025%	54.616%
788	NAVIENT CORP COMMON STOCK USD.01	0.024%	54.640%
789	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.024%	54.664%
790	REGENCY CENTERS CORP REIT USD.01	0.024%	54.689%
791	JONES LANG LASA	0.024%	54.713%
792	POLSKI KON NAF	0.024%	54.738%
793	NETAPP INC.	0.024%	54.762%
794	BORAL LIMITED	0.024%	54.787%
795	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.024%	54.811%
796	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.024%	54.835%
797	ASHTREAD GROUP	0.024%	54.859%
798	MELROSEIndustr	0.024%	54.884%
799	SMART REAL ESTA	0.024%	54.908%
800	TELIASONERA AB	0.024%	54.932%
801	MACY S INC COMMON STOCK USD.01	0.024%	54.956%
802	PVH CORP COMMON STOCK USD1.0	0.024%	54.980%
803	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.024%	55.005%
804	TELEPERFORMANCE	0.024%	55.029%
805	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.024%	55.053%
806	MICROSOFT CORP	0.024%	55.077%
807	HENRY SCHEIN CO	0.024%	55.101%
808	MS&AD INSURANCE	0.024%	55.125%
809	DOMINION RES(VI	0.024%	55.149%
810	CASCADES INC	0.024%	55.173%
811	POST HOLDINGS INC COMMON STOCK USD.01	0.024%	55.197%
812	ETRADE FINANCA	0.024%	55.221%
813	ONEX CORP SUB V	0.024%	55.245%
814	EXTRA SPACE STO	0.024%	55.269%
815	ENERCARE INC	0.024%	55.293%
816	ADIDAS AG	0.024%	55.316%
817	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.024%	55.340%
818	SUZUKI MOTOR CO	0.024%	55.364%
819	ENDEAVOUR MININ	0.024%	55.387%
820	SAINSBURY (J) P	0.023%	55.411%
821	IMPERIAL TOBACC	0.023%	55.434%
822	TIFFANY & CO	0.023%	55.457%
823	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.023%	55.481%
824	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	55.504%
825	ARROW ELECTRONI	0.023%	55.528%
826	SPRINT CORP COMMON STOCK USD.01	0.023%	55.551%
827	HARLEY DAVIDSON	0.023%	55.575%
828	BOC HONG KONG H	0.023%	55.598%
829	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.023%	55.621%
830	JUNIPER NETWORK	0.023%	55.645%
831	ADOBE SYSTEMS I	0.023%	55.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	KONINKLIJKE KPN	0.023%	55.691%
833	ACTIVISION BLIZ	0.023%	55.714%
834	LYONDELLBASELL	0.023%	55.738%
835	HESS CORPORATIO	0.023%	55.761%
836	RYDER SYSTEM IN	0.023%	55.784%
837	ATCO LTD CL I N	0.023%	55.807%
838	TELECOM ITALIA	0.023%	55.830%
839	ABN AMRO BANK N	0.023%	55.854%
840	PENTAIR PLC	0.023%	55.877%
841	QUEBECOR INC 'B	0.023%	55.900%
842	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.023%	55.923%
843	SUMITOMO ELEC I	0.023%	55.946%
844	CITIC LTD	0.023%	55.969%
845	COACH INC	0.023%	55.992%
846	NASDAQ INC COMMON STOCK USD.01	0.023%	56.015%
847	TOTAL SA SPON ADR ADR	0.023%	56.038%
848	RECKITT BENCKIS	0.023%	56.061%
849	STEEL DYNAMICS INC COMMON STOCK USD.005	0.023%	56.084%
850	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.023%	56.106%
851	PRECISION DRILLING CORP COMMON STOCK	0.023%	56.129%
852	LIBERTY BROADBAND C COMMON STOCK USD.01	0.023%	56.152%
853	CUMMINS INC	0.023%	56.175%
854	DEUTSCHE POST A	0.023%	56.197%
855	STMICROELECTRON	0.023%	56.220%
856	ESSITY AKTIEBOL	0.023%	56.243%
857	WESFARMERS LTD	0.023%	56.265%
858	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.023%	56.288%
859	UNILEVER PLC SPONSORED ADR ADR	0.023%	56.310%
860	CANADIAN REAL E	0.023%	56.333%
861	INGREDION INC COMMON STOCK USD.01	0.022%	56.355%
862	DANONE S.A. COM	0.022%	56.378%
863	APPLE INC SR UNSECURED 02/27 3.35	0.022%	56.400%
864	NEWELL BRANDS INC COMMON STOCK USD1.0	0.022%	56.422%
865	TJX COS INC	0.022%	56.445%
866	BANK RAKYAT IND	0.022%	56.467%
867	XEROX CORP COMMON STOCK USD1.0	0.022%	56.489%
868	HARRIS CORP	0.022%	56.512%
869	KLEPIERRE	0.022%	56.534%
870	NRG ENERGY	0.022%	56.556%
871	PREMIUM BRANDS	0.022%	56.578%
872	CSL LIMITED	0.022%	56.600%
873	PAREX RESOURCES	0.022%	56.622%
874	ALLIED PPTY,REI	0.022%	56.644%
875	FEDERAL REALTY INVS TRUST REIT USD.01	0.022%	56.666%
876	CALPINE CORP	0.022%	56.688%
877	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.022%	56.710%
878	VALEO SA	0.022%	56.732%
879	REXEL PROMESSES	0.022%	56.754%
880	SWATCH GROUP	0.022%	56.776%
881	LONZA GROUP AG	0.022%	56.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	56.820%
883	ASSURANT INC COMMON STOCK USD.01	0.022%	56.842%
884	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.022%	56.864%
885	TOYOTA TSUSHO C	0.022%	56.886%
886	IRON MOUNTAIN INC REIT USD.01	0.022%	56.908%
887	SYNOPSYS INC	0.022%	56.930%
888	EOG RESOURCES	0.022%	56.952%
889	BOUYGUES	0.022%	56.973%
890	UTD MICRO ELECT	0.022%	56.995%
891	BELLWAY	0.022%	57.017%
892	MARKEL CORP COMMON STOCK	0.022%	57.038%
893	EUROPEAN INVEST	0.022%	57.060%
894	GRAN TIERRA ENE	0.022%	57.082%
895	HORMEL FOODS CORP COMMON STOCK USD.01465	0.022%	57.103%
896	MARTIN MARIETTA	0.022%	57.125%
897	VESTAS WIND SYS	0.022%	57.146%
898	CHINA O/SEAS LA	0.022%	57.168%
899	JOHNSON MATTHEY	0.022%	57.190%
900	SHIRE PLC	0.022%	57.211%
901	MARTINREA INTER	0.022%	57.233%
902	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.021%	57.254%
903	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.021%	57.275%
904	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.021%	57.297%
905	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.021%	57.318%
906	GRUPO MEXICO SA	0.021%	57.340%
907	EVEREST RE GROU	0.021%	57.361%
908	GENERAL ELECTRI	0.021%	57.382%
909	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.021%	57.403%
910	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.021%	57.424%
911	CDN UTILS LTD N	0.021%	57.446%
912	ERSTE GROUP BAN	0.021%	57.467%
913	NESTE OIL OYJ	0.021%	57.488%
914	AON PLC	0.021%	57.509%
915	GKN PLC	0.021%	57.530%
916	ASSURED GUARANT	0.021%	57.551%
917	RESONA HOLDINGS	0.021%	57.572%
918	TRINITY INDS	0.021%	57.593%
919	TORCHMARK CORP COMMON STOCK USD1.0	0.021%	57.614%
920	NEWCREST MINING	0.021%	57.635%
921	AIR PRODS & CHE	0.021%	57.657%
922	CARDINAL HEALTH	0.021%	57.678%
923	ADIENT PLC	0.021%	57.699%
924	SECURE ENERGY S	0.021%	57.720%
925	AFFILIATED MNGR	0.021%	57.741%
926	PRETIUM RESOURC	0.021%	57.762%
927	BROTHER INDUSTR	0.021%	57.782%
928	RITCHIE BROS. A	0.021%	57.803%
929	NATIONAL OILWEL	0.021%	57.824%
930	SIERRA WIRELESS INC COMMON STOCK	0.021%	57.845%
931	PULTEGROUP INC.	0.021%	57.866%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	GOLDCORP INC SR UNSECURED 06/21 3.625	0.021%	57.887%
933	CONCHO RESOURCE	0.021%	57.907%
934	MARKS & SPENCER	0.021%	57.928%
935	NOBLE ENERGY IN	0.021%	57.949%
936	CAIXABANK	0.021%	57.970%
937	STOCKLAND TRUST	0.021%	57.990%
938	MURATA MFG CO	0.021%	58.011%
939	BALL CORP	0.021%	58.032%
940	SNAP-ON INC	0.021%	58.052%
941	NEC CORP	0.021%	58.073%
942	SVENSKA HANDELS	0.021%	58.094%
943	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.021%	58.114%
944	TRICAN WELL SER	0.021%	58.135%
945	MANPOWER INC	0.021%	58.155%
946	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.021%	58.176%
947	WR BERKLEY CORP COMMON STOCK USD.2	0.021%	58.196%
948	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.021%	58.217%
949	GECINA SA	0.021%	58.237%
950	SYNNEX CORP COMMON STOCK USD.001	0.020%	58.258%
951	TOSOH CORP	0.020%	58.278%
952	TATA MOTORS LTD	0.020%	58.299%
953	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.020%	58.319%
954	TAYLOR WIMPEY	0.020%	58.340%
955	AGRICULTURAL BK	0.020%	58.360%
956	AISIN SEIKI CO	0.020%	58.380%
957	K&S AG	0.020%	58.401%
958	COMERICA INC	0.020%	58.421%
959	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.020%	58.442%
960	EURO FIN STABIL	0.020%	58.462%
961	DEXUS PROPERTY	0.020%	58.482%
962	WH GROUP LTD	0.020%	58.502%
963	ROCKWELL COLLIN	0.020%	58.523%
964	BPCE SA SR UNSECURED 02/21 2.65	0.020%	58.543%
965	SKAND ENSKILDA	0.020%	58.563%
966	RICE ENERGY INC COMMON STOCK USD.01	0.020%	58.583%
967	VULCAN MATERIAL	0.020%	58.603%
968	UNI-SELECT INC	0.020%	58.624%
969	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.020%	58.644%
970	GAS NATURAL SDG	0.020%	58.664%
971	THOR INDUSTRIES INC COMMON STOCK USD.1	0.020%	58.684%
972	FLUGHAFEN ZUERI	0.020%	58.704%
973	EXCHANGE INCOME	0.020%	58.724%
974	SOUTHERN CO	0.020%	58.743%
975	ITOCHU CORP	0.020%	58.763%
976	STADA ARZNEIMIT	0.020%	58.783%
977	XL GROUP LTD	0.020%	58.803%
978	IPG PHOTONICS C	0.020%	58.823%
979	DANONE SA	0.020%	58.843%
980	SENSATA TECHNOL	0.020%	58.862%
981	SK C&C CO LTD	0.020%	58.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CARLSBERG	0.020%	58.902%
983	SWEDBANK AB	0.020%	58.922%
984	OMV AG	0.020%	58.942%
985	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.020%	58.961%
986	KNIGHT THERAPEU	0.020%	58.981%
987	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.020%	59.001%
988	UBISOFT ENTERTA	0.020%	59.020%
989	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.020%	59.040%
990	OSHKOSH CORP COMMON STOCK USD.01	0.020%	59.060%
991	DEN DANSKE BANK	0.020%	59.080%
992	UNITED OVERSEAS	0.020%	59.099%
993	TECH DATA CORP COMMON STOCK USD.0015	0.020%	59.119%
994	NOKIA CORP	0.020%	59.138%
995	COMMERZBANK AG	0.020%	59.158%
996	UNIONE DI BAN.	0.020%	59.178%
997	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.020%	59.197%
998	CATCHER TECHNOL	0.020%	59.217%
999	KIMBERLY-CLARK	0.020%	59.236%
1000	SEGRO PLC	0.020%	59.256%
1001	SLM CORP COMMON STOCK USD.2	0.020%	59.275%
1002	KOHL S CORPORATION SR UNSECURED 11/21 4	0.020%	59.295%
1003	SANLAM LIMITED	0.020%	59.314%
1004	METRO AG	0.019%	59.334%
1005	CHINA MERCHANTS	0.019%	59.353%
1006	YAMAHA MOTOR CO	0.019%	59.373%
1007	MINEBEA CO	0.019%	59.392%
1008	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.019%	59.412%
1009	HOME CAP GRP IN	0.019%	59.431%
1010	SOMPO JAPAN NIP	0.019%	59.451%
1011	AECOM COMMON STOCK USD.01	0.019%	59.470%
1012	CAMDEN PROPERTY	0.019%	59.489%
1013	BRITISH LAND CO	0.019%	59.509%
1014	VICINITY CENTER	0.019%	59.528%
1015	GENERAL MILLS I	0.019%	59.548%
1016	PETROBRAS PFEFE	0.019%	59.567%
1017	TDK CORP	0.019%	59.586%
1018	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	59.606%
1019	SWISSCOM AG	0.019%	59.625%
1020	ELISA OYJ-A	0.019%	59.644%
1021	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.019%	59.663%
1022	APTARGROUP INC COMMON STOCK USD.01	0.019%	59.683%
1023	KONINKLIJKE DSM	0.019%	59.702%
1024	CHINA UNICOM LT	0.019%	59.721%
1025	LEGG MASON INC SR UNSECURED 03/26 4.75	0.019%	59.741%
1026	US BANCORP SR UNSECURED 01/24 3.7	0.019%	59.760%
1027	AUTONATION INC	0.019%	59.779%
1028	AECON GROUP INC	0.019%	59.798%
1029	INFOSYS TECHNOL	0.019%	59.817%
1030	NEVSUN RESOURCES LTD COMMON STOCK	0.019%	59.837%
1031	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.019%	59.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	SUN COMMUNITIES INC REIT USD.01	0.019%	59.875%
1033	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.019%	59.894%
1034	LOGMEIN INC COMMON STOCK USD.01	0.019%	59.913%
1035	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.019%	59.933%
1036	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.019%	59.952%
1037	GROUP 4 SECURIC	0.019%	59.971%
1038	CHINA UNICOM	0.019%	59.990%
1039	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.019%	60.009%
1040	ERICSSON LM-B S	0.019%	60.029%
1041	JANUS HENDERSON	0.019%	60.048%
1042	AIR LEASE CORP	0.019%	60.067%
1043	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.019%	60.086%
1044	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.019%	60.105%
1045	JYSKE BANK A/S	0.019%	60.124%
1046	HP INC COMMON STOCK USD.01	0.019%	60.143%
1047	NATIONWIDE B/S	0.019%	60.162%
1048	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.019%	60.181%
1049	JFE HOLDINGS IN	0.019%	60.200%
1050	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.019%	60.219%
1051	MOSAIC CO SR UNSECURED 11/21 3.75	0.019%	60.238%
1052	DOREL INDS INC	0.019%	60.257%
1053	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.019%	60.276%
1054	KINGSPAN GROUP	0.019%	60.295%
1055	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	60.314%
1056	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.019%	60.333%
1057	KILROY REALTY C	0.019%	60.351%
1058	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.019%	60.370%
1059	SCOR	0.019%	60.389%
1060	HAMMERSON	0.019%	60.408%
1061	BRUNSWICK CORP	0.019%	60.427%
1062	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.019%	60.446%
1063	COOPER COS INC	0.019%	60.464%
1064	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.019%	60.483%
1065	GPT GROUP	0.019%	60.502%
1066	ECOLAB INC COMMON STOCK USD1.0	0.019%	60.521%
1067	STAPLES INC	0.019%	60.539%
1068	DUPONT FABROS TECHNOLOGY REIT USD.001	0.019%	60.558%
1069	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.019%	60.577%
1070	ELECTRICITE DE	0.019%	60.595%
1071	NATIONAL RETAIL PROPERTIES REIT USD.01	0.019%	60.614%
1072	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.019%	60.633%
1073	CA INC SR UNSECURED 03/27 4.7	0.019%	60.651%
1074	BAKER HUGHES IN	0.019%	60.670%
1075	SBA COMMUNICATIONS CORP REIT USD.01	0.019%	60.688%
1076	LIBERTY MUTUAL	0.019%	60.707%
1077	SUNCORP GROUP	0.019%	60.725%
1078	SESA STERLITE	0.019%	60.744%
1079	QUANTA SERVICES	0.019%	60.762%
1080	CREDIT AGRICOLE	0.018%	60.781%
1081	KEY BANK NA SR UNSECURED 06/25 3.3	0.018%	60.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	BORALEX INC CL	0.018%	60.818%
1083	REGIONS FINANCI	0.018%	60.836%
1084	HALMA	0.018%	60.855%
1085	FOREST CITY REALTY TRUST A REIT USD.01	0.018%	60.873%
1086	PETROBRAS COMMO	0.018%	60.892%
1087	ARRIS INTERNATI	0.018%	60.910%
1088	GEMALTO NV	0.018%	60.929%
1089	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.018%	60.947%
1090	KIMCO REALTY	0.018%	60.965%
1091	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.018%	60.984%
1092	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.018%	61.002%
1093	AMADEUS IT HLDG	0.018%	61.020%
1094	TUI AG	0.018%	61.039%
1095	ORANGE SA SR UNSECURED 09/21 4.125	0.018%	61.057%
1096	CHINA PETROLEUM	0.018%	61.075%
1097	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.018%	61.094%
1098	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.018%	61.112%
1099	PARAMOUNT RESOU	0.018%	61.130%
1100	MACERICH CO	0.018%	61.148%
1101	NUVISTA ENERGY	0.018%	61.167%
1102	PERRIGO CO PLC	0.018%	61.185%
1103	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.018%	61.203%
1104	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.018%	61.221%
1105	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.018%	61.240%
1106	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.018%	61.258%
1107	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	61.276%
1108	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	61.294%
1109	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	61.312%
1110	GAMING AND LEISURE PROPERTIE REIT	0.018%	61.330%
1111	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.018%	61.349%
1112	HOWARD HUGHES CORP/THE COMMON STOCK	0.018%	61.367%
1113	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.018%	61.385%
1114	STRYKER CORP SR UNSECURED 03/21 2.625	0.018%	61.403%
1115	SPIRIT AEROSYST	0.018%	61.421%
1116	AMDOCS LTD COMMON STOCK GBP.0001	0.018%	61.439%
1117	CHINA COMMUNICA	0.018%	61.457%
1118	AEGON N.V.	0.018%	61.475%
1119	CENTRICA PLC	0.018%	61.493%
1120	VEREIT INC REIT USD.01	0.018%	61.511%
1121	NIPPON BUILDING	0.018%	61.529%
1122	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	61.547%
1123	ROCKWELL AUTO	0.018%	61.565%
1124	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.018%	61.583%
1125	TERADYNE INC	0.018%	61.601%
1126	NATIONAL GRID PLC SP ADR ADR	0.018%	61.619%
1127	INFINEON TECHNO	0.018%	61.637%
1128	COLFAX CORP	0.018%	61.655%
1129	OLIN CORP	0.018%	61.673%
1130	AT+T INC SR UNSECURED 05/25 3.4	0.018%	61.691%
1131	HDFC BANK LTD	0.018%	61.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	61.727%
1133	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.018%	61.745%
1134	TOLL BROTHERS INC COMMON STOCK USD.01	0.018%	61.762%
1135	RANDGOLD RESOUR	0.018%	61.780%
1136	INNERGEX RENEWA	0.018%	61.798%
1137	NOMURA HOLD INC	0.018%	61.816%
1138	KROGER CO	0.018%	61.834%
1139	SES GLOBAL	0.018%	61.852%
1140	GENTEX CORP COMMON STOCK USD.06	0.018%	61.869%
1141	RAGING RIVER EX	0.018%	61.887%
1142	EPR PROPERTIES REIT USD.01	0.018%	61.905%
1143	JULIUS BAER GRO	0.018%	61.923%
1144	Arch Capital Gr	0.018%	61.940%
1145	BIRCHCLIFF ENER	0.018%	61.958%
1146	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	61.976%
1147	GARMIN LTD.	0.018%	61.994%
1148	APARTMENT INVT + MGMT CO A REIT USD.01	0.018%	62.011%
1149	BANK OF NY MELL	0.018%	62.029%
1150	BARRATT DEVEL	0.018%	62.047%
1151	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.018%	62.064%
1152	AKAMAI TECHNOLO	0.018%	62.082%
1153	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.018%	62.100%
1154	NORBORD INC COMMON STOCK	0.018%	62.117%
1155	HEXCEL CORP COMMON STOCK USD.01	0.018%	62.135%
1156	MUNICIPALITY FI	0.018%	62.152%
1157	SONY CORP SPONSORED ADR ADR	0.018%	62.170%
1158	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.017%	62.187%
1159	DANA HOLDING CO	0.017%	62.205%
1160	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.017%	62.222%
1161	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.017%	62.240%
1162	PRAIRIESKY ROYA	0.017%	62.257%
1163	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.017%	62.275%
1164	SANDVIK AB	0.017%	62.292%
1165	CHIMEI INNOLUX	0.017%	62.309%
1166	BERKELEY GROUP	0.017%	62.327%
1167	EAST WEST BANCORP INC COMMON STOCK USD.001	0.017%	62.344%
1168	HALLIBURTON CO	0.017%	62.361%
1169	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.017%	62.379%
1170	RSA INSURANCE G	0.017%	62.396%
1171	COMMERCE BANCSH	0.017%	62.414%
1172	ENSIGN ENERGY S	0.017%	62.431%
1173	DIRECT LINE INS	0.017%	62.448%
1174	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.017%	62.466%
1175	BALOISE- HOLDIN	0.017%	62.483%
1176	ASAHI GLASS CO	0.017%	62.500%
1177	WINPAK LTD	0.017%	62.518%
1178	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.017%	62.535%
1179	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.017%	62.552%
1180	TORAY INDS INC	0.017%	62.569%
1181	BED BATH & BEYO	0.017%	62.587%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	ROLLS ROYCE	0.017%	62.604%
1183	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.017%	62.621%
1184	SANOFI ADR ADR	0.017%	62.638%
1185	KELT EXPLORATIO	0.017%	62.655%
1186	FIRST CAPITAL R	0.017%	62.673%
1187	QBE INSURANCE	0.017%	62.690%
1188	EXPORT DEVELOPM	0.017%	62.707%
1189	ORICA LIMITED	0.017%	62.724%
1190	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.017%	62.741%
1191	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.017%	62.758%
1192	GEN DYNAMICS CO	0.017%	62.775%
1193	STELLA JONES IN	0.017%	62.792%
1194	WESTERN FOREST	0.017%	62.809%
1195	AIRBUS GROUP NV	0.017%	62.827%
1196	MARVELL TECH GR	0.017%	62.844%
1197	SEVEN & I HOLDI	0.017%	62.861%
1198	HANA FINANCIAL	0.017%	62.878%
1199	TARGA RESOURCES CORP COMMON STOCK USD.001	0.017%	62.895%
1200	SEKISUI CHEMICA	0.017%	62.912%
1201	MARATHON OIL CO	0.017%	62.928%
1202	OLD MUTUAL PLC	0.017%	62.945%
1203	LIBERTY PROPERTY TRUST REIT USD.001	0.017%	62.962%
1204	SK ENERGY CO LT	0.017%	62.979%
1205	WILLIAMS-SONOMA	0.017%	62.996%
1206	ACKERMANS & VAN	0.017%	63.013%
1207	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.017%	63.030%
1208	LAS VEGAS SANDS	0.017%	63.047%
1209	INTERTEK TESTIN	0.017%	63.064%
1210	FLUOR CORP COMMON STOCK USD.01	0.017%	63.081%
1211	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	63.098%
1212	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	63.114%
1213	ST JAMES PLACE	0.017%	63.131%
1214	BARD(CR)INC	0.017%	63.148%
1215	KION GROUP AG	0.017%	63.165%
1216	PATTERSON COS INC COMMON STOCK USD.01	0.017%	63.182%
1217	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	63.198%
1218	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.017%	63.215%
1219	DENSO CORP	0.017%	63.232%
1220	EXELON CORP COMMON STOCK	0.017%	63.249%
1221	DNB NOR ASA	0.017%	63.265%
1222	FERRARI NV	0.017%	63.282%
1223	PG&E CORP	0.017%	63.299%
1224	AMERCO COMMON STOCK USD.25	0.017%	63.315%
1225	MASTEC INC	0.017%	63.332%
1226	INFORMA PLC	0.017%	63.349%
1227	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.017%	63.365%
1228	MONDI PLC	0.017%	63.382%
1229	AMER ELEC POWER	0.017%	63.399%
1230	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.017%	63.415%
1231	FISCHER(GEORG)A	0.017%	63.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	LABRADOR IRON O	0.017%	63.449%
1233	SPIRAX-SARCO EN	0.017%	63.465%
1234	INTERNATIONAL G	0.017%	63.482%
1235	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.017%	63.498%
1236	FAURECIA	0.017%	63.515%
1237	BANK NEDERLANDS	0.017%	63.532%
1238	HISCOX LTD	0.017%	63.548%
1239	WOLSELEY PLC	0.017%	63.565%
1240	DENMARK GOVT BO	0.017%	63.581%
1241	UMICORE	0.016%	63.598%
1242	KREDITANST FUR	0.016%	63.614%
1243	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.016%	63.631%
1244	AMERICAN HOMES 4 RENT A REIT USD.01	0.016%	63.647%
1245	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.016%	63.664%
1246	FREEHOLD ROYALT	0.016%	63.680%
1247	RHEINMETALL AG	0.016%	63.696%
1248	HIGHWOODS PROPE	0.016%	63.713%
1249	ANGLOGOLD ASHANTI SPON ADR ADR	0.016%	63.729%
1250	GALP ENERGIA	0.016%	63.746%
1251	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.016%	63.762%
1252	HANCOCK HOLDING	0.016%	63.779%
1253	BEMIS COMPANY COMMON STOCK USD.1	0.016%	63.795%
1254	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.016%	63.812%
1255	LG CHEM LTD	0.016%	63.828%
1256	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.016%	63.844%
1257	METLIFE INC SR UNSECURED 02/21 4.75	0.016%	63.861%
1258	CHINA RES BEIJI	0.016%	63.877%
1259	CSX CORP 3.7% 3	0.016%	63.893%
1260	PICC PROPERTY &	0.016%	63.910%
1261	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.016%	63.926%
1262	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.016%	63.942%
1263	DOUGLAS EMMETT INC REIT USD.01	0.016%	63.959%
1264	IBM CORP SR UNSECURED 05/20 1.625	0.016%	63.975%
1265	WHITBREAD PLC	0.016%	63.991%
1266	SAMSUNG ELEC-ME	0.016%	64.007%
1267	TAKEDA PHARMACE	0.016%	64.024%
1268	MEDIOBANCA SPA	0.016%	64.040%
1269	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.016%	64.056%
1270	JAPAN REAL ESTA	0.016%	64.072%
1271	COHERENT INC	0.016%	64.089%
1272	EXPEDIA INC COMMON STOCK USD.001	0.016%	64.105%
1273	CIT GROUP INC COMMON STOCK USD.01	0.016%	64.121%
1274	STRYKER CORP SR UNSECURED 05/24 3.375	0.016%	64.137%
1275	SEMAFO INC COMM	0.016%	64.154%
1276	ATS AUTOMATION	0.016%	64.170%
1277	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.016%	64.186%
1278	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.016%	64.202%
1279	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.016%	64.218%
1280	SONOCO PRODUCTS	0.016%	64.234%
1281	STERIS PLC	0.016%	64.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.016%	64.267%
1283	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.016%	64.283%
1284	ECN CAPITAL COR	0.016%	64.299%
1285	APPLE INC 1.55%	0.016%	64.315%
1286	KROTON EDUCACIO	0.016%	64.331%
1287	REINSURANCE GRO	0.016%	64.347%
1288	CARNIVAL PLC	0.016%	64.363%
1289	APPLE INC SR UNSECURED 05/20 2	0.016%	64.379%
1290	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.016%	64.395%
1291	CHARTWELL RETIR	0.016%	64.411%
1292	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.016%	64.427%
1293	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	64.443%
1294	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.016%	64.459%
1295	QIAGEN NV	0.016%	64.474%
1296	GRANITE REAL ES	0.016%	64.490%
1297	BABCOCK INTL GR	0.016%	64.506%
1298	DELPHI AUTOMOTI	0.016%	64.522%
1299	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.016%	64.538%
1300	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.016%	64.554%
1301	MKS INSTRUMENTS INC COMMON STOCK	0.016%	64.570%
1302	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.016%	64.586%
1303	WINTRUST FINANCIAL CORP COMMON STOCK	0.016%	64.602%
1304	FIBRA UNO ADMIN	0.016%	64.618%
1305	LAGARDERE S.C.A	0.016%	64.633%
1306	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.016%	64.649%
1307	GENTING BHD	0.016%	64.665%
1308	ALARIS ROYALTY	0.016%	64.681%
1309	EMCOR GROUP INC COMMON STOCK USD.01	0.016%	64.697%
1310	CREDIT ACCEPTAN	0.016%	64.713%
1311	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.016%	64.729%
1312	RENAISSANCE RE	0.016%	64.744%
1313	UCB	0.016%	64.760%
1314	OSRAM LICHT AG	0.016%	64.776%
1315	VCA INC COMMON STOCK USD.001	0.016%	64.792%
1316	FUBON FINANCIAL	0.016%	64.808%
1317	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	64.823%
1318	ELECTRONIC ARTS	0.016%	64.839%
1319	MITEL NETWORKS	0.016%	64.855%
1320	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.016%	64.871%
1321	BROWN + BROWN INC COMMON STOCK USD.1	0.016%	64.886%
1322	NN GROUP NV	0.016%	64.902%
1323	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	64.918%
1324	MURPHY OIL CORP	0.016%	64.934%
1325	COCA COLA HBC A	0.016%	64.949%
1326	INCHCAPE PLC	0.016%	64.965%
1327	BCO BRADESCO,AD	0.016%	64.981%
1328	NORTH WEST CO I	0.016%	64.996%
1329	POSCO	0.016%	65.012%
1330	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	65.028%
1331	SUMITOMO CORP	0.016%	65.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	NEW WORLD DEVEL	0.016%	65.059%
1333	ALLIED WORLD AS	0.016%	65.075%
1334	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	65.090%
1335	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.016%	65.106%
1336	SANDSTORM GOLD	0.016%	65.122%
1337	PACIFIC GAS & E	0.016%	65.137%
1338	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	65.153%
1339	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.016%	65.169%
1340	STERICYCLE INC COMMON STOCK USD.01	0.016%	65.184%
1341	AMERISOURCEBERG	0.016%	65.200%
1342	SHOPIFY INC CLASS A COMMON STOCK	0.016%	65.215%
1343	FIRST SOLAR INC	0.016%	65.231%
1344	WP CAREY INC REIT USD.001	0.016%	65.247%
1345	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	65.262%
1346	MEG ENERGY CORP	0.016%	65.278%
1347	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.016%	65.293%
1348	NSK	0.016%	65.309%
1349	KB FINANCIAL GR	0.015%	65.324%
1350	ISUZU MOTORS	0.015%	65.340%
1351	CYRUSONE INC REIT USD.01	0.015%	65.355%
1352	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.015%	65.371%
1353	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.015%	65.386%
1354	GPO FIN BANORTE	0.015%	65.402%
1355	VALIDUS HOLDING	0.015%	65.417%
1356	INTUIT INC COMMON STOCK USD.01	0.015%	65.432%
1357	CIGNA CORP SR UNSECURED 02/22 4	0.015%	65.448%
1358	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.015%	65.463%
1359	JSW STEEL LTD	0.015%	65.479%
1360	OBSIDIAN ENERGY LTD COMMON STOCK	0.015%	65.494%
1361	COMINAR REAL ES	0.015%	65.509%
1362	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.015%	65.525%
1363	INPEX CORPORATI	0.015%	65.540%
1364	BIG LOTS INC COMMON STOCK USD.01	0.015%	65.556%
1365	CHINA PHARMACEU	0.015%	65.571%
1366	GN STORE NORD	0.015%	65.586%
1367	ROYAL GOLD INC	0.015%	65.602%
1368	AALBERTS INDUST	0.015%	65.617%
1369	SENIOR HOUSING PROP TRUST REIT USD.01	0.015%	65.632%
1370	KB FINANCIAL GROUP INC ADR ADR	0.015%	65.648%
1371	EATON VANCE CORP COMMON STOCK USD.00390625	0.015%	65.663%
1372	ZIONS BANCORP	0.015%	65.678%
1373	VWR CORP COMMON STOCK USD.01	0.015%	65.693%
1374	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.015%	65.709%
1375	KIA MOTORS CORP	0.015%	65.724%
1376	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.015%	65.739%
1377	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	65.754%
1378	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.015%	65.770%
1379	BRIT AMER TOBAC	0.015%	65.785%
1380	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.015%	65.800%
1381	FOOT LOCKER INC COMMON STOCK USD.01	0.015%	65.815%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CAPITAL POWER C	0.015%	65.831%
1383	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.015%	65.846%
1384	YES BANK LTD	0.015%	65.861%
1385	DAIWA SECS GROU	0.015%	65.876%
1386	PNC BANK NA 2.6	0.015%	65.891%
1387	MARUBENI CORP	0.015%	65.906%
1388	CHRISTIAN HANSE	0.015%	65.922%
1389	EXTENDED STAY AMERICA INC UNIT USD.01	0.015%	65.937%
1390	ALERE INC COMMON STOCK USD.001	0.015%	65.952%
1391	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.015%	65.967%
1392	PRIMERICA INC COMMON STOCK	0.015%	65.982%
1393	GS HOLDINGS COR	0.015%	65.997%
1394	SANMINA CORP COMMON STOCK USD.01	0.015%	66.012%
1395	ILG INC COMMON STOCK USD.01	0.015%	66.027%
1396	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.015%	66.042%
1397	INTL CONS AIRLI	0.015%	66.057%
1398	FINMECCANICA SP	0.015%	66.073%
1399	BURBERRY GROUP	0.015%	66.088%
1400	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.015%	66.103%
1401	AMKOR TECHNOLOG	0.015%	66.118%
1402	HYUNDAI MOBIS	0.015%	66.133%
1403	GREAT CANADIAN	0.015%	66.148%
1404	VERIZON COMMUN	0.015%	66.163%
1405	BARCLAYS AFRICA	0.015%	66.178%
1406	CASEYS GEN STOR	0.015%	66.193%
1407	HUDSON'S BAY CO	0.015%	66.208%
1408	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.015%	66.223%
1409	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.015%	66.237%
1410	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.015%	66.252%
1411	VOLKSWAGEN AG	0.015%	66.267%
1412	LENOVO GROUP LT	0.015%	66.282%
1413	KIRBY CORP	0.015%	66.297%
1414	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.015%	66.312%
1415	EQUIFAX INC	0.015%	66.327%
1416	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.015%	66.342%
1417	AMS AG	0.015%	66.357%
1418	TEGNA INC COMMON STOCK USD1.0	0.015%	66.372%
1419	SUMITOMO RLTY&D	0.015%	66.387%
1420	PACWEST BANCORP COMMON STOCK	0.015%	66.402%
1421	VALE SA	0.015%	66.416%
1422	WHITE MOUNTAINS	0.015%	66.431%
1423	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.015%	66.446%
1424	FRESENIUS MEDIC	0.015%	66.461%
1425	MURPHY USA INC COMMON STOCK	0.015%	66.476%
1426	FMC CORP	0.015%	66.491%
1427	GIVAUDAN	0.015%	66.506%
1428	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	66.520%
1429	HYATT HOTELS CO	0.015%	66.535%
1430	LIBERTY MUTUAL	0.015%	66.550%
1431	MEGGITT	0.015%	66.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	COPA HOLDINGS S	0.015%	66.580%
1433	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	66.594%
1434	J2 GLOBAL INC COMMON STOCK USD.01	0.015%	66.609%
1435	CTBC FINANCIAL	0.015%	66.624%
1436	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	66.639%
1437	MYLAN NV 3.125%	0.015%	66.653%
1438	REGAL BELOIT CORP COMMON STOCK USD.01	0.015%	66.668%
1439	POPULAR INC COMMON STOCK USD.01	0.015%	66.683%
1440	TWITTER INC COMMON STOCK USD.000005	0.015%	66.698%
1441	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	66.712%
1442	LIFEPOINT HOSPI	0.015%	66.727%
1443	DST SYST INC DE	0.015%	66.742%
1444	ESSILOR INTERNA	0.015%	66.757%
1445	BAXTER INTL INC	0.015%	66.771%
1446	SHOWA DENKO KK	0.015%	66.786%
1447	OMNICOM GROUP I	0.015%	66.801%
1448	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.015%	66.815%
1449	RANDSTAD HOLDIN	0.015%	66.830%
1450	MOL HUNGARIAN	0.015%	66.844%
1451	PT UNITED TRACT	0.015%	66.859%
1452	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.015%	66.874%
1453	XILINX INC	0.015%	66.888%
1454	ISHIKAWAJIMA HA	0.015%	66.903%
1455	ALLEGHANY CORP COMMON STOCK USD1.0	0.015%	66.917%
1456	WENDY S CO/THE COMMON STOCK USD.1	0.015%	66.932%
1457	ASSA ABLOY AB	0.015%	66.946%
1458	SPECTRIS PLC	0.015%	66.961%
1459	COLGATE-PALMOLI	0.015%	66.976%
1460	MERLIN PROPRTI	0.015%	66.990%
1461	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	67.005%
1462	ALFA SA DE CV	0.015%	67.019%
1463	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.015%	67.034%
1464	DEXIA CREDIT LO	0.015%	67.048%
1465	SUNAC CHINA HLD	0.015%	67.063%
1466	FIRST HORIZON N	0.014%	67.077%
1467	THERMO FISHER S	0.014%	67.092%
1468	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.014%	67.106%
1469	NASDAQ INC SR UNSECURED 06/24 4.25	0.014%	67.120%
1470	HANG SENG BANK	0.014%	67.135%
1471	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.014%	67.149%
1472	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.014%	67.164%
1473	CORELOGIC INC COMMON STOCK USD1.0	0.014%	67.178%
1474	ESSENT GROUP LT	0.014%	67.193%
1475	KIRIN HOLDINGS	0.014%	67.207%
1476	BELLE INTERNATI	0.014%	67.222%
1477	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	67.236%
1478	LEND LEASE CORP	0.014%	67.250%
1479	FIRSTSTRAND LIMIT	0.014%	67.265%
1480	ROYAL BANK OF SCOT SPON ADR ADR	0.014%	67.279%
1481	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.014%	67.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	SAPPI	0.014%	67.308%
1483	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.014%	67.322%
1484	FNB CORP COMMON STOCK USD.01	0.014%	67.336%
1485	JAZZ PHARMACEUT	0.014%	67.350%
1486	ENAGAS	0.014%	67.365%
1487	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.014%	67.379%
1488	MOSAIC CO	0.014%	67.393%
1489	T&D HOLDINGS IN	0.014%	67.407%
1490	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.014%	67.422%
1491	DS SMITH PLC	0.014%	67.436%
1492	INTERTAPE POLYM	0.014%	67.450%
1493	JPMORGAN CHASE	0.014%	67.464%
1494	HELVETIA HOLDIN	0.014%	67.478%
1495	SINGAPORE AIRLI	0.014%	67.493%
1496	POLARISIndustr	0.014%	67.507%
1497	PERKINELMER INC COMMON STOCK USD1.0	0.014%	67.521%
1498	TAIHEIYO CEMENT	0.014%	67.535%
1499	BEST BUY CO INC	0.014%	67.549%
1500	UNILEVER NV	0.014%	67.564%
1501	BRINK S CO/THE COMMON STOCK USD1.0	0.014%	67.578%
1502	PINNACLE FOODS INC COMMON STOCK USD.01	0.014%	67.592%
1503	CINTAS CORP	0.014%	67.606%
1504	FLOWERS FOODS INC COMMON STOCK USD.01	0.014%	67.620%
1505	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.014%	67.635%
1506	TEREX CORP	0.014%	67.649%
1507	HUBBELL INC COMMON STOCK USD.01	0.014%	67.663%
1508	TDC A/S	0.014%	67.677%
1509	SAFRAN SA	0.014%	67.691%
1510	SBM OFFSHORE NV	0.014%	67.705%
1511	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.014%	67.719%
1512	BCO BRADESCO,PR	0.014%	67.733%
1513	NATIONAL AUSTRAL	0.014%	67.748%
1514	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	67.762%
1515	TORC OIL & GAS	0.014%	67.776%
1516	ZOETIS INC COMMON STOCK USD.01	0.014%	67.790%
1517	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.014%	67.804%
1518	MICRO FOCUS INT	0.014%	67.818%
1519	TRIMBLE INC COMMON STOCK	0.014%	67.832%
1520	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.014%	67.846%
1521	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.014%	67.860%
1522	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.014%	67.874%
1523	DEUTSCHE BOERSE	0.014%	67.888%
1524	LONGFOR PROPERT	0.014%	67.902%
1525	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.014%	67.916%
1526	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.014%	67.930%
1527	NOKIAN RENKAAT	0.014%	67.944%
1528	PEGATRON CORP	0.014%	67.958%
1529	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.014%	67.972%
1530	OJI PAPER CO	0.014%	67.986%
1531	XYLEM INC COMMON STOCK	0.014%	68.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	TELE2 AB-B SHS	0.014%	68.014%
1533	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.014%	68.028%
1534	AVNET INC	0.014%	68.041%
1535	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	68.055%
1536	ASSOCD BANC-COR	0.014%	68.069%
1537	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.014%	68.083%
1538	OFFICE DEPOT IN	0.014%	68.097%
1539	SKECHERS USA INC CL A COMMON STOCK USD.001	0.014%	68.111%
1540	BANCO BBPM SPA	0.014%	68.124%
1541	HANKYU CORP	0.014%	68.138%
1542	UTD RENTALS INC	0.014%	68.152%
1543	WPP PLC	0.014%	68.166%
1544	L'OREAL	0.014%	68.180%
1545	NOMURA REAL EST	0.014%	68.193%
1546	FREENET AG	0.014%	68.207%
1547	CEMEX SA	0.014%	68.221%
1548	BANK OF THE OZARKS COMMON STOCK USD.01	0.014%	68.235%
1549	PRICELINE GROUP	0.014%	68.248%
1550	GEBERIT AG-REG	0.014%	68.262%
1551	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	68.276%
1552	ASSOCD BANC-COR	0.014%	68.290%
1553	MAJOR DRILLING	0.014%	68.303%
1554	TECHNIPFMC PLC	0.014%	68.317%
1555	CONSOL ENERGY INC COMMON STOCK USD.01	0.014%	68.331%
1556	CYPRESS SEMICON	0.014%	68.344%
1557	AMPHENOL CORP	0.014%	68.358%
1558	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.014%	68.372%
1559	USG CORP	0.014%	68.385%
1560	VISTEON CORP COMMON STOCK	0.014%	68.399%
1561	CIRRUS LOGIC IN	0.014%	68.413%
1562	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	68.427%
1563	CNH INDUSTRIAL	0.014%	68.440%
1564	GENPACT LIMITED	0.014%	68.454%
1565	GALAPAGOS NV	0.014%	68.467%
1566	RAIFFEISEN BANK	0.014%	68.481%
1567	DAIWA SECURITIE	0.014%	68.495%
1568	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.014%	68.508%
1569	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.014%	68.522%
1570	AUST & NZ BK GP	0.014%	68.536%
1571	BRENNTAG AG	0.014%	68.549%
1572	SANDERSON FARMS INC COMMON STOCK USD1.0	0.014%	68.563%
1573	DOVER CORP	0.014%	68.576%
1574	GPO TELEVISA	0.014%	68.590%
1575	NORDSTROM INC SR UNSECURED 05/20 4.75	0.014%	68.604%
1576	SIGNATURE BANK COMMON STOCK USD.01	0.014%	68.617%
1577	OBAYASHI CORP	0.014%	68.631%
1578	FRAPORT AG	0.014%	68.644%
1579	MORNEAU SHEPELL	0.014%	68.658%
1580	SERVICE CORP IN	0.014%	68.671%
1581	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	68.685%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	68.698%
1583	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.014%	68.712%
1584	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.014%	68.725%
1585	SEB SA	0.013%	68.739%
1586	KINGFISHER PLC	0.013%	68.752%
1587	ROYAL DUTCH SH-	0.013%	68.766%
1588	WOODWARD INC COMMON STOCK USD.00292	0.013%	68.779%
1589	HCL TECHNOLOGIE	0.013%	68.793%
1590	KESKO	0.013%	68.806%
1591	BBA AVIATION	0.013%	68.820%
1592	INVESTORS BANCORP INC COMMON STOCK USD.01	0.013%	68.833%
1593	UBS GROUP	0.013%	68.846%
1594	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.013%	68.860%
1595	DREAM OFFICE RE	0.013%	68.873%
1596	SIGNET JEWELERS	0.013%	68.887%
1597	ANSYS INC COMMON STOCK USD.01	0.013%	68.900%
1598	ROYAL MAIL PLC-	0.013%	68.914%
1599	BARNES GROUP INC COMMON STOCK USD.01	0.013%	68.927%
1600	PRUDENTIAL CORP	0.013%	68.940%
1601	WESTSHORE TERMI	0.013%	68.954%
1602	LEGG MASON INC COMMON STOCK USD.1	0.013%	68.967%
1603	SUMITOMO HEAVY	0.013%	68.980%
1604	JAPAN TOBACCO I	0.013%	68.994%
1605	INDITEX SA	0.013%	69.007%
1606	CUBESMART REIT USD.01	0.013%	69.020%
1607	EIFFAGE SA	0.013%	69.034%
1608	NITTO DENKO COR	0.013%	69.047%
1609	FUJI HEAVY INDS	0.013%	69.060%
1610	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.013%	69.074%
1611	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	69.087%
1612	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.013%	69.100%
1613	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	69.113%
1614	SUNOPTA INC COMMON STOCK	0.013%	69.127%
1615	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.013%	69.140%
1616	COMPASS GROUP P	0.013%	69.153%
1617	RICHELIEU HARDW	0.013%	69.167%
1618	LOJAS RENNER SA	0.013%	69.180%
1619	EAST JAPAN RAIL	0.013%	69.193%
1620	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	69.206%
1621	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.013%	69.220%
1622	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.013%	69.233%
1623	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.013%	69.246%
1624	SAP AG	0.013%	69.259%
1625	BHARTI AIRTEL L	0.013%	69.272%
1626	BIDVEST GROUP L	0.013%	69.286%
1627	SBERBANK OF RUS	0.013%	69.299%
1628	BID CORP LTD	0.013%	69.312%
1629	DYCOM INDUSTRIE	0.013%	69.325%
1630	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.013%	69.338%
1631	BELDEN INC COMMON STOCK USD.01	0.013%	69.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	REXNORD CORP COMMON STOCK USD.01	0.013%	69.365%
1633	HASBRO INC	0.013%	69.378%
1634	FORTIVE CORP COMMON STOCK USD.01	0.013%	69.391%
1635	YUM BRANDS INC COMMON STOCK	0.013%	69.404%
1636	KERRY GROUP PLC	0.013%	69.417%
1637	QORVO INC COMMON STOCK USD.0001	0.013%	69.430%
1638	FEDERATED INVES	0.013%	69.443%
1639	HUSQVARNA AB -	0.013%	69.457%
1640	APPLE HOSPITALITY REIT INC REIT NPV	0.013%	69.470%
1641	SEKISUI HOUSE	0.013%	69.483%
1642	ADVANCED SEMICO	0.013%	69.496%
1643	UPL LTD	0.013%	69.509%
1644	EAGLE MATERIALS	0.013%	69.522%
1645	JANUS CAPITAL G	0.013%	69.535%
1646	BANKUNITED INC COMMON STOCK USD.01	0.013%	69.548%
1647	WEX INC COMMON STOCK USD.01	0.013%	69.561%
1648	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.013%	69.574%
1649	GROWTHPOINT PRO	0.013%	69.587%
1650	HUHTAMAKI OY	0.013%	69.600%
1651	MITSUBISHI MATE	0.013%	69.613%
1652	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.013%	69.626%
1653	MAPFRE SA	0.013%	69.639%
1654	GALAXY ENTERTAI	0.013%	69.652%
1655	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	69.665%
1656	WPX ENERGY INC COMMON STOCK	0.013%	69.678%
1657	IMI PLC	0.013%	69.691%
1658	INCITEC PIVOT	0.013%	69.704%
1659	PPL CORPORATION	0.013%	69.717%
1660	AXIS BANK	0.013%	69.730%
1661	ASTELLAS PHARMA	0.013%	69.743%
1662	SWISS LIFE HLDG	0.013%	69.756%
1663	TATE & LYLE	0.013%	69.769%
1664	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.013%	69.782%
1665	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	69.795%
1666	RELX NV	0.013%	69.808%
1667	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.013%	69.821%
1668	MITSUJI FUDOSAN	0.013%	69.833%
1669	ABERDEEN TRUST	0.013%	69.846%
1670	CBOE HOLDINGS INC COMMON STOCK	0.013%	69.859%
1671	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.013%	69.872%
1672	WHEELOCK & COMP	0.013%	69.885%
1673	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.013%	69.898%
1674	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	69.911%
1675	METSO OYJ	0.013%	69.924%
1676	DOWNER EDI LTD	0.013%	69.937%
1677	CATALENT INC COMMON STOCK USD.01	0.013%	69.950%
1678	UMPQUA HOLDINGS CORP COMMON STOCK	0.013%	69.963%
1679	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	69.975%
1680	FLS INDUSTRIES	0.013%	69.988%
1681	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.013%	70.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	LIXIL GROUP COR	0.013%	70.014%
1683	INDIABULLS HOUS	0.013%	70.027%
1684	CNO FINANCIAL	0.013%	70.040%
1685	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	70.053%
1686	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	70.065%
1687	SEMPRA ENERGY COMMON STOCK	0.013%	70.078%
1688	TIME WARNER INC	0.013%	70.091%
1689	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	70.104%
1690	GLOBAL PAYMENTS INC COMMON STOCK	0.013%	70.117%
1691	FISERV INC COMMON STOCK USD.01	0.013%	70.130%
1692	TEIJIN	0.013%	70.142%
1693	BANK HAPOALIM B	0.013%	70.155%
1694	POSCO	0.013%	70.168%
1695	MB FINANCIAL INC COMMON STOCK USD.01	0.013%	70.181%
1696	BAIDU INC SPON ADR ADR USD.00005	0.013%	70.194%
1697	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	70.206%
1698	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.013%	70.219%
1699	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.013%	70.232%
1700	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	70.245%
1701	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.013%	70.257%
1702	AARON S INC COMMON STOCK USD.5	0.013%	70.270%
1703	PASON SYSTEMS I	0.013%	70.283%
1704	CHURCH & DWIGHT	0.013%	70.296%
1705	BOSKALIS WESTMN	0.013%	70.309%
1706	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	70.321%
1707	SHINHAN FIN GRO	0.013%	70.334%
1708	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.013%	70.347%
1709	TCF FINL CORP	0.013%	70.359%
1710	SYDBANK	0.013%	70.372%
1711	ZYNGA INC CL A COMMON STOCK USD.00000625	0.013%	70.385%
1712	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	70.398%
1713	SHELL INTERNATI	0.013%	70.410%
1714	IBM CORP SR UNSECURED 02/24 3.625	0.013%	70.423%
1715	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.013%	70.436%
1716	SOUTHERN CO SR UNSECURED 06/20 2.75	0.013%	70.448%
1717	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	70.461%
1718	NU SKIN ENTERPR	0.013%	70.474%
1719	CHRISTIAN DIOR	0.013%	70.486%
1720	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	70.499%
1721	WHARF(HLDGS)	0.013%	70.512%
1722	ENSTAR GROUP LT	0.013%	70.524%
1723	BLACKROCK INC SR UNSECURED 06/22 3.375	0.013%	70.537%
1724	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	70.550%
1725	STANDARD LIFE P	0.013%	70.562%
1726	DARDEN RESTAURA	0.013%	70.575%
1727	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	70.588%
1728	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	70.600%
1729	DAIWA HOUSE IND	0.013%	70.613%
1730	DELUXE CORP	0.013%	70.626%
1731	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	70.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	LAB CORP OF AME	0.013%	70.651%
1733	CREE INC COMMON STOCK USD.00125	0.013%	70.663%
1734	MEDTRONIC INC 3	0.013%	70.676%
1735	BEAZLEY PLC	0.013%	70.689%
1736	SYSCO CORP COMMON STOCK USD1.0	0.013%	70.701%
1737	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.013%	70.714%
1738	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	70.727%
1739	AAREAL BANK AG	0.013%	70.739%
1740	BANK OF IRELAND	0.013%	70.752%
1741	BAT INTL FINANC	0.013%	70.764%
1742	BOARDWALK REIT	0.013%	70.777%
1743	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	70.790%
1744	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	70.802%
1745	EDISON INTERNATIONAL COMMON STOCK	0.013%	70.815%
1746	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	70.827%
1747	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.013%	70.840%
1748	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	70.853%
1749	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	70.865%
1750	DTE ENERGY INC	0.013%	70.878%
1751	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.013%	70.890%
1752	BOOKER GROUP	0.013%	70.903%
1753	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	70.915%
1754	ASTRA INTERNATI	0.013%	70.928%
1755	AVNET INC SR UNSECURED 04/26 4.625	0.013%	70.941%
1756	MANITOBA PROVIN	0.013%	70.953%
1757	CABOT CORP	0.013%	70.966%
1758	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	70.978%
1759	UNIPER SE	0.013%	70.991%
1760	AETNA INC SR UNSECURED 11/24 3.5	0.013%	71.003%
1761	RYDER SYSTEM IN	0.013%	71.016%
1762	SILGAN HLDGS	0.013%	71.028%
1763	SUMITOMO MITSUI	0.013%	71.041%
1764	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	71.053%
1765	ASSURANT INC	0.013%	71.066%
1766	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.013%	71.078%
1767	COBHAM PLC	0.013%	71.091%
1768	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	71.103%
1769	INMARSAT PLC	0.013%	71.116%
1770	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	71.128%
1771	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	71.141%
1772	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.013%	71.153%
1773	JAPAN RETAIL FU	0.012%	71.166%
1774	ASCENDAS REAL E	0.012%	71.178%
1775	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.012%	71.191%
1776	ANTHEM INC	0.012%	71.203%
1777	DEUTSCHE WOHNEN	0.012%	71.216%
1778	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	71.228%
1779	QUALCOMM INC SR UNSECURED 05/25 3.45	0.012%	71.241%
1780	STATOIL ASA COMPANY GUAR 01/22 3.15	0.012%	71.253%
1781	JEAN COUTU GRP	0.012%	71.266%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	MICROSEMI	0.012%	71.278%
1783	ENTERPRISE PROD	0.012%	71.291%
1784	CHINA RESOURCES	0.012%	71.303%
1785	HONG KONG EXCHA	0.012%	71.316%
1786	TERADATA CORP COMMON STOCK USD.01	0.012%	71.328%
1787	FURUKAWA ELECTR	0.012%	71.341%
1788	HEINEKEN NV	0.012%	71.353%
1789	THYSSEN KRUPP A	0.012%	71.366%
1790	ACS, ACTIVIDADE	0.012%	71.378%
1791	PLAINS ALL AMER	0.012%	71.390%
1792	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.012%	71.403%
1793	NICHIREI CORP	0.012%	71.415%
1794	NIPPON TEL&TEL	0.012%	71.428%
1795	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.012%	71.440%
1796	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	71.453%
1797	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.012%	71.465%
1798	KLX INC COMMON STOCK USD.01	0.012%	71.478%
1799	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	71.490%
1800	REDEFINE PROPER	0.012%	71.502%
1801	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	71.515%
1802	STATE STREET CORP SR UNSECURED 12/24 3.3	0.012%	71.527%
1803	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.012%	71.540%
1804	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	71.552%
1805	BANK TOKYO-MIT	0.012%	71.564%
1806	COACH INC SR UNSECURED 04/25 4.25	0.012%	71.577%
1807	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.012%	71.589%
1808	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.012%	71.602%
1809	ULTA BEAUTY INC COMMON STOCK USD.01	0.012%	71.614%
1810	VIACOM INC SR UNSECURED 04/24 3.875	0.012%	71.626%
1811	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.012%	71.639%
1812	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.012%	71.651%
1813	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.012%	71.663%
1814	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	71.676%
1815	AXA-UAP	0.012%	71.688%
1816	CARLISLE COS IN	0.012%	71.700%
1817	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.012%	71.713%
1818	LG TELECOM LTD	0.012%	71.725%
1819	RELX PLC SPON ADR ADR	0.012%	71.737%
1820	CLOROX CO	0.012%	71.750%
1821	VISA INC SR UNSECURED 12/25 3.15	0.012%	71.762%
1822	FLOWERVE CORP COMMON STOCK USD1.25	0.012%	71.774%
1823	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.012%	71.787%
1824	UNUM GROUP	0.012%	71.799%
1825	HOME BANCSHARES INC COMMON STOCK USD.01	0.012%	71.811%
1826	INTERMEDIATE CA	0.012%	71.824%
1827	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.012%	71.836%
1828	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.012%	71.848%
1829	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.012%	71.861%
1830	EXPERIAN PLC	0.012%	71.873%
1831	COMMERCIAL METALS CO COMMON STOCK USD.01	0.012%	71.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	CLOSE BROS GROU	0.012%	71.897%
1833	ANIXTER INTL IN	0.012%	71.910%
1834	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.012%	71.922%
1835	NATL AUST BANK	0.012%	71.934%
1836	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.012%	71.946%
1837	CME GROUP INC SR UNSECURED 03/25 3	0.012%	71.959%
1838	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.012%	71.971%
1839	IBERIABANK CORP	0.012%	71.983%
1840	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	71.995%
1841	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.012%	72.008%
1842	EATON CORP COMPANY GUAR 11/22 2.75	0.012%	72.020%
1843	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.012%	72.032%
1844	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	72.044%
1845	ORACLE CORP SR UNSECURED 10/22 2.5	0.012%	72.056%
1846	STERLING BANCORP/DE COMMON STOCK USD.01	0.012%	72.069%
1847	PROXIMUS	0.012%	72.081%
1848	CATHAY FINANCIA	0.012%	72.093%
1849	AAC TECHNOLOGIE	0.012%	72.105%
1850	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.012%	72.117%
1851	AMEREN CORP SR UNSECURED 11/20 2.7	0.012%	72.130%
1852	PFIZER INC SR UNSECURED 12/26 3	0.012%	72.142%
1853	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.012%	72.154%
1854	ORIGIN ENERGY L	0.012%	72.166%
1855	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.012%	72.178%
1856	EQUITY COMMONWEALTH REIT USD.01	0.012%	72.190%
1857	CITIGROUP INC SR UNSECURED 04/25 3.3	0.012%	72.203%
1858	INDOFOODS SUKSE	0.012%	72.215%
1859	DEUTSCHE BK AG	0.012%	72.227%
1860	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.012%	72.239%
1861	WW GRAINGER INC	0.012%	72.251%
1862	ACI WORLDWIDE INC COMMON STOCK USD.005	0.012%	72.263%
1863	BERKSHIRE HAT E	0.012%	72.275%
1864	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.012%	72.287%
1865	BHP BILLITON FI	0.012%	72.300%
1866	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	72.312%
1867	CHEUNG KONG PRO	0.012%	72.324%
1868	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.012%	72.336%
1869	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.012%	72.348%
1870	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	72.360%
1871	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.012%	72.372%
1872	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.012%	72.384%
1873	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	72.397%
1874	EXELON CORP SR UNSECURED 04/26 3.4	0.012%	72.409%
1875	PURE INDUSTRIAL	0.012%	72.421%
1876	POLYONE CORPORATION COMMON STOCK USD.01	0.012%	72.433%
1877	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.012%	72.445%
1878	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.012%	72.457%
1879	BT GROUP PLC	0.012%	72.469%
1880	MITSUBISHI GAS	0.012%	72.481%
1881	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.012%	72.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	HEALTHCARE REALTY TRUST INC REIT USD.01	0.012%	72.505%
1883	FINISAR CORPORATION COMMON STOCK USD.001	0.012%	72.517%
1884	CRANE CO	0.012%	72.529%
1885	CANACCORD FINAN	0.012%	72.542%
1886	NOVOZYMES A/S	0.012%	72.554%
1887	mitsui chemical	0.012%	72.566%
1888	ORION CORP	0.012%	72.578%
1889	STATOIL ASA COMPANY GUAR 01/23 2.45	0.012%	72.590%
1890	CLEAN HARBOR IN	0.012%	72.602%
1891	PORSCHE AUTOMOB	0.012%	72.614%
1892	KAWASAKI HEAVY	0.012%	72.626%
1893	SNYDERS LANCE INC COMMON STOCK USD.833	0.012%	72.638%
1894	TRAVIS PERKINS	0.012%	72.650%
1895	ARTIS REAL ESTA	0.012%	72.662%
1896	A.P. MOLLER-MAE	0.012%	72.674%
1897	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.012%	72.685%
1898	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.012%	72.697%
1899	CITRIX SYSTEMS	0.012%	72.709%
1900	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.012%	72.721%
1901	MAN STRATEGIC H	0.012%	72.733%
1902	NORDSTROM INC	0.012%	72.745%
1903	KINGBOARD CHEMI	0.012%	72.757%
1904	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	72.769%
1905	CAP GEMINI	0.012%	72.781%
1906	AURUBIS AG	0.012%	72.793%
1907	VONOVIA SE	0.012%	72.804%
1908	HYUNDAI ENG & C	0.012%	72.816%
1909	DOMTAR CORP USD	0.012%	72.828%
1910	MEGA FINANCIAL	0.012%	72.840%
1911	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.012%	72.852%
1912	UNITED URBAN IN	0.012%	72.864%
1913	KURARAY CO	0.012%	72.875%
1914	INVESTEC PLC	0.012%	72.887%
1915	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	72.899%
1916	CES ENERGY SOLU	0.012%	72.911%
1917	ITT INC COMMON STOCK USD1.0	0.012%	72.923%
1918	BOEING CO SR UNSECURED 03/25 2.5	0.012%	72.935%
1919	SINGAPORE TELEC	0.012%	72.946%
1920	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.012%	72.958%
1921	CREW ENERGY INC	0.012%	72.970%
1922	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.012%	72.982%
1923	MAXIM INTEGRATE	0.012%	72.993%
1924	BERENDSEN PLC	0.012%	73.005%
1925	LINCOLN ELEC HL	0.012%	73.017%
1926	ALPS ELECTRIC C	0.012%	73.029%
1927	GRUPO AEROPORTU	0.012%	73.041%
1928	WIENERBERGER AG	0.012%	73.052%
1929	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.012%	73.064%
1930	SHERWIN WILLIAM	0.012%	73.076%
1931	SUBSEA 7 SA	0.012%	73.087%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.012%	73.099%
1933	DEUTSCHE BANK A	0.012%	73.111%
1934	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.012%	73.123%
1935	NEW YORK TIMES	0.012%	73.134%
1936	INTERDIGITAL IN	0.012%	73.146%
1937	AXIS CAPITAL HO	0.012%	73.158%
1938	COLRUYT SA	0.012%	73.170%
1939	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.012%	73.181%
1940	TELEFLEX INC COMMON STOCK USD1.0	0.012%	73.193%
1941	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.012%	73.205%
1942	KELLOGG CO 4% 1	0.012%	73.216%
1943	VOESTALPINE AG	0.012%	73.228%
1944	BENDIGO AND ADE	0.012%	73.239%
1945	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	73.251%
1946	WEC ENERGY GROU	0.012%	73.263%
1947	TIMKEN CO	0.012%	73.274%
1948	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	73.286%
1949	DEUTSCHE TELEKO	0.012%	73.298%
1950	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	73.309%
1951	HSBC USA INC SR UNSECURED 08/20 2.75	0.012%	73.321%
1952	LOCALIZA RENT A	0.012%	73.333%
1953	BANK OF HAWAII CORP COMMON STOCK USD.01	0.012%	73.344%
1954	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	73.356%
1955	UNI-PRESIDENT E	0.012%	73.367%
1956	BAYER MOTOREN W	0.012%	73.379%
1957	IDEX CORP	0.012%	73.390%
1958	AMERICA MOVIL S	0.012%	73.402%
1959	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.012%	73.414%
1960	CHINA MERCHANT	0.012%	73.425%
1961	KONICA MINOLTA	0.012%	73.437%
1962	DISCOVERY HLDGS	0.012%	73.448%
1963	KLONDEX MINES L	0.012%	73.460%
1964	RPC GROUP	0.012%	73.471%
1965	FERROVIAL SA	0.012%	73.483%
1966	DERWENT LONDON	0.012%	73.494%
1967	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	73.506%
1968	ENTEGRIS INC COMMON STOCK USD.01	0.012%	73.518%
1969	NIPPON MEAT PAC	0.012%	73.529%
1970	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	73.541%
1971	GUYANA GOLDFIEL	0.012%	73.552%
1972	KAO CORP	0.012%	73.564%
1973	MEDNAX INC	0.012%	73.575%
1974	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	73.587%
1975	WILLIAM HILL PL	0.011%	73.598%
1976	TOKYU FUDOSAN H	0.011%	73.610%
1977	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.011%	73.621%
1978	XCEL ENERGY INC COMMON STOCK USD2.5	0.011%	73.632%
1979	FOMENTO ECON ME	0.011%	73.644%
1980	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.011%	73.655%
1981	SPARTAN ENERGY	0.011%	73.667%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	OAD GAZPROM-SPO	0.011%	73.678%
1983	TAUBMAN CENTERS INC REIT USD.01	0.011%	73.690%
1984	MASONITE INTERNATIONAL CORP COMMON STOCK	0.011%	73.701%
1985	DAIKIN INDUSTRI	0.011%	73.713%
1986	Atlantia SpA	0.011%	73.724%
1987	VARIAN MEDICAL	0.011%	73.735%
1988	PRICELINE GROUP	0.011%	73.747%
1989	TATTS GROUP LTD	0.011%	73.758%
1990	HANKOOK TIRE CO	0.011%	73.770%
1991	PROASSURANCE CORP COMMON STOCK USD.01	0.011%	73.781%
1992	ASPEN INSURANCE	0.011%	73.792%
1993	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	73.804%
1994	GOLD FIELDS LTD SPONS ADR ADR	0.011%	73.815%
1995	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	73.826%
1996	SEMICONDUCTOR M	0.011%	73.838%
1997	SANDVINE COR-CA	0.011%	73.849%
1998	WATERS CORP	0.011%	73.861%
1999	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	73.872%
2000	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.011%	73.883%
2001	CBS CORP COMPANY GUAR 01/25 3.5	0.011%	73.895%
2002	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.011%	73.906%
2003	KENNAMETAL INC COMMON STOCK USD1.25	0.011%	73.917%
2004	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.011%	73.929%
2005	PETROCHINA CO	0.011%	73.940%
2006	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.011%	73.951%
2007	COMPAL ELECTRON	0.011%	73.962%
2008	PARTNERS GROUP	0.011%	73.974%
2009	FORTUM OYJ	0.011%	73.985%
2010	FUJIFILM HLDGS	0.011%	73.996%
2011	RENTOKIL INITIA	0.011%	74.008%
2012	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.011%	74.019%
2013	ELECTROCOMPONEN	0.011%	74.030%
2014	WESCO INTERNATI	0.011%	74.041%
2015	TRELLEBORG AB	0.011%	74.052%
2016	DAVE & BUSTER'S	0.011%	74.064%
2017	SHAWCOR LTD	0.011%	74.075%
2018	WPP PLC SPONSORED ADR ADR	0.011%	74.086%
2019	ARCELORMITTAL	0.011%	74.097%
2020	CA INC 3.6% 01A	0.011%	74.109%
2021	GATX CORP	0.011%	74.120%
2022	ACCOR	0.011%	74.131%
2023	CONVERGYS CORP COMMON STOCK	0.011%	74.142%
2024	DAINIPPON INK&C	0.011%	74.153%
2025	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.011%	74.164%
2026	GRACO INC COMMON STOCK USD1.0	0.011%	74.176%
2027	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.011%	74.187%
2028	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	74.198%
2029	SAMSUNG FIRE &	0.011%	74.209%
2030	WILLIAM DEMANT	0.011%	74.220%
2031	LG CORP	0.011%	74.231%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	ACCIONA SA	0.011%	74.242%
2033	PT BANK CENTRAL	0.011%	74.253%
2034	ROGERS SUGAR IN	0.011%	74.265%
2035	SONOVA HOLDING	0.011%	74.276%
2036	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.011%	74.287%
2037	VISHAY INTERTEC	0.011%	74.298%
2038	ALSTOM	0.011%	74.309%
2039	HELMERICH & PAY	0.011%	74.320%
2040	MERCK KGAA	0.011%	74.331%
2041	FONCIERE DES RE	0.011%	74.342%
2042	MALLINCKRODT PL	0.011%	74.353%
2043	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	74.364%
2044	ECHOSTAR CORP A COMMON STOCK USD.001	0.011%	74.375%
2045	OC OERLIKON COR	0.011%	74.386%
2046	VALVOLINE INC COMMON STOCK USD.01	0.011%	74.397%
2047	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	74.408%
2048	SUNSTONE HOTEL	0.011%	74.419%
2049	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.011%	74.430%
2050	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.011%	74.441%
2051	CNPC (HONG KONG	0.011%	74.452%
2052	TRANSOCEAN LTD	0.011%	74.463%
2053	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	74.474%
2054	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	74.485%
2055	STAR ENTERTAINM	0.011%	74.496%
2056	HEIDELBERGCEMEN	0.011%	74.507%
2057	CORESITE REALTY CORP REIT USD.01	0.011%	74.518%
2058	BANK OF QUEENSL	0.011%	74.529%
2059	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	74.540%
2060	MOOG INC CLASS A COMMON STOCK USD1.0	0.011%	74.551%
2061	TETRA TECH INC COMMON STOCK USD.01	0.011%	74.562%
2062	MICROCHIP TECHN	0.011%	74.573%
2063	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.011%	74.583%
2064	CNOOC LTD	0.011%	74.594%
2065	SUNRISE COMMUNC	0.011%	74.605%
2066	ADVANCE RESIDEN	0.011%	74.616%
2067	CRODA INTERNATI	0.011%	74.627%
2068	WEINGARTEN REALTY INVESTORS REIT USD.03	0.011%	74.638%
2069	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.011%	74.649%
2070	ENERSYS COMMON STOCK USD.01	0.011%	74.660%
2071	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	74.671%
2072	FIRST FINANCIAL	0.011%	74.682%
2073	KOBE STEEL	0.011%	74.692%
2074	VF CORP SR UNSECURED 09/21 3.5	0.011%	74.703%
2075	DIGITALGLOBE INC COMMON STOCK USD.001	0.011%	74.714%
2076	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.011%	74.725%
2077	CHINA INSURANCE	0.011%	74.736%
2078	JM AB	0.011%	74.747%
2079	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.011%	74.758%
2080	APACHE CORP COMMON STOCK USD.625	0.011%	74.768%
2081	EQUITABLE GROUP	0.011%	74.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	HILLENBRAND INC COMMON STOCK	0.011%	74.790%
2083	SHOPRITE HLDGS	0.011%	74.801%
2084	WEATHERFORD INT	0.011%	74.812%
2085	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.011%	74.823%
2086	ROSS STORES INC	0.011%	74.833%
2087	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.011%	74.844%
2088	GERRESHEIMER GR	0.011%	74.855%
2089	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.011%	74.866%
2090	PUBLIC SERVICE	0.011%	74.877%
2091	J FRONT RETAILI	0.011%	74.887%
2092	AON CORP COMPANY GUAR 09/20 5	0.011%	74.898%
2093	L-BANK BW FOERD	0.011%	74.909%
2094	J + J SNACK FOODS CORP COMMON STOCK	0.011%	74.920%
2095	SAMSUNG SDI CO	0.011%	74.931%
2096	AKBANK TAS	0.011%	74.941%
2097	SALESFORCE.COM	0.011%	74.952%
2098	ITAU UNIBANCO H SPON PRF ADR ADR	0.011%	74.963%
2099	MEREDITH CORP	0.011%	74.974%
2100	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.011%	74.984%
2101	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.011%	74.995%
2102	ALEXANDER + BALDWIN INC COMMON STOCK	0.011%	75.006%
2103	COUSINS PROPERTIES INC REIT USD1.0	0.011%	75.017%
2104	BALL CORP COMPANY GUAR 03/22 5	0.011%	75.027%
2105	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.011%	75.038%
2106	BUCHER IND-REGD	0.011%	75.049%
2107	AMER SPORTS OYJ	0.011%	75.060%
2108	TRUSTMARK CORP COMMON STOCK	0.011%	75.070%
2109	LITE-ON TECHNOL	0.011%	75.081%
2110	KEPPEL CORP	0.011%	75.092%
2111	LIFE STORAGE INC REIT USD.01	0.011%	75.102%
2112	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.011%	75.113%
2113	OLD NATIONAL BANCORP COMMON STOCK	0.011%	75.124%
2114	KYOCERA CORP	0.011%	75.135%
2115	STORE CAPITAL CORP REIT USD.01	0.011%	75.145%
2116	FIRST INDL REAL	0.011%	75.156%
2117	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.011%	75.167%
2118	T GARANTI BANKA	0.011%	75.177%
2119	MEXICHEM SAB DE	0.011%	75.188%
2120	CABOT OIL & GAS	0.011%	75.199%
2121	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.011%	75.209%
2122	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.011%	75.220%
2123	SHIMAO PROPERTY	0.011%	75.230%
2124	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.011%	75.241%
2125	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.011%	75.252%
2126	SUMITOMO RUBBER	0.011%	75.262%
2127	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.011%	75.273%
2128	ANGLOVAAL INDS	0.011%	75.284%
2129	AETNA INC 4.125	0.011%	75.294%
2130	MSC INDUSTRIAL	0.011%	75.305%
2131	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.011%	75.315%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	SPARK NEW ZEA	0.011%	75.326%
2133	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	75.337%
2134	ANTOFAGASTA HLD	0.011%	75.347%
2135	CAMPBELL SOUP C	0.011%	75.358%
2136	SHAFTESBURY	0.011%	75.368%
2137	OCEANEERING INT	0.011%	75.379%
2138	ICADE	0.011%	75.390%
2139	AMGEN INC SR UNSECURED 11/21 3.875	0.011%	75.400%
2140	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.011%	75.411%
2141	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.011%	75.421%
2142	EUTELSAT COMMUN	0.011%	75.432%
2143	DISH NETWORK	0.011%	75.442%
2144	ONEOK INC	0.011%	75.453%
2145	BARLOWORLD LTD	0.011%	75.464%
2146	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	75.474%
2147	TOKYO ELECTRON	0.011%	75.485%
2148	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.011%	75.495%
2149	INTU PROPERTIES	0.011%	75.506%
2150	TRANSALTA RENEW	0.010%	75.516%
2151	CHINA LIFE INS	0.010%	75.527%
2152	EBAY INC SR UNSECURED 03/22 3.8	0.010%	75.537%
2153	ORIX CORP	0.010%	75.548%
2154	GRAHAM HOLDINGS	0.010%	75.558%
2155	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.010%	75.569%
2156	ITALY BUONI POL	0.010%	75.579%
2157	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	75.589%
2158	Dongbu Insuranc	0.010%	75.600%
2159	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.010%	75.610%
2160	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.010%	75.621%
2161	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	75.631%
2162	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.010%	75.642%
2163	YASKAWA ELEC CO	0.010%	75.652%
2164	UBM PLC	0.010%	75.663%
2165	COPART INC	0.010%	75.673%
2166	LASALLE HOTEL PROPERTIES REIT USD.01	0.010%	75.683%
2167	UBE INDUSTRIES	0.010%	75.694%
2168	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.010%	75.704%
2169	SUNTEC REIT	0.010%	75.715%
2170	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	75.725%
2171	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	75.735%
2172	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	75.746%
2173	BRP INC/CA- SUB	0.010%	75.756%
2174	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.010%	75.767%
2175	LEGRAND SA	0.010%	75.777%
2176	ARISTOCRAT LEIS	0.010%	75.787%
2177	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.010%	75.798%
2178	CANACOL ENERGY	0.010%	75.808%
2179	CEMEX SA	0.010%	75.818%
2180	CHILDRENS PLACE	0.010%	75.829%
2181	TRIBUNE MEDIA C	0.010%	75.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SINCLAIR BROADC	0.010%	75.850%
2183	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.010%	75.860%
2184	GREENE KING	0.010%	75.870%
2185	GLACIER BANCORP INC COMMON STOCK USD.01	0.010%	75.881%
2186	MSA SAFETY INC COMMON STOCK	0.010%	75.891%
2187	DREAM GLOBAL RE	0.010%	75.901%
2188	MINTH GROUP LTD	0.010%	75.912%
2189	BCO BRADESCO SA	0.010%	75.922%
2190	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.010%	75.932%
2191	QUANTA COMPUTER	0.010%	75.942%
2192	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.010%	75.953%
2193	VALLEY NATIONAL BANCORP COMMON STOCK	0.010%	75.963%
2194	EMPIRE STATE RE	0.010%	75.973%
2195	NETAPP INC SR UNSECURED 06/21 3.375	0.010%	75.984%
2196	QUALCOMM INC SR UNSECURED 05/22 3	0.010%	75.994%
2197	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	76.004%
2198	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.010%	76.015%
2199	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	76.025%
2200	ROPER TECHNOLOG	0.010%	76.035%
2201	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.010%	76.045%
2202	NETFLIX INC COMMON STOCK USD.001	0.010%	76.056%
2203	KAPSTONE PAPER	0.010%	76.066%
2204	SAIPEM SPA	0.010%	76.076%
2205	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.010%	76.086%
2206	PLASTIC OMNIUM	0.010%	76.097%
2207	MONDI LTD	0.010%	76.107%
2208	HELEN OF TROY C	0.010%	76.117%
2209	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.010%	76.127%
2210	FIRSTGROUP	0.010%	76.138%
2211	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.010%	76.148%
2212	BIOGEN INC SR UNSECURED 09/20 2.9	0.010%	76.158%
2213	AUTODESK INC SR UNSECURED 06/20 3.125	0.010%	76.168%
2214	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.010%	76.179%
2215	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	76.189%
2216	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.010%	76.199%
2217	HENGAN INTL	0.010%	76.209%
2218	VIFOR PHARMA AG	0.010%	76.219%
2219	STATE STREET CORP SR UNSECURED 08/20 2.55	0.010%	76.230%
2220	PAYSAFE GROUP P	0.010%	76.240%
2221	CENTAMIN PLC	0.010%	76.250%
2222	HUNTINGTON NATI	0.010%	76.260%
2223	COOPER TIRE&RUB	0.010%	76.270%
2224	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.010%	76.281%
2225	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.010%	76.291%
2226	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.010%	76.301%
2227	IMPERIAL HOLDIN	0.010%	76.311%
2228	SEMPRA ENERGY	0.010%	76.321%
2229	CARGOTEC CORP-B	0.010%	76.332%
2230	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	76.342%
2231	MORGAN STANLEY	0.010%	76.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	HOPE BANCORP INC COMMON STOCK USD.001	0.010%	76.362%
2233	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.010%	76.372%
2234	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	0.010%	76.382%
2235	PNC BANK NA SR UNSECURED 07/20 2.6	0.010%	76.393%
2236	LIC HOUSING FIN	0.010%	76.403%
2237	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.010%	76.413%
2238	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.010%	76.423%
2239	BAE SYSTEMS HLD	0.010%	76.433%
2240	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.010%	76.443%
2241	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.010%	76.454%
2242	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.010%	76.464%
2243	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.010%	76.474%
2244	TEMENOS GROUP A	0.010%	76.484%
2245	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.010%	76.494%
2246	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.010%	76.504%
2247	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.010%	76.515%
2248	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.010%	76.525%
2249	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.010%	76.535%
2250	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.010%	76.545%
2251	ABBVIE INC SR UNSECURED 05/20 2.5	0.010%	76.555%
2252	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.010%	76.565%
2253	MOODY S CORP COMMON STOCK USD.01	0.010%	76.575%
2254	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.010%	76.586%
2255	MATTEL INC COMMON STOCK USD1.0	0.010%	76.596%
2256	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.010%	76.606%
2257	APERAM SA	0.010%	76.616%
2258	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.010%	76.626%
2259	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.010%	76.636%
2260	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	76.646%
2261	JOHN DEERE CAPI	0.010%	76.657%
2262	BCO DO BRASIL S	0.010%	76.667%
2263	US BANCORP SR UNSECURED 01/22 2.625	0.010%	76.677%
2264	AFLAC INC SR UNSECURED 03/20 2.4	0.010%	76.687%
2265	BONAVISTA ENERG	0.010%	76.697%
2266	MILLICOM INTL C	0.010%	76.707%
2267	BARRY CALLEBAUT	0.010%	76.717%
2268	UNUM GROUP SR UNSECURED 05/21 3	0.010%	76.727%
2269	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.010%	76.738%
2270	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.010%	76.748%
2271	QUALCOMM INC SR UNSECURED 05/20 2.25	0.010%	76.758%
2272	BAJAJ FINSERV L	0.010%	76.768%
2273	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.010%	76.778%
2274	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.010%	76.788%
2275	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.010%	76.798%
2276	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.010%	76.808%
2277	KERING	0.010%	76.819%
2278	RANGE RESOURCES CORP COMMON STOCK USD.01	0.010%	76.829%
2279	LEGG MASON INC SR UNSECURED 07/19 2.7	0.010%	76.839%
2280	LAB CORP AMER H	0.010%	76.849%
2281	RICOH CO	0.010%	76.859%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	0.010%	76.869%
2283	MIZUHO BANK LTD	0.010%	76.879%
2284	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.010%	76.889%
2285	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.010%	76.899%
2286	BNP PARIBAS SR UNSECURED 05/20 2.375	0.010%	76.910%
2287	WALT DISNEY CO	0.010%	76.920%
2288	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.010%	76.930%
2289	CITIGROUP INC SR UNSECURED 03/21 2.7	0.010%	76.940%
2290	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.010%	76.950%
2291	ECOLAB INC SR U	0.010%	76.960%
2292	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.010%	76.970%
2293	ELECTROLUX AB-S	0.010%	76.980%
2294	PEPSICO INC SR UNSECURED 10/20 2.15	0.010%	76.990%
2295	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.010%	77.000%
2296	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	77.010%
2297	AGF MGMT LTD CL	0.010%	77.021%
2298	MINING & MITSUI	0.010%	77.031%
2299	CITIGROUP INC	0.010%	77.041%
2300	AT+T INC SR UNSECURED 06/20 2.45	0.010%	77.051%
2301	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.010%	77.061%
2302	US BANCORP SR UNSECURED 01/21 2.35	0.010%	77.071%
2303	HARLEY DAVIDSON	0.010%	77.081%
2304	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.010%	77.091%
2305	TIVO CORP COMMON STOCK USD.001	0.010%	77.101%
2306	AMERICAN HONDA	0.010%	77.111%
2307	PREMIER GOLD MI	0.010%	77.121%
2308	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.010%	77.131%
2309	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.010%	77.141%
2310	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.010%	77.151%
2311	SAAB AB	0.010%	77.162%
2312	HKT TRUST	0.010%	77.172%
2313	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.010%	77.182%
2314	AVERY DENNISON	0.010%	77.192%
2315	COMERICA BANK SR UNSECURED 06/20 2.5	0.010%	77.202%
2316	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.010%	77.212%
2317	PARAMOUNT GROUP INC REIT USD.01	0.010%	77.222%
2318	SURGE ENERGY IN	0.010%	77.232%
2319	THK CO	0.010%	77.242%
2320	MCCORMICK & CO	0.010%	77.252%
2321	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.010%	77.262%
2322	CONSTELLATION B	0.010%	77.272%
2323	PRA HEALTH SCIE	0.010%	77.282%
2324	MATTEL INC SR UNSECURED 03/18 1.7	0.010%	77.292%
2325	BRANDYWINE REAL	0.010%	77.302%
2326	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.010%	77.312%
2327	CDW CORP/DE COMMON STOCK USD.01	0.010%	77.322%
2328	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.010%	77.332%
2329	SANTANDER HLDG	0.010%	77.342%
2330	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.010%	77.352%
2331	AUTODESK INC SR UNSECURED 12/22 3.6	0.010%	77.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	MATTEL INC SR UNSECURED 08/21 2.35	0.010%	77.372%
2333	ORIX JREIT INC	0.010%	77.382%
2334	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.010%	77.392%
2335	COCA-COLA WEST	0.010%	77.402%
2336	TJX COS INC SR UNSECURED 06/21 2.75	0.010%	77.412%
2337	ORPEA	0.010%	77.422%
2338	STOREBRAND ASA	0.010%	77.432%
2339	PENGROWTH ENERGY CORP COMMON STOCK	0.010%	77.442%
2340	TABCORP HLDGS L	0.010%	77.452%
2341	FRESH DEL MONTE	0.010%	77.462%
2342	BP CAPITAL MARK	0.010%	77.472%
2343	HECLA MINING CO	0.010%	77.482%
2344	PANDORA A/S	0.010%	77.491%
2345	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.010%	77.501%
2346	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	77.511%
2347	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.010%	77.521%
2348	SBI HOLDINGS IN	0.010%	77.531%
2349	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	77.541%
2350	IWG PLC	0.010%	77.551%
2351	GAM HOLDING LTD	0.010%	77.561%
2352	COGECO INC COMMON STOCK	0.010%	77.571%
2353	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	77.581%
2354	TOTAL ENERGY SE	0.010%	77.590%
2355	OMRON CORP	0.010%	77.600%
2356	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.010%	77.610%
2357	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.010%	77.620%
2358	NVIDIA CORP	0.010%	77.630%
2359	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.010%	77.640%
2360	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.010%	77.650%
2361	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	77.660%
2362	PLAINS ALL AMER	0.010%	77.669%
2363	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	77.679%
2364	PEAB AB	0.010%	77.689%
2365	PUBLICIS GROUPE	0.010%	77.699%
2366	CAMBREX CORP COMMON STOCK USD.1	0.010%	77.709%
2367	VALLOUREC SA	0.010%	77.719%
2368	ELECTR DE FRANC	0.010%	77.729%
2369	EMC CORP(MASS)	0.010%	77.738%
2370	NATIONAL GENERA	0.010%	77.748%
2371	PADDY POWER PLC	0.010%	77.758%
2372	HRG GROUP INC COMMON STOCK USD.01	0.010%	77.768%
2373	HANG LUNG PROPE	0.010%	77.778%
2374	FLETCHER BUILDI	0.010%	77.787%
2375	SKF AB - B SHAR	0.010%	77.797%
2376	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.010%	77.807%
2377	IDEMITSU KOSAN	0.010%	77.817%
2378	LUCARA DIAMOND	0.010%	77.827%
2379	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.010%	77.837%
2380	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.010%	77.846%
2381	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.010%	77.856%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	77.866%
2383	ASML HOLDING NV	0.010%	77.876%
2384	WANT WANT CHINA	0.010%	77.885%
2385	CARPENTER TECH	0.010%	77.895%
2386	GERDAU SA SIDER	0.010%	77.905%
2387	CVB FINANCIAL CORP COMMON STOCK	0.010%	77.915%
2388	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	77.925%
2389	GREAT WALL AUTO	0.010%	77.934%
2390	BLOCK(H&R)INC	0.010%	77.944%
2391	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.010%	77.954%
2392	KINAXIS INC	0.010%	77.964%
2393	OTSUKA HLDGS CO	0.010%	77.973%
2394	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.010%	77.983%
2395	ALTUS GROUP LTD	0.010%	77.993%
2396	TREVALI MINING	0.010%	78.002%
2397	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.010%	78.012%
2398	NVR INC COMMON STOCK USD.01	0.010%	78.022%
2399	HANWHA CHEMICAL	0.010%	78.032%
2400	HITACHI CONST M	0.010%	78.041%
2401	BANCORPSOUTH INC COMMON STOCK USD2.5	0.010%	78.051%
2402	HERMAN MILLER I	0.010%	78.061%
2403	L BRANDS INC COMPANY GUAR 02/22 5.625	0.010%	78.070%
2404	SKANSKA AB	0.010%	78.080%
2405	58.COM INC ADR ADR	0.010%	78.090%
2406	NATL HEALTH INVESTORS INC REIT USD.01	0.010%	78.099%
2407	HANWHA CORP	0.010%	78.109%
2408	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.010%	78.119%
2409	AGGREKO PLC	0.010%	78.128%
2410	SKYWEST INC COMMON STOCK	0.010%	78.138%
2411	SWIRE PACIFIC	0.010%	78.148%
2412	WORTHINGTON IND	0.010%	78.157%
2413	LOGAN PROPERTY	0.010%	78.167%
2414	AKORN INC COMMON STOCK	0.010%	78.177%
2415	MEDIASET	0.010%	78.186%
2416	BK MANDIRI	0.010%	78.196%
2417	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	78.206%
2418	AGT FOOD AND IN	0.010%	78.215%
2419	PIEDMONT OFFICE	0.010%	78.225%
2420	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.010%	78.234%
2421	CENTRAL JAPAN R	0.010%	78.244%
2422	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	78.254%
2423	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.010%	78.263%
2424	BNK FINANCIAL G	0.010%	78.273%
2425	ALACER GOLD COR	0.010%	78.282%
2426	BHARAT FORGE LT	0.010%	78.292%
2427	ICICI BANK LTD	0.010%	78.301%
2428	YUE YUEN INDUST	0.010%	78.311%
2429	LITTELFUSE INC COMMON STOCK USD.01	0.010%	78.321%
2430	NATIONAL AUSTRAL	0.010%	78.330%
2431	SUMITOMO METAL	0.010%	78.340%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	KELLOGG CO	0.010%	78.349%
2433	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.359%
2434	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	78.368%
2435	TELETECH HOLDIN	0.010%	78.378%
2436	CORNING INC SR UNSECURED 08/20 4.25	0.010%	78.387%
2437	THE FOSCHINI GR	0.010%	78.397%
2438	TOPBUILD CORP COMMON STOCK	0.010%	78.406%
2439	ATLAS COPCO AB-	0.010%	78.416%
2440	FUJIKURA	0.010%	78.425%
2441	PS BUSINESS PARKS INC/CA REIT USD.01	0.010%	78.435%
2442	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.010%	78.444%
2443	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	78.454%
2444	HYUNDAI STEEL C	0.010%	78.463%
2445	LEONI AG	0.010%	78.473%
2446	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.010%	78.482%
2447	CHINA SHENHUA E	0.009%	78.492%
2448	CHORUS AVIATION	0.009%	78.501%
2449	ENTERGY CORP	0.009%	78.511%
2450	CARTER S INC COMMON STOCK USD.01	0.009%	78.520%
2451	FAMILYMART CO	0.009%	78.530%
2452	CNH INDUSTRIAL	0.009%	78.539%
2453	TERNA RETE ELET	0.009%	78.549%
2454	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.009%	78.558%
2455	HEWLETT PACKARD	0.009%	78.568%
2456	SINO BIOPHAMACE	0.009%	78.577%
2457	IG GROUP HLDGS	0.009%	78.587%
2458	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	78.596%
2459	OMNICOM GROUP I	0.009%	78.605%
2460	CRACKER BARREL	0.009%	78.615%
2461	QISDA CORP	0.009%	78.624%
2462	CARPENTER TECHN	0.009%	78.634%
2463	COSCO PACIFIC	0.009%	78.643%
2464	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	78.653%
2465	COLONY STARWOOD HOMES REIT USD.01	0.009%	78.662%
2466	GLOBUS MEDICAL	0.009%	78.671%
2467	PDC ENERGY INC COMMON STOCK USD.01	0.009%	78.681%
2468	UNIPOLSAI SPA	0.009%	78.690%
2469	T MOBILE USA INC COMPANY GUAR 04/22 4	0.009%	78.700%
2470	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	78.709%
2471	KREDITANSTALT F	0.009%	78.718%
2472	WABTEC CORP COMMON STOCK USD.01	0.009%	78.728%
2473	FRENCH REPUBLIC	0.009%	78.737%
2474	SIMS GROUP LTD	0.009%	78.747%
2475	CHINA MINSHENG	0.009%	78.756%
2476	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.009%	78.765%
2477	HINDALCO INDS	0.009%	78.775%
2478	YOKOGAWA ELECTR	0.009%	78.784%
2479	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.009%	78.793%
2480	DCC PLC	0.009%	78.803%
2481	FORMOSA CHEMICA	0.009%	78.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.009%	78.822%
2483	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	78.831%
2484	PAINTED PONY EN	0.009%	78.840%
2485	KEMPER CORP COMMON STOCK USD.1	0.009%	78.850%
2486	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.009%	78.859%
2487	SKANDINAVISKA E	0.009%	78.868%
2488	DAIWAHOUSE RE	0.009%	78.878%
2489	OWENS-ILLINOIS	0.009%	78.887%
2490	BILLERUD AB	0.009%	78.896%
2491	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	78.906%
2492	ROBERT HALF INT	0.009%	78.915%
2493	DIXONS CARPHONE	0.009%	78.924%
2494	ENGHOUSE SYSTEM	0.009%	78.934%
2495	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.009%	78.943%
2496	RED ELECTRICA C	0.009%	78.952%
2497	CAPITAMALL TRUS	0.009%	78.961%
2498	TULLETT PREBON	0.009%	78.971%
2499	CANAM GROUP	0.009%	78.980%
2500	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	78.989%
2501	ROHM CO	0.009%	78.998%
2502	MERCURY GENERAL	0.009%	79.008%
2503	SIENNA SENIOR L	0.009%	79.017%
2504	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	79.026%
2505	AIRGAS INC COMPANY GUAR 08/20 3.05	0.009%	79.035%
2506	TARO PHARMACEUT	0.009%	79.045%
2507	HASEKO CORP	0.009%	79.054%
2508	CHINA GOLD INTL	0.009%	79.063%
2509	FERROGLOBE PLC	0.009%	79.072%
2510	LOGITECH INTERN	0.009%	79.082%
2511	VF CORP	0.009%	79.091%
2512	AGILE PROPERTY	0.009%	79.100%
2513	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	79.109%
2514	ALLREAL HOLDING	0.009%	79.119%
2515	CH ROBINSON WOR	0.009%	79.128%
2516	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	79.137%
2517	UNIVAR INC COMMON STOCK USD.01	0.009%	79.146%
2518	ENERSIS SA	0.009%	79.155%
2519	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.009%	79.165%
2520	NKT HOLDING A/S	0.009%	79.174%
2521	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.009%	79.183%
2522	SHARP CORP	0.009%	79.192%
2523	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	79.201%
2524	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.009%	79.211%
2525	FASTENAL	0.009%	79.220%
2526	BK OF EAST ASIA	0.009%	79.229%
2527	NIPPON YUSEN KK	0.009%	79.238%
2528	VIASAT INC COMMON STOCK USD.0001	0.009%	79.247%
2529	CARS.COM INC COMMON STOCK USD.01	0.009%	79.256%
2530	TULLOW OIL PLC	0.009%	79.266%
2531	DENKI KAGAKU KO	0.009%	79.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	NEWS CORP CLASS A COMMON STOCK USD.01	0.009%	79.284%
2533	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.009%	79.293%
2534	ARYZTA AG	0.009%	79.302%
2535	EXTENDICARE INC	0.009%	79.311%
2536	SYMRISE AG	0.009%	79.321%
2537	PTT EXP&PROD-FG	0.009%	79.330%
2538	TOYOTA INDUSTRI	0.009%	79.339%
2539	JUPITER PLC	0.009%	79.348%
2540	WARTSILA OYJ AB	0.009%	79.357%
2541	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.009%	79.366%
2542	SEBACORP INDUST	0.009%	79.375%
2543	SOUTH32 LTD	0.009%	79.384%
2544	CHINA STEEL	0.009%	79.394%
2545	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.009%	79.403%
2546	ITRON INC	0.009%	79.412%
2547	HYDRO ONE LTD	0.009%	79.421%
2548	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	79.430%
2549	II VI INC COMMON STOCK	0.009%	79.439%
2550	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.009%	79.448%
2551	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.009%	79.457%
2552	HYOSUNG CORP	0.009%	79.466%
2553	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	79.476%
2554	MALAYAN BKG BHD	0.009%	79.485%
2555	E.SUN FINANCIAL	0.009%	79.494%
2556	KAWASAKI KISEN	0.009%	79.503%
2557	HOWDEN JOINERY	0.009%	79.512%
2558	SMITH AND NEPHE	0.009%	79.521%
2559	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	79.530%
2560	SEAGATE TECHNOL	0.009%	79.539%
2561	GE CAPITAL EURO	0.009%	79.548%
2562	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	79.557%
2563	TIGER BRANDS	0.009%	79.566%
2564	BANK OF COMMUNI	0.009%	79.575%
2565	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	79.584%
2566	KOSMOS ENERGY L	0.009%	79.593%
2567	TAISHIN FINANCI	0.009%	79.602%
2568	NAVER CORP	0.009%	79.612%
2569	PEARSON	0.009%	79.621%
2570	BUNZL PLC	0.009%	79.630%
2571	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	79.639%
2572	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	79.648%
2573	WEBMD HEALTH CORP COMMON STOCK USD.01	0.009%	79.657%
2574	PGE POLSKA GRUP	0.009%	79.666%
2575	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.009%	79.675%
2576	CONDUENT INC COMMON STOCK USD.01	0.009%	79.684%
2577	WATSCO INC COMMON STOCK USD.5	0.009%	79.693%
2578	EDF	0.009%	79.702%
2579	AMEREN CORP	0.009%	79.711%
2580	SEVERN TRENT	0.009%	79.720%
2581	NIPPON PROLOGIS	0.009%	79.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	BANK LEUMI LE-I	0.009%	79.738%
2583	MONSTER BEVERAGE CORP COMMON STOCK	0.009%	79.747%
2584	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.756%
2585	DILLARD DEPT ST	0.009%	79.765%
2586	ARGO GROUP INTE	0.009%	79.773%
2587	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.009%	79.782%
2588	BAT INTL FINANC	0.009%	79.791%
2589	CEZ AS	0.009%	79.800%
2590	LOOMIS AB	0.009%	79.809%
2591	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	79.818%
2592	NATIONAL EXPRES	0.009%	79.827%
2593	BQE CANT VAUDOI	0.009%	79.836%
2594	ASTRAZENECA	0.009%	79.845%
2595	PHOENIX GROUP H	0.009%	79.854%
2596	BALCHEM CORP COMMON STOCK USD.0667	0.009%	79.863%
2597	HANG LUNG DEVEL	0.009%	79.872%
2598	A.P. MOLLER-MAE	0.009%	79.881%
2599	WESTERN POWER W	0.009%	79.890%
2600	SHINHAN FINANCI	0.009%	79.899%
2601	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	79.908%
2602	EDUCATION REALTY TRUST INC REIT USD.01	0.009%	79.916%
2603	ESTEE LAUDER CO	0.009%	79.925%
2604	MORGAN STANLEY	0.009%	79.934%
2605	BRUKER CORP COMMON STOCK USD.01	0.009%	79.943%
2606	BCA POP EMILIA	0.009%	79.952%
2607	ROYAL UNIBREW A	0.009%	79.961%
2608	HYUNDAI MARINE&	0.009%	79.970%
2609	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.009%	79.979%
2610	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.009%	79.988%
2611	AMGEN INC	0.009%	79.996%
2612	DIALOG SEMICOND	0.009%	80.005%
2613	OWENS + MINOR INC COMMON STOCK USD2.0	0.009%	80.014%
2614	CREDICORP	0.009%	80.023%
2615	BANNER CORPORATION COMMON STOCK USD.01	0.009%	80.032%
2616	Straumann AG	0.009%	80.041%
2617	NGK SPARK PLUG	0.009%	80.050%
2618	INTL FLAVORS&FR	0.009%	80.059%
2619	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.067%
2620	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	80.076%
2621	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.085%
2622	KONE OYJ	0.009%	80.094%
2623	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.009%	80.103%
2624	DRIL QUIP INC	0.009%	80.112%
2625	NIPRO CORP	0.009%	80.120%
2626	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	80.129%
2627	WAJAX CORP	0.009%	80.138%
2628	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	80.147%
2629	MICHAEL KORS HO	0.009%	80.156%
2630	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.009%	80.164%
2631	YOKOHAMA RUBBER	0.009%	80.173%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	VOPAK (KON)	0.009%	80.182%
2633	SEIKO EPSON COR	0.009%	80.191%
2634	NINE DRAGONS PA	0.009%	80.200%
2635	PAYCHEX INC	0.009%	80.208%
2636	NEDCOR LTD ZAR1	0.009%	80.217%
2637	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.009%	80.226%
2638	DEAN FOODS CO COMMON STOCK USD.01	0.009%	80.235%
2639	CASINO GUICH-PE	0.009%	80.244%
2640	ALUMINA LTD	0.009%	80.252%
2641	BONTERRA ENERGY	0.009%	80.261%
2642	T IS BANKASI	0.009%	80.270%
2643	UNIPOL GRUPPO F	0.009%	80.279%
2644	MCDERMOTT INTL	0.009%	80.287%
2645	PRYSMIAN SPA CO	0.009%	80.296%
2646	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	80.305%
2647	STEPAN CO COMMON STOCK USD1.0	0.009%	80.314%
2648	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.322%
2649	SOJITZ CORP COM	0.009%	80.331%
2650	EASTGROUP PROPERTIES INC REIT	0.009%	80.340%
2651	RESMED INC	0.009%	80.348%
2652	DAIICHI SANKYO	0.009%	80.357%
2653	ATKINS WS	0.009%	80.366%
2654	ENDESA S.A.	0.009%	80.375%
2655	CEMBRA MONEY BA	0.009%	80.383%
2656	RAIA DROGASIL S	0.009%	80.392%
2657	CMS ENERGY CORP	0.009%	80.401%
2658	TRINIDAD DRILLI	0.009%	80.409%
2659	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	80.418%
2660	JAPAN PRIME REA	0.009%	80.427%
2661	XPERI CORP COMMON STOCK USD.001	0.009%	80.436%
2662	FILA KOREA LTD	0.009%	80.444%
2663	CATHAY PACIFIC	0.009%	80.453%
2664	DKSH HOLDING LT	0.009%	80.462%
2665	NASPERS LIMITED	0.009%	80.470%
2666	RENASANT CORP COMMON STOCK USD5.0	0.009%	80.479%
2667	GILDEMEISTER AG	0.009%	80.488%
2668	GARTNER GROUP I	0.009%	80.496%
2669	LEG IMMOBILIEN	0.009%	80.505%
2670	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.009%	80.514%
2671	QEP RESOURCES INC COMMON STOCK USD.01	0.009%	80.522%
2672	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	80.531%
2673	TOPPAN PRINTING	0.009%	80.540%
2674	CANFOR PULP PRO	0.009%	80.548%
2675	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.009%	80.557%
2676	VEOLIA ENVIRONM	0.009%	80.566%
2677	OTP BANK PLC	0.009%	80.574%
2678	HNI CORP	0.009%	80.583%
2679	HENNES & MAURIT	0.009%	80.591%
2680	JAPAN HOTEL REI	0.009%	80.600%
2681	EVONIK INDUSTRI	0.009%	80.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	ARCONIC INC SR UNSECURED 02/22 5.87	0.009%	80.617%
2683	HENDERSON LAND	0.009%	80.626%
2684	TTM TECHNOLOGIES COMMON STOCK USD.001	0.009%	80.634%
2685	TAKASHIMAYA CO	0.009%	80.643%
2686	KGHM POLSKA MIE	0.009%	80.652%
2687	AUTOCANADA INC	0.009%	80.660%
2688	NOMURA REAL EST	0.009%	80.669%
2689	BENCHMARK ELECT	0.009%	80.677%
2690	CHEMED CORP COMMON STOCK USD1.0	0.009%	80.686%
2691	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.009%	80.695%
2692	BODYCOTE PLC	0.009%	80.703%
2693	HOMESERVE PLC	0.009%	80.712%
2694	AXALTA COATING	0.009%	80.720%
2695	CONCORDIA FINAN	0.009%	80.729%
2696	LG CABLE &MCHY	0.009%	80.737%
2697	HERBALIFE LTD COMMON STOCK USD.002	0.009%	80.746%
2698	TGS NOPEC GEOPH	0.009%	80.754%
2699	WPG HOLDINGS	0.009%	80.763%
2700	ULVAC INC.	0.009%	80.772%
2701	KROGER CO SR UNSECURED 01/21 3.3	0.009%	80.780%
2702	BK OF KYOTO	0.009%	80.789%
2703	SAP SE SPONSORED ADR ADR	0.009%	80.797%
2704	AMCOR LIMITED	0.009%	80.806%
2705	NABORS INDUSTRI	0.009%	80.814%
2706	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	80.823%
2707	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	80.831%
2708	RETAIL PROPERTIES OF AME A REIT USD.001	0.009%	80.840%
2709	BANKINTER SA	0.009%	80.848%
2710	ANTHEM INC SR UNSECURED 08/20 4.35	0.009%	80.857%
2711	SHANGRI-LA ASIA	0.009%	80.865%
2712	CHAILEASE HOLDI	0.009%	80.874%
2713	NIPPON PAPER IN	0.009%	80.882%
2714	TELENOR AS	0.008%	80.891%
2715	WISTRON CORP	0.008%	80.899%
2716	HAYS	0.008%	80.908%
2717	INGENICO	0.008%	80.916%
2718	SUMITOMO OSAKA	0.008%	80.925%
2719	STAMPS.COM INC COMMON STOCK USD.001	0.008%	80.933%
2720	MARUTI SUZUKI	0.008%	80.942%
2721	DAICEL CHEM IND	0.008%	80.950%
2722	EDENRED	0.008%	80.959%
2723	NATIXIS	0.008%	80.967%
2724	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	80.976%
2725	KBR INC COMMON STOCK USD.001	0.008%	80.984%
2726	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.008%	80.993%
2727	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	81.001%
2728	TENNECO AUTOMOT	0.008%	81.009%
2729	MASCO CORP	0.008%	81.018%
2730	BUFFALO WILD WINGS INC COMMON STOCK	0.008%	81.026%
2731	Rural Electrifi	0.008%	81.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	CLP HOLDINGS	0.008%	81.043%
2733	CHINA RESOURCES	0.008%	81.052%
2734	SEALED AIR CORP COMMON STOCK USD.1	0.008%	81.060%
2735	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	81.068%
2736	PERNOD-RICARD	0.008%	81.077%
2737	WOOLWORTHS LTD	0.008%	81.085%
2738	SOTHEBY S COMMON STOCK USD.01	0.008%	81.094%
2739	WALKER + DUNLOP INC COMMON STOCK	0.008%	81.102%
2740	SGS SA-REG COMM	0.008%	81.110%
2741	CREDIT SAISON C	0.008%	81.119%
2742	WAL-MART DE MEX	0.008%	81.127%
2743	BT GROUP PLC SPON ADR ADR	0.008%	81.136%
2744	LUKOIL PJSC - A	0.008%	81.144%
2745	UGI CORP COMMON STOCK	0.008%	81.152%
2746	TAIWAN CEMENT	0.008%	81.161%
2747	CAPITALAND	0.008%	81.169%
2748	MAXIMUS INC COMMON STOCK	0.008%	81.178%
2749	KOREA INVESTMEN	0.008%	81.186%
2750	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.008%	81.194%
2751	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.008%	81.203%
2752	CERNER CORP	0.008%	81.211%
2753	DAI NIPPON PRIN	0.008%	81.219%
2754	INFOSYS LTD SP ADR ADR	0.008%	81.228%
2755	GRUPA LOTOS S.A	0.008%	81.236%
2756	MEDICAL FACILIT	0.008%	81.244%
2757	EVERCORE PARTNE	0.008%	81.253%
2758	ADANI PORT & SE	0.008%	81.261%
2759	ALCOA CORP COMMON STOCK USD.01	0.008%	81.269%
2760	NELNET INC CL A COMMON STOCK USD.01	0.008%	81.278%
2761	JUNGHEINRICH -	0.008%	81.286%
2762	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.008%	81.294%
2763	HUGO BOSS AG	0.008%	81.303%
2764	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.311%
2765	SAMSONITE INTL	0.008%	81.319%
2766	ANHUI CONCH CEM	0.008%	81.328%
2767	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.008%	81.336%
2768	XEROX CORP 2.75	0.008%	81.344%
2769	MO OCH DOMSJO A	0.008%	81.352%
2770	LARSEN & TOUBRO	0.008%	81.361%
2771	TRUWORTHS INTER	0.008%	81.369%
2772	FIRSTCASH INC COMMON STOCK USD.01	0.008%	81.377%
2773	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	81.386%
2774	NIPPON EXPRESS	0.008%	81.394%
2775	SALZGITTER AG	0.008%	81.402%
2776	HYPROP INVESTME	0.008%	81.410%
2777	RESILIENT REIT	0.008%	81.419%
2778	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.008%	81.427%
2779	GLP J-REIT	0.008%	81.435%
2780	CAPITACOMMERCIA	0.008%	81.443%
2781	AVIGILON CORP C	0.008%	81.452%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	81.460%
2783	BADGER DAYLIGHT	0.008%	81.468%
2784	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.008%	81.476%
2785	RED HAT INC COMMON STOCK USD.0001	0.008%	81.485%
2786	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	81.493%
2787	SAPPORO BREWERI	0.008%	81.501%
2788	AURIZON HOLDING	0.008%	81.509%
2789	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	81.518%
2790	SEABOARD CORP COMMON STOCK USD1.0	0.008%	81.526%
2791	CLEANAWAY WASTE	0.008%	81.534%
2792	PLEXUS CORP COMMON STOCK USD.01	0.008%	81.542%
2793	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.008%	81.551%
2794	ZILLOW GROUP INC C COMMON STOCK	0.008%	81.559%
2795	SECOM CO	0.008%	81.567%
2796	PRA GROUP INC COMMON STOCK USD.01	0.008%	81.575%
2797	WOOD GROUP (JOH	0.008%	81.583%
2798	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.008%	81.592%
2799	NTN CORPORATION	0.008%	81.600%
2800	UNIFIRST CORP/MA COMMON STOCK USD.1	0.008%	81.608%
2801	SUZUKEN CO LTD	0.008%	81.616%
2802	MSCI INC	0.008%	81.624%
2803	ROTORK PLC	0.008%	81.633%
2804	GAMESA CORP TEC	0.008%	81.641%
2805	PRICESMART INC	0.008%	81.649%
2806	CHEVRON CORP SR UNSECURED 05/21 2.1	0.008%	81.657%
2807	LOTTE CHEMICAL	0.008%	81.665%
2808	VERINT SYSTEMS	0.008%	81.674%
2809	CITIZEN WATCH C	0.008%	81.682%
2810	CLICLS GROUP	0.008%	81.690%
2811	METCASH LTD	0.008%	81.698%
2812	GAP INC/THE SR UNSECURED 04/21 5.95	0.008%	81.706%
2813	POU CHEN	0.008%	81.714%
2814	SUEDZUCKER AG	0.008%	81.723%
2815	AUTOZONE INC COMMON STOCK USD.01	0.008%	81.731%
2816	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.008%	81.739%
2817	MASIMO CORP COMMON STOCK USD.001	0.008%	81.747%
2818	B+G FOODS INC COMMON STOCK USD.01	0.008%	81.755%
2819	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	81.763%
2820	ASAHI BREWERIES	0.008%	81.771%
2821	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.008%	81.780%
2822	CHINA EVERBRIGH	0.008%	81.788%
2823	TAISEI CORP	0.008%	81.796%
2824	HOPEWELL HLDGS	0.008%	81.804%
2825	VOLVO AB	0.008%	81.812%
2826	PROVIDENT FINAN	0.008%	81.820%
2827	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	81.828%
2828	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	81.836%
2829	CHINA COMMUNICA	0.008%	81.844%
2830	SUNNY OPTICAL T	0.008%	81.852%
2831	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.008%	81.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	NORDSON CORP COMMON STOCK	0.008%	81.869%
2833	CARDTRONICS PLC	0.008%	81.877%
2834	ROGERS CORP COMMON STOCK USD1.0	0.008%	81.885%
2835	CIENA CORP COMMON STOCK USD.01	0.008%	81.893%
2836	MAHINDRA &MAHIN	0.008%	81.901%
2837	GREAT PORTLAND	0.008%	81.909%
2838	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.008%	81.917%
2839	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.008%	81.925%
2840	SYMANTEC CORP	0.008%	81.933%
2841	ROCKWOOL INTL	0.008%	81.941%
2842	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	81.949%
2843	ALTIUS MINERALS	0.008%	81.957%
2844	IBIDEN CO	0.008%	81.965%
2845	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.008%	81.973%
2846	MERITZ SECURITI	0.008%	81.981%
2847	AIRCASTLE LTD	0.008%	81.989%
2848	NIPPON ELEC GLA	0.008%	81.997%
2849	BEMIS CO INC	0.008%	82.006%
2850	HEICO CORP	0.008%	82.014%
2851	FERRO CORP	0.008%	82.022%
2852	ABERTIS INFRAES	0.008%	82.030%
2853	VAIL RESORTS	0.008%	82.038%
2854	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.046%
2855	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	82.054%
2856	TRINSEO SA	0.008%	82.062%
2857	UNIVERSAL CORP	0.008%	82.070%
2858	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.078%
2859	GETINGE AB, B S	0.008%	82.086%
2860	NORDSTROM INC COMMON STOCK	0.008%	82.094%
2861	GRIFOLS SA	0.008%	82.101%
2862	GREENBRIER COMPANIES INC COMMON STOCK	0.008%	82.109%
2863	SEMTECH CORP	0.008%	82.117%
2864	BRAMBLES LIMITE	0.008%	82.125%
2865	LONDON STOCK EX	0.008%	82.133%
2866	HUTCHISON PORT	0.008%	82.141%
2867	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.008%	82.149%
2868	ASUSTEK COMPUTE	0.008%	82.157%
2869	PLAYTECH	0.008%	82.165%
2870	WORLEYPARSONS	0.008%	82.173%
2871	GROUP 1 AUTO	0.008%	82.181%
2872	LI & FUNG LIMIT	0.008%	82.189%
2873	WESTERN UNION CO COMMON STOCK USD.01	0.008%	82.197%
2874	OUTOKUMPU OY	0.008%	82.205%
2875	COMPUTER MODELL	0.008%	82.213%
2876	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.008%	82.221%
2877	HEICO CORP CLASS A COMMON STOCK USD.01	0.008%	82.228%
2878	HAEMONETICS COR	0.008%	82.236%
2879	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.008%	82.244%
2880	YAMADA DENKI CO	0.008%	82.252%
2881	DONALDSON CO IN	0.008%	82.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	A P MOLLER - MA	0.008%	82.268%
2883	CAPITEC BANK HL	0.008%	82.276%
2884	BEKAERT SA	0.008%	82.284%
2885	MEDIASET ESPANA	0.008%	82.292%
2886	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	82.300%
2887	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.008%	82.307%
2888	PERRIGO FIN UNL	0.008%	82.315%
2889	MORI SEIKI CO	0.008%	82.323%
2890	SJM HOLDINGS LT	0.008%	82.331%
2891	NEOPOST	0.008%	82.339%
2892	RLJ LODGING TRUST REIT	0.008%	82.347%
2893	ANSELL LTD	0.008%	82.355%
2894	ULTRAPAR PARTIC	0.008%	82.362%
2895	CENTERPOINT ENE	0.008%	82.370%
2896	EUROFINS SCIENT	0.008%	82.378%
2897	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.386%
2898	ORORA LTD	0.008%	82.394%
2899	IDEA CELLULAR L	0.008%	82.402%
2900	GEN COMMUNICATI	0.008%	82.409%
2901	SEEK LTD.	0.008%	82.417%
2902	CROMBIE REAL ES	0.008%	82.425%
2903	DENTSU INC.	0.008%	82.433%
2904	BELIMO HOLDING	0.008%	82.441%
2905	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.008%	82.448%
2906	AMMB HOLDINGS B	0.008%	82.456%
2907	NOVO NORDISK A/S SPONS ADR ADR	0.008%	82.464%
2908	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.008%	82.472%
2909	THALES SA	0.008%	82.480%
2910	CANADA HOUSING	0.008%	82.488%
2911	GRUPO AEROPORTUARIO SUR ADR ADR	0.008%	82.495%
2912	IROBOT CORP	0.008%	82.503%
2913	FUKUOKA FINANCI	0.008%	82.511%
2914	TKH GROUP NV DU	0.008%	82.519%
2915	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.008%	82.526%
2916	NIBE INDUSTRIER	0.008%	82.534%
2917	CHINA GAS HOLDI	0.008%	82.542%
2918	NEX GROUP PLC	0.008%	82.550%
2919	MORNINGSTAR INC COMMON STOCK	0.008%	82.558%
2920	BRITISH SKY BRO	0.008%	82.565%
2921	GVC HOLDINGS PL	0.008%	82.573%
2922	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	82.581%
2923	EVOLUTION MININ	0.008%	82.589%
2924	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.008%	82.596%
2925	NOK CORP	0.008%	82.604%
2926	AMBEV SA	0.008%	82.612%
2927	TSUMURA & CO	0.008%	82.620%
2928	TOYODA GOSEI	0.008%	82.628%
2929	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	82.635%
2930	GRANITE CONST	0.008%	82.643%
2931	KASIKORNBANK PL	0.008%	82.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	GOME ELECTRICAL	0.008%	82.658%
2933	BEIJING ENTERPR	0.008%	82.666%
2934	ELEMENTIS (1998	0.008%	82.674%
2935	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	82.682%
2936	CHINA CITIC BK	0.008%	82.689%
2937	KB HOME COMMON STOCK USD1.0	0.008%	82.697%
2938	YARA INTERNATIO	0.008%	82.705%
2939	BRADY(WH)	0.008%	82.713%
2940	MITSUBISHI ESTA	0.008%	82.720%
2941	TOWNE BANK COMMON STOCK USD1.667	0.008%	82.728%
2942	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	82.736%
2943	HOYA CORP	0.008%	82.743%
2944	BUZZI UNICEM SP	0.008%	82.751%
2945	ARCA CONTINEN	0.008%	82.759%
2946	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.008%	82.766%
2947	NOW INC COMMON STOCK USD.01	0.008%	82.774%
2948	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.008%	82.782%
2949	KOMMUNINVEST I	0.008%	82.790%
2950	ACADIA REALTY TRUST REIT USD.001	0.008%	82.797%
2951	TANGER FACTORY OUTLET CENTER REIT USD.01	0.008%	82.805%
2952	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.008%	82.813%
2953	FTI CONSULTING INC COMMON STOCK USD.01	0.008%	82.820%
2954	NUVASIVE INC COMMON STOCK USD.001	0.008%	82.828%
2955	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	82.836%
2956	TRYGVESTA AS	0.008%	82.843%
2957	SANWA SHUTTER C	0.008%	82.851%
2958	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	82.859%
2959	CHIBA BANK	0.008%	82.866%
2960	IT HOLDINGS COR	0.008%	82.874%
2961	YAMAGUCHI FINAN	0.008%	82.881%
2962	VONTOBEL HLDGS	0.008%	82.889%
2963	TOYO TIRE & RUB	0.008%	82.897%
2964	HITACHI METALS	0.008%	82.904%
2965	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.008%	82.912%
2966	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.008%	82.920%
2967	PUBLIC BNK-LOCA	0.008%	82.927%
2968	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.008%	82.935%
2969	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	82.942%
2970	GRUBHUB INC COMMON STOCK USD.0001	0.008%	82.950%
2971	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.008%	82.958%
2972	KURITA WATER IN	0.008%	82.965%
2973	SCHROEDERS PLC	0.008%	82.973%
2974	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.008%	82.980%
2975	CHONGQING RURAL	0.008%	82.988%
2976	BROWN-FORMAN CO	0.008%	82.996%
2977	FBL FINANCIAL G	0.008%	83.003%
2978	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	83.011%
2979	FAIRFAX MEDIA L	0.008%	83.018%
2980	SCHOUW & CO	0.008%	83.026%
2981	BEIJING CAPITAL	0.008%	83.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	VALIANT HOLDING	0.008%	83.041%
2983	CONTINENTAL GOL	0.008%	83.049%
2984	MUELLER WATER P	0.008%	83.056%
2985	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	83.064%
2986	PREMIER INC CLASS A COMMON STOCK USD.01	0.008%	83.071%
2987	MMI HOLDINGS LT	0.008%	83.079%
2988	OZ MINERALS LTD	0.008%	83.086%
2989	LANCASTER COLON	0.008%	83.094%
2990	WHIRLPOOL CORP	0.008%	83.101%
2991	WESBANCO INC COMMON STOCK USD2.0833	0.008%	83.109%
2992	KYOCERA CORP SPONS ADR ADR	0.008%	83.116%
2993	ADARO ENERGY TB	0.008%	83.124%
2994	VESUVIUS PLC	0.008%	83.132%
2995	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	83.139%
2996	GUNMA BANK	0.008%	83.147%
2997	ABN AMRO GROUP	0.008%	83.154%
2998	URBAN EDGE PROPERTIES REIT USD.01	0.008%	83.162%
2999	NIKON CORP	0.008%	83.169%
3000	ELECTRONICS	0.007%	83.177%
3001	COFINIMMO	0.007%	83.184%
3002	HITACHI CHEMICA	0.007%	83.192%
3003	DUERR AG	0.007%	83.199%
3004	ASHIKAGA HOLDIN	0.007%	83.207%
3005	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	83.214%
3006	ACCO BRANDS CORP COMMON STOCK USD.01	0.007%	83.221%
3007	FIRST FINANCIAL BANCORP COMMON STOCK	0.007%	83.229%
3008	BUWOG AG	0.007%	83.236%
3009	ESCORTS LTD	0.007%	83.244%
3010	SIMCORP A/S	0.007%	83.251%
3011	TRITON INTERNAT	0.007%	83.259%
3012	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.007%	83.266%
3013	BIOVERATIV INC COMMON STOCK USD.001	0.007%	83.274%
3014	VECTREN CORP COMMON STOCK	0.007%	83.281%
3015	PEBBLEBROOK HOT	0.007%	83.289%
3016	HERSHEY FOODS C	0.007%	83.296%
3017	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.007%	83.304%
3018	AVX CORP COMMON STOCK USD.01	0.007%	83.311%
3019	SECURITAS	0.007%	83.319%
3020	NORSK HYDRO AS	0.007%	83.326%
3021	SULZER AG	0.007%	83.333%
3022	CINEWORLD GROUP	0.007%	83.341%
3023	RUBIS	0.007%	83.348%
3024	EASYJET	0.007%	83.356%
3025	STATE STREET CORP SR UNSECURED 05/21 1.95	0.007%	83.363%
3026	CSR LIMITED	0.007%	83.371%
3027	LEONS FURNITURE	0.007%	83.378%
3028	CARE CAPITAL PROPERTIES INC REIT USD.01	0.007%	83.385%
3029	GLANBIA PLC	0.007%	83.393%
3030	SINOPAC HLDG	0.007%	83.400%
3031	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.007%	83.408%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	YUANTA FINL HOL	0.007%	83.415%
3033	VENTURE CORP	0.007%	83.422%
3034	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	83.430%
3035	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.007%	83.437%
3036	TUTOR PERINI CORP COMMON STOCK USD1.0	0.007%	83.445%
3037	FIRST MERCHANTS CORP COMMON STOCK	0.007%	83.452%
3038	CEAT LTD	0.007%	83.459%
3039	SABINA SILVER C	0.007%	83.467%
3040	GUANGZHOU R&F P	0.007%	83.474%
3041	AU OPTRONICS CO	0.007%	83.482%
3042	SYNAPTICS INC COMMON STOCK USD.001	0.007%	83.489%
3043	TATA STEEL LIM1	0.007%	83.496%
3044	YY INC ADR ADR USD.00001	0.007%	83.504%
3045	GREIF INC CL A COMMON STOCK	0.007%	83.511%
3046	ENERGEN CORP COMMON STOCK USD.01	0.007%	83.518%
3047	WIN SEMICONDUCT	0.007%	83.526%
3048	ASML HOLDING NV	0.007%	83.533%
3049	WASHINGTON REIT REIT USD.01	0.007%	83.541%
3050	NWS HOLDINGS LT	0.007%	83.548%
3051	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.555%
3052	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	83.563%
3053	ASSURANT INC SR UNSECURED 03/18 2.5	0.007%	83.570%
3054	RIGHTMOVE GROUP	0.007%	83.577%
3055	TIETO CORP OYJ	0.007%	83.585%
3056	EAGLE BANCORP INC COMMON STOCK USD.01	0.007%	83.592%
3057	E L FINL CORP L	0.007%	83.599%
3058	ASM INTL NV	0.007%	83.607%
3059	ORIENT OVERSEAS	0.007%	83.614%
3060	FRANSHION PROPE	0.007%	83.621%
3061	DDR CORP REIT USD.1	0.007%	83.629%
3062	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.007%	83.636%
3063	CHINA VANKE CO	0.007%	83.643%
3064	ISS A/S	0.007%	83.651%
3065	QUALICORP SA	0.007%	83.658%
3066	SASOL	0.007%	83.665%
3067	COCA-COLA BOTTL	0.007%	83.672%
3068	LLOYD THOMPSON	0.007%	83.680%
3069	KAZAKHMYS PLC	0.007%	83.687%
3070	DOWA HOLDING CO	0.007%	83.694%
3071	TOYO SEIKAN KAI	0.007%	83.702%
3072	BROCADE COMMUNI	0.007%	83.709%
3073	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.007%	83.716%
3074	FOSUN INTERNATI	0.007%	83.724%
3075	SHUTTERFLY INC	0.007%	83.731%
3076	KNOWLES CORP COMMON STOCK USD.01	0.007%	83.738%
3077	ADELAIDE BRIGHT	0.007%	83.745%
3078	NAMCO BANDAI HO	0.007%	83.753%
3079	WEIR GROUP	0.007%	83.760%
3080	COCHLEAR LTD	0.007%	83.767%
3081	CHINA CINDA ASS	0.007%	83.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	AENA SA	0.007%	83.782%
3083	SUZANO PAPEL E	0.007%	83.789%
3084	AMER NATL INS	0.007%	83.796%
3085	SHIN KONG FINL	0.007%	83.804%
3086	WIPRO	0.007%	83.811%
3087	HACHIJUNI BANK	0.007%	83.818%
3088	AJINOMOTO CO IN	0.007%	83.825%
3089	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.007%	83.833%
3090	TAIYO YUDEN CO	0.007%	83.840%
3091	TOKYO TATEMONO	0.007%	83.847%
3092	CASIO COMPUTER	0.007%	83.854%
3093	SPX FLOW INC COMMON STOCK USD.01	0.007%	83.862%
3094	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	83.869%
3095	BOVIS HOMES GRO	0.007%	83.876%
3096	JAMES HARDIE IN	0.007%	83.883%
3097	DAITO TRUST CON	0.007%	83.891%
3098	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.007%	83.898%
3099	EXELIXIS INC	0.007%	83.905%
3100	Alten	0.007%	83.912%
3101	AXEL SPRINGER A	0.007%	83.920%
3102	MACK CALI REALTY CORP REIT USD.01	0.007%	83.927%
3103	AUTOZONE INC SR UNSECURED 01/23 2.875	0.007%	83.934%
3104	77TH BANK	0.007%	83.941%
3105	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.948%
3106	LIFE HEALTHCARE	0.007%	83.956%
3107	AMEDISYS INC COMMON STOCK USD.001	0.007%	83.963%
3108	DAINIPPON SCREE	0.007%	83.970%
3109	TRANSURBAN GROU	0.007%	83.977%
3110	IJM CORP BERHAD	0.007%	83.984%
3111	SIHUAN PHARMACE	0.007%	83.992%
3112	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	83.999%
3113	ARGONAUT GOLD I	0.007%	84.006%
3114	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	84.013%
3115	BARCLAYS PLC	0.007%	84.020%
3116	NIPPON KAYAKU C	0.007%	84.028%
3117	GREENCORE GROUP	0.007%	84.035%
3118	SAMSUNG HEAVY	0.007%	84.042%
3119	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	84.049%
3120	HIKMA PHARMACEU	0.007%	84.056%
3121	J.C. PENNEY CO INC COMMON STOCK USD.5	0.007%	84.063%
3122	ANTA SPORTS PRO	0.007%	84.071%
3123	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	84.078%
3124	ELIOR	0.007%	84.085%
3125	STATE BK OF IND	0.007%	84.092%
3126	BRILLIANCE CHIN	0.007%	84.099%
3127	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.007%	84.106%
3128	E-MART CO. LTD.	0.007%	84.113%
3129	YTL CORP	0.007%	84.120%
3130	FISHER & PAYKEL	0.007%	84.128%
3131	KERRY PROPRTIE	0.007%	84.135%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	MORGAN STANLEY	0.007%	84.142%
3133	CJ CHEILJEDANG	0.007%	84.149%
3134	MRC GLOBAL INC COMMON STOCK USD.01	0.007%	84.156%
3135	DAIDO STEEL CO	0.007%	84.163%
3136	UNILEVER CAP CO	0.007%	84.170%
3137	EBARA CORP	0.007%	84.177%
3138	CHICO'S FAS INC	0.007%	84.184%
3139	CHUGOKU BANK	0.007%	84.191%
3140	WABASH NATIONAL	0.007%	84.199%
3141	OSI SYSTEMS INC	0.007%	84.206%
3142	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	84.213%
3143	TAURON POLSKA E	0.007%	84.220%
3144	HIROSHIMA BANK	0.007%	84.227%
3145	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	84.234%
3146	BIOMERIEUX	0.007%	84.241%
3147	ILLUMINA INC	0.007%	84.248%
3148	INFINERA CORP	0.007%	84.255%
3149	PKO BANK POLSKI	0.007%	84.262%
3150	WACKER CHEMIE A	0.007%	84.269%
3151	QINETIQ GROUP P	0.007%	84.276%
3152	NORTHVIEW APART	0.007%	84.283%
3153	INDUSTRIAL BANK	0.007%	84.290%
3154	ERICSSON (LM) TEL SP ADR ADR	0.007%	84.298%
3155	ALSEA SAB DE CV	0.007%	84.305%
3156	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.007%	84.312%
3157	JINDAL STEEL &	0.007%	84.319%
3158	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.326%
3159	IMPALA PLATINUM	0.007%	84.333%
3160	KYUSHU FINANCIA	0.007%	84.340%
3161	TATA CONSULTANC	0.007%	84.347%
3162	MUFG AMERICAS H	0.007%	84.354%
3163	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	84.361%
3164	Samsung Life In	0.007%	84.368%
3165	ATHENAHEALTH IN	0.007%	84.375%
3166	ACTIVIA PROPERT	0.007%	84.382%
3167	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.007%	84.389%
3168	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	84.396%
3169	SUMITOMO FOREST	0.007%	84.403%
3170	VAREX IMAGING CORP COMMON STOCK	0.007%	84.410%
3171	VICTREX PLC	0.007%	84.417%
3172	WOORI BANK	0.007%	84.424%
3173	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	84.431%
3174	HK & CHINA GAS	0.007%	84.438%
3175	SCHOLASTIC CORP	0.007%	84.445%
3176	CABELA S INC COMMON STOCK USD.01	0.007%	84.452%
3177	ADMIRAL GROUP	0.007%	84.459%
3178	VALENER INC	0.007%	84.466%
3179	ENTEL EMP NAC T	0.007%	84.473%
3180	LG HOUSEHOLD HE	0.007%	84.480%
3181	IYO BANK	0.007%	84.487%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	SEI INVESTMENT	0.007%	84.494%
3183	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	84.500%
3184	CREST NICHOLSON	0.007%	84.507%
3185	SPROTT INC COMM	0.007%	84.514%
3186	DONGFENG MOTOR	0.007%	84.521%
3187	MUELLER INDS IN	0.007%	84.528%
3188	TATA MOTORS LTD	0.007%	84.535%
3189	NOF CORP	0.007%	84.542%
3190	AQUA AMERICA INC COMMON STOCK USD.5	0.007%	84.549%
3191	DAELIM INDUSTRI	0.007%	84.556%
3192	CAPSTONE MINING	0.007%	84.563%
3193	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.007%	84.570%
3194	CANARA BANK	0.007%	84.577%
3195	NCC AB-B	0.007%	84.584%
3196	METHODE ELEC IN	0.007%	84.591%
3197	CHINA MEDICAL S	0.007%	84.598%
3198	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.007%	84.605%
3199	MDU RES GROUP I	0.007%	84.611%
3200	FUJI ELECTRIC C	0.007%	84.618%
3201	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.625%
3202	N B T BANCORP INC COMMON STOCK USD.01	0.007%	84.632%
3203	KANEKA CORP	0.007%	84.639%
3204	HANESBRANDS INC COMMON STOCK USD.01	0.007%	84.646%
3205	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.007%	84.653%
3206	DGB FINANCIAL G	0.007%	84.660%
3207	ALFA LAVAL AB	0.007%	84.667%
3208	WEB.COM GROUP INC COMMON STOCK USD.001	0.007%	84.674%
3209	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	84.681%
3210	LANDSTAR SYSTEM	0.007%	84.687%
3211	TOPDANMARK A/S	0.007%	84.694%
3212	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.701%
3213	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.007%	84.708%
3214	SONIC HEALTHCAR	0.007%	84.715%
3215	MAPLETREE COMME	0.007%	84.722%
3216	MTR CORP	0.007%	84.729%
3217	SILICON LABORAT	0.007%	84.736%
3218	COMFORT SYSTEMS	0.007%	84.742%
3219	CIPLA LTD	0.007%	84.749%
3220	TECHTRONIC INDU	0.007%	84.756%
3221	UTD O/S LAND	0.007%	84.763%
3222	PROSIEBENSAT.1	0.007%	84.770%
3223	CHIPOTLE MEXICA	0.007%	84.777%
3224	SSAB SVENSKT ST	0.007%	84.784%
3225	SANKYU INC	0.007%	84.790%
3226	ENDO INTERNATIO	0.007%	84.797%
3227	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.007%	84.804%
3228	CHALLENGER FIN	0.007%	84.811%
3229	CIMAREX ENERGY CO COMMON STOCK USD.01	0.007%	84.818%
3230	MATSON INC COMMON STOCK	0.007%	84.825%
3231	MERLIN ENTERTAI	0.007%	84.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	BENESSE CORP	0.007%	84.838%
3233	CAIRN ENERGY PL	0.007%	84.845%
3234	RLI CORP COMMON STOCK USD1.0	0.007%	84.852%
3235	HEROUX DEVTEK	0.007%	84.859%
3236	KULICKE&SOFFA I	0.007%	84.866%
3237	NEXANS	0.007%	84.872%
3238	ROWAN COMPANIES	0.007%	84.879%
3239	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.007%	84.886%
3240	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.007%	84.893%
3241	SKY CITY	0.007%	84.900%
3242	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.007%	84.906%
3243	NTT DATA	0.007%	84.913%
3244	WACOAL CORP	0.007%	84.920%
3245	ZEON CO	0.007%	84.927%
3246	NABTESCO CORP	0.007%	84.934%
3247	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.940%
3248	LENDINGCLUB CORP COMMON STOCK USD.01	0.007%	84.947%
3249	AES CORP/VA SR UNSECURED 07/21 7.375	0.007%	84.954%
3250	FORWARD AIR COR	0.007%	84.961%
3251	ATHABASCA OIL C	0.007%	84.967%
3252	VALMET CORP	0.007%	84.974%
3253	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	84.981%
3254	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	84.988%
3255	CSRA INC COMMON STOCK USD.001	0.007%	84.995%
3256	AGL ENERGY LTD	0.007%	85.001%
3257	SUL AMERICA SA	0.007%	85.008%
3258	MBIA INC	0.007%	85.015%
3259	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.007%	85.022%
3260	BANCA MEDIOLANU	0.007%	85.028%
3261	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.007%	85.035%
3262	STAG INDUSTRIAL INC REIT USD.01	0.007%	85.042%
3263	MYRIAD GENETICS	0.007%	85.049%
3264	AZZ INC COMMON STOCK USD1.0	0.007%	85.055%
3265	KONAMI CO	0.007%	85.062%
3266	TALANX AG	0.007%	85.069%
3267	DEVON ENERGY CORP COMMON STOCK USD.1	0.007%	85.076%
3268	MULTI COLOR CORP COMMON STOCK	0.007%	85.082%
3269	WGL HOLDINGS INC COMMON STOCK	0.007%	85.089%
3270	NCR CORP	0.007%	85.096%
3271	PRIMARY HEALTH	0.007%	85.102%
3272	ACCTON	0.007%	85.109%
3273	SANTOS LIMITED	0.007%	85.116%
3274	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	85.123%
3275	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	85.129%
3276	NOVATEK MICROEL	0.007%	85.136%
3277	APACHE CORP SR UNSECURED 04/22 3.25	0.007%	85.143%
3278	FUCHS PETROLUB	0.007%	85.149%
3279	EQT CORPORATION	0.007%	85.156%
3280	ENN ENERGY HOLD	0.007%	85.163%
3281	DENA CO LTD	0.007%	85.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	AUTO TRADER GRO	0.007%	85.176%
3283	ENSCO PLC CLASS	0.007%	85.183%
3284	SHISEIDO CO	0.007%	85.189%
3285	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	85.196%
3286	SAMSUNG SECS CO	0.007%	85.203%
3287	TORO CO	0.007%	85.209%
3288	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.007%	85.216%
3289	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.007%	85.223%
3290	CNP ASSURANCES	0.007%	85.229%
3291	SRC ENERGY INC COMMON STOCK USD.001	0.007%	85.236%
3292	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	85.243%
3293	YAMAHA CORP	0.007%	85.249%
3294	OIL SEARCH LTD	0.007%	85.256%
3295	ATMOS ENERGY CO	0.007%	85.262%
3296	SINO-OCEAN LAND	0.007%	85.269%
3297	FEDERAL BANK LT	0.007%	85.276%
3298	NESTLE FINANCE	0.007%	85.282%
3299	REDROW	0.007%	85.289%
3300	EUROCOMMERCIAL	0.007%	85.296%
3301	BILFINGER BERGE	0.007%	85.302%
3302	JAPAN EXCHANGE	0.007%	85.309%
3303	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.315%
3304	SOPRA	0.007%	85.322%
3305	CHICAGO BRIDGE	0.007%	85.328%
3306	ISETAN MITSUKOS	0.007%	85.335%
3307	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	85.342%
3308	ABB LTD SPON ADR ADR	0.007%	85.348%
3309	TECH MAHINDRA L	0.007%	85.355%
3310	RICHMONT MINES INC COMMON STOCK	0.007%	85.361%
3311	CDK GLOBAL INC COMMON STOCK USD.01	0.007%	85.368%
3312	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	85.374%
3313	CHEMOURS CO/THE COMMON STOCK	0.007%	85.381%
3314	XENIA HOTELS + RESORTS INC REIT USD.01	0.007%	85.388%
3315	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	85.394%
3316	INTERCONTINENTAL HOTELS ADR ADR	0.007%	85.401%
3317	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	85.407%
3318	FORBO HLDG	0.007%	85.414%
3319	ALTRAN TECHNOLO	0.007%	85.420%
3320	DORMA+KABA HOLD	0.007%	85.427%
3321	SERVICEMASTER G	0.007%	85.433%
3322	MAKITA CORP	0.007%	85.440%
3323	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.007%	85.446%
3324	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.007%	85.453%
3325	L BRANDS INC COMMON STOCK USD.5	0.007%	85.459%
3326	ALTICE NV CLAS	0.007%	85.466%
3327	TELKOM GROUP LT	0.007%	85.473%
3328	DISTRIBUIDORA I	0.007%	85.479%
3329	STATOIL ASA SPON ADR ADR	0.007%	85.486%
3330	SHENZHEN INVEST	0.007%	85.492%
3331	ALLEGIANT TRAVE	0.007%	85.499%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	ZHONGSHENG GROU	0.007%	85.505%
3333	JTEKT CORP.	0.007%	85.512%
3334	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.007%	85.518%
3335	AMBU A/S	0.007%	85.525%
3336	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	85.531%
3337	HP INC SR UNSECURED 12/21 4.65	0.006%	85.538%
3338	BOLLORE	0.006%	85.544%
3339	ASIANA AIRLINES	0.006%	85.551%
3340	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	85.557%
3341	YAMATO HOLDINGS	0.006%	85.564%
3342	RELIANCE CAPITA	0.006%	85.570%
3343	KOREAN AIR LINE	0.006%	85.577%
3344	CHINA DEVELOPME	0.006%	85.583%
3345	AMERIPRISE FINA	0.006%	85.590%
3346	PETRONET LNG LT	0.006%	85.596%
3347	SINOPHARM GROUP	0.006%	85.603%
3348	WADDELL & REED	0.006%	85.609%
3349	SARTORIUS AG-VO	0.006%	85.615%
3350	FEDEX CORP COMPANY GUAR 01/24 4	0.006%	85.622%
3351	BAYTEX ENERGY CORP COMMON STOCK	0.006%	85.628%
3352	NEWMARKET CORP COMMON STOCK	0.006%	85.635%
3353	CENTURY TOKYO	0.006%	85.641%
3354	AIR WATER INC.	0.006%	85.648%
3355	KRATON CORP COMMON STOCK USD.01	0.006%	85.654%
3356	SEGA SAMMY HOLD	0.006%	85.661%
3357	PINNACLE WEST CAPITAL COMMON STOCK	0.006%	85.667%
3358	CORBION NV	0.006%	85.674%
3359	DAEWOO SECURITI	0.006%	85.680%
3360	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.006%	85.686%
3361	GS YUASA CORP	0.006%	85.693%
3362	LEOPALACE 21	0.006%	85.699%
3363	RADIAN GROUP	0.006%	85.706%
3364	CORE-MARK HLDG	0.006%	85.712%
3365	BANCFIRST CORP	0.006%	85.719%
3366	HFF INC CLASS A COMMON STOCK USD.01	0.006%	85.725%
3367	WEICHAJ POWER-H	0.006%	85.731%
3368	WABCO HOLDINGS INC COMMON STOCK USD.01	0.006%	85.738%
3369	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.006%	85.744%
3370	HOKUHOKU FINANC	0.006%	85.751%
3371	INNOSPEC INC COMMON STOCK USD.01	0.006%	85.757%
3372	MEDIATEK INC	0.006%	85.763%
3373	CUBIC CORP COMMON STOCK	0.006%	85.770%
3374	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	85.776%
3375	TPK HOLDINGS CO	0.006%	85.783%
3376	DAILY MAIL&GEN	0.006%	85.789%
3377	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	85.795%
3378	QUBE HOLDINGS L	0.006%	85.802%
3379	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.006%	85.808%
3380	SAGE GROUP PLC/	0.006%	85.815%
3381	NIFCO INC	0.006%	85.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	DIPLOMA (NEW)	0.006%	85.827%
3383	NAGASE & CO	0.006%	85.834%
3384	HMS HOLDINGS CORP COMMON STOCK USD.01	0.006%	85.840%
3385	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.006%	85.846%
3386	B&M EUROPEAN VA	0.006%	85.853%
3387	LEE & MAN PAPER	0.006%	85.859%
3388	ASANKO GOLD INC	0.006%	85.866%
3389	ILLINOIS TOOL W	0.006%	85.872%
3390	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	85.878%
3391	BIOGEN INC SR UNSECURED 09/22 3.625	0.006%	85.885%
3392	SHIZUOKA BANK	0.006%	85.891%
3393	SCANA CORP COMMON STOCK	0.006%	85.897%
3394	FAST RETAILING	0.006%	85.904%
3395	POWERTECH TECHN	0.006%	85.910%
3396	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	85.916%
3397	INVENTEC CORP	0.006%	85.923%
3398	JAPAN LOGISTICS	0.006%	85.929%
3399	SYNTHOMER PLC	0.006%	85.935%
3400	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	85.942%
3401	HIGH LINER FOOD	0.006%	85.948%
3402	SCHWEITER TECH	0.006%	85.954%
3403	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	85.961%
3404	TOYOBO CO	0.006%	85.967%
3405	TRANSUNION COMMON STOCK USD.01	0.006%	85.973%
3406	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	85.980%
3407	PARK NATIONAL CORP COMMON STOCK	0.006%	85.986%
3408	LTC PROPERTIES	0.006%	85.992%
3409	JIANGXI COPPER	0.006%	85.998%
3410	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.006%	86.005%
3411	IDACORP INC COMMON STOCK	0.006%	86.011%
3412	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.006%	86.017%
3413	LANCASHIRE HLDG	0.006%	86.024%
3414	SOFTWARE AG DAR	0.006%	86.030%
3415	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	86.036%
3416	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.043%
3417	GENTHERM INC COMMON STOCK	0.006%	86.049%
3418	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.006%	86.055%
3419	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	86.061%
3420	SAIA INC COMMON STOCK USD.001	0.006%	86.068%
3421	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.006%	86.074%
3422	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	86.080%
3423	TESSENDERLO CHE	0.006%	86.087%
3424	NIDEC CORPORATI	0.006%	86.093%
3425	ADEKA CORPORATI	0.006%	86.099%
3426	CHANG HWA COMME	0.006%	86.105%
3427	AAR CORP	0.006%	86.112%
3428	BOB EVANS FARMS	0.006%	86.118%
3429	KYUDENKO CORP	0.006%	86.124%
3430	LOGITECH INTERN	0.006%	86.130%
3431	WERELDHAVE NV	0.006%	86.137%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	POOL CORP COMMON STOCK USD.001	0.006%	86.143%
3433	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	86.149%
3434	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	86.155%
3435	SVENSKA CELLULO	0.006%	86.162%
3436	TRIUMPH GROUP I	0.006%	86.168%
3437	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.006%	86.174%
3438	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.181%
3439	ENI	0.006%	86.187%
3440	SHENZHEN INTERN	0.006%	86.193%
3441	KILLAM APART RE	0.006%	86.199%
3442	LENNAR CORP COMPANY GUAR 01/22 4.125	0.006%	86.205%
3443	ESSENTRA PLC	0.006%	86.212%
3444	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.006%	86.218%
3445	K'S HOLDINGS	0.006%	86.224%
3446	NIPPON SUISAN	0.006%	86.230%
3447	H2O RETAILING C	0.006%	86.237%
3448	COGNEX CORP	0.006%	86.243%
3449	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	86.249%
3450	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	86.255%
3451	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.006%	86.262%
3452	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	86.268%
3453	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	86.274%
3454	MINERAL RESOURC	0.006%	86.280%
3455	BE SEMICONDUCTO	0.006%	86.286%
3456	BTG PLC	0.006%	86.293%
3457	GREAT EAGLE HLD	0.006%	86.299%
3458	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.006%	86.305%
3459	GLUSKIN SHEFF &	0.006%	86.311%
3460	JSR CORPORATION	0.006%	86.317%
3461	CIFI HOLDINGS G	0.006%	86.324%
3462	FUJITSU GENERAL	0.006%	86.330%
3463	CORE LABORATORI	0.006%	86.336%
3464	ADTRAN INC	0.006%	86.342%
3465	KAMIGUMI CO	0.006%	86.348%
3466	DOVER CORP SR UNSECURED 11/25 3.15	0.006%	86.355%
3467	SHIMIZU CORP	0.006%	86.361%
3468	KONECRANES O	0.006%	86.367%
3469	SHANGHAI INDL	0.006%	86.373%
3470	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.006%	86.379%
3471	XINYI GLASS HOL	0.006%	86.385%
3472	BANK OF GEORGIA	0.006%	86.392%
3473	INTERFACE INC COMMON STOCK USD.1	0.006%	86.398%
3474	SUN PHARMACEUTI	0.006%	86.404%
3475	FRONTIER REIT	0.006%	86.410%
3476	FABRINET	0.006%	86.416%
3477	CIMB GROUP HOLD	0.006%	86.423%
3478	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.006%	86.429%
3479	ICA GRUPPEN AB	0.006%	86.435%
3480	BYD ELECTRONIC	0.006%	86.441%
3481	PENNON GROUP	0.006%	86.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	HITACHI CAPITAL	0.006%	86.453%
3483	NETGEAR INC COMMON STOCK USD.001	0.006%	86.459%
3484	S-OIL CORPORATI	0.006%	86.466%
3485	KUBOTA CORP	0.006%	86.472%
3486	LIVANOVA PLC	0.006%	86.478%
3487	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.006%	86.484%
3488	EMPRESA BRASILE	0.006%	86.490%
3489	ISRAEL DISCOUNT	0.006%	86.496%
3490	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.502%
3491	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.006%	86.509%
3492	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	86.515%
3493	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.521%
3494	KEYCORP	0.006%	86.527%
3495	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	86.533%
3496	EBAY INC 3.45%	0.006%	86.539%
3497	POWER ASSETS HO	0.006%	86.545%
3498	SUEZ ENVIRONMEN	0.006%	86.551%
3499	MIZUHO BANK LTD	0.006%	86.558%
3500	SNAM SPA	0.006%	86.564%
3501	CHARTER HALL GR	0.006%	86.570%
3502	DIEBOLD INC	0.006%	86.576%
3503	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.582%
3504	VERISIGN	0.006%	86.588%
3505	INCYTE PHARMACE	0.006%	86.594%
3506	HUMANA INC SR UNSECURED 10/19 2.625	0.006%	86.600%
3507	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.606%
3508	BROOKS AUTOMATI	0.006%	86.612%
3509	CENCOSUD SA	0.006%	86.618%
3510	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.006%	86.625%
3511	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	86.631%
3512	ENBRIDGE ENERGY	0.006%	86.637%
3513	China Mengniu D	0.006%	86.643%
3514	HUANENG RENEWAB	0.006%	86.649%
3515	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.006%	86.655%
3516	CALLAWAY GOLF C	0.006%	86.661%
3517	MORINAGA MILK I	0.006%	86.667%
3518	HUA NAN FINANCI	0.006%	86.673%
3519	BANCOLOMBIA SA	0.006%	86.679%
3520	LOJAS AMERICANA	0.006%	86.685%
3521	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.691%
3522	FLEXIUM INTERCO	0.006%	86.697%
3523	CRANSWICK	0.006%	86.703%
3524	LARGAN PRECISIO	0.006%	86.709%
3525	ANTHEM INC SR UNSECURED 08/19 2.25	0.006%	86.715%
3526	NAN YA PLASTIC	0.006%	86.721%
3527	GRUPO FINANCIER	0.006%	86.728%
3528	KEIHAN ELECTRIC	0.006%	86.734%
3529	AOYAMA TRADING	0.006%	86.740%
3530	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.746%
3531	DR PEPPER SNAPP	0.006%	86.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	86.758%
3533	MORI HILLS REIT	0.006%	86.764%
3534	SUN TV NETWORK	0.006%	86.770%
3535	CALERES INC COMMON STOCK USD.01	0.006%	86.776%
3536	MOBILE MINI INC COMMON STOCK USD.01	0.006%	86.782%
3537	JAPAN AIRLINES	0.006%	86.788%
3538	VONAGE HLDGS CO	0.006%	86.794%
3539	GPE EUROTUNNEL	0.006%	86.800%
3540	NIPPON KONPO UN	0.006%	86.806%
3541	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.006%	86.812%
3542	MAGELLAN AEROSP	0.006%	86.818%
3543	HYUNDAI DS,NEW	0.006%	86.824%
3544	TIME INC COMMON STOCK USD.01	0.006%	86.830%
3545	MAEDA CORP	0.006%	86.836%
3546	DSW INC CLASS A COMMON STOCK	0.006%	86.842%
3547	COMPEQ MFG	0.006%	86.848%
3548	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.006%	86.854%
3549	GENTERA SAB DE	0.006%	86.860%
3550	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.006%	86.866%
3551	TOKUYAMA CORP	0.006%	86.872%
3552	HARSCO CORP	0.006%	86.878%
3553	MITIE GROUP	0.006%	86.884%
3554	TOAGOSEI CO LTD	0.006%	86.890%
3555	NORDEA BANK AB	0.006%	86.896%
3556	SIG	0.006%	86.902%
3557	AWA BANK	0.006%	86.908%
3558	LIQUOR STORES N	0.006%	86.914%
3559	SEINO TRANSPORT	0.006%	86.920%
3560	TRIPOD TECHNOLO	0.006%	86.926%
3561	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.006%	86.932%
3562	SWISS PRIME SIT	0.006%	86.938%
3563	GRAINCORP LTD	0.006%	86.944%
3564	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.006%	86.949%
3565	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.955%
3566	SHENZHOU INT GR	0.006%	86.961%
3567	PARAGON GROUP O	0.006%	86.967%
3568	LG INNOTEK CO	0.006%	86.973%
3569	WAREHOUSES DE P	0.006%	86.979%
3570	PCCW LIMITED	0.006%	86.985%
3571	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.006%	86.991%
3572	PIZZA PIZZA ROY	0.006%	86.997%
3573	TAIWAN COOPERAT	0.006%	87.003%
3574	CATTOLICA ASSIC	0.006%	87.009%
3575	TOKYO GAS CO	0.006%	87.015%
3576	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	87.021%
3577	GCL-POLY ENERGY	0.006%	87.027%
3578	INVESTA OFFICE	0.006%	87.033%
3579	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.039%
3580	PEOPLE'S INSURA	0.006%	87.044%
3581	INSURANCE AUSTR	0.006%	87.050%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	HENKEL KGAA-PRE	0.006%	87.056%
3583	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.062%
3584	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	87.068%
3585	SEVEN BANK LTD.	0.006%	87.074%
3586	BEIJING ENT WAT	0.006%	87.080%
3587	BANCA POPOLARE	0.006%	87.086%
3588	DRAX GROUP PLC	0.006%	87.092%
3589	ALLETE INC	0.006%	87.098%
3590	LHC GROUP INC COMMON STOCK USD.01	0.006%	87.103%
3591	FORMOSA PLASTIC	0.006%	87.109%
3592	ENEA SA	0.006%	87.115%
3593	UTD INTERNET AG	0.006%	87.121%
3594	MICHAEL PAGE IN	0.006%	87.127%
3595	POWER INTEGRATI	0.006%	87.133%
3596	BOYD GAMING COR	0.006%	87.139%
3597	KAJIMA CORP	0.006%	87.145%
3598	ITV PLC	0.006%	87.150%
3599	BRF SA ADR ADR	0.006%	87.156%
3600	PENTA OCEAN CON	0.006%	87.162%
3601	BREWIN DOLPHIN	0.006%	87.168%
3602	ONE GAS INC COMMON STOCK	0.006%	87.174%
3603	BANKIA SA	0.006%	87.180%
3604	MERRY ELECTRONI	0.006%	87.185%
3605	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.006%	87.191%
3606	HELLA KGAA HUEC	0.006%	87.197%
3607	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.203%
3608	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.209%
3609	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	87.215%
3610	ULTRA ELECTRONI	0.006%	87.220%
3611	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	87.226%
3612	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	87.232%
3613	MTY FOOD GROUP	0.006%	87.238%
3614	KCC CORP	0.006%	87.244%
3615	APOLLO TYRES	0.006%	87.250%
3616	BARCO(NEW)	0.006%	87.255%
3617	OXFORD INDUSTRI	0.006%	87.261%
3618	FIERA SCEPTRE I	0.006%	87.267%
3619	WOONGJIN COWAY	0.006%	87.273%
3620	PORTO SEGURO SA	0.006%	87.279%
3621	JAFCO CO LTD	0.006%	87.284%
3622	GOLDEN AGRI RES	0.006%	87.290%
3623	NOMURA HOLDINGS INC SPON ADR ADR	0.006%	87.296%
3624	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.302%
3625	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.308%
3626	UTD DRUG	0.006%	87.313%
3627	BIRD CONSTRUCTI	0.006%	87.319%
3628	POWER FINANCE C	0.006%	87.325%
3629	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	87.331%
3630	VISCOFAN SA	0.006%	87.336%
3631	ALLIANT ENERGY	0.006%	87.342%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	SELECT INCOME REIT REIT USD.01	0.006%	87.348%
3633	HORIZON PHARMA	0.006%	87.354%
3634	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.006%	87.360%
3635	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.006%	87.365%
3636	SCRIPPS(EW)CO(N	0.006%	87.371%
3637	KEMIRA OY	0.006%	87.377%
3638	CTS EVENTIM	0.006%	87.383%
3639	INTEGRATED DEVI	0.006%	87.388%
3640	GAIL INDIA LTD	0.006%	87.394%
3641	NISSHINBO IND I	0.006%	87.400%
3642	SM ENERGY CO COMMON STOCK USD.01	0.006%	87.406%
3643	JUST ENERGY GROUP INC COMMON STOCK	0.006%	87.411%
3644	NTT DOCOMO INC SPON ADR ADR	0.006%	87.417%
3645	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	87.423%
3646	ALLEGION PLC	0.006%	87.429%
3647	SWATCH GROUP AG	0.006%	87.434%
3648	ALSTRIA OFFICE	0.006%	87.440%
3649	CAPELLA EDUCATI	0.006%	87.446%
3650	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	87.451%
3651	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.006%	87.457%
3652	NISHI-NIPPON FI	0.006%	87.463%
3653	F5 NETWORKS INC COMMON STOCK	0.006%	87.469%
3654	CRH (DUBLIN)	0.006%	87.474%
3655	EMMI AG	0.006%	87.480%
3656	WEIS MARKETS IN	0.006%	87.486%
3657	DAH SING FINANC	0.006%	87.492%
3658	CIA BRASILEIRA	0.006%	87.497%
3659	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	87.503%
3660	PSP SWISS PROPE	0.006%	87.509%
3661	DELTA ELECTRONI	0.006%	87.514%
3662	AYALA CORP	0.006%	87.520%
3663	KENEDIX REALTY	0.006%	87.526%
3664	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	87.531%
3665	KINGBOARD LAMIN	0.006%	87.537%
3666	NHK SPRING CO	0.006%	87.543%
3667	OP CORPORATE BA	0.006%	87.549%
3668	AES CORP COMMON STOCK USD.01	0.006%	87.554%
3669	FACTSET RESEARC	0.006%	87.560%
3670	RENGO CO	0.006%	87.566%
3671	WOOLWORTHS HLDG	0.006%	87.571%
3672	TAIWAN HON CHUA	0.006%	87.577%
3673	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	87.583%
3674	ONEOK INC COMPANY GUAR 02/22 4.25	0.006%	87.588%
3675	JD.COM INC ADR ADR USD.00002	0.006%	87.594%
3676	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	87.600%
3677	NUFARM	0.006%	87.605%
3678	GEA GROUP AG	0.006%	87.611%
3679	MORINAGA & CO	0.006%	87.617%
3680	BELMOND LTD	0.006%	87.622%
3681	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	87.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	87.634%
3683	MAEDA ROAD CONS	0.006%	87.639%
3684	THOMAS COOK GRO	0.006%	87.645%
3685	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.006%	87.651%
3686	INDUS HOLDING A	0.006%	87.656%
3687	THIRD POINT REI	0.006%	87.662%
3688	OCI	0.006%	87.668%
3689	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	87.673%
3690	CBS CORP COMPANY GUAR 04/20 5.75	0.006%	87.679%
3691	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.685%
3692	FIRM CAPITAL MO	0.006%	87.690%
3693	ULTRAPAR PARTIC	0.006%	87.696%
3694	NIPPON LIGHT ME	0.006%	87.702%
3695	CYRELA BRAZIL R	0.006%	87.707%
3696	YUEXIU PROPERTY	0.006%	87.713%
3697	WALSIN TECHNOLO	0.006%	87.718%
3698	SKYWORTH DIGITA	0.006%	87.724%
3699	DA OFFICE INV C	0.006%	87.730%
3700	NIPPON ACCOMMOD	0.006%	87.735%
3701	SUPER GROUP	0.006%	87.741%
3702	SPAR GROUP LIMI	0.006%	87.747%
3703	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.006%	87.752%
3704	DAISHI BANK	0.006%	87.758%
3705	HINO MOTORS	0.006%	87.763%
3706	HIGHWEALTH CONS	0.006%	87.769%
3707	ANDRITZ AG	0.006%	87.775%
3708	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.006%	87.780%
3709	ADVANTEST	0.006%	87.786%
3710	SOUTH32 ADR ADR	0.006%	87.791%
3711	HUB GROUP INC CL A COMMON STOCK USD.01	0.006%	87.797%
3712	AIR FRANCE-KLM	0.006%	87.803%
3713	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	87.808%
3714	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.006%	87.814%
3715	RECORDATI SPA	0.006%	87.819%
3716	QANTAS AIRWAYS	0.006%	87.825%
3717	SANTEN PHARM CO	0.006%	87.831%
3718	TELEFONICA DEUT	0.006%	87.836%
3719	RENISHAW	0.006%	87.842%
3720	KT & G	0.006%	87.847%
3721	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	87.853%
3722	MACRONIX INTERN	0.006%	87.858%
3723	BOSSARD HOLDING	0.006%	87.864%
3724	AMEC FOSTER	0.006%	87.870%
3725	CABLE ONE INC COMMON STOCK USD.01	0.006%	87.875%
3726	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	87.881%
3727	CHINA LIFE INSURANCE CO ADR ADR	0.006%	87.886%
3728	REXFORD INDUSTR	0.006%	87.892%
3729	SHIGA BANK	0.006%	87.897%
3730	TOPCON CORPORAT	0.006%	87.903%
3731	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	MIDDLEBY CORP COMMON STOCK USD.01	0.006%	87.914%
3733	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	87.919%
3734	INDUSTRIAS PENO	0.006%	87.925%
3735	PORTUCEL EMPRES	0.006%	87.930%
3736	ENERGIAS DE POR	0.006%	87.936%
3737	OSG CORP	0.005%	87.941%
3738	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	87.947%
3739	ITC LTD	0.005%	87.952%
3740	KANSAI ELEC POW	0.005%	87.958%
3741	SOCIETE TELEVIS	0.005%	87.963%
3742	TRILOGY ENERGY	0.005%	87.969%
3743	INVESTEC LIMITE	0.005%	87.974%
3744	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	87.980%
3745	SHINSEGAE DEPT	0.005%	87.985%
3746	GRAFTON GROUP P	0.005%	87.991%
3747	NISOURCE INC	0.005%	87.996%
3748	STEELCASE INC	0.005%	88.002%
3749	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.005%	88.007%
3750	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.005%	88.013%
3751	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.005%	88.018%
3752	AUTOZONE INC 3.	0.005%	88.023%
3753	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.029%
3754	BOLSAS Y MERCAD	0.005%	88.034%
3755	CHINA HONGQIAO	0.005%	88.040%
3756	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.045%
3757	BHARTI INFRATEL	0.005%	88.051%
3758	KUBOTA CORP	0.005%	88.056%
3759	PTT GLOBAL CHEM	0.005%	88.062%
3760	BURLINGTON STORES INC COMMON STOCK USD.0001	0.005%	88.067%
3761	CONMED CORP COMMON STOCK USD.01	0.005%	88.073%
3762	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.005%	88.078%
3763	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	88.083%
3764	DAIICHI KOSHO C	0.005%	88.089%
3765	SENIOR PLC	0.005%	88.094%
3766	ECONOCOM GROUP	0.005%	88.100%
3767	JD SPORTS FASHI	0.005%	88.105%
3768	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.005%	88.111%
3769	UNITED UTILITIE	0.005%	88.116%
3770	TERUMO CORP	0.005%	88.121%
3771	CRH MEDICAL COR	0.005%	88.127%
3772	CCR SA	0.005%	88.132%
3773	ACER INC	0.005%	88.138%
3774	MODERN TIMES GR	0.005%	88.143%
3775	ORKLA ASA	0.005%	88.149%
3776	D'IETEREN TRADI	0.005%	88.154%
3777	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.005%	88.159%
3778	COMPUTERSHARE L	0.005%	88.165%
3779	ARGAN INC COMMON STOCK USD.15	0.005%	88.170%
3780	DYNEGY INC COMMON STOCK USD.01	0.005%	88.176%
3781	FIVE PRIME THER	0.005%	88.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.186%
3783	LION CORP	0.005%	88.192%
3784	GPO FIN INBURSA	0.005%	88.197%
3785	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.005%	88.203%
3786	GLORY	0.005%	88.208%
3787	HOCHTIEF AG	0.005%	88.213%
3788	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	88.219%
3789	HANWA CO	0.005%	88.224%
3790	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.005%	88.230%
3791	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.005%	88.235%
3792	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	88.240%
3793	NEUSTAR INC-CLA	0.005%	88.246%
3794	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.005%	88.251%
3795	BRAIT SA	0.005%	88.257%
3796	DUNDEE PRECIOUS	0.005%	88.262%
3797	LULULEMON	0.005%	88.267%
3798	UNIBET GROUP PL	0.005%	88.273%
3799	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	88.278%
3800	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.005%	88.283%
3801	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	88.289%
3802	KONINKLIJKE BAM	0.005%	88.294%
3803	WALGREEN BOOTS	0.005%	88.299%
3804	TERANGA GOLD CO	0.005%	88.305%
3805	USHIO INC	0.005%	88.310%
3806	GUESS? INC COMMON STOCK USD.01	0.005%	88.316%
3807	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.005%	88.321%
3808	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	88.326%
3809	HORIBA	0.005%	88.332%
3810	DIODES INC COMMON STOCK USD.667	0.005%	88.337%
3811	AMERICAN ASSETS TRUST INC REIT USD.01	0.005%	88.342%
3812	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.005%	88.348%
3813	CASTELLUM AB NE	0.005%	88.353%
3814	MEGACABLE HOLDI	0.005%	88.358%
3815	METSA BOARD	0.005%	88.364%
3816	AEDIFICA	0.005%	88.369%
3817	PIRAMAL ENTERPR	0.005%	88.374%
3818	CHINA AGRI-INDU	0.005%	88.380%
3819	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	88.385%
3820	DHX MEDIA LTD	0.005%	88.390%
3821	FAR EAST HORIZO	0.005%	88.396%
3822	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	88.401%
3823	TINGYI(CAYMAN I	0.005%	88.406%
3824	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.412%
3825	REALPAGE INC COMMON STOCK USD.001	0.005%	88.417%
3826	JAMES RIVER GRO	0.005%	88.422%
3827	TAIWAN PAIHO	0.005%	88.427%
3828	NAGOYA RAILROAD	0.005%	88.433%
3829	SONAE, S.G.P.S.	0.005%	88.438%
3830	AG GROWTH INTER	0.005%	88.443%
3831	MEDIBANK PVT LT	0.005%	88.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	CHART INDUSTRIE	0.005%	88.454%
3833	MANDO CORPORATI	0.005%	88.459%
3834	HEXAGON AB	0.005%	88.465%
3835	ASPEN PHARMACAR	0.005%	88.470%
3836	EXELON GENERATI	0.005%	88.475%
3837	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.480%
3838	CHUBU ELEC POWE	0.005%	88.486%
3839	TASEKO MINES LT	0.005%	88.491%
3840	TVS MOTOR CO	0.005%	88.496%
3841	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	88.501%
3842	ASTEC INDUSTRIE	0.005%	88.507%
3843	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.512%
3844	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.517%
3845	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.005%	88.523%
3846	BANKRATE INC COMMON STOCK USD.01	0.005%	88.528%
3847	EXLSERVICE HLDG	0.005%	88.533%
3848	CALFRAC WELL SE	0.005%	88.538%
3849	HAIER ELECTRONI	0.005%	88.544%
3850	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	88.549%
3851	CFE	0.005%	88.554%
3852	NEXTEER AUTOMOT	0.005%	88.559%
3853	BDO UNIBANK INC	0.005%	88.564%
3854	NITORI CO LTD	0.005%	88.570%
3855	INTERPUMP GROUP	0.005%	88.575%
3856	SING AIRP TRM S	0.005%	88.580%
3857	MIRACA HOLDIN	0.005%	88.585%
3858	KUEHNE & NAGEL	0.005%	88.591%
3859	LUZERNER KTBK	0.005%	88.596%
3860	LIBERTY HLDGS	0.005%	88.601%
3861	SMC CORP	0.005%	88.606%
3862	TOKYU CORP	0.005%	88.611%
3863	FOXCONN TECHNOL	0.005%	88.617%
3864	ASHMORE GROUP	0.005%	88.622%
3865	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.005%	88.627%
3866	SANKYO CO LTD	0.005%	88.632%
3867	RYOSAN CO	0.005%	88.638%
3868	TOTO	0.005%	88.643%
3869	KOITO MFG CO	0.005%	88.648%
3870	LUK FOOK HOLDIN	0.005%	88.653%
3871	AEON FINANCIAL	0.005%	88.658%
3872	MAPLETREE INDUS	0.005%	88.664%
3873	SHANGHAI PHARMA	0.005%	88.669%
3874	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.005%	88.674%
3875	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.005%	88.679%
3876	HTC CORP COMMON	0.005%	88.684%
3877	SABRA HEALTH CARE REIT INC REIT USD.01	0.005%	88.689%
3878	NOVANTA INC COMMON STOCK	0.005%	88.695%
3879	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	88.700%
3880	HYUNDAI DEVELOP	0.005%	88.705%
3881	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.005%	88.710%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	KUMAGAI GUMI CO	0.005%	88.715%
3883	EDP RENOVAVEIS	0.005%	88.720%
3884	EXPRESS SCRIPTS	0.005%	88.726%
3885	HOKKOKU BANK	0.005%	88.731%
3886	DASSAULT SYSTEM	0.005%	88.736%
3887	OLYMPUS OPTICAL	0.005%	88.741%
3888	TS TECH CO.LTD	0.005%	88.746%
3889	EPLUS INC	0.005%	88.751%
3890	CHINA PETROLEUM	0.005%	88.757%
3891	CHINA RAILWAY C	0.005%	88.762%
3892	LOTTE SHOPPING	0.005%	88.767%
3893	IPSOS	0.005%	88.772%
3894	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.005%	88.777%
3895	IMCD GROUP NV	0.005%	88.782%
3896	EMPRESAS CMPC S	0.005%	88.787%
3897	BECTON DICKINSON	0.005%	88.793%
3898	BHARAT HEAVY EL	0.005%	88.798%
3899	1ST SOURCE CORP COMMON STOCK	0.005%	88.803%
3900	GIANT MFG CO	0.005%	88.808%
3901	NORDSTROM INC	0.005%	88.813%
3902	HARVEY NORMAN H	0.005%	88.818%
3903	RATOS AB-B SHS	0.005%	88.823%
3904	SODEXHO ALLIANC	0.005%	88.828%
3905	NETWORK HEALTHC	0.005%	88.834%
3906	BHP BILLITON FI	0.005%	88.839%
3907	TADANO	0.005%	88.844%
3908	NISHIMATSU CONS	0.005%	88.849%
3909	TAIYO NIPPON SA	0.005%	88.854%
3910	COEUR MINING IN	0.005%	88.859%
3911	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.005%	88.864%
3912	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.005%	88.869%
3913	ASSECO POLAND S	0.005%	88.874%
3914	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.005%	88.880%
3915	SCHWEITZER-MAUD	0.005%	88.885%
3916	INTEL CORP SR UNSECURED 07/20 2.45	0.005%	88.890%
3917	TENNANT CO	0.005%	88.895%
3918	DECHRA PHARMA	0.005%	88.900%
3919	ALEXANDERS INC	0.005%	88.905%
3920	MELCO INTERNATI	0.005%	88.910%
3921	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	88.915%
3922	EXXARO	0.005%	88.920%
3923	TOTVS SA	0.005%	88.925%
3924	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.005%	88.931%
3925	CLIFFS NATURAL	0.005%	88.936%
3926	ROLLINS INC	0.005%	88.941%
3927	AXIATA GROUP	0.005%	88.946%
3928	IOOF HOLDINGS L	0.005%	88.951%
3929	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.005%	88.956%
3930	AMERICAN HONDA	0.005%	88.961%
3931	JSE LTD	0.005%	88.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	TAIWAN UNION TE	0.005%	88.971%
3933	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.005%	88.976%
3934	BANREGIO GRUPO	0.005%	88.981%
3935	MARUI CO	0.005%	88.986%
3936	AT+T INC SR UNSECURED 02/21 2.8	0.005%	88.991%
3937	ATLAS COPCO AB	0.005%	88.997%
3938	JACK IN THE BOX INC COMMON STOCK USD.01	0.005%	89.002%
3939	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	89.007%
3940	NEXT PLC	0.005%	89.012%
3941	DFDS A/S	0.005%	89.017%
3942	MIZRAHI TEFAHOT	0.005%	89.022%
3943	GATX CORP	0.005%	89.027%
3944	THAI OIL PCL-FR	0.005%	89.032%
3945	SPIRE INC COMMON STOCK USD1.0	0.005%	89.037%
3946	HEXPOL AB	0.005%	89.042%
3947	EULER & HERMES	0.005%	89.047%
3948	MYLAN INC COMPANY GUAR 03/19 2.55	0.005%	89.052%
3949	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.057%
3950	FIRST PACIFIC C	0.005%	89.062%
3951	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	89.067%
3952	AIR CHINA LTD	0.005%	89.072%
3953	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	89.077%
3954	COMFORTDELGRO C	0.005%	89.082%
3955	GAMUDA BERHAD	0.005%	89.087%
3956	KEYBANK NA/CLEV	0.005%	89.093%
3957	SOHO CHINA LTD	0.005%	89.098%
3958	K-REIT ASIA	0.005%	89.103%
3959	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.005%	89.108%
3960	ASSOCIATED BRIT	0.005%	89.113%
3961	ARMSTRONG WORLD	0.005%	89.118%
3962	CITY HOLDING CO COMMON STOCK USD2.5	0.005%	89.123%
3963	SHRIRAM TRANSP	0.005%	89.128%
3964	SURUGA BANK	0.005%	89.133%
3965	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.005%	89.138%
3966	BREMBO SPA	0.005%	89.143%
3967	KLOECKNER & CO	0.005%	89.148%
3968	EURONEXT NV	0.005%	89.153%
3969	CHINA STATE CON	0.005%	89.158%
3970	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.005%	89.163%
3971	KRUNG THAI BNK	0.005%	89.168%
3972	IMPLENIA AG	0.005%	89.173%
3973	CJ CORP.	0.005%	89.178%
3974	SWEDEN GOVERNEN	0.005%	89.183%
3975	ADVANSIX INC COMMON STOCK USD.01	0.005%	89.188%
3976	EVERSOURCE ENER	0.005%	89.193%
3977	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.198%
3978	COM2US CORPORAT	0.005%	89.203%
3979	INTRUM JUSTITIA	0.005%	89.208%
3980	KIYO BANK	0.005%	89.213%
3981	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.218%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	MALAYSIA AIRPOR	0.005%	89.223%
3983	SHOWA SHELL SEK	0.005%	89.228%
3984	IIDA GROUP HOLD	0.005%	89.233%
3985	AIR NEW ZEALAND	0.005%	89.238%
3986	WHITEHAVEN COAL	0.005%	89.243%
3987	MORI TRUST SOGO	0.005%	89.248%
3988	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	89.253%
3989	UNIQA INSURANCE	0.005%	89.258%
3990	HERMES INTL	0.005%	89.263%
3991	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.267%
3992	AARHUSKARLSHAMN	0.005%	89.272%
3993	DLF LIMITED	0.005%	89.277%
3994	VEON LTD ADR	0.005%	89.282%
3995	DINEQUITY INC	0.005%	89.287%
3996	VIAD CORP	0.005%	89.292%
3997	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.005%	89.297%
3998	KOREAN REINSURA	0.005%	89.302%
3999	NIHON PARKERIZI	0.005%	89.307%
4000	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.312%
4001	HOKUETSU KISHU	0.005%	89.317%
4002	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.005%	89.322%
4003	APA GROUP	0.005%	89.327%
4004	KIMBERLY CLARK	0.005%	89.332%
4005	ENERGY DEVELOP	0.005%	89.337%
4006	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.342%
4007	HAW PAR CORP LT	0.005%	89.347%
4008	CAPITAL & COUNT	0.005%	89.352%
4009	WETHERSPOON (J.	0.005%	89.357%
4010	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	89.361%
4011	NIPPON SHOKUBAI	0.005%	89.366%
4012	PFEIFFER VAC TE	0.005%	89.371%
4013	TREND MICRO INC	0.005%	89.376%
4014	STANLEY ELECTRI	0.005%	89.381%
4015	CD PROJEKT SA	0.005%	89.386%
4016	CHESAPEAKE LODG	0.005%	89.391%
4017	AEROVIRONMENT I	0.005%	89.396%
4018	SSP GROUP PLC	0.005%	89.401%
4019	APOLLO HOSPITAL	0.005%	89.406%
4020	DATATEC	0.005%	89.411%
4021	GPO CATALANA OC	0.005%	89.415%
4022	SHIMACHU CO	0.005%	89.420%
4023	AMC NETWORKS INC A COMMON STOCK	0.005%	89.425%
4024	NCSOFT CORPN	0.005%	89.430%
4025	NACHI-FUJIKOSHI	0.005%	89.435%
4026	SHERRITT INTERN	0.005%	89.440%
4027	FP CORP	0.005%	89.445%
4028	DR REDDYS LABS	0.005%	89.450%
4029	OCLARO INC COMMON STOCK USD.01	0.005%	89.455%
4030	MONOGRAM RESIDENTIAL TRUST I REIT	0.005%	89.459%
4031	CHASE CORP COMMON STOCK USD.1	0.005%	89.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	NGK INSULATORS	0.005%	89.469%
4033	QUALITY CARE PROPERTIES REIT USD.01	0.005%	89.474%
4034	AMERISAFE INC COMMON STOCK USD.01	0.005%	89.479%
4035	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	89.484%
4036	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	89.489%
4037	GRAY TELEVISION INC COMMON STOCK	0.005%	89.494%
4038	RUMO SA	0.005%	89.498%
4039	CITY DEVELOPMEN	0.005%	89.503%
4040	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.508%
4041	NOMURA RESEARCH	0.005%	89.513%
4042	GRUPO ELEKTRA(N	0.005%	89.518%
4043	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	89.523%
4044	HITACHI TRNSPT	0.005%	89.528%
4045	KOREA LIFE INSU	0.005%	89.533%
4046	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.537%
4047	MCKESSON CORP SR UNSECURED 03/21 4.75	0.005%	89.542%
4048	SINOTRANS LIMIT	0.005%	89.547%
4049	CHINA RESOURCES	0.005%	89.552%
4050	FAR EASTONE TEL	0.005%	89.557%
4051	SPAR NORD BANK	0.005%	89.562%
4052	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	89.566%
4053	HAZAMA CORP(NEW	0.005%	89.571%
4054	KORIAN	0.005%	89.576%
4055	HYUNDAI HEAVY I	0.005%	89.581%
4056	JOHNSON ELECTRI	0.005%	89.586%
4057	LAMAR ADVERTISING CO A REIT USD.001	0.005%	89.591%
4058	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	89.595%
4059	BRITVIC	0.005%	89.600%
4060	EXPONENT INC COMMON STOCK USD.001	0.005%	89.605%
4061	HAITONG SECURIT	0.005%	89.610%
4062	NESTLE FINANCE	0.005%	89.615%
4063	KEIYO BANK	0.005%	89.619%
4064	MARSTON'S PLC	0.005%	89.624%
4065	SAVILLS PLC	0.005%	89.629%
4066	NAVISTAR INTL C	0.005%	89.634%
4067	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	89.639%
4068	GPO CARSO SA DE	0.005%	89.644%
4069	CBL & ASSOC PRO	0.005%	89.648%
4070	PORT OF TAURANG	0.005%	89.653%
4071	AF AB	0.005%	89.658%
4072	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.005%	89.663%
4073	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	89.668%
4074	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.005%	89.672%
4075	BLUEBIRD BIO IN	0.005%	89.677%
4076	SUMITOMO BAKELI	0.005%	89.682%
4077	TOKAI CARBON CO	0.005%	89.687%
4078	OPKO HEALTH INC COMMON STOCK USD.01	0.005%	89.692%
4079	DAVIDE CAMPARI-	0.005%	89.696%
4080	WALSIN LIHWA CO	0.005%	89.701%
4081	NISSAN CHEMICAL	0.005%	89.706%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SWEDISH MATCH C	0.005%	89.711%
4083	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.715%
4084	TERRENO REALTY CORP REIT USD.01	0.005%	89.720%
4085	IPSEN	0.005%	89.725%
4086	ACCELL GROUP	0.005%	89.730%
4087	US ECOLOGY INC COMMON STOCK USD.01	0.005%	89.735%
4088	ACERINOX SA	0.005%	89.739%
4089	NEOGEN CORP COMMON STOCK USD.16	0.005%	89.744%
4090	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	89.749%
4091	PZ CUSSONS PLC	0.005%	89.754%
4092	AECI	0.005%	89.758%
4093	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.005%	89.763%
4094	EBIX INC COMMON STOCK USD.1	0.005%	89.768%
4095	JAPAN EXCELLENT	0.005%	89.773%
4096	NORTHWEST HEALT	0.005%	89.777%
4097	INTER PARFUMS INC COMMON STOCK USD.001	0.005%	89.782%
4098	ALMOST FAMILY INC COMMON STOCK USD.1	0.005%	89.787%
4099	YAMATAKE CORP Y	0.005%	89.792%
4100	ALFRESA HOLDING	0.005%	89.796%
4101	BLUCORA INC COMMON STOCK USD.0001	0.005%	89.801%
4102	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.005%	89.806%
4103	mitsui eng&ship	0.005%	89.810%
4104	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	89.815%
4105	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.820%
4106	REALTEK SEMICON	0.005%	89.825%
4107	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	89.829%
4108	SOUTH INDIA BAN	0.005%	89.834%
4109	ENTERPRISE INNS	0.005%	89.839%
4110	SAN IN GODO BAN	0.005%	89.844%
4111	EBRO FOODS SA	0.005%	89.848%
4112	LCY CHEMICAL CO	0.005%	89.853%
4113	LG PHILIPS LCD	0.005%	89.858%
4114	BIG YELLOW GROU	0.005%	89.863%
4115	WINBOND ELECTRO	0.005%	89.867%
4116	TRICON CAPITAL	0.005%	89.872%
4117	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.877%
4118	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.005%	89.881%
4119	HEIDELBERGER DR	0.005%	89.886%
4120	FAR EAST TEXTIL	0.005%	89.891%
4121	PNM RESOURCES I	0.005%	89.896%
4122	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	89.900%
4123	SA DES CIMENTS	0.005%	89.905%
4124	RAMSAY HEALTH C	0.005%	89.910%
4125	ONTEX GROUP NV	0.005%	89.914%
4126	FUJI OIL CO	0.005%	89.919%
4127	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	89.924%
4128	mitsubishi moto	0.005%	89.929%
4129	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.005%	89.933%
4130	WH SMITH PLC	0.005%	89.938%
4131	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	WEST JAPAN RAIL	0.005%	89.947%
4133	LINTEC CORP	0.005%	89.952%
4134	JUBILANT LIFE S	0.005%	89.957%
4135	NEWS CORP CLASS B COMMON STOCK	0.005%	89.962%
4136	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.005%	89.966%
4137	3M CO 0.375% 15	0.005%	89.971%
4138	CHENG SHIN RUBB	0.005%	89.976%
4139	SEOUL SEMICONDU	0.005%	89.980%
4140	UNIT CORP	0.005%	89.985%
4141	ILUKA RESOURCES	0.005%	89.990%
4142	AUTONEUM HOLDIN	0.005%	89.994%
4143	OMNICELL INC COMMON STOCK USD.001	0.005%	89.999%
4144	MAXLINEAR INC COMMON STOCK	0.005%	90.004%
4145	EXTERRAN CORP COMMON STOCK USD.01	0.005%	90.008%
4146	BHP BILLITON LTD SPON ADR ADR	0.005%	90.013%
4147	RAMBUS INC	0.005%	90.018%
4148	US CONCRETE INC COMMON STOCK USD.001	0.005%	90.022%
4149	NIPPON SEIKI CO	0.005%	90.027%
4150	TURK HAVA YOLLA	0.005%	90.032%
4151	EL PASO ELECTRIC CO COMMON STOCK	0.005%	90.036%
4152	MR PRICE GROUP	0.005%	90.041%
4153	MRV ENGENHARIA	0.005%	90.046%
4154	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	90.050%
4155	PIONEER FOODS L	0.005%	90.055%
4156	NIPPON HODO CO	0.005%	90.060%
4157	ANIMA HOLDING S	0.005%	90.064%
4158	KAYABA INDUSTRY	0.005%	90.069%
4159	NORTH PACIFIC B	0.005%	90.074%
4160	MAKALOT INDUSTR	0.005%	90.078%
4161	EMBRAER SA SPON ADR ADR	0.005%	90.083%
4162	NTHN STAR RES L	0.005%	90.088%
4163	WOORI INVESTMEN	0.005%	90.092%
4164	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.005%	90.097%
4165	LAM RESEARCH CO	0.005%	90.102%
4166	TRONOX LTD-CL A	0.005%	90.106%
4167	PT TAMBANG BATU	0.005%	90.111%
4168	SIAM CEMENT PCL	0.005%	90.116%
4169	TF ADNUBUSTRADO	0.005%	90.120%
4170	IWATANI INTL CO	0.005%	90.125%
4171	ABERCROMBIE & F	0.005%	90.130%
4172	EOH HOLDINGS LT	0.005%	90.134%
4173	MODINE MFG CO	0.005%	90.139%
4174	BANRISUL	0.005%	90.143%
4175	HP INC SR UNSECURED 06/21 4.3	0.005%	90.148%
4176	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.005%	90.153%
4177	MONEYSUPERMARKE	0.005%	90.157%
4178	BJ S RESTAURANTS INC COMMON STOCK	0.005%	90.162%
4179	ORANGE SPON ADR ADR	0.005%	90.167%
4180	ALMACENES EXITO	0.005%	90.171%
4181	KING YUAN ELECT	0.005%	90.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	TELECOM ITALIA	0.005%	90.180%
4183	ORIENTAL LAND C	0.005%	90.185%
4184	LATAM AIRLINES	0.005%	90.190%
4185	CBIZ INC COMMON STOCK USD.01	0.005%	90.194%
4186	NHN ENTERTAINME	0.005%	90.199%
4187	TECAN AG	0.005%	90.204%
4188	GREGGS PLC	0.005%	90.208%
4189	TESLA INC COMMON STOCK USD.001	0.005%	90.213%
4190	TOHO HOLDINGS C	0.005%	90.217%
4191	GLATFELTER(PH)C	0.005%	90.222%
4192	BAVARIAN NORDIC	0.005%	90.227%
4193	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	90.231%
4194	SLIGRO FOOD GRO	0.005%	90.236%
4195	ERG SPA	0.005%	90.240%
4196	FNFV GROUP TRACKING STK USD.0001	0.005%	90.245%
4197	SFS GROUP AG	0.005%	90.250%
4198	LATAM AIRLINES GROUP SP ADR ADR	0.005%	90.254%
4199	MCGRATH RENTCORP COMMON STOCK	0.005%	90.259%
4200	CHURCHILL DOWNS INC COMMON STOCK	0.005%	90.264%
4201	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	90.268%
4202	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	90.273%
4203	FED SIGNAL CORP	0.005%	90.277%
4204	STATE AUTO FINANCIAL CORP COMMON STOCK	0.005%	90.282%
4205	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.005%	90.286%
4206	KITE REALTY GROUP TRUST REIT USD.01	0.005%	90.291%
4207	CHINA STHN AIRL	0.005%	90.296%
4208	MIRVAC GROUP RE	0.005%	90.300%
4209	MARUHA NICHIRO	0.005%	90.305%
4210	MEIJI HOLDINGS	0.005%	90.309%
4211	RINGKJOEBING LA	0.005%	90.314%
4212	TOPRE CORPORATI	0.005%	90.318%
4213	COSMO ENERGY HO	0.005%	90.323%
4214	HILL & SMITH HL	0.005%	90.328%
4215	DAH SING BANKIN	0.005%	90.332%
4216	STROER OUT-OF-H	0.005%	90.337%
4217	SARAS SPA	0.005%	90.341%
4218	OUTOTEC OYJ	0.005%	90.346%
4219	EQUATORIAL ENER	0.005%	90.350%
4220	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.005%	90.355%
4221	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.005%	90.360%
4222	ALAMO GROUP INC	0.005%	90.364%
4223	TUPRAS-TURKIYE	0.005%	90.369%
4224	HERA	0.005%	90.373%
4225	OKI ELECTRIC IN	0.005%	90.378%
4226	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	90.382%
4227	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.005%	90.387%
4228	BADGER METER INC COMMON STOCK USD1.0	0.005%	90.391%
4229	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.005%	90.396%
4230	DOOSAN HEAVY IN	0.005%	90.400%
4231	MAIDEN HLDGS LT	0.005%	90.405%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	TRADE ME LTD	0.005%	90.409%
4233	CHINA AIRLINES	0.005%	90.414%
4234	WR GRACE + CO COMMON STOCK USD.01	0.005%	90.418%
4235	SIXT SE PFD	0.005%	90.423%
4236	SHINSEI BANK	0.005%	90.427%
4237	SAPURAKENCANA P	0.005%	90.432%
4238	NORMA GROUP AG	0.005%	90.437%
4239	HYUNDAI WIA COR	0.005%	90.441%
4240	AMANO CORPORATI	0.005%	90.446%
4241	TELSTRA CORP	0.005%	90.450%
4242	DAIO PAPER CORP	0.005%	90.455%
4243	ASICS CORP	0.005%	90.459%
4244	SHIP HEALTHCARE	0.005%	90.464%
4245	OSAKA GAS CO	0.005%	90.468%
4246	ASM PACIFIC TEC	0.005%	90.473%
4247	UNIPRES CORP.	0.005%	90.477%
4248	Denison Mines C	0.005%	90.482%
4249	PLDT INC	0.005%	90.486%
4250	ANDERSONS INC/THE COMMON STOCK	0.004%	90.491%
4251	ANGLOVAAL MININ	0.004%	90.495%
4252	JAIN IRRIGATION	0.004%	90.500%
4253	MEDICLINIC INTE	0.004%	90.504%
4254	COCA-COLA EUROP	0.004%	90.509%
4255	AVISTA CORP	0.004%	90.513%
4256	DRILLISCH AG	0.004%	90.518%
4257	SHOPPING CENTRE	0.004%	90.522%
4258	FUYO GENERAL LE	0.004%	90.527%
4259	FIVE BELOW COMMON STOCK USD.01	0.004%	90.531%
4260	KONINKLIJKE WES	0.004%	90.535%
4261	EVERTZ TECHNOLO	0.004%	90.540%
4262	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.004%	90.544%
4263	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.004%	90.549%
4264	EMPRESAS COPEC	0.004%	90.553%
4265	ADITYA BIRLA NU	0.004%	90.558%
4266	STEADFAST GROUP	0.004%	90.562%
4267	ROHTO PHARM	0.004%	90.567%
4268	AOZORA BANK	0.004%	90.571%
4269	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.004%	90.576%
4270	SCANSOURCE INC COMMON STOCK	0.004%	90.580%
4271	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.585%
4272	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.004%	90.589%
4273	KIER GROUP	0.004%	90.594%
4274	MATADOR RESOURCES CO COMMON STOCK USD.01	0.004%	90.598%
4275	CALATLANTIC GRO	0.004%	90.602%
4276	SIBANYE GOLD SPON ADR ADR	0.004%	90.607%
4277	TSUBAKIMOTO CHA	0.004%	90.611%
4278	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.004%	90.616%
4279	NOLATO AB	0.004%	90.620%
4280	AICA KOGYO CO	0.004%	90.625%
4281	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	CUMMINS INDIA	0.004%	90.634%
4283	TAG TEGERNSEE I	0.004%	90.638%
4284	WORKSPACE GROUP	0.004%	90.642%
4285	DIASORIN SPA EU	0.004%	90.647%
4286	AEROPORTS DE PA	0.004%	90.651%
4287	PETKIM	0.004%	90.656%
4288	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	90.660%
4289	DERICHEBOURG	0.004%	90.665%
4290	COLGATE-PALM (I	0.004%	90.669%
4291	OPEN HOUSE CO L	0.004%	90.673%
4292	YAMATO KOGYO CO	0.004%	90.678%
4293	TURK SISE VE CA	0.004%	90.682%
4294	KUMBA IRON ORE	0.004%	90.687%
4295	ARCADIS NV	0.004%	90.691%
4296	TATA GLOBAL	0.004%	90.695%
4297	STEEL AUTHORITY	0.004%	90.700%
4298	ARVIND LTD	0.004%	90.704%
4299	FRESNILLO PLC	0.004%	90.709%
4300	GPO TELEVISA	0.004%	90.713%
4301	UNITE GROUP PLC	0.004%	90.718%
4302	UTD INTEGRATION	0.004%	90.722%
4303	RATIONAL	0.004%	90.726%
4304	MAPLETREE GREAT	0.004%	90.731%
4305	VALORA HOLDING	0.004%	90.735%
4306	ST GALLER KTBK	0.004%	90.740%
4307	MACQUARIE KOREA	0.004%	90.744%
4308	ONWARD KASHIYAM	0.004%	90.748%
4309	NATIONAL BANK HOLD CL A COMMON STOCK	0.004%	90.753%
4310	SPARTANNASH CO COMMON STOCK	0.004%	90.757%
4311	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	90.761%
4312	SUN ART RETAIL	0.004%	90.766%
4313	ENEL CHILE SA ADR	0.004%	90.770%
4314	GUANGDONG INVES	0.004%	90.775%
4315	MERIDIAN BANCORP INC COMMON STOCK	0.004%	90.779%
4316	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	90.783%
4317	OKUMA CORP	0.004%	90.788%
4318	FUTURE LAND DEV	0.004%	90.792%
4319	PIGEON CORP	0.004%	90.796%
4320	BLACKBAUD INC	0.004%	90.801%
4321	KERNEL HOLDING	0.004%	90.805%
4322	INDIVIOR PLC	0.004%	90.810%
4323	CHINA EVERBRIGH	0.004%	90.814%
4324	AU OPTRONICS CORP SPON ADR ADR	0.004%	90.818%
4325	GREENTOWN CHINA	0.004%	90.823%
4326	GRIFFON CORP COMMON STOCK USD.25	0.004%	90.827%
4327	UTD ENGINEERS	0.004%	90.831%
4328	OKASAN SECURITI	0.004%	90.836%
4329	ELITE MATERIAL	0.004%	90.840%
4330	WIENER STAEDTIS	0.004%	90.844%
4331	INDUSTRIAS CH S	0.004%	90.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	BIOCON	0.004%	90.853%
4333	L&T FINANCE HOL	0.004%	90.857%
4334	VTECH HLDGS	0.004%	90.862%
4335	AZIMUT HOLDING	0.004%	90.866%
4336	JUROKU BANK	0.004%	90.871%
4337	KOKUYO CO	0.004%	90.875%
4338	BCO SANTANDER-C	0.004%	90.879%
4339	SOHGO SECURITY	0.004%	90.884%
4340	ORGANIZACI SORI	0.004%	90.888%
4341	DAETWYLER HOLDI	0.004%	90.892%
4342	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.897%
4343	NASDAQ INC SR UNSECURED 01/20 5.55	0.004%	90.901%
4344	DUSKIN CO LTD	0.004%	90.905%
4345	BRIGGS & STRATT	0.004%	90.910%
4346	ATEA ASA	0.004%	90.914%
4347	CAVIUM INC COMMON STOCK USD.001	0.004%	90.918%
4348	O'REILLY AUTOMO	0.004%	90.923%
4349	EXELON CORP SR UNSECURED 12/20 5.15	0.004%	90.927%
4350	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	90.931%
4351	ESTACIO PARTICI	0.004%	90.936%
4352	DEWAN HOUSING F	0.004%	90.940%
4353	LONG CHEN PAPER	0.004%	90.944%
4354	TURKIYE HALK	0.004%	90.949%
4355	FIBRIA CELULOSE	0.004%	90.953%
4356	MAYORA INDAH	0.004%	90.957%
4357	ST MODWEN PROPS	0.004%	90.961%
4358	SHIRE PLC ADR	0.004%	90.966%
4359	BOBST GROUP AG	0.004%	90.970%
4360	TONGAAT-HULETT	0.004%	90.974%
4361	LENDINGTREE INC COMMON STOCK USD.01	0.004%	90.979%
4362	KINDEN CORPORAT	0.004%	90.983%
4363	LAKELAND BANCORP INC COMMON STOCK	0.004%	90.987%
4364	MOBIMO HLDG AG	0.004%	90.992%
4365	BANK MILLENIUM	0.004%	90.996%
4366	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.004%	91.000%
4367	AT+T INC SR UNSECURED 02/21 4.6	0.004%	91.004%
4368	SOCIETE BIC SA	0.004%	91.009%
4369	ILIAD	0.004%	91.013%
4370	WONIK IPS CO LT	0.004%	91.017%
4371	EVA AIRWAYS	0.004%	91.021%
4372	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	91.026%
4373	INVINCIBLE INVE	0.004%	91.030%
4374	ITAU CORPBANCA	0.004%	91.034%
4375	PAZ OIL CO LTD	0.004%	91.039%
4376	CHIN-POON INDL	0.004%	91.043%
4377	LENNAR CORP 4.7	0.004%	91.047%
4378	C & C GROUP PLC	0.004%	91.051%
4379	PROGRESS ENERGY	0.004%	91.056%
4380	KITE PHARMA INC COMMON STOCK USD.001	0.004%	91.060%
4381	ST JOE CO/THE COMMON STOCK	0.004%	91.064%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	BORREGAARD ASA	0.004%	91.068%
4383	EICHER MOTORS	0.004%	91.073%
4384	H.I.S.CO	0.004%	91.077%
4385	CANWEL BUILDING	0.004%	91.081%
4386	HAITIAN INTL HL	0.004%	91.085%
4387	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	91.090%
4388	SSAB SVENSKT ST	0.004%	91.094%
4389	KEYENCE CORP	0.004%	91.098%
4390	NIPPON GAS CO L	0.004%	91.102%
4391	PAPA JOHN'S INT	0.004%	91.107%
4392	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	91.111%
4393	ALLIANCE FINANC	0.004%	91.115%
4394	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.004%	91.119%
4395	SINOPEC ENGINEE	0.004%	91.124%
4396	MATERION CORP COMMON STOCK	0.004%	91.128%
4397	AFRICA OIL CORP	0.004%	91.132%
4398	LONDOMETRIC PR	0.004%	91.136%
4399	TENAGA NASIONL	0.004%	91.140%
4400	MAGELLAN FINANC	0.004%	91.145%
4401	ODAKYU ELEC RLW	0.004%	91.149%
4402	SHIMANO INC	0.004%	91.153%
4403	NICHIAS CORP	0.004%	91.157%
4404	OAO ROSNEFT OIL	0.004%	91.162%
4405	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.166%
4406	CITIC SECURITIE	0.004%	91.170%
4407	OCI COMPANY LTD	0.004%	91.174%
4408	SACYR SA	0.004%	91.178%
4409	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.004%	91.183%
4410	ROBINSONS LAND	0.004%	91.187%
4411	BONAVA AB - B S	0.004%	91.191%
4412	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.195%
4413	SHIONOGI & CO	0.004%	91.199%
4414	TRUEBLUE INC COMMON STOCK	0.004%	91.204%
4415	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.208%
4416	CARILLION	0.004%	91.212%
4417	MRF LTD	0.004%	91.216%
4418	PFIZER INC 0.25	0.004%	91.220%
4419	ASHOK LEYLAND	0.004%	91.225%
4420	KYOWA EXEO CORP	0.004%	91.229%
4421	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.004%	91.233%
4422	TCC HONG KONG C	0.004%	91.237%
4423	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.241%
4424	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.004%	91.245%
4425	TOYO SUISAN KAI	0.004%	91.250%
4426	INDEPENDENCE GR	0.004%	91.254%
4427	BLACKPEARL RESO	0.004%	91.258%
4428	SHUI ON LAND LT	0.004%	91.262%
4429	ZIJIN MINING GR	0.004%	91.266%
4430	PRESIDENT CHAIN	0.004%	91.270%
4431	CRAMO OYJ B SHS	0.004%	91.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	FIDESA	0.004%	91.279%
4433	RIO TINTO PLC	0.004%	91.283%
4434	CHINA RESOURCES	0.004%	91.287%
4435	HUNTING PLC	0.004%	91.291%
4436	LYDALL INC COMMON STOCK USD.1	0.004%	91.295%
4437	UNIMICRON TECHN	0.004%	91.300%
4438	GALLIFORD TRY P	0.004%	91.304%
4439	BUREAU VERITAS	0.004%	91.308%
4440	MARINE HARVEST	0.004%	91.312%
4441	TELENET GROUP H	0.004%	91.316%
4442	INDIA INFOLINE	0.004%	91.320%
4443	JAPAN RENTAL HO	0.004%	91.324%
4444	MORGAN ADVANCE	0.004%	91.329%
4445	TODA CORP	0.004%	91.333%
4446	PUNJAB NATIONAL	0.004%	91.337%
4447	MAN WAH HOLDING	0.004%	91.341%
4448	SAN MIGUEL CORP	0.004%	91.345%
4449	GREEN PLAINS INC COMMON STOCK USD.001	0.004%	91.349%
4450	KWG PROPERTY HL	0.004%	91.353%
4451	JBS SA	0.004%	91.358%
4452	GENUS PLC	0.004%	91.362%
4453	TISCO FINANCIAL	0.004%	91.366%
4454	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.004%	91.370%
4455	DAIRY CREST GRO	0.004%	91.374%
4456	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	91.378%
4457	BANK DANAMON PT	0.004%	91.382%
4458	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.386%
4459	TSOGO SUN HOLDI	0.004%	91.390%
4460	IMAX CORP	0.004%	91.395%
4461	COCA-COLA AMATI	0.004%	91.399%
4462	KING'S TOWN BAN	0.004%	91.403%
4463	UNITI GROUP INC REIT USD.0001	0.004%	91.407%
4464	MUSASHINO BANK	0.004%	91.411%
4465	SIMPLO TECHNOLO	0.004%	91.415%
4466	PROTO LABS INC COMMON STOCK USD.001	0.004%	91.419%
4467	NN INC COMMON STOCK USD.01	0.004%	91.423%
4468	KELLY SERVICES	0.004%	91.427%
4469	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.004%	91.431%
4470	BYD CO	0.004%	91.436%
4471	ELECTA AB B SHS	0.004%	91.440%
4472	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.444%
4473	U-MING MARINE	0.004%	91.448%
4474	STORNOWAY DIAMO	0.004%	91.452%
4475	AK STEEL HOLDIN	0.004%	91.456%
4476	CONZZETA AG	0.004%	91.460%
4477	ALLIED GROUP LT	0.004%	91.464%
4478	HINDUSTAN PETRO	0.004%	91.468%
4479	SHINMAYWA INDS	0.004%	91.472%
4480	YAGEO CORP	0.004%	91.476%
4481	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.004%	91.480%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	INVESTMENT TECH	0.004%	91.485%
4483	KNOLL INC COMMON STOCK USD.01	0.004%	91.489%
4484	TOKAI RIKA CO	0.004%	91.493%
4485	CANON MARKETING	0.004%	91.497%
4486	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	91.501%
4487	LEROY SEAFOOD G	0.004%	91.505%
4488	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	91.509%
4489	NOBIA AB NEW	0.004%	91.513%
4490	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.004%	91.517%
4491	CAR INC	0.004%	91.521%
4492	HYAKUGO BANK(10	0.004%	91.525%
4493	BPCE SA COMPANY GUAR 07/19 2.5	0.004%	91.529%
4494	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.533%
4495	DET N O A	0.004%	91.537%
4496	CALTEX AUSTRALI	0.004%	91.541%
4497	EXIDE INDUSTRIE	0.004%	91.545%
4498	REUNERT	0.004%	91.549%
4499	POLY HONG KONG	0.004%	91.553%
4500	FANUC	0.004%	91.557%
4501	HYSAN DEVELOPME	0.004%	91.562%
4502	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.004%	91.566%
4503	KAP IND HLDG LT	0.004%	91.570%
4504	SLEEP COUNTRY C	0.004%	91.574%
4505	SPX CORP COMMON STOCK USD.01	0.004%	91.578%
4506	OPHIR ENERGY PL	0.004%	91.582%
4507	BALKRISHNA INDS	0.004%	91.586%
4508	VALE SA SP ADR ADR	0.004%	91.590%
4509	KINTETSU CORP	0.004%	91.594%
4510	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.598%
4511	TRACTOR SUPPLY	0.004%	91.602%
4512	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.606%
4513	FABEGE AB	0.004%	91.610%
4514	HUBER & SUHNER	0.004%	91.614%
4515	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.618%
4516	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.004%	91.622%
4517	HANNSTAR DISPLA	0.004%	91.626%
4518	TAIWAN FERTILIZ	0.004%	91.630%
4519	RELIANCE INDS-S	0.004%	91.634%
4520	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.004%	91.638%
4521	HANSTEEN HOLDIN	0.004%	91.642%
4522	FIELMANN AG	0.004%	91.646%
4523	BR MALLS PARTIC	0.004%	91.650%
4524	IMERYSA SA	0.004%	91.654%
4525	JB HI-FI	0.004%	91.658%
4526	SANDS CHINA LTD	0.004%	91.662%
4527	A2A SPA	0.004%	91.666%
4528	EDION CORP	0.004%	91.670%
4529	JERONIMO MARTIN	0.004%	91.674%
4530	BANCO SANTANDER	0.004%	91.678%
4531	H&E EQUIPMENT S	0.004%	91.682%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	SIEGFRIED HOLDI	0.004%	91.686%
4533	MINDTREE LTD	0.004%	91.690%
4534	DEUTZ AG	0.004%	91.694%
4535	DAOU TECHNOLOGY	0.004%	91.698%
4536	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.702%
4537	TOMY CO LTD	0.004%	91.706%
4538	GRAND PACIF PET	0.004%	91.710%
4539	FLIGHT CENTRE L	0.004%	91.714%
4540	TOKAI TOKYO SEC	0.004%	91.718%
4541	PANALPINA WELT	0.004%	91.722%
4542	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	91.726%
4543	VIA VAREJO SA	0.004%	91.730%
4544	SIXT AG	0.004%	91.734%
4545	ZAKLADY METALI	0.004%	91.738%
4546	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.742%
4547	GUARDIAN CAP GR	0.004%	91.746%
4548	PSEG POWER	0.004%	91.750%
4549	MUTHOOT FINANCE	0.004%	91.753%
4550	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.757%
4551	ITOCHEU TECHNO S	0.004%	91.761%
4552	THAI MILITARY B	0.004%	91.765%
4553	FUKUYAMA TRANSP	0.004%	91.769%
4554	STRIDES ARCOLAB	0.004%	91.773%
4555	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.004%	91.777%
4556	AIRPORTS OF THA	0.004%	91.781%
4557	EMAMI LTD	0.004%	91.785%
4558	GENTING MALAYSI	0.004%	91.789%
4559	HITACHI HIGH-TE	0.004%	91.793%
4560	ELLIE MAE INC COMMON STOCK USD.0001	0.004%	91.797%
4561	TONGDA GROUP HL	0.004%	91.801%
4562	SANOMA OYJ	0.004%	91.805%
4563	POSTNL	0.004%	91.809%
4564	CHINA LONGYUAN	0.004%	91.813%
4565	BAIC MOTOR CORP	0.004%	91.817%
4566	VALOR CO LTD	0.004%	91.821%
4567	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.004%	91.825%
4568	STARTS CORP INC	0.004%	91.829%
4569	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	91.833%
4570	NORTHAM PLATINU	0.004%	91.837%
4571	INVERSIONES AGU	0.004%	91.840%
4572	TOWER SEMICONDU	0.004%	91.844%
4573	CLOETTA AB B SH	0.004%	91.848%
4574	SAF-HOLLAND SA	0.004%	91.852%
4575	KIWOOM SECURITI	0.004%	91.856%
4576	SENSHU IKEDA HL	0.004%	91.860%
4577	MASSMART HOLDIN	0.004%	91.864%
4578	DAEWOO INTERNAT	0.004%	91.868%
4579	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.004%	91.872%
4580	AAON INC COMMON STOCK USD.004	0.004%	91.876%
4581	COSMAX INC	0.004%	91.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.884%
4583	AMOREPACIFIC GR	0.004%	91.888%
4584	SIME DARBY BHD	0.004%	91.892%
4585	LIBERTY BROADBAND A COMMON STOCK USD.01	0.004%	91.895%
4586	FAR EAST INTL B	0.004%	91.899%
4587	ORION CORP	0.004%	91.903%
4588	MGE ENERGY INC COMMON STOCK USD1.0	0.004%	91.907%
4589	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	91.911%
4590	FENG TAY ENTRPR	0.004%	91.915%
4591	AGREE REALTY CORP REIT USD.0001	0.004%	91.919%
4592	ABAXIS INC COMMON STOCK	0.004%	91.923%
4593	NOS SGPS	0.004%	91.927%
4594	QUARTERHILL INC	0.004%	91.931%
4595	GPO IND BIMBO	0.004%	91.934%
4596	TRANSAT AT INC	0.004%	91.938%
4597	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.004%	91.942%
4598	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.004%	91.946%
4599	KOREA LINE CORP	0.004%	91.950%
4600	MITSUBISHI LOGI	0.004%	91.954%
4601	AKER ASA	0.004%	91.958%
4602	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.004%	91.962%
4603	HALFORDS GROUP	0.004%	91.965%
4604	AUROBINDO PHARM	0.004%	91.969%
4605	KENDA RUBBER IN	0.004%	91.973%
4606	UACJ CORP	0.004%	91.977%
4607	MARSHALLS PLC	0.004%	91.981%
4608	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	91.985%
4609	HORIZON NORTH L	0.004%	91.989%
4610	TRICO BANCSHARES COMMON STOCK	0.004%	91.993%
4611	SAMSUNG C&T COR	0.004%	91.996%
4612	BAJAJ AUTO LTD	0.004%	92.000%
4613	ESURE GROUP PLC	0.004%	92.004%
4614	DUZONBIZON CO L	0.004%	92.008%
4615	SAFESTORE HOLDI	0.004%	92.012%
4616	ASIA CEMENT	0.004%	92.016%
4617	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	92.020%
4618	CARETRUST REIT INC REIT USD.01	0.004%	92.024%
4619	OUTFRONT MEDIA INC REIT USD.01	0.004%	92.027%
4620	TATA POWER CO L	0.004%	92.031%
4621	DCM JAPAN HOLDI	0.004%	92.035%
4622	WELBILT INC COMMON STOCK USD.01	0.004%	92.039%
4623	FRUTAROM	0.004%	92.043%
4624	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	92.047%
4625	CAP SA	0.004%	92.050%
4626	HAVAS SA	0.004%	92.054%
4627	ADVANCED MICRO	0.004%	92.058%
4628	MAHINDRA & MAHI	0.004%	92.062%
4629	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	92.066%
4630	TOYO INK MFG CO	0.004%	92.070%
4631	SHIMA SEIKI MFG	0.004%	92.073%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	92.077%
4633	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.004%	92.081%
4634	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	92.085%
4635	WT MICROELECTRO	0.004%	92.089%
4636	BAJAJ FINANCE L	0.004%	92.093%
4637	SMILES SA	0.004%	92.096%
4638	CHINA PACIFIC I	0.004%	92.100%
4639	SAWAI PHARM CO	0.004%	92.104%
4640	KRONES AG	0.004%	92.108%
4641	CHINA ZHONGWANG	0.004%	92.112%
4642	DELPHI ENERGY C	0.004%	92.116%
4643	NAVIGANT CONSUL	0.004%	92.119%
4644	TAKKT AG	0.004%	92.123%
4645	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	92.127%
4646	NINTENDO CO	0.004%	92.131%
4647	TOPCO SCIENTIFI	0.004%	92.135%
4648	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	92.138%
4649	PACIFIC BASIN S	0.004%	92.142%
4650	GANNETT CO INC COMMON STOCK	0.004%	92.146%
4651	EPISTAR CORP	0.004%	92.150%
4652	CHARGEURS SA	0.004%	92.154%
4653	KINPO ELECTRONI	0.004%	92.157%
4654	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	92.161%
4655	YUZHOU PROPERTI	0.004%	92.165%
4656	FORTUNE REIT	0.004%	92.169%
4657	BB SEGURIDADE P	0.004%	92.173%
4658	LINDT & SPRUENG	0.004%	92.176%
4659	WESTPAC BANKING	0.004%	92.180%
4660	HOTA INDUSTRIAL	0.004%	92.184%
4661	JAPAN STEEL WOR	0.004%	92.188%
4662	LINDAB INTL AB	0.004%	92.192%
4663	WACKER CONSTRUC	0.004%	92.195%
4664	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.199%
4665	ALM. BRAND	0.004%	92.203%
4666	JENOPTIK AG	0.004%	92.207%
4667	ATWOOD OCEANICS	0.004%	92.210%
4668	MEGMILK SNOW BR	0.004%	92.214%
4669	VIDRALA S.A.	0.004%	92.218%
4670	AUSNET SERVICES	0.004%	92.222%
4671	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	92.226%
4672	SHIMAMURA CO	0.004%	92.229%
4673	LUKOIL PJSC- SP	0.004%	92.233%
4674	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	92.237%
4675	MAPLETREE LOGIS	0.004%	92.241%
4676	GIMV NV	0.004%	92.244%
4677	ANSALDO STS SPA	0.004%	92.248%
4678	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.004%	92.252%
4679	OBARA CORP	0.004%	92.256%
4680	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	92.259%
4681	FULLSHARE HOLDI	0.004%	92.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	KRUK SA	0.004%	92.267%
4683	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.271%
4684	SCIENTIFIC GAME	0.004%	92.274%
4685	IRPC PUBLIC CO	0.004%	92.278%
4686	SUMCO CORPORATI	0.004%	92.282%
4687	KOREA ZINC	0.004%	92.286%
4688	FUJI MACHINE MF	0.004%	92.289%
4689	BWP TRUST	0.004%	92.293%
4690	Mobistar SA	0.004%	92.297%
4691	ENZO BIOCHEM INC COMMON STOCK USD.01	0.004%	92.301%
4692	EMEMORY TECHNOL	0.004%	92.304%
4693	NIPPON STEEL	0.004%	92.308%
4694	TOHOKU ELEC POW	0.004%	92.312%
4695	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.004%	92.316%
4696	CHINA EVERBRIGH	0.004%	92.319%
4697	PREMIER INVESTM	0.004%	92.323%
4698	ASCOM HOLDING A	0.004%	92.327%
4699	KITZ CORPORATIO	0.004%	92.331%
4700	UNILEVER NV	0.004%	92.334%
4701	ABIOMED INC COMMON STOCK USD.01	0.004%	92.338%
4702	HEIWA CORP	0.004%	92.342%
4703	MITAC HOLDINGS	0.004%	92.345%
4704	ARROW ELECTRONI	0.004%	92.349%
4705	OKUMURA CORP	0.004%	92.353%
4706	GT CAPITAL HOLD	0.004%	92.357%
4707	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.004%	92.360%
4708	NANKAI ELEC RAI	0.004%	92.364%
4709	IMPERIAL METALS	0.004%	92.368%
4710	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	92.371%
4711	CARSALES.COM LT	0.004%	92.375%
4712	DOOSAN INFRACOR	0.004%	92.379%
4713	PETROCHINA COMP	0.004%	92.382%
4714	TARKETT SA	0.004%	92.386%
4715	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	92.390%
4716	KOMERI CO	0.004%	92.394%
4717	MERCER INTL INC	0.004%	92.397%
4718	KELLER GROUP	0.004%	92.401%
4719	MACQUARIE MEXIC	0.004%	92.405%
4720	NATL HOUSE INDL	0.004%	92.408%
4721	CHINA COAL ENER	0.004%	92.412%
4722	COMFORIA RESIDE	0.004%	92.416%
4723	PC CONNECTION	0.004%	92.419%
4724	VAKRANGEE LTD	0.004%	92.423%
4725	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.427%
4726	MONCLER SPA	0.004%	92.430%
4727	REGIS RESOURCES	0.004%	92.434%
4728	PHH CORP COMMON STOCK USD.01	0.004%	92.438%
4729	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	92.441%
4730	LISI	0.004%	92.445%
4731	ZHUZHOU CSR TIM	0.004%	92.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	92.452%
4733	ASSURA PLC	0.004%	92.456%
4734	ADVANCED	0.004%	92.460%
4735	KYUSHU ELEC POW	0.004%	92.463%
4736	CROWN LTD.	0.004%	92.467%
4737	SIAS SPA	0.004%	92.471%
4738	NAGACORP LTD	0.004%	92.474%
4739	BANCO DE CHILE ADR ADR	0.004%	92.478%
4740	SANFILIPPO(JOHN	0.004%	92.482%
4741	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.485%
4742	COMSYS HOLDINGS	0.004%	92.489%
4743	THAI UNION GROU	0.004%	92.493%
4744	TAIWAN BUSINESS	0.004%	92.496%
4745	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	92.500%
4746	TRANSPORT INTL	0.004%	92.504%
4747	HITACHI ZOSEN C	0.004%	92.507%
4748	BALFOUR BEATTY	0.004%	92.511%
4749	IMMOFINANZ IMMO	0.004%	92.515%
4750	SEMEN GRESIK	0.004%	92.518%
4751	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.522%
4752	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.525%
4753	SYDNEY AIRPORT	0.004%	92.529%
4754	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	92.533%
4755	PZU GR	0.004%	92.536%
4756	INDUSTRIAL & IN	0.004%	92.540%
4757	IOI PROPERTIES	0.004%	92.544%
4758	JG SUMMIT HLDGS	0.004%	92.547%
4759	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	92.551%
4760	JARDINE CYCLE	0.004%	92.555%
4761	FUGRO NV-CVA	0.004%	92.558%
4762	CHINA OILFIELD	0.004%	92.562%
4763	CHARTER HALL	0.004%	92.565%
4764	COM HEM HLDG AB	0.004%	92.569%
4765	COSAN SA INDUST	0.004%	92.573%
4766	ADVANCED INFO S	0.004%	92.576%
4767	INDO TAMBANGRAY	0.004%	92.580%
4768	CHINA LESSO GRO	0.004%	92.583%
4769	OAO GAZPROM	0.004%	92.587%
4770	SCHNITZER STEEL	0.004%	92.591%
4771	INTERCONTINENTA	0.004%	92.594%
4772	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	92.598%
4773	MISUMI CORPORAT	0.004%	92.601%
4774	CORONATION FUND	0.004%	92.605%
4775	NORTHGATE	0.004%	92.609%
4776	AIRBOSS OF AMER	0.004%	92.612%
4777	SOMFY SA	0.004%	92.616%
4778	INSPERITY INC	0.004%	92.619%
4779	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.623%
4780	CANADIAN IMPERI	0.004%	92.627%
4781	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.630%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	TOKYO SEIMITSU	0.004%	92.634%
4783	SERIA CO LTD	0.004%	92.637%
4784	TRIGANO	0.004%	92.641%
4785	MORGUARD REAL E	0.004%	92.644%
4786	ITO EN	0.004%	92.648%
4787	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.651%
4788	Ayala Land Inc	0.004%	92.655%
4789	EXEDY CORP	0.004%	92.659%
4790	LONKING HOLDING	0.004%	92.662%
4791	ENDEAVOUR SILVE	0.004%	92.666%
4792	RHONE-KLINIKUM	0.004%	92.669%
4793	MITSUBISHI TANA	0.004%	92.673%
4794	FCC CO LTD	0.004%	92.676%
4795	K12 INC COMMON STOCK USD.0001	0.004%	92.680%
4796	OHL MEXICO SAB	0.004%	92.683%
4797	CHINA GEN PLAST	0.004%	92.687%
4798	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	92.691%
4799	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	92.694%
4800	ITOHAM YONEKYU	0.004%	92.698%
4801	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.004%	92.701%
4802	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	92.705%
4803	ALS LTD	0.004%	92.708%
4804	UNI-CHARM CORP	0.004%	92.712%
4805	MATSUMOTOKIYOSH	0.004%	92.715%
4806	HYUNDAI MIPO DO	0.004%	92.719%
4807	CHORUS LIMITED	0.004%	92.722%
4808	PGT INC	0.004%	92.726%
4809	NCC LTD/INDIA	0.004%	92.729%
4810	PETROFAC LTD	0.004%	92.733%
4811	THERATECHNOLOGI	0.004%	92.736%
4812	KADANT INC COMMON STOCK USD.01	0.004%	92.740%
4813	PROCTER & GAMBL	0.004%	92.743%
4814	CIMPRESS NV	0.004%	92.747%
4815	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	92.751%
4816	HYAKUJUSHI BANK	0.004%	92.754%
4817	SUMITOMO WAREHO	0.004%	92.758%
4818	FIRST BANCORP/NC COMMON STOCK	0.004%	92.761%
4819	ANRITSU CORP	0.004%	92.765%
4820	CIELO SA	0.004%	92.768%
4821	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.004%	92.772%
4822	SCORPIO TANKERS	0.004%	92.775%
4823	ALUMINA LTD-SPO	0.004%	92.779%
4824	U-BLOX AG	0.004%	92.782%
4825	JAPAN LIFELINE	0.004%	92.786%
4826	CHOW SANG SANG	0.004%	92.789%
4827	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.793%
4828	SIDERURGICA NAC	0.004%	92.796%
4829	TOKYU REIT INC	0.004%	92.800%
4830	HAITONG INTL SE	0.004%	92.803%
4831	AEON REIT INVES	0.004%	92.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CENTRAL GLASS C	0.003%	92.810%
4833	KOLON INDUSTRIE	0.003%	92.814%
4834	UTD STATES CELL	0.003%	92.817%
4835	EDELWEISS FIN S	0.003%	92.821%
4836	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	92.824%
4837	PARMALAT S.P.A	0.003%	92.828%
4838	NIHON UNISYS	0.003%	92.831%
4839	GUDANG GARAM(PE	0.003%	92.835%
4840	KANEMATSU CORP	0.003%	92.838%
4841	KIWI PROPERTY G	0.003%	92.842%
4842	COSTAR GROUP INC COMMON STOCK USD.01	0.003%	92.845%
4843	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.003%	92.849%
4844	MAINFREIGHT LTD	0.003%	92.852%
4845	SABRE CORP COMMON STOCK USD.01	0.003%	92.856%
4846	TRAVELSKY TECHN	0.003%	92.859%
4847	RITEK INC	0.003%	92.863%
4848	ALKERMES PLC	0.003%	92.866%
4849	DE'LONGHI SPA	0.003%	92.869%
4850	TEC CORPORATION	0.003%	92.873%
4851	UNI-PRESIDENT C	0.003%	92.876%
4852	KISSEI PHARM CO	0.003%	92.880%
4853	POLYPIPE GROUP	0.003%	92.883%
4854	USS CO. LTD.	0.003%	92.887%
4855	KOTAK MAHINDRA	0.003%	92.890%
4856	MARUICHI STL TU	0.003%	92.894%
4857	SHIMADZU CORP	0.003%	92.897%
4858	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	92.901%
4859	AUTODESK INC	0.003%	92.904%
4860	RAKUTEN INC	0.003%	92.908%
4861	IREN SPA	0.003%	92.911%
4862	MINMETALS RES	0.003%	92.915%
4863	PERPETUAL TST A	0.003%	92.918%
4864	AEON MALL CO LT	0.003%	92.922%
4865	HANJIN KAL CORP	0.003%	92.925%
4866	SKC CO	0.003%	92.929%
4867	PRIMAX ELECTRON	0.003%	92.932%
4868	RATHBONE BROTHE	0.003%	92.935%
4869	MARCUS CORP	0.003%	92.939%
4870	ANDREW PELLER-A	0.003%	92.942%
4871	HAP SENG CONSOL	0.003%	92.946%
4872	KANAMOTO CO LTD	0.003%	92.949%
4873	HYPERMARCAS SA	0.003%	92.953%
4874	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	92.956%
4875	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	92.960%
4876	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.003%	92.963%
4877	SHANDONG WEIGAO	0.003%	92.967%
4878	RELO HOLDINGS I	0.003%	92.970%
4879	PRIMARY HEALTH	0.003%	92.973%
4880	MANAPPURAM FINA	0.003%	92.977%
4881	SHIP FINANCE IN	0.003%	92.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	92.984%
4883	FISHER (JAMES)	0.003%	92.987%
4884	F E CONSORTM IN	0.003%	92.991%
4885	TONG YANG INDUS	0.003%	92.994%
4886	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	92.998%
4887	KOMORI CORPORAT	0.003%	93.001%
4888	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.003%	93.004%
4889	IMP DEL DES Y E	0.003%	93.008%
4890	KANDENKO CO	0.003%	93.011%
4891	SECURITY BANK C	0.003%	93.015%
4892	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	93.018%
4893	HOMESTREET INC COMMON STOCK	0.003%	93.022%
4894	SUPERGROUP PLC	0.003%	93.025%
4895	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.029%
4896	NIHON M&A CENTE	0.003%	93.032%
4897	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.035%
4898	OGAKI KYORITSU	0.003%	93.039%
4899	MERCIALYS	0.003%	93.042%
4900	BAJAJ AUTO	0.003%	93.046%
4901	CHINA SCE PROPE	0.003%	93.049%
4902	BEFIMMO SCA	0.003%	93.052%
4903	HOME PRODUCT CE	0.003%	93.056%
4904	TOYOTA BOSHOKU	0.003%	93.059%
4905	UNIPETROL	0.003%	93.063%
4906	EFG INTERNATION	0.003%	93.066%
4907	ZHAOJIN MINING	0.003%	93.070%
4908	COLOPLAST AS	0.003%	93.073%
4909	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.076%
4910	SHINKO ELEC IND	0.003%	93.080%
4911	HINDUSTAN LEVER	0.003%	93.083%
4912	CIA SANEAMENTO	0.003%	93.087%
4913	TELEVISION BROA	0.003%	93.090%
4914	JUMBO SA	0.003%	93.093%
4915	EREGLI DEMIR CE	0.003%	93.097%
4916	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.100%
4917	BROOKFIELD OFFI	0.003%	93.104%
4918	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	93.107%
4919	SOSEI GROUP COR	0.003%	93.110%
4920	MANHATTAN ASSOC	0.003%	93.114%
4921	TOHO GAS CO	0.003%	93.117%
4922	MILLENNIUM&COPT	0.003%	93.120%
4923	ITEQ CORP	0.003%	93.124%
4924	ZCL COMPOSITES	0.003%	93.127%
4925	CALLIDUS CAPITA	0.003%	93.131%
4926	TUNG HO STEEL E	0.003%	93.134%
4927	ITAU UNIBANCO H	0.003%	93.137%
4928	MEDIPAL HOLDING	0.003%	93.141%
4929	GLAXOSMITHKLINE	0.003%	93.144%
4930	TIANNENG POWER	0.003%	93.147%
4931	TOKYO ELEC POWE	0.003%	93.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	RADIAN GROUP INC SR UNSECURED 03/21 7	0.003%	93.154%
4933	SHUN TAK HLDGS	0.003%	93.158%
4934	RIETER HLDGS AG	0.003%	93.161%
4935	INDUTRADE AB	0.003%	93.164%
4936	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.168%
4937	SERCOMM CORP	0.003%	93.171%
4938	K WAH INTL HLDG	0.003%	93.174%
4939	DOMINOS PIZZA E	0.003%	93.178%
4940	CHINA TELECOM CORP LTD ADR ADR	0.003%	93.181%
4941	ORTHOFIX INTL N	0.003%	93.185%
4942	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.003%	93.188%
4943	PIONEER CORP JP	0.003%	93.191%
4944	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.195%
4945	CHENG LOONG	0.003%	93.198%
4946	PERLIS PLANTATI	0.003%	93.201%
4947	FIRST NATIONAL	0.003%	93.205%
4948	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	93.208%
4949	PROSEGUR CIA DE	0.003%	93.211%
4950	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.215%
4951	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.218%
4952	INTERRENT REAL	0.003%	93.221%
4953	TATUNG	0.003%	93.225%
4954	GS ENGINEERING	0.003%	93.228%
4955	TELECOM ITALIA	0.003%	93.231%
4956	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.003%	93.235%
4957	SINO LAND CO	0.003%	93.238%
4958	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.241%
4959	GRANITE OIL COR	0.003%	93.245%
4960	NAMPAK LTD.	0.003%	93.248%
4961	OPUS BANK	0.003%	93.251%
4962	RYOHIN KEIKAKU	0.003%	93.255%
4963	IRESS MARKET TE	0.003%	93.258%
4964	TAIWAN SEMICOND	0.003%	93.261%
4965	MY EG SERVICES	0.003%	93.265%
4966	EMS-CHEMIE HLDG	0.003%	93.268%
4967	AGFA GEVAERT NV	0.003%	93.271%
4968	KOMAX HOLDING A	0.003%	93.275%
4969	TOBU RAILWAY CO	0.003%	93.278%
4970	TOKIO MARINE HO	0.003%	93.281%
4971	YELLOW PAGES LT	0.003%	93.284%
4972	MELEXIS	0.003%	93.288%
4973	SOHU.COM INC	0.003%	93.291%
4974	KOA CORPORATION	0.003%	93.294%
4975	CAPCOM CO	0.003%	93.298%
4976	BRF SA	0.003%	93.301%
4977	SAMSUNG ELECTRO	0.003%	93.304%
4978	CELLTRION INC K	0.003%	93.308%
4979	FIDELITY SOUTHERN CORP COMMON STOCK	0.003%	93.311%
4980	CHINA TRAVEL IN	0.003%	93.314%
4981	HEMFOSA FASTIGH	0.003%	93.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	INMOBILIARIA CO	0.003%	93.321%
4983	ANALOGIC CORP	0.003%	93.324%
4984	MEDICINES COMPANY COMMON STOCK USD.001	0.003%	93.327%
4985	GROUPE FNAC	0.003%	93.331%
4986	DULUXGROUP LTD	0.003%	93.334%
4987	AEGION CORP COMMON STOCK USD.01	0.003%	93.337%
4988	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	93.341%
4989	BONDUELLE SCA	0.003%	93.344%
4990	DURATEX SA	0.003%	93.347%
4991	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.350%
4992	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.354%
4993	DOMINO'S PIZZA	0.003%	93.357%
4994	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	93.360%
4995	SINO-AMERICAN S	0.003%	93.363%
4996	SEIREN CO	0.003%	93.367%
4997	ALUMINIUM CORP	0.003%	93.370%
4998	TELECOM PLUS	0.003%	93.373%
4999	SINGAPORE POST	0.003%	93.377%
5000	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	93.380%
5001	PREMIER INVESTM	0.003%	93.383%
5002	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.386%
5003	ATRION CORPORATION COMMON STOCK USD.1	0.003%	93.390%
5004	GUOTAI JUNAN IN	0.003%	93.393%
5005	PARADE TECHNOLO	0.003%	93.396%
5006	AUTOGRILL SPA	0.003%	93.399%
5007	BERNER KTBK	0.003%	93.403%
5008	TOD'S SPA	0.003%	93.406%
5009	TRAVELPORT WORL	0.003%	93.409%
5010	MAKINO MILLING	0.003%	93.412%
5011	TOMRA SYSTEMS A	0.003%	93.416%
5012	DONGBU HITEK CO	0.003%	93.419%
5013	RPX CORP COMMON STOCK USD.0001	0.003%	93.422%
5014	DIGI.COM BHD	0.003%	93.426%
5015	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.429%
5016	ZARDOYA-OTIS	0.003%	93.432%
5017	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	93.435%
5018	GLOVIS	0.003%	93.438%
5019	XINYI SOLAR HOL	0.003%	93.442%
5020	MAANSHAN IRON &	0.003%	93.445%
5021	CHINA RAILWAY G	0.003%	93.448%
5022	SAUL CENTERS INC REIT USD.01	0.003%	93.451%
5023	OM ASSET MANAGE	0.003%	93.455%
5024	ACORDA THERAPEU	0.003%	93.458%
5025	BELLUNA CO.LTD	0.003%	93.461%
5026	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.003%	93.464%
5027	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.468%
5028	CORETRONICS COR	0.003%	93.471%
5029	JC DECAUX SA	0.003%	93.474%
5030	METROPOLE TV-(M	0.003%	93.477%
5031	TECO ELEC&MACHI	0.003%	93.481%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	AIRASIA BHD	0.003%	93.484%
5033	FUJITEC CO	0.003%	93.487%
5034	HARGREAVES LANS	0.003%	93.490%
5035	FUKUOKA REIT CO	0.003%	93.494%
5036	MEIKO ELECTRONI	0.003%	93.497%
5037	ACACIA MINING	0.003%	93.500%
5038	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.503%
5039	ASATSU INC	0.003%	93.506%
5040	SK CHEMICALS	0.003%	93.510%
5041	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.513%
5042	ETERNAL CHEMICA	0.003%	93.516%
5043	AUSTEVOLL SEAFO	0.003%	93.519%
5044	ACADIAN TIMBER	0.003%	93.523%
5045	RPC INC COMMON STOCK USD.1	0.003%	93.526%
5046	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.003%	93.529%
5047	NUTRISYSTEM INC COMMON STOCK USD.001	0.003%	93.532%
5048	DONGKUK STEEL M	0.003%	93.535%
5049	SENKO CO	0.003%	93.539%
5050	KYORITSU MAINT	0.003%	93.542%
5051	CREDITO VALTELL	0.003%	93.545%
5052	RELIANCE POWER	0.003%	93.548%
5053	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.551%
5054	TXC CORPN	0.003%	93.555%
5055	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.558%
5056	TRUE CORP PCL	0.003%	93.561%
5057	MGP INGREDIENTS INC COMMON STOCK	0.003%	93.564%
5058	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	93.567%
5059	KYORIN CO LTD.	0.003%	93.571%
5060	LAIRD PLC	0.003%	93.574%
5061	MONMOUTH REAL E	0.003%	93.577%
5062	LIPPO KARAWACI	0.003%	93.580%
5063	AUTOMOTIVE HOLD	0.003%	93.583%
5064	EURONAV SA	0.003%	93.586%
5065	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.590%
5066	EZAKI GLICO CO	0.003%	93.593%
5067	SYNTEL INC COMMON STOCK	0.003%	93.596%
5068	KEIO CORP	0.003%	93.599%
5069	ASAHI INTECC CO	0.003%	93.602%
5070	WEST CORP COMMON STOCK USD.001	0.003%	93.606%
5071	HUFVUDSTADEN AB	0.003%	93.609%
5072	SYSMEX CORP	0.003%	93.612%
5073	DIGNITY PLC	0.003%	93.615%
5074	JACCS CO	0.003%	93.618%
5075	AVICHINA INDUST	0.003%	93.621%
5076	METALL ZUG AG	0.003%	93.625%
5077	NICE SYSTEMS	0.003%	93.628%
5078	SHOWA CORP	0.003%	93.631%
5079	BIC CAMERA INC.	0.003%	93.634%
5080	INDS BACHOCO SA	0.003%	93.637%
5081	CIE AUTOMOTIVE	0.003%	93.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	MITSUBA CORP	0.003%	93.644%
5083	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	93.647%
5084	SEVERSTAL GDR REG S GDR	0.003%	93.650%
5085	ALK-ABELLO A/S	0.003%	93.653%
5086	LG HAUSYS LTD	0.003%	93.656%
5087	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.660%
5088	NICHI-KO PHARM	0.003%	93.663%
5089	BANG & OLUFSEN	0.003%	93.666%
5090	PARK STERLING CORP COMMON STOCK USD.01	0.003%	93.669%
5091	KUMHO TIRE CO	0.003%	93.672%
5092	LUPIN LTD	0.003%	93.675%
5093	PARKWAY INC REIT USD.001	0.003%	93.678%
5094	CHINASOFT INTER	0.003%	93.682%
5095	TSRC CORP	0.003%	93.685%
5096	GETAC TECHNOLOG	0.003%	93.688%
5097	FELCOR LODGING	0.003%	93.691%
5098	BETSSON AB	0.003%	93.694%
5099	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.697%
5100	ANHEUSER BUSCH INBEV SPN ADR ADR	0.003%	93.701%
5101	JIANGSU EXPRESS	0.003%	93.704%
5102	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	93.707%
5103	STELLA INTERNAT	0.003%	93.710%
5104	SINGAPORE TECH	0.003%	93.713%
5105	SEMAPA SOC INVE	0.003%	93.716%
5106	DEBENHAMS	0.003%	93.719%
5107	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.723%
5108	CHINA ZHEGTONG	0.003%	93.726%
5109	INTERROLL HOLDI	0.003%	93.729%
5110	AVON PRODUCTS I	0.003%	93.732%
5111	WPT INDUSTRIAL	0.003%	93.735%
5112	BANCO COMERCIAL	0.003%	93.738%
5113	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.003%	93.741%
5114	SANYO SPEC STEE	0.003%	93.745%
5115	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.748%
5116	LG&E & KU ENERG	0.003%	93.751%
5117	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	93.754%
5118	TOKYO DOME CORP	0.003%	93.757%
5119	MYTILINEOS	0.003%	93.760%
5120	CIPUTRA DEVELOP	0.003%	93.763%
5121	TAICHUNG	0.003%	93.767%
5122	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	93.770%
5123	NAN YA PRINTED	0.003%	93.773%
5124	NIPPON SODA CO	0.003%	93.776%
5125	TOKYO TY FINANC	0.003%	93.779%
5126	BRASKEM SA	0.003%	93.782%
5127	ZENSHO CO LTD	0.003%	93.785%
5128	JINRO LTD	0.003%	93.788%
5129	SEMBCORP MARINE	0.003%	93.792%
5130	ALIOR BANK SA	0.003%	93.795%
5131	PHOTRONICS INC COMMON STOCK USD.01	0.003%	93.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SEKISUI HOUSE R	0.003%	93.801%
5133	COMTECH TELE CO	0.003%	93.804%
5134	ZZZPRIMA MEAT P	0.003%	93.807%
5135	AIRTAC INTERNAT	0.003%	93.810%
5136	VIRTUSA CORP COMMON STOCK USD.01	0.003%	93.813%
5137	ENGIE BRASIL SA	0.003%	93.817%
5138	BANK OF BARODA	0.003%	93.820%
5139	BANCA GENERALI	0.003%	93.823%
5140	INFICON HOLDING	0.003%	93.826%
5141	GIGABYTE TECHNO	0.003%	93.829%
5142	ESPRIT HOLDINGS	0.003%	93.832%
5143	VASTNED RETAIL	0.003%	93.835%
5144	GLOBE TELECOM I	0.003%	93.838%
5145	TOMTOM NV	0.003%	93.841%
5146	PETRA DIAMONDS	0.003%	93.844%
5147	BOJANGLES INC COMMON STOCK USD.01	0.003%	93.848%
5148	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.003%	93.851%
5149	LUXOTTICA GROUP	0.003%	93.854%
5150	CALGON CARBON C	0.003%	93.857%
5151	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.860%
5152	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.003%	93.863%
5153	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.866%
5154	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.869%
5155	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.872%
5156	BEACH PETROLEUM	0.003%	93.875%
5157	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	93.878%
5158	INDRA SISTEMAS	0.003%	93.881%
5159	EVERLIGHT ELECT	0.003%	93.884%
5160	INWIDO AB	0.003%	93.888%
5161	AMBUJA CEMENTS	0.003%	93.891%
5162	CHINA CONCH VEN	0.003%	93.894%
5163	SPEEDWAY MOTORS	0.003%	93.897%
5164	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.003%	93.900%
5165	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.003%	93.903%
5166	EI TOWERS SPA	0.003%	93.906%
5167	IOCHPE-MAXION	0.003%	93.909%
5168	THE NISSHIN OIL	0.003%	93.912%
5169	INDUSIND BANK	0.003%	93.915%
5170	POONGSAN CORP(N	0.003%	93.918%
5171	ACTUA CORP COMMON STOCK USD.001	0.003%	93.921%
5172	SCRIPPS NETWORK	0.003%	93.924%
5173	FASTIGHETS AB B	0.003%	93.927%
5174	DEUTSCHE EUROSH	0.003%	93.930%
5175	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.003%	93.933%
5176	JB FINANCIAL GR	0.003%	93.936%
5177	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	93.939%
5178	SA CORP REAL ES	0.003%	93.942%
5179	RAMCO-GERSHENSO	0.003%	93.945%
5180	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	93.948%
5181	IS DONGSEO CO L	0.003%	93.952%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	SPAREBANK 1 SR	0.003%	93.955%
5183	KEMET CORP	0.003%	93.958%
5184	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	93.961%
5185	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.003%	93.964%
5186	FOXCONN INTERNA	0.003%	93.967%
5187	PAN OCEAN CO	0.003%	93.970%
5188	UNITED ARROWS L	0.003%	93.973%
5189	TAL EDUCATION GROUP ADR ADR	0.003%	93.976%
5190	CHINA TRADITION	0.003%	93.979%
5191	NS SOLUTIONS CO	0.003%	93.982%
5192	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.985%
5193	INSTEEL INDUSTRIES INC COMMON STOCK	0.003%	93.988%
5194	HARMONY GOLD MN	0.003%	93.991%
5195	BARR(A.G.)	0.003%	93.994%
5196	JAPAN AVIATN EL	0.003%	93.997%
5197	DIAMOND OFFSHOR	0.003%	94.000%
5198	IBJ LEASING CO	0.003%	94.003%
5199	CROMPTON GREAVE	0.003%	94.006%
5200	OKAMURA CORP	0.003%	94.009%
5201	OKINAWA BANK	0.003%	94.012%
5202	POLSKIE GORNICT	0.003%	94.015%
5203	ACC LIMITED	0.003%	94.018%
5204	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	94.021%
5205	GENTING INTERNA	0.003%	94.024%
5206	DOOSAN CORP	0.003%	94.027%
5207	HCI GROUP INC COMMON STOCK	0.003%	94.030%
5208	COCOKARA FINE H	0.003%	94.033%
5209	VOCUS COMMUN LT	0.003%	94.036%
5210	HEALTHSCOPE LTD	0.003%	94.039%
5211	KFORCE INC COMMON STOCK USD.01	0.003%	94.042%
5212	CHICONY ELECTRO	0.003%	94.045%
5213	MULTIPLAN EMPRE	0.003%	94.048%
5214	DREAM INDUSTRIA	0.003%	94.051%
5215	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.054%
5216	BANK OF INDIA C	0.003%	94.057%
5217	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.060%
5218	CHINA BLUECHEMI	0.003%	94.063%
5219	GREAT WALL ENTE	0.003%	94.066%
5220	SUNTORY BEVERAG	0.003%	94.069%
5221	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.072%
5222	JUST EAT PLC	0.003%	94.075%
5223	TEMBEC INC	0.003%	94.078%
5224	AVEVA GROUP PLC	0.003%	94.081%
5225	CSR CORP	0.003%	94.084%
5226	ARCBEST CORP COMMON STOCK USD.01	0.003%	94.087%
5227	CALIFORNIA WATE	0.003%	94.090%
5228	BCO BILBAO VIZC	0.003%	94.093%
5229	SUMITOMO MITSUI	0.003%	94.096%
5230	USIMINAS USI SD	0.003%	94.099%
5231	CROMWELL PROPER	0.003%	94.102%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	BAYWA AG (BAYER	0.003%	94.105%
5233	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.108%
5234	CHINA MOTOR CO	0.003%	94.111%
5235	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.114%
5236	OVS SPA	0.003%	94.117%
5237	APPLUS SERVICES	0.003%	94.120%
5238	COMPUTACENTER P	0.003%	94.123%
5239	KEIHIN ELEC EXP	0.003%	94.126%
5240	MARICO LTD	0.003%	94.129%
5241	GLOBAL NET LEASE INC REIT USD.01	0.003%	94.132%
5242	BRINKER INTL IN	0.003%	94.135%
5243	YAMAGATA BANK	0.003%	94.138%
5244	ROUND ONE CORP	0.003%	94.141%
5245	EVOTEC OAI AG	0.003%	94.144%
5246	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.147%
5247	JM FINANCIAL	0.003%	94.150%
5248	EMC INS GROUP INC COMMON STOCK USD1.0	0.003%	94.153%
5249	BELLATRIX EXPLORATION LTD COMMON STOCK	0.003%	94.155%
5250	GENESCO INC COMMON STOCK USD1.0	0.003%	94.158%
5251	RPS GROUP PLC	0.003%	94.161%
5252	VERITIV CORP COMMON STOCK USD.01	0.003%	94.164%
5253	COCA-COLA FEMSA	0.003%	94.167%
5254	CHINA SYNTH RUB	0.003%	94.170%
5255	DRAEGERWERK AG	0.003%	94.173%
5256	TRUSCO NAKAYAMA	0.003%	94.176%
5257	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.179%
5258	WILMAR INTERL L	0.003%	94.182%
5259	HAMBORNER AG	0.003%	94.185%
5260	METROPOLITAN BA	0.003%	94.188%
5261	RESORTTRUST INC	0.003%	94.191%
5262	CHUDENKO CORP	0.003%	94.194%
5263	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	94.197%
5264	AXFOOD AB	0.003%	94.200%
5265	MATAHARI DEPART	0.003%	94.203%
5266	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.003%	94.206%
5267	Rocky Mountain	0.003%	94.209%
5268	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.212%
5269	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.215%
5270	BANCA IFIS	0.003%	94.217%
5271	PEREGRINE HLDGS	0.003%	94.220%
5272	C.P. ALL PCL-FG	0.003%	94.223%
5273	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.226%
5274	CKD CORP	0.003%	94.229%
5275	LADBROKES PLC	0.003%	94.232%
5276	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.235%
5277	SQUARE ENIX HOL	0.003%	94.238%
5278	IZUMI CO	0.003%	94.241%
5279	TOKEN CORP	0.003%	94.244%
5280	CAPITAL SECURIT	0.003%	94.247%
5281	H. LUNDBECK A/S	0.003%	94.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CHINA OVERASEA	0.003%	94.253%
5283	JAPAN DISPLAY I	0.003%	94.256%
5284	AFG ARBONIA-FOR	0.003%	94.258%
5285	BARITO PAC TBK	0.003%	94.261%
5286	HOPSON DEVELOPM	0.003%	94.264%
5287	WD 40 CO COMMON STOCK USD.001	0.003%	94.267%
5288	AVANGRID INC COMMON STOCK USD.01	0.003%	94.270%
5289	GIORDANO INTL L	0.003%	94.273%
5290	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.276%
5291	SEABRIDGE GOLD	0.003%	94.279%
5292	CORBY SPIRIT AN	0.003%	94.282%
5293	HONG KONG LAND	0.003%	94.285%
5294	FIRST INTER BK	0.003%	94.288%
5295	WOWPRIME CORP	0.003%	94.291%
5296	FINECOBANK BANC	0.003%	94.294%
5297	TASSAL GROUP	0.003%	94.296%
5298	PT BUMI SERPONG	0.003%	94.299%
5299	IMA(IND MACC AU	0.003%	94.302%
5300	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.305%
5301	BANGCHAK CORP P	0.003%	94.308%
5302	INDIA CEMENTS	0.003%	94.311%
5303	SWIRE PACIFIC	0.003%	94.314%
5304	ARCELIK AS	0.003%	94.317%
5305	KAKEN PHARM	0.003%	94.320%
5306	FLEURY SA	0.003%	94.323%
5307	VERBUND AG	0.003%	94.325%
5308	KABU.COM SECURI	0.003%	94.328%
5309	SUMMERSET GROUP	0.003%	94.331%
5310	SLATE RETAIL RE	0.003%	94.334%
5311	SEIKO CORPORATI	0.003%	94.337%
5312	WING TAI HOLDIN	0.003%	94.340%
5313	HAREL INSURANCE	0.003%	94.343%
5314	BEZEQ ISRAEL TE	0.003%	94.346%
5315	HITACHI MAXELL	0.003%	94.349%
5316	PETMED EXPRESS INC COMMON STOCK USD.001	0.003%	94.352%
5317	SINGAPORE EXCHA	0.003%	94.354%
5318	CEBU AIR INC	0.003%	94.357%
5319	SHIKOKU ELEC PO	0.003%	94.360%
5320	DXP ENTERPRISES	0.003%	94.363%
5321	NISSIN ELECTRIC	0.003%	94.366%
5322	UNIFI INC	0.003%	94.369%
5323	FINISH LINE INC	0.003%	94.372%
5324	POWER GRID CORP	0.003%	94.375%
5325	TOHO BANK	0.003%	94.378%
5326	SIBANYE GOLD LT	0.003%	94.380%
5327	DON QUIJOTE	0.003%	94.383%
5328	CTS CORP COMMON STOCK	0.003%	94.386%
5329	SEIBU HOLDINGS	0.003%	94.389%
5330	ENQUEST PLC	0.003%	94.392%
5331	TOOTSIE ROLL IN	0.003%	94.395%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.398%
5333	SKY PERFECT JSA	0.003%	94.401%
5334	ARCADYAN TECHNO	0.003%	94.403%
5335	GRENDENE SA	0.003%	94.406%
5336	MYCRONIC AB	0.003%	94.409%
5337	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.412%
5338	UPC TECHNOLOGY	0.003%	94.415%
5339	TIMKENSTEEL CORP COMMON STOCK	0.003%	94.418%
5340	AMBEV SA ADR ADR	0.003%	94.421%
5341	SEKISUI HOUSE	0.003%	94.423%
5342	RENT A CENTER INC COMMON STOCK USD.01	0.003%	94.426%
5343	NISSHA PRINTING	0.003%	94.429%
5344	ATLANTICA YIELD	0.003%	94.432%
5345	KERRY LOGISTICS	0.003%	94.435%
5346	NIHON KOHDEN CO	0.003%	94.438%
5347	CRAY INC COMMON STOCK USD.01	0.003%	94.441%
5348	NEW SENIOR INVESTMENT GROUP REIT	0.003%	94.443%
5349	RHB Capital	0.003%	94.446%
5350	CAHYA MATA SARA	0.003%	94.449%
5351	CHINA DONGXIANG	0.003%	94.452%
5352	BANGKOK LAND PC	0.003%	94.455%
5353	IWATE(BANK OF)	0.003%	94.458%
5354	NH HOTELES	0.003%	94.461%
5355	BBMG CORPORATIO	0.003%	94.463%
5356	Meritz Fire & M	0.003%	94.466%
5357	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.469%
5358	SEVEN GROUP HLD	0.003%	94.472%
5359	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	94.475%
5360	ALL NIPPON AIRW	0.003%	94.478%
5361	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	94.481%
5362	ANGANG NEW STEE	0.003%	94.483%
5363	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.486%
5364	FORTUNE R/EST I	0.003%	94.489%
5365	SINBON ELECTRON	0.003%	94.492%
5366	RIB SOFTWARE AG	0.003%	94.495%
5367	EASTERLY GOVERNMENT PROPRTI REIT USD.01	0.003%	94.498%
5368	MORGUARD CORP	0.003%	94.500%
5369	OKAMOTO INDUSTR	0.003%	94.503%
5370	TAKEUCHI MANUFA	0.003%	94.506%
5371	ALPINE ELECTRON	0.003%	94.509%
5372	GUNGHO ONLINE E	0.003%	94.512%
5373	HUAKU DEVELOPME	0.003%	94.514%
5374	CANCOM SE	0.003%	94.517%
5375	YODOGAWA STEEL	0.003%	94.520%
5376	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	94.523%
5377	SAGAMI RAILWAY	0.003%	94.526%
5378	ZUGER KANTONALB	0.003%	94.529%
5379	HUTCHISON TEL-H	0.003%	94.531%
5380	THANACHART CAPI	0.003%	94.534%
5381	KOENIG & BAUER	0.003%	94.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	94.540%
5383	AMOREPACIFIC-NE	0.003%	94.543%
5384	RUTH'S HOSPITAL	0.003%	94.545%
5385	CHAROEN PKPD-FG	0.003%	94.548%
5386	ENNIS INC COMMON STOCK USD2.5	0.003%	94.551%
5387	TAIWAN STYRENE	0.003%	94.554%
5388	LASSILA & TIKAN	0.003%	94.557%
5389	ENGINEERS INDIA	0.003%	94.560%
5390	NEXON CO LTD	0.003%	94.562%
5391	TAKARA STANDARD	0.003%	94.565%
5392	SARACEN MINERAL	0.003%	94.568%
5393	HERO HONDA	0.003%	94.571%
5394	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.003%	94.574%
5395	SANYO DENKI CO	0.003%	94.576%
5396	AOKI INTL	0.003%	94.579%
5397	SONY FINANCIAL	0.003%	94.582%
5398	TRULY INTL HLDG	0.003%	94.585%
5399	RESTAURANT GROU	0.003%	94.587%
5400	PTC INC COMMON STOCK USD.01	0.003%	94.590%
5401	NIPPON CHEMI-CO	0.003%	94.593%
5402	RYOBI	0.003%	94.596%
5403	CU BANCORP COMMON STOCK	0.003%	94.599%
5404	CJ E&M CORPORAT	0.003%	94.601%
5405	E INK HOLDINGS	0.003%	94.604%
5406	KOREA ELEC POWE	0.003%	94.607%
5407	AIA ENGINEERING	0.003%	94.610%
5408	ULTIMATE	0.003%	94.613%
5409	NEXTDC LTD	0.003%	94.615%
5410	RYMAN HEALTHCAR	0.003%	94.618%
5411	CHOW TAI FOOK J	0.003%	94.621%
5412	SKY NETWORK TEL	0.003%	94.624%
5413	TONG REN TANG T	0.003%	94.626%
5414	CASTROL INDIA L	0.003%	94.629%
5415	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.003%	94.632%
5416	SINGAPORE PRESS	0.003%	94.635%
5417	INTERCONEXION E	0.003%	94.637%
5418	AOMORI BANK	0.003%	94.640%
5419	BCO ABC BRASIL	0.003%	94.643%
5420	GPO DE INVERSIO	0.003%	94.646%
5421	ICICI BANK	0.003%	94.649%
5422	ADASTRIA HOLDI	0.003%	94.651%
5423	ACEA SPA	0.003%	94.654%
5424	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.657%
5425	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	94.660%
5426	INDIABULL REAL	0.003%	94.662%
5427	TOKYU CONST	0.003%	94.665%
5428	FRESENIUS MEDIC	0.003%	94.668%
5429	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.671%
5430	BECHTLE AG	0.003%	94.673%
5431	MBANK	0.003%	94.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	VISUAL PHOTONIC	0.003%	94.679%
5433	CHINA POWER INT	0.003%	94.682%
5434	MENZIES(JOHN)	0.003%	94.684%
5435	UNDER ARMOUR IN	0.003%	94.687%
5436	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.003%	94.690%
5437	MEIDENSHA CORP	0.003%	94.693%
5438	MIGDAL INSURAN	0.003%	94.695%
5439	FUTABA CORP	0.003%	94.698%
5440	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	94.701%
5441	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	94.704%
5442	SAMSUNG SDS CO	0.003%	94.706%
5443	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.709%
5444	AV HOMES INC COMMON STOCK USD1.0	0.003%	94.712%
5445	IINO KAIUN KAIS	0.003%	94.714%
5446	JAPAN SECS FINA	0.003%	94.717%
5447	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	94.720%
5448	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.723%
5449	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	94.725%
5450	CHINA SHIPPING	0.003%	94.728%
5451	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.003%	94.731%
5452	KANSAI PAINT CO	0.003%	94.734%
5453	AMERICAN RAILCA	0.003%	94.736%
5454	GOLD FIELDS LTD	0.003%	94.739%
5455	EMBOTELLA ANDIN	0.003%	94.742%
5456	HAKUHODO DY HLD	0.003%	94.744%
5457	MOTOR OIL SA	0.003%	94.747%
5458	HOSIDEN CORP	0.003%	94.750%
5459	UNISEM (M) BHD	0.003%	94.753%
5460	AUSTRALIAN AGRI	0.003%	94.755%
5461	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.758%
5462	NICHICON CORP	0.003%	94.761%
5463	D/S NORDEN	0.003%	94.763%
5464	PARAMOUNT BED H	0.003%	94.766%
5465	NIB HOLDINGS LT	0.003%	94.769%
5466	GRAINGER TRUST	0.003%	94.772%
5467	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.774%
5468	CyberAgent, Inc	0.003%	94.777%
5469	PT ANEKA TAMBAN	0.003%	94.780%
5470	MISC BERHAD	0.003%	94.782%
5471	HEALTHSTREAM INC COMMON STOCK	0.003%	94.785%
5472	CIA HERING	0.003%	94.788%
5473	KIATNAKIN FIN&S	0.003%	94.791%
5474	BOLSA MEXICANA	0.003%	94.793%
5475	RALLYE	0.003%	94.796%
5476	YIT OYJ	0.003%	94.799%
5477	CITIC 1616 HLDG	0.003%	94.801%
5478	MARFRIG GLOBAL	0.003%	94.804%
5479	PUBLICIS GROUPE	0.003%	94.807%
5480	KCE ELECTRONICS	0.003%	94.810%
5481	SEVEN WEST MEDI	0.003%	94.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	SYNNEX TECH INT	0.003%	94.815%
5483	ZENKOKU HOSHO C	0.003%	94.818%
5484	EZ TEC EMPREEND	0.003%	94.820%
5485	KLAB INC	0.003%	94.823%
5486	GJENSIDIGE FORS	0.003%	94.826%
5487	ORION CORP	0.003%	94.828%
5488	ANADOLU EFES BI	0.003%	94.831%
5489	SODA SANAYII	0.003%	94.834%
5490	FENNER	0.003%	94.837%
5491	SANFIRE RESOURC	0.003%	94.839%
5492	CAPITARETAIL CH	0.003%	94.842%
5493	CHUNGHWA TELECO	0.003%	94.845%
5494	STONEGATE BANK COMMON STOCK USD.01	0.003%	94.847%
5495	KEISEI ELEC RY	0.003%	94.850%
5496	MPHASIS LTD	0.003%	94.853%
5497	BANK TABUNGAN N	0.003%	94.855%
5498	NOBLE CORP PLC	0.003%	94.858%
5499	TOMONY HOLDINGS	0.003%	94.861%
5500	FENG HSIN IRON&	0.003%	94.863%
5501	KUNGSLEDEN AB N	0.003%	94.866%
5502	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.869%
5503	CIA ENERGETICA	0.003%	94.872%
5504	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	94.874%
5505	1ST PHILIPPINE	0.003%	94.877%
5506	SHOWA SANGYO CO	0.003%	94.880%
5507	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.882%
5508	TAIWAN TEA CORP	0.003%	94.885%
5509	SOL MELIA SA	0.003%	94.888%
5510	KYOWA HAKKO KIR	0.003%	94.890%
5511	POWERLONG REAL	0.003%	94.893%
5512	HALLA HOLDINGS	0.003%	94.896%
5513	BANGKOK AIRWAYS	0.003%	94.898%
5514	DIGITAL CHINA H	0.003%	94.901%
5515	HEALTHCARE SERV	0.003%	94.904%
5516	OCADO GROUP PLC	0.003%	94.906%
5517	YAMANASHI CHUO	0.003%	94.909%
5518	PARKWAY LIFE RE	0.003%	94.912%
5519	HOUSE FOODS COR	0.003%	94.914%
5520	VITASOY INTL	0.003%	94.917%
5521	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	94.920%
5522	ROCHE HOLDING A	0.003%	94.922%
5523	BIM BIRLESIK MA	0.003%	94.925%
5524	EMP NAC ELECTRI	0.003%	94.928%
5525	CONSORT MEDICAL	0.003%	94.930%
5526	SUPREME ELECTRO	0.003%	94.933%
5527	LG HOME SHOPPIN	0.003%	94.936%
5528	CJ O SHOPPING C	0.003%	94.938%
5529	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.941%
5530	FTD COS INC COMMON STOCK USD.0001	0.003%	94.944%
5531	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	BCO CREDITO INV	0.003%	94.949%
5533	KANGWON LAND IN	0.003%	94.952%
5534	JAPFA COMFEED I	0.003%	94.954%
5535	TIER REIT INC REIT USD.0001	0.003%	94.957%
5536	SILTRONIC AG	0.003%	94.960%
5537	TALK TALK TELEC	0.003%	94.962%
5538	NIPPON SHEET GL	0.003%	94.965%
5539	AXCELIS TECHNOL	0.003%	94.968%
5540	CPFL ENERGIA SA	0.003%	94.970%
5541	KEWPIE CORP	0.003%	94.973%
5542	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	94.975%
5543	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.978%
5544	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	94.981%
5545	MARINEMAX INC COMMON STOCK USD.001	0.003%	94.983%
5546	KEIHIN CORP	0.003%	94.986%
5547	CHENG UEI PRECI	0.003%	94.989%
5548	LG INDL SYSTEMS	0.003%	94.991%
5549	NET ONE SYSTEMS	0.003%	94.994%
5550	NANTO BANK	0.003%	94.997%
5551	DAIHEN CORP	0.003%	94.999%
5552	ORIOR AG	0.003%	95.002%
5553	NANYA TECHNOLOG	0.003%	95.005%
5554	STONERIDGE INC COMMON STOCK	0.003%	95.007%
5555	WISTRON NEWEB C	0.003%	95.010%
5556	GENOMMA LAB INT	0.003%	95.013%
5557	FUYAO GLASS IND	0.003%	95.015%
5558	WALLENSTAM AB	0.003%	95.018%
5559	HOSHIZAKI ELECT	0.003%	95.020%
5560	FORESTAR GROUP INC COMMON STOCK USD1.0	0.003%	95.023%
5561	CHAMPION REAL E	0.003%	95.026%
5562	TURKIYE VAKIFLA	0.003%	95.028%
5563	CJ CGV	0.003%	95.031%
5564	TOWER INTL INC	0.003%	95.034%
5565	UNITIKA	0.003%	95.036%
5566	NITTO BOSEKI CO	0.003%	95.039%
5567	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	95.042%
5568	KATO SANGYO CO	0.003%	95.044%
5569	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	95.047%
5570	GOLDEN RESORTS	0.003%	95.049%
5571	TEXWINCA HLDGS	0.003%	95.052%
5572	BHARAT PETROL C	0.003%	95.055%
5573	SOULBRAIN CO LT	0.003%	95.057%
5574	ELRINGKLINGER	0.003%	95.060%
5575	SSY GROUP LTD	0.003%	95.063%
5576	HENKEL KGAA-BEA	0.003%	95.065%
5577	FISKARS OYJ	0.003%	95.068%
5578	NISSAN SHATAI C	0.003%	95.070%
5579	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	95.073%
5580	G8 EDUCATION LT	0.003%	95.076%
5581	CIECH SA	0.003%	95.078%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	EVENT HOSPITALI	0.003%	95.081%
5583	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.003%	95.083%
5584	SOUTHERN CROSS	0.003%	95.086%
5585	COMPUGROUP HOLD	0.003%	95.089%
5586	UNITED SUPER MA	0.003%	95.091%
5587	CHIPBOND TECHNO	0.003%	95.094%
5588	NIPPON FLOUR MI	0.003%	95.097%
5589	P/F BAKKAFROST	0.003%	95.099%
5590	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	95.102%
5591	SK GAS	0.003%	95.104%
5592	MIRAIT HLDG COR	0.003%	95.107%
5593	MELCO RESORTS + ENTERT ADR ADR USD.01	0.003%	95.110%
5594	HUATAI SECURITI	0.003%	95.112%
5595	EXPRESS INC COMMON STOCK	0.003%	95.115%
5596	HEIWA REAL ESTA	0.003%	95.117%
5597	AIN PHARMACIEZ	0.003%	95.120%
5598	INNOVIVA INC COMMON STOCK	0.003%	95.123%
5599	ASCOTT RESIDENC	0.003%	95.125%
5600	MORGUARD NORTH	0.003%	95.128%
5601	TV18 BROADCAST	0.003%	95.130%
5602	SITRONIX TECHNO	0.003%	95.133%
5603	PATRIZIA IMMO A	0.003%	95.136%
5604	MID REIT INC	0.003%	95.138%
5605	AUTOBACS SEVEN	0.003%	95.141%
5606	SUPALAI PUBLIC	0.003%	95.143%
5607	CHATHAM LODGING	0.003%	95.146%
5608	MITCHELLS & BUT	0.003%	95.149%
5609	NIPPON SIGNAL C	0.003%	95.151%
5610	RAMIRENT OYJ	0.003%	95.154%
5611	OMNIA HOLDINGS	0.003%	95.156%
5612	XCERRA CORP COMMON STOCK USD.05	0.003%	95.159%
5613	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	95.162%
5614	HANSSEM CO	0.003%	95.164%
5615	CARGOJET INC.	0.003%	95.167%
5616	TOSHIBA PLANT K	0.003%	95.169%
5617	KUREHA CHEM IND	0.003%	95.172%
5618	J TRUST CO. LTD	0.003%	95.174%
5619	TEMP HOLDINGS C	0.003%	95.177%
5620	PARK 24 CO	0.003%	95.180%
5621	RICOH LEASING	0.003%	95.182%
5622	INDAH KIAT PULP	0.003%	95.185%
5623	PACIFICIndustr	0.003%	95.187%
5624	CHINA EASTERN A	0.003%	95.190%
5625	BRICKWORKS	0.003%	95.192%
5626	HONG LEONG CRED	0.003%	95.195%
5627	HOCHSCHILD MINI	0.003%	95.198%
5628	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	95.200%
5629	DE LA RUE	0.003%	95.203%
5630	TOSHIBA MACHINE	0.003%	95.205%
5631	TACHI-S CO	0.003%	95.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	PALTAC CORP	0.003%	95.210%
5633	TOEI CO	0.003%	95.213%
5634	PEOPLES BANCORP INC COMMON STOCK	0.003%	95.216%
5635	ZEE ENTERTAIN E	0.003%	95.218%
5636	CRYOLIFE INC	0.003%	95.221%
5637	OCI MATERIALS C	0.003%	95.223%
5638	TOPPAN FORMS	0.003%	95.226%
5639	GMP CAPITAL COR	0.003%	95.228%
5640	NAUTILUS GROUP	0.003%	95.231%
5641	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	95.233%
5642	KOREA PETROCHEM	0.003%	95.236%
5643	OESTERREICHISCH	0.003%	95.238%
5644	LINDSAY CORP COMMON STOCK USD1.0	0.003%	95.241%
5645	AUCKLAND INTERN	0.003%	95.244%
5646	KINTETSU WORLD	0.003%	95.246%
5647	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	95.249%
5648	LIEN HWA INDL	0.003%	95.251%
5649	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	95.254%
5650	YAMAZAKI BAKING	0.003%	95.256%
5651	CHINA HARMONY N	0.003%	95.259%
5652	EIZO NANA O CORP	0.003%	95.261%
5653	AKER SOLUTIONS	0.003%	95.264%
5654	MERCANTILE BANK CORP COMMON STOCK	0.003%	95.267%
5655	WESDOME GOLD MINES LTD COMMON STOCK	0.003%	95.269%
5656	INTERNET INITIA	0.003%	95.272%
5657	SAMSUNG FINE CH	0.003%	95.274%
5658	GRAMMER AG	0.003%	95.277%
5659	MONOTARO CO.LTD	0.003%	95.279%
5660	DAINICHISEIKA C	0.003%	95.282%
5661	KARDEMIR KARABU	0.003%	95.284%
5662	AK HOLDINGS INC	0.003%	95.287%
5663	GF SECURITIES C	0.003%	95.289%
5664	MERITOR INC COMMON STOCK USD1.0	0.003%	95.292%
5665	PILOT CORP (NEW	0.003%	95.294%
5666	MONEX GROUP INC	0.003%	95.297%
5667	JSW ENERGY LTD	0.003%	95.299%
5668	FUJI SEAL INC	0.003%	95.302%
5669	JOEL-JERUSALEM	0.003%	95.304%
5670	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	95.307%
5671	HEIWADO CO LTD	0.003%	95.310%
5672	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	95.312%
5673	ARCS CO LTD	0.003%	95.315%
5674	TELEFONICA BRASIL ADR ADR	0.003%	95.317%
5675	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.003%	95.320%
5676	SIGMA PHARMACEU	0.003%	95.322%
5677	KAKAKU.COM INC	0.003%	95.325%
5678	YUNG TAY ENGINE	0.003%	95.327%
5679	BURE INVESTMENT	0.003%	95.330%
5680	GREENHILL + CO INC COMMON STOCK USD.01	0.003%	95.332%
5681	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	95.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	95.337%
5683	CIMIC GROUP LTD	0.003%	95.340%
5684	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.003%	95.342%
5685	BROWN (N) GROUP	0.003%	95.345%
5686	RETROPHIN INC COMMON STOCK USD.0001	0.003%	95.347%
5687	JOWA HLDGS CO L	0.003%	95.350%
5688	NEW WAVE GROUP	0.003%	95.352%
5689	HU LANE ASSOCIA	0.002%	95.355%
5690	SONIC CORP	0.002%	95.357%
5691	A2 MILK CO LTD	0.002%	95.360%
5692	FIRST RESOURCES	0.002%	95.362%
5693	NISHI NIPPON RR	0.002%	95.365%
5694	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	95.367%
5695	DAISHIN SECURIT	0.002%	95.370%
5696	MUSASHI SEIMITS	0.002%	95.372%
5697	CONSTRUCCIONES	0.002%	95.375%
5698	SONDA S.A.	0.002%	95.377%
5699	KUDELSKI S.A.	0.002%	95.380%
5700	INVESTORS REAL ESTATE TRUST REIT	0.002%	95.382%
5701	TIM PARTICIPA	0.002%	95.385%
5702	METRO HOLDINGS	0.002%	95.387%
5703	OKINAWA ELEC PO	0.002%	95.390%
5704	SPAREBANK 1 SMN	0.002%	95.392%
5705	NATURA COSMETIC	0.002%	95.395%
5706	ZZZMITSUI SUGAR	0.002%	95.397%
5707	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.002%	95.400%
5708	TTY BIPHARM CO	0.002%	95.402%
5709	GORMAN-RUPP CO	0.002%	95.405%
5710	KADOKAWA DWANGO	0.002%	95.407%
5711	ZHEJIANG EXPRES	0.002%	95.409%
5712	AUSTRALIAN PHAR	0.002%	95.412%
5713	QUALYS INC COMMON STOCK USD.001	0.002%	95.414%
5714	SUNDRUG CO LTD	0.002%	95.417%
5715	YANGARRA RESOUR	0.002%	95.419%
5716	TRIPADVISOR INC COMMON STOCK USD.001	0.002%	95.422%
5717	HOUSING DEVELOP	0.002%	95.424%
5718	TELEFONICA DE E	0.002%	95.427%
5719	BUMI ARMADA BER	0.002%	95.429%
5720	TLG IMMOBILIEN	0.002%	95.432%
5721	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.434%
5722	NISSIN KOGYO	0.002%	95.437%
5723	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.439%
5724	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.442%
5725	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.444%
5726	JUKI CORP	0.002%	95.447%
5727	VSE CORP COMMON STOCK USD.05	0.002%	95.449%
5728	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.002%	95.451%
5729	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.454%
5730	TATA CHEMICALS	0.002%	95.456%
5731	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	TOKYO OHKA KOGY	0.002%	95.461%
5733	VEDANTA RESOURC	0.002%	95.464%
5734	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	95.466%
5735	KEPPEL DC REIT	0.002%	95.469%
5736	O/SEAS UNION EN	0.002%	95.471%
5737	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	95.474%
5738	DUCOMMUN INC COMMON STOCK USD.01	0.002%	95.476%
5739	FUCHS PETRO AG	0.002%	95.478%
5740	CHINA BILLS FIN	0.002%	95.481%
5741	SAN-A CO LTD	0.002%	95.483%
5742	GETTY PETROLEUM	0.002%	95.486%
5743	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.002%	95.488%
5744	PUREGOLD PRICE	0.002%	95.491%
5745	CITYCON OYJ	0.002%	95.493%
5746	COMMUNITY HEALT	0.002%	95.496%
5747	STRABAG SE	0.002%	95.498%
5748	KOSE	0.002%	95.500%
5749	KINGSTON COMM(H	0.002%	95.503%
5750	NEMETSCHKE AG	0.002%	95.505%
5751	YAHOO JAPAN COR	0.002%	95.508%
5752	MEDIA NUSANTARA	0.002%	95.510%
5753	MIZUHO FINL GP	0.002%	95.513%
5754	CAPITA GROUP PL	0.002%	95.515%
5755	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	95.518%
5756	VTB BANK(JSC)	0.002%	95.520%
5757	GAZTRANSPORT ET	0.002%	95.522%
5758	CARA OPERATIONS	0.002%	95.525%
5759	GOODMAN PROPERT	0.002%	95.527%
5760	TAIWAN MOBILE	0.002%	95.530%
5761	TENARIS S.A.	0.002%	95.532%
5762	GLOBAL INDEMNIT	0.002%	95.535%
5763	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	95.537%
5764	PHISON ELECTRON	0.002%	95.539%
5765	CIR-COMPAGNIE I	0.002%	95.542%
5766	MERCK & CO INC	0.002%	95.544%
5767	PETRONAS CHEMIC	0.002%	95.547%
5768	GUNZE	0.002%	95.549%
5769	ABACUS PROPERTY	0.002%	95.552%
5770	DELTA ELECTRONI	0.002%	95.554%
5771	COHU INC COMMON STOCK USD1.0	0.002%	95.556%
5772	HOKURIKU ELEC P	0.002%	95.559%
5773	JOY CITY PROPER	0.002%	95.561%
5774	ITALMOBILIARE S	0.002%	95.564%
5775	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.566%
5776	REDEFINE INTERN	0.002%	95.568%
5777	ABSOLUTE SOFTWA	0.002%	95.571%
5778	KINGDEE INTERNA	0.002%	95.573%
5779	RECHI PRECISION	0.002%	95.576%
5780	OFG BANCORP COMMON STOCK USD1.0	0.002%	95.578%
5781	INDORAMA VENTUR	0.002%	95.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	SALVATORE FERRA	0.002%	95.583%
5783	PP LONDON SUMAT	0.002%	95.585%
5784	VEIDEKKE ASA	0.002%	95.588%
5785	PI INDUSTRIES L	0.002%	95.590%
5786	INABATA & CO	0.002%	95.592%
5787	SPIN MASTER COR	0.002%	95.595%
5788	GUERBET	0.002%	95.597%
5789	BRIGHTOIL PETRO	0.002%	95.600%
5790	Goldcrest Co.,	0.002%	95.602%
5791	NEW ORIENTAL ED	0.002%	95.604%
5792	JOLLIBEE FOODS	0.002%	95.607%
5793	SANKI ENGINEERI	0.002%	95.609%
5794	INVESCO OFFICE	0.002%	95.612%
5795	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	95.614%
5796	TEAM INC	0.002%	95.616%
5797	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.619%
5798	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	95.621%
5799	REALESTATE.COM.	0.002%	95.624%
5800	SIIX CORPORATIO	0.002%	95.626%
5801	ARC LAND SAKAMO	0.002%	95.628%
5802	BUNKA SHUTTER C	0.002%	95.631%
5803	BURCKHARDT COMP	0.002%	95.633%
5804	OTSUKA CORP	0.002%	95.635%
5805	START TODAY CO	0.002%	95.638%
5806	WORLDPAY GRP PL	0.002%	95.640%
5807	REGIS CORP COMMON STOCK USD.05	0.002%	95.643%
5808	CHEUNG KONG INF	0.002%	95.645%
5809	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.647%
5810	HINDUSTAN CONST	0.002%	95.650%
5811	MANTRA GROUP LT	0.002%	95.652%
5812	NICHIHA CORP	0.002%	95.655%
5813	SLATE OFFICE RE	0.002%	95.657%
5814	ZERIA PHARMACEU	0.002%	95.659%
5815	PRESS METAL ALU	0.002%	95.662%
5816	HSN INC COMMON STOCK USD.01	0.002%	95.664%
5817	SAMSUNG TECHWIN	0.002%	95.666%
5818	TESARO INC	0.002%	95.669%
5819	OBRASCON HUAR L	0.002%	95.671%
5820	TELEKOM AUSTRIA	0.002%	95.674%
5821	CDL HOSPITALITY	0.002%	95.676%
5822	SAIZERIYA COMPA	0.002%	95.678%
5823	HARMONIC INC	0.002%	95.681%
5824	AMTRAN TECHNOLO	0.002%	95.683%
5825	MACNICA FUJI EL	0.002%	95.685%
5826	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.688%
5827	CITIC RESOURCES	0.002%	95.690%
5828	ENERGIAS DO BRA	0.002%	95.692%
5829	K-BRO LINEN INC	0.002%	95.695%
5830	ALIBABA PICTURE	0.002%	95.697%
5831	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	95.700%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	SKISTAR AB	0.002%	95.702%
5833	MIZUNO CORP	0.002%	95.704%
5834	BEIJING CAP LAN	0.002%	95.707%
5835	PROMOTORA Y OPE	0.002%	95.709%
5836	MEITEC CORPORAT	0.002%	95.711%
5837	VANGUARD INTL S	0.002%	95.714%
5838	BARNES & NOBLE	0.002%	95.716%
5839	PETROLEUM GEO-S	0.002%	95.718%
5840	CWT LTD	0.002%	95.721%
5841	IDBI BANK LTD	0.002%	95.723%
5842	STARHILL GLOBAL	0.002%	95.725%
5843	CONCENTRIC AB	0.002%	95.728%
5844	MOTECH INDUSTRI	0.002%	95.730%
5845	DONGYUE GROUP	0.002%	95.733%
5846	NIPPON REIT INV	0.002%	95.735%
5847	EPSILON ENERGY	0.002%	95.737%
5848	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	95.740%
5849	BOMBARDIER INC	0.002%	95.742%
5850	GOLDEN EAGLE RE	0.002%	95.744%
5851	KINSUS INTERCON	0.002%	95.747%
5852	ITE GROUP	0.002%	95.749%
5853	FRANK'S INTERNA	0.002%	95.751%
5854	MICRO-STAR INTL	0.002%	95.754%
5855	YANZHOU COAL MI	0.002%	95.756%
5856	CLAL INSURANCE	0.002%	95.758%
5857	COLOPL INC	0.002%	95.761%
5858	SYNCMOLD ENTERP	0.002%	95.763%
5859	FUJI SOFT ABC	0.002%	95.765%
5860	PARADISE CO	0.002%	95.768%
5861	SANYO CHEMICAL	0.002%	95.770%
5862	KOREA KUMHO PET	0.002%	95.772%
5863	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	95.775%
5864	SHIKUN & BINUI	0.002%	95.777%
5865	NANOMETRICS	0.002%	95.779%
5866	PACIFIC TEXTILE	0.002%	95.782%
5867	CREDITO EMILIAN	0.002%	95.784%
5868	SIAM CITY CEMEN	0.002%	95.786%
5869	JVC KENWOOD HLD	0.002%	95.789%
5870	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.791%
5871	FUSHAN INTL ENE	0.002%	95.793%
5872	ANZ (INT'L) LD	0.002%	95.796%
5873	CHANGSHA ZOOMLI	0.002%	95.798%
5874	HELICAL BAR PLC	0.002%	95.800%
5875	YULON MOTOR	0.002%	95.803%
5876	LIECHTENSTEINIS	0.002%	95.805%
5877	TATSUTA ELEC WI	0.002%	95.807%
5878	BLACK DIAMOND G	0.002%	95.810%
5879	FRASERS CENTREP	0.002%	95.812%
5880	KOREA ELEC POWER CORP SP ADR ADR	0.002%	95.814%
5881	CEWE COLOR HLDG	0.002%	95.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	ERCROS SA	0.002%	95.819%
5883	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	95.821%
5884	WEST CHINA CEME	0.002%	95.823%
5885	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	95.826%
5886	DIALOG GROUP BH	0.002%	95.828%
5887	REED ELSEVIER P	0.002%	95.830%
5888	ALSO HOLDING-RE	0.002%	95.833%
5889	FUKUI BANK	0.002%	95.835%
5890	VIRGIN MONEY HL	0.002%	95.837%
5891	CONTAINER CORP	0.002%	95.840%
5892	SUPER RETAIL GR	0.002%	95.842%
5893	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.002%	95.844%
5894	NSD CO LTD	0.002%	95.847%
5895	GLENMARK PHARM	0.002%	95.849%
5896	CHINA FOOD LTD	0.002%	95.851%
5897	KENEDIX RESIDEN	0.002%	95.854%
5898	SUMMARECON AGUN	0.002%	95.856%
5899	SUPREMEIndustr	0.002%	95.858%
5900	RAMCO CEMENTS	0.002%	95.860%
5901	BLUE LABEL TELE	0.002%	95.863%
5902	AMUNDI SA	0.002%	95.865%
5903	TRAKYA CAM SANA	0.002%	95.867%
5904	KURABO INDUSTRI	0.002%	95.870%
5905	AEON DELIGHT	0.002%	95.872%
5906	WATERLAND FIN H	0.002%	95.874%
5907	SMARTONE TELECO	0.002%	95.876%
5908	CHINA SOUTH CIT	0.002%	95.879%
5909	ELITE ADVANCED	0.002%	95.881%
5910	YOOX NET-A-PORT	0.002%	95.883%
5911	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	95.886%
5912	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	95.888%
5913	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	95.890%
5914	SPIRENT COMMUNI	0.002%	95.893%
5915	FINNAIR	0.002%	95.895%
5916	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	95.897%
5917	SWIRE PROPERTIE	0.002%	95.899%
5918	DAIKYO INC	0.002%	95.902%
5919	EVRAZ PLC	0.002%	95.904%
5920	SINFONIA TECHNO	0.002%	95.906%
5921	LE NOBLE AGE	0.002%	95.909%
5922	SUGI HOLDINGS C	0.002%	95.911%
5923	SITC INTERNATIO	0.002%	95.913%
5924	VECTURA GROUP	0.002%	95.915%
5925	SCHINDLER-HDLG	0.002%	95.918%
5926	ADVANCED WIRELE	0.002%	95.920%
5927	LG FASHION CORP	0.002%	95.922%
5928	BIZLINK HOLDING	0.002%	95.925%
5929	NAVITAS LTD	0.002%	95.927%
5930	OLAM INTERNATIO	0.002%	95.929%
5931	CARNIVAL PLC	0.002%	95.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	GOEASY LTD	0.002%	95.934%
5933	CP POKPHAND CO	0.002%	95.936%
5934	SHANKS GROUP PL	0.002%	95.938%
5935	MATAS AS	0.002%	95.940%
5936	BILIA AB	0.002%	95.943%
5937	MLP AG	0.002%	95.945%
5938	DAIWABO CO LTD	0.002%	95.947%
5939	IRISO ELECTRONI	0.002%	95.950%
5940	ESSENDANT INC COMMON STOCK USD.1	0.002%	95.952%
5941	DAINIPPON PHARM	0.002%	95.954%
5942	VOSSLOH AG	0.002%	95.956%
5943	TAV HAVALIMANLA	0.002%	95.959%
5944	TONG YANG INV B	0.002%	95.961%
5945	INVOCARE LTD	0.002%	95.963%
5946	ZOETIS INC SR UNSECURED 02/18 1.875	0.002%	95.965%
5947	SUNLIGHT REAL E	0.002%	95.968%
5948	GUJARAT STATE P	0.002%	95.970%
5949	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.002%	95.972%
5950	JCU CORP	0.002%	95.974%
5951	HOGY MEDICAL CO	0.002%	95.977%
5952	BORUSSIA DORTMU	0.002%	95.979%
5953	PLANET FITNESS INC CL A COMMON STOCK	0.002%	95.981%
5954	GRANGES AB	0.002%	95.983%
5955	NATIONAL THERMA	0.002%	95.986%
5956	ECLAT TEXTILE C	0.002%	95.988%
5957	LUXOFT HOLDING	0.002%	95.990%
5958	SUNWAY BHD	0.002%	95.992%
5959	AICHI BANK	0.002%	95.995%
5960	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.997%
5961	NEXITY	0.002%	95.999%
5962	888 HOLDINGS	0.002%	96.001%
5963	BT INVESTMENT M	0.002%	96.004%
5964	HYUNDAI ROBOTIC	0.002%	96.006%
5965	BERTRANDT AG	0.002%	96.008%
5966	GLOBAL BRANDS G	0.002%	96.010%
5967	CONTACT ENERGY	0.002%	96.013%
5968	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.015%
5969	FELDA GLOBAL VE	0.002%	96.017%
5970	INDIAN OIL CORP	0.002%	96.019%
5971	UPONOR OYJ	0.002%	96.021%
5972	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	96.024%
5973	PLAZA RETAIL RE	0.002%	96.026%
5974	TOHO CO	0.002%	96.028%
5975	VISTA LAND & LI	0.002%	96.030%
5976	LEYOU TECHNOLOG	0.002%	96.033%
5977	COOLPAD GROUP L	0.002%	96.035%
5978	NATIONAL ALUMIN	0.002%	96.037%
5979	EXACTECH INC COMMON STOCK USD.01	0.002%	96.039%
5980	KUNG LONG BATTE	0.002%	96.041%
5981	TAIWAN ACCEPTAN	0.002%	96.044%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	TKC CORPORATION	0.002%	96.046%
5983	HANIL CEMENT MF	0.002%	96.048%
5984	SHANGHAI ELECTR	0.002%	96.050%
5985	ASSORE	0.002%	96.053%
5986	ADVANTECH CO LT	0.002%	96.055%
5987	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.057%
5988	MAGYAR TELEKOM	0.002%	96.059%
5989	LOTTE CONFECT	0.002%	96.061%
5990	LOTTE CHILSUNG	0.002%	96.064%
5991	CMK CORP	0.002%	96.066%
5992	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.068%
5993	PRECINT PRO	0.002%	96.070%
5994	YUEN FOONG YU M	0.002%	96.073%
5995	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.075%
5996	ALTAMIR AMBOISE	0.002%	96.077%
5997	TOPY INDUSTRIES	0.002%	96.079%
5998	ZHEN DING TECHN	0.002%	96.081%
5999	TRANSM ALIANCA	0.002%	96.084%
6000	PUMA AG	0.002%	96.086%
6001	MOCHIDA PHARM C	0.002%	96.088%
6002	MARR SPA	0.002%	96.090%
6003	NORWEGIAN AIR S	0.002%	96.092%
6004	CONEXIO CORP	0.002%	96.095%
6005	ABOITIZ EQUITY	0.002%	96.097%
6006	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.099%
6007	GINTECH ENERGY	0.002%	96.101%
6008	CLAS OHLSON AB	0.002%	96.103%
6009	GRUPO HERDEZ SA	0.002%	96.106%
6010	LIBERBANK SA	0.002%	96.108%
6011	TON YI CORP	0.002%	96.110%
6012	BK OF RYUKYUS	0.002%	96.112%
6013	S&T MOTIV CO LT	0.002%	96.114%
6014	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.002%	96.116%
6015	SODICK CO	0.002%	96.119%
6016	TIMBERCREEK FIN	0.002%	96.121%
6017	TANSEISHA CO	0.002%	96.123%
6018	ORIENTAL UNION	0.002%	96.125%
6019	21VIANET GROUP INC ADR ADR USD.00001	0.002%	96.127%
6020	PCHOME ONLINE I	0.002%	96.130%
6021	NONG SHIM CO	0.002%	96.132%
6022	HEALTH AND HAPP	0.002%	96.134%
6023	DAIBIRU CORP	0.002%	96.136%
6024	BANPU PUBLIC CO	0.002%	96.138%
6025	CADILA HEALTHCA	0.002%	96.140%
6026	VIACOM INC SR UNSECURED 12/19 2.75	0.002%	96.143%
6027	FORMOSA TAFFETA	0.002%	96.145%
6028	YAOKO CO	0.002%	96.147%
6029	NEW CHINA LIFE	0.002%	96.149%
6030	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.151%
6031	INDOCEMENT TUNG	0.002%	96.153%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	96.156%
6033	ADITYA BIRLA FA	0.002%	96.158%
6034	WIHLBORGS FASTI	0.002%	96.160%
6035	BQE NATL BELGIQ	0.002%	96.162%
6036	NIC INC COMMON STOCK	0.002%	96.164%
6037	KYOKUTO KAIHATS	0.002%	96.166%
6038	V TECHNOLOGY	0.002%	96.169%
6039	TRANSCEND INFOR	0.002%	96.171%
6040	BEML LTD	0.002%	96.173%
6041	SRF LTD	0.002%	96.175%
6042	SCHMOLZ+BICKENB	0.002%	96.177%
6043	DAI-ICHI KOGYO	0.002%	96.179%
6044	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	96.182%
6045	IOI CORPORATION	0.002%	96.184%
6046	TEXTAINER GROUP	0.002%	96.186%
6047	KT CORPORATION	0.002%	96.188%
6048	GASLOG LTD	0.002%	96.190%
6049	SPARKASSEN IMMO	0.002%	96.192%
6050	XENCOR INC COMMON STOCK USD.01	0.002%	96.195%
6051	RECRUIT HOLDING	0.002%	96.197%
6052	LANDEC CORP	0.002%	96.199%
6053	SM PRIME HLDGS	0.002%	96.201%
6054	HAYNES INTL INC	0.002%	96.203%
6055	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.205%
6056	BANCOLOMBIA SA	0.002%	96.207%
6057	WESTERN AREAS N	0.002%	96.210%
6058	WOCKHARDT LIMIT	0.002%	96.212%
6059	CHIYODA CORP	0.002%	96.214%
6060	CACHE LOGISTICS	0.002%	96.216%
6061	C C LAND HOLDIN	0.002%	96.218%
6062	CALIFORNIA AMPL	0.002%	96.220%
6063	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.002%	96.222%
6064	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.225%
6065	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	96.227%
6066	FINCANTIERI SPA	0.002%	96.229%
6067	BK ZACHODNI WBK	0.002%	96.231%
6068	KARDEX	0.002%	96.233%
6069	COCA-COLA FEMSA	0.002%	96.235%
6070	RICARDO	0.002%	96.237%
6071	TEIKOKU PISTON	0.002%	96.239%
6072	MITSUBISHI STEE	0.002%	96.242%
6073	CHUGOKU MAR PAI	0.002%	96.244%
6074	INTL CONTAINER	0.002%	96.246%
6075	CORP MOCTEZUMA	0.002%	96.248%
6076	ZZSAN-AI OIL C	0.002%	96.250%
6077	MYER HOLDINGS L	0.002%	96.252%
6078	TAIKISHA	0.002%	96.254%
6079	OSAKI ELECTRIC	0.002%	96.256%
6080	SAMYANG HOLDING	0.002%	96.259%
6081	CHINA MACHINERY	0.002%	96.261%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	TRINITY MIRROR	0.002%	96.263%
6083	NORITZ CORP	0.002%	96.265%
6084	CONTROLADORA VU	0.002%	96.267%
6085	WAN HAI LINES	0.002%	96.269%
6086	ALTAREA SCA	0.002%	96.271%
6087	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	96.273%
6088	CHAROEN POK PHA	0.002%	96.276%
6089	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.278%
6090	MARUDAI FOOD CO	0.002%	96.280%
6091	GRINDROD LIMITE	0.002%	96.282%
6092	TIKKURILA OY	0.002%	96.284%
6093	FOCALTECH SYSTE	0.002%	96.286%
6094	INDUSTR L FIN(IF	0.002%	96.288%
6095	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.290%
6096	GREENLAND HONG	0.002%	96.292%
6097	ECHO GLOBAL LOG	0.002%	96.295%
6098	HOSHINO RESORTS	0.002%	96.297%
6099	URSTADT BIDDLE	0.002%	96.299%
6100	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	96.301%
6101	BRITISH AMERICA	0.002%	96.303%
6102	GROUP COMERCIAL	0.002%	96.305%
6103	GINKO INTERNATI	0.002%	96.307%
6104	DMCI HLDGS INC	0.002%	96.309%
6105	DAKTRONICS INC COMMON STOCK	0.002%	96.311%
6106	HUISHANG BANK C	0.002%	96.313%
6107	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.316%
6108	NEWALTA INC	0.002%	96.318%
6109	HISAMITSU PHARM	0.002%	96.320%
6110	STRATASYS LTD	0.002%	96.322%
6111	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.324%
6112	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.326%
6113	DYDO DRINCO INC	0.002%	96.328%
6114	GRUPO SIMEC S.A	0.002%	96.330%
6115	REDINGTON INDIA	0.002%	96.332%
6116	MAX INDIA	0.002%	96.334%
6117	BK OF NAGOYA	0.002%	96.337%
6118	KENEDIX RETAIL	0.002%	96.339%
6119	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.341%
6120	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.343%
6121	KUALA LUMPUR KE	0.002%	96.345%
6122	STOBART GROUP L	0.002%	96.347%
6123	ESSO (THAILAND)	0.002%	96.349%
6124	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.351%
6125	NITTO ELECTRIC	0.002%	96.353%
6126	TAKARA SHUZO CO	0.002%	96.355%
6127	LOOKERS PLC	0.002%	96.357%
6128	NIKKISO CO	0.002%	96.359%
6129	CHAUN-CHOUNG TE	0.002%	96.362%
6130	GENWORTH MORTGA	0.002%	96.364%
6131	JOSHIN DENKI CO	0.002%	96.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	KRUNGTHAI CARD	0.002%	96.368%
6133	DENBURY RESOURC	0.002%	96.370%
6134	HEADLAM GROUP	0.002%	96.372%
6135	TOKAI HOLDINGS	0.002%	96.374%
6136	PAO DE ACUCAR C	0.002%	96.376%
6137	HANSON INTL TBK	0.002%	96.378%
6138	SUDAMERICANA VA	0.002%	96.380%
6139	INTL METAL SERV	0.002%	96.382%
6140	TECNICAS REUNID	0.002%	96.384%
6141	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.002%	96.387%
6142	HEXAWARE TECHNO	0.002%	96.389%
6143	KINGSOFT CORP L	0.002%	96.391%
6144	MONADELPHOUS GR	0.002%	96.393%
6145	DAESANG CORP	0.002%	96.395%
6146	ORIFLAME HOLDIN	0.002%	96.397%
6147	ADLER REAL ESTA	0.002%	96.399%
6148	SAO PAU ALPARGA	0.002%	96.401%
6149	NIPPON DENKO CO	0.002%	96.403%
6150	HIWIN TECH CORP	0.002%	96.405%
6151	EMPEROR INTL HL	0.002%	96.407%
6152	51JOB INC ADR ADR USD.0001	0.002%	96.409%
6153	COPPER MTN MNG	0.002%	96.411%
6154	PAX GLOBAL TECH	0.002%	96.413%
6155	EVERGREEN MARIN	0.002%	96.416%
6156	SHINKONG SYNTHE	0.002%	96.418%
6157	PRINCE HOUSING	0.002%	96.420%
6158	GP STRATEGIES C	0.002%	96.422%
6159	RTL GROUP SA	0.002%	96.424%
6160	TAINAN SPINNING	0.002%	96.426%
6161	ITALGAS SPA	0.002%	96.428%
6162	ARISAWA MFG CO	0.002%	96.430%
6163	INVACARE CORP	0.002%	96.432%
6164	MELCOR DEVS LTD	0.002%	96.434%
6165	GLOBAL ONE REAL	0.002%	96.436%
6166	AIMIA INC	0.002%	96.438%
6167	KENDRION NV	0.002%	96.440%
6168	HONG LEONG BANK	0.002%	96.442%
6169	GREENCROSS LTD	0.002%	96.444%
6170	SANKEN ELECTRIC	0.002%	96.446%
6171	HOKUETSU BANK	0.002%	96.449%
6172	KOLON CORPORATI	0.002%	96.451%
6173	HOKKAIDO ELEC P	0.002%	96.453%
6174	USI CORPORATION	0.002%	96.455%
6175	OIL REFINERIES	0.002%	96.457%
6176	DAISEKI CO LTD	0.002%	96.459%
6177	ASIAN PAINTS LT	0.002%	96.461%
6178	CHUGOKU ELEC PO	0.002%	96.463%
6179	MOTHERSON SUMI	0.002%	96.465%
6180	HANA TOUR SERVI	0.002%	96.467%
6181	SANOFI INDIA LT	0.002%	96.469%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	SEMICONDUCTOR M	0.002%	96.471%
6183	DIVERS RES BHD	0.002%	96.473%
6184	TPI POLENE PCL	0.002%	96.475%
6185	ENTERTAINMENT O	0.002%	96.477%
6186	TSI HOLDINGS CO	0.002%	96.479%
6187	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.481%
6188	SAINT MARC HLDG	0.002%	96.483%
6189	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.485%
6190	CHEIL WORLDWIDE	0.002%	96.487%
6191	GURIT HOLDING A	0.002%	96.490%
6192	KANTO DENKA KOG	0.002%	96.492%
6193	EBOS GROUP LTD	0.002%	96.494%
6194	ALMIRALL SA	0.002%	96.496%
6195	VUKILE PROPERTY	0.002%	96.498%
6196	AUSDRILL LIMITE	0.002%	96.500%
6197	UNITED LABORATO	0.002%	96.502%
6198	MITRA ADIPERKAS	0.002%	96.504%
6199	RESOLUTE MINING	0.002%	96.506%
6200	CHINA GALAXY SE	0.002%	96.508%
6201	MAJOR CINEPLEX	0.002%	96.510%
6202	CULP INC COMMON STOCK USD.05	0.002%	96.512%
6203	FUKUSHIMA IND C	0.002%	96.514%
6204	TAKASAGO INTL C	0.002%	96.516%
6205	YOKOHAMA REITO	0.002%	96.518%
6206	SJW GROUP COMMON STOCK USD.001	0.002%	96.520%
6207	NEO SOLAR POWER	0.002%	96.522%
6208	JUBLIANT FOODWO	0.002%	96.524%
6209	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.002%	96.526%
6210	500.COM LTD CLASS A ADR ADR USD.00005	0.002%	96.528%
6211	WESTERN ENERGY	0.002%	96.530%
6212	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.532%
6213	HANKYU REIT INC	0.002%	96.534%
6214	NORDEX AG	0.002%	96.536%
6215	SALINI IMPREGIL	0.002%	96.538%
6216	IRISH RESIDENTI	0.002%	96.540%
6217	ZENRIN CO LTD	0.002%	96.542%
6218	KENKO MAYONNAIS	0.002%	96.544%
6219	VTG AG	0.002%	96.546%
6220	TED BAKER PLC	0.002%	96.548%
6221	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.550%
6222	ASIA AVIATION P	0.002%	96.552%
6223	KENEDIX INC	0.002%	96.554%
6224	FUJI MEDIA HOLD	0.002%	96.556%
6225	TAKUMA CO	0.002%	96.559%
6226	MERIDA INDUSTRY	0.002%	96.561%
6227	CERVED INFORMAT	0.002%	96.563%
6228	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.565%
6229	DELTIC TIMBER	0.002%	96.567%
6230	SANTAM	0.002%	96.569%
6231	SINTOKOGIO	0.002%	96.571%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	TAEYOUNG ENGINE	0.002%	96.573%
6233	DOSHISHA CO	0.002%	96.575%
6234	COSTAIN GROUP P	0.002%	96.577%
6235	GLOBAL LOGISTIC	0.002%	96.579%
6236	CLARKSON(HORACE	0.002%	96.581%
6237	CATO CORP CLASS A COMMON STOCK USD.033	0.002%	96.583%
6238	HIKARI TSUSHIN	0.002%	96.585%
6239	HOOKEER FURNITURE CORP COMMON STOCK	0.002%	96.587%
6240	SYSTEX CORPORAT	0.002%	96.589%
6241	SWECO AB	0.002%	96.591%
6242	ACETO CORP COMMON STOCK USD.01	0.002%	96.593%
6243	AICHI STEEL WOR	0.002%	96.595%
6244	SAVENCIA SA	0.002%	96.597%
6245	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.002%	96.598%
6246	MATSUYA FOODS C	0.002%	96.600%
6247	DIPLOMAT PHARMACY INC COMMON STOCK	0.002%	96.602%
6248	GLOBANT SA	0.002%	96.604%
6249	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.606%
6250	WILSON BAYLY HO	0.002%	96.608%
6251	CENTRL PLAZA HO	0.002%	96.610%
6252	EL AL ISRAEL AI	0.002%	96.612%
6253	XEBIO CO	0.002%	96.614%
6254	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.616%
6255	KINDOM CONSTRUC	0.002%	96.618%
6256	AMSTERDAM COMMO	0.002%	96.620%
6257	CHINA HUARONG A	0.002%	96.622%
6258	VODACOM GP-PRPT	0.002%	96.624%
6259	SPORTS DIRECT I	0.002%	96.626%
6260	ORIENT CORP	0.002%	96.628%
6261	TITAN INDUSTRIE	0.002%	96.630%
6262	AURICO METALS INC COMMON STOCK	0.002%	96.632%
6263	SHIN ZU SHING C	0.002%	96.634%
6264	UTD COMMUNITY F	0.002%	96.636%
6265	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.638%
6266	COMMERCIAL INTE	0.002%	96.640%
6267	ASTRAL FOODS	0.002%	96.642%
6268	BEC WORLD PUBLI	0.002%	96.644%
6269	TALGO SA	0.002%	96.646%
6270	CVR ENERGY INC	0.002%	96.648%
6271	OSSTEM IMPLANT	0.002%	96.650%
6272	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.652%
6273	ONESAVINGS BANK	0.002%	96.654%
6274	AVANZA BANK HOL	0.002%	96.656%
6275	CHESSWOOD GROUP	0.002%	96.658%
6276	Alliance Global	0.002%	96.660%
6277	DALMIA BHARAT L	0.002%	96.662%
6278	ONEBEACON INSUR	0.002%	96.664%
6279	NISSEI BUILD KO	0.002%	96.666%
6280	IBASE TECHNOLOG	0.002%	96.668%
6281	GREE INC	0.002%	96.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	INFRASTRUCTURE	0.002%	96.672%
6283	CA IMMOBILIEN A	0.002%	96.674%
6284	FAES FARMA SA	0.002%	96.675%
6285	NEO-CHINA GROUP	0.002%	96.677%
6286	SHIN-ETSU POLYM	0.002%	96.679%
6287	AVEX GROUP HOLD	0.002%	96.681%
6288	OTE(HELLENIC TL	0.002%	96.683%
6289	TAIWAN GLASS	0.002%	96.685%
6290	DAH CHONG HONG	0.002%	96.687%
6291	IRB INFRASTRUCT	0.002%	96.689%
6292	PER AARSLEFF A/	0.002%	96.691%
6293	GMO INTERNET IN	0.002%	96.693%
6294	BRODRENE HARTMA	0.002%	96.695%
6295	SCHRODERS(NEW)	0.002%	96.697%
6296	TIANJIN PORT DE	0.002%	96.699%
6297	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.701%
6298	FAMOUS BRANDS L	0.002%	96.703%
6299	NUTRACEUTICAL I	0.002%	96.705%
6300	NEXEN TIRE CORP	0.002%	96.707%
6301	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	96.709%
6302	SUMITOMO DENSET	0.002%	96.711%
6303	VILLEROY & BOCH	0.002%	96.713%
6304	TECHNICOLOR	0.002%	96.714%
6305	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.716%
6306	IDFC BANK LTD	0.002%	96.718%
6307	TUNG THIH ELECT	0.002%	96.720%
6308	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.722%
6309	HAVELLS INDIA L	0.002%	96.724%
6310	WELSPUN INDIA L	0.002%	96.726%
6311	DENNY S CORP COMMON STOCK USD.01	0.002%	96.728%
6312	INTILAND DEVPT	0.002%	96.730%
6313	JAPAN WOOL TEXT	0.002%	96.732%
6314	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.734%
6315	BENI STABILI IT	0.002%	96.736%
6316	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.738%
6317	KATE SPADE + CO COMMON STOCK USD1.0	0.002%	96.740%
6318	CANON ELECTRONI	0.002%	96.742%
6319	YOUNGWON CORP	0.002%	96.743%
6320	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.745%
6321	MARCO POLO DEV	0.002%	96.747%
6322	LING SEN PRECIS	0.002%	96.749%
6323	CLEANAWAY CO LT	0.002%	96.751%
6324	GREEN REIT PLC	0.002%	96.753%
6325	ARAKAWA CHEMICA	0.002%	96.755%
6326	CORP INMOBILIAR	0.002%	96.757%
6327	AMPLIFON SPA NE	0.002%	96.759%
6328	SRI TRANG AGRO	0.002%	96.761%
6329	OTONOMY INC COMMON STOCK USD.001	0.002%	96.763%
6330	FEDEX CORP COMPANY GUAR 02/20 2.3	0.002%	96.765%
6331	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.767%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	DESCENTE LTD.	0.002%	96.768%
6333	MERUS LABS INTE	0.002%	96.770%
6334	FU SHOU YUAN IN	0.002%	96.772%
6335	ADVA AG	0.002%	96.774%
6336	DEVELOPMENT CRE	0.002%	96.776%
6337	CASHBUILD LTD	0.002%	96.778%
6338	TOKYO STEEL MFG	0.002%	96.780%
6339	PETRON CORP	0.002%	96.782%
6340	PLAYA HOTELS &	0.002%	96.784%
6341	TITAN CEMENT CO	0.002%	96.786%
6342	TAISHO PHARMACE	0.002%	96.788%
6343	SINOPEC SHANGHA	0.002%	96.790%
6344	TORII PHARM CO	0.002%	96.791%
6345	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	96.793%
6346	AKITA BANK	0.002%	96.795%
6347	FUFENG GROUP LT	0.002%	96.797%
6348	MAN SE	0.002%	96.799%
6349	TSINGTAO BREWER	0.002%	96.801%
6350	INDIAN HOTELS	0.002%	96.803%
6351	OUTSOURCING INC	0.002%	96.805%
6352	RENHE COMMERCIA	0.002%	96.807%
6353	CHANGYOU.COM LTD ADR ADR	0.002%	96.809%
6354	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.810%
6355	ZALANDO SE	0.002%	96.812%
6356	VZ HOLDING AG	0.002%	96.814%
6357	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.816%
6358	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.002%	96.818%
6359	AI HOLDINGS COR	0.002%	96.820%
6360	PRUKSA HOLDING	0.002%	96.822%
6361	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.824%
6362	EISAI CO	0.002%	96.826%
6363	INPHI CORP COMMON STOCK	0.002%	96.827%
6364	VECTRUS INC COMMON STOCK USD.01	0.002%	96.829%
6365	SKYLARK CO LTD	0.002%	96.831%
6366	DIAGEO PLC	0.002%	96.833%
6367	SHANGHAI JIN JI	0.002%	96.835%
6368	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.837%
6369	TELENAV INC COMMON STOCK USD.001	0.002%	96.839%
6370	ALBIOMA	0.002%	96.841%
6371	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.843%
6372	ALPEK SAB	0.002%	96.844%
6373	INOGEN INC COMMON STOCK USD.001	0.002%	96.846%
6374	ST SHINE OPTICA	0.002%	96.848%
6375	BANGKOK EXPRESS	0.002%	96.850%
6376	FAR EAST DEPT	0.002%	96.852%
6377	QUALITY HOUSES	0.002%	96.854%
6378	MEKONOMEN AB	0.002%	96.856%
6379	ROCK FIELD CO	0.002%	96.858%
6380	MAYR-MELNHOF KA	0.002%	96.859%
6381	HAMBURGER HAFEN	0.002%	96.861%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	INFRATIL LTD	0.002%	96.863%
6383	HK ELECTRIC INV	0.002%	96.865%
6384	GEMTEK TECHNOLO	0.002%	96.867%
6385	HOCHDORF HOLDIN	0.002%	96.869%
6386	CANON INC SPONS ADR ADR	0.002%	96.871%
6387	EUGENE CORP	0.002%	96.873%
6388	B2W-CIA GLOBAL	0.002%	96.874%
6389	YIEH PHUI ENTS	0.002%	96.876%
6390	NEC NETWK & SYS	0.002%	96.878%
6391	RUENTEX DEVELOP	0.002%	96.880%
6392	CIA DE DIST INT	0.002%	96.882%
6393	CALLON PETROLEUM CO COMMON STOCK USD.01	0.002%	96.884%
6394	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	96.886%
6395	CAWACHI LTD	0.002%	96.888%
6396	TOKYO BROADCAST	0.002%	96.889%
6397	FUKUDA DENSHI C	0.002%	96.891%
6398	ASAHI HOLDINGS	0.002%	96.893%
6399	LIFESTYLE INTER	0.002%	96.895%
6400	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.897%
6401	BENETEAU	0.002%	96.899%
6402	FUJI CO(TOKYO)	0.002%	96.901%
6403	MESA LABORATORIES INC COMMON STOCK	0.002%	96.902%
6404	MASTERLINK SECS	0.002%	96.904%
6405	NSI NV	0.002%	96.906%
6406	LAWSON	0.002%	96.908%
6407	AVEO GROUP	0.002%	96.910%
6408	TAIHEI DENGYO	0.002%	96.912%
6409	VERBIO VEREINIG	0.002%	96.914%
6410	TOP GLOVE CORP	0.002%	96.915%
6411	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	96.917%
6412	SK NETWORKS CO	0.002%	96.919%
6413	HI-LEX CORP	0.002%	96.921%
6414	VEDANTA LTD ADR ADR	0.002%	96.923%
6415	CENTRAL GARDEN&	0.002%	96.925%
6416	YANG MING MARIN	0.002%	96.927%
6417	JU TENG INTERNA	0.002%	96.928%
6418	COFACE SA	0.002%	96.930%
6419	SEMIRARA MINING	0.002%	96.932%
6420	HAKDEX AB	0.002%	96.934%
6421	PIOLAX CO	0.002%	96.936%
6422	RICHTER GEDEON	0.002%	96.938%
6423	UNION BNK OF IN	0.002%	96.939%
6424	ORIOLA-KD CORP	0.002%	96.941%
6425	JIN CO.LTD	0.002%	96.943%
6426	SIERRA BANCORP COMMON STOCK	0.002%	96.945%
6427	AGRANA BETEILIG	0.002%	96.947%
6428	LATECOERE	0.002%	96.949%
6429	MIYAZAKI BANK	0.002%	96.951%
6430	BW OFFSHORE LTD	0.002%	96.952%
6431	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	96.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.956%
6433	TV ASAHI CORP	0.002%	96.958%
6434	GPO DE INVERSIO	0.002%	96.960%
6435	RAMAYANA LESTAR	0.002%	96.962%
6436	CLARION CO	0.002%	96.963%
6437	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.965%
6438	PRESS KOGYO CO	0.002%	96.967%
6439	ACANDO AB	0.002%	96.969%
6440	ELEC POWER DEV	0.002%	96.971%
6441	KARNATAKA BANK	0.002%	96.973%
6442	MAH SING GROUP	0.002%	96.974%
6443	Sponda Oyj	0.002%	96.976%
6444	PIERRE & VACANC	0.002%	96.978%
6445	T.HASEGAWA CO	0.002%	96.980%
6446	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.982%
6447	MERSEN SA	0.002%	96.984%
6448	PHILIPPINE NATL	0.002%	96.985%
6449	HUA HONG SEMICO	0.002%	96.987%
6450	EHIME BANK	0.002%	96.989%
6451	SHANGHAI PETROC	0.002%	96.991%
6452	MICHINOKU BANK	0.002%	96.993%
6453	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.994%
6454	VITAL HEALTHCAR	0.002%	96.996%
6455	KWS SAAT AG	0.002%	96.998%
6456	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.000%
6457	ONEREIT	0.002%	97.002%
6458	SHIKOKU BANK	0.002%	97.004%
6459	S.A.C.I. FALABE	0.002%	97.005%
6460	K.C. TECH	0.002%	97.007%
6461	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	97.009%
6462	MEDIFAST INC COMMON STOCK USD.001	0.002%	97.011%
6463	PACIFIC METALS	0.002%	97.013%
6464	INTERNATIONAL P	0.002%	97.015%
6465	COLOWIDE CO LTD	0.002%	97.016%
6466	SOILBUILD BUSIN	0.002%	97.018%
6467	FRONTLINE LTD/B	0.002%	97.020%
6468	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.022%
6469	CHROMA ATE INC	0.002%	97.024%
6470	TSURUHA HOLDING	0.002%	97.025%
6471	SIIC ENVIRONMEN	0.002%	97.027%
6472	AMERICAN PUBLIC	0.002%	97.029%
6473	AGELLAN COMMERC	0.002%	97.031%
6474	WISDOM MARINE L	0.002%	97.033%
6475	DAEWOO ENGINEER	0.002%	97.034%
6476	BOIRON	0.002%	97.036%
6477	FRANDESCAS HOLDINGS CORP COMMON STOCK USD.01	0.002%	97.038%
6478	TORRENT PHARM	0.002%	97.040%
6479	BANK OF PHILIPP	0.002%	97.042%
6480	HIBERNIA REIT P	0.002%	97.044%
6481	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	97.045%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	EAGLE INDUSTRY	0.002%	97.047%
6483	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	97.049%
6484	RAITO KOGYO CO	0.002%	97.051%
6485	THAI AIRWAYS IN	0.002%	97.053%
6486	VIVOTEK INC	0.002%	97.054%
6487	CT ENVIRONMENTA	0.002%	97.056%
6488	FRASERS COMMERC	0.002%	97.058%
6489	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.060%
6490	INTERTAIN GROUP	0.002%	97.062%
6491	HAWKINS INC COMMON STOCK USD.05	0.002%	97.063%
6492	TOKAI RUBBER IN	0.002%	97.065%
6493	YAMAICHI ELECTR	0.002%	97.067%
6494	SEAH STEEL	0.002%	97.069%
6495	REGAL HOTELS IN	0.002%	97.071%
6496	DEUTSCHE BETEI	0.002%	97.072%
6497	DAUM COMMUNICAT	0.002%	97.074%
6498	GROWTHPOINT PRO	0.002%	97.076%
6499	CHOFU SEISAKUSH	0.002%	97.078%
6500	CARBONITE INC COMMON STOCK USD.01	0.002%	97.080%
6501	SINOTRUK HONG K	0.002%	97.081%
6502	ZOJIRUSHI CORP	0.002%	97.083%
6503	PAGE INDUSTRIES	0.002%	97.085%
6504	ARGOSY PROPERTY	0.002%	97.087%
6505	MINOR INTERNATI	0.002%	97.088%
6506	DAIDO METAL CO	0.002%	97.090%
6507	ATEN INTERNATIO	0.002%	97.092%
6508	LASERTEC CORP	0.002%	97.094%
6509	SUN FRONTIER FU	0.002%	97.096%
6510	BURSA MALAYSIA	0.002%	97.097%
6511	GOLDEN STAR RES	0.002%	97.099%
6512	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	97.101%
6513	PRESTIGE INTERN	0.002%	97.103%
6514	CHINA METAL PRO	0.002%	97.104%
6515	PPC LTD	0.002%	97.106%
6516	ARN MONDADORI E	0.002%	97.108%
6517	ENCE ENERGIA	0.002%	97.110%
6518	PRESTIGE ESTATE	0.002%	97.112%
6519	MGI COUTIER	0.002%	97.113%
6520	SANRIO CO	0.002%	97.115%
6521	ICHIGO REAL EST	0.002%	97.117%
6522	RAISIO YHTYMA O	0.002%	97.119%
6523	NAKANISHI INC	0.002%	97.120%
6524	MALAYSIA BUILD	0.002%	97.122%
6525	DONGFANG ELECT	0.002%	97.124%
6526	TAIYO INK MFG C	0.002%	97.126%
6527	TUBOS REUNIDOS	0.002%	97.127%
6528	SKS MICROFINANC	0.002%	97.129%
6529	MITSUBOSHI BELT	0.002%	97.131%
6530	HANSOL PAPER CO	0.002%	97.133%
6531	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.002%	97.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	DAIICHI KIGENSO	0.002%	97.136%
6533	METRO PACIFIC I	0.002%	97.138%
6534	TONGYANG LIFE I	0.002%	97.140%
6535	TUBE INV OF IND	0.002%	97.141%
6536	NINE ENTERTAINM	0.002%	97.143%
6537	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.145%
6538	NRG YIELD INC CLASS C COMMON STOCK	0.002%	97.147%
6539	MIGHTY RIVER PO	0.002%	97.148%
6540	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.150%
6541	BANK OF CHONGQI	0.002%	97.152%
6542	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	97.154%
6543	ARDENTEC CORP	0.002%	97.155%
6544	MULTIPLUS SA	0.002%	97.157%
6545	TURKIYE SINAI K	0.002%	97.159%
6546	VT HOLDINGS CO	0.002%	97.161%
6547	SOL SPA	0.002%	97.162%
6548	GLADSTONE COMME	0.002%	97.164%
6549	NORTHERN BLIZZA	0.002%	97.166%
6550	GEO CO LTD	0.002%	97.168%
6551	GRAPE KING INC	0.002%	97.169%
6552	VOLTAS LTD	0.002%	97.171%
6553	THORESEN THAI A	0.002%	97.173%
6554	L'OCCITANE INTE	0.002%	97.175%
6555	SRA HOLDINGS IN	0.002%	97.176%
6556	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	97.178%
6557	FUTABA INDUSTRI	0.002%	97.180%
6558	ESPEC CORP	0.002%	97.182%
6559	ASIA OPTICAL CO	0.002%	97.183%
6560	STUART OLSON IN	0.002%	97.185%
6561	I.T LIMITED	0.002%	97.187%
6562	CONSUN PHARMACE	0.002%	97.189%
6563	XO GROUP INC COMMON STOCK USD.01	0.002%	97.190%
6564	PERUSAHAAN GAS	0.002%	97.192%
6565	EVERI HOLDINGS INC COMMON STOCK USD.001	0.002%	97.194%
6566	TEJON RANCH CO	0.002%	97.196%
6567	DAIKYONISHIKAWA	0.002%	97.197%
6568	TREDEGAR CORP COMMON STOCK	0.002%	97.199%
6569	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.201%
6570	ERAMET	0.002%	97.202%
6571	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.204%
6572	GO-AHEAD GROUP	0.002%	97.206%
6573	DATA COMMUNICAT	0.002%	97.208%
6574	FERREXPO PLC	0.002%	97.209%
6575	UKC HOLDINGS CO	0.002%	97.211%
6576	LAI SUN DEVELOP	0.002%	97.213%
6577	IPCA LABORATORI	0.002%	97.215%
6578	MCJ CO LTD	0.002%	97.216%
6579	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	97.218%
6580	M3 INC	0.002%	97.220%
6581	PRESSANCE CORPO	0.002%	97.221%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	TIME DOTCOM BHD	0.002%	97.223%
6583	ELITE SEMICONDU	0.002%	97.225%
6584	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	97.227%
6585	KOSSAN RUBBER I	0.002%	97.228%
6586	WAKITA & CO	0.002%	97.230%
6587	STAGECOACH GROU	0.002%	97.232%
6588	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.234%
6589	SATO CORP	0.002%	97.235%
6590	GREATVIEW ASEPT	0.002%	97.237%
6591	YAPI VE KREDI B	0.002%	97.239%
6592	QOL CO LTD	0.002%	97.240%
6593	QIAGEN NV	0.002%	97.242%
6594	MUHIBBAH ENGINE	0.002%	97.244%
6595	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.002%	97.246%
6596	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.247%
6597	US Wire Order	0.002%	97.249%
6598	ASSOCD INTL HOT	0.002%	97.251%
6599	DANIELI & CO CO	0.002%	97.252%
6600	EVA PRECISION I	0.002%	97.254%
6601	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	97.256%
6602	AIMS AMP CAPITA	0.002%	97.258%
6603	DEVOTEAM SA	0.002%	97.259%
6604	INNOGY SE	0.002%	97.261%
6605	STARHUB LIMITED	0.002%	97.263%
6606	KINEPOLIS GROUP	0.002%	97.264%
6607	KOREA EXPRESS C	0.002%	97.266%
6608	SCSK CORPORATIO	0.002%	97.268%
6609	DAIFUKU CO	0.002%	97.270%
6610	VETROPACK HOLDI	0.002%	97.271%
6611	CHINA AOYUAN PR	0.002%	97.273%
6612	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	97.275%
6613	HEIWA REAL ESTA	0.002%	97.276%
6614	BML INC	0.002%	97.278%
6615	SAO MARTINHO SA	0.002%	97.280%
6616	KARUR VYSYA BAN	0.002%	97.281%
6617	FORMOSA PETROCH	0.002%	97.283%
6618	NITTA CORP	0.002%	97.285%
6619	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	97.287%
6620	CHAROEN POKPHAN	0.002%	97.288%
6621	BELC CO LTD	0.002%	97.290%
6622	ICL-ISRAEL CHEM	0.002%	97.292%
6623	EASY BIO INC	0.002%	97.293%
6624	WEBJET LTD	0.002%	97.295%
6625	EIGHTEENTH BANK	0.002%	97.297%
6626	GRUMA SA DE CV	0.002%	97.298%
6627	SINARMAS LAND	0.002%	97.300%
6628	ITOCHU FUEL COR	0.002%	97.302%
6629	BLOOMBERRY RESO	0.002%	97.304%
6630	MAYNE PHARMA GR	0.002%	97.305%
6631	COLTENE HOLDI	0.002%	97.307%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	TOWA PHARM CO L	0.002%	97.309%
6633	VS INDUSTRY BHD	0.002%	97.310%
6634	KONOIKE TRANSP	0.002%	97.312%
6635	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.314%
6636	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.315%
6637	TENARIS S.A.	0.002%	97.317%
6638	LIMELIGHT NETW	0.002%	97.319%
6639	SEASPAN CORP	0.002%	97.320%
6640	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.322%
6641	NISHIO RENT ALL	0.002%	97.324%
6642	WEG SA	0.002%	97.326%
6643	UMS HLDGS LTD	0.002%	97.327%
6644	BANK NEGARA IND	0.002%	97.329%
6645	TECHNOLOGY ONE	0.002%	97.331%
6646	SHIBUYA KOGYO C	0.002%	97.332%
6647	STELLA CHEMIFA	0.002%	97.334%
6648	J-OIL MILLS INC	0.002%	97.336%
6649	RISO KAGAKU COR	0.002%	97.337%
6650	HULIC CO LTD	0.002%	97.339%
6651	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.341%
6652	GPO AEROPORTUAR	0.002%	97.342%
6653	VST HLDGS	0.002%	97.344%
6654	DHT HOLDINGS IN	0.002%	97.346%
6655	OCEAN YIELD ASA	0.002%	97.347%
6656	HKR INTL LTD	0.002%	97.349%
6657	EMIRA PROPERTY	0.002%	97.351%
6658	ISEKI & CO	0.002%	97.352%
6659	CALIX INC COMMON STOCK	0.002%	97.354%
6660	METLIFECARE LTD	0.002%	97.356%
6661	MIURA CO	0.002%	97.357%
6662	CAFE DE CORAL H	0.002%	97.359%
6663	GLOW ENERGY	0.002%	97.361%
6664	LENZING AG	0.002%	97.362%
6665	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	97.364%
6666	TAIWAN COGENERA	0.002%	97.366%
6667	TOKYOTOKEIBA CO	0.002%	97.367%
6668	DEL FRISCOS RES	0.002%	97.369%
6669	SURTECO SE	0.002%	97.371%
6670	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	97.372%
6671	DAI-DAN CO	0.002%	97.374%
6672	QINGDAO PORT IN	0.002%	97.376%
6673	TOWNGAS CHINA C	0.002%	97.377%
6674	IGG INC	0.002%	97.379%
6675	IGUATEMI EMP SH	0.002%	97.381%
6676	MENICON CO LTD	0.002%	97.382%
6677	GRUPO AEROPORTU	0.002%	97.384%
6678	CHESNARA PLC	0.002%	97.386%
6679	SFA ENGINEERING	0.002%	97.387%
6680	AUSTAL LTD	0.002%	97.389%
6681	OBERBANK AG	0.002%	97.391%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	POLYTEC HOLDING	0.002%	97.392%
6683	BLOOMAGE BIOTEC	0.002%	97.394%
6684	CLEVO	0.002%	97.396%
6685	TOWA BANK	0.002%	97.397%
6686	MGM CHINA HLDGS	0.002%	97.399%
6687	AFFICHAGE HOLDI	0.002%	97.401%
6688	UTD INDUSTRIAL	0.002%	97.402%
6689	SINOPEC KANTONS	0.002%	97.404%
6690	ANGLOGOLD LTD	0.002%	97.406%
6691	PIAGGIO	0.002%	97.407%
6692	ELBIT SYSTEMS L	0.002%	97.409%
6693	HUNG SHENG CONS	0.002%	97.410%
6694	CALBEE INC	0.002%	97.412%
6695	MIQUEL Y COSTAS	0.002%	97.414%
6696	SUNGWOO HITECH	0.002%	97.415%
6697	NIHON NOHYAKU	0.002%	97.417%
6698	ALGOMA CENTRAL	0.002%	97.419%
6699	AJANTA PHARMA	0.002%	97.420%
6700	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	97.422%
6701	HAMAMATSU PHOTO	0.002%	97.424%
6702	LANDAUER INC COMMON STOCK USD.1	0.002%	97.425%
6703	SANDEN CORP	0.002%	97.427%
6704	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	97.429%
6705	MACQUARIE LEISU	0.002%	97.430%
6706	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.432%
6707	CHINA SINGYES S	0.002%	97.433%
6708	TPG TELECOM	0.002%	97.435%
6709	DEXERIALS CORP	0.002%	97.437%
6710	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	97.438%
6711	TAIWAN SECOM	0.002%	97.440%
6712	KIKUCHI CO LTD	0.002%	97.442%
6713	KUMIAI CHEM IND	0.002%	97.443%
6714	ALBIS CO LTD	0.002%	97.445%
6715	SINOTRANS SHIPP	0.002%	97.446%
6716	HONGKONG&SHANG	0.002%	97.448%
6717	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.450%
6718	ASSYSTEM	0.002%	97.451%
6719	Z ENERGY LTD	0.002%	97.453%
6720	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.455%
6721	INGERSOLL GLB H	0.002%	97.456%
6722	OPAP SA	0.002%	97.458%
6723	JAPAN PULP & PA	0.002%	97.459%
6724	BIOGAIA AB	0.002%	97.461%
6725	LG INTL CORP	0.002%	97.463%
6726	KOMERCNI BANKA	0.002%	97.464%
6727	ASAHI DIAMOND I	0.002%	97.466%
6728	KOREA GAS CORP	0.002%	97.468%
6729	SPLUNK INC COMMON STOCK USD.001	0.002%	97.469%
6730	COWEN INC COMMON STOCK USD.01	0.002%	97.471%
6731	RAJESH EXPORTS	0.002%	97.472%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	HOLY STONE ENTE	0.002%	97.474%
6733	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	97.476%
6734	VITTORIA ASSICU	0.002%	97.477%
6735	DIGI INTL INC	0.002%	97.479%
6736	FOSTER ELECTRIC	0.002%	97.481%
6737	YUEXIU REAL ES	0.002%	97.482%
6738	ST BARBARA MINE	0.002%	97.484%
6739	PREMIER FOODS	0.002%	97.485%
6740	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.487%
6741	SUN HUNG KAI CO	0.002%	97.489%
6742	BIOTEST AG	0.002%	97.490%
6743	TORSTAR CORP CL	0.002%	97.492%
6744	HUNTER DOUGLAS	0.002%	97.493%
6745	BANDO CHEMICAL	0.002%	97.495%
6746	S FOODS INC	0.002%	97.497%
6747	CONN S INC COMMON STOCK USD.01	0.002%	97.498%
6748	GIGA SOLAR MAT	0.002%	97.500%
6749	SALMAR ASA	0.002%	97.502%
6750	AMADA HOLDINGS	0.002%	97.503%
6751	FRED'S INC	0.002%	97.505%
6752	ASTALDI	0.002%	97.506%
6753	SUMITOMO SEIKA	0.002%	97.508%
6754	PHOTO-ME INTERN	0.002%	97.510%
6755	NOVOLIPET STEEL	0.002%	97.511%
6756	QL RESOURCES BH	0.002%	97.513%
6757	FORTINET INC	0.002%	97.514%
6758	EPS CO LTD	0.002%	97.516%
6759	NATIONAL GRID P	0.002%	97.518%
6760	BACHEM HLD AG-B	0.002%	97.519%
6761	ODONTOPREV SA	0.002%	97.521%
6762	CITIZENS INC COMMON STOCK	0.002%	97.522%
6763	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.524%
6764	NOVAE GROUP PLC	0.002%	97.526%
6765	KURODA ELECTRIC	0.002%	97.527%
6766	XL AXIATA TBK P	0.002%	97.529%
6767	ISHIHARA SANGYO	0.002%	97.530%
6768	ENTERCOM COMMUN	0.002%	97.532%
6769	CALIAN GROUP LT	0.002%	97.534%
6770	BYGGMAX GROUP A	0.002%	97.535%
6771	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.002%	97.537%
6772	DAEDUCK GDS	0.002%	97.538%
6773	CHINA SHANSHUI	0.002%	97.540%
6774	GEOX S.P.A.	0.002%	97.541%
6775	WEST MARINE INC COMMON STOCK USD.001	0.002%	97.543%
6776	FUJI KYUKO CO L	0.002%	97.545%
6777	MOBILEONE LTD.	0.002%	97.546%
6778	DORIAN LPG LTD	0.002%	97.548%
6779	OITA BANK	0.002%	97.549%
6780	SPOTLESS GROUP	0.002%	97.551%
6781	LIFE CORPORATIO	0.002%	97.553%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	PREMIER OIL	0.002%	97.554%
6783	KAPPAHL HOLDING	0.002%	97.556%
6784	PARQUE ARAUCO S	0.002%	97.557%
6785	FORMULA SYST(19	0.002%	97.559%
6786	NIPPON ROAD CO	0.002%	97.561%
6787	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	97.562%
6788	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.564%
6789	PAZ CORP SA	0.002%	97.565%
6790	WAFER WORKS COR	0.002%	97.567%
6791	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	97.568%
6792	CIA SANEAMENTO	0.002%	97.570%
6793	JGC CORP	0.002%	97.572%
6794	D.A. CONSORTIUM	0.002%	97.573%
6795	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.575%
6796	GWA GROUP LTD	0.002%	97.576%
6797	WEIQIAO TEXTILE	0.002%	97.578%
6798	MITSUBISHI PENC	0.002%	97.579%
6799	ATUL LTD	0.002%	97.581%
6800	KESKO OYJ	0.002%	97.583%
6801	MAX CO	0.002%	97.584%
6802	WASHTEC AG	0.002%	97.586%
6803	BEIERSDORF AG	0.002%	97.587%
6804	XINGDA INTERNAT	0.002%	97.589%
6805	SAIBU GAS CO	0.002%	97.590%
6806	INDIAN BANK	0.002%	97.592%
6807	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.594%
6808	UNID CO LTD	0.002%	97.595%
6809	DIRTT ENVIRONME	0.002%	97.597%
6810	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.598%
6811	VAUDOISE ASSURA	0.002%	97.600%
6812	OPTO TECH CORPN	0.002%	97.601%
6813	YUASA TRADING C	0.002%	97.603%
6814	ALPHA & OMEGA S	0.002%	97.605%
6815	KINIK CO	0.002%	97.606%
6816	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.608%
6817	BANCO DAVIVIEND	0.002%	97.609%
6818	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.611%
6819	H&R WASAG AG	0.002%	97.612%
6820	CTCI CORP	0.002%	97.614%
6821	ANGLO AMERICAN	0.002%	97.615%
6822	DEXCOM INC COMMON STOCK USD.001	0.002%	97.617%
6823	SUNPOWER CORP COMMON STOCK USD.001	0.002%	97.619%
6824	B&B TOOLS AB	0.002%	97.620%
6825	TIGA PILAR SEJA	0.002%	97.622%
6826	HIMART CO LTD	0.002%	97.623%
6827	ADANI POWER LTD	0.002%	97.625%
6828	JASA MARGA	0.002%	97.626%
6829	PSK INC	0.002%	97.628%
6830	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	97.629%
6831	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.631%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	REPLY SPA	0.002%	97.632%
6833	NAMCHOW CHEMICA	0.002%	97.634%
6834	LIPPO MALLS IN	0.002%	97.636%
6835	VILMORIN CLAUSE	0.002%	97.637%
6836	YELLOW HAT LTD.	0.002%	97.639%
6837	CEMEX LATAM HLD	0.002%	97.640%
6838	MCBRIDE PLC	0.002%	97.642%
6839	GMR INFRASTRUCT	0.002%	97.643%
6840	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.645%
6841	FARGLORY LAND D	0.002%	97.646%
6842	SREI INFRASTRUC	0.002%	97.648%
6843	CHINA INTL MARI	0.002%	97.649%
6844	ADHI KARYA PERS	0.002%	97.651%
6845	CGN POWER CO LT	0.002%	97.653%
6846	SHIKOKU CHEMICA	0.002%	97.654%
6847	FANTASIA HOLDIN	0.002%	97.656%
6848	RIKEN CORP	0.002%	97.657%
6849	KALBE FARMA	0.002%	97.659%
6850	PLATINUM ASSET	0.002%	97.660%
6851	BEIJER ALMA AB	0.002%	97.662%
6852	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.663%
6853	HESKA CORP	0.002%	97.665%
6854	ROYAL CO	0.002%	97.666%
6855	TOHO ZINC CO LT	0.002%	97.668%
6856	UNILEVER INDONE	0.002%	97.669%
6857	JSP CORP	0.002%	97.671%
6858	HANMI PHARM CO	0.002%	97.673%
6859	HOKUTO CORP	0.002%	97.674%
6860	NETENT AB	0.002%	97.676%
6861	FUSO CHEMICAL C	0.002%	97.677%
6862	ALIO GOLD INC	0.002%	97.679%
6863	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.002%	97.680%
6864	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.682%
6865	SEAH BESTEEL CO	0.002%	97.683%
6866	KOWLOON DEVMT	0.002%	97.685%
6867	RAFFLES MEDICAL	0.002%	97.686%
6868	ZUMIEZ INC COMMON STOCK	0.002%	97.688%
6869	POLA ORBIS HLDG	0.002%	97.689%
6870	SHIZUOKAGAS CO	0.002%	97.691%
6871	PROGRAMMED MAIN	0.002%	97.692%
6872	ROBINSONS RETAI	0.002%	97.694%
6873	QUIMICA Y MINER	0.002%	97.695%
6874	SBS HOLDINGS IN	0.002%	97.697%
6875	ALIANSCE SHOPPI	0.002%	97.698%
6876	NIPPON CARBON C	0.002%	97.700%
6877	EIS ECZACIBASI	0.002%	97.702%
6878	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.703%
6879	LOTTE FOOD CO	0.002%	97.705%
6880	TOYO ENG CORP	0.002%	97.706%
6881	OBIC	0.002%	97.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	CIA SANEAMENTO	0.002%	97.709%
6883	SDL PLC	0.002%	97.711%
6884	CLEARWATER SEAF	0.002%	97.712%
6885	WEST BANCORPORATION COMMON STOCK	0.002%	97.714%
6886	DUNI AB	0.002%	97.715%
6887	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.717%
6888	MACATAWA BANK CORP COMMON STOCK	0.002%	97.718%
6889	OIL & NATURAL G	0.002%	97.720%
6890	TAMURA CORP	0.002%	97.721%
6891	PRADA SPA	0.002%	97.723%
6892	SINTEX PLASTICS	0.002%	97.724%
6893	AIDA ENGINEERIN	0.002%	97.726%
6894	XING AG	0.002%	97.727%
6895	BELL AG - REG	0.002%	97.729%
6896	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.730%
6897	CITI TRENDS INC COMMON STOCK USD.01	0.002%	97.732%
6898	HANDSOME CORP	0.002%	97.733%
6899	KONGSBERG AUTOM	0.002%	97.735%
6900	COAL INDIA LTD	0.002%	97.736%
6901	TAYCA CORP	0.002%	97.738%
6902	DAEHAN FLOUR MI	0.002%	97.739%
6903	YOKOGAWA BRIDGE	0.002%	97.741%
6904	CHIMEI MATERIAL	0.002%	97.742%
6905	CAPITAL ONE BAN	0.002%	97.744%
6906	SIRTEX MEDICAL	0.002%	97.745%
6907	BREVILLE GROUP	0.002%	97.747%
6908	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.748%
6909	NISSHIN STEEL H	0.002%	97.750%
6910	FIRST REIT	0.002%	97.751%
6911	DR.CI:LABO CO L	0.002%	97.753%
6912	SAMYANG CORP	0.002%	97.754%
6913	PETRONAS DAGANG	0.002%	97.756%
6914	PROLOGIS PROPER	0.002%	97.757%
6915	TOYO CONSTRUCTI	0.002%	97.759%
6916	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.002%	97.760%
6917	GODREJ CONSUMER	0.001%	97.762%
6918	XINJIANG GOLDWI	0.001%	97.763%
6919	THULE GROUP AB/	0.001%	97.765%
6920	MIDAS HLDGS	0.001%	97.766%
6921	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	97.768%
6922	HORNBACK BAUMAR	0.001%	97.769%
6923	PEARSON STK	0.001%	97.771%
6924	ECORODOVIAS INF	0.001%	97.772%
6925	HISPANIA ACTIVO	0.001%	97.774%
6926	CELLCOM ISRAEL	0.001%	97.775%
6927	ASTRA AGRO LEST	0.001%	97.777%
6928	HAMAKYOREX CO L	0.001%	97.778%
6929	SIGURD MICROELE	0.001%	97.780%
6930	JAIPRAKASH ASSO	0.001%	97.781%
6931	MERCURIES LIFE	0.001%	97.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	TYC BROTHER IND	0.001%	97.784%
6933	CENT PATTANA PU	0.001%	97.786%
6934	FLYTECH TECHNOL	0.001%	97.787%
6935	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	97.789%
6936	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.790%
6937	UOA DEVELOPMENT	0.001%	97.792%
6938	XIAMEN INTL POR	0.001%	97.793%
6939	NOVELION THERAP	0.001%	97.795%
6940	AKKA TECHNOLOGI	0.001%	97.796%
6941	ADVTECH LTD	0.001%	97.798%
6942	MAINSTREET EQUI	0.001%	97.799%
6943	ELIS SA	0.001%	97.801%
6944	JAMMU & KASHMIR	0.001%	97.802%
6945	CIA TRANSM ENER	0.001%	97.804%
6946	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.805%
6947	TATA COMMUNICAT	0.001%	97.806%
6948	REZIDOR HOTEL G	0.001%	97.808%
6949	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.809%
6950	PT TIMAH TBK	0.001%	97.811%
6951	SSANGYONG CEMEN	0.001%	97.812%
6952	SOLOR A/S	0.001%	97.814%
6953	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.815%
6954	GENESIS ENERGY	0.001%	97.817%
6955	DEVRO	0.001%	97.818%
6956	RESOLUTE FOREST	0.001%	97.820%
6957	CHINA AEROSPACE	0.001%	97.821%
6958	SUPERVALU INC	0.001%	97.823%
6959	GOLDSUN DEV/CON	0.001%	97.824%
6960	MITANI CORP	0.001%	97.826%
6961	TV TOKYO HLDG C	0.001%	97.827%
6962	HO BEE INVESTME	0.001%	97.828%
6963	FINGERPRINT CAR	0.001%	97.830%
6964	AOI ELECTRONICS	0.001%	97.831%
6965	YANZHOU COAL MI	0.001%	97.833%
6966	HURCO COMPANIES INC COMMON STOCK	0.001%	97.834%
6967	HUADIAN POWER I	0.001%	97.836%
6968	PEMBANGUNAN P	0.001%	97.837%
6969	DAI NIPPON TORY	0.001%	97.839%
6970	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.840%
6971	MODEC INC	0.001%	97.842%
6972	PARTRON CO LTD	0.001%	97.843%
6973	CAREER TECHNOLO	0.001%	97.844%
6974	KOC HOLDING AS	0.001%	97.846%
6975	PALFINGER AG	0.001%	97.847%
6976	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.849%
6977	DAIHO CONSTRUCT	0.001%	97.850%
6978	YOSHINOYA D&C C	0.001%	97.852%
6979	ALTERRA POWER C	0.001%	97.853%
6980	HARASHIN CO LTD	0.001%	97.855%
6981	KAGA ELECTRONIC	0.001%	97.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	SLC AGRICOLA SA	0.001%	97.858%
6983	SINGAPORE FINAN	0.001%	97.859%
6984	KOREA AEROSPACE	0.001%	97.860%
6985	SP SETIA	0.001%	97.862%
6986	NAMURA SHIPBUIL	0.001%	97.863%
6987	GENMAB A/S	0.001%	97.865%
6988	KYOEI STEEL LTD	0.001%	97.866%
6989	ELIA SYS OPERAT	0.001%	97.868%
6990	ULTRA TECH CEMC	0.001%	97.869%
6991	NICHII GAKKAN C	0.001%	97.871%
6992	BINCK NV	0.001%	97.872%
6993	INFOMART CORP	0.001%	97.873%
6994	CHINA MAPLE LEA	0.001%	97.875%
6995	RANDON SA IMPL	0.001%	97.876%
6996	GREEN CROSS HLD	0.001%	97.878%
6997	NESTLE INDIA	0.001%	97.879%
6998	UNITED INTL ENT	0.001%	97.881%
6999	CHOICE PROPRTI	0.001%	97.882%
7000	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.884%
7001	STEF-TFE NEW	0.001%	97.885%
7002	HEINEKEN MALAYS	0.001%	97.886%
7003	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	97.888%
7004	BENEFIT ONE INC	0.001%	97.889%
7005	AMOTECH CO LTD	0.001%	97.891%
7006	SOGEFI	0.001%	97.892%
7007	FBD HLDGS	0.001%	97.894%
7008	METAWATER CO LT	0.001%	97.895%
7009	UMH PROP INC	0.001%	97.896%
7010	CHINA WATER AFF	0.001%	97.898%
7011	BK OF SAGA	0.001%	97.899%
7012	EMPEROR CAPITAL	0.001%	97.901%
7013	GURUNAVI INC	0.001%	97.902%
7014	JAHWA ELECTRONI	0.001%	97.904%
7015	ACHILLES CORP	0.001%	97.905%
7016	HOSOKAWA MICRON	0.001%	97.906%
7017	NOVA MEASURING	0.001%	97.908%
7018	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.909%
7019	HOTAI MOTOR CO	0.001%	97.911%
7020	YAMABIKO CORP	0.001%	97.912%
7021	YPSOMED HOLDING	0.001%	97.914%
7022	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.915%
7023	WEYCO GROUP INC	0.001%	97.916%
7024	LI NING CO. LTD	0.001%	97.918%
7025	INABA DENKISANG	0.001%	97.919%
7026	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	97.921%
7027	UNIBAIL-RODAMCO	0.001%	97.922%
7028	FURUKAWA CO	0.001%	97.923%
7029	NORITAKE CO	0.001%	97.925%
7030	TSUKISHIMA KIKA	0.001%	97.926%
7031	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	ATRIUM LJUNGBER	0.001%	97.929%
7033	SMS CO LTD	0.001%	97.931%
7034	GREAT EASTERN S	0.001%	97.932%
7035	UNIVERSAL MEDIC	0.001%	97.933%
7036	HARBIN POWER EQ	0.001%	97.935%
7037	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	97.936%
7038	HMC INVESTMENT	0.001%	97.938%
7039	AKASTOR ASA	0.001%	97.939%
7040	RANK GROUP PLC	0.001%	97.940%
7041	TOCALO CO LTD	0.001%	97.942%
7042	GREATEK ELECTRO	0.001%	97.943%
7043	CHINA SHENGMU O	0.001%	97.945%
7044	KASAI KOGYO CO	0.001%	97.946%
7045	GPO FIN INTERAC	0.001%	97.948%
7046	AP THAILAND PCL	0.001%	97.949%
7047	GEMDALE PROPERT	0.001%	97.950%
7048	LIU CHONG HING	0.001%	97.952%
7049	NVE CORP	0.001%	97.953%
7050	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.955%
7051	E CL SA	0.001%	97.956%
7052	STOLT-NIELSEN L	0.001%	97.957%
7053	SUPER-SOL	0.001%	97.959%
7054	MOTA ENIGL SGPS	0.001%	97.960%
7055	INTL NICKEL IND	0.001%	97.962%
7056	SONG WON IND	0.001%	97.963%
7057	CORPORATE TRAVE	0.001%	97.964%
7058	MANITOU	0.001%	97.966%
7059	SL CORP	0.001%	97.967%
7060	CIA ENERGETICA	0.001%	97.969%
7061	COLBUN S.A.	0.001%	97.970%
7062	ELETOBRAS PREF	0.001%	97.971%
7063	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.973%
7064	EZION HOLDINGS	0.001%	97.974%
7065	PLENUS CO	0.001%	97.976%
7066	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	97.977%
7067	HYUNDAI HOME SH	0.001%	97.978%
7068	COMDIRECT BANK	0.001%	97.980%
7069	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	97.981%
7070	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.983%
7071	CENTRAL CHINA S	0.001%	97.984%
7072	SANSHIN ELECTRO	0.001%	97.985%
7073	LIVZON PHARMACE	0.001%	97.987%
7074	NTT URBAN DEVEL	0.001%	97.988%
7075	PARK ELECTROCHE	0.001%	97.990%
7076	CAPITAL&REG PRO	0.001%	97.991%
7077	PHOENIX MECANO	0.001%	97.992%
7078	REDES ENERGETIC	0.001%	97.994%
7079	DONGJIANG ENVIR	0.001%	97.995%
7080	PC DEPOT CORP	0.001%	97.996%
7081	RELIANCE ENERGY	0.001%	97.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	CHINA GREENLAND	0.001%	97.999%
7083	RIKEN VITAMIN C	0.001%	98.001%
7084	ALE PROPERTY TR	0.001%	98.002%
7085	SPH REIT	0.001%	98.003%
7086	CT REAL ESTATE	0.001%	98.005%
7087	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.006%
7088	PROSPERITY REIT	0.001%	98.008%
7089	SANYANGIndustr	0.001%	98.009%
7090	G-RESOURCES GP	0.001%	98.010%
7091	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.012%
7092	COSMOS PHARMACE	0.001%	98.013%
7093	KAJARIA CERAMIC	0.001%	98.014%
7094	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.016%
7095	YAMAZEN CORPORA	0.001%	98.017%
7096	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.019%
7097	G&L BEIJER AB B	0.001%	98.020%
7098	WILH. WILHELMSE	0.001%	98.021%
7099	FEDERAL CORP	0.001%	98.023%
7100	GREAT LAKES DRE	0.001%	98.024%
7101	SANKYO TATEYAMA	0.001%	98.025%
7102	NIPPON PAINT CO	0.001%	98.027%
7103	COVENANT TRANSP	0.001%	98.028%
7104	GOLD CIRCUIT EL	0.001%	98.030%
7105	CONCENTRADORA	0.001%	98.031%
7106	OKURA INDUSTRIA	0.001%	98.032%
7107	BURKHALTER HOLD	0.001%	98.034%
7108	RENEWABLE ENERGEN	0.001%	98.035%
7109	WINMARK CORP COMMON STOCK	0.001%	98.036%
7110	XTEP INTERNATIO	0.001%	98.038%
7111	CERVECERIAS UNI	0.001%	98.039%
7112	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.041%
7113	CUTERA INC COMMON STOCK USD.001	0.001%	98.042%
7114	MINATO BANK	0.001%	98.043%
7115	CEMENTIR S.p.A.	0.001%	98.045%
7116	361 DEGREES INT	0.001%	98.046%
7117	NISSIN CORP	0.001%	98.047%
7118	VAISALA	0.001%	98.049%
7119	ALPIQ HOLDING A	0.001%	98.050%
7120	BUKIT SEMBAWANG	0.001%	98.051%
7121	UNITIL CORP COMMON STOCK	0.001%	98.053%
7122	CHINA MANMADE F	0.001%	98.054%
7123	FORMOSA LABORAT	0.001%	98.056%
7124	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.057%
7125	TRANS COSMOS	0.001%	98.058%
7126	HIBIYA ENGINEER	0.001%	98.060%
7127	GCL NEW ENERGY	0.001%	98.061%
7128	BULTEN AB	0.001%	98.062%
7129	TENMA CORPORATI	0.001%	98.064%
7130	NITTETSU MINING	0.001%	98.065%
7131	SHINDENGEN ELEC	0.001%	98.066%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	HANON SYSTEMS	0.001%	98.068%
7133	SWORD GROUP	0.001%	98.069%
7134	KEPPEL INFRASTR	0.001%	98.070%
7135	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.072%
7136	DAIKI ALUMINIUM	0.001%	98.073%
7137	RMP ENERGY INC	0.001%	98.074%
7138	VERA BRADLEY INC COMMON STOCK	0.001%	98.076%
7139	MEC COMPANY LTD	0.001%	98.077%
7140	MALAYSIA MINING	0.001%	98.079%
7141	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.080%
7142	BANGKOK DUSIT M	0.001%	98.081%
7143	HUANENG POWER I	0.001%	98.083%
7144	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.084%
7145	ZEHNDER GROUP A	0.001%	98.085%
7146	MURRAY & ROBERT	0.001%	98.087%
7147	PARIS ORLEANS S	0.001%	98.088%
7148	GULLIVER INTERN	0.001%	98.089%
7149	YURTEC CORPORAT	0.001%	98.091%
7150	MEDICLINIC INTE	0.001%	98.092%
7151	CHOLAMANDALAM I	0.001%	98.093%
7152	FREEMAN FINANCI	0.001%	98.095%
7153	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.096%
7154	TONG YANG CEMEN	0.001%	98.097%
7155	CARD FACTORY PL	0.001%	98.099%
7156	TRONC INC COMMON STOCK USD.01	0.001%	98.100%
7157	IP GROUP	0.001%	98.101%
7158	KAMEI CORP	0.001%	98.103%
7159	MALAYSIAN RES C	0.001%	98.104%
7160	HAN JIN TRANSPO	0.001%	98.105%
7161	KATAKURA INDS	0.001%	98.107%
7162	AKEBONO BRAKE I	0.001%	98.108%
7163	MEDY-TOX INC	0.001%	98.109%
7164	mitsui soko co	0.001%	98.111%
7165	HANWHA SECS	0.001%	98.112%
7166	NICHIDEN CORP	0.001%	98.113%
7167	DAIRY FARM INTL	0.001%	98.115%
7168	HIRATA TECHNICA	0.001%	98.116%
7169	INTERSERVE PLC	0.001%	98.117%
7170	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.119%
7171	CORP COMERCI SA	0.001%	98.120%
7172	TOA CORP	0.001%	98.121%
7173	WELCIA HOLDINGS	0.001%	98.123%
7174	LEXTAR ELECTRON	0.001%	98.124%
7175	TIPP24 SE	0.001%	98.125%
7176	CRAFT BREWERS A	0.001%	98.127%
7177	GUOCOLAND LTD	0.001%	98.128%
7178	DEVELOPMENT SEC	0.001%	98.129%
7179	BANK PEKAO	0.001%	98.131%
7180	QAD INC A COMMON STOCK	0.001%	98.132%
7181	CORFICOLOMBIANA	0.001%	98.133%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	PARCO CO	0.001%	98.135%
7183	HANNSTOUCH SOLU	0.001%	98.136%
7184	VITAL KSK HOLDI	0.001%	98.137%
7185	MANDALAY RESOUR	0.001%	98.138%
7186	SHANGHAI FOSUN	0.001%	98.140%
7187	MOUNT GIBSON IR	0.001%	98.141%
7188	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.142%
7189	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.144%
7190	ANANDA DEVELOPM	0.001%	98.145%
7191	NISSHIN SEIFUN	0.001%	98.146%
7192	XXENTRIA TECHNO	0.001%	98.148%
7193	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.001%	98.149%
7194	SHW AG	0.001%	98.150%
7195	BRUNEL INTL	0.001%	98.152%
7196	SURMODICS INC COMMON STOCK USD.05	0.001%	98.153%
7197	JEOL	0.001%	98.154%
7198	NOJIMA CORP	0.001%	98.156%
7199	NEWOCEAN ENERGY	0.001%	98.157%
7200	ALLIED PROPERTI	0.001%	98.158%
7201	WCT HOLDINGS BH	0.001%	98.160%
7202	GREAT EASTERN H	0.001%	98.161%
7203	KONAI CO LTD	0.001%	98.162%
7204	CHUBU SHIRYO CO	0.001%	98.163%
7205	THAI VEGETABLE	0.001%	98.165%
7206	RIPLEY CORP SA	0.001%	98.166%
7207	CAVERION CORP	0.001%	98.167%
7208	SUMMIT INDUSTRI	0.001%	98.169%
7209	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.170%
7210	DONG-A SOCIO	0.001%	98.171%
7211	LINX SA	0.001%	98.173%
7212	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.174%
7213	LUYE PHARMA GRO	0.001%	98.175%
7214	M DIAS BRANCO S	0.001%	98.177%
7215	HUONS CO LTD	0.001%	98.178%
7216	ACE HARDWARE IN	0.001%	98.179%
7217	RVH INC	0.001%	98.180%
7218	GLORIA MATERIAL	0.001%	98.182%
7219	TRENCOR	0.001%	98.183%
7220	TOKAI CORP/GIFU	0.001%	98.184%
7221	EUROPAC PAPELES	0.001%	98.186%
7222	KOTOBUKI SPIRIT	0.001%	98.187%
7223	STARZEN CO LTD	0.001%	98.188%
7224	RELIANCE COMMUN	0.001%	98.190%
7225	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.191%
7226	ATRIUM EUROPEAN	0.001%	98.192%
7227	HANSOL LCD INC	0.001%	98.194%
7228	SHIMIZU BANK	0.001%	98.195%
7229	TOSEI CORP	0.001%	98.196%
7230	WINCANTON	0.001%	98.197%
7231	FERROTEC CORP	0.001%	98.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	PKP CARGO SA	0.001%	98.200%
7233	ARATA CORP	0.001%	98.201%
7234	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.203%
7235	ACCORDIA GOLF T	0.001%	98.204%
7236	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.205%
7237	YAKULT HONSHA C	0.001%	98.206%
7238	FORD OTOSAN	0.001%	98.208%
7239	BTB REAL ESTATE	0.001%	98.209%
7240	YIRENDAI LTD AD	0.001%	98.210%
7241	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.212%
7242	TOWA CORP	0.001%	98.213%
7243	IRISH CONTINENT	0.001%	98.214%
7244	AES TIETE ENERG	0.001%	98.216%
7245	HAPPINET CORP	0.001%	98.217%
7246	LIGHT S.A.	0.001%	98.218%
7247	BES ENGINEERING	0.001%	98.219%
7248	PROCTOR&GAMBLE	0.001%	98.221%
7249	INFIGEN ENERGY	0.001%	98.222%
7250	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.223%
7251	OKABE CO	0.001%	98.225%
7252	MORGAN SINDALL	0.001%	98.226%
7253	YEONG GUAN ENER	0.001%	98.227%
7254	GRUPO AEROMEXIC	0.001%	98.228%
7255	TAI CHEUNG HLDG	0.001%	98.230%
7256	HYUNDAI ELEVATO	0.001%	98.231%
7257	DAISO CO	0.001%	98.232%
7258	TEIKOKU SEN-I C	0.001%	98.234%
7259	NISHIMATSUYA CH	0.001%	98.235%
7260	LT GROUP INC	0.001%	98.236%
7261	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.237%
7262	SPIE SA	0.001%	98.239%
7263	MENORA MIVTACHI	0.001%	98.240%
7264	FINANCIAL PRODU	0.001%	98.241%
7265	TECHTARGET COMMON STOCK USD.001	0.001%	98.242%
7266	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.244%
7267	DRAEGERWERK KGA	0.001%	98.245%
7268	FIRST GEN CORPO	0.001%	98.246%
7269	SILICONWARE PRE	0.001%	98.248%
7270	IDORSIA LTD	0.001%	98.249%
7271	TOLI CORP	0.001%	98.250%
7272	RETAIL FOOD GRO	0.001%	98.251%
7273	ORACLE FIN SERV	0.001%	98.253%
7274	DOUTOR NICHIRE	0.001%	98.254%
7275	FUJIBO HOLDINGS	0.001%	98.255%
7276	ALTICE NV	0.001%	98.257%
7277	PHOENIX HLDGS L	0.001%	98.258%
7278	WIZZ AIR HOLDIN	0.001%	98.259%
7279	STAR MICRONICS	0.001%	98.260%
7280	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.262%
7281	KT SKYLIFE CO L	0.001%	98.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	BW LPG LTD	0.001%	98.264%
7283	PICK'N PAY STOR	0.001%	98.265%
7284	EMPRESA NACIONAL	0.001%	98.267%
7285	HYUNDAI DS,OLD	0.001%	98.268%
7286	HARMONIC DRIVE	0.001%	98.269%
7287	MERIDIAN ENERGY	0.001%	98.271%
7288	LEWIS GROUP LTD	0.001%	98.272%
7289	MACAU LEGEND DE	0.001%	98.273%
7290	WARABEYA NICHIIY	0.001%	98.274%
7291	NATIONAL STORAG	0.001%	98.276%
7292	SYNERGIE	0.001%	98.277%
7293	KOREA KOLMAR CO	0.001%	98.278%
7294	KOHNAN SHOJI	0.001%	98.279%
7295	DREAM UNLIMIITE	0.001%	98.281%
7296	TONG HSING ELEC	0.001%	98.282%
7297	RAYSEARCH LABOR	0.001%	98.283%
7298	TAMRON CO LTD	0.001%	98.285%
7299	SK TELECOM ADR	0.001%	98.286%
7300	PANDOX AB	0.001%	98.287%
7301	FUJIMORI KOGYO	0.001%	98.288%
7302	BANK COOP AG	0.001%	98.290%
7303	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.291%
7304	GRUPO FAMSA SA	0.001%	98.292%
7305	HULIC REIT INC	0.001%	98.293%
7306	SELECT HARVESTS	0.001%	98.295%
7307	NIDEC CORPORATI	0.001%	98.296%
7308	EUROMONEY INST	0.001%	98.297%
7309	MCMILLAN SHAKES	0.001%	98.298%
7310	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.300%
7311	TOX FREE SOLUTI	0.001%	98.301%
7312	NEWRIVER REIT P	0.001%	98.302%
7313	IGB REAL ESTATE	0.001%	98.303%
7314	BOSCH LTD	0.001%	98.305%
7315	MK ELECTRON	0.001%	98.306%
7316	AKR CORPORINDO	0.001%	98.307%
7317	DAWNRAYS PHARMS	0.001%	98.308%
7318	TAKARA LEBEN CO	0.001%	98.310%
7319	PARTNER COMMUNI	0.001%	98.311%
7320	JINLI GROUP HOL	0.001%	98.312%
7321	AICHI CORPORATI	0.001%	98.313%
7322	ALPHA NETWORKS	0.001%	98.315%
7323	FISSION URANIUM	0.001%	98.316%
7324	ARROW GLOBAL GR	0.001%	98.317%
7325	MELISRON LTD	0.001%	98.318%
7326	SAGAX AB	0.001%	98.320%
7327	AYGAZ	0.001%	98.321%
7328	INTERNATIONAL M	0.001%	98.322%
7329	ADDTECH AB B SH	0.001%	98.323%
7330	TAKASAGO THML E	0.001%	98.325%
7331	SHORETEL INC COMMON STOCK USD.001	0.001%	98.326%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	YOUNGONE CORP	0.001%	98.327%
7333	NIEN HSING TEXT	0.001%	98.328%
7334	ROLAND DG CORP	0.001%	98.330%
7335	D-LINK	0.001%	98.331%
7336	CHINA WATER IND	0.001%	98.332%
7337	ALAM SUTERA REA	0.001%	98.333%
7338	GERDAU SA	0.001%	98.335%
7339	AKSA AKRILIK KI	0.001%	98.336%
7340	ECO WORLD DEVL	0.001%	98.337%
7341	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.338%
7342	SIAM COMMERCIAL	0.001%	98.340%
7343	PROTECTOR FORSI	0.001%	98.341%
7344	STABILUS SA	0.001%	98.342%
7345	WYNN MACAU LTD	0.001%	98.343%
7346	DAIICHI JITSUGY	0.001%	98.345%
7347	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.346%
7348	SUNDARAM FINANC	0.001%	98.347%
7349	BLACKMORES LTD	0.001%	98.348%
7350	ZAGG INC COMMON STOCK USD.001	0.001%	98.350%
7351	FINOLEX CABLES	0.001%	98.351%
7352	TOYO KANETSU KK	0.001%	98.352%
7353	BRUNELLO CUCINE	0.001%	98.353%
7354	QSC AG	0.001%	98.355%
7355	ENERCHINA HOLDI	0.001%	98.356%
7356	TOENEC CORP	0.001%	98.357%
7357	VINA CONCHA Y T	0.001%	98.358%
7358	CHINA RESOURCES	0.001%	98.359%
7359	NAN KANG RUBB T	0.001%	98.361%
7360	FOLKESTONE EDU	0.001%	98.362%
7361	TT ELECTRONICS	0.001%	98.363%
7362	ESSO(FRANCAISE)	0.001%	98.364%
7363	EKOVEST BHD	0.001%	98.366%
7364	KAVERI SEED CO	0.001%	98.367%
7365	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.368%
7366	STOCKMANN OYJ A	0.001%	98.369%
7367	YANGTZE OPT FIB	0.001%	98.371%
7368	NORITSU KOKI CO	0.001%	98.372%
7369	GLOBERIDE INC	0.001%	98.373%
7370	ABC-MART INC	0.001%	98.374%
7371	JAMCO COPORATIN	0.001%	98.375%
7372	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	98.377%
7373	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.378%
7374	FAGRON	0.001%	98.379%
7375	NORTH MINING SH	0.001%	98.380%
7376	COROMANDEL INTL	0.001%	98.382%
7377	SAKAI CHEMICAL	0.001%	98.383%
7378	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.384%
7379	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.001%	98.385%
7380	FREIGHTCAR AMER	0.001%	98.387%
7381	SHINNIHON CORP	0.001%	98.388%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	GLORIOUS PROPER	0.001%	98.389%
7383	CHEMRING GROUP	0.001%	98.390%
7384	F-TECH INC	0.001%	98.391%
7385	BAUER AG	0.001%	98.393%
7386	AUSTRIA TECHNOL	0.001%	98.394%
7387	PETRONAS GAS	0.001%	98.395%
7388	CHAOWEI POWER H	0.001%	98.396%
7389	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.398%
7390	T-GAIA CORP	0.001%	98.399%
7391	SPEEDY HIRE PLC	0.001%	98.400%
7392	INGENIA COMMUNI	0.001%	98.401%
7393	BEIJING NORTH S	0.001%	98.402%
7394	NEUROCRINE BIOS	0.001%	98.404%
7395	TSUKUI CORP	0.001%	98.405%
7396	DISCO CORPORATI	0.001%	98.406%
7397	GREIF INC CL B COMMON STOCK	0.001%	98.407%
7398	DAIWA INDUSTRIE	0.001%	98.408%
7399	CHINA NATIONAL	0.001%	98.410%
7400	MACQUARIE ATLAS	0.001%	98.411%
7401	W-SCOPE CO	0.001%	98.412%
7402	DELEK GROUP	0.001%	98.413%
7403	RECTICEL	0.001%	98.415%
7404	KIKKOMAN CORP	0.001%	98.416%
7405	TAIFLEX SCIENTI	0.001%	98.417%
7406	SANSIRI PUBLIC	0.001%	98.418%
7407	ONE LIBERTY PRO	0.001%	98.419%
7408	SPCG	0.001%	98.421%
7409	CAMBRIDGE INDUS	0.001%	98.422%
7410	ELETROBRAS COMM	0.001%	98.423%
7411	GUANGDONG NAN Y	0.001%	98.424%
7412	DSP GROUP INC	0.001%	98.425%
7413	KVAERNER ASA	0.001%	98.427%
7414	CMC MAGNETICS C	0.001%	98.428%
7415	ONE HOSPITALITY	0.001%	98.429%
7416	SUMIDA ELECTRIC	0.001%	98.430%
7417	TOBISHIMA CORP	0.001%	98.432%
7418	ESSENTIAL ENERG	0.001%	98.433%
7419	SINOFERT HOLDIN	0.001%	98.434%
7420	PENDRAGON PLC	0.001%	98.435%
7421	JIH SUN FINANCI	0.001%	98.436%
7422	CITY OFFICE REI	0.001%	98.438%
7423	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.439%
7424	MIRAMAR HTEL &	0.001%	98.440%
7425	AEON FANTASY CO	0.001%	98.441%
7426	KENTUCKY FRIED	0.001%	98.442%
7427	KUSURI NO AOKI	0.001%	98.444%
7428	KAWADA TECHNOLO	0.001%	98.445%
7429	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.446%
7430	DR REDDYS LABS	0.001%	98.447%
7431	MINISTOP CO	0.001%	98.448%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	IMAGINATION TEC	0.001%	98.450%
7433	SHANDONG CHENMI	0.001%	98.451%
7434	DAE DUCK ELECTR	0.001%	98.452%
7435	KJB FINANCIAL G	0.001%	98.453%
7436	SUESS MICRO TEC	0.001%	98.454%
7437	CSI PROPERTIES	0.001%	98.456%
7438	LIANHUA SUPERMA	0.001%	98.457%
7439	TOCHIGI BANK	0.001%	98.458%
7440	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.459%
7441	AISAN INDUSTRY	0.001%	98.460%
7442	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.461%
7443	ALTRI SGPS S.A.	0.001%	98.463%
7444	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	98.464%
7445	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.465%
7446	5N PLUS INC.	0.001%	98.466%
7447	ASCENDAS HOSPIT	0.001%	98.467%
7448	ASSET MANAGERS	0.001%	98.469%
7449	NOBLE GROUP LTD	0.001%	98.470%
7450	NIPPON PISTON R	0.001%	98.471%
7451	DEPO AUTO PARTS	0.001%	98.472%
7452	TEXHONG TEXTILE	0.001%	98.473%
7453	ALPEN CO LTD	0.001%	98.475%
7454	JOYFUL HONDA CO	0.001%	98.476%
7455	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.477%
7456	CROMPTON GREAVE	0.001%	98.478%
7457	UMW HLDGS BERHA	0.001%	98.479%
7458	ANDHRA BANK	0.001%	98.481%
7459	ASIA VITAL COMP	0.001%	98.482%
7460	FIDEA HOLDINGS	0.001%	98.483%
7461	CROCS INC COMMON STOCK USD.001	0.001%	98.484%
7462	INFOCOM CORP	0.001%	98.485%
7463	FLEXIGROUP LIMI	0.001%	98.486%
7464	CHINA HUIYUAN J	0.001%	98.488%
7465	SAGA PLC	0.001%	98.489%
7466	FUDO CONSTRUCTI	0.001%	98.490%
7467	TRITAX BIG BOX	0.001%	98.491%
7468	AGRITRADE RESOU	0.001%	98.492%
7469	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.494%
7470	NETIA SA	0.001%	98.495%
7471	TSURUMI MFG CO	0.001%	98.496%
7472	ORIENTAL HLDGS	0.001%	98.497%
7473	FUJITSU KIDEN	0.001%	98.498%
7474	TAEWOONG CO	0.001%	98.499%
7475	BOUSTEAD HLDGS	0.001%	98.501%
7476	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.502%
7477	CATHAY CONST	0.001%	98.503%
7478	EVEN CONSTRUCTO	0.001%	98.504%
7479	BORYSZEW SA	0.001%	98.505%
7480	S1 CORP	0.001%	98.506%
7481	EVS BROADCAST E	0.001%	98.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	BKW ENERGIE AG	0.001%	98.509%
7483	RELIGARE HEALTH	0.001%	98.510%
7484	PETS AT HOME GR	0.001%	98.511%
7485	ZIX CORP COMMON STOCK USD.01	0.001%	98.512%
7486	FAR EAST HOSPIT	0.001%	98.514%
7487	SHENG SIONG GRO	0.001%	98.515%
7488	POLARIS INFRAST	0.001%	98.516%
7489	CCC SA	0.001%	98.517%
7490	KRBL LTD	0.001%	98.518%
7491	SILVER LAKE RES	0.001%	98.519%
7492	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.521%
7493	CENTURIA INDUST	0.001%	98.522%
7494	KONISHI CO LTD	0.001%	98.523%
7495	SAFILO GROUP SP	0.001%	98.524%
7496	KANSAI URBAN BA	0.001%	98.525%
7497	JAPAN DRILLING	0.001%	98.526%
7498	RYOYO ELECTRO C	0.001%	98.528%
7499	CMBC CAPITAL HO	0.001%	98.529%
7500	RICH DEVELOPMEN	0.001%	98.530%
7501	HELLENIC EXCH H	0.001%	98.531%
7502	NATUREX	0.001%	98.532%
7503	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.533%
7504	SMI HOLDINGS GR	0.001%	98.535%
7505	NICE HOLDINGS C	0.001%	98.536%
7506	DIRECIONAL ENGE	0.001%	98.537%
7507	EMLAK KONUT GYO	0.001%	98.538%
7508	NETUREN CO	0.001%	98.539%
7509	CHUNG HSIN ELEC	0.001%	98.540%
7510	ONO PHARMACEUTI	0.001%	98.541%
7511	NUFLARE TECHNOL	0.001%	98.543%
7512	DIVI'S LABORATO	0.001%	98.544%
7513	SHINKO PLANTECH	0.001%	98.545%
7514	LONMIN PLC	0.001%	98.546%
7515	HEY SONG	0.001%	98.547%
7516	KOLAO HOLDINGS	0.001%	98.548%
7517	CESC	0.001%	98.550%
7518	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.551%
7519	HNZ GROUP INC	0.001%	98.552%
7520	MAIRE TECNIMONT	0.001%	98.553%
7521	SMK CORP	0.001%	98.554%
7522	GMO PAYMENT GAT	0.001%	98.555%
7523	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.556%
7524	WILLDAN GROUP I	0.001%	98.558%
7525	SEIKITOKYU KOGY	0.001%	98.559%
7526	SHRIRAM CITY UN	0.001%	98.560%
7527	SCHOELLER BLECK	0.001%	98.561%
7528	BELLE CORPORATI	0.001%	98.562%
7529	WONIK IPS CO LT	0.001%	98.563%
7530	RETAIL ESTATES	0.001%	98.564%
7531	INTERSHOP HOLDI	0.001%	98.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	SHINSHO CORP	0.001%	98.567%
7533	CHONG HONG CONS	0.001%	98.568%
7534	STRIDE STAPLED	0.001%	98.569%
7535	HEUNG-A SHIPPIN	0.001%	98.570%
7536	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.571%
7537	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.572%
7538	ITOKI CORP	0.001%	98.574%
7539	MANILA ELECTRIC	0.001%	98.575%
7540	HEARTLAND NEW Z	0.001%	98.576%
7541	ANTENA 3 DE TEL	0.001%	98.577%
7542	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.578%
7543	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.579%
7544	VIRTUS HEALTH L	0.001%	98.580%
7545	SPIRE HEALTHCAR	0.001%	98.582%
7546	HOCHIKI CORPORA	0.001%	98.583%
7547	POU SHENG INTL	0.001%	98.584%
7548	HENGDELI HOLDIN	0.001%	98.585%
7549	SAKATA INX CORP	0.001%	98.586%
7550	GUJARAT STATE F	0.001%	98.587%
7551	OBEROI REALTY L	0.001%	98.588%
7552	SAKAI HEAVY IND	0.001%	98.590%
7553	CHINA STEEL CHE	0.001%	98.591%
7554	FACC AG	0.001%	98.592%
7555	SRI REJEKI ISMA	0.001%	98.593%
7556	CK LIFE SCIENCE	0.001%	98.594%
7557	UNIVERSAL ROBIN	0.001%	98.595%
7558	JIANGNAN GROUP	0.001%	98.596%
7559	SIPEF(PLANT FIN	0.001%	98.597%
7560	KOBAYASHI PHARM	0.001%	98.599%
7561	TOKUSHU TOKAI H	0.001%	98.600%
7562	BEST PACIFIC IN	0.001%	98.601%
7563	PHIBRO ANIMAL H	0.001%	98.602%
7564	LINK ADMINISTRA	0.001%	98.603%
7565	DNO INTERNATION	0.001%	98.604%
7566	MAGNITOGORS-SPO	0.001%	98.605%
7567	MUNKSJO OYJ	0.001%	98.606%
7568	RINNAI CORP	0.001%	98.608%
7569	ELECOM CO LTD	0.001%	98.609%
7570	CHUNG HUNG STEE	0.001%	98.610%
7571	ROBERT WALTERS	0.001%	98.611%
7572	IDI INSURANCE C	0.001%	98.612%
7573	DARFON ELECTRON	0.001%	98.613%
7574	PERSISTENT SYST	0.001%	98.614%
7575	ARB CORP LTD	0.001%	98.615%
7576	ETALON GROUP-GD	0.001%	98.617%
7577	SEKISUI JUSHI C	0.001%	98.618%
7578	HIQ INTERNATION	0.001%	98.619%
7579	ASCOPIAVE SPA	0.001%	98.620%
7580	AIRPORT CITY LT	0.001%	98.621%
7581	ORACLE CORP JAP	0.001%	98.622%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	GENTING PLANTA	0.001%	98.623%
7583	WPP AUNZ LTD	0.001%	98.624%
7584	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.625%
7585	CHINA LILANG LT	0.001%	98.627%
7586	TIBET WATER RES	0.001%	98.628%
7587	TORIDOLL CORPOR	0.001%	98.629%
7588	LOPEZ HOLDINGS	0.001%	98.630%
7589	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.631%
7590	Minerva SA	0.001%	98.632%
7591	GLAXOSMITHKLINE	0.001%	98.633%
7592	KYOBO SECURITIE	0.001%	98.634%
7593	COSMO LADY CHIN	0.001%	98.635%
7594	TESCO CORP	0.001%	98.636%
7595	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.638%
7596	SAS AB	0.001%	98.639%
7597	STRAUSS GROUP L	0.001%	98.640%
7598	HIDAY HIDAKA CO	0.001%	98.641%
7599	EASTERN & ORIEN	0.001%	98.642%
7600	MEDIVIR	0.001%	98.643%
7601	NIPPON BEET SUG	0.001%	98.644%
7602	TAKAMATSU CONS	0.001%	98.645%
7603	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.646%
7604	PARKSON RETAIL	0.001%	98.647%
7605	SUZLON ENERGY L	0.001%	98.649%
7606	CHINESE ESTATES	0.001%	98.650%
7607	NICE INFORMATIO	0.001%	98.651%
7608	SOLIUM CAPITAL	0.001%	98.652%
7609	DIP CORPORATION	0.001%	98.653%
7610	FILINVEST LAND	0.001%	98.654%
7611	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.655%
7612	INOVALIS REAL E	0.001%	98.656%
7613	DENKI KOGYO CO	0.001%	98.657%
7614	PTT PUBLIC COMP	0.001%	98.658%
7615	CHINA SHIPPING	0.001%	98.660%
7616	YEUN CHYANG IND	0.001%	98.661%
7617	KISCO CORP	0.001%	98.662%
7618	ASIA PACIFIC TE	0.001%	98.663%
7619	RUSHYDRO PJSC ADR ADR	0.001%	98.664%
7620	INTOPS CO	0.001%	98.665%
7621	SUNNINGDALE TEC	0.001%	98.666%
7622	GL EVENTS	0.001%	98.667%
7623	AA PLC	0.001%	98.668%
7624	VILLAGE SUPERMA	0.001%	98.669%
7625	ANGLO PACIFIC G	0.001%	98.670%
7626	MABUCHI MOTOR C	0.001%	98.672%
7627	LAND MARK OPTOE	0.001%	98.673%
7628	DASSAULT AVIATI	0.001%	98.674%
7629	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.675%
7630	PRESIDENT SECS	0.001%	98.676%
7631	RADIUM LIFE TEC	0.001%	98.677%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	HANWHA NON-LIFE	0.001%	98.678%
7633	TUPY SA	0.001%	98.679%
7634	MITSUMI HIGH TEC	0.001%	98.680%
7635	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	98.681%
7636	CHINA SHINEWAY	0.001%	98.682%
7637	SIA REIT INC	0.001%	98.683%
7638	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	98.685%
7639	BGF RETAIL CO L	0.001%	98.686%
7640	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.687%
7641	IMMOBILIARE GRA	0.001%	98.688%
7642	HYUNDAI ROTEM C	0.001%	98.689%
7643	CALIDA HLDG	0.001%	98.690%
7644	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.691%
7645	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.692%
7646	COX & KINGS LTD	0.001%	98.693%
7647	SEIKA CORP	0.001%	98.694%
7648	KONTRON AG	0.001%	98.695%
7649	PACK CORP	0.001%	98.696%
7650	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.697%
7651	INTERVEST OFFIC	0.001%	98.699%
7652	SOLOCAL GROUP	0.001%	98.700%
7653	COSCO HOLDINGS	0.001%	98.701%
7654	LOJAS AMERICANA	0.001%	98.702%
7655	SCHRODER REAL E	0.001%	98.703%
7656	AEKYUNG PETROCH	0.001%	98.704%
7657	AHRETTY CORP	0.001%	98.705%
7658	BITTIUM OYJ	0.001%	98.706%
7659	DABUR INDIA LTD	0.001%	98.707%
7660	ZOPLA PROPERTY	0.001%	98.708%
7661	NORDIC SEMICOND	0.001%	98.709%
7662	HUADIAN FUXIN E	0.001%	98.710%
7663	TSUBAKI NAKASHI	0.001%	98.711%
7664	NISSIN SUGAR HO	0.001%	98.712%
7665	AMARA RAJA BATT	0.001%	98.713%
7666	GFT TECHNOLOGY	0.001%	98.715%
7667	TELSTRA CORP-AD	0.001%	98.716%
7668	MPACT LIMITED	0.001%	98.717%
7669	ORDINA NV	0.001%	98.718%
7670	STANDARD FOODS	0.001%	98.719%
7671	RAYMOND LTD	0.001%	98.720%
7672	NIIT TECHNOLOGI	0.001%	98.721%
7673	MORITA HOLDINGS	0.001%	98.722%
7674	PACT GROUP HOLD	0.001%	98.723%
7675	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.724%
7676	CHINA OCEANWIDE	0.001%	98.725%
7677	LOCK&LOCK CO LT	0.001%	98.726%
7678	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.727%
7679	WILH WILHELMESEN	0.001%	98.728%
7680	BANK JABAR BANT	0.001%	98.729%
7681	ELECTRA	0.001%	98.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	BERJAYA CORPORA	0.001%	98.732%
7683	NIPPON DENSETSU	0.001%	98.733%
7684	CHINA SUNTIEN G	0.001%	98.734%
7685	TK DEVELOPMENT	0.001%	98.735%
7686	PICO FAR EAST H	0.001%	98.736%
7687	KAISA GROUP HLD	0.001%	98.737%
7688	CELSIA SA ESP	0.001%	98.738%
7689	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	98.739%
7690	SAMSUNG CARD	0.001%	98.740%
7691	RH COMMON STOCK USD.0001	0.001%	98.741%
7692	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.742%
7693	ARROWHEAD PROR	0.001%	98.743%
7694	GLOBAL MEDIACOM	0.001%	98.744%
7695	CARL ZEISS MEDI	0.001%	98.745%
7696	UOB-KAY HIAN HO	0.001%	98.746%
7697	LPN DEVELOPMENT	0.001%	98.747%
7698	LAOX CO	0.001%	98.748%
7699	TEKFEN HOLDING	0.001%	98.749%
7700	ALTEK CORP	0.001%	98.750%
7701	KITA-NIPPON BAN	0.001%	98.752%
7702	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.753%
7703	DUNELM GROUP PL	0.001%	98.754%
7704	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.755%
7705	METKA SA	0.001%	98.756%
7706	LI PENG ENTERPR	0.001%	98.757%
7707	RIDLEY CORP LTD	0.001%	98.758%
7708	DAI-ICHI SEIKO	0.001%	98.759%
7709	MATRIX	0.001%	98.760%
7710	LANDING INTL DE	0.001%	98.761%
7711	YOROZU CORP	0.001%	98.762%
7712	SUPERMAX CORPOR	0.001%	98.763%
7713	GENESIS ENERGY	0.001%	98.764%
7714	NIPPON THOMPSON	0.001%	98.765%
7715	KPIT TECHNOLOGI	0.001%	98.766%
7716	SHINOKEN GROUP	0.001%	98.767%
7717	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.768%
7718	IMASEN ELEC IND	0.001%	98.769%
7719	CHINA REINSURAN	0.001%	98.770%
7720	FORHOUSE CORP	0.001%	98.771%
7721	FAIRWOOD HOLDIN	0.001%	98.772%
7722	FUKUDA CORP	0.001%	98.773%
7723	CHAIN STORE OKU	0.001%	98.774%
7724	NONG SHIM HOLDI	0.001%	98.776%
7725	REGAL REIT	0.001%	98.777%
7726	NICHIREKI CO LT	0.001%	98.778%
7727	AJISEN CHINA HO	0.001%	98.779%
7728	JASMINE INTERNA	0.001%	98.780%
7729	ZTE CORP	0.001%	98.781%
7730	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.782%
7731	TAIWAN LAND DEV	0.001%	98.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	MEARS GROUP PLC	0.001%	98.784%
7733	GRASIM INDUSTRI	0.001%	98.785%
7734	TAIWAN SURFACE	0.001%	98.786%
7735	AMER SOFTWARE I	0.001%	98.787%
7736	SEED CO LTD/TOK	0.001%	98.788%
7737	AMUSE INC	0.001%	98.789%
7738	GRIEG SEAFOOD A	0.001%	98.790%
7739	KURA CORPORATIO	0.001%	98.791%
7740	AFFIN HLDGS BHD	0.001%	98.792%
7741	Technopolis Oyj	0.001%	98.793%
7742	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.794%
7743	MEDIA PRIMA BHD	0.001%	98.795%
7744	METAIR INVESTME	0.001%	98.796%
7745	CIMC ENRIC HOLD	0.001%	98.797%
7746	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.798%
7747	MANILA WATER CO	0.001%	98.799%
7748	GUANGSHEN RAILW	0.001%	98.800%
7749	DASSAULT SYSTEM	0.001%	98.801%
7750	MOMENTUM GROUP	0.001%	98.802%
7751	RIGNET INC COMMON STOCK USD.001	0.001%	98.803%
7752	CHINA HIGH SPEE	0.001%	98.804%
7753	OLYMPIC STEEL I	0.001%	98.805%
7754	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.806%
7755	UNIZYX HOLDING	0.001%	98.807%
7756	MAGNESITA REFRA	0.001%	98.808%
7757	JUSTSYSTEM	0.001%	98.809%
7758	FISERV INC SR UNSECURED 06/20 2.7	0.001%	98.810%
7759	INARI AMERTRON	0.001%	98.811%
7760	TAEKWANG IND CO	0.001%	98.812%
7761	SINGAMAS CONTAI	0.001%	98.813%
7762	SSANGYONG MOTOR	0.001%	98.814%
7763	TELESITES SAB D	0.001%	98.815%
7764	TAMEDIA AG	0.001%	98.816%
7765	ASAHI CO LTD	0.001%	98.817%
7766	WHITESTONE REIT REIT USD.001	0.001%	98.818%
7767	HOTEL SHILLA	0.001%	98.819%
7768	GERRY WEBER INT	0.001%	98.820%
7769	TA CHEN STAINLE	0.001%	98.821%
7770	AIPHONE CO	0.001%	98.822%
7771	SKF AB	0.001%	98.823%
7772	BASSO INDUSTRY	0.001%	98.824%
7773	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.825%
7774	HANA MICROELECT	0.001%	98.826%
7775	NITTOKU ENG CO	0.001%	98.827%
7776	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.828%
7777	BELLEVUE GROUP	0.001%	98.829%
7778	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.830%
7779	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.831%
7780	DAITO PHARM	0.001%	98.832%
7781	INTERPARK CORP	0.001%	98.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	QINGLING MOTORS	0.001%	98.834%
7783	CHINA MERCHANTS	0.001%	98.835%
7784	DEA CAPITAL SPA	0.001%	98.836%
7785	PULSE SEISMIC	0.001%	98.837%
7786	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.838%
7787	WALLISER KANTON	0.001%	98.839%
7788	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.840%
7789	CHINA OIL & GAS	0.001%	98.841%
7790	CPMC HLDGS LTD	0.001%	98.842%
7791	CITY TELECOM (H	0.001%	98.843%
7792	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.844%
7793	ENPLAS CORP	0.001%	98.845%
7794	LITE-ON SEMICON	0.001%	98.846%
7795	SUNPLUS TECHNOL	0.001%	98.847%
7796	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.848%
7797	SUNWAY REAL EST	0.001%	98.849%
7798	UNIVERSAL CEMEN	0.001%	98.850%
7799	NOVATEK OAO	0.001%	98.851%
7800	RADNET INC COMMON STOCK USD.0001	0.001%	98.852%
7801	APT SATELLITE	0.001%	98.853%
7802	ALBANY MOLECULA	0.001%	98.854%
7803	COSCO INTERNATI	0.001%	98.855%
7804	INTAGE INC	0.001%	98.856%
7805	ARDMORE SHIPPIN	0.001%	98.857%
7806	T & K TOKA CO L	0.001%	98.858%
7807	COSCO CAPITAL I	0.001%	98.859%
7808	TELEKOM MALAYSI	0.001%	98.860%
7809	HANNOVER RUECKV	0.001%	98.861%
7810	CENTRAL SPORTS	0.001%	98.862%
7811	DOGAN HOLDINGS	0.001%	98.863%
7812	HOEGH LNG HOLDI	0.001%	98.864%
7813	CHICONY POWER T	0.001%	98.865%
7814	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.866%
7815	MEGACHIPS CORP	0.001%	98.867%
7816	OPERA SOFTWARE	0.001%	98.868%
7817	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.869%
7818	FUKUSHIMA BANK	0.001%	98.870%
7819	IMF (AUSTRALIA)	0.001%	98.871%
7820	GRO-BELS CO LTD	0.001%	98.872%
7821	NIPPON YUSOKI C	0.001%	98.873%
7822	NICE-SYSTEMS LT	0.001%	98.874%
7823	MANDOM CORP	0.001%	98.875%
7824	MILBON CO	0.001%	98.876%
7825	MAGNUM BERHAD	0.001%	98.877%
7826	ZINWELL CORP	0.001%	98.878%
7827	NYRSTAR NV	0.001%	98.879%
7828	STS SEMICONDUCT	0.001%	98.880%
7829	YINSON HOLDINGS	0.001%	98.881%
7830	SCHALTBAU HOLDI	0.001%	98.882%
7831	SIGDO KOPPERS S	0.001%	98.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	MALAYSIAN PACIF	0.001%	98.884%
7833	INVESTEC PROP F	0.001%	98.885%
7834	STARTEK INC	0.001%	98.886%
7835	SESA SPA	0.001%	98.887%
7836	BIJOU BRIGITTE	0.001%	98.888%
7837	HONGHUA GROUP L	0.001%	98.889%
7838	PANIN FINANCIAL	0.001%	98.890%
7839	CROPENERGIES AG	0.001%	98.891%
7840	GDI PROPERTY GR	0.001%	98.892%
7841	RETELIT SPA	0.001%	98.893%
7842	YOMIURI LAND CO	0.001%	98.894%
7843	KYODO PRINTING	0.001%	98.895%
7844	ANICOM HOLDINGS	0.001%	98.896%
7845	WOWOW INC	0.001%	98.897%
7846	CGN MEIYA POWER	0.001%	98.898%
7847	ALPHA CORP	0.001%	98.899%
7848	BIESSE	0.001%	98.900%
7849	TRANCOM CO, LTD	0.001%	98.901%
7850	MERCURIES & ASS	0.001%	98.901%
7851	RENTIAN TECHNOL	0.001%	98.902%
7852	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.903%
7853	SAKAI MOVING SE	0.001%	98.904%
7854	RENAISSANCE INC	0.001%	98.905%
7855	DYNAPACK INTL T	0.001%	98.906%
7856	OPUS GROUP AB	0.001%	98.907%
7857	HANSEN TECHNOLO	0.001%	98.908%
7858	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.909%
7859	MEGA WORLD PROP	0.001%	98.910%
7860	DAISAN BANK	0.001%	98.911%
7861	GIKEN LTD	0.001%	98.912%
7862	TOYO WHARF & W	0.001%	98.913%
7863	TOHO TITANIUM C	0.001%	98.914%
7864	SDI CORP	0.001%	98.915%
7865	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.916%
7866	CTT-CORREIOS DE	0.001%	98.917%
7867	PCM INC COMMON STOCK USD.001	0.001%	98.918%
7868	ESPRINET SPA	0.001%	98.919%
7869	IWAICOSMO HLDGS	0.001%	98.920%
7870	CITYCHAMP WATCH	0.001%	98.921%
7871	VIRBAC	0.001%	98.922%
7872	XAAR	0.001%	98.923%
7873	MARUWA CO LTD	0.001%	98.924%
7874	HARIM CO LTD	0.001%	98.925%
7875	TUBACEX SA	0.001%	98.926%
7876	TCL MULTIMEDIA	0.001%	98.927%
7877	ADANI ENTERPRIS	0.001%	98.927%
7878	TEKKEN CORP	0.001%	98.928%
7879	SOCO INTERNATIO	0.001%	98.929%
7880	SHOEI CO LTD	0.001%	98.930%
7881	GLOBAL YATIRIM	0.001%	98.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.932%
7883	UNILEVER PLC	0.001%	98.933%
7884	GOODBABY INTERN	0.001%	98.934%
7885	CABCHARGE AUSTR	0.001%	98.935%
7886	NORTHWEST PIPE	0.001%	98.936%
7887	WIJAYA KARYA	0.001%	98.937%
7888	PRIMERO MINING CORP COMMON STOCK	0.001%	98.938%
7889	CIA DE SANEAMEN	0.001%	98.939%
7890	GUJARAT GAS LTD	0.001%	98.940%
7891	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.941%
7892	GLOBE TRADE CEN	0.001%	98.942%
7893	ECOPETROL SA	0.001%	98.943%
7894	YUMESHIN HOLDIN	0.001%	98.944%
7895	MORITO CO	0.001%	98.945%
7896	RTX TELECOM	0.001%	98.946%
7897	YUEXIU TRANSPOR	0.001%	98.947%
7898	SRE GROUP LTD	0.001%	98.947%
7899	WAH LEE INDUSTR	0.001%	98.948%
7900	SHANGHAI DASHEN	0.001%	98.949%
7901	SANGETSU CO	0.001%	98.950%
7902	ISELECT LTD	0.001%	98.951%
7903	WOORI BANK SPON ADR ADR	0.001%	98.952%
7904	mitsui + CO LTD SPONS ADR ADR	0.001%	98.953%
7905	INAGEYA CO LTD	0.001%	98.954%
7906	AJ RENT CAR	0.001%	98.955%
7907	PLAYMATES TOYS	0.001%	98.956%
7908	PROPERTY FOR IN	0.001%	98.957%
7909	SAMTY CO.LTD.	0.001%	98.958%
7910	FORTIS HLTH (IN	0.001%	98.959%
7911	CERVUS EQUIPMEN	0.001%	98.960%
7912	NETAS TELEKOMUN	0.001%	98.961%
7913	WIRECARD AG	0.001%	98.962%
7914	REDCO PROPRTIE	0.001%	98.962%
7915	Q TECHNOLOGY GR	0.001%	98.963%
7916	CONTROLADORA VUELA CIA ADR ADR	0.001%	98.964%
7917	ZENG HSING INDL	0.001%	98.965%
7918	FOXTONS GROUP P	0.001%	98.966%
7919	CAPE	0.001%	98.967%
7920	DONG-A ST CO LT	0.001%	98.968%
7921	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.969%
7922	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.970%
7923	IMDEX LTD	0.001%	98.971%
7924	MASISA SA	0.001%	98.972%
7925	FURUKAWA BATTER	0.001%	98.973%
7926	SEOHEE CONSTRUC	0.001%	98.974%
7927	HODOGAYA CHEMIC	0.001%	98.975%
7928	TOTETSU KOGYO C	0.001%	98.976%
7929	PURE TECHNOLOGI	0.001%	98.976%
7930	COSCO CORPORATI	0.001%	98.977%
7931	ONOKEN CO LTD	0.001%	98.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	LAI SUN GARMENT	0.001%	98.979%
7933	SUNG KWANG BEND	0.001%	98.980%
7934	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.981%
7935	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.982%
7936	BATA INDIA LTD	0.001%	98.983%
7937	BOSIDENG INTL H	0.001%	98.984%
7938	RCR TOMLINSON L	0.001%	98.985%
7939	DAIKEN CORP	0.001%	98.986%
7940	NOKIA CORP ADR	0.001%	98.987%
7941	ACTRON TECHNOLO	0.001%	98.988%
7942	HI SUN TECH CHI	0.001%	98.989%
7943	OSAKA STEEL CO	0.001%	98.989%
7944	MIE BANK LTD/TH	0.001%	98.990%
7945	ENVESTNET INC COMMON STOCK	0.001%	98.991%
7946	KYOKUTO SECURIT	0.001%	98.992%
7947	GATEWAY DISTRIP	0.001%	98.993%
7948	SOLARTECH INTL	0.001%	98.994%
7949	TIAN AN CHINA I	0.001%	98.995%
7950	JUST DIAL LTD	0.001%	98.996%
7951	SHINKONG INSURA	0.001%	98.997%
7952	HIGASHI NIHON H	0.001%	98.998%
7953	TOSHIBA CORP	0.001%	98.999%
7954	KEIYO CO	0.001%	99.000%
7955	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.001%
7956	SWISSQUOTE GP H	0.001%	99.001%
7957	SCANDI STANDARD	0.001%	99.002%
7958	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	99.003%
7959	KWALITY LTD	0.001%	99.004%
7960	NEXT CO LTD	0.001%	99.005%
7961	SYMPHONY HLDGS	0.001%	99.006%
7962	LIBBEY INC COMMON STOCK USD.01	0.001%	99.007%
7963	XERO LIMITED	0.001%	99.008%
7964	PAYPOINT	0.001%	99.009%
7965	OILES CORPORATI	0.001%	99.010%
7966	F-SECURE OYJ	0.001%	99.011%
7967	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.011%
7968	KANTO TSUKUBA B	0.001%	99.012%
7969	JAPAN PETROLEUM	0.001%	99.013%
7970	SILVER GRANT IN	0.001%	99.014%
7971	GIGASTORAGE COR	0.001%	99.015%
7972	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.016%
7973	HAGIHARA INDUST	0.001%	99.017%
7974	INFO SVS INTL	0.001%	99.018%
7975	HUSQVARNA AB	0.001%	99.019%
7976	OXFORD INSTRUME	0.001%	99.020%
7977	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.021%
7978	SHIBAURA ELECTR	0.001%	99.021%
7979	AXT INC COMMON STOCK USD.001	0.001%	99.022%
7980	COVESTRO AG	0.001%	99.023%
7981	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.024%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	VP BANK AG	0.001%	99.025%
7983	MAINSTREET HEAL	0.001%	99.026%
7984	HELLENIC PETROL	0.001%	99.027%
7985	VALUETRONICS HL	0.001%	99.028%
7986	ORIENT SEMICOND	0.001%	99.029%
7987	PT PAN INDONESIA	0.001%	99.030%
7988	JIMOTO HLDGS IN	0.001%	99.031%
7989	EUGENE INVS&SEC	0.001%	99.031%
7990	SUN INTL LTD	0.001%	99.032%
7991	EDREAMS ODIGEO	0.001%	99.033%
7992	ON-BRIGHT ELECT	0.001%	99.034%
7993	LECTRA SYSTEMES	0.001%	99.035%
7994	MONTEA SCA	0.001%	99.036%
7995	SUNDRAM FASTNER	0.001%	99.037%
7996	SK TELECOM	0.001%	99.038%
7997	OMAXE LTD	0.001%	99.039%
7998	VARDHMAN TEXTIL	0.001%	99.040%
7999	TIM PARTICIPACOES SA ADR ADR	0.001%	99.040%
8000	SENEX ENERGY LT	0.001%	99.041%
8001	NAGATANIEN CO L	0.001%	99.042%
8002	MIYAJI ENGINEER	0.001%	99.043%
8003	KUKDO CHEMICAL	0.001%	99.044%
8004	BALRAMPUR CHINI	0.001%	99.045%
8005	ALEXANDER FORBE	0.001%	99.046%
8006	MITSUBISHI PAPE	0.001%	99.047%
8007	STHREE	0.001%	99.048%
8008	JK TYRE & INDUS	0.001%	99.048%
8009	EN-JAPAN INC.	0.001%	99.049%
8010	BYUCKSAN CORP	0.001%	99.050%
8011	K&O ENERGY GROU	0.001%	99.051%
8012	TAIWAN SOGO SHI	0.001%	99.052%
8013	MOSHIMOSHI HOTL	0.001%	99.053%
8014	HONG KONG AIRCR	0.001%	99.054%
8015	UCHIDA YOKO CO	0.001%	99.055%
8016	FONTERRA SHAREH	0.001%	99.056%
8017	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.056%
8018	TAIWAN PCB TECH	0.001%	99.057%
8019	HUNG POO CONSTR	0.001%	99.058%
8020	GROUPE CRIT	0.001%	99.059%
8021	GESCO AG	0.001%	99.060%
8022	CHINA OVERSEAS	0.001%	99.061%
8023	TOA CORP	0.001%	99.062%
8024	MOBILEPHONE TEL	0.001%	99.063%
8025	CREDITO REAL SA	0.001%	99.064%
8026	WASION METERS G	0.001%	99.064%
8027	SEMPERIT AG HOL	0.001%	99.065%
8028	NIPPON SEISEN C	0.001%	99.066%
8029	FUNAI ELECTRIC	0.001%	99.067%
8030	FREIGHTWAYS LTD	0.001%	99.068%
8031	SOGO MEDICAL CO	0.001%	99.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	KOPIN CORP COMMON STOCK USD.01	0.001%	99.070%
8033	VANACHAI GROUP	0.001%	99.071%
8034	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.071%
8035	MESOBLAST LTD	0.001%	99.072%
8036	LEASINVEST REAL	0.001%	99.073%
8037	SHN EXPRESSWAY	0.001%	99.074%
8038	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.075%
8039	XEROX CORP 4.07	0.001%	99.076%
8040	CHUETSU PULP&PA	0.001%	99.077%
8041	JAPAN AIRPORT T	0.001%	99.078%
8042	L&K ENGINEERING	0.001%	99.078%
8043	STAR CRUISES LT	0.001%	99.079%
8044	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.080%
8045	ASAHI KOGYOSHA	0.001%	99.081%
8046	MATSUDA SANGYO	0.001%	99.082%
8047	DELTA-GALIL IND	0.001%	99.083%
8048	GOCOMPARE.COM G	0.001%	99.084%
8049	TIPCO ASPHALT P	0.001%	99.085%
8050	HILONG HOLDING	0.001%	99.085%
8051	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	99.086%
8052	CONSORCIO ARA S	0.001%	99.087%
8053	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.088%
8054	GIANPLUS TECHN	0.001%	99.089%
8055	CHINA SILVER GR	0.001%	99.090%
8056	YAHAGI CONST CO	0.001%	99.091%
8057	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.092%
8058	SYRAH RESOURCES	0.001%	99.092%
8059	PERSEUS MINING	0.001%	99.093%
8060	CHIBA KOGYO BAN	0.001%	99.094%
8061	HARIMA CHEMICAL	0.001%	99.095%
8062	DALRADIAN RESOU	0.001%	99.096%
8063	CORONA CORP	0.001%	99.097%
8064	NAPHTHA ISRAEL	0.001%	99.098%
8065	GUOLIAN SECURIT	0.001%	99.098%
8066	GUJARAT MINERAL	0.001%	99.099%
8067	TAKACHIHO ELECT	0.001%	99.100%
8068	CONCORD NEW ENE	0.001%	99.101%
8069	SERITAGE GROWTH PROP A REIT REIT	0.001%	99.102%
8070	GAMEHOST INC	0.001%	99.103%
8071	MEISEI INDUSTRI	0.001%	99.104%
8072	KEPCO PLANT SER	0.001%	99.105%
8073	SALA CORPORATIO	0.001%	99.105%
8074	ATSUGI NYLON IN	0.001%	99.106%
8075	BRIGHT SMART SE	0.001%	99.107%
8076	AIRASIA X BHD	0.001%	99.108%
8077	ASANUMA CORP	0.001%	99.109%
8078	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.110%
8079	TOPBI INTERNATI	0.001%	99.111%
8080	SIAM GLOBAL HOU	0.001%	99.111%
8081	SHINKO SHOJI CO	0.001%	99.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	BEIJING URBAN C	0.001%	99.113%
8083	DAIKOKU DENKI C	0.001%	99.114%
8084	BPOST SA	0.001%	99.115%
8085	JAPAN PILE CORP	0.001%	99.116%
8086	HARBOUR CENTRE	0.001%	99.117%
8087	BERJAYA SPORTS	0.001%	99.117%
8088	YAT SING HOLDIN	0.001%	99.118%
8089	NEC CAPITAL SOL	0.001%	99.119%
8090	AIXTRON SE	0.001%	99.120%
8091	FRASERS CENTREP	0.001%	99.121%
8092	FENIX OUTDOOR I	0.001%	99.122%
8093	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.123%
8094	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	99.123%
8095	POONGSAN HOLDIN	0.001%	99.124%
8096	RYODEN TRADING	0.001%	99.125%
8097	DAOU DATA CORP	0.001%	99.126%
8098	LH FINANCIAL GR	0.001%	99.127%
8099	OSJB HOLDINGS C	0.001%	99.128%
8100	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.128%
8101	VITROLIFE AB	0.001%	99.129%
8102	TOKYO ROPE MFG	0.001%	99.130%
8103	TOYO TANSO CO L	0.001%	99.131%
8104	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.132%
8105	PT PAKUWON JATI	0.001%	99.133%
8106	SHREE CEMENT LT	0.001%	99.134%
8107	KONGSBERG GRUPP	0.001%	99.134%
8108	COMPAGNIE DES A	0.001%	99.135%
8109	BATU KAWAN BHD	0.001%	99.136%
8110	BELLAMY'S AUSTR	0.001%	99.137%
8111	SA SA INTL HLDG	0.001%	99.138%
8112	LAYNE CHRISTENS	0.001%	99.139%
8113	JALUX INC	0.001%	99.140%
8114	BING-GRAE	0.001%	99.140%
8115	POLYPLEX THAILA	0.001%	99.141%
8116	PEGASUS SEWING	0.001%	99.142%
8117	WAKACHIKU CONST	0.001%	99.143%
8118	TOMOKU CO	0.001%	99.144%
8119	CRH PLC	0.001%	99.145%
8120	NIEN MADE ENTER	0.001%	99.145%
8121	HYFLUX LTD	0.001%	99.146%
8122	VALUE PARTNERS	0.001%	99.147%
8123	CMIC HOLDINGS C	0.001%	99.148%
8124	PRECIOUS SHIPPI	0.001%	99.149%
8125	NIPPON PILLAR P	0.001%	99.150%
8126	SAES GETTERS	0.001%	99.150%
8127	ICHIKOH INDUSTR	0.001%	99.151%
8128	EMCORE CORP COMMON STOCK	0.001%	99.152%
8129	HOLTEK SEMICOND	0.001%	99.153%
8130	CHU KONG SHIPPI	0.001%	99.154%
8131	AGABANG&COMPANY	0.001%	99.155%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	RYOSHOKU LTD	0.001%	99.155%
8133	VESTEL ELECTRON	0.001%	99.156%
8134	PLASTIVALOIRE	0.001%	99.157%
8135	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.158%
8136	G.U.D. HOLDINGS	0.001%	99.159%
8137	PASONA GROUP IN	0.001%	99.160%
8138	DATANG INTL POW	0.001%	99.161%
8139	GUANGSHEN RAILW	0.001%	99.161%
8140	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.162%
8141	REGIS HEALTHCAR	0.001%	99.163%
8142	KAROON GAS AUST	0.001%	99.164%
8143	EVERLIGHT CHEMI	0.001%	99.165%
8144	LIAN BENG GROUP	0.001%	99.166%
8145	E.I.D.-PARRY(IN	0.001%	99.166%
8146	OHSHO FOOD SERV	0.001%	99.167%
8147	ZUMTOBEL AG	0.001%	99.168%
8148	CASETEK HOLDING	0.001%	99.169%
8149	LOTES CO LTD	0.001%	99.170%
8150	BROADLEAF CO LT	0.001%	99.170%
8151	TOURISM HOLDING	0.001%	99.171%
8152	LSI INDUSTRIES INC COMMON STOCK	0.001%	99.172%
8153	ADCOCK INGRAM H	0.001%	99.173%
8154	MARVELOUS AQL I	0.001%	99.174%
8155	VIEWWORKS CO LTD	0.001%	99.175%
8156	JUNGFRAUBAHN HL	0.001%	99.175%
8157	MINOR INTL	0.001%	99.176%
8158	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.177%
8159	SILICON WORKS	0.001%	99.178%
8160	FRANCE BED HOLD	0.001%	99.179%
8161	VILLAGE ROADSHO	0.001%	99.180%
8162	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	99.180%
8163	MITSUUROKO CO L	0.001%	99.181%
8164	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.182%
8165	SCHAEFFLER AG P	0.001%	99.183%
8166	HOPEWELL HIGHWA	0.001%	99.184%
8167	SIMMTECH CO LTD	0.001%	99.184%
8168	SANOH INDUSTRIA	0.001%	99.185%
8169	SEKERBANK	0.001%	99.186%
8170	STUDIO ALICE CO	0.001%	99.187%
8171	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.188%
8172	PSG GROUP LTD	0.001%	99.189%
8173	BEIJING ENT MED	0.001%	99.189%
8174	BOLSA DE VALOR	0.001%	99.190%
8175	JANOME SEWING M	0.001%	99.191%
8176	BLACK BOX CORP	0.001%	99.192%
8177	PTC INDIA LTD	0.001%	99.193%
8178	IHH HEALTHCARE	0.001%	99.193%
8179	PHX ENERGY SERV	0.001%	99.194%
8180	COSTAMARE INC	0.001%	99.195%
8181	FURUSATO INDUST	0.001%	99.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	TRAVELZOO COMMON STOCK USD.01	0.001%	99.197%
8183	GRAPHITE INDIA	0.001%	99.197%
8184	UNITED ENERGY G	0.001%	99.198%
8185	FIAT CHRYSLER A	0.001%	99.199%
8186	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.200%
8187	FINOLEX INDUSTR	0.001%	99.201%
8188	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.201%
8189	CYBERTAN TECHNO	0.001%	99.202%
8190	KANAGAWA CHUO K	0.001%	99.203%
8191	SHENYIN WANGUO(	0.001%	99.204%
8192	RAUBEX GROUP LT	0.001%	99.205%
8193	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.205%
8194	MYOB GROUP LTD	0.001%	99.206%
8195	HANSOL CHEMICAL	0.001%	99.207%
8196	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.208%
8197	SHENGJING BANK	0.001%	99.209%
8198	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.209%
8199	ALICO INC COMMON STOCK USD1.0	0.001%	99.210%
8200	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.211%
8201	KNM GROUP BERHA	0.001%	99.212%
8202	SINKO INDUSTRIE	0.001%	99.213%
8203	ARES ALLERGY HO	0.001%	99.213%
8204	NAUTILUS MINERA	0.001%	99.214%
8205	ORIENTAL BK OF	0.001%	99.215%
8206	UNITECH PRINTED	0.001%	99.216%
8207	FORUS S.A.	0.001%	99.217%
8208	OLAV THON EIEND	0.001%	99.217%
8209	DELEK AUTOMOTIV	0.001%	99.218%
8210	WATAMI FOOD SER	0.001%	99.219%
8211	ELMOS SEMICONDU	0.001%	99.220%
8212	13 HOLDINGS LTD	0.001%	99.221%
8213	ADATA TECHNOLOG	0.001%	99.221%
8214	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	99.222%
8215	INTL GAME SYSTE	0.001%	99.223%
8216	BIRLA CORP LTD	0.001%	99.224%
8217	CENIT AG SYSTEM	0.001%	99.225%
8218	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	99.225%
8219	CHUNG HWA PULP	0.001%	99.226%
8220	HEIJMANS	0.001%	99.227%
8221	GET NICE HOLDIN	0.001%	99.228%
8222	GEK GROUP OF CO	0.001%	99.229%
8223	OYO CORPORATION	0.001%	99.229%
8224	TOKYO THEATRES	0.001%	99.230%
8225	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.231%
8226	LAND & HOUSE PU	0.001%	99.232%
8227	AKITA DRILLING	0.001%	99.232%
8228	QGEP PARTICIPAC	0.001%	99.233%
8229	LAMPRELL PLC	0.001%	99.234%
8230	TOKYO ENERGY&SY	0.001%	99.235%
8231	SOUNDWILL HOLDI	0.001%	99.236%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	ALCONIX CORPORA	0.001%	99.236%
8233	FUJIMI INC	0.001%	99.237%
8234	SCHIBSTED ASA	0.001%	99.238%
8235	STP & I PCL-FOR	0.001%	99.239%
8236	AUBAY	0.001%	99.240%
8237	YUGANG INTL	0.001%	99.240%
8238	OTOKAR OTOMOTIV	0.001%	99.241%
8239	NIPPON CARBIDE	0.001%	99.242%
8240	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.243%
8241	HAICHANG HOLDIN	0.001%	99.243%
8242	TA ENTERPRISE B	0.001%	99.244%
8243	COUNTRYWIDE	0.001%	99.245%
8244	NITTO KOHKI CO	0.001%	99.246%
8245	GENESIS LAND DE	0.001%	99.247%
8246	DORO AB	0.001%	99.247%
8247	TOWER SEMICONDU	0.001%	99.248%
8248	HANNSTAR BOARD	0.001%	99.249%
8249	CHIP ENG SENG C	0.001%	99.250%
8250	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.250%
8251	MARUWA UNYU	0.001%	99.251%
8252	EAST CAPITAL EX	0.001%	99.252%
8253	ITC PROPERTIES	0.001%	99.253%
8254	RIKEN KEIKI CO	0.001%	99.254%
8255	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.254%
8256	CHUKYO BANK	0.001%	99.255%
8257	WHAN IN PHARMAC	0.001%	99.256%
8258	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.257%
8259	TOWER BERSAMA I	0.001%	99.257%
8260	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.258%
8261	SINCERE NAVIGAT	0.001%	99.259%
8262	FUJI PHARM CO L	0.001%	99.260%
8263	ATLAS FINANCIAL	0.001%	99.261%
8264	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.261%
8265	BANK HANDLOWY W	0.001%	99.262%
8266	GS RETAIL CO LT	0.001%	99.263%
8267	ECKERT & ZIEGLE	0.001%	99.264%
8268	TOHO CO LTD	0.001%	99.264%
8269	KAWAI MUSICAL I	0.001%	99.265%
8270	YASUDA WAREHOUS	0.001%	99.266%
8271	METALLURGICAL C	0.001%	99.267%
8272	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.268%
8273	SHANDONG XINHUA	0.001%	99.268%
8274	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.269%
8275	ASAHI ORGANIC C	0.001%	99.270%
8276	NIPPON VALQUA I	0.001%	99.271%
8277	LIFETECH SCIENT	0.001%	99.271%
8278	SOBHA LIMITED	0.001%	99.272%
8279	TMAC RESOURCES	0.001%	99.273%
8280	QINHUANGDAO POR	0.001%	99.274%
8281	FEINTOOL INTERN	0.001%	99.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	TAIHO KOGYO	0.001%	99.275%
8283	KEC INTERNATION	0.001%	99.276%
8284	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.277%
8285	HNA HLDGS GP CO	0.001%	99.277%
8286	OKINAWA CELLULA	0.001%	99.278%
8287	TIANJIN DEVMT H	0.001%	99.279%
8288	TRUE NORTH COMM	0.001%	99.280%
8289	HUANG HSIANG CO	0.001%	99.281%
8290	ISRA VISION AG	0.001%	99.281%
8291	NOHMI BOSAI	0.001%	99.282%
8292	CHINA SANJIANG	0.001%	99.283%
8293	KAWASAN INDS JA	0.001%	99.284%
8294	WESTGOLD RESOUR	0.001%	99.284%
8295	TOYO CORPORATIO	0.001%	99.285%
8296	SK SECURITIES C	0.001%	99.286%
8297	FORMOSAN RUBBER	0.001%	99.287%
8298	COSAN LOGISTICA	0.001%	99.287%
8299	SMA SOLAR TECHN	0.001%	99.288%
8300	NITTOC CONST CO	0.001%	99.289%
8301	CARDINAL ENERGY	0.001%	99.290%
8302	CONSTRUTORA TEN	0.001%	99.290%
8303	WESTAR ENERGY I	0.001%	99.291%
8304	SANYO ELEC RAIL	0.001%	99.292%
8305	CREATE SD HOLDI	0.001%	99.293%
8306	EXMAR	0.001%	99.293%
8307	NOEVIR HOLDINGS	0.001%	99.294%
8308	AMOT INVESTMENT	0.001%	99.295%
8309	POSCO CHEMTECH	0.001%	99.296%
8310	MARUZEN SHOWA U	0.001%	99.296%
8311	GUJARAT FLUOROC	0.001%	99.297%
8312	ELETROPAULO MET	0.001%	99.298%
8313	DONG AH TIRE&RU	0.001%	99.299%
8314	ENERNOC INC	0.001%	99.299%
8315	MIMASU SEMICOND	0.001%	99.300%
8316	ICOM INCORPORAT	0.001%	99.301%
8317	SINOLINK WORLDW	0.001%	99.302%
8318	KIRKLAND S INC COMMON STOCK	0.001%	99.302%
8319	MBK PCL	0.001%	99.303%
8320	NIHON CHOUZAI C	0.001%	99.304%
8321	ACTIA GROUP	0.001%	99.305%
8322	AMERICAS SILVER	0.001%	99.305%
8323	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.306%
8324	VIJAYA BANK	0.001%	99.307%
8325	GLOBAL&YUASA BA	0.001%	99.308%
8326	H+H INTERNATION	0.001%	99.308%
8327	PROACT IT GROUP	0.001%	99.309%
8328	ITOCHU SHOKUJIN	0.001%	99.310%
8329	SUMMIT R/EST HL	0.001%	99.311%
8330	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.311%
8331	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.312%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	TUNE INS HOLDIN	0.001%	99.313%
8333	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.314%
8334	POYA CO LTD	0.001%	99.314%
8335	GUNNEBO AB	0.001%	99.315%
8336	ASTRO JAPAN PR	0.001%	99.316%
8337	TONAMI HOLDINGS	0.001%	99.317%
8338	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.317%
8339	KYOSAN ELECTRIC	0.001%	99.318%
8340	TOA DORO KOGYO	0.001%	99.319%
8341	IMAX CHINA HOLD	0.001%	99.320%
8342	DIOS FASTIGHETE	0.001%	99.320%
8343	HIROSE ELECTRIC	0.001%	99.321%
8344	SARTORIUS STEDI	0.001%	99.322%
8345	RAMELIUS RESOUR	0.001%	99.323%
8346	PRONEXUS INC	0.001%	99.323%
8347	GOL LINHAS AERE	0.001%	99.324%
8348	SILICONWARE PRE	0.001%	99.325%
8349	S.M. ENTERTAINM	0.001%	99.326%
8350	PACIFIC HOSPITA	0.001%	99.326%
8351	KOMATSU SEIREN	0.001%	99.327%
8352	FUSION PARTNERS	0.001%	99.328%
8353	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.329%
8354	HISAKA WORKS LT	0.001%	99.329%
8355	SINOSOFT TECHNO	0.001%	99.330%
8356	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.331%
8357	CHIYODA INTEGRE	0.001%	99.331%
8358	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.332%
8359	SEKONIX CO LTD	0.001%	99.333%
8360	IWASAKI ELECTRI	0.001%	99.334%
8361	DONGJIN SEMICHE	0.001%	99.334%
8362	MEIKO NETWORK J	0.001%	99.335%
8363	SEKISUI PLASTIC	0.001%	99.336%
8364	ABILITY ENTERPR	0.001%	99.337%
8365	FRASERS HOSPITA	0.001%	99.337%
8366	HOTEL PROPERTY	0.001%	99.338%
8367	KNOW IT AB	0.001%	99.339%
8368	INV LA CONSTRUC	0.001%	99.340%
8369	TOKYO KEIKI INC	0.001%	99.340%
8370	KANADEN CORP	0.001%	99.341%
8371	MEDIGENE AG	0.001%	99.342%
8372	MARCOPOLO SA	0.001%	99.342%
8373	ASKUL	0.001%	99.343%
8374	MATSUI CONST CO	0.001%	99.344%
8375	VALID SOLUCOES	0.001%	99.345%
8376	HAKUTO CO	0.001%	99.345%
8377	BETER BED HOLD	0.001%	99.346%
8378	S&T DYNAMICS CO	0.001%	99.347%
8379	SANYO SHOKAI	0.001%	99.348%
8380	LEALEA ENTERPRI	0.001%	99.348%
8381	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.349%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.350%
8383	STO AG-PREFERRE	0.001%	99.350%
8384	NISSUI PHARM CO	0.001%	99.351%
8385	TENWOW INTL HLD	0.001%	99.352%
8386	KURIMOTO	0.001%	99.353%
8387	NIPPON FINE CHE	0.001%	99.353%
8388	FREUND CORP	0.001%	99.354%
8389	DOTTIKON ES HOL	0.001%	99.355%
8390	ICHINEN CO LTD	0.001%	99.355%
8391	HONEYS CO LTD	0.001%	99.356%
8392	NATORI CO LTD	0.001%	99.357%
8393	SCATEC SOLAR AS	0.001%	99.358%
8394	NAKAMURAYA CO L	0.001%	99.358%
8395	VA TECH WABAG L	0.001%	99.359%
8396	BESALCO SA	0.001%	99.360%
8397	MATSUI SECURITI	0.001%	99.361%
8398	REBOSIS PROPERT	0.001%	99.361%
8399	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.362%
8400	BIOTEST AG	0.001%	99.363%
8401	MERITZ FINANCIA	0.001%	99.363%
8402	TOYO SECURITIES	0.001%	99.364%
8403	YASUNAGA CORP	0.001%	99.365%
8404	SERCO GROUP	0.001%	99.366%
8405	KISWIRE LTD	0.001%	99.366%
8406	LOTUS BAKERIES	0.001%	99.367%
8407	PW MEDTECH GROU	0.001%	99.368%
8408	F&A AQUA HOLDIN	0.001%	99.368%
8409	ASHIMORI INDUST	0.001%	99.369%
8410	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.370%
8411	KINGSWAY FINANC	0.001%	99.370%
8412	SERVCORP	0.001%	99.371%
8413	SAMART CORP PCL	0.001%	99.372%
8414	TYMAN PLC	0.001%	99.373%
8415	HAPAG-LLOYD AG	0.001%	99.373%
8416	CEMENTOS ARGOS	0.001%	99.374%
8417	OSK HOLDINGS BH	0.001%	99.375%
8418	ALMA MEDIA CORP	0.001%	99.375%
8419	KOREA ELEC TERM	0.001%	99.376%
8420	CIE FINANCIER T	0.001%	99.377%
8421	HANKUK CARBON C	0.001%	99.378%
8422	SCHIBSTED ASA	0.001%	99.378%
8423	TAIKO BANK	0.001%	99.379%
8424	MACA LIMITED	0.001%	99.380%
8425	TECHNOVATOR INT	0.001%	99.380%
8426	CHORI CO LTD	0.001%	99.381%
8427	FALCK RENEWABLE	0.001%	99.382%
8428	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.382%
8429	UNION BANK OF P	0.001%	99.383%
8430	ACBEL POLYTECH	0.001%	99.384%
8431	JW HOLDINGS COR	0.001%	99.385%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	DYNAGREEN ENVIR	0.001%	99.385%
8433	FARADAY TECHNOL	0.001%	99.386%
8434	GODO STEEL	0.001%	99.387%
8435	CITY LODGE HOTE	0.001%	99.387%
8436	LUMENS CO LTD	0.001%	99.388%
8437	CHUANGS CONS IN	0.001%	99.389%
8438	HELBOR EMPREEND	0.001%	99.389%
8439	ASUNARO AOKI CO	0.001%	99.390%
8440	UNIVERSAL ENTER	0.001%	99.391%
8441	OPPENHEIMER HLD	0.001%	99.392%
8442	QAF LTD	0.001%	99.392%
8443	JUST RETIREMENT	0.001%	99.393%
8444	EUROCASH SA	0.001%	99.394%
8445	MASTER GLORY GR	0.001%	99.394%
8446	NHPC LTD	0.001%	99.395%
8447	CHINA STRATEGIC	0.001%	99.396%
8448	ELBIT SYSTEMS L	0.001%	99.396%
8449	CHEUNG KONG INF	0.001%	99.397%
8450	NS SHOPPING CO	0.001%	99.398%
8451	PALIBURG HOLDIN	0.001%	99.398%
8452	SONGA OFFSHORE	0.001%	99.399%
8453	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.400%
8454	GRUPO AVAL ACCI	0.001%	99.401%
8455	DEOLEO SA	0.001%	99.401%
8456	CELLNEX TELECOM	0.001%	99.402%
8457	LUNDIN GOLD INC	0.001%	99.403%
8458	MICROBIO CO LTD	0.001%	99.403%
8459	QUANTA STORAGE	0.001%	99.404%
8460	COMMUNISIS PLC	0.001%	99.405%
8461	BASTIDE LE CONF	0.001%	99.405%
8462	TECHNOPRO HLDGS	0.001%	99.406%
8463	BIMB HLDGS BERH	0.001%	99.407%
8464	DENYO CO	0.001%	99.407%
8465	CONNECT GROUP	0.001%	99.408%
8466	CENTROTEC SUSTA	0.001%	99.409%
8467	KOATSU GAS KOGY	0.001%	99.409%
8468	STARTS PROCEED	0.001%	99.410%
8469	mitsui home co	0.001%	99.411%
8470	KOZA ANADOLU ME	0.001%	99.412%
8471	HYUNDAI HCN CO	0.001%	99.412%
8472	SANEI ARCHITECT	0.001%	99.413%
8473	ASKA PHARMACEU	0.001%	99.414%
8474	KEIHANSHIN RL	0.001%	99.414%
8475	SC ASSET CORPOR	0.001%	99.415%
8476	ICHIA TECHNOLOG	0.001%	99.416%
8477	POCKET CARD CO	0.001%	99.416%
8478	TUAN SING HLDGS	0.001%	99.417%
8479	CSE GLOBAL LIMI	0.001%	99.418%
8480	EHEALTH INC COMMON STOCK USD.001	0.001%	99.418%
8481	TACHIBANA ELETE	0.001%	99.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	ALLAHABAD BANK	0.001%	99.420%
8483	ROAD KING INFRA	0.001%	99.420%
8484	YOUYUAN INTERNA	0.001%	99.421%
8485	XINJIANG XINXIN	0.001%	99.422%
8486	REIS INC COMMON STOCK USD.01	0.001%	99.422%
8487	FUJI KIKO CO LT	0.001%	99.423%
8488	LATTICE SEMICON	0.001%	99.424%
8489	KATO WORKS CO	0.001%	99.424%
8490	SCIENTEX BERHAD	0.001%	99.425%
8491	POSCO ICT CO LT	0.001%	99.426%
8492	OCTODEC	0.001%	99.427%
8493	SEA HOLDINGS LT	0.001%	99.427%
8494	SCHAFFNER HOLDI	0.001%	99.428%
8495	AGUAS ANDINAS S	0.001%	99.429%
8496	BLUE DART EXPRE	0.001%	99.429%
8497	ASCENDAS INDIA	0.001%	99.430%
8498	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.431%
8499	LA DORIA SPA	0.001%	99.431%
8500	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.432%
8501	RADEX-HERAKLITH	0.001%	99.433%
8502	OSAKA ORGANIC C	0.001%	99.433%
8503	SUPALAI PCL-NVD	0.001%	99.434%
8504	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	99.435%
8505	KPJ HEALTHCARE	0.001%	99.435%
8506	PRIMO WATER CORP COMMON STOCK	0.001%	99.436%
8507	COGOBUY GROUP	0.001%	99.437%
8508	CHINA ALL ACCES	0.001%	99.437%
8509	CREATE RESTAURA	0.001%	99.438%
8510	CLEANUP CORP	0.001%	99.439%
8511	LEIFHEIT AG	0.001%	99.439%
8512	PVR LTD	0.001%	99.440%
8513	F@N COMMUNICATI	0.001%	99.441%
8514	FJ NEXT CO LTD	0.001%	99.441%
8515	CRAWFORD & CO	0.001%	99.442%
8516	FLEURY MICHON	0.001%	99.443%
8517	SABANA SHARIAH	0.001%	99.443%
8518	MITANI SEKISAN	0.001%	99.444%
8519	TPV TECHNOLOGY	0.001%	99.445%
8520	TOTAL ACCESS CO	0.001%	99.445%
8521	ZUIKO CORP	0.001%	99.446%
8522	JAPAN MEDICAL D	0.001%	99.447%
8523	ARIAKE JAPAN CO	0.001%	99.447%
8524	AIZAWA SECURITI	0.001%	99.448%
8525	GUJARAT NARM	0.001%	99.449%
8526	EKORNES ASA	0.001%	99.449%
8527	ABC ARBITRAGE	0.001%	99.450%
8528	TOFAS TURK OTOM	0.001%	99.451%
8529	QLIRO GROUP AB	0.001%	99.451%
8530	SWCC SHOWA HOLD	0.001%	99.452%
8531	SHINYOUNG SECS	0.001%	99.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.453%
8533	AKER AMERICAN S	0.001%	99.454%
8534	HILTON FOOD GRO	0.001%	99.454%
8535	HUCHEMS FINE CH	0.001%	99.455%
8536	FERRARI NV	0.001%	99.456%
8537	LIVART CO LTD	0.001%	99.456%
8538	ROMANDE ENERGIE	0.001%	99.457%
8539	BANCO BTG PACTU	0.001%	99.458%
8540	MILLS ESTRUTURA	0.001%	99.458%
8541	ENF TECHNOLOGY	0.001%	99.459%
8542	SAMPO CORP	0.001%	99.460%
8543	NIPPON YAKIN KO	0.001%	99.460%
8544	KAMEDA SEIKA CO	0.001%	99.461%
8545	PNE WIND AG	0.001%	99.462%
8546	RIGHT-ON CO	0.001%	99.462%
8547	YOMEISHU SEIZO	0.001%	99.463%
8548	CHIYODA CO	0.001%	99.464%
8549	ABG SUNDAL COLL	0.001%	99.464%
8550	SUGIMOTO & CO L	0.001%	99.465%
8551	NISSHIN FUDOSAN	0.001%	99.466%
8552	KYOKUYO CO LTD	0.001%	99.466%
8553	PAN INTL INDL	0.001%	99.467%
8554	BANCO SANTANDER CHILE ADR ADR	0.001%	99.467%
8555	FARMSCO	0.001%	99.468%
8556	TREVI FINANZIAR	0.001%	99.469%
8557	ESSITY AKTIEBOL	0.001%	99.469%
8558	BROOKFIELD REAL	0.001%	99.470%
8559	NAMYANG DAIRY P	0.001%	99.471%
8560	MISAWA HOMES HO	0.001%	99.471%
8561	EXEL INDUSTRIES	0.001%	99.472%
8562	UNITECH LIMITED	0.001%	99.473%
8563	NL INDUSTRIES	0.001%	99.473%
8564	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.474%
8565	URTHECAST CORP	0.001%	99.474%
8566	ATOM CORPORATIO	0.001%	99.475%
8567	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.476%
8568	BOYAA INTERACTI	0.001%	99.476%
8569	FANCL CORP	0.001%	99.477%
8570	MUHAK CO LTD	0.001%	99.478%
8571	SENSHUKAI CO	0.001%	99.478%
8572	DAIKOKUTENBUSSA	0.001%	99.479%
8573	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.480%
8574	YUME INC COMMON STOCK USD.001	0.001%	99.480%
8575	C UYEMURA & CO	0.001%	99.481%
8576	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.481%
8577	UNIDEN CORP	0.001%	99.482%
8578	SHIN NIPPON AIR	0.001%	99.483%
8579	mitsui matsushi	0.001%	99.483%
8580	KROSAKI CORP	0.001%	99.484%
8581	ELDERS LTD	0.001%	99.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	MALAYAN CEMENT	0.001%	99.485%
8583	AOC HOLDINGS IN	0.001%	99.486%
8584	BAYSIDE LAND CO	0.001%	99.486%
8585	TOYO RADIATOR C	0.001%	99.487%
8586	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.488%
8587	TOP FRONTIER IN	0.001%	99.488%
8588	ORBITE TECHNOLO	0.001%	99.489%
8589	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.490%
8590	GILLETTE INDIA	0.001%	99.490%
8591	DISH TV INDIA L	0.001%	99.491%
8592	SIRTEC INTERNAT	0.001%	99.492%
8593	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.492%
8594	TOKYO ELECTRON	0.001%	99.493%
8595	LPKF LASER & EL	0.001%	99.493%
8596	SANY HEAVY EQUI	0.001%	99.494%
8597	U-SHIN	0.001%	99.495%
8598	MOBILEZONE HOLD	0.001%	99.495%
8599	SVENSKA HANDELS	0.001%	99.496%
8600	ARTNATURE INC	0.001%	99.497%
8601	MAXIS BHD	0.001%	99.497%
8602	STAMFORD LAND	0.001%	99.498%
8603	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.498%
8604	MEDCO ENERGI IN	0.001%	99.499%
8605	IVE GROUP LTD	0.001%	99.500%
8606	OCEAN-LAND GROU	0.001%	99.500%
8607	MAEZAWA KASEI I	0.001%	99.501%
8608	TOKYO RAKUTENCH	0.001%	99.501%
8609	THORN GROUP LTD	0.001%	99.502%
8610	TIVOLI A/S	0.001%	99.503%
8611	HSIN KUANG STEE	0.001%	99.503%
8612	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.504%
8613	RESTAURANT BRAN	0.001%	99.505%
8614	JAGRAN PRAKASHA	0.001%	99.505%
8615	MUCKLOW(A&J) GR	0.001%	99.506%
8616	PRICER AB	0.001%	99.506%
8617	KENON HLDGS LTD	0.001%	99.507%
8618	KITANO CONST CO	0.001%	99.508%
8619	ASALEO CARE LTD	0.001%	99.508%
8620	KITAGAWA IRON W	0.001%	99.509%
8621	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.509%
8622	SHINWA KAIUN	0.001%	99.510%
8623	BOURBON SA	0.001%	99.511%
8624	BANQUE CANTONAL	0.001%	99.511%
8625	HONG FOK CORP	0.001%	99.512%
8626	RHYTHM WATCH CO	0.001%	99.513%
8627	MARS ENGINEERIN	0.001%	99.513%
8628	RAIN INDUSTRIES	0.001%	99.514%
8629	ABOITIZ POWER C	0.001%	99.514%
8630	KINKI NIPPON TO	0.001%	99.515%
8631	ELECNOR SA	0.001%	99.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	PLAZZA AG REG A	0.001%	99.516%
8633	XP POWER LTD	0.001%	99.517%
8634	HADERA PAPER LT	0.001%	99.517%
8635	NIHON TOKUSHU T	0.001%	99.518%
8636	FURUNO ELECTRIC	0.001%	99.519%
8637	ECLERX SERVICES	0.001%	99.519%
8638	MAHLE METAL LEV	0.001%	99.520%
8639	ORGANO	0.001%	99.520%
8640	CNQC INTERNATIO	0.001%	99.521%
8641	UNION BANK OF I	0.001%	99.522%
8642	ARGAN SA	0.001%	99.522%
8643	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.523%
8644	UEM SUNRISE BHD	0.001%	99.523%
8645	CREDIT CORP GRO	0.001%	99.524%
8646	IDEC CORPORATIO	0.001%	99.525%
8647	MATSUYA CO (TOK	0.001%	99.525%
8648	KT CORP SP ADR ADR	0.001%	99.526%
8649	ZHENGZHOU COAL	0.001%	99.526%
8650	DECEUNINCK	0.001%	99.527%
8651	GUANGZHOU AUTOM	0.001%	99.528%
8652	BANK BUKOPIN PT	0.001%	99.528%
8653	WONDERFUL SKY F	0.001%	99.529%
8654	CARLO CAVAZZI H	0.001%	99.529%
8655	REPCO HOME FINA	0.001%	99.530%
8656	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.531%
8657	ANHUI EXPRESSWA	0.001%	99.531%
8658	CENTRAL CHINA R	0.001%	99.532%
8659	VICTORY CITY IN	0.001%	99.532%
8660	NIHON KAGAKU SA	0.001%	99.533%
8661	PAN JIT INTERNA	0.001%	99.534%
8662	PFIZER LTD	0.001%	99.534%
8663	PAL CO LTD	0.001%	99.535%
8664	CIMSA	0.001%	99.535%
8665	HYUNDAI CONSTRU	0.001%	99.536%
8666	KH VATEC	0.001%	99.537%
8667	GUN EI CHEM IND	0.001%	99.537%
8668	HI-P INTERNATIO	0.001%	99.538%
8669	COPEL PARANA EN	0.001%	99.538%
8670	COMBA TELECOM S	0.001%	99.539%
8671	BAOYE GROUP CO	0.001%	99.539%
8672	HARDINGE INC	0.001%	99.540%
8673	DONGWON DEVELOP	0.001%	99.541%
8674	QUESTERRE ENERG	0.001%	99.541%
8675	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.542%
8676	SHINAGAWA FUEL	0.001%	99.542%
8677	LUMAX INTERNATI	0.001%	99.543%
8678	CYFROWY POLSAT	0.001%	99.544%
8679	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.544%
8680	SOC BAINS DE ME	0.001%	99.545%
8681	COOKPAD INC	0.001%	99.545%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.546%
8683	JAPFA LTD	0.001%	99.547%
8684	CARLSBERG BREWE	0.001%	99.547%
8685	GRAND KOREA LEI	0.001%	99.548%
8686	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.548%
8687	CHINA LNG GROUP	0.001%	99.549%
8688	I-NET CORP	0.001%	99.549%
8689	MONOGATARI CORP	0.001%	99.550%
8690	METALS X LTD	0.001%	99.551%
8691	ENERGA SA	0.001%	99.551%
8692	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.552%
8693	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.552%
8694	NZX LTD	0.001%	99.553%
8695	CDI CORP COMMON STOCK USD.1	0.001%	99.553%
8696	WELLING HOLD LT	0.001%	99.554%
8697	YORK WATER CO COMMON STOCK	0.001%	99.555%
8698	NCC GROUP LTD.	0.001%	99.555%
8699	YUSHIRO CHEMICA	0.001%	99.556%
8700	ING BANK SLASKI	0.001%	99.556%
8701	WUS PRINTD CIRC	0.001%	99.557%
8702	EMPEROR WATCH A	0.001%	99.558%
8703	MOTHERCARE	0.001%	99.558%
8704	JAPAN TRANSCITY	0.001%	99.559%
8705	TIANGONG INTERN	0.001%	99.559%
8706	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.560%
8707	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.560%
8708	CLS HOLDINGS PL	0.001%	99.561%
8709	BANGKOK LIFE AS	0.001%	99.562%
8710	TAKEEI CORPORAT	0.001%	99.562%
8711	FIRST TRACTOR C	0.001%	99.563%
8712	SHIPPING CP IND	0.001%	99.563%
8713	HO TUNG CHEMICA	0.001%	99.564%
8714	TOM TAILOR HOLD	0.001%	99.564%
8715	SHANGHAI FUDAN-	0.001%	99.565%
8716	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.566%
8717	MALAYAN FLOUR M	0.001%	99.566%
8718	NIPPON CONCRETE	0.001%	99.567%
8719	BOER POWER HOLD	0.001%	99.567%
8720	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.568%
8721	AIRPORT FACILIT	0.001%	99.568%
8722	ENTRA ASA	0.001%	99.569%
8723	TAKAOKA TOKO HL	0.001%	99.570%
8724	P S CORPORATION	0.001%	99.570%
8725	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.571%
8726	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.571%
8727	AVIANCA HOLDING	0.001%	99.572%
8728	AMPER SA	0.001%	99.572%
8729	MAXVALU TOKAI C	0.001%	99.573%
8730	TORISHIMA PUMP	0.001%	99.574%
8731	JAPAN MATERIAL	0.001%	99.574%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	TOSHO PRINTING	0.001%	99.575%
8733	KAS BANK	0.001%	99.575%
8734	EAGLE NICE INTE	0.001%	99.576%
8735	TAKIRON CO	0.001%	99.576%
8736	RIKEN TECHNOS C	0.001%	99.577%
8737	ELEC DE STRASBO	0.001%	99.577%
8738	FUJICCO CO	0.001%	99.578%
8739	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.579%
8740	BUDIMEX	0.001%	99.579%
8741	TAUNG GOLD INTE	0.001%	99.580%
8742	NRW HOLDINGS LT	0.001%	99.580%
8743	ALTISOURCE PORT	0.001%	99.581%
8744	RED STAR MACALL	0.001%	99.581%
8745	ACNB CORP COMMON STOCK USD2.5	0.001%	99.582%
8746	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.583%
8747	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.583%
8748	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.584%
8749	HANJIN HEAVY IN	0.001%	99.584%
8750	IRON FORCE INDU	0.001%	99.585%
8751	SAJO INDUSTRIES	0.001%	99.585%
8752	KITO CORP	0.001%	99.586%
8753	JHSF PARTICIPAC	0.001%	99.586%
8754	SHIBUSAWA W'HOU	0.001%	99.587%
8755	EIDAI CO.LTD.	0.001%	99.588%
8756	MONASH IVF GRP	0.001%	99.588%
8757	HANMI PHARM CO	0.001%	99.589%
8758	VIEL ET COMPAGN	0.001%	99.589%
8759	CELADON GROUP INC COMMON STOCK USD.033	0.001%	99.590%
8760	FOURLIS S.A.	0.001%	99.590%
8761	AUSTBROKERS HLD	0.001%	99.591%
8762	COSEL CO	0.001%	99.591%
8763	AXWAY SOFTWARE	0.001%	99.592%
8764	SAMSUNG ENGINEE	0.001%	99.593%
8765	CHINA NEW TOWN	0.001%	99.593%
8766	SPACE CO LTD	0.001%	99.594%
8767	TODA KOGYO CORP	0.001%	99.594%
8768	HYUNDAI ELECTRI	0.001%	99.595%
8769	DIC ASSET AG	0.001%	99.595%
8770	MAEZAWA KYUSO I	0.001%	99.596%
8771	DONGWONIndustr	0.001%	99.596%
8772	LOTTE NON-LIFE	0.001%	99.597%
8773	BANGKOK BANK	0.001%	99.597%
8774	AIXTRON AG	0.001%	99.598%
8775	IJT TECHNOLOGY	0.001%	99.599%
8776	RM PLC	0.001%	99.599%
8777	NICOX	0.001%	99.600%
8778	DO & CO AG	0.001%	99.600%
8779	ARENA REIT	0.001%	99.601%
8780	NIHON ESLEAD CO	0.001%	99.601%
8781	TOYO KOHAN CO	0.001%	99.602%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	DATALOGIC SPA	0.001%	99.602%
8783	SPRINGLAND INTE	0.001%	99.603%
8784	THAICOM PUBLIC	0.001%	99.604%
8785	FUJI CORP LTD/O	0.001%	99.604%
8786	GRUH FINANCE	0.001%	99.605%
8787	SICHUAN EXPRESS	0.001%	99.605%
8788	KEE TAI PROPERT	0.001%	99.606%
8789	YOULCHON CHEMIC	0.001%	99.606%
8790	GUJARAT PIPAVAV	0.001%	99.607%
8791	NICHIRIN CO LTD	0.001%	99.607%
8792	TOA OIL CO LTD	0.001%	99.608%
8793	KYUNGBANG LTD	0.001%	99.608%
8794	KOMATSU WALL IN	0.001%	99.609%
8795	BONHEUR ASA	0.001%	99.610%
8796	JAPAN BUSINESS	0.001%	99.610%
8797	COLLINS FOOD LT	0.001%	99.611%
8798	ISENTIA GROUP L	0.001%	99.611%
8799	SAWADA HOLDINGS	0.001%	99.612%
8800	CAL-COMP ELECTR	0.001%	99.612%
8801	NISHIKAWA RUBBE	0.001%	99.613%
8802	KOBE BUSSAN CO	0.001%	99.613%
8803	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.001%	99.614%
8804	VAN LANSCHOT NV	0.001%	99.614%
8805	IL&FS TRANSPORT	0.001%	99.615%
8806	CNA GR PHAR	0.001%	99.615%
8807	CHAMPION TECHNO	0.001%	99.616%
8808	COSLIGHT TECH I	0.001%	99.617%
8809	ROSENBAUER INTE	0.001%	99.617%
8810	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.618%
8811	EVEREST TEXTILE	0.001%	99.618%
8812	ANIXTER INC COMPANY GUAR 10/21 5.125	0.001%	99.619%
8813	CARE PROPERTY I	0.001%	99.619%
8814	ZIG SHENG INDL	0.001%	99.620%
8815	CEGEDIM	0.001%	99.620%
8816	SAC'S BAR HOLDI	0.001%	99.621%
8817	YTL POWER INTL	0.001%	99.621%
8818	ADANI TRANSMISS	0.001%	99.622%
8819	ODELIC CO LTD	0.001%	99.622%
8820	GRAND BAOXIN AU	0.001%	99.623%
8821	OROCOBRE LTD	0.001%	99.623%
8822	HOOSIERS HOLDIN	0.001%	99.624%
8823	SYNDICATE BANK	0.001%	99.625%
8824	NIPPON DENWA SH	0.001%	99.625%
8825	SEPTENI CO LTD	0.001%	99.626%
8826	COLOUR LIFE SER	0.001%	99.626%
8827	DELTA PROPERTY	0.001%	99.627%
8828	SRV GROUP OYJ	0.001%	99.627%
8829	EVERGREEN INTL	0.001%	99.628%
8830	TSUTSUMI JEWELR	0.001%	99.628%
8831	SESODA CORP	0.001%	99.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	ICHIYOSHI SECS	0.001%	99.629%
8833	AVANCE GAS HOLD	0.001%	99.630%
8834	TAIWAN FU HSING	0.001%	99.630%
8835	CANVEST ENVIRON	0.001%	99.631%
8836	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.631%
8837	DIGITAL GARAGE	0.001%	99.632%
8838	AMADEUS FIRE AG	0.001%	99.632%
8839	UCO BANK	0.001%	99.633%
8840	YANLORD LAND GR	0.001%	99.634%
8841	CIVEO CORP	0.001%	99.634%
8842	HUDACO INDUSTRI	0.001%	99.635%
8843	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.635%
8844	GREAT PANTHER S	0.001%	99.636%
8845	DAEJAN HOLDINGS	0.001%	99.636%
8846	SAFeway INC	0.001%	99.637%
8847	RINGER HUT CO L	0.001%	99.637%
8848	ENERGY FUELS INC COMMON STOCK	0.001%	99.638%
8849	CLEAR CHANNEL O	0.001%	99.638%
8850	WARSAW STOCK EX	0.001%	99.639%
8851	CYBEROPTICS CORP COMMON STOCK	0.001%	99.639%
8852	EMPERIA HOLDING	0.001%	99.640%
8853	NETMIND FINANCI	0.001%	99.640%
8854	GUANGZHOU PHARM	0.001%	99.641%
8855	SPRING REAL EST	0.001%	99.641%
8856	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.642%
8857	KAWASHO GECOSS	0.001%	99.642%
8858	JMS CO	0.001%	99.643%
8859	KERRY TJ LOGIST	0.001%	99.643%
8860	MITO SECURITIES	0.001%	99.644%
8861	O LUXE HOLDINGS	0.001%	99.645%
8862	FOLLI FOLLIE GP	0.001%	99.645%
8863	SPEEDCAST INTL	0.001%	99.646%
8864	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.646%
8865	BORUSAN BORU	0.001%	99.647%
8866	CLEAR MEDIA	0.001%	99.647%
8867	VARI TRONIX INTL	0.001%	99.648%
8868	ROCKY BRANDS INC COMMON STOCK	0.001%	99.648%
8869	KSL HLDGS BERHA	0.001%	99.649%
8870	LE BELIER	0.001%	99.649%
8871	PETROPVLOVSK	0.001%	99.650%
8872	FUJIKURA KASEI	0.001%	99.650%
8873	CENTRAL SEC PAT	0.001%	99.651%
8874	NET INSIGHT	0.001%	99.651%
8875	MAX INDIA LTD/N	0.001%	99.652%
8876	ISTYLE INC	0.001%	99.652%
8877	BR PROPERTIES S	0.001%	99.653%
8878	FEED ONE CO LTD	0.001%	99.653%
8879	EQT HOLDINGS LT	0.001%	99.654%
8880	TOWER LTD	0.001%	99.654%
8881	ATRIA GROUP PLC	0.001%	99.655%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TELEFONICA CZEC	0.001%	99.655%
8883	TIPTREE INC COMMON STOCK USD.001	0.001%	99.656%
8884	SHANGHAI FUDAN	0.001%	99.656%
8885	CHINA METAL INT	0.001%	99.657%
8886	LAURENT-PERRIER	0.001%	99.657%
8887	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.001%	99.658%
8888	ODFJELL DRILLIN	0.001%	99.658%
8889	MICROPORT SCIEN	0.001%	99.659%
8890	MAEDA KOSEN CO.	0.001%	99.659%
8891	CIRCASSIA PHARM	0.001%	99.660%
8892	FUSO PHARM	0.001%	99.660%
8893	NCI INC A COMMON STOCK USD.019	0.001%	99.661%
8894	CJ HELLOVISION	0.001%	99.661%
8895	FIRST STEAMSHIP	0.001%	99.662%
8896	PYEONG HWA AUTO	0.001%	99.662%
8897	BEST DENKI CO	0.001%	99.663%
8898	ASIA STD INTL G	0.001%	99.663%
8899	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.664%
8900	IWATSUKA CONFEC	0.001%	99.664%
8901	NITTO SEIKO CO	0.001%	99.665%
8902	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	99.665%
8903	MANZ AUTOMATION	0.001%	99.666%
8904	AMVIG HOLDINGS	0.001%	99.666%
8905	WERELDHAVE BELG	0.001%	99.667%
8906	FIELDS CORP	0.001%	99.667%
8907	ACCURAY INC COMMON STOCK USD.001	0.001%	99.668%
8908	ELANDERS AB	0.001%	99.668%
8909	OSTASIATISKE KO	0.001%	99.669%
8910	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.669%
8911	INUI GLOBAL LOG	0.001%	99.670%
8912	INABA SEISAKUSH	0.000%	99.670%
8913	DUSTIN GROUP AB	0.000%	99.671%
8914	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.671%
8915	FUJITA KANKO IN	0.000%	99.672%
8916	INDOFOOD AGRI R	0.000%	99.672%
8917	NIHON DEMPY KOG	0.000%	99.673%
8918	AUST WORLDWIDE	0.000%	99.673%
8919	TECK RESOURCES	0.000%	99.674%
8920	DEUTSCHE BANK M	0.000%	99.674%
8921	MANI INC	0.000%	99.675%
8922	DHIPAYA INSURAN	0.000%	99.675%
8923	MARUSAN SECUR	0.000%	99.676%
8924	KRS CORPORATION	0.000%	99.676%
8925	GODFREY PHILLIP	0.000%	99.677%
8926	MIKUNI CORP	0.000%	99.677%
8927	AMATA CORP PUBL	0.000%	99.678%
8928	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.678%
8929	HC INTERNATIONAL	0.000%	99.679%
8930	ENERGISA SA	0.000%	99.679%
8931	EGUARANTEE INC.	0.000%	99.680%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	WEST HOLDINGS C	0.000%	99.680%
8933	GOOD-YEAR	0.000%	99.681%
8934	TEST RESEARCH I	0.000%	99.681%
8935	TECNISA SA	0.000%	99.682%
8936	LOW & BONAR PLC	0.000%	99.682%
8937	DAE-IL CORP	0.000%	99.683%
8938	BOUSTEAD SINGAP	0.000%	99.683%
8939	HEXAGON COMPOSI	0.000%	99.684%
8940	SECHE ENVIRONNE	0.000%	99.684%
8941	IC COMPANYS	0.000%	99.685%
8942	ATTACQ LTD	0.000%	99.685%
8943	GRUPO CEMENTOS	0.000%	99.686%
8944	PROTO CORP	0.000%	99.686%
8945	FAR EAST ORCH	0.000%	99.687%
8946	ALVIVA HOLDINGS	0.000%	99.687%
8947	TAMBURI INVESTM	0.000%	99.688%
8948	ASPO OYJ	0.000%	99.688%
8949	TRIVENI ENGINEE	0.000%	99.689%
8950	MR MAX CORP	0.000%	99.689%
8951	MARUBUN CORP	0.000%	99.690%
8952	CHUO SPRING CO	0.000%	99.690%
8953	ASX LTD	0.000%	99.691%
8954	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.691%
8955	INBODY CO LTD	0.000%	99.692%
8956	NICHIBAN CO	0.000%	99.692%
8957	KEY COFFEE INC	0.000%	99.693%
8958	HOUSTON WIRE &	0.000%	99.693%
8959	PUBLIC FINANCIA	0.000%	99.693%
8960	FLOW TRADERS	0.000%	99.694%
8961	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.694%
8962	MAXIM POWER COR	0.000%	99.695%
8963	ALPS LOGISTICS	0.000%	99.695%
8964	CARDNO LIMITED	0.000%	99.696%
8965	MORY INDUSTRIES	0.000%	99.696%
8966	CHENNAI PETROLE	0.000%	99.697%
8967	OP FINANCIAL IN	0.000%	99.697%
8968	BANK OF KAOHSIU	0.000%	99.698%
8969	COLABOR GROUP I	0.000%	99.698%
8970	DAISYO CORP	0.000%	99.699%
8971	EM-TECH CO LTD	0.000%	99.699%
8972	SAM KWANG GLASS	0.000%	99.700%
8973	BEGA CHEESE LTD	0.000%	99.700%
8974	BUMRUNGRAD HOPT	0.000%	99.701%
8975	BHAKTI INVESTAM	0.000%	99.701%
8976	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.702%
8977	PINE CLIFF ENER	0.000%	99.702%
8978	MIDLAND REALTY	0.000%	99.703%
8979	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.703%
8980	NOMURA CO LTD	0.000%	99.704%
8981	ELITEGROUP COMP	0.000%	99.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	BK OF GREECE	0.000%	99.705%
8983	SHOFU INC	0.000%	99.705%
8984	SBS MEDIA HOLDI	0.000%	99.705%
8985	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.706%
8986	MAHINDRA CIE AU	0.000%	99.706%
8987	PLAYMATES HOLDI	0.000%	99.707%
8988	DALIAN PORT (PD	0.000%	99.707%
8989	TRANSCOM WORLDW	0.000%	99.708%
8990	SANKYO SEIKO CO	0.000%	99.708%
8991	LAGERCANTZ GRO	0.000%	99.709%
8992	HIRAKAWA HEWTEC	0.000%	99.709%
8993	JAPAN RADIO CO	0.000%	99.710%
8994	FUJIJURA RUBBER	0.000%	99.710%
8995	GROUP LEASE PUB	0.000%	99.711%
8996	DIRECT INSURANC	0.000%	99.711%
8997	EL.EN. SPA	0.000%	99.712%
8998	ENDO LIGHTING C	0.000%	99.712%
8999	LINEDATA SERVIC	0.000%	99.713%
9000	HIGHLIGHT COMMU	0.000%	99.713%
9001	DAESANG HOLDING	0.000%	99.713%
9002	VINDA INTERNATI	0.000%	99.714%
9003	1ST SHANGHAI IN	0.000%	99.714%
9004	NITTO FC CO	0.000%	99.715%
9005	KONAKA CO LTD	0.000%	99.715%
9006	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.716%
9007	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.716%
9008	VIRGIN AUSTRALI	0.000%	99.717%
9009	ORBIS	0.000%	99.717%
9010	YOUNG POONG COR	0.000%	99.718%
9011	MAOYE INTL HOLD	0.000%	99.718%
9012	EHY CAR SERVICES SPON ADR ADR USD.001	0.000%	99.719%
9013	WOORI FINANCIAL	0.000%	99.719%
9014	SHINAGAWA REFRA	0.000%	99.720%
9015	AP EAGERS LTD	0.000%	99.720%
9016	INDOSAT TBK PT	0.000%	99.720%
9017	SHANGHAI PRIME	0.000%	99.721%
9018	HILAN LTD	0.000%	99.721%
9019	AINSWORTH GAME	0.000%	99.722%
9020	ACOM CO	0.000%	99.722%
9021	CAC CORPORATION	0.000%	99.723%
9022	ENERGIEDIENST H	0.000%	99.723%
9023	HIRAMATSU INC	0.000%	99.724%
9024	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.724%
9025	KWANG DONG PHAR	0.000%	99.725%
9026	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.725%
9027	NATIONAL AGRICU	0.000%	99.725%
9028	LIFESTYLE CHINA	0.000%	99.726%
9029	TOMOE ENGINEERI	0.000%	99.726%
9030	ENKA INSAAT VE	0.000%	99.727%
9031	ALINCO INC	0.000%	99.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ALUPAR INVEST S	0.000%	99.728%
9033	TAMURA TAIKO HL	0.000%	99.728%
9034	MINMETALS LAND	0.000%	99.729%
9035	ITALIAN-THAI DE	0.000%	99.729%
9036	REALIA BUSINESS	0.000%	99.730%
9037	DALI FOODS GROU	0.000%	99.730%
9038	MIE KOTSU GP HL	0.000%	99.730%
9039	AROTECH CORP COMMON STOCK USD.01	0.000%	99.731%
9040	UNION TOOL CO	0.000%	99.731%
9041	TONG-TAI MACHIN	0.000%	99.732%
9042	HANSOL PAPER CO	0.000%	99.732%
9043	WING ON CO INT	0.000%	99.733%
9044	ELAN MICROELECT	0.000%	99.733%
9045	OLVI	0.000%	99.734%
9046	CONVOY FINANCIA	0.000%	99.734%
9047	INFRAESTRUCTURA	0.000%	99.735%
9048	EMPRESA DE ENER	0.000%	99.735%
9049	TAT HONG HOLDIN	0.000%	99.735%
9050	AVON RUBBER	0.000%	99.736%
9051	TAKIHYO CO LTD	0.000%	99.736%
9052	S&T AG	0.000%	99.737%
9053	ID LOGISTICS GR	0.000%	99.737%
9054	SIOEN INDUSTRIE	0.000%	99.738%
9055	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.738%
9056	VAN DE VELDE	0.000%	99.738%
9057	SPARX ASSET MAN	0.000%	99.739%
9058	BANK PEMBANGUNA	0.000%	99.739%
9059	INDS BACHOCO SA	0.000%	99.740%
9060	THAI STANLEY EL	0.000%	99.740%
9061	KSB AG	0.000%	99.741%
9062	D&L INDUSTRIES	0.000%	99.741%
9063	NIPPON HUME PIP	0.000%	99.742%
9064	KALPATARU POWER	0.000%	99.742%
9065	CHONG KUN DANG	0.000%	99.742%
9066	SPROTT RESOURCE	0.000%	99.743%
9067	VANTAGE INTERNA	0.000%	99.743%
9068	DEL MONTE PACIF	0.000%	99.744%
9069	YASHILI INTL HL	0.000%	99.744%
9070	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.745%
9071	NIPPON CHEMIPHA	0.000%	99.745%
9072	TER BEKE SA	0.000%	99.746%
9073	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.746%
9074	FINDEL	0.000%	99.746%
9075	PHOENIX SATELLI	0.000%	99.747%
9076	YAMAMURA GLASS	0.000%	99.747%
9077	LIPPO CHINA RES	0.000%	99.748%
9078	ASIA POLYMER	0.000%	99.748%
9079	ITAB SHOP CONCE	0.000%	99.749%
9080	NIPPON KOEI CO	0.000%	99.749%
9081	SINDO RICOH	0.000%	99.749%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	CENTRAL AUTO	0.000%	99.750%
9083	THERMADOR GROUP	0.000%	99.750%
9084	V1 GROUP LTD	0.000%	99.751%
9085	ASCENDIS HEALTH	0.000%	99.751%
9086	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.752%
9087	SMS MANAGEMENT	0.000%	99.752%
9088	CHAMBAL FER	0.000%	99.752%
9089	DIALIGHT PLC	0.000%	99.753%
9090	CHINA ANIMATION	0.000%	99.753%
9091	CHUGAI RO CO LT	0.000%	99.754%
9092	YUSEN LOGISTICS	0.000%	99.754%
9093	SINTEX INDUSTRI	0.000%	99.755%
9094	VIOHALCO SA	0.000%	99.755%
9095	WANG ON GROUP	0.000%	99.755%
9096	STANDARD LIFE I	0.000%	99.756%
9097	BANCO DE BOGOTA	0.000%	99.756%
9098	UNISYS CORP	0.000%	99.757%
9099	DEUTSCHE PFANDB	0.000%	99.757%
9100	SAMYUNG TRA	0.000%	99.758%
9101	CHUN YUAN STEEL	0.000%	99.758%
9102	NORDJYSKE BANK	0.000%	99.758%
9103	STRATTEC SECURI	0.000%	99.759%
9104	RESILUX	0.000%	99.759%
9105	ELNUSA TBK	0.000%	99.760%
9106	HONGKONG CHINES	0.000%	99.760%
9107	OHASHI TECHNICA	0.000%	99.760%
9108	KINGS TOWN CONS	0.000%	99.761%
9109	SOFT-WORLD INTL	0.000%	99.761%
9110	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.762%
9111	BAY ENERGY LTD	0.000%	99.762%
9112	CYIENT LIMITED	0.000%	99.763%
9113	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.763%
9114	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.763%
9115	POS MALAYSIA	0.000%	99.764%
9116	MERAFE RESOURCE	0.000%	99.764%
9117	ADDLIFE AB	0.000%	99.765%
9118	ION BEAM APPLIC	0.000%	99.765%
9119	HSIN CHONG CONS	0.000%	99.765%
9120	BUND CENTER INV	0.000%	99.766%
9121	FIBRA SHOP PORT	0.000%	99.766%
9122	YAMATANE CORP N	0.000%	99.767%
9123	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.767%
9124	CTI ENGINEERING	0.000%	99.768%
9125	ANGLO-EASTN PLA	0.000%	99.768%
9126	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.768%
9127	GEM DIAMONDS	0.000%	99.769%
9128	HAP SENG PLANTA	0.000%	99.769%
9129	COLLECTION HOUS	0.000%	99.770%
9130	CHINA POWER NEW	0.000%	99.770%
9131	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.770%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	SARKUYSAN ELEKT	0.000%	99.771%
9133	SOCOVESA SA	0.000%	99.771%
9134	PLATINUM GROUP	0.000%	99.772%
9135	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.772%
9136	CSS INDUSTRIES	0.000%	99.772%
9137	LUBY'S INC.	0.000%	99.773%
9138	LINK ADMINISTRA	0.000%	99.773%
9139	HT&E LTD	0.000%	99.774%
9140	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.774%
9141	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.775%
9142	VECTOR	0.000%	99.775%
9143	NICHIEI CO	0.000%	99.775%
9144	YOKOWO CO LTD	0.000%	99.776%
9145	VITEC GROUP	0.000%	99.776%
9146	PFSWEB INC COMMON STOCK USD.001	0.000%	99.777%
9147	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.777%
9148	COOPER ENERGY L	0.000%	99.777%
9149	SHUNFENG INTL C	0.000%	99.778%
9150	BMTC GROUP INC	0.000%	99.778%
9151	CSBC CORPORATIO	0.000%	99.779%
9152	GADANG HOLDINGS	0.000%	99.779%
9153	JOBAN KOSAN CO	0.000%	99.779%
9154	UMW OIL & GAS C	0.000%	99.780%
9155	GENKY STORES IN	0.000%	99.780%
9156	MODERNLAND REAL	0.000%	99.781%
9157	ILSHIN SPINNING	0.000%	99.781%
9158	UNITED UTILITIE	0.000%	99.781%
9159	EXFO INC	0.000%	99.782%
9160	SHINKAWA	0.000%	99.782%
9161	NAGAWA CO LTD	0.000%	99.783%
9162	TAO HEUNG HOLDI	0.000%	99.783%
9163	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.783%
9164	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.784%
9165	PLDT INC SPON ADR ADR	0.000%	99.784%
9166	IBSTOCK PLC	0.000%	99.785%
9167	LASALLE LOGIPOR	0.000%	99.785%
9168	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.785%
9169	BCO DESIO E BRI	0.000%	99.786%
9170	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.786%
9171	HONWORLD GROUP	0.000%	99.787%
9172	ICHIKEN CO LTD	0.000%	99.787%
9173	GRUPO SECURITY	0.000%	99.787%
9174	MGM GROWTH PROPERTIES LLC A REIT	0.000%	99.788%
9175	MANGALORE REF &	0.000%	99.788%
9176	CARLIT HOLDINGS	0.000%	99.789%
9177	SEOBU T&D	0.000%	99.789%
9178	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.789%
9179	OKK CORP	0.000%	99.790%
9180	WILMINGTON GROU	0.000%	99.790%
9181	SIEMENS INDIA L	0.000%	99.791%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	SEBANG CO LTD	0.000%	99.791%
9183	TOEI ANIMATION	0.000%	99.791%
9184	ANADOLU CAM	0.000%	99.792%
9185	CAYMAN ENGLE Y I	0.000%	99.792%
9186	NISSEI ASB MACH	0.000%	99.793%
9187	IMVESCOR RESTAU	0.000%	99.793%
9188	CLERE AG	0.000%	99.793%
9189	CHINA RAILWAY S	0.000%	99.794%
9190	STEIN MART INC COMMON STOCK USD.01	0.000%	99.794%
9191	GROUP FIVE	0.000%	99.795%
9192	INFORMATION SVC	0.000%	99.795%
9193	ANADOLU SIGORTA	0.000%	99.795%
9194	3M INDIA LTD	0.000%	99.796%
9195	NEMAK SAB DE CV	0.000%	99.796%
9196	LAR ESPANA REAL	0.000%	99.797%
9197	ZAKL AZOT W	0.000%	99.797%
9198	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.797%
9199	SHOEI FOODS COR	0.000%	99.798%
9200	EASTERN WATER R	0.000%	99.798%
9201	NZ REFINING CO	0.000%	99.799%
9202	MEYER BURGER TE	0.000%	99.799%
9203	BEIJING JINGNEN	0.000%	99.799%
9204	EARTH CHEMICAL	0.000%	99.800%
9205	OENON HOLDINGS	0.000%	99.800%
9206	SEMCON AB	0.000%	99.801%
9207	CHINA CHEM&PHAR	0.000%	99.801%
9208	WESTPORTS HOLDI	0.000%	99.801%
9209	METRO KAJANG HL	0.000%	99.802%
9210	GAKKEN CO	0.000%	99.802%
9211	mitsui mining c	0.000%	99.802%
9212	FERROLIGAS FERB	0.000%	99.803%
9213	FALCO BIOSYSTEM	0.000%	99.803%
9214	ZHONG AN REAL E	0.000%	99.804%
9215	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.804%
9216	CHINOOK ENERGY	0.000%	99.804%
9217	ZEALAND PHARMA	0.000%	99.805%
9218	LONG BON INTERN	0.000%	99.805%
9219	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.806%
9220	MATRIX CONCEPTS	0.000%	99.806%
9221	TARSUS GROUP PL	0.000%	99.806%
9222	CHINA XLX FERTI	0.000%	99.807%
9223	SYNTHOS SA	0.000%	99.807%
9224	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.807%
9225	SINCERE WATCH H	0.000%	99.808%
9226	POLETOWIN PITCR	0.000%	99.808%
9227	WAREHOUSE GROUP	0.000%	99.809%
9228	LUNG KEE(BERMUD	0.000%	99.809%
9229	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.809%
9230	KECK SENG(MAL)B	0.000%	99.810%
9231	GUANGDONG LAND	0.000%	99.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	PHARMA MAR SA	0.000%	99.810%
9233	BEIJINGWEST IND	0.000%	99.811%
9234	SUMINOE TEXTILE	0.000%	99.811%
9235	KORADIOR HOLDIN	0.000%	99.812%
9236	TNPL	0.000%	99.812%
9237	RASA INDUSTRIES	0.000%	99.812%
9238	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.813%
9239	CHINA PIONEER P	0.000%	99.813%
9240	HIMATSINGKA SEI	0.000%	99.813%
9241	ICHIBANYA CO LT	0.000%	99.814%
9242	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.814%
9243	HYUNDAI ENGINEE	0.000%	99.815%
9244	KUOYANG CONSTRU	0.000%	99.815%
9245	CURRO HOLDINGS	0.000%	99.815%
9246	BELL SYSTEM24 H	0.000%	99.816%
9247	GCA SAVVIAN COR	0.000%	99.816%
9248	ESCALADE INC COMMON STOCK	0.000%	99.816%
9249	AVENG	0.000%	99.817%
9250	ELECTRA CONSUME	0.000%	99.817%
9251	CODAN LTD	0.000%	99.818%
9252	ISU CHEMICAL	0.000%	99.818%
9253	PMP COMMUNICATI	0.000%	99.818%
9254	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.819%
9255	AKSIGORTA AS	0.000%	99.819%
9256	SEACHANGE INTL	0.000%	99.819%
9257	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.820%
9258	BEADELL RESOURC	0.000%	99.820%
9259	RAMI LEVI CHAIN	0.000%	99.820%
9260	EVN AG	0.000%	99.821%
9261	ALARKO HOLDINGS	0.000%	99.821%
9262	HKBN LTD	0.000%	99.822%
9263	SINYI REALTY IN	0.000%	99.822%
9264	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.822%
9265	GRUPPO MUTUIONL	0.000%	99.823%
9266	APPROACH RESOUR	0.000%	99.823%
9267	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.823%
9268	DAEKYO	0.000%	99.824%
9269	SOLAR APPLIED M	0.000%	99.824%
9270	MQ HOLDING AB	0.000%	99.824%
9271	GLACIER MEDIA I	0.000%	99.825%
9272	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.825%
9273	SAMCHULLY	0.000%	99.825%
9274	NISSIN FOOD HOL	0.000%	99.826%
9275	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.826%
9276	AWARE INC	0.000%	99.827%
9277	AKCANSA CIMENTO	0.000%	99.827%
9278	PLANET PAYMENT	0.000%	99.827%
9279	CENTURY CITY IN	0.000%	99.828%
9280	INTERNATIONAL S	0.000%	99.828%
9281	RADISYS CORP COMMON STOCK	0.000%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	BRACK CAPITAL P	0.000%	99.829%
9283	NEXEN CORPORATI	0.000%	99.829%
9284	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.829%
9285	TOMORROW FOCUS	0.000%	99.830%
9286	ELLAKTOR SA	0.000%	99.830%
9287	AMBASSADOR HOTE	0.000%	99.830%
9288	REJECT SHOP LTD	0.000%	99.831%
9289	DCM SHRIRAM LTD	0.000%	99.831%
9290	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.832%
9291	YANCHANG PETROL	0.000%	99.832%
9292	MUNSUN CAPITAL	0.000%	99.832%
9293	ALPHA SYSTEMS I	0.000%	99.833%
9294	TOTTORI BANK	0.000%	99.833%
9295	DONGWHA PHARM.C	0.000%	99.833%
9296	HWA SHIN CO	0.000%	99.834%
9297	XTREME DRILLING	0.000%	99.834%
9298	NIKKO CO	0.000%	99.834%
9299	VINY THAI	0.000%	99.835%
9300	PACIFIC CENTURY	0.000%	99.835%
9301	HUMAX CO LTD	0.000%	99.835%
9302	EMPEROR ENTERTA	0.000%	99.836%
9303	TAISEI LAMICK C	0.000%	99.836%
9304	BANGKOK AVIAT F	0.000%	99.836%
9305	EL PUERTO DE LI	0.000%	99.837%
9306	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.837%
9307	TREASURE ASA	0.000%	99.837%
9308	CIA ENERGET CEA	0.000%	99.838%
9309	LANDS END INC COMMON STOCK USD.01	0.000%	99.838%
9310	SABATE DIOSOS	0.000%	99.838%
9311	FAITH INC	0.000%	99.839%
9312	MASON FINANCIAL	0.000%	99.839%
9313	ASESOR DE ACTIV	0.000%	99.839%
9314	TTW PUBLIC COMP	0.000%	99.840%
9315	VP PLC	0.000%	99.840%
9316	HANKOOK SHELL O	0.000%	99.840%
9317	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.841%
9318	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.841%
9319	SUNGCHANG ENTER	0.000%	99.841%
9320	ES-CON JAPAN LT	0.000%	99.842%
9321	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.842%
9322	MICRONICS JAPAN	0.000%	99.843%
9323	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.843%
9324	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.843%
9325	KOBE ELECTRIC R	0.000%	99.844%
9326	ALI CORP	0.000%	99.844%
9327	RECRM RESEARCH	0.000%	99.844%
9328	PARIS MIKI INC	0.000%	99.845%
9329	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.845%
9330	GL LTD	0.000%	99.845%
9331	ROLLS-ROYCE HOL	0.000%	99.846%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.846%
9333	UNITED SPIRITS	0.000%	99.846%
9334	OIL INDIA LTD	0.000%	99.847%
9335	ROSTELECOM OJSC	0.000%	99.847%
9336	GODREJ PROPERTI	0.000%	99.847%
9337	SUMITOMO PRECIS	0.000%	99.848%
9338	INNOTECH CORP	0.000%	99.848%
9339	INTER PARFUMS	0.000%	99.848%
9340	SUNLAND GROUP L	0.000%	99.849%
9341	HUONS CO LTD	0.000%	99.849%
9342	INVICTA HOLDING	0.000%	99.849%
9343	MANDARIN ORIENT	0.000%	99.850%
9344	TAKISAWA MACHIN	0.000%	99.850%
9345	HOTELES CITY EX	0.000%	99.850%
9346	COMP ENG & CONS	0.000%	99.851%
9347	VECIMA NETWORKS	0.000%	99.851%
9348	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.851%
9349	VICTORIA PARK A	0.000%	99.851%
9350	EXCEL CO LTD	0.000%	99.852%
9351	YC CO LTD	0.000%	99.852%
9352	KINKI SHARYO CO	0.000%	99.852%
9353	SCOPE METALS GR	0.000%	99.853%
9354	SWANCOR	0.000%	99.853%
9355	DELTA DUNIA PET	0.000%	99.853%
9356	MELCO HOLDINGS	0.000%	99.854%
9357	MELBOURNE IT	0.000%	99.854%
9358	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.854%
9359	PEET LIMITED	0.000%	99.855%
9360	GREEN CROSS COR	0.000%	99.855%
9361	HY LOK	0.000%	99.855%
9362	SINO THAI EN,FG	0.000%	99.856%
9363	MIRATI THERAPEU	0.000%	99.856%
9364	MOROZOFF LIMITE	0.000%	99.856%
9365	RION CO LTD	0.000%	99.857%
9366	HIAG IMMOBILIEN	0.000%	99.857%
9367	ACAL	0.000%	99.857%
9368	ZUKEN INC	0.000%	99.858%
9369	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.858%
9370	SUPERBLOCK PCL	0.000%	99.858%
9371	KINGMAKER FOOTW	0.000%	99.859%
9372	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.859%
9373	REPSOL SA RTS E	0.000%	99.859%
9374	SENTUL CITY TBK	0.000%	99.860%
9375	BW PLANTATION	0.000%	99.860%
9376	ZUG ESTATES HLD	0.000%	99.860%
9377	WEATHERNEWS INC	0.000%	99.861%
9378	YIZHENG CHEM FI	0.000%	99.861%
9379	DAIICHI KENSETS	0.000%	99.861%
9380	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.861%
9381	MIVTACH SHAMIR	0.000%	99.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.862%
9383	MINITUBISHI RESE	0.000%	99.862%
9384	SAFETY GODOWN C	0.000%	99.863%
9385	SAM JIN PHARM	0.000%	99.863%
9386	XXL ASA	0.000%	99.863%
9387	RCF	0.000%	99.864%
9388	HALCYON AGRI CO	0.000%	99.864%
9389	THROMBOGENICS N	0.000%	99.864%
9390	CELLCOM ISRAEL	0.000%	99.865%
9391	MEGAWIDE CONS C	0.000%	99.865%
9392	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.865%
9393	SERVICE STREAM	0.000%	99.866%
9394	PRG-SCHULTZ INT	0.000%	99.866%
9395	TAMA HOME CO LT	0.000%	99.866%
9396	PRUMO LOGISTICA	0.000%	99.866%
9397	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.867%
9398	BIG SHOPPING CE	0.000%	99.867%
9399	DAIDO KOGYO CO	0.000%	99.867%
9400	CHINA AVIATION	0.000%	99.868%
9401	ALROV PROPRTIE	0.000%	99.868%
9402	ATENOR	0.000%	99.868%
9403	QUALITAS CONTOL	0.000%	99.869%
9404	ASIA CEMENT CHI	0.000%	99.869%
9405	PC TEL INC COMMON STOCK USD.001	0.000%	99.869%
9406	CLARK INC COMMO	0.000%	99.870%
9407	CHONGQING MACHI	0.000%	99.870%
9408	HUA HAN BIO-PHA	0.000%	99.870%
9409	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.871%
9410	TRADELINK ELECT	0.000%	99.871%
9411	WORLDLINE	0.000%	99.871%
9412	ZIGNAGO VETRO S	0.000%	99.871%
9413	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.872%
9414	OPTEX COMPANY	0.000%	99.872%
9415	AVIC INTERNATIO	0.000%	99.872%
9416	GUJARAT ALKALIE	0.000%	99.873%
9417	LEGEND HOLDINGS	0.000%	99.873%
9418	YUKEN KOGYO	0.000%	99.873%
9419	CHEUK NANG HLDG	0.000%	99.874%
9420	ARGO GRAPHICS I	0.000%	99.874%
9421	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.874%
9422	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.875%
9423	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.875%
9424	ON THE BEACH GR	0.000%	99.875%
9425	GRUPO GICSA SA	0.000%	99.875%
9426	REXLOT HOLDINGS	0.000%	99.876%
9427	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.876%
9428	PINGUELY-HAULOT	0.000%	99.876%
9429	KYERYONG CONST	0.000%	99.877%
9430	HIRANO TECSEED	0.000%	99.877%
9431	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.878%
9433	KOZA ALTIN ISLE	0.000%	99.878%
9434	PTG ENERGY PCL	0.000%	99.878%
9435	PROMOTORA DE IN	0.000%	99.878%
9436	TOMATO BANK LTD	0.000%	99.879%
9437	TOYO ELECTRIC	0.000%	99.879%
9438	UTD PLANTATION	0.000%	99.879%
9439	REGIONAL CONT L	0.000%	99.880%
9440	CHUNGHWA PICTUR	0.000%	99.880%
9441	MYSTATE LTD	0.000%	99.880%
9442	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.881%
9443	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.881%
9444	CAIRO COMMUNICA	0.000%	99.881%
9445	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.881%
9446	DAISHINKU CORP	0.000%	99.882%
9447	ANEST IWATA COR	0.000%	99.882%
9448	SECOM JOSHINETS	0.000%	99.882%
9449	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.883%
9450	NEW HOPE CORP	0.000%	99.883%
9451	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.883%
9452	SAN FANG CHEMIC	0.000%	99.884%
9453	TECHNO RYOWA LT	0.000%	99.884%
9454	NAGANO BANK	0.000%	99.884%
9455	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.884%
9456	TOMOE CORP	0.000%	99.885%
9457	KURIYAMA HOLDIN	0.000%	99.885%
9458	TRAKCJA SA	0.000%	99.885%
9459	G-7 HOLDINGS IN	0.000%	99.886%
9460	ZENITAKA CORP	0.000%	99.886%
9461	ENERGY EQUITY C	0.000%	99.886%
9462	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.886%
9463	ABTERRA LTD	0.000%	99.887%
9464	CMMB VISION HOL	0.000%	99.887%
9465	POLYTEC ASSET H	0.000%	99.887%
9466	IFG GROUP PLC	0.000%	99.888%
9467	AFRICA ISRAEL P	0.000%	99.888%
9468	ASIA FINANCIAL	0.000%	99.888%
9469	DAIDOH	0.000%	99.888%
9470	GEO ENERGY RESO	0.000%	99.889%
9471	AEON CO. (M) BH	0.000%	99.889%
9472	OZNER WATER INT	0.000%	99.889%
9473	FRONTERA ENERGY	0.000%	99.890%
9474	RATCHABURI ELEC	0.000%	99.890%
9475	SAMSE SA	0.000%	99.890%
9476	KEY TRONIC CORP COMMON STOCK	0.000%	99.890%
9477	ABLYNX NV	0.000%	99.891%
9478	THURGAUER KANTO	0.000%	99.891%
9479	EIKEN CHEMICAL	0.000%	99.891%
9480	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.892%
9481	OTSUKA KAGU	0.000%	99.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.892%
9483	KORTEK CORPN	0.000%	99.892%
9484	ROYAL BAFOKENG	0.000%	99.893%
9485	FURSYS	0.000%	99.893%
9486	NAKAYAMA STEEL	0.000%	99.893%
9487	DAEHAN STEEL CO	0.000%	99.894%
9488	BasicNet S.p.A.	0.000%	99.894%
9489	NESCO	0.000%	99.894%
9490	SINO GRANDNESS	0.000%	99.894%
9491	MK RESTAURANT G	0.000%	99.895%
9492	SNAI SPA	0.000%	99.895%
9493	QUABIT IMOBILI	0.000%	99.895%
9494	TOKYO TEKKO CO	0.000%	99.896%
9495	MUGEN ESTATE CO	0.000%	99.896%
9496	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.896%
9497	AMIYAKI TEI CO	0.000%	99.896%
9498	LUBELSKI WEGIEL	0.000%	99.897%
9499	HUNTSWORTH PLC	0.000%	99.897%
9500	KRAKATAU STEEL	0.000%	99.897%
9501	DAPHNE INTERNA	0.000%	99.898%
9502	HANEDA ZENITH H	0.000%	99.898%
9503	TMK PAO GDR REG S GDR	0.000%	99.898%
9504	TRANSACTION CAP	0.000%	99.898%
9505	ECHELON FINANCI	0.000%	99.899%
9506	NSL LTD	0.000%	99.899%
9507	GEAR ENERGY LTD	0.000%	99.899%
9508	GAFISA SA	0.000%	99.900%
9509	TUNAS BARU LAMP	0.000%	99.900%
9510	YAIZU SUISANKAG	0.000%	99.900%
9511	CHINA AIRCRAFT	0.000%	99.900%
9512	COFFEE DAY ENTE	0.000%	99.901%
9513	PETRA FOODS LTD	0.000%	99.901%
9514	EMPERADOR INC	0.000%	99.901%
9515	PARROT	0.000%	99.901%
9516	AKTIA BANK OYJ	0.000%	99.902%
9517	RUENTEXIndustr	0.000%	99.902%
9518	HANKUK PAPER MF	0.000%	99.902%
9519	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.903%
9520	CROOZ INC	0.000%	99.903%
9521	WHA CORP PCL	0.000%	99.903%
9522	HONG LEONG ASIA	0.000%	99.903%
9523	AEROPORTO VENEZ	0.000%	99.904%
9524	FOX WIZEL LTD	0.000%	99.904%
9525	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.904%
9526	TOSHO CO LTD	0.000%	99.904%
9527	PC JEWELLER LIM	0.000%	99.905%
9528	REFRESCO GROUP	0.000%	99.905%
9529	KAORI HEAT TREA	0.000%	99.905%
9530	KYOWA LEATHER	0.000%	99.906%
9531	NIPPON CHEM IND	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	QUINTIS LTD	0.000%	99.906%
9533	CHINA VAST INDU	0.000%	99.906%
9534	PEGAS NONWOVENS	0.000%	99.907%
9535	PARTNERS REAL E	0.000%	99.907%
9536	VEDANTA LTD PFD	0.000%	99.907%
9537	ANF IMMOBILIER	0.000%	99.907%
9538	COCA-COLA ICECE	0.000%	99.908%
9539	FAR LTD	0.000%	99.908%
9540	DY CORP	0.000%	99.908%
9541	INDUSTRIAL BLDG	0.000%	99.908%
9542	BOUSTEAD PLANTA	0.000%	99.909%
9543	FUJI CORP/MIYAG	0.000%	99.909%
9544	CARPETRIGHT	0.000%	99.909%
9545	IMPERIAL HOTEL	0.000%	99.910%
9546	HFA HOLDINGS LI	0.000%	99.910%
9547	PSI AG GESELL F	0.000%	99.910%
9548	NICHIA STEEL WO	0.000%	99.910%
9549	TOBU STORE CO L	0.000%	99.911%
9550	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.911%
9551	GRANULES INDIA	0.000%	99.911%
9552	HAGIWARA ELECTR	0.000%	99.911%
9553	PIPAVAV DEFENCE	0.000%	99.912%
9554	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.912%
9555	ROBINSON PCL	0.000%	99.912%
9556	BGP HOLDINGS (P	0.000%	99.912%
9557	AARTI INDS	0.000%	99.913%
9558	BANK INTERNASIO	0.000%	99.913%
9559	CHINA FINANCIAL	0.000%	99.913%
9560	GR ED L'ESPRESS	0.000%	99.913%
9561	NATURES SUNSHIN	0.000%	99.914%
9562	WMIH CORP COMMON STOCK USD.00001	0.000%	99.914%
9563	KOREA TECH BANK	0.000%	99.914%
9564	SEVERFIELD-ROWE	0.000%	99.914%
9565	ACS ACTIVIDADES	0.000%	99.915%
9566	DECMIL GROUP LT	0.000%	99.915%
9567	TECHNO ELECTRIC	0.000%	99.915%
9568	SRI SPORTS LIMI	0.000%	99.915%
9569	CAN DO CO LTD	0.000%	99.916%
9570	TECHNOTRANS AG	0.000%	99.916%
9571	ESSEL PROP	0.000%	99.916%
9572	CHEVALIER INTL	0.000%	99.917%
9573	BLUE SQUARE REA	0.000%	99.917%
9574	CHC HEALTHCARE	0.000%	99.917%
9575	UNICHEM LABS	0.000%	99.917%
9576	GODREJ INDUSTRI	0.000%	99.918%
9577	INDUSTRIA REIT	0.000%	99.918%
9578	SATORI ELECTRIC	0.000%	99.918%
9579	FUTURE SYSTEMS	0.000%	99.918%
9580	AES GENER SA	0.000%	99.919%
9581	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.919%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.919%
9583	KASEN INTERNATI	0.000%	99.919%
9584	AEON CREDIT SER	0.000%	99.920%
9585	ITFOR INC	0.000%	99.920%
9586	ENERGY RESOURCE	0.000%	99.920%
9587	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.920%
9588	GYM GROUP PLC/T	0.000%	99.921%
9589	SHIMOJIMA CO LT	0.000%	99.921%
9590	FORMOSAN UNION	0.000%	99.921%
9591	TRISURA GROUP LTD COMMON STOCK	0.000%	99.921%
9592	UNITY OPTO TECH	0.000%	99.922%
9593	MINEROS S.A.	0.000%	99.922%
9594	IMPEXMETAL	0.000%	99.922%
9595	VOLT INFO SCIEN	0.000%	99.922%
9596	SFP DINING	0.000%	99.923%
9597	ADCORP HLDGS	0.000%	99.923%
9598	EIH LTD	0.000%	99.923%
9599	COMPANHIA DE GA	0.000%	99.923%
9600	CROWN CONFECTIO	0.000%	99.924%
9601	CHORUS LTD ADR ADR	0.000%	99.924%
9602	FLUIDRA SA	0.000%	99.924%
9603	SAKAI OVEX CO L	0.000%	99.924%
9604	PERENNIAL REAL	0.000%	99.924%
9605	GETIN NOBLE BA	0.000%	99.925%
9606	SKF INDIA LTD	0.000%	99.925%
9607	TAINAN ENTERPRI	0.000%	99.925%
9608	MORTGAGE CHOICE	0.000%	99.925%
9609	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.926%
9610	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.926%
9611	NIHON PLAST CO	0.000%	99.926%
9612	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.926%
9613	KAWASUMI LABS I	0.000%	99.927%
9614	KAPSCH TRAFFICC	0.000%	99.927%
9615	CORP BANK	0.000%	99.927%
9616	TOHOKU BANK	0.000%	99.927%
9617	JOHN LAING GROU	0.000%	99.928%
9618	POLYMET MINING	0.000%	99.928%
9619	COVISINT CORP COMMON STOCK	0.000%	99.928%
9620	SELCUK ECZA DEP	0.000%	99.928%
9621	ELECTRICITY GEN	0.000%	99.929%
9622	HALOWS CO LTD	0.000%	99.929%
9623	HSIL LTD	0.000%	99.929%
9624	CEDAR WOODS PRO	0.000%	99.929%
9625	CROWN CONFECTIO	0.000%	99.930%
9626	NORCROS PLC	0.000%	99.930%
9627	NATURAL ALTERNT	0.000%	99.930%
9628	SALEM COMM CORP	0.000%	99.930%
9629	LIPPO CIKARANG	0.000%	99.930%
9630	BSL CORPORATION	0.000%	99.931%
9631	PROBI AB	0.000%	99.931%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KEPPEL TELECOM&	0.000%	99.931%
9633	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.931%
9634	GILAT SATELLITE	0.000%	99.932%
9635	CHINA RUNDONG A	0.000%	99.932%
9636	GFOOT CO LTD	0.000%	99.932%
9637	SAPEC	0.000%	99.932%
9638	CARBORUNDUM	0.000%	99.933%
9639	LAKSHMI VILAS B	0.000%	99.933%
9640	T COOK IND	0.000%	99.933%
9641	GRANDVISION BV	0.000%	99.933%
9642	EAST WEST BANKI	0.000%	99.934%
9643	YELP INC COMMON STOCK USD.000001	0.000%	99.934%
9644	SHIHLIN ELEC &	0.000%	99.934%
9645	FUJISHOJI CO.LT	0.000%	99.934%
9646	GHCL LTD	0.000%	99.934%
9647	MUTOW CO LTD	0.000%	99.935%
9648	OVERSEAS CHINES	0.000%	99.935%
9649	CASTINGS	0.000%	99.935%
9650	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.935%
9651	CGN MINING CO L	0.000%	99.936%
9652	MAHARASHTRA SEA	0.000%	99.936%
9653	DAIHATSU DIESEL	0.000%	99.936%
9654	PROGRESS WERK A	0.000%	99.936%
9655	ASHTROM PROPERT	0.000%	99.937%
9656	INTER CARS SA	0.000%	99.937%
9657	ZHUHAI HLDGS IN	0.000%	99.937%
9658	TAIKO PHARMACEU	0.000%	99.937%
9659	HEG LIMITED	0.000%	99.937%
9660	KOMEHYO	0.000%	99.938%
9661	VILLA WORLD LTD	0.000%	99.938%
9662	EUSKALTEL SA	0.000%	99.938%
9663	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.938%
9664	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.939%
9665	YONDENKO CORP	0.000%	99.939%
9666	KANGDA INTERNAT	0.000%	99.939%
9667	FDM GROUP PLC	0.000%	99.939%
9668	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.939%
9669	AREZZO INDUSTRI	0.000%	99.940%
9670	YAC CO LTD	0.000%	99.940%
9671	KONDOTEC INC	0.000%	99.940%
9672	SITTOY GROUP HLD	0.000%	99.940%
9673	HATHWAY CABLE	0.000%	99.941%
9674	FAG BEARINGS IN	0.000%	99.941%
9675	AICHI TOKEI DEN	0.000%	99.941%
9676	CSG LIMITED	0.000%	99.941%
9677	JBF INDUSTRIES	0.000%	99.941%
9678	WESTPORT INNOVA	0.000%	99.942%
9679	SANYO TRADING C	0.000%	99.942%
9680	KG CHEMICAL COR	0.000%	99.942%
9681	INTL PAPER	0.000%	99.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	AXACTOR AB	0.000%	99.943%
9683	INVESTORS TITLE CO COMMON STOCK	0.000%	99.943%
9684	KLOVERN AB B SH	0.000%	99.943%
9685	WOONGJIN THINKB	0.000%	99.943%
9686	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.943%
9687	DICKSON CONCEPT	0.000%	99.944%
9688	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.944%
9689	HOME INVEST BEL	0.000%	99.944%
9690	IMMOBEL	0.000%	99.944%
9691	PACASMAYO	0.000%	99.945%
9692	GUARARAPES CONF	0.000%	99.945%
9693	HIROSHIMA ELEC	0.000%	99.945%
9694	FULLER SMITH &	0.000%	99.945%
9695	VIVA INDUSTRIAL	0.000%	99.945%
9696	DEPOMED INC COMMON STOCK	0.000%	99.946%
9697	OHB SE	0.000%	99.946%
9698	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.946%
9699	GULF MARINE SER	0.000%	99.946%
9700	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.947%
9701	SUNCALL CORP	0.000%	99.947%
9702	ADVAN CO LTD	0.000%	99.947%
9703	COCO'S JAPAN CO	0.000%	99.947%
9704	TOPPS TILES	0.000%	99.947%
9705	MCLEOD RUSSEL I	0.000%	99.948%
9706	KATHMANDU HOLDI	0.000%	99.948%
9707	PACIFIC ONLINE	0.000%	99.948%
9708	G SHANK ENTERPR	0.000%	99.948%
9709	CRAWFORD & CO	0.000%	99.948%
9710	NOBINA AB	0.000%	99.949%
9711	BASWARE OYJ	0.000%	99.949%
9712	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.949%
9713	MJ GLEESON PLC	0.000%	99.949%
9714	ASIAN GROWTH PR	0.000%	99.949%
9715	AGV PRODUCTS	0.000%	99.950%
9716	SOCAM DEVELOPME	0.000%	99.950%
9717	VETOQUINOL SA	0.000%	99.950%
9718	GRUPO ROTOPLAS	0.000%	99.950%
9719	TRIFAST PLC	0.000%	99.950%
9720	YUANSHENGTAI DA	0.000%	99.951%
9721	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.951%
9722	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.951%
9723	AVIC INTL HOLD	0.000%	99.951%
9724	REAL INDUSTRY I	0.000%	99.952%
9725	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.952%
9726	ASIA SATELLITE	0.000%	99.952%
9727	KOHSOKU CORP	0.000%	99.952%
9728	XIABUXIABU CATE	0.000%	99.952%
9729	BOOT(HENRY) & S	0.000%	99.953%
9730	SVENSKA CELLULO	0.000%	99.953%
9731	KHON KAEN SUGAR	0.000%	99.953%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	CW GROUP HLDGS	0.000%	99.953%
9733	SURYA CITRA MED	0.000%	99.953%
9734	Phoenix Mills L	0.000%	99.954%
9735	SILICON INTEG S	0.000%	99.954%
9736	STREET CAPITAL	0.000%	99.954%
9737	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.954%
9738	CARR'S GROUP PL	0.000%	99.954%
9739	CALEDONIA MININ	0.000%	99.955%
9740	RASSINI SAB DE	0.000%	99.955%
9741	TSUI WAH HOLDIN	0.000%	99.955%
9742	R.E.A. HOLDINGS	0.000%	99.955%
9743	SALIM IVOMAS	0.000%	99.955%
9744	INTEVAC INC	0.000%	99.956%
9745	WATAHAN & CO LT	0.000%	99.956%
9746	TIME TECHNO	0.000%	99.956%
9747	CHINA YURUN FOO	0.000%	99.956%
9748	INOX LEISURE LT	0.000%	99.956%
9749	SALFACORP SA	0.000%	99.957%
9750	SURYA SEMESTA I	0.000%	99.957%
9751	HAGOROMO FOODS	0.000%	99.957%
9752	GOOD RESOURCES	0.000%	99.957%
9753	HONG KONG FERRY	0.000%	99.957%
9754	POLY CULTURE GR	0.000%	99.957%
9755	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.958%
9756	SINO GAS & ENER	0.000%	99.958%
9757	OXLEY HOLDINGS	0.000%	99.958%
9758	DISTELL GROUP L	0.000%	99.958%
9759	YUNNAN WATER IN	0.000%	99.958%
9760	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.959%
9761	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.959%
9762	TA ANN HOLDINGS	0.000%	99.959%
9763	KUANGCHI SCIENC	0.000%	99.959%
9764	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.959%
9765	RASSINI SAB DE	0.000%	99.960%
9766	BARON DE LEY	0.000%	99.960%
9767	ANTON OILFIELD	0.000%	99.960%
9768	TWIN DISC INC COMMON STOCK	0.000%	99.960%
9769	SEJONG INDUSTRI	0.000%	99.960%
9770	BIO PAPPEL SAB	0.000%	99.961%
9771	BRAEMAR SHIPPIN	0.000%	99.961%
9772	CHINA DYNAMICS	0.000%	99.961%
9773	NORWEGIAN PROPE	0.000%	99.961%
9774	GWANGJU SHINSEG	0.000%	99.961%
9775	UNITED MICROELECTRON SP ADR ADR	0.000%	99.961%
9776	WIN HANVERKY HO	0.000%	99.962%
9777	INFOMEDIA	0.000%	99.962%
9778	FDC LTD/INDIA	0.000%	99.962%
9779	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.962%
9780	AGORA	0.000%	99.962%
9781	ERICSSON LM-A S	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ALKANE RESOURCE	0.000%	99.963%
9783	DONGBU SECURITI	0.000%	99.963%
9784	LEMMINKAINEN OY	0.000%	99.963%
9785	EUROTECH SPA	0.000%	99.963%
9786	SELVAAG BOLIG A	0.000%	99.963%
9787	CERAGON NETWORK	0.000%	99.964%
9788	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.964%
9789	HOGG ROBINSON G	0.000%	99.964%
9790	NISSEI PLSTIC I	0.000%	99.964%
9791	DRDGOLD LTD	0.000%	99.964%
9792	HUA ENG WIRE&CA	0.000%	99.965%
9793	NEW ZEALAND OIL	0.000%	99.965%
9794	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.965%
9795	D.B. CORP LIMIT	0.000%	99.965%
9796	GRUPO ARGOS SA	0.000%	99.965%
9797	KINTETSU DPT ST	0.000%	99.965%
9798	HKSCAN OYJ	0.000%	99.966%
9799	VINA CONCHA Y T	0.000%	99.966%
9800	NVC LIGHTING HO	0.000%	99.966%
9801	CENTURIA METROP	0.000%	99.966%
9802	VOLUTION GROUP	0.000%	99.966%
9803	IBI GROUP INC.	0.000%	99.966%
9804	AMERIGO RESOURC	0.000%	99.967%
9805	HOKUETSU INDS C	0.000%	99.967%
9806	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.967%
9807	ORIENTAL WATCH	0.000%	99.967%
9808	FAR EAST HOLDIN	0.000%	99.967%
9809	TBK Co., Ltd.	0.000%	99.968%
9810	KPX CHEMICAL	0.000%	99.968%
9811	MEDUSA MINING L	0.000%	99.968%
9812	TAKE AND GIVE	0.000%	99.968%
9813	CGG SA	0.000%	99.968%
9814	SANYO HOUSING N	0.000%	99.968%
9815	VGI GLOBAL MEDI	0.000%	99.969%
9816	BANYAN TREE HOL	0.000%	99.969%
9817	TOW CO LTD	0.000%	99.969%
9818	TOTAL ACCESS CO	0.000%	99.969%
9819	BEST BRIDAL INC	0.000%	99.969%
9820	IMMSI SPA	0.000%	99.969%
9821	ELRON ELECTRONI	0.000%	99.970%
9822	TRIVENI TURBINE	0.000%	99.970%
9823	SHELL REFINING(	0.000%	99.970%
9824	PT INTERNATIONA	0.000%	99.970%
9825	NEO-NEON HOLDIN	0.000%	99.970%
9826	FREQUENCY ELEC	0.000%	99.970%
9827	MONGOLIAN MININ	0.000%	99.971%
9828	SADBHAV ENGINEE	0.000%	99.971%
9829	FLYBE GROUP PLC	0.000%	99.971%
9830	GLAXO SMITHKLIN	0.000%	99.971%
9831	CIA ENERGETICA	0.000%	99.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	LINK NET TBK PT	0.000%	99.971%
9833	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.972%
9834	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.972%
9835	LAURA ASHLEY HO	0.000%	99.972%
9836	RIZAL COMMML BAN	0.000%	99.972%
9837	WAH SEONG	0.000%	99.972%
9838	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.972%
9839	IRC LIMITED	0.000%	99.973%
9840	THE BASIC HOUSE	0.000%	99.973%
9841	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.973%
9842	ENEA AB	0.000%	99.973%
9843	CB INDUSTRIAL P	0.000%	99.973%
9844	BALMER LAWRIE	0.000%	99.973%
9845	JK CEMENTS LTD	0.000%	99.973%
9846	HEIDELBERGCEMEN	0.000%	99.974%
9847	TRINITY LTD	0.000%	99.974%
9848	OZFOREX GROUP L	0.000%	99.974%
9849	ORIGIN ELECTRIC	0.000%	99.974%
9850	CONTINENTAL HLD	0.000%	99.974%
9851	TILT RENEWABLES	0.000%	99.974%
9852	HANMI SEMICONDU	0.000%	99.975%
9853	BCB BANCORP INC COMMON STOCK	0.000%	99.975%
9854	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.975%
9855	BURWILL HOLDING	0.000%	99.975%
9856	Tessi S.A.	0.000%	99.975%
9857	WARTECK INVEST	0.000%	99.975%
9858	SHIDAX CORP	0.000%	99.975%
9859	MINERA FRISCO S	0.000%	99.976%
9860	CRISIL LTD	0.000%	99.976%
9861	TERNA ENERGY SA	0.000%	99.976%
9862	RECKON LTD	0.000%	99.976%
9863	EQUITAL	0.000%	99.976%
9864	EASTERN MEDIA	0.000%	99.976%
9865	CONSTANTIN MEDI	0.000%	99.977%
9866	GATEWAY LIFESTY	0.000%	99.977%
9867	APN OUTDOOR GRO	0.000%	99.977%
9868	LOW KENG HUAT(S	0.000%	99.977%
9869	SHIKIBO LTD	0.000%	99.977%
9870	RATTANINDIA	0.000%	99.977%
9871	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.977%
9872	THERMAX LTD	0.000%	99.978%
9873	CEQUENCE ENERGY	0.000%	99.978%
9874	GETIN HOLDING S	0.000%	99.978%
9875	CHINA FIBER OPT	0.000%	99.978%
9876	PFENEX INC COMMON STOCK USD.001	0.000%	99.978%
9877	SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.978%
9878	BSQUARE CORP COMMON STOCK	0.000%	99.978%
9879	FUJISASH CO LTD	0.000%	99.979%
9880	MEITO SANGYO CO	0.000%	99.979%
9881	EUROZ LTD	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	MACMAHON HOLDIN	0.000%	99.979%
9883	HOKKAI CAN CO	0.000%	99.979%
9884	STRONG PETROCHE	0.000%	99.979%
9885	ISE CHEMICAL CO	0.000%	99.979%
9886	BORYUNG PHARM	0.000%	99.980%
9887	KIMOTO CO LTD	0.000%	99.980%
9888	IPE GROUP LTD	0.000%	99.980%
9889	VOCENTO	0.000%	99.980%
9890	TAKASHIMA & CO	0.000%	99.980%
9891	TOWN HEALTH INT	0.000%	99.980%
9892	AEGIS LOGISTICS	0.000%	99.980%
9893	INVESTORE PROP	0.000%	99.981%
9894	ATHENS WATER SU	0.000%	99.981%
9895	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.981%
9896	SAMSON HOLDING	0.000%	99.981%
9897	BILLABONG INTER	0.000%	99.981%
9898	KIAN JOO CAN FC	0.000%	99.981%
9899	GAJAH TUNGGAL	0.000%	99.981%
9900	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.982%
9901	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.982%
9902	WEE HUR HOLDING	0.000%	99.982%
9903	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.982%
9904	CROCODILE GARME	0.000%	99.982%
9905	K1 VENTURES LTD	0.000%	99.982%
9906	S.T.CHEMICAL CO	0.000%	99.982%
9907	CATENA AB	0.000%	99.983%
9908	ASCENCIO	0.000%	99.983%
9909	ROULARTA MEDIA	0.000%	99.983%
9910	INES CORPORATIO	0.000%	99.983%
9911	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.983%
9912	WHIRLPOOL OF IN	0.000%	99.983%
9913	BRIGADE ENTERPR	0.000%	99.983%
9914	MODUSLINK GLOBA	0.000%	99.983%
9915	INTRALOT SA - I	0.000%	99.984%
9916	COXON PRECISE I	0.000%	99.984%
9917	LPP SA	0.000%	99.984%
9918	SACYR SA RTS EX	0.000%	99.984%
9919	OLYMPIC CORP	0.000%	99.984%
9920	PT MULTIPLOAR C	0.000%	99.984%
9921	PACIFIC CURRENT	0.000%	99.984%
9922	SUGIH ENERGY TB	0.000%	99.984%
9923	CHINA ELEC OPTI	0.000%	99.985%
9924	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.985%
9925	LIBERTY GOLD CO	0.000%	99.985%
9926	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.985%
9927	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.985%
9928	MIYOSHI OIL & F	0.000%	99.985%
9929	AFFINE	0.000%	99.985%
9930	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.985%
9931	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	SEADRILL LTD	0.000%	99.986%
9933	MARUYAMA MFG CO	0.000%	99.986%
9934	NISSEI INDUSTRI	0.000%	99.986%
9935	MEIWA ESTATE CO	0.000%	99.986%
9936	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.986%
9937	NAPEC INC	0.000%	99.986%
9938	PRIME MEDIA GRO	0.000%	99.986%
9939	LSL PROPERTY SE	0.000%	99.987%
9940	GUANGNAN(HLDGS)	0.000%	99.987%
9941	EQUITY FIN HOLD	0.000%	99.987%
9942	ESUN HOLDINGS L	0.000%	99.987%
9943	TOMEN DEVICES C	0.000%	99.987%
9944	STARK TECHNOLOG	0.000%	99.987%
9945	ONO SOKKI CO	0.000%	99.987%
9946	HANISON CONSTRU	0.000%	99.987%
9947	XERIUM TECHNOLO	0.000%	99.987%
9948	DYNAMIC ELECTRO	0.000%	99.988%
9949	GALLANT VENTURE	0.000%	99.988%
9950	K.P.R. MILL	0.000%	99.988%
9951	KOSEI SECURITIE	0.000%	99.988%
9952	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.988%
9953	LOGISTEC CORP C	0.000%	99.988%
9954	AUSWIDE BANK LT	0.000%	99.988%
9955	EASTMAIN RES IN	0.000%	99.988%
9956	STEEL & TUBE HL	0.000%	99.988%
9957	CHINA HUIZHAN D	0.000%	99.988%
9958	BOLU CIMENTO SA	0.000%	99.989%
9959	NEW YORK & CO I	0.000%	99.989%
9960	MIMAKI ENGINEER	0.000%	99.989%
9961	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.989%
9962	ASPEN GROUP	0.000%	99.989%
9963	FORTRESS PAPER	0.000%	99.989%
9964	PEARL ORIENTAL	0.000%	99.989%
9965	FRAGRANCE GROUP	0.000%	99.989%
9966	NAGARJUNA FERTI	0.000%	99.989%
9967	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.990%
9968	TOP SPRING INTL	0.000%	99.990%
9969	NIPPON FILCON C	0.000%	99.990%
9970	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.990%
9971	PARADISE ENTERT	0.000%	99.990%
9972	ALANDSBANKEN	0.000%	99.990%
9973	TOWN CENTRE SEC	0.000%	99.990%
9974	ARCELORMITTAL S	0.000%	99.990%
9975	GLORIOUS SUN EN	0.000%	99.990%
9976	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.990%
9977	EXCELSIOR MEDIC	0.000%	99.991%
9978	SKELLERUP HOLDI	0.000%	99.991%
9979	PALADIN ENERGY	0.000%	99.991%
9980	AMREP CORP COMMON STOCK USD.1	0.000%	99.991%
9981	MIN XIN HLDGS	0.000%	99.991%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.991%
9983	ASANTE INC	0.000%	99.991%
9984	TOTAL GABON	0.000%	99.991%
9985	KONG SUN HLDGS	0.000%	99.991%
9986	PETRUS RESOURCE	0.000%	99.991%
9987	ALMADEN MINERAL	0.000%	99.992%
9988	DYNASTY FINE WI	0.000%	99.992%
9989	HIPAY GROUP SA	0.000%	99.992%
9990	KAM HING INTERN	0.000%	99.992%
9991	NRJ GROUP	0.000%	99.992%
9992	TORIGOE CO LTD	0.000%	99.992%
9993	MEDICAL SYSTEM	0.000%	99.992%
9994	US AUTO PARTS N	0.000%	99.992%
9995	BOUSTEAD PROJEC	0.000%	99.992%
9996	HOKKAIDO GAS CO	0.000%	99.992%
9997	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.993%
9998	ALTIUM LTD	0.000%	99.993%
9999	BGR ENERGY SYST	0.000%	99.993%
10000	TSH RESOURCES B	0.000%	99.993%
10001	CHINA PROPRTIE	0.000%	99.993%
10002	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.993%
10003	CONSTRUCTORA CO	0.000%	99.993%
10004	BASLER KTBK	0.000%	99.993%
10005	WORLD HOLDINGS	0.000%	99.993%
10006	QAD INC B COMMON STOCK USD.001	0.000%	99.993%
10007	PROSAFE ASA	0.000%	99.993%
10008	ANXIN-CHINA HOL	0.000%	99.993%
10009	ADDNODE GROUP A	0.000%	99.994%
10010	SUNWAY CONSTRUC	0.000%	99.994%
10011	DELTICOM AG	0.000%	99.994%
10012	INNODATA INC COMMON STOCK USD.01	0.000%	99.994%
10013	GET NICE FINANC	0.000%	99.994%
10014	CATABASIS PHARM	0.000%	99.994%
10015	TV AZTECA	0.000%	99.994%
10016	REAL NUTRICEUTI	0.000%	99.994%
10017	HITE HOLDINGS C	0.000%	99.994%
10018	CHINA LOTSYNERG	0.000%	99.994%
10019	FOUNTAIN SET HL	0.000%	99.994%
10020	JINDAL SAW LTD	0.000%	99.994%
10021	GROUPE OPEN	0.000%	99.995%
10022	MINGFA GROUP	0.000%	99.995%
10023	CHINA RARE EART	0.000%	99.995%
10024	TELEGRAAF MEDIA	0.000%	99.995%
10025	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.995%
10026	MCKAY SECURITIE	0.000%	99.995%
10027	NIHON TRIM CO	0.000%	99.995%
10028	SILVER BASE GRO	0.000%	99.995%
10029	BROCKMAN MINING	0.000%	99.995%
10030	ECOSYNTHETIX IN	0.000%	99.995%
10031	MEGASTUDY CO LT	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	ORASCOM DEVELOP	0.000%	99.995%
10033	CVC BRASIL OP A	0.000%	99.995%
10034	ABAN OFFSHORE	0.000%	99.996%
10035	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.996%
10036	PYI CORPORATION	0.000%	99.996%
10037	BEGA CHEESE LTD	0.000%	99.996%
10038	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.996%
10039	STRAD ENERGY SE	0.000%	99.996%
10040	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.996%
10041	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.996%
10042	SINON CORP	0.000%	99.996%
10043	ZEDGE INC CL B COMMON STOCK	0.000%	99.996%
10044	TROY RESOURCES	0.000%	99.996%
10045	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
10046	QUMU CORP COMMON STOCK USD.01	0.000%	99.996%
10047	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.996%
10048	AFRICAN PHOENIX	0.000%	99.997%
10049	TRUBA ALAM MANU	0.000%	99.997%
10050	KAPPA CREATE CO	0.000%	99.997%
10051	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.997%
10052	BANK OF KOCHI L	0.000%	99.997%
10053	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.997%
10054	VIDEOCON INDUST	0.000%	99.997%
10055	LEES PHARMACEUT	0.000%	99.997%
10056	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.997%
10057	ASHFORD INC COMMON STOCK USD.01	0.000%	99.997%
10058	A&D CO LTD	0.000%	99.997%
10059	AXTEL SAB DE CV	0.000%	99.997%
10060	LINK ADMINISTRA	0.000%	99.997%
10061	BRILLIANT CIRCL	0.000%	99.997%
10062	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.997%
10063	TEEKAY TANKERS	0.000%	99.997%
10064	SKYLINE CORP	0.000%	99.997%
10065	PERPETUAL ENERG	0.000%	99.998%
10066	JINDAL POLY FIL	0.000%	99.998%
10067	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.998%
10068	MEGASTUDY EDUCA	0.000%	99.998%
10069	BONJOUR HOLDING	0.000%	99.998%
10070	TEIXEIRA DUARTE	0.000%	99.998%
10071	YEO HIAP SENG	0.000%	99.998%
10072	QUNXING PAPER H	0.000%	99.998%
10073	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10074	LUKS GROUP (VH)	0.000%	99.998%
10075	COLLINS FOODS L	0.000%	99.998%
10076	YONGNAM HOLDING	0.000%	99.998%
10077	BLOOMSBURY PUBL	0.000%	99.998%
10078	CHINA DAYE NON-	0.000%	99.998%
10079	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10080	TONLY ELECTRONI	0.000%	99.998%
10081	DAN FORM HOLDIN	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	SLATER & GORDON	0.000%	99.998%
10083	ARRIUM LTD	0.000%	99.998%
10084	TUNAS RIDEAN	0.000%	99.998%
10085	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	99.999%
10086	SALMAT LTD	0.000%	99.999%
10087	JAKARTA INTL HT	0.000%	99.999%
10088	DOGUS OTOMOTIV	0.000%	99.999%
10089	AEGON NV	0.000%	99.999%
10090	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10091	EZRA HOLDINGS	0.000%	99.999%
10092	FALCON ENERGY G	0.000%	99.999%
10093	DYAX CORPORATIO	0.000%	99.999%
10094	BE GROUP AB	0.000%	99.999%
10095	TAKACHIHO KOHEK	0.000%	99.999%
10096	CARINDALE PROPE	0.000%	99.999%
10097	SINAR MAS MULTI	0.000%	99.999%
10098	CHINA SOFT POWE	0.000%	99.999%
10099	CHIA HSIN CEMEN	0.000%	99.999%
10100	WATPAC LIMITED	0.000%	99.999%
10101	ENERGY ABSOLUTE	0.000%	99.999%
10102	SOCIETE MANUTAN	0.000%	99.999%
10103	BANRO CORP	0.000%	99.999%
10104	PACIFIC ANDES I	0.000%	99.999%
10105	MAX VENTURES &	0.000%	99.999%
10106	BELLAMY'S AUSTR	0.000%	99.999%
10107	ITE TECH INC	0.000%	99.999%
10108	POLARIS SOFTWARE	0.000%	99.999%
10109	SSANGYONG INFOR	0.000%	99.999%
10110	EMPRESAS ICA SA	0.000%	99.999%
10111	LYDIAN INTERNAT	0.000%	99.999%
10112	SHENGUAN HOLDIN	0.000%	99.999%
10113	ARALEZ PHARMACE	0.000%	99.999%
10114	PESCANOVA SA	0.000%	100.000%
10115	REDKNEE SOLUTIO	0.000%	100.000%
10116	CHINA ENVIRONME	0.000%	100.000%
10117	TALGO SA RTS EX	0.000%	100.000%
10118	AFRICA ISRAEL I	0.000%	100.000%
10119	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10120	SAFEWAY INC	0.000%	100.000%
10121	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10122	TEN NETWORK HLD	0.000%	100.000%
10123	MIDLAND IC&I LT	0.000%	100.000%
10124	CHINA ENERGY DE	0.000%	100.000%
10125	QINQIN FOODSTUF	0.000%	100.000%
10126	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10127	D AMICO INTL SH	0.000%	100.000%
10128	SWIBER HOLDINGS	0.000%	100.000%
10129	ROAD KING INFRA	0.000%	100.000%
10130	TPI TRIUNFO PAR	0.000%	100.000%
10131	SPORTECH PLC	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	MANITOK ENERGY	0.000%	100.000%
10133	COLLINS FOODS L	0.000%	100.000%
10134	DAEWOO SHIPBUIL	0.000%	100.000%
10135	MERCURIES LIFE	0.000%	100.000%
10136	TALVIVAARA MINI	0.000%	100.000%
10137	PARSVNATH DEVEL	0.000%	100.000%
10138	MOTECH INDUSTRI	0.000%	100.000%
10139	CHENNAI SUPER K	0.000%	100.000%
10140	ZENITH CAPITAL	0.000%	100.000%
10141	NEWRIVER REIT P	0.000%	100.000%
10142	SING HOLDINGS L	0.000%	100.000%
10143	POINT LOMA RESO	0.000%	100.000%
10144	JITF INFRALOGIS	0.000%	100.000%
10145	BERJAYA LAND BH	0.000%	100.000%
10146	MANITOK ENERGY	0.000%	100.000%
10147	CHEUK NANG HOLD	0.000%	100.000%
10148	PARTNERS REAL E	0.000%	100.000%
10149	BANCA MONTE DEI	0.000%	100.000%
10150	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10151	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10152	ORMAT TECHNOLOG	0.000%	100.000%
10153	RB ENERGY INC	0.000%	100.000%
10154	DEVA HLDG	0.000%	100.000%
10155	ENERGIX-RENEWAB	0.000%	100.000%
10156	CHINA LUMENA NE	-	100.000%
10157	MINCO BASE META	-	100.000%
10158	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10159	C A DE MEDITERR	-	100.000%
10160	VIRGIN AUSTRALI	-	100.000%
10161	EGANAGOLDPFEIL	-	100.000%
10162	QLT INC WTS EXP	-	100.000%
10163	ANGLO IRISH BAN	-	100.000%
10164	PEACE MARK HLDG	-	100.000%
10165	RREEF CHINA COM	-	100.000%
10166	CHINA METAL REC	-	100.000%
10167	SNS REAAL GROEP	-	100.000%
10168	TOUCHSTONE EXPL	-	100.000%
10169	KIWI PROPERTY G	-	100.000%
10170	INTERCELL AG RI	-	100.000%
10171	PRIME AET & D H	-	100.000%
10172	BCO ESPIR SANTO	-	100.000%
10173	HANFENG EVERGRE	-	100.000%
10174	ETABLISSEMENTS	-	100.000%
10175	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10176	KARDEMIR KARABU	-	100.000%
10177	PRIME RETIREMEN	-	100.000%
10178	QLT INC CLASS A	-	100.000%
10179	QLT INC DOJ/SEC	-	100.000%
10180	WARRANTS CONTRA	-	100.000%
10181	SIPEF SA RTS	-	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	RHB CAPITAL BHD	-	100.000%
10183	FERROGLOBE PLC	-	100.000%
10184	BERLIAN LAJU TA	-	100.000%
10185	SCANIA AB	-	100.000%
10186	AFREN PLC COMMO	-	100.000%
10187	LIGHTSTREAM RES	-	100.000%